

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2017 This Form is Open to Public Inspection

Part I	Annual Report Identification Information For calendar plan year 2017 or fiscal plan year beginning <u>01/01/2017</u> and ending <u>12/31/2017</u>
A This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ a DFE (specify) <u>M</u>
B This return/report is:	☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here. ▶ ☐	
D Check box if filing under:	☐ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)

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

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

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

SIGN HERE		Date	
	Signature of plan administrator		Enter name of individual signing as plan administrator
SIGN HERE		Date	
	Signature of employer/plan sponsor		Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	10/15/2018	ROBERT MUENINGHOFF
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2017)
v. 170203

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

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

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

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2017 Form M-1 annual report. If the plan was not required to file the 2017 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2017 This Form is Open to Public Inspection

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017	
A Name of plan LOCKHEED MARTIN CORPORATION MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 LOCKHEED MARTIN CORPORATION	D Employer Identification Number (EIN) 22-3546821

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

1 Coverage Information:

(a) Name of insurance carrier JOHN HANCOCK LIFE INSURANCE COMPANY USA

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
01-0233346	65838	GAC 8474		01/01/2017	12/31/2017

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

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).
(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶

b Premiums paid to carrier	6b	
c Premiums due but unpaid at the end of the year	6c	
d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity
(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee
(3) ☐ guaranteed investment (4) ☐ other ▶

b Balance at the end of the previous year	7b	1711556
c Additions: (1) Contributions deposited during the year	7c(1)	0
(2) Dividends and credits	7c(2)	0
(3) Interest credited during the year	7c(3)	57537
(4) Transferred from separate account	7c(4)	0
(5) Other (specify below)	7c(5)	1614
▶ DR ANNUAL ADJUSTMENTS		
(6) Total additions	7c(6)	59151
d Total of balance and additions (add lines 7b and 7c(6))	7d	1770707
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	28952
(2) Administration charge made by carrier	7e(2)	17002
(3) Transferred to separate account	7e(3)	0
(4) Other (specify below)	7e(4)	0
▶		
(5) Total deductions	7e(5)	45954
f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	1724753

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Specify nature of costs.

Part IV Provision of Information

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

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

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

For calendar plan year 2017 or fiscal plan year beginning **01/01/2017** and ending **12/31/2017**

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

Part I	Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a** Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. ☒ Yes ☐ No
- b** If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
ADM CAPITAL	1008 ICBC TOWER 3 GARDEN ROAD CENTRAL, CENTRAL 999077 HK

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

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

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

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

ATREUS CAPITAL, L.P.

599 LEXINGTON AVE
38TH FL
NEW YORK, NY 10022

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

BARING PRIVATE EQUITY ASIA

SUITE 3801, TWO FINANCE CENTRE 8 FINANCE STREET
CENTRAL, HONG KONG 999077 HK

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

BAIN CAPTIAL

200 CLARENDON STREET
BOSTON, MA 02116

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

BEACON CAPITAL PARTNERS, LLC

06-1826666

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

BEECKEN PETTY O'KEEFE & CO.

131 SOUTH DEARBORN
SUITE 2800
CHICAGO, IL 60603

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

BENSON ELLIOT SERVICES LIMITED

50 HANS CRESCENT
LONDON, UNITED KINGDOM SW1X 0NA GB

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

BLACK DIAMOND CAPITAL MANAGEMENT

30-0846580

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

BLUEBAY ASSET MANAGEMENT LLP

77 GROSVENOR STREET
LONDON, UNIONED KINGDOM W1K 3IR GB

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

BOGLE INVESTMENT MANAGEMENT

04-3479127

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

BOYU CAPITAL

98-1294730

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

STONE POINT

20-2508799

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

CAPEVIEW CAPITAL LLP

55 BAKER STREET
LONDON, UNITED KINGDOM W1U8EW GB

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

CARRHAE CAPITAL LLP

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

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

CASPIAN CAPITAL LP

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

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

CARGOMETRICS TECHNOLOGIES LLC

90-0907396

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

CAYMUS CAPITAL PARTNERS

76-0678126

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

CERBERUS CAPITAL MANAGEMENT LP

875 THIRD AVENUE
NEW YORK, NY 10022

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

CLERESTORY CAPITAL PARTNERS

30-0441881

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

COLUMBIA MANAGEMENT

41-1533211

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

COURT SQUARE VENTURE

32-0157625

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

CROW HOLDINGS CAPITAL REAL ESTATE

3819 MAPLE AVENUE
DALLAS, TX 75219

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

CYGNUS ASSET MANAGEMENT

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

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

CENDANA CAPITAL

TWP EMBARCADERO CENTER
22ND FLOOR
SAN FRANCISCO, CA 94111

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

FARALLON CAPITAL MANAGEMENT

94-3106323

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

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

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

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

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

BLACKSTONE

26-1699805

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

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

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

GLAZER CAPITAL, LLC.

13-4032491

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

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

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

HARRISON STREET REAL ESTATE CAPITAL

30-0754121

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

VITRUVIAN INVESTMENT PARTNERS 105 WIGMORE ST
LONDON, UNITED KINGDOM WIU 1QY GB

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

CITIC PRIVATE EQUITY

98-1178432

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

JW CHILDS ASSOCIATES LP

03-0387304

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

WILLIAM BLAIR INVESTMENTS

47-2614791

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

LONE STAR FUNDS

2711 NORTH HASKELL AVE
SUITE 1700
DALLAS, TX 75204

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

LANDMARK PARTNERS

10 MILL POND LANE
SIMSBURY, CT 06070-2429

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

KEYSTONE VENTURES

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

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

LIGHTSPEED VENTURE PARTNERS

2200 SAND HILL ROAD
SUITE 100
MENLO PARK, CA 94025

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

DRUM CAPITAL

20-4497486

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

MARLIN EQUITY PARTNERS

338 PIER AVENUE
HERMOSA BEACH, CA 90254

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

QUANTUM INDIA

#503-504, REGENT CHAMBERS NARIMAN POINT
BOMBAY, INDIA 400 021 IN

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

MONARCH ALTERNATIVE CAPITAL

535 MADISON AVENUE
NEW YORK, NY 10022

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

QVT

75 ST. STEPHEN'S GREEN
DUBLIN, IRELAND DUBLIN 2 IE

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

NIPUN CAPITAL, LP

950 TOWER LANE
SUITE 1725
FOSTER CITY, CA 94404

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

NOMURA ASSET MANAGEMENT USA INC

13-2866631

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

RJO

SOUTH LASALLE, SUITE 900
CHICAGO, IL 60604

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

OLYMPUS CAPITAL

98-0177038

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

PALOMAR VENTURES

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

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

DISCIPLINED GROWTH INVESTMENTS

41-1901233

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

PANAGORA ASSET MANAGEMENT

04-3063840

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

TJRK

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

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

PLATINUM EQUITY LLC

360 NORTH CRESCENT DRIVE
BEVERLY HILLS, CA 90210

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

PRIMAVERA CAPITAL

190 ELGIN AVENUE
GEORGE TOWN, GRAND CAYMAN KY19005 KY

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

FORMULA GROWTH

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

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

HENDERSON GLOBAL INVESTORS

06-1217855

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

INITIALIZED III LP

650 DELANCEY ST, #312
SAN FRANCISCO, CA 94107

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

INVESCO TRUST

46-3793325

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

SANTE VENTURES

401 CONGRESS AVENUE
SUITE 2950
AUSTIN, TX 78701

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

SCALE VENTURE PARTNERS

950 TOWER LANE
SUITE 700
FOSTER CITY, CA 94404

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

IPI DATA CENTER PARTNERS 1-A

394 PACIFIC AVE., SUITE 200
SAN FRANCISCO, CA 94111

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

SHERIDAN PRODUCTION COMPANY, LLC

87-0799683

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

SHOREVIEW INDUSTRIES

222 SOUTH NINTH STREET
SUITE 3130
MINNEAPOLIS, MN 55402

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

SYCAMORE PARTNERS

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

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

HARBOUR SQUARE

700 CANAL STREET
STAMFORD, CT 06902

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

CEM BENCHMARKING INC

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

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

JENNISON

22-2540245

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

K3 PRIVATE INVESTOR

81-2019702

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

TENGRAM CAPITAL PARTNERS

80-0685625

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

KKR

9 WEST 57TH STREE
NEW YORK, NY 10019

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

THE ENERGY MINERALS GROUP

2000 MCKINNEY AVE
SUITE 1250
DALLAS, TX 75201

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

DAG VENTURES, LLC

45-2256948

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

WARBURG PINCUS LLC

450 LEXINGTON AVENUE
NEW YORK, NY 10017**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

WAYZATA INVESTMENT PARTNERS LLC

701 EAST LAKE STREET
SUITE 300
WAYZATA, MN 55391**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

WESTLAND CAPITAL PARTNERS

3907 PARK DR
SUITE 235
EL DORADO HILLS, CA 95762**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

WESTFIELD CAPITAL

1 FINANCIAL CENTER
BOSTON, MA 02111**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

WHITE DEER MANAGEMENT

700 LOUISIANA STREET
SUITE 4770
HOUSTON, TX 77002**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

WILLOWRIDGE PARTNERS, INC

122 EAST 42ND ST
37 FLOOR
NEW YORK, NY 10017**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

KPMG TAIWAN

XINYI RD
TAIPEI CITY, TAIWAN 11049 TW**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

TREND CAPITAL MANAGEMENT LP

98-0600310

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

WARATAH CAPITAL ADVISORS LTD

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

FRANCISCO PARTNERS

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

LMR

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

GAMMAQ

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

NATIONAL CAPITAL PROPERTIES

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

ORIBMED ADVISORS

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

LINDENGROVE CAPITAL LLP

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

MBK MANAGEMENT INC

98-1161360

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

NORTHLIGHT INVESTMENT SERVICES

33 GLASSHOUSE STREET
LONDON, UNITED KINGDOM W1B 5DG GB**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

NUMINA CAPITAL MANAGEMENT, LLC

2 WEST 45TH ST., SUITE 1501
SUITE 1501
NEW YORK, NY 10036**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

RAYS CAPITAL PARTNERS LIMITED

18/F CLUB LUSTANO BUILDING 16 ICE HOUSE STREET
CENTRAL, HONG KONG 999003 HK**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

RECURRENT ENERGY

3801 KIRBY DRIVE, SUITE 654
HOUSTON, TX 77098-4100**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

RED CLIFF

UNITES 805-807, 8/F., ALEXANDRE HOUSE 18 CHARTER RD
CENTRAL, HONG KONG 999003 HK**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

SCOPIA

30-0711986

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

T ROWE PRICE

52-0556948

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

VALHALLA

20-5697512

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

COLUMN PARK ASSET MANAGEMENT

3 COLUMBUS CIRCLE
17TH FLOOR
NEW YORK, NY 10019

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

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

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

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

LOCKHEED MARTIN CORPORATION LMIMCO

52-1893632

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99 16 29 10 14	EMPLOYER	13798856	Yes ☒ No ☐	Yes ☐ No ☒	29055	Yes ☐ No ☒

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

CONDUENT (XEROX)

16-0468020

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 15	CONTRACT ADMINISTRATOR	7951683	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HUDSON ADVISORS L.P.

2711 NORTH HASKELL AVENUE
SUITE 1800
DALLAS, TX 75204

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
72	INVESTMENT MANAGEMENT	0	Yes ☒ No ☐	Yes ☐ No ☒	5013238	Yes ☐ No ☒

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

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

THE NORTHERN TRUST COMPANY

36-3608252

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68 24	INV MANMT/TRUSTEE	4427750	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

ARTISAN PARTNERS LTD PARTNERSHIP

30-0551775

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	INVESTMENT MANAGEMENT	3872038	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

STATE STREET BANK & TRUST COMPANY

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 28	CONT ADMIN / INV MGMT	3430400	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

JP MORGAN INVESTMENT MANAGEMENT INC

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
24 27 28 52 68	INVESTMENT MANAGEMENT	3147714	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 99 68	INVESTMENT MANAGEMENT	3057668	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

SELECT EQUITY GROUP

46-3465710

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 52	INVESTMENT MANAGEMENT	2986333	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

WELLINGTON MANAGEMENT COMPANY LLP

30-0835489

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	INVESTMENT MANAGEMENT	2457862	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

AXIOM INTERNATIONAL INVESTORS LLC

13-4021938

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	INVESTMENT MANAGEMENT	2299734	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

MORGAN STANLEY INVESTMENT MGMT INC

13-3040307

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 52 68	INVESTMENT MANAGEMENT	1817625	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

EASTSPRING INVESTMENTS (SINGAPORE)

10 MARINA BOULEVARD#32-01 MARINA BAY FINANCIAL CENTRE TOWER 2
SINGAPORE, SINGAPORE 018983 SG

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 52	INVESTMENT MANAGEMENT	1757143	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

COLUMBIA MANAGEMENT INVT ADVISERS

13-3180631

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 27	INVESTMENT MANAGEMENT	1712114	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ARROWSTREET CAPITAL

04-3472863

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	INVESTMENT MANAGEMENT	1544392	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

OAKTREE CAPITAL MANAGEMENT

26-0189082

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 52	INVESTMENT MANAGEMENT	1434261	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

BP CAPITAL

46-3024585

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27	INVESTMENT MANAGEMENT	1414301	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

EAGLE CAPITAL MANAGEMENT

22-3361201

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	INVESTMENT MANAGEMENT	1386733	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

HEDGESERV

05-4766021

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 64 65	CONTRACT ADMINISTRATOR	1156647	Yes ☒ No ☐	Yes ☒ No ☐	148131	Yes ☐ No ☒

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

PACIFIC INVESTMENT MANAGEMENT CO (P

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	1245303	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

POLARIS CAPITAL MANAGEMENT

74-3243565

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	INVESTMENT MANAGEMENT	1164915	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

JENNISON ASSOCIATES LLC

52-2069785

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 27	INVESTMENT MANAGEMENT	1151321	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WCM INVESTMENT MANAGEMENT

95-3046237

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 28	INVESTMENT MANAGEMENT	1147689	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

LAZARD ASSET MANAGEMENT

98-0702839

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	INVESTMENT MANAGEMENT	1142536	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

FISHER INVESTMENTS INC

94-3029777

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68 71	INVESTMENT MANAGEMENT	1073423	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

NISA INVESTMENT ADVISORS LLC

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	1010157	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRUDENTIAL

06-1050034

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11	ACTUARY	1001620	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

AQR CAPITAL

13-3987414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	271336	Yes ☒ No ☐	Yes ☒ No ☐	642990	Yes ☐ No ☒

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

DEANS KNIGHT INVESTMENT MANAGEMENT

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

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	INVESTMENT MANAGEMENT	897517	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

SPRUCEGROVE INVESTMENT MANAGEMENT

11-6453953

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	INVESTMENT MANAGEMENT	853291	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

AON CONSULTING

22-2221888

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 16	ACTUARY / CONSULTING	740973	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FRANK RUSSEL TRUST CO

91-1116938

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	708946	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

T. ROWE PRICE ASSOCIATES, INC

52-1714114

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	INVESTMENT MANAGEMENT	657263	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

TCW

95-3703295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	607710	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BROOKFIELD

250 VERSEY ST
15TH FLOOR
NEW YORK, NY 10281-1023

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
72 52	INVESTMENT MANAGEMENT	0	Yes ☒ No ☐	Yes ☐ No ☒	594237	Yes ☐ No ☒

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

TALARA CAPITAL

32-1081669

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68 71	INVESTMENT MANAGEMENT	528481	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

CORECOMMODITY MANAGEMENT LLC

65-1211841

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	519178	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WILLIAM BLAIR & CO

36-2214610

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 68 28	INVESTMENT MANAGEMENT	510302	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ADVENT INTERNATIONAL CORPORATION

13-4168910

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 52	INVESTMENT MANAGEMENT	490287	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

ALLIANZ GLOBAL INVESTORS

01-0645160

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	INVESTMENT MANAGEMENT	460318	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

WHITE BISON CAPITAL

45-5578666

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	INVESTMENT MANAGEMENT	458109	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TPH ASSET MANAGEMENT

32-0193581

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	INVESTMENT MANAGEMENT	446545	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

ROBECO INVESTMENT MANAGEMENT

13-3959209

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 52	INVESTMENT MANAGEMENT	446302	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

EPOCH INVESTMENT PARTNERS, INC

20-1003862

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	INVESTMENT MANAGEMENT	427392	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

ALBOURNE AMERICA LLC

91-2164625

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 28 70	INVESTMENT ADVI / MGMT	416000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

MITCHELL & TITUS LLP

13-2781641

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	AUDITOR	414463	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HOTCHKIS AND WILEY CAPITAL MGMT LLC

95-4871957

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	INVESTMENT MANAGEMENT	404102	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

IRIDIAN ASSET MANAGEMENT

06-1439577

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 68 56	INVESTMENT MANAGEMENT	402553	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

VAN ECK ASSOCIATES

13-3210061

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	387097	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

RBC GLOBAL ASSET MANAGEMENT US INC

41-1460668

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	374989	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

ARISTOTLE

1100 SANTA MONICA, SUITE 1700
LOS ANGELES, CA 90025

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	367687	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

HEXAVEST INC

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

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	INVESTMENT MANAEMENT	366241	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

PINEBRIDGE

06-1078320

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	355084	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ALLIANCEBERNSTEIN LP

13-4064930

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 68	INVESTMENT MANAGEMENT	352318	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BARRA

94-2993326

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	OTHER FEE	350000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TRINITY STREET ASSET MANAGEMENT

9 STRATFORD PLACE
LONDON, UNITED KINGDOM W1C1AZ GB

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	INVESTMENT MANAGEMENT	347507	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

IMAGINE SOFTWARE

13-3719181

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 49	SOFTWARE MAINTANCE	344572	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BLOOMBERG FINANCE LP

06-1818168

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 28	INVESTMENT MANAGEMENT	337058	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FAMA INVESTMENTOS

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

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	INVESTMENT MANAGEMENT	328246	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

KPMG

13-5565207

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	ACCOUNTING	283855	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

CAMBRIDGE ASSOCIATES LLC

04-3515240

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

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

ABERDEEN ASSET MANAGEMENT INC

51-0368279

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	INVESTMENT MANAGEMENT	208416	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

NUEBERGER & BERMAN

13-5521910

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	193987	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

VAN BERKOM AND ASSOCIATES INC

1130 SHERBROOKE WEST SUITE 1005
MONTREAL, QUEBEC H3A2M8 CA

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 72	INVESTMENT MANAGEMENT	192953	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

VULCAN VALUE PARTNERS LLC

39-2051712

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGER	188239	Yes ☒ No ☐	Yes ☐ No ☒	1236	Yes ☐ No ☒

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

CAUSEWAY CAPITAL MANAGEMENT LLC

95-4861680

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	INVESTMENT MANAGEMENT	182048	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

QUANTUM ADVISORS PRIVATE LIMITED

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

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	INVESTMENT MANAGEMENT	180564	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

ZAZOVE ASSOCIATES LLC

36-3984373

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	INVESTMENT MANAGEMENT	148500	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WELLS CAPITAL MANAGEMENT

12-1000248

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	INVESTMENT MANAGEMENT	147885	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

GULF INTERNATIONAL BANK

ONE KNIGHTSBRIDGE
LONDON, UNITED KINGDOM SW1X 7XS GB

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99 64	RECORD KEEPING	0	Yes ☒ No ☐	Yes ☐ No ☒	129802	Yes ☐ No ☒

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

KLEINWORT BENSON

02-6007689

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	129452	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CLEARBRIDGE

01-0846058

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	128154	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

LP ANALYST

38-3853186

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	OTHER FEE	125200	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

VOYA FINANCIAL

04-3516284

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13	CONTRACT ADMINISTRATOR	106792	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CHAMBERS QDRO CONSULTING SERVICES

46-1178156

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 29	CONSULTANT	83202	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

MACKAY SHIELDS

1345 AVE OF THE AMERICAS
NEW YORK, NY 10105

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 68	INVESTMENT MANAGEMENT	75288	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NED DAVIS RESEARCH

59-2026201

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27	INVEMENT ADVISOR	75250	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

S&P GLOBAL

13-4155501

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	OTHER FEES	65000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

ZENO CONSULTING GROUP, LLC

95-4154420

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

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

CBIZ BENEFITS & INSURANCE SERVICES

31-1582098

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 49	CONSULTING / FORM 5500	44049	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

COMGEST

46 ST STEPHENS GREEN
DUBLIN, IRELAND DUBLIN 2 IE

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	35063	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

INVESCO CAPITAL MANAGEMENT

58-1707262

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	32022	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PREQIN

98-0623545

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	28770	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NICHOLAS COMPANY, INC

39-1091673

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	24850	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

CREDITSIGHTS

13-4137154

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27	INVESTMENT RESEARCH	24480	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TRADINGSCREEN INC

13-4066624

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27	INVESTMENT RESEARCH	23940	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

KARTICK

8202 CATBIRD CIRCLE, UNIT 202
LORTON, VA 20598

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	23690	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

JOHN HANCOCK MUTUAL LIFE INSURANCE

04-1414660

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	17002	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PERCONIC CAPITAL RESOURCES

25 W 43RD ST
NEW YORK, NY 10036

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 10	INVESTMENT ADV./ACCTG	15852	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

APPLEBY

CANNON'S COURT, 22 VICTORIA STREET PO BOX HM1179
HAMILTON, BERMUDA HM EX BM

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	LEGAL FEES	15375	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

NAVATAR

48-1253980

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	OTHER FEES	14400	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CME GROUP INDEX SERVICES, LLC

27-2038859

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 72	INVESTMENT RESEARCH FEE	10200	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

EUREKAHEDGE

98-1109487

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

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

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

CHARTWELL

02-6009593

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	7777	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WOLVERINE EXECUTION SERVICES

36-4457129

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27	INVESTMENT ADVISORY	6300	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOCKHEED MARTIN CORPORATION LMIMCO	56	2158
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
PLATINUM EQUITY 20-0080603	MEALS AND TRANSPORTATION	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOCKHEED MARTIN CORPORATION LMIMCO	56	8343
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
SB CHINA VENTURE CAPITAL 15A-C HUAMIN EMPIRE PLAZA SHANGHAI, SHANGHAI 200050 CN	MEALS AND TRANSPORTATION	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS L.P.	72	527957
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
LONE STAR FUND X. L.P. 38-4003899	ASSET MANAGEMENT, IN HOUSE DUE DILIGENCE ANALYSIS, HEDGING SERVICES	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS L.P.	72	736155
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
LONE STAR REAL ESTATE FUND V, L.P. 32-0477051	ASSET MANAGEMENT, IN-HOUSE DUE DILLIGENCE AND ANALYSIS, HEDGING	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS L.P.	72	2067159
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
LONE STAR REAL ESTATE FUND IV, L.P. 36-4801649	ASSET MANAGEMENT, IN-HOUSE DUE DILLIGENCE AND ANALYSIS, HEDGING	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS L.P.	72	669296
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
LONE STAR REAL ESTATE FUND III, L.P. 46-2967172	ASSET MANAGEMENT, IN-HOUSE DUE DILLIGENCE AND ANALYSIS, HEDGING	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS L.P.	72	1012671
(d) Enter name and EIN (address) of source of indirect compensation LONE STAR FUND IX, L.P. 46-4793904	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. ASSET MANAGEMENT, IN-HOUSE DUE DILLIGENCE AND ANALYSIS, HEDDGING	
(a) Enter service provider name as it appears on line 2 LOCKHEED MARTIN CORPORATION LIMIMCO	(b) Service Codes (see instructions) 56	(c) Enter amount of indirect compensation 4000
(d) Enter name and EIN (address) of source of indirect compensation UNISON CAPITAL 3C, MORNUNG LIGHT APTS MID LEVELS, HONG KONG 999077 HK	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MEALS AND TRANSPORTATION	
(a) Enter service provider name as it appears on line 2 LOCKHEED MARTIN CORPORATION LIMIMCO	(b) Service Codes (see instructions) 56	(c) Enter amount of indirect compensation 9944
(d) Enter name and EIN (address) of source of indirect compensation PRIMAVERA 190 ELGIN AVE. GEORGE TOWN, CAYMAN ISLANDS KY1-9025 KY	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MEALS AND TRANSPORTATION	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HEDGSERV	64	16047
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
ACADIAN ASSET MANAGEMENT	260 FRANKLIN ST BOSTON, MA 02110	
	RECORDKEEPING FEES	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HEDGSERV	64	108000
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
ALPHADYNE ASSET MANAGEMENT	17 STATE STREET NEW YORK, NY 10004	
	RECORDKEEPING FEES	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HEDGSERV	64	24000
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
MONARCH ALTERNATIVE CAPITAL LP	535 MADISON AVENUE NEW YORK, NY 10022	
	RECORDKEEPING FEES	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
VULCAN VALUE PARTNERS	68	1087
(d) Enter name and EIN (address) of source of indirect compensation		(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
JONES TRADING	3290 NORTHSIDE PARKWAY, SUITE 670 ATLANTA, GA 30327	BROKER SERVICES, OTHER
(a) Enter service provider name as it appears on line 2		(b) Service Codes (see instructions)
LOCKHEED MARTIN CORPORATION LIMIMCO	56	4610
(d) Enter name and EIN (address) of source of indirect compensation		(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
CITIC PE ASSOCIATES	98-1178432	TRANSPORTATION AND MEALS
(a) Enter service provider name as it appears on line 2		(b) Service Codes (see instructions)
BROOKFIELD	72	594237
(d) Enter name and EIN (address) of source of indirect compensation		(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BREF IV AND V	2711 CENTERVILLE RD, SUITE 400 WILMINGTON, DE 19808	ASSET MANAGEMENT

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
GULF INTERNATIONAL BANK	64 99	129802
(d) Enter name and EIN (address) of source of indirect compensation HEDGESERV CORP 05-4766021	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. RECORDKEEPING/OTHER FEES	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
AQR CAPITAL	99 55	642990
(d) Enter name and EIN (address) of source of indirect compensation AQR STYLE PREMIA FUND L.P. P.O.BOX 2248 DENVER, CO 80201-2248	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. INCENTIVE FEES	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2017 This Form is Open to Public Inspection.

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

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

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

a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COMM PEN TR FD SPECIAL SITN PPTY FD</u>		
b Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK NA</u>		
c EIN-PN <u>13-3980309-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>10354298</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLLECTIVE GOVT SHORT TM INV FD</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-068</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>-188063894</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>FRONTIER MARKETS EQUITY FUND</u>		
b Name of sponsor of entity listed in (a): <u>RUSSELL INVESTMENTS TRUST COMPANY</u>		
c EIN-PN <u>26-6608333-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>45075014</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLLECTIVE EAFE INDEX FUND NL</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-024</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>109596360</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLLECTIVE RUSSELL 1000 VL ID NL</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-098</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>374686913</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLLECTIVE RUSSELL 1000 ID FD NL</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-095</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1155117924</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLLECTIVE RUSSELL 2000 VL ID NL</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-119</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>5412678</u>

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE RUSSELL 2000 ID FD NL**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

c EIN-PN 45-6138589-096	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 353104

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE ALL COUNTRY WORLD NL**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

c EIN-PN 45-6138589-134	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 233714491

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE S&P 500 ID FD NL**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

c EIN-PN 45-6138589-003	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 12874776

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE RUSSELL 2000 GR ID NL**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

c EIN-PN 45-6138589-120	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 7195168

a Name of MTIA, CCT, PSA, or 103-12 IE: CLERESTORY SMALL CAP REAL ESTATE FD**b** Name of sponsor of entity listed in (a): LGT CAPITAL PARTNERS (USA) INC.

c EIN-PN 30-0441881-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 9345821

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE CANADA INDEX FD NL**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

c EIN-PN 45-6138589-102	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 161992667

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE EMERGING MKT ID FD NL**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

c EIN-PN 45-6138589-101	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 518834498

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE RUSSELL 1000 GR ID FD**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

c EIN-PN 45-6138589-099	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 382608532

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

Part II		Information on Participating Plans (to be completed by DFEs)	
(Complete as many entries as needed to report all participating plans)			
a	Plan name LOCKHEED MARTIN CORPORATION SALARIED EMPLOYEE RETIREMENT PROGRAM		
b	Name of plan sponsor LOCKHEED MARTIN CORPORATION	c	EIN-PN 52-1893632-001
a	Plan name LOCKHEED MARTIN GLOBAL TELECOMMUNICATIONS RETIREMENT PLAN		
b	Name of plan sponsor COMSAT CORPORATION	c	EIN-PN 52-2256227-001
a	Plan name LOCKHEED MARTIN RETIREMENT PLAN FOR CERTAIN HOURLY EMPLOYEES		
b	Name of plan sponsor LOCKHEED MARTIN CORPORATION	c	EIN-PN 52-1893632-002
a	Plan name LOCKHEED MARTIN AEROSPACE PENSION PLAN FOR EMPLOYEES IN THE BARGAINING UNIT		
b	Name of plan sponsor LOCKHEED MARTIN CORPORATION	c	EIN-PN 52-1893632-006
a	Plan name LOCKHEED MARTIN ENGINEERING AND SCIENCES COMPANY RETIREMENT PLAN FOR CERTAIN HOURLY EMPLOYEES		
b	Name of plan sponsor LOCKHEED MARTIN CORPORATION	c	EIN-PN 52-1893632-013
a	Plan name LOCKHEED MARTIN ENGINEERING AND SCIENCES RETIREMENT PLAN		
b	Name of plan sponsor LOCKHEED MARTIN CORPORATION	c	EIN-PN 52-1893632-016
a	Plan name LOCKHEED MARTIN PENSION PLAN FOR FORMER SALARIED AND HOURLY EMPLOYEES OF INACTIVE COMMERCIAL DIVISIONS		
b	Name of plan sponsor LOCKHEED MARTIN CORPORATION	c	EIN-PN 52-1893632-025
a	Plan name LOCKHEED MARTIN LIBRASCOPE BARGAINING UNIT RETIREMENT PLAN		
b	Name of plan sponsor LOCKHEED MARTIN CORPORATION	c	EIN-PN 52-1893632-030
a	Plan name LOCKHEED MARTIN TACTICAL DEFENSE SYSTEMS RETIREMENT PLAN FOR BARGAINING UNIT EMPLOYEES		
b	Name of plan sponsor LOCKHEED MARTIN CORPORATION	c	EIN-PN 52-1893632-037
a	Plan name LOCKHEED MARTIN MISSILES AND FIRE CONTROL DALLAS HOURLY RETIREMENT PLAN		
b	Name of plan sponsor LOCKHEED MARTIN CORPORATION	c	EIN-PN 52-1893632-039
a	Plan name LOCKHEED MARTIN CERTAIN HERITAGE INACTIVE PLANS		
b	Name of plan sponsor LOCKHEED MARTIN CORPORATION	c	EIN-PN 52-1893632-042
a	Plan name LOCKHEED MARTIN TACTICAL DEFENSE SYSTEMS RETIREMENT PLAN II FOR BARGAINING UNIT EMPLOYEES		
b	Name of plan sponsor LOCKHEED MARTIN CORPORATION	c	EIN-PN 52-1893632-043

Part II	Information on Participating Plans (to be completed by DFEs) (Complete as many entries as needed to report all participating plans)	
a Plan name	LOCKHEED MARTIN ELECTRO-OPTICAL SYSTEMS RETIREMENT PLAN FOR BARGAINING UNIT EMPLOYEES	
b Name of plan sponsor	LOCKHEED MARTIN CORPORATION	c EIN-PN 52-1893632-046
a Plan name	LOCKHEED MARTIN AEROSPACE PENSION PLAN FOR MICHODD HOURLY EMPLOYEES IN THE BARGAINING UNIT	
b Name of plan sponsor	LOCKHEED MARTIN CORPORATION	c EIN-PN 52-1893632-057
a Plan name	LOCKHEED MARTIN AEROSPACE PENSION PLAN FOR OCALA HOURLY EMPLOYEES IN THE BARGAINING UNIT	
b Name of plan sponsor	LOCKHEED MARTIN CORPORATION	c EIN-PN 52-1893632-060
a Plan name	LOCKHEED MARTIN CORPORATION PENSION PLAN FOR EMPLOYEES IN PARTICIPATING BARGAINING UNITS	
b Name of plan sponsor	LOCKHEED MARTIN CORPORATION	c EIN-PN 52-1893632-067
a Plan name	RETIREMENT PLAN FOR CERTAIN REPRESENTED EMPLOYEES OF SIKORSKY AIRCRAFT CORPORATION, A LOCKHEED MARTIN COMPANY	
b Name of plan sponsor	LOCKHEED MARTIN CORPORATION	c EIN-PN 52-1893632-068
a Plan name	LOCKHEED MARTIN BERYLLIUM PENSION PLAN	
b Name of plan sponsor	LOCKHEED MARTIN CORPORATION	c EIN-PN 52-1893632-074
a Plan name		
b Name of plan sponsor		c EIN-PN
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b Name of plan sponsor		c EIN-PN

SCHEDULE G (Form 5500) Department of Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	Financial Transaction Schedules This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2017 This Form is Open to Public Inspection.

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017	
A Name of plan LOCKHEED MARTIN CORPORATION MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ► 001
C Plan sponsor's name as shown on line 2a of Form 5500 LOCKHEED MARTIN CORPORATION	D Employer Identification Number (EIN) 22-3546821

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

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

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

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

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

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

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

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

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

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

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

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

Part II Schedule of Leases in Default or Classified as Uncollectible

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

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

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

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

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

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

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

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

Part III Nonexempt Transactions

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

(a) Identity of party involved LOCKHEED MARTIN CORPORATION	(b) Relationship to plan, employer, or other party-in-interest EMPLOYER, PLAN SPONSOR/ADMIN	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value INCORRECT TRUST CHARGING OF TRAVEL EXPENSES		(d) Purchase price	
(e) Selling price	(f) Lease rental	(g) Transaction expenses 69763	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved LOCKHEED MARTIN CORPORATION	(b) Relationship to plan, employer, or other party-in-interest EMPLOYER, PLAN SPONSOR/ADMIN	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value INCORRECT TRUST CHARGING OF FICA TAXES FOR NONQUALIFIED PENSION PLANS		(d) Purchase price	
(e) Selling price	(f) Lease rental	(g) Transaction expenses 753368	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value		(d) Purchase price	
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value		(d) Purchase price	
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value		(d) Purchase price	
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value		(d) Purchase price	
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2017 This Form is Open to Public Inspection
For calendar plan year 2017 or fiscal plan year beginning <u>01/01/2017</u> and ending <u>12/31/2017</u>		
A Name of plan <u>LOCKHEED MARTIN CORPORATION MASTER RETIREMENT TRUST</u>	B Three-digit plan number (PN) ►	<u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>LOCKHEED MARTIN CORPORATION</u>	D Employer Identification Number (EIN) <u>22-3546821</u>	

Part I Asset and Liability Statement			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	182177925	187767003
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	6800695083	4098523509
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	2301194007	1998492998
(2) U.S. Government securities.....	1c(2)	7905884017	4594934555
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	1086758954	407270342
(B) All other.....	1c(3)(B)	3606447879	4613001269
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	136419410	104387023
(B) Common	1c(4)(B)	7823345093	10051671299
(5) Partnership/joint venture interests	1c(5)	5034909689	5961639159
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts.....	1c(9)	1563848733	2829752529
(10) Value of interest in pooled separate accounts.....	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	18469423	9345821
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	1136921661	1744097860
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	1711556	1724753
(15) Other	1c(15)	2578953979	2209494641

		(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:		
(1)	Employer securities	1d(1)	
(2)	Employer real property	1d(2)	
e	Buildings and other property used in plan operation	1e	
f	Total assets (add all amounts in lines 1a through 1e)	1f	40177737409 38812102761
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h	
i	Acquisition indebtedness	1i	
j	Other liabilities	1j	7628767046 4623130282
k	Total liabilities (add all amounts in lines 1g through 1j)	1k	7628767046 4623130282
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	32548970363 34188972479

Part II Income and Expense Statement

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

		(a) Amount	(b) Total
a	Contributions:		
(1)	Received or receivable in cash from: (A) Employers	2a(1)(A)	
	(B) Participants	2a(1)(B)	
	(C) Others (including rollovers)	2a(1)(C)	
(2)	Noncash contributions	2a(2)	
(3)	Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)	0
b	Earnings on investments:		
(1)	Interest:		
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	13000138
	(B) U.S. Government securities	2b(1)(B)	87760680
	(C) Corporate debt instruments	2b(1)(C)	160235952
	(D) Loans (other than to participants)	2b(1)(D)	
	(E) Participant loans	2b(1)(E)	
	(F) Other	2b(1)(F)	-21460361
	(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)	239536409
(2)	Dividends: (A) Preferred stock	2b(2)(A)	4552620
	(B) Common stock	2b(2)(B)	268666719
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	44382338
	(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)	317601677
(3)	Rents	2b(3)	
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	117163708341
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	116516748434
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	646959907
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	
	(B) Other	2b(5)(B)	1900566910
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	1900566910

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		547257028
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		-644769
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		171304994
c Other income	2c		382191225
d Total income. Add all income amounts in column (b) and enter total.....	2d		4204773381

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions).....	2g		
h Interest expense.....	2h		940965
i Administrative expenses: (1) Professional fees	2i(1)	7353486	
(2) Contract administrator fees	2i(2)	28746705	
(3) Investment advisory and management fees	2i(3)	48852418	
(4) Other	2i(4)	156833170	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		241785779
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		242726744

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		3962046637
l Transfers of assets:			
(1) To this plan.....	2l(1)		127784511
(2) From this plan	2l(2)		2449829032

Part III Accountant's Opinion

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

	Yes	No	Amount
4a			
4b		X	

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

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

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

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

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

Lockheed Martin Master Retirement Trust

EIN: 22-3546821 / PN: 001

Plan Year: 2017

Schedule H, line 4j – Schedule of Reportable Transactions

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Account number LOCKH
Account Name LOCKH-MASTER RET TRUST

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◆ 5% Report - Part A

Single Transaction in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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1 JAN 17 - 31 DEC 17

Account number LOCKH
Account Name LOCKH-MASTER RET TRUST

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Argentine peso - ARS									
FX DEAL TRANSACTED ON 13 NOV 2017 ARS / USD EX.RATE 18.27 WITH CITIBANK N.A.	53,880.000	13 Nov 17				0.00	2,949.10	2,843.05	-106.05
FX DEAL TRANSACTED ON 13 NOV 2017 USD / ARS EX.RATE 0.0568505 WITH CITIBANK N.A.	-53,880.000	13 Nov 17				0.00	-3,063.10	-3,080.18	-17.08
FX DEAL TRANSACTED ON 14 SEP 2017 ARS / USD EX.RATE 17.0173 WITH CITIBANK N.A.	3,546,700.000	14 Sep 17				0.00	208,417.32	209,090.64	673.32
FX DEAL TRANSACTED ON 15 AUG 2017 ARS / USD EX.RATE 17.3 WITH CITIBANK N.A.	501,700.000	15 Aug 17				0.00	29,000.00	29,577.01	577.01
FX DEAL TRANSACTED ON 15 NOV 2017 ARS / USD EX.RATE 17.538 WITH CITIBANK N.A.	53,880.000	15 Nov 17				0.00	3,072.19	3,080.18	7.99
FX DEAL TRANSACTED ON 24 AUG 2017 USD / ARS EX.RATE 0.0573066 WITH CITIBANK N.A.	-4,048,400.000	24 Aug 17				0.00	-232,000.00	-238,667.65	-6,667.65
FX DEAL TRANSACTED ON 24 OCT 2017 ARS / USD EX.RATE 18.63 WITH CITIBANK N.A.	1,322,730.000	24 Oct 17				0.00	71,000.00	68,787.27	-2,212.73
FX DEAL TRANSACTED ON 24 OCT 2017 ARS / USD EX.RATE 18.63 WITH CITIBANK N.A.	2,608,200.000	24 Oct 17				0.00	140,000.00	135,636.87	-4,363.13
Australian dollar - AUD									
FX DEAL TRANSACTED ON 01 NOV 2017 AUD / USD EX.RATE 1.3018269 WITH CITIBANK N.A.	577,000.000	1 Nov 17				0.00	443,223.30	443,223.30	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / AUD EX.RATE 0.7678953 WITH CITIBANK N.A.	-577,000.000	1 Nov 17				0.00	-443,075.59	-438,173.83	4,901.76
FX DEAL TRANSACTED ON 04 DEC 2017 AUD / USD EX.RATE 1.3155731 WITH CITIBANK N.A.	107,358.990	4 Dec 17				0.00	81,606.25	81,606.25	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 AUD / USD EX.RATE 1.325627 WITH CITIBANK N.A.	51,620.900	8 Mar 17				0.00	38,940.74	38,940.74	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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1 JAN 17 - 31 DEC 17

Account number LOCKH
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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 09 MAR 2017 AUD / USD EX.RATE 1.3307428 WITH CITIBANK N.A.	413,324.930	9 Mar 17				0.00	310,597.15	310,597.15	0.00
FX DEAL TRANSACTED ON 09 MAR 2017 AUD / USD EX.RATE 1.3307428 WITH CITIBANK N.A.	290,920.080	9 Mar 17				0.00	218,614.80	219,353.73	738.93
FX DEAL TRANSACTED ON 10 AUG 2017 USD / AUD EX.RATE 0.78992 WITH CITIBANK N.A.	-876,268.100	10 Aug 17				0.00	-692,181.70	-692,181.70	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 AUD / USD EX.RATE 1.3075313 WITH CITIBANK N.A.	65,767.360	10 Feb 17				0.00	50,298.88	50,298.88	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 AUD / USD EX.RATE 1.3156233 WITH CITIBANK N.A.	17,253.150	10 Jul 17				0.00	13,114.05	13,114.05	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 USD / AUD EX.RATE 0.76756 WITH CITIBANK N.A.	-87,613.790	10 Nov 17				0.00	-67,248.84	-67,248.84	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / AUD EX.RATE 0.75373 WITH CITIBANK N.A.	-3,567,710.710	13 Jun 17				0.00	-2,689,090.59	-2,689,090.59	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 AUD / USD EX.RATE 1.3043081 WITH CITIBANK N.A.	163,584.250	15 Feb 17				0.00	125,418.41	125,418.41	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 AUD / USD EX.RATE 1.3172453 WITH CITIBANK N.A.	224,040.300	15 Mar 17				0.00	170,082.43	170,082.43	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 AUD / USD EX.RATE 1.2971363 WITH CITIBANK N.A.	3,751,118.290	16 Feb 17				0.00	2,891,845.87	2,891,845.87	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / AUD EX.RATE 0.767499 WITH CITIBANK N.A.	-298,090.190	16 Mar 17				0.00	-228,783.92	-228,783.92	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 AUD / USD EX.RATE 1.304206 WITH CITIBANK N.A.	697,323.110	17 Feb 17				0.00	534,672.49	534,672.49	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 AUD / USD EX.RATE 1.277255 WITH CITIBANK N.A.	7,672.900	17 Oct 17				0.00	6,007.34	6,007.34	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 USD / AUD EX.RATE 0.782929 WITH CITIBANK N.A.	-137,335.790	17 Oct 17				0.00	-107,524.17	-107,524.17	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / AUD EX.RATE 0.76614 WITH CITIBANK N.A.	-381,994.150	21 Feb 17				0.00	-292,661.00	-292,661.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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1 JAN 17 - 31 DEC 17

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 22 JUN 2017 USD / AUD EX.RATE 0.75416 WITH CITIBANK N.A.	-144,081.610	22 Jun 17				0.00	-108,660.59	-109,076.98	-416.39
FX DEAL TRANSACTED ON 23 JUN 2017 USD / AUD EX.RATE 0.75682 WITH CITIBANK N.A.	-262,222.690	23 Jun 17				0.00	-198,455.38	-198,987.69	-532.31
FX DEAL TRANSACTED ON 26 JAN 2017 USD / AUD EX.RATE 0.75466 WITH CITIBANK N.A.	-24,627.840	26 Jan 17				0.00	-18,585.65	-18,603.87	-18.22
FX DEAL TRANSACTED ON 26 JUN 2017 USD / AUD EX.RATE 0.7572901 WITH CITIBANK N.A.	-179,802.170	26 Jun 17				0.00	-136,162.39	-136,496.82	-334.43
FX DEAL TRANSACTED ON 26 MAY 2017 USD / AUD EX.RATE 0.744886 WITH CITIBANK N.A.	-163,152.000	26 May 17				0.00	-121,529.64	-121,529.64	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / AUD EX.RATE 0.75933 WITH CITIBANK N.A.	-182,340.850	27 Jun 17				0.00	-138,456.88	-138,779.62	-322.74
FX DEAL TRANSACTED ON 28 APR 2017 AUD / USD EX.RATE 1.337095 WITH CITIBANK N.A.	75,400,054.670	28 Apr 17				0.00	56,390,946.89	56,802,629.52	411,682.63
FX DEAL TRANSACTED ON 28 APR 2017 AUD / USD EX.RATE 1.3371129 WITH CITIBANK N.A.	74,905,983.040	28 Apr 17				0.00	56,020,686.60	56,020,686.60	0.00
FX DEAL TRANSACTED ON 28 APR 2017 AUD / USD EX.RATE 1.3379233 WITH CITIBANK N.A.	1,184,746.730	28 Apr 17				0.00	885,511.46	874,817.00	-10,694.46
FX DEAL TRANSACTED ON 28 APR 2017 USD / AUD EX.RATE 0.747422 WITH CITIBANK N.A.	-73,763,448.690	28 Apr 17				0.00	-55,132,424.35	-54,466,931.45	665,492.90
FX DEAL TRANSACTED ON 28 APR 2017 USD / AUD EX.RATE 0.74746 WITH CITIBANK N.A.	-74,905,983.040	28 Apr 17				0.00	-55,989,211.10	-55,310,578.83	678,632.27
FX DEAL TRANSACTED ON 28 FEB 2017 AUD / USD EX.RATE 1.3004408 WITH CITIBANK N.A.	74,760,484.950	28 Feb 17				0.00	57,488,570.11	57,488,570.11	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 AUD / USD EX.RATE 1.3007115 WITH CITIBANK N.A.	74,481,327.520	28 Feb 17				0.00	57,261,989.41	56,989,386.93	-272,602.48
FX DEAL TRANSACTED ON 28 FEB 2017 USD / AUD EX.RATE 0.768184 WITH CITIBANK N.A.	-74,890,402.340	28 Feb 17				0.00	-57,529,608.83	-56,912,963.18	616,645.65
FX DEAL TRANSACTED ON 28 FEB 2017 USD / AUD EX.RATE 0.768391 WITH CITIBANK N.A.	-74,760,484.950	28 Feb 17				0.00	-57,445,276.32	-56,814,232.46	631,043.86

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 MAR 2017 USD / AUD EX.RATE 0.76416 WITH CITIBANK N.A.	-45,002.150	28 Mar 17				0.00	-34,388.84	-34,388.84	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 AUD / USD EX.RATE 1.2784634 WITH CITIBANK N.A.	84,177,980.780	29 Dec 17				0.00	65,843,090.61	65,839,866.21	-3,224.40
FX DEAL TRANSACTED ON 29 DEC 2017 USD / AUD EX.RATE 0.782185 WITH CITIBANK N.A.	-63,688,900.220	29 Dec 17				0.00	-49,816,502.42	-49,815,548.84	953.58
FX DEAL TRANSACTED ON 29 JUN 2017 USD / AUD EX.RATE 0.76575 WITH CITIBANK N.A.	-297,291.690	29 Jun 17				0.00	-227,651.11	-228,037.59	-386.48
FX DEAL TRANSACTED ON 29 SEP 2017 AUD / USD EX.RATE 1.2743902 WITH CITIBANK N.A.	80,779,073.050	29 Sep 17				0.00	63,386,450.05	63,213,664.52	-172,785.53
FX DEAL TRANSACTED ON 29 SEP 2017 USD / AUD EX.RATE 0.784321 WITH CITIBANK N.A.	-79,595,455.020	29 Sep 17				0.00	-62,428,386.88	-61,085,531.17	1,342,855.71
FX DEAL TRANSACTED ON 30 JUN 2017 AUD / USD EX.RATE 1.3037606 WITH CITIBANK N.A.	102,933,807.420	30 Jun 17				0.00	78,951,465.49	78,312,040.00	-639,425.49
FX DEAL TRANSACTED ON 30 JUN 2017 USD / AUD EX.RATE 0.766706 WITH CITIBANK N.A.	-103,491,707.170	30 Jun 17				0.00	-79,347,712.84	-82,663,999.88	-3,316,287.04
FX DEAL TRANSACTED ON 30 JUN 2017 USD / AUD EX.RATE 0.766823 WITH CITIBANK N.A.	-683,683.000	30 Jun 17				0.00	-524,263.51	-546,091.79	-21,828.28
FX DEAL TRANSACTED ON 30 JUN 2017 USD / AUD EX.RATE 0.7682801 WITH CITIBANK N.A.	-465,745.610	30 Jun 17				0.00	-357,823.04	-354,339.26	3,483.78
FX DEAL TRANSACTED ON 30 MAY 2017 AUD / USD EX.RATE 1.3419396 WITH CITIBANK N.A.	35,301.420	30 May 17				0.00	26,306.27	26,306.27	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 AUD / USD EX.RATE 1.3173287 WITH CITIBANK N.A.	83,241,559.570	30 Nov 17				0.00	63,189,666.77	63,213,643.97	23,977.20
FX DEAL TRANSACTED ON 30 NOV 2017 USD / AUD EX.RATE 0.758942 WITH CITIBANK N.A.	-84,177,980.780	30 Nov 17				0.00	-63,886,205.09	-65,839,866.21	-1,953,661.12
FX DEAL TRANSACTED ON 30 OCT 2017 AUD / USD EX.RATE 1.303815 WITH CITIBANK N.A.	43,738.590	30 Oct 17				0.00	33,546.62	33,546.62	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 AUD / USD EX.RATE 1.260732 WITH CITIBANK N.A.	116,747,171.490	31 Aug 17				0.00	92,602,688.95	92,854,863.09	252,174.14

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 AUG 2017 USD / AUD EX.RATE 0.792891 WITH CITIBANK N.A.	-80,779,073.050	31 Aug 17				0.00	-64,049,000.01	-63,213,664.52	835,335.49
FX DEAL TRANSACTED ON 31 JAN 2017 AUD / USD EX.RATE 1.3171239 WITH CITIBANK N.A.	77,697,770.150	31 Jan 17				0.00	58,990,478.03	58,990,478.03	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 AUD / USD EX.RATE 1.3171933 WITH CITIBANK N.A.	77,409,804.630	31 Jan 17				0.00	58,768,749.57	58,537,293.42	-231,456.15
FX DEAL TRANSACTED ON 31 JAN 2017 USD / AUD EX.RATE 0.758631 WITH CITIBANK N.A.	-74,481,327.520	31 Jan 17				0.00	-56,503,843.98	-56,989,386.93	-485,542.95
FX DEAL TRANSACTED ON 31 JAN 2017 USD / AUD EX.RATE 0.758719 WITH CITIBANK N.A.	-77,697,770.150	31 Jan 17				0.00	-58,950,797.78	-59,450,447.97	-499,650.19
FX DEAL TRANSACTED ON 31 JUL 2017 AUD / USD EX.RATE 1.2525207 WITH CITIBANK N.A.	69,651,611.270	31 Jul 17				0.00	55,609,149.92	55,609,149.92	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 AUD / USD EX.RATE 1.2526462 WITH CITIBANK N.A.	103,491,707.170	31 Jul 17				0.00	82,618,464.75	82,663,999.88	45,535.13
FX DEAL TRANSACTED ON 31 JUL 2017 USD / AUD EX.RATE 0.797932 WITH CITIBANK N.A.	-116,747,171.490	31 Jul 17				0.00	-93,156,304.04	-92,854,863.09	301,440.95
FX DEAL TRANSACTED ON 31 MAR 2017 AUD / USD EX.RATE 1.3109424 WITH CITIBANK N.A.	74,890,402.340	31 Mar 17				0.00	57,127,147.81	56,912,963.18	-214,184.63
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.762375 WITH CITIBANK N.A.	-75,400,054.670	31 Mar 17				0.00	-57,483,116.68	-56,802,629.52	680,487.16
FX DEAL TRANSACTED ON 31 MAY 2017 AUD / USD EX.RATE 1.3418135 WITH CITIBANK N.A.	64,899.870	31 May 17				0.00	48,367.28	48,367.28	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 AUD / USD EX.RATE 1.3433403 WITH CITIBANK N.A.	73,763,448.690	31 May 17				0.00	54,910,470.13	54,466,931.45	-443,538.68
FX DEAL TRANSACTED ON 31 MAY 2017 USD / AUD EX.RATE 0.743977 WITH CITIBANK N.A.	-102,933,807.420	31 May 17				0.00	-76,580,385.24	-78,312,040.00	-1,731,654.76
FX DEAL TRANSACTED ON 31 OCT 2017 AUD / USD EX.RATE 1.3042707 WITH CITIBANK N.A.	79,595,455.020	31 Oct 17				0.00	61,026,790.51	61,085,531.17	58,740.66
FX DEAL TRANSACTED ON 31 OCT 2017 USD / AUD EX.RATE 0.766403 WITH CITIBANK N.A.	-83,241,559.570	31 Oct 17				0.00	-63,796,580.98	-63,213,643.97	582,937.01

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 18 MAY 2017 BRL / USD EX.RATE 3.64 WITH CITIBANK N.A.	36,400,000.000	18 May 17				0.00	10,000,000.00	10,808,782.28	808,782.28
FX DEAL TRANSACTED ON 19 OCT 2017 BRL / USD EX.RATE 3.19075 WITH CITIBANK N.A.	2,310,848.620	19 Oct 17				0.00	724,233.68	709,077.65	-15,156.03
FX DEAL TRANSACTED ON 19 OCT 2017 USD / BRL EX.RATE 0.3146138 WITH CITIBANK N.A.	-2,310,848.620	19 Oct 17				0.00	-727,024.89	-707,157.30	19,867.59
FX DEAL TRANSACTED ON 26 JUN 2017 BRL / USD EX.RATE 3.32495 WITH CITIBANK N.A.	2,308,848.620	26 Jun 17				0.00	694,401.00	741,798.75	47,397.75
FX DEAL TRANSACTED ON 26 JUN 2017 USD / BRL EX.RATE 0.3025719 WITH CITIBANK N.A.	-2,308,848.620	26 Jun 17				0.00	-698,592.62	-698,423.57	169.05
FX DEAL TRANSACTED ON 29 JUN 2017 USD / BRL EX.RATE 0.3034717 WITH CITIBANK N.A.	-53,655,000.000	29 Jun 17				0.00	-16,282,774.95	-16,194,069.27	88,705.68
FX DEAL TRANSACTED ON 30 JUN 2017 BRL / USD EX.RATE 3.3082 WITH CITIBANK N.A.	2,308,848.620	30 Jun 17				0.00	697,916.88	698,423.57	506.69
FX DEAL TRANSACTED ON 30 NOV 2017 USD / BRL EX.RATE 0.306598 WITH CITIBANK N.A.	-2,310,848.620	30 Nov 17				0.00	-708,501.54	-708,501.54	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / BRL EX.RATE 0.3194174 WITH CITIBANK N.A.	-2,308,848.620	31 Jul 17				0.00	-737,486.38	-741,798.75	-4,312.37
FX DEAL TRANSACTED ON 31 OCT 2017 BRL / USD EX.RATE 3.2769 WITH CITIBANK N.A.	2,310,848.620	31 Oct 17				0.00	705,193.51	707,157.30	1,963.79
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 AUG 2017 GBP / USD EX.RATE 0.756504 WITH CITIBANK N.A.	15,993.390	1 Aug 17				0.00	21,141.18	21,149.66	8.48
FX DEAL TRANSACTED ON 01 DEC 2017 GBP / USD EX.RATE 0.7401705 WITH CITIBANK N.A.	102,151.750	1 Dec 17				0.00	138,011.06	137,807.83	-203.23
FX DEAL TRANSACTED ON 01 DEC 2017 GBP / USD EX.RATE 0.7404992 WITH CITIBANK N.A.	2,947,000.000	1 Dec 17				0.00	3,979,747.86	3,979,747.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 01 DEC 2017 GBP / USD EX.RATE 0.7406859 WITH CITIBANK N.A.	167,000.000	1 Dec 17				0.00	225,466.70	225,466.70	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / GBP EX.RATE 1.3493301 WITH CITIBANK N.A.	-80,078.710	1 Dec 17				0.00	-108,052.61	-108,052.61	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / GBP EX.RATE 1.35219 WITH CITIBANK N.A.	-167,000.000	1 Dec 17				0.00	-225,815.73	-225,971.27	-155.54
FX DEAL TRANSACTED ON 01 DEC 2017 USD / GBP EX.RATE 1.3525061 WITH CITIBANK N.A.	-2,947,000.000	1 Dec 17				0.00	-3,985,835.48	-3,987,648.71	-1,813.23
FX DEAL TRANSACTED ON 01 NOV 2017 GBP / USD EX.RATE 0.7514584 WITH CITIBANK N.A.	138,000.000	1 Nov 17				0.00	183,642.89	183,642.89	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / GBP EX.RATE 1.3318716 WITH CITIBANK N.A.	-138,000.000	1 Nov 17				0.00	-183,798.28	-186,168.92	-2,370.64
FX DEAL TRANSACTED ON 01 SEP 2017 USD / GBP EX.RATE 1.2953801 WITH CITIBANK N.A.	-35,004.110	1 Sep 17				0.00	-45,343.62	-45,343.62	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / GBP EX.RATE 1.2953801 WITH CITIBANK N.A.	-346,574.610	1 Sep 17				0.00	-448,945.82	-449,039.38	-93.56
FX DEAL TRANSACTED ON 02 MAR 2017 GBP / USD EX.RATE 0.8161732 WITH CITIBANK N.A.	95,676.610	2 Mar 17				0.00	117,225.85	117,225.85	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 GBP / USD EX.RATE 0.7739219 WITH CITIBANK N.A.	124,069.030	2 May 17				0.00	160,312.08	160,024.24	-287.84
FX DEAL TRANSACTED ON 02 OCT 2017 GBP / USD EX.RATE 0.7517903 WITH CITIBANK N.A.	136,000.000	2 Oct 17				0.00	180,901.52	180,901.52	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / GBP EX.RATE 1.331497 WITH CITIBANK N.A.	-136,000.000	2 Oct 17				0.00	-181,083.59	-180,281.60	801.99
FX DEAL TRANSACTED ON 03 FEB 2017 GBP / USD EX.RATE 0.7993605 WITH CITIBANK N.A.	68,194.030	3 Feb 17				0.00	85,310.73	85,310.73	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 GBP / USD EX.RATE 0.7654624 WITH CITIBANK N.A.	38,000.000	3 Nov 17				0.00	49,643.20	49,643.20	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 USD / GBP EX.RATE 1.3073112 WITH CITIBANK N.A.	-38,000.000	3 Nov 17				0.00	-49,677.83	-51,263.91	-1,586.08

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 DEC 2017 GBP / USD EX.RATE 0.7420048 WITH CITIBANK N.A.	182,225.890	4 Dec 17				0.00	245,585.83	245,221.41	-364.42
FX DEAL TRANSACTED ON 04 DEC 2017 USD / GBP EX.RATE 1.3477002 WITH CITIBANK N.A.	-31,646.660	4 Dec 17				0.00	-42,650.20	-42,650.20	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 GBP / USD EX.RATE 0.7740417 WITH CITIBANK N.A.	73,851.280	4 Jul 17				0.00	95,409.95	95,409.95	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 GBP / USD EX.RATE 0.7744913 WITH CITIBANK N.A.	72,420.390	4 May 17				0.00	93,507.03	93,856.83	349.80
FX DEAL TRANSACTED ON 04 MAY 2017 USD / GBP EX.RATE 1.2911701 WITH CITIBANK N.A.	-44,371.100	4 May 17				0.00	-57,290.63	-57,290.63	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 GBP / USD EX.RATE 0.7544778 WITH CITIBANK N.A.	37,243.170	4 Oct 17				0.00	49,362.84	48,935.66	-427.18
FX DEAL TRANSACTED ON 04 OCT 2017 GBP / USD EX.RATE 0.7544778 WITH CITIBANK N.A.	21,899.300	4 Oct 17				0.00	29,025.77	29,025.77	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 GBP / USD EX.RATE 0.8050816 WITH CITIBANK N.A.	14,338.470	5 Jan 17				0.00	17,809.96	17,663.56	-146.40
FX DEAL TRANSACTED ON 05 JUL 2017 GBP / USD EX.RATE 0.7742454 WITH CITIBANK N.A.	25,389.940	5 Jul 17				0.00	32,793.14	32,793.14	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / GBP EX.RATE 1.3024201 WITH CITIBANK N.A.	-25,453.770	5 Sep 17				0.00	-33,151.50	-33,151.50	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 GBP / USD EX.RATE 0.7470849 WITH CITIBANK N.A.	20,371.410	6 Dec 17				0.00	27,267.87	27,248.80	-19.07
FX DEAL TRANSACTED ON 06 DEC 2017 GBP / USD EX.RATE 0.7483179 WITH CITIBANK N.A.	46,000.000	6 Dec 17				0.00	61,471.20	61,471.20	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 GBP / USD EX.RATE 0.8035678 WITH CITIBANK N.A.	38,058.040	6 Feb 17				0.00	47,361.33	47,361.33	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 GBP / USD EX.RATE 0.7760902 WITH CITIBANK N.A.	257,975.220	6 Jun 17				0.00	332,403.65	334,322.99	1,919.34
FX DEAL TRANSACTED ON 06 JUN 2017 USD / GBP EX.RATE 1.28851 WITH CITIBANK N.A.	-153,814.760	6 Jun 17				0.00	-198,191.86	-198,191.86	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 06 OCT 2017 GBP / USD EX.RATE 0.765515 WITH CITIBANK N.A.	85,135.410	6 Oct 17				0.00	111,213.24	111,804.08	590.84
FX DEAL TRANSACTED ON 07 AUG 2017 USD / GBP EX.RATE 1.30479 WITH CITIBANK N.A.	-4,060,730.550	7 Aug 17				0.00	-5,298,398.99	-5,288,289.58	10,109.41
FX DEAL TRANSACTED ON 07 FEB 2017 GBP / USD EX.RATE 0.8002752 WITH CITIBANK N.A.	35,954.120	7 Feb 17				0.00	44,927.19	44,927.19	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 GBP / USD EX.RATE 0.7647364 WITH CITIBANK N.A.	181,182.580	7 Sep 17				0.00	236,921.59	238,871.10	1,949.51
FX DEAL TRANSACTED ON 07 SEP 2017 USD / GBP EX.RATE 1.3076401 WITH CITIBANK N.A.	-27,857.770	7 Sep 17				0.00	-36,427.93	-36,427.93	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 USD / GBP EX.RATE 1.3398301 WITH CITIBANK N.A.	-331,916.730	8 Dec 17				0.00	-444,711.99	-444,711.99	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 GBP / USD EX.RATE 0.7564462 WITH CITIBANK N.A.	54,367,000.000	8 Sep 17				0.00	71,871,597.36	73,343,808.26	1,472,210.90
FX DEAL TRANSACTED ON 09 FEB 2017 GBP / USD EX.RATE 0.7993669 WITH CITIBANK N.A.	44,119.270	9 Feb 17				0.00	55,192.77	55,192.77	0.00
FX DEAL TRANSACTED ON 09 MAR 2017 USD / GBP EX.RATE 1.217 WITH CITIBANK N.A.	-488,699.230	9 Mar 17				0.00	-594,746.96	-594,746.96	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 GBP / USD EX.RATE 0.7729886 WITH CITIBANK N.A.	50,166.780	9 May 17				0.00	64,899.76	64,960.96	61.20
FX DEAL TRANSACTED ON 09 NOV 2017 GBP / USD EX.RATE 0.7603521 WITH CITIBANK N.A.	93,950.650	9 Nov 17				0.00	123,562.02	124,207.46	645.44
FX DEAL TRANSACTED ON 09 NOV 2017 GBP / USD EX.RATE 0.7603521 WITH CITIBANK N.A.	126,838.170	9 Nov 17				0.00	166,815.02	166,815.02	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 GBP / USD EX.RATE 0.7704813 WITH CITIBANK N.A.	183,334.190	10 Aug 17				0.00	237,947.61	237,912.79	-34.82
FX DEAL TRANSACTED ON 10 AUG 2017 USD / GBP EX.RATE 1.29789 WITH CITIBANK N.A.	-5,309.560	10 Aug 17				0.00	-6,891.22	-6,891.22	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 GBP / USD EX.RATE 0.8006982 WITH CITIBANK N.A.	82,579.550	10 Feb 17				0.00	103,134.43	103,134.43	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 10 NOV 2017 GBP / USD EX.RATE 0.7574667 WITH CITIBANK N.A.	172,226.400	10 Nov 17				0.00	227,371.57	225,806.04	-1,565.53
FX DEAL TRANSACTED ON 11 AUG 2017 GBP / USD EX.RATE 0.7683087 WITH CITIBANK N.A.	82,272.880	11 Aug 17				0.00	107,083.09	106,835.45	-247.64
FX DEAL TRANSACTED ON 11 AUG 2017 GBP / USD EX.RATE 0.7683087 WITH CITIBANK N.A.	12,517.490	11 Aug 17				0.00	16,292.26	16,292.26	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 GBP / USD EX.RATE 0.7779982 WITH CITIBANK N.A.	158,825.660	11 Jul 17				0.00	204,146.56	204,702.45	555.89
FX DEAL TRANSACTED ON 11 JUL 2017 GBP / USD EX.RATE 0.7779982 WITH CITIBANK N.A.	96,408.630	11 Jul 17				0.00	123,918.83	123,918.83	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 GBP / USD EX.RATE 0.7532105 WITH CITIBANK N.A.	48,124.540	12 Oct 17				0.00	63,892.55	64,029.70	137.15
FX DEAL TRANSACTED ON 13 APR 2017 USD / GBP EX.RATE 1.2514401 WITH CITIBANK N.A.	-73,122.010	13 Apr 17				0.00	-91,507.81	-91,507.81	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.332148 WITH CITIBANK N.A.	-196,149.290	13 Oct 17				0.00	-261,299.96	-260,976.65	323.31
FX DEAL TRANSACTED ON 13 SEP 2017 GBP / USD EX.RATE 0.7572028 WITH CITIBANK N.A.	397,346.150	13 Sep 17				0.00	524,755.19	530,457.09	5,701.90
FX DEAL TRANSACTED ON 13 SEP 2017 USD / GBP EX.RATE 1.3206502 WITH CITIBANK N.A.	-24,766.480	13 Sep 17				0.00	-32,707.85	-32,707.85	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / GBP EX.RATE 1.2777001 WITH CITIBANK N.A.	-1,722.850	14 Jun 17				0.00	-2,201.29	-2,198.62	2.67
FX DEAL TRANSACTED ON 14 MAR 2017 USD / GBP EX.RATE 1.21467 WITH CITIBANK N.A.	-1,482,486.280	14 Mar 17				0.00	-1,800,731.61	-1,800,731.61	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 USD / GBP EX.RATE 1.31719 WITH CITIBANK N.A.	-194,325.030	14 Nov 17				0.00	-255,962.99	-255,962.99	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 GBP / USD EX.RATE 0.7462463 WITH CITIBANK N.A.	205,190.640	14 Sep 17				0.00	274,963.67	278,946.42	3,982.75
FX DEAL TRANSACTED ON 14 SEP 2017 USD / GBP EX.RATE 1.3400401 WITH CITIBANK N.A.	-75,364.620	14 Sep 17				0.00	-100,991.61	-100,991.61	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 15 DEC 2017 USD / GBP EX.RATE 1.3316501 WITH CITIBANK N.A.	-166,141.470	15 Dec 17				0.00	-221,242.29	-222,604.65	-1,362.36
FX DEAL TRANSACTED ON 15 DEC 2017 USD / GBP EX.RATE 1.341085 WITH CITIBANK N.A.	-400,578.340	15 Dec 17				0.00	-537,209.72	-533,450.23	3,759.49
FX DEAL TRANSACTED ON 15 MAR 2017 USD / GBP EX.RATE 1.2210701 WITH CITIBANK N.A.	-1,748.990	15 Mar 17				0.00	-2,135.64	-2,135.64	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / GBP EX.RATE 1.2210701 WITH CITIBANK N.A.	-133,473.790	15 Mar 17				0.00	-162,980.84	-162,980.84	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 GBP / USD EX.RATE 0.7590075 WITH CITIBANK N.A.	27,875.760	15 Nov 17				0.00	36,726.59	36,726.59	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 GBP / USD EX.RATE 0.7590075 WITH CITIBANK N.A.	30,751.490	15 Nov 17				0.00	40,515.40	40,575.05	59.65
FX DEAL TRANSACTED ON 16 AUG 2017 GBP / USD EX.RATE 0.7761384 WITH CITIBANK N.A.	56,137.780	16 Aug 17				0.00	72,329.60	72,350.37	20.77
FX DEAL TRANSACTED ON 16 AUG 2017 USD / GBP EX.RATE 1.28843 WITH CITIBANK N.A.	-202,673.960	16 Aug 17				0.00	-261,131.21	-261,131.21	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / GBP EX.RATE 1.2781601 WITH CITIBANK N.A.	-37,672.300	16 Jun 17				0.00	-48,151.23	-48,056.67	94.56
FX DEAL TRANSACTED ON 16 MAR 2017 USD / GBP EX.RATE 1.2354301 WITH CITIBANK N.A.	-34,314.610	16 Mar 17				0.00	-42,393.30	-42,393.30	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / GBP EX.RATE 1.2354301 WITH CITIBANK N.A.	-158,868.890	16 Mar 17				0.00	-196,271.39	-196,552.58	-281.19
FX DEAL TRANSACTED ON 16 MAR 2017 USD / GBP EX.RATE 1.2354301 WITH CITIBANK N.A.	-203,944.480	16 Mar 17				0.00	-251,959.13	-251,959.13	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 GBP / USD EX.RATE 0.7743474 WITH CITIBANK N.A.	35,349.460	16 May 17				0.00	45,650.65	45,857.09	206.44
FX DEAL TRANSACTED ON 16 MAY 2017 USD / GBP EX.RATE 1.289906 WITH CITIBANK N.A.	-57,530.210	16 May 17				0.00	-74,208.56	-74,208.56	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / GBP EX.RATE 1.29141 WITH CITIBANK N.A.	-493,216.000	16 May 17				0.00	-636,944.07	-636,944.07	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 NOV 2017 GBP / USD EX.RATE 0.7585354 WITH CITIBANK N.A.	76,865.320	16 Nov 17				0.00	101,333.86	101,481.44	147.58
FX DEAL TRANSACTED ON 16 NOV 2017 USD / GBP EX.RATE 1.31833 WITH CITIBANK N.A.	-107,417.370	16 Nov 17				0.00	-141,611.54	-141,611.54	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / GBP EX.RATE 1.2381101 WITH CITIBANK N.A.	-156,347.160	17 Jan 17				0.00	-193,574.98	-193,574.98	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / GBP EX.RATE 1.2396101 WITH CITIBANK N.A.	-41,804.630	17 Mar 17				0.00	-51,821.44	-51,821.44	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / GBP EX.RATE 1.2396101 WITH CITIBANK N.A.	-53,938.670	17 Mar 17				0.00	-66,862.91	-66,862.91	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 GBP / USD EX.RATE 0.7581788 WITH CITIBANK N.A.	230,407.070	17 Oct 17				0.00	303,895.40	303,446.13	-449.27
FX DEAL TRANSACTED ON 18 DEC 2017 USD / GBP EX.RATE 1.33847 WITH CITIBANK N.A.	-134,956.790	18 Dec 17				0.00	-180,635.61	-180,167.33	468.28
FX DEAL TRANSACTED ON 18 OCT 2017 GBP / USD EX.RATE 0.7580294 WITH CITIBANK N.A.	63,596.890	18 Oct 17				0.00	83,897.65	83,973.33	75.68
FX DEAL TRANSACTED ON 19 APR 2017 USD / GBP EX.RATE 1.2783001 WITH CITIBANK N.A.	-64,950.990	19 Apr 17				0.00	-83,026.85	-83,026.85	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 USD / GBP EX.RATE 1.3380801 WITH CITIBANK N.A.	-23,323.780	19 Dec 17				0.00	-31,209.08	-31,267.86	-58.78
FX DEAL TRANSACTED ON 19 JUL 2017 USD / GBP EX.RATE 1.30336 WITH CITIBANK N.A.	-1,378,965.630	19 Jul 17				0.00	-1,797,288.64	-1,797,288.64	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 GBP / USD EX.RATE 0.7602365 WITH CITIBANK N.A.	105,625.290	19 Oct 17				0.00	138,937.39	139,309.19	371.80
FX DEAL TRANSACTED ON 20 FEB 2017 GBP / USD EX.RATE 0.8022592 WITH CITIBANK N.A.	243,194.950	20 Feb 17				0.00	303,137.64	303,137.64	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 USD / GBP EX.RATE 1.2341 WITH CITIBANK N.A.	-57,213.460	20 Jan 17				0.00	-70,607.13	-70,607.13	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / GBP EX.RATE 1.3399584 WITH CITIBANK N.A.	-1,000,000.000	21 Dec 17				0.00	-1,339,958.40	-1,356,277.39	-16,318.99

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 JUN 2017 GBP / USD EX.RATE 0.7901328 WITH CITIBANK N.A.	24,150.780	21 Jun 17				0.00	30,565.47	30,565.47	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 GBP / USD EX.RATE 0.7901328 WITH CITIBANK N.A.	31,651.670	21 Jun 17				0.00	40,058.67	40,074.18	15.51
FX DEAL TRANSACTED ON 22 AUG 2017 USD / GBP EX.RATE 1.28223 WITH CITIBANK N.A.	-126,414.030	22 Aug 17				0.00	-162,091.86	-162,091.86	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 GBP / USD EX.RATE 0.7476523 WITH CITIBANK N.A.	54,598.810	22 Dec 17				0.00	73,027.00	73,159.68	132.68
FX DEAL TRANSACTED ON 22 DEC 2017 GBP / USD EX.RATE 0.7476523 WITH CITIBANK N.A.	5,446.950	22 Dec 17				0.00	7,285.40	7,285.40	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 GBP / USD EX.RATE 0.7895651 WITH CITIBANK N.A.	18,463.440	22 Jun 17				0.00	23,384.32	23,384.32	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 GBP / USD EX.RATE 0.7895651 WITH CITIBANK N.A.	42,115.910	22 Jun 17				0.00	53,340.64	53,647.25	306.61
FX DEAL TRANSACTED ON 23 JUN 2017 GBP / USD EX.RATE 0.786114 WITH CITIBANK N.A.	45,291.270	23 Jun 17				0.00	57,614.12	57,696.55	82.43
FX DEAL TRANSACTED ON 23 JUN 2017 GBP / USD EX.RATE 0.786114 WITH CITIBANK N.A.	17,029.120	23 Jun 17				0.00	21,662.40	21,662.40	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 GBP / USD EX.RATE 0.7573405 WITH CITIBANK N.A.	173,107.540	23 Oct 17				0.00	228,572.93	227,082.48	-1,490.45
FX DEAL TRANSACTED ON 24 APR 2017 GBP / USD EX.RATE 0.7821176 WITH CITIBANK N.A.	44,595.670	24 Apr 17				0.00	57,019.13	57,196.18	177.05
FX DEAL TRANSACTED ON 24 APR 2017 USD / GBP EX.RATE 1.2785801 WITH CITIBANK N.A.	-207,696.030	24 Apr 17				0.00	-265,555.99	-265,555.99	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 GBP / USD EX.RATE 0.7811645 WITH CITIBANK N.A.	85,241.970	24 Aug 17				0.00	109,121.66	110,209.35	1,087.69
FX DEAL TRANSACTED ON 24 AUG 2017 USD / GBP EX.RATE 1.2801401 WITH CITIBANK N.A.	-74,263.670	24 Aug 17				0.00	-95,067.89	-95,067.89	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / GBP EX.RATE 1.2495701 WITH CITIBANK N.A.	-53,573.530	24 Mar 17				0.00	-66,943.88	-66,943.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 24 NOV 2017 USD / GBP EX.RATE 1.33336 WITH CITIBANK N.A.	-5,717.820	24 Nov 17				0.00	-7,623.91	-7,623.91	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 GBP / USD EX.RATE 0.7913596 WITH CITIBANK N.A.	20,418.850	25 Jan 17				0.00	25,802.24	25,802.24	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 GBP / USD EX.RATE 0.7929749 WITH CITIBANK N.A.	636,276.860	25 Jan 17				0.00	802,392.20	802,392.20	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / GBP EX.RATE 1.3029201 WITH CITIBANK N.A.	-5,026.020	25 Jul 17				0.00	-6,548.50	-6,561.72	-13.22
FX DEAL TRANSACTED ON 26 JAN 2017 USD / GBP EX.RATE 1.25897 WITH CITIBANK N.A.	-20,672.150	26 Jan 17				0.00	-26,025.62	-25,941.48	84.14
FX DEAL TRANSACTED ON 26 JAN 2017 USD / GBP EX.RATE 1.25897 WITH CITIBANK N.A.	-10,618.140	26 Jan 17				0.00	-13,367.92	-13,367.92	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / GBP EX.RATE 1.281215 WITH CITIBANK N.A.	-80,733.000	26 May 17				0.00	-103,436.33	-103,436.33	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / GBP EX.RATE 1.281248 WITH CITIBANK N.A.	-6,615.160	26 May 17				0.00	-8,475.66	-8,475.66	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 GBP / USD EX.RATE 0.7434391 WITH CITIBANK N.A.	24,351.420	26 Sep 17				0.00	32,755.10	32,755.10	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / GBP EX.RATE 1.3451001 WITH CITIBANK N.A.	-29,794.530	26 Sep 17				0.00	-40,076.62	-39,881.47	195.15
FX DEAL TRANSACTED ON 27 APR 2017 GBP / USD EX.RATE 0.7748033 WITH CITIBANK N.A.	41,391.570	27 Apr 17				0.00	53,422.03	53,513.09	91.06
FX DEAL TRANSACTED ON 27 JAN 2017 GBP / USD EX.RATE 0.7970032 WITH CITIBANK N.A.	77,341.570	27 Jan 17				0.00	97,040.47	96,781.38	-259.09
FX DEAL TRANSACTED ON 27 SEP 2017 GBP / USD EX.RATE 0.7461684 WITH CITIBANK N.A.	66,975.210	27 Sep 17				0.00	89,758.84	89,758.84	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / GBP EX.RATE 1.34018 WITH CITIBANK N.A.	-87,423.620	27 Sep 17				0.00	-117,163.39	-117,541.06	-377.67
FX DEAL TRANSACTED ON 28 APR 2017 GBP / USD EX.RATE 0.772911 WITH CITIBANK N.A.	107,084,279.390	28 Apr 17				0.00	138,546,711.52	138,401,080.84	-145,630.68

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 APR 2017 GBP / USD EX.RATE 0.7730544 WITH CITIBANK N.A.	107,259,927.120	28 Apr 17				0.00	138,748,223.92	138,748,223.92	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / GBP EX.RATE 1.294649 WITH CITIBANK N.A.	-107,259,927.120	28 Apr 17				0.00	-138,863,989.56	-138,376,033.86	487,955.70
FX DEAL TRANSACTED ON 28 APR 2017 USD / GBP EX.RATE 1.294814 WITH CITIBANK N.A.	-102,925,762.890	28 Apr 17				0.00	-133,269,718.75	-132,784,528.51	485,190.24
FX DEAL TRANSACTED ON 28 FEB 2017 GBP / USD EX.RATE 0.8036389 WITH CITIBANK N.A.	107,283,888.510	28 Feb 17				0.00	133,497,633.82	132,130,842.37	-1,366,791.45
FX DEAL TRANSACTED ON 28 FEB 2017 USD / GBP EX.RATE 1.245356 WITH CITIBANK N.A.	-108,855,615.720	28 Feb 17				0.00	-135,563,994.17	-135,840,916.37	-276,922.20
FX DEAL TRANSACTED ON 28 JUL 2017 GBP / USD EX.RATE 0.7608728 WITH CITIBANK N.A.	117,814.010	28 Jul 17				0.00	154,840.60	155,320.10	479.50
FX DEAL TRANSACTED ON 28 NOV 2017 USD / GBP EX.RATE 1.32347 WITH CITIBANK N.A.	-2,173,640.850	28 Nov 17				0.00	-2,876,748.46	-2,876,748.46	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 GBP / USD EX.RATE 0.743616 WITH CITIBANK N.A.	25,190.280	28 Sep 17				0.00	33,875.38	33,875.38	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 GBP / USD EX.RATE 0.7391977 WITH CITIBANK N.A.	120,330,995.660	29 Dec 17				0.00	162,785,936.89	162,783,367.83	-2,569.06
FX DEAL TRANSACTED ON 29 DEC 2017 USD / GBP EX.RATE 1.35408 WITH CITIBANK N.A.	-94,435,436.070	29 Dec 17				0.00	-127,873,135.27	-127,883,525.67	-10,390.40
FX DEAL TRANSACTED ON 29 NOV 2017 USD / GBP EX.RATE 1.3440566 WITH CITIBANK N.A.	-1,000,000.000	29 Nov 17				0.00	-1,344,056.60	-1,356,277.39	-12,220.79
FX DEAL TRANSACTED ON 29 SEP 2017 GBP / USD EX.RATE 0.7453137 WITH CITIBANK N.A.	123,561,015.670	29 Sep 17				0.00	165,783,915.26	164,014,896.18	-1,769,019.08
FX DEAL TRANSACTED ON 29 SEP 2017 USD / GBP EX.RATE 1.342981 WITH CITIBANK N.A.	-121,063,964.360	29 Sep 17				0.00	-162,586,603.92	-160,482,386.30	2,104,217.62
FX DEAL TRANSACTED ON 30 AUG 2017 GBP / USD EX.RATE 0.7733234 WITH CITIBANK N.A.	348,348.140	30 Aug 17				0.00	450,455.95	448,864.01	-1,591.94
FX DEAL TRANSACTED ON 30 AUG 2017 USD / GBP EX.RATE 1.2931201 WITH CITIBANK N.A.	-34,361.190	30 Aug 17				0.00	-44,433.14	-44,433.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 JUN 2017 GBP / USD EX.RATE 0.7698141 WITH CITIBANK N.A.	155,487,714.980	30 Jun 17				0.00	201,980,874.08	200,998,966.20	-981,907.88
FX DEAL TRANSACTED ON 30 JUN 2017 GBP / USD EX.RATE 0.7698229 WITH CITIBANK N.A.	104,876,521.390	30 Jun 17				0.00	136,234,601.29	136,234,601.29	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / GBP EX.RATE 1.300119 WITH CITIBANK N.A.	-150,935,054.980	30 Jun 17				0.00	-196,233,532.75	-199,709,720.71	-3,476,187.96
FX DEAL TRANSACTED ON 30 JUN 2017 USD / GBP EX.RATE 1.300155 WITH CITIBANK N.A.	-104,876,521.390	30 Jun 17				0.00	-136,355,723.18	-138,767,371.16	-2,411,647.98
FX DEAL TRANSACTED ON 30 MAR 2017 USD / GBP EX.RATE 1.2472 WITH CITIBANK N.A.	-1,784,346.620	30 Mar 17				0.00	-2,225,437.10	-2,225,437.10	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / GBP EX.RATE 1.2472 WITH CITIBANK N.A.	-221,758.980	30 Mar 17				0.00	-276,577.80	-276,577.80	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 GBP / USD EX.RATE 0.7783433 WITH CITIBANK N.A.	87,540.720	30 May 17				0.00	112,470.57	113,010.70	540.13
FX DEAL TRANSACTED ON 30 NOV 2017 GBP / USD EX.RATE 0.7387063 WITH CITIBANK N.A.	123,050,082.960	30 Nov 17				0.00	166,575,112.20	166,000,730.05	-574,382.15
FX DEAL TRANSACTED ON 30 NOV 2017 GBP / USD EX.RATE 0.7387063 WITH CITIBANK N.A.	37,241.990	30 Nov 17				0.00	50,415.15	50,415.15	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 GBP / USD EX.RATE 0.7394699 WITH CITIBANK N.A.	43,246.540	30 Nov 17				0.00	58,483.16	58,483.16	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / GBP EX.RATE 1.355448 WITH CITIBANK N.A.	-120,330,995.660	30 Nov 17				0.00	-163,102,407.41	-162,783,367.83	319,039.58
FX DEAL TRANSACTED ON 31 AUG 2017 GBP / USD EX.RATE 0.7760276 WITH CITIBANK N.A.	174,727,317.440	31 Aug 17				0.00	225,156,067.43	226,385,441.66	1,229,374.23
FX DEAL TRANSACTED ON 31 AUG 2017 USD / GBP EX.RATE 1.289839 WITH CITIBANK N.A.	-123,561,015.670	31 Aug 17				0.00	-159,373,816.89	-164,014,896.18	-4,641,079.29
FX DEAL TRANSACTED ON 31 JAN 2017 GBP / USD EX.RATE 0.7947419 WITH CITIBANK N.A.	22,305.310	31 Jan 17				0.00	28,066.10	28,208.41	142.31
FX DEAL TRANSACTED ON 31 JAN 2017 GBP / USD EX.RATE 0.7948115 WITH CITIBANK N.A.	110,194,128.710	31 Jan 17				0.00	138,641,844.98	139,357,007.30	715,162.32

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 JAN 2017 USD / GBP EX.RATE 1.25872 WITH CITIBANK N.A.	-107,283,888.510	31 Jan 17				0.00	-135,040,376.14	-132,130,842.37	2,909,533.77
FX DEAL TRANSACTED ON 31 JUL 2017 GBP / USD EX.RATE 0.7585038 WITH CITIBANK N.A.	101,818,123.390	31 Jul 17				0.00	134,235,486.61	134,235,486.61	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 GBP / USD EX.RATE 0.7585619 WITH CITIBANK N.A.	150,935,054.980	31 Jul 17				0.00	198,975,268.02	199,709,720.71	734,452.69
FX DEAL TRANSACTED ON 31 JUL 2017 USD / GBP EX.RATE 1.319694 WITH CITIBANK N.A.	-174,727,317.440	31 Jul 17				0.00	-230,586,592.46	-226,385,441.66	4,201,150.80
FX DEAL TRANSACTED ON 31 MAR 2017 GBP / USD EX.RATE 0.7996034 WITH CITIBANK N.A.	108,725,406.470	31 Mar 17				0.00	135,974,167.84	135,974,167.84	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 GBP / USD EX.RATE 0.7996801 WITH CITIBANK N.A.	108,855,615.720	31 Mar 17				0.00	136,123,947.46	135,840,916.37	-283,031.09
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.251301 WITH CITIBANK N.A.	-107,084,279.390	31 Mar 17				0.00	-133,994,665.89	-138,401,080.84	-4,406,414.95
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.251435 WITH CITIBANK N.A.	-108,725,406.470	31 Mar 17				0.00	-136,062,757.30	-140,565,648.37	-4,502,891.07
FX DEAL TRANSACTED ON 31 MAY 2017 GBP / USD EX.RATE 0.7746623 WITH CITIBANK N.A.	102,925,762.890	31 May 17				0.00	132,865,323.43	132,784,528.51	-80,794.92
FX DEAL TRANSACTED ON 31 MAY 2017 USD / GBP EX.RATE 1.292213 WITH CITIBANK N.A.	-155,487,714.980	31 May 17				0.00	-200,923,246.64	-200,998,966.20	-75,719.56
FX DEAL TRANSACTED ON 31 OCT 2017 GBP / USD EX.RATE 0.7530778 WITH CITIBANK N.A.	121,063,964.360	31 Oct 17				0.00	160,758,901.25	160,482,386.30	-276,514.95
FX DEAL TRANSACTED ON 31 OCT 2017 USD / GBP EX.RATE 1.328972 WITH CITIBANK N.A.	-123,050,082.960	31 Oct 17				0.00	-163,530,114.85	-166,000,730.05	-2,470,615.20
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 NOV 2017 CAD / USD EX.RATE 1.28877 WITH CITIBANK N.A.	675,000.000	1 Nov 17				0.00	523,755.21	523,755.21	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / CAD EX.RATE 0.7761203 WITH CITIBANK N.A.	-675,000.000	1 Nov 17				0.00	-523,881.22	-530,118.59	-6,237.37

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 01 SEP 2017 CAD / USD EX.RATE 1.2371823 WITH CITIBANK N.A.	2,569,728.000	1 Sep 17				0.00	2,077,081.12	2,100,480.63	23,399.51
FX DEAL TRANSACTED ON 02 FEB 2017 CAD / USD EX.RATE 1.301679 WITH CITIBANK N.A.	254,778.440	2 Feb 17				0.00	195,730.62	195,730.62	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 CAD / USD EX.RATE 1.33025 WITH CITIBANK N.A.	400,000.000	5 Jan 17				0.00	300,695.36	300,695.36	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 USD / CAD EX.RATE 0.7519529 WITH CITIBANK N.A.	-400,000.000	5 Jan 17				0.00	-300,781.17	-305,787.02	-5,005.85
FX DEAL TRANSACTED ON 06 APR 2017 USD / CAD EX.RATE 0.7459875 WITH CITIBANK N.A.	-274,743.710	6 Apr 17				0.00	-204,955.38	-204,955.38	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / CAD EX.RATE 0.7460281 WITH CITIBANK N.A.	-510,833.700	6 Mar 17				0.00	-381,096.32	-379,435.27	1,661.05
FX DEAL TRANSACTED ON 07 MAR 2017 USD / CAD EX.RATE 0.7451193 WITH CITIBANK N.A.	-6,705.800	7 Mar 17				0.00	-4,996.62	-4,996.62	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 CAD / USD EX.RATE 1.214675 WITH CITIBANK N.A.	74,441,000.000	8 Sep 17				0.00	61,284,705.79	58,463,048.77	-2,821,657.02
FX DEAL TRANSACTED ON 09 NOV 2017 CAD / USD EX.RATE 1.268 WITH CITIBANK N.A.	214,631.550	9 Nov 17				0.00	169,267.78	169,267.78	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / CAD EX.RATE 0.743615 WITH CITIBANK N.A.	-95,629.250	13 Mar 17				0.00	-71,111.34	-71,094.53	16.81
FX DEAL TRANSACTED ON 14 FEB 2017 CAD / USD EX.RATE 1.307482 WITH CITIBANK N.A.	772,654.350	14 Feb 17				0.00	590,948.36	591,551.01	602.65
FX DEAL TRANSACTED ON 14 MAR 2017 CAD / USD EX.RATE 1.347775 WITH CITIBANK N.A.	2,444,717.490	14 Mar 17				0.00	1,813,891.41	1,835,924.82	22,033.41
FX DEAL TRANSACTED ON 15 MAR 2017 USD / CAD EX.RATE 0.7510643 WITH CITIBANK N.A.	-50,271.570	15 Mar 17				0.00	-37,757.18	-37,603.09	154.09
FX DEAL TRANSACTED ON 16 FEB 2017 CAD / USD EX.RATE 1.306983 WITH CITIBANK N.A.	774,504.640	16 Feb 17				0.00	592,589.68	589,582.19	-3,007.49
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7506972 WITH CITIBANK N.A.	-67,724.640	16 Mar 17				0.00	-50,840.70	-50,701.58	139.12

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 OCT 2017 CAD / USD EX.RATE 1.253697 WITH CITIBANK N.A.	504,918.660	16 Oct 17				0.00	402,743.77	402,743.77	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / CAD EX.RATE 0.7874822 WITH CITIBANK N.A.	-327,330.390	17 Jul 17				0.00	-257,766.85	-259,878.84	-2,111.99
FX DEAL TRANSACTED ON 17 OCT 2017 USD / CAD EX.RATE 0.7969829 WITH CITIBANK N.A.	-524,384.110	17 Oct 17				0.00	-417,925.19	-417,925.19	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 CAD / USD EX.RATE 1.2323 WITH CITIBANK N.A.	246,460.000	18 Sep 17				0.00	200,000.00	191,098.71	-8,901.29
FX DEAL TRANSACTED ON 20 DEC 2017 CAD / USD EX.RATE 1.285701 WITH CITIBANK N.A.	171,856.360	20 Dec 17				0.00	133,667.44	133,667.44	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / CAD EX.RATE 0.7501949 WITH CITIBANK N.A.	-101,111.580	22 Mar 17				0.00	-75,853.39	-75,605.92	247.47
FX DEAL TRANSACTED ON 26 JAN 2017 USD / CAD EX.RATE 0.7640645 WITH CITIBANK N.A.	-2,057.500	26 Jan 17				0.00	-1,572.06	-1,572.06	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / CAD EX.RATE 0.7640645 WITH CITIBANK N.A.	-14,281.440	26 Jan 17				0.00	-10,911.94	-10,898.54	13.40
FX DEAL TRANSACTED ON 27 JUN 2017 USD / CAD EX.RATE 0.7578083 WITH CITIBANK N.A.	-326,394.100	27 Jun 17				0.00	-247,344.15	-251,285.01	-3,940.86
FX DEAL TRANSACTED ON 28 JUN 2017 CAD / USD EX.RATE 1.30809 WITH CITIBANK N.A.	360,738.790	28 Jun 17				0.00	275,775.21	275,775.21	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / CAD EX.RATE 0.7477843 WITH CITIBANK N.A.	-139,111.590	29 Mar 17				0.00	-104,025.47	-104,025.47	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / CAD EX.RATE 0.7501999 WITH CITIBANK N.A.	-118,308.960	29 Mar 17				0.00	-88,755.37	-88,710.65	44.72
FX DEAL TRANSACTED ON 29 MAY 2017 USD / CAD EX.RATE 0.7437173 WITH CITIBANK N.A.	-3,288.000	29 May 17				0.00	-2,445.34	-2,445.34	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / CAD EX.RATE 0.8022077 WITH CITIBANK N.A.	-246,460.000	29 Sep 17				0.00	-197,712.10	-191,098.71	6,613.39
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.33366 WITH CITIBANK N.A.	2,003,442.300	30 Mar 17				0.00	1,502,213.68	1,496,222.78	-5,990.90

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 NOV 2017 CAD / USD EX.RATE 1.288183 WITH CITIBANK N.A.	251,100.710	30 Nov 17				0.00	194,926.27	194,926.27	0.00
Colombian peso - COP									
FX DEAL TRANSACTED ON 04 AUG 2017 COP / USD EX.RATE 2954.54 WITH CITIBANK N.A.	1,007,244,000.000	4 Aug 17				0.00	340,913.98	337,658.02	-3,255.96
FX DEAL TRANSACTED ON 24 OCT 2017 COP / USD EX.RATE 3005.0 WITH CITIBANK N.A.	1,007,244,000.000	24 Oct 17				0.00	335,189.35	336,529.17	1,339.82
FX DEAL TRANSACTED ON 24 OCT 2017 USD / COP EX.RATE 0.0003359 WITH CITIBANK N.A.	-1,007,244,000.000	24 Oct 17				0.00	-338,285.14	-331,003.07	7,282.07
FX DEAL TRANSACTED ON 28 JUL 2017 COP / USD EX.RATE 3028.0 WITH CITIBANK N.A.	1,007,244,000.000	28 Jul 17				0.00	332,643.33	331,003.07	-1,640.26
FX DEAL TRANSACTED ON 28 JUL 2017 USD / COP EX.RATE 0.0003336 WITH CITIBANK N.A.	-1,007,244,000.000	28 Jul 17				0.00	-335,971.98	-337,658.02	-1,686.04
Danish krone - DKK									
FX DEAL TRANSACTED ON 02 NOV 2017 USD / DKK EX.RATE 0.156518 WITH CITIBANK N.A.	-94,535.400	2 Nov 17				0.00	-14,796.50	-14,754.90	41.60
FX DEAL TRANSACTED ON 04 APR 2017 USD / DKK EX.RATE 0.14334 WITH CITIBANK N.A.	-149,280.290	4 Apr 17				0.00	-21,397.84	-21,407.10	-9.26
FX DEAL TRANSACTED ON 04 APR 2017 USD / DKK EX.RATE 0.14334 WITH CITIBANK N.A.	-1,317,245.450	4 Apr 17				0.00	-188,813.95	-188,813.95	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / DKK EX.RATE 0.1523905 WITH CITIBANK N.A.	-32,935.160	5 Jul 17				0.00	-5,019.00	-5,051.37	-32.37
FX DEAL TRANSACTED ON 06 MAR 2017 DKK / USD EX.RATE 7.02438 WITH CITIBANK N.A.	98,400.010	6 Mar 17				0.00	14,008.36	14,008.36	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 DKK / USD EX.RATE 6.52348 WITH CITIBANK N.A.	1,210,862.490	10 Jul 17				0.00	185,616.03	185,616.03	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / DKK EX.RATE 0.15066 WITH CITIBANK N.A.	-235,823.500	13 Jun 17				0.00	-35,529.18	-35,767.41	-238.23

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 13 JUN 2017 USD / DKK EX.RATE 0.15066 WITH CITIBANK N.A.	-14,884,094.210	13 Jun 17				0.00	-2,242,438.25	-2,242,438.25	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 DKK / USD EX.RATE 7.01567 WITH CITIBANK N.A.	584,041.970	15 Feb 17				0.00	83,248.21	83,248.21	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / DKK EX.RATE 0.1499028 WITH CITIBANK N.A.	-181,473.230	15 Jun 17				0.00	-27,203.34	-27,328.66	-125.32
FX DEAL TRANSACTED ON 15 MAR 2017 USD / DKK EX.RATE 0.1430554 WITH CITIBANK N.A.	-389,468.540	15 Mar 17				0.00	-55,715.57	-55,715.57	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 USD / DKK EX.RATE 0.1585623 WITH CITIBANK N.A.	-634,736.650	15 Nov 17				0.00	-100,645.29	-100,409.18	236.11
FX DEAL TRANSACTED ON 17 MAY 2017 USD / DKK EX.RATE 0.1497701 WITH CITIBANK N.A.	-648,091.510	17 May 17				0.00	-97,064.73	-96,905.08	159.65
FX DEAL TRANSACTED ON 17 NOV 2017 DKK / USD EX.RATE 6.30428 WITH CITIBANK N.A.	480,306.090	17 Nov 17				0.00	76,187.30	76,187.30	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / DKK EX.RATE 0.1437005 WITH CITIBANK N.A.	-2,583,598.910	18 Jan 17				0.00	-371,264.35	-371,264.35	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 DKK / USD EX.RATE 6.43149 WITH CITIBANK N.A.	373,045.390	18 Jul 17				0.00	58,002.95	57,782.74	-220.21
FX DEAL TRANSACTED ON 19 JUL 2017 DKK / USD EX.RATE 6.45454 WITH CITIBANK N.A.	367,104.220	19 Jul 17				0.00	56,875.35	57,430.93	555.58
FX DEAL TRANSACTED ON 20 JUN 2017 DKK / USD EX.RATE 6.684 WITH CITIBANK N.A.	1,585,071.950	20 Jun 17				0.00	237,144.22	237,433.73	289.51
FX DEAL TRANSACTED ON 20 NOV 2017 DKK / USD EX.RATE 6.33909 WITH CITIBANK N.A.	446,914.650	20 Nov 17				0.00	70,501.39	70,501.39	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 USD / DKK EX.RATE 0.1577513 WITH CITIBANK N.A.	-666,230.560	20 Nov 17				0.00	-105,098.77	-104,971.10	127.67
FX DEAL TRANSACTED ON 22 DEC 2017 DKK / USD EX.RATE 6.28031 WITH CITIBANK N.A.	897,007.410	22 Dec 17				0.00	142,828.52	142,828.52	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 DKK / USD EX.RATE 6.67557 WITH CITIBANK N.A.	333,587.160	22 Jun 17				0.00	49,971.34	50,237.14	265.80

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 23 NOV 2017 DKK / USD EX.RATE 6.27999 WITH CITIBANK N.A.	1,707,184.810	23 Nov 17				0.00	271,845.15	271,845.15	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / DKK EX.RATE 0.1502043 WITH CITIBANK N.A.	-704,299.900	24 May 17				0.00	-105,788.86	-105,815.08	-26.22
FX DEAL TRANSACTED ON 24 NOV 2017 DKK / USD EX.RATE 6.24044 WITH CITIBANK N.A.	310,678.070	24 Nov 17				0.00	49,784.64	49,784.64	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / DKK EX.RATE 0.1580158 WITH CITIBANK N.A.	-4,049,668.320	24 Oct 17				0.00	-639,911.69	-639,911.69	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 DKK / USD EX.RATE 6.95407 WITH CITIBANK N.A.	98,061.310	26 Jan 17				0.00	14,101.28	14,101.28	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 DKK / USD EX.RATE 6.64266 WITH CITIBANK N.A.	180,606.520	26 Jun 17				0.00	27,188.89	27,413.64	224.75
FX DEAL TRANSACTED ON 27 JAN 2017 USD / DKK EX.RATE 0.1437058 WITH CITIBANK N.A.	-1,127,987.770	27 Jan 17				0.00	-162,098.42	-162,098.42	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 DKK / USD EX.RATE 6.56269 WITH CITIBANK N.A.	231,880.950	27 Jun 17				0.00	35,333.22	35,431.69	98.47
FX DEAL TRANSACTED ON 28 APR 2017 DKK / USD EX.RATE 6.83014 WITH CITIBANK N.A.	84,785,827.810	28 Apr 17				0.00	12,413,483.15	12,446,448.25	32,965.10
FX DEAL TRANSACTED ON 28 APR 2017 USD / DKK EX.RATE 0.1466304 WITH CITIBANK N.A.	-87,474,048.230	28 Apr 17				0.00	-12,826,353.15	-13,200,043.50	-373,690.35
FX DEAL TRANSACTED ON 28 APR 2017 USD / DKK EX.RATE 0.1466782 WITH CITIBANK N.A.	-3,003,698.000	28 Apr 17				0.00	-440,577.00	-453,265.23	-12,688.23
FX DEAL TRANSACTED ON 28 FEB 2017 DKK / USD EX.RATE 6.99535 WITH CITIBANK N.A.	85,333,482.470	28 Feb 17				0.00	12,198,600.85	12,118,048.88	-80,551.97
FX DEAL TRANSACTED ON 28 FEB 2017 DKK / USD EX.RATE 6.99611 WITH CITIBANK N.A.	86,292,557.340	28 Feb 17				0.00	12,334,362.57	12,334,362.57	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / DKK EX.RATE 0.1431699 WITH CITIBANK N.A.	-86,292,557.340	28 Feb 17				0.00	-12,354,501.01	-12,358,935.20	-4,434.19
FX DEAL TRANSACTED ON 28 FEB 2017 USD / DKK EX.RATE 0.1431788 WITH CITIBANK N.A.	-86,992,940.100	28 Feb 17				0.00	-12,455,548.71	-12,459,244.95	-3,696.24

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 DEC 2017 DKK / USD EX.RATE 6.20009 WITH CITIBANK N.A.	105,173,195.650	29 Dec 17				0.00	16,963,172.41	16,963,421.39	248.98
FX DEAL TRANSACTED ON 29 DEC 2017 USD / DKK EX.RATE 0.1615665 WITH CITIBANK N.A.	-80,150,409.900	29 Dec 17				0.00	-12,949,625.15	-12,952,617.72	-2,992.57
FX DEAL TRANSACTED ON 29 JUN 2017 USD / DKK EX.RATE 0.1537965 WITH CITIBANK N.A.	-93,769.210	29 Jun 17				0.00	-14,421.37	-14,384.43	36.94
FX DEAL TRANSACTED ON 29 MAR 2017 USD / DKK EX.RATE 0.1446337 WITH CITIBANK N.A.	-3,867,237.420	29 Mar 17				0.00	-559,332.69	-559,332.69	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 USD / DKK EX.RATE 0.1503066 WITH CITIBANK N.A.	-128,049.860	29 May 17				0.00	-19,246.73	-19,240.00	6.73
FX DEAL TRANSACTED ON 29 SEP 2017 DKK / USD EX.RATE 6.294485 WITH CITIBANK N.A.	107,682,000.180	29 Sep 17				0.00	17,107,356.71	16,979,721.87	-127,634.84
FX DEAL TRANSACTED ON 29 SEP 2017 USD / DKK EX.RATE 0.1591308 WITH CITIBANK N.A.	-107,342,068.180	29 Sep 17				0.00	-17,081,428.05	-16,754,658.12	326,769.93
FX DEAL TRANSACTED ON 30 JUN 2017 DKK / USD EX.RATE 6.518474 WITH CITIBANK N.A.	129,855,277.320	30 Jun 17				0.00	19,921,116.09	19,821,299.18	-99,816.91
FX DEAL TRANSACTED ON 30 JUN 2017 USD / DKK EX.RATE 0.1534842 WITH CITIBANK N.A.	-40,220.490	30 Jun 17				0.00	-6,173.21	-6,139.31	33.90
FX DEAL TRANSACTED ON 30 JUN 2017 USD / DKK EX.RATE 0.153633 WITH CITIBANK N.A.	-128,990,849.880	30 Jun 17				0.00	-19,817,255.03	-20,484,329.95	-667,074.92
FX DEAL TRANSACTED ON 30 MAY 2017 USD / DKK EX.RATE 0.1502855 WITH CITIBANK N.A.	-588,955.370	30 May 17				0.00	-88,511.48	-89,021.20	-509.72
FX DEAL TRANSACTED ON 30 NOV 2017 DKK / USD EX.RATE 6.241388 WITH CITIBANK N.A.	110,894,572.410	30 Nov 17				0.00	17,767,613.94	17,684,137.30	-83,476.64
FX DEAL TRANSACTED ON 30 NOV 2017 USD / DKK EX.RATE 0.1605806 WITH CITIBANK N.A.	-105,173,195.650	30 Nov 17				0.00	-16,888,773.00	-16,963,421.39	-74,648.39
FX DEAL TRANSACTED ON 31 AUG 2017 DKK / USD EX.RATE 6.255637 WITH CITIBANK N.A.	148,674,956.700	31 Aug 17				0.00	23,766,557.53	23,812,949.04	46,391.51
FX DEAL TRANSACTED ON 31 AUG 2017 USD / DKK EX.RATE 0.1601013 WITH CITIBANK N.A.	-107,682,000.180	31 Aug 17				0.00	-17,240,026.76	-16,979,721.87	260,304.89

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 JAN 2017 DKK / USD EX.RATE 6.88146 WITH CITIBANK N.A.	87,079,801.590	31 Jan 17				0.00	12,654,262.55	12,597,075.18	-57,187.37
FX DEAL TRANSACTED ON 31 JAN 2017 USD / DKK EX.RATE 0.1454691 WITH CITIBANK N.A.	-85,333,482.470	31 Jan 17				0.00	-12,413,383.34	-12,118,048.88	295,334.46
FX DEAL TRANSACTED ON 31 JUL 2017 DKK / USD EX.RATE 6.30725 WITH CITIBANK N.A.	87,122,837.130	31 Jul 17				0.00	13,813,125.71	13,813,125.71	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 DKK / USD EX.RATE 6.307965 WITH CITIBANK N.A.	128,990,849.880	31 Jul 17				0.00	20,448,884.84	20,484,329.95	35,445.11
FX DEAL TRANSACTED ON 31 JUL 2017 USD / DKK EX.RATE 0.1588153 WITH CITIBANK N.A.	-148,674,956.700	31 Jul 17				0.00	-23,611,856.18	-23,812,949.04	-201,092.86
FX DEAL TRANSACTED ON 31 MAR 2017 DKK / USD EX.RATE 6.9524 WITH CITIBANK N.A.	86,992,940.100	31 Mar 17				0.00	12,512,648.88	12,459,244.95	-53,403.93
FX DEAL TRANSACTED ON 31 MAR 2017 USD / DKK EX.RATE 0.144022 WITH CITIBANK N.A.	-84,785,827.810	31 Mar 17				0.00	-12,211,020.36	-12,446,448.25	-235,427.89
FX DEAL TRANSACTED ON 31 MAY 2017 DKK / USD EX.RATE 6.61614 WITH CITIBANK N.A.	87,599,860.130	31 May 17				0.00	13,240,327.46	13,240,327.46	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 DKK / USD EX.RATE 6.616231 WITH CITIBANK N.A.	87,474,048.230	31 May 17				0.00	13,221,129.71	13,200,043.50	-21,086.21
FX DEAL TRANSACTED ON 31 MAY 2017 USD / DKK EX.RATE 0.1510506 WITH CITIBANK N.A.	-761,251.610	31 May 17				0.00	-114,987.48	-114,874.69	112.79
FX DEAL TRANSACTED ON 31 MAY 2017 USD / DKK EX.RATE 0.1514193 WITH CITIBANK N.A.	-129,855,277.320	31 May 17				0.00	-19,662,595.00	-19,821,299.18	-158,704.18
FX DEAL TRANSACTED ON 31 MAY 2017 USD / DKK EX.RATE 0.1514283 WITH CITIBANK N.A.	-87,599,860.130	31 May 17				0.00	-13,265,100.76	-13,371,370.59	-106,269.83
FX DEAL TRANSACTED ON 31 OCT 2017 DKK / USD EX.RATE 6.387919 WITH CITIBANK N.A.	107,342,068.180	31 Oct 17				0.00	16,803,918.18	16,754,658.12	-49,260.06
FX DEAL TRANSACTED ON 31 OCT 2017 USD / DKK EX.RATE 0.156816 WITH CITIBANK N.A.	-110,894,572.410	31 Oct 17				0.00	-17,390,044.13	-17,684,137.30	-294,093.17

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Euro - EUR									
FX DEAL TRANSACTED ON 01 FEB 2017 USD / EUR EX.RATE 1.07493 WITH CITIBANK N.A.	-57,598.450	1 Feb 17				0.00	-61,914.30	-61,914.30	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / EUR EX.RATE 1.07493 WITH CITIBANK N.A.	-64,346.250	1 Feb 17				0.00	-69,167.71	-69,167.71	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / EUR EX.RATE 1.07493 WITH CITIBANK N.A.	-140,736.090	1 Feb 17				0.00	-151,281.45	-152,086.45	-805.00
FX DEAL TRANSACTED ON 01 JUN 2017 EUR / USD EX.RATE 0.8904602 WITH CITIBANK N.A.	514,000.000	1 Jun 17				0.00	577,229.61	577,229.61	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / EUR EX.RATE 1.1209101 WITH CITIBANK N.A.	-187,594.330	1 Jun 17				0.00	-210,276.36	-211,512.60	-1,236.24
FX DEAL TRANSACTED ON 01 JUN 2017 USD / EUR EX.RATE 1.1249792 WITH CITIBANK N.A.	-514,000.000	1 Jun 17				0.00	-578,239.31	-583,467.13	-5,227.82
FX DEAL TRANSACTED ON 01 MAR 2017 EUR / USD EX.RATE 0.9463602 WITH CITIBANK N.A.	380,380.250	1 Mar 17				0.00	401,940.20	400,407.26	-1,532.94
FX DEAL TRANSACTED ON 01 MAR 2017 EUR / USD EX.RATE 0.9463602 WITH CITIBANK N.A.	83.170	1 Mar 17				0.00	87.88	87.88	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 EUR / USD EX.RATE 0.8591721 WITH CITIBANK N.A.	34,000.000	1 Nov 17				0.00	39,572.98	39,572.98	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / EUR EX.RATE 1.1658292 WITH CITIBANK N.A.	-34,000.000	1 Nov 17				0.00	-39,638.19	-40,346.10	-707.91
FX DEAL TRANSACTED ON 01 SEP 2017 EUR / USD EX.RATE 0.8395037 WITH CITIBANK N.A.	698,000.000	1 Sep 17				0.00	831,443.64	831,443.64	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / EUR EX.RATE 1.1929611 WITH CITIBANK N.A.	-698,000.000	1 Sep 17				0.00	-832,686.85	-819,172.77	13,514.08
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.121943 WITH CITIBANK N.A.	-1,052,335.600	2 Jun 17				0.00	-1,180,660.67	-1,186,508.34	-5,847.67
FX DEAL TRANSACTED ON 02 NOV 2017 EUR / USD EX.RATE 0.8576255 WITH CITIBANK N.A.	85,022.890	2 Nov 17				0.00	99,137.54	98,775.34	-362.20

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 02 OCT 2017 USD / EUR EX.RATE 1.1735201 WITH CITIBANK N.A.	-295,400.210	2 Oct 17				0.00	-346,658.05	-347,228.18	-570.13
FX DEAL TRANSACTED ON 03 APR 2017 EUR / USD EX.RATE 0.9383416 WITH CITIBANK N.A.	420,000.000	3 Apr 17				0.00	447,598.20	447,598.20	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / EUR EX.RATE 1.0670237 WITH CITIBANK N.A.	-420,000.000	3 Apr 17				0.00	-448,149.95	-458,535.01	-10,385.06
FX DEAL TRANSACTED ON 03 AUG 2017 USD / EUR EX.RATE 1.18647 WITH CITIBANK N.A.	-178,369.720	3 Aug 17				0.00	-211,630.32	-209,611.18	2,019.14
FX DEAL TRANSACTED ON 03 MAR 2017 EUR / RUB EX.RATE 0.0162075 WITH CITIBANK N.A.	14,408,427.880	3 Mar 17				0.00	15,218,901.34	15,218,901.34	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / EUR EX.RATE 1.1746401 WITH CITIBANK N.A.	-20,682.040	3 Oct 17				0.00	-24,293.95	-24,325.18	-31.23
FX DEAL TRANSACTED ON 04 APR 2017 EUR / USD EX.RATE 0.9381831 WITH CITIBANK N.A.	61,553.950	4 Apr 17				0.00	65,609.74	65,634.98	25.24
FX DEAL TRANSACTED ON 04 DEC 2017 EUR / USD EX.RATE 0.843654 WITH CITIBANK N.A.	75,581.060	4 Dec 17				0.00	89,587.74	89,587.74	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 USD / EUR EX.RATE 1.18532 WITH CITIBANK N.A.	-74,415.750	4 Dec 17				0.00	-88,206.48	-88,045.00	161.48
FX DEAL TRANSACTED ON 04 JUL 2017 EUR / USD EX.RATE 0.8800961 WITH CITIBANK N.A.	40,000.000	4 Jul 17				0.00	45,449.58	47,240.00	1,790.42
FX DEAL TRANSACTED ON 04 JUL 2017 EUR / USD EX.RATE 0.8810805 WITH CITIBANK N.A.	99,338.180	4 Jul 17				0.00	112,745.85	112,540.23	-205.62
FX DEAL TRANSACTED ON 04 JUL 2017 EUR / USD EX.RATE 0.8810805 WITH CITIBANK N.A.	313,360.290	4 Jul 17				0.00	355,654.53	355,654.53	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / EUR EX.RATE 1.1346428 WITH CITIBANK N.A.	-40,000.000	4 Jul 17				0.00	-45,385.71	-45,385.71	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / EUR EX.RATE 1.17639 WITH CITIBANK N.A.	-19,301.390	4 Oct 17				0.00	-22,705.96	-22,610.61	95.35
FX DEAL TRANSACTED ON 05 JAN 2017 EUR / USD EX.RATE 0.9439483 WITH CITIBANK N.A.	22,442.860	5 Jan 17				0.00	23,775.52	23,775.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 05 JAN 2017 EUR / USD EX.RATE 0.9439483 WITH CITIBANK N.A.	149,503.110	5 Jan 17				0.00	158,380.60	158,136.91	-243.69
FX DEAL TRANSACTED ON 05 OCT 2017 USD / EUR EX.RATE 1.1703001 WITH CITIBANK N.A.	-23,520.570	5 Oct 17				0.00	-27,526.12	-27,607.27	-81.15
FX DEAL TRANSACTED ON 06 APR 2017 EUR / USD EX.RATE 0.9394964 WITH CITIBANK N.A.	48,987.050	6 Apr 17				0.00	52,141.82	52,009.55	-132.27
FX DEAL TRANSACTED ON 06 DEC 2017 USD / EUR EX.RATE 1.1796247 WITH CITIBANK N.A.	-78,161.420	6 Dec 17				0.00	-92,201.14	-91,851.40	349.74
FX DEAL TRANSACTED ON 06 DEC 2017 USD / EUR EX.RATE 1.1800411 WITH CITIBANK N.A.	-81,655.520	6 Dec 17				0.00	-96,356.87	-96,316.77	40.10
FX DEAL TRANSACTED ON 06 JUL 2017 EUR / USD EX.RATE 0.8753578 WITH CITIBANK N.A.	633,009.630	6 Jul 17				0.00	723,143.87	721,061.31	-2,082.56
FX DEAL TRANSACTED ON 06 JUL 2017 EUR / USD EX.RATE 0.8753578 WITH CITIBANK N.A.	951,759.600	6 Jul 17				0.00	1,087,280.65	1,087,280.65	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 EUR / USD EX.RATE 0.8868864 WITH CITIBANK N.A.	789,455.520	6 Jun 17				0.00	890,142.68	890,142.68	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / EUR EX.RATE 1.1275401 WITH CITIBANK N.A.	-202,073.030	6 Jun 17				0.00	-227,845.42	-227,584.76	260.66
FX DEAL TRANSACTED ON 06 OCT 2017 EUR / USD EX.RATE 0.8522243 WITH CITIBANK N.A.	431,573.760	6 Oct 17				0.00	506,408.65	506,559.69	151.04
FX DEAL TRANSACTED ON 06 OCT 2017 EUR / USD EX.RATE 0.8522243 WITH CITIBANK N.A.	489,791.750	6 Oct 17				0.00	574,721.64	574,721.64	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 EUR / USD EX.RATE 0.8478959 WITH CITIBANK N.A.	170,555.790	7 Aug 17				0.00	201,151.79	200,181.33	-970.46
FX DEAL TRANSACTED ON 07 AUG 2017 EUR / USD EX.RATE 0.8478959 WITH CITIBANK N.A.	151,060.060	7 Aug 17				0.00	178,158.72	178,158.72	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 EUR / USD EX.RATE 0.8476013 WITH CITIBANK N.A.	1,527.500	7 Dec 17				0.00	1,802.15	1,800.77	-1.38
FX DEAL TRANSACTED ON 08 DEC 2017 EUR / USD EX.RATE 0.8505209 WITH CITIBANK N.A.	130,351.760	8 Dec 17				0.00	153,261.08	153,261.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 08 MAR 2017 EUR / USD EX.RATE 0.9478493 WITH CITIBANK N.A.	90,469.220	8 Mar 17				0.00	95,446.84	95,725.48	278.64
FX DEAL TRANSACTED ON 08 MAR 2017 EUR / USD EX.RATE 0.9478493 WITH CITIBANK N.A.	138,049.170	8 Mar 17				0.00	145,644.64	145,644.64	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 EUR / USD EX.RATE 0.9151307 WITH CITIBANK N.A.	10,072.930	8 May 17				0.00	11,007.09	10,970.43	-36.66
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0927401 WITH CITIBANK N.A.	-8,584.370	8 May 17				0.00	-9,380.48	-9,380.48	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 EUR / USD EX.RATE 0.8619337 WITH CITIBANK N.A.	303,000.000	8 Nov 17				0.00	351,535.18	351,535.18	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / EUR EX.RATE 1.1616542 WITH CITIBANK N.A.	-303,000.000	8 Nov 17				0.00	-351,981.22	-359,554.98	-7,573.76
FX DEAL TRANSACTED ON 08 SEP 2017 EUR / USD EX.RATE 0.8282342 WITH CITIBANK N.A.	333,125,450.000	8 Sep 17				0.00	402,211,670.82	395,303,345.74	-6,908,325.08
FX DEAL TRANSACTED ON 08 SEP 2017 EUR / USD EX.RATE 0.8329689 WITH CITIBANK N.A.	1,505.680	8 Sep 17				0.00	1,807.61	1,807.95	0.34
FX DEAL TRANSACTED ON 09 JUN 2017 EUR / USD EX.RATE 0.8933119 WITH CITIBANK N.A.	90,000.000	9 Jun 17				0.00	100,748.68	102,163.51	1,414.83
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1179835 WITH CITIBANK N.A.	-90,000.000	9 Jun 17				0.00	-100,618.52	-100,618.52	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.11985 WITH CITIBANK N.A.	-136,415.350	9 Jun 17				0.00	-152,764.73	-152,812.48	-47.75
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.11985 WITH CITIBANK N.A.	-53,728.930	9 Jun 17				0.00	-60,168.34	-60,168.34	0.00
FX DEAL TRANSACTED ON 09 MAR 2017 EUR / USD EX.RATE 0.94451 WITH CITIBANK N.A.	563,197.250	9 Mar 17				0.00	596,285.09	596,285.09	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 EUR / USD EX.RATE 0.9469966 WITH CITIBANK N.A.	56,062.840	10 Jan 17				0.00	59,200.68	59,200.68	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 EUR / USD EX.RATE 0.9469966 WITH CITIBANK N.A.	84,384.820	10 Jan 17				0.00	89,107.84	88,338.25	-769.59

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 10 JUL 2017 EUR / USD EX.RATE 0.8766316 WITH CITIBANK N.A.	489,816.640	10 Jul 17				0.00	558,748.54	559,321.64	573.10
FX DEAL TRANSACTED ON 10 MAY 2017 EUR / USD EX.RATE 0.9197728 WITH CITIBANK N.A.	605,107.750	10 May 17				0.00	657,888.27	657,888.27	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 EUR / USD EX.RATE 0.8719764 WITH CITIBANK N.A.	66,726.090	11 Jul 17				0.00	76,522.81	76,197.86	-324.95
FX DEAL TRANSACTED ON 12 JUL 2017 EUR / USD EX.RATE 0.8763497 WITH CITIBANK N.A.	24,344.220	12 Jul 17				0.00	27,779.12	27,779.12	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 USD / EUR EX.RATE 1.1416701 WITH CITIBANK N.A.	-84,240.510	12 Jul 17				0.00	-96,174.86	-96,067.88	106.98
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.0919001 WITH CITIBANK N.A.	-141,467.560	12 May 17				0.00	-154,468.43	-155,310.17	-841.74
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.0919001 WITH CITIBANK N.A.	-35,543.910	12 May 17				0.00	-38,810.40	-38,810.40	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.092126 WITH CITIBANK N.A.	-197,509.940	12 May 17				0.00	-215,705.74	-215,705.74	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.092175 WITH CITIBANK N.A.	-589,830.000	12 May 17				0.00	-644,197.58	-644,197.58	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 USD / EUR EX.RATE 1.18448 WITH CITIBANK N.A.	-127,190.360	12 Oct 17				0.00	-150,654.44	-150,536.15	118.29
FX DEAL TRANSACTED ON 12 SEP 2017 EUR / USD EX.RATE 0.8363371 WITH CITIBANK N.A.	143,267.740	12 Sep 17				0.00	171,303.80	171,303.80	0.00
FX DEAL TRANSACTED ON 13 APR 2017 EUR / USD EX.RATE 0.9417703 WITH CITIBANK N.A.	30,741.200	13 Apr 17				0.00	32,641.93	32,888.47	246.54
FX DEAL TRANSACTED ON 13 JUN 2017 USD / EUR EX.RATE 1.1203001 WITH CITIBANK N.A.	-206,064.450	13 Jun 17				0.00	-230,854.00	-232,409.80	-1,555.80
FX DEAL TRANSACTED ON 13 JUN 2017 USD / EUR EX.RATE 1.1203001 WITH CITIBANK N.A.	-3,641,339.960	13 Jun 17				0.00	-4,079,393.16	-4,079,393.16	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 EUR / USD EX.RATE 0.8434961 WITH CITIBANK N.A.	161,507.680	13 Oct 17				0.00	191,474.14	191,474.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 14 DEC 2017 EUR / USD EX.RATE 0.8479894 WITH CITIBANK N.A.	44,964.080	14 Dec 17				0.00	53,024.34	53,024.34	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / EUR EX.RATE 1.17926 WITH CITIBANK N.A.	-116,233.570	14 Dec 17				0.00	-137,069.60	-136,754.61	314.99
FX DEAL TRANSACTED ON 14 DEC 2017 USD / EUR EX.RATE 1.1851778 WITH CITIBANK N.A.	-2,000,000.000	14 Dec 17				0.00	-2,370,355.60	-2,362,100.01	8,255.59
FX DEAL TRANSACTED ON 14 FEB 2017 EUR / USD EX.RATE 0.9459127 WITH CITIBANK N.A.	308,423.570	14 Feb 17				0.00	326,059.23	326,059.23	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 EUR / USD EX.RATE 0.9459127 WITH CITIBANK N.A.	183,906.000	14 Feb 17				0.00	194,421.75	194,453.02	31.27
FX DEAL TRANSACTED ON 14 FEB 2017 USD / EUR EX.RATE 1.05718 WITH CITIBANK N.A.	-35,346.900	14 Feb 17				0.00	-37,368.04	-37,368.04	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 USD / EUR EX.RATE 1.1460801 WITH CITIBANK N.A.	-31,424.790	14 Jul 17				0.00	-36,015.32	-36,047.38	-32.06
FX DEAL TRANSACTED ON 14 JUN 2017 EUR / USD EX.RATE 0.8867497 WITH CITIBANK N.A.	227,761.100	14 Jun 17				0.00	256,849.38	256,849.38	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / EUR EX.RATE 1.1220301 WITH CITIBANK N.A.	-517,786.580	14 Jun 17				0.00	-580,972.08	-577,332.03	3,640.05
FX DEAL TRANSACTED ON 15 JUN 2017 USD / EUR EX.RATE 1.1144201 WITH CITIBANK N.A.	-468,997.160	15 Jun 17				0.00	-522,659.82	-525,206.49	-2,546.67
FX DEAL TRANSACTED ON 15 MAR 2017 EUR / USD EX.RATE 0.9403533 WITH CITIBANK N.A.	8,866.620	15 Mar 17				0.00	9,429.03	9,429.03	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / EUR EX.RATE 1.0634301 WITH CITIBANK N.A.	-197,715.130	15 Mar 17				0.00	-210,256.20	-212,276.86	-2,020.66
FX DEAL TRANSACTED ON 16 NOV 2017 EUR / USD EX.RATE 0.8497476 WITH CITIBANK N.A.	235,644.870	16 Nov 17				0.00	277,311.60	277,311.60	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 EUR / USD EX.RATE 0.8497476 WITH CITIBANK N.A.	185,832.490	16 Nov 17				0.00	218,691.39	218,947.85	256.46
FX DEAL TRANSACTED ON 16 OCT 2017 USD / EUR EX.RATE 1.1808101 WITH CITIBANK N.A.	-65,652.530	16 Oct 17				0.00	-77,523.16	-77,154.85	368.31

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 17 FEB 2017 USD / EUR EX.RATE 1.0612101 WITH CITIBANK N.A.	-5,907.270	17 Feb 17				0.00	-6,268.85	-6,274.11	-5.26
FX DEAL TRANSACTED ON 17 FEB 2017 USD / EUR EX.RATE 1.0612101 WITH CITIBANK N.A.	-50,580.370	17 Feb 17				0.00	-53,676.39	-53,676.39	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 EUR / USD EX.RATE 0.9347104 WITH CITIBANK N.A.	39,879.420	17 Jan 17				0.00	42,665.00	42,665.00	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / EUR EX.RATE 1.0698501 WITH CITIBANK N.A.	-28,277.620	17 Jan 17				0.00	-30,252.81	-30,238.67	14.14
FX DEAL TRANSACTED ON 17 JAN 2017 USD / EUR EX.RATE 1.069885 WITH CITIBANK N.A.	-62,149.860	17 Jan 17				0.00	-66,493.20	-66,493.20	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / EUR EX.RATE 1.1477601 WITH CITIBANK N.A.	-48,010.660	17 Jul 17				0.00	-55,104.72	-55,603.55	-498.83
FX DEAL TRANSACTED ON 17 NOV 2017 EUR / USD EX.RATE 0.8471776 WITH CITIBANK N.A.	167,014.430	17 Nov 17				0.00	197,142.16	196,216.92	-925.24
FX DEAL TRANSACTED ON 18 AUG 2017 EUR / USD EX.RATE 0.850463 WITH CITIBANK N.A.	84,591.960	18 Aug 17				0.00	99,465.76	99,465.76	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / EUR EX.RATE 1.1758301 WITH CITIBANK N.A.	-52,201.840	18 Aug 17				0.00	-61,380.49	-61,689.52	-309.03
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.10941 WITH CITIBANK N.A.	-359,472.350	18 May 17				0.00	-398,802.22	-402,429.30	-3,627.08
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.10941 WITH CITIBANK N.A.	-225,770.080	18 May 17				0.00	-250,471.58	-250,471.58	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 EUR / USD EX.RATE 0.8484786 WITH CITIBANK N.A.	58,004.560	18 Oct 17				0.00	68,363.01	68,755.70	392.69
FX DEAL TRANSACTED ON 19 DEC 2017 EUR / USD EX.RATE 0.8459879 WITH CITIBANK N.A.	172,550,631.510	19 Dec 17				0.00	203,963,473.98	205,223,116.15	1,259,642.17
FX DEAL TRANSACTED ON 19 DEC 2017 USD / EUR EX.RATE 1.1815 WITH CITIBANK N.A.	-172,550,631.510	19 Dec 17				0.00	-203,868,571.13	-203,790,924.28	77,646.85
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.06224 WITH CITIBANK N.A.	-13,928.960	19 Jan 17				0.00	-14,795.90	-14,874.04	-78.14

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.06224 WITH CITIBANK N.A.	-24,264.950	19 Jan 17				0.00	-25,775.20	-25,775.20	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / EUR EX.RATE 1.1150301 WITH CITIBANK N.A.	-240,862.880	19 Jun 17				0.00	-268,569.34	-267,996.09	573.25
FX DEAL TRANSACTED ON 19 SEP 2017 USD / EUR EX.RATE 1.1995501 WITH CITIBANK N.A.	-380,569.500	19 Sep 17				0.00	-456,512.14	-456,531.17	-19.03
FX DEAL TRANSACTED ON 20 APR 2017 USD / EUR EX.RATE 1.075908 WITH CITIBANK N.A.	-119,908.000	20 Apr 17				0.00	-129,009.98	-129,009.98	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 EUR / USD EX.RATE 0.8599117 WITH CITIBANK N.A.	49,545.990	20 Jul 17				0.00	57,617.53	57,755.76	138.23
FX DEAL TRANSACTED ON 20 JUL 2017 EUR / USD EX.RATE 0.8599117 WITH CITIBANK N.A.	593,310.750	20 Jul 17				0.00	689,967.00	689,967.00	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 EUR / USD EX.RATE 0.897866 WITH CITIBANK N.A.	103,933.370	20 Jun 17				0.00	115,756.00	115,756.00	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 EUR / USD EX.RATE 0.8517162 WITH CITIBANK N.A.	105,010.150	20 Nov 17				0.00	123,292.42	123,129.67	-162.75
FX DEAL TRANSACTED ON 20 OCT 2017 USD / EUR EX.RATE 1.1773101 WITH CITIBANK N.A.	-68,594.600	20 Oct 17				0.00	-80,757.11	-80,560.93	196.18
FX DEAL TRANSACTED ON 20 SEP 2017 USD / EUR EX.RATE 1.1999001 WITH CITIBANK N.A.	-156,067.870	20 Sep 17				0.00	-187,265.84	-186,071.91	1,193.93
FX DEAL TRANSACTED ON 21 DEC 2017 EUR / USD EX.RATE 0.8414512 WITH CITIBANK N.A.	76,462.830	21 Dec 17				0.00	90,870.19	91,816.57	946.38
FX DEAL TRANSACTED ON 21 DEC 2017 USD / EUR EX.RATE 1.1872 WITH CITIBANK N.A.	-13,137.150	21 Dec 17				0.00	-15,596.42	-15,596.42	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 EUR / USD EX.RATE 0.9481818 WITH CITIBANK N.A.	136,826.170	21 Feb 17				0.00	144,303.72	144,262.68	-41.04
FX DEAL TRANSACTED ON 21 FEB 2017 USD / EUR EX.RATE 1.0546501 WITH CITIBANK N.A.	-58,938.230	21 Feb 17				0.00	-62,159.20	-62,159.20	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / EUR EX.RATE 1.0546501 WITH CITIBANK N.A.	-39,553.240	21 Feb 17				0.00	-41,714.82	-41,702.96	11.86

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 MAR 2017 EUR / USD EX.RATE 0.9250583 WITH CITIBANK N.A.	402,580.380	21 Mar 17				0.00	435,194.62	435,194.62	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 EUR / USD EX.RATE 0.9256002 WITH CITIBANK N.A.	83,544.240	21 Mar 17				0.00	90,259.53	90,240.32	-19.21
FX DEAL TRANSACTED ON 21 MAR 2017 USD / EUR EX.RATE 1.0803801 WITH CITIBANK N.A.	-61,261.920	21 Mar 17				0.00	-66,186.15	-66,186.15	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 EUR / USD EX.RATE 0.8506728 WITH CITIBANK N.A.	143,714.060	22 Aug 17				0.00	168,941.63	168,941.63	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 USD / EUR EX.RATE 1.1755401 WITH CITIBANK N.A.	-59,766.500	22 Aug 17				0.00	-70,257.91	-70,614.12	-356.21
FX DEAL TRANSACTED ON 22 FEB 2017 EUR / USD EX.RATE 0.9488476 WITH CITIBANK N.A.	1,208,093.930	22 Feb 17				0.00	1,273,222.27	1,273,222.27	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / EUR EX.RATE 1.05391 WITH CITIBANK N.A.	-7,514.420	22 Feb 17				0.00	-7,919.52	-7,959.65	-40.13
FX DEAL TRANSACTED ON 22 FEB 2017 USD / EUR EX.RATE 1.05391 WITH CITIBANK N.A.	-10,697.030	22 Feb 17				0.00	-11,273.71	-11,273.71	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 EUR / USD EX.RATE 0.8965361 WITH CITIBANK N.A.	112,300.750	22 Jun 17				0.00	125,260.71	125,260.71	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 EUR / USD EX.RATE 0.8465106 WITH CITIBANK N.A.	255,471.920	23 Aug 17				0.00	301,794.09	301,794.09	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / EUR EX.RATE 1.1813201 WITH CITIBANK N.A.	-48,782.180	23 Aug 17				0.00	-57,627.36	-57,587.36	40.00
FX DEAL TRANSACTED ON 23 JAN 2017 USD / EUR EX.RATE 1.0725401 WITH CITIBANK N.A.	-16,940.560	23 Jan 17				0.00	-18,169.43	-18,219.57	-50.14
FX DEAL TRANSACTED ON 23 MAR 2017 EUR / USD EX.RATE 0.9271279 WITH CITIBANK N.A.	29,000.000	23 Mar 17				0.00	31,279.39	31,279.39	0.00
FX DEAL TRANSACTED ON 23 NOV 2017 EUR / USD EX.RATE 0.8438462 WITH CITIBANK N.A.	308,610.320	23 Nov 17				0.00	365,718.66	365,718.66	0.00
FX DEAL TRANSACTED ON 23 NOV 2017 USD / EUR EX.RATE 1.1850501 WITH CITIBANK N.A.	-156,254.270	23 Nov 17				0.00	-185,169.12	-186,520.73	-1,351.61

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 23 OCT 2017 USD / EUR EX.RATE 1.1737001 WITH CITIBANK N.A.	-185,817.470	23 Oct 17				0.00	-218,093.96	-218,539.94	-445.98
FX DEAL TRANSACTED ON 25 AUG 2017 USD / EUR EX.RATE 1.1882701 WITH CITIBANK N.A.	-2,794.340	25 Aug 17				0.00	-3,320.43	-3,340.77	-20.34
FX DEAL TRANSACTED ON 25 JAN 2017 EUR / USD EX.RATE 0.9299092 WITH CITIBANK N.A.	1,784,000.000	25 Jan 17				0.00	1,918,466.86	1,919,405.62	938.76
FX DEAL TRANSACTED ON 25 JAN 2017 USD / EUR EX.RATE 1.07507 WITH CITIBANK N.A.	-1,784,000.000	25 Jan 17				0.00	-1,917,924.88	-1,917,924.88	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / EUR EX.RATE 1.16485 WITH CITIBANK N.A.	-80,533.200	25 Jul 17				0.00	-93,809.10	-93,664.13	144.97
FX DEAL TRANSACTED ON 25 JUL 2017 USD / EUR EX.RATE 1.16485 WITH CITIBANK N.A.	-11,534.500	25 Jul 17				0.00	-13,435.96	-13,435.96	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / EUR EX.RATE 1.1841601 WITH CITIBANK N.A.	-32,318.160	25 Sep 17				0.00	-38,269.87	-38,027.16	242.71
FX DEAL TRANSACTED ON 25 SEP 2017 USD / EUR EX.RATE 1.188133 WITH CITIBANK N.A.	-36,206.480	25 Sep 17				0.00	-43,018.11	-43,018.11	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / EUR EX.RATE 1.089031 WITH CITIBANK N.A.	-56,002.570	26 Apr 17				0.00	-60,988.53	-60,988.53	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 EUR / USD EX.RATE 0.8603542 WITH CITIBANK N.A.	195,000.000	26 Jul 17				0.00	226,650.84	226,650.84	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 USD / EUR EX.RATE 1.1626686 WITH CITIBANK N.A.	-195,000.000	26 Jul 17				0.00	-226,720.38	-230,295.01	-3,574.63
FX DEAL TRANSACTED ON 26 JUN 2017 USD / EUR EX.RATE 1.1181501 WITH CITIBANK N.A.	-113,320.210	26 Jun 17				0.00	-126,708.99	-126,708.99	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / EUR EX.RATE 1.1181501 WITH CITIBANK N.A.	-347,409.290	26 Jun 17				0.00	-388,455.70	-392,103.48	-3,647.78
FX DEAL TRANSACTED ON 26 JUN 2017 USD / EUR EX.RATE 1.120769 WITH CITIBANK N.A.	-655,878.470	26 Jun 17				0.00	-735,088.26	-735,088.26	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / EUR EX.RATE 1.1660101 WITH CITIBANK N.A.	-7,952.200	26 Oct 17				0.00	-9,272.34	-9,210.64	61.70

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 26 OCT 2017 USD / EUR EX.RATE 1.1660101 WITH CITIBANK N.A.	-385,772.940	26 Oct 17				0.00	-449,815.11	-446,821.49	2,993.62
FX DEAL TRANSACTED ON 26 SEP 2017 EUR / USD EX.RATE 0.8488121 WITH CITIBANK N.A.	249,257.430	26 Sep 17				0.00	293,654.42	293,654.42	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / EUR EX.RATE 1.1803 WITH CITIBANK N.A.	-44,496.770	26 Sep 17				0.00	-52,519.54	-52,201.39	318.15
FX DEAL TRANSACTED ON 27 APR 2017 EUR / RUB EX.RATE 0.0161277 WITH CITIBANK N.A.	13,095,654.730	27 Apr 17				0.00	14,230,393.42	14,230,393.42	0.00
FX DEAL TRANSACTED ON 27 APR 2017 RUB / EUR EX.RATE 81.2 WITH CITIBANK N.A.	-10,000,000.000	27 Apr 17				0.00	-14,185,884.00	-10,866,500.16	3,319,383.84
FX DEAL TRANSACTED ON 27 DEC 2017 EUR / USD EX.RATE 0.8405127 WITH CITIBANK N.A.	208,611.460	27 Dec 17				0.00	248,195.48	248,195.48	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 EUR / USD EX.RATE 0.882301 WITH CITIBANK N.A.	60,862.940	27 Jun 17				0.00	68,982.06	69,158.56	176.50
FX DEAL TRANSACTED ON 27 MAR 2017 EUR / USD EX.RATE 0.920395 WITH CITIBANK N.A.	6,136.300	27 Mar 17				0.00	6,667.03	6,667.03	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 USD / EUR EX.RATE 1.08649 WITH CITIBANK N.A.	-9,510.450	27 Mar 17				0.00	-10,333.01	-10,335.48	-2.47
FX DEAL TRANSACTED ON 27 NOV 2017 USD / EUR EX.RATE 1.1962052 WITH CITIBANK N.A.	-2,000,000.000	27 Nov 17				0.00	-2,392,410.40	-2,362,100.01	30,310.39
FX DEAL TRANSACTED ON 28 APR 2017 EUR / USD EX.RATE 0.918358 WITH CITIBANK N.A.	218,040,354.400	28 Apr 17				0.00	237,424,141.91	237,696,681.48	272,539.57
FX DEAL TRANSACTED ON 28 APR 2017 USD / EUR EX.RATE 1.090405 WITH CITIBANK N.A.	-218,343,724.230	28 Apr 17				0.00	-238,083,088.62	-245,101,752.12	-7,018,663.50
FX DEAL TRANSACTED ON 28 FEB 2017 EUR / USD EX.RATE 0.9411322 WITH CITIBANK N.A.	209,300,804.000	28 Feb 17				0.00	222,392,569.29	220,937,936.52	-1,454,632.77
FX DEAL TRANSACTED ON 28 FEB 2017 USD / EUR EX.RATE 1.06085 WITH CITIBANK N.A.	-61,073.910	28 Feb 17				0.00	-64,790.26	-64,790.26	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / EUR EX.RATE 1.06413 WITH CITIBANK N.A.	-212,375,833.820	28 Feb 17				0.00	-225,995,496.04	-226,233,350.48	-237,854.44

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 JUL 2017 EUR / USD EX.RATE 0.8506728 WITH CITIBANK N.A.	352,475.640	28 Jul 17				0.00	414,349.21	414,349.21	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 EUR / USD EX.RATE 0.8506728 WITH CITIBANK N.A.	71,862.200	28 Jul 17				0.00	84,476.89	84,725.54	248.65
FX DEAL TRANSACTED ON 28 JUN 2017 USD / EUR EX.RATE 1.1378001 WITH CITIBANK N.A.	-297,800.420	28 Jun 17				0.00	-338,837.32	-340,281.66	-1,444.34
FX DEAL TRANSACTED ON 28 MAR 2017 USD / EUR EX.RATE 1.0836601 WITH CITIBANK N.A.	-18,221.320	28 Mar 17				0.00	-19,745.72	-19,587.92	157.80
FX DEAL TRANSACTED ON 28 MAR 2017 USD / EUR EX.RATE 1.0836601 WITH CITIBANK N.A.	-30,141.460	28 Mar 17				0.00	-32,663.09	-32,663.09	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 EUR / USD EX.RATE 0.8402136 WITH CITIBANK N.A.	2,000,000.000	28 Nov 17				0.00	2,380,347.00	2,362,100.01	-18,246.99
FX DEAL TRANSACTED ON 28 SEP 2017 EUR / USD EX.RATE 0.8481044 WITH CITIBANK N.A.	307,981.420	28 Sep 17				0.00	363,140.89	363,140.89	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / EUR EX.RATE 1.1791001 WITH CITIBANK N.A.	-45,846.880	28 Sep 17				0.00	-54,058.06	-54,200.18	-142.12
FX DEAL TRANSACTED ON 29 DEC 2017 EUR / USD EX.RATE 0.8327365 WITH CITIBANK N.A.	258,617,271.870	29 Dec 17				0.00	310,563,137.10	310,566,694.57	3,557.47
FX DEAL TRANSACTED ON 29 DEC 2017 USD / EUR EX.RATE 1.202916 WITH CITIBANK N.A.	-186,313,671.920	29 Dec 17				0.00	-224,119,696.97	-224,152,118.61	-32,421.64
FX DEAL TRANSACTED ON 29 MAR 2017 EUR / USD EX.RATE 0.9300396 WITH CITIBANK N.A.	263,499.600	29 Mar 17				0.00	283,320.83	283,320.83	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 EUR / USD EX.RATE 0.8943183 WITH CITIBANK N.A.	366,156.640	29 May 17				0.00	409,425.37	409,425.37	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 EUR / USD EX.RATE 0.8943183 WITH CITIBANK N.A.	16,080.610	29 May 17				0.00	17,980.86	17,974.10	-6.76
FX DEAL TRANSACTED ON 29 SEP 2017 EUR / USD EX.RATE 0.8459228 WITH CITIBANK N.A.	247,105,669.420	29 Sep 17				0.00	292,113,743.15	290,003,204.42	-2,110,538.73
FX DEAL TRANSACTED ON 29 SEP 2017 USD / EUR EX.RATE 1.1806101 WITH CITIBANK N.A.	-60,228.880	29 Sep 17				0.00	-71,106.82	-70,684.61	422.21

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 SEP 2017 USD / EUR EX.RATE 1.183961 WITH CITIBANK N.A.	-252,406,851.780	29 Sep 17				0.00	-298,839,868.64	-293,208,415.43	5,631,453.21
FX DEAL TRANSACTED ON 30 AUG 2017 USD / EUR EX.RATE 1.1897701 WITH CITIBANK N.A.	-14,093.510	30 Aug 17				0.00	-16,768.04	-16,755.78	12.26
FX DEAL TRANSACTED ON 30 JUN 2017 EUR / USD EX.RATE 0.8767262 WITH CITIBANK N.A.	319,318,537.360	30 Jun 17				0.00	364,216,958.94	362,474,456.13	-1,742,502.81
FX DEAL TRANSACTED ON 30 JUN 2017 EUR / USD EX.RATE 0.87677 WITH CITIBANK N.A.	216,052,363.450	30 Jun 17				0.00	246,418,523.13	246,418,523.13	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / EUR EX.RATE 1.14138 WITH CITIBANK N.A.	-50,625.700	30 Jun 17				0.00	-57,783.16	-57,467.77	315.39
FX DEAL TRANSACTED ON 30 JUN 2017 USD / EUR EX.RATE 1.142183 WITH CITIBANK N.A.	-216,052,363.450	30 Jun 17				0.00	-246,771,293.43	-255,157,856.54	-8,386,563.11
FX DEAL TRANSACTED ON 30 JUN 2017 USD / EUR EX.RATE 1.142202 WITH CITIBANK N.A.	-311,859,130.150	30 Jun 17				0.00	-356,206,122.18	-368,305,654.81	-12,099,532.63
FX DEAL TRANSACTED ON 30 MAR 2017 EUR / USD EX.RATE 0.931914 WITH CITIBANK N.A.	901,627.120	30 Mar 17				0.00	967,500.00	967,500.00	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 EUR / USD EX.RATE 0.9353137 WITH CITIBANK N.A.	609.700	30 Mar 17				0.00	651.87	652.11	0.24
FX DEAL TRANSACTED ON 30 MAR 2017 USD / EUR EX.RATE 1.06916 WITH CITIBANK N.A.	-8,013,848.210	30 Mar 17				0.00	-8,568,085.95	-8,568,085.95	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 EUR / USD EX.RATE 0.8380052 WITH CITIBANK N.A.	172,550,631.510	30 Nov 17				0.00	205,906,394.09	203,790,924.28	-2,115,469.81
FX DEAL TRANSACTED ON 30 NOV 2017 EUR / USD EX.RATE 0.8386377 WITH CITIBANK N.A.	260,382,631.380	30 Nov 17				0.00	310,482,853.48	308,983,073.36	-1,499,780.12
FX DEAL TRANSACTED ON 30 NOV 2017 USD / EUR EX.RATE 1.19229 WITH CITIBANK N.A.	-140,866.450	30 Nov 17				0.00	-167,953.66	-167,953.66	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / EUR EX.RATE 1.19229 WITH CITIBANK N.A.	-172,550,631.510	30 Nov 17				0.00	-205,730,392.44	-205,730,392.44	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / EUR EX.RATE 1.19497 WITH CITIBANK N.A.	-258,617,271.870	30 Nov 17				0.00	-309,039,881.37	-310,566,694.57	-1,526,813.20

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 AUG 2017 EUR / USD EX.RATE 0.8410719 WITH CITIBANK N.A.	355,246,701.970	31 Aug 17				0.00	422,373,763.53	423,169,866.51	796,102.98
FX DEAL TRANSACTED ON 31 AUG 2017 USD / EUR EX.RATE 1.190711 WITH CITIBANK N.A.	-247,105,669.420	31 Aug 17				0.00	-294,231,438.74	-290,003,204.42	4,228,234.32
FX DEAL TRANSACTED ON 31 JAN 2017 EUR / USD EX.RATE 0.9251207 WITH CITIBANK N.A.	218,759,423.890	31 Jan 17				0.00	236,465,811.66	236,465,811.66	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 EUR / USD EX.RATE 0.9252834 WITH CITIBANK N.A.	217,207,265.000	31 Jan 17				0.00	234,746,751.65	233,693,298.99	-1,053,452.66
FX DEAL TRANSACTED ON 31 JAN 2017 USD / EUR EX.RATE 1.08181 WITH CITIBANK N.A.	-209,300,804.000	31 Jan 17				0.00	-226,423,702.77	-220,937,936.52	5,485,766.25
FX DEAL TRANSACTED ON 31 JAN 2017 USD / EUR EX.RATE 1.082051 WITH CITIBANK N.A.	-218,759,423.890	31 Jan 17				0.00	-236,708,787.75	-230,922,456.03	5,786,331.72
FX DEAL TRANSACTED ON 31 JUL 2017 EUR / USD EX.RATE 0.845766 WITH CITIBANK N.A.	32,556.480	31 Jul 17				0.00	38,493.48	38,449.21	-44.27
FX DEAL TRANSACTED ON 31 JUL 2017 EUR / USD EX.RATE 0.845766 WITH CITIBANK N.A.	114,946.260	31 Jul 17				0.00	135,907.86	135,907.86	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 EUR / USD EX.RATE 0.8481476 WITH CITIBANK N.A.	210,276,316.440	31 Jul 17				0.00	247,924,188.14	247,924,188.14	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 EUR / USD EX.RATE 0.8482383 WITH CITIBANK N.A.	311,859,130.150	31 Jul 17				0.00	367,655,094.57	368,305,654.81	650,560.24
FX DEAL TRANSACTED ON 31 JUL 2017 USD / EUR EX.RATE 1.180944 WITH CITIBANK N.A.	-355,246,701.970	31 Jul 17				0.00	-419,526,461.21	-423,169,866.51	-3,643,405.30
FX DEAL TRANSACTED ON 31 MAR 2017 EUR / USD EX.RATE 0.9350164 WITH CITIBANK N.A.	212,375,833.820	31 Mar 17				0.00	227,135,954.27	226,233,350.48	-902,603.79
FX DEAL TRANSACTED ON 31 MAR 2017 EUR / USD EX.RATE 0.9351213 WITH CITIBANK N.A.	212,952,346.600	31 Mar 17				0.00	227,726,980.41	227,726,980.41	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.070715 WITH CITIBANK N.A.	-212,952,346.600	31 Mar 17				0.00	-228,011,335.68	-232,490,727.88	-4,479,392.20
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.07085 WITH CITIBANK N.A.	-218,040,354.400	31 Mar 17				0.00	-233,488,513.51	-237,696,681.48	-4,208,167.97

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 MAY 2017 EUR / USD EX.RATE 0.8893284 WITH CITIBANK N.A.	218,343,724.230	31 May 17				0.00	245,515,290.65	245,101,752.12	-413,538.53
FX DEAL TRANSACTED ON 31 MAY 2017 USD / EUR EX.RATE 1.126405 WITH CITIBANK N.A.	-319,318,537.360	31 May 17				0.00	-359,681,997.07	-362,474,456.13	-2,792,459.06
FX DEAL TRANSACTED ON 31 OCT 2017 EUR / USD EX.RATE 0.8584487 WITH CITIBANK N.A.	252,406,851.780	31 Oct 17				0.00	294,026,722.38	293,208,415.43	-818,306.95
FX DEAL TRANSACTED ON 31 OCT 2017 USD / EUR EX.RATE 1.166772 WITH CITIBANK N.A.	-260,382,631.380	31 Oct 17				0.00	-303,807,163.58	-308,983,073.36	-5,175,909.78
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 01 NOV 2017 HKD / USD EX.RATE 7.80098 WITH CITIBANK N.A.	1,964,685.410	1 Nov 17				0.00	251,851.10	251,790.74	-60.36
FX DEAL TRANSACTED ON 03 FEB 2017 USD / HKD EX.RATE 0.1288746 WITH CITIBANK N.A.	-393,881.210	3 Feb 17				0.00	-50,761.29	-50,770.32	-9.03
FX DEAL TRANSACTED ON 04 DEC 2017 HKD / USD EX.RATE 7.81466 WITH CITIBANK N.A.	515,155.960	4 Dec 17				0.00	65,921.74	65,921.74	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 USD / HKD EX.RATE 0.1289586 WITH CITIBANK N.A.	-3,214,790.810	5 Jan 17				0.00	-414,574.95	-414,574.95	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 HKD / USD EX.RATE 7.81255 WITH CITIBANK N.A.	1,813,425.290	6 Dec 17				0.00	232,116.95	232,270.06	153.11
FX DEAL TRANSACTED ON 06 DEC 2017 HKD / USD EX.RATE 7.81255 WITH CITIBANK N.A.	582,184.850	6 Dec 17				0.00	74,519.18	74,519.18	0.00
FX DEAL TRANSACTED ON 06 JUL 2017 USD / HKD EX.RATE 0.1280246 WITH CITIBANK N.A.	-3,006,405.560	6 Jul 17				0.00	-384,893.81	-384,893.81	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 HKD / USD EX.RATE 7.79406 WITH CITIBANK N.A.	626,580.610	6 Jun 17				0.00	80,392.07	80,392.07	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 HKD / USD EX.RATE 7.81096 WITH CITIBANK N.A.	1,011,447.460	7 Jul 17				0.00	129,490.80	129,490.80	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 HKD / USD EX.RATE 7.8056 WITH CITIBANK N.A.	3,427,499.870	9 Oct 17				0.00	439,107.80	439,107.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 APR 2017 HKD / USD EX.RATE 7.77134 WITH CITIBANK N.A.	271,668.450	11 Apr 17				0.00	34,957.74	34,957.74	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 HKD / USD EX.RATE 7.8199 WITH CITIBANK N.A.	1,848,203.830	11 Aug 17				0.00	236,346.22	236,346.22	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / HKD EX.RATE 0.1278862 WITH CITIBANK N.A.	-3,823,262.830	11 Aug 17				0.00	-488,942.68	-488,942.68	0.00
FX DEAL TRANSACTED ON 12 APR 2017 HKD / USD EX.RATE 7.771435 WITH CITIBANK N.A.	328,433.010	12 Apr 17				0.00	42,261.57	42,261.57	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 HKD / USD EX.RATE 7.81106 WITH CITIBANK N.A.	365,618.290	12 Jul 17				0.00	46,807.77	46,807.77	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 HKD / USD EX.RATE 7.80793 WITH CITIBANK N.A.	365,141.070	12 Oct 17				0.00	46,765.41	46,765.41	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 HKD / USD EX.RATE 7.806589 WITH CITIBANK N.A.	517,997.610	13 Dec 17				0.00	66,353.90	66,353.90	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 HKD / USD EX.RATE 7.8068 WITH CITIBANK N.A.	871,597.810	13 Oct 17				0.00	111,645.98	111,646.69	0.71
FX DEAL TRANSACTED ON 13 OCT 2017 HKD / USD EX.RATE 7.8068 WITH CITIBANK N.A.	344,725.610	13 Oct 17				0.00	44,157.10	44,157.10	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / HKD EX.RATE 0.1287005 WITH CITIBANK N.A.	-1,006,463.930	14 Mar 17				0.00	-129,532.37	-129,549.54	-17.17
FX DEAL TRANSACTED ON 15 AUG 2017 USD / HKD EX.RATE 0.1278219 WITH CITIBANK N.A.	-144,051.900	15 Aug 17				0.00	-18,412.99	-18,412.99	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 HKD / USD EX.RATE 7.760177 WITH CITIBANK N.A.	1,027,090.330	15 Feb 17				0.00	132,353.98	132,353.98	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / HKD EX.RATE 0.1288253 WITH CITIBANK N.A.	-1,661,835.040	15 Feb 17				0.00	-214,086.41	-214,151.24	-64.83
FX DEAL TRANSACTED ON 15 JUN 2017 HKD / USD EX.RATE 7.801937 WITH CITIBANK N.A.	327,523.970	15 Jun 17				0.00	41,979.83	41,979.83	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / HKD EX.RATE 0.1287103 WITH CITIBANK N.A.	-1,124,711.550	15 Mar 17				0.00	-144,761.94	-144,915.58	-153.64

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 15 SEP 2017 HKD / USD EX.RATE 7.8162 WITH CITIBANK N.A.	1,361,288.900	15 Sep 17				0.00	174,162.50	174,154.70	-7.80
FX DEAL TRANSACTED ON 16 FEB 2017 HKD / USD EX.RATE 7.760341 WITH CITIBANK N.A.	1,010,999.980	16 Feb 17				0.00	130,277.78	130,277.78	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 HKD / USD EX.RATE 7.761624 WITH CITIBANK N.A.	28,599,660.920	16 Feb 17				0.00	3,684,752.18	3,684,752.18	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 HKD / USD EX.RATE 7.82365 WITH CITIBANK N.A.	3,003,565.620	17 Aug 17				0.00	383,908.49	383,908.49	0.00
FX DEAL TRANSACTED ON 18 APR 2017 HKD / USD EX.RATE 7.77501 WITH CITIBANK N.A.	802,828.300	18 Apr 17				0.00	103,257.53	103,257.53	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / HKD EX.RATE 0.1286172 WITH CITIBANK N.A.	-1,292,795.010	18 Apr 17				0.00	-166,275.67	-166,284.44	-8.77
FX DEAL TRANSACTED ON 18 AUG 2017 HKD / USD EX.RATE 7.823156 WITH CITIBANK N.A.	4,788,641.820	18 Aug 17				0.00	612,111.25	612,111.25	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 HKD / USD EX.RATE 7.81628 WITH CITIBANK N.A.	2,961,836.490	18 Sep 17				0.00	378,931.73	379,525.57	593.84
FX DEAL TRANSACTED ON 19 MAY 2017 HKD / USD EX.RATE 7.78343 WITH CITIBANK N.A.	443,870.760	19 May 17				0.00	57,027.65	57,027.65	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 HKD / USD EX.RATE 7.812 WITH CITIBANK N.A.	1,910,892.170	21 Nov 17				0.00	244,609.85	244,653.70	43.85
FX DEAL TRANSACTED ON 23 FEB 2017 USD / HKD EX.RATE 0.1288786 WITH CITIBANK N.A.	-2,410,510.490	23 Feb 17				0.00	-310,663.22	-310,574.76	88.46
FX DEAL TRANSACTED ON 23 MAR 2017 USD / HKD EX.RATE 0.1287318 WITH CITIBANK N.A.	-5,998,082.180	23 Mar 17				0.00	-772,143.75	-772,143.75	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 HKD / USD EX.RATE 7.80378 WITH CITIBANK N.A.	66,557.400	23 Oct 17				0.00	8,528.87	8,528.87	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / HKD EX.RATE 0.1277942 WITH CITIBANK N.A.	-329,456.620	24 Aug 17				0.00	-42,102.65	-42,102.65	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 HKD / USD EX.RATE 7.767394 WITH CITIBANK N.A.	57,896.080	24 Mar 17				0.00	7,453.73	7,453.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 24 OCT 2017 HKD / USD EX.RATE 7.80464 WITH CITIBANK N.A.	664,972.490	24 Oct 17				0.00	85,202.20	85,202.20	0.00
FX DEAL TRANSACTED ON 25 APR 2017 HKD / USD EX.RATE 7.781675 WITH CITIBANK N.A.	190,844.810	25 Apr 17				0.00	24,524.90	24,524.90	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / HKD EX.RATE 0.128507 WITH CITIBANK N.A.	-1,530,699.850	25 Apr 17				0.00	-196,705.70	-196,759.43	-53.73
FX DEAL TRANSACTED ON 25 MAY 2017 USD / HKD EX.RATE 0.1283404 WITH CITIBANK N.A.	-10,444,797.620	25 May 17				0.00	-1,340,489.29	-1,340,219.24	270.05
FX DEAL TRANSACTED ON 26 JUN 2017 HKD / USD EX.RATE 7.79929 WITH CITIBANK N.A.	771,789.160	26 Jun 17				0.00	98,956.34	98,956.34	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / HKD EX.RATE 0.1282158 WITH CITIBANK N.A.	-1,552,454.080	26 Jun 17				0.00	-199,049.16	-199,049.16	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / HKD EX.RATE 0.1282158 WITH CITIBANK N.A.	-542,336.500	26 Jun 17				0.00	-69,536.12	-69,525.42	10.70
FX DEAL TRANSACTED ON 26 MAY 2017 USD / HKD EX.RATE 0.1282982 WITH CITIBANK N.A.	-5,313,484.090	26 May 17				0.00	-681,710.59	-681,710.59	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 HKD / USD EX.RATE 7.80206 WITH CITIBANK N.A.	529,404.990	26 Oct 17				0.00	67,854.51	67,854.51	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / HKD EX.RATE 0.1288461 WITH CITIBANK N.A.	-4,920,364.030	27 Feb 17				0.00	-633,969.49	-633,867.40	102.09
FX DEAL TRANSACTED ON 27 NOV 2017 HKD / USD EX.RATE 7.80178 WITH CITIBANK N.A.	182,414.410	27 Nov 17				0.00	23,381.13	23,381.13	0.00
FX DEAL TRANSACTED ON 28 APR 2017 HKD / USD EX.RATE 7.77794 WITH CITIBANK N.A.	187,259,139.370	28 Apr 17				0.00	24,075,672.91	24,065,586.20	-10,086.71
FX DEAL TRANSACTED ON 28 APR 2017 USD / HKD EX.RATE 0.1286395 WITH CITIBANK N.A.	-188,673,688.050	28 Apr 17				0.00	-24,270,892.19	-24,214,235.14	56,657.05
FX DEAL TRANSACTED ON 28 AUG 2017 HKD / USD EX.RATE 7.82314 WITH CITIBANK N.A.	1,059,583.990	28 Aug 17				0.00	135,442.29	135,442.29	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 HKD / USD EX.RATE 7.76284 WITH CITIBANK N.A.	185,712,820.960	28 Feb 17				0.00	23,923,309.12	23,922,199.73	-1,109.39

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 FEB 2017 USD / HKD EX.RATE 0.1288344 WITH CITIBANK N.A.	-2,078,492.150	28 Feb 17				0.00	-267,781.36	-267,736.52	44.84
FX DEAL TRANSACTED ON 28 FEB 2017 USD / HKD EX.RATE 0.1288711 WITH CITIBANK N.A.	-189,083,546.620	28 Feb 17				0.00	-24,367,403.58	-24,332,258.38	35,145.20
FX DEAL TRANSACTED ON 29 DEC 2017 HKD / USD EX.RATE 7.816909 WITH CITIBANK N.A.	244,497,580.200	29 Dec 17				0.00	31,278,038.44	31,277,170.98	-867.46
FX DEAL TRANSACTED ON 29 DEC 2017 USD / HKD EX.RATE 0.127978 WITH CITIBANK N.A.	-468,312.780	29 Dec 17				0.00	-59,933.76	-59,908.56	25.20
FX DEAL TRANSACTED ON 29 DEC 2017 USD / HKD EX.RATE 0.1279987 WITH CITIBANK N.A.	-176,987,555.450	29 Dec 17				0.00	-22,654,169.32	-22,656,147.09	-1,977.77
FX DEAL TRANSACTED ON 29 NOV 2017 HKD / USD EX.RATE 7.80794 WITH CITIBANK N.A.	856,511.180	29 Nov 17				0.00	109,697.46	109,697.46	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 HKD / USD EX.RATE 7.810309 WITH CITIBANK N.A.	233,133,706.970	29 Sep 17				0.00	29,849,485.72	29,853,342.42	3,856.70
FX DEAL TRANSACTED ON 29 SEP 2017 USD / HKD EX.RATE 0.1281203 WITH CITIBANK N.A.	-227,763,978.510	29 Sep 17				0.00	-29,181,194.36	-29,195,644.13	-14,449.77
FX DEAL TRANSACTED ON 30 AUG 2017 HKD / USD EX.RATE 7.82639 WITH CITIBANK N.A.	291,935.980	30 Aug 17				0.00	37,301.49	37,301.49	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 HKD / USD EX.RATE 7.80606 WITH CITIBANK N.A.	185,842,910.810	30 Jun 17				0.00	23,807,517.60	23,807,517.60	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 HKD / USD EX.RATE 7.80684 WITH CITIBANK N.A.	276,656,794.650	30 Jun 17				0.00	35,437,743.65	35,436,790.42	-953.23
FX DEAL TRANSACTED ON 30 JUN 2017 USD / HKD EX.RATE 0.1281914 WITH CITIBANK N.A.	-279,673,502.300	30 Jun 17				0.00	-35,851,743.84	-35,796,604.61	55,139.23
FX DEAL TRANSACTED ON 30 JUN 2017 USD / HKD EX.RATE 0.128209 WITH CITIBANK N.A.	-2,924,911.130	30 Jun 17				0.00	-375,000.00	-374,371.85	628.15
FX DEAL TRANSACTED ON 30 JUN 2017 USD / HKD EX.RATE 0.1282102 WITH CITIBANK N.A.	-185,842,910.810	30 Jun 17				0.00	-23,826,952.01	-23,786,826.93	40,125.08
FX DEAL TRANSACTED ON 30 NOV 2017 HKD / USD EX.RATE 7.809927 WITH CITIBANK N.A.	4,373,559.120	30 Nov 17				0.00	560,000.00	560,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 NOV 2017 HKD / USD EX.RATE 7.810591 WITH CITIBANK N.A.	229,615,001.780	30 Nov 17				0.00	29,397,903.66	29,395,235.34	-2,668.32
FX DEAL TRANSACTED ON 30 NOV 2017 USD / HKD EX.RATE 0.1280716 WITH CITIBANK N.A.	-244,497,580.200	30 Nov 17				0.00	-31,313,201.61	-31,277,170.98	36,030.63
FX DEAL TRANSACTED ON 31 AUG 2017 HKD / USD EX.RATE 7.824102 WITH CITIBANK N.A.	1,199,323.820	31 Aug 17				0.00	153,285.81	153,285.81	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 HKD / USD EX.RATE 7.826059 WITH CITIBANK N.A.	327,625,053.760	31 Aug 17				0.00	41,863,350.86	41,866,608.79	3,257.93
FX DEAL TRANSACTED ON 31 AUG 2017 USD / HKD EX.RATE 0.1278747 WITH CITIBANK N.A.	-233,133,706.970	31 Aug 17				0.00	-29,811,892.16	-29,853,342.42	-41,450.26
FX DEAL TRANSACTED ON 31 JAN 2017 HKD / USD EX.RATE 7.75974 WITH CITIBANK N.A.	176,314,184.730	31 Jan 17				0.00	22,721,661.39	22,722,803.42	1,142.03
FX DEAL TRANSACTED ON 31 JAN 2017 USD / HKD EX.RATE 0.1289064 WITH CITIBANK N.A.	-185,712,820.960	31 Jan 17				0.00	-23,939,564.18	-23,922,199.73	17,364.45
FX DEAL TRANSACTED ON 31 JUL 2017 HKD / USD EX.RATE 7.81015 WITH CITIBANK N.A.	188,767,821.940	31 Jul 17				0.00	24,169,551.41	24,169,551.41	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 HKD / USD EX.RATE 7.810541 WITH CITIBANK N.A.	279,673,502.310	31 Jul 17				0.00	35,807,187.02	35,796,604.61	-10,582.41
FX DEAL TRANSACTED ON 31 JUL 2017 USD / HKD EX.RATE 0.1281439 WITH CITIBANK N.A.	-327,625,053.760	31 Jul 17				0.00	-41,983,146.23	-41,866,608.79	116,537.44
FX DEAL TRANSACTED ON 31 MAR 2017 HKD / USD EX.RATE 7.77111 WITH CITIBANK N.A.	189,083,546.620	31 Mar 17				0.00	24,331,600.84	24,332,258.38	657.54
FX DEAL TRANSACTED ON 31 MAR 2017 USD / HKD EX.RATE 0.1287623 WITH CITIBANK N.A.	-187,259,139.370	31 Mar 17				0.00	-24,111,924.78	-24,065,586.20	46,338.58
FX DEAL TRANSACTED ON 31 MAY 2017 HKD / USD EX.RATE 7.79284 WITH CITIBANK N.A.	188,673,688.050	31 May 17				0.00	24,211,158.97	24,214,235.14	3,076.17
FX DEAL TRANSACTED ON 31 MAY 2017 USD / HKD EX.RATE 0.1284149 WITH CITIBANK N.A.	-276,656,794.650	31 May 17				0.00	-35,526,847.01	-35,436,790.42	90,056.59
FX DEAL TRANSACTED ON 31 OCT 2017 HKD / USD EX.RATE 7.80219 WITH CITIBANK N.A.	227,763,978.510	31 Oct 17				0.00	29,192,313.76	29,195,644.13	3,330.37

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 OCT 2017 USD / HKD EX.RATE 0.1282152 WITH CITIBANK N.A.	-229,615,001.780	31 Oct 17				0.00	-29,440,123.11	-29,395,235.34	44,887.77
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 09 AUG 2017 CNH / USD EX.RATE 6.6954 WITH CITIBANK N.A.	336,400,000.000	9 Aug 17				0.00	50,243,450.73	50,236,697.88	-6,752.85
FX DEAL TRANSACTED ON 11 SEP 2017 CNH / USD EX.RATE 6.533 WITH CITIBANK N.A.	1,349,750,000.000	11 Sep 17				0.00	206,604,928.82	206,273,401.09	-331,527.73
FX DEAL TRANSACTED ON 12 FEB 2017 USD / CNH EX.RATE 0.1481756 WITH CITIBANK N.A.	-1,349,750,000.000	12 Feb 17				0.00	-200,000,000.00	-196,933,110.59	3,066,889.41
FX DEAL TRANSACTED ON 12 JUN 2017 CNH / USD EX.RATE 6.79 WITH CITIBANK N.A.	1,349,750,000.000	12 Jun 17				0.00	198,784,977.91	198,265,225.18	-519,752.73
FX DEAL TRANSACTED ON 12 JUN 2017 USD / CNH EX.RATE 0.1461561 WITH CITIBANK N.A.	-1,349,750,000.000	12 Jun 17				0.00	-197,274,188.83	-206,273,401.09	-8,999,212.26
FX DEAL TRANSACTED ON 14 MAR 2017 CNH / USD EX.RATE 6.895 WITH CITIBANK N.A.	1,349,750,000.000	14 Mar 17				0.00	195,757,795.50	195,980,920.99	223,125.49
FX DEAL TRANSACTED ON 14 MAR 2017 USD / CNH EX.RATE 0.143575 WITH CITIBANK N.A.	-1,349,750,000.000	14 Mar 17				0.00	-193,790,380.47	-198,265,225.18	-4,474,844.71
FX DEAL TRANSACTED ON 15 FEB 2017 CNH / USD EX.RATE 6.839 WITH CITIBANK N.A.	1,349,750,000.000	15 Feb 17				0.00	197,360,725.25	196,933,110.59	-427,614.66
FX DEAL TRANSACTED ON 15 FEB 2017 USD / CNH EX.RATE 0.1457832 WITH CITIBANK N.A.	-1,349,750,000.000	15 Feb 17				0.00	-196,770,901.67	-195,980,920.99	789,980.68
FX DEAL TRANSACTED ON 17 FEB 2017 CNH / USD EX.RATE 6.8465 WITH CITIBANK N.A.	675,500,000.000	17 Feb 17				0.00	98,663,550.72	98,488,769.66	-174,781.06
FX DEAL TRANSACTED ON 17 FEB 2017 USD / CNH EX.RATE 0.1445087 WITH CITIBANK N.A.	-675,500,000.000	17 Feb 17				0.00	-97,615,606.94	-98,243,113.53	-627,506.59
FX DEAL TRANSACTED ON 17 JAN 2017 CNH / USD EX.RATE 6.7977 WITH CITIBANK N.A.	675,500,000.000	17 Jan 17				0.00	99,371,846.36	99,193,820.76	-178,025.60
FX DEAL TRANSACTED ON 17 JAN 2017 USD / CNH EX.RATE 0.1463679 WITH CITIBANK N.A.	-675,500,000.000	17 Jan 17				0.00	-98,871,503.64	-98,488,769.66	382,733.98

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 DEC 2017 JPY / USD EX.RATE 112.485 WITH CITIBANK N.A.	3,116,753.000	1 Dec 17				0.00	27,708.17	27,630.79	-77.38
FX DEAL TRANSACTED ON 01 NOV 2017 USD / JPY EX.RATE 0.0087684 WITH CITIBANK N.A.	-11,000,000.000	1 Nov 17				0.00	-96,452.43	-97,353.75	-901.32
FX DEAL TRANSACTED ON 02 FEB 2017 JPY / USD EX.RATE 112.432 WITH CITIBANK N.A.	5,804,176.000	2 Feb 17				0.00	51,623.88	51,659.26	35.38
FX DEAL TRANSACTED ON 02 FEB 2017 JPY / USD EX.RATE 112.453 WITH CITIBANK N.A.	72,311,584.000	2 Feb 17				0.00	643,038.28	643,599.16	560.88
FX DEAL TRANSACTED ON 02 FEB 2017 JPY / USD EX.RATE 112.702 WITH CITIBANK N.A.	131,601,640.000	2 Feb 17				0.00	1,167,695.69	1,171,302.03	3,606.34
FX DEAL TRANSACTED ON 02 FEB 2017 USD / JPY EX.RATE 0.0088943 WITH CITIBANK N.A.	-74,991,597.000	2 Feb 17				0.00	-666,995.13	-667,452.25	-457.12
FX DEAL TRANSACTED ON 02 JUN 2017 USD / JPY EX.RATE 0.0090082 WITH CITIBANK N.A.	-6,711,637.000	2 Jun 17				0.00	-60,460.02	-61,352.32	-892.30
FX DEAL TRANSACTED ON 02 MAY 2017 JPY / USD EX.RATE 112.22 WITH CITIBANK N.A.	12,227,133.000	2 May 17				0.00	108,956.81	107,166.25	-1,790.56
FX DEAL TRANSACTED ON 03 OCT 2017 JPY / USD EX.RATE 112.99598 WITH CITIBANK N.A.	7,073,318.000	3 Oct 17				0.00	62,597.96	62,793.01	195.05
FX DEAL TRANSACTED ON 04 APR 2017 USD / JPY EX.RATE 0.0090549 WITH CITIBANK N.A.	-10,230,110.000	4 Apr 17				0.00	-92,632.99	-92,258.74	374.25
FX DEAL TRANSACTED ON 04 OCT 2017 USD / JPY EX.RATE 0.0088964 WITH CITIBANK N.A.	-6,639,939.000	4 Oct 17				0.00	-59,071.43	-58,927.40	144.03
FX DEAL TRANSACTED ON 05 SEP 2017 JPY / USD EX.RATE 109.348 WITH CITIBANK N.A.	17,086,317.000	5 Sep 17				0.00	156,256.33	157,557.44	1,301.11
FX DEAL TRANSACTED ON 06 DEC 2017 USD / JPY EX.RATE 0.0089152 WITH CITIBANK N.A.	-245,791.000	6 Dec 17				0.00	-2,191.28	-2,168.14	23.14
FX DEAL TRANSACTED ON 06 NOV 2017 JPY / USD EX.RATE 114.115 WITH CITIBANK N.A.	1,308,925.000	6 Nov 17				0.00	11,470.23	11,519.19	48.96

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 06 NOV 2017 USD / JPY EX.RATE 0.0087631 WITH CITIBANK N.A.	-8,034,321.000	6 Nov 17				0.00	-70,405.48	-70,705.98	-300.50
FX DEAL TRANSACTED ON 07 MAR 2017 USD / JPY EX.RATE 0.0087689 WITH CITIBANK N.A.	-22,056,022.000	7 Mar 17				0.00	-193,407.71	-192,067.07	1,340.64
FX DEAL TRANSACTED ON 07 NOV 2017 USD / JPY EX.RATE 0.0087623 WITH CITIBANK N.A.	-13,855,271.000	7 Nov 17				0.00	-121,404.35	-121,884.94	-480.59
FX DEAL TRANSACTED ON 08 MAR 2017 JPY / USD EX.RATE 114.581 WITH CITIBANK N.A.	26,601,470.000	8 Mar 17				0.00	232,163.01	231,407.68	-755.33
FX DEAL TRANSACTED ON 08 SEP 2017 JPY / USD EX.RATE 107.4885 WITH CITIBANK N.A.	11,848,000,000.000	8 Sep 17				0.00	110,225,745.08	105,040,117.03	-5,185,628.05
FX DEAL TRANSACTED ON 08 SEP 2017 USD / JPY EX.RATE 0.0093113 WITH CITIBANK N.A.	-12,474,021.000	8 Sep 17				0.00	-116,149.77	-113,487.89	2,661.88
FX DEAL TRANSACTED ON 08 SEP 2017 USD / JPY EX.RATE 0.0093113 WITH CITIBANK N.A.	-6,934,285.000	8 Sep 17				0.00	-64,567.44	-63,087.70	1,479.74
FX DEAL TRANSACTED ON 09 MAY 2017 JPY / USD EX.RATE 114.036 WITH CITIBANK N.A.	11,841,628.000	9 May 17				0.00	103,841.14	104,143.42	302.28
FX DEAL TRANSACTED ON 10 MAR 2017 USD / JPY EX.RATE 0.0086635 WITH CITIBANK N.A.	-2,369,226.000	10 Mar 17				0.00	-20,525.75	-20,672.07	-146.32
FX DEAL TRANSACTED ON 10 NOV 2017 JPY / USD EX.RATE 113.3216 WITH CITIBANK N.A.	13,459,829.000	10 Nov 17				0.00	118,775.49	118,635.84	-139.65
FX DEAL TRANSACTED ON 11 APR 2017 USD / JPY EX.RATE 0.0090497 WITH CITIBANK N.A.	-31,702,544.000	11 Apr 17				0.00	-286,898.25	-290,223.32	-3,325.07
FX DEAL TRANSACTED ON 11 SEP 2017 JPY / USD EX.RATE 108.765 WITH CITIBANK N.A.	10,531,574.000	11 Sep 17				0.00	96,828.70	95,235.10	-1,593.60
FX DEAL TRANSACTED ON 11 SEP 2017 USD / JPY EX.RATE 0.0091941 WITH CITIBANK N.A.	-7,162,923.000	11 Sep 17				0.00	-65,856.87	-64,773.01	1,083.86
FX DEAL TRANSACTED ON 12 JUL 2017 USD / JPY EX.RATE 0.008819 WITH CITIBANK N.A.	-30,796,962.000	12 Jul 17				0.00	-271,599.70	-273,010.61	-1,410.91
FX DEAL TRANSACTED ON 12 SEP 2017 JPY / USD EX.RATE 109.6 WITH CITIBANK N.A.	11,000,000.000	12 Sep 17				0.00	100,364.96	97,353.75	-3,011.21

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 12 SEP 2017 JPY / USD EX.RATE 109.915 WITH CITIBANK N.A.	43,068,723.000	12 Sep 17				0.00	391,836.63	389,216.24	-2,620.39
FX DEAL TRANSACTED ON 12 SEP 2017 USD / JPY EX.RATE 0.0090979 WITH CITIBANK N.A.	-4,519,633.000	12 Sep 17				0.00	-41,119.35	-40,844.36	274.99
FX DEAL TRANSACTED ON 13 DEC 2017 JPY / USD EX.RATE 113.1175 WITH CITIBANK N.A.	53,111,313.000	13 Dec 17				0.00	469,523.40	471,451.01	1,927.61
FX DEAL TRANSACTED ON 13 SEP 2017 JPY / USD EX.RATE 109.991 WITH CITIBANK N.A.	10,798,088.000	13 Sep 17				0.00	98,172.47	96,783.08	-1,389.39
FX DEAL TRANSACTED ON 13 SEP 2017 USD / JPY EX.RATE 0.0090917 WITH CITIBANK N.A.	-4,671,556.000	13 Sep 17				0.00	-42,472.17	-41,871.08	601.09
FX DEAL TRANSACTED ON 14 AUG 2017 JPY / USD EX.RATE 109.5015 WITH CITIBANK N.A.	84,847,999.000	14 Aug 17				0.00	774,856.96	765,776.16	-9,080.80
FX DEAL TRANSACTED ON 14 AUG 2017 USD / JPY EX.RATE 0.0091261 WITH CITIBANK N.A.	-9,451,987.000	14 Aug 17				0.00	-86,259.65	-85,306.74	952.91
FX DEAL TRANSACTED ON 14 FEB 2017 JPY / USD EX.RATE 114.3148 WITH CITIBANK N.A.	70,501,925.000	14 Feb 17				0.00	616,734.88	622,286.29	5,551.41
FX DEAL TRANSACTED ON 14 SEP 2017 JPY / USD EX.RATE 110.627 WITH CITIBANK N.A.	15,683,539.000	14 Sep 17				0.00	141,769.54	140,684.78	-1,084.76
FX DEAL TRANSACTED ON 15 JUN 2017 JPY / USD EX.RATE 110.34572 WITH CITIBANK N.A.	14,773,239.000	15 Jun 17				0.00	133,881.40	132,763.33	-1,118.07
FX DEAL TRANSACTED ON 16 FEB 2017 JPY / USD EX.RATE 113.61 WITH CITIBANK N.A.	137,869,501.000	16 Feb 17				0.00	1,213,533.15	1,213,533.15	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 JPY / USD EX.RATE 111.3447 WITH CITIBANK N.A.	14,741,696.000	16 Jun 17				0.00	132,396.93	131,999.43	-397.50
FX DEAL TRANSACTED ON 16 MAR 2017 USD / JPY EX.RATE 0.0088229 WITH CITIBANK N.A.	-47,305,349.000	16 Mar 17				0.00	-417,371.90	-422,822.21	-5,450.31
FX DEAL TRANSACTED ON 17 AUG 2017 USD / JPY EX.RATE 0.009069 WITH CITIBANK N.A.	-5,829,386.000	17 Aug 17				0.00	-52,866.78	-53,601.09	-734.31
FX DEAL TRANSACTED ON 17 AUG 2017 USD / JPY EX.RATE 0.009069 WITH CITIBANK N.A.	-18,544,224.000	17 Aug 17				0.00	-168,177.83	-170,513.76	-2,335.93

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 17 JAN 2017 USD / JPY EX.RATE 0.0088239 WITH CITIBANK N.A.	-15,936,600.000	17 Jan 17				0.00	-140,623.68	-138,224.55	2,399.13
FX DEAL TRANSACTED ON 17 MAR 2017 JPY / USD EX.RATE 113.165 WITH CITIBANK N.A.	35,986,404.000	17 Mar 17				0.00	317,999.42	323,939.18	5,939.76
FX DEAL TRANSACTED ON 17 MAY 2017 JPY / USD EX.RATE 112.2265 WITH CITIBANK N.A.	7,297,795.000	17 May 17				0.00	65,027.38	65,427.60	400.22
FX DEAL TRANSACTED ON 18 DEC 2017 USD / JPY EX.RATE 0.00889 WITH CITIBANK N.A.	-19,128,999.000	18 Dec 17				0.00	-170,056.71	-168,827.49	1,229.22
FX DEAL TRANSACTED ON 18 MAY 2017 JPY / USD EX.RATE 111.09 WITH CITIBANK N.A.	6,870,916.000	18 May 17				0.00	61,850.00	61,880.63	30.63
FX DEAL TRANSACTED ON 18 OCT 2017 JPY / USD EX.RATE 112.855 WITH CITIBANK N.A.	7,894,125.000	18 Oct 17				0.00	69,949.27	69,594.68	-354.59
FX DEAL TRANSACTED ON 20 JUL 2017 JPY / USD EX.RATE 112.1124 WITH CITIBANK N.A.	35,630,968.000	20 Jul 17				0.00	317,814.69	320,710.78	2,896.09
FX DEAL TRANSACTED ON 20 JUN 2017 JPY / USD EX.RATE 111.574 WITH CITIBANK N.A.	10,073,794.000	20 Jun 17				0.00	90,288.01	90,477.76	189.75
FX DEAL TRANSACTED ON 20 JUN 2017 USD / JPY EX.RATE 0.0089627 WITH CITIBANK N.A.	-10,099,655.000	20 Jun 17				0.00	-90,519.79	-90,710.03	-190.24
FX DEAL TRANSACTED ON 20 SEP 2017 JPY / USD EX.RATE 111.367 WITH CITIBANK N.A.	147,344,008.000	20 Sep 17				0.00	1,323,049.09	1,316,335.45	-6,713.64
FX DEAL TRANSACTED ON 20 SEP 2017 USD / JPY EX.RATE 0.0089793 WITH CITIBANK N.A.	-43,225,559.000	20 Sep 17				0.00	-388,136.15	-386,166.61	1,969.54
FX DEAL TRANSACTED ON 21 AUG 2017 USD / JPY EX.RATE 0.0091838 WITH CITIBANK N.A.	-10,511,067.000	21 Aug 17				0.00	-96,531.88	-96,396.43	135.45
FX DEAL TRANSACTED ON 21 AUG 2017 USD / JPY EX.RATE 0.0091838 WITH CITIBANK N.A.	-15,709,358.000	21 Aug 17				0.00	-144,272.12	-144,069.68	202.44
FX DEAL TRANSACTED ON 21 JUN 2017 USD / JPY EX.RATE 0.0089586 WITH CITIBANK N.A.	-13,869,810.000	21 Jun 17				0.00	-124,254.73	-124,638.84	-384.11
FX DEAL TRANSACTED ON 21 SEP 2017 JPY / USD EX.RATE 112.2944 WITH CITIBANK N.A.	68,571,523.000	21 Sep 17				0.00	610,640.63	613,395.86	2,755.23

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 SEP 2017 USD / JPY EX.RATE 0.0089048 WITH CITIBANK N.A.	-56,316,524.000	21 Sep 17				0.00	-501,487.76	-501,487.76	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 JPY / USD EX.RATE 111.2677 WITH CITIBANK N.A.	82,681,523.000	22 Jun 17				0.00	743,086.48	742,037.45	-1,049.03
FX DEAL TRANSACTED ON 22 MAY 2017 USD / JPY EX.RATE 0.008977 WITH CITIBANK N.A.	-11,927,008.000	22 May 17				0.00	-107,068.16	-106,476.88	591.28
FX DEAL TRANSACTED ON 23 FEB 2017 JPY / USD EX.RATE 112.7052 WITH CITIBANK N.A.	25,061,669.000	23 Feb 17				0.00	222,364.80	223,555.32	1,190.52
FX DEAL TRANSACTED ON 23 JAN 2017 USD / JPY EX.RATE 0.0088216 WITH CITIBANK N.A.	-6,661,901.000	23 Jan 17				0.00	-58,768.69	-58,625.43	143.26
FX DEAL TRANSACTED ON 24 FEB 2017 JPY / USD EX.RATE 112.092 WITH CITIBANK N.A.	11,166,225.000	24 Feb 17				0.00	99,616.61	99,800.91	184.30
FX DEAL TRANSACTED ON 24 JAN 2017 JPY / USD EX.RATE 113.2883 WITH CITIBANK N.A.	9,776,862.000	24 Jan 17				0.00	86,300.72	85,205.12	-1,095.60
FX DEAL TRANSACTED ON 24 JUL 2017 USD / JPY EX.RATE 0.0090238 WITH CITIBANK N.A.	-163,847,295.000	24 Jul 17				0.00	-1,478,526.01	-1,463,118.23	15,407.78
FX DEAL TRANSACTED ON 24 JUL 2017 USD / JPY EX.RATE 0.0090238 WITH CITIBANK N.A.	-17,306,522.000	24 Jul 17				0.00	-156,170.68	-154,543.22	1,627.46
FX DEAL TRANSACTED ON 24 OCT 2017 JPY / USD EX.RATE 113.85154 WITH CITIBANK N.A.	11,312,913.000	24 Oct 17				0.00	99,365.48	99,270.91	-94.57
FX DEAL TRANSACTED ON 25 SEP 2017 JPY / USD EX.RATE 112.22061 WITH CITIBANK N.A.	3,700,342.000	25 Sep 17				0.00	32,973.82	32,849.59	-124.23
FX DEAL TRANSACTED ON 26 APR 2017 USD / JPY EX.RATE 0.0089742 WITH CITIBANK N.A.	-1,941,070.000	26 Apr 17				0.00	-17,419.64	-17,419.64	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / JPY EX.RATE 0.0089742 WITH CITIBANK N.A.	-18,464,058.000	26 Apr 17				0.00	-165,700.96	-166,066.09	-365.13
FX DEAL TRANSACTED ON 26 DEC 2017 JPY / USD EX.RATE 113.2738 WITH CITIBANK N.A.	18,500,000.000	26 Dec 17				0.00	163,321.09	163,321.09	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 JPY / USD EX.RATE 113.303 WITH CITIBANK N.A.	11,190,550.000	26 Dec 17				0.00	98,766.58	98,769.20	2.62

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 26 DEC 2017 USD / JPY EX.RATE 0.0088259 WITH CITIBANK N.A.	-1,847,442.000	26 Dec 17				0.00	-16,305.32	-16,305.32	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 USD / JPY EX.RATE 0.0088263 WITH CITIBANK N.A.	-2,272,615.000	26 Dec 17				0.00	-20,058.79	-20,134.80	-76.01
FX DEAL TRANSACTED ON 26 DEC 2017 USD / JPY EX.RATE 0.0088263 WITH CITIBANK N.A.	-1,840,402.000	26 Dec 17				0.00	-16,243.95	-16,305.50	-61.55
FX DEAL TRANSACTED ON 26 DEC 2017 USD / JPY EX.RATE 0.0088673 WITH CITIBANK N.A.	-18,500,000.000	26 Dec 17				0.00	-164,044.31	-164,577.90	-533.59
FX DEAL TRANSACTED ON 26 JAN 2017 JPY / USD EX.RATE 114.5804 WITH CITIBANK N.A.	31,080,499.000	26 Jan 17				0.00	271,254.94	273,031.13	1,776.19
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089363 WITH CITIBANK N.A.	-4,094,100.000	26 Jun 17				0.00	-36,586.15	-36,586.15	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089363 WITH CITIBANK N.A.	-18,443,460.000	26 Jun 17				0.00	-164,816.49	-164,358.24	458.25
FX DEAL TRANSACTED ON 27 APR 2017 USD / JPY EX.RATE 0.0089735 WITH CITIBANK N.A.	-25,579,218.000	27 Apr 17				0.00	-229,534.57	-229,163.39	371.18
FX DEAL TRANSACTED ON 27 DEC 2017 USD / JPY EX.RATE 0.0088424 WITH CITIBANK N.A.	-3,679,856.000	27 Dec 17				0.00	-32,538.89	-32,669.46	-130.57
FX DEAL TRANSACTED ON 27 DEC 2017 USD / JPY EX.RATE 0.0088424 WITH CITIBANK N.A.	-47,305,509.000	27 Dec 17				0.00	-418,295.97	-419,974.39	-1,678.42
FX DEAL TRANSACTED ON 28 APR 2017 JPY / USD EX.RATE 111.34416 WITH CITIBANK N.A.	199,598,864.000	28 Apr 17				0.00	1,792,629.84	1,794,147.09	1,517.25
FX DEAL TRANSACTED ON 28 APR 2017 JPY / USD EX.RATE 111.464 WITH CITIBANK N.A.	19,617,718,759.000	28 Apr 17				0.00	176,000,491.27	175,754,513.16	-245,978.11
FX DEAL TRANSACTED ON 28 APR 2017 USD / JPY EX.RATE 0.0089813 WITH CITIBANK N.A.	-19,391,327,544.000	28 Apr 17				0.00	-174,159,261.24	-174,304,067.81	-144,806.57
FX DEAL TRANSACTED ON 28 AUG 2017 JPY / USD EX.RATE 109.2726 WITH CITIBANK N.A.	8,459,513.000	28 Aug 17				0.00	77,416.60	76,751.16	-665.44
FX DEAL TRANSACTED ON 28 FEB 2017 JPY / USD EX.RATE 111.879 WITH CITIBANK N.A.	20,657,174,399.000	28 Feb 17				0.00	184,638,532.70	181,465,932.26	-3,172,600.44

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 FEB 2017 JPY / USD EX.RATE 111.933 WITH CITIBANK N.A.	20,906,652,928.000	28 Feb 17				0.00	186,778,277.43	186,778,277.43	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / JPY EX.RATE 0.0089467 WITH CITIBANK N.A.	-20,906,652,928.000	28 Feb 17				0.00	-187,045,829.52	-188,365,194.41	-1,319,364.89
FX DEAL TRANSACTED ON 28 FEB 2017 USD / JPY EX.RATE 0.0089507 WITH CITIBANK N.A.	-20,247,087,041.000	28 Feb 17				0.00	-181,225,773.04	-182,422,624.03	-1,196,850.99
FX DEAL TRANSACTED ON 29 AUG 2017 JPY / USD EX.RATE 108.705 WITH CITIBANK N.A.	11,532,213.000	29 Aug 17				0.00	106,087.24	104,781.15	-1,306.09
FX DEAL TRANSACTED ON 29 DEC 2017 JPY / USD EX.RATE 112.51072 WITH CITIBANK N.A.	10,044,459.000	29 Dec 17				0.00	89,275.57	89,195.59	-79.98
FX DEAL TRANSACTED ON 29 DEC 2017 JPY / USD EX.RATE 112.52551 WITH CITIBANK N.A.	344,706,797.000	29 Dec 17				0.00	3,063,365.78	3,061,023.55	-2,342.23
FX DEAL TRANSACTED ON 29 DEC 2017 JPY / USD EX.RATE 112.6444 WITH CITIBANK N.A.	25,526,188,290.000	29 Dec 17				0.00	226,608,586.76	226,630,417.79	21,831.03
FX DEAL TRANSACTED ON 29 DEC 2017 USD / JPY EX.RATE 0.008888 WITH CITIBANK N.A.	-919,373.000	29 Dec 17				0.00	-8,171.43	-8,164.11	7.32
FX DEAL TRANSACTED ON 29 DEC 2017 USD / JPY EX.RATE 0.0088893 WITH CITIBANK N.A.	-20,329,304,722.000	29 Dec 17				0.00	-180,713,765.76	-180,737,061.90	-23,296.14
FX DEAL TRANSACTED ON 29 NOV 2017 USD / JPY EX.RATE 0.0089349 WITH CITIBANK N.A.	-206,584,291.000	29 Nov 17				0.00	-1,845,807.35	-1,845,807.35	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 JPY / USD EX.RATE 112.5706 WITH CITIBANK N.A.	23,146,245,494.000	29 Sep 17				0.00	205,615,369.33	205,361,063.74	-254,305.59
FX DEAL TRANSACTED ON 29 SEP 2017 USD / JPY EX.RATE 0.0088949 WITH CITIBANK N.A.	-23,833,360,843.000	29 Sep 17				0.00	-211,996,065.27	-208,972,914.01	3,023,151.26
FX DEAL TRANSACTED ON 30 JUN 2017 JPY / USD EX.RATE 112.3656 WITH CITIBANK N.A.	28,559,128,202.000	30 Jun 17				0.00	254,162,556.89	252,422,911.46	-1,739,645.43
FX DEAL TRANSACTED ON 30 JUN 2017 JPY / USD EX.RATE 112.371 WITH CITIBANK N.A.	19,273,667,718.000	30 Jun 17				0.00	171,518,164.99	171,518,164.99	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.0089095 WITH CITIBANK N.A.	-19,273,667,718.000	30 Jun 17				0.00	-171,718,611.10	-174,968,614.39	-3,250,003.29

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.0089096 WITH CITIBANK N.A.	-29,231,752,946.000	30 Jun 17				0.00	-260,444,349.92	-265,369,279.16	-4,924,929.24
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.0089117 WITH CITIBANK N.A.	-504,952,830.000	30 Jun 17				0.00	-4,500,000.00	-4,584,020.97	-84,020.97
FX DEAL TRANSACTED ON 30 NOV 2017 JPY / USD EX.RATE 111.9106 WITH CITIBANK N.A.	25,386,559,516.000	30 Nov 17				0.00	226,846,782.31	225,068,128.16	-1,778,654.15
FX DEAL TRANSACTED ON 30 NOV 2017 USD / JPY EX.RATE 0.0089357 WITH CITIBANK N.A.	-1,318,320.000	30 Nov 17				0.00	-11,780.12	-11,780.12	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / JPY EX.RATE 0.0089531 WITH CITIBANK N.A.	-25,526,188,290.000	30 Nov 17				0.00	-228,538,836.72	-226,630,417.79	1,908,418.93
FX DEAL TRANSACTED ON 31 AUG 2017 JPY / USD EX.RATE 110.0545 WITH CITIBANK N.A.	33,287,102,260.000	31 Aug 17				0.00	302,460,165.29	303,922,412.78	1,462,247.49
FX DEAL TRANSACTED ON 31 AUG 2017 JPY / USD EX.RATE 110.597 WITH CITIBANK N.A.	18,922,482.000	31 Aug 17				0.00	171,093.99	172,768.61	1,674.62
FX DEAL TRANSACTED ON 31 AUG 2017 USD / JPY EX.RATE 0.0090981 WITH CITIBANK N.A.	-23,146,245,494.000	31 Aug 17				0.00	-210,586,010.77	-205,361,063.74	5,224,947.03
FX DEAL TRANSACTED ON 31 JAN 2017 JPY / USD EX.RATE 112.569 WITH CITIBANK N.A.	21,224,802,412.000	31 Jan 17				0.00	188,549,266.78	187,019,141.88	-1,530,124.90
FX DEAL TRANSACTED ON 31 JAN 2017 JPY / USD EX.RATE 112.59 WITH CITIBANK N.A.	21,218,824,333.000	31 Jan 17				0.00	188,461,003.05	188,461,003.05	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / JPY EX.RATE 0.0088884 WITH CITIBANK N.A.	-21,218,824,333.000	31 Jan 17				0.00	-188,602,316.59	-186,399,827.23	2,202,489.36
FX DEAL TRANSACTED ON 31 JAN 2017 USD / JPY EX.RATE 0.0088898 WITH CITIBANK N.A.	-20,657,174,399.000	31 Jan 17				0.00	-183,637,446.89	-181,465,932.26	2,171,514.63
FX DEAL TRANSACTED ON 31 JUL 2017 JPY / USD EX.RATE 110.4915 WITH CITIBANK N.A.	19,778,620,548.000	31 Jul 17				0.00	179,005,810.84	179,005,810.84	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 JPY / USD EX.RATE 110.505 WITH CITIBANK N.A.	29,231,752,946.000	31 Jul 17				0.00	264,528,781.01	265,369,279.16	840,498.15
FX DEAL TRANSACTED ON 31 JUL 2017 USD / JPY EX.RATE 0.009062 WITH CITIBANK N.A.	-33,287,102,260.000	31 Jul 17				0.00	-301,647,764.18	-303,922,412.78	-2,274,648.60

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 MAR 2017 JPY / USD EX.RATE 111.425 WITH CITIBANK N.A.	20,247,087,041.000	31 Mar 17				0.00	181,710,451.34	182,422,624.03	712,172.69
FX DEAL TRANSACTED ON 31 MAR 2017 JPY / USD EX.RATE 111.7 WITH CITIBANK N.A.	290,000,000.000	31 Mar 17				0.00	2,596,239.93	2,654,826.75	58,586.82
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089485 WITH CITIBANK N.A.	-290,008,700.000	31 Mar 17				0.00	-2,595,156.15	-2,602,608.81	-7,452.66
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.008983 WITH CITIBANK N.A.	-19,617,718,759.000	31 Mar 17				0.00	-176,226,576.83	-175,754,513.16	472,063.67
FX DEAL TRANSACTED ON 31 MAY 2017 JPY / USD EX.RATE 110.5905 WITH CITIBANK N.A.	19,391,327,544.000	31 May 17				0.00	175,343,519.96	174,304,067.81	-1,039,452.15
FX DEAL TRANSACTED ON 31 MAY 2017 USD / JPY EX.RATE 0.0090557 WITH CITIBANK N.A.	-28,559,128,202.000	31 May 17				0.00	-258,623,802.28	-252,422,911.46	6,200,890.82
FX DEAL TRANSACTED ON 31 OCT 2017 JPY / USD EX.RATE 113.3584 WITH CITIBANK N.A.	121,826,164.000	31 Oct 17				0.00	1,074,699.04	1,066,265.49	-8,433.55
FX DEAL TRANSACTED ON 31 OCT 2017 JPY / USD EX.RATE 113.6357 WITH CITIBANK N.A.	23,833,360,843.000	31 Oct 17				0.00	209,734,800.28	208,972,914.01	-761,886.27
FX DEAL TRANSACTED ON 31 OCT 2017 USD / JPY EX.RATE 0.008811 WITH CITIBANK N.A.	-25,386,559,516.000	31 Oct 17				0.00	-223,680,572.90	-225,068,128.16	-1,387,555.26
Mexican peso - MXN									
FX DEAL TRANSACTED ON 01 NOV 2017 MXN / USD EX.RATE 19.244305 WITH CITIBANK N.A.	9,622,152.500	1 Nov 17				0.00	500,000.00	500,452.62	452.62
FX DEAL TRANSACTED ON 01 SEP 2017 USD / MXN EX.RATE 0.056139 WITH CITIBANK N.A.	-161,613.170	1 Sep 17				0.00	-9,072.80	-9,072.80	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 MXN / USD EX.RATE 19.542016 WITH CITIBANK N.A.	10,064,138.240	3 Mar 17				0.00	515,000.00	515,000.00	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 MXN / USD EX.RATE 18.799 WITH CITIBANK N.A.	77,237,259.310	4 Dec 17				0.00	4,108,583.40	3,930,233.10	-178,350.30
FX DEAL TRANSACTED ON 04 DEC 2017 USD / MXN EX.RATE 0.0535619 WITH CITIBANK N.A.	-77,237,259.310	4 Dec 17				0.00	-4,136,971.58	-4,044,682.62	92,288.96

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 OCT 2017 MXN / USD EX.RATE 18.239 WITH CITIBANK N.A.	2,972,000.000	4 Oct 17				0.00	162,947.53	158,377.85	-4,569.68
FX DEAL TRANSACTED ON 04 OCT 2017 MXN / USD EX.RATE 18.254 WITH CITIBANK N.A.	2,972,000.000	4 Oct 17				0.00	162,813.63	158,377.85	-4,435.78
FX DEAL TRANSACTED ON 04 OCT 2017 USD / MXN EX.RATE 0.0539389 WITH CITIBANK N.A.	-3,032,000.000	4 Oct 17				0.00	-163,542.71	-154,438.55	9,104.16
FX DEAL TRANSACTED ON 04 OCT 2017 USD / MXN EX.RATE 0.0539942 WITH CITIBANK N.A.	-3,032,000.000	4 Oct 17				0.00	-163,710.48	-154,438.55	9,271.93
FX DEAL TRANSACTED ON 05 OCT 2017 MXN / USD EX.RATE 18.26 WITH CITIBANK N.A.	2,972,000.000	5 Oct 17				0.00	162,760.13	158,377.85	-4,382.28
FX DEAL TRANSACTED ON 05 OCT 2017 USD / MXN EX.RATE 0.053902 WITH CITIBANK N.A.	-3,032,000.000	5 Oct 17				0.00	-163,430.75	-154,438.55	8,992.20
FX DEAL TRANSACTED ON 06 APR 2017 MXN / USD EX.RATE 18.771 WITH CITIBANK N.A.	4,189,000.000	6 Apr 17				0.00	223,163.39	222,685.89	-477.50
FX DEAL TRANSACTED ON 06 APR 2017 USD / MXN EX.RATE 0.0525072 WITH CITIBANK N.A.	-4,189,000.000	6 Apr 17				0.00	-219,952.74	-236,242.90	-16,290.16
FX DEAL TRANSACTED ON 06 OCT 2017 MXN / USD EX.RATE 18.58658 WITH CITIBANK N.A.	4,571,000.000	6 Oct 17				0.00	245,930.13	245,930.13	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 MXN / USD EX.RATE 18.8103441 WITH CITIBANK	10,536,000.000	6 Oct 17				0.00	560,117.35	551,738.58	-8,378.77
FX DEAL TRANSACTED ON 06 OCT 2017 USD / MXN EX.RATE 0.0531491 WITH CITIBANK N.A.	-4,571,000.000	6 Oct 17				0.00	-242,944.58	-239,369.50	3,575.08
FX DEAL TRANSACTED ON 06 OCT 2017 USD / MXN EX.RATE 0.0537644 WITH CITIBANK N.A.	-10,536,000.000	6 Oct 17				0.00	-566,461.31	-566,461.31	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / MXN EX.RATE 0.0561129 WITH CITIBANK N.A.	-34,959.330	6 Sep 17				0.00	-1,961.67	-1,961.67	0.00
FX DEAL TRANSACTED ON 07 APR 2017 MXN / USD EX.RATE 19.042 WITH CITIBANK N.A.	1,702,561.140	7 Apr 17				0.00	89,410.84	96,017.66	6,606.82
FX DEAL TRANSACTED ON 07 APR 2017 USD / MXN EX.RATE 0.0533191 WITH CITIBANK N.A.	-1,702,561.140	7 Apr 17				0.00	-90,779.05	-90,507.60	271.45

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 09 MAY 2017 USD / MXN EX.RATE 0.0521748 WITH CITIBANK N.A.	-1,291,000.780	9 May 17				0.00	-67,357.66	-67,357.66	0.00
FX DEAL TRANSACTED ON 10 APR 2017 MXN / USD EX.RATE 18.692924 WITH CITIBANK N.A.	113,307.420	10 Apr 17				0.00	6,061.51	6,117.40	55.89
FX DEAL TRANSACTED ON 11 APR 2017 MXN / USD EX.RATE 18.784625 WITH CITIBANK N.A.	800,302.930	11 Apr 17				0.00	42,604.15	43,108.39	504.24
FX DEAL TRANSACTED ON 12 APR 2017 MXN / USD EX.RATE 18.5532 WITH CITIBANK N.A.	2,340,755.400	12 Apr 17				0.00	126,164.51	126,679.68	515.17
FX DEAL TRANSACTED ON 14 DEC 2017 MXN / USD EX.RATE 19.2181 WITH CITIBANK N.A.	15,159,000.000	14 Dec 17				0.00	788,787.65	772,141.83	-16,645.82
FX DEAL TRANSACTED ON 14 DEC 2017 USD / MXN EX.RATE 0.0523286 WITH CITIBANK N.A.	-14,085,968.850	14 Dec 17				0.00	-737,099.36	-737,639.76	-540.40
FX DEAL TRANSACTED ON 14 MAR 2017 USD / MXN EX.RATE 0.0508849 WITH CITIBANK N.A.	-2,822,195.420	14 Mar 17				0.00	-143,607.12	-143,607.12	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / MXN EX.RATE 0.0566235 WITH CITIBANK N.A.	-1,881,314.190	15 Sep 17				0.00	-106,526.67	-105,900.04	626.63
FX DEAL TRANSACTED ON 16 MAY 2017 MXN / USD EX.RATE 18.650002 WITH CITIBANK N.A.	173,512.700	16 May 17				0.00	9,303.63	9,214.01	-89.62
FX DEAL TRANSACTED ON 20 SEP 2017 USD / MXN EX.RATE 0.0562452 WITH CITIBANK N.A.	-533,196.510	20 Sep 17				0.00	-29,989.74	-29,814.58	175.16
FX DEAL TRANSACTED ON 21 SEP 2017 USD / MXN EX.RATE 0.0559175 WITH CITIBANK N.A.	-767,200.020	21 Sep 17				0.00	-42,899.88	-43,224.00	-324.12
FX DEAL TRANSACTED ON 22 NOV 2017 USD / MXN EX.RATE 0.0532663 WITH CITIBANK N.A.	-1,745,833.600	22 Nov 17				0.00	-92,994.13	-92,994.13	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / MXN EX.RATE 0.0554668 WITH CITIBANK N.A.	-746,230.000	23 Jun 17				0.00	-41,391.00	-41,391.00	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / MXN EX.RATE 0.0565271 WITH CITIBANK N.A.	-2,587,673.100	24 Aug 17				0.00	-146,273.67	-146,273.67	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 MXN / USD EX.RATE 19.2662 WITH CITIBANK N.A.	5,475,000.000	26 Oct 17				0.00	284,176.43	286,709.26	2,532.83

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 26 OCT 2017 USD / MXN EX.RATE 0.0523834 WITH CITIBANK N.A.	-5,475,000.000	26 Oct 17				0.00	-286,799.37	-286,799.37	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 MXN / USD EX.RATE 17.76 WITH CITIBANK N.A.	13,950,890.520	28 Jul 17				0.00	785,523.11	775,808.04	-9,715.07
FX DEAL TRANSACTED ON 28 JUL 2017 USD / MXN EX.RATE 0.0551739 WITH CITIBANK N.A.	-13,950,890.520	28 Jul 17				0.00	-769,725.54	-730,566.11	39,159.43
FX DEAL TRANSACTED ON 28 SEP 2017 USD / MXN EX.RATE 0.0550995 WITH CITIBANK N.A.	-2,195,549.990	28 Sep 17				0.00	-120,973.61	-120,905.32	68.29
FX DEAL TRANSACTED ON 29 MAY 2017 USD / MXN EX.RATE 0.0539689 WITH CITIBANK N.A.	-1,013,925.930	29 May 17				0.00	-54,720.44	-54,720.44	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / MXN EX.RATE 0.0547585 WITH CITIBANK N.A.	-3,852,865.700	29 Sep 17				0.00	-210,977.20	-211,108.41	-131.21
FX DEAL TRANSACTED ON 31 MAR 2017 MXN / USD EX.RATE 18.7703 WITH CITIBANK N.A.	856,840.760	31 Mar 17				0.00	45,648.75	45,781.44	132.69
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 28 APR 2017 ILS / USD EX.RATE 3.61957 WITH CITIBANK N.A.	6,706,688.700	28 Apr 17				0.00	1,852,896.53	1,857,782.77	4,886.24
FX DEAL TRANSACTED ON 28 APR 2017 ILS / USD EX.RATE 3.6215 WITH CITIBANK N.A.	6,694,818.680	28 Apr 17				0.00	1,848,631.42	1,848,631.42	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / ILS EX.RATE 0.2763691 WITH CITIBANK N.A.	-6,694,818.680	28 Apr 17				0.00	-1,850,240.77	-1,885,067.91	-34,827.14
FX DEAL TRANSACTED ON 28 APR 2017 USD / ILS EX.RATE 0.2764799 WITH CITIBANK N.A.	-6,639,654.660	28 Apr 17				0.00	-1,835,730.78	-1,869,535.31	-33,804.53
FX DEAL TRANSACTED ON 28 FEB 2017 ILS / USD EX.RATE 3.64012 WITH CITIBANK N.A.	7,008,927.380	28 Feb 17				0.00	1,925,466.02	1,918,808.40	-6,657.62
FX DEAL TRANSACTED ON 28 FEB 2017 USD / ILS EX.RATE 0.2749 WITH CITIBANK N.A.	-6,884,928.690	28 Feb 17				0.00	-1,892,667.12	-1,896,988.12	-4,321.00
FX DEAL TRANSACTED ON 29 DEC 2017 ILS / USD EX.RATE 3.471703 WITH CITIBANK N.A.	8,254,943.470	29 Dec 17				0.00	2,377,779.28	2,377,909.08	129.80

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 DEC 2017 USD / ILS EX.RATE 0.2883362 WITH CITIBANK N.A.	-9,885,445.360	29 Dec 17				0.00	-2,850,331.43	-2,850,951.24	-619.81
FX DEAL TRANSACTED ON 29 SEP 2017 ILS / USD EX.RATE 3.532423 WITH CITIBANK N.A.	8,307,465.890	29 Sep 17				0.00	2,351,775.51	2,350,726.06	-1,049.45
FX DEAL TRANSACTED ON 29 SEP 2017 USD / ILS EX.RATE 0.2833326 WITH CITIBANK N.A.	-8,214,708.560	29 Sep 17				0.00	-2,327,494.67	-2,336,711.30	-9,216.63
FX DEAL TRANSACTED ON 30 JUN 2017 ILS / USD EX.RATE 3.489526 WITH CITIBANK N.A.	10,000,183.300	30 Jun 17				0.00	2,865,771.25	2,844,516.81	-21,254.44
FX DEAL TRANSACTED ON 30 JUN 2017 USD / ILS EX.RATE 0.2868102 WITH CITIBANK N.A.	-9,971,619.710	30 Jun 17				0.00	-2,859,962.53	-2,798,108.63	61,853.90
FX DEAL TRANSACTED ON 30 NOV 2017 ILS / USD EX.RATE 3.493675 WITH CITIBANK N.A.	8,296,581.370	30 Nov 17				0.00	2,374,743.32	2,380,108.26	5,364.94
FX DEAL TRANSACTED ON 30 NOV 2017 ILS / USD EX.RATE 3.493972 WITH CITIBANK N.A.	628,914.960	30 Nov 17				0.00	180,000.00	180,000.00	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / ILS EX.RATE 0.2865087 WITH CITIBANK N.A.	-8,254,943.470	30 Nov 17				0.00	-2,365,113.40	-2,377,909.08	-12,795.68
FX DEAL TRANSACTED ON 31 AUG 2017 ILS / USD EX.RATE 3.586471 WITH CITIBANK N.A.	11,539,847.240	31 Aug 17				0.00	3,217,605.06	3,223,421.02	5,815.96
FX DEAL TRANSACTED ON 31 AUG 2017 USD / ILS EX.RATE 0.2790499 WITH CITIBANK N.A.	-8,307,465.890	31 Aug 17				0.00	-2,318,197.82	-2,350,726.06	-32,528.24
FX DEAL TRANSACTED ON 31 JAN 2017 ILS / USD EX.RATE 3.76681 WITH CITIBANK N.A.	7,292,913.160	31 Jan 17				0.00	1,936,097.96	1,929,342.11	-6,755.85
FX DEAL TRANSACTED ON 31 JAN 2017 USD / ILS EX.RATE 0.2656106 WITH CITIBANK N.A.	-7,008,927.380	31 Jan 17				0.00	-1,861,645.40	-1,918,808.40	-57,163.00
FX DEAL TRANSACTED ON 31 JUL 2017 ILS / USD EX.RATE 3.560078 WITH CITIBANK N.A.	9,971,619.720	31 Jul 17				0.00	2,800,955.40	2,798,108.63	-2,846.77
FX DEAL TRANSACTED ON 31 JUL 2017 USD / ILS EX.RATE 0.2812087 WITH CITIBANK N.A.	-11,539,847.240	31 Jul 17				0.00	-3,245,105.21	-3,223,421.02	21,684.19
FX DEAL TRANSACTED ON 31 MAR 2017 ILS / USD EX.RATE 3.63032 WITH CITIBANK N.A.	6,884,928.690	31 Mar 17				0.00	1,896,507.38	1,896,988.12	480.74

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 MAR 2017 USD / ILS EX.RATE 0.2756576 WITH CITIBANK N.A.	-6,706,688.700	31 Mar 17				0.00	-1,848,749.63	-1,857,782.77	-9,033.14
FX DEAL TRANSACTED ON 31 MAY 2017 ILS / USD EX.RATE 3.539477 WITH CITIBANK N.A.	6,639,654.660	31 May 17				0.00	1,875,885.80	1,869,535.31	-6,350.49
FX DEAL TRANSACTED ON 31 MAY 2017 USD / ILS EX.RATE 0.2828004 WITH CITIBANK N.A.	-10,000,183.300	31 May 17				0.00	-2,828,055.75	-2,844,516.81	-16,461.06
FX DEAL TRANSACTED ON 31 OCT 2017 ILS / USD EX.RATE 3.520676 WITH CITIBANK N.A.	8,214,708.570	31 Oct 17				0.00	2,333,275.93	2,336,711.30	3,435.37
FX DEAL TRANSACTED ON 31 OCT 2017 USD / ILS EX.RATE 0.2842632 WITH CITIBANK N.A.	-8,296,581.370	31 Oct 17				0.00	-2,358,412.46	-2,380,108.26	-21,695.80
New Taiwan dollar - TWD									
FX DEAL TRANSACTED ON 09 MAY 2017 USD / TWD EX.RATE 0.0330688 WITH CITIBANK N.A.	-8,255,520.000	9 May 17				0.00	-273,000.00	-271,340.02	1,659.98
FX DEAL TRANSACTED ON 21 JUN 2017 TWD / USD EX.RATE 30.445 WITH CITIBANK N.A.	8,255,520.000	21 Jun 17				0.00	271,161.77	271,340.02	178.25
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 03 OCT 2017 USD / NZD EX.RATE 0.71712 WITH CITIBANK N.A.	-2,046.180	3 Oct 17				0.00	-1,467.36	-1,467.36	0.00
FX DEAL TRANSACTED ON 10 OCT 2017 USD / NZD EX.RATE 0.707742 WITH CITIBANK N.A.	-380.500	10 Oct 17				0.00	-269.30	-269.30	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / NZD EX.RATE 0.727914 WITH CITIBANK N.A.	-936,896.000	18 Sep 17				0.00	-681,979.71	-681,979.71	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / NZD EX.RATE 0.716517 WITH CITIBANK N.A.	-13,662.670	19 Jan 17				0.00	-9,789.54	-9,789.54	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / NZD EX.RATE 0.701134 WITH CITIBANK N.A.	-101,923.010	21 Apr 17				0.00	-71,461.69	-71,461.69	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / NZD EX.RATE 0.7048 WITH CITIBANK N.A.	-23,419.530	23 Mar 17				0.00	-16,506.08	-16,506.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 26 JAN 2017 USD / NZD EX.RATE 0.723554 WITH CITIBANK N.A.	-28,335.150	26 Jan 17				0.00	-20,502.01	-20,502.01	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / NZD EX.RATE 0.727491 WITH CITIBANK N.A.	-29,670.700	27 Jan 17				0.00	-21,585.17	-21,585.17	0.00
FX DEAL TRANSACTED ON 28 APR 2017 NZD / USD EX.RATE 1.4564945 WITH CITIBANK N.A.	1,791,880.450	28 Apr 17				0.00	1,230,269.28	1,239,174.96	8,905.68
FX DEAL TRANSACTED ON 28 APR 2017 USD / NZD EX.RATE 0.685985 WITH CITIBANK N.A.	-1,789,157.450	28 Apr 17				0.00	-1,227,335.17	-1,264,844.85	-37,509.68
FX DEAL TRANSACTED ON 28 FEB 2017 NZD / USD EX.RATE 1.3825713 WITH CITIBANK N.A.	1,938,784.520	28 Feb 17				0.00	1,402,303.45	1,381,383.94	-20,919.51
FX DEAL TRANSACTED ON 28 FEB 2017 USD / NZD EX.RATE 0.7225 WITH CITIBANK N.A.	-1,903,785.360	28 Feb 17				0.00	-1,375,484.92	-1,332,459.41	43,025.51
FX DEAL TRANSACTED ON 29 DEC 2017 NZD / USD EX.RATE 1.4061454 WITH CITIBANK N.A.	2,252,893.760	29 Dec 17				0.00	1,602,176.94	1,602,237.01	60.07
FX DEAL TRANSACTED ON 29 DEC 2017 USD / NZD EX.RATE 0.710792 WITH CITIBANK N.A.	-2,986,609.510	29 Dec 17				0.00	-2,122,858.15	-2,123,210.59	-352.44
FX DEAL TRANSACTED ON 29 SEP 2017 NZD / USD EX.RATE 1.3832483 WITH CITIBANK N.A.	2,147,608.500	29 Sep 17				0.00	1,552,583.50	1,547,781.44	-4,802.06
FX DEAL TRANSACTED ON 29 SEP 2017 USD / NZD EX.RATE 0.722456 WITH CITIBANK N.A.	-2,044,559.420	29 Sep 17				0.00	-1,477,104.22	-1,409,928.19	67,176.03
FX DEAL TRANSACTED ON 30 JUN 2017 NZD / USD EX.RATE 1.3658161 WITH CITIBANK N.A.	2,597,396.550	30 Jun 17				0.00	1,901,717.65	1,895,060.57	-6,657.08
FX DEAL TRANSACTED ON 30 JUN 2017 USD / NZD EX.RATE 0.73176 WITH CITIBANK N.A.	-2,644,111.250	30 Jun 17				0.00	-1,934,854.85	-1,980,571.48	-45,716.63
FX DEAL TRANSACTED ON 30 NOV 2017 NZD / USD EX.RATE 1.4572671 WITH CITIBANK N.A.	2,014,380.430	30 Nov 17				0.00	1,382,300.08	1,381,965.70	-334.38
FX DEAL TRANSACTED ON 30 NOV 2017 USD / NZD EX.RATE 0.685876 WITH CITIBANK N.A.	-2,252,893.760	30 Nov 17				0.00	-1,545,205.76	-1,602,237.01	-57,031.25
FX DEAL TRANSACTED ON 31 AUG 2017 NZD / USD EX.RATE 1.3961878 WITH CITIBANK N.A.	2,988,493.120	31 Aug 17				0.00	2,140,466.36	2,144,990.90	4,524.54

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 AUG 2017 USD / NZD EX.RATE 0.715803 WITH CITIBANK N.A.	-2,147,608.500	31 Aug 17				0.00	-1,537,264.61	-1,547,781.44	-10,516.83
FX DEAL TRANSACTED ON 31 JAN 2017 NZD / USD EX.RATE 1.3638099 WITH CITIBANK N.A.	1,945,665.930	31 Jan 17				0.00	1,426,640.08	1,410,607.85	-16,032.23
FX DEAL TRANSACTED ON 31 JAN 2017 USD / NZD EX.RATE 0.732548 WITH CITIBANK N.A.	-1,938,784.520	31 Jan 17				0.00	-1,420,252.72	-1,381,383.94	38,868.78
FX DEAL TRANSACTED ON 31 JUL 2017 NZD / USD EX.RATE 1.333689 WITH CITIBANK N.A.	1,780,891.070	31 Jul 17				0.00	1,335,312.12	1,335,312.12	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 NZD / USD EX.RATE 1.3338438 WITH CITIBANK N.A.	2,644,111.250	31 Jul 17				0.00	1,982,324.58	1,980,571.48	-1,753.10
FX DEAL TRANSACTED ON 31 JUL 2017 USD / NZD EX.RATE 0.749209 WITH CITIBANK N.A.	-2,988,493.120	31 Jul 17				0.00	-2,239,005.94	-2,144,990.90	94,015.04
FX DEAL TRANSACTED ON 31 MAR 2017 NZD / USD EX.RATE 1.4304515 WITH CITIBANK N.A.	1,903,785.360	31 Mar 17				0.00	1,330,898.27	1,332,459.41	1,561.14
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NZD EX.RATE 0.698529 WITH CITIBANK N.A.	-1,791,880.450	31 Mar 17				0.00	-1,251,680.46	-1,239,174.96	12,505.50
FX DEAL TRANSACTED ON 31 MAY 2017 NZD / USD EX.RATE 1.4090163 WITH CITIBANK N.A.	1,789,157.450	31 May 17				0.00	1,269,791.88	1,264,844.85	-4,947.03
FX DEAL TRANSACTED ON 31 MAY 2017 USD / NZD EX.RATE 0.709177 WITH CITIBANK N.A.	-2,597,396.550	31 May 17				0.00	-1,842,013.89	-1,895,060.57	-53,046.68
FX DEAL TRANSACTED ON 31 OCT 2017 NZD / USD EX.RATE 1.459675 WITH CITIBANK N.A.	2,044,559.420	31 Oct 17				0.00	1,400,694.95	1,409,928.19	9,233.24
FX DEAL TRANSACTED ON 31 OCT 2017 USD / NZD EX.RATE 0.684604 WITH CITIBANK N.A.	-2,014,380.430	31 Oct 17				0.00	-1,379,052.90	-1,381,965.70	-2,912.80
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 28 APR 2017 NOK / USD EX.RATE 8.56607 WITH CITIBANK N.A.	40,785,674.340	28 Apr 17				0.00	4,761,305.28	4,740,783.82	-20,521.46
FX DEAL TRANSACTED ON 28 APR 2017 NOK / USD EX.RATE 8.56655 WITH CITIBANK N.A.	40,556,173.150	28 Apr 17				0.00	4,734,248.11	4,734,248.11	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 APR 2017 USD / NOK EX.RATE 0.1167745 WITH CITIBANK N.A.	-40,556,173.150	28 Apr 17				0.00	-4,735,927.64	-4,802,758.43	-66,830.79
FX DEAL TRANSACTED ON 28 APR 2017 USD / NOK EX.RATE 0.1167753 WITH CITIBANK N.A.	-39,122,188.470	28 Apr 17				0.00	-4,568,506.24	-4,632,942.56	-64,436.32
FX DEAL TRANSACTED ON 28 FEB 2017 NOK / USD EX.RATE 8.35693 WITH CITIBANK N.A.	42,224,595.730	28 Feb 17				0.00	5,052,644.42	5,024,225.47	-28,418.95
FX DEAL TRANSACTED ON 28 FEB 2017 USD / NOK EX.RATE 0.1196872 WITH CITIBANK N.A.	-41,368,977.670	28 Feb 17				0.00	-4,951,335.52	-4,811,073.50	140,262.02
FX DEAL TRANSACTED ON 29 DEC 2017 NOK / USD EX.RATE 8.178941 WITH CITIBANK N.A.	51,468,041.530	29 Dec 17				0.00	6,292,751.29	6,292,627.27	-124.02
FX DEAL TRANSACTED ON 29 DEC 2017 USD / NOK EX.RATE 0.122367 WITH CITIBANK N.A.	-48,197,118.340	29 Dec 17				0.00	-5,897,738.16	-5,898,074.49	-336.33
FX DEAL TRANSACTED ON 29 SEP 2017 NOK / USD EX.RATE 7.960698 WITH CITIBANK N.A.	48,094,462.220	29 Sep 17				0.00	6,041,488.09	6,017,900.90	-23,587.19
FX DEAL TRANSACTED ON 29 SEP 2017 USD / NOK EX.RATE 0.1256947 WITH CITIBANK N.A.	-50,896,261.050	29 Sep 17				0.00	-6,397,388.60	-6,238,471.90	158,916.70
FX DEAL TRANSACTED ON 30 JUN 2017 NOK / USD EX.RATE 8.37346 WITH CITIBANK N.A.	39,768,779.150	30 Jun 17				0.00	4,749,384.26	4,749,384.26	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 NOK / USD EX.RATE 8.376231 WITH CITIBANK N.A.	58,573,407.250	30 Jun 17				0.00	6,992,811.83	7,016,459.90	23,648.07
FX DEAL TRANSACTED ON 30 JUN 2017 USD / NOK EX.RATE 0.1194483 WITH CITIBANK N.A.	-56,330,305.900	30 Jun 17				0.00	-6,728,561.52	-7,131,862.90	-403,301.38
FX DEAL TRANSACTED ON 30 JUN 2017 USD / NOK EX.RATE 0.1194927 WITH CITIBANK N.A.	-39,768,779.150	30 Jun 17				0.00	-4,752,077.70	-5,035,042.43	-282,964.73
FX DEAL TRANSACTED ON 30 NOV 2017 NOK / USD EX.RATE 8.289336 WITH CITIBANK N.A.	52,893,272.060	30 Nov 17				0.00	6,380,881.66	6,370,189.03	-10,692.63
FX DEAL TRANSACTED ON 30 NOV 2017 USD / NOK EX.RATE 0.1207701 WITH CITIBANK N.A.	-51,468,041.530	30 Nov 17				0.00	-6,215,802.16	-6,292,627.27	-76,825.11
FX DEAL TRANSACTED ON 31 AUG 2017 NOK / USD EX.RATE 7.779461 WITH CITIBANK N.A.	68,619,588.800	31 Aug 17				0.00	8,820,609.65	8,800,824.53	-19,785.12

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 AUG 2017 USD / NOK EX.RATE 0.1286193 WITH CITIBANK N.A.	-48,094,462.220	31 Aug 17				0.00	-6,185,877.60	-6,017,900.90	167,976.70
FX DEAL TRANSACTED ON 31 JAN 2017 NOK / USD EX.RATE 8.22557 WITH CITIBANK N.A.	43,561,359.390	31 Jan 17				0.00	5,295,846.90	5,295,846.90	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 NOK / USD EX.RATE 8.22734 WITH CITIBANK N.A.	43,054,144.050	31 Jan 17				0.00	5,233,057.59	5,216,281.48	-16,776.11
FX DEAL TRANSACTED ON 31 JAN 2017 USD / NOK EX.RATE 0.1215663 WITH CITIBANK N.A.	-42,224,595.730	31 Jan 17				0.00	-5,133,087.21	-5,024,225.47	108,861.74
FX DEAL TRANSACTED ON 31 JAN 2017 USD / NOK EX.RATE 0.1215977 WITH CITIBANK N.A.	-43,561,359.390	31 Jan 17				0.00	-5,296,960.96	-5,183,284.48	113,676.48
FX DEAL TRANSACTED ON 31 JUL 2017 NOK / USD EX.RATE 7.90095 WITH CITIBANK N.A.	37,885,597.570	31 Jul 17				0.00	4,795,068.64	4,795,068.64	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 NOK / USD EX.RATE 7.901795 WITH CITIBANK N.A.	56,330,305.900	31 Jul 17				0.00	7,128,798.70	7,131,862.90	3,064.20
FX DEAL TRANSACTED ON 31 JUL 2017 USD / NOK EX.RATE 0.1266427 WITH CITIBANK N.A.	-68,619,588.800	31 Jul 17				0.00	-8,690,170.98	-8,800,824.53	-110,653.55
FX DEAL TRANSACTED ON 31 MAR 2017 NOK / USD EX.RATE 8.58806 WITH CITIBANK N.A.	41,331,037.490	31 Mar 17				0.00	4,812,616.29	4,812,616.29	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 NOK / USD EX.RATE 8.58847 WITH CITIBANK N.A.	41,368,977.670	31 Mar 17				0.00	4,816,804.12	4,811,073.50	-5,730.62
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NOK EX.RATE 0.1164656 WITH CITIBANK N.A.	-40,785,674.340	31 Mar 17				0.00	-4,750,126.55	-4,740,783.82	9,342.73
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NOK EX.RATE 0.1164746 WITH CITIBANK N.A.	-41,331,037.490	31 Mar 17				0.00	-4,814,014.86	-4,814,668.18	-653.32
FX DEAL TRANSACTED ON 31 MAY 2017 NOK / USD EX.RATE 8.4195 WITH CITIBANK N.A.	39,135,329.150	31 May 17				0.00	4,648,177.34	4,648,177.34	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 NOK / USD EX.RATE 8.422821 WITH CITIBANK N.A.	39,122,188.470	31 May 17				0.00	4,644,784.50	4,632,942.56	-11,841.94
FX DEAL TRANSACTED ON 31 MAY 2017 USD / NOK EX.RATE 0.1187826 WITH CITIBANK N.A.	-58,573,407.250	31 May 17				0.00	-6,957,499.51	-7,016,459.90	-58,960.39

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 MAY 2017 USD / NOK EX.RATE 0.1188343 WITH CITIBANK N.A.	-39,135,329.150	31 May 17				0.00	-4,650,618.79	-4,687,988.64	-37,369.85
FX DEAL TRANSACTED ON 31 OCT 2017 NOK / USD EX.RATE 8.182309 WITH CITIBANK N.A.	50,896,261.060	31 Oct 17				0.00	6,220,280.98	6,238,471.90	18,190.92
FX DEAL TRANSACTED ON 31 OCT 2017 USD / NOK EX.RATE 0.1222981 WITH CITIBANK N.A.	-52,893,272.070	31 Oct 17				0.00	-6,468,748.98	-6,370,189.03	98,559.95
Polish zloty - PLN									
FX DEAL TRANSACTED ON 05 SEP 2017 PLN / USD EX.RATE 3.556867 WITH CITIBANK N.A.	594,023.140	5 Sep 17				0.00	167,007.41	167,007.41	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 PLN / USD EX.RATE 3.561319 WITH CITIBANK N.A.	895,921.420	6 Sep 17				0.00	251,570.11	251,570.11	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 USD / PLN EX.RATE 0.2798322 WITH CITIBANK N.A.	-750,692.890	7 Dec 17				0.00	-210,068.05	-210,068.05	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 PLN / USD EX.RATE 3.593933 WITH CITIBANK N.A.	159,573.320	18 Oct 17				0.00	44,400.75	44,400.75	0.00
Russian ruble - RUB									
FX DEAL TRANSACTED ON 01 JUN 2017 USD / RUB EX.RATE 0.0169434 WITH CITIBANK N.A.	-795,125,000.000	1 Jun 17				0.00	-13,472,128.09	-13,744,068.46	-271,940.37
FX DEAL TRANSACTED ON 03 FEB 2017 RUB / USD EX.RATE 63.61 WITH CITIBANK N.A.	795,125,000.000	3 Feb 17				0.00	12,500,000.00	13,744,068.46	1,244,068.46
FX DEAL TRANSACTED ON 03 MAR 2017 EUR / RUB EX.RATE 0.0162075 WITH CITIBANK N.A.	-889,000,000.000	3 Mar 17				0.00	-15,218,901.34	-15,219,345.17	-443.83
FX DEAL TRANSACTED ON 05 OCT 2017 RUB / USD EX.RATE 58.5185 WITH CITIBANK N.A.	26,419,952.930	5 Oct 17				0.00	451,480.35	457,832.27	6,351.92
FX DEAL TRANSACTED ON 05 OCT 2017 USD / RUB EX.RATE 0.01734 WITH CITIBANK N.A.	-26,419,952.930	5 Oct 17				0.00	-458,122.99	-460,870.07	-2,747.08
FX DEAL TRANSACTED ON 06 APR 2017 RUB / USD EX.RATE 57.433 WITH CITIBANK N.A.	12,375,147.420	6 Apr 17				0.00	215,471.03	207,371.40	-8,099.63

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 06 APR 2017 USD / RUB EX.RATE 0.0176523 WITH CITIBANK N.A.	-12,375,147.420	6 Apr 17				0.00	-218,449.20	-220,071.09	-1,621.89
FX DEAL TRANSACTED ON 13 MAR 2017 RUB / USD EX.RATE 60.1 WITH CITIBANK N.A.	19,242,125.000	13 Mar 17				0.00	320,168.47	341,793.60	21,625.13
FX DEAL TRANSACTED ON 13 MAR 2017 USD / RUB EX.RATE 0.0168862 WITH CITIBANK N.A.	-19,242,125.000	13 Mar 17				0.00	-324,926.12	-334,849.47	-9,923.35
FX DEAL TRANSACTED ON 14 FEB 2017 RUB / USD EX.RATE 61.85 WITH CITIBANK N.A.	773,125,000.000	14 Feb 17				0.00	12,500,000.00	13,346,074.47	846,074.47
FX DEAL TRANSACTED ON 15 MAY 2017 RUB / USD EX.RATE 57.97 WITH CITIBANK N.A.	19,242,125.000	15 May 17				0.00	331,932.47	332,462.96	530.49
FX DEAL TRANSACTED ON 15 MAY 2017 USD / RUB EX.RATE 0.0176835 WITH CITIBANK N.A.	-19,242,125.000	15 May 17				0.00	-340,267.46	-341,793.60	-1,526.14
FX DEAL TRANSACTED ON 19 OCT 2017 RUB / USD EX.RATE 57.5448 WITH CITIBANK N.A.	26,419,952.930	19 Oct 17				0.00	459,119.73	460,870.07	1,750.34
FX DEAL TRANSACTED ON 20 APR 2017 RUB / USD EX.RATE 56.286 WITH CITIBANK N.A.	12,375,147.420	20 Apr 17				0.00	219,861.91	220,071.09	209.18
FX DEAL TRANSACTED ON 20 JUN 2017 USD / RUB EX.RATE 0.0170221 WITH CITIBANK N.A.	-12,375,147.420	20 Jun 17				0.00	-210,650.49	-207,371.40	3,279.09
FX DEAL TRANSACTED ON 20 SEP 2017 USD / RUB EX.RATE 0.0172337 WITH CITIBANK N.A.	-19,242,125.000	20 Sep 17				0.00	-331,613.84	-332,462.96	-849.12
FX DEAL TRANSACTED ON 21 MAR 2017 RUB / USD EX.RATE 57.0887 WITH CITIBANK N.A.	19,242,125.000	21 Mar 17				0.00	337,056.63	334,849.47	-2,207.16
FX DEAL TRANSACTED ON 27 APR 2017 EUR / RUB EX.RATE 0.0161277 WITH CITIBANK N.A.	-812,000,000.000	27 Apr 17				0.00	-14,230,393.42	-14,185,884.00	44,509.42
FX DEAL TRANSACTED ON 27 APR 2017 RUB / EUR EX.RATE 81.2 WITH CITIBANK N.A.	812,000,000.000	27 Apr 17				0.00	14,185,884.00	14,185,884.00	0.00
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 07 NOV 2017 USD / SGD EX.RATE 0.7333529 WITH CITIBANK N.A.	-98,884.970	7 Nov 17				0.00	-72,517.58	-72,677.47	-159.89

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 10 MAR 2017 SGD / USD EX.RATE 1.418302 WITH CITIBANK N.A.	25,126.580	10 Mar 17				0.00	17,715.96	17,771.12	55.16
FX DEAL TRANSACTED ON 14 SEP 2017 SGD / USD EX.RATE 1.35092 WITH CITIBANK N.A.	390,572.980	14 Sep 17				0.00	289,116.29	289,860.83	744.54
FX DEAL TRANSACTED ON 24 MAY 2017 USD / SGD EX.RATE 0.7204741 WITH CITIBANK N.A.	-46,267.270	24 May 17				0.00	-33,334.37	-33,396.33	-61.96
FX DEAL TRANSACTED ON 25 AUG 2017 SGD / USD EX.RATE 1.35926 WITH CITIBANK N.A.	236,472.990	25 Aug 17				0.00	173,971.86	174,692.86	721.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / SGD EX.RATE 0.7217924 WITH CITIBANK N.A.	-43,348.200	25 May 17				0.00	-31,288.40	-31,289.30	-0.90
FX DEAL TRANSACTED ON 28 APR 2017 SGD / USD EX.RATE 1.39763 WITH CITIBANK N.A.	13,676,142.160	28 Apr 17				0.00	9,785,237.98	9,798,067.17	12,829.19
FX DEAL TRANSACTED ON 28 APR 2017 SGD / USD EX.RATE 1.39772 WITH CITIBANK N.A.	13,643,863.070	28 Apr 17				0.00	9,761,513.80	9,761,513.80	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / SGD EX.RATE 0.7155195 WITH CITIBANK N.A.	-13,362,534.220	28 Apr 17				0.00	-9,561,153.46	-9,641,078.08	-79,924.62
FX DEAL TRANSACTED ON 28 APR 2017 USD / SGD EX.RATE 0.715671 WITH CITIBANK N.A.	-13,643,863.070	28 Apr 17				0.00	-9,764,517.80	-9,844,057.05	-79,539.25
FX DEAL TRANSACTED ON 28 FEB 2017 SGD / USD EX.RATE 1.39862 WITH CITIBANK N.A.	13,588,658.320	28 Feb 17				0.00	9,715,761.48	9,637,346.33	-78,415.15
FX DEAL TRANSACTED ON 28 FEB 2017 USD / SGD EX.RATE 0.7149322 WITH CITIBANK N.A.	-13,811,589.410	28 Feb 17				0.00	-9,874,350.24	-9,887,314.35	-12,964.11
FX DEAL TRANSACTED ON 28 MAR 2017 USD / SGD EX.RATE 0.7170412 WITH CITIBANK N.A.	-6,313.050	28 Mar 17				0.00	-4,526.72	-4,524.51	2.21
FX DEAL TRANSACTED ON 29 DEC 2017 SGD / USD EX.RATE 1.336333 WITH CITIBANK N.A.	16,925,447.440	29 Dec 17				0.00	12,665,591.17	12,665,151.41	-439.76
FX DEAL TRANSACTED ON 29 DEC 2017 USD / SGD EX.RATE 0.7484498 WITH CITIBANK N.A.	-13,122,001.690	29 Dec 17				0.00	-9,821,159.19	-9,823,622.28	-2,463.09
FX DEAL TRANSACTED ON 29 SEP 2017 SGD / USD EX.RATE 1.357882 WITH CITIBANK N.A.	16,014,525.420	29 Sep 17				0.00	11,793,753.38	11,760,685.48	-33,067.90

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 SEP 2017 USD / SGD EX.RATE 0.7364882 WITH CITIBANK N.A.	-15,602,147.880	29 Sep 17				0.00	-11,490,797.86	-11,462,896.10	27,901.76
FX DEAL TRANSACTED ON 30 JUN 2017 SGD / USD EX.RATE 1.376919 WITH CITIBANK N.A.	19,664,075.450	30 Jun 17				0.00	14,281,214.40	14,225,620.67	-55,593.73
FX DEAL TRANSACTED ON 30 JUN 2017 USD / SGD EX.RATE 0.7263462 WITH CITIBANK N.A.	-19,824,915.910	30 Jun 17				0.00	-14,399,751.82	-14,611,524.11	-211,772.29
FX DEAL TRANSACTED ON 30 MAY 2017 USD / SGD EX.RATE 0.7215424 WITH CITIBANK N.A.	-59,976.170	30 May 17				0.00	-43,275.35	-43,272.85	2.50
FX DEAL TRANSACTED ON 30 NOV 2017 SGD / USD EX.RATE 1.347067 WITH CITIBANK N.A.	16,467,319.400	30 Nov 17				0.00	12,224,573.39	12,223,366.54	-1,206.85
FX DEAL TRANSACTED ON 30 NOV 2017 USD / SGD EX.RATE 0.7422946 WITH CITIBANK N.A.	-16,925,447.440	30 Nov 17				0.00	-12,563,668.42	-12,665,151.41	-101,482.99
FX DEAL TRANSACTED ON 30 NOV 2017 USD / SGD EX.RATE 0.7423481 WITH CITIBANK N.A.	-552,301.570	30 Nov 17				0.00	-410,000.00	-409,445.90	554.10
FX DEAL TRANSACTED ON 31 AUG 2017 SGD / USD EX.RATE 1.357932 WITH CITIBANK N.A.	23,305,621.770	31 Aug 17				0.00	17,162,583.82	17,184,502.12	21,918.30
FX DEAL TRANSACTED ON 31 AUG 2017 USD / SGD EX.RATE 0.7363852 WITH CITIBANK N.A.	-16,014,525.430	31 Aug 17				0.00	-11,792,858.85	-11,760,685.49	32,173.36
FX DEAL TRANSACTED ON 31 JAN 2017 SGD / USD EX.RATE 1.40887 WITH CITIBANK N.A.	13,303,038.280	31 Jan 17				0.00	9,442,346.19	9,396,128.18	-46,218.01
FX DEAL TRANSACTED ON 31 JAN 2017 USD / SGD EX.RATE 0.7097761 WITH CITIBANK N.A.	-13,588,658.320	31 Jan 17				0.00	-9,644,904.92	-9,637,346.33	7,558.59
FX DEAL TRANSACTED ON 31 JUL 2017 SGD / USD EX.RATE 1.35715 WITH CITIBANK N.A.	13,363,161.350	31 Jul 17				0.00	9,846,488.12	9,846,488.12	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 SGD / USD EX.RATE 1.357268 WITH CITIBANK N.A.	19,824,915.920	31 Jul 17				0.00	14,606,485.91	14,611,524.12	5,038.21
FX DEAL TRANSACTED ON 31 JUL 2017 USD / SGD EX.RATE 0.7369018 WITH CITIBANK N.A.	-23,305,621.780	31 Jul 17				0.00	-17,173,953.60	-17,184,502.12	-10,548.52
FX DEAL TRANSACTED ON 31 MAR 2017 SGD / USD EX.RATE 1.39723 WITH CITIBANK N.A.	13,811,589.410	31 Mar 17				0.00	9,884,979.14	9,887,314.35	2,335.21

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SGD EX.RATE 0.7156557 WITH CITIBANK N.A.	-13,676,142.160	31 Mar 17				0.00	-9,787,408.87	-9,798,067.17	-10,658.30
FX DEAL TRANSACTED ON 31 MAY 2017 SGD / USD EX.RATE 1.383469 WITH CITIBANK N.A.	13,362,534.220	31 May 17				0.00	9,658,716.04	9,641,078.08	-17,637.96
FX DEAL TRANSACTED ON 31 MAY 2017 USD / SGD EX.RATE 0.7229048 WITH CITIBANK N.A.	-19,664,075.450	31 May 17				0.00	-14,215,254.63	-14,225,620.67	-10,366.04
FX DEAL TRANSACTED ON 31 OCT 2017 SGD / USD EX.RATE 1.362468 WITH CITIBANK N.A.	15,602,147.880	31 Oct 17				0.00	11,451,386.66	11,462,896.10	11,509.44
FX DEAL TRANSACTED ON 31 OCT 2017 USD / SGD EX.RATE 0.733925 WITH CITIBANK N.A.	-16,467,319.400	31 Oct 17				0.00	-12,085,777.78	-12,223,366.54	-137,588.76
South African rand - ZAR									
FX DEAL TRANSACTED ON 01 JUN 2017 ZAR / USD EX.RATE 12.944699 WITH CITIBANK N.A.	1,145,352.220	1 Jun 17				0.00	88,480.41	90,207.23	1,726.82
FX DEAL TRANSACTED ON 03 MAR 2017 USD / ZAR EX.RATE 0.0763199 WITH CITIBANK N.A.	-320,881.970	3 Mar 17				0.00	-24,489.68	-24,489.68	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 ZAR / USD EX.RATE 12.831855 WITH CITIBANK N.A.	1,342,169.750	7 Jun 17				0.00	104,596.70	104,251.05	-345.65
FX DEAL TRANSACTED ON 07 MAR 2017 USD / ZAR EX.RATE 0.0769964 WITH CITIBANK N.A.	-38,190.720	7 Mar 17				0.00	-2,940.55	-2,940.55	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 USD / ZAR EX.RATE 0.0775909 WITH CITIBANK N.A.	-3,482,544.920	8 Sep 17				0.00	-270,213.63	-270,213.63	0.00
FX DEAL TRANSACTED ON 09 MAR 2017 ZAR / USD EX.RATE 13.305223 WITH CITIBANK N.A.	1,054,607.600	9 Mar 17				0.00	79,262.68	80,412.32	1,149.64
FX DEAL TRANSACTED ON 11 APR 2017 ZAR / USD EX.RATE 13.843018 WITH CITIBANK N.A.	337,148.880	11 Apr 17				0.00	24,355.16	25,328.12	972.96
FX DEAL TRANSACTED ON 13 JUN 2017 USD / ZAR EX.RATE 0.0783067 WITH CITIBANK N.A.	-17,928,490.520	13 Jun 17				0.00	-1,403,921.74	-1,395,892.21	8,029.53
FX DEAL TRANSACTED ON 13 SEP 2017 ZAR / USD EX.RATE 13.154108 WITH CITIBANK N.A.	1,209,396.440	13 Sep 17				0.00	91,940.59	91,916.89	-23.70

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 14 MAR 2017 USD / ZAR EX.RATE 0.0758314 WITH CITIBANK N.A.	-147,597.180	14 Mar 17				0.00	-11,192.50	-11,192.50	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 ZAR / USD EX.RATE 12.718847 WITH CITIBANK N.A.	2,144,009.200	17 Mar 17				0.00	168,569.46	170,701.37	2,131.91
FX DEAL TRANSACTED ON 17 NOV 2017 ZAR / USD EX.RATE 13.9717 WITH CITIBANK N.A.	3,214,822.560	17 Nov 17				0.00	230,095.30	229,732.74	-362.56
FX DEAL TRANSACTED ON 18 DEC 2017 USD / ZAR EX.RATE 0.0788604 WITH CITIBANK N.A.	-6,340,319.000	18 Dec 17				0.00	-500,000.00	-510,893.07	-10,893.07
FX DEAL TRANSACTED ON 18 OCT 2017 ZAR / USD EX.RATE 13.577103 WITH CITIBANK N.A.	633,160.520	18 Oct 17				0.00	46,634.43	46,211.88	-422.55
FX DEAL TRANSACTED ON 19 OCT 2017 ZAR / USD EX.RATE 13.579 WITH CITIBANK N.A.	1,631,226.720	19 Oct 17				0.00	120,128.63	118,829.12	-1,299.51
FX DEAL TRANSACTED ON 21 NOV 2017 USD / ZAR EX.RATE 0.0712124 WITH CITIBANK N.A.	-12,744,926.550	21 Nov 17				0.00	-907,596.69	-907,596.69	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / ZAR EX.RATE 0.0762652 WITH CITIBANK N.A.	-782,518.240	25 Apr 17				0.00	-59,678.91	-58,588.17	1,090.74
FX DEAL TRANSACTED ON 26 APR 2017 USD / ZAR EX.RATE 0.0751541 WITH CITIBANK N.A.	-419,256.000	26 Apr 17				0.00	-31,508.79	-31,390.25	118.54
FX DEAL TRANSACTED ON 26 APR 2017 ZAR / USD EX.RATE 13.3082 WITH CITIBANK N.A.	1,215,027.140	26 Apr 17				0.00	91,299.13	91,445.49	146.36
FX DEAL TRANSACTED ON 27 FEB 2017 USD / ZAR EX.RATE 0.0773957 WITH CITIBANK N.A.	-599,448.700	27 Feb 17				0.00	-46,394.75	-46,394.75	0.00
FX DEAL TRANSACTED ON 28 APR 2017 ZAR / USD EX.RATE 13.383292 WITH CITIBANK N.A.	1,021,895.590	28 Apr 17				0.00	76,356.07	76,603.87	247.80
FX DEAL TRANSACTED ON 28 FEB 2017 USD / ZAR EX.RATE 0.0766624 WITH CITIBANK N.A.	-411,554.830	28 Feb 17				0.00	-31,550.79	-31,550.79	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / ZAR EX.RATE 0.0734402 WITH CITIBANK N.A.	-12,581,804.540	28 Nov 17				0.00	-924,009.74	-922,250.65	1,759.09

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 04 AUG 2017 USD / SEK EX.RATE 0.1226812 WITH CITIBANK N.A.	-960,465.230	4 Aug 17				0.00	-117,831.07	-117,831.07	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 SEK / USD EX.RATE 9.00137 WITH CITIBANK N.A.	577,852.470	5 Jan 17				0.00	64,196.06	64,196.06	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / SEK EX.RATE 0.1175912 WITH CITIBANK N.A.	-325,104.720	5 Jul 17				0.00	-38,229.45	-38,229.45	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 SEK / USD EX.RATE 7.913123 WITH CITIBANK N.A.	223,874,000.000	8 Sep 17				0.00	28,291,484.92	26,741,441.51	-1,550,043.41
FX DEAL TRANSACTED ON 09 JAN 2017 SEK / USD EX.RATE 9.04669 WITH CITIBANK N.A.	454,458.830	9 Jan 17				0.00	50,234.82	50,234.82	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 SEK / USD EX.RATE 8.92007 WITH CITIBANK N.A.	1,505,674.880	10 Feb 17				0.00	168,796.31	168,796.31	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / SEK EX.RATE 0.1118897 WITH CITIBANK N.A.	-2,845,238.340	12 Jan 17				0.00	-318,352.98	-318,352.98	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 SEK / USD EX.RATE 8.91202 WITH CITIBANK N.A.	939,404.040	13 Jan 17				0.00	105,408.65	105,408.65	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / SEK EX.RATE 0.1117638 WITH CITIBANK N.A.	-383,190.360	13 Mar 17				0.00	-42,826.82	-42,822.46	4.36
FX DEAL TRANSACTED ON 16 JAN 2017 SEK / USD EX.RATE 8.9478 WITH CITIBANK N.A.	661,489.850	16 Jan 17				0.00	73,927.65	73,927.65	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / SEK EX.RATE 0.1148066 WITH CITIBANK N.A.	-1,052,328.550	16 Jun 17				0.00	-120,814.27	-120,537.50	276.77
FX DEAL TRANSACTED ON 18 APR 2017 USD / SEK EX.RATE 0.111461 WITH CITIBANK N.A.	-1,546,620.680	18 Apr 17				0.00	-172,387.85	-172,271.68	116.17
FX DEAL TRANSACTED ON 18 APR 2017 USD / SEK EX.RATE 0.111461 WITH CITIBANK N.A.	-861,404.280	18 Apr 17				0.00	-96,012.96	-95,948.26	64.70
FX DEAL TRANSACTED ON 19 JAN 2017 USD / SEK EX.RATE 0.111335 WITH CITIBANK N.A.	-1,215,740.670	19 Jan 17				0.00	-135,354.51	-135,354.51	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 JAN 2017 USD / SEK EX.RATE 0.1121843 WITH CITIBANK N.A.	-912,697.520	20 Jan 17				0.00	-102,390.37	-102,390.37	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / SEK EX.RATE 0.1141136 WITH CITIBANK N.A.	-1,817,211.640	22 Jun 17				0.00	-207,368.50	-208,564.45	-1,195.95
FX DEAL TRANSACTED ON 22 JUN 2017 USD / SEK EX.RATE 0.114424 WITH CITIBANK N.A.	-98,210.600	22 Jun 17				0.00	-11,237.65	-11,237.65	0.00
FX DEAL TRANSACTED ON 23 JAN 2017 USD / SEK EX.RATE 0.1129584 WITH CITIBANK N.A.	-2,948,412.370	23 Jan 17				0.00	-333,047.82	-333,047.82	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / SEK EX.RATE 0.1148749 WITH CITIBANK N.A.	-472,545.070	24 May 17				0.00	-54,283.58	-54,339.26	-55.68
FX DEAL TRANSACTED ON 26 APR 2017 USD / SEK EX.RATE 0.1140407 WITH CITIBANK N.A.	-404,176.330	26 Apr 17				0.00	-46,092.55	-45,634.32	458.23
FX DEAL TRANSACTED ON 26 MAY 2017 USD / SEK EX.RATE 0.11518 WITH CITIBANK N.A.	-165,056.870	26 May 17				0.00	-19,011.26	-18,980.34	30.92
FX DEAL TRANSACTED ON 27 JAN 2017 USD / SEK EX.RATE 0.1129665 WITH CITIBANK N.A.	-4,791,095.970	27 Jan 17				0.00	-541,233.46	-541,233.46	0.00
FX DEAL TRANSACTED ON 28 APR 2017 SEK / USD EX.RATE 8.85524 WITH CITIBANK N.A.	191,894,660.660	28 Apr 17				0.00	21,670,181.80	21,731,632.43	61,450.63
FX DEAL TRANSACTED ON 28 APR 2017 USD / SEK EX.RATE 0.1129765 WITH CITIBANK N.A.	-1,096,512.000	28 Apr 17				0.00	-123,880.13	-126,188.16	-2,308.03
FX DEAL TRANSACTED ON 28 APR 2017 USD / SEK EX.RATE 0.1130919 WITH CITIBANK N.A.	-192,542,408.590	28 Apr 17				0.00	-21,774,987.44	-22,158,053.81	-383,066.37
FX DEAL TRANSACTED ON 28 FEB 2017 SEK / USD EX.RATE 9.0067 WITH CITIBANK N.A.	188,754,633.990	28 Feb 17				0.00	20,957,135.69	20,884,557.87	-72,577.82
FX DEAL TRANSACTED ON 28 FEB 2017 USD / SEK EX.RATE 0.1112148 WITH CITIBANK N.A.	-193,597,166.540	28 Feb 17				0.00	-21,530,870.23	-21,577,807.36	-46,937.13
FX DEAL TRANSACTED ON 29 DEC 2017 SEK / USD EX.RATE 8.187091 WITH CITIBANK N.A.	215,242,949.670	29 Dec 17				0.00	26,290,528.58	26,290,869.59	341.01
FX DEAL TRANSACTED ON 29 DEC 2017 USD / SEK EX.RATE 0.1223525 WITH CITIBANK N.A.	-178,896,593.880	29 Dec 17				0.00	-21,888,441.20	-21,892,668.07	-4,226.87

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 MAR 2017 USD / SEK EX.RATE 0.1126025 WITH CITIBANK N.A.	-6,670,844.570	29 Mar 17				0.00	-751,153.56	-751,153.56	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 SEK / USD EX.RATE 8.162758 WITH CITIBANK N.A.	208,973,274.190	29 Sep 17				0.00	25,600,817.05	25,556,071.47	-44,745.58
FX DEAL TRANSACTED ON 29 SEP 2017 USD / SEK EX.RATE 0.1227033 WITH CITIBANK N.A.	-217,989,018.600	29 Sep 17				0.00	-26,747,962.31	-25,936,715.82	811,246.49
FX DEAL TRANSACTED ON 30 JUN 2017 SEK / USD EX.RATE 8.434128 WITH CITIBANK N.A.	280,771,667.760	30 Jun 17				0.00	33,289,946.25	32,947,653.68	-342,292.57
FX DEAL TRANSACTED ON 30 JUN 2017 USD / SEK EX.RATE 0.1187441 WITH CITIBANK N.A.	-272,050,563.590	30 Jun 17				0.00	-32,304,403.34	-33,542,180.53	-1,237,777.19
FX DEAL TRANSACTED ON 30 NOV 2017 SEK / USD EX.RATE 8.333533 WITH CITIBANK N.A.	223,411,571.400	30 Nov 17				0.00	26,808,746.23	26,686,205.05	-122,541.18
FX DEAL TRANSACTED ON 30 NOV 2017 USD / SEK EX.RATE 0.1199851 WITH CITIBANK N.A.	-377,047.430	30 Nov 17				0.00	-45,240.08	-45,240.08	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / SEK EX.RATE 0.1203217 WITH CITIBANK N.A.	-215,242,949.670	30 Nov 17				0.00	-25,898,396.95	-26,290,869.59	-392,472.64
FX DEAL TRANSACTED ON 31 AUG 2017 SEK / USD EX.RATE 7.956952 WITH CITIBANK N.A.	301,880,958.210	31 Aug 17				0.00	37,939,270.99	37,936,658.27	-2,612.72
FX DEAL TRANSACTED ON 31 AUG 2017 USD / SEK EX.RATE 0.12587 WITH CITIBANK N.A.	-208,973,274.190	31 Aug 17				0.00	-26,303,465.54	-25,556,071.47	747,394.07
FX DEAL TRANSACTED ON 31 JAN 2017 SEK / USD EX.RATE 8.741116 WITH CITIBANK N.A.	193,614,535.670	31 Jan 17				0.00	22,149,753.08	22,103,756.06	-45,997.02
FX DEAL TRANSACTED ON 31 JAN 2017 USD / SEK EX.RATE 0.1145442 WITH CITIBANK N.A.	-188,754,633.990	31 Jan 17				0.00	-21,620,754.36	-20,884,557.87	736,196.49
FX DEAL TRANSACTED ON 31 JUL 2017 SEK / USD EX.RATE 8.0886 WITH CITIBANK N.A.	184,505,681.740	31 Jul 17				0.00	22,810,583.01	22,810,583.01	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 SEK / USD EX.RATE 8.089454 WITH CITIBANK N.A.	272,050,563.600	31 Jul 17				0.00	33,630,275.12	33,542,180.53	-88,094.59
FX DEAL TRANSACTED ON 31 JUL 2017 USD / SEK EX.RATE 0.1238451 WITH CITIBANK N.A.	-301,880,958.210	31 Jul 17				0.00	-37,386,472.23	-37,936,658.27	-550,186.04

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 MAR 2017 SEK / USD EX.RATE 8.92785 WITH CITIBANK N.A.	193,597,166.540	31 Mar 17				0.00	21,684,634.77	21,577,807.36	-106,827.41
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SEK EX.RATE 0.1119758 WITH CITIBANK N.A.	-7,239,305.690	31 Mar 17				0.00	-810,627.14	-810,627.14	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SEK EX.RATE 0.1121553 WITH CITIBANK N.A.	-191,894,660.660	31 Mar 17				0.00	-21,522,010.84	-21,731,632.43	-209,621.59
FX DEAL TRANSACTED ON 31 MAY 2017 SEK / USD EX.RATE 8.675434 WITH CITIBANK N.A.	192,542,408.590	31 May 17				0.00	22,193,979.99	22,158,053.81	-35,926.18
FX DEAL TRANSACTED ON 31 MAY 2017 USD / SEK EX.RATE 0.1154845 WITH CITIBANK N.A.	-280,771,667.760	31 May 17				0.00	-32,424,770.84	-32,947,653.68	-522,882.84
FX DEAL TRANSACTED ON 31 OCT 2017 SEK / USD EX.RATE 8.372219 WITH CITIBANK N.A.	217,989,018.600	31 Oct 17				0.00	26,037,185.43	25,936,715.82	-100,469.61
FX DEAL TRANSACTED ON 31 OCT 2017 USD / SEK EX.RATE 0.11964 WITH CITIBANK N.A.	-223,411,571.400	31 Oct 17				0.00	-26,728,962.19	-26,686,205.05	42,757.14
Swiss franc - CHF									
FX DEAL TRANSACTED ON 02 NOV 2017 USD / CHF EX.RATE 1.0010311 WITH CITIBANK N.A.	-58,203.760	2 Nov 17				0.00	-58,263.77	-58,189.21	74.56
FX DEAL TRANSACTED ON 02 OCT 2017 CHF / USD EX.RATE 0.97488 WITH CITIBANK N.A.	65,484.540	2 Oct 17				0.00	67,171.90	67,246.40	74.50
FX DEAL TRANSACTED ON 03 MAY 2017 USD / CHF EX.RATE 1.0078105 WITH CITIBANK N.A.	-211,946.420	3 May 17				0.00	-213,601.83	-213,914.43	-312.60
FX DEAL TRANSACTED ON 03 NOV 2017 USD / CHF EX.RATE 0.9989511 WITH CITIBANK N.A.	-122,852.800	3 Nov 17				0.00	-122,723.94	-122,785.27	-61.33
FX DEAL TRANSACTED ON 04 APR 2017 CHF / USD EX.RATE 1.00255 WITH CITIBANK N.A.	19,097.680	4 Apr 17				0.00	19,049.10	19,021.59	-27.51
FX DEAL TRANSACTED ON 05 JUL 2017 USD / CHF EX.RATE 1.0346751 WITH CITIBANK N.A.	-55,450.360	5 Jul 17				0.00	-57,373.10	-57,373.10	0.00
FX DEAL TRANSACTED ON 06 APR 2017 CHF / USD EX.RATE 1.00523 WITH CITIBANK N.A.	99,992.060	6 Apr 17				0.00	99,471.82	99,321.64	-150.18

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 06 DEC 2017 USD / CHF EX.RATE 1.0108137 WITH CITIBANK N.A.	-12,809.320	6 Dec 17				0.00	-12,947.84	-12,931.52	16.32
FX DEAL TRANSACTED ON 06 JUL 2017 CHF / USD EX.RATE 0.96242 WITH CITIBANK N.A.	205,532.250	6 Jul 17				0.00	213,557.75	213,557.75	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 USD / CHF EX.RATE 1.0016728 WITH CITIBANK N.A.	-17,496.570	6 Nov 17				0.00	-17,525.84	-17,514.96	10.88
FX DEAL TRANSACTED ON 07 DEC 2017 CHF / USD EX.RATE 0.99312 WITH CITIBANK N.A.	4,961.150	7 Dec 17				0.00	4,995.52	4,989.09	-6.43
FX DEAL TRANSACTED ON 07 JUL 2017 CHF / USD EX.RATE 0.96425 WITH CITIBANK N.A.	55,737.050	7 Jul 17				0.00	57,803.53	57,803.53	0.00
FX DEAL TRANSACTED ON 07 NOV 2017 USD / CHF EX.RATE 0.9998 WITH CITIBANK N.A.	-86,908.870	7 Nov 17				0.00	-86,891.49	-86,908.87	-17.38
FX DEAL TRANSACTED ON 08 MAY 2017 USD / CHF EX.RATE 1.0012917 WITH CITIBANK N.A.	-198,307.470	8 May 17				0.00	-198,563.62	-197,252.17	1,311.45
FX DEAL TRANSACTED ON 08 NOV 2017 USD / CHF EX.RATE 0.9997201 WITH CITIBANK N.A.	-71,417.800	8 Nov 17				0.00	-71,397.81	-71,543.00	-145.19
FX DEAL TRANSACTED ON 08 SEP 2017 CHF / USD EX.RATE 0.942676 WITH CITIBANK N.A.	24,145,000.000	8 Sep 17				0.00	25,613,254.18	24,533,861.71	-1,079,392.47
FX DEAL TRANSACTED ON 09 AUG 2017 CHF / USD EX.RATE 0.96411 WITH CITIBANK N.A.	111,006.560	9 Aug 17				0.00	115,138.89	115,138.89	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 CHF / USD EX.RATE 0.96375 WITH CITIBANK N.A.	135,008.270	10 Aug 17				0.00	140,086.40	140,086.40	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 USD / CHF EX.RATE 0.9967605 WITH CITIBANK N.A.	-7,940.050	10 Feb 17				0.00	-7,914.33	-7,914.33	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 CHF / USD EX.RATE 1.01027 WITH CITIBANK N.A.	250,530.340	10 Mar 17				0.00	247,983.55	247,983.55	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / CHF EX.RATE 0.9898344 WITH CITIBANK N.A.	-274,509.410	10 Mar 17				0.00	-271,718.86	-272,641.81	-922.95
FX DEAL TRANSACTED ON 11 APR 2017 CHF / USD EX.RATE 1.0083 WITH CITIBANK N.A.	112,950.790	11 Apr 17				0.00	112,021.02	112,400.03	379.01

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 APR 2017 CHF / USD EX.RATE 1.0083 WITH CITIBANK N.A.	26,074.900	11 Apr 17				0.00	25,860.26	25,860.26	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / CHF EX.RATE 0.9921767 WITH CITIBANK N.A.	-212,648.200	11 May 17				0.00	-210,984.69	-211,180.50	-195.81
FX DEAL TRANSACTED ON 11 MAY 2017 USD / CHF EX.RATE 0.9931571 WITH CITIBANK N.A.	-7,212.000	11 May 17				0.00	-7,162.65	-7,192.58	-29.93
FX DEAL TRANSACTED ON 12 APR 2017 CHF / USD EX.RATE 1.00636 WITH CITIBANK N.A.	105,622.400	12 Apr 17				0.00	104,954.89	104,954.89	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / CHF EX.RATE 1.0335746 WITH CITIBANK N.A.	-1,216,305.830	12 Jun 17				0.00	-1,257,142.86	-1,257,142.86	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 USD / CHF EX.RATE 1.0257778 WITH CITIBANK N.A.	-120,477.370	12 Oct 17				0.00	-123,583.01	-123,642.62	-59.61
FX DEAL TRANSACTED ON 13 DEC 2017 CHF / USD EX.RATE 0.98799 WITH CITIBANK N.A.	4,971.860	13 Dec 17				0.00	5,032.30	5,021.57	-10.73
FX DEAL TRANSACTED ON 13 FEB 2017 USD / CHF EX.RATE 0.9937888 WITH CITIBANK N.A.	-116,632.970	13 Feb 17				0.00	-115,908.54	-115,908.54	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 CHF / USD EX.RATE 1.00876 WITH CITIBANK N.A.	1,367,482.020	13 Jan 17				0.00	1,355,606.90	1,355,606.90	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / CHF EX.RATE 0.9907857 WITH CITIBANK N.A.	-104,246.380	14 Mar 17				0.00	-103,285.82	-103,408.77	-122.95
FX DEAL TRANSACTED ON 15 DEC 2017 CHF / USD EX.RATE 0.991262 WITH CITIBANK N.A.	127,536.410	15 Dec 17				0.00	128,660.65	128,660.65	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 CHF / USD EX.RATE 1.00682 WITH CITIBANK N.A.	94,243.360	15 Feb 17				0.00	93,604.97	93,604.97	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / CHF EX.RATE 0.9932262 WITH CITIBANK N.A.	-328,676.890	15 Feb 17				0.00	-326,450.50	-329,121.20	-2,670.70
FX DEAL TRANSACTED ON 15 MAR 2017 USD / CHF EX.RATE 0.9920241 WITH CITIBANK N.A.	-75,293.050	15 Mar 17				0.00	-74,692.52	-75,641.00	-948.48
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CHF EX.RATE 1.0006805 WITH CITIBANK N.A.	-89,591.930	16 Feb 17				0.00	-89,652.89	-89,399.72	253.17

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 JUN 2017 CHF / USD EX.RATE 0.97402 WITH CITIBANK N.A.	57,681.730	16 Jun 17				0.00	59,220.27	59,227.57	7.30
FX DEAL TRANSACTED ON 17 JUL 2017 CHF / USD EX.RATE 0.9608 WITH CITIBANK N.A.	192,160.000	17 Jul 17				0.00	200,000.00	200,000.00	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / CHF EX.RATE 1.0192329 WITH CITIBANK N.A.	-56,570.380	18 Oct 17				0.00	-57,658.39	-58,056.63	-398.24
FX DEAL TRANSACTED ON 20 JUN 2017 CHF / USD EX.RATE 0.974857 WITH CITIBANK N.A.	140,940.450	20 Jun 17				0.00	144,575.51	144,575.51	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 CHF / USD EX.RATE 0.96213 WITH CITIBANK N.A.	91,880.700	21 Aug 17				0.00	95,497.18	95,497.18	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 CHF / USD EX.RATE 0.98854 WITH CITIBANK N.A.	225,512.390	21 Dec 17				0.00	228,126.72	227,882.37	-244.35
FX DEAL TRANSACTED ON 21 NOV 2017 USD / CHF EX.RATE 1.0084915 WITH CITIBANK N.A.	-68,301.830	21 Nov 17				0.00	-68,881.81	-69,564.42	-682.61
FX DEAL TRANSACTED ON 22 NOV 2017 USD / CHF EX.RATE 1.0171284 WITH CITIBANK N.A.	-67,815.450	22 Nov 17				0.00	-68,977.02	-69,069.05	-92.03
FX DEAL TRANSACTED ON 23 AUG 2017 CHF / USD EX.RATE 0.96546 WITH CITIBANK N.A.	185,267.320	23 Aug 17				0.00	191,895.39	191,895.39	0.00
FX DEAL TRANSACTED ON 24 APR 2017 CHF / USD EX.RATE 0.9968 WITH CITIBANK N.A.	124,199.040	24 Apr 17				0.00	124,597.75	125,036.79	439.04
FX DEAL TRANSACTED ON 24 MAR 2017 CHF / USD EX.RATE 0.99023 WITH CITIBANK N.A.	92,815.300	24 Mar 17				0.00	93,731.05	94,386.84	655.79
FX DEAL TRANSACTED ON 24 NOV 2017 USD / CHF EX.RATE 1.0207102 WITH CITIBANK N.A.	-117,945.980	24 Nov 17				0.00	-120,388.67	-120,242.61	146.06
FX DEAL TRANSACTED ON 24 OCT 2017 USD / CHF EX.RATE 1.0092651 WITH CITIBANK N.A.	-149,810.730	24 Oct 17				0.00	-151,198.73	-151,316.33	-117.60
FX DEAL TRANSACTED ON 25 APR 2017 CHF / USD EX.RATE 0.99258 WITH CITIBANK N.A.	209,575.000	25 Apr 17				0.00	211,141.67	211,141.67	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 CHF / USD EX.RATE 0.95786 WITH CITIBANK N.A.	46,897.810	26 Jul 17				0.00	48,961.03	48,961.03	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 26 MAY 2017 CHF / USD EX.RATE 0.974589 WITH CITIBANK N.A.	13,680.410	26 May 17				0.00	14,037.11	14,037.11	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 CHF / USD EX.RATE 0.98642 WITH CITIBANK N.A.	8,653.120	27 Dec 17				0.00	8,772.25	8,838.73	66.48
FX DEAL TRANSACTED ON 27 JUN 2017 CHF / USD EX.RATE 0.96115 WITH CITIBANK N.A.	165,173.060	27 Jun 17				0.00	171,849.41	171,849.41	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 USD / CHF EX.RATE 1.0187968 WITH CITIBANK N.A.	-63,544.930	27 Nov 17				0.00	-64,739.37	-64,565.06	174.31
FX DEAL TRANSACTED ON 27 OCT 2017 CHF / USD EX.RATE 0.99857 WITH CITIBANK N.A.	146,326.800	27 Oct 17				0.00	146,536.35	146,536.35	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 USD / CHF EX.RATE 1.001432 WITH CITIBANK N.A.	-55,618.880	27 Oct 17				0.00	-55,698.53	-55,789.04	-90.51
FX DEAL TRANSACTED ON 28 APR 2017 CHF / USD EX.RATE 0.9954 WITH CITIBANK N.A.	65,670,238.060	28 Apr 17				0.00	65,973,717.15	66,073,285.10	99,567.95
FX DEAL TRANSACTED ON 28 APR 2017 USD / CHF EX.RATE 1.0061172 WITH CITIBANK N.A.	-207,796.110	28 Apr 17				0.00	-209,067.24	-209,071.45	-4.21
FX DEAL TRANSACTED ON 28 APR 2017 USD / CHF EX.RATE 1.0063501 WITH CITIBANK N.A.	-65,333,633.550	28 Apr 17				0.00	-65,748,506.63	-67,392,473.62	-1,643,966.99
FX DEAL TRANSACTED ON 28 FEB 2017 CHF / USD EX.RATE 1.0015 WITH CITIBANK N.A.	64,345,202.300	28 Feb 17				0.00	64,248,829.06	63,777,581.82	-471,247.24
FX DEAL TRANSACTED ON 28 FEB 2017 USD / CHF EX.RATE 1.0003701 WITH CITIBANK N.A.	-65,548,137.620	28 Feb 17				0.00	-65,572,399.41	-65,348,823.71	223,575.70
FX DEAL TRANSACTED ON 28 SEP 2017 CHF / USD EX.RATE 0.97018 WITH CITIBANK N.A.	133,050.540	28 Sep 17				0.00	137,140.06	137,140.06	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 CHF / USD EX.RATE 0.97018 WITH CITIBANK N.A.	99,429.060	28 Sep 17				0.00	102,485.17	102,758.43	273.26
FX DEAL TRANSACTED ON 29 DEC 2017 CHF / USD EX.RATE 0.974451 WITH CITIBANK N.A.	74,263,360.270	29 Dec 17				0.00	76,210,461.35	76,212,181.98	1,720.63
FX DEAL TRANSACTED ON 29 DEC 2017 USD / CHF EX.RATE 1.0282723 WITH CITIBANK N.A.	-53,003,646.800	29 Dec 17				0.00	-54,502,184.36	-54,513,675.62	-11,491.26

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 MAR 2017 USD / CHF EX.RATE 1.0032304 WITH CITIBANK N.A.	-988,012.720	29 Mar 17				0.00	-991,204.40	-991,204.40	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 CHF / USD EX.RATE 0.967648 WITH CITIBANK N.A.	71,987,461.490	29 Sep 17				0.00	74,394,264.75	73,950,856.74	-443,408.01
FX DEAL TRANSACTED ON 29 SEP 2017 USD / CHF EX.RATE 1.0353832 WITH CITIBANK N.A.	-72,369,723.860	29 Sep 17				0.00	-74,930,395.19	-72,275,765.37	2,654,629.82
FX DEAL TRANSACTED ON 30 JUN 2017 CHF / USD EX.RATE 0.957602 WITH CITIBANK N.A.	93,170,033.050	30 Jun 17				0.00	97,295,152.95	96,544,254.75	-750,898.20
FX DEAL TRANSACTED ON 30 JUN 2017 USD / CHF EX.RATE 1.0460295 WITH CITIBANK N.A.	-90,201,145.500	30 Jun 17				0.00	-94,353,057.44	-93,404,934.76	948,122.68
FX DEAL TRANSACTED ON 30 MAR 2017 USD / CHF EX.RATE 1.0002301 WITH CITIBANK N.A.	-1,066,422.720	30 Mar 17				0.00	-1,066,668.05	-1,066,668.05	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 CHF / USD EX.RATE 0.981999 WITH CITIBANK N.A.	73,502,000.650	30 Nov 17				0.00	74,849,364.05	74,685,770.11	-163,593.94
FX DEAL TRANSACTED ON 30 NOV 2017 USD / CHF EX.RATE 1.018331 WITH CITIBANK N.A.	-43,835.250	30 Nov 17				0.00	-44,638.79	-44,638.79	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / CHF EX.RATE 1.0211626 WITH CITIBANK N.A.	-74,263,360.270	30 Nov 17				0.00	-75,834,964.07	-76,212,181.98	-377,217.91
FX DEAL TRANSACTED ON 30 OCT 2017 USD / CHF EX.RATE 1.0046414 WITH CITIBANK N.A.	-61,626.410	30 Oct 17				0.00	-61,912.45	-61,824.25	88.20
FX DEAL TRANSACTED ON 31 AUG 2017 CHF / USD EX.RATE 0.960952 WITH CITIBANK N.A.	103,622,208.400	31 Aug 17				0.00	107,832,866.16	108,380,094.55	547,228.39
FX DEAL TRANSACTED ON 31 AUG 2017 USD / CHF EX.RATE 1.0425039 WITH CITIBANK N.A.	-71,987,461.500	31 Aug 17				0.00	-75,047,211.35	-73,950,856.75	1,096,354.60
FX DEAL TRANSACTED ON 31 JAN 2017 CHF / USD EX.RATE 0.98655 WITH CITIBANK N.A.	65,980,670.420	31 Jan 17				0.00	66,880,209.23	66,489,313.67	-390,895.56
FX DEAL TRANSACTED ON 31 JAN 2017 USD / CHF EX.RATE 1.0149502 WITH CITIBANK N.A.	-64,345,202.300	31 Jan 17				0.00	-65,307,177.02	-63,777,581.82	1,529,595.20
FX DEAL TRANSACTED ON 31 JUL 2017 CHF / USD EX.RATE 0.964898 WITH CITIBANK N.A.	90,201,145.500	31 Jul 17				0.00	93,482,570.70	93,404,934.76	-77,635.94

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 JUL 2017 USD / CHF EX.RATE 1.038455 WITH CITIBANK N.A.	-103,622,208.400	31 Jul 17				0.00	-107,607,003.34	-108,380,094.55	-773,091.21
FX DEAL TRANSACTED ON 31 MAR 2017 CHF / USD EX.RATE 1.001 WITH CITIBANK N.A.	65,548,137.620	31 Mar 17				0.00	65,482,654.97	65,348,823.71	-133,831.26
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CHF EX.RATE 1.0005703 WITH CITIBANK N.A.	-65,670,238.060	31 Mar 17				0.00	-65,707,691.44	-66,073,285.10	-365,593.66
FX DEAL TRANSACTED ON 31 MAY 2017 CHF / USD EX.RATE 0.967598 WITH CITIBANK N.A.	65,333,633.550	31 May 17				0.00	67,521,464.03	67,392,473.62	-128,990.41
FX DEAL TRANSACTED ON 31 MAY 2017 USD / CHF EX.RATE 1.0356963 WITH CITIBANK N.A.	-93,170,033.050	31 May 17				0.00	-96,495,859.34	-96,544,254.75	-48,395.41
FX DEAL TRANSACTED ON 31 OCT 2017 CHF / USD EX.RATE 0.99685 WITH CITIBANK N.A.	72,369,723.860	31 Oct 17				0.00	72,598,408.85	72,275,765.37	-322,643.48
FX DEAL TRANSACTED ON 31 OCT 2017 USD / CHF EX.RATE 1.0051272 WITH CITIBANK N.A.	-73,502,000.650	31 Oct 17				0.00	-73,878,856.70	-74,685,770.11	-806,913.41
Turkish lira - TRY									
FX DEAL TRANSACTED ON 02 MAY 2017 TRY / USD EX.RATE 3.630831 WITH CITIBANK N.A.	5,068,640.080	2 May 17				0.00	1,396,000.00	1,438,360.93	42,360.93
FX DEAL TRANSACTED ON 06 FEB 2017 USD / TRY EX.RATE 0.2710251 WITH CITIBANK N.A.	-6,751,368.750	6 Feb 17				0.00	-1,829,790.47	-1,829,790.47	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 TRY / USD EX.RATE 3.836422 WITH CITIBANK N.A.	18,233.180	8 Dec 17				0.00	4,752.65	4,752.65	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 TRY / USD EX.RATE 3.583046 WITH CITIBANK N.A.	881,811.580	26 May 17				0.00	246,106.69	246,106.69	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 TRY / USD EX.RATE 3.7 WITH CITIBANK N.A.	1,850,000.000	26 Oct 17				0.00	500,000.00	500,000.00	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 TRY / USD EX.RATE 3.8410199 WITH CITIBANK N.A.	1,850,000.000	26 Oct 17				0.00	481,642.91	474,006.51	-7,636.40
FX DEAL TRANSACTED ON 26 OCT 2017 USD / TRY EX.RATE 0.2618157 WITH CITIBANK N.A.	-1,850,000.000	26 Oct 17				0.00	-484,359.13	-484,359.13	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 MAY 2017 TRY / USD EX.RATE 3.55438 WITH CITIBANK N.A.	368,644.740	30 May 17				0.00	103,715.62	103,715.62	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 TRY / USD EX.RATE 3.538637 WITH CITIBANK N.A.	1,389,797.280	31 May 17				0.00	392,749.32	392,749.32	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 TRY / USD EX.RATE 3.84265 WITH CITIBANK N.A.	5,068,640.080	31 Oct 17				0.00	1,319,048.07	1,305,509.36	-13,538.71
FX DEAL TRANSACTED ON 31 OCT 2017 USD / TRY EX.RATE 0.2625361 WITH CITIBANK N.A.	-5,068,640.080	31 Oct 17				0.00	-1,330,700.99	-1,298,685.61	32,015.38
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2017 GBP / USD EX.RATE 0.756504 WITH CITIBANK N.A.	-21,141.180	1 Aug 17				0.00	-21,141.18	-21,141.18	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 GBP / USD EX.RATE 0.7401705 WITH CITIBANK N.A.	-138,011.060	1 Dec 17				0.00	-138,011.06	-138,011.06	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 GBP / USD EX.RATE 0.7404992 WITH CITIBANK N.A.	-3,979,747.860	1 Dec 17				0.00	-3,979,747.86	-3,979,747.86	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 GBP / USD EX.RATE 0.7406859 WITH CITIBANK N.A.	-225,466.700	1 Dec 17				0.00	-225,466.70	-225,466.70	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 JPY / USD EX.RATE 112.485 WITH CITIBANK N.A.	-27,708.170	1 Dec 17				0.00	-27,708.17	-27,708.17	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / GBP EX.RATE 1.3493301 WITH CITIBANK N.A.	108,052.610	1 Dec 17				0.00	108,052.61	108,052.61	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / GBP EX.RATE 1.35219 WITH CITIBANK N.A.	225,815.730	1 Dec 17				0.00	225,815.73	225,815.73	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / GBP EX.RATE 1.3525061 WITH CITIBANK N.A.	3,985,835.480	1 Dec 17				0.00	3,985,835.48	3,985,835.48	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / EUR EX.RATE 1.07493 WITH CITIBANK N.A.	61,914.300	1 Feb 17				0.00	61,914.30	61,914.30	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / EUR EX.RATE 1.07493 WITH CITIBANK N.A.	69,167.710	1 Feb 17				0.00	69,167.71	69,167.71	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 01 FEB 2017 USD / EUR EX.RATE 1.07493 WITH CITIBANK N.A.	151,281.450	1 Feb 17				0.00	151,281.45	151,281.45	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 EUR / USD EX.RATE 0.8904602 WITH CITIBANK N.A.	-577,229.610	1 Jun 17				0.00	-577,229.61	-577,229.61	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / EUR EX.RATE 1.1209101 WITH CITIBANK N.A.	210,276.360	1 Jun 17				0.00	210,276.36	210,276.36	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / EUR EX.RATE 1.1249792 WITH CITIBANK N.A.	578,239.310	1 Jun 17				0.00	578,239.31	578,239.31	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / RUB EX.RATE 0.0169434 WITH CITIBANK N.A.	13,472,128.090	1 Jun 17				0.00	13,472,128.09	13,472,128.09	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 ZAR / USD EX.RATE 12.944699 WITH CITIBANK N.A.	-88,480.410	1 Jun 17				0.00	-88,480.41	-88,480.41	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 EUR / USD EX.RATE 0.9463602 WITH CITIBANK N.A.	-401,940.200	1 Mar 17				0.00	-401,940.20	-401,940.20	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 EUR / USD EX.RATE 0.9463602 WITH CITIBANK N.A.	-87.880	1 Mar 17				0.00	-87.88	-87.88	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 AUD / USD EX.RATE 1.3018269 WITH CITIBANK N.A.	-443,223.300	1 Nov 17				0.00	-443,223.30	-443,223.30	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 CAD / USD EX.RATE 1.28877 WITH CITIBANK N.A.	-523,755.210	1 Nov 17				0.00	-523,755.21	-523,755.21	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 EUR / USD EX.RATE 0.8591721 WITH CITIBANK N.A.	-39,572.980	1 Nov 17				0.00	-39,572.98	-39,572.98	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 GBP / USD EX.RATE 0.7514584 WITH CITIBANK N.A.	-183,642.890	1 Nov 17				0.00	-183,642.89	-183,642.89	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 HKD / USD EX.RATE 7.80098 WITH CITIBANK N.A.	-251,851.100	1 Nov 17				0.00	-251,851.10	-251,851.10	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 MXN / USD EX.RATE 19.244305 WITH CITIBANK N.A.	-500,000.000	1 Nov 17				0.00	-500,000.00	-500,000.00	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / AUD EX.RATE 0.7678953 WITH CITIBANK N.A.	443,075.590	1 Nov 17				0.00	443,075.59	443,075.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 01 NOV 2017 USD / CAD EX.RATE 0.7761203 WITH CITIBANK N.A.	523,881.220	1 Nov 17				0.00	523,881.22	523,881.22	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / EUR EX.RATE 1.1658292 WITH CITIBANK N.A.	39,638.190	1 Nov 17				0.00	39,638.19	39,638.19	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / GBP EX.RATE 1.3318716 WITH CITIBANK N.A.	183,798.280	1 Nov 17				0.00	183,798.28	183,798.28	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / JPY EX.RATE 0.0087684 WITH CITIBANK N.A.	96,452.430	1 Nov 17				0.00	96,452.43	96,452.43	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 CAD / USD EX.RATE 1.2371823 WITH CITIBANK N.A.	-2,077,081.120	1 Sep 17				0.00	-2,077,081.12	-2,077,081.12	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 EUR / USD EX.RATE 0.8395037 WITH CITIBANK N.A.	-831,443.640	1 Sep 17				0.00	-831,443.64	-831,443.64	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / EUR EX.RATE 1.1929611 WITH CITIBANK N.A.	832,686.850	1 Sep 17				0.00	832,686.85	832,686.85	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / GBP EX.RATE 1.2953801 WITH CITIBANK N.A.	45,343.620	1 Sep 17				0.00	45,343.62	45,343.62	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / GBP EX.RATE 1.2953801 WITH CITIBANK N.A.	448,945.820	1 Sep 17				0.00	448,945.82	448,945.82	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / MXN EX.RATE 0.056139 WITH CITIBANK N.A.	9,072.800	1 Sep 17				0.00	9,072.80	9,072.80	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 CAD / USD EX.RATE 1.301679 WITH CITIBANK N.A.	-195,730.620	2 Feb 17				0.00	-195,730.62	-195,730.62	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 JPY / USD EX.RATE 112.432 WITH CITIBANK N.A.	-51,623.880	2 Feb 17				0.00	-51,623.88	-51,623.88	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 JPY / USD EX.RATE 112.453 WITH CITIBANK N.A.	-643,038.280	2 Feb 17				0.00	-643,038.28	-643,038.28	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 JPY / USD EX.RATE 112.702 WITH CITIBANK N.A.	-1,167,695.690	2 Feb 17				0.00	-1,167,695.69	-1,167,695.69	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / JPY EX.RATE 0.0088943 WITH CITIBANK N.A.	666,995.130	2 Feb 17				0.00	666,995.13	666,995.13	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.121943 WITH CITIBANK N.A.	1,180,660.670	2 Jun 17				0.00	1,180,660.67	1,180,660.67	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / JPY EX.RATE 0.0090082 WITH CITIBANK N.A.	60,460.020	2 Jun 17				0.00	60,460.02	60,460.02	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 GBP / USD EX.RATE 0.8161732 WITH CITIBANK N.A.	-117,225.850	2 Mar 17				0.00	-117,225.85	-117,225.85	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 GBP / USD EX.RATE 0.7739219 WITH CITIBANK N.A.	-160,312.080	2 May 17				0.00	-160,312.08	-160,312.08	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 JPY / USD EX.RATE 112.22 WITH CITIBANK N.A.	-108,956.810	2 May 17				0.00	-108,956.81	-108,956.81	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 TRY / USD EX.RATE 3.630831 WITH CITIBANK N.A.	-1,396,000.000	2 May 17				0.00	-1,396,000.00	-1,396,000.00	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 EUR / USD EX.RATE 0.8576255 WITH CITIBANK N.A.	-99,137.540	2 Nov 17				0.00	-99,137.54	-99,137.54	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 USD / CHF EX.RATE 1.0010311 WITH CITIBANK N.A.	58,263.770	2 Nov 17				0.00	58,263.77	58,263.77	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 USD / DKK EX.RATE 0.156518 WITH CITIBANK N.A.	14,796.500	2 Nov 17				0.00	14,796.50	14,796.50	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 CHF / USD EX.RATE 0.97488 WITH CITIBANK N.A.	-67,171.900	2 Oct 17				0.00	-67,171.90	-67,171.90	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 GBP / USD EX.RATE 0.7517903 WITH CITIBANK N.A.	-180,901.520	2 Oct 17				0.00	-180,901.52	-180,901.52	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / EUR EX.RATE 1.1735201 WITH CITIBANK N.A.	346,658.050	2 Oct 17				0.00	346,658.05	346,658.05	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / GBP EX.RATE 1.331497 WITH CITIBANK N.A.	181,083.590	2 Oct 17				0.00	181,083.59	181,083.59	0.00
FX DEAL TRANSACTED ON 03 APR 2017 EUR / USD EX.RATE 0.9383416 WITH CITIBANK N.A.	-447,598.200	3 Apr 17				0.00	-447,598.20	-447,598.20	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / EUR EX.RATE 1.0670237 WITH CITIBANK N.A.	448,149.950	3 Apr 17				0.00	448,149.95	448,149.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 03 AUG 2017 USD / EUR EX.RATE 1.18647 WITH CITIBANK N.A.	211,630.320	3 Aug 17				0.00	211,630.32	211,630.32	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 GBP / USD EX.RATE 0.7993605 WITH CITIBANK N.A.	-85,310.730	3 Feb 17				0.00	-85,310.73	-85,310.73	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 RUB / USD EX.RATE 63.61 WITH CITIBANK N.A.	-12,500,000.000	3 Feb 17				0.00	-12,500,000.00	-12,500,000.00	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 USD / HKD EX.RATE 0.1288746 WITH CITIBANK N.A.	50,761.290	3 Feb 17				0.00	50,761.29	50,761.29	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 MXN / USD EX.RATE 19.542016 WITH CITIBANK N.A.	-515,000.000	3 Mar 17				0.00	-515,000.00	-515,000.00	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / ZAR EX.RATE 0.0763199 WITH CITIBANK N.A.	24,489.680	3 Mar 17				0.00	24,489.68	24,489.68	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / CHF EX.RATE 1.0078105 WITH CITIBANK N.A.	213,601.830	3 May 17				0.00	213,601.83	213,601.83	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 GBP / USD EX.RATE 0.7654624 WITH CITIBANK N.A.	-49,643.200	3 Nov 17				0.00	-49,643.20	-49,643.20	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 USD / CHF EX.RATE 0.9989511 WITH CITIBANK N.A.	122,723.940	3 Nov 17				0.00	122,723.94	122,723.94	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 USD / GBP EX.RATE 1.3073112 WITH CITIBANK N.A.	49,677.830	3 Nov 17				0.00	49,677.83	49,677.83	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 JPY / USD EX.RATE 112.99598 WITH CITIBANK N.A.	-62,597.960	3 Oct 17				0.00	-62,597.96	-62,597.96	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / EUR EX.RATE 1.1746401 WITH CITIBANK N.A.	24,293.950	3 Oct 17				0.00	24,293.95	24,293.95	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / NZD EX.RATE 0.71712 WITH CITIBANK N.A.	1,467.360	3 Oct 17				0.00	1,467.36	1,467.36	0.00
FX DEAL TRANSACTED ON 04 APR 2017 CHF / USD EX.RATE 1.00255 WITH CITIBANK N.A.	-19,049.100	4 Apr 17				0.00	-19,049.10	-19,049.10	0.00
FX DEAL TRANSACTED ON 04 APR 2017 EUR / USD EX.RATE 0.9381831 WITH CITIBANK N.A.	-65,609.740	4 Apr 17				0.00	-65,609.74	-65,609.74	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 APR 2017 USD / DKK EX.RATE 0.14334 WITH CITIBANK N.A.	21,397.840	4 Apr 17				0.00	21,397.84	21,397.84	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / DKK EX.RATE 0.14334 WITH CITIBANK N.A.	188,813.950	4 Apr 17				0.00	188,813.95	188,813.95	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / JPY EX.RATE 0.0090549 WITH CITIBANK N.A.	92,632.990	4 Apr 17				0.00	92,632.99	92,632.99	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 COP / USD EX.RATE 2954.54 WITH CITIBANK N.A.	-340,913.980	4 Aug 17				0.00	-340,913.98	-340,913.98	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 USD / SEK EX.RATE 0.1226812 WITH CITIBANK N.A.	117,831.070	4 Aug 17				0.00	117,831.07	117,831.07	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 AUD / USD EX.RATE 1.3155731 WITH CITIBANK N.A.	-81,606.250	4 Dec 17				0.00	-81,606.25	-81,606.25	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 EUR / USD EX.RATE 0.843654 WITH CITIBANK N.A.	-89,587.740	4 Dec 17				0.00	-89,587.74	-89,587.74	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 GBP / USD EX.RATE 0.7420048 WITH CITIBANK N.A.	-245,585.830	4 Dec 17				0.00	-245,585.83	-245,585.83	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 HKD / USD EX.RATE 7.81466 WITH CITIBANK N.A.	-65,921.740	4 Dec 17				0.00	-65,921.74	-65,921.74	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 MXN / USD EX.RATE 18.799 WITH CITIBANK N.A.	-4,108,583.400	4 Dec 17				0.00	-4,108,583.40	-4,108,583.40	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 USD / EUR EX.RATE 1.18532 WITH CITIBANK N.A.	88,206.480	4 Dec 17				0.00	88,206.48	88,206.48	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 USD / GBP EX.RATE 1.3477002 WITH CITIBANK N.A.	42,650.200	4 Dec 17				0.00	42,650.20	42,650.20	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 USD / MXN EX.RATE 0.0535619 WITH CITIBANK N.A.	4,136,971.580	4 Dec 17				0.00	4,136,971.58	4,136,971.58	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 EUR / USD EX.RATE 0.8800961 WITH CITIBANK N.A.	-45,449.580	4 Jul 17				0.00	-45,449.58	-45,449.58	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 EUR / USD EX.RATE 0.8810805 WITH CITIBANK N.A.	-112,745.850	4 Jul 17				0.00	-112,745.85	-112,745.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 JUL 2017 EUR / USD EX.RATE 0.8810805 WITH CITIBANK N.A.	-355,654.530	4 Jul 17				0.00	-355,654.53	-355,654.53	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 GBP / USD EX.RATE 0.7740417 WITH CITIBANK N.A.	-95,409.950	4 Jul 17				0.00	-95,409.95	-95,409.95	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / EUR EX.RATE 1.1346428 WITH CITIBANK N.A.	45,385.710	4 Jul 17				0.00	45,385.71	45,385.71	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 GBP / USD EX.RATE 0.7744913 WITH CITIBANK N.A.	-93,507.030	4 May 17				0.00	-93,507.03	-93,507.03	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / GBP EX.RATE 1.2911701 WITH CITIBANK N.A.	57,290.630	4 May 17				0.00	57,290.63	57,290.63	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 GBP / USD EX.RATE 0.7544778 WITH CITIBANK N.A.	-49,362.840	4 Oct 17				0.00	-49,362.84	-49,362.84	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 GBP / USD EX.RATE 0.7544778 WITH CITIBANK N.A.	-29,025.770	4 Oct 17				0.00	-29,025.77	-29,025.77	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 MXN / USD EX.RATE 18.239 WITH CITIBANK N.A.	-162,947.530	4 Oct 17				0.00	-162,947.53	-162,947.53	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 MXN / USD EX.RATE 18.254 WITH CITIBANK N.A.	-162,813.630	4 Oct 17				0.00	-162,813.63	-162,813.63	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / EUR EX.RATE 1.17639 WITH CITIBANK N.A.	22,705.960	4 Oct 17				0.00	22,705.96	22,705.96	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / JPY EX.RATE 0.0088964 WITH CITIBANK N.A.	59,071.430	4 Oct 17				0.00	59,071.43	59,071.43	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / MXN EX.RATE 0.0539389 WITH CITIBANK N.A.	163,542.710	4 Oct 17				0.00	163,542.71	163,542.71	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / MXN EX.RATE 0.0539942 WITH CITIBANK N.A.	163,710.480	4 Oct 17				0.00	163,710.48	163,710.48	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 CAD / USD EX.RATE 1.33025 WITH CITIBANK N.A.	-300,695.360	5 Jan 17				0.00	-300,695.36	-300,695.36	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 EUR / USD EX.RATE 0.9439483 WITH CITIBANK N.A.	-23,775.520	5 Jan 17				0.00	-23,775.52	-23,775.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 05 JAN 2017 EUR / USD EX.RATE 0.9439483 WITH CITIBANK N.A.	-158,380.600	5 Jan 17				0.00	-158,380.60	-158,380.60	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 GBP / USD EX.RATE 0.8050816 WITH CITIBANK N.A.	-17,809.960	5 Jan 17				0.00	-17,809.96	-17,809.96	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 SEK / USD EX.RATE 9.00137 WITH CITIBANK N.A.	-64,196.060	5 Jan 17				0.00	-64,196.06	-64,196.06	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 USD / CAD EX.RATE 0.7519529 WITH CITIBANK N.A.	300,781.170	5 Jan 17				0.00	300,781.17	300,781.17	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 USD / HKD EX.RATE 0.1289586 WITH CITIBANK N.A.	414,574.950	5 Jan 17				0.00	414,574.95	414,574.95	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 GBP / USD EX.RATE 0.7742454 WITH CITIBANK N.A.	-32,793.140	5 Jul 17				0.00	-32,793.14	-32,793.14	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / CHF EX.RATE 1.0346751 WITH CITIBANK N.A.	57,373.100	5 Jul 17				0.00	57,373.10	57,373.10	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / DKK EX.RATE 0.1523905 WITH CITIBANK N.A.	5,019.000	5 Jul 17				0.00	5,019.00	5,019.00	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / SEK EX.RATE 0.1175912 WITH CITIBANK N.A.	38,229.450	5 Jul 17				0.00	38,229.45	38,229.45	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 MXN / USD EX.RATE 18.26 WITH CITIBANK N.A.	-162,760.130	5 Oct 17				0.00	-162,760.13	-162,760.13	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 RUB / USD EX.RATE 58.5185 WITH CITIBANK N.A.	-451,480.350	5 Oct 17				0.00	-451,480.35	-451,480.35	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / EUR EX.RATE 1.1703001 WITH CITIBANK N.A.	27,526.120	5 Oct 17				0.00	27,526.12	27,526.12	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / MXN EX.RATE 0.053902 WITH CITIBANK N.A.	163,430.750	5 Oct 17				0.00	163,430.75	163,430.75	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / RUB EX.RATE 0.01734 WITH CITIBANK N.A.	458,122.990	5 Oct 17				0.00	458,122.99	458,122.99	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 JPY / USD EX.RATE 109.348 WITH CITIBANK N.A.	-156,256.330	5 Sep 17				0.00	-156,256.33	-156,256.33	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 05 SEP 2017 PLN / USD EX.RATE 3.556867 WITH CITIBANK N.A.	-167,007.410	5 Sep 17				0.00	-167,007.41	-167,007.41	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / GBP EX.RATE 1.3024201 WITH CITIBANK N.A.	33,151.500	5 Sep 17				0.00	33,151.50	33,151.50	0.00
FX DEAL TRANSACTED ON 06 APR 2017 CHF / USD EX.RATE 1.00523 WITH CITIBANK N.A.	-99,471.820	6 Apr 17				0.00	-99,471.82	-99,471.82	0.00
FX DEAL TRANSACTED ON 06 APR 2017 EUR / USD EX.RATE 0.9394964 WITH CITIBANK N.A.	-52,141.820	6 Apr 17				0.00	-52,141.82	-52,141.82	0.00
FX DEAL TRANSACTED ON 06 APR 2017 MXN / USD EX.RATE 18.771 WITH CITIBANK N.A.	-223,163.390	6 Apr 17				0.00	-223,163.39	-223,163.39	0.00
FX DEAL TRANSACTED ON 06 APR 2017 RUB / USD EX.RATE 57.433 WITH CITIBANK N.A.	-215,471.030	6 Apr 17				0.00	-215,471.03	-215,471.03	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / CAD EX.RATE 0.7459875 WITH CITIBANK N.A.	204,955.380	6 Apr 17				0.00	204,955.38	204,955.38	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / MXN EX.RATE 0.0525072 WITH CITIBANK N.A.	219,952.740	6 Apr 17				0.00	219,952.74	219,952.74	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / RUB EX.RATE 0.0176523 WITH CITIBANK N.A.	218,449.200	6 Apr 17				0.00	218,449.20	218,449.20	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 GBP / USD EX.RATE 0.7470849 WITH CITIBANK N.A.	-27,267.870	6 Dec 17				0.00	-27,267.87	-27,267.87	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 GBP / USD EX.RATE 0.7483179 WITH CITIBANK N.A.	-61,471.200	6 Dec 17				0.00	-61,471.20	-61,471.20	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 HKD / USD EX.RATE 7.81255 WITH CITIBANK N.A.	-232,116.950	6 Dec 17				0.00	-232,116.95	-232,116.95	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 HKD / USD EX.RATE 7.81255 WITH CITIBANK N.A.	-74,519.180	6 Dec 17				0.00	-74,519.18	-74,519.18	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / CHF EX.RATE 1.0108137 WITH CITIBANK N.A.	12,947.840	6 Dec 17				0.00	12,947.84	12,947.84	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / EUR EX.RATE 1.1796247 WITH CITIBANK N.A.	92,201.140	6 Dec 17				0.00	92,201.14	92,201.14	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 06 DEC 2017 USD / EUR EX.RATE 1.1800411 WITH CITIBANK N.A.	96,356.870	6 Dec 17				0.00	96,356.87	96,356.87	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / JPY EX.RATE 0.0089152 WITH CITIBANK N.A.	2,191.280	6 Dec 17				0.00	2,191.28	2,191.28	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 GBP / USD EX.RATE 0.8035678 WITH CITIBANK N.A.	-47,361.330	6 Feb 17				0.00	-47,361.33	-47,361.33	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / TRY EX.RATE 0.2710251 WITH CITIBANK N.A.	1,829,790.470	6 Feb 17				0.00	1,829,790.47	1,829,790.47	0.00
FX DEAL TRANSACTED ON 06 JUL 2017 CHF / USD EX.RATE 0.96242 WITH CITIBANK N.A.	-213,557.750	6 Jul 17				0.00	-213,557.75	-213,557.75	0.00
FX DEAL TRANSACTED ON 06 JUL 2017 EUR / USD EX.RATE 0.8753578 WITH CITIBANK N.A.	-723,143.870	6 Jul 17				0.00	-723,143.87	-723,143.87	0.00
FX DEAL TRANSACTED ON 06 JUL 2017 EUR / USD EX.RATE 0.8753578 WITH CITIBANK N.A.	-1,087,280.650	6 Jul 17				0.00	-1,087,280.65	-1,087,280.65	0.00
FX DEAL TRANSACTED ON 06 JUL 2017 USD / HKD EX.RATE 0.1280246 WITH CITIBANK N.A.	384,893.810	6 Jul 17				0.00	384,893.81	384,893.81	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 EUR / USD EX.RATE 0.8868864 WITH CITIBANK N.A.	-890,142.680	6 Jun 17				0.00	-890,142.68	-890,142.68	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 GBP / USD EX.RATE 0.7760902 WITH CITIBANK N.A.	-332,403.650	6 Jun 17				0.00	-332,403.65	-332,403.65	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 HKD / USD EX.RATE 7.79406 WITH CITIBANK N.A.	-80,392.070	6 Jun 17				0.00	-80,392.07	-80,392.07	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / EUR EX.RATE 1.1275401 WITH CITIBANK N.A.	227,845.420	6 Jun 17				0.00	227,845.42	227,845.42	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / GBP EX.RATE 1.28851 WITH CITIBANK N.A.	198,191.860	6 Jun 17				0.00	198,191.86	198,191.86	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 DKK / USD EX.RATE 7.02438 WITH CITIBANK N.A.	-14,008.360	6 Mar 17				0.00	-14,008.36	-14,008.36	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / CAD EX.RATE 0.7460281 WITH CITIBANK N.A.	381,096.320	6 Mar 17				0.00	381,096.32	381,096.32	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 06 NOV 2017 JPY / USD EX.RATE 114.115 WITH CITIBANK N.A.	-11,470.230	6 Nov 17				0.00	-11,470.23	-11,470.23	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 USD / CHF EX.RATE 1.0016728 WITH CITIBANK N.A.	17,525.840	6 Nov 17				0.00	17,525.84	17,525.84	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 USD / JPY EX.RATE 0.0087631 WITH CITIBANK N.A.	70,405.480	6 Nov 17				0.00	70,405.48	70,405.48	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 EUR / USD EX.RATE 0.8522243 WITH CITIBANK N.A.	-506,408.650	6 Oct 17				0.00	-506,408.65	-506,408.65	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 EUR / USD EX.RATE 0.8522243 WITH CITIBANK N.A.	-574,721.640	6 Oct 17				0.00	-574,721.64	-574,721.64	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 GBP / USD EX.RATE 0.765515 WITH CITIBANK N.A.	-111,213.240	6 Oct 17				0.00	-111,213.24	-111,213.24	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 MXN / USD EX.RATE 18.58658 WITH CITIBANK N.A.	-245,930.130	6 Oct 17				0.00	-245,930.13	-245,930.13	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 MXN / USD EX.RATE 18.8103441 WITH CITIBANK	-560,117.350	6 Oct 17				0.00	-560,117.35	-560,117.35	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 USD / MXN EX.RATE 0.0531491 WITH CITIBANK N.A.	242,944.580	6 Oct 17				0.00	242,944.58	242,944.58	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 USD / MXN EX.RATE 0.0537644 WITH CITIBANK N.A.	566,461.310	6 Oct 17				0.00	566,461.31	566,461.31	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 PLN / USD EX.RATE 3.561319 WITH CITIBANK N.A.	-251,570.110	6 Sep 17				0.00	-251,570.11	-251,570.11	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / MXN EX.RATE 0.0561129 WITH CITIBANK N.A.	1,961.670	6 Sep 17				0.00	1,961.67	1,961.67	0.00
FX DEAL TRANSACTED ON 07 APR 2017 MXN / USD EX.RATE 19.042 WITH CITIBANK N.A.	-89,410.840	7 Apr 17				0.00	-89,410.84	-89,410.84	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / MXN EX.RATE 0.0533191 WITH CITIBANK N.A.	90,779.050	7 Apr 17				0.00	90,779.05	90,779.05	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 EUR / USD EX.RATE 0.8478959 WITH CITIBANK N.A.	-201,151.790	7 Aug 17				0.00	-201,151.79	-201,151.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 07 AUG 2017 EUR / USD EX.RATE 0.8478959 WITH CITIBANK N.A.	-178,158.720	7 Aug 17				0.00	-178,158.72	-178,158.72	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / GBP EX.RATE 1.30479 WITH CITIBANK N.A.	5,298,398.990	7 Aug 17				0.00	5,298,398.99	5,298,398.99	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 CHF / USD EX.RATE 0.99312 WITH CITIBANK N.A.	-4,995.520	7 Dec 17				0.00	-4,995.52	-4,995.52	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 EUR / USD EX.RATE 0.8476013 WITH CITIBANK N.A.	-1,802.150	7 Dec 17				0.00	-1,802.15	-1,802.15	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 USD / PLN EX.RATE 0.2798322 WITH CITIBANK N.A.	210,068.050	7 Dec 17				0.00	210,068.05	210,068.05	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 GBP / USD EX.RATE 0.8002752 WITH CITIBANK N.A.	-44,927.190	7 Feb 17				0.00	-44,927.19	-44,927.19	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 CHF / USD EX.RATE 0.96425 WITH CITIBANK N.A.	-57,803.530	7 Jul 17				0.00	-57,803.53	-57,803.53	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 HKD / USD EX.RATE 7.81096 WITH CITIBANK N.A.	-129,490.800	7 Jul 17				0.00	-129,490.80	-129,490.80	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 ZAR / USD EX.RATE 12.831855 WITH CITIBANK N.A.	-104,596.700	7 Jun 17				0.00	-104,596.70	-104,596.70	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / CAD EX.RATE 0.7451193 WITH CITIBANK N.A.	4,996.620	7 Mar 17				0.00	4,996.62	4,996.62	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / JPY EX.RATE 0.0087689 WITH CITIBANK N.A.	193,407.710	7 Mar 17				0.00	193,407.71	193,407.71	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / ZAR EX.RATE 0.0769964 WITH CITIBANK N.A.	2,940.550	7 Mar 17				0.00	2,940.55	2,940.55	0.00
FX DEAL TRANSACTED ON 07 NOV 2017 USD / CHF EX.RATE 0.9998 WITH CITIBANK N.A.	86,891.490	7 Nov 17				0.00	86,891.49	86,891.49	0.00
FX DEAL TRANSACTED ON 07 NOV 2017 USD / JPY EX.RATE 0.0087623 WITH CITIBANK N.A.	121,404.350	7 Nov 17				0.00	121,404.35	121,404.35	0.00
FX DEAL TRANSACTED ON 07 NOV 2017 USD / SGD EX.RATE 0.7333529 WITH CITIBANK N.A.	72,517.580	7 Nov 17				0.00	72,517.58	72,517.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 07 SEP 2017 GBP / USD EX.RATE 0.7647364 WITH CITIBANK N.A.	-236,921.590	7 Sep 17				0.00	-236,921.59	-236,921.59	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 USD / GBP EX.RATE 1.3076401 WITH CITIBANK N.A.	36,427.930	7 Sep 17				0.00	36,427.93	36,427.93	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 EUR / USD EX.RATE 0.8505209 WITH CITIBANK N.A.	-153,261.080	8 Dec 17				0.00	-153,261.08	-153,261.08	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 TRY / USD EX.RATE 3.836422 WITH CITIBANK N.A.	-4,752.650	8 Dec 17				0.00	-4,752.65	-4,752.65	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 USD / GBP EX.RATE 1.3398301 WITH CITIBANK N.A.	444,711.990	8 Dec 17				0.00	444,711.99	444,711.99	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 AUD / USD EX.RATE 1.325627 WITH CITIBANK N.A.	-38,940.740	8 Mar 17				0.00	-38,940.74	-38,940.74	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 EUR / USD EX.RATE 0.9478493 WITH CITIBANK N.A.	-95,446.840	8 Mar 17				0.00	-95,446.84	-95,446.84	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 EUR / USD EX.RATE 0.9478493 WITH CITIBANK N.A.	-145,644.640	8 Mar 17				0.00	-145,644.64	-145,644.64	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 JPY / USD EX.RATE 114.581 WITH CITIBANK N.A.	-232,163.010	8 Mar 17				0.00	-232,163.01	-232,163.01	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 EUR / USD EX.RATE 0.9151307 WITH CITIBANK N.A.	-11,007.090	8 May 17				0.00	-11,007.09	-11,007.09	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / CHF EX.RATE 1.0012917 WITH CITIBANK N.A.	198,563.620	8 May 17				0.00	198,563.62	198,563.62	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0927401 WITH CITIBANK N.A.	9,380.480	8 May 17				0.00	9,380.48	9,380.48	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 EUR / USD EX.RATE 0.8619337 WITH CITIBANK N.A.	-351,535.180	8 Nov 17				0.00	-351,535.18	-351,535.18	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / CHF EX.RATE 0.9997201 WITH CITIBANK N.A.	71,397.810	8 Nov 17				0.00	71,397.81	71,397.81	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / EUR EX.RATE 1.1616542 WITH CITIBANK N.A.	351,981.220	8 Nov 17				0.00	351,981.22	351,981.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 08 SEP 2017 CAD / USD EX.RATE 1.214675 WITH CITIBANK N.A.	-61,284,705.790	8 Sep 17				0.00	-61,284,705.79	-61,284,705.79	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 CHF / USD EX.RATE 0.942676 WITH CITIBANK N.A.	-25,613,254.180	8 Sep 17				0.00	-25,613,254.18	-25,613,254.18	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 EUR / USD EX.RATE 0.8282342 WITH CITIBANK N.A.	-402,211,670.820	8 Sep 17				0.00	-402,211,670.82	-402,211,670.82	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 EUR / USD EX.RATE 0.8329689 WITH CITIBANK N.A.	-1,807.610	8 Sep 17				0.00	-1,807.61	-1,807.61	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 GBP / USD EX.RATE 0.7564462 WITH CITIBANK N.A.	-71,871,597.360	8 Sep 17				0.00	-71,871,597.36	-71,871,597.36	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 JPY / USD EX.RATE 107.4885 WITH CITIBANK N.A.	-110,225,745.080	8 Sep 17				0.00	-110,225,745.08	-110,225,745.08	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 SEK / USD EX.RATE 7.913123 WITH CITIBANK N.A.	-28,291,484.920	8 Sep 17				0.00	-28,291,484.92	-28,291,484.92	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 USD / JPY EX.RATE 0.0093113 WITH CITIBANK N.A.	116,149.770	8 Sep 17				0.00	116,149.77	116,149.77	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 USD / JPY EX.RATE 0.0093113 WITH CITIBANK N.A.	64,567.440	8 Sep 17				0.00	64,567.44	64,567.44	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 USD / ZAR EX.RATE 0.0775909 WITH CITIBANK N.A.	270,213.630	8 Sep 17				0.00	270,213.63	270,213.63	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 CHF / USD EX.RATE 0.96411 WITH CITIBANK N.A.	-115,138.890	9 Aug 17				0.00	-115,138.89	-115,138.89	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 CNH / USD EX.RATE 6.6954 WITH CITIBANK N.A.	-50,243,450.730	9 Aug 17				0.00	-50,243,450.73	-50,243,450.73	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 GBP / USD EX.RATE 0.7993669 WITH CITIBANK N.A.	-55,192.770	9 Feb 17				0.00	-55,192.77	-55,192.77	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 SEK / USD EX.RATE 9.04669 WITH CITIBANK N.A.	-50,234.820	9 Jan 17				0.00	-50,234.82	-50,234.82	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 EUR / USD EX.RATE 0.8933119 WITH CITIBANK N.A.	-100,748.680	9 Jun 17				0.00	-100,748.68	-100,748.68	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1179835 WITH CITIBANK N.A.	100,618.520	9 Jun 17				0.00	100,618.52	100,618.52	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.11985 WITH CITIBANK N.A.	152,764.730	9 Jun 17				0.00	152,764.73	152,764.73	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.11985 WITH CITIBANK N.A.	60,168.340	9 Jun 17				0.00	60,168.34	60,168.34	0.00
FX DEAL TRANSACTED ON 09 MAR 2017 AUD / USD EX.RATE 1.3307428 WITH CITIBANK N.A.	-310,597.150	9 Mar 17				0.00	-310,597.15	-310,597.15	0.00
FX DEAL TRANSACTED ON 09 MAR 2017 AUD / USD EX.RATE 1.3307428 WITH CITIBANK N.A.	-218,614.800	9 Mar 17				0.00	-218,614.80	-218,614.80	0.00
FX DEAL TRANSACTED ON 09 MAR 2017 EUR / USD EX.RATE 0.94451 WITH CITIBANK N.A.	-596,285.090	9 Mar 17				0.00	-596,285.09	-596,285.09	0.00
FX DEAL TRANSACTED ON 09 MAR 2017 USD / GBP EX.RATE 1.217 WITH CITIBANK N.A.	594,746.960	9 Mar 17				0.00	594,746.96	594,746.96	0.00
FX DEAL TRANSACTED ON 09 MAR 2017 ZAR / USD EX.RATE 13.305223 WITH CITIBANK N.A.	-79,262.680	9 Mar 17				0.00	-79,262.68	-79,262.68	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 GBP / USD EX.RATE 0.7729886 WITH CITIBANK N.A.	-64,899.760	9 May 17				0.00	-64,899.76	-64,899.76	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 JPY / USD EX.RATE 114.036 WITH CITIBANK N.A.	-103,841.140	9 May 17				0.00	-103,841.14	-103,841.14	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / MXN EX.RATE 0.0521748 WITH CITIBANK N.A.	67,357.660	9 May 17				0.00	67,357.66	67,357.66	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / TWD EX.RATE 0.0330688 WITH CITIBANK N.A.	273,000.000	9 May 17				0.00	273,000.00	273,000.00	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 CAD / USD EX.RATE 1.268 WITH CITIBANK N.A.	-169,267.780	9 Nov 17				0.00	-169,267.78	-169,267.78	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 GBP / USD EX.RATE 0.7603521 WITH CITIBANK N.A.	-123,562.020	9 Nov 17				0.00	-123,562.02	-123,562.02	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 GBP / USD EX.RATE 0.7603521 WITH CITIBANK N.A.	-166,815.020	9 Nov 17				0.00	-166,815.02	-166,815.02	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 09 OCT 2017 HKD / USD EX.RATE 7.8056 WITH CITIBANK N.A.	-439,107.800	9 Oct 17				0.00	-439,107.80	-439,107.80	0.00
FX DEAL TRANSACTED ON 10 APR 2017 MXN / USD EX.RATE 18.692924 WITH CITIBANK N.A.	-6,061.510	10 Apr 17				0.00	-6,061.51	-6,061.51	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 CHF / USD EX.RATE 0.96375 WITH CITIBANK N.A.	-140,086.400	10 Aug 17				0.00	-140,086.40	-140,086.40	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 GBP / USD EX.RATE 0.7704813 WITH CITIBANK N.A.	-237,947.610	10 Aug 17				0.00	-237,947.61	-237,947.61	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / AUD EX.RATE 0.78992 WITH CITIBANK N.A.	692,181.700	10 Aug 17				0.00	692,181.70	692,181.70	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / GBP EX.RATE 1.29789 WITH CITIBANK N.A.	6,891.220	10 Aug 17				0.00	6,891.22	6,891.22	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 AUD / USD EX.RATE 1.3075313 WITH CITIBANK N.A.	-50,298.880	10 Feb 17				0.00	-50,298.88	-50,298.88	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 GBP / USD EX.RATE 0.8006982 WITH CITIBANK N.A.	-103,134.430	10 Feb 17				0.00	-103,134.43	-103,134.43	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 SEK / USD EX.RATE 8.92007 WITH CITIBANK N.A.	-168,796.310	10 Feb 17				0.00	-168,796.31	-168,796.31	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 USD / CHF EX.RATE 0.9967605 WITH CITIBANK N.A.	7,914.330	10 Feb 17				0.00	7,914.33	7,914.33	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 EUR / USD EX.RATE 0.9469966 WITH CITIBANK N.A.	-59,200.680	10 Jan 17				0.00	-59,200.68	-59,200.68	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 EUR / USD EX.RATE 0.9469966 WITH CITIBANK N.A.	-89,107.840	10 Jan 17				0.00	-89,107.84	-89,107.84	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 AUD / USD EX.RATE 1.3156233 WITH CITIBANK N.A.	-13,114.050	10 Jul 17				0.00	-13,114.05	-13,114.05	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 DKK / USD EX.RATE 6.52348 WITH CITIBANK N.A.	-185,616.030	10 Jul 17				0.00	-185,616.03	-185,616.03	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 EUR / USD EX.RATE 0.8766316 WITH CITIBANK N.A.	-558,748.540	10 Jul 17				0.00	-558,748.54	-558,748.54	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 10 MAR 2017 CHF / USD EX.RATE 1.01027 WITH CITIBANK N.A.	-247,983.550	10 Mar 17				0.00	-247,983.55	-247,983.55	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 SGD / USD EX.RATE 1.418302 WITH CITIBANK N.A.	-17,715.960	10 Mar 17				0.00	-17,715.96	-17,715.96	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / CHF EX.RATE 0.9898344 WITH CITIBANK N.A.	271,718.860	10 Mar 17				0.00	271,718.86	271,718.86	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / JPY EX.RATE 0.0086635 WITH CITIBANK N.A.	20,525.750	10 Mar 17				0.00	20,525.75	20,525.75	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 EUR / USD EX.RATE 0.9197728 WITH CITIBANK N.A.	-657,888.270	10 May 17				0.00	-657,888.27	-657,888.27	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 GBP / USD EX.RATE 0.7574667 WITH CITIBANK N.A.	-227,371.570	10 Nov 17				0.00	-227,371.57	-227,371.57	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 JPY / USD EX.RATE 113.3216 WITH CITIBANK N.A.	-118,775.490	10 Nov 17				0.00	-118,775.49	-118,775.49	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 USD / AUD EX.RATE 0.76756 WITH CITIBANK N.A.	67,248.840	10 Nov 17				0.00	67,248.84	67,248.84	0.00
FX DEAL TRANSACTED ON 10 OCT 2017 USD / NZD EX.RATE 0.707742 WITH CITIBANK N.A.	269.300	10 Oct 17				0.00	269.30	269.30	0.00
FX DEAL TRANSACTED ON 11 APR 2017 CHF / USD EX.RATE 1.0083 WITH CITIBANK N.A.	-112,021.020	11 Apr 17				0.00	-112,021.02	-112,021.02	0.00
FX DEAL TRANSACTED ON 11 APR 2017 CHF / USD EX.RATE 1.0083 WITH CITIBANK N.A.	-25,860.260	11 Apr 17				0.00	-25,860.26	-25,860.26	0.00
FX DEAL TRANSACTED ON 11 APR 2017 HKD / USD EX.RATE 7.77134 WITH CITIBANK N.A.	-34,957.740	11 Apr 17				0.00	-34,957.74	-34,957.74	0.00
FX DEAL TRANSACTED ON 11 APR 2017 MXN / USD EX.RATE 18.784625 WITH CITIBANK N.A.	-42,604.150	11 Apr 17				0.00	-42,604.15	-42,604.15	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / JPY EX.RATE 0.0090497 WITH CITIBANK N.A.	286,898.250	11 Apr 17				0.00	286,898.25	286,898.25	0.00
FX DEAL TRANSACTED ON 11 APR 2017 ZAR / USD EX.RATE 13.843018 WITH CITIBANK N.A.	-24,355.160	11 Apr 17				0.00	-24,355.16	-24,355.16	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 AUG 2017 GBP / USD EX.RATE 0.7683087 WITH CITIBANK N.A.	-107,083.090	11 Aug 17				0.00	-107,083.09	-107,083.09	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 GBP / USD EX.RATE 0.7683087 WITH CITIBANK N.A.	-16,292.260	11 Aug 17				0.00	-16,292.26	-16,292.26	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 HKD / USD EX.RATE 7.8199 WITH CITIBANK N.A.	-236,346.220	11 Aug 17				0.00	-236,346.22	-236,346.22	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / HKD EX.RATE 0.1278862 WITH CITIBANK N.A.	488,942.680	11 Aug 17				0.00	488,942.68	488,942.68	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 EUR / USD EX.RATE 0.8719764 WITH CITIBANK N.A.	-76,522.810	11 Jul 17				0.00	-76,522.81	-76,522.81	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 GBP / USD EX.RATE 0.7779982 WITH CITIBANK N.A.	-204,146.560	11 Jul 17				0.00	-204,146.56	-204,146.56	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 GBP / USD EX.RATE 0.7779982 WITH CITIBANK N.A.	-123,918.830	11 Jul 17				0.00	-123,918.83	-123,918.83	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / CHF EX.RATE 0.9921767 WITH CITIBANK N.A.	210,984.690	11 May 17				0.00	210,984.69	210,984.69	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / CHF EX.RATE 0.9931571 WITH CITIBANK N.A.	7,162.650	11 May 17				0.00	7,162.65	7,162.65	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 CNH / USD EX.RATE 6.533 WITH CITIBANK N.A.	-206,604,928.820	11 Sep 17				0.00	-206,604,928.82	-206,604,928.82	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 JPY / USD EX.RATE 108.765 WITH CITIBANK N.A.	-96,828.700	11 Sep 17				0.00	-96,828.70	-96,828.70	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / JPY EX.RATE 0.0091941 WITH CITIBANK N.A.	65,856.870	11 Sep 17				0.00	65,856.87	65,856.87	0.00
FX DEAL TRANSACTED ON 12 APR 2017 CHF / USD EX.RATE 1.00636 WITH CITIBANK N.A.	-104,954.890	12 Apr 17				0.00	-104,954.89	-104,954.89	0.00
FX DEAL TRANSACTED ON 12 APR 2017 HKD / USD EX.RATE 7.771435 WITH CITIBANK N.A.	-42,261.570	12 Apr 17				0.00	-42,261.57	-42,261.57	0.00
FX DEAL TRANSACTED ON 12 APR 2017 MXN / USD EX.RATE 18.5532 WITH CITIBANK N.A.	-126,164.510	12 Apr 17				0.00	-126,164.51	-126,164.51	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 12 FEB 2017 USD / CNH EX.RATE 0.1481756 WITH CITIBANK N.A.	200,000,000.000	12 Feb 17				0.00	200,000,000.00	200,000,000.00	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / SEK EX.RATE 0.1118897 WITH CITIBANK N.A.	318,352.980	12 Jan 17				0.00	318,352.98	318,352.98	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 EUR / USD EX.RATE 0.8763497 WITH CITIBANK N.A.	-27,779.120	12 Jul 17				0.00	-27,779.12	-27,779.12	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 HKD / USD EX.RATE 7.81106 WITH CITIBANK N.A.	-46,807.770	12 Jul 17				0.00	-46,807.77	-46,807.77	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 USD / EUR EX.RATE 1.1416701 WITH CITIBANK N.A.	96,174.860	12 Jul 17				0.00	96,174.86	96,174.86	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 USD / JPY EX.RATE 0.008819 WITH CITIBANK N.A.	271,599.700	12 Jul 17				0.00	271,599.70	271,599.70	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 CNH / USD EX.RATE 6.79 WITH CITIBANK N.A.	-198,784,977.910	12 Jun 17				0.00	-198,784,977.91	-198,784,977.91	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / CHF EX.RATE 1.0335746 WITH CITIBANK N.A.	1,257,142.860	12 Jun 17				0.00	1,257,142.86	1,257,142.86	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / CNH EX.RATE 0.1461561 WITH CITIBANK N.A.	197,274,188.830	12 Jun 17				0.00	197,274,188.83	197,274,188.83	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.0919001 WITH CITIBANK N.A.	154,468.430	12 May 17				0.00	154,468.43	154,468.43	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.0919001 WITH CITIBANK N.A.	38,810.400	12 May 17				0.00	38,810.40	38,810.40	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.092126 WITH CITIBANK N.A.	215,705.740	12 May 17				0.00	215,705.74	215,705.74	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.092175 WITH CITIBANK N.A.	644,197.580	12 May 17				0.00	644,197.58	644,197.58	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 GBP / USD EX.RATE 0.7532105 WITH CITIBANK N.A.	-63,892.550	12 Oct 17				0.00	-63,892.55	-63,892.55	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 HKD / USD EX.RATE 7.80793 WITH CITIBANK N.A.	-46,765.410	12 Oct 17				0.00	-46,765.41	-46,765.41	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 12 OCT 2017 USD / CHF EX.RATE 1.0257778 WITH CITIBANK N.A.	123,583.010	12 Oct 17				0.00	123,583.01	123,583.01	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 USD / EUR EX.RATE 1.18448 WITH CITIBANK N.A.	150,654.440	12 Oct 17				0.00	150,654.44	150,654.44	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 EUR / USD EX.RATE 0.8363371 WITH CITIBANK N.A.	-171,303.800	12 Sep 17				0.00	-171,303.80	-171,303.80	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 JPY / USD EX.RATE 109.6 WITH CITIBANK N.A.	-100,364.960	12 Sep 17				0.00	-100,364.96	-100,364.96	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 JPY / USD EX.RATE 109.915 WITH CITIBANK N.A.	-391,836.630	12 Sep 17				0.00	-391,836.63	-391,836.63	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / JPY EX.RATE 0.0090979 WITH CITIBANK N.A.	41,119.350	12 Sep 17				0.00	41,119.35	41,119.35	0.00
FX DEAL TRANSACTED ON 13 APR 2017 EUR / USD EX.RATE 0.9417703 WITH CITIBANK N.A.	-32,641.930	13 Apr 17				0.00	-32,641.93	-32,641.93	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / GBP EX.RATE 1.2514401 WITH CITIBANK N.A.	91,507.810	13 Apr 17				0.00	91,507.81	91,507.81	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 CHF / USD EX.RATE 0.98799 WITH CITIBANK N.A.	-5,032.300	13 Dec 17				0.00	-5,032.30	-5,032.30	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 HKD / USD EX.RATE 7.806589 WITH CITIBANK N.A.	-66,353.900	13 Dec 17				0.00	-66,353.90	-66,353.90	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 JPY / USD EX.RATE 113.1175 WITH CITIBANK N.A.	-469,523.400	13 Dec 17				0.00	-469,523.40	-469,523.40	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 USD / CHF EX.RATE 0.9937888 WITH CITIBANK N.A.	115,908.540	13 Feb 17				0.00	115,908.54	115,908.54	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 CHF / USD EX.RATE 1.00876 WITH CITIBANK N.A.	-1,355,606.900	13 Jan 17				0.00	-1,355,606.90	-1,355,606.90	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 SEK / USD EX.RATE 8.91202 WITH CITIBANK N.A.	-105,408.650	13 Jan 17				0.00	-105,408.65	-105,408.65	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / AUD EX.RATE 0.75373 WITH CITIBANK N.A.	2,689,090.590	13 Jun 17				0.00	2,689,090.59	2,689,090.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 13 JUN 2017 USD / DKK EX.RATE 0.15066 WITH CITIBANK N.A.	35,529.180	13 Jun 17				0.00	35,529.18	35,529.18	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / DKK EX.RATE 0.15066 WITH CITIBANK N.A.	2,242,438.250	13 Jun 17				0.00	2,242,438.25	2,242,438.25	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / EUR EX.RATE 1.1203001 WITH CITIBANK N.A.	230,854.000	13 Jun 17				0.00	230,854.00	230,854.00	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / EUR EX.RATE 1.1203001 WITH CITIBANK N.A.	4,079,393.160	13 Jun 17				0.00	4,079,393.16	4,079,393.16	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / ZAR EX.RATE 0.0783067 WITH CITIBANK N.A.	1,403,921.740	13 Jun 17				0.00	1,403,921.74	1,403,921.74	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 RUB / USD EX.RATE 60.1 WITH CITIBANK N.A.	-320,168.470	13 Mar 17				0.00	-320,168.47	-320,168.47	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / CAD EX.RATE 0.743615 WITH CITIBANK N.A.	71,111.340	13 Mar 17				0.00	71,111.34	71,111.34	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / RUB EX.RATE 0.0168862 WITH CITIBANK N.A.	324,926.120	13 Mar 17				0.00	324,926.12	324,926.12	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / SEK EX.RATE 0.1117638 WITH CITIBANK N.A.	42,826.820	13 Mar 17				0.00	42,826.82	42,826.82	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 ARS / USD EX.RATE 18.27 WITH CITIBANK N.A.	-2,949.100	13 Nov 17				0.00	-2,949.10	-2,949.10	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 USD / ARS EX.RATE 0.0568505 WITH CITIBANK N.A.	3,063.100	13 Nov 17				0.00	3,063.10	3,063.10	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 EUR / USD EX.RATE 0.8434961 WITH CITIBANK N.A.	-191,474.140	13 Oct 17				0.00	-191,474.14	-191,474.14	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 HKD / USD EX.RATE 7.8068 WITH CITIBANK N.A.	-111,645.980	13 Oct 17				0.00	-111,645.98	-111,645.98	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 HKD / USD EX.RATE 7.8068 WITH CITIBANK N.A.	-44,157.100	13 Oct 17				0.00	-44,157.10	-44,157.10	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.332148 WITH CITIBANK N.A.	261,299.960	13 Oct 17				0.00	261,299.96	261,299.96	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 13 SEP 2017 GBP / USD EX.RATE 0.7572028 WITH CITIBANK N.A.	-524,755.190	13 Sep 17				0.00	-524,755.19	-524,755.19	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 JPY / USD EX.RATE 109.991 WITH CITIBANK N.A.	-98,172.470	13 Sep 17				0.00	-98,172.47	-98,172.47	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / GBP EX.RATE 1.3206502 WITH CITIBANK N.A.	32,707.850	13 Sep 17				0.00	32,707.85	32,707.85	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / JPY EX.RATE 0.0090917 WITH CITIBANK N.A.	42,472.170	13 Sep 17				0.00	42,472.17	42,472.17	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 ZAR / USD EX.RATE 13.154108 WITH CITIBANK N.A.	-91,940.590	13 Sep 17				0.00	-91,940.59	-91,940.59	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 JPY / USD EX.RATE 109.5015 WITH CITIBANK N.A.	-774,856.960	14 Aug 17				0.00	-774,856.96	-774,856.96	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / JPY EX.RATE 0.0091261 WITH CITIBANK N.A.	86,259.650	14 Aug 17				0.00	86,259.65	86,259.65	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 EUR / USD EX.RATE 0.8479894 WITH CITIBANK N.A.	-53,024.340	14 Dec 17				0.00	-53,024.34	-53,024.34	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 MXN / USD EX.RATE 19.2181 WITH CITIBANK N.A.	-788,787.650	14 Dec 17				0.00	-788,787.65	-788,787.65	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / EUR EX.RATE 1.17926 WITH CITIBANK N.A.	137,069.600	14 Dec 17				0.00	137,069.60	137,069.60	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / EUR EX.RATE 1.1851778 WITH CITIBANK N.A.	2,370,355.600	14 Dec 17				0.00	2,370,355.60	2,370,355.60	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / MXN EX.RATE 0.0523286 WITH CITIBANK N.A.	737,099.360	14 Dec 17				0.00	737,099.36	737,099.36	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 CAD / USD EX.RATE 1.307482 WITH CITIBANK N.A.	-590,948.360	14 Feb 17				0.00	-590,948.36	-590,948.36	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 EUR / USD EX.RATE 0.9459127 WITH CITIBANK N.A.	-326,059.230	14 Feb 17				0.00	-326,059.23	-326,059.23	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 EUR / USD EX.RATE 0.9459127 WITH CITIBANK N.A.	-194,421.750	14 Feb 17				0.00	-194,421.75	-194,421.75	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 14 FEB 2017 JPY / USD EX.RATE 114.3148 WITH CITIBANK N.A.	-616,734.880	14 Feb 17				0.00	-616,734.88	-616,734.88	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 RUB / USD EX.RATE 61.85 WITH CITIBANK N.A.	-12,500,000.000	14 Feb 17				0.00	-12,500,000.00	-12,500,000.00	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / EUR EX.RATE 1.05718 WITH CITIBANK N.A.	37,368.040	14 Feb 17				0.00	37,368.04	37,368.04	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 USD / EUR EX.RATE 1.1460801 WITH CITIBANK N.A.	36,015.320	14 Jul 17				0.00	36,015.32	36,015.32	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 EUR / USD EX.RATE 0.8867497 WITH CITIBANK N.A.	-256,849.380	14 Jun 17				0.00	-256,849.38	-256,849.38	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / EUR EX.RATE 1.1220301 WITH CITIBANK N.A.	580,972.080	14 Jun 17				0.00	580,972.08	580,972.08	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / GBP EX.RATE 1.2777001 WITH CITIBANK N.A.	2,201.290	14 Jun 17				0.00	2,201.29	2,201.29	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 CAD / USD EX.RATE 1.347775 WITH CITIBANK N.A.	-1,813,891.410	14 Mar 17				0.00	-1,813,891.41	-1,813,891.41	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 CNH / USD EX.RATE 6.895 WITH CITIBANK N.A.	-195,757,795.500	14 Mar 17				0.00	-195,757,795.50	-195,757,795.50	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / CHF EX.RATE 0.9907857 WITH CITIBANK N.A.	103,285.820	14 Mar 17				0.00	103,285.82	103,285.82	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / CNH EX.RATE 0.143575 WITH CITIBANK N.A.	193,790,380.470	14 Mar 17				0.00	193,790,380.47	193,790,380.47	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / GBP EX.RATE 1.21467 WITH CITIBANK N.A.	1,800,731.610	14 Mar 17				0.00	1,800,731.61	1,800,731.61	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / HKD EX.RATE 0.1287005 WITH CITIBANK N.A.	129,532.370	14 Mar 17				0.00	129,532.37	129,532.37	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / MXN EX.RATE 0.0508849 WITH CITIBANK N.A.	143,607.120	14 Mar 17				0.00	143,607.12	143,607.12	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / ZAR EX.RATE 0.0758314 WITH CITIBANK N.A.	11,192.500	14 Mar 17				0.00	11,192.50	11,192.50	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 14 NOV 2017 USD / GBP EX.RATE 1.31719 WITH CITIBANK N.A.	255,962.990	14 Nov 17				0.00	255,962.99	255,962.99	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 ARS / USD EX.RATE 17.0173 WITH CITIBANK N.A.	-208,417.320	14 Sep 17				0.00	-208,417.32	-208,417.32	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 GBP / USD EX.RATE 0.7462463 WITH CITIBANK N.A.	-274,963.670	14 Sep 17				0.00	-274,963.67	-274,963.67	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 JPY / USD EX.RATE 110.627 WITH CITIBANK N.A.	-141,769.540	14 Sep 17				0.00	-141,769.54	-141,769.54	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 SGD / USD EX.RATE 1.35092 WITH CITIBANK N.A.	-289,116.290	14 Sep 17				0.00	-289,116.29	-289,116.29	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / GBP EX.RATE 1.3400401 WITH CITIBANK N.A.	100,991.610	14 Sep 17				0.00	100,991.61	100,991.61	0.00
FX DEAL TRANSACTED ON 15 AUG 2017 ARS / USD EX.RATE 17.3 WITH CITIBANK N.A.	-29,000.000	15 Aug 17				0.00	-29,000.00	-29,000.00	0.00
FX DEAL TRANSACTED ON 15 AUG 2017 USD / HKD EX.RATE 0.1278219 WITH CITIBANK N.A.	18,412.990	15 Aug 17				0.00	18,412.99	18,412.99	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 CHF / USD EX.RATE 0.991262 WITH CITIBANK N.A.	-128,660.650	15 Dec 17				0.00	-128,660.65	-128,660.65	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / GBP EX.RATE 1.3316501 WITH CITIBANK N.A.	221,242.290	15 Dec 17				0.00	221,242.29	221,242.29	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / GBP EX.RATE 1.341085 WITH CITIBANK N.A.	537,209.720	15 Dec 17				0.00	537,209.72	537,209.72	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 AUD / USD EX.RATE 1.3043081 WITH CITIBANK N.A.	-125,418.410	15 Feb 17				0.00	-125,418.41	-125,418.41	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 CHF / USD EX.RATE 1.00682 WITH CITIBANK N.A.	-93,604.970	15 Feb 17				0.00	-93,604.97	-93,604.97	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 CNH / USD EX.RATE 6.839 WITH CITIBANK N.A.	-197,360,725.250	15 Feb 17				0.00	-197,360,725.25	-197,360,725.25	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 DKK / USD EX.RATE 7.01567 WITH CITIBANK N.A.	-83,248.210	15 Feb 17				0.00	-83,248.21	-83,248.21	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 15 FEB 2017 HKD / USD EX.RATE 7.760177 WITH CITIBANK N.A.	-132,353.980	15 Feb 17				0.00	-132,353.98	-132,353.98	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / CHF EX.RATE 0.9932262 WITH CITIBANK N.A.	326,450.500	15 Feb 17				0.00	326,450.50	326,450.50	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / CNH EX.RATE 0.1457832 WITH CITIBANK N.A.	196,770,901.670	15 Feb 17				0.00	196,770,901.67	196,770,901.67	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / HKD EX.RATE 0.1288253 WITH CITIBANK N.A.	214,086.410	15 Feb 17				0.00	214,086.41	214,086.41	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 HKD / USD EX.RATE 7.801937 WITH CITIBANK N.A.	-41,979.830	15 Jun 17				0.00	-41,979.83	-41,979.83	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 JPY / USD EX.RATE 110.34572 WITH CITIBANK N.A.	-133,881.400	15 Jun 17				0.00	-133,881.40	-133,881.40	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / DKK EX.RATE 0.1499028 WITH CITIBANK N.A.	27,203.340	15 Jun 17				0.00	27,203.34	27,203.34	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / EUR EX.RATE 1.1144201 WITH CITIBANK N.A.	522,659.820	15 Jun 17				0.00	522,659.82	522,659.82	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 AUD / USD EX.RATE 1.3172453 WITH CITIBANK N.A.	-170,082.430	15 Mar 17				0.00	-170,082.43	-170,082.43	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 EUR / USD EX.RATE 0.9403533 WITH CITIBANK N.A.	-9,429.030	15 Mar 17				0.00	-9,429.03	-9,429.03	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / CAD EX.RATE 0.7510643 WITH CITIBANK N.A.	37,757.180	15 Mar 17				0.00	37,757.18	37,757.18	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / CHF EX.RATE 0.9920241 WITH CITIBANK N.A.	74,692.520	15 Mar 17				0.00	74,692.52	74,692.52	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / DKK EX.RATE 0.1430554 WITH CITIBANK N.A.	55,715.570	15 Mar 17				0.00	55,715.57	55,715.57	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / EUR EX.RATE 1.0634301 WITH CITIBANK N.A.	210,256.200	15 Mar 17				0.00	210,256.20	210,256.20	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / GBP EX.RATE 1.2210701 WITH CITIBANK N.A.	2,135.640	15 Mar 17				0.00	2,135.64	2,135.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 15 MAR 2017 USD / GBP EX.RATE 1.2210701 WITH CITIBANK N.A.	162,980.840	15 Mar 17				0.00	162,980.84	162,980.84	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / HKD EX.RATE 0.1287103 WITH CITIBANK N.A.	144,761.940	15 Mar 17				0.00	144,761.94	144,761.94	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 RUB / USD EX.RATE 57.97 WITH CITIBANK N.A.	-331,932.470	15 May 17				0.00	-331,932.47	-331,932.47	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / RUB EX.RATE 0.0176835 WITH CITIBANK N.A.	340,267.460	15 May 17				0.00	340,267.46	340,267.46	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 ARS / USD EX.RATE 17.538 WITH CITIBANK N.A.	-3,072.190	15 Nov 17				0.00	-3,072.19	-3,072.19	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 GBP / USD EX.RATE 0.7590075 WITH CITIBANK N.A.	-36,726.590	15 Nov 17				0.00	-36,726.59	-36,726.59	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 GBP / USD EX.RATE 0.7590075 WITH CITIBANK N.A.	-40,515.400	15 Nov 17				0.00	-40,515.40	-40,515.40	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 USD / DKK EX.RATE 0.1585623 WITH CITIBANK N.A.	100,645.290	15 Nov 17				0.00	100,645.29	100,645.29	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 HKD / USD EX.RATE 7.8162 WITH CITIBANK N.A.	-174,162.500	15 Sep 17				0.00	-174,162.50	-174,162.50	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / MXN EX.RATE 0.0566235 WITH CITIBANK N.A.	106,526.670	15 Sep 17				0.00	106,526.67	106,526.67	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 GBP / USD EX.RATE 0.7761384 WITH CITIBANK N.A.	-72,329.600	16 Aug 17				0.00	-72,329.60	-72,329.60	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / GBP EX.RATE 1.28843 WITH CITIBANK N.A.	261,131.210	16 Aug 17				0.00	261,131.21	261,131.21	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 AUD / USD EX.RATE 1.2971363 WITH CITIBANK N.A.	-2,891,845.870	16 Feb 17				0.00	-2,891,845.87	-2,891,845.87	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 CAD / USD EX.RATE 1.306983 WITH CITIBANK N.A.	-592,589.680	16 Feb 17				0.00	-592,589.68	-592,589.68	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 HKD / USD EX.RATE 7.760341 WITH CITIBANK N.A.	-130,277.780	16 Feb 17				0.00	-130,277.78	-130,277.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 FEB 2017 HKD / USD EX.RATE 7.761624 WITH CITIBANK N.A.	-3,684,752.180	16 Feb 17				0.00	-3,684,752.18	-3,684,752.18	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 JPY / USD EX.RATE 113.61 WITH CITIBANK N.A.	-1,213,533.150	16 Feb 17				0.00	-1,213,533.15	-1,213,533.15	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CHF EX.RATE 1.0006805 WITH CITIBANK N.A.	89,652.890	16 Feb 17				0.00	89,652.89	89,652.89	0.00
FX DEAL TRANSACTED ON 16 JAN 2017 SEK / USD EX.RATE 8.9478 WITH CITIBANK N.A.	-73,927.650	16 Jan 17				0.00	-73,927.65	-73,927.65	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 CHF / USD EX.RATE 0.97402 WITH CITIBANK N.A.	-59,220.270	16 Jun 17				0.00	-59,220.27	-59,220.27	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 JPY / USD EX.RATE 111.3447 WITH CITIBANK N.A.	-132,396.930	16 Jun 17				0.00	-132,396.93	-132,396.93	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / GBP EX.RATE 1.2781601 WITH CITIBANK N.A.	48,151.230	16 Jun 17				0.00	48,151.23	48,151.23	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / SEK EX.RATE 0.1148066 WITH CITIBANK N.A.	120,814.270	16 Jun 17				0.00	120,814.27	120,814.27	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / AUD EX.RATE 0.767499 WITH CITIBANK N.A.	228,783.920	16 Mar 17				0.00	228,783.92	228,783.92	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7506972 WITH CITIBANK N.A.	50,840.700	16 Mar 17				0.00	50,840.70	50,840.70	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / GBP EX.RATE 1.2354301 WITH CITIBANK N.A.	42,393.300	16 Mar 17				0.00	42,393.30	42,393.30	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / GBP EX.RATE 1.2354301 WITH CITIBANK N.A.	196,271.390	16 Mar 17				0.00	196,271.39	196,271.39	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / GBP EX.RATE 1.2354301 WITH CITIBANK N.A.	251,959.130	16 Mar 17				0.00	251,959.13	251,959.13	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / JPY EX.RATE 0.0088229 WITH CITIBANK N.A.	417,371.900	16 Mar 17				0.00	417,371.90	417,371.90	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 GBP / USD EX.RATE 0.7743474 WITH CITIBANK N.A.	-45,650.650	16 May 17				0.00	-45,650.65	-45,650.65	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 MAY 2017 MXN / USD EX.RATE 18.650002 WITH CITIBANK N.A.	-9,303.630	16 May 17				0.00	-9,303.63	-9,303.63	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / GBP EX.RATE 1.289906 WITH CITIBANK N.A.	74,208.560	16 May 17				0.00	74,208.56	74,208.56	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / GBP EX.RATE 1.29141 WITH CITIBANK N.A.	636,944.070	16 May 17				0.00	636,944.07	636,944.07	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 EUR / USD EX.RATE 0.8497476 WITH CITIBANK N.A.	-277,311.600	16 Nov 17				0.00	-277,311.60	-277,311.60	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 EUR / USD EX.RATE 0.8497476 WITH CITIBANK N.A.	-218,691.390	16 Nov 17				0.00	-218,691.39	-218,691.39	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 GBP / USD EX.RATE 0.7585354 WITH CITIBANK N.A.	-101,333.860	16 Nov 17				0.00	-101,333.86	-101,333.86	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 USD / GBP EX.RATE 1.31833 WITH CITIBANK N.A.	141,611.540	16 Nov 17				0.00	141,611.54	141,611.54	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 CAD / USD EX.RATE 1.253697 WITH CITIBANK N.A.	-402,743.770	16 Oct 17				0.00	-402,743.77	-402,743.77	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / EUR EX.RATE 1.1808101 WITH CITIBANK N.A.	77,523.160	16 Oct 17				0.00	77,523.16	77,523.16	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 HKD / USD EX.RATE 7.82365 WITH CITIBANK N.A.	-383,908.490	17 Aug 17				0.00	-383,908.49	-383,908.49	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / JPY EX.RATE 0.009069 WITH CITIBANK N.A.	52,866.780	17 Aug 17				0.00	52,866.78	52,866.78	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / JPY EX.RATE 0.009069 WITH CITIBANK N.A.	168,177.830	17 Aug 17				0.00	168,177.83	168,177.83	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 AUD / USD EX.RATE 1.304206 WITH CITIBANK N.A.	-534,672.490	17 Feb 17				0.00	-534,672.49	-534,672.49	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 CNH / USD EX.RATE 6.8465 WITH CITIBANK N.A.	-98,663,550.720	17 Feb 17				0.00	-98,663,550.72	-98,663,550.72	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 USD / CNH EX.RATE 0.1445087 WITH CITIBANK N.A.	97,615,606.940	17 Feb 17				0.00	97,615,606.94	97,615,606.94	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 17 FEB 2017 USD / EUR EX.RATE 1.0612101 WITH CITIBANK N.A.	6,268.850	17 Feb 17				0.00	6,268.85	6,268.85	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 USD / EUR EX.RATE 1.0612101 WITH CITIBANK N.A.	53,676.390	17 Feb 17				0.00	53,676.39	53,676.39	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 CNH / USD EX.RATE 6.7977 WITH CITIBANK N.A.	-99,371,846.360	17 Jan 17				0.00	-99,371,846.36	-99,371,846.36	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 EUR / USD EX.RATE 0.9347104 WITH CITIBANK N.A.	-42,665.000	17 Jan 17				0.00	-42,665.00	-42,665.00	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / CNH EX.RATE 0.1463679 WITH CITIBANK N.A.	98,871,503.640	17 Jan 17				0.00	98,871,503.64	98,871,503.64	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / EUR EX.RATE 1.0698501 WITH CITIBANK N.A.	30,252.810	17 Jan 17				0.00	30,252.81	30,252.81	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / EUR EX.RATE 1.069885 WITH CITIBANK N.A.	66,493.200	17 Jan 17				0.00	66,493.20	66,493.20	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / GBP EX.RATE 1.2381101 WITH CITIBANK N.A.	193,574.980	17 Jan 17				0.00	193,574.98	193,574.98	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / JPY EX.RATE 0.0088239 WITH CITIBANK N.A.	140,623.680	17 Jan 17				0.00	140,623.68	140,623.68	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 CHF / USD EX.RATE 0.9608 WITH CITIBANK N.A.	-200,000.000	17 Jul 17				0.00	-200,000.00	-200,000.00	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / CAD EX.RATE 0.7874822 WITH CITIBANK N.A.	257,766.850	17 Jul 17				0.00	257,766.85	257,766.85	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / EUR EX.RATE 1.1477601 WITH CITIBANK N.A.	55,104.720	17 Jul 17				0.00	55,104.72	55,104.72	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 JPY / USD EX.RATE 113.165 WITH CITIBANK N.A.	-317,999.420	17 Mar 17				0.00	-317,999.42	-317,999.42	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / GBP EX.RATE 1.2396101 WITH CITIBANK N.A.	51,821.440	17 Mar 17				0.00	51,821.44	51,821.44	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / GBP EX.RATE 1.2396101 WITH CITIBANK N.A.	66,862.910	17 Mar 17				0.00	66,862.91	66,862.91	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 17 MAR 2017 ZAR / USD EX.RATE 12.718847 WITH CITIBANK N.A.	-168,569.460	17 Mar 17				0.00	-168,569.46	-168,569.46	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 JPY / USD EX.RATE 112.2265 WITH CITIBANK N.A.	-65,027.380	17 May 17				0.00	-65,027.38	-65,027.38	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / DKK EX.RATE 0.1497701 WITH CITIBANK N.A.	97,064.730	17 May 17				0.00	97,064.73	97,064.73	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 DKK / USD EX.RATE 6.30428 WITH CITIBANK N.A.	-76,187.300	17 Nov 17				0.00	-76,187.30	-76,187.30	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 EUR / USD EX.RATE 0.8471776 WITH CITIBANK N.A.	-197,142.160	17 Nov 17				0.00	-197,142.16	-197,142.16	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 ZAR / USD EX.RATE 13.9717 WITH CITIBANK N.A.	-230,095.300	17 Nov 17				0.00	-230,095.30	-230,095.30	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 AUD / USD EX.RATE 1.277255 WITH CITIBANK N.A.	-6,007.340	17 Oct 17				0.00	-6,007.34	-6,007.34	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 GBP / USD EX.RATE 0.7581788 WITH CITIBANK N.A.	-303,895.400	17 Oct 17				0.00	-303,895.40	-303,895.40	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 USD / AUD EX.RATE 0.782929 WITH CITIBANK N.A.	107,524.170	17 Oct 17				0.00	107,524.17	107,524.17	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 USD / CAD EX.RATE 0.7969829 WITH CITIBANK N.A.	417,925.190	17 Oct 17				0.00	417,925.19	417,925.19	0.00
FX DEAL TRANSACTED ON 18 APR 2017 HKD / USD EX.RATE 7.77501 WITH CITIBANK N.A.	-103,257.530	18 Apr 17				0.00	-103,257.53	-103,257.53	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / HKD EX.RATE 0.1286172 WITH CITIBANK N.A.	166,275.670	18 Apr 17				0.00	166,275.67	166,275.67	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / SEK EX.RATE 0.111461 WITH CITIBANK N.A.	172,387.850	18 Apr 17				0.00	172,387.85	172,387.85	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / SEK EX.RATE 0.111461 WITH CITIBANK N.A.	96,012.960	18 Apr 17				0.00	96,012.96	96,012.96	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 EUR / USD EX.RATE 0.850463 WITH CITIBANK N.A.	-99,465.760	18 Aug 17				0.00	-99,465.76	-99,465.76	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 18 AUG 2017 HKD / USD EX.RATE 7.823156 WITH CITIBANK N.A.	-612,111.250	18 Aug 17				0.00	-612,111.25	-612,111.25	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / EUR EX.RATE 1.1758301 WITH CITIBANK N.A.	61,380.490	18 Aug 17				0.00	61,380.49	61,380.49	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 USD / GBP EX.RATE 1.33847 WITH CITIBANK N.A.	180,635.610	18 Dec 17				0.00	180,635.61	180,635.61	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 USD / JPY EX.RATE 0.00889 WITH CITIBANK N.A.	170,056.710	18 Dec 17				0.00	170,056.71	170,056.71	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 USD / ZAR EX.RATE 0.0788604 WITH CITIBANK N.A.	500,000.000	18 Dec 17				0.00	500,000.00	500,000.00	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / DKK EX.RATE 0.1437005 WITH CITIBANK N.A.	371,264.350	18 Jan 17				0.00	371,264.35	371,264.35	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 DKK / USD EX.RATE 6.43149 WITH CITIBANK N.A.	-58,002.950	18 Jul 17				0.00	-58,002.95	-58,002.95	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 BRL / USD EX.RATE 3.64 WITH CITIBANK N.A.	-10,000,000.000	18 May 17				0.00	-10,000,000.00	-10,000,000.00	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 JPY / USD EX.RATE 111.09 WITH CITIBANK N.A.	-61,850.000	18 May 17				0.00	-61,850.00	-61,850.00	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.10941 WITH CITIBANK N.A.	398,802.220	18 May 17				0.00	398,802.22	398,802.22	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.10941 WITH CITIBANK N.A.	250,471.580	18 May 17				0.00	250,471.58	250,471.58	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 EUR / USD EX.RATE 0.8484786 WITH CITIBANK N.A.	-68,363.010	18 Oct 17				0.00	-68,363.01	-68,363.01	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 GBP / USD EX.RATE 0.7580294 WITH CITIBANK N.A.	-83,897.650	18 Oct 17				0.00	-83,897.65	-83,897.65	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 JPY / USD EX.RATE 112.855 WITH CITIBANK N.A.	-69,949.270	18 Oct 17				0.00	-69,949.27	-69,949.27	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 PLN / USD EX.RATE 3.593933 WITH CITIBANK N.A.	-44,400.750	18 Oct 17				0.00	-44,400.75	-44,400.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 18 OCT 2017 USD / CHF EX.RATE 1.0192329 WITH CITIBANK N.A.	57,658.390	18 Oct 17				0.00	57,658.39	57,658.39	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 ZAR / USD EX.RATE 13.577103 WITH CITIBANK N.A.	-46,634.430	18 Oct 17				0.00	-46,634.43	-46,634.43	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 CAD / USD EX.RATE 1.2323 WITH CITIBANK N.A.	-200,000.000	18 Sep 17				0.00	-200,000.00	-200,000.00	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 HKD / USD EX.RATE 7.81628 WITH CITIBANK N.A.	-378,931.730	18 Sep 17				0.00	-378,931.73	-378,931.73	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / NZD EX.RATE 0.727914 WITH CITIBANK N.A.	681,979.710	18 Sep 17				0.00	681,979.71	681,979.71	0.00
FX DEAL TRANSACTED ON 19 APR 2017 USD / GBP EX.RATE 1.2783001 WITH CITIBANK N.A.	83,026.850	19 Apr 17				0.00	83,026.85	83,026.85	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 EUR / USD EX.RATE 0.8459879 WITH CITIBANK N.A.	-203,963,473.980	19 Dec 17				0.00	-203,963,473.98	-203,963,473.98	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 USD / EUR EX.RATE 1.1815 WITH CITIBANK N.A.	203,868,571.130	19 Dec 17				0.00	203,868,571.13	203,868,571.13	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 USD / GBP EX.RATE 1.3380801 WITH CITIBANK N.A.	31,209.080	19 Dec 17				0.00	31,209.08	31,209.08	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.06224 WITH CITIBANK N.A.	14,795.900	19 Jan 17				0.00	14,795.90	14,795.90	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.06224 WITH CITIBANK N.A.	25,775.200	19 Jan 17				0.00	25,775.20	25,775.20	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / NZD EX.RATE 0.716517 WITH CITIBANK N.A.	9,789.540	19 Jan 17				0.00	9,789.54	9,789.54	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / SEK EX.RATE 0.111335 WITH CITIBANK N.A.	135,354.510	19 Jan 17				0.00	135,354.51	135,354.51	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 DKK / USD EX.RATE 6.45454 WITH CITIBANK N.A.	-56,875.350	19 Jul 17				0.00	-56,875.35	-56,875.35	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / GBP EX.RATE 1.30336 WITH CITIBANK N.A.	1,797,288.640	19 Jul 17				0.00	1,797,288.64	1,797,288.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 19 JUN 2017 USD / EUR EX.RATE 1.1150301 WITH CITIBANK N.A.	268,569.340	19 Jun 17				0.00	268,569.34	268,569.34	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 HKD / USD EX.RATE 7.78343 WITH CITIBANK N.A.	-57,027.650	19 May 17				0.00	-57,027.65	-57,027.65	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 BRL / USD EX.RATE 3.19075 WITH CITIBANK N.A.	-724,233.680	19 Oct 17				0.00	-724,233.68	-724,233.68	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 GBP / USD EX.RATE 0.7602365 WITH CITIBANK N.A.	-138,937.390	19 Oct 17				0.00	-138,937.39	-138,937.39	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 RUB / USD EX.RATE 57.5448 WITH CITIBANK N.A.	-459,119.730	19 Oct 17				0.00	-459,119.73	-459,119.73	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / BRL EX.RATE 0.3146138 WITH CITIBANK N.A.	727,024.890	19 Oct 17				0.00	727,024.89	727,024.89	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 ZAR / USD EX.RATE 13.579 WITH CITIBANK N.A.	-120,128.630	19 Oct 17				0.00	-120,128.63	-120,128.63	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / EUR EX.RATE 1.1995501 WITH CITIBANK N.A.	456,512.140	19 Sep 17				0.00	456,512.14	456,512.14	0.00
FX DEAL TRANSACTED ON 20 APR 2017 RUB / USD EX.RATE 56.286 WITH CITIBANK N.A.	-219,861.910	20 Apr 17				0.00	-219,861.91	-219,861.91	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / EUR EX.RATE 1.075908 WITH CITIBANK N.A.	129,009.980	20 Apr 17				0.00	129,009.98	129,009.98	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 CAD / USD EX.RATE 1.285701 WITH CITIBANK N.A.	-133,667.440	20 Dec 17				0.00	-133,667.44	-133,667.44	0.00
FX DEAL TRANSACTED ON 20 FEB 2017 GBP / USD EX.RATE 0.8022592 WITH CITIBANK N.A.	-303,137.640	20 Feb 17				0.00	-303,137.64	-303,137.64	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 USD / GBP EX.RATE 1.2341 WITH CITIBANK N.A.	70,607.130	20 Jan 17				0.00	70,607.13	70,607.13	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 USD / SEK EX.RATE 0.1121843 WITH CITIBANK N.A.	102,390.370	20 Jan 17				0.00	102,390.37	102,390.37	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 EUR / USD EX.RATE 0.8599117 WITH CITIBANK N.A.	-57,617.530	20 Jul 17				0.00	-57,617.53	-57,617.53	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 JUL 2017 EUR / USD EX.RATE 0.8599117 WITH CITIBANK N.A.	-689,967.000	20 Jul 17				0.00	-689,967.00	-689,967.00	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 JPY / USD EX.RATE 112.1124 WITH CITIBANK N.A.	-317,814.690	20 Jul 17				0.00	-317,814.69	-317,814.69	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 CHF / USD EX.RATE 0.974857 WITH CITIBANK N.A.	-144,575.510	20 Jun 17				0.00	-144,575.51	-144,575.51	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 DKK / USD EX.RATE 6.684 WITH CITIBANK N.A.	-237,144.220	20 Jun 17				0.00	-237,144.22	-237,144.22	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 EUR / USD EX.RATE 0.897866 WITH CITIBANK N.A.	-115,756.000	20 Jun 17				0.00	-115,756.00	-115,756.00	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 JPY / USD EX.RATE 111.574 WITH CITIBANK N.A.	-90,288.010	20 Jun 17				0.00	-90,288.01	-90,288.01	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / JPY EX.RATE 0.0089627 WITH CITIBANK N.A.	90,519.790	20 Jun 17				0.00	90,519.79	90,519.79	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / RUB EX.RATE 0.0170221 WITH CITIBANK N.A.	210,650.490	20 Jun 17				0.00	210,650.49	210,650.49	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 DKK / USD EX.RATE 6.33909 WITH CITIBANK N.A.	-70,501.390	20 Nov 17				0.00	-70,501.39	-70,501.39	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 EUR / USD EX.RATE 0.8517162 WITH CITIBANK N.A.	-123,292.420	20 Nov 17				0.00	-123,292.42	-123,292.42	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 USD / DKK EX.RATE 0.1577513 WITH CITIBANK N.A.	105,098.770	20 Nov 17				0.00	105,098.77	105,098.77	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 USD / EUR EX.RATE 1.1773101 WITH CITIBANK N.A.	80,757.110	20 Oct 17				0.00	80,757.11	80,757.11	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 JPY / USD EX.RATE 111.367 WITH CITIBANK N.A.	-1,323,049.090	20 Sep 17				0.00	-1,323,049.09	-1,323,049.09	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / EUR EX.RATE 1.1999001 WITH CITIBANK N.A.	187,265.840	20 Sep 17				0.00	187,265.84	187,265.84	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / JPY EX.RATE 0.0089793 WITH CITIBANK N.A.	388,136.150	20 Sep 17				0.00	388,136.15	388,136.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 SEP 2017 USD / MXN EX.RATE 0.0562452 WITH CITIBANK N.A.	29,989.740	20 Sep 17				0.00	29,989.74	29,989.74	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / RUB EX.RATE 0.0172337 WITH CITIBANK N.A.	331,613.840	20 Sep 17				0.00	331,613.84	331,613.84	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / NZD EX.RATE 0.701134 WITH CITIBANK N.A.	71,461.690	21 Apr 17				0.00	71,461.69	71,461.69	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 CHF / USD EX.RATE 0.96213 WITH CITIBANK N.A.	-95,497.180	21 Aug 17				0.00	-95,497.18	-95,497.18	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 USD / JPY EX.RATE 0.0091838 WITH CITIBANK N.A.	96,531.880	21 Aug 17				0.00	96,531.88	96,531.88	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 USD / JPY EX.RATE 0.0091838 WITH CITIBANK N.A.	144,272.120	21 Aug 17				0.00	144,272.12	144,272.12	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 CHF / USD EX.RATE 0.98854 WITH CITIBANK N.A.	-228,126.720	21 Dec 17				0.00	-228,126.72	-228,126.72	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 EUR / USD EX.RATE 0.8414512 WITH CITIBANK N.A.	-90,870.190	21 Dec 17				0.00	-90,870.19	-90,870.19	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / EUR EX.RATE 1.1872 WITH CITIBANK N.A.	15,596.420	21 Dec 17				0.00	15,596.42	15,596.42	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / GBP EX.RATE 1.3399584 WITH CITIBANK N.A.	1,339,958.400	21 Dec 17				0.00	1,339,958.40	1,339,958.40	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 EUR / USD EX.RATE 0.9481818 WITH CITIBANK N.A.	-144,303.720	21 Feb 17				0.00	-144,303.72	-144,303.72	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / AUD EX.RATE 0.76614 WITH CITIBANK N.A.	292,661.000	21 Feb 17				0.00	292,661.00	292,661.00	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / EUR EX.RATE 1.0546501 WITH CITIBANK N.A.	62,159.200	21 Feb 17				0.00	62,159.20	62,159.20	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / EUR EX.RATE 1.0546501 WITH CITIBANK N.A.	41,714.820	21 Feb 17				0.00	41,714.82	41,714.82	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 GBP / USD EX.RATE 0.7901328 WITH CITIBANK N.A.	-30,565.470	21 Jun 17				0.00	-30,565.47	-30,565.47	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 JUN 2017 GBP / USD EX.RATE 0.7901328 WITH CITIBANK N.A.	-40,058.670	21 Jun 17				0.00	-40,058.67	-40,058.67	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 TWD / USD EX.RATE 30.445 WITH CITIBANK N.A.	-271,161.770	21 Jun 17				0.00	-271,161.77	-271,161.77	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / JPY EX.RATE 0.0089586 WITH CITIBANK N.A.	124,254.730	21 Jun 17				0.00	124,254.73	124,254.73	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 EUR / USD EX.RATE 0.9250583 WITH CITIBANK N.A.	-435,194.620	21 Mar 17				0.00	-435,194.62	-435,194.62	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 EUR / USD EX.RATE 0.9256002 WITH CITIBANK N.A.	-90,259.530	21 Mar 17				0.00	-90,259.53	-90,259.53	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 RUB / USD EX.RATE 57.0887 WITH CITIBANK N.A.	-337,056.630	21 Mar 17				0.00	-337,056.63	-337,056.63	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / EUR EX.RATE 1.0803801 WITH CITIBANK N.A.	66,186.150	21 Mar 17				0.00	66,186.15	66,186.15	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 HKD / USD EX.RATE 7.812 WITH CITIBANK N.A.	-244,609.850	21 Nov 17				0.00	-244,609.85	-244,609.85	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 USD / CHF EX.RATE 1.0084915 WITH CITIBANK N.A.	68,881.810	21 Nov 17				0.00	68,881.81	68,881.81	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 USD / ZAR EX.RATE 0.0712124 WITH CITIBANK N.A.	907,596.690	21 Nov 17				0.00	907,596.69	907,596.69	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 JPY / USD EX.RATE 112.2944 WITH CITIBANK N.A.	-610,640.630	21 Sep 17				0.00	-610,640.63	-610,640.63	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / JPY EX.RATE 0.0089048 WITH CITIBANK N.A.	501,487.760	21 Sep 17				0.00	501,487.76	501,487.76	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / MXN EX.RATE 0.0559175 WITH CITIBANK N.A.	42,899.880	21 Sep 17				0.00	42,899.88	42,899.88	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 EUR / USD EX.RATE 0.8506728 WITH CITIBANK N.A.	-168,941.630	22 Aug 17				0.00	-168,941.63	-168,941.63	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 USD / EUR EX.RATE 1.1755401 WITH CITIBANK N.A.	70,257.910	22 Aug 17				0.00	70,257.91	70,257.91	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 22 AUG 2017 USD / GBP EX.RATE 1.28223 WITH CITIBANK N.A.	162,091.860	22 Aug 17				0.00	162,091.86	162,091.86	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 DKK / USD EX.RATE 6.28031 WITH CITIBANK N.A.	-142,828.520	22 Dec 17				0.00	-142,828.52	-142,828.52	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 GBP / USD EX.RATE 0.7476523 WITH CITIBANK N.A.	-73,027.000	22 Dec 17				0.00	-73,027.00	-73,027.00	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 GBP / USD EX.RATE 0.7476523 WITH CITIBANK N.A.	-7,285.400	22 Dec 17				0.00	-7,285.40	-7,285.40	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 EUR / USD EX.RATE 0.9488476 WITH CITIBANK N.A.	-1,273,222.270	22 Feb 17				0.00	-1,273,222.27	-1,273,222.27	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / EUR EX.RATE 1.05391 WITH CITIBANK N.A.	7,919.520	22 Feb 17				0.00	7,919.52	7,919.52	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / EUR EX.RATE 1.05391 WITH CITIBANK N.A.	11,273.710	22 Feb 17				0.00	11,273.71	11,273.71	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 DKK / USD EX.RATE 6.67557 WITH CITIBANK N.A.	-49,971.340	22 Jun 17				0.00	-49,971.34	-49,971.34	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 EUR / USD EX.RATE 0.8965361 WITH CITIBANK N.A.	-125,260.710	22 Jun 17				0.00	-125,260.71	-125,260.71	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 GBP / USD EX.RATE 0.7895651 WITH CITIBANK N.A.	-23,384.320	22 Jun 17				0.00	-23,384.32	-23,384.32	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 GBP / USD EX.RATE 0.7895651 WITH CITIBANK N.A.	-53,340.640	22 Jun 17				0.00	-53,340.64	-53,340.64	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 JPY / USD EX.RATE 111.2677 WITH CITIBANK N.A.	-743,086.480	22 Jun 17				0.00	-743,086.48	-743,086.48	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / AUD EX.RATE 0.75416 WITH CITIBANK N.A.	108,660.590	22 Jun 17				0.00	108,660.59	108,660.59	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / SEK EX.RATE 0.1141136 WITH CITIBANK N.A.	207,368.500	22 Jun 17				0.00	207,368.50	207,368.50	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / SEK EX.RATE 0.114424 WITH CITIBANK N.A.	11,237.650	22 Jun 17				0.00	11,237.65	11,237.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 22 MAR 2017 USD / CAD EX.RATE 0.7501949 WITH CITIBANK N.A.	75,853.390	22 Mar 17				0.00	75,853.39	75,853.39	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / JPY EX.RATE 0.008977 WITH CITIBANK N.A.	107,068.160	22 May 17				0.00	107,068.16	107,068.16	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 USD / CHF EX.RATE 1.0171284 WITH CITIBANK N.A.	68,977.020	22 Nov 17				0.00	68,977.02	68,977.02	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 USD / MXN EX.RATE 0.0532663 WITH CITIBANK N.A.	92,994.130	22 Nov 17				0.00	92,994.13	92,994.13	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 CHF / USD EX.RATE 0.96546 WITH CITIBANK N.A.	-191,895.390	23 Aug 17				0.00	-191,895.39	-191,895.39	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 EUR / USD EX.RATE 0.8465106 WITH CITIBANK N.A.	-301,794.090	23 Aug 17				0.00	-301,794.09	-301,794.09	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / EUR EX.RATE 1.1813201 WITH CITIBANK N.A.	57,627.360	23 Aug 17				0.00	57,627.36	57,627.36	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 JPY / USD EX.RATE 112.7052 WITH CITIBANK N.A.	-222,364.800	23 Feb 17				0.00	-222,364.80	-222,364.80	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 USD / HKD EX.RATE 0.1288786 WITH CITIBANK N.A.	310,663.220	23 Feb 17				0.00	310,663.22	310,663.22	0.00
FX DEAL TRANSACTED ON 23 JAN 2017 USD / EUR EX.RATE 1.0725401 WITH CITIBANK N.A.	18,169.430	23 Jan 17				0.00	18,169.43	18,169.43	0.00
FX DEAL TRANSACTED ON 23 JAN 2017 USD / JPY EX.RATE 0.0088216 WITH CITIBANK N.A.	58,768.690	23 Jan 17				0.00	58,768.69	58,768.69	0.00
FX DEAL TRANSACTED ON 23 JAN 2017 USD / SEK EX.RATE 0.1129584 WITH CITIBANK N.A.	333,047.820	23 Jan 17				0.00	333,047.82	333,047.82	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 GBP / USD EX.RATE 0.786114 WITH CITIBANK N.A.	-57,614.120	23 Jun 17				0.00	-57,614.12	-57,614.12	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 GBP / USD EX.RATE 0.786114 WITH CITIBANK N.A.	-21,662.400	23 Jun 17				0.00	-21,662.40	-21,662.40	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / AUD EX.RATE 0.75682 WITH CITIBANK N.A.	198,455.380	23 Jun 17				0.00	198,455.38	198,455.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 23 JUN 2017 USD / MXN EX.RATE 0.0554668 WITH CITIBANK N.A.	41,391.000	23 Jun 17				0.00	41,391.00	41,391.00	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 EUR / USD EX.RATE 0.9271279 WITH CITIBANK N.A.	-31,279.390	23 Mar 17				0.00	-31,279.39	-31,279.39	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / HKD EX.RATE 0.1287318 WITH CITIBANK N.A.	772,143.750	23 Mar 17				0.00	772,143.75	772,143.75	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / NZD EX.RATE 0.7048 WITH CITIBANK N.A.	16,506.080	23 Mar 17				0.00	16,506.08	16,506.08	0.00
FX DEAL TRANSACTED ON 23 NOV 2017 DKK / USD EX.RATE 6.27999 WITH CITIBANK N.A.	-271,845.150	23 Nov 17				0.00	-271,845.15	-271,845.15	0.00
FX DEAL TRANSACTED ON 23 NOV 2017 EUR / USD EX.RATE 0.8438462 WITH CITIBANK N.A.	-365,718.660	23 Nov 17				0.00	-365,718.66	-365,718.66	0.00
FX DEAL TRANSACTED ON 23 NOV 2017 USD / EUR EX.RATE 1.1850501 WITH CITIBANK N.A.	185,169.120	23 Nov 17				0.00	185,169.12	185,169.12	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 GBP / USD EX.RATE 0.7573405 WITH CITIBANK N.A.	-228,572.930	23 Oct 17				0.00	-228,572.93	-228,572.93	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 HKD / USD EX.RATE 7.80378 WITH CITIBANK N.A.	-8,528.870	23 Oct 17				0.00	-8,528.87	-8,528.87	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / EUR EX.RATE 1.1737001 WITH CITIBANK N.A.	218,093.960	23 Oct 17				0.00	218,093.96	218,093.96	0.00
FX DEAL TRANSACTED ON 24 APR 2017 CHF / USD EX.RATE 0.9968 WITH CITIBANK N.A.	-124,597.750	24 Apr 17				0.00	-124,597.75	-124,597.75	0.00
FX DEAL TRANSACTED ON 24 APR 2017 GBP / USD EX.RATE 0.7821176 WITH CITIBANK N.A.	-57,019.130	24 Apr 17				0.00	-57,019.13	-57,019.13	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / GBP EX.RATE 1.2785801 WITH CITIBANK N.A.	265,555.990	24 Apr 17				0.00	265,555.99	265,555.99	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 GBP / USD EX.RATE 0.7811645 WITH CITIBANK N.A.	-109,121.660	24 Aug 17				0.00	-109,121.66	-109,121.66	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / ARS EX.RATE 0.0573066 WITH CITIBANK N.A.	232,000.000	24 Aug 17				0.00	232,000.00	232,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 24 AUG 2017 USD / GBP EX.RATE 1.2801401 WITH CITIBANK N.A.	95,067.890	24 Aug 17				0.00	95,067.89	95,067.89	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / HKD EX.RATE 0.1277942 WITH CITIBANK N.A.	42,102.650	24 Aug 17				0.00	42,102.65	42,102.65	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / MXN EX.RATE 0.0565271 WITH CITIBANK N.A.	146,273.670	24 Aug 17				0.00	146,273.67	146,273.67	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 JPY / USD EX.RATE 112.092 WITH CITIBANK N.A.	-99,616.610	24 Feb 17				0.00	-99,616.61	-99,616.61	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 JPY / USD EX.RATE 113.2883 WITH CITIBANK N.A.	-86,300.720	24 Jan 17				0.00	-86,300.72	-86,300.72	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / JPY EX.RATE 0.0090238 WITH CITIBANK N.A.	1,478,526.010	24 Jul 17				0.00	1,478,526.01	1,478,526.01	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / JPY EX.RATE 0.0090238 WITH CITIBANK N.A.	156,170.680	24 Jul 17				0.00	156,170.68	156,170.68	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 CHF / USD EX.RATE 0.99023 WITH CITIBANK N.A.	-93,731.050	24 Mar 17				0.00	-93,731.05	-93,731.05	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 HKD / USD EX.RATE 7.767394 WITH CITIBANK N.A.	-7,453.730	24 Mar 17				0.00	-7,453.73	-7,453.73	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / GBP EX.RATE 1.2495701 WITH CITIBANK N.A.	66,943.880	24 Mar 17				0.00	66,943.88	66,943.88	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / DKK EX.RATE 0.1502043 WITH CITIBANK N.A.	105,788.860	24 May 17				0.00	105,788.86	105,788.86	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / SEK EX.RATE 0.1148749 WITH CITIBANK N.A.	54,283.580	24 May 17				0.00	54,283.58	54,283.58	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / SGD EX.RATE 0.7204741 WITH CITIBANK N.A.	33,334.370	24 May 17				0.00	33,334.37	33,334.37	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 DKK / USD EX.RATE 6.24044 WITH CITIBANK N.A.	-49,784.640	24 Nov 17				0.00	-49,784.64	-49,784.64	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 USD / CHF EX.RATE 1.0207102 WITH CITIBANK N.A.	120,388.670	24 Nov 17				0.00	120,388.67	120,388.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 24 NOV 2017 USD / GBP EX.RATE 1.33336 WITH CITIBANK N.A.	7,623.910	24 Nov 17				0.00	7,623.91	7,623.91	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 ARS / USD EX.RATE 18.63 WITH CITIBANK N.A.	-71,000.000	24 Oct 17				0.00	-71,000.00	-71,000.00	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 ARS / USD EX.RATE 18.63 WITH CITIBANK N.A.	-140,000.000	24 Oct 17				0.00	-140,000.00	-140,000.00	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 COP / USD EX.RATE 3005.0 WITH CITIBANK N.A.	-335,189.350	24 Oct 17				0.00	-335,189.35	-335,189.35	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 HKD / USD EX.RATE 7.80464 WITH CITIBANK N.A.	-85,202.200	24 Oct 17				0.00	-85,202.20	-85,202.20	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 JPY / USD EX.RATE 113.85154 WITH CITIBANK N.A.	-99,365.480	24 Oct 17				0.00	-99,365.48	-99,365.48	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / CHF EX.RATE 1.0092651 WITH CITIBANK N.A.	151,198.730	24 Oct 17				0.00	151,198.73	151,198.73	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / COP EX.RATE 0.0003359 WITH CITIBANK N.A.	338,285.140	24 Oct 17				0.00	338,285.14	338,285.14	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / DKK EX.RATE 0.1580158 WITH CITIBANK N.A.	639,911.690	24 Oct 17				0.00	639,911.69	639,911.69	0.00
FX DEAL TRANSACTED ON 25 APR 2017 CHF / USD EX.RATE 0.99258 WITH CITIBANK N.A.	-211,141.670	25 Apr 17				0.00	-211,141.67	-211,141.67	0.00
FX DEAL TRANSACTED ON 25 APR 2017 HKD / USD EX.RATE 7.781675 WITH CITIBANK N.A.	-24,524.900	25 Apr 17				0.00	-24,524.90	-24,524.90	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / HKD EX.RATE 0.128507 WITH CITIBANK N.A.	196,705.700	25 Apr 17				0.00	196,705.70	196,705.70	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / ZAR EX.RATE 0.0762652 WITH CITIBANK N.A.	59,678.910	25 Apr 17				0.00	59,678.91	59,678.91	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 SGD / USD EX.RATE 1.35926 WITH CITIBANK N.A.	-173,971.860	25 Aug 17				0.00	-173,971.86	-173,971.86	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 USD / EUR EX.RATE 1.1882701 WITH CITIBANK N.A.	3,320.430	25 Aug 17				0.00	3,320.43	3,320.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 25 JAN 2017 EUR / USD EX.RATE 0.9299092 WITH CITIBANK N.A.	-1,918,466.860	25 Jan 17				0.00	-1,918,466.86	-1,918,466.86	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 GBP / USD EX.RATE 0.7913596 WITH CITIBANK N.A.	-25,802.240	25 Jan 17				0.00	-25,802.24	-25,802.24	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 GBP / USD EX.RATE 0.7929749 WITH CITIBANK N.A.	-802,392.200	25 Jan 17				0.00	-802,392.20	-802,392.20	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / EUR EX.RATE 1.07507 WITH CITIBANK N.A.	1,917,924.880	25 Jan 17				0.00	1,917,924.88	1,917,924.88	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / EUR EX.RATE 1.16485 WITH CITIBANK N.A.	93,809.100	25 Jul 17				0.00	93,809.10	93,809.10	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / EUR EX.RATE 1.16485 WITH CITIBANK N.A.	13,435.960	25 Jul 17				0.00	13,435.96	13,435.96	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / GBP EX.RATE 1.3029201 WITH CITIBANK N.A.	6,548.500	25 Jul 17				0.00	6,548.50	6,548.50	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / HKD EX.RATE 0.1283404 WITH CITIBANK N.A.	1,340,489.290	25 May 17				0.00	1,340,489.29	1,340,489.29	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / SGD EX.RATE 0.7217924 WITH CITIBANK N.A.	31,288.400	25 May 17				0.00	31,288.40	31,288.40	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 JPY / USD EX.RATE 112.22061 WITH CITIBANK N.A.	-32,973.820	25 Sep 17				0.00	-32,973.82	-32,973.82	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / EUR EX.RATE 1.1841601 WITH CITIBANK N.A.	38,269.870	25 Sep 17				0.00	38,269.87	38,269.87	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / EUR EX.RATE 1.188133 WITH CITIBANK N.A.	43,018.110	25 Sep 17				0.00	43,018.11	43,018.11	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / EUR EX.RATE 1.089031 WITH CITIBANK N.A.	60,988.530	26 Apr 17				0.00	60,988.53	60,988.53	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / JPY EX.RATE 0.0089742 WITH CITIBANK N.A.	17,419.640	26 Apr 17				0.00	17,419.64	17,419.64	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / JPY EX.RATE 0.0089742 WITH CITIBANK N.A.	165,700.960	26 Apr 17				0.00	165,700.96	165,700.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 26 APR 2017 USD / SEK EX.RATE 0.1140407 WITH CITIBANK N.A.	46,092.550	26 Apr 17				0.00	46,092.55	46,092.55	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / ZAR EX.RATE 0.0751541 WITH CITIBANK N.A.	31,508.790	26 Apr 17				0.00	31,508.79	31,508.79	0.00
FX DEAL TRANSACTED ON 26 APR 2017 ZAR / USD EX.RATE 13.3082 WITH CITIBANK N.A.	-91,299.130	26 Apr 17				0.00	-91,299.13	-91,299.13	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 JPY / USD EX.RATE 113.2738 WITH CITIBANK N.A.	-163,321.090	26 Dec 17				0.00	-163,321.09	-163,321.09	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 JPY / USD EX.RATE 113.303 WITH CITIBANK N.A.	-98,766.580	26 Dec 17				0.00	-98,766.58	-98,766.58	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 USD / JPY EX.RATE 0.0088259 WITH CITIBANK N.A.	16,305.320	26 Dec 17				0.00	16,305.32	16,305.32	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 USD / JPY EX.RATE 0.0088263 WITH CITIBANK N.A.	20,058.790	26 Dec 17				0.00	20,058.79	20,058.79	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 USD / JPY EX.RATE 0.0088263 WITH CITIBANK N.A.	16,243.950	26 Dec 17				0.00	16,243.95	16,243.95	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 USD / JPY EX.RATE 0.0088673 WITH CITIBANK N.A.	164,044.310	26 Dec 17				0.00	164,044.31	164,044.31	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 DKK / USD EX.RATE 6.95407 WITH CITIBANK N.A.	-14,101.280	26 Jan 17				0.00	-14,101.28	-14,101.28	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 JPY / USD EX.RATE 114.5804 WITH CITIBANK N.A.	-271,254.940	26 Jan 17				0.00	-271,254.94	-271,254.94	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / AUD EX.RATE 0.75466 WITH CITIBANK N.A.	18,585.650	26 Jan 17				0.00	18,585.65	18,585.65	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / CAD EX.RATE 0.7640645 WITH CITIBANK N.A.	1,572.060	26 Jan 17				0.00	1,572.06	1,572.06	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / CAD EX.RATE 0.7640645 WITH CITIBANK N.A.	10,911.940	26 Jan 17				0.00	10,911.94	10,911.94	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / GBP EX.RATE 1.25897 WITH CITIBANK N.A.	26,025.620	26 Jan 17				0.00	26,025.62	26,025.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 26 JAN 2017 USD / GBP EX.RATE 1.25897 WITH CITIBANK N.A.	13,367.920	26 Jan 17				0.00	13,367.92	13,367.92	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / NZD EX.RATE 0.723554 WITH CITIBANK N.A.	20,502.010	26 Jan 17				0.00	20,502.01	20,502.01	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 CHF / USD EX.RATE 0.95786 WITH CITIBANK N.A.	-48,961.030	26 Jul 17				0.00	-48,961.03	-48,961.03	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 EUR / USD EX.RATE 0.8603542 WITH CITIBANK N.A.	-226,650.840	26 Jul 17				0.00	-226,650.84	-226,650.84	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 USD / EUR EX.RATE 1.1626686 WITH CITIBANK N.A.	226,720.380	26 Jul 17				0.00	226,720.38	226,720.38	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 BRL / USD EX.RATE 3.32495 WITH CITIBANK N.A.	-694,401.000	26 Jun 17				0.00	-694,401.00	-694,401.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 DKK / USD EX.RATE 6.64266 WITH CITIBANK N.A.	-27,188.890	26 Jun 17				0.00	-27,188.89	-27,188.89	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 HKD / USD EX.RATE 7.79929 WITH CITIBANK N.A.	-98,956.340	26 Jun 17				0.00	-98,956.34	-98,956.34	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / AUD EX.RATE 0.7572901 WITH CITIBANK N.A.	136,162.390	26 Jun 17				0.00	136,162.39	136,162.39	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / BRL EX.RATE 0.3025719 WITH CITIBANK N.A.	698,592.620	26 Jun 17				0.00	698,592.62	698,592.62	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / EUR EX.RATE 1.1181501 WITH CITIBANK N.A.	126,708.990	26 Jun 17				0.00	126,708.99	126,708.99	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / EUR EX.RATE 1.1181501 WITH CITIBANK N.A.	388,455.700	26 Jun 17				0.00	388,455.70	388,455.70	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / EUR EX.RATE 1.120769 WITH CITIBANK N.A.	735,088.260	26 Jun 17				0.00	735,088.26	735,088.26	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / HKD EX.RATE 0.1282158 WITH CITIBANK N.A.	199,049.160	26 Jun 17				0.00	199,049.16	199,049.16	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / HKD EX.RATE 0.1282158 WITH CITIBANK N.A.	69,536.120	26 Jun 17				0.00	69,536.12	69,536.12	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089363 WITH CITIBANK N.A.	36,586.150	26 Jun 17				0.00	36,586.15	36,586.15	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089363 WITH CITIBANK N.A.	164,816.490	26 Jun 17				0.00	164,816.49	164,816.49	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 CHF / USD EX.RATE 0.974589 WITH CITIBANK N.A.	-14,037.110	26 May 17				0.00	-14,037.11	-14,037.11	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 TRY / USD EX.RATE 3.583046 WITH CITIBANK N.A.	-246,106.690	26 May 17				0.00	-246,106.69	-246,106.69	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / AUD EX.RATE 0.744886 WITH CITIBANK N.A.	121,529.640	26 May 17				0.00	121,529.64	121,529.64	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / GBP EX.RATE 1.281215 WITH CITIBANK N.A.	103,436.330	26 May 17				0.00	103,436.33	103,436.33	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / GBP EX.RATE 1.281248 WITH CITIBANK N.A.	8,475.660	26 May 17				0.00	8,475.66	8,475.66	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / HKD EX.RATE 0.1282982 WITH CITIBANK N.A.	681,710.590	26 May 17				0.00	681,710.59	681,710.59	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / SEK EX.RATE 0.11518 WITH CITIBANK N.A.	19,011.260	26 May 17				0.00	19,011.26	19,011.26	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 HKD / USD EX.RATE 7.80206 WITH CITIBANK N.A.	-67,854.510	26 Oct 17				0.00	-67,854.51	-67,854.51	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 MXN / USD EX.RATE 19.2662 WITH CITIBANK N.A.	-284,176.430	26 Oct 17				0.00	-284,176.43	-284,176.43	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 TRY / USD EX.RATE 3.7 WITH CITIBANK N.A.	-500,000.000	26 Oct 17				0.00	-500,000.00	-500,000.00	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 TRY / USD EX.RATE 3.8410199 WITH CITIBANK N.A.	-481,642.910	26 Oct 17				0.00	-481,642.91	-481,642.91	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / EUR EX.RATE 1.1660101 WITH CITIBANK N.A.	9,272.340	26 Oct 17				0.00	9,272.34	9,272.34	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / EUR EX.RATE 1.1660101 WITH CITIBANK N.A.	449,815.110	26 Oct 17				0.00	449,815.11	449,815.11	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 26 OCT 2017 USD / MXN EX.RATE 0.0523834 WITH CITIBANK N.A.	286,799.370	26 Oct 17				0.00	286,799.37	286,799.37	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / TRY EX.RATE 0.2618157 WITH CITIBANK N.A.	484,359.130	26 Oct 17				0.00	484,359.13	484,359.13	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 EUR / USD EX.RATE 0.8488121 WITH CITIBANK N.A.	-293,654.420	26 Sep 17				0.00	-293,654.42	-293,654.42	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 GBP / USD EX.RATE 0.7434391 WITH CITIBANK N.A.	-32,755.100	26 Sep 17				0.00	-32,755.10	-32,755.10	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / EUR EX.RATE 1.1803 WITH CITIBANK N.A.	52,519.540	26 Sep 17				0.00	52,519.54	52,519.54	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / GBP EX.RATE 1.3451001 WITH CITIBANK N.A.	40,076.620	26 Sep 17				0.00	40,076.62	40,076.62	0.00
FX DEAL TRANSACTED ON 27 APR 2017 GBP / USD EX.RATE 0.7748033 WITH CITIBANK N.A.	-53,422.030	27 Apr 17				0.00	-53,422.03	-53,422.03	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / JPY EX.RATE 0.0089735 WITH CITIBANK N.A.	229,534.570	27 Apr 17				0.00	229,534.57	229,534.57	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 CHF / USD EX.RATE 0.98642 WITH CITIBANK N.A.	-8,772.250	27 Dec 17				0.00	-8,772.25	-8,772.25	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 EUR / USD EX.RATE 0.8405127 WITH CITIBANK N.A.	-248,195.480	27 Dec 17				0.00	-248,195.48	-248,195.48	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 USD / JPY EX.RATE 0.0088424 WITH CITIBANK N.A.	32,538.890	27 Dec 17				0.00	32,538.89	32,538.89	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 USD / JPY EX.RATE 0.0088424 WITH CITIBANK N.A.	418,295.970	27 Dec 17				0.00	418,295.97	418,295.97	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / HKD EX.RATE 0.1288461 WITH CITIBANK N.A.	633,969.490	27 Feb 17				0.00	633,969.49	633,969.49	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / ZAR EX.RATE 0.0773957 WITH CITIBANK N.A.	46,394.750	27 Feb 17				0.00	46,394.75	46,394.75	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 GBP / USD EX.RATE 0.7970032 WITH CITIBANK N.A.	-97,040.470	27 Jan 17				0.00	-97,040.47	-97,040.47	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 27 JAN 2017 USD / DKK EX.RATE 0.1437058 WITH CITIBANK N.A.	162,098.420	27 Jan 17				0.00	162,098.42	162,098.42	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / NZD EX.RATE 0.727491 WITH CITIBANK N.A.	21,585.170	27 Jan 17				0.00	21,585.17	21,585.17	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / SEK EX.RATE 0.1129665 WITH CITIBANK N.A.	541,233.460	27 Jan 17				0.00	541,233.46	541,233.46	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 CHF / USD EX.RATE 0.96115 WITH CITIBANK N.A.	-171,849.410	27 Jun 17				0.00	-171,849.41	-171,849.41	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 DKK / USD EX.RATE 6.56269 WITH CITIBANK N.A.	-35,333.220	27 Jun 17				0.00	-35,333.22	-35,333.22	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 EUR / USD EX.RATE 0.882301 WITH CITIBANK N.A.	-68,982.060	27 Jun 17				0.00	-68,982.06	-68,982.06	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / AUD EX.RATE 0.75933 WITH CITIBANK N.A.	138,456.880	27 Jun 17				0.00	138,456.88	138,456.88	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / CAD EX.RATE 0.7578083 WITH CITIBANK N.A.	247,344.150	27 Jun 17				0.00	247,344.15	247,344.15	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 EUR / USD EX.RATE 0.920395 WITH CITIBANK N.A.	-6,667.030	27 Mar 17				0.00	-6,667.03	-6,667.03	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 USD / EUR EX.RATE 1.08649 WITH CITIBANK N.A.	10,333.010	27 Mar 17				0.00	10,333.01	10,333.01	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 HKD / USD EX.RATE 7.80178 WITH CITIBANK N.A.	-23,381.130	27 Nov 17				0.00	-23,381.13	-23,381.13	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 USD / CHF EX.RATE 1.0187968 WITH CITIBANK N.A.	64,739.370	27 Nov 17				0.00	64,739.37	64,739.37	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 USD / EUR EX.RATE 1.1962052 WITH CITIBANK N.A.	2,392,410.400	27 Nov 17				0.00	2,392,410.40	2,392,410.40	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 CHF / USD EX.RATE 0.99857 WITH CITIBANK N.A.	-146,536.350	27 Oct 17				0.00	-146,536.35	-146,536.35	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 USD / CHF EX.RATE 1.001432 WITH CITIBANK N.A.	55,698.530	27 Oct 17				0.00	55,698.53	55,698.53	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 27 SEP 2017 GBP / USD EX.RATE 0.7461684 WITH CITIBANK N.A.	-89,758.840	27 Sep 17				0.00	-89,758.84	-89,758.84	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / GBP EX.RATE 1.34018 WITH CITIBANK N.A.	117,163.390	27 Sep 17				0.00	117,163.39	117,163.39	0.00
FX DEAL TRANSACTED ON 28 APR 2017 AUD / USD EX.RATE 1.337095 WITH CITIBANK N.A.	-56,390,946.890	28 Apr 17				0.00	-56,390,946.89	-56,390,946.89	0.00
FX DEAL TRANSACTED ON 28 APR 2017 AUD / USD EX.RATE 1.3371129 WITH CITIBANK N.A.	-56,020,686.600	28 Apr 17				0.00	-56,020,686.60	-56,020,686.60	0.00
FX DEAL TRANSACTED ON 28 APR 2017 AUD / USD EX.RATE 1.3379233 WITH CITIBANK N.A.	-885,511.460	28 Apr 17				0.00	-885,511.46	-885,511.46	0.00
FX DEAL TRANSACTED ON 28 APR 2017 CHF / USD EX.RATE 0.9954 WITH CITIBANK N.A.	-65,973,717.150	28 Apr 17				0.00	-65,973,717.15	-65,973,717.15	0.00
FX DEAL TRANSACTED ON 28 APR 2017 DKK / USD EX.RATE 6.83014 WITH CITIBANK N.A.	-12,413,483.150	28 Apr 17				0.00	-12,413,483.15	-12,413,483.15	0.00
FX DEAL TRANSACTED ON 28 APR 2017 EUR / USD EX.RATE 0.918358 WITH CITIBANK N.A.	-237,424,141.910	28 Apr 17				0.00	-237,424,141.91	-237,424,141.91	0.00
FX DEAL TRANSACTED ON 28 APR 2017 GBP / USD EX.RATE 0.772911 WITH CITIBANK N.A.	-138,546,711.520	28 Apr 17				0.00	-138,546,711.52	-138,546,711.52	0.00
FX DEAL TRANSACTED ON 28 APR 2017 GBP / USD EX.RATE 0.7730544 WITH CITIBANK N.A.	-138,748,223.920	28 Apr 17				0.00	-138,748,223.92	-138,748,223.92	0.00
FX DEAL TRANSACTED ON 28 APR 2017 HKD / USD EX.RATE 7.77794 WITH CITIBANK N.A.	-24,075,672.910	28 Apr 17				0.00	-24,075,672.91	-24,075,672.91	0.00
FX DEAL TRANSACTED ON 28 APR 2017 ILS / USD EX.RATE 3.61957 WITH CITIBANK N.A.	-1,852,896.530	28 Apr 17				0.00	-1,852,896.53	-1,852,896.53	0.00
FX DEAL TRANSACTED ON 28 APR 2017 ILS / USD EX.RATE 3.6215 WITH CITIBANK N.A.	-1,848,631.420	28 Apr 17				0.00	-1,848,631.42	-1,848,631.42	0.00
FX DEAL TRANSACTED ON 28 APR 2017 JPY / USD EX.RATE 111.34416 WITH CITIBANK N.A.	-1,792,629.840	28 Apr 17				0.00	-1,792,629.84	-1,792,629.84	0.00
FX DEAL TRANSACTED ON 28 APR 2017 JPY / USD EX.RATE 111.464 WITH CITIBANK N.A.	-176,000,491.270	28 Apr 17				0.00	-176,000,491.27	-176,000,491.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 APR 2017 NOK / USD EX.RATE 8.56607 WITH CITIBANK N.A.	-4,761,305.280	28 Apr 17				0.00	-4,761,305.28	-4,761,305.28	0.00
FX DEAL TRANSACTED ON 28 APR 2017 NOK / USD EX.RATE 8.56655 WITH CITIBANK N.A.	-4,734,248.110	28 Apr 17				0.00	-4,734,248.11	-4,734,248.11	0.00
FX DEAL TRANSACTED ON 28 APR 2017 NZD / USD EX.RATE 1.4564945 WITH CITIBANK N.A.	-1,230,269.280	28 Apr 17				0.00	-1,230,269.28	-1,230,269.28	0.00
FX DEAL TRANSACTED ON 28 APR 2017 SEK / USD EX.RATE 8.85524 WITH CITIBANK N.A.	-21,670,181.800	28 Apr 17				0.00	-21,670,181.80	-21,670,181.80	0.00
FX DEAL TRANSACTED ON 28 APR 2017 SGD / USD EX.RATE 1.39763 WITH CITIBANK N.A.	-9,785,237.980	28 Apr 17				0.00	-9,785,237.98	-9,785,237.98	0.00
FX DEAL TRANSACTED ON 28 APR 2017 SGD / USD EX.RATE 1.39772 WITH CITIBANK N.A.	-9,761,513.800	28 Apr 17				0.00	-9,761,513.80	-9,761,513.80	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / AUD EX.RATE 0.747422 WITH CITIBANK N.A.	55,132,424.350	28 Apr 17				0.00	55,132,424.35	55,132,424.35	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / AUD EX.RATE 0.74746 WITH CITIBANK N.A.	55,989,211.100	28 Apr 17				0.00	55,989,211.10	55,989,211.10	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / CHF EX.RATE 1.0061172 WITH CITIBANK N.A.	209,067.240	28 Apr 17				0.00	209,067.24	209,067.24	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / CHF EX.RATE 1.0063501 WITH CITIBANK N.A.	65,748,506.630	28 Apr 17				0.00	65,748,506.63	65,748,506.63	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / DKK EX.RATE 0.1466304 WITH CITIBANK N.A.	12,826,353.150	28 Apr 17				0.00	12,826,353.15	12,826,353.15	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / DKK EX.RATE 0.1466782 WITH CITIBANK N.A.	440,577.000	28 Apr 17				0.00	440,577.00	440,577.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / EUR EX.RATE 1.090405 WITH CITIBANK N.A.	238,083,088.620	28 Apr 17				0.00	238,083,088.62	238,083,088.62	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / GBP EX.RATE 1.294649 WITH CITIBANK N.A.	138,863,989.560	28 Apr 17				0.00	138,863,989.56	138,863,989.56	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / GBP EX.RATE 1.294814 WITH CITIBANK N.A.	133,269,718.750	28 Apr 17				0.00	133,269,718.75	133,269,718.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 APR 2017 USD / HKD EX.RATE 0.1286395 WITH CITIBANK N.A.	24,270,892.190	28 Apr 17				0.00	24,270,892.19	24,270,892.19	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / ILS EX.RATE 0.2763691 WITH CITIBANK N.A.	1,850,240.770	28 Apr 17				0.00	1,850,240.77	1,850,240.77	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / ILS EX.RATE 0.2764799 WITH CITIBANK N.A.	1,835,730.780	28 Apr 17				0.00	1,835,730.78	1,835,730.78	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / JPY EX.RATE 0.0089813 WITH CITIBANK N.A.	174,159,261.240	28 Apr 17				0.00	174,159,261.24	174,159,261.24	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / NOK EX.RATE 0.1167745 WITH CITIBANK N.A.	4,735,927.640	28 Apr 17				0.00	4,735,927.64	4,735,927.64	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / NOK EX.RATE 0.1167753 WITH CITIBANK N.A.	4,568,506.240	28 Apr 17				0.00	4,568,506.24	4,568,506.24	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / NZD EX.RATE 0.685985 WITH CITIBANK N.A.	1,227,335.170	28 Apr 17				0.00	1,227,335.17	1,227,335.17	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / SEK EX.RATE 0.1129765 WITH CITIBANK N.A.	123,880.130	28 Apr 17				0.00	123,880.13	123,880.13	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / SEK EX.RATE 0.1130919 WITH CITIBANK N.A.	21,774,987.440	28 Apr 17				0.00	21,774,987.44	21,774,987.44	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / SGD EX.RATE 0.7155195 WITH CITIBANK N.A.	9,561,153.460	28 Apr 17				0.00	9,561,153.46	9,561,153.46	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / SGD EX.RATE 0.715671 WITH CITIBANK N.A.	9,764,517.800	28 Apr 17				0.00	9,764,517.80	9,764,517.80	0.00
FX DEAL TRANSACTED ON 28 APR 2017 ZAR / USD EX.RATE 13.383292 WITH CITIBANK N.A.	-76,356.070	28 Apr 17				0.00	-76,356.07	-76,356.07	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 HKD / USD EX.RATE 7.82314 WITH CITIBANK N.A.	-135,442.290	28 Aug 17				0.00	-135,442.29	-135,442.29	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 JPY / USD EX.RATE 109.2726 WITH CITIBANK N.A.	-77,416.600	28 Aug 17				0.00	-77,416.60	-77,416.60	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 AUD / USD EX.RATE 1.3004408 WITH CITIBANK N.A.	-57,488,570.110	28 Feb 17				0.00	-57,488,570.11	-57,488,570.11	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 FEB 2017 AUD / USD EX.RATE 1.3007115 WITH CITIBANK N.A.	-57,261,989.410	28 Feb 17				0.00	-57,261,989.41	-57,261,989.41	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 CHF / USD EX.RATE 1.0015 WITH CITIBANK N.A.	-64,248,829.060	28 Feb 17				0.00	-64,248,829.06	-64,248,829.06	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 DKK / USD EX.RATE 6.99535 WITH CITIBANK N.A.	-12,198,600.850	28 Feb 17				0.00	-12,198,600.85	-12,198,600.85	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 DKK / USD EX.RATE 6.99611 WITH CITIBANK N.A.	-12,334,362.570	28 Feb 17				0.00	-12,334,362.57	-12,334,362.57	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 EUR / USD EX.RATE 0.9411322 WITH CITIBANK N.A.	-222,392,569.290	28 Feb 17				0.00	-222,392,569.29	-222,392,569.29	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 GBP / USD EX.RATE 0.8036389 WITH CITIBANK N.A.	-133,497,633.820	28 Feb 17				0.00	-133,497,633.82	-133,497,633.82	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 HKD / USD EX.RATE 7.76284 WITH CITIBANK N.A.	-23,923,309.120	28 Feb 17				0.00	-23,923,309.12	-23,923,309.12	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 ILS / USD EX.RATE 3.64012 WITH CITIBANK N.A.	-1,925,466.020	28 Feb 17				0.00	-1,925,466.02	-1,925,466.02	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 JPY / USD EX.RATE 111.879 WITH CITIBANK N.A.	-184,638,532.700	28 Feb 17				0.00	-184,638,532.70	-184,638,532.70	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 JPY / USD EX.RATE 111.933 WITH CITIBANK N.A.	-186,778,277.430	28 Feb 17				0.00	-186,778,277.43	-186,778,277.43	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 NOK / USD EX.RATE 8.35693 WITH CITIBANK N.A.	-5,052,644.420	28 Feb 17				0.00	-5,052,644.42	-5,052,644.42	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 NZD / USD EX.RATE 1.3825713 WITH CITIBANK N.A.	-1,402,303.450	28 Feb 17				0.00	-1,402,303.45	-1,402,303.45	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 SEK / USD EX.RATE 9.0067 WITH CITIBANK N.A.	-20,957,135.690	28 Feb 17				0.00	-20,957,135.69	-20,957,135.69	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 SGD / USD EX.RATE 1.39862 WITH CITIBANK N.A.	-9,715,761.480	28 Feb 17				0.00	-9,715,761.48	-9,715,761.48	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / AUD EX.RATE 0.768184 WITH CITIBANK N.A.	57,529,608.830	28 Feb 17				0.00	57,529,608.83	57,529,608.83	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 FEB 2017 USD / AUD EX.RATE 0.768391 WITH CITIBANK N.A.	57,445,276.320	28 Feb 17				0.00	57,445,276.32	57,445,276.32	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / CHF EX.RATE 1.0003701 WITH CITIBANK N.A.	65,572,399.410	28 Feb 17				0.00	65,572,399.41	65,572,399.41	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / DKK EX.RATE 0.1431699 WITH CITIBANK N.A.	12,354,501.010	28 Feb 17				0.00	12,354,501.01	12,354,501.01	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / DKK EX.RATE 0.1431788 WITH CITIBANK N.A.	12,455,548.710	28 Feb 17				0.00	12,455,548.71	12,455,548.71	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / EUR EX.RATE 1.06085 WITH CITIBANK N.A.	64,790.260	28 Feb 17				0.00	64,790.26	64,790.26	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / EUR EX.RATE 1.06413 WITH CITIBANK N.A.	225,995,496.040	28 Feb 17				0.00	225,995,496.04	225,995,496.04	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / GBP EX.RATE 1.245356 WITH CITIBANK N.A.	135,563,994.170	28 Feb 17				0.00	135,563,994.17	135,563,994.17	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / HKD EX.RATE 0.1288344 WITH CITIBANK N.A.	267,781.360	28 Feb 17				0.00	267,781.36	267,781.36	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / HKD EX.RATE 0.1288711 WITH CITIBANK N.A.	24,367,403.580	28 Feb 17				0.00	24,367,403.58	24,367,403.58	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / ILS EX.RATE 0.2749 WITH CITIBANK N.A.	1,892,667.120	28 Feb 17				0.00	1,892,667.12	1,892,667.12	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / JPY EX.RATE 0.0089467 WITH CITIBANK N.A.	187,045,829.520	28 Feb 17				0.00	187,045,829.52	187,045,829.52	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / JPY EX.RATE 0.0089507 WITH CITIBANK N.A.	181,225,773.040	28 Feb 17				0.00	181,225,773.04	181,225,773.04	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / NOK EX.RATE 0.1196872 WITH CITIBANK N.A.	4,951,335.520	28 Feb 17				0.00	4,951,335.52	4,951,335.52	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / NZD EX.RATE 0.7225 WITH CITIBANK N.A.	1,375,484.920	28 Feb 17				0.00	1,375,484.92	1,375,484.92	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / SEK EX.RATE 0.1112148 WITH CITIBANK N.A.	21,530,870.230	28 Feb 17				0.00	21,530,870.23	21,530,870.23	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 FEB 2017 USD / SGD EX.RATE 0.7149322 WITH CITIBANK N.A.	9,874,350.240	28 Feb 17				0.00	9,874,350.24	9,874,350.24	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / ZAR EX.RATE 0.0766624 WITH CITIBANK N.A.	31,550.790	28 Feb 17				0.00	31,550.79	31,550.79	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 COP / USD EX.RATE 3028.0 WITH CITIBANK N.A.	-332,643.330	28 Jul 17				0.00	-332,643.33	-332,643.33	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 EUR / USD EX.RATE 0.8506728 WITH CITIBANK N.A.	-414,349.210	28 Jul 17				0.00	-414,349.21	-414,349.21	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 EUR / USD EX.RATE 0.8506728 WITH CITIBANK N.A.	-84,476.890	28 Jul 17				0.00	-84,476.89	-84,476.89	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 GBP / USD EX.RATE 0.7608728 WITH CITIBANK N.A.	-154,840.600	28 Jul 17				0.00	-154,840.60	-154,840.60	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 MXN / USD EX.RATE 17.76 WITH CITIBANK N.A.	-785,523.110	28 Jul 17				0.00	-785,523.11	-785,523.11	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / COP EX.RATE 0.0003336 WITH CITIBANK N.A.	335,971.980	28 Jul 17				0.00	335,971.98	335,971.98	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / MXN EX.RATE 0.0551739 WITH CITIBANK N.A.	769,725.540	28 Jul 17				0.00	769,725.54	769,725.54	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 CAD / USD EX.RATE 1.30809 WITH CITIBANK N.A.	-275,775.210	28 Jun 17				0.00	-275,775.21	-275,775.21	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / EUR EX.RATE 1.1378001 WITH CITIBANK N.A.	338,837.320	28 Jun 17				0.00	338,837.32	338,837.32	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / AUD EX.RATE 0.76416 WITH CITIBANK N.A.	34,388.840	28 Mar 17				0.00	34,388.84	34,388.84	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / EUR EX.RATE 1.0836601 WITH CITIBANK N.A.	19,745.720	28 Mar 17				0.00	19,745.72	19,745.72	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / EUR EX.RATE 1.0836601 WITH CITIBANK N.A.	32,663.090	28 Mar 17				0.00	32,663.09	32,663.09	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / SGD EX.RATE 0.7170412 WITH CITIBANK N.A.	4,526.720	28 Mar 17				0.00	4,526.72	4,526.72	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 NOV 2017 EUR / USD EX.RATE 0.8402136 WITH CITIBANK N.A.	-2,380,347.000	28 Nov 17				0.00	-2,380,347.00	-2,380,347.00	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / GBP EX.RATE 1.32347 WITH CITIBANK N.A.	2,876,748.460	28 Nov 17				0.00	2,876,748.46	2,876,748.46	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / ZAR EX.RATE 0.0734402 WITH CITIBANK N.A.	924,009.740	28 Nov 17				0.00	924,009.74	924,009.74	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 CHF / USD EX.RATE 0.97018 WITH CITIBANK N.A.	-137,140.060	28 Sep 17				0.00	-137,140.06	-137,140.06	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 CHF / USD EX.RATE 0.97018 WITH CITIBANK N.A.	-102,485.170	28 Sep 17				0.00	-102,485.17	-102,485.17	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 EUR / USD EX.RATE 0.8481044 WITH CITIBANK N.A.	-363,140.890	28 Sep 17				0.00	-363,140.89	-363,140.89	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 GBP / USD EX.RATE 0.743616 WITH CITIBANK N.A.	-33,875.380	28 Sep 17				0.00	-33,875.38	-33,875.38	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / EUR EX.RATE 1.1791001 WITH CITIBANK N.A.	54,058.060	28 Sep 17				0.00	54,058.06	54,058.06	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / MXN EX.RATE 0.0550995 WITH CITIBANK N.A.	120,973.610	28 Sep 17				0.00	120,973.61	120,973.61	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 JPY / USD EX.RATE 108.705 WITH CITIBANK N.A.	-106,087.240	29 Aug 17				0.00	-106,087.24	-106,087.24	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 AUD / USD EX.RATE 1.2784634 WITH CITIBANK N.A.	-65,843,090.610	29 Dec 17				0.00	-65,843,090.61	-65,843,090.61	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 CHF / USD EX.RATE 0.974451 WITH CITIBANK N.A.	-76,210,461.350	29 Dec 17				0.00	-76,210,461.35	-76,210,461.35	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 DKK / USD EX.RATE 6.20009 WITH CITIBANK N.A.	-16,963,172.410	29 Dec 17				0.00	-16,963,172.41	-16,963,172.41	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 EUR / USD EX.RATE 0.8327365 WITH CITIBANK N.A.	-310,563,137.100	29 Dec 17				0.00	-310,563,137.10	-310,563,137.10	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 GBP / USD EX.RATE 0.7391977 WITH CITIBANK N.A.	-162,785,936.890	29 Dec 17				0.00	-162,785,936.89	-162,785,936.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 DEC 2017 HKD / USD EX.RATE 7.816909 WITH CITIBANK N.A.	-31,278,038.440	29 Dec 17				0.00	-31,278,038.44	-31,278,038.44	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 ILS / USD EX.RATE 3.471703 WITH CITIBANK N.A.	-2,377,779.280	29 Dec 17				0.00	-2,377,779.28	-2,377,779.28	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 JPY / USD EX.RATE 112.51072 WITH CITIBANK N.A.	-89,275.570	29 Dec 17				0.00	-89,275.57	-89,275.57	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 JPY / USD EX.RATE 112.52551 WITH CITIBANK N.A.	-3,063,365.780	29 Dec 17				0.00	-3,063,365.78	-3,063,365.78	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 JPY / USD EX.RATE 112.6444 WITH CITIBANK N.A.	-226,608,586.760	29 Dec 17				0.00	-226,608,586.76	-226,608,586.76	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 NOK / USD EX.RATE 8.178941 WITH CITIBANK N.A.	-6,292,751.290	29 Dec 17				0.00	-6,292,751.29	-6,292,751.29	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 NZD / USD EX.RATE 1.4061454 WITH CITIBANK N.A.	-1,602,176.940	29 Dec 17				0.00	-1,602,176.94	-1,602,176.94	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 SEK / USD EX.RATE 8.187091 WITH CITIBANK N.A.	-26,290,528.580	29 Dec 17				0.00	-26,290,528.58	-26,290,528.58	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 SGD / USD EX.RATE 1.336333 WITH CITIBANK N.A.	-12,665,591.170	29 Dec 17				0.00	-12,665,591.17	-12,665,591.17	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / AUD EX.RATE 0.782185 WITH CITIBANK N.A.	49,816,502.420	29 Dec 17				0.00	49,816,502.42	49,816,502.42	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / CHF EX.RATE 1.0282723 WITH CITIBANK N.A.	54,502,184.360	29 Dec 17				0.00	54,502,184.36	54,502,184.36	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / DKK EX.RATE 0.1615665 WITH CITIBANK N.A.	12,949,625.150	29 Dec 17				0.00	12,949,625.15	12,949,625.15	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / EUR EX.RATE 1.202916 WITH CITIBANK N.A.	224,119,696.970	29 Dec 17				0.00	224,119,696.97	224,119,696.97	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / GBP EX.RATE 1.35408 WITH CITIBANK N.A.	127,873,135.270	29 Dec 17				0.00	127,873,135.27	127,873,135.27	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / HKD EX.RATE 0.127978 WITH CITIBANK N.A.	59,933.760	29 Dec 17				0.00	59,933.76	59,933.76	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 DEC 2017 USD / HKD EX.RATE 0.1279987 WITH CITIBANK N.A.	22,654,169.320	29 Dec 17				0.00	22,654,169.32	22,654,169.32	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / ILS EX.RATE 0.2883362 WITH CITIBANK N.A.	2,850,331.430	29 Dec 17				0.00	2,850,331.43	2,850,331.43	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / JPY EX.RATE 0.008888 WITH CITIBANK N.A.	8,171.430	29 Dec 17				0.00	8,171.43	8,171.43	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / JPY EX.RATE 0.0088893 WITH CITIBANK N.A.	180,713,765.760	29 Dec 17				0.00	180,713,765.76	180,713,765.76	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / NOK EX.RATE 0.122367 WITH CITIBANK N.A.	5,897,738.160	29 Dec 17				0.00	5,897,738.16	5,897,738.16	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / NZD EX.RATE 0.710792 WITH CITIBANK N.A.	2,122,858.150	29 Dec 17				0.00	2,122,858.15	2,122,858.15	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / SEK EX.RATE 0.1223525 WITH CITIBANK N.A.	21,888,441.200	29 Dec 17				0.00	21,888,441.20	21,888,441.20	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / SGD EX.RATE 0.7484498 WITH CITIBANK N.A.	9,821,159.190	29 Dec 17				0.00	9,821,159.19	9,821,159.19	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / AUD EX.RATE 0.76575 WITH CITIBANK N.A.	227,651.110	29 Jun 17				0.00	227,651.11	227,651.11	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / BRL EX.RATE 0.3034717 WITH CITIBANK N.A.	16,282,774.950	29 Jun 17				0.00	16,282,774.95	16,282,774.95	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / DKK EX.RATE 0.1537965 WITH CITIBANK N.A.	14,421.370	29 Jun 17				0.00	14,421.37	14,421.37	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 EUR / USD EX.RATE 0.9300396 WITH CITIBANK N.A.	-283,320.830	29 Mar 17				0.00	-283,320.83	-283,320.83	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / CAD EX.RATE 0.7477843 WITH CITIBANK N.A.	104,025.470	29 Mar 17				0.00	104,025.47	104,025.47	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / CAD EX.RATE 0.7501999 WITH CITIBANK N.A.	88,755.370	29 Mar 17				0.00	88,755.37	88,755.37	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / CHF EX.RATE 1.0032304 WITH CITIBANK N.A.	991,204.400	29 Mar 17				0.00	991,204.40	991,204.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 MAR 2017 USD / DKK EX.RATE 0.1446337 WITH CITIBANK N.A.	559,332.690	29 Mar 17				0.00	559,332.69	559,332.69	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / SEK EX.RATE 0.1126025 WITH CITIBANK N.A.	751,153.560	29 Mar 17				0.00	751,153.56	751,153.56	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 EUR / USD EX.RATE 0.8943183 WITH CITIBANK N.A.	-409,425.370	29 May 17				0.00	-409,425.37	-409,425.37	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 EUR / USD EX.RATE 0.8943183 WITH CITIBANK N.A.	-17,980.860	29 May 17				0.00	-17,980.86	-17,980.86	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 USD / CAD EX.RATE 0.7437173 WITH CITIBANK N.A.	2,445.340	29 May 17				0.00	2,445.34	2,445.34	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 USD / DKK EX.RATE 0.1503066 WITH CITIBANK N.A.	19,246.730	29 May 17				0.00	19,246.73	19,246.73	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 USD / MXN EX.RATE 0.0539689 WITH CITIBANK N.A.	54,720.440	29 May 17				0.00	54,720.44	54,720.44	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 HKD / USD EX.RATE 7.80794 WITH CITIBANK N.A.	-109,697.460	29 Nov 17				0.00	-109,697.46	-109,697.46	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / GBP EX.RATE 1.3440566 WITH CITIBANK N.A.	1,344,056.600	29 Nov 17				0.00	1,344,056.60	1,344,056.60	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / JPY EX.RATE 0.0089349 WITH CITIBANK N.A.	1,845,807.350	29 Nov 17				0.00	1,845,807.35	1,845,807.35	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 AUD / USD EX.RATE 1.2743902 WITH CITIBANK N.A.	-63,386,450.050	29 Sep 17				0.00	-63,386,450.05	-63,386,450.05	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 CHF / USD EX.RATE 0.967648 WITH CITIBANK N.A.	-74,394,264.750	29 Sep 17				0.00	-74,394,264.75	-74,394,264.75	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 DKK / USD EX.RATE 6.294485 WITH CITIBANK N.A.	-17,107,356.710	29 Sep 17				0.00	-17,107,356.71	-17,107,356.71	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 EUR / USD EX.RATE 0.8459228 WITH CITIBANK N.A.	-292,113,743.150	29 Sep 17				0.00	-292,113,743.15	-292,113,743.15	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 GBP / USD EX.RATE 0.7453137 WITH CITIBANK N.A.	-165,783,915.260	29 Sep 17				0.00	-165,783,915.26	-165,783,915.26	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 SEP 2017 HKD / USD EX.RATE 7.810309 WITH CITIBANK N.A.	-29,849,485.720	29 Sep 17				0.00	-29,849,485.72	-29,849,485.72	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 ILS / USD EX.RATE 3.532423 WITH CITIBANK N.A.	-2,351,775.510	29 Sep 17				0.00	-2,351,775.51	-2,351,775.51	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 JPY / USD EX.RATE 112.5706 WITH CITIBANK N.A.	-205,615,369.330	29 Sep 17				0.00	-205,615,369.33	-205,615,369.33	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 NOK / USD EX.RATE 7.960698 WITH CITIBANK N.A.	-6,041,488.090	29 Sep 17				0.00	-6,041,488.09	-6,041,488.09	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 NZD / USD EX.RATE 1.3832483 WITH CITIBANK N.A.	-1,552,583.500	29 Sep 17				0.00	-1,552,583.50	-1,552,583.50	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 SEK / USD EX.RATE 8.162758 WITH CITIBANK N.A.	-25,600,817.050	29 Sep 17				0.00	-25,600,817.05	-25,600,817.05	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 SGD / USD EX.RATE 1.357882 WITH CITIBANK N.A.	-11,793,753.380	29 Sep 17				0.00	-11,793,753.38	-11,793,753.38	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / AUD EX.RATE 0.784321 WITH CITIBANK N.A.	62,428,386.880	29 Sep 17				0.00	62,428,386.88	62,428,386.88	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / CAD EX.RATE 0.8022077 WITH CITIBANK N.A.	197,712.100	29 Sep 17				0.00	197,712.10	197,712.10	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / CHF EX.RATE 1.0353832 WITH CITIBANK N.A.	74,930,395.190	29 Sep 17				0.00	74,930,395.19	74,930,395.19	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / DKK EX.RATE 0.1591308 WITH CITIBANK N.A.	17,081,428.050	29 Sep 17				0.00	17,081,428.05	17,081,428.05	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / EUR EX.RATE 1.1806101 WITH CITIBANK N.A.	71,106.820	29 Sep 17				0.00	71,106.82	71,106.82	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / EUR EX.RATE 1.183961 WITH CITIBANK N.A.	298,839,868.640	29 Sep 17				0.00	298,839,868.64	298,839,868.64	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / GBP EX.RATE 1.342981 WITH CITIBANK N.A.	162,586,603.920	29 Sep 17				0.00	162,586,603.92	162,586,603.92	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / HKD EX.RATE 0.1281203 WITH CITIBANK N.A.	29,181,194.360	29 Sep 17				0.00	29,181,194.36	29,181,194.36	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 SEP 2017 USD / ILS EX.RATE 0.2833326 WITH CITIBANK N.A.	2,327,494.670	29 Sep 17				0.00	2,327,494.67	2,327,494.67	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / JPY EX.RATE 0.0088949 WITH CITIBANK N.A.	211,996,065.270	29 Sep 17				0.00	211,996,065.27	211,996,065.27	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / MXN EX.RATE 0.0547585 WITH CITIBANK N.A.	210,977.200	29 Sep 17				0.00	210,977.20	210,977.20	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / NOK EX.RATE 0.1256947 WITH CITIBANK N.A.	6,397,388.600	29 Sep 17				0.00	6,397,388.60	6,397,388.60	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / NZD EX.RATE 0.722456 WITH CITIBANK N.A.	1,477,104.220	29 Sep 17				0.00	1,477,104.22	1,477,104.22	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / SEK EX.RATE 0.1227033 WITH CITIBANK N.A.	26,747,962.310	29 Sep 17				0.00	26,747,962.31	26,747,962.31	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / SGD EX.RATE 0.7364882 WITH CITIBANK N.A.	11,490,797.860	29 Sep 17				0.00	11,490,797.86	11,490,797.86	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 GBP / USD EX.RATE 0.7733234 WITH CITIBANK N.A.	-450,455.950	30 Aug 17				0.00	-450,455.95	-450,455.95	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 HKD / USD EX.RATE 7.82639 WITH CITIBANK N.A.	-37,301.490	30 Aug 17				0.00	-37,301.49	-37,301.49	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / EUR EX.RATE 1.1897701 WITH CITIBANK N.A.	16,768.040	30 Aug 17				0.00	16,768.04	16,768.04	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / GBP EX.RATE 1.2931201 WITH CITIBANK N.A.	44,433.140	30 Aug 17				0.00	44,433.14	44,433.14	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 AUD / USD EX.RATE 1.3037606 WITH CITIBANK N.A.	-78,951,465.490	30 Jun 17				0.00	-78,951,465.49	-78,951,465.49	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 BRL / USD EX.RATE 3.3082 WITH CITIBANK N.A.	-697,916.880	30 Jun 17				0.00	-697,916.88	-697,916.88	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 CHF / USD EX.RATE 0.957602 WITH CITIBANK N.A.	-97,295,152.950	30 Jun 17				0.00	-97,295,152.95	-97,295,152.95	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 DKK / USD EX.RATE 6.518474 WITH CITIBANK N.A.	-19,921,116.090	30 Jun 17				0.00	-19,921,116.09	-19,921,116.09	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 JUN 2017 EUR / USD EX.RATE 0.8767262 WITH CITIBANK N.A.	-364,216,958.940	30 Jun 17				0.00	-364,216,958.94	-364,216,958.94	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 EUR / USD EX.RATE 0.87677 WITH CITIBANK N.A.	-246,418,523.130	30 Jun 17				0.00	-246,418,523.13	-246,418,523.13	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 GBP / USD EX.RATE 0.7698141 WITH CITIBANK N.A.	-201,980,874.080	30 Jun 17				0.00	-201,980,874.08	-201,980,874.08	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 GBP / USD EX.RATE 0.7698229 WITH CITIBANK N.A.	-136,234,601.290	30 Jun 17				0.00	-136,234,601.29	-136,234,601.29	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 HKD / USD EX.RATE 7.80606 WITH CITIBANK N.A.	-23,807,517.600	30 Jun 17				0.00	-23,807,517.60	-23,807,517.60	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 HKD / USD EX.RATE 7.80684 WITH CITIBANK N.A.	-35,437,743.650	30 Jun 17				0.00	-35,437,743.65	-35,437,743.65	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 ILS / USD EX.RATE 3.489526 WITH CITIBANK N.A.	-2,865,771.250	30 Jun 17				0.00	-2,865,771.25	-2,865,771.25	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 JPY / USD EX.RATE 112.3656 WITH CITIBANK N.A.	-254,162,556.890	30 Jun 17				0.00	-254,162,556.89	-254,162,556.89	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 JPY / USD EX.RATE 112.371 WITH CITIBANK N.A.	-171,518,164.990	30 Jun 17				0.00	-171,518,164.99	-171,518,164.99	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 NOK / USD EX.RATE 8.37346 WITH CITIBANK N.A.	-4,749,384.260	30 Jun 17				0.00	-4,749,384.26	-4,749,384.26	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 NOK / USD EX.RATE 8.376231 WITH CITIBANK N.A.	-6,992,811.830	30 Jun 17				0.00	-6,992,811.83	-6,992,811.83	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 NZD / USD EX.RATE 1.3658161 WITH CITIBANK N.A.	-1,901,717.650	30 Jun 17				0.00	-1,901,717.65	-1,901,717.65	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 SEK / USD EX.RATE 8.434128 WITH CITIBANK N.A.	-33,289,946.250	30 Jun 17				0.00	-33,289,946.25	-33,289,946.25	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 SGD / USD EX.RATE 1.376919 WITH CITIBANK N.A.	-14,281,214.400	30 Jun 17				0.00	-14,281,214.40	-14,281,214.40	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / AUD EX.RATE 0.766706 WITH CITIBANK N.A.	79,347,712.840	30 Jun 17				0.00	79,347,712.84	79,347,712.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 JUN 2017 USD / AUD EX.RATE 0.766823 WITH CITIBANK N.A.	524,263.510	30 Jun 17				0.00	524,263.51	524,263.51	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / AUD EX.RATE 0.7682801 WITH CITIBANK N.A.	357,823.040	30 Jun 17				0.00	357,823.04	357,823.04	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / CHF EX.RATE 1.0460295 WITH CITIBANK N.A.	94,353,057.440	30 Jun 17				0.00	94,353,057.44	94,353,057.44	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / DKK EX.RATE 0.1534842 WITH CITIBANK N.A.	6,173.210	30 Jun 17				0.00	6,173.21	6,173.21	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / DKK EX.RATE 0.153633 WITH CITIBANK N.A.	19,817,255.030	30 Jun 17				0.00	19,817,255.03	19,817,255.03	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / EUR EX.RATE 1.14138 WITH CITIBANK N.A.	57,783.160	30 Jun 17				0.00	57,783.16	57,783.16	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / EUR EX.RATE 1.142183 WITH CITIBANK N.A.	246,771,293.430	30 Jun 17				0.00	246,771,293.43	246,771,293.43	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / EUR EX.RATE 1.142202 WITH CITIBANK N.A.	356,206,122.180	30 Jun 17				0.00	356,206,122.18	356,206,122.18	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / GBP EX.RATE 1.300119 WITH CITIBANK N.A.	196,233,532.750	30 Jun 17				0.00	196,233,532.75	196,233,532.75	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / GBP EX.RATE 1.300155 WITH CITIBANK N.A.	136,355,723.180	30 Jun 17				0.00	136,355,723.18	136,355,723.18	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / HKD EX.RATE 0.1281914 WITH CITIBANK N.A.	35,851,743.840	30 Jun 17				0.00	35,851,743.84	35,851,743.84	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / HKD EX.RATE 0.128209 WITH CITIBANK N.A.	375,000.000	30 Jun 17				0.00	375,000.00	375,000.00	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / HKD EX.RATE 0.1282102 WITH CITIBANK N.A.	23,826,952.010	30 Jun 17				0.00	23,826,952.01	23,826,952.01	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / ILS EX.RATE 0.2868102 WITH CITIBANK N.A.	2,859,962.530	30 Jun 17				0.00	2,859,962.53	2,859,962.53	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.0089095 WITH CITIBANK N.A.	171,718,611.100	30 Jun 17				0.00	171,718,611.10	171,718,611.10	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.0089096 WITH CITIBANK N.A.	260,444,349.920	30 Jun 17				0.00	260,444,349.92	260,444,349.92	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.0089117 WITH CITIBANK N.A.	4,500,000.000	30 Jun 17				0.00	4,500,000.00	4,500,000.00	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / NOK EX.RATE 0.1194483 WITH CITIBANK N.A.	6,728,561.520	30 Jun 17				0.00	6,728,561.52	6,728,561.52	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / NOK EX.RATE 0.1194927 WITH CITIBANK N.A.	4,752,077.700	30 Jun 17				0.00	4,752,077.70	4,752,077.70	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / NZD EX.RATE 0.73176 WITH CITIBANK N.A.	1,934,854.850	30 Jun 17				0.00	1,934,854.85	1,934,854.85	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / SEK EX.RATE 0.1187441 WITH CITIBANK N.A.	32,304,403.340	30 Jun 17				0.00	32,304,403.34	32,304,403.34	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / SGD EX.RATE 0.7263462 WITH CITIBANK N.A.	14,399,751.820	30 Jun 17				0.00	14,399,751.82	14,399,751.82	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.33366 WITH CITIBANK N.A.	-1,502,213.680	30 Mar 17				0.00	-1,502,213.68	-1,502,213.68	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 EUR / USD EX.RATE 0.931914 WITH CITIBANK N.A.	-967,500.000	30 Mar 17				0.00	-967,500.00	-967,500.00	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 EUR / USD EX.RATE 0.9353137 WITH CITIBANK N.A.	-651.870	30 Mar 17				0.00	-651.87	-651.87	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / CHF EX.RATE 1.0002301 WITH CITIBANK N.A.	1,066,668.050	30 Mar 17				0.00	1,066,668.05	1,066,668.05	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / EUR EX.RATE 1.06916 WITH CITIBANK N.A.	8,568,085.950	30 Mar 17				0.00	8,568,085.95	8,568,085.95	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / GBP EX.RATE 1.2472 WITH CITIBANK N.A.	2,225,437.100	30 Mar 17				0.00	2,225,437.10	2,225,437.10	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / GBP EX.RATE 1.2472 WITH CITIBANK N.A.	276,577.800	30 Mar 17				0.00	276,577.80	276,577.80	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 AUD / USD EX.RATE 1.3419396 WITH CITIBANK N.A.	-26,306.270	30 May 17				0.00	-26,306.27	-26,306.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 MAY 2017 GBP / USD EX.RATE 0.7783433 WITH CITIBANK N.A.	-112,470.570	30 May 17				0.00	-112,470.57	-112,470.57	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 TRY / USD EX.RATE 3.55438 WITH CITIBANK N.A.	-103,715.620	30 May 17				0.00	-103,715.62	-103,715.62	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / DKK EX.RATE 0.1502855 WITH CITIBANK N.A.	88,511.480	30 May 17				0.00	88,511.48	88,511.48	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / SGD EX.RATE 0.7215424 WITH CITIBANK N.A.	43,275.350	30 May 17				0.00	43,275.35	43,275.35	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 AUD / USD EX.RATE 1.3173287 WITH CITIBANK N.A.	-63,189,666.770	30 Nov 17				0.00	-63,189,666.77	-63,189,666.77	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 CAD / USD EX.RATE 1.288183 WITH CITIBANK N.A.	-194,926.270	30 Nov 17				0.00	-194,926.27	-194,926.27	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 CHF / USD EX.RATE 0.981999 WITH CITIBANK N.A.	-74,849,364.050	30 Nov 17				0.00	-74,849,364.05	-74,849,364.05	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 DKK / USD EX.RATE 6.241388 WITH CITIBANK N.A.	-17,767,613.940	30 Nov 17				0.00	-17,767,613.94	-17,767,613.94	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 EUR / USD EX.RATE 0.8380052 WITH CITIBANK N.A.	-205,906,394.090	30 Nov 17				0.00	-205,906,394.09	-205,906,394.09	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 EUR / USD EX.RATE 0.8386377 WITH CITIBANK N.A.	-310,482,853.480	30 Nov 17				0.00	-310,482,853.48	-310,482,853.48	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 GBP / USD EX.RATE 0.7387063 WITH CITIBANK N.A.	-166,575,112.200	30 Nov 17				0.00	-166,575,112.20	-166,575,112.20	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 GBP / USD EX.RATE 0.7387063 WITH CITIBANK N.A.	-50,415.150	30 Nov 17				0.00	-50,415.15	-50,415.15	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 GBP / USD EX.RATE 0.7394699 WITH CITIBANK N.A.	-58,483.160	30 Nov 17				0.00	-58,483.16	-58,483.16	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 HKD / USD EX.RATE 7.809927 WITH CITIBANK N.A.	-560,000.000	30 Nov 17				0.00	-560,000.00	-560,000.00	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 HKD / USD EX.RATE 7.810591 WITH CITIBANK N.A.	-29,397,903.660	30 Nov 17				0.00	-29,397,903.66	-29,397,903.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 NOV 2017 ILS / USD EX.RATE 3.493675 WITH CITIBANK N.A.	-2,374,743.320	30 Nov 17				0.00	-2,374,743.32	-2,374,743.32	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 ILS / USD EX.RATE 3.493972 WITH CITIBANK N.A.	-180,000.000	30 Nov 17				0.00	-180,000.00	-180,000.00	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 JPY / USD EX.RATE 111.9106 WITH CITIBANK N.A.	-226,846,782.310	30 Nov 17				0.00	-226,846,782.31	-226,846,782.31	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 NOK / USD EX.RATE 8.289336 WITH CITIBANK N.A.	-6,380,881.660	30 Nov 17				0.00	-6,380,881.66	-6,380,881.66	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 NZD / USD EX.RATE 1.4572671 WITH CITIBANK N.A.	-1,382,300.080	30 Nov 17				0.00	-1,382,300.08	-1,382,300.08	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 SEK / USD EX.RATE 8.333533 WITH CITIBANK N.A.	-26,808,746.230	30 Nov 17				0.00	-26,808,746.23	-26,808,746.23	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 SGD / USD EX.RATE 1.347067 WITH CITIBANK N.A.	-12,224,573.390	30 Nov 17				0.00	-12,224,573.39	-12,224,573.39	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / AUD EX.RATE 0.758942 WITH CITIBANK N.A.	63,886,205.090	30 Nov 17				0.00	63,886,205.09	63,886,205.09	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / BRL EX.RATE 0.306598 WITH CITIBANK N.A.	708,501.540	30 Nov 17				0.00	708,501.54	708,501.54	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / CHF EX.RATE 1.018331 WITH CITIBANK N.A.	44,638.790	30 Nov 17				0.00	44,638.79	44,638.79	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / CHF EX.RATE 1.0211626 WITH CITIBANK N.A.	75,834,964.070	30 Nov 17				0.00	75,834,964.07	75,834,964.07	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / DKK EX.RATE 0.1605806 WITH CITIBANK N.A.	16,888,773.000	30 Nov 17				0.00	16,888,773.00	16,888,773.00	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / EUR EX.RATE 1.19229 WITH CITIBANK N.A.	167,953.660	30 Nov 17				0.00	167,953.66	167,953.66	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / EUR EX.RATE 1.19229 WITH CITIBANK N.A.	205,730,392.440	30 Nov 17				0.00	205,730,392.44	205,730,392.44	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / EUR EX.RATE 1.19497 WITH CITIBANK N.A.	309,039,881.370	30 Nov 17				0.00	309,039,881.37	309,039,881.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 NOV 2017 USD / GBP EX.RATE 1.355448 WITH CITIBANK N.A.	163,102,407.410	30 Nov 17				0.00	163,102,407.41	163,102,407.41	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / HKD EX.RATE 0.1280716 WITH CITIBANK N.A.	31,313,201.610	30 Nov 17				0.00	31,313,201.61	31,313,201.61	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / ILS EX.RATE 0.2865087 WITH CITIBANK N.A.	2,365,113.400	30 Nov 17				0.00	2,365,113.40	2,365,113.40	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / JPY EX.RATE 0.0089357 WITH CITIBANK N.A.	11,780.120	30 Nov 17				0.00	11,780.12	11,780.12	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / JPY EX.RATE 0.0089531 WITH CITIBANK N.A.	228,538,836.720	30 Nov 17				0.00	228,538,836.72	228,538,836.72	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / NOK EX.RATE 0.1207701 WITH CITIBANK N.A.	6,215,802.160	30 Nov 17				0.00	6,215,802.16	6,215,802.16	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / NZD EX.RATE 0.685876 WITH CITIBANK N.A.	1,545,205.760	30 Nov 17				0.00	1,545,205.76	1,545,205.76	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / SEK EX.RATE 0.1199851 WITH CITIBANK N.A.	45,240.080	30 Nov 17				0.00	45,240.08	45,240.08	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / SEK EX.RATE 0.1203217 WITH CITIBANK N.A.	25,898,396.950	30 Nov 17				0.00	25,898,396.95	25,898,396.95	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / SGD EX.RATE 0.7422946 WITH CITIBANK N.A.	12,563,668.420	30 Nov 17				0.00	12,563,668.42	12,563,668.42	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / SGD EX.RATE 0.7423481 WITH CITIBANK N.A.	410,000.000	30 Nov 17				0.00	410,000.00	410,000.00	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 AUD / USD EX.RATE 1.303815 WITH CITIBANK N.A.	-33,546.620	30 Oct 17				0.00	-33,546.62	-33,546.62	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 USD / CHF EX.RATE 1.0046414 WITH CITIBANK N.A.	61,912.450	30 Oct 17				0.00	61,912.45	61,912.45	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 AUD / USD EX.RATE 1.260732 WITH CITIBANK N.A.	-92,602,688.950	31 Aug 17				0.00	-92,602,688.95	-92,602,688.95	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 CHF / USD EX.RATE 0.960952 WITH CITIBANK N.A.	-107,832,866.160	31 Aug 17				0.00	-107,832,866.16	-107,832,866.16	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 AUG 2017 DKK / USD EX.RATE 6.255637 WITH CITIBANK N.A.	-23,766,557.530	31 Aug 17				0.00	-23,766,557.53	-23,766,557.53	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 EUR / USD EX.RATE 0.8410719 WITH CITIBANK N.A.	-422,373,763.530	31 Aug 17				0.00	-422,373,763.53	-422,373,763.53	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 GBP / USD EX.RATE 0.7760276 WITH CITIBANK N.A.	-225,156,067.430	31 Aug 17				0.00	-225,156,067.43	-225,156,067.43	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 HKD / USD EX.RATE 7.824102 WITH CITIBANK N.A.	-153,285.810	31 Aug 17				0.00	-153,285.81	-153,285.81	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 HKD / USD EX.RATE 7.826059 WITH CITIBANK N.A.	-41,863,350.860	31 Aug 17				0.00	-41,863,350.86	-41,863,350.86	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 ILS / USD EX.RATE 3.586471 WITH CITIBANK N.A.	-3,217,605.060	31 Aug 17				0.00	-3,217,605.06	-3,217,605.06	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 JPY / USD EX.RATE 110.0545 WITH CITIBANK N.A.	-302,460,165.290	31 Aug 17				0.00	-302,460,165.29	-302,460,165.29	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 JPY / USD EX.RATE 110.597 WITH CITIBANK N.A.	-171,093.990	31 Aug 17				0.00	-171,093.99	-171,093.99	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 NOK / USD EX.RATE 7.779461 WITH CITIBANK N.A.	-8,820,609.650	31 Aug 17				0.00	-8,820,609.65	-8,820,609.65	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 NZD / USD EX.RATE 1.3961878 WITH CITIBANK N.A.	-2,140,466.360	31 Aug 17				0.00	-2,140,466.36	-2,140,466.36	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 SEK / USD EX.RATE 7.956952 WITH CITIBANK N.A.	-37,939,270.990	31 Aug 17				0.00	-37,939,270.99	-37,939,270.99	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 SGD / USD EX.RATE 1.357932 WITH CITIBANK N.A.	-17,162,583.820	31 Aug 17				0.00	-17,162,583.82	-17,162,583.82	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / AUD EX.RATE 0.792891 WITH CITIBANK N.A.	64,049,000.010	31 Aug 17				0.00	64,049,000.01	64,049,000.01	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / CHF EX.RATE 1.0425039 WITH CITIBANK N.A.	75,047,211.350	31 Aug 17				0.00	75,047,211.35	75,047,211.35	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / DKK EX.RATE 0.1601013 WITH CITIBANK N.A.	17,240,026.760	31 Aug 17				0.00	17,240,026.76	17,240,026.76	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 AUG 2017 USD / EUR EX.RATE 1.190711 WITH CITIBANK N.A.	294,231,438.740	31 Aug 17				0.00	294,231,438.74	294,231,438.74	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / GBP EX.RATE 1.289839 WITH CITIBANK N.A.	159,373,816.890	31 Aug 17				0.00	159,373,816.89	159,373,816.89	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / HKD EX.RATE 0.1278747 WITH CITIBANK N.A.	29,811,892.160	31 Aug 17				0.00	29,811,892.16	29,811,892.16	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / ILS EX.RATE 0.2790499 WITH CITIBANK N.A.	2,318,197.820	31 Aug 17				0.00	2,318,197.82	2,318,197.82	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / JPY EX.RATE 0.0090981 WITH CITIBANK N.A.	210,586,010.770	31 Aug 17				0.00	210,586,010.77	210,586,010.77	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / NOK EX.RATE 0.1286193 WITH CITIBANK N.A.	6,185,877.600	31 Aug 17				0.00	6,185,877.60	6,185,877.60	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / NZD EX.RATE 0.715803 WITH CITIBANK N.A.	1,537,264.610	31 Aug 17				0.00	1,537,264.61	1,537,264.61	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / SEK EX.RATE 0.12587 WITH CITIBANK N.A.	26,303,465.540	31 Aug 17				0.00	26,303,465.54	26,303,465.54	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / SGD EX.RATE 0.7363852 WITH CITIBANK N.A.	11,792,858.850	31 Aug 17				0.00	11,792,858.85	11,792,858.85	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 AUD / USD EX.RATE 1.3171239 WITH CITIBANK N.A.	-58,990,478.030	31 Jan 17				0.00	-58,990,478.03	-58,990,478.03	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 AUD / USD EX.RATE 1.3171933 WITH CITIBANK N.A.	-58,768,749.570	31 Jan 17				0.00	-58,768,749.57	-58,768,749.57	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 CHF / USD EX.RATE 0.98655 WITH CITIBANK N.A.	-66,880,209.230	31 Jan 17				0.00	-66,880,209.23	-66,880,209.23	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 DKK / USD EX.RATE 6.88146 WITH CITIBANK N.A.	-12,654,262.550	31 Jan 17				0.00	-12,654,262.55	-12,654,262.55	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 EUR / USD EX.RATE 0.9251207 WITH CITIBANK N.A.	-236,465,811.660	31 Jan 17				0.00	-236,465,811.66	-236,465,811.66	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 EUR / USD EX.RATE 0.9252834 WITH CITIBANK N.A.	-234,746,751.650	31 Jan 17				0.00	-234,746,751.65	-234,746,751.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 JAN 2017 GBP / USD EX.RATE 0.7947419 WITH CITIBANK N.A.	-28,066.100	31 Jan 17				0.00	-28,066.10	-28,066.10	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 GBP / USD EX.RATE 0.7948115 WITH CITIBANK N.A.	-138,641,844.980	31 Jan 17				0.00	-138,641,844.98	-138,641,844.98	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 HKD / USD EX.RATE 7.75974 WITH CITIBANK N.A.	-22,721,661.390	31 Jan 17				0.00	-22,721,661.39	-22,721,661.39	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 ILS / USD EX.RATE 3.76681 WITH CITIBANK N.A.	-1,936,097.960	31 Jan 17				0.00	-1,936,097.96	-1,936,097.96	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 JPY / USD EX.RATE 112.569 WITH CITIBANK N.A.	-188,549,266.780	31 Jan 17				0.00	-188,549,266.78	-188,549,266.78	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 JPY / USD EX.RATE 112.59 WITH CITIBANK N.A.	-188,461,003.050	31 Jan 17				0.00	-188,461,003.05	-188,461,003.05	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 NOK / USD EX.RATE 8.22557 WITH CITIBANK N.A.	-5,295,846.900	31 Jan 17				0.00	-5,295,846.90	-5,295,846.90	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 NOK / USD EX.RATE 8.22734 WITH CITIBANK N.A.	-5,233,057.590	31 Jan 17				0.00	-5,233,057.59	-5,233,057.59	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 NZD / USD EX.RATE 1.3638099 WITH CITIBANK N.A.	-1,426,640.080	31 Jan 17				0.00	-1,426,640.08	-1,426,640.08	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 SEK / USD EX.RATE 8.74116 WITH CITIBANK N.A.	-22,149,753.080	31 Jan 17				0.00	-22,149,753.08	-22,149,753.08	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 SGD / USD EX.RATE 1.40887 WITH CITIBANK N.A.	-9,442,346.190	31 Jan 17				0.00	-9,442,346.19	-9,442,346.19	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / AUD EX.RATE 0.758631 WITH CITIBANK N.A.	56,503,843.980	31 Jan 17				0.00	56,503,843.98	56,503,843.98	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / AUD EX.RATE 0.758719 WITH CITIBANK N.A.	58,950,797.780	31 Jan 17				0.00	58,950,797.78	58,950,797.78	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / CHF EX.RATE 1.0149502 WITH CITIBANK N.A.	65,307,177.020	31 Jan 17				0.00	65,307,177.02	65,307,177.02	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / DKK EX.RATE 0.1454691 WITH CITIBANK N.A.	12,413,383.340	31 Jan 17				0.00	12,413,383.34	12,413,383.34	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 JAN 2017 USD / EUR EX.RATE 1.08181 WITH CITIBANK N.A.	226,423,702.770	31 Jan 17				0.00	226,423,702.77	226,423,702.77	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / EUR EX.RATE 1.082051 WITH CITIBANK N.A.	236,708,787.750	31 Jan 17				0.00	236,708,787.75	236,708,787.75	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / GBP EX.RATE 1.25872 WITH CITIBANK N.A.	135,040,376.140	31 Jan 17				0.00	135,040,376.14	135,040,376.14	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / HKD EX.RATE 0.1289064 WITH CITIBANK N.A.	23,939,564.180	31 Jan 17				0.00	23,939,564.18	23,939,564.18	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / ILS EX.RATE 0.2656106 WITH CITIBANK N.A.	1,861,645.400	31 Jan 17				0.00	1,861,645.40	1,861,645.40	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / JPY EX.RATE 0.0088884 WITH CITIBANK N.A.	188,602,316.590	31 Jan 17				0.00	188,602,316.59	188,602,316.59	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / JPY EX.RATE 0.0088898 WITH CITIBANK N.A.	183,637,446.890	31 Jan 17				0.00	183,637,446.89	183,637,446.89	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / NOK EX.RATE 0.1215663 WITH CITIBANK N.A.	5,133,087.210	31 Jan 17				0.00	5,133,087.21	5,133,087.21	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / NOK EX.RATE 0.1215977 WITH CITIBANK N.A.	5,296,960.960	31 Jan 17				0.00	5,296,960.96	5,296,960.96	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / NZD EX.RATE 0.732548 WITH CITIBANK N.A.	1,420,252.720	31 Jan 17				0.00	1,420,252.72	1,420,252.72	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / SEK EX.RATE 0.1145442 WITH CITIBANK N.A.	21,620,754.360	31 Jan 17				0.00	21,620,754.36	21,620,754.36	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / SGD EX.RATE 0.7097761 WITH CITIBANK N.A.	9,644,904.920	31 Jan 17				0.00	9,644,904.92	9,644,904.92	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 AUD / USD EX.RATE 1.2525207 WITH CITIBANK N.A.	-55,609,149.920	31 Jul 17				0.00	-55,609,149.92	-55,609,149.92	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 AUD / USD EX.RATE 1.2526462 WITH CITIBANK N.A.	-82,618,464.750	31 Jul 17				0.00	-82,618,464.75	-82,618,464.75	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 CHF / USD EX.RATE 0.964898 WITH CITIBANK N.A.	-93,482,570.700	31 Jul 17				0.00	-93,482,570.70	-93,482,570.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 JUL 2017 DKK / USD EX.RATE 6.30725 WITH CITIBANK N.A.	-13,813,125.710	31 Jul 17				0.00	-13,813,125.71	-13,813,125.71	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 DKK / USD EX.RATE 6.307965 WITH CITIBANK N.A.	-20,448,884.840	31 Jul 17				0.00	-20,448,884.84	-20,448,884.84	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 EUR / USD EX.RATE 0.845766 WITH CITIBANK N.A.	-38,493.480	31 Jul 17				0.00	-38,493.48	-38,493.48	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 EUR / USD EX.RATE 0.845766 WITH CITIBANK N.A.	-135,907.860	31 Jul 17				0.00	-135,907.86	-135,907.86	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 EUR / USD EX.RATE 0.8481476 WITH CITIBANK N.A.	-247,924,188.140	31 Jul 17				0.00	-247,924,188.14	-247,924,188.14	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 EUR / USD EX.RATE 0.8482383 WITH CITIBANK N.A.	-367,655,094.570	31 Jul 17				0.00	-367,655,094.57	-367,655,094.57	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 GBP / USD EX.RATE 0.7585038 WITH CITIBANK N.A.	-134,235,486.610	31 Jul 17				0.00	-134,235,486.61	-134,235,486.61	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 GBP / USD EX.RATE 0.7585619 WITH CITIBANK N.A.	-198,975,268.020	31 Jul 17				0.00	-198,975,268.02	-198,975,268.02	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 HKD / USD EX.RATE 7.81015 WITH CITIBANK N.A.	-24,169,551.410	31 Jul 17				0.00	-24,169,551.41	-24,169,551.41	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 HKD / USD EX.RATE 7.810541 WITH CITIBANK N.A.	-35,807,187.020	31 Jul 17				0.00	-35,807,187.02	-35,807,187.02	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 ILS / USD EX.RATE 3.560078 WITH CITIBANK N.A.	-2,800,955.400	31 Jul 17				0.00	-2,800,955.40	-2,800,955.40	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 JPY / USD EX.RATE 110.4915 WITH CITIBANK N.A.	-179,005,810.840	31 Jul 17				0.00	-179,005,810.84	-179,005,810.84	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 JPY / USD EX.RATE 110.505 WITH CITIBANK N.A.	-264,528,781.010	31 Jul 17				0.00	-264,528,781.01	-264,528,781.01	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 NOK / USD EX.RATE 7.90095 WITH CITIBANK N.A.	-4,795,068.640	31 Jul 17				0.00	-4,795,068.64	-4,795,068.64	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 NOK / USD EX.RATE 7.901795 WITH CITIBANK N.A.	-7,128,798.700	31 Jul 17				0.00	-7,128,798.70	-7,128,798.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 JUL 2017 NZD / USD EX.RATE 1.333689 WITH CITIBANK N.A.	-1,335,312.120	31 Jul 17				0.00	-1,335,312.12	-1,335,312.12	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 NZD / USD EX.RATE 1.3338438 WITH CITIBANK N.A.	-1,982,324.580	31 Jul 17				0.00	-1,982,324.58	-1,982,324.58	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 SEK / USD EX.RATE 8.0886 WITH CITIBANK N.A.	-22,810,583.010	31 Jul 17				0.00	-22,810,583.01	-22,810,583.01	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 SEK / USD EX.RATE 8.089454 WITH CITIBANK N.A.	-33,630,275.120	31 Jul 17				0.00	-33,630,275.12	-33,630,275.12	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 SGD / USD EX.RATE 1.35715 WITH CITIBANK N.A.	-9,846,488.120	31 Jul 17				0.00	-9,846,488.12	-9,846,488.12	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 SGD / USD EX.RATE 1.357268 WITH CITIBANK N.A.	-14,606,485.910	31 Jul 17				0.00	-14,606,485.91	-14,606,485.91	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / AUD EX.RATE 0.797932 WITH CITIBANK N.A.	93,156,304.040	31 Jul 17				0.00	93,156,304.04	93,156,304.04	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / BRL EX.RATE 0.3194174 WITH CITIBANK N.A.	737,486.380	31 Jul 17				0.00	737,486.38	737,486.38	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / CHF EX.RATE 1.038455 WITH CITIBANK N.A.	107,607,003.340	31 Jul 17				0.00	107,607,003.34	107,607,003.34	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / DKK EX.RATE 0.1588153 WITH CITIBANK N.A.	23,611,856.180	31 Jul 17				0.00	23,611,856.18	23,611,856.18	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / EUR EX.RATE 1.180944 WITH CITIBANK N.A.	419,526,461.210	31 Jul 17				0.00	419,526,461.21	419,526,461.21	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / GBP EX.RATE 1.319694 WITH CITIBANK N.A.	230,586,592.460	31 Jul 17				0.00	230,586,592.46	230,586,592.46	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / HKD EX.RATE 0.1281439 WITH CITIBANK N.A.	41,983,146.230	31 Jul 17				0.00	41,983,146.23	41,983,146.23	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / ILS EX.RATE 0.2812087 WITH CITIBANK N.A.	3,245,105.210	31 Jul 17				0.00	3,245,105.21	3,245,105.21	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / JPY EX.RATE 0.009062 WITH CITIBANK N.A.	301,647,764.180	31 Jul 17				0.00	301,647,764.18	301,647,764.18	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 JUL 2017 USD / NOK EX.RATE 0.1266427 WITH CITIBANK N.A.	8,690,170.980	31 Jul 17				0.00	8,690,170.98	8,690,170.98	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / NZD EX.RATE 0.749209 WITH CITIBANK N.A.	2,239,005.940	31 Jul 17				0.00	2,239,005.94	2,239,005.94	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / SEK EX.RATE 0.1238451 WITH CITIBANK N.A.	37,386,472.230	31 Jul 17				0.00	37,386,472.23	37,386,472.23	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / SGD EX.RATE 0.7369018 WITH CITIBANK N.A.	17,173,953.600	31 Jul 17				0.00	17,173,953.60	17,173,953.60	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 AUD / USD EX.RATE 1.3109424 WITH CITIBANK N.A.	-57,127,147.810	31 Mar 17				0.00	-57,127,147.81	-57,127,147.81	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 CHF / USD EX.RATE 1.001 WITH CITIBANK N.A.	-65,482,654.970	31 Mar 17				0.00	-65,482,654.97	-65,482,654.97	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 DKK / USD EX.RATE 6.9524 WITH CITIBANK N.A.	-12,512,648.880	31 Mar 17				0.00	-12,512,648.88	-12,512,648.88	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 EUR / USD EX.RATE 0.9350164 WITH CITIBANK N.A.	-227,135,954.270	31 Mar 17				0.00	-227,135,954.27	-227,135,954.27	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 EUR / USD EX.RATE 0.9351213 WITH CITIBANK N.A.	-227,726,980.410	31 Mar 17				0.00	-227,726,980.41	-227,726,980.41	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 GBP / USD EX.RATE 0.7996034 WITH CITIBANK N.A.	-135,974,167.840	31 Mar 17				0.00	-135,974,167.84	-135,974,167.84	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 GBP / USD EX.RATE 0.7996801 WITH CITIBANK N.A.	-136,123,947.460	31 Mar 17				0.00	-136,123,947.46	-136,123,947.46	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 HKD / USD EX.RATE 7.77111 WITH CITIBANK N.A.	-24,331,600.840	31 Mar 17				0.00	-24,331,600.84	-24,331,600.84	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 ILS / USD EX.RATE 3.63032 WITH CITIBANK N.A.	-1,896,507.380	31 Mar 17				0.00	-1,896,507.38	-1,896,507.38	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 JPY / USD EX.RATE 111.425 WITH CITIBANK N.A.	-181,710,451.340	31 Mar 17				0.00	-181,710,451.34	-181,710,451.34	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 JPY / USD EX.RATE 111.7 WITH CITIBANK N.A.	-2,596,239.930	31 Mar 17				0.00	-2,596,239.93	-2,596,239.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 MAR 2017 MXN / USD EX.RATE 18.7703 WITH CITIBANK N.A.	-45,648.750	31 Mar 17				0.00	-45,648.75	-45,648.75	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 NOK / USD EX.RATE 8.58806 WITH CITIBANK N.A.	-4,812,616.290	31 Mar 17				0.00	-4,812,616.29	-4,812,616.29	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 NOK / USD EX.RATE 8.58847 WITH CITIBANK N.A.	-4,816,804.120	31 Mar 17				0.00	-4,816,804.12	-4,816,804.12	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 NZD / USD EX.RATE 1.4304515 WITH CITIBANK N.A.	-1,330,898.270	31 Mar 17				0.00	-1,330,898.27	-1,330,898.27	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 SEK / USD EX.RATE 8.92785 WITH CITIBANK N.A.	-21,684,634.770	31 Mar 17				0.00	-21,684,634.77	-21,684,634.77	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 SGD / USD EX.RATE 1.39723 WITH CITIBANK N.A.	-9,884,979.140	31 Mar 17				0.00	-9,884,979.14	-9,884,979.14	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.762375 WITH CITIBANK N.A.	57,483,116.680	31 Mar 17				0.00	57,483,116.68	57,483,116.68	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CHF EX.RATE 1.0005703 WITH CITIBANK N.A.	65,707,691.440	31 Mar 17				0.00	65,707,691.44	65,707,691.44	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / DKK EX.RATE 0.144022 WITH CITIBANK N.A.	12,211,020.360	31 Mar 17				0.00	12,211,020.36	12,211,020.36	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.070715 WITH CITIBANK N.A.	228,011,335.680	31 Mar 17				0.00	228,011,335.68	228,011,335.68	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.07085 WITH CITIBANK N.A.	233,488,513.510	31 Mar 17				0.00	233,488,513.51	233,488,513.51	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.251301 WITH CITIBANK N.A.	133,994,665.890	31 Mar 17				0.00	133,994,665.89	133,994,665.89	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.251435 WITH CITIBANK N.A.	136,062,757.300	31 Mar 17				0.00	136,062,757.30	136,062,757.30	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / HKD EX.RATE 0.1287623 WITH CITIBANK N.A.	24,111,924.780	31 Mar 17				0.00	24,111,924.78	24,111,924.78	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / ILS EX.RATE 0.2756576 WITH CITIBANK N.A.	1,848,749.630	31 Mar 17				0.00	1,848,749.63	1,848,749.63	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089485 WITH CITIBANK N.A.	2,595,156.150	31 Mar 17				0.00	2,595,156.15	2,595,156.15	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.008983 WITH CITIBANK N.A.	176,226,576.830	31 Mar 17				0.00	176,226,576.83	176,226,576.83	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NOK EX.RATE 0.1164656 WITH CITIBANK N.A.	4,750,126.550	31 Mar 17				0.00	4,750,126.55	4,750,126.55	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NOK EX.RATE 0.1164746 WITH CITIBANK N.A.	4,814,014.860	31 Mar 17				0.00	4,814,014.86	4,814,014.86	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NZD EX.RATE 0.698529 WITH CITIBANK N.A.	1,251,680.460	31 Mar 17				0.00	1,251,680.46	1,251,680.46	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SEK EX.RATE 0.1119758 WITH CITIBANK N.A.	810,627.140	31 Mar 17				0.00	810,627.14	810,627.14	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SEK EX.RATE 0.1121553 WITH CITIBANK N.A.	21,522,010.840	31 Mar 17				0.00	21,522,010.84	21,522,010.84	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SGD EX.RATE 0.7156557 WITH CITIBANK N.A.	9,787,408.870	31 Mar 17				0.00	9,787,408.87	9,787,408.87	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 AUD / USD EX.RATE 1.3418135 WITH CITIBANK N.A.	-48,367.280	31 May 17				0.00	-48,367.28	-48,367.28	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 AUD / USD EX.RATE 1.3433403 WITH CITIBANK N.A.	-54,910,470.130	31 May 17				0.00	-54,910,470.13	-54,910,470.13	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 CHF / USD EX.RATE 0.967598 WITH CITIBANK N.A.	-67,521,464.030	31 May 17				0.00	-67,521,464.03	-67,521,464.03	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 DKK / USD EX.RATE 6.61614 WITH CITIBANK N.A.	-13,240,327.460	31 May 17				0.00	-13,240,327.46	-13,240,327.46	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 DKK / USD EX.RATE 6.616231 WITH CITIBANK N.A.	-13,221,129.710	31 May 17				0.00	-13,221,129.71	-13,221,129.71	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 EUR / USD EX.RATE 0.8893284 WITH CITIBANK N.A.	-245,515,290.650	31 May 17				0.00	-245,515,290.65	-245,515,290.65	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 GBP / USD EX.RATE 0.7746623 WITH CITIBANK N.A.	-132,865,323.430	31 May 17				0.00	-132,865,323.43	-132,865,323.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 MAY 2017 HKD / USD EX.RATE 7.79284 WITH CITIBANK N.A.	-24,211,158.970	31 May 17				0.00	-24,211,158.97	-24,211,158.97	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 ILS / USD EX.RATE 3.539477 WITH CITIBANK N.A.	-1,875,885.800	31 May 17				0.00	-1,875,885.80	-1,875,885.80	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 JPY / USD EX.RATE 110.5905 WITH CITIBANK N.A.	-175,343,519.960	31 May 17				0.00	-175,343,519.96	-175,343,519.96	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 NOK / USD EX.RATE 8.4195 WITH CITIBANK N.A.	-4,648,177.340	31 May 17				0.00	-4,648,177.34	-4,648,177.34	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 NOK / USD EX.RATE 8.422821 WITH CITIBANK N.A.	-4,644,784.500	31 May 17				0.00	-4,644,784.50	-4,644,784.50	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 NZD / USD EX.RATE 1.4090163 WITH CITIBANK N.A.	-1,269,791.880	31 May 17				0.00	-1,269,791.88	-1,269,791.88	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 SEK / USD EX.RATE 8.675434 WITH CITIBANK N.A.	-22,193,979.990	31 May 17				0.00	-22,193,979.99	-22,193,979.99	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 SGD / USD EX.RATE 1.383469 WITH CITIBANK N.A.	-9,658,716.040	31 May 17				0.00	-9,658,716.04	-9,658,716.04	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 TRY / USD EX.RATE 3.538637 WITH CITIBANK N.A.	-392,749.320	31 May 17				0.00	-392,749.32	-392,749.32	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / AUD EX.RATE 0.743977 WITH CITIBANK N.A.	76,580,385.240	31 May 17				0.00	76,580,385.24	76,580,385.24	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / CHF EX.RATE 1.0356963 WITH CITIBANK N.A.	96,495,859.340	31 May 17				0.00	96,495,859.34	96,495,859.34	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / DKK EX.RATE 0.1510506 WITH CITIBANK N.A.	114,987.480	31 May 17				0.00	114,987.48	114,987.48	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / DKK EX.RATE 0.1514193 WITH CITIBANK N.A.	19,662,595.000	31 May 17				0.00	19,662,595.00	19,662,595.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / DKK EX.RATE 0.1514283 WITH CITIBANK N.A.	13,265,100.760	31 May 17				0.00	13,265,100.76	13,265,100.76	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / EUR EX.RATE 1.126405 WITH CITIBANK N.A.	359,681,997.070	31 May 17				0.00	359,681,997.07	359,681,997.07	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 MAY 2017 USD / GBP EX.RATE 1.292213 WITH CITIBANK N.A.	200,923,246.640	31 May 17				0.00	200,923,246.64	200,923,246.64	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / HKD EX.RATE 0.1284149 WITH CITIBANK N.A.	35,526,847.010	31 May 17				0.00	35,526,847.01	35,526,847.01	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / ILS EX.RATE 0.2828004 WITH CITIBANK N.A.	2,828,055.750	31 May 17				0.00	2,828,055.75	2,828,055.75	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / JPY EX.RATE 0.0090557 WITH CITIBANK N.A.	258,623,802.280	31 May 17				0.00	258,623,802.28	258,623,802.28	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / NOK EX.RATE 0.1187826 WITH CITIBANK N.A.	6,957,499.510	31 May 17				0.00	6,957,499.51	6,957,499.51	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / NOK EX.RATE 0.1188343 WITH CITIBANK N.A.	4,650,618.790	31 May 17				0.00	4,650,618.79	4,650,618.79	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / NZD EX.RATE 0.709177 WITH CITIBANK N.A.	1,842,013.890	31 May 17				0.00	1,842,013.89	1,842,013.89	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / SEK EX.RATE 0.1154845 WITH CITIBANK N.A.	32,424,770.840	31 May 17				0.00	32,424,770.84	32,424,770.84	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / SGD EX.RATE 0.7229048 WITH CITIBANK N.A.	14,215,254.630	31 May 17				0.00	14,215,254.63	14,215,254.63	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 AUD / USD EX.RATE 1.3042707 WITH CITIBANK N.A.	-61,026,790.510	31 Oct 17				0.00	-61,026,790.51	-61,026,790.51	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 BRL / USD EX.RATE 3.2769 WITH CITIBANK N.A.	-705,193.510	31 Oct 17				0.00	-705,193.51	-705,193.51	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 CHF / USD EX.RATE 0.99685 WITH CITIBANK N.A.	-72,598,408.850	31 Oct 17				0.00	-72,598,408.85	-72,598,408.85	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 DKK / USD EX.RATE 6.387919 WITH CITIBANK N.A.	-16,803,918.180	31 Oct 17				0.00	-16,803,918.18	-16,803,918.18	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 EUR / USD EX.RATE 0.8584487 WITH CITIBANK N.A.	-294,026,722.380	31 Oct 17				0.00	-294,026,722.38	-294,026,722.38	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 GBP / USD EX.RATE 0.7530778 WITH CITIBANK N.A.	-160,758,901.250	31 Oct 17				0.00	-160,758,901.25	-160,758,901.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 OCT 2017 HKD / USD EX.RATE 7.80219 WITH CITIBANK N.A.	-29,192,313.760	31 Oct 17				0.00	-29,192,313.76	-29,192,313.76	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 ILS / USD EX.RATE 3.520676 WITH CITIBANK N.A.	-2,333,275.930	31 Oct 17				0.00	-2,333,275.93	-2,333,275.93	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 JPY / USD EX.RATE 113.3584 WITH CITIBANK N.A.	-1,074,699.040	31 Oct 17				0.00	-1,074,699.04	-1,074,699.04	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 JPY / USD EX.RATE 113.6357 WITH CITIBANK N.A.	-209,734,800.280	31 Oct 17				0.00	-209,734,800.28	-209,734,800.28	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 NOK / USD EX.RATE 8.182309 WITH CITIBANK N.A.	-6,220,280.980	31 Oct 17				0.00	-6,220,280.98	-6,220,280.98	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 NZD / USD EX.RATE 1.459675 WITH CITIBANK N.A.	-1,400,694.950	31 Oct 17				0.00	-1,400,694.95	-1,400,694.95	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 SEK / USD EX.RATE 8.372219 WITH CITIBANK N.A.	-26,037,185.430	31 Oct 17				0.00	-26,037,185.43	-26,037,185.43	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 SGD / USD EX.RATE 1.362468 WITH CITIBANK N.A.	-11,451,386.660	31 Oct 17				0.00	-11,451,386.66	-11,451,386.66	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 TRY / USD EX.RATE 3.84265 WITH CITIBANK N.A.	-1,319,048.070	31 Oct 17				0.00	-1,319,048.07	-1,319,048.07	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / AUD EX.RATE 0.766403 WITH CITIBANK N.A.	63,796,580.980	31 Oct 17				0.00	63,796,580.98	63,796,580.98	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / CHF EX.RATE 1.0051272 WITH CITIBANK N.A.	73,878,856.700	31 Oct 17				0.00	73,878,856.70	73,878,856.70	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / DKK EX.RATE 0.156816 WITH CITIBANK N.A.	17,390,044.130	31 Oct 17				0.00	17,390,044.13	17,390,044.13	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / EUR EX.RATE 1.166772 WITH CITIBANK N.A.	303,807,163.580	31 Oct 17				0.00	303,807,163.58	303,807,163.58	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / GBP EX.RATE 1.328972 WITH CITIBANK N.A.	163,530,114.850	31 Oct 17				0.00	163,530,114.85	163,530,114.85	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / HKD EX.RATE 0.1282152 WITH CITIBANK N.A.	29,440,123.110	31 Oct 17				0.00	29,440,123.11	29,440,123.11	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 OCT 2017 USD / ILS EX.RATE 0.2842632 WITH CITIBANK N.A.	2,358,412.460	31 Oct 17				0.00	2,358,412.46	2,358,412.46	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / JPY EX.RATE 0.008811 WITH CITIBANK N.A.	223,680,572.900	31 Oct 17				0.00	223,680,572.90	223,680,572.90	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / NOK EX.RATE 0.1222981 WITH CITIBANK N.A.	6,468,748.980	31 Oct 17				0.00	6,468,748.98	6,468,748.98	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / NZD EX.RATE 0.684604 WITH CITIBANK N.A.	1,379,052.900	31 Oct 17				0.00	1,379,052.90	1,379,052.90	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / SEK EX.RATE 0.11964 WITH CITIBANK N.A.	26,728,962.190	31 Oct 17				0.00	26,728,962.19	26,728,962.19	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / SGD EX.RATE 0.733925 WITH CITIBANK N.A.	12,085,777.780	31 Oct 17				0.00	12,085,777.78	12,085,777.78	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / TRY EX.RATE 0.2625361 WITH CITIBANK N.A.	1,330,700.990	31 Oct 17				0.00	1,330,700.99	1,330,700.99	0.00
Total CITIBANK N.A.							.000.00	-81,297,941.81	-81,297,941.81

GOLDMAN SACHS INTERNATIONAL

Cash and Cash Equivalents

Australian dollar - AUD

FX DEAL TRANSACTED ON 31 MAR 2017 AUD / USD EX.RATE 1.3112519 WITH GOLDMAN SACHS	74,825,842.300	31 Mar 17				0.00	57,064,432.11	57,064,432.11	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.762223 WITH GOLDMAN SACHS	-80,140.740	31 Mar 17				0.00	-61,085.12	-60,374.03	711.09
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.762252 WITH GOLDMAN SACHS	-74,825,842.300	31 Mar 17				0.00	-57,036,147.94	-56,370,046.64	666,101.30

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS INTERNATIONAL									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 03 MAR 2017 GBP / USD EX.RATE 0.8163265 WITH GOLDMAN SACHS	488,458.990	3 Mar 17				0.00	598,362.26	598,362.26	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 GBP / USD EX.RATE 0.7470413 WITH GOLDMAN SACHS	44,325.360	6 Dec 17				0.00	59,334.55	59,225.34	-109.21
FX DEAL TRANSACTED ON 12 OCT 2017 USD / GBP EX.RATE 1.324563 WITH GOLDMAN SACHS	-1,148,989.720	12 Oct 17				0.00	-1,521,909.27	-1,512,759.92	9,149.35
FX DEAL TRANSACTED ON 13 DEC 2017 GBP / USD EX.RATE 0.7460922 WITH GOLDMAN SACHS	1,000,000.000	13 Dec 17				0.00	1,340,317.00	1,356,277.39	15,960.39
FX DEAL TRANSACTED ON 18 OCT 2017 GBP / USD EX.RATE 0.7580122 WITH GOLDMAN SACHS	1,111,137.180	18 Oct 17				0.00	1,465,856.61	1,465,856.61	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / GBP EX.RATE 1.31924 WITH GOLDMAN SACHS	-4,831,009.370	18 Oct 17				0.00	-6,373,260.80	-6,373,260.80	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 GBP / USD EX.RATE 0.8035678 WITH GOLDMAN SACHS	107,914,563.110	28 Feb 17				0.00	134,294,278.06	134,294,278.06	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / GBP EX.RATE 1.245525 WITH GOLDMAN SACHS	-107,914,563.110	28 Feb 17				0.00	-134,410,286.22	-134,666,576.87	-256,290.65
FX DEAL TRANSACTED ON 28 FEB 2017 USD / GBP EX.RATE 1.245525 WITH GOLDMAN SACHS	-810,843.360	28 Feb 17				0.00	-1,009,925.68	-1,011,851.38	-1,925.70
FX DEAL TRANSACTED ON 28 JUL 2017 GBP / USD EX.RATE 0.7647792 WITH GOLDMAN SACHS	105,288.950	28 Jul 17				0.00	137,672.36	138,128.58	456.22
FX DEAL TRANSACTED ON 30 NOV 2017 GBP / USD EX.RATE 0.7426915 WITH GOLDMAN SACHS	120,642.420	30 Nov 17				0.00	162,439.47	163,307.63	868.16
FX DEAL TRANSACTED ON 31 JAN 2017 GBP / USD EX.RATE 0.7944011 WITH GOLDMAN SACHS	111,426,770.070	31 Jan 17				0.00	140,265,132.43	140,265,132.43	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / GBP EX.RATE 1.259418 WITH GOLDMAN SACHS	-111,426,770.070	31 Jan 17				0.00	-140,332,879.91	-137,233,215.50	3,099,664.41
FX DEAL TRANSACTED ON 31 MAY 2017 GBP / USD EX.RATE 0.7744434 WITH GOLDMAN SACHS	103,010,414.510	31 May 17				0.00	133,012,197.74	133,012,197.74	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS INTERNATIONAL									
FX DEAL TRANSACTED ON 31 MAY 2017 USD / GBP EX.RATE 1.292625 WITH GOLDMAN SACHS	-103,010,414.510	31 May 17				0.00	-133,153,837.06	-133,161,560.88	-7,723.82
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 19 SEP 2017 CAD / USD EX.RATE 1.227173 WITH GOLDMAN SACHS	90,871.380	19 Sep 17				0.00	74,049.36	74,049.36	0.00
Danish krone - DKK									
FX DEAL TRANSACTED ON 31 MAR 2017 DKK / USD EX.RATE 6.95382 WITH GOLDMAN SACHS	87,235,711.080	31 Mar 17				0.00	12,545,005.63	12,545,005.63	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / DKK EX.RATE 0.1439982 WITH GOLDMAN SACHS	-87,235,711.080	31 Mar 17				0.00	-12,561,782.21	-12,806,087.90	-244,305.69
Euro - EUR									
FX DEAL TRANSACTED ON 01 DEC 2017 EUR / USD EX.RATE 0.8396066 WITH GOLDMAN SACHS	2,000,000.000	1 Dec 17				0.00	2,382,068.00	2,362,100.01	-19,967.99
FX DEAL TRANSACTED ON 01 DEC 2017 USD / EUR EX.RATE 1.1871789 WITH GOLDMAN SACHS	-77,502.920	1 Dec 17				0.00	-92,009.83	-91,375.95	633.88
FX DEAL TRANSACTED ON 03 MAR 2017 EUR / USD EX.RATE 0.94688 WITH GOLDMAN SACHS	1,144,242.980	3 Mar 17				0.00	1,208,435.01	1,208,435.01	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / EUR EX.RATE 1.1796432 WITH GOLDMAN SACHS	-83,656.070	6 Dec 17				0.00	-98,684.31	-98,308.44	375.87
FX DEAL TRANSACTED ON 06 DEC 2017 USD / EUR EX.RATE 1.1796869 WITH GOLDMAN SACHS	-161,258.600	6 Dec 17				0.00	-190,234.66	-189,503.07	731.59
FX DEAL TRANSACTED ON 07 FEB 2017 EUR / USD EX.RATE 0.9346668 WITH GOLDMAN SACHS	274,111.090	7 Feb 17				0.00	293,271.46	293,271.46	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / EUR EX.RATE 1.060834 WITH GOLDMAN SACHS	-440,455.590	10 Mar 17				0.00	-467,250.27	-469,371.50	-2,121.23

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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GOLDMAN SACHS INTERNATIONAL									
FX DEAL TRANSACTED ON 10 MAY 2017 EUR / USD EX.RATE 0.9181531 WITH GOLDMAN SACHS	900,349.020	10 May 17				0.00	980,608.83	978,589.40	-2,019.43
FX DEAL TRANSACTED ON 12 DEC 2017 USD / EUR EX.RATE 1.173109 WITH GOLDMAN SACHS	-364,593.690	12 Dec 17				0.00	-427,708.15	-427,708.15	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / EUR EX.RATE 1.17836 WITH GOLDMAN SACHS	-16,603.670	14 Dec 17				0.00	-19,565.10	-19,565.10	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 EUR / USD EX.RATE 0.8960212 WITH GOLDMAN SACHS	433,435.080	15 Jun 17				0.00	483,733.05	483,280.11	-452.94
FX DEAL TRANSACTED ON 20 DEC 2017 EUR / USD EX.RATE 0.8445161 WITH GOLDMAN SACHS	274,368.440	20 Dec 17				0.00	324,882.41	326,018.32	1,135.91
FX DEAL TRANSACTED ON 20 FEB 2017 USD / EUR EX.RATE 1.06109 WITH GOLDMAN SACHS	-633,494.060	20 Feb 17				0.00	-672,194.21	-672,194.21	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 EUR / USD EX.RATE 0.8693755 WITH GOLDMAN SACHS	297,094.010	20 Jul 17				0.00	341,732.68	345,639.17	3,906.49
FX DEAL TRANSACTED ON 22 DEC 2017 USD / EUR EX.RATE 1.1851 WITH GOLDMAN SACHS	-63,380.610	22 Dec 17				0.00	-75,112.36	-75,112.36	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 USD / EUR EX.RATE 1.18063 WITH GOLDMAN SACHS	-367,988.960	22 Nov 17				0.00	-434,458.81	-434,458.81	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / EUR EX.RATE 1.174814 WITH GOLDMAN SACHS	-105,917.280	23 Oct 17				0.00	-124,433.10	-124,433.10	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 USD / EUR EX.RATE 1.186322 WITH GOLDMAN SACHS	-1,024,384.230	24 Nov 17				0.00	-1,215,249.55	-1,222,807.49	-7,557.94
FX DEAL TRANSACTED ON 25 SEP 2017 EUR / USD EX.RATE 0.842067 WITH GOLDMAN SACHS	276,287.850	25 Sep 17				0.00	328,106.74	327,912.22	-194.52
FX DEAL TRANSACTED ON 27 DEC 2017 USD / EUR EX.RATE 1.1898 WITH GOLDMAN SACHS	-21,872.380	27 Dec 17				0.00	-26,023.76	-26,023.76	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 EUR / USD EX.RATE 0.9411322 WITH GOLDMAN SACHS	211,786,268.840	28 Feb 17				0.00	225,033,499.96	225,033,499.96	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / EUR EX.RATE 1.064171 WITH GOLDMAN SACHS	-1,166,077.760	28 Feb 17				0.00	-1,240,906.14	-1,242,164.30	-1,258.16

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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GOLDMAN SACHS INTERNATIONAL									
FX DEAL TRANACTED ON 28 FEB 2017 USD / EUR EX.RATE 1.064187 WITH GOLDMAN SACHS	-211,786,268.840	28 Feb 17				0.00	-225,380,194.08	-225,605,316.41	-225,122.33
FX DEAL TRANACTED ON 28 NOV 2017 USD / EUR EX.RATE 1.188414 WITH GOLDMAN SACHS	-1,210,885.140	28 Nov 17				0.00	-1,439,032.85	-1,437,018.03	2,014.82
FX DEAL TRANACTED ON 30 JUN 2017 EUR / USD EX.RATE 0.8762399 WITH GOLDMAN SACHS	2,125,752.690	30 Jun 17				0.00	2,425,994.00	2,424,527.17	-1,466.83
FX DEAL TRANACTED ON 30 MAR 2017 EUR / USD EX.RATE 0.9324966 WITH GOLDMAN SACHS	1,302,885.370	30 Mar 17				0.00	1,397,201.24	1,393,501.13	-3,700.11
FX DEAL TRANACTED ON 31 MAY 2017 EUR / USD EX.RATE 0.8878377 WITH GOLDMAN SACHS	2,583,314.740	31 May 17				0.00	2,909,670.06	2,932,449.88	22,779.82
FX DEAL TRANACTED ON 31 MAY 2017 EUR / USD EX.RATE 0.8892604 WITH GOLDMAN SACHS	218,635,678.190	31 May 17				0.00	245,862,379.20	245,862,379.20	0.00
FX DEAL TRANACTED ON 31 MAY 2017 USD / EUR EX.RATE 1.126536 WITH GOLDMAN SACHS	-218,635,678.190	31 May 17				0.00	-246,300,962.37	-248,184,302.73	-1,883,340.36
Hong Kong dollar - HKD									
FX DEAL TRANACTED ON 09 MAY 2017 USD / HKD EX.RATE 0.128464 WITH GOLDMAN SACHS	-2,897,586.770	9 May 17				0.00	-372,235.68	-372,139.11	96.57
FX DEAL TRANACTED ON 31 MAR 2017 HKD / USD EX.RATE 7.77154 WITH GOLDMAN SACHS	189,124,608.620	31 Mar 17				0.00	24,335,538.21	24,335,538.21	0.00
FX DEAL TRANACTED ON 31 MAR 2017 USD / HKD EX.RATE 0.1287564 WITH GOLDMAN SACHS	-189,124,608.620	31 Mar 17				0.00	-24,351,007.59	-24,315,170.08	35,837.51
Japanese yen - JPY									
FX DEAL TRANACTED ON 01 DEC 2017 JPY / USD EX.RATE 112.454 WITH GOLDMAN SACHS	17,710,456.000	1 Dec 17				0.00	157,490.67	157,119.02	-371.65
FX DEAL TRANACTED ON 01 DEC 2017 USD / JPY EX.RATE 0.0088756 WITH GOLDMAN SACHS	-255,330.000	1 Dec 17				0.00	-2,266.20	-2,264.87	1.33
FX DEAL TRANACTED ON 12 OCT 2017 USD / JPY EX.RATE 0.008907 WITH GOLDMAN SACHS	-35,774,244.000	12 Oct 17				0.00	-318,641.89	-319,612.65	-970.76

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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GOLDMAN SACHS INTERNATIONAL									
FX DEAL TRANSACTED ON 14 DEC 2017 JPY / USD EX.RATE 112.648 WITH GOLDMAN SACHS	53,412,844.000	14 Dec 17				0.00	474,157.06	474,127.59	-29.47
FX DEAL TRANSACTED ON 14 DEC 2017 USD / JPY EX.RATE 0.0089008 WITH GOLDMAN SACHS	-237,238.000	14 Dec 17				0.00	-2,111.62	-2,111.62	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 JPY / USD EX.RATE 111.267 WITH GOLDMAN SACHS	11,379,936.000	27 Nov 17				0.00	102,275.93	102,231.83	-44.10
FX DEAL TRANSACTED ON 31 MAY 2017 JPY / USD EX.RATE 110.57 WITH GOLDMAN SACHS	19,413,547,768.000	31 May 17				0.00	175,576,989.85	175,576,989.85	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / JPY EX.RATE 0.0090577 WITH GOLDMAN SACHS	-19,413,547,768.000	31 May 17				0.00	-175,841,300.46	-171,588,719.89	4,252,580.57
Mexican peso - MXN									
FX DEAL TRANSACTED ON 07 DEC 2017 MXN / USD EX.RATE 19.221047 WITH GOLDMAN SACHS	18,935,003.000	7 Dec 17				0.00	985,118.19	954,136.03	-30,982.16
FX DEAL TRANSACTED ON 21 DEC 2017 MXN / USD EX.RATE 19.770629 WITH GOLDMAN SACHS	19,770,629.000	21 Dec 17				0.00	1,000,000.00	996,243.28	-3,756.72
FX DEAL TRANSACTED ON 27 NOV 2017 USD / MXN EX.RATE 0.0528122 WITH GOLDMAN SACHS	-18,935,003.000	27 Nov 17				0.00	-1,000,000.00	-954,136.03	45,863.97
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 11 DEC 2017 NZD / USD EX.RATE 1.4474922 WITH GOLDMAN SACHS	1,000,000.000	11 Dec 17				0.00	690,850.00	710,502.90	19,652.90
FX DEAL TRANSACTED ON 28 FEB 2017 NZD / USD EX.RATE 1.3830876 WITH GOLDMAN SACHS	1,998,203.230	28 Feb 17				0.00	1,444,740.90	1,444,740.90	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / NZD EX.RATE 0.72228 WITH GOLDMAN SACHS	-1,998,203.230	28 Feb 17				0.00	-1,443,262.23	-1,398,542.48	44,719.75
FX DEAL TRANSACTED ON 30 JUN 2017 NZD / USD EX.RATE 1.3657098 WITH GOLDMAN SACHS	1,780,891.070	30 Jun 17				0.00	1,304,004.06	1,304,004.06	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / NZD EX.RATE 0.731863 WITH GOLDMAN SACHS	-1,780,891.070	30 Jun 17				0.00	-1,303,368.28	-1,333,976.42	-30,608.14

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS INTERNATIONAL									
FX DEAL TRANSACTED ON 31 JAN 2017 NZD / USD EX.RATE 1.3633637 WITH GOLDMAN SACHS	1,998,203.230	31 Jan 17				0.00	1,465,642.11	1,465,642.11	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / NZD EX.RATE 0.732836 WITH GOLDMAN SACHS	-1,998,203.230	31 Jan 17				0.00	-1,464,355.26	-1,423,719.77	40,635.49
FX DEAL TRANSACTED ON 31 MAR 2017 NZD / USD EX.RATE 1.4305128 WITH GOLDMAN SACHS	1,905,713.270	31 Mar 17				0.00	1,332,188.86	1,332,188.86	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NZD EX.RATE 0.698541 WITH GOLDMAN SACHS	-1,905,713.270	31 Mar 17				0.00	-1,331,218.85	-1,317,896.05	13,322.80
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 18 OCT 2017 NOK / USD EX.RATE 7.9601 WITH GOLDMAN SACHS	19,305,723.170	18 Oct 17				0.00	2,425,311.64	2,425,311.64	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 NOK / USD EX.RATE 8.35724 WITH GOLDMAN SACHS	42,697,399.960	28 Feb 17				0.00	5,109,031.21	5,109,031.21	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / NOK EX.RATE 0.1196877 WITH GOLDMAN SACHS	-42,697,399.960	28 Feb 17				0.00	-5,110,355.08	-4,965,564.56	144,790.52
Swedish krona - SEK									
FX DEAL TRANSACTED ON 14 DEC 2017 USD / SEK EX.RATE 0.1187924 WITH GOLDMAN SACHS	-135,316.720	14 Dec 17				0.00	-16,074.59	-16,074.59	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / SEK EX.RATE 0.1187967 WITH GOLDMAN SACHS	-134,323.810	14 Dec 17				0.00	-15,957.23	-15,957.23	0.00
Swiss franc - CHF									
FX DEAL TRANSACTED ON 03 MAR 2017 CHF / USD EX.RATE 1.011333 WITH GOLDMAN SACHS	609,834.120	3 Mar 17				0.00	603,000.32	603,000.32	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 CHF / USD EX.RATE 0.98931 WITH GOLDMAN SACHS	12,531,959.480	14 Dec 17				0.00	12,667,373.70	12,667,373.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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GOLDMAN SACHS INTERNATIONAL									
FX DEAL TRANSACTED ON 14 DEC 2017 USD / CHF EX.RATE 1.009999 WITH GOLDMAN SACHS	-12,774.600	14 Dec 17				0.00	-12,902.33	-12,902.33	0.00
FX DEAL TRANSACTED ON 20 FEB 2017 CHF / USD EX.RATE 1.00295 WITH GOLDMAN SACHS	1,261,092.330	20 Feb 17				0.00	1,257,383.05	1,257,383.05	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 CHF / USD EX.RATE 0.980686 WITH GOLDMAN SACHS	446,916.700	24 Nov 17				0.00	455,718.45	456,549.90	831.45
FX DEAL TRANSACTED ON 30 JUN 2017 CHF / USD EX.RATE 0.95789 WITH GOLDMAN SACHS	63,217,733.340	30 Jun 17				0.00	65,996,861.16	65,996,861.16	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / CHF EX.RATE 1.045779 WITH GOLDMAN SACHS	-63,217,733.340	30 Jun 17				0.00	-66,111,776.35	-65,463,118.30	648,658.05
FX DEAL TRANSACTED ON 31 JUL 2017 CHF / USD EX.RATE 0.96952 WITH GOLDMAN SACHS	60,923,180.460	31 Jul 17				0.00	62,838,497.88	62,838,497.88	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 CHF / USD EX.RATE 0.96762 WITH GOLDMAN SACHS	65,417,705.190	31 May 17				0.00	67,606,813.82	67,606,813.82	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / CHF EX.RATE 1.0357489 WITH GOLDMAN SACHS	-65,417,705.190	31 May 17				0.00	-67,756,314.38	-67,786,855.80	-30,541.42
United States dollar - USD									
FX DEAL TRANSACTED ON 01 DEC 2017 EUR / USD EX.RATE 0.8396066 WITH GOLDMAN SACHS	-2,382,068.000	1 Dec 17				0.00	-2,382,068.00	-2,382,068.00	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 JPY / USD EX.RATE 112.454 WITH GOLDMAN SACHS	-157,490.670	1 Dec 17				0.00	-157,490.67	-157,490.67	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / EUR EX.RATE 1.1871789 WITH GOLDMAN SACHS	92,009.830	1 Dec 17				0.00	92,009.83	92,009.83	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / JPY EX.RATE 0.0088756 WITH GOLDMAN SACHS	2,266.200	1 Dec 17				0.00	2,266.20	2,266.20	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 CHF / USD EX.RATE 1.011333 WITH GOLDMAN SACHS	-603,000.320	3 Mar 17				0.00	-603,000.32	-603,000.32	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 EUR / USD EX.RATE 0.94688 WITH GOLDMAN SACHS	-1,208,435.010	3 Mar 17				0.00	-1,208,435.01	-1,208,435.01	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS INTERNATIONAL									
FX DEAL TRANSACTED ON 03 MAR 2017 GBP / USD EX.RATE 0.8163265 WITH GOLDMAN SACHS	-598,362.260	3 Mar 17				0.00	-598,362.26	-598,362.26	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 GBP / USD EX.RATE 0.7470413 WITH GOLDMAN SACHS	-59,334.550	6 Dec 17				0.00	-59,334.55	-59,334.55	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / EUR EX.RATE 1.1796432 WITH GOLDMAN SACHS	98,684.310	6 Dec 17				0.00	98,684.31	98,684.31	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / EUR EX.RATE 1.1796869 WITH GOLDMAN SACHS	190,234.660	6 Dec 17				0.00	190,234.66	190,234.66	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 MXN / USD EX.RATE 19.221047 WITH GOLDMAN SACHS	-985,118.190	7 Dec 17				0.00	-985,118.19	-985,118.19	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 EUR / USD EX.RATE 0.9346668 WITH GOLDMAN SACHS	-293,271.460	7 Feb 17				0.00	-293,271.46	-293,271.46	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / HKD EX.RATE 0.128464 WITH GOLDMAN SACHS	372,235.680	9 May 17				0.00	372,235.68	372,235.68	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / EUR EX.RATE 1.060834 WITH GOLDMAN SACHS	467,250.270	10 Mar 17				0.00	467,250.27	467,250.27	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 EUR / USD EX.RATE 0.9181531 WITH GOLDMAN SACHS	-980,608.830	10 May 17				0.00	-980,608.83	-980,608.83	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 NZD / USD EX.RATE 1.4474922 WITH GOLDMAN SACHS	-690,850.000	11 Dec 17				0.00	-690,850.00	-690,850.00	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / EUR EX.RATE 1.173109 WITH GOLDMAN SACHS	427,708.150	12 Dec 17				0.00	427,708.15	427,708.15	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 USD / GBP EX.RATE 1.324563 WITH GOLDMAN SACHS	1,521,909.270	12 Oct 17				0.00	1,521,909.27	1,521,909.27	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 USD / JPY EX.RATE 0.008907 WITH GOLDMAN SACHS	318,641.890	12 Oct 17				0.00	318,641.89	318,641.89	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 GBP / USD EX.RATE 0.7460922 WITH GOLDMAN SACHS	-1,340,317.000	13 Dec 17				0.00	-1,340,317.00	-1,340,317.00	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 CHF / USD EX.RATE 0.98931 WITH GOLDMAN SACHS	-12,667,373.700	14 Dec 17				0.00	-12,667,373.70	-12,667,373.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS INTERNATIONAL									
FX DEAL TRANSACTED ON 14 DEC 2017 JPY / USD EX.RATE 112.648 WITH GOLDMAN SACHS	-474,157.060	14 Dec 17				0.00	-474,157.06	-474,157.06	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / CHF EX.RATE 1.009999 WITH GOLDMAN SACHS	12,902.330	14 Dec 17				0.00	12,902.33	12,902.33	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / EUR EX.RATE 1.17836 WITH GOLDMAN SACHS	19,565.100	14 Dec 17				0.00	19,565.10	19,565.10	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / JPY EX.RATE 0.0089008 WITH GOLDMAN SACHS	2,111.620	14 Dec 17				0.00	2,111.62	2,111.62	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / SEK EX.RATE 0.1187924 WITH GOLDMAN SACHS	16,074.590	14 Dec 17				0.00	16,074.59	16,074.59	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / SEK EX.RATE 0.1187967 WITH GOLDMAN SACHS	15,957.230	14 Dec 17				0.00	15,957.23	15,957.23	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 EUR / USD EX.RATE 0.8960212 WITH GOLDMAN SACHS	-483,733.050	15 Jun 17				0.00	-483,733.05	-483,733.05	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 GBP / USD EX.RATE 0.7580122 WITH GOLDMAN SACHS	-1,465,856.610	18 Oct 17				0.00	-1,465,856.61	-1,465,856.61	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 NOK / USD EX.RATE 7.9601 WITH GOLDMAN SACHS	-2,425,311.640	18 Oct 17				0.00	-2,425,311.64	-2,425,311.64	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / GBP EX.RATE 1.31924 WITH GOLDMAN SACHS	6,373,260.800	18 Oct 17				0.00	6,373,260.80	6,373,260.80	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 CAD / USD EX.RATE 1.227173 WITH GOLDMAN SACHS	-74,049.360	19 Sep 17				0.00	-74,049.36	-74,049.36	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 EUR / USD EX.RATE 0.8445161 WITH GOLDMAN SACHS	-324,882.410	20 Dec 17				0.00	-324,882.41	-324,882.41	0.00
FX DEAL TRANSACTED ON 20 FEB 2017 CHF / USD EX.RATE 1.00295 WITH GOLDMAN SACHS	-1,257,383.050	20 Feb 17				0.00	-1,257,383.05	-1,257,383.05	0.00
FX DEAL TRANSACTED ON 20 FEB 2017 USD / EUR EX.RATE 1.06109 WITH GOLDMAN SACHS	672,194.210	20 Feb 17				0.00	672,194.21	672,194.21	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 EUR / USD EX.RATE 0.8693755 WITH GOLDMAN SACHS	-341,732.680	20 Jul 17				0.00	-341,732.68	-341,732.68	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS INTERNATIONAL									
FX DEAL TRANSACTED ON 21 DEC 2017 MXN / USD EX.RATE 19.770629 WITH GOLDMAN SACHS	-1,000,000.000	21 Dec 17				0.00	-1,000,000.00	-1,000,000.00	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 USD / EUR EX.RATE 1.1851 WITH GOLDMAN SACHS	75,112.360	22 Dec 17				0.00	75,112.36	75,112.36	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 USD / EUR EX.RATE 1.18063 WITH GOLDMAN SACHS	434,458.810	22 Nov 17				0.00	434,458.81	434,458.81	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / EUR EX.RATE 1.174814 WITH GOLDMAN SACHS	124,433.100	23 Oct 17				0.00	124,433.10	124,433.10	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 CHF / USD EX.RATE 0.980686 WITH GOLDMAN SACHS	-455,718.450	24 Nov 17				0.00	-455,718.45	-455,718.45	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 USD / EUR EX.RATE 1.186322 WITH GOLDMAN SACHS	1,215,249.550	24 Nov 17				0.00	1,215,249.55	1,215,249.55	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 EUR / USD EX.RATE 0.842067 WITH GOLDMAN SACHS	-328,106.740	25 Sep 17				0.00	-328,106.74	-328,106.74	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 USD / EUR EX.RATE 1.1898 WITH GOLDMAN SACHS	26,023.760	27 Dec 17				0.00	26,023.76	26,023.76	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 JPY / USD EX.RATE 111.267 WITH GOLDMAN SACHS	-102,275.930	27 Nov 17				0.00	-102,275.93	-102,275.93	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 USD / MXN EX.RATE 0.0528122 WITH GOLDMAN SACHS	1,000,000.000	27 Nov 17				0.00	1,000,000.00	1,000,000.00	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 EUR / USD EX.RATE 0.9411322 WITH GOLDMAN SACHS	-225,033,499.960	28 Feb 17				0.00	-225,033,499.96	-225,033,499.96	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 GBP / USD EX.RATE 0.8035678 WITH GOLDMAN SACHS	-134,294,278.060	28 Feb 17				0.00	-134,294,278.06	-134,294,278.06	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 NOK / USD EX.RATE 8.35724 WITH GOLDMAN SACHS	-5,109,031.210	28 Feb 17				0.00	-5,109,031.21	-5,109,031.21	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 NZD / USD EX.RATE 1.3830876 WITH GOLDMAN SACHS	-1,444,740.900	28 Feb 17				0.00	-1,444,740.90	-1,444,740.90	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / EUR EX.RATE 1.064171 WITH GOLDMAN SACHS	1,240,906.140	28 Feb 17				0.00	1,240,906.14	1,240,906.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS INTERNATIONAL									
FX DEAL TRANSACTED ON 28 FEB 2017 USD / EUR EX.RATE 1.064187 WITH GOLDMAN SACHS	225,380,194.080	28 Feb 17				0.00	225,380,194.08	225,380,194.08	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / GBP EX.RATE 1.245525 WITH GOLDMAN SACHS	134,410,286.220	28 Feb 17				0.00	134,410,286.22	134,410,286.22	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / GBP EX.RATE 1.245525 WITH GOLDMAN SACHS	1,009,925.680	28 Feb 17				0.00	1,009,925.68	1,009,925.68	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / NOK EX.RATE 0.1196877 WITH GOLDMAN SACHS	5,110,355.080	28 Feb 17				0.00	5,110,355.08	5,110,355.08	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / NZD EX.RATE 0.72228 WITH GOLDMAN SACHS	1,443,262.230	28 Feb 17				0.00	1,443,262.23	1,443,262.23	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 GBP / USD EX.RATE 0.7647792 WITH GOLDMAN SACHS	-137,672.360	28 Jul 17				0.00	-137,672.36	-137,672.36	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / EUR EX.RATE 1.188414 WITH GOLDMAN SACHS	1,439,032.850	28 Nov 17				0.00	1,439,032.85	1,439,032.85	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 CHF / USD EX.RATE 0.95789 WITH GOLDMAN SACHS	-65,996,861.160	30 Jun 17				0.00	-65,996,861.16	-65,996,861.16	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 EUR / USD EX.RATE 0.8762399 WITH GOLDMAN SACHS	-2,425,994.000	30 Jun 17				0.00	-2,425,994.00	-2,425,994.00	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 NZD / USD EX.RATE 1.3657098 WITH GOLDMAN SACHS	-1,304,004.060	30 Jun 17				0.00	-1,304,004.06	-1,304,004.06	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / CHF EX.RATE 1.045779 WITH GOLDMAN SACHS	66,111,776.350	30 Jun 17				0.00	66,111,776.35	66,111,776.35	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / NZD EX.RATE 0.731863 WITH GOLDMAN SACHS	1,303,368.280	30 Jun 17				0.00	1,303,368.28	1,303,368.28	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 EUR / USD EX.RATE 0.9324966 WITH GOLDMAN SACHS	-1,397,201.240	30 Mar 17				0.00	-1,397,201.24	-1,397,201.24	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 GBP / USD EX.RATE 0.7426915 WITH GOLDMAN SACHS	-162,439.470	30 Nov 17				0.00	-162,439.47	-162,439.47	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 GBP / USD EX.RATE 0.7944011 WITH GOLDMAN SACHS	-140,265,132.430	31 Jan 17				0.00	-140,265,132.43	-140,265,132.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS INTERNATIONAL									
FX DEAL TRANSACTED ON 31 JAN 2017 NZD / USD EX.RATE 1.3633637 WITH GOLDMAN SACHS	-1,465,642.110	31 Jan 17				0.00	-1,465,642.11	-1,465,642.11	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / GBP EX.RATE 1.259418 WITH GOLDMAN SACHS	140,332,879.910	31 Jan 17				0.00	140,332,879.91	140,332,879.91	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / NZD EX.RATE 0.732836 WITH GOLDMAN SACHS	1,464,355.260	31 Jan 17				0.00	1,464,355.26	1,464,355.26	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 CHF / USD EX.RATE 0.96952 WITH GOLDMAN SACHS	-62,838,497.880	31 Jul 17				0.00	-62,838,497.88	-62,838,497.88	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 AUD / USD EX.RATE 1.3112519 WITH GOLDMAN SACHS	-57,064,432.110	31 Mar 17				0.00	-57,064,432.11	-57,064,432.11	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 DKK / USD EX.RATE 6.95382 WITH GOLDMAN SACHS	-12,545,005.630	31 Mar 17				0.00	-12,545,005.63	-12,545,005.63	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 HKD / USD EX.RATE 7.77154 WITH GOLDMAN SACHS	-24,335,538.210	31 Mar 17				0.00	-24,335,538.21	-24,335,538.21	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 NZD / USD EX.RATE 1.4305128 WITH GOLDMAN SACHS	-1,332,188.860	31 Mar 17				0.00	-1,332,188.86	-1,332,188.86	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.762223 WITH GOLDMAN SACHS	61,085.120	31 Mar 17				0.00	61,085.12	61,085.12	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.762252 WITH GOLDMAN SACHS	57,036,147.940	31 Mar 17				0.00	57,036,147.94	57,036,147.94	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / DKK EX.RATE 0.1439982 WITH GOLDMAN SACHS	12,561,782.210	31 Mar 17				0.00	12,561,782.21	12,561,782.21	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / HKD EX.RATE 0.1287564 WITH GOLDMAN SACHS	24,351,007.590	31 Mar 17				0.00	24,351,007.59	24,351,007.59	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NZD EX.RATE 0.698541 WITH GOLDMAN SACHS	1,331,218.850	31 Mar 17				0.00	1,331,218.85	1,331,218.85	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 CHF / USD EX.RATE 0.96762 WITH GOLDMAN SACHS	-67,606,813.820	31 May 17				0.00	-67,606,813.82	-67,606,813.82	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 EUR / USD EX.RATE 0.8878377 WITH GOLDMAN SACHS	-2,909,670.060	31 May 17				0.00	-2,909,670.06	-2,909,670.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS INTERNATIONAL									
FX DEAL TRANSACTED ON 31 MAY 2017 EUR / USD EX.RATE 0.8892604 WITH GOLDMAN SACHS	-245,862,379.200	31 May 17				0.00	-245,862,379.20	-245,862,379.20	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 GBP / USD EX.RATE 0.7744434 WITH GOLDMAN SACHS	-133,012,197.740	31 May 17				0.00	-133,012,197.74	-133,012,197.74	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 JPY / USD EX.RATE 110.57 WITH GOLDMAN SACHS	-175,576,989.850	31 May 17				0.00	-175,576,989.85	-175,576,989.85	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / CHF EX.RATE 1.0357489 WITH GOLDMAN SACHS	67,756,314.380	31 May 17				0.00	67,756,314.38	67,756,314.38	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / EUR EX.RATE 1.126536 WITH GOLDMAN SACHS	246,300,962.370	31 May 17				0.00	246,300,962.37	246,300,962.37	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / GBP EX.RATE 1.292625 WITH GOLDMAN SACHS	133,153,837.060	31 May 17				0.00	133,153,837.06	133,153,837.06	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / JPY EX.RATE 0.0090577 WITH GOLDMAN SACHS	175,841,300.460	31 May 17				0.00	175,841,300.46	175,841,300.46	0.00
Total GOLDMAN SACHS INTERNATIONAL							.000.00	6,316,618.88	6,316,618.88

NORTHERN TRUST COMPANY, CHICAGO

Cash and Cash Equivalents

Australian dollar - AUD

FX DEAL TRANSACTED ON 01 MAR 2017 AUD / USD EX.RATE 1.307451 WITH NORTHERN TRUST	1,763.210	1 Mar 17				0.00	1,348.59	1,348.59	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 AUD / USD EX.RATE 1.307451 WITH NORTHERN TRUST	8,752.220	1 Mar 17				0.00	6,694.11	6,694.11	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / AUD EX.RATE 0.764847 WITH NORTHERN TRUST	-1,901.900	1 Mar 17				0.00	-1,454.66	-1,454.66	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / AUD EX.RATE 0.764847 WITH NORTHERN TRUST	-9,503.640	1 Mar 17				0.00	-7,268.83	-7,268.83	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 MAR 2017 USD / AUD EX.RATE 0.765 WITH NORTHERN TRUST	-74,297.470	1 Mar 17				0.00	-56,837.56	-56,837.56	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / AUD EX.RATE 0.765 WITH NORTHERN TRUST	-79.240	1 Mar 17				0.00	-60.62	-60.62	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / AUD EX.RATE 0.765 WITH NORTHERN TRUST	-31,575.500	1 Mar 17				0.00	-24,155.26	-24,155.26	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / AUD EX.RATE 0.765 WITH NORTHERN TRUST	-4,874.210	1 Mar 17				0.00	-3,728.77	-3,728.77	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / AUD EX.RATE 0.7528 WITH NORTHERN TRUST	-6.950	1 May 17				0.00	-5.23	-5.23	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / AUD EX.RATE 0.753049 WITH NORTHERN TRUST	-4,335.290	1 May 17				0.00	-3,264.69	-3,264.69	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / AUD EX.RATE 0.753049 WITH NORTHERN TRUST	-5,648.000	1 May 17				0.00	-4,253.22	-4,254.92	-1.70
FX DEAL TRANSACTED ON 01 MAY 2017 USD / AUD EX.RATE 0.753049 WITH NORTHERN TRUST	-8,667.180	1 May 17				0.00	-6,526.81	-6,526.81	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / AUD EX.RATE 0.7968 WITH NORTHERN TRUST	-8,525.650	1 Sep 17				0.00	-6,793.24	-6,793.24	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / AUD EX.RATE 0.7968 WITH NORTHERN TRUST	-92,021.730	1 Sep 17				0.00	-73,322.91	-73,322.91	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / AUD EX.RATE 0.7968 WITH NORTHERN TRUST	-49,300.520	1 Sep 17				0.00	-39,282.65	-39,282.65	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / AUD EX.RATE 0.7968 WITH NORTHERN TRUST	-87.840	1 Sep 17				0.00	-69.99	-69.99	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / AUD EX.RATE 0.767446 WITH NORTHERN TRUST	-12,101.460	2 Feb 17				0.00	-9,287.22	-9,287.22	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / AUD EX.RATE 0.767446 WITH NORTHERN TRUST	-50,774.420	2 Feb 17				0.00	-38,966.63	-38,966.63	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 AUD / USD EX.RATE 1.3195258 WITH NORTHERN	13,471.390	2 Mar 17				0.00	10,209.27	10,209.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 MAR 2017 AUD / USD EX.RATE 1.3195258 WITH NORTHERN	66,861.140	2 Mar 17				0.00	50,670.58	50,670.58	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / AUD EX.RATE 0.757848 WITH NORTHERN TRUST	-15,136.310	2 Mar 17				0.00	-11,471.02	-11,471.02	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / AUD EX.RATE 0.757848 WITH NORTHERN TRUST	-75,687.510	2 Mar 17				0.00	-57,359.63	-57,359.63	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / AUD EX.RATE 0.75135 WITH NORTHERN TRUST	-12,464.700	2 May 17				0.00	-9,365.35	-9,365.35	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / AUD EX.RATE 0.75135 WITH NORTHERN TRUST	-24,998.590	2 May 17				0.00	-18,782.69	-18,782.69	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 USD / AUD EX.RATE 0.77169 WITH NORTHERN TRUST	-120,800.000	2 Nov 17				0.00	-93,220.15	-93,220.15	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / AUD EX.RATE 0.7599 WITH NORTHERN TRUST	-110.760	3 Apr 17				0.00	-84.17	-84.17	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / AUD EX.RATE 0.7599 WITH NORTHERN TRUST	-95,013.880	3 Apr 17				0.00	-72,201.05	-72,201.05	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / AUD EX.RATE 0.7599 WITH NORTHERN TRUST	-12.580	3 Apr 17				0.00	-9.56	-9.56	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / AUD EX.RATE 0.7599 WITH NORTHERN TRUST	-19.380	3 Apr 17				0.00	-14.73	-14.73	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / AUD EX.RATE 0.7599 WITH NORTHERN TRUST	-174.380	3 Apr 17				0.00	-132.51	-132.51	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / AUD EX.RATE 0.7599 WITH NORTHERN TRUST	-610.080	3 Apr 17				0.00	-463.60	-463.60	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 USD / AUD EX.RATE 0.768346 WITH NORTHERN TRUST	-6,035.450	3 Feb 17				0.00	-4,637.31	-4,637.31	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 AUD / USD EX.RATE 1.3214386 WITH NORTHERN	1,848.670	3 Mar 17				0.00	1,398.98	1,398.98	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 AUD / USD EX.RATE 1.3214386 WITH NORTHERN	9,175.620	3 Mar 17				0.00	6,943.66	6,943.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 MAR 2017 USD / AUD EX.RATE 0.756751 WITH NORTHERN TRUST	-1,838.020	3 Mar 17				0.00	-1,390.92	-1,390.92	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / AUD EX.RATE 0.756751 WITH NORTHERN TRUST	-9,184.260	3 Mar 17				0.00	-6,950.20	-6,950.20	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / AUD EX.RATE 0.745351 WITH NORTHERN TRUST	-5,994.270	3 May 17				0.00	-4,467.84	-4,467.84	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / AUD EX.RATE 0.745351 WITH NORTHERN TRUST	-11,988.530	3 May 17				0.00	-8,935.66	-8,935.66	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / AUD EX.RATE 0.7596 WITH NORTHERN TRUST	-13.020	4 Jul 17				0.00	-9.89	-9.89	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / AUD EX.RATE 0.7596 WITH NORTHERN TRUST	-4.340	4 Jul 17				0.00	-3.30	-3.30	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / AUD EX.RATE 0.7601 WITH NORTHERN TRUST	-79,672.000	4 Jul 17				0.00	-60,558.69	-60,558.69	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / AUD EX.RATE 0.739452 WITH NORTHERN TRUST	-3,997.570	4 May 17				0.00	-2,956.01	-2,956.01	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / AUD EX.RATE 0.739452 WITH NORTHERN TRUST	-7,931.090	4 May 17				0.00	-5,864.66	-5,864.66	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / AUD EX.RATE 0.785243 WITH NORTHERN TRUST	-45,014.280	4 Oct 17				0.00	-35,347.15	-35,347.15	0.00
FX DEAL TRANSACTED ON 05 APR 2017 AUD / USD EX.RATE 1.3200275 WITH NORTHERN	155,000.000	5 Apr 17				0.00	117,421.80	117,421.80	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 AUD / USD EX.RATE 1.3164824 WITH NORTHERN	231,414.000	5 Jul 17				0.00	175,782.07	175,782.07	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / AUD EX.RATE 0.7542 WITH NORTHERN TRUST	-48.170	6 Apr 17				0.00	-36.33	-36.33	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / AUD EX.RATE 0.7542 WITH NORTHERN TRUST	-41.170	6 Apr 17				0.00	-31.05	-31.05	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / AUD EX.RATE 0.763547 WITH NORTHERN TRUST	-6,812.670	6 Feb 17				0.00	-5,201.79	-5,201.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 JAN 2017 AUD / USD EX.RATE 1.3660456 WITH NORTHERN	176,000.000	6 Jan 17				0.00	128,839.04	128,839.04	0.00
FX DEAL TRANSACTED ON 06 JUL 2017 AUD / USD EX.RATE 1.3178703 WITH NORTHERN	1,389,595.000	6 Jul 17				0.00	1,054,424.69	1,054,424.69	0.00
FX DEAL TRANSACTED ON 06 JUL 2017 USD / AUD EX.RATE 0.758 WITH NORTHERN TRUST	-52,866.000	6 Jul 17				0.00	-40,072.43	-40,072.43	0.00
FX DEAL TRANSACTED ON 06 JUL 2017 USD / AUD EX.RATE 0.758062 WITH NORTHERN TRUST	-1,420,232.480	6 Jul 17				0.00	-1,076,624.27	-1,136,327.98	-59,703.71
FX DEAL TRANSACTED ON 07 APR 2017 USD / AUD EX.RATE 0.7493 WITH NORTHERN TRUST	-39.270	7 Apr 17				0.00	-29.43	-29.43	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / AUD EX.RATE 0.74985 WITH NORTHERN TRUST	-6,450.000	7 Apr 17				0.00	-4,836.53	-4,843.63	-7.10
FX DEAL TRANSACTED ON 07 AUG 2017 USD / AUD EX.RATE 0.7909 WITH NORTHERN TRUST	-347,686.770	7 Aug 17				0.00	-274,985.47	-274,985.47	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 AUD / USD EX.RATE 1.3167458 WITH NORTHERN	7,039.260	7 Mar 17				0.00	5,345.95	5,345.95	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 AUD / USD EX.RATE 1.3167458 WITH NORTHERN	34,936.230	7 Mar 17				0.00	26,532.25	26,532.25	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 AUD / USD EX.RATE 1.3180631 WITH NORTHERN	10,490,137.070	7 Mar 17				0.00	7,958,751.60	7,947,852.67	-10,898.93
FX DEAL TRANSACTED ON 07 MAR 2017 USD / AUD EX.RATE 0.757235 WITH NORTHERN TRUST	-10,490,137.070	7 Mar 17				0.00	-7,943,498.94	-7,957,293.23	-13,794.29
FX DEAL TRANSACTED ON 07 MAR 2017 USD / AUD EX.RATE 0.757374 WITH NORTHERN TRUST	-1,286,119.000	7 Mar 17				0.00	-974,073.09	-975,585.54	-1,512.45
FX DEAL TRANSACTED ON 07 MAR 2017 USD / AUD EX.RATE 0.759448 WITH NORTHERN TRUST	-7,033.410	7 Mar 17				0.00	-5,341.51	-5,341.51	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / AUD EX.RATE 0.759448 WITH NORTHERN TRUST	-35,170.780	7 Mar 17				0.00	-26,710.38	-26,710.38	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 USD / AUD EX.RATE 0.8029 WITH NORTHERN TRUST	-8.080	7 Sep 17				0.00	-6.49	-6.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 SEP 2017 USD / AUD EX.RATE 0.8029 WITH NORTHERN TRUST	-7.080	7 Sep 17				0.00	-5.68	-5.68	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 USD / AUD EX.RATE 0.80373 WITH NORTHERN TRUST	-80,700.000	7 Sep 17				0.00	-64,861.01	-64,861.01	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / AUD EX.RATE 0.79012 WITH NORTHERN TRUST	-174,000.000	8 Aug 17				0.00	-137,480.88	-137,480.88	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / AUD EX.RATE 0.7921 WITH NORTHERN TRUST	-512,781.510	8 Aug 17				0.00	-406,174.23	-406,174.23	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 USD / AUD EX.RATE 0.764347 WITH NORTHERN TRUST	-53,020.350	8 Feb 17				0.00	-40,525.95	-40,525.95	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 AUD / USD EX.RATE 1.3245893 WITH NORTHERN	10,029.500	8 Mar 17				0.00	7,571.78	7,571.78	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 AUD / USD EX.RATE 1.3245893 WITH NORTHERN	49,779.040	8 Mar 17				0.00	37,580.74	37,580.74	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / AUD EX.RATE 0.754951 WITH NORTHERN TRUST	-5,188.790	8 Mar 17				0.00	-3,917.28	-3,917.28	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / AUD EX.RATE 0.754951 WITH NORTHERN TRUST	-25,949.620	8 Mar 17				0.00	-19,590.69	-19,590.69	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 AUD / USD EX.RATE 1.3547657 WITH NORTHERN	927,286.260	8 May 17				0.00	684,462.44	703,392.97	18,930.53
FX DEAL TRANSACTED ON 08 MAY 2017 USD / AUD EX.RATE 0.7387 WITH NORTHERN TRUST	-1,926,708.000	8 May 17				0.00	-1,423,259.20	-1,423,259.20	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / AUD EX.RATE 0.7673 WITH NORTHERN TRUST	-1,000.000	8 Nov 17				0.00	-767.30	-767.30	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 USD / AUD EX.RATE 0.7871 WITH NORTHERN TRUST	-15.580	9 Aug 17				0.00	-12.26	-12.26	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 AUD / USD EX.RATE 1.3100494 WITH NORTHERN	98,000.000	9 Feb 17				0.00	74,806.34	74,806.34	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / AUD EX.RATE 0.75297 WITH NORTHERN TRUST	-281,000.000	9 Jun 17				0.00	-211,584.57	-211,584.57	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 MAY 2017 USD / AUD EX.RATE 0.736153 WITH NORTHERN TRUST	-13,533.930	9 May 17				0.00	-9,963.04	-9,963.04	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / AUD EX.RATE 0.736153 WITH NORTHERN TRUST	-12,731.760	9 May 17				0.00	-9,372.52	-9,372.52	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 AUD / USD EX.RATE 1.3053893 WITH NORTHERN	2,000.000	9 Nov 17				0.00	1,532.11	1,532.11	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 USD / AUD EX.RATE 0.7759 WITH NORTHERN TRUST	-7.070	9 Oct 17				0.00	-5.49	-5.49	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 USD / AUD EX.RATE 0.7759067 WITH NORTHERN	-23.160	9 Oct 17				0.00	-17.97	-17.97	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / AUD EX.RATE 0.7498 WITH NORTHERN TRUST	-185.060	10 Apr 17				0.00	-138.76	-138.76	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / AUD EX.RATE 0.7498 WITH NORTHERN TRUST	-11.900	10 Apr 17				0.00	-8.92	-8.92	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / AUD EX.RATE 0.7498 WITH NORTHERN TRUST	-61.690	10 Apr 17				0.00	-46.26	-46.26	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / AUD EX.RATE 0.7501 WITH NORTHERN TRUST	-20.660	10 Apr 17				0.00	-15.50	-15.50	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / AUD EX.RATE 0.7501 WITH NORTHERN TRUST	-2.410	10 Apr 17				0.00	-1.81	-1.81	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 AUD / USD EX.RATE 1.2683917 WITH NORTHERN	855,443.000	10 Aug 17				0.00	674,431.26	674,431.26	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / AUD EX.RATE 0.788017 WITH NORTHERN TRUST	-1,728,169.000	10 Aug 17				0.00	-1,361,826.55	-1,382,707.98	-20,881.43
FX DEAL TRANSACTED ON 10 MAR 2017 USD / AUD EX.RATE 0.754 WITH NORTHERN TRUST	-11.100	10 Mar 17				0.00	-8.37	-8.37	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / AUD EX.RATE 0.754 WITH NORTHERN TRUST	-12.100	10 Mar 17				0.00	-9.12	-9.12	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 AUD / USD EX.RATE 1.3565944 WITH NORTHERN	407,611.000	10 May 17				0.00	300,466.37	309,193.32	8,726.95

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 MAY 2017 USD / AUD EX.RATE 0.7377 WITH NORTHERN TRUST	-489,663.000	10 May 17				0.00	-361,224.40	-361,224.40	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / AUD EX.RATE 0.738952 WITH NORTHERN TRUST	-14,062.250	10 May 17				0.00	-10,391.33	-10,391.33	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / AUD EX.RATE 0.738952 WITH NORTHERN TRUST	-12,961.650	10 May 17				0.00	-9,578.04	-9,578.04	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / AUD EX.RATE 0.736653 WITH NORTHERN TRUST	-14,020.080	11 May 17				0.00	-10,327.93	-10,327.93	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / AUD EX.RATE 0.736653 WITH NORTHERN TRUST	-12,091.460	11 May 17				0.00	-8,907.21	-8,907.21	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 AUD / USD EX.RATE 1.2451749 WITH NORTHERN	10,968,561.290	11 Sep 17				0.00	8,808,851.57	8,775,945.67	-32,905.90
FX DEAL TRANSACTED ON 11 SEP 2017 USD / AUD EX.RATE 0.802156 WITH NORTHERN TRUST	-10,968,561.290	11 Sep 17				0.00	-8,798,497.25	-8,389,852.78	408,644.47
FX DEAL TRANSACTED ON 12 APR 2017 USD / AUD EX.RATE 0.7476 WITH NORTHERN TRUST	-15.750	12 Apr 17				0.00	-11.77	-11.77	0.00
FX DEAL TRANSACTED ON 12 APR 2017 USD / AUD EX.RATE 0.7476 WITH NORTHERN TRUST	-53.990	12 Apr 17				0.00	-40.36	-40.36	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 AUD / USD EX.RATE 1.3224015 WITH NORTHERN	8,245,772.290	12 Dec 17				0.00	6,235,453.01	6,307,191.41	71,738.40
FX DEAL TRANSACTED ON 12 DEC 2017 USD / AUD EX.RATE 0.7558 WITH NORTHERN TRUST	-8,245,772.290	12 Dec 17				0.00	-6,232,154.70	-6,448,316.36	-216,161.66
FX DEAL TRANSACTED ON 12 JAN 2017 USD / AUD EX.RATE 0.74905 WITH NORTHERN TRUST	-12,705.730	12 Jan 17				0.00	-9,517.23	-9,527.39	-10.16
FX DEAL TRANSACTED ON 12 JUN 2017 AUD / USD EX.RATE 1.3267878 WITH NORTHERN	10,441,358.810	12 Jun 17				0.00	7,869,652.14	7,920,292.49	50,640.35
FX DEAL TRANSACTED ON 12 JUN 2017 USD / AUD EX.RATE 0.752728 WITH NORTHERN TRUST	-10,441,358.810	12 Jun 17				0.00	-7,859,503.13	-8,354,130.98	-494,627.85
FX DEAL TRANSACTED ON 12 MAY 2017 USD / AUD EX.RATE 0.739252 WITH NORTHERN TRUST	-14,455.700	12 May 17				0.00	-10,686.41	-10,686.41	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 MAY 2017 USD / AUD EX.RATE 0.739252 WITH NORTHERN TRUST	-13,469.340	12 May 17				0.00	-9,957.24	-9,957.24	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 USD / AUD EX.RATE 0.78207 WITH NORTHERN TRUST	-57,200.000	12 Oct 17				0.00	-44,734.40	-44,734.40	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 AUD / USD EX.RATE 1.24533 WITH NORTHERN TRUST	146,000.000	12 Sep 17				0.00	117,238.00	117,238.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 AUD / USD EX.RATE 1.313108 WITH NORTHERN TRUST	1,779.040	13 Dec 17				0.00	1,354.83	1,354.83	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 AUD / USD EX.RATE 1.313108 WITH NORTHERN TRUST	12,809.180	13 Dec 17				0.00	9,754.86	9,754.86	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / AUD EX.RATE 0.7529 WITH NORTHERN TRUST	-251,228.250	13 Jun 17				0.00	-189,149.75	-189,149.75	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 AUD / USD EX.RATE 1.318475 WITH NORTHERN TRUST	2,049.190	13 Mar 17				0.00	1,554.21	1,554.21	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 AUD / USD EX.RATE 1.318475 WITH NORTHERN TRUST	10,170.920	13 Mar 17				0.00	7,714.15	7,714.15	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / AUD EX.RATE 0.7576 WITH NORTHERN TRUST	-98.760	13 Mar 17				0.00	-74.82	-74.82	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 AUD / USD EX.RATE 1.2673147 WITH NORTHERN	90,000.000	13 Oct 17				0.00	71,016.30	71,016.30	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 AUD / USD EX.RATE 1.2685526 WITH NORTHERN	268,840.000	13 Oct 17				0.00	211,926.57	211,926.57	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 AUD / USD EX.RATE 1.2688826 WITH NORTHERN	2,722,789.000	13 Oct 17				0.00	2,145,816.40	2,082,661.37	-63,155.03
FX DEAL TRANSACTED ON 13 OCT 2017 USD / AUD EX.RATE 0.7881 WITH NORTHERN TRUST	-264,135.420	13 Oct 17				0.00	-208,165.12	-208,165.12	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / AUD EX.RATE 0.7881 WITH NORTHERN TRUST	-220,298.170	13 Oct 17				0.00	-173,616.99	-173,616.99	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / AUD EX.RATE 0.7881 WITH NORTHERN TRUST	-151,417.720	13 Oct 17				0.00	-119,332.31	-119,332.31	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 OCT 2017 USD / AUD EX.RATE 0.7887 WITH NORTHERN TRUST	-3,750,000.000	13 Oct 17				0.00	-2,957,625.00	-2,957,625.00	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / AUD EX.RATE 0.7571 WITH NORTHERN TRUST	-127.380	14 Apr 17				0.00	-96.44	-96.44	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / AUD EX.RATE 0.7571 WITH NORTHERN TRUST	-127.380	14 Apr 17				0.00	-96.44	-96.44	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / AUD EX.RATE 0.7571 WITH NORTHERN TRUST	-85,740.550	14 Apr 17				0.00	-64,914.17	-64,914.17	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / AUD EX.RATE 0.7573 WITH NORTHERN TRUST	-8,722.220	14 Apr 17				0.00	-6,605.34	-6,605.34	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / AUD EX.RATE 0.7573 WITH NORTHERN TRUST	-26,166.660	14 Apr 17				0.00	-19,816.01	-19,816.01	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / AUD EX.RATE 0.7577 WITH NORTHERN TRUST	-30.160	14 Apr 17				0.00	-22.85	-22.85	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 AUD / USD EX.RATE 1.303781 WITH NORTHERN TRUST	128,725.000	14 Dec 17				0.00	98,732.08	98,732.08	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 AUD / USD EX.RATE 1.3038609 WITH NORTHERN	7,555.020	14 Dec 17				0.00	5,794.35	5,794.35	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 AUD / USD EX.RATE 1.3038609 WITH NORTHERN	54,401.230	14 Dec 17				0.00	41,723.19	41,723.19	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / AUD EX.RATE 0.7667 WITH NORTHERN TRUST	-45,791.460	14 Dec 17				0.00	-35,108.31	-35,108.31	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / AUD EX.RATE 0.7667 WITH NORTHERN TRUST	-2,411.640	14 Dec 17				0.00	-1,849.00	-1,849.00	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 AUD / USD EX.RATE 1.3127374 WITH NORTHERN	1,451,873.000	14 Jun 17				0.00	1,105,988.94	1,161,643.56	55,654.62
FX DEAL TRANSACTED ON 14 JUN 2017 USD / AUD EX.RATE 0.7624 WITH NORTHERN TRUST	-547,306.130	14 Jun 17				0.00	-417,266.19	-417,266.19	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / AUD EX.RATE 0.7628 WITH NORTHERN TRUST	-1,143,746.000	14 Jun 17				0.00	-872,449.45	-872,449.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 MAR 2017 AUD / USD EX.RATE 1.3193448 WITH NORTHERN	4,082.100	14 Mar 17				0.00	3,094.04	3,094.04	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 AUD / USD EX.RATE 1.3193448 WITH NORTHERN	20,259.640	14 Mar 17				0.00	15,355.83	15,355.83	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / AUD EX.RATE 0.7973 WITH NORTHERN TRUST	-35.330	14 Sep 17				0.00	-28.17	-28.17	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / AUD EX.RATE 0.7973 WITH NORTHERN TRUST	-5.980	14 Sep 17				0.00	-4.77	-4.77	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / AUD EX.RATE 0.7973 WITH NORTHERN TRUST	-109.450	14 Sep 17				0.00	-87.26	-87.26	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / AUD EX.RATE 0.7973 WITH NORTHERN TRUST	-21.360	14 Sep 17				0.00	-17.03	-17.03	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / AUD EX.RATE 0.79754 WITH NORTHERN TRUST	-486.060	14 Sep 17				0.00	-387.65	-387.80	-0.15
FX DEAL TRANSACTED ON 14 SEP 2017 USD / AUD EX.RATE 0.79754 WITH NORTHERN TRUST	-9,233.940	14 Sep 17				0.00	-7,364.44	-7,367.30	-2.86
FX DEAL TRANSACTED ON 15 DEC 2017 AUD / USD EX.RATE 1.3065866 WITH NORTHERN	4,677.930	15 Dec 17				0.00	3,580.27	3,580.27	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 AUD / USD EX.RATE 1.3065866 WITH NORTHERN	33,682.780	15 Dec 17				0.00	25,779.22	25,779.22	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / AUD EX.RATE 0.7648 WITH NORTHERN TRUST	-2,367.230	15 Dec 17				0.00	-1,810.46	-1,810.46	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / AUD EX.RATE 0.7579 WITH NORTHERN TRUST	-768,500.100	15 Jun 17				0.00	-582,446.23	-582,446.23	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 AUD / USD EX.RATE 1.3071502 WITH NORTHERN	237,510.440	15 Mar 17				0.00	181,700.95	181,700.95	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / AUD EX.RATE 0.741752 WITH NORTHERN TRUST	-13,301.240	15 May 17				0.00	-9,866.22	-9,866.22	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / AUD EX.RATE 0.741752 WITH NORTHERN TRUST	-14,309.600	15 May 17				0.00	-10,614.17	-10,614.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 SEP 2017 USD / AUD EX.RATE 0.7998 WITH NORTHERN TRUST	-10.200	15 Sep 17				0.00	-8.16	-8.16	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 AUD / USD EX.RATE 1.3012531 WITH NORTHERN	2,580,343.000	16 Feb 17				0.00	1,982,967.79	1,954,996.95	-27,970.84
FX DEAL TRANSACTED ON 16 FEB 2017 USD / AUD EX.RATE 0.7689 WITH NORTHERN TRUST	-2,700,000.000	16 Feb 17				0.00	-2,076,030.00	-2,076,030.00	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 AUD / USD EX.RATE 1.303329 WITH NORTHERN TRUST	307,289.670	16 Mar 17				0.00	235,772.92	235,772.92	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / AUD EX.RATE 0.7664 WITH NORTHERN TRUST	-32.000	16 Mar 17				0.00	-24.52	-24.52	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 AUD / USD EX.RATE 1.3452975 WITH NORTHERN	271,000.000	16 May 17				0.00	201,442.43	201,442.43	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / AUD EX.RATE 0.743051 WITH NORTHERN TRUST	-13,189.370	16 May 17				0.00	-9,800.37	-9,800.37	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / AUD EX.RATE 0.743051 WITH NORTHERN TRUST	-14,192.150	16 May 17				0.00	-10,545.49	-10,545.49	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 AUD / USD EX.RATE 1.2715334 WITH NORTHERN	4,000.000	16 Oct 17				0.00	3,145.81	3,145.81	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / AUD EX.RATE 0.7857 WITH NORTHERN TRUST	-67,629.220	16 Oct 17				0.00	-53,136.28	-53,136.28	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / AUD EX.RATE 0.78612 WITH NORTHERN TRUST	-3,000.000	16 Oct 17				0.00	-2,358.36	-2,358.36	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 AUD / USD EX.RATE 1.3038609 WITH NORTHERN	97,402.520	17 Feb 17				0.00	74,703.15	74,703.15	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 AUD / USD EX.RATE 1.3038609 WITH NORTHERN	63,817.020	17 Feb 17				0.00	48,944.65	48,944.65	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 AUD / USD EX.RATE 1.3038609 WITH NORTHERN	63,912.600	17 Feb 17				0.00	49,017.96	49,017.96	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 AUD / USD EX.RATE 1.3038609 WITH NORTHERN	97,402.520	17 Feb 17				0.00	74,703.15	74,703.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 FEB 2017 USD / AUD EX.RATE 0.766953 WITH NORTHERN TRUST	-97,402.520	17 Feb 17				0.00	-74,703.15	-74,824.62	-121.47
FX DEAL TRANSACTED ON 17 FEB 2017 USD / AUD EX.RATE 0.766953 WITH NORTHERN TRUST	-63,817.020	17 Feb 17				0.00	-48,944.65	-49,024.24	-79.59
FX DEAL TRANSACTED ON 17 MAR 2017 AUD / USD EX.RATE 1.2974914 WITH NORTHERN	180,821.030	17 Mar 17				0.00	139,362.02	139,362.02	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / AUD EX.RATE 0.7712 WITH NORTHERN TRUST	-211,000.000	17 Mar 17				0.00	-162,723.20	-162,723.20	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / AUD EX.RATE 0.742252 WITH NORTHERN TRUST	-14,440.450	17 May 17				0.00	-10,718.45	-10,718.45	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / AUD EX.RATE 0.742252 WITH NORTHERN TRUST	-13,582.310	17 May 17				0.00	-10,081.50	-10,081.50	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 AUD / USD EX.RATE 1.3038609 WITH NORTHERN	9,155.150	18 Dec 17				0.00	7,021.57	7,021.57	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 AUD / USD EX.RATE 1.3038609 WITH NORTHERN	65,924.300	18 Dec 17				0.00	50,560.84	50,560.84	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / AUD EX.RATE 0.742352 WITH NORTHERN TRUST	-14,508.690	18 May 17				0.00	-10,770.56	-10,770.56	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / AUD EX.RATE 0.742352 WITH NORTHERN TRUST	-13,956.020	18 May 17				0.00	-10,360.28	-10,360.28	0.00
FX DEAL TRANSACTED ON 19 APR 2017 AUD / USD EX.RATE 1.3310262 WITH NORTHERN	405,112.000	19 Apr 17				0.00	304,360.65	304,360.65	0.00
FX DEAL TRANSACTED ON 19 APR 2017 USD / AUD EX.RATE 0.7514 WITH NORTHERN TRUST	-234,416.720	19 Apr 17				0.00	-176,140.72	-176,140.72	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 AUD / USD EX.RATE 1.3067574 WITH NORTHERN	17,334.380	19 Dec 17				0.00	13,265.19	13,265.19	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 AUD / USD EX.RATE 1.3067574 WITH NORTHERN	124,821.360	19 Dec 17				0.00	95,519.92	95,519.92	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 USD / AUD EX.RATE 0.7647 WITH NORTHERN TRUST	-72,648.000	19 Dec 17				0.00	-55,553.93	-55,553.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 JUN 2017 USD / AUD EX.RATE 0.7594 WITH NORTHERN TRUST	-210,453.530	19 Jun 17				0.00	-159,818.41	-159,818.41	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / AUD EX.RATE 0.743851 WITH NORTHERN TRUST	-13,780.000	19 May 17				0.00	-10,250.27	-10,250.27	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / AUD EX.RATE 0.743851 WITH NORTHERN TRUST	-13,530.100	19 May 17				0.00	-10,064.38	-10,064.38	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / AUD EX.RATE 0.7529 WITH NORTHERN TRUST	-401,990.200	20 Apr 17				0.00	-302,658.42	-302,658.42	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 AUD / USD EX.RATE 1.3040309 WITH NORTHERN	7,622.820	20 Dec 17				0.00	5,845.58	5,845.58	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 AUD / USD EX.RATE 1.3040309 WITH NORTHERN	54,889.600	20 Dec 17				0.00	42,092.25	42,092.25	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / AUD EX.RATE 0.7572 WITH NORTHERN TRUST	-2,078.730	20 Jun 17				0.00	-1,574.01	-1,574.01	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 AUD / USD EX.RATE 1.2934736 WITH NORTHERN	392,587.770	20 Mar 17				0.00	303,514.32	303,514.32	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / AUD EX.RATE 0.807618 WITH NORTHERN TRUST	-543,503.110	20 Sep 17				0.00	-438,942.89	-438,942.89	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / AUD EX.RATE 0.753725 WITH NORTHERN TRUST	-586,867.220	21 Apr 17				0.00	-442,336.50	-442,336.50	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / AUD EX.RATE 0.7538 WITH NORTHERN TRUST	-205,006.710	21 Apr 17				0.00	-154,534.06	-154,534.06	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 AUD / USD EX.RATE 1.3017104 WITH NORTHERN	572,089.340	21 Feb 17				0.00	439,490.47	439,490.47	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 AUD / USD EX.RATE 1.3036909 WITH NORTHERN	74,073.050	21 Feb 17				0.00	56,817.96	56,817.96	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 AUD / USD EX.RATE 1.3036909 WITH NORTHERN	170,028.340	21 Feb 17				0.00	130,420.75	130,420.75	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / AUD EX.RATE 0.79142 WITH NORTHERN TRUST	-234,000.000	21 Jul 17				0.00	-185,192.28	-185,192.28	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 SEP 2017 USD / AUD EX.RATE 0.793839 WITH NORTHERN TRUST	-669,473.570	21 Sep 17				0.00	-531,454.23	-531,454.23	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 AUD / USD EX.RATE 1.2950784 WITH NORTHERN	410.210	22 Dec 17				0.00	316.75	316.75	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 AUD / USD EX.RATE 1.2950784 WITH NORTHERN	2,955.230	22 Dec 17				0.00	2,281.89	2,281.89	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 AUD / USD EX.RATE 1.2971481 WITH NORTHERN	339,988.850	22 Feb 17				0.00	262,104.88	262,104.88	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 AUD / USD EX.RATE 1.3038711 WITH NORTHERN	30,256.240	22 Mar 17				0.00	23,204.93	23,204.93	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 AUD / USD EX.RATE 1.3038711 WITH NORTHERN	61,747.830	22 Mar 17				0.00	47,357.31	47,357.31	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / AUD EX.RATE 0.766947 WITH NORTHERN TRUST	-30,680.230	22 Mar 17				0.00	-23,530.11	-23,530.11	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / AUD EX.RATE 0.766947 WITH NORTHERN TRUST	-63,918.320	22 Mar 17				0.00	-49,021.96	-49,021.96	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / AUD EX.RATE 0.74825 WITH NORTHERN TRUST	-14,080.000	22 May 17				0.00	-10,535.36	-10,535.36	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / AUD EX.RATE 0.74825 WITH NORTHERN TRUST	-13,814.300	22 May 17				0.00	-10,336.55	-10,336.55	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / AUD EX.RATE 0.796109 WITH NORTHERN TRUST	-132,731.150	22 Sep 17				0.00	-105,668.46	-105,668.46	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / AUD EX.RATE 0.7962 WITH NORTHERN TRUST	-16.110	22 Sep 17				0.00	-12.83	-12.83	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / AUD EX.RATE 0.79754 WITH NORTHERN TRUST	-145,784.870	22 Sep 17				0.00	-116,269.27	-116,269.27	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 AUD / USD EX.RATE 1.2657106 WITH NORTHERN	10,000.000	23 Aug 17				0.00	7,900.70	7,900.70	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 USD / AUD EX.RATE 0.771046 WITH NORTHERN TRUST	-15,758.940	23 Feb 17				0.00	-12,150.87	-12,150.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 MAR 2017 AUD / USD EX.RATE 1.3077827 WITH NORTHERN	20,732.460	23 Mar 17				0.00	15,853.14	15,853.14	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 AUD / USD EX.RATE 1.3077827 WITH NORTHERN	42,310.740	23 Mar 17				0.00	32,353.03	32,353.03	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / AUD EX.RATE 0.76377 WITH NORTHERN TRUST	-55,200.000	23 Mar 17				0.00	-42,160.10	-42,160.10	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / AUD EX.RATE 0.764653 WITH NORTHERN TRUST	-16,809.430	23 Mar 17				0.00	-12,853.38	-12,853.38	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / AUD EX.RATE 0.764653 WITH NORTHERN TRUST	-35,018.510	23 Mar 17				0.00	-26,777.01	-26,777.01	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / AUD EX.RATE 0.74905 WITH NORTHERN TRUST	-14,654.770	23 May 17				0.00	-10,977.16	-10,977.16	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / AUD EX.RATE 0.74905 WITH NORTHERN TRUST	-13,941.320	23 May 17				0.00	-10,442.75	-10,442.75	0.00
FX DEAL TRANSACTED ON 24 APR 2017 AUD / USD EX.RATE 1.3217548 WITH NORTHERN	58,000.000	24 Apr 17				0.00	43,881.06	43,881.06	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / AUD EX.RATE 0.7553 WITH NORTHERN TRUST	-34.020	24 Apr 17				0.00	-25.70	-25.70	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / AUD EX.RATE 0.756349 WITH NORTHERN TRUST	-3,545.870	24 Apr 17				0.00	-2,681.92	-2,681.92	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / AUD EX.RATE 0.756349 WITH NORTHERN TRUST	-6,914.450	24 Apr 17				0.00	-5,229.74	-5,229.74	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / AUD EX.RATE 0.745951 WITH NORTHERN TRUST	-14,523.010	24 May 17				0.00	-10,833.45	-10,833.45	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / AUD EX.RATE 0.745951 WITH NORTHERN TRUST	-13,501.160	24 May 17				0.00	-10,071.20	-10,071.20	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / AUD EX.RATE 0.7461 WITH NORTHERN TRUST	-48.800	24 May 17				0.00	-36.41	-36.41	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 AUD / USD EX.RATE 1.311386 WITH NORTHERN TRUST	47,462.120	24 Nov 17				0.00	36,192.33	36,192.33	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 NOV 2017 AUD / USD EX.RATE 1.311386 WITH NORTHERN TRUST	55,991.580	24 Nov 17				0.00	42,696.49	42,696.49	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 AUD / USD EX.RATE 1.3122464 WITH NORTHERN TRUST	52,688.930	24 Nov 17				0.00	40,151.70	40,151.70	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / AUD EX.RATE 0.75427 WITH NORTHERN TRUST	-891,240.000	25 Jan 17				0.00	-672,235.59	-675,248.01	-3,012.42
FX DEAL TRANSACTED ON 25 JAN 2017 USD / AUD EX.RATE 0.75645 WITH NORTHERN TRUST	-135,000.000	25 Jan 17				0.00	-102,120.75	-102,120.75	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / AUD EX.RATE 0.746151 WITH NORTHERN TRUST	-14,636.390	25 May 17				0.00	-10,920.96	-10,920.96	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / AUD EX.RATE 0.746151 WITH NORTHERN TRUST	-13,485.000	25 May 17				0.00	-10,061.85	-10,061.85	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / AUD EX.RATE 0.794041 WITH NORTHERN TRUST	-70,017.640	25 Sep 17				0.00	-55,596.88	-55,596.88	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / AUD EX.RATE 0.794046 WITH NORTHERN TRUST	-311,572.170	25 Sep 17				0.00	-247,402.64	-247,402.64	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / AUD EX.RATE 0.746951 WITH NORTHERN TRUST	-5,302.640	26 Apr 17				0.00	-3,960.81	-3,960.81	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / AUD EX.RATE 0.746951 WITH NORTHERN TRUST	-10,776.340	26 Apr 17				0.00	-8,049.40	-8,049.40	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / AUD EX.RATE 0.744251 WITH NORTHERN TRUST	-14,750.730	26 May 17				0.00	-10,978.25	-10,978.25	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / AUD EX.RATE 0.744251 WITH NORTHERN TRUST	-13,558.510	26 May 17				0.00	-10,090.93	-10,090.93	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / AUD EX.RATE 0.789367 WITH NORTHERN TRUST	-449,170.810	26 Sep 17				0.00	-354,560.61	-354,560.61	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / AUD EX.RATE 0.744651 WITH NORTHERN TRUST	-4,330.240	27 Apr 17				0.00	-3,224.52	-3,224.52	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / AUD EX.RATE 0.744651 WITH NORTHERN TRUST	-8,660.490	27 Apr 17				0.00	-6,449.04	-6,449.04	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 DEC 2017 AUD / USD EX.RATE 1.2872415 WITH NORTHERN	1,325.590	27 Dec 17				0.00	1,029.79	1,029.79	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 AUD / USD EX.RATE 1.2872415 WITH NORTHERN	9,541.090	27 Dec 17				0.00	7,412.04	7,412.04	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 AUD / USD EX.RATE 1.3001298 WITH NORTHERN	16,499.190	27 Feb 17				0.00	12,690.42	12,690.42	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 AUD / USD EX.RATE 1.3001298 WITH NORTHERN	81,890.050	27 Feb 17				0.00	62,986.06	62,986.06	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 AUD / USD EX.RATE 1.3007284 WITH NORTHERN	846,933.000	27 Feb 17				0.00	651,122.09	651,122.09	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 AUD / USD EX.RATE 1.3025599 WITH NORTHERN	460,498.320	27 Feb 17				0.00	353,533.31	353,533.31	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / AUD EX.RATE 0.76914 WITH NORTHERN TRUST	-18,000.000	27 Feb 17				0.00	-13,844.52	-13,844.52	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / AUD EX.RATE 0.769154 WITH NORTHERN TRUST	-16,389.370	27 Feb 17				0.00	-12,605.95	-12,605.95	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / AUD EX.RATE 0.769154 WITH NORTHERN TRUST	-81,942.730	27 Feb 17				0.00	-63,026.58	-63,026.58	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 AUD / USD EX.RATE 1.3182178 WITH NORTHERN	5,000.000	27 Jun 17				0.00	3,793.00	3,793.00	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 AUD / USD EX.RATE 1.3188819 WITH NORTHERN	1,169,326.000	27 Jun 17				0.00	886,604.02	935,577.71	48,973.69
FX DEAL TRANSACTED ON 27 MAR 2017 USD / AUD EX.RATE 0.7616 WITH NORTHERN TRUST	-42.240	27 Mar 17				0.00	-32.17	-32.17	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / AUD EX.RATE 0.7851 WITH NORTHERN TRUST	-7.630	27 Sep 17				0.00	-5.99	-5.99	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / AUD EX.RATE 0.785786 WITH NORTHERN TRUST	-194,696.100	27 Sep 17				0.00	-152,989.47	-152,989.47	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / AUD EX.RATE 0.74755 WITH NORTHERN TRUST	-7,461.310	28 Apr 17				0.00	-5,577.70	-5,577.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 APR 2017 USD / AUD EX.RATE 0.74755 WITH NORTHERN TRUST	-14,922.620	28 Apr 17				0.00	-11,155.40	-11,155.40	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 AUD / USD EX.RATE 1.2824525 WITH NORTHERN	1,050.360	28 Dec 17				0.00	819.02	821.54	2.52
FX DEAL TRANSACTED ON 28 DEC 2017 AUD / USD EX.RATE 1.2824525 WITH NORTHERN	7,561.780	28 Dec 17				0.00	5,896.34	5,914.45	18.11
FX DEAL TRANSACTED ON 28 FEB 2017 AUD / USD EX.RATE 1.300052 WITH NORTHERN TRUST	317,762.000	28 Feb 17				0.00	244,422.53	244,422.53	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 AUD / USD EX.RATE 1.3028993 WITH NORTHERN	910,179.740	28 Feb 17				0.00	698,580.24	698,580.24	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / AUD EX.RATE 0.7608 WITH NORTHERN TRUST	-89.870	28 Jun 17				0.00	-68.37	-68.37	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / AUD EX.RATE 0.763347 WITH NORTHERN TRUST	-13,993.880	28 Mar 17				0.00	-10,682.19	-10,686.43	-4.24
FX DEAL TRANSACTED ON 28 MAR 2017 USD / AUD EX.RATE 0.7634 WITH NORTHERN TRUST	-4.920	28 Mar 17				0.00	-3.76	-3.76	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / AUD EX.RATE 0.7634 WITH NORTHERN TRUST	-19.680	28 Mar 17				0.00	-15.02	-15.02	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / AUD EX.RATE 0.7597 WITH NORTHERN TRUST	-4,801.880	28 Nov 17				0.00	-3,647.99	-3,647.99	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 AUD / USD EX.RATE 1.2749475 WITH NORTHERN	38,000.000	28 Sep 17				0.00	29,805.15	29,805.15	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / AUD EX.RATE 0.784694 WITH NORTHERN TRUST	-126,122.450	28 Sep 17				0.00	-98,967.53	-98,967.53	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 AUD / USD EX.RATE 1.2780271 WITH NORTHERN	620.990	29 Dec 17				0.00	485.90	485.71	-0.19
FX DEAL TRANSACTED ON 29 DEC 2017 AUD / USD EX.RATE 1.2780271 WITH NORTHERN	4,468.430	29 Dec 17				0.00	3,496.35	3,494.99	-1.36
FX DEAL TRANSACTED ON 29 MAR 2017 USD / AUD EX.RATE 0.7657 WITH NORTHERN TRUST	-53.210	29 Mar 17				0.00	-40.74	-40.74	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 MAR 2017 USD / AUD EX.RATE 0.7657 WITH NORTHERN TRUST	-225.570	29 Mar 17				0.00	-172.72	-172.72	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 AUD / USD EX.RATE 1.276202 WITH NORTHERN TRUST	1,000.000	29 Sep 17				0.00	783.58	783.58	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / AUD EX.RATE 0.7837 WITH NORTHERN TRUST	-22.950	29 Sep 17				0.00	-17.99	-17.99	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / AUD EX.RATE 0.7837 WITH NORTHERN TRUST	-43.580	29 Sep 17				0.00	-34.15	-34.15	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / AUD EX.RATE 0.783904 WITH NORTHERN TRUST	-337,896.760	29 Sep 17				0.00	-264,878.62	-264,878.62	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / AUD EX.RATE 0.784405 WITH NORTHERN TRUST	-1,417,567.640	29 Sep 17				0.00	-1,111,947.14	-1,111,947.14	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / AUD EX.RATE 0.7896 WITH NORTHERN TRUST	-85.870	30 Aug 17				0.00	-67.80	-67.80	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / AUD EX.RATE 0.7896 WITH NORTHERN TRUST	-4.770	30 Aug 17				0.00	-3.77	-3.77	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / AUD EX.RATE 0.7896 WITH NORTHERN TRUST	-28.660	30 Aug 17				0.00	-22.63	-22.63	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / AUD EX.RATE 0.7896 WITH NORTHERN TRUST	-4.220	30 Aug 17				0.00	-3.33	-3.33	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 AUD / USD EX.RATE 1.3005339 WITH NORTHERN	17,082.820	30 Jun 17				0.00	13,135.24	13,135.24	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / AUD EX.RATE 0.7653 WITH NORTHERN TRUST	-79.740	30 Mar 17				0.00	-61.03	-61.03	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / AUD EX.RATE 0.7653 WITH NORTHERN TRUST	-153.000	30 Mar 17				0.00	-117.09	-117.09	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / AUD EX.RATE 0.7653 WITH NORTHERN TRUST	-44.520	30 Mar 17				0.00	-34.07	-34.07	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / AUD EX.RATE 0.745251 WITH NORTHERN TRUST	-21,903.100	30 May 17				0.00	-16,323.31	-16,323.31	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 MAY 2017 USD / AUD EX.RATE 0.745251 WITH NORTHERN TRUST	-25,521.820	30 May 17				0.00	-19,020.16	-19,020.16	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / AUD EX.RATE 0.7926 WITH NORTHERN TRUST	-155.760	31 Aug 17				0.00	-123.46	-123.46	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / AUD EX.RATE 0.7926 WITH NORTHERN TRUST	-6.140	31 Aug 17				0.00	-4.87	-4.87	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / AUD EX.RATE 0.7926 WITH NORTHERN TRUST	-22.840	31 Aug 17				0.00	-18.10	-18.10	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.7629 WITH NORTHERN TRUST	-758,096.510	31 Mar 17				0.00	-578,351.83	-578,351.83	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.7632 WITH NORTHERN TRUST	-307,799.540	31 Mar 17				0.00	-234,912.61	-234,912.61	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.7632 WITH NORTHERN TRUST	-247,385.630	31 Mar 17				0.00	-188,804.71	-188,804.71	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.7632 WITH NORTHERN TRUST	-172,594.090	31 Mar 17				0.00	-131,723.81	-131,723.81	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.7636 WITH NORTHERN TRUST	-11.380	31 Mar 17				0.00	-8.69	-8.69	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.7636 WITH NORTHERN TRUST	-21.450	31 Mar 17				0.00	-16.38	-16.38	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / AUD EX.RATE 0.744151 WITH NORTHERN TRUST	-21,991.280	31 May 17				0.00	-16,364.83	-16,364.83	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / AUD EX.RATE 0.744151 WITH NORTHERN TRUST	-15,290.920	31 May 17				0.00	-11,378.75	-11,378.75	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / AUD EX.RATE 0.76422 WITH NORTHERN TRUST	-566,000.000	31 Oct 17				0.00	-432,548.52	-432,548.52	0.00
Brazilian real - BRL									
FX DEAL TRANSACTED ON 01 AUG 2017 USD / BRL EX.RATE 0.320667 WITH NORTHERN TRUST	-286,441.280	1 Aug 17				0.00	-91,852.26	-91,852.26	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 AUG 2017 USD / BRL EX.RATE 0.320667 WITH NORTHERN TRUST	-927,710.720	1 Aug 17				0.00	-297,486.20	-297,486.20	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / BRL EX.RATE 0.3063538 WITH NORTHERN	-7,684.920	1 Dec 17				0.00	-2,354.30	-2,354.30	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / BRL EX.RATE 0.3063538 WITH NORTHERN	-61,142.240	1 Dec 17				0.00	-18,731.16	-18,731.16	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 BRL / USD EX.RATE 3.149 WITH NORTHERN TRUST	634,357.580	1 Feb 17				0.00	201,447.31	201,447.31	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 BRL / USD EX.RATE 3.149 WITH NORTHERN TRUST	242,254.510	1 Feb 17				0.00	76,930.62	76,930.62	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 BRL / USD EX.RATE 3.152 WITH NORTHERN TRUST	515,809.250	1 Feb 17				0.00	163,645.07	163,645.07	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 BRL / USD EX.RATE 3.152 WITH NORTHERN TRUST	457,160.180	1 Feb 17				0.00	145,038.13	145,038.13	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 BRL / USD EX.RATE 3.1932 WITH NORTHERN TRUST	1,043,092.000	1 Feb 17				0.00	326,660.40	338,188.60	11,528.20
FX DEAL TRANSACTED ON 01 FEB 2017 USD / BRL EX.RATE 0.3175611 WITH NORTHERN	-519,494.090	1 Feb 17				0.00	-164,971.13	-164,971.13	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 BRL / USD EX.RATE 3.222 WITH NORTHERN TRUST	313,997.350	1 Jun 17				0.00	97,454.17	97,454.17	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / BRL EX.RATE 0.3093198 WITH NORTHERN	-7,152.920	1 Jun 17				0.00	-2,212.54	-2,212.54	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / BRL EX.RATE 0.3093198 WITH NORTHERN	-3,186.540	1 Jun 17				0.00	-985.66	-985.66	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / BRL EX.RATE 0.3093198 WITH NORTHERN	-15,130.270	1 Jun 17				0.00	-4,680.09	-4,680.09	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / BRL EX.RATE 0.3093198 WITH NORTHERN	-25,988.930	1 Jun 17				0.00	-8,038.89	-8,038.89	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / BRL EX.RATE 0.3093198 WITH NORTHERN	-20,821.230	1 Jun 17				0.00	-6,440.42	-6,440.42	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 JUN 2017 USD / BRL EX.RATE 0.3093198 WITH NORTHERN	-22,796.080	1 Jun 17				0.00	-7,051.28	-7,051.28	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 BRL / USD EX.RATE 3.1235 WITH NORTHERN TRUST	353,455.650	1 Mar 17				0.00	113,160.12	113,160.12	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / BRL EX.RATE 0.3204409 WITH NORTHERN	-334,296.920	1 Mar 17				0.00	-107,122.41	-107,122.41	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / BRL EX.RATE 0.3204409 WITH NORTHERN	-765,459.130	1 Mar 17				0.00	-245,284.43	-245,284.43	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / BRL EX.RATE 0.3204409 WITH NORTHERN	-91,860.000	1 Mar 17				0.00	-29,435.70	-29,435.70	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / BRL EX.RATE 0.3204409 WITH NORTHERN	-50,760.000	1 Mar 17				0.00	-16,265.58	-16,265.58	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / BRL EX.RATE 0.319081 WITH NORTHERN TRUST	-88.620	1 Sep 17				0.00	-28.28	-28.28	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / BRL EX.RATE 0.319081 WITH NORTHERN TRUST	-5,503.160	1 Sep 17				0.00	-1,755.95	-1,755.95	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / BRL EX.RATE 0.319081 WITH NORTHERN TRUST	-368.500	1 Sep 17				0.00	-117.58	-117.58	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / BRL EX.RATE 0.319081 WITH NORTHERN TRUST	-153.860	1 Sep 17				0.00	-49.09	-49.09	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / BRL EX.RATE 0.319081 WITH NORTHERN TRUST	-22,884.280	1 Sep 17				0.00	-7,301.94	-7,301.94	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / BRL EX.RATE 0.319081 WITH NORTHERN TRUST	-13,405.450	1 Sep 17				0.00	-4,277.43	-4,277.43	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 USD / BRL EX.RATE 0.319132 WITH NORTHERN TRUST	-797.830	2 Aug 17				0.00	-254.61	-254.61	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 USD / BRL EX.RATE 0.319132 WITH NORTHERN TRUST	-444.280	2 Aug 17				0.00	-141.78	-141.78	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 USD / BRL EX.RATE 0.3192338 WITH NORTHERN	-539,219.930	2 Aug 17				0.00	-172,137.25	-172,137.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 FEB 2017 USD / BRL EX.RATE 0.3198976 WITH NORTHERN	-904.330	2 Feb 17				0.00	-289.29	-289.29	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / BRL EX.RATE 0.3198976 WITH NORTHERN	-207.420	2 Feb 17				0.00	-66.35	-66.35	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 BRL / USD EX.RATE 3.2433 WITH NORTHERN TRUST	409,767.210	2 Jun 17				0.00	126,342.68	126,342.68	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / BRL EX.RATE 0.3085372 WITH NORTHERN	-15,174.400	2 Jun 17				0.00	-4,681.87	-4,681.87	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 BRL / USD EX.RATE 3.1215 WITH NORTHERN TRUST	74,958.270	2 Mar 17				0.00	24,013.54	24,013.54	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / BRL EX.RATE 0.3196216 WITH NORTHERN	-647,638.250	2 Mar 17				0.00	-206,999.15	-206,999.15	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / BRL EX.RATE 0.3206464 WITH NORTHERN	-212,663.440	2 Mar 17				0.00	-68,189.77	-68,189.77	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.313696 WITH NORTHERN TRUST	-1,471.280	2 May 17				0.00	-461.53	-461.53	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	-2,277.720	2 May 17				0.00	-714.78	-714.78	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	-1,641.490	2 May 17				0.00	-515.12	-515.12	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	-1,578.410	2 May 17				0.00	-495.33	-495.33	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	-1,789.330	2 May 17				0.00	-561.52	-561.52	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	-7,544.680	2 May 17				0.00	-2,367.63	-2,367.63	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	-6,336.750	2 May 17				0.00	-1,988.56	-1,988.56	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	-7,292.700	2 May 17				0.00	-2,288.55	-2,288.55	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	-75,269.710	2 May 17				0.00	-23,620.70	-23,620.70	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	-298,420.500	2 May 17				0.00	-93,648.56	-93,648.56	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	-7,482.380	2 May 17				0.00	-2,348.08	-2,348.08	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	-5,146.610	2 May 17				0.00	-1,615.08	-1,615.08	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	-81,287.130	2 May 17				0.00	-25,509.05	-25,509.05	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 BRL / USD EX.RATE 3.1621 WITH NORTHERN TRUST	74,717.140	2 Oct 17				0.00	23,628.96	23,628.96	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 BRL / USD EX.RATE 3.163 WITH NORTHERN TRUST	2,868,798.330	2 Oct 17				0.00	906,986.51	906,986.51	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 BRL / USD EX.RATE 3.163 WITH NORTHERN TRUST	4,078,151.300	2 Oct 17				0.00	1,289,330.16	1,289,330.16	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 BRL / USD EX.RATE 3.163 WITH NORTHERN TRUST	381,263.440	2 Oct 17				0.00	120,538.55	120,538.55	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 BRL / USD EX.RATE 3.163 WITH NORTHERN TRUST	69,876.980	2 Oct 17				0.00	22,091.99	22,091.99	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 BRL / USD EX.RATE 3.163 WITH NORTHERN TRUST	1,202,245.900	2 Oct 17				0.00	380,096.71	380,096.71	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / BRL EX.RATE 0.3154475 WITH NORTHERN	-2,088.120	2 Oct 17				0.00	-658.69	-658.69	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / BRL EX.RATE 0.315537 WITH NORTHERN TRUST	-3,549.450	2 Oct 17				0.00	-1,119.98	-1,119.98	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / BRL EX.RATE 0.3162455 WITH NORTHERN	-8,683.210	2 Oct 17				0.00	-2,746.03	-2,746.03	0.00
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	1,190,639.690	3 Apr 17				0.00	382,141.96	382,141.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	460,087.380	3 Apr 17				0.00	147,667.42	147,667.42	0.00
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	973,621.130	3 Apr 17				0.00	312,488.73	312,488.73	0.00
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	866,861.450	3 Apr 17				0.00	278,223.66	278,223.66	0.00
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	2,204,610.380	3 Apr 17				0.00	707,581.08	707,581.08	0.00
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	2,703,288.500	3 Apr 17				0.00	867,634.40	867,634.40	0.00
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	940,593.060	3 Apr 17				0.00	301,888.20	301,888.20	0.00
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	1,241,005.850	3 Apr 17				0.00	398,307.23	398,307.23	0.00
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	1,756,352.970	3 Apr 17				0.00	563,710.55	563,710.55	0.00
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	811,885.700	3 Apr 17				0.00	260,578.91	260,578.91	0.00
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	1,161,224.540	3 Apr 17				0.00	372,701.01	372,701.01	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 BRL / USD EX.RATE 3.11 WITH NORTHERN TRUST	1,850,221.560	3 Feb 17				0.00	594,926.55	594,926.55	0.00
FX DEAL TRANSACTED ON 03 JAN 2017 BRL / USD EX.RATE 3.2508 WITH NORTHERN TRUST	129,516.690	3 Jan 17				0.00	39,841.48	39,841.48	0.00
FX DEAL TRANSACTED ON 03 JAN 2017 USD / BRL EX.RATE 0.3064571 WITH NORTHERN	-13,501.400	3 Jan 17				0.00	-4,137.60	-4,137.60	0.00
FX DEAL TRANSACTED ON 03 JAN 2017 USD / BRL EX.RATE 0.3064571 WITH NORTHERN	-67,602.490	3 Jan 17				0.00	-20,717.26	-20,717.26	0.00
FX DEAL TRANSACTED ON 03 JAN 2017 USD / BRL EX.RATE 0.3064571 WITH NORTHERN	-3,282.670	3 Jan 17				0.00	-1,006.00	-1,006.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 JAN 2017 USD / BRL EX.RATE 0.3064571 WITH NORTHERN	-3,491.930	3 Jan 17				0.00	-1,070.13	-1,070.13	0.00
FX DEAL TRANSACTED ON 03 JAN 2017 USD / BRL EX.RATE 0.3064571 WITH NORTHERN	-13,606.260	3 Jan 17				0.00	-4,169.73	-4,169.73	0.00
FX DEAL TRANSACTED ON 03 JAN 2017 USD / BRL EX.RATE 0.3064571 WITH NORTHERN	-58,140.360	3 Jan 17				0.00	-17,817.52	-17,817.52	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / BRL EX.RATE 0.3027642 WITH NORTHERN	-31,514.790	3 Jul 17				0.00	-9,541.55	-9,541.55	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / BRL EX.RATE 0.3027642 WITH NORTHERN	-5,723.650	3 Jul 17				0.00	-1,732.92	-1,732.92	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / BRL EX.RATE 0.3027642 WITH NORTHERN	-11,782.500	3 Jul 17				0.00	-3,567.32	-3,567.32	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / BRL EX.RATE 0.3027642 WITH NORTHERN	-3,072.220	3 Jul 17				0.00	-930.16	-930.16	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / BRL EX.RATE 0.3027642 WITH NORTHERN	-37,337.680	3 Jul 17				0.00	-11,304.51	-11,304.51	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / BRL EX.RATE 0.3027642 WITH NORTHERN	-8,942.840	3 Jul 17				0.00	-2,707.57	-2,707.57	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / BRL EX.RATE 0.302966 WITH NORTHERN TRUST	-140,888.120	3 Jul 17				0.00	-42,684.32	-42,684.32	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / BRL EX.RATE 0.302966 WITH NORTHERN TRUST	-74,682.220	3 Jul 17				0.00	-22,626.18	-22,626.18	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / BRL EX.RATE 0.302966 WITH NORTHERN TRUST	-28,206.770	3 Jul 17				0.00	-8,545.69	-8,545.69	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 BRL / USD EX.RATE 3.1435 WITH NORTHERN TRUST	34,921.270	3 Mar 17				0.00	11,109.04	11,109.04	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / BRL EX.RATE 0.3184004 WITH NORTHERN	-249,024.450	3 Mar 17				0.00	-79,289.47	-79,289.47	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / BRL EX.RATE 0.3184004 WITH NORTHERN	-651.110	3 Mar 17				0.00	-207.31	-207.31	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 MAR 2017 USD / BRL EX.RATE 0.3184004 WITH NORTHERN	-207.420	3 Mar 17				0.00	-66.04	-66.04	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / BRL EX.RATE 0.3184004 WITH NORTHERN	-2,480,861.300	3 Mar 17				0.00	-789,907.12	-789,907.12	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / BRL EX.RATE 0.3184004 WITH NORTHERN	-12,187.070	3 Mar 17				0.00	-3,880.37	-3,880.37	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / BRL EX.RATE 0.3175813 WITH NORTHERN	-6,026.190	3 May 17				0.00	-1,913.81	-1,913.81	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / BRL EX.RATE 0.3177024 WITH NORTHERN	-22,631.350	3 May 17				0.00	-7,190.03	-7,190.03	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 BRL / USD EX.RATE 3.2607 WITH NORTHERN TRUST	235,774.530	3 Nov 17				0.00	72,307.95	72,307.95	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 BRL / USD EX.RATE 3.2615 WITH NORTHERN TRUST	322,483.420	3 Nov 17				0.00	98,875.80	98,875.80	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 BRL / USD EX.RATE 3.2615 WITH NORTHERN TRUST	851,293.700	3 Nov 17				0.00	261,012.94	261,012.94	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 USD / BRL EX.RATE 0.3032049 WITH NORTHERN	-2,022.520	3 Nov 17				0.00	-613.24	-613.24	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 USD / BRL EX.RATE 0.3032049 WITH NORTHERN	-444.270	3 Nov 17				0.00	-134.70	-134.70	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 USD / BRL EX.RATE 0.3067579 WITH NORTHERN	-176,015.740	3 Nov 17				0.00	-53,994.21	-53,994.21	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / BRL EX.RATE 0.3164457 WITH NORTHERN	-602.670	3 Oct 17				0.00	-190.71	-190.71	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / BRL EX.RATE 0.3164457 WITH NORTHERN	-82.500	3 Oct 17				0.00	-26.11	-26.11	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / BRL EX.RATE 0.3164457 WITH NORTHERN	-1,754.250	3 Oct 17				0.00	-555.12	-555.12	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / BRL EX.RATE 0.3164457 WITH NORTHERN	-444.270	3 Oct 17				0.00	-140.59	-140.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 OCT 2017 USD / BRL EX.RATE 0.3164457 WITH NORTHERN	-2,646.470	3 Oct 17				0.00	-837.46	-837.46	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / BRL EX.RATE 0.3165358 WITH NORTHERN	-13,670.060	3 Oct 17				0.00	-4,327.06	-4,327.06	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / BRL EX.RATE 0.3165358 WITH NORTHERN	-301,449.270	3 Oct 17				0.00	-95,419.50	-95,419.50	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / BRL EX.RATE 0.3165358 WITH NORTHERN	-34,246.330	3 Oct 17				0.00	-10,840.19	-10,840.19	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / BRL EX.RATE 0.3165358 WITH NORTHERN	-41,053.360	3 Oct 17				0.00	-12,994.86	-12,994.86	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / BRL EX.RATE 0.3165358 WITH NORTHERN	-105,619.820	3 Oct 17				0.00	-33,432.46	-33,432.46	0.00
FX DEAL TRANSACTED ON 04 APR 2017 BRL / USD EX.RATE 3.122 WITH NORTHERN TRUST	648,492.350	4 Apr 17				0.00	207,716.96	207,716.96	0.00
FX DEAL TRANSACTED ON 04 APR 2017 BRL / USD EX.RATE 3.122 WITH NORTHERN TRUST	655,538.850	4 Apr 17				0.00	209,974.01	209,974.01	0.00
FX DEAL TRANSACTED ON 04 APR 2017 BRL / USD EX.RATE 3.122 WITH NORTHERN TRUST	417,513.910	4 Apr 17				0.00	133,732.83	133,732.83	0.00
FX DEAL TRANSACTED ON 04 APR 2017 BRL / USD EX.RATE 3.122 WITH NORTHERN TRUST	240,220.430	4 Apr 17				0.00	76,944.40	76,944.40	0.00
FX DEAL TRANSACTED ON 04 APR 2017 BRL / USD EX.RATE 3.1317 WITH NORTHERN TRUST	81,485.310	4 Apr 17				0.00	26,019.51	26,019.51	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / BRL EX.RATE 0.3193154 WITH NORTHERN	-2,819.710	4 Apr 17				0.00	-900.38	-900.38	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / BRL EX.RATE 0.3193154 WITH NORTHERN	-2,654.210	4 Apr 17				0.00	-847.53	-847.53	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / BRL EX.RATE 0.3193154 WITH NORTHERN	-40,912.710	4 Apr 17				0.00	-13,064.06	-13,064.06	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / BRL EX.RATE 0.3193154 WITH NORTHERN	-13,005.170	4 Apr 17				0.00	-4,152.75	-4,152.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 DEC 2017 BRL / USD EX.RATE 3.244 WITH NORTHERN TRUST	224,935.700	4 Dec 17				0.00	69,339.00	69,339.00	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 USD / BRL EX.RATE 0.3084135 WITH NORTHERN	-18,367.910	4 Dec 17				0.00	-5,664.91	-5,664.91	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 BRL / USD EX.RATE 3.223 WITH NORTHERN TRUST	157,353.420	4 Jan 17				0.00	48,822.04	48,822.04	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / BRL EX.RATE 0.3095592 WITH NORTHERN	-1,173.750	4 Jan 17				0.00	-363.35	-363.35	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / BRL EX.RATE 0.3095592 WITH NORTHERN	-854.330	4 Jan 17				0.00	-264.47	-264.47	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / BRL EX.RATE 0.3095592 WITH NORTHERN	-207.420	4 Jan 17				0.00	-64.21	-64.21	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / BRL EX.RATE 0.3095592 WITH NORTHERN	-2,550.810	4 Jan 17				0.00	-789.63	-789.63	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / BRL EX.RATE 0.3105783 WITH NORTHERN	-134,080.150	4 Jan 17				0.00	-41,642.38	-41,642.38	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 BRL / USD EX.RATE 3.1755 WITH NORTHERN TRUST	9,469.660	4 May 17				0.00	2,982.10	2,982.10	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 BRL / USD EX.RATE 3.1755 WITH NORTHERN TRUST	972,752.920	4 May 17				0.00	306,330.63	306,330.63	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / BRL EX.RATE 0.3145248 WITH NORTHERN	-725.300	4 May 17				0.00	-228.12	-228.12	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / BRL EX.RATE 0.3145248 WITH NORTHERN	-403.890	4 May 17				0.00	-127.03	-127.03	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / BRL EX.RATE 0.3145248 WITH NORTHERN	-16,699.280	4 May 17				0.00	-5,252.34	-5,252.34	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-437,515.730	4 Oct 17				0.00	-139,482.81	-139,482.81	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-545,681.450	4 Oct 17				0.00	-173,966.73	-173,966.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-1,224,885.650	4 Oct 17				0.00	-390,501.37	-390,501.37	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-231,268.050	4 Oct 17				0.00	-73,729.73	-73,729.73	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-1,288,450.140	4 Oct 17				0.00	-410,766.14	-410,766.14	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-284,649.970	4 Oct 17				0.00	-90,748.23	-90,748.23	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-207,572.610	4 Oct 17				0.00	-66,175.47	-66,175.47	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-1,222,225.700	4 Oct 17				0.00	-389,653.36	-389,653.36	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-278,886.730	4 Oct 17				0.00	-88,910.87	-88,910.87	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-1,412,920.390	4 Oct 17				0.00	-450,448.05	-450,448.05	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-237,716.720	4 Oct 17				0.00	-75,785.61	-75,785.61	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-222,404.370	4 Oct 17				0.00	-70,903.93	-70,903.93	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-1,186,966.950	4 Oct 17				0.00	-378,412.65	-378,412.65	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-431,277.900	4 Oct 17				0.00	-137,494.15	-137,494.15	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-2,022.520	4 Oct 17				0.00	-644.79	-644.79	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-1,118,610.390	4 Oct 17				0.00	-356,620.14	-356,620.14	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-530,180.240	4 Oct 17				0.00	-169,024.85	-169,024.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-1,099,488.160	4 Oct 17				0.00	-350,523.85	-350,523.85	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-1,403,175.150	4 Oct 17				0.00	-447,341.20	-447,341.20	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-301,470.860	4 Oct 17				0.00	-96,110.84	-96,110.84	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	-176,456.300	4 Oct 17				0.00	-56,255.40	-56,255.40	0.00
FX DEAL TRANSACTED ON 05 APR 2017 BRL / USD EX.RATE 3.0895 WITH NORTHERN TRUST	1,000,989.600	5 Apr 17				0.00	323,997.28	323,997.28	0.00
FX DEAL TRANSACTED ON 05 APR 2017 BRL / USD EX.RATE 3.0895 WITH NORTHERN TRUST	214,689.500	5 Apr 17				0.00	69,490.05	69,490.05	0.00
FX DEAL TRANSACTED ON 05 APR 2017 BRL / USD EX.RATE 3.0895 WITH NORTHERN TRUST	1,044,398.430	5 Apr 17				0.00	338,047.72	338,047.72	0.00
FX DEAL TRANSACTED ON 05 APR 2017 BRL / USD EX.RATE 3.0895 WITH NORTHERN TRUST	560,712.710	5 Apr 17				0.00	181,489.79	181,489.79	0.00
FX DEAL TRANSACTED ON 05 APR 2017 BRL / USD EX.RATE 3.0895 WITH NORTHERN TRUST	416,883.630	5 Apr 17				0.00	134,935.63	134,935.63	0.00
FX DEAL TRANSACTED ON 05 APR 2017 BRL / USD EX.RATE 3.0895 WITH NORTHERN TRUST	1,247,844.040	5 Apr 17				0.00	403,898.38	403,898.38	0.00
FX DEAL TRANSACTED ON 05 APR 2017 BRL / USD EX.RATE 3.0895 WITH NORTHERN TRUST	56,153.400	5 Apr 17				0.00	18,175.56	18,175.56	0.00
FX DEAL TRANSACTED ON 05 APR 2017 BRL / USD EX.RATE 3.0927 WITH NORTHERN TRUST	3,519.700	5 Apr 17				0.00	1,138.07	1,138.07	0.00
FX DEAL TRANSACTED ON 05 APR 2017 BRL / USD EX.RATE 3.0955 WITH NORTHERN TRUST	78,785.810	5 Apr 17				0.00	25,451.72	25,451.72	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / BRL EX.RATE 0.323478 WITH NORTHERN TRUST	-1,995.750	5 Apr 17				0.00	-645.58	-645.58	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / BRL EX.RATE 0.323478 WITH NORTHERN TRUST	-725.300	5 Apr 17				0.00	-234.62	-234.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 APR 2017 USD / BRL EX.RATE 0.323478 WITH NORTHERN TRUST	-528.810	5 Apr 17				0.00	-171.06	-171.06	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / BRL EX.RATE 0.323478 WITH NORTHERN TRUST	-403.890	5 Apr 17				0.00	-130.65	-130.65	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / BRL EX.RATE 0.323478 WITH NORTHERN TRUST	-617,039.530	5 Apr 17				0.00	-199,598.74	-199,598.74	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 USD / BRL EX.RATE 0.3090808 WITH NORTHERN	-444.270	5 Dec 17				0.00	-137.32	-137.32	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 USD / BRL EX.RATE 0.3102218 WITH NORTHERN	-2,022.520	5 Dec 17				0.00	-627.43	-627.43	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 BRL / USD EX.RATE 3.2045 WITH NORTHERN TRUST	317,769.280	5 Jan 17				0.00	99,163.45	99,163.45	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 BRL / USD EX.RATE 3.2045 WITH NORTHERN TRUST	58,158.760	5 Jan 17				0.00	18,149.09	18,149.09	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3005801 WITH NORTHERN	-15.450	5 Jul 17				0.00	-4.64	-4.64	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3005801 WITH NORTHERN	-1,995.750	5 Jul 17				0.00	-599.88	-599.88	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3006795 WITH NORTHERN	-797.830	5 Jul 17				0.00	-239.89	-239.89	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3006795 WITH NORTHERN	-4,073,008.190	5 Jul 17				0.00	-1,224,670.21	-1,224,670.21	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3006795 WITH NORTHERN	-47,143.530	5 Jul 17				0.00	-14,175.09	-14,175.09	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3006795 WITH NORTHERN	-35,120.450	5 Jul 17				0.00	-10,560.00	-10,560.00	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3006795 WITH NORTHERN	-211,116.190	5 Jul 17				0.00	-63,478.32	-63,478.32	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3006795 WITH NORTHERN	-33,913.010	5 Jul 17				0.00	-10,196.95	-10,196.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3006795 WITH NORTHERN	-182,873.500	5 Jul 17				0.00	-54,986.32	-54,986.32	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3017593 WITH NORTHERN	-2,646.470	5 Jul 17				0.00	-798.60	-798.60	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3017593 WITH NORTHERN	-444.280	5 Jul 17				0.00	-134.07	-134.07	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3017593 WITH NORTHERN	-15.780	5 Jul 17				0.00	-4.76	-4.76	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 3.3139 WITH NORTHERN TRUST	-1.960	5 Jul 17				0.00	-0.59	-0.59	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / BRL EX.RATE 0.3051292 WITH NORTHERN	-797.830	5 Jun 17				0.00	-243.44	-243.44	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / BRL EX.RATE 0.3051292 WITH NORTHERN	-444.280	5 Jun 17				0.00	-135.56	-135.56	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / BRL EX.RATE 0.3051292 WITH NORTHERN	-122,240.650	5 Jun 17				0.00	-37,299.19	-37,299.19	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 BRL / USD EX.RATE 3.1277 WITH NORTHERN TRUST	336,180.020	5 Oct 17				0.00	107,484.74	107,484.74	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / BRL EX.RATE 0.3189996 WITH NORTHERN	-82,363.750	5 Oct 17				0.00	-26,274.00	-26,274.00	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / BRL EX.RATE 0.3189996 WITH NORTHERN	-218,637.530	5 Oct 17				0.00	-69,745.29	-69,745.29	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / BRL EX.RATE 0.3198158 WITH NORTHERN	-79,744.000	5 Oct 17				0.00	-25,503.39	-25,503.39	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / BRL EX.RATE 0.3206156 WITH NORTHERN	-82.500	5 Sep 17				0.00	-26.45	-26.45	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / BRL EX.RATE 0.3206156 WITH NORTHERN	-602.670	5 Sep 17				0.00	-193.23	-193.23	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / BRL EX.RATE 0.3206156 WITH NORTHERN	-444.270	5 Sep 17				0.00	-142.44	-142.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANACTED ON 06 APR 2017 BRL / USD EX.RATE 3.1195 WITH NORTHERN TRUST	172,283.570	6 Apr 17				0.00	55,227.94	55,227.94	0.00
FX DEAL TRANACTED ON 06 APR 2017 BRL / USD EX.RATE 3.1195 WITH NORTHERN TRUST	356,568.040	6 Apr 17				0.00	114,302.95	114,302.95	0.00
FX DEAL TRANACTED ON 06 APR 2017 USD / BRL EX.RATE 0.3198567 WITH NORTHERN	-402,959.250	6 Apr 17				0.00	-128,889.22	-128,889.22	0.00
FX DEAL TRANACTED ON 06 APR 2017 USD / BRL EX.RATE 0.3198567 WITH NORTHERN	-126,854.220	6 Apr 17				0.00	-40,575.17	-40,575.17	0.00
FX DEAL TRANACTED ON 06 JAN 2017 BRL / USD EX.RATE 3.197 WITH NORTHERN TRUST	56,188.180	6 Jan 17				0.00	17,575.28	17,575.28	0.00
FX DEAL TRANACTED ON 06 JUN 2017 USD / BRL EX.RATE 0.304618 WITH NORTHERN TRUST	-457,740.550	6 Jun 17				0.00	-139,436.01	-139,436.01	0.00
FX DEAL TRANACTED ON 06 JUN 2017 USD / BRL EX.RATE 0.3055488 WITH NORTHERN	-146,242.660	6 Jun 17				0.00	-44,684.26	-44,684.26	0.00
FX DEAL TRANACTED ON 06 MAR 2017 USD / BRL EX.RATE 0.3212748 WITH NORTHERN	-5,541.530	6 Mar 17				0.00	-1,780.35	-1,780.35	0.00
FX DEAL TRANACTED ON 06 MAR 2017 USD / BRL EX.RATE 0.3212748 WITH NORTHERN	-18,357.450	6 Mar 17				0.00	-5,897.79	-5,897.79	0.00
FX DEAL TRANACTED ON 06 MAR 2017 USD / BRL EX.RATE 0.3212748 WITH NORTHERN	-39,894.660	6 Mar 17				0.00	-12,817.15	-12,817.15	0.00
FX DEAL TRANACTED ON 06 MAR 2017 USD / BRL EX.RATE 0.3212748 WITH NORTHERN	-1,468.330	6 Mar 17				0.00	-471.74	-471.74	0.00
FX DEAL TRANACTED ON 06 MAR 2017 USD / BRL EX.RATE 0.3214194 WITH NORTHERN	-166,911.040	6 Mar 17				0.00	-53,648.44	-53,648.44	0.00
FX DEAL TRANACTED ON 06 MAR 2017 USD / BRL EX.RATE 0.3214194 WITH NORTHERN	-31,234.040	6 Mar 17				0.00	-10,039.23	-10,039.23	0.00
FX DEAL TRANACTED ON 06 NOV 2017 BRL / USD EX.RATE 3.2765 WITH NORTHERN TRUST	806,517.840	6 Nov 17				0.00	246,152.25	246,152.25	0.00
FX DEAL TRANACTED ON 06 OCT 2017 BRL / USD EX.RATE 3.1593 WITH NORTHERN TRUST	683,074.470	6 Oct 17				0.00	216,210.70	216,210.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 OCT 2017 BRL / USD EX.RATE 3.1611 WITH NORTHERN TRUST	597,929.120	6 Oct 17				0.00	189,152.23	189,152.23	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 BRL / USD EX.RATE 3.1611 WITH NORTHERN TRUST	80,819.170	6 Oct 17				0.00	25,566.79	25,566.79	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 USD / BRL EX.RATE 0.3165258 WITH NORTHERN	-124,302.950	6 Oct 17				0.00	-39,345.09	-39,345.09	0.00
FX DEAL TRANSACTED ON 07 APR 2017 BRL / USD EX.RATE 3.1255 WITH NORTHERN TRUST	68,225.680	7 Apr 17				0.00	21,828.73	21,828.73	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / BRL EX.RATE 0.3189589 WITH NORTHERN	-13,435.390	7 Apr 17				0.00	-4,285.34	-4,285.34	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / BRL EX.RATE 0.3189589 WITH NORTHERN	-3,559.950	7 Apr 17				0.00	-1,135.48	-1,135.48	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / BRL EX.RATE 0.3190912 WITH NORTHERN	-265,296.360	7 Apr 17				0.00	-84,653.74	-84,653.74	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 USD / BRL EX.RATE 0.304127 WITH NORTHERN TRUST	-236.020	7 Dec 17				0.00	-71.78	-71.78	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 USD / BRL EX.RATE 0.304127 WITH NORTHERN TRUST	-6,762.080	7 Dec 17				0.00	-2,056.53	-2,056.53	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 BRL / USD EX.RATE 3.125 WITH NORTHERN TRUST	44,984.280	7 Feb 17				0.00	14,394.97	14,394.97	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / BRL EX.RATE 0.3054554 WITH NORTHERN	-176,372.310	7 Jun 17				0.00	-53,873.88	-53,873.88	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / BRL EX.RATE 0.320287 WITH NORTHERN TRUST	-249,069.740	7 Mar 17				0.00	-79,773.79	-79,773.79	0.00
FX DEAL TRANSACTED ON 07 NOV 2017 BRL / USD EX.RATE 3.258 WITH NORTHERN TRUST	378,550.680	7 Nov 17				0.00	116,191.12	116,191.12	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 BRL / USD EX.RATE 3.13 WITH NORTHERN TRUST	331,605.060	8 Aug 17				0.00	105,944.11	105,944.11	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / BRL EX.RATE 0.319132 WITH NORTHERN TRUST	-110,194.930	8 Aug 17				0.00	-35,166.72	-35,166.72	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 AUG 2017 USD / BRL EX.RATE 0.319132 WITH NORTHERN TRUST	-812,067.140	8 Aug 17				0.00	-259,156.58	-259,156.58	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 BRL / USD EX.RATE 3.2727 WITH NORTHERN TRUST	373,205.060	8 Dec 17				0.00	114,035.83	114,035.83	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 BRL / USD EX.RATE 3.282 WITH NORTHERN TRUST	349,045.360	8 Jun 17				0.00	106,351.42	106,351.42	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / BRL EX.RATE 0.3042936 WITH NORTHERN	-547,603.530	8 Jun 17				0.00	-166,632.24	-166,632.24	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / BRL EX.RATE 0.3042936 WITH NORTHERN	-521,014.070	8 Jun 17				0.00	-158,541.24	-158,541.24	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / BRL EX.RATE 0.3048966 WITH NORTHERN	-26,749.830	8 Jun 17				0.00	-8,155.93	-8,155.93	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 BRL / USD EX.RATE 3.144 WITH NORTHERN TRUST	227,585.850	8 Mar 17				0.00	72,387.36	72,387.36	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / BRL EX.RATE 0.3175914 WITH NORTHERN	-333,281.420	8 Mar 17				0.00	-105,847.31	-105,847.31	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / BRL EX.RATE 0.3175914 WITH NORTHERN	-288,868.680	8 Mar 17				0.00	-91,742.20	-91,742.20	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / BRL EX.RATE 0.3183497 WITH NORTHERN	-204,704.010	8 Mar 17				0.00	-65,167.46	-65,167.46	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 BRL / USD EX.RATE 3.246 WITH NORTHERN TRUST	379,935.580	8 Nov 17				0.00	117,047.31	117,047.31	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 BRL / USD EX.RATE 3.246 WITH NORTHERN TRUST	2,377,190.470	8 Nov 17				0.00	732,344.57	732,344.57	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 USD / BRL EX.RATE 0.3177125 WITH NORTHERN	-1,256,027.420	9 Aug 17				0.00	-399,055.57	-399,055.57	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 BRL / USD EX.RATE 3.1995 WITH NORTHERN TRUST	16,351.720	9 Jan 17				0.00	5,110.71	5,110.71	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 BRL / USD EX.RATE 3.1995 WITH NORTHERN TRUST	686,803.610	9 Jan 17				0.00	214,659.67	214,659.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 MAR 2017 USD / BRL EX.RATE 0.3146039 WITH NORTHERN	-30,582.210	9 Mar 17				0.00	-9,621.28	-9,621.28	0.00
FX DEAL TRANSACTED ON 09 MAR 2017 USD / BRL EX.RATE 0.3146039 WITH NORTHERN	-13,458.740	9 Mar 17				0.00	-4,234.17	-4,234.17	0.00
FX DEAL TRANSACTED ON 09 MAR 2017 USD / BRL EX.RATE 0.3147425 WITH NORTHERN	-131,093.690	9 Mar 17				0.00	-41,260.76	-41,260.76	0.00
FX DEAL TRANSACTED ON 09 MAR 2017 USD / BRL EX.RATE 0.3158959 WITH NORTHERN	-3,086.840	9 Mar 17				0.00	-975.12	-975.12	0.00
FX DEAL TRANSACTED ON 09 MAR 2017 USD / BRL EX.RATE 0.3158959 WITH NORTHERN	-6,867.240	9 Mar 17				0.00	-2,169.33	-2,169.33	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 BRL / USD EX.RATE 3.185 WITH NORTHERN TRUST	347,499.760	9 May 17				0.00	109,105.11	109,105.11	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 BRL / USD EX.RATE 3.185 WITH NORTHERN TRUST	448,042.600	9 May 17				0.00	140,672.72	140,672.72	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / BRL EX.RATE 0.3133716 WITH NORTHERN	-838,027.040	9 May 17				0.00	-262,613.84	-262,613.84	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 BRL / USD EX.RATE 3.2505 WITH NORTHERN TRUST	696,758.210	9 Nov 17				0.00	214,354.16	214,354.16	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / BRL EX.RATE 0.3180763 WITH NORTHERN	-93,098.930	10 Apr 17				0.00	-29,612.56	-29,612.56	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	-815,301.120	10 Aug 17				0.00	-258,374.62	-258,374.62	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	-662,630.120	10 Aug 17				0.00	-209,992.12	-209,992.12	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	-94,782.710	10 Aug 17				0.00	-30,037.30	-30,037.30	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	-2,560,252.820	10 Aug 17				0.00	-811,362.01	-811,362.01	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	-43,264.640	10 Aug 17				0.00	-13,710.87	-13,710.87	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 AUG 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	-980,694.530	10 Aug 17				0.00	-310,788.95	-310,788.95	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 BRL / USD EX.RATE 3.1135 WITH NORTHERN TRUST	147,999.280	10 Feb 17				0.00	47,534.70	47,534.70	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 BRL / USD EX.RATE 3.1824 WITH NORTHERN TRUST	655,429.040	10 Jan 17				0.00	205,954.32	205,954.32	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 BRL / USD EX.RATE 3.184 WITH NORTHERN TRUST	112,769.430	10 Jan 17				0.00	35,417.53	35,417.53	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 BRL / USD EX.RATE 3.261 WITH NORTHERN TRUST	14,759,586.230	10 Jul 17				0.00	4,526,092.07	4,526,092.07	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3059601 WITH NORTHERN	-426,699.050	10 Jul 17				0.00	-130,552.89	-130,552.89	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	-146,291.000	10 Jul 17				0.00	-44,774.28	-44,774.28	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	-342,285.330	10 Jul 17				0.00	-104,760.91	-104,760.91	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	-170,516.410	10 Jul 17				0.00	-52,188.78	-52,188.78	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	-79,121.780	10 Jul 17				0.00	-24,216.26	-24,216.26	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	-147,794.170	10 Jul 17				0.00	-45,234.34	-45,234.34	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	-201,986.420	10 Jul 17				0.00	-61,820.59	-61,820.59	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	-119,548.290	10 Jul 17				0.00	-36,589.32	-36,589.32	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	-183,663.150	10 Jul 17				0.00	-56,212.51	-56,212.51	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	-310,712.680	10 Jul 17				0.00	-95,097.69	-95,097.69	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	-320,324.400	10 Jul 17				0.00	-98,039.48	-98,039.48	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	-320,970.220	10 Jul 17				0.00	-98,237.14	-98,237.14	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	-189,156.920	10 Jul 17				0.00	-57,893.96	-57,893.96	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 BRL / USD EX.RATE 3.1555 WITH NORTHERN TRUST	290,452.450	10 Mar 17				0.00	92,046.41	92,046.41	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 BRL / USD EX.RATE 3.1555 WITH NORTHERN TRUST	255,354.610	10 Mar 17				0.00	80,923.66	80,923.66	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 BRL / USD EX.RATE 3.1555 WITH NORTHERN TRUST	48,094.610	10 Mar 17				0.00	15,241.52	15,241.52	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / BRL EX.RATE 0.3161855 WITH NORTHERN	-139,466.360	10 Mar 17				0.00	-44,097.25	-44,097.25	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / BRL EX.RATE 0.3161855 WITH NORTHERN	-199,378.240	10 Mar 17				0.00	-63,040.52	-63,040.52	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / BRL EX.RATE 0.3161855 WITH NORTHERN	-338,011.230	10 Mar 17				0.00	-106,874.26	-106,874.26	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / BRL EX.RATE 0.3166962 WITH NORTHERN	-502,494.870	10 May 17				0.00	-159,138.23	-159,138.23	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 USD / BRL EX.RATE 0.3059601 WITH NORTHERN	-1,498,288.360	10 Nov 17				0.00	-458,416.46	-458,416.46	0.00
FX DEAL TRANSACTED ON 10 OCT 2017 USD / BRL EX.RATE 0.315537 WITH NORTHERN TRUST	-69,414.070	10 Oct 17				0.00	-21,902.71	-21,902.71	0.00
FX DEAL TRANSACTED ON 10 OCT 2017 USD / BRL EX.RATE 0.315537 WITH NORTHERN TRUST	-42,186.190	10 Oct 17				0.00	-13,311.31	-13,311.31	0.00
FX DEAL TRANSACTED ON 11 APR 2017 BRL / USD EX.RATE 3.1302 WITH NORTHERN TRUST	204,691.300	11 Apr 17				0.00	65,392.40	65,392.40	0.00
FX DEAL TRANSACTED ON 11 APR 2017 BRL / USD EX.RATE 3.1315 WITH NORTHERN TRUST	525,590.930	11 Apr 17				0.00	167,839.99	167,839.99	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 APR 2017 USD / BRL EX.RATE 0.3184004 WITH NORTHERN	-1,752.120	11 Apr 17				0.00	-557.88	-557.88	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / BRL EX.RATE 0.3184004 WITH NORTHERN	-19,023.650	11 Apr 17				0.00	-6,057.14	-6,057.14	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / BRL EX.RATE 0.3196011 WITH NORTHERN	-198,639.080	11 Apr 17				0.00	-63,485.28	-63,485.28	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / BRL EX.RATE 0.3148119 WITH NORTHERN	-405,571.290	11 Aug 17				0.00	-127,678.67	-127,678.67	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / BRL EX.RATE 0.3148119 WITH NORTHERN	-667,169.350	11 Aug 17				0.00	-210,032.85	-210,032.85	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / BRL EX.RATE 0.3148119 WITH NORTHERN	-1,327,654.100	11 Aug 17				0.00	-417,961.31	-417,961.31	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / BRL EX.RATE 0.3034993 WITH NORTHERN	-1,226.540	11 Dec 17				0.00	-372.25	-372.25	0.00
FX DEAL TRANSACTED ON 11 JAN 2017 BRL / USD EX.RATE 3.2114 WITH NORTHERN TRUST	305,996.220	11 Jan 17				0.00	95,284.37	95,284.37	0.00
FX DEAL TRANSACTED ON 11 JAN 2017 BRL / USD EX.RATE 3.213 WITH NORTHERN TRUST	1,064,502.120	11 Jan 17				0.00	331,310.96	331,310.96	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 BRL / USD EX.RATE 3.154 WITH NORTHERN TRUST	179,843.780	11 May 17				0.00	57,020.86	57,020.86	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 BRL / USD EX.RATE 3.154 WITH NORTHERN TRUST	437,262.670	11 May 17				0.00	138,637.50	138,637.50	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 BRL / USD EX.RATE 3.154 WITH NORTHERN TRUST	166,691.120	11 May 17				0.00	52,850.70	52,850.70	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 BRL / USD EX.RATE 3.154 WITH NORTHERN TRUST	441,029.160	11 May 17				0.00	139,831.69	139,831.69	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / BRL EX.RATE 0.3164457 WITH NORTHERN	-1,714,819.100	11 May 17				0.00	-542,647.10	-542,647.10	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / BRL EX.RATE 0.3164457 WITH NORTHERN	-1,034,029.640	11 May 17				0.00	-327,214.21	-327,214.21	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 MAY 2017 USD / BRL EX.RATE 0.3171784 WITH NORTHERN	-30,223.260	11 May 17				0.00	-9,586.16	-9,586.16	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / BRL EX.RATE 0.3172991 WITH NORTHERN	-357,160.150	11 May 17				0.00	-113,326.61	-113,326.61	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 BRL / USD EX.RATE 3.163 WITH NORTHERN TRUST	682,936.000	11 Oct 17				0.00	215,914.01	215,914.01	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 USD / BRL EX.RATE 0.3156964 WITH NORTHERN	-277,151.920	11 Oct 17				0.00	-87,495.87	-87,495.87	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 BRL / USD EX.RATE 3.0797 WITH NORTHERN TRUST	300,442.750	11 Sep 17				0.00	97,555.85	97,555.85	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / BRL EX.RATE 0.3248124 WITH NORTHERN	-317,158.380	11 Sep 17				0.00	-103,016.98	-103,016.98	0.00
FX DEAL TRANSACTED ON 12 APR 2017 BRL / USD EX.RATE 3.1409 WITH NORTHERN TRUST	556,373.710	12 Apr 17				0.00	177,138.31	177,138.31	0.00
FX DEAL TRANSACTED ON 12 APR 2017 BRL / USD EX.RATE 3.1409 WITH NORTHERN TRUST	283,105.270	12 Apr 17				0.00	90,135.08	90,135.08	0.00
FX DEAL TRANSACTED ON 12 APR 2017 BRL / USD EX.RATE 3.1409 WITH NORTHERN TRUST	87,624.230	12 Apr 17				0.00	27,897.81	27,897.81	0.00
FX DEAL TRANSACTED ON 12 APR 2017 BRL / USD EX.RATE 3.1409 WITH NORTHERN TRUST	244,874.740	12 Apr 17				0.00	77,963.24	77,963.24	0.00
FX DEAL TRANSACTED ON 12 APR 2017 USD / BRL EX.RATE 0.3179246 WITH NORTHERN	-62,959.180	12 Apr 17				0.00	-20,016.27	-20,016.27	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 BRL / USD EX.RATE 3.167 WITH NORTHERN TRUST	322,239.960	12 Jan 17				0.00	101,749.28	101,749.28	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 BRL / USD EX.RATE 3.167 WITH NORTHERN TRUST	71,107.330	12 Jan 17				0.00	22,452.58	22,452.58	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / BRL EX.RATE 0.3027367 WITH NORTHERN	-10,985.950	12 Jun 17				0.00	-3,325.85	-3,325.85	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / BRL EX.RATE 0.3028376 WITH NORTHERN	-50,546.880	12 Jun 17				0.00	-15,307.50	-15,307.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 JUN 2017 USD / BRL EX.RATE 0.3028376 WITH NORTHERN	-574,487.180	12 Jun 17				0.00	-173,976.31	-173,976.31	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 BRL / USD EX.RATE 3.128 WITH NORTHERN TRUST	248,187.050	12 May 17				0.00	79,343.69	79,343.69	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 BRL / USD EX.RATE 3.128 WITH NORTHERN TRUST	150,384.820	12 May 17				0.00	48,076.99	48,076.99	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / BRL EX.RATE 0.3195297 WITH NORTHERN	-379,237.830	12 May 17				0.00	-121,177.73	-121,177.73	0.00
FX DEAL TRANSACTED ON 13 APR 2017 BRL / USD EX.RATE 3.119 WITH NORTHERN TRUST	127,737.710	13 Apr 17				0.00	40,954.70	40,954.70	0.00
FX DEAL TRANSACTED ON 13 APR 2017 BRL / USD EX.RATE 3.119 WITH NORTHERN TRUST	125,582.600	13 Apr 17				0.00	40,263.74	40,263.74	0.00
FX DEAL TRANSACTED ON 13 APR 2017 BRL / USD EX.RATE 3.119 WITH NORTHERN TRUST	165,627.450	13 Apr 17				0.00	53,102.74	53,102.74	0.00
FX DEAL TRANSACTED ON 13 APR 2017 BRL / USD EX.RATE 3.119 WITH NORTHERN TRUST	112,460.960	13 Apr 17				0.00	36,056.74	36,056.74	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / BRL EX.RATE 0.3198874 WITH NORTHERN	-28,068.600	13 Apr 17				0.00	-8,978.79	-8,978.79	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 USD / BRL EX.RATE 0.3027184 WITH NORTHERN	-720,762.030	13 Dec 17				0.00	-218,187.94	-218,187.94	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 BRL / USD EX.RATE 3.2 WITH NORTHERN TRUST	495,542.930	13 Jan 17				0.00	154,857.17	154,857.17	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / BRL EX.RATE 0.310781 WITH NORTHERN TRUST	-13,178.030	13 Jan 17				0.00	-4,095.48	-4,095.48	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / BRL EX.RATE 0.311071 WITH NORTHERN TRUST	-82,577.270	13 Jan 17				0.00	-25,687.40	-25,687.40	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / BRL EX.RATE 0.311071 WITH NORTHERN TRUST	-48,858.140	13 Jan 17				0.00	-15,198.35	-15,198.35	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / BRL EX.RATE 0.3125 WITH NORTHERN TRUST	-4,865.200	13 Jan 17				0.00	-1,520.38	-1,520.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 JUL 2017 BRL / USD EX.RATE 3.2045 WITH NORTHERN TRUST	477,159.380	13 Jul 17				0.00	148,902.91	148,902.91	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 BRL / USD EX.RATE 3.2045 WITH NORTHERN TRUST	120,689.050	13 Jul 17				0.00	37,662.37	37,662.37	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 BRL / USD EX.RATE 3.2045 WITH NORTHERN TRUST	201,476.710	13 Jul 17				0.00	62,873.06	62,873.06	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 BRL / USD EX.RATE 3.1532 WITH NORTHERN TRUST	288,235.260	13 Mar 17				0.00	91,410.40	91,410.40	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 BRL / USD EX.RATE 3.1532 WITH NORTHERN TRUST	80,606.450	13 Mar 17				0.00	25,563.38	25,563.38	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / BRL EX.RATE 0.3169371 WITH NORTHERN	-88,288.510	13 Mar 17				0.00	-27,981.91	-27,981.91	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 BRL / USD EX.RATE 3.2835 WITH NORTHERN TRUST	364,158.050	13 Nov 17				0.00	110,905.45	110,905.45	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 USD / BRL EX.RATE 0.3037759 WITH NORTHERN	-522,615.830	13 Nov 17				0.00	-158,758.11	-158,758.11	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 BRL / USD EX.RATE 3.1521 WITH NORTHERN TRUST	685,943.350	13 Oct 17				0.00	217,614.72	217,614.72	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 BRL / USD EX.RATE 3.153 WITH NORTHERN TRUST	655,745.770	13 Oct 17				0.00	207,975.19	207,975.19	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / BRL EX.RATE 0.3154574 WITH NORTHERN	-285,300.000	13 Oct 17				0.00	-90,000.00	-90,000.00	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 BRL / USD EX.RATE 3.138 WITH NORTHERN TRUST	302,344.220	13 Sep 17				0.00	96,349.34	96,349.34	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / BRL EX.RATE 0.3188776 WITH NORTHERN	-205,485.720	13 Sep 17				0.00	-65,524.78	-65,524.78	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / BRL EX.RATE 0.3131851 WITH NORTHERN	-318,803.300	14 Aug 17				0.00	-99,844.44	-99,844.44	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / BRL EX.RATE 0.2996614 WITH NORTHERN	-19,873.810	14 Dec 17				0.00	-5,955.41	-5,955.41	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 DEC 2017 USD / BRL EX.RATE 0.3002372 WITH NORTHERN	-41,157.610	14 Dec 17				0.00	-12,357.05	-12,357.05	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / BRL EX.RATE 0.3002372 WITH NORTHERN	-7,968.240	14 Dec 17				0.00	-2,392.36	-2,392.36	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 BRL / USD EX.RATE 3.0985 WITH NORTHERN TRUST	876,720.310	14 Feb 17				0.00	282,949.91	282,949.91	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / BRL EX.RATE 0.3205128 WITH NORTHERN	-64,456.110	14 Feb 17				0.00	-20,659.01	-20,659.01	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / BRL EX.RATE 0.3205128 WITH NORTHERN	-128,211.180	14 Feb 17				0.00	-41,093.33	-41,093.33	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / BRL EX.RATE 0.3205128 WITH NORTHERN	-65,004.090	14 Feb 17				0.00	-20,834.64	-20,834.64	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / BRL EX.RATE 0.3205128 WITH NORTHERN	-212,013.160	14 Feb 17				0.00	-67,952.94	-67,952.94	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / BRL EX.RATE 0.3205128 WITH NORTHERN	-101,274.950	14 Feb 17				0.00	-32,459.92	-32,459.92	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / BRL EX.RATE 0.3205128 WITH NORTHERN	-11,994.080	14 Feb 17				0.00	-3,844.26	-3,844.26	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / BRL EX.RATE 0.3221131 WITH NORTHERN	-229,733.000	14 Feb 17				0.00	-74,000.00	-74,000.00	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 BRL / USD EX.RATE 3.186 WITH NORTHERN TRUST	140,337.650	14 Jul 17				0.00	44,048.23	44,048.23	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / BRL EX.RATE 0.3042565 WITH NORTHERN	-79,114.170	14 Jun 17				0.00	-24,071.00	-24,071.00	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / BRL EX.RATE 0.3042565 WITH NORTHERN	-509,845.910	14 Jun 17				0.00	-155,123.96	-155,123.96	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 BRL / USD EX.RATE 3.162 WITH NORTHERN TRUST	36,907.750	14 Mar 17				0.00	11,672.28	11,672.28	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 BRL / USD EX.RATE 3.162 WITH NORTHERN TRUST	72,466.470	14 Mar 17				0.00	22,917.92	22,917.92	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 MAR 2017 BRL / USD EX.RATE 3.1626 WITH NORTHERN TRUST	700,393.000	14 Mar 17				0.00	221,461.14	227,079.61	5,618.47
FX DEAL TRANSACTED ON 14 MAR 2017 USD / BRL EX.RATE 0.3093485 WITH NORTHERN	-700,393.000	14 Mar 17				0.00	-216,665.53	-209,770.73	6,894.80
FX DEAL TRANSACTED ON 14 MAR 2017 USD / BRL EX.RATE 0.3160956 WITH NORTHERN	-172,879.930	14 Mar 17				0.00	-54,646.58	-54,646.58	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / BRL EX.RATE 0.3160956 WITH NORTHERN	-931.740	14 Mar 17				0.00	-294.52	-294.52	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / BRL EX.RATE 0.3160956 WITH NORTHERN	-21.780	14 Mar 17				0.00	-6.88	-6.88	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / BRL EX.RATE 0.3163956 WITH NORTHERN	-8,010.310	14 Mar 17				0.00	-2,534.43	-2,534.43	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / BRL EX.RATE 0.3165358 WITH NORTHERN	-989.830	14 Mar 17				0.00	-313.32	-313.32	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / BRL EX.RATE 0.3165358 WITH NORTHERN	-307,582.870	14 Mar 17				0.00	-97,361.00	-97,361.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / BRL EX.RATE 0.3165358 WITH NORTHERN	-214,274.870	14 Mar 17				0.00	-67,825.67	-67,825.67	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / BRL EX.RATE 0.3165358 WITH NORTHERN	-23.140	14 Mar 17				0.00	-7.32	-7.32	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / BRL EX.RATE 0.3165358 WITH NORTHERN	-10,701.000	14 Mar 17				0.00	-3,387.25	-3,387.25	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 BRL / USD EX.RATE 3.2855 WITH NORTHERN TRUST	912,473.290	14 Nov 17				0.00	277,727.37	277,727.37	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 USD / BRL EX.RATE 0.3029018 WITH NORTHERN	-74,271.080	14 Nov 17				0.00	-22,496.84	-22,496.84	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 BRL / USD EX.RATE 3.1345 WITH NORTHERN TRUST	150,973.460	14 Sep 17				0.00	48,165.09	48,165.09	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / BRL EX.RATE 0.3192135 WITH NORTHERN	-83,868.070	14 Sep 17				0.00	-26,771.82	-26,771.82	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 AUG 2017 USD / BRL EX.RATE 0.3123048 WITH NORTHERN	-268,968.000	15 Aug 17				0.00	-84,000.00	-84,000.00	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / BRL EX.RATE 0.3258921 WITH NORTHERN	-14,421.760	15 Feb 17				0.00	-4,699.94	-4,699.94	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 BRL / USD EX.RATE 3.274 WITH NORTHERN TRUST	700,393.000	15 Jun 17				0.00	213,925.78	209,770.73	-4,155.05
FX DEAL TRANSACTED ON 15 JUN 2017 USD / BRL EX.RATE 0.2996255 WITH NORTHERN	-700,393.000	15 Jun 17				0.00	-209,855.58	-220,884.94	-11,029.36
FX DEAL TRANSACTED ON 15 MAR 2017 BRL / USD EX.RATE 3.167 WITH NORTHERN TRUST	63,215.310	15 Mar 17				0.00	19,960.63	19,960.63	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / BRL EX.RATE 0.3160356 WITH NORTHERN	-636,516.650	15 Mar 17				0.00	-201,161.95	-201,161.95	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / BRL EX.RATE 0.3160356 WITH NORTHERN	-40,295.240	15 Mar 17				0.00	-12,734.73	-12,734.73	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / BRL EX.RATE 0.3160356 WITH NORTHERN	-98,832.660	15 Mar 17				0.00	-31,234.64	-31,234.64	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / BRL EX.RATE 0.3222584 WITH NORTHERN	-553,747.570	15 May 17				0.00	-178,449.80	-178,449.80	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / BRL EX.RATE 0.3222584 WITH NORTHERN	-32,608.040	15 May 17				0.00	-10,508.21	-10,508.21	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / BRL EX.RATE 0.3222584 WITH NORTHERN	-661,544.670	15 May 17				0.00	-213,188.32	-213,188.32	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / BRL EX.RATE 0.3222584 WITH NORTHERN	-110,895.640	15 May 17				0.00	-35,737.05	-35,737.05	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 BRL / USD EX.RATE 3.1175 WITH NORTHERN TRUST	152,605.840	15 Sep 17				0.00	48,951.35	48,951.35	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 BRL / USD EX.RATE 3.1175 WITH NORTHERN TRUST	211,035.190	15 Sep 17				0.00	67,693.73	67,693.73	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / BRL EX.RATE 0.3209552 WITH NORTHERN	-276,443.670	15 Sep 17				0.00	-88,726.02	-88,726.02	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 AUG 2017 BRL / USD EX.RATE 3.166 WITH NORTHERN TRUST	554,211.740	16 Aug 17				0.00	175,051.09	175,051.09	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 BRL / USD EX.RATE 3.166 WITH NORTHERN TRUST	160,744.120	16 Aug 17				0.00	50,771.99	50,771.99	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / BRL EX.RATE 0.3150599 WITH NORTHERN	-6,684.400	16 Aug 17				0.00	-2,105.99	-2,105.99	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / BRL EX.RATE 0.3151592 WITH NORTHERN	-1,086,422.630	16 Aug 17				0.00	-342,396.04	-342,396.04	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 BRL / USD EX.RATE 3.0445 WITH NORTHERN TRUST	140,448.780	16 Feb 17				0.00	46,131.97	46,131.97	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 BRL / USD EX.RATE 3.2825 WITH NORTHERN TRUST	166,895.110	16 Jun 17				0.00	50,843.90	50,843.90	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 BRL / USD EX.RATE 3.2825 WITH NORTHERN TRUST	2,030,332.940	16 Jun 17				0.00	618,532.50	618,532.50	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 BRL / USD EX.RATE 3.2825 WITH NORTHERN TRUST	254,124.840	16 Jun 17				0.00	77,418.08	77,418.08	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / BRL EX.RATE 0.3038775 WITH NORTHERN	-64,700.790	16 Jun 17				0.00	-19,661.11	-19,661.11	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / BRL EX.RATE 0.3038775 WITH NORTHERN	-88,927.820	16 Jun 17				0.00	-27,023.16	-27,023.16	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / BRL EX.RATE 0.3038775 WITH NORTHERN	-821,525.350	16 Jun 17				0.00	-249,643.05	-249,643.05	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / BRL EX.RATE 0.3038775 WITH NORTHERN	-79,805.990	16 Jun 17				0.00	-24,251.24	-24,251.24	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / BRL EX.RATE 0.3214194 WITH NORTHERN	-1,264.410	16 Mar 17				0.00	-406.41	-406.41	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / BRL EX.RATE 0.3214194 WITH NORTHERN	-1,203.730	16 Mar 17				0.00	-386.90	-386.90	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / BRL EX.RATE 0.3214194 WITH NORTHERN	-934.000	16 Mar 17				0.00	-300.21	-300.21	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 MAR 2017 USD / BRL EX.RATE 0.3215537 WITH NORTHERN	-158,183.470	16 Mar 17				0.00	-50,864.49	-50,864.49	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / BRL EX.RATE 0.3232793 WITH NORTHERN	-9,629.710	16 May 17				0.00	-3,113.09	-3,113.09	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / BRL EX.RATE 0.3234048 WITH NORTHERN	-67,506.640	16 May 17				0.00	-21,831.97	-21,831.97	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / BRL EX.RATE 0.3234048 WITH NORTHERN	-261,511.140	16 May 17				0.00	-84,573.96	-84,573.96	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / BRL EX.RATE 0.3234048 WITH NORTHERN	-39,812.420	16 May 17				0.00	-12,875.53	-12,875.53	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 BRL / USD EX.RATE 3.2713 WITH NORTHERN TRUST	113,869.130	16 Nov 17				0.00	34,808.53	34,808.53	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 BRL / USD EX.RATE 3.2713 WITH NORTHERN TRUST	454,727.020	16 Nov 17				0.00	139,004.99	139,004.99	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 USD / BRL EX.RATE 0.3051199 WITH NORTHERN	-688,013.650	16 Nov 17				0.00	-209,926.66	-209,926.66	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 BRL / USD EX.RATE 3.155 WITH NORTHERN TRUST	2,339,182.370	16 Oct 17				0.00	741,420.72	741,420.72	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 BRL / USD EX.RATE 3.155 WITH NORTHERN TRUST	2,295,577.300	16 Oct 17				0.00	727,599.78	727,599.78	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 BRL / USD EX.RATE 3.155 WITH NORTHERN TRUST	3,091,111.710	16 Oct 17				0.00	979,750.15	979,750.15	0.00
FX DEAL TRANSACTED ON 17 APR 2017 BRL / USD EX.RATE 3.099 WITH NORTHERN TRUST	312,684.010	17 Apr 17				0.00	100,898.36	100,898.36	0.00
FX DEAL TRANSACTED ON 17 APR 2017 USD / BRL EX.RATE 0.3219471 WITH NORTHERN	-117,601.190	17 Apr 17				0.00	-37,861.37	-37,861.37	0.00
FX DEAL TRANSACTED ON 17 APR 2017 USD / BRL EX.RATE 0.3219471 WITH NORTHERN	-25,752.910	17 Apr 17				0.00	-8,291.08	-8,291.08	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / BRL EX.RATE 0.3161056 WITH NORTHERN	-1,048.950	17 Aug 17				0.00	-331.58	-331.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 AUG 2017 USD / BRL EX.RATE 0.3162055 WITH NORTHERN	-360,474.460	17 Aug 17				0.00	-113,984.02	-113,984.02	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / BRL EX.RATE 0.3162055 WITH NORTHERN	-657,783.100	17 Aug 17				0.00	-207,994.66	-207,994.66	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	1,183,061.050	17 Feb 17				0.00	382,867.65	382,867.65	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	2,450,104.130	17 Feb 17				0.00	792,913.96	792,913.96	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	1,244,327.220	17 Feb 17				0.00	402,694.89	402,694.89	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	1,036,414.350	17 Feb 17				0.00	335,409.17	335,409.17	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	426,922.660	17 Feb 17				0.00	138,162.67	138,162.67	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	1,462,989.790	17 Feb 17				0.00	473,459.48	473,459.48	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	803,846.090	17 Feb 17				0.00	260,144.37	260,144.37	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	1,208,110.600	17 Feb 17				0.00	390,974.30	390,974.30	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	2,504,554.370	17 Feb 17				0.00	810,535.39	810,535.39	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	1,515,332.500	17 Feb 17				0.00	490,398.87	490,398.87	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	132,858.760	17 Feb 17				0.00	42,996.36	42,996.36	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	919,284.190	17 Feb 17				0.00	297,502.97	297,502.97	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	1,254,305.320	17 Feb 17				0.00	405,924.05	405,924.05	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	1,771,794.230	17 Feb 17				0.00	573,396.19	573,396.19	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	2,579,198.710	17 Feb 17				0.00	834,692.14	834,692.14	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	2,414,386.340	17 Feb 17				0.00	781,354.80	781,354.80	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	1,933,064.250	17 Feb 17				0.00	625,587.14	625,587.14	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	1,272,293.810	17 Feb 17				0.00	411,745.57	411,745.57	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	1,309,574.560	17 Feb 17				0.00	423,810.54	423,810.54	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 BRL / USD EX.RATE 3.208 WITH NORTHERN TRUST	434,463.810	17 Jan 17				0.00	135,431.36	135,431.36	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / BRL EX.RATE 0.311042 WITH NORTHERN TRUST	-492,684.670	17 Jan 17				0.00	-153,245.62	-153,245.62	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / BRL EX.RATE 0.311042 WITH NORTHERN TRUST	-223,232.120	17 Jan 17				0.00	-69,434.56	-69,434.56	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / BRL EX.RATE 0.3118665 WITH NORTHERN	-108,097.500	17 Jan 17				0.00	-33,711.99	-33,711.99	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 BRL / USD EX.RATE 3.1865 WITH NORTHERN TRUST	20,189.880	17 Jul 17				0.00	6,336.07	6,336.07	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / BRL EX.RATE 0.3140408 WITH NORTHERN	-80,893.090	17 Jul 17				0.00	-25,403.73	-25,403.73	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / BRL EX.RATE 0.3140408 WITH NORTHERN	-195,214.850	17 Jul 17				0.00	-61,305.42	-61,305.42	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / BRL EX.RATE 0.3140408 WITH NORTHERN	-81,543.100	17 Jul 17				0.00	-25,607.86	-25,607.86	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / BRL EX.RATE 0.3140408 WITH NORTHERN	-99,477.510	17 Jul 17				0.00	-31,239.99	-31,239.99	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 JUL 2017 USD / BRL EX.RATE 0.3140408 WITH NORTHERN	-69,719.560	17 Jul 17				0.00	-21,894.78	-21,894.78	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / BRL EX.RATE 0.3218642 WITH NORTHERN	-91,075.000	17 Mar 17				0.00	-29,313.79	-29,313.79	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 BRL / USD EX.RATE 3.2848 WITH NORTHERN TRUST	380,586.000	17 Nov 17				0.00	115,862.76	115,862.76	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 BRL / USD EX.RATE 3.1701 WITH NORTHERN TRUST	688,426.950	17 Oct 17				0.00	217,162.53	217,162.53	0.00
FX DEAL TRANSACTED ON 18 APR 2017 BRL / USD EX.RATE 3.0879 WITH NORTHERN TRUST	73,705.460	18 Apr 17				0.00	23,869.12	23,869.12	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / BRL EX.RATE 0.3230913 WITH NORTHERN	-216,245.950	18 Apr 17				0.00	-69,867.19	-69,867.19	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / BRL EX.RATE 0.3230913 WITH NORTHERN	-30,087.650	18 Apr 17				0.00	-9,721.06	-9,721.06	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / BRL EX.RATE 0.3151989 WITH NORTHERN	-529,917.250	18 Aug 17				0.00	-167,029.33	-167,029.33	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / BRL EX.RATE 0.3151989 WITH NORTHERN	-247,982.540	18 Aug 17				0.00	-78,163.82	-78,163.82	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / BRL EX.RATE 0.3151989 WITH NORTHERN	-110,071.340	18 Aug 17				0.00	-34,694.36	-34,694.36	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / BRL EX.RATE 0.3151989 WITH NORTHERN	-66,229.830	18 Aug 17				0.00	-20,875.57	-20,875.57	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / BRL EX.RATE 0.3151989 WITH NORTHERN	-132,102.430	18 Aug 17				0.00	-41,638.54	-41,638.54	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 BRL / USD EX.RATE 3.2836 WITH NORTHERN TRUST	7,739,715.000	18 Dec 17				0.00	2,357,082.17	2,357,082.17	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 BRL / USD EX.RATE 3.2843 WITH NORTHERN TRUST	1,095,976.000	18 Dec 17				0.00	333,701.55	333,701.55	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 BRL / USD EX.RATE 3.2843 WITH NORTHERN TRUST	336,641.050	18 Dec 17				0.00	102,500.09	102,500.09	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 DEC 2017 USD / BRL EX.RATE 0.3040345 WITH NORTHERN	-1,032,059.590	18 Dec 17				0.00	-313,781.76	-313,781.76	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 BRL / USD EX.RATE 3.218 WITH NORTHERN TRUST	412,948.640	18 Jan 17				0.00	128,324.62	128,324.62	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / BRL EX.RATE 0.3152784 WITH NORTHERN	-120,696.060	18 Jul 17				0.00	-38,052.86	-38,052.86	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / BRL EX.RATE 0.3152784 WITH NORTHERN	-149,301.080	18 Jul 17				0.00	-47,071.40	-47,071.40	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / BRL EX.RATE 0.3152784 WITH NORTHERN	-329,178.130	18 Jul 17				0.00	-103,782.75	-103,782.75	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 BRL / USD EX.RATE 3.1651 WITH NORTHERN TRUST	326,732.540	18 Oct 17				0.00	103,229.77	103,229.77	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 BRL / USD EX.RATE 3.166 WITH NORTHERN TRUST	703,855.800	18 Oct 17				0.00	222,317.06	222,317.06	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / BRL EX.RATE 0.315338 WITH NORTHERN TRUST	-826,701.280	18 Oct 17				0.00	-260,690.36	-260,690.36	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / BRL EX.RATE 0.3201332 WITH NORTHERN	-604,302.060	18 Sep 17				0.00	-193,457.14	-193,457.14	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / BRL EX.RATE 0.3201332 WITH NORTHERN	-656,539.570	18 Sep 17				0.00	-210,180.10	-210,180.10	0.00
FX DEAL TRANSACTED ON 19 APR 2017 BRL / USD EX.RATE 3.1195 WITH NORTHERN TRUST	29,586.300	19 Apr 17				0.00	9,484.31	9,484.31	0.00
FX DEAL TRANSACTED ON 19 APR 2017 USD / BRL EX.RATE 0.3196624 WITH NORTHERN	-2,700.210	19 Apr 17				0.00	-863.16	-863.16	0.00
FX DEAL TRANSACTED ON 19 APR 2017 USD / BRL EX.RATE 0.3196624 WITH NORTHERN	-12,102.710	19 Apr 17				0.00	-3,868.78	-3,868.78	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / BRL EX.RATE 0.3171281 WITH NORTHERN	-73,842.920	19 Jul 17				0.00	-23,417.66	-23,417.66	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / BRL EX.RATE 0.3171281 WITH NORTHERN	-7,978.120	19 Jul 17				0.00	-2,530.09	-2,530.09	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 JUL 2017 USD / BRL EX.RATE 0.3171281 WITH NORTHERN	-7,568.000	19 Jul 17				0.00	-2,400.03	-2,400.03	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / BRL EX.RATE 0.3171281 WITH NORTHERN	-153,981.000	19 Jul 17				0.00	-48,831.70	-48,831.70	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / BRL EX.RATE 0.3171281 WITH NORTHERN	-78,657.760	19 Jul 17				0.00	-24,944.59	-24,944.59	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / BRL EX.RATE 0.3177125 WITH NORTHERN	-4,442.670	19 Jul 17				0.00	-1,411.49	-1,411.49	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 BRL / USD EX.RATE 3.2925 WITH NORTHERN TRUST	245,084.480	19 Jun 17				0.00	74,437.20	74,437.20	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / BRL EX.RATE 0.3024072 WITH NORTHERN	-1,041,302.290	19 Jun 17				0.00	-314,897.27	-314,897.27	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / BRL EX.RATE 0.3024072 WITH NORTHERN	-93,836.710	19 Jun 17				0.00	-28,376.89	-28,376.89	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / BRL EX.RATE 0.3024072 WITH NORTHERN	-53,190.780	19 Jun 17				0.00	-16,085.27	-16,085.27	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / BRL EX.RATE 0.3024072 WITH NORTHERN	-474,761.530	19 Jun 17				0.00	-143,571.29	-143,571.29	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / BRL EX.RATE 0.3039237 WITH NORTHERN	-16,001.810	19 Jun 17				0.00	-4,863.33	-4,863.33	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / BRL EX.RATE 0.3039237 WITH NORTHERN	-46,306.790	19 Jun 17				0.00	-14,073.73	-14,073.73	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 BRL / USD EX.RATE 3.273 WITH NORTHERN TRUST	339,078.660	19 May 17				0.00	103,598.74	103,598.74	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / BRL EX.RATE 0.3192135 WITH NORTHERN	-135,182.770	19 Sep 17				0.00	-43,152.16	-43,152.16	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / BRL EX.RATE 0.3192135 WITH NORTHERN	-87,096.090	19 Sep 17				0.00	-27,802.24	-27,802.24	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / BRL EX.RATE 0.3192135 WITH NORTHERN	-80,971.570	19 Sep 17				0.00	-25,847.21	-25,847.21	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 SEP 2017 USD / BRL EX.RATE 0.3192135 WITH NORTHERN	-202,891.680	19 Sep 17				0.00	-64,765.75	-64,765.75	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / BRL EX.RATE 0.3192135 WITH NORTHERN	-89,764.110	19 Sep 17				0.00	-28,653.91	-28,653.91	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / BRL EX.RATE 0.3192135 WITH NORTHERN	-102,184.610	19 Sep 17				0.00	-32,618.70	-32,618.70	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / BRL EX.RATE 0.3192135 WITH NORTHERN	-31,554.330	19 Sep 17				0.00	-10,072.57	-10,072.57	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / BRL EX.RATE 0.3192135 WITH NORTHERN	-610,907.010	19 Sep 17				0.00	-195,009.74	-195,009.74	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / BRL EX.RATE 0.3179044 WITH NORTHERN	-251,648.000	20 Apr 17				0.00	-80,000.00	-80,000.00	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / BRL EX.RATE 0.3032876 WITH NORTHERN	-12,468.160	20 Dec 17				0.00	-3,781.44	-3,781.44	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / BRL EX.RATE 0.3032876 WITH NORTHERN	-128,449.070	20 Dec 17				0.00	-38,957.02	-38,957.02	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / BRL EX.RATE 0.303352 WITH NORTHERN TRUST	-5,600.980	20 Dec 17				0.00	-1,699.07	-1,699.07	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / BRL EX.RATE 0.303352 WITH NORTHERN TRUST	-658,026.240	20 Dec 17				0.00	-199,613.60	-199,613.60	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / BRL EX.RATE 0.303352 WITH NORTHERN TRUST	-1,480,136.130	20 Dec 17				0.00	-449,002.31	-449,002.31	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / BRL EX.RATE 0.3045902 WITH NORTHERN	-3,511.670	20 Dec 17				0.00	-1,069.62	-1,069.62	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 USD / BRL EX.RATE 0.3181876 WITH NORTHERN	-596,525.060	20 Jul 17				0.00	-189,806.88	-189,806.88	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 BRL / USD EX.RATE 3.3069 WITH NORTHERN TRUST	81,894.890	20 Jun 17				0.00	24,764.85	24,764.85	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 BRL / USD EX.RATE 3.308 WITH NORTHERN TRUST	53,315.190	20 Jun 17				0.00	16,117.05	16,117.05	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 JUN 2017 USD / BRL EX.RATE 0.3024986 WITH NORTHERN	-325,136.460	20 Jun 17				0.00	-98,353.34	-98,353.34	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / BRL EX.RATE 0.3024986 WITH NORTHERN	-74,701.320	20 Jun 17				0.00	-22,597.05	-22,597.05	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / BRL EX.RATE 0.3024986 WITH NORTHERN	-144,824.050	20 Jun 17				0.00	-43,809.08	-43,809.08	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / BRL EX.RATE 0.3024986 WITH NORTHERN	-142,515.020	20 Jun 17				0.00	-43,110.60	-43,110.60	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / BRL EX.RATE 0.3024986 WITH NORTHERN	-241,406.370	20 Jun 17				0.00	-73,025.10	-73,025.10	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / BRL EX.RATE 0.3024986 WITH NORTHERN	-1,159,082.120	20 Jun 17				0.00	-350,620.76	-350,620.76	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / BRL EX.RATE 0.3024986 WITH NORTHERN	-57,906.710	20 Jun 17				0.00	-17,516.70	-17,516.70	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / BRL EX.RATE 0.3024986 WITH NORTHERN	-440,508.500	20 Jun 17				0.00	-133,253.22	-133,253.22	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / BRL EX.RATE 0.3024986 WITH NORTHERN	-77,912.290	20 Jun 17				0.00	-23,568.36	-23,568.36	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 BRL / USD EX.RATE 3.0898 WITH NORTHERN TRUST	2,578,246.000	20 Mar 17				0.00	834,437.83	834,437.83	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / BRL EX.RATE 0.3222792 WITH NORTHERN	-160,308.230	20 Mar 17				0.00	-51,664.00	-51,664.00	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / BRL EX.RATE 0.3236455 WITH NORTHERN	-700,393.000	20 Mar 17				0.00	-226,679.07	-226,679.07	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / BRL EX.RATE 0.3236455 WITH NORTHERN	-834,761.000	20 Mar 17				0.00	-270,166.68	-270,166.68	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / BRL EX.RATE 0.3236455 WITH NORTHERN	-1,043,092.000	20 Mar 17				0.00	-337,592.08	-337,592.08	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 BRL / USD EX.RATE 3.18 WITH NORTHERN TRUST	634,590.850	20 Oct 17				0.00	199,556.87	199,556.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 SEP 2017 USD / BRL EX.RATE 0.3192746 WITH NORTHERN	-38,727.180	20 Sep 17				0.00	-12,364.61	-12,364.61	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / BRL EX.RATE 0.3193664 WITH NORTHERN	-154,082.200	20 Sep 17				0.00	-49,208.67	-49,208.67	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / BRL EX.RATE 0.3193664 WITH NORTHERN	-24,694.330	20 Sep 17				0.00	-7,886.54	-7,886.54	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / BRL EX.RATE 0.3193664 WITH NORTHERN	-843,138.610	20 Sep 17				0.00	-269,270.12	-269,270.12	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 USD / BRL EX.RATE 0.3180662 WITH NORTHERN	-81,253.390	21 Aug 17				0.00	-25,843.95	-25,843.95	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 USD / BRL EX.RATE 0.3180662 WITH NORTHERN	-177,146.310	21 Aug 17				0.00	-56,344.25	-56,344.25	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 USD / BRL EX.RATE 0.3180662 WITH NORTHERN	-161,464.550	21 Aug 17				0.00	-51,356.41	-51,356.41	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / BRL EX.RATE 0.3022426 WITH NORTHERN	-142,815.030	21 Dec 17				0.00	-43,164.79	-43,164.79	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / BRL EX.RATE 0.3022426 WITH NORTHERN	-208,877.200	21 Dec 17				0.00	-63,131.60	-63,131.60	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 BRL / USD EX.RATE 3.092 WITH NORTHERN TRUST	91,105.970	21 Feb 17				0.00	29,465.06	29,465.06	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 BRL / USD EX.RATE 3.092 WITH NORTHERN TRUST	583,611.450	21 Feb 17				0.00	188,748.85	188,748.85	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 BRL / USD EX.RATE 3.0935 WITH NORTHERN TRUST	38,275.920	21 Feb 17				0.00	12,373.01	12,373.01	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / BRL EX.RATE 0.3228931 WITH NORTHERN	-171,084.880	21 Feb 17				0.00	-55,242.13	-55,242.13	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / BRL EX.RATE 0.3235722 WITH NORTHERN	-120,932.940	21 Feb 17				0.00	-39,130.54	-39,130.54	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / BRL EX.RATE 0.3235722 WITH NORTHERN	-155,649.020	21 Feb 17				0.00	-50,363.70	-50,363.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 FEB 2017 USD / BRL EX.RATE 0.3235722 WITH NORTHERN	-446,144.980	21 Feb 17				0.00	-144,360.13	-144,360.13	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / BRL EX.RATE 0.3235722 WITH NORTHERN	-1,196,251.870	21 Feb 17				0.00	-387,073.89	-387,073.89	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / BRL EX.RATE 0.3235722 WITH NORTHERN	-1,001,563.630	21 Feb 17				0.00	-324,078.18	-324,078.18	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 BRL / USD EX.RATE 3.318 WITH NORTHERN TRUST	42,316.660	21 Jun 17				0.00	12,753.66	12,753.66	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 BRL / USD EX.RATE 3.3247 WITH NORTHERN TRUST	700,393.000	21 Jun 17				0.00	210,663.52	210,663.52	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / BRL EX.RATE 0.300779 WITH NORTHERN TRUST	-700,393.000	21 Jun 17				0.00	-210,663.52	-210,663.52	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / BRL EX.RATE 0.3008605 WITH NORTHERN	-104,256.220	21 Jun 17				0.00	-31,366.57	-31,366.57	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / BRL EX.RATE 0.3008605 WITH NORTHERN	-51,913.160	21 Jun 17				0.00	-15,618.62	-15,618.62	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / BRL EX.RATE 0.3008605 WITH NORTHERN	-98,235.590	21 Jun 17				0.00	-29,555.20	-29,555.20	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / BRL EX.RATE 0.3008605 WITH NORTHERN	-191,432.640	21 Jun 17				0.00	-57,594.51	-57,594.51	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / BRL EX.RATE 0.3008605 WITH NORTHERN	-555,614.870	21 Jun 17				0.00	-167,162.55	-167,162.55	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 BRL / USD EX.RATE 3.066 WITH NORTHERN TRUST	892,834.670	21 Mar 17				0.00	291,205.05	291,205.05	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 BRL / USD EX.RATE 3.066 WITH NORTHERN TRUST	276,117.570	21 Mar 17				0.00	90,057.92	90,057.92	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / BRL EX.RATE 0.3255314 WITH NORTHERN	-769,329.530	21 Mar 17				0.00	-250,440.94	-250,440.94	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / BRL EX.RATE 0.3255314 WITH NORTHERN	-471,558.670	21 Mar 17				0.00	-153,507.17	-153,507.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 NOV 2017 USD / BRL EX.RATE 0.3065604 WITH NORTHERN	-1,071,383.230	21 Nov 17				0.00	-328,443.66	-328,443.66	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 BRL / USD EX.RATE 3.1361 WITH NORTHERN TRUST	700,393.000	21 Sep 17				0.00	223,332.48	220,884.94	-2,447.54
FX DEAL TRANSACTED ON 21 SEP 2017 USD / BRL EX.RATE 0.3187048 WITH NORTHERN	-60,709.870	21 Sep 17				0.00	-19,348.53	-19,348.53	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / BRL EX.RATE 0.3187048 WITH NORTHERN	-390,092.620	21 Sep 17				0.00	-124,324.38	-124,324.38	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 USD / BRL EX.RATE 0.3170074 WITH NORTHERN	-21,751.900	22 Aug 17				0.00	-6,895.51	-6,895.51	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 BRL / USD EX.RATE 3.318 WITH NORTHERN TRUST	324,827.390	22 Dec 17				0.00	97,898.55	97,898.55	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 USD / BRL EX.RATE 0.3015136 WITH NORTHERN	-216,106.080	22 Dec 17				0.00	-65,158.92	-65,158.92	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 BRL / USD EX.RATE 3.087 WITH NORTHERN TRUST	79,424.650	22 Feb 17				0.00	25,728.75	25,728.75	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / BRL EX.RATE 0.3242542 WITH NORTHERN	-114,287.510	22 Feb 17				0.00	-37,058.21	-37,058.21	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / BRL EX.RATE 0.3242542 WITH NORTHERN	-439,804.620	22 Feb 17				0.00	-142,608.50	-142,608.50	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 BRL / USD EX.RATE 3.347 WITH NORTHERN TRUST	32,313.090	22 Jun 17				0.00	9,654.34	9,654.34	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / BRL EX.RATE 0.2988732 WITH NORTHERN	-3,828.210	22 Jun 17				0.00	-1,144.15	-1,144.15	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / BRL EX.RATE 0.2989715 WITH NORTHERN	-15,310.070	22 Jun 17				0.00	-4,577.28	-4,577.28	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / BRL EX.RATE 0.2989715 WITH NORTHERN	-96,089.060	22 Jun 17				0.00	-28,727.89	-28,727.89	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / BRL EX.RATE 0.2989715 WITH NORTHERN	-76,317.270	22 Jun 17				0.00	-22,816.69	-22,816.69	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 JUN 2017 USD / BRL EX.RATE 0.2989715 WITH NORTHERN	-76,425.500	22 Jun 17				0.00	-22,849.05	-22,849.05	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / BRL EX.RATE 0.3222792 WITH NORTHERN	-204,082.160	22 Mar 17				0.00	-65,771.43	-65,771.43	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / BRL EX.RATE 0.3045438 WITH NORTHERN	-82,079.470	22 May 17				0.00	-24,996.79	-24,996.79	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 BRL / USD EX.RATE 3.2426 WITH NORTHERN TRUST	462,000.640	22 Nov 17				0.00	142,478.46	142,478.46	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 BRL / USD EX.RATE 3.1343 WITH NORTHERN TRUST	591,924.970	22 Sep 17				0.00	188,853.96	188,853.96	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / BRL EX.RATE 0.3192338 WITH NORTHERN	-796,285.330	22 Sep 17				0.00	-254,201.22	-254,201.22	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / BRL EX.RATE 0.3162555 WITH NORTHERN	-1,085,152.420	23 Aug 17				0.00	-343,185.46	-343,185.46	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / BRL EX.RATE 0.3163556 WITH NORTHERN	-833.930	23 Aug 17				0.00	-263.82	-263.82	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / BRL EX.RATE 0.3163556 WITH NORTHERN	-1,822.610	23 Aug 17				0.00	-576.59	-576.59	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / BRL EX.RATE 0.3163556 WITH NORTHERN	-476.530	23 Aug 17				0.00	-150.75	-150.75	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / BRL EX.RATE 0.3164557 WITH NORTHERN	-1,087,430.830	23 Aug 17				0.00	-344,123.68	-344,123.68	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 USD / BRL EX.RATE 0.3273644 WITH NORTHERN	-42,395.930	23 Feb 17				0.00	-13,878.92	-13,878.92	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 BRL / USD EX.RATE 3.3335 WITH NORTHERN TRUST	22,515.810	23 Jun 17				0.00	6,754.41	6,754.41	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 BRL / USD EX.RATE 3.3335 WITH NORTHERN TRUST	6,141.980	23 Jun 17				0.00	1,842.50	1,842.50	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 BRL / USD EX.RATE 3.3335 WITH NORTHERN TRUST	24,562.700	23 Jun 17				0.00	7,368.44	7,368.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 JUN 2017 USD / BRL EX.RATE 0.2996434 WITH NORTHERN	-18,143.480	23 Jun 17				0.00	-5,436.57	-5,436.57	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / BRL EX.RATE 0.2996434 WITH NORTHERN	-304,186.470	23 Jun 17				0.00	-91,147.48	-91,147.48	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / BRL EX.RATE 0.2996434 WITH NORTHERN	-250,886.690	23 Jun 17				0.00	-75,176.55	-75,176.55	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / BRL EX.RATE 0.2996434 WITH NORTHERN	-94,239.960	23 Jun 17				0.00	-28,238.38	-28,238.38	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / BRL EX.RATE 0.300084 WITH NORTHERN TRUST	-10,777.130	23 Jun 17				0.00	-3,234.04	-3,234.04	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / BRL EX.RATE 0.3199898 WITH NORTHERN	-393,414.950	23 Mar 17				0.00	-125,888.76	-125,888.76	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / BRL EX.RATE 0.3198362 WITH NORTHERN	-21,251.700	24 Apr 17				0.00	-6,797.06	-6,797.06	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / BRL EX.RATE 0.3198362 WITH NORTHERN	-1,972.990	24 Apr 17				0.00	-631.03	-631.03	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / BRL EX.RATE 0.3181167 WITH NORTHERN	-545,315.210	24 Aug 17				0.00	-173,473.90	-173,473.90	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / BRL EX.RATE 0.3181167 WITH NORTHERN	-301,999.890	24 Aug 17				0.00	-96,071.22	-96,071.22	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / BRL EX.RATE 0.3181167 WITH NORTHERN	-508,131.870	24 Aug 17				0.00	-161,645.26	-161,645.26	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 BRL / USD EX.RATE 3.097 WITH NORTHERN TRUST	346,208.300	24 Feb 17				0.00	111,788.28	111,788.28	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 USD / BRL EX.RATE 0.3222065 WITH NORTHERN	-5,054.000	24 Feb 17				0.00	-1,628.43	-1,628.43	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 USD / BRL EX.RATE 0.3222065 WITH NORTHERN	-29,309.770	24 Feb 17				0.00	-9,443.80	-9,443.80	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 USD / BRL EX.RATE 0.3231853 WITH NORTHERN	-96,615.750	24 Feb 17				0.00	-31,224.79	-31,224.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 MAR 2017 USD / BRL EX.RATE 0.3185322 WITH NORTHERN	-247,569.540	24 Mar 17				0.00	-78,858.87	-78,858.87	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / BRL EX.RATE 0.3185322 WITH NORTHERN	-466,622.770	24 Mar 17				0.00	-148,634.38	-148,634.38	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / BRL EX.RATE 0.3065604 WITH NORTHERN	-60,962.950	24 May 17				0.00	-18,688.83	-18,688.83	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 USD / BRL EX.RATE 0.3097989 WITH NORTHERN	-1,140,833.880	24 Nov 17				0.00	-353,429.13	-353,429.13	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 USD / BRL EX.RATE 0.3097989 WITH NORTHERN	-4,349.540	24 Nov 17				0.00	-1,347.48	-1,347.48	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / BRL EX.RATE 0.306645 WITH NORTHERN TRUST	-16,867.200	24 Oct 17				0.00	-5,172.24	-5,172.24	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / BRL EX.RATE 0.3067296 WITH NORTHERN	-654,058.400	24 Oct 17				0.00	-200,619.10	-200,619.10	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / BRL EX.RATE 0.3164958 WITH NORTHERN	-168,186.440	25 Apr 17				0.00	-53,230.29	-53,230.29	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / BRL EX.RATE 0.3164958 WITH NORTHERN	-532,394.010	25 Apr 17				0.00	-168,500.45	-168,500.45	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / BRL EX.RATE 0.3047015 WITH NORTHERN	-56,210.600	25 May 17				0.00	-17,127.46	-17,127.46	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 BRL / USD EX.RATE 3.2316 WITH NORTHERN TRUST	374,813.430	25 Oct 17				0.00	115,983.86	115,983.86	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 BRL / USD EX.RATE 3.1412 WITH NORTHERN TRUST	700,393.000	25 Sep 17				0.00	222,969.88	222,969.88	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 BRL / USD EX.RATE 3.142 WITH NORTHERN TRUST	317,954.840	25 Sep 17				0.00	101,195.05	101,195.05	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / BRL EX.RATE 0.3183497 WITH NORTHERN	-700,393.000	25 Sep 17				0.00	-222,969.88	-222,969.88	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / BRL EX.RATE 0.3184511 WITH NORTHERN	-308,307.370	25 Sep 17				0.00	-98,180.81	-98,180.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 SEP 2017 USD / BRL EX.RATE 0.3184511 WITH NORTHERN	-106,215.510	25 Sep 17				0.00	-33,824.44	-33,824.44	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / BRL EX.RATE 0.3184511 WITH NORTHERN	-188,321.480	25 Sep 17				0.00	-59,971.17	-59,971.17	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 USD / BRL EX.RATE 0.3013319 WITH NORTHERN	-196,100.430	26 Dec 17				0.00	-59,091.31	-59,091.31	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 USD / BRL EX.RATE 0.3013319 WITH NORTHERN	-1,055,179.170	26 Dec 17				0.00	-317,959.13	-317,959.13	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 BRL / USD EX.RATE 3.176 WITH NORTHERN TRUST	795,284.720	26 Jan 17				0.00	250,404.51	250,404.51	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / BRL EX.RATE 0.3019506 WITH NORTHERN	-93,697.020	26 Jun 17				0.00	-28,291.87	-28,291.87	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / BRL EX.RATE 0.3019506 WITH NORTHERN	-40,839.170	26 Jun 17				0.00	-12,331.41	-12,331.41	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / BRL EX.RATE 0.3019506 WITH NORTHERN	-111,317.410	26 Jun 17				0.00	-33,612.36	-33,612.36	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / BRL EX.RATE 0.3019506 WITH NORTHERN	-139,543.950	26 Jun 17				0.00	-42,135.38	-42,135.38	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / BRL EX.RATE 0.3019506 WITH NORTHERN	-111,417.610	26 Jun 17				0.00	-33,642.61	-33,642.61	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / BRL EX.RATE 0.3057356 WITH NORTHERN	-80,117.300	26 May 17				0.00	-24,494.71	-24,494.71	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 BRL / USD EX.RATE 3.1688 WITH NORTHERN TRUST	404,779.060	26 Sep 17				0.00	127,738.91	127,738.91	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / BRL EX.RATE 0.3157562 WITH NORTHERN	-1,241,049.100	26 Sep 17				0.00	-391,868.99	-391,868.99	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / BRL EX.RATE 0.3157562 WITH NORTHERN	-431,085.390	26 Sep 17				0.00	-136,117.90	-136,117.90	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / BRL EX.RATE 0.3157562 WITH NORTHERN	-77,637.550	26 Sep 17				0.00	-24,514.54	-24,514.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 APR 2017 USD / BRL EX.RATE 0.3150003 WITH NORTHERN	-27,916.930	27 Apr 17				0.00	-8,793.84	-8,793.84	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 USD / BRL EX.RATE 0.3022426 WITH NORTHERN	-203,181.720	27 Dec 17				0.00	-61,410.18	-61,410.18	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / BRL EX.RATE 0.316606 WITH NORTHERN TRUST	-166,151.450	27 Jan 17				0.00	-52,604.54	-52,604.54	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / BRL EX.RATE 0.316606 WITH NORTHERN TRUST	-303,043.130	27 Jan 17				0.00	-95,945.27	-95,945.27	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / BRL EX.RATE 0.316606 WITH NORTHERN TRUST	-138,583.860	27 Jan 17				0.00	-43,876.48	-43,876.48	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / BRL EX.RATE 0.316606 WITH NORTHERN TRUST	-445,800.470	27 Jan 17				0.00	-141,143.10	-141,143.10	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	-530,064.390	27 Jul 17				0.00	-167,981.11	-167,981.11	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	-668,958.510	27 Jul 17				0.00	-211,997.63	-211,997.63	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	-667,331.370	27 Jul 17				0.00	-211,481.97	-211,481.97	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	-231,727.780	27 Jul 17				0.00	-73,436.15	-73,436.15	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	-430,780.040	27 Jul 17				0.00	-136,517.20	-136,517.20	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 BRL / USD EX.RATE 3.3134 WITH NORTHERN TRUST	38,795.860	27 Jun 17				0.00	11,708.78	11,708.78	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 BRL / USD EX.RATE 3.3134 WITH NORTHERN TRUST	8,256.590	27 Jun 17				0.00	2,491.88	2,491.88	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 BRL / USD EX.RATE 3.3145 WITH NORTHERN TRUST	30,704.310	27 Jun 17				0.00	9,263.63	9,263.63	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / BRL EX.RATE 0.300951 WITH NORTHERN TRUST	-83,764.780	27 Jun 17				0.00	-25,209.09	-25,209.09	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 JUN 2017 USD / BRL EX.RATE 0.300951 WITH NORTHERN TRUST	-88,836.390	27 Jun 17				0.00	-26,735.40	-26,735.40	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / BRL EX.RATE 0.300951 WITH NORTHERN TRUST	-210,338.370	27 Jun 17				0.00	-63,301.54	-63,301.54	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / BRL EX.RATE 0.300951 WITH NORTHERN TRUST	-109,144.610	27 Jun 17				0.00	-32,847.18	-32,847.18	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / BRL EX.RATE 0.300951 WITH NORTHERN TRUST	-252,697.920	27 Jun 17				0.00	-76,049.69	-76,049.69	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / BRL EX.RATE 0.300951 WITH NORTHERN TRUST	-36,453.760	27 Jun 17				0.00	-10,970.80	-10,970.80	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 USD / BRL EX.RATE 0.319346 WITH NORTHERN TRUST	-462,405.990	27 Mar 17				0.00	-147,667.49	-147,667.49	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 BRL / USD EX.RATE 3.2675 WITH NORTHERN TRUST	496,282.540	27 Oct 17				0.00	151,884.48	151,884.48	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 BRL / USD EX.RATE 3.2675 WITH NORTHERN TRUST	714,840.880	27 Oct 17				0.00	218,773.03	218,773.03	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 BRL / USD EX.RATE 3.2675 WITH NORTHERN TRUST	1,084,800.600	27 Oct 17				0.00	331,997.12	331,997.12	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 BRL / USD EX.RATE 3.2675 WITH NORTHERN TRUST	2,367,703.350	27 Oct 17				0.00	724,622.30	724,622.30	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / BRL EX.RATE 0.3130184 WITH NORTHERN	-64,403.150	27 Sep 17				0.00	-20,159.37	-20,159.37	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / BRL EX.RATE 0.3130184 WITH NORTHERN	-220,538.480	27 Sep 17				0.00	-69,032.61	-69,032.61	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / BRL EX.RATE 0.3138042 WITH NORTHERN	-731,917.220	27 Sep 17				0.00	-229,678.73	-229,678.73	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / BRL EX.RATE 0.3125391 WITH NORTHERN	-16.800	28 Apr 17				0.00	-5.25	-5.25	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / BRL EX.RATE 0.3165058 WITH NORTHERN	-1,865.320	28 Aug 17				0.00	-590.38	-590.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 AUG 2017 USD / BRL EX.RATE 0.3165058 WITH NORTHERN	-7,853.190	28 Aug 17				0.00	-2,485.58	-2,485.58	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / BRL EX.RATE 0.3165058 WITH NORTHERN	-11,847.340	28 Aug 17				0.00	-3,749.75	-3,749.75	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / BRL EX.RATE 0.3175107 WITH NORTHERN	-15,747,500.000	28 Jul 17				0.00	-5,000,000.00	-5,000,000.00	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / BRL EX.RATE 0.3177125 WITH NORTHERN	-624,032.950	28 Jul 17				0.00	-198,263.05	-198,263.05	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 BRL / USD EX.RATE 3.2995 WITH NORTHERN TRUST	4,094.880	28 Jun 17				0.00	1,241.06	1,241.06	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / BRL EX.RATE 0.3021331 WITH NORTHERN	-57,111.750	28 Jun 17				0.00	-17,255.35	-17,255.35	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / BRL EX.RATE 0.3021331 WITH NORTHERN	-41,894.900	28 Jun 17				0.00	-12,657.83	-12,657.83	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / BRL EX.RATE 0.3021331 WITH NORTHERN	-67,845.790	28 Jun 17				0.00	-20,498.46	-20,498.46	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / BRL EX.RATE 0.3021331 WITH NORTHERN	-36,115.590	28 Jun 17				0.00	-10,911.71	-10,911.71	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / BRL EX.RATE 0.3021331 WITH NORTHERN	-95,148.360	28 Jun 17				0.00	-28,747.47	-28,747.47	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / BRL EX.RATE 0.3021331 WITH NORTHERN	-253,964.530	28 Jun 17				0.00	-76,731.08	-76,731.08	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / BRL EX.RATE 0.3191421 WITH NORTHERN	-770,558.170	28 Mar 17				0.00	-245,917.59	-245,917.59	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / BRL EX.RATE 0.3191421 WITH NORTHERN	-80,609.910	28 Mar 17				0.00	-25,726.02	-25,726.02	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 BRL / USD EX.RATE 3.2179 WITH NORTHERN TRUST	455,728.050	28 Nov 17				0.00	141,622.81	141,622.81	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / BRL EX.RATE 0.3136074 WITH NORTHERN	-147,060.760	28 Sep 17				0.00	-46,119.35	-46,119.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 SEP 2017 USD / BRL EX.RATE 0.3136074 WITH NORTHERN	-1,360,433.150	28 Sep 17				0.00	-426,641.94	-426,641.94	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / BRL EX.RATE 0.3136074 WITH NORTHERN	-303,751.530	28 Sep 17				0.00	-95,258.74	-95,258.74	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 USD / BRL EX.RATE 0.3152088 WITH NORTHERN	-3,526.220	29 Aug 17				0.00	-1,111.50	-1,111.50	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 BRL / USD EX.RATE 3.2884 WITH NORTHERN TRUST	89,927.550	29 Jun 17				0.00	27,346.90	27,346.90	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / BRL EX.RATE 0.3036007 WITH NORTHERN	-177,187.420	29 Jun 17				0.00	-53,794.23	-53,794.23	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / BRL EX.RATE 0.3036007 WITH NORTHERN	-17,377.240	29 Jun 17				0.00	-5,275.74	-5,275.74	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / BRL EX.RATE 0.3036007 WITH NORTHERN	-68,859.380	29 Jun 17				0.00	-20,905.76	-20,905.76	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / BRL EX.RATE 0.3036007 WITH NORTHERN	-270,498.290	29 Jun 17				0.00	-82,123.47	-82,123.47	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / BRL EX.RATE 0.3036007 WITH NORTHERN	-90,078.860	29 Jun 17				0.00	-27,348.01	-27,348.01	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / BRL EX.RATE 0.3193664 WITH NORTHERN	-9,507.590	29 Mar 17				0.00	-3,036.40	-3,036.40	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / BRL EX.RATE 0.319499 WITH NORTHERN TRUST	-97,559.370	29 Mar 17				0.00	-31,170.12	-31,170.12	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / BRL EX.RATE 0.310424 WITH NORTHERN TRUST	-20,462.700	29 Nov 17				0.00	-6,352.11	-6,352.11	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 BRL / USD EX.RATE 3.1625 WITH NORTHERN TRUST	396,546.400	29 Sep 17				0.00	125,390.17	125,390.17	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 BRL / USD EX.RATE 3.1625 WITH NORTHERN TRUST	373,249.610	29 Sep 17				0.00	118,023.59	118,023.59	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / BRL EX.RATE 0.3154873 WITH NORTHERN	-427,066.760	29 Sep 17				0.00	-134,734.13	-134,734.13	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 JAN 2017 BRL / USD EX.RATE 3.1215 WITH NORTHERN TRUST	365,459.680	30 Jan 17				0.00	117,078.23	117,078.23	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 BRL / USD EX.RATE 3.1215 WITH NORTHERN TRUST	367,482.950	30 Jan 17				0.00	117,726.40	117,726.40	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 BRL / USD EX.RATE 3.1215 WITH NORTHERN TRUST	257,945.340	30 Jan 17				0.00	82,635.06	82,635.06	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 BRL / USD EX.RATE 3.1215 WITH NORTHERN TRUST	335,198.400	30 Jan 17				0.00	107,383.76	107,383.76	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 BRL / USD EX.RATE 3.1215 WITH NORTHERN TRUST	263,849.850	30 Jan 17				0.00	84,526.62	84,526.62	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / BRL EX.RATE 0.3020418 WITH NORTHERN	-443,126.690	30 Jun 17				0.00	-133,842.78	-133,842.78	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / BRL EX.RATE 0.3020418 WITH NORTHERN	-133,334.990	30 Jun 17				0.00	-40,272.74	-40,272.74	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / BRL EX.RATE 0.3020418 WITH NORTHERN	-138,724.180	30 Jun 17				0.00	-41,900.50	-41,900.50	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / BRL EX.RATE 0.3020418 WITH NORTHERN	-102,718.670	30 Jun 17				0.00	-31,025.33	-31,025.33	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / BRL EX.RATE 0.3020418 WITH NORTHERN	-137,575.140	30 Jun 17				0.00	-41,553.44	-41,553.44	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / BRL EX.RATE 0.3193154 WITH NORTHERN	-88,451.390	30 Mar 17				0.00	-28,243.89	-28,243.89	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / BRL EX.RATE 0.319448 WITH NORTHERN TRUST	-1,335,744.390	30 Mar 17				0.00	-426,700.87	-426,700.87	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / BRL EX.RATE 0.3064946 WITH NORTHERN	-9,293.740	30 Nov 17				0.00	-2,848.48	-2,848.48	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / BRL EX.RATE 0.3064946 WITH NORTHERN	-10,130.760	30 Nov 17				0.00	-3,105.02	-3,105.02	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 BRL / USD EX.RATE 3.1245 WITH NORTHERN TRUST	1,151,038.900	31 Jan 17				0.00	368,391.39	368,391.39	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 JAN 2017 BRL / USD EX.RATE 3.1245 WITH NORTHERN TRUST	1,066,015.550	31 Jan 17				0.00	341,179.56	341,179.56	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / BRL EX.RATE 0.3188267 WITH NORTHERN	-4,116.510	31 Jan 17				0.00	-1,312.45	-1,312.45	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / BRL EX.RATE 0.3188267 WITH NORTHERN	-171,756.680	31 Jan 17				0.00	-54,760.62	-54,760.62	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / BRL EX.RATE 0.3185221 WITH NORTHERN	-16,138.070	31 Jul 17				0.00	-5,140.33	-5,140.33	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / BRL EX.RATE 0.3186235 WITH NORTHERN	-253,485.210	31 Jul 17				0.00	-80,766.36	-80,766.36	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 BRL / USD EX.RATE 3.16 WITH NORTHERN TRUST	2,531,597.020	31 Mar 17				0.00	801,138.30	801,138.30	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 BRL / USD EX.RATE 3.16 WITH NORTHERN TRUST	2,587,598.880	31 Mar 17				0.00	818,860.41	818,860.41	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / BRL EX.RATE 0.3152685 WITH NORTHERN	-1,099,522.930	31 Mar 17				0.00	-346,644.89	-346,644.89	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 BRL / USD EX.RATE 3.2677 WITH NORTHERN TRUST	494,484.190	31 Oct 17				0.00	151,324.84	151,324.84	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / BRL EX.RATE 0.3042103 WITH NORTHERN	-542,422.450	31 Oct 17				0.00	-165,010.48	-165,010.48	0.00
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 AUG 2017 USD / GBP EX.RATE 1.32045 WITH NORTHERN TRUST	-46,449.940	1 Aug 17				0.00	-61,334.82	-61,334.82	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / GBP EX.RATE 1.263782 WITH NORTHERN TRUST	-72,079.390	1 Feb 17				0.00	-91,092.64	-91,092.64	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / GBP EX.RATE 1.2656 WITH NORTHERN TRUST	-61,911.300	1 Feb 17				0.00	-78,354.94	-78,354.94	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / GBP EX.RATE 1.2656 WITH NORTHERN TRUST	-35,983.820	1 Feb 17				0.00	-45,541.12	-45,541.12	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 FEB 2017 USD / GBP EX.RATE 1.2656 WITH NORTHERN TRUST	-47,718.180	1 Feb 17				0.00	-60,392.13	-60,392.13	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / GBP EX.RATE 1.2876 WITH NORTHERN TRUST	-22,554.790	1 Jun 17				0.00	-29,041.55	-29,041.55	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / GBP EX.RATE 1.288109 WITH NORTHERN TRUST	-30,193.550	1 Jun 17				0.00	-38,892.58	-38,892.58	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / GBP EX.RATE 1.2885 WITH NORTHERN TRUST	-6,840.420	1 May 17				0.00	-8,813.88	-8,813.88	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / GBP EX.RATE 1.2887 WITH NORTHERN TRUST	-330.730	1 May 17				0.00	-426.21	-426.21	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / GBP EX.RATE 1.2887 WITH NORTHERN TRUST	-27.140	1 May 17				0.00	-34.98	-34.98	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / GBP EX.RATE 1.2907 WITH NORTHERN TRUST	-104,944.690	1 May 17				0.00	-135,452.11	-135,452.11	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 GBP / USD EX.RATE 0.7533967 WITH NORTHERN	6,000.000	1 Nov 17				0.00	7,963.93	7,963.93	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / GBP EX.RATE 1.325774 WITH NORTHERN TRUST	-35.890	1 Nov 17				0.00	-47.58	-47.58	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / GBP EX.RATE 1.32675 WITH NORTHERN TRUST	-1,000.000	1 Nov 17				0.00	-1,326.75	-1,326.75	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 GBP / USD EX.RATE 0.7706535 WITH NORTHERN	41,266.560	1 Sep 17				0.00	53,547.49	53,547.49	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 GBP / USD EX.RATE 0.7718849 WITH NORTHERN	145,117.380	1 Sep 17				0.00	188,003.92	188,003.92	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 USD / GBP EX.RATE 1.3215 WITH NORTHERN TRUST	-340.630	2 Aug 17				0.00	-450.14	-450.14	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 USD / GBP EX.RATE 1.3215 WITH NORTHERN TRUST	-78.800	2 Aug 17				0.00	-104.13	-104.13	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 USD / GBP EX.RATE 1.3215 WITH NORTHERN TRUST	-209,858.440	2 Aug 17				0.00	-277,327.93	-277,327.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 AUG 2017 USD / GBP EX.RATE 1.322358 WITH NORTHERN TRUST	-179,113.490	2 Aug 17				0.00	-236,852.16	-236,852.16	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 GBP / USD EX.RATE 0.7980547 WITH NORTHERN	900,459.000	2 Feb 17				0.00	1,128,317.45	1,128,317.45	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / GBP EX.RATE 1.252 WITH NORTHERN TRUST	-181.430	2 Feb 17				0.00	-227.15	-227.15	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / GBP EX.RATE 1.2525 WITH NORTHERN TRUST	-47,722.360	2 Feb 17				0.00	-59,772.26	-59,772.26	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / GBP EX.RATE 1.2279 WITH NORTHERN TRUST	-7,574.000	2 Jan 17				0.00	-9,300.11	-9,300.11	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 GBP / USD EX.RATE 0.7762348 WITH NORTHERN	1,530,821.950	2 Jun 17				0.00	1,972,111.99	1,972,111.99	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / GBP EX.RATE 1.2882 WITH NORTHERN TRUST	-15,113.000	2 Jun 17				0.00	-19,468.57	-19,468.57	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / GBP EX.RATE 1.28827 WITH NORTHERN TRUST	-29.580	2 Jun 17				0.00	-38.11	-38.11	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / GBP EX.RATE 1.225454 WITH NORTHERN TRUST	-376,068.820	2 Mar 17				0.00	-460,855.04	-460,855.04	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / GBP EX.RATE 1.22812 WITH NORTHERN TRUST	-42,400.000	2 Mar 17				0.00	-52,072.29	-52,072.29	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 GBP / USD EX.RATE 0.7628463 WITH NORTHERN	1,000.000	2 Nov 17				0.00	1,310.88	1,310.88	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 USD / GBP EX.RATE 1.3053 WITH NORTHERN TRUST	-35,905.160	2 Nov 17				0.00	-46,867.01	-46,867.01	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 USD / GBP EX.RATE 1.305322 WITH NORTHERN TRUST	-75,515.550	2 Nov 17				0.00	-98,572.11	-98,572.11	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 USD / GBP EX.RATE 1.30735 WITH NORTHERN TRUST	-33,300.000	2 Nov 17				0.00	-43,534.76	-43,534.76	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / GBP EX.RATE 1.2472 WITH NORTHERN TRUST	-96.930	3 Apr 17				0.00	-120.89	-120.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 APR 2017 USD / GBP EX.RATE 1.2472 WITH NORTHERN TRUST	-220.730	3 Apr 17				0.00	-275.29	-275.29	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / GBP EX.RATE 1.2472 WITH NORTHERN TRUST	-42,691.260	3 Apr 17				0.00	-53,244.54	-53,244.54	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / GBP EX.RATE 1.2472 WITH NORTHERN TRUST	-39,493.590	3 Apr 17				0.00	-49,256.41	-49,256.41	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / GBP EX.RATE 1.2472 WITH NORTHERN TRUST	-57,750.000	3 Apr 17				0.00	-72,025.80	-72,025.80	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / GBP EX.RATE 1.2472 WITH NORTHERN TRUST	-7,574.000	3 Apr 17				0.00	-9,446.29	-9,446.29	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / GBP EX.RATE 1.2472 WITH NORTHERN TRUST	-21,865.320	3 Apr 17				0.00	-27,270.43	-27,270.43	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 GBP / USD EX.RATE 0.7604563 WITH NORTHERN	193,403.000	3 Aug 17				0.00	254,324.95	254,324.95	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 USD / GBP EX.RATE 1.3126 WITH NORTHERN TRUST	-39,029.610	3 Aug 17				0.00	-51,230.27	-51,230.27	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 USD / GBP EX.RATE 1.312679 WITH NORTHERN TRUST	-72,345.430	3 Aug 17				0.00	-94,966.33	-94,966.33	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 GBP / USD EX.RATE 0.7988611 WITH NORTHERN	191,035.750	3 Feb 17				0.00	239,135.11	239,135.11	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 USD / GBP EX.RATE 1.2489 WITH NORTHERN TRUST	-43,619.850	3 Feb 17				0.00	-54,476.83	-54,476.83	0.00
FX DEAL TRANSACTED ON 03 JAN 2017 GBP / USD EX.RATE 0.8172131 WITH NORTHERN	5,084,232.000	3 Jan 17				0.00	6,221,427.26	6,186,493.84	-34,933.42
FX DEAL TRANSACTED ON 03 JUL 2017 USD / GBP EX.RATE 1.2939 WITH NORTHERN TRUST	-22,613.400	3 Jul 17				0.00	-29,259.48	-29,259.48	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / GBP EX.RATE 1.2942 WITH NORTHERN TRUST	-140.620	3 Jul 17				0.00	-181.99	-181.99	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / GBP EX.RATE 1.2942 WITH NORTHERN TRUST	-12,246.820	3 Jul 17				0.00	-15,849.83	-15,849.83	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 JUL 2017 USD / GBP EX.RATE 1.2942 WITH NORTHERN TRUST	-3,619.000	3 Jul 17				0.00	-4,683.71	-4,683.71	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 GBP / USD EX.RATE 0.8130081 WITH NORTHERN	340,749.220	3 Mar 17				0.00	419,121.54	419,121.54	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 GBP / USD EX.RATE 0.8160601 WITH NORTHERN	1,992,752.800	3 Mar 17				0.00	2,441,919.28	2,441,919.28	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 GBP / USD EX.RATE 0.8160601 WITH NORTHERN	33,154.550	3 Mar 17				0.00	40,627.59	40,627.59	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / GBP EX.RATE 1.2244 WITH NORTHERN TRUST	-207,902.500	3 Mar 17				0.00	-254,555.82	-254,555.82	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / GBP EX.RATE 1.2253 WITH NORTHERN TRUST	-380,127.650	3 Mar 17				0.00	-465,770.41	-465,770.41	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / GBP EX.RATE 1.2253 WITH NORTHERN TRUST	-65,353.210	3 Mar 17				0.00	-80,077.29	-80,077.29	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / GBP EX.RATE 1.227584 WITH NORTHERN TRUST	-290,261.620	3 Mar 17				0.00	-356,320.52	-356,320.52	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 GBP / USD EX.RATE 0.7746533 WITH NORTHERN	1,070,238.000	3 May 17				0.00	1,381,570.23	1,381,570.23	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 GBP / USD EX.RATE 0.7764578 WITH NORTHERN	259,039.500	3 May 17				0.00	333,616.97	333,616.97	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / GBP EX.RATE 1.286968 WITH NORTHERN TRUST	-231,521.190	3 May 17				0.00	-297,960.36	-297,960.36	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / GBP EX.RATE 1.287 WITH NORTHERN TRUST	-153.000	3 May 17				0.00	-196.91	-196.91	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 GBP / USD EX.RATE 0.7652105 WITH NORTHERN	55,589.340	3 Nov 17				0.00	72,645.82	72,645.82	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 GBP / USD EX.RATE 0.7548799 WITH NORTHERN	5,515,484.260	3 Oct 17				0.00	7,306,439.22	7,306,439.22	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 GBP / USD EX.RATE 0.766636 WITH NORTHERN TRUST	236,730.000	4 Aug 17				0.00	308,790.61	308,790.61	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 AUG 2017 USD / GBP EX.RATE 1.30386 WITH NORTHERN TRUST	-160,369.840	4 Aug 17				0.00	-209,099.82	-209,099.82	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 GBP / USD EX.RATE 0.7419498 WITH NORTHERN	58,033.290	4 Dec 17				0.00	78,217.27	78,217.27	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / GBP EX.RATE 1.2275 WITH NORTHERN TRUST	-56.710	4 Jan 17				0.00	-69.61	-69.61	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / GBP EX.RATE 1.292 WITH NORTHERN TRUST	-109.590	4 Jul 17				0.00	-141.59	-141.59	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / GBP EX.RATE 1.292 WITH NORTHERN TRUST	-20,876.090	4 Jul 17				0.00	-26,971.91	-26,971.91	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / GBP EX.RATE 1.2926 WITH NORTHERN TRUST	-7,410.000	4 Jul 17				0.00	-9,578.17	-9,578.17	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / GBP EX.RATE 1.2926 WITH NORTHERN TRUST	-180,290.000	4 Jul 17				0.00	-233,042.85	-233,042.85	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 GBP / USD EX.RATE 0.773455 WITH NORTHERN TRUST	41,668.870	4 May 17				0.00	53,873.68	53,873.68	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 GBP / USD EX.RATE 0.7741736 WITH NORTHERN	42,273.610	4 May 17				0.00	54,604.82	54,604.82	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / GBP EX.RATE 1.292008 WITH NORTHERN TRUST	-290,317.200	4 May 17				0.00	-375,092.14	-375,092.14	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 GBP / USD EX.RATE 0.7545308 WITH NORTHERN	770,596.060	4 Oct 17				0.00	1,021,291.76	1,021,291.76	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / GBP EX.RATE 1.3248 WITH NORTHERN TRUST	-6,672.330	4 Oct 17				0.00	-8,839.50	-8,839.50	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / GBP EX.RATE 1.3248 WITH NORTHERN TRUST	-1.320	4 Oct 17				0.00	-1.75	-1.75	0.00
FX DEAL TRANSACTED ON 05 APR 2017 GBP / USD EX.RATE 0.800128 WITH NORTHERN TRUST	52,129.230	5 Apr 17				0.00	65,151.11	65,151.11	0.00
FX DEAL TRANSACTED ON 05 APR 2017 GBP / USD EX.RATE 0.801205 WITH NORTHERN TRUST	5,000.000	5 Apr 17				0.00	6,240.60	6,240.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 APR 2017 USD / GBP EX.RATE 1.2453 WITH NORTHERN TRUST	-0.600	5 Apr 17				0.00	-0.75	-0.75	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / GBP EX.RATE 1.248871 WITH NORTHERN TRUST	-71,841.620	5 Apr 17				0.00	-89,720.92	-89,720.92	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 GBP / USD EX.RATE 0.7738141 WITH NORTHERN	1,815,699.000	5 Jul 17				0.00	2,346,427.82	2,346,427.82	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / GBP EX.RATE 1.292 WITH NORTHERN TRUST	-10.480	5 Jul 17				0.00	-13.54	-13.54	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / GBP EX.RATE 1.29519 WITH NORTHERN TRUST	-1,908,265.840	5 Jul 17				0.00	-2,471,566.83	-2,580,452.58	-108,885.75
FX DEAL TRANSACTED ON 05 JUN 2017 GBP / USD EX.RATE 0.7743534 WITH NORTHERN	329,053.900	5 Jun 17				0.00	424,940.21	424,940.21	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 GBP / USD EX.RATE 0.7746113 WITH NORTHERN	13,276.820	5 Jun 17				0.00	17,139.98	17,139.98	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / GBP EX.RATE 1.2896 WITH NORTHERN TRUST	-105,468.750	5 Jun 17				0.00	-136,012.50	-136,012.50	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / GBP EX.RATE 1.2896 WITH NORTHERN TRUST	-3.470	5 Jun 17				0.00	-4.47	-4.47	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / GBP EX.RATE 1.29 WITH NORTHERN TRUST	-15,694.400	5 Jun 17				0.00	-20,245.78	-20,245.78	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / GBP EX.RATE 1.29 WITH NORTHERN TRUST	-101.320	5 Jun 17				0.00	-130.70	-130.70	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / GBP EX.RATE 1.290542 WITH NORTHERN TRUST	-17,570.850	5 Jun 17				0.00	-22,675.92	-22,675.92	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / GBP EX.RATE 1.290542 WITH NORTHERN TRUST	-28,582.220	5 Jun 17				0.00	-36,886.56	-36,886.56	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / GBP EX.RATE 1.2906 WITH NORTHERN TRUST	-96,754.840	5 Jun 17				0.00	-124,871.80	-124,871.80	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 GBP / USD EX.RATE 0.770238 WITH NORTHERN TRUST	34,999.620	5 May 17				0.00	45,440.01	45,440.01	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 MAY 2017 USD / GBP EX.RATE 1.294 WITH NORTHERN TRUST	-75.580	5 May 17				0.00	-97.80	-97.80	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / GBP EX.RATE 1.2948 WITH NORTHERN TRUST	-38,854.900	5 May 17				0.00	-50,309.32	-50,309.32	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / GBP EX.RATE 1.297168 WITH NORTHERN TRUST	-51,372.920	5 May 17				0.00	-66,639.31	-66,639.31	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / GBP EX.RATE 1.2984 WITH NORTHERN TRUST	-157,644.600	5 May 17				0.00	-204,685.75	-204,685.75	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 GBP / USD EX.RATE 0.7617753 WITH NORTHERN	23,792.080	5 Oct 17				0.00	31,232.41	31,232.41	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 GBP / USD EX.RATE 0.7617753 WITH NORTHERN	22,419.470	5 Oct 17				0.00	29,430.55	29,458.06	27.51
FX DEAL TRANSACTED ON 05 OCT 2017 GBP / USD EX.RATE 0.7625438 WITH NORTHERN	33,127.320	5 Oct 17				0.00	43,443.17	43,443.17	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / GBP EX.RATE 1.312327 WITH NORTHERN TRUST	-7,000.000	5 Oct 17				0.00	-9,186.29	-9,186.29	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / GBP EX.RATE 1.31296 WITH NORTHERN TRUST	-47,700.000	5 Oct 17				0.00	-62,628.19	-62,628.19	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / GBP EX.RATE 1.2955 WITH NORTHERN TRUST	-6,541.000	5 Sep 17				0.00	-8,473.87	-8,473.87	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / GBP EX.RATE 1.2965 WITH NORTHERN TRUST	-348.360	5 Sep 17				0.00	-451.65	-451.65	0.00
FX DEAL TRANSACTED ON 06 APR 2017 GBP / USD EX.RATE 0.7996705 WITH NORTHERN	6,000.000	6 Apr 17				0.00	7,503.09	7,503.09	0.00
FX DEAL TRANSACTED ON 06 APR 2017 GBP / USD EX.RATE 0.8014747 WITH NORTHERN	27,378.940	6 Apr 17				0.00	34,160.70	34,160.70	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / GBP EX.RATE 1.2455 WITH NORTHERN TRUST	-18.240	6 Apr 17				0.00	-22.72	-22.72	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / GBP EX.RATE 1.2465 WITH NORTHERN TRUST	-6,820.000	6 Apr 17				0.00	-8,501.13	-8,501.13	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 APR 2017 USD / GBP EX.RATE 1.2466 WITH NORTHERN TRUST	-30,391.620	6 Apr 17				0.00	-37,886.19	-37,886.19	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / GBP EX.RATE 1.247314 WITH NORTHERN TRUST	-96,481.290	6 Apr 17				0.00	-120,342.46	-120,342.46	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 GBP / USD EX.RATE 0.746826 WITH NORTHERN TRUST	8,219,608.000	6 Dec 17				0.00	11,006,055.11	11,006,055.11	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 GBP / USD EX.RATE 0.7474568 WITH NORTHERN	106,938.650	6 Dec 17				0.00	143,070.01	143,070.01	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / GBP EX.RATE 1.3368 WITH NORTHERN TRUST	-159,646.840	6 Dec 17				0.00	-213,415.90	-213,415.90	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 GBP / USD EX.RATE 0.801796 WITH NORTHERN TRUST	209,694.210	6 Feb 17				0.00	261,530.62	261,530.62	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / GBP EX.RATE 1.2435 WITH NORTHERN TRUST	-8,956.610	6 Feb 17				0.00	-11,137.54	-11,137.54	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / GBP EX.RATE 1.2447 WITH NORTHERN TRUST	-24,573.700	6 Feb 17				0.00	-30,586.88	-30,586.88	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / GBP EX.RATE 1.246 WITH NORTHERN TRUST	-30,627.500	6 Feb 17				0.00	-38,161.87	-38,161.87	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / GBP EX.RATE 1.246 WITH NORTHERN TRUST	-25,309.880	6 Feb 17				0.00	-31,536.11	-31,536.11	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / GBP EX.RATE 1.246481 WITH NORTHERN TRUST	-156,540.280	6 Feb 17				0.00	-195,124.48	-195,124.48	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 GBP / USD EX.RATE 0.8141486 WITH NORTHERN	201,532.240	6 Jan 17				0.00	247,537.42	247,537.42	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 USD / GBP EX.RATE 1.2315 WITH NORTHERN TRUST	-6,000.000	6 Jan 17				0.00	-7,389.00	-7,389.00	0.00
FX DEAL TRANSACTED ON 06 JUL 2017 USD / GBP EX.RATE 1.2962 WITH NORTHERN TRUST	-22,647.280	6 Jul 17				0.00	-29,355.40	-29,355.40	0.00
FX DEAL TRANSACTED ON 06 JUL 2017 USD / GBP EX.RATE 1.297 WITH NORTHERN TRUST	-107,951.120	6 Jul 17				0.00	-140,012.60	-140,012.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 JUN 2017 USD / GBP EX.RATE 1.2875 WITH NORTHERN TRUST	-55.390	6 Jun 17				0.00	-71.31	-71.31	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / GBP EX.RATE 1.2888 WITH NORTHERN TRUST	-33,273.730	6 Jun 17				0.00	-42,883.18	-42,883.18	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / GBP EX.RATE 1.2888 WITH NORTHERN TRUST	-1,751.310	6 Jun 17				0.00	-2,257.09	-2,257.09	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / GBP EX.RATE 1.288969 WITH NORTHERN TRUST	-117,743.360	6 Jun 17				0.00	-151,767.54	-151,767.54	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / GBP EX.RATE 1.290342 WITH NORTHERN TRUST	-71,841.530	6 Jun 17				0.00	-92,700.14	-92,700.14	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 GBP / USD EX.RATE 0.817461 WITH NORTHERN TRUST	359,215.490	6 Mar 17				0.00	439,428.31	439,428.31	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / GBP EX.RATE 1.2225 WITH NORTHERN TRUST	-276,214.980	6 Mar 17				0.00	-337,672.81	-337,672.81	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / GBP EX.RATE 1.223082 WITH NORTHERN TRUST	-67,709.680	6 Mar 17				0.00	-82,814.49	-82,814.49	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / GBP EX.RATE 1.2233 WITH NORTHERN TRUST	-116,226.180	6 Mar 17				0.00	-142,179.49	-142,179.49	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / GBP EX.RATE 1.2233 WITH NORTHERN TRUST	-18,058.360	6 Mar 17				0.00	-22,090.79	-22,090.79	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / GBP EX.RATE 1.2233 WITH NORTHERN TRUST	-1,274,542.390	6 Mar 17				0.00	-1,559,147.71	-1,559,147.71	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / GBP EX.RATE 1.224 WITH NORTHERN TRUST	-264.510	6 Mar 17				0.00	-323.76	-323.76	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 GBP / USD EX.RATE 0.7602071 WITH NORTHERN	307,086.760	6 Nov 17				0.00	403,951.44	403,951.44	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 USD / GBP EX.RATE 1.3123 WITH NORTHERN TRUST	-905.850	6 Nov 17				0.00	-1,188.75	-1,188.75	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 USD / GBP EX.RATE 1.3123 WITH NORTHERN TRUST	-17,210.550	6 Nov 17				0.00	-22,585.40	-22,585.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 OCT 2017 GBP / USD EX.RATE 0.7649939 WITH NORTHERN	83,441.520	6 Oct 17				0.00	109,074.75	109,074.75	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 GBP / USD EX.RATE 0.7649939 WITH NORTHERN	10,609.970	6 Sep 17				0.00	13,869.35	13,989.25	119.90
FX DEAL TRANSACTED ON 06 SEP 2017 GBP / USD EX.RATE 0.7649939 WITH NORTHERN	20,513.530	6 Sep 17				0.00	26,815.29	27,045.04	229.75
FX DEAL TRANSACTED ON 06 SEP 2017 GBP / USD EX.RATE 0.7649939 WITH NORTHERN	20,545.200	6 Sep 17				0.00	26,856.69	27,086.79	230.10
FX DEAL TRANSACTED ON 06 SEP 2017 USD / GBP EX.RATE 1.303462 WITH NORTHERN TRUST	-2,684.280	6 Sep 17				0.00	-3,498.86	-3,498.86	0.00
FX DEAL TRANSACTED ON 07 APR 2017 GBP / USD EX.RATE 0.8077544 WITH NORTHERN	1,643,922.000	7 Apr 17				0.00	2,035,175.44	2,035,175.44	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / GBP EX.RATE 1.237 WITH NORTHERN TRUST	-8.060	7 Apr 17				0.00	-9.97	-9.97	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / GBP EX.RATE 1.237 WITH NORTHERN TRUST	-17,898.110	7 Apr 17				0.00	-22,139.96	-22,139.96	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / GBP EX.RATE 1.237 WITH NORTHERN TRUST	-37,609.440	7 Apr 17				0.00	-46,522.88	-46,522.88	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / GBP EX.RATE 1.237 WITH NORTHERN TRUST	-48,025.960	7 Apr 17				0.00	-59,408.11	-59,408.11	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / GBP EX.RATE 1.237 WITH NORTHERN TRUST	-14,006.700	7 Apr 17				0.00	-17,326.29	-17,326.29	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / GBP EX.RATE 1.237269 WITH NORTHERN TRUST	-41,434.140	7 Apr 17				0.00	-51,265.18	-51,265.18	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / GBP EX.RATE 1.2406 WITH NORTHERN TRUST	-24,517.650	7 Apr 17				0.00	-30,416.60	-30,416.60	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / GBP EX.RATE 1.3015 WITH NORTHERN TRUST	-16.470	7 Aug 17				0.00	-21.44	-21.44	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / GBP EX.RATE 1.3019 WITH NORTHERN TRUST	-55,967.380	7 Aug 17				0.00	-72,863.93	-72,863.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 DEC 2017 GBP / USD EX.RATE 0.7424407 WITH NORTHERN	3,805.590	7 Dec 17				0.00	5,125.78	5,125.78	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 USD / GBP EX.RATE 1.2382 WITH NORTHERN TRUST	-6,014.000	7 Feb 17				0.00	-7,446.53	-7,446.53	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 USD / GBP EX.RATE 1.2426 WITH NORTHERN TRUST	-154.520	7 Feb 17				0.00	-192.01	-192.01	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 USD / GBP EX.RATE 1.252981 WITH NORTHERN TRUST	-106,175.650	7 Feb 17				0.00	-133,036.07	-133,036.07	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / GBP EX.RATE 1.295441 WITH NORTHERN TRUST	-26,290.080	7 Jun 17				0.00	-34,057.25	-34,057.25	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / GBP EX.RATE 1.296069 WITH NORTHERN TRUST	-144,692.330	7 Jun 17				0.00	-187,531.24	-187,531.24	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 GBP / USD EX.RATE 0.8186803 WITH NORTHERN	15,349,665.180	7 Mar 17				0.00	18,749,278.32	19,366,673.48	617,395.16
FX DEAL TRANSACTED ON 07 MAR 2017 GBP / USD EX.RATE 0.819135 WITH NORTHERN TRUST	18,114.770	7 Mar 17				0.00	22,114.51	22,114.51	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 GBP / USD EX.RATE 0.819135 WITH NORTHERN TRUST	281,342.710	7 Mar 17				0.00	343,463.18	343,463.18	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 GBP / USD EX.RATE 0.819135 WITH NORTHERN TRUST	1,532.990	7 Mar 17				0.00	1,871.47	1,871.47	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 GBP / USD EX.RATE 0.819135 WITH NORTHERN TRUST	348,556.810	7 Mar 17				0.00	425,518.15	425,518.15	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / GBP EX.RATE 1.218303 WITH NORTHERN TRUST	-15,349,665.180	7 Mar 17				0.00	-18,700,543.14	-18,677,473.61	23,069.53
FX DEAL TRANSACTED ON 07 MAR 2017 USD / GBP EX.RATE 1.219782 WITH NORTHERN TRUST	-24,496.110	7 Mar 17				0.00	-29,879.91	-29,879.91	0.00
FX DEAL TRANSACTED ON 07 NOV 2017 GBP / USD EX.RATE 0.7604274 WITH NORTHERN	166,775.200	7 Nov 17				0.00	219,317.73	219,317.73	0.00
FX DEAL TRANSACTED ON 07 NOV 2017 USD / GBP EX.RATE 1.3124 WITH NORTHERN TRUST	-1.340	7 Nov 17				0.00	-1.76	-1.76	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 NOV 2017 USD / GBP EX.RATE 1.3154 WITH NORTHERN TRUST	-9,462.980	7 Nov 17				0.00	-12,447.60	-12,447.60	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 GBP / USD EX.RATE 0.7645044 WITH NORTHERN	108,681.980	7 Sep 17				0.00	142,160.05	142,160.05	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 USD / GBP EX.RATE 1.307 WITH NORTHERN TRUST	-42.970	7 Sep 17				0.00	-56.16	-56.16	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 GBP / USD EX.RATE 0.7710338 WITH NORTHERN	175,000.000	8 Aug 17				0.00	226,968.00	226,968.00	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 GBP / USD EX.RATE 0.7715454 WITH NORTHERN	10,907.470	8 Aug 17				0.00	14,137.17	14,137.17	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / GBP EX.RATE 1.29738 WITH NORTHERN TRUST	-172,223.370	8 Aug 17				0.00	-223,439.16	-223,439.16	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 GBP / USD EX.RATE 0.7467864 WITH NORTHERN	88,243.680	8 Dec 17				0.00	118,164.55	118,164.55	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 GBP / USD EX.RATE 0.7975754 WITH NORTHERN	13,929.790	8 Feb 17				0.00	17,465.17	17,465.17	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 USD / GBP EX.RATE 1.251981 WITH NORTHERN TRUST	-327,930.430	8 Feb 17				0.00	-410,562.67	-410,562.67	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 GBP / USD EX.RATE 0.7723797 WITH NORTHERN	134,352.750	8 Jun 17				0.00	173,946.51	173,946.51	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 GBP / USD EX.RATE 0.7725516 WITH NORTHERN	55,938.470	8 Jun 17				0.00	72,407.43	72,407.43	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / GBP EX.RATE 1.294 WITH NORTHERN TRUST	-3.320	8 Jun 17				0.00	-4.30	-4.30	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 GBP / USD EX.RATE 0.8214902 WITH NORTHERN	402,910.080	8 Mar 17				0.00	490,462.44	490,462.44	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 GBP / USD EX.RATE 0.8216252 WITH NORTHERN	25,811.320	8 Mar 17				0.00	31,414.96	31,414.96	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 GBP / USD EX.RATE 0.8216252 WITH NORTHERN	25,851.170	8 Mar 17				0.00	31,463.46	31,463.46	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 MAR 2017 USD / GBP EX.RATE 1.216683 WITH NORTHERN TRUST	-163,141.090	8 Mar 17				0.00	-198,490.99	-198,490.99	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 GBP / USD EX.RATE 0.7726184 WITH NORTHERN	951,370.000	8 May 17				0.00	1,231,358.19	1,231,358.19	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 GBP / USD EX.RATE 0.7726184 WITH NORTHERN	12,142.460	8 May 17				0.00	15,715.99	15,715.99	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 GBP / USD EX.RATE 0.7726184 WITH NORTHERN	10,777.220	8 May 17				0.00	13,948.96	13,948.96	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / GBP EX.RATE 1.2935 WITH NORTHERN TRUST	-8.880	8 May 17				0.00	-11.49	-11.49	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / GBP EX.RATE 1.2935 WITH NORTHERN TRUST	-101.460	8 May 17				0.00	-131.24	-131.24	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / GBP EX.RATE 1.295667 WITH NORTHERN TRUST	-1,643,822.630	8 May 17				0.00	-2,129,846.74	-2,074,011.11	55,835.63
FX DEAL TRANSACTED ON 08 NOV 2017 GBP / USD EX.RATE 0.763184 WITH NORTHERN TRUST	9,780.770	8 Nov 17				0.00	12,815.74	12,815.74	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 GBP / USD EX.RATE 0.7632836 WITH NORTHERN	249,347.120	8 Nov 17				0.00	326,676.89	326,676.89	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / GBP EX.RATE 1.3108 WITH NORTHERN TRUST	-3,086.000	8 Nov 17				0.00	-4,045.13	-4,045.13	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 GBP / USD EX.RATE 0.7582467 WITH NORTHERN	31,078.860	8 Sep 17				0.00	40,987.80	40,987.80	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 GBP / USD EX.RATE 0.7697975 WITH NORTHERN	5,000.000	9 Aug 17				0.00	6,495.22	6,495.22	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 USD / GBP EX.RATE 1.29796 WITH NORTHERN TRUST	-490,839.460	9 Aug 17				0.00	-637,089.99	-637,089.99	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / GBP EX.RATE 1.2494 WITH NORTHERN TRUST	-4.610	9 Feb 17				0.00	-5.76	-5.76	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / GBP EX.RATE 1.249647 WITH NORTHERN TRUST	-57,734.810	9 Feb 17				0.00	-72,148.13	-72,148.13	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 FEB 2017 USD / GBP EX.RATE 1.2531 WITH NORTHERN TRUST	-4,632.840	9 Feb 17				0.00	-5,805.41	-5,805.41	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / GBP EX.RATE 1.25328 WITH NORTHERN TRUST	-118,000.000	9 Feb 17				0.00	-147,887.04	-147,887.04	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 GBP / USD EX.RATE 0.8210187 WITH NORTHERN	10,000.000	9 Jan 17				0.00	12,179.99	12,179.99	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 USD / GBP EX.RATE 1.2135 WITH NORTHERN TRUST	-151.260	9 Jan 17				0.00	-183.55	-183.55	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 GBP / USD EX.RATE 0.784683 WITH NORTHERN TRUST	12,496.220	9 Jun 17				0.00	15,925.18	15,925.18	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 GBP / USD EX.RATE 0.784683 WITH NORTHERN TRUST	25,451.390	9 Jun 17				0.00	32,435.25	32,435.25	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 GBP / USD EX.RATE 0.784683 WITH NORTHERN TRUST	25,490.690	9 Jun 17				0.00	32,485.34	32,485.34	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 GBP / USD EX.RATE 0.7852684 WITH NORTHERN	498,000.000	9 Jun 17				0.00	634,178.10	634,178.10	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 GBP / USD EX.RATE 0.7861821 WITH NORTHERN	11,423.850	9 Jun 17				0.00	14,530.79	14,530.79	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / GBP EX.RATE 1.2716 WITH NORTHERN TRUST	-325.500	9 Jun 17				0.00	-413.91	-413.91	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / GBP EX.RATE 1.2716 WITH NORTHERN TRUST	-86.840	9 Jun 17				0.00	-110.43	-110.43	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / GBP EX.RATE 1.2716 WITH NORTHERN TRUST	-448,098.410	9 Jun 17				0.00	-569,801.94	-569,801.94	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / GBP EX.RATE 1.2716 WITH NORTHERN TRUST	-61,444.190	9 Jun 17				0.00	-78,132.43	-78,132.43	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / GBP EX.RATE 1.2716 WITH NORTHERN TRUST	-139,087.670	9 Jun 17				0.00	-176,863.88	-176,863.88	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / GBP EX.RATE 1.2716 WITH NORTHERN TRUST	-12,420.000	9 Jun 17				0.00	-15,793.27	-15,793.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 MAR 2017 USD / GBP EX.RATE 1.216948 WITH NORTHERN TRUST	-296,493.540	9 Mar 17				0.00	-360,817.22	-360,817.22	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 GBP / USD EX.RATE 0.7603406 WITH NORTHERN	917,654.000	9 Nov 17				0.00	1,206,898.54	1,206,898.54	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 GBP / USD EX.RATE 0.7605581 WITH NORTHERN	101,523.750	9 Nov 17				0.00	133,485.86	133,485.86	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 USD / GBP EX.RATE 1.3102 WITH NORTHERN TRUST	-0.300	9 Nov 17				0.00	-0.39	-0.39	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 USD / GBP EX.RATE 1.316551 WITH NORTHERN TRUST	-917,654.000	9 Nov 17				0.00	-1,208,138.29	-1,225,068.21	-16,929.92
FX DEAL TRANSACTED ON 10 APR 2017 USD / GBP EX.RATE 1.2395 WITH NORTHERN TRUST	-8.740	10 Apr 17				0.00	-10.83	-10.83	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / GBP EX.RATE 1.241266 WITH NORTHERN TRUST	-14,443.490	10 Apr 17				0.00	-17,928.21	-17,928.21	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 GBP / USD EX.RATE 0.7705348 WITH NORTHERN	181,196.000	10 Aug 17				0.00	235,156.17	235,156.17	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / GBP EX.RATE 1.299338 WITH NORTHERN TRUST	-604,540.000	10 Aug 17				0.00	-785,501.79	-817,489.25	-31,987.46
FX DEAL TRANSACTED ON 10 FEB 2017 GBP / USD EX.RATE 0.7995695 WITH NORTHERN	8,000.000	10 Feb 17				0.00	10,005.38	10,005.38	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 USD / GBP EX.RATE 1.247832 WITH NORTHERN TRUST	-15,942.580	10 Feb 17				0.00	-19,893.66	-19,893.66	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 USD / GBP EX.RATE 1.216178 WITH NORTHERN TRUST	-102,101.780	10 Jan 17				0.00	-124,173.94	-124,173.94	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / GBP EX.RATE 1.2865 WITH NORTHERN TRUST	-26,714.950	10 Jul 17				0.00	-34,368.78	-34,368.78	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 GBP / USD EX.RATE 0.8204792 WITH NORTHERN	66,111.850	10 Mar 17				0.00	80,577.12	80,577.12	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 GBP / USD EX.RATE 0.8217602 WITH NORTHERN	54,616.810	10 Mar 17				0.00	66,463.20	66,463.20	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 MAR 2017 GBP / USD EX.RATE 0.8217602 WITH NORTHERN	13,655.140	10 Mar 17				0.00	16,616.94	16,616.94	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / GBP EX.RATE 1.215281 WITH NORTHERN TRUST	-33,356.450	10 Mar 17				0.00	-40,537.46	-40,537.46	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / GBP EX.RATE 1.2942 WITH NORTHERN TRUST	-402,414.120	10 May 17				0.00	-520,804.35	-520,804.35	0.00
FX DEAL TRANSACTED ON 10 OCT 2017 GBP / USD EX.RATE 0.7570023 WITH NORTHERN	82,826.690	10 Oct 17				0.00	109,414.06	109,414.06	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / GBP EX.RATE 1.2482 WITH NORTHERN TRUST	-22,090.810	11 Apr 17				0.00	-27,573.75	-27,573.75	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / GBP EX.RATE 1.2482 WITH NORTHERN TRUST	-9,891.790	11 Apr 17				0.00	-12,346.93	-12,346.93	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / GBP EX.RATE 1.248667 WITH NORTHERN TRUST	-51,018.870	11 Apr 17				0.00	-63,705.58	-63,705.58	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / GBP EX.RATE 1.3012 WITH NORTHERN TRUST	-5.970	11 Aug 17				0.00	-7.77	-7.77	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / GBP EX.RATE 1.301259 WITH NORTHERN TRUST	-124,324.250	11 Aug 17				0.00	-161,778.05	-161,778.05	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 GBP / USD EX.RATE 0.7497089 WITH NORTHERN	49,198.070	11 Dec 17				0.00	65,622.89	65,622.89	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / GBP EX.RATE 1.333267 WITH NORTHERN TRUST	-171,248.540	11 Dec 17				0.00	-228,320.03	-228,320.03	0.00
FX DEAL TRANSACTED ON 11 JAN 2017 USD / GBP EX.RATE 1.220878 WITH NORTHERN TRUST	-405,330.810	11 Jan 17				0.00	-494,859.47	-494,859.47	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 GBP / USD EX.RATE 0.7782368 WITH NORTHERN	379,634.490	11 Jul 17				0.00	487,813.62	487,813.62	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / GBP EX.RATE 1.286 WITH NORTHERN TRUST	-538.440	11 May 17				0.00	-692.43	-692.43	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / GBP EX.RATE 1.289005 WITH NORTHERN TRUST	-45,954.690	11 May 17				0.00	-59,235.83	-59,235.83	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 OCT 2017 GBP / USD EX.RATE 0.7555723 WITH NORTHERN	141,485.800	11 Oct 17				0.00	187,256.46	187,256.46	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 USD / GBP EX.RATE 1.318 WITH NORTHERN TRUST	-1.420	11 Oct 17				0.00	-1.87	-1.87	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 GBP / USD EX.RATE 0.7567451 WITH NORTHERN	15,911,323.110	11 Sep 17				0.00	21,026,002.01	21,241,618.35	215,616.34
FX DEAL TRANSACTED ON 11 SEP 2017 USD / GBP EX.RATE 1.317 WITH NORTHERN TRUST	-81.190	11 Sep 17				0.00	-106.93	-106.93	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / GBP EX.RATE 1.3177 WITH NORTHERN TRUST	-15,911,323.110	11 Sep 17				0.00	-20,966,350.46	-21,516,087.46	-549,737.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / GBP EX.RATE 1.318061 WITH NORTHERN TRUST	-130,792.540	11 Sep 17				0.00	-172,392.55	-172,392.55	0.00
FX DEAL TRANSACTED ON 12 APR 2017 USD / GBP EX.RATE 1.253731 WITH NORTHERN TRUST	-37,124.150	12 Apr 17				0.00	-46,543.70	-46,543.70	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 GBP / USD EX.RATE 0.7470514 WITH NORTHERN	11,312,657.110	12 Dec 17				0.00	15,143,077.56	15,343,101.03	200,023.47
FX DEAL TRANSACTED ON 12 DEC 2017 GBP / USD EX.RATE 0.7510992 WITH NORTHERN	618.700	12 Dec 17				0.00	823.73	823.73	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / GBP EX.RATE 1.3336 WITH NORTHERN TRUST	-11,312,657.110	12 Dec 17				0.00	-15,086,559.52	-15,102,398.66	-15,839.14
FX DEAL TRANSACTED ON 12 JAN 2017 USD / GBP EX.RATE 1.215124 WITH NORTHERN TRUST	-304,737.920	12 Jan 17				0.00	-370,294.36	-370,294.36	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / GBP EX.RATE 1.2155 WITH NORTHERN TRUST	-33.450	12 Jan 17				0.00	-40.66	-40.66	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / GBP EX.RATE 1.2162 WITH NORTHERN TRUST	-48,551.400	12 Jan 17				0.00	-59,048.21	-59,048.21	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / GBP EX.RATE 1.2162 WITH NORTHERN TRUST	-18,962.500	12 Jan 17				0.00	-23,062.19	-23,062.19	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / GBP EX.RATE 1.2169 WITH NORTHERN TRUST	-58,519.600	12 Jan 17				0.00	-71,212.50	-71,212.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 JAN 2017 USD / GBP EX.RATE 1.2198 WITH NORTHERN TRUST	-91,709.030	12 Jan 17				0.00	-111,866.67	-111,866.67	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / GBP EX.RATE 1.2198 WITH NORTHERN TRUST	-11,587.500	12 Jan 17				0.00	-14,134.43	-14,134.43	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 GBP / USD EX.RATE 0.7757597 WITH NORTHERN	46,348.340	12 Jul 17				0.00	59,745.74	59,745.74	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 GBP / USD EX.RATE 0.7763372 WITH NORTHERN	11,447.570	12 Jul 17				0.00	14,745.61	14,745.61	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 GBP / USD EX.RATE 0.7882333 WITH NORTHERN	16,322,636.550	12 Jun 17				0.00	20,707,876.09	22,072,286.08	1,364,409.99
FX DEAL TRANSACTED ON 12 JUN 2017 GBP / USD EX.RATE 0.7888924 WITH NORTHERN	50,925.670	12 Jun 17				0.00	64,553.38	64,553.38	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 GBP / USD EX.RATE 0.7891775 WITH NORTHERN	14,000.000	12 Jun 17				0.00	17,739.99	17,739.99	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 GBP / USD EX.RATE 0.7902196 WITH NORTHERN	6,786.850	12 Jun 17				0.00	8,588.56	8,588.56	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / GBP EX.RATE 1.2645 WITH NORTHERN TRUST	-106.680	12 Jun 17				0.00	-134.90	-134.90	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / GBP EX.RATE 1.265 WITH NORTHERN TRUST	-16,322,636.550	12 Jun 17				0.00	-20,648,135.24	-20,594,271.52	53,863.72
FX DEAL TRANSACTED ON 12 OCT 2017 GBP / USD EX.RATE 0.7538636 WITH NORTHERN	37,881.860	12 Oct 17				0.00	50,250.29	50,250.29	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 GBP / USD EX.RATE 0.7535454 WITH NORTHERN	101,000.000	12 Sep 17				0.00	134,033.06	134,033.06	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 GBP / USD EX.RATE 0.7536363 WITH NORTHERN	43,094.270	12 Sep 17				0.00	57,181.79	57,181.79	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / GBP EX.RATE 1.3235 WITH NORTHERN TRUST	-454.740	12 Sep 17				0.00	-601.85	-601.85	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / GBP EX.RATE 1.32685 WITH NORTHERN TRUST	-197,535.310	12 Sep 17				0.00	-262,099.73	-262,099.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 SEP 2017 USD / GBP EX.RATE 1.3272 WITH NORTHERN TRUST	-586,158.380	12 Sep 17				0.00	-777,949.40	-777,949.40	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / GBP EX.RATE 1.3274 WITH NORTHERN TRUST	-66,965.980	12 Sep 17				0.00	-88,890.64	-88,890.64	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / GBP EX.RATE 1.3274 WITH NORTHERN TRUST	-14,744.600	12 Sep 17				0.00	-19,571.98	-19,571.98	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / GBP EX.RATE 1.25112 WITH NORTHERN TRUST	-48,800.000	13 Apr 17				0.00	-61,054.66	-61,054.66	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / GBP EX.RATE 1.251162 WITH NORTHERN TRUST	-313,214.740	13 Apr 17				0.00	-391,882.38	-391,882.38	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 GBP / USD EX.RATE 0.7473713 WITH NORTHERN	107,185.400	13 Dec 17				0.00	143,416.53	143,416.53	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 USD / GBP EX.RATE 1.3357 WITH NORTHERN TRUST	-126,849.660	13 Dec 17				0.00	-169,433.09	-169,433.09	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 USD / GBP EX.RATE 1.252681 WITH NORTHERN TRUST	-160,664.860	13 Feb 17				0.00	-201,261.82	-201,261.82	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / GBP EX.RATE 1.2132 WITH NORTHERN TRUST	-21.450	13 Jan 17				0.00	-26.02	-26.02	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / GBP EX.RATE 1.2132 WITH NORTHERN TRUST	-11,400.000	13 Jan 17				0.00	-13,830.48	-13,830.48	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / GBP EX.RATE 1.2182 WITH NORTHERN TRUST	-86,612.080	13 Jan 17				0.00	-105,510.84	-105,510.84	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / GBP EX.RATE 1.2182 WITH NORTHERN TRUST	-169,788.250	13 Jan 17				0.00	-206,836.05	-206,836.05	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 GBP / USD EX.RATE 0.772499 WITH NORTHERN TRUST	11,305.880	13 Jul 17				0.00	14,635.46	14,635.46	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / GBP EX.RATE 1.292377 WITH NORTHERN TRUST	-13,079.980	13 Jul 17				0.00	-16,904.27	-16,904.27	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 GBP / USD EX.RATE 0.7840241 WITH NORTHERN	13,517.710	13 Jun 17				0.00	17,241.45	17,241.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 MAR 2017 GBP / USD EX.RATE 0.8176615 WITH NORTHERN	67,435.410	13 Mar 17				0.00	82,473.51	82,473.51	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 GBP / USD EX.RATE 0.8176615 WITH NORTHERN	9,126.790	13 Mar 17				0.00	11,162.06	11,162.06	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / GBP EX.RATE 1.223081 WITH NORTHERN TRUST	-107,134.750	13 Mar 17				0.00	-131,034.48	-131,034.48	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 USD / GBP EX.RATE 1.31 WITH NORTHERN TRUST	-29,282.600	13 Nov 17				0.00	-38,360.21	-38,360.21	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 USD / GBP EX.RATE 1.31 WITH NORTHERN TRUST	-4,249.070	13 Nov 17				0.00	-5,566.28	-5,566.28	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 USD / GBP EX.RATE 1.31 WITH NORTHERN TRUST	-12,636.900	13 Nov 17				0.00	-16,554.34	-16,554.34	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 GBP / USD EX.RATE 0.7513995 WITH NORTHERN	198,000.000	13 Oct 17				0.00	263,508.30	263,508.30	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	-71,306.200	13 Oct 17				0.00	-94,751.68	-94,751.68	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	-334,756.110	13 Oct 17				0.00	-444,823.92	-444,823.92	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	-154,251.520	13 Oct 17				0.00	-204,969.42	-204,969.42	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	-266,882.090	13 Oct 17				0.00	-354,632.92	-354,632.92	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	-76,159.310	13 Oct 17				0.00	-101,200.49	-101,200.49	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	-298,930.470	13 Oct 17				0.00	-397,218.81	-397,218.81	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	-85,087.390	13 Oct 17				0.00	-113,064.12	-113,064.12	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	-213,067.570	13 Oct 17				0.00	-283,124.19	-283,124.19	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	-232,062.280	13 Oct 17				0.00	-308,364.36	-308,364.36	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	-144,868.650	13 Oct 17				0.00	-192,501.46	-192,501.46	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	-422,287.410	13 Oct 17				0.00	-561,135.51	-561,135.51	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	-15,383.600	13 Oct 17				0.00	-20,441.73	-20,441.73	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	-105,065.840	13 Oct 17				0.00	-139,611.49	-139,611.49	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	-192,057.590	13 Oct 17				0.00	-255,206.13	-255,206.13	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	-281,595.620	13 Oct 17				0.00	-374,184.26	-374,184.26	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3291 WITH NORTHERN TRUST	-934,716.150	13 Oct 17				0.00	-1,242,331.23	-1,242,331.23	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3303 WITH NORTHERN TRUST	-1,500,000.000	13 Oct 17				0.00	-1,995,450.00	-1,995,450.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.332737 WITH NORTHERN TRUST	-1,120,330.000	13 Oct 17				0.00	-1,493,105.24	-1,495,640.69	-2,535.45
FX DEAL TRANSACTED ON 13 SEP 2017 GBP / USD EX.RATE 0.7553469 WITH NORTHERN	5,000.000	13 Sep 17				0.00	6,619.48	6,619.48	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / GBP EX.RATE 1.3205 WITH NORTHERN TRUST	-183,222.530	13 Sep 17				0.00	-241,945.35	-241,945.35	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / GBP EX.RATE 1.2523 WITH NORTHERN TRUST	-13,800.000	14 Apr 17				0.00	-17,281.74	-17,281.74	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / GBP EX.RATE 1.2526 WITH NORTHERN TRUST	-8,863.380	14 Apr 17				0.00	-11,102.27	-11,102.27	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / GBP EX.RATE 1.2527 WITH NORTHERN TRUST	-251.160	14 Apr 17				0.00	-314.63	-314.63	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 AUG 2017 GBP / USD EX.RATE 0.7709506 WITH NORTHERN	256,062.030	14 Aug 17				0.00	332,138.06	332,138.06	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 GBP / USD EX.RATE 0.7712479 WITH NORTHERN	501,350.000	14 Aug 17				0.00	650,050.41	650,050.41	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / GBP EX.RATE 1.296 WITH NORTHERN TRUST	-70.580	14 Aug 17				0.00	-91.47	-91.47	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / GBP EX.RATE 1.297954 WITH NORTHERN TRUST	-185,698.850	14 Aug 17				0.00	-241,028.57	-241,028.57	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / GBP EX.RATE 1.298081 WITH NORTHERN TRUST	-740,759.980	14 Aug 17				0.00	-961,566.46	-1,001,692.72	-40,126.26
FX DEAL TRANSACTED ON 14 DEC 2017 GBP / USD EX.RATE 0.7441373 WITH NORTHERN	149,125.160	14 Dec 17				0.00	200,400.06	200,400.06	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / GBP EX.RATE 1.3434 WITH NORTHERN TRUST	-128,950.160	14 Dec 17				0.00	-173,231.64	-173,231.64	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 GBP / USD EX.RATE 0.8023873 WITH NORTHERN	111,189.440	14 Feb 17				0.00	138,573.29	138,573.29	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 GBP / USD EX.RATE 0.7629511 WITH NORTHERN	11,127.100	14 Jul 17				0.00	14,584.29	14,584.29	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 USD / GBP EX.RATE 1.2978 WITH NORTHERN TRUST	-11,400.000	14 Jul 17				0.00	-14,794.92	-14,794.92	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 USD / GBP EX.RATE 1.3 WITH NORTHERN TRUST	-66.690	14 Jul 17				0.00	-86.70	-86.70	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 USD / GBP EX.RATE 1.308657 WITH NORTHERN TRUST	-32,289.620	14 Jul 17				0.00	-42,256.04	-42,256.04	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 EUR / GBP EX.RATE 1.1354604 WITH NORTHERN	-147,886.620	14 Jun 17				0.00	-188,178.87	-188,178.87	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 GBP / USD EX.RATE 0.781922 WITH NORTHERN TRUST	12,737.740	14 Jun 17				0.00	16,290.30	16,290.30	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / GBP EX.RATE 1.2734 WITH NORTHERN TRUST	-2.220	14 Jun 17				0.00	-2.83	-2.83	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 JUN 2017 USD / GBP EX.RATE 1.2764 WITH NORTHERN TRUST	-1,160,685.530	14 Jun 17				0.00	-1,481,499.01	-1,481,499.01	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 GBP / USD EX.RATE 0.8223684 WITH NORTHERN	65,361.560	14 Mar 17				0.00	79,479.66	79,479.66	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 GBP / USD EX.RATE 0.8227405 WITH NORTHERN	13,472.150	14 Mar 17				0.00	16,374.72	16,374.72	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / GBP EX.RATE 1.21608 WITH NORTHERN TRUST	-44,744.530	14 Mar 17				0.00	-54,412.93	-54,412.93	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 GBP / USD EX.RATE 0.7598207 WITH NORTHERN	1,419,841.000	14 Nov 17				0.00	1,868,652.74	1,868,652.74	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 GBP / USD EX.RATE 0.7603383 WITH NORTHERN	92,836.860	14 Nov 17				0.00	122,099.41	122,099.41	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 USD / GBP EX.RATE 1.31 WITH NORTHERN TRUST	-1.200	14 Nov 17				0.00	-1.57	-1.57	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 USD / GBP EX.RATE 1.317223 WITH NORTHERN TRUST	-1,419,841.000	14 Nov 17				0.00	-1,870,247.22	-1,895,487.91	-25,240.69
FX DEAL TRANSACTED ON 14 SEP 2017 USD / GBP EX.RATE 1.33584 WITH NORTHERN TRUST	-33,600.000	14 Sep 17				0.00	-44,884.22	-44,884.22	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / GBP EX.RATE 1.339198 WITH NORTHERN TRUST	-452,627.110	14 Sep 17				0.00	-606,157.32	-606,157.32	0.00
FX DEAL TRANSACTED ON 15 AUG 2017 GBP / EUR EX.RATE 0.9116 WITH NORTHERN TRUST	125,000.000	15 Aug 17				0.00	162,318.75	162,318.75	0.00
FX DEAL TRANSACTED ON 15 AUG 2017 USD / GBP EX.RATE 1.285 WITH NORTHERN TRUST	-147.160	15 Aug 17				0.00	-189.10	-189.10	0.00
FX DEAL TRANSACTED ON 15 AUG 2017 USD / GBP EX.RATE 1.285757 WITH NORTHERN TRUST	-319,518.160	15 Aug 17				0.00	-410,822.71	-410,822.71	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 GBP / USD EX.RATE 0.750797 WITH NORTHERN TRUST	204,045.510	15 Dec 17				0.00	271,771.89	271,771.89	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / GBP EX.RATE 1.3308 WITH NORTHERN TRUST	-18,107.550	15 Dec 17				0.00	-24,097.53	-24,097.53	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 DEC 2017 USD / GBP EX.RATE 1.332 WITH NORTHERN TRUST	-758.700	15 Dec 17				0.00	-1,010.59	-1,010.59	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 GBP / USD EX.RATE 0.802902 WITH NORTHERN TRUST	26,241.660	15 Feb 17				0.00	32,683.52	32,683.52	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 EUR / GBP EX.RATE 1.1444266 WITH NORTHERN	-210,572.690	15 Jun 17				0.00	-271,794.94	-271,794.94	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 GBP / USD EX.RATE 0.7815675 WITH NORTHERN	604,968.990	15 Jun 17				0.00	774,045.72	818,069.35	44,023.63
FX DEAL TRANSACTED ON 15 JUN 2017 GBP / USD EX.RATE 0.7834535 WITH NORTHERN	24,411.820	15 Jun 17				0.00	31,159.25	31,159.25	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / GBP EX.RATE 1.2751 WITH NORTHERN TRUST	-39,841.870	15 Jun 17				0.00	-50,802.37	-50,802.37	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / GBP EX.RATE 1.2751 WITH NORTHERN TRUST	-16,566.420	15 Jun 17				0.00	-21,123.84	-21,123.84	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / GBP EX.RATE 1.275467 WITH NORTHERN TRUST	-35,556.080	15 Jun 17				0.00	-45,350.61	-45,350.61	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / GBP EX.RATE 1.27619 WITH NORTHERN TRUST	-32,100.000	15 Jun 17				0.00	-40,965.70	-40,965.70	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 GBP / USD EX.RATE 0.8180628 WITH NORTHERN	24,595.620	15 Mar 17				0.00	30,065.69	30,065.69	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / GBP EX.RATE 1.226574 WITH NORTHERN TRUST	-35,831.600	15 Mar 17				0.00	-43,950.11	-43,950.11	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 GBP / USD EX.RATE 0.7749535 WITH NORTHERN	145,729.120	15 May 17				0.00	188,048.86	188,048.86	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / GBP EX.RATE 1.2885 WITH NORTHERN TRUST	-25.520	15 May 17				0.00	-32.88	-32.88	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 GBP / USD EX.RATE 0.7595321 WITH NORTHERN	566,729.000	15 Nov 17				0.00	746,155.40	746,155.40	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 USD / GBP EX.RATE 1.317718 WITH NORTHERN TRUST	-566,729.000	15 Nov 17				0.00	-746,789.00	-756,583.29	-9,794.29

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 SEP 2017 GBP / USD EX.RATE 0.7354564 WITH NORTHERN	11,149.590	15 Sep 17				0.00	15,160.10	15,160.10	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 GBP / USD EX.RATE 0.7354564 WITH NORTHERN	20,368.280	15 Sep 17				0.00	27,694.75	27,694.75	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / GBP EX.RATE 1.357046 WITH NORTHERN TRUST	-587,086.080	15 Sep 17				0.00	-796,702.82	-796,702.82	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 GBP / USD EX.RATE 0.776036 WITH NORTHERN TRUST	374,657.000	16 Aug 17				0.00	482,783.01	482,783.01	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / GBP EX.RATE 1.285258 WITH NORTHERN TRUST	-114,037.330	16 Aug 17				0.00	-146,567.39	-146,567.39	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 GBP / USD EX.RATE 0.8013296 WITH NORTHERN	175,971.940	16 Feb 17				0.00	219,599.96	219,599.96	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 GBP / USD EX.RATE 0.8013296 WITH NORTHERN	3,658,836.590	16 Feb 17				0.00	4,565,957.31	4,565,957.31	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / GBP EX.RATE 1.249025 WITH NORTHERN TRUST	-63,141.060	16 Feb 17				0.00	-78,864.76	-78,864.76	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / GBP EX.RATE 1.25 WITH NORTHERN TRUST	-2,589,298.000	16 Feb 17				0.00	-3,236,622.50	-3,236,622.50	0.00
FX DEAL TRANSACTED ON 16 JAN 2017 USD / GBP EX.RATE 1.2045 WITH NORTHERN TRUST	-26.980	16 Jan 17				0.00	-32.50	-32.50	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 GBP / USD EX.RATE 0.7822529 WITH NORTHERN	29.170	16 Jun 17				0.00	37.29	37.29	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / GBP EX.RATE 1.278359 WITH NORTHERN TRUST	-1,275.300	16 Jun 17				0.00	-1,630.29	-1,630.29	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / GBP EX.RATE 1.228 WITH NORTHERN TRUST	-2.490	16 Mar 17				0.00	-3.06	-3.06	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / GBP EX.RATE 1.234921 WITH NORTHERN TRUST	-188,563.160	16 Mar 17				0.00	-232,860.61	-232,860.61	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 GBP / USD EX.RATE 0.7739998 WITH NORTHERN	22,000.000	16 May 17				0.00	28,423.78	28,423.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 MAY 2017 USD / GBP EX.RATE 1.292166 WITH NORTHERN TRUST	-102.960	16 May 17				0.00	-133.04	-133.04	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 GBP / USD EX.RATE 0.7582335 WITH NORTHERN	118.070	16 Nov 17				0.00	155.72	155.72	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 USD / GBP EX.RATE 1.3175 WITH NORTHERN TRUST	-0.350	16 Nov 17				0.00	-0.46	-0.46	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 GBP / USD EX.RATE 0.7527847 WITH NORTHERN	4,000.000	16 Oct 17				0.00	5,313.60	5,313.60	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / GBP EX.RATE 1.323 WITH NORTHERN TRUST	-8.360	16 Oct 17				0.00	-11.06	-11.06	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / GBP EX.RATE 1.323 WITH NORTHERN TRUST	-10.800	16 Oct 17				0.00	-14.29	-14.29	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / GBP EX.RATE 1.3247 WITH NORTHERN TRUST	-10,414.110	16 Oct 17				0.00	-13,795.57	-13,795.57	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / GBP EX.RATE 1.3278 WITH NORTHERN TRUST	-2,000.000	16 Oct 17				0.00	-2,655.60	-2,655.60	0.00
FX DEAL TRANSACTED ON 17 APR 2017 USD / GBP EX.RATE 1.2559 WITH NORTHERN TRUST	-50,860.340	17 Apr 17				0.00	-63,875.50	-63,875.50	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / GBP EX.RATE 1.2873 WITH NORTHERN TRUST	-33,343.650	17 Aug 17				0.00	-42,923.28	-42,923.28	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / GBP EX.RATE 1.287581 WITH NORTHERN TRUST	-129,294.280	17 Aug 17				0.00	-166,476.86	-166,476.86	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / GBP EX.RATE 1.2886 WITH NORTHERN TRUST	-5,761.250	17 Aug 17				0.00	-7,423.95	-7,423.95	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 GBP / USD EX.RATE 0.804196 WITH NORTHERN TRUST	5,107,622.000	17 Feb 17				0.00	6,351,215.59	6,214,954.79	-136,260.80
FX DEAL TRANSACTED ON 17 FEB 2017 GBP / USD EX.RATE 0.8046994 WITH NORTHERN	64,601.190	17 Feb 17				0.00	80,279.90	80,279.90	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 GBP / USD EX.RATE 0.8050882 WITH NORTHERN	65,162.990	17 Feb 17				0.00	80,938.95	80,938.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 FEB 2017 USD / GBP EX.RATE 1.2421 WITH NORTHERN TRUST	-225,659.720	17 Feb 17				0.00	-280,291.94	-280,291.94	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / GBP EX.RATE 1.23941 WITH NORTHERN TRUST	-4,825,451.000	17 Jan 17				0.00	-5,980,712.22	-5,871,609.10	109,103.12
FX DEAL TRANSACTED ON 17 JAN 2017 USD / GBP EX.RATE 1.2397 WITH NORTHERN TRUST	-46,219.100	17 Jan 17				0.00	-57,297.82	-57,297.82	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 GBP / USD EX.RATE 0.7661074 WITH NORTHERN	11,358.850	17 Jul 17				0.00	14,826.71	14,826.71	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / GBP EX.RATE 1.305455 WITH NORTHERN TRUST	-299,741.110	17 Jul 17				0.00	-391,298.53	-391,298.53	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 GBP / USD EX.RATE 0.8064256 WITH NORTHERN	70,000.000	17 Mar 17				0.00	86,802.80	86,802.80	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 GBP / USD EX.RATE 0.8066468 WITH NORTHERN	25,749.320	17 Mar 17				0.00	31,921.43	31,921.43	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / GBP EX.RATE 1.239369 WITH NORTHERN TRUST	-42,182.170	17 Mar 17				0.00	-52,279.27	-52,279.27	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 GBP / USD EX.RATE 0.7727874 WITH NORTHERN	5,000.000	17 May 17				0.00	6,470.09	6,470.09	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / GBP EX.RATE 1.2939 WITH NORTHERN TRUST	-23,687.000	17 May 17				0.00	-30,648.61	-30,648.61	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / GBP EX.RATE 1.2939 WITH NORTHERN TRUST	-80,535.780	17 May 17				0.00	-104,205.25	-104,205.25	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / GBP EX.RATE 1.294 WITH NORTHERN TRUST	-397.600	17 May 17				0.00	-514.49	-514.49	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / GBP EX.RATE 1.294 WITH NORTHERN TRUST	-38.780	17 May 17				0.00	-50.18	-50.18	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / GBP EX.RATE 1.294 WITH NORTHERN TRUST	-116.940	17 May 17				0.00	-151.32	-151.32	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / GBP EX.RATE 1.2943 WITH NORTHERN TRUST	-84,429.620	17 May 17				0.00	-109,277.26	-109,277.26	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANACTED ON 17 MAY 2017 USD / GBP EX.RATE 1.2943 WITH NORTHERN TRUST	-24,832.240	17 May 17				0.00	-32,140.37	-32,140.37	0.00
FX DEAL TRANACTED ON 17 MAY 2017 USD / GBP EX.RATE 1.295365 WITH NORTHERN TRUST	-369,405.010	17 May 17				0.00	-478,514.32	-478,514.32	0.00
FX DEAL TRANACTED ON 17 MAY 2017 USD / GBP EX.RATE 1.2958 WITH NORTHERN TRUST	-6,700.000	17 May 17				0.00	-8,681.86	-8,681.86	0.00
FX DEAL TRANACTED ON 17 MAY 2017 USD / GBP EX.RATE 1.2958 WITH NORTHERN TRUST	-22,780.000	17 May 17				0.00	-29,518.32	-29,518.32	0.00
FX DEAL TRANACTED ON 17 OCT 2017 USD / GBP EX.RATE 1.317697 WITH NORTHERN TRUST	-251.560	17 Oct 17				0.00	-331.48	-331.48	0.00
FX DEAL TRANACTED ON 17 OCT 2017 USD / GBP EX.RATE 1.3179 WITH NORTHERN TRUST	-16,861.770	17 Oct 17				0.00	-22,222.13	-22,222.13	0.00
FX DEAL TRANACTED ON 18 APR 2017 USD / GBP EX.RATE 1.2762 WITH NORTHERN TRUST	-13,205.680	18 Apr 17				0.00	-16,853.09	-16,853.09	0.00
FX DEAL TRANACTED ON 18 AUG 2017 USD / GBP EX.RATE 1.28616 WITH NORTHERN TRUST	-16,030.080	18 Aug 17				0.00	-20,617.25	-20,617.25	0.00
FX DEAL TRANACTED ON 18 DEC 2017 GBP / USD EX.RATE 0.7468818 WITH NORTHERN	3,695,144.040	18 Dec 17				0.00	4,947,428.36	4,947,428.36	0.00
FX DEAL TRANACTED ON 18 DEC 2017 GBP / USD EX.RATE 0.7471267 WITH NORTHERN	267,323.070	18 Dec 17				0.00	357,801.50	357,801.50	0.00
FX DEAL TRANACTED ON 18 DEC 2017 USD / GBP EX.RATE 1.3372 WITH NORTHERN TRUST	-0.300	18 Dec 17				0.00	-0.40	-0.40	0.00
FX DEAL TRANACTED ON 18 JAN 2017 USD / GBP EX.RATE 1.230981 WITH NORTHERN TRUST	-125,229.690	18 Jan 17				0.00	-154,155.37	-154,155.37	0.00
FX DEAL TRANACTED ON 18 JUL 2017 GBP / USD EX.RATE 0.766636 WITH NORTHERN TRUST	11,612.500	18 Jul 17				0.00	15,147.35	15,147.35	0.00
FX DEAL TRANACTED ON 18 JUL 2017 USD / GBP EX.RATE 1.3005 WITH NORTHERN TRUST	-13.960	18 Jul 17				0.00	-18.15	-18.15	0.00
FX DEAL TRANACTED ON 18 JUL 2017 USD / GBP EX.RATE 1.3005 WITH NORTHERN TRUST	-13,420.000	18 Jul 17				0.00	-17,452.71	-17,452.71	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 JUL 2017 USD / GBP EX.RATE 1.301 WITH NORTHERN TRUST	-618.540	18 Jul 17				0.00	-804.72	-804.72	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / GBP EX.RATE 1.301 WITH NORTHERN TRUST	-4.430	18 Jul 17				0.00	-5.76	-5.76	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / GBP EX.RATE 1.301 WITH NORTHERN TRUST	-157,644.130	18 Jul 17				0.00	-205,095.01	-205,095.01	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / GBP EX.RATE 1.3018 WITH NORTHERN TRUST	-257,913.490	18 Jul 17				0.00	-335,751.78	-335,751.78	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / GBP EX.RATE 1.3018 WITH NORTHERN TRUST	-1.970	18 Jul 17				0.00	-2.56	-2.56	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / GBP EX.RATE 1.30425 WITH NORTHERN TRUST	-664,298.050	18 Jul 17				0.00	-866,410.73	-866,410.73	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / GBP EX.RATE 1.3045 WITH NORTHERN TRUST	-1.090	18 Jul 17				0.00	-1.42	-1.42	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / GBP EX.RATE 1.29 WITH NORTHERN TRUST	-338.190	18 May 17				0.00	-436.27	-436.27	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / GBP EX.RATE 1.2926 WITH NORTHERN TRUST	-146,542.550	18 May 17				0.00	-189,420.90	-189,420.90	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / GBP EX.RATE 1.2926 WITH NORTHERN TRUST	-15,880.000	18 May 17				0.00	-20,526.49	-20,526.49	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / GBP EX.RATE 1.2937 WITH NORTHERN TRUST	-194,441.770	18 May 17				0.00	-251,549.32	-251,549.32	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / GBP EX.RATE 1.30061 WITH NORTHERN TRUST	-33,100.000	18 May 17				0.00	-43,050.19	-43,050.19	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / GBP EX.RATE 1.319459 WITH NORTHERN TRUST	-35.900	18 Oct 17				0.00	-47.37	-47.37	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / GBP EX.RATE 1.3195 WITH NORTHERN TRUST	-11,031.360	18 Oct 17				0.00	-14,555.88	-14,555.88	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 GBP / USD EX.RATE 0.7413904 WITH NORTHERN	13,217.300	18 Sep 17				0.00	17,827.72	17,827.72	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 SEP 2017 USD / GBP EX.RATE 1.3485 WITH NORTHERN TRUST	-19.790	18 Sep 17				0.00	-26.69	-26.69	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / GBP EX.RATE 1.3485 WITH NORTHERN TRUST	-49,342.000	18 Sep 17				0.00	-66,537.69	-66,537.69	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / GBP EX.RATE 1.3485 WITH NORTHERN TRUST	-4.350	18 Sep 17				0.00	-5.87	-5.87	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / GBP EX.RATE 1.3489 WITH NORTHERN TRUST	-13,695.620	18 Sep 17				0.00	-18,474.02	-18,474.02	0.00
FX DEAL TRANSACTED ON 19 APR 2017 USD / GBP EX.RATE 1.277466 WITH NORTHERN TRUST	-4,512.440	19 Apr 17				0.00	-5,764.49	-5,764.49	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 GBP / USD EX.RATE 0.749868 WITH NORTHERN TRUST	331,493.120	19 Dec 17				0.00	442,068.62	442,068.62	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 GBP / USD EX.RATE 0.8114249 WITH NORTHERN	128,707.390	19 Jan 17				0.00	158,618.99	158,618.99	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / GBP EX.RATE 1.23227 WITH NORTHERN TRUST	-45,000.000	19 Jan 17				0.00	-55,452.15	-55,452.15	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 GBP / USD EX.RATE 0.7677797 WITH NORTHERN	156,241.830	19 Jul 17				0.00	203,498.27	203,498.27	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 GBP / USD EX.RATE 0.7680492 WITH NORTHERN	11,264.310	19 Jul 17				0.00	14,666.13	14,666.13	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 GBP / USD EX.RATE 0.7672242 WITH NORTHERN	227,763.000	19 May 17				0.00	296,866.29	296,866.29	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / GBP EX.RATE 1.301 WITH NORTHERN TRUST	-277.710	19 May 17				0.00	-361.30	-361.30	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / GBP EX.RATE 1.303068 WITH NORTHERN TRUST	-254,997.780	19 May 17				0.00	-332,279.45	-332,279.45	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / GBP EX.RATE 1.3147 WITH NORTHERN TRUST	-11,182.370	19 Oct 17				0.00	-14,701.46	-14,701.46	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / GBP EX.RATE 1.31489 WITH NORTHERN TRUST	-35.930	19 Oct 17				0.00	-47.24	-47.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 OCT 2017 USD / GBP EX.RATE 1.3151 WITH NORTHERN TRUST	-590,908.130	19 Oct 17				0.00	-777,103.28	-777,103.28	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / GBP EX.RATE 1.3165 WITH NORTHERN TRUST	-117,173.220	19 Oct 17				0.00	-154,258.54	-154,258.54	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / GBP EX.RATE 1.3165 WITH NORTHERN TRUST	-28,258.230	19 Oct 17				0.00	-37,201.96	-37,201.96	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / GBP EX.RATE 1.3165 WITH NORTHERN TRUST	-157,475.170	19 Oct 17				0.00	-207,316.06	-207,316.06	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 GBP / USD EX.RATE 0.7420286 WITH NORTHERN	29,208.460	19 Sep 17				0.00	39,362.99	39,362.99	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / GBP EX.RATE 1.348 WITH NORTHERN TRUST	-19.610	19 Sep 17				0.00	-26.43	-26.43	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / GBP EX.RATE 1.348 WITH NORTHERN TRUST	-132.060	19 Sep 17				0.00	-178.02	-178.02	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / GBP EX.RATE 1.3487 WITH NORTHERN TRUST	-393,113.660	19 Sep 17				0.00	-530,192.39	-530,192.39	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / GBP EX.RATE 1.3487 WITH NORTHERN TRUST	-31,669.010	19 Sep 17				0.00	-42,711.99	-42,711.99	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / GBP EX.RATE 1.3487 WITH NORTHERN TRUST	-104,769.380	19 Sep 17				0.00	-141,302.46	-141,302.46	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / GBP EX.RATE 1.3516 WITH NORTHERN TRUST	-13.430	19 Sep 17				0.00	-18.15	-18.15	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / GBP EX.RATE 1.281705 WITH NORTHERN TRUST	-8,962.710	20 Apr 17				0.00	-11,487.55	-11,487.55	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 GBP / USD EX.RATE 0.7465907 WITH NORTHERN	288,509.960	20 Dec 17				0.00	386,436.59	386,436.59	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 GBP / USD EX.RATE 0.8086689 WITH NORTHERN	51,296.200	20 Jan 17				0.00	63,432.88	63,432.88	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 GBP / USD EX.RATE 0.7705348 WITH NORTHERN	11,747.880	20 Jul 17				0.00	15,246.40	15,246.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 JUL 2017 USD / GBP EX.RATE 1.29875 WITH NORTHERN TRUST	-84,500.000	20 Jul 17				0.00	-109,744.38	-109,744.38	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / GBP EX.RATE 1.2609 WITH NORTHERN TRUST	-34.830	20 Jun 17				0.00	-43.92	-43.92	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / GBP EX.RATE 1.2609 WITH NORTHERN TRUST	-211.340	20 Jun 17				0.00	-266.48	-266.48	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / GBP EX.RATE 1.261 WITH NORTHERN TRUST	-33,851.220	20 Jun 17				0.00	-42,686.39	-42,686.39	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / GBP EX.RATE 1.2617 WITH NORTHERN TRUST	-47,354.610	20 Jun 17				0.00	-59,747.31	-59,747.31	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / GBP EX.RATE 1.262662 WITH NORTHERN TRUST	-2,259.450	20 Jun 17				0.00	-2,852.92	-2,852.92	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / GBP EX.RATE 1.2342 WITH NORTHERN TRUST	-120.010	20 Mar 17				0.00	-148.12	-148.12	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / GBP EX.RATE 1.2342 WITH NORTHERN TRUST	-50.030	20 Mar 17				0.00	-61.75	-61.75	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / GBP EX.RATE 1.2342 WITH NORTHERN TRUST	-26,577.040	20 Mar 17				0.00	-32,801.38	-32,801.38	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / GBP EX.RATE 1.2342 WITH NORTHERN TRUST	-35,447.650	20 Mar 17				0.00	-43,749.49	-43,749.49	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / GBP EX.RATE 1.235272 WITH NORTHERN TRUST	-18,503.510	20 Mar 17				0.00	-22,856.87	-22,856.87	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 USD / GBP EX.RATE 1.3233 WITH NORTHERN TRUST	-3,190,840.790	20 Nov 17				0.00	-4,222,439.62	-4,222,439.62	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 USD / GBP EX.RATE 1.3186 WITH NORTHERN TRUST	-12,866.060	20 Oct 17				0.00	-16,965.19	-16,965.19	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 GBP / USD EX.RATE 0.7361363 WITH NORTHERN	97,973.230	20 Sep 17				0.00	133,091.15	133,091.15	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / GBP EX.RATE 1.346 WITH NORTHERN TRUST	-53.420	20 Sep 17				0.00	-71.90	-71.90	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 SEP 2017 USD / GBP EX.RATE 1.346 WITH NORTHERN TRUST	-7.910	20 Sep 17				0.00	-10.65	-10.65	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / GBP EX.RATE 1.348 WITH NORTHERN TRUST	-10,409.900	20 Sep 17				0.00	-14,032.55	-14,032.55	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / GBP EX.RATE 1.348 WITH NORTHERN TRUST	-2,560.000	20 Sep 17				0.00	-3,450.88	-3,450.88	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / GBP EX.RATE 1.3553 WITH NORTHERN TRUST	-111,370.800	20 Sep 17				0.00	-150,940.85	-150,940.85	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / GBP EX.RATE 1.278 WITH NORTHERN TRUST	-74,531.920	21 Apr 17				0.00	-95,251.79	-95,229.44	22.35
FX DEAL TRANSACTED ON 21 APR 2017 USD / GBP EX.RATE 1.2793 WITH NORTHERN TRUST	-2,335,989.200	21 Apr 17				0.00	-2,988,430.98	-2,988,430.98	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / GBP EX.RATE 1.279966 WITH NORTHERN TRUST	-3,978.430	21 Apr 17				0.00	-5,092.26	-5,092.26	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 USD / GBP EX.RATE 1.289858 WITH NORTHERN TRUST	-644.960	21 Aug 17				0.00	-831.91	-831.91	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 GBP / USD EX.RATE 0.7472311 WITH NORTHERN	201,354.100	21 Dec 17				0.00	269,466.96	269,466.96	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / GBP EX.RATE 1.3375 WITH NORTHERN TRUST	-13,435.550	21 Dec 17				0.00	-17,970.05	-17,970.05	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / GBP EX.RATE 1.3375 WITH NORTHERN TRUST	-14,122.060	21 Dec 17				0.00	-18,888.26	-18,888.26	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / GBP EX.RATE 1.3381 WITH NORTHERN TRUST	-22.380	21 Dec 17				0.00	-29.95	-29.95	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 GBP / USD EX.RATE 0.8014105 WITH NORTHERN	66,805.540	21 Feb 17				0.00	83,359.95	83,359.95	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 GBP / USD EX.RATE 0.8019246 WITH NORTHERN	31,137,810.000	21 Feb 17				0.00	38,828,849.07	38,828,849.07	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / GBP EX.RATE 1.2415 WITH NORTHERN TRUST	-111.200	21 Feb 17				0.00	-138.05	-138.05	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 FEB 2017 USD / GBP EX.RATE 1.247281 WITH NORTHERN TRUST	-12,458.350	21 Feb 17				0.00	-15,539.06	-15,539.06	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 GBP / USD EX.RATE 0.7694083 WITH NORTHERN	11,627.650	21 Jul 17				0.00	15,112.46	15,112.46	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / GBP EX.RATE 1.29863 WITH NORTHERN TRUST	-163,000.000	21 Jul 17				0.00	-211,676.69	-211,676.69	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / GBP EX.RATE 1.266361 WITH NORTHERN TRUST	-29,882.460	21 Jun 17				0.00	-37,841.98	-37,841.98	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 GBP / USD EX.RATE 0.8003586 WITH NORTHERN	2,616,794.000	21 Mar 17				0.00	3,269,527.10	3,301,609.15	32,082.05
FX DEAL TRANSACTED ON 21 MAR 2017 USD / GBP EX.RATE 1.2445 WITH NORTHERN TRUST	-1,141.520	21 Mar 17				0.00	-1,420.62	-1,420.62	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / GBP EX.RATE 1.2466 WITH NORTHERN TRUST	-165,807.280	21 Mar 17				0.00	-206,695.36	-206,695.36	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / GBP EX.RATE 1.2466 WITH NORTHERN TRUST	-32,142.800	21 Mar 17				0.00	-40,069.21	-40,069.21	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / GBP EX.RATE 1.248272 WITH NORTHERN TRUST	-18,046.970	21 Mar 17				0.00	-22,527.53	-22,527.53	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 GBP / USD EX.RATE 0.7551507 WITH NORTHERN	524,770.330	21 Nov 17				0.00	694,921.34	694,218.70	-702.64
FX DEAL TRANSACTED ON 21 NOV 2017 GBP / USD EX.RATE 0.7551507 WITH NORTHERN	51,038.750	21 Nov 17				0.00	67,587.50	67,587.50	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 GBP / USD EX.RATE 0.7360843 WITH NORTHERN	292,067.160	21 Sep 17				0.00	396,784.92	396,784.92	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / GBP EX.RATE 1.3485 WITH NORTHERN TRUST	-24.550	21 Sep 17				0.00	-33.11	-33.11	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 GBP / USD EX.RATE 0.7786343 WITH NORTHERN	3,000.000	22 Aug 17				0.00	3,852.90	3,852.90	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 GBP / USD EX.RATE 0.7797995 WITH NORTHERN	167,764.210	22 Aug 17				0.00	215,137.64	215,137.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 DEC 2017 GBP / USD EX.RATE 0.7474261 WITH NORTHERN	179,164.270	22 Dec 17				0.00	239,708.36	239,708.36	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 USD / GBP EX.RATE 1.3363 WITH NORTHERN TRUST	-237,991.000	22 Dec 17				0.00	-318,027.37	-318,027.37	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 USD / GBP EX.RATE 1.3363 WITH NORTHERN TRUST	-179,924.400	22 Dec 17				0.00	-240,432.98	-240,432.98	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 GBP / USD EX.RATE 0.8022463 WITH NORTHERN	56,313.330	22 Feb 17				0.00	70,194.57	70,194.57	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 GBP / USD EX.RATE 0.8025038 WITH NORTHERN	95,312.470	22 Feb 17				0.00	118,768.87	118,768.87	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / GBP EX.RATE 1.245 WITH NORTHERN TRUST	-89,212.700	22 Feb 17				0.00	-111,069.81	-111,069.81	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / GBP EX.RATE 1.245 WITH NORTHERN TRUST	-69,589.490	22 Feb 17				0.00	-86,638.92	-86,638.92	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / GBP EX.RATE 1.245381 WITH NORTHERN TRUST	-80,193.190	22 Feb 17				0.00	-99,871.08	-99,871.08	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / GBP EX.RATE 1.266978 WITH NORTHERN TRUST	-17,487.110	22 Jun 17				0.00	-22,155.78	-22,155.78	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / GBP EX.RATE 1.247872 WITH NORTHERN TRUST	-972.290	22 Mar 17				0.00	-1,213.29	-1,213.29	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / GBP EX.RATE 1.2993 WITH NORTHERN TRUST	-23,822.660	22 May 17				0.00	-30,952.78	-30,952.78	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / GBP EX.RATE 1.2993 WITH NORTHERN TRUST	-0.480	22 May 17				0.00	-0.62	-0.62	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / GBP EX.RATE 1.2993 WITH NORTHERN TRUST	-2.180	22 May 17				0.00	-2.83	-2.83	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / GBP EX.RATE 1.2993 WITH NORTHERN TRUST	-71.880	22 May 17				0.00	-93.39	-93.39	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / GBP EX.RATE 1.2993 WITH NORTHERN TRUST	-159.780	22 May 17				0.00	-207.60	-207.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 MAY 2017 USD / GBP EX.RATE 1.2994 WITH NORTHERN TRUST	-48,230.290	22 May 17				0.00	-62,670.44	-62,670.44	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / GBP EX.RATE 1.2994 WITH NORTHERN TRUST	-10,088.100	22 May 17				0.00	-13,108.48	-13,108.48	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / GBP EX.RATE 1.2997 WITH NORTHERN TRUST	-94,912.820	22 May 17				0.00	-123,358.19	-123,358.19	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / GBP EX.RATE 1.2997 WITH NORTHERN TRUST	-364,334.870	22 May 17				0.00	-473,526.03	-473,526.03	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / GBP EX.RATE 1.300568 WITH NORTHERN TRUST	-83,955.520	22 May 17				0.00	-109,189.86	-109,189.86	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 USD / GBP EX.RATE 1.3306 WITH NORTHERN TRUST	-3,146,055.270	22 Nov 17				0.00	-4,186,141.14	-4,186,141.14	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 GBP / USD EX.RATE 0.7393196 WITH NORTHERN	88,613.170	22 Sep 17				0.00	119,857.73	119,857.73	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / GBP EX.RATE 1.349 WITH NORTHERN TRUST	-113.220	22 Sep 17				0.00	-152.73	-152.73	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / GBP EX.RATE 1.349 WITH NORTHERN TRUST	-428.120	22 Sep 17				0.00	-577.53	-577.53	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 GBP / USD EX.RATE 0.7809199 WITH NORTHERN	36,468.490	23 Aug 17				0.00	46,699.40	46,699.40	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 GBP / USD EX.RATE 0.781311 WITH NORTHERN TRUST	11,000.000	23 Aug 17				0.00	14,078.90	14,078.90	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 USD / GBP EX.RATE 1.249 WITH NORTHERN TRUST	-411,313.380	23 Feb 17				0.00	-513,730.41	-513,730.41	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 USD / GBP EX.RATE 1.2542 WITH NORTHERN TRUST	-2,352.750	23 Feb 17				0.00	-2,950.82	-2,950.82	0.00
FX DEAL TRANSACTED ON 23 JAN 2017 GBP / USD EX.RATE 0.7996271 WITH NORTHERN	37,895.340	23 Jan 17				0.00	47,391.27	47,391.27	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / GBP EX.RATE 1.273459 WITH NORTHERN TRUST	-119,599.580	23 Jun 17				0.00	-152,305.16	-152,305.16	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 MAR 2017 GBP / USD EX.RATE 0.7988497 WITH NORTHERN	112,927.580	23 Mar 17				0.00	141,362.74	141,362.74	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / GBP EX.RATE 1.2511 WITH NORTHERN TRUST	-1,375.110	23 Mar 17				0.00	-1,720.40	-1,720.40	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / GBP EX.RATE 1.296068 WITH NORTHERN TRUST	-108,858.530	23 May 17				0.00	-141,088.06	-141,088.06	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / GBP EX.RATE 1.297 WITH NORTHERN TRUST	-8,858.410	23 May 17				0.00	-11,489.36	-11,489.36	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / GBP EX.RATE 1.297 WITH NORTHERN TRUST	-26,473.830	23 May 17				0.00	-34,336.56	-34,336.56	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / GBP EX.RATE 1.2977 WITH NORTHERN TRUST	-6.160	23 May 17				0.00	-7.99	-7.99	0.00
FX DEAL TRANSACTED ON 23 NOV 2017 USD / GBP EX.RATE 1.3305 WITH NORTHERN TRUST	-5.050	23 Nov 17				0.00	-6.72	-6.72	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 GBP / USD EX.RATE 0.7575758 WITH NORTHERN	7,517.260	23 Oct 17				0.00	9,922.78	9,922.78	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 GBP / USD EX.RATE 0.7582651 WITH NORTHERN	10,080.760	23 Oct 17				0.00	13,294.51	13,358.52	64.01
FX DEAL TRANSACTED ON 23 OCT 2017 GBP / USD EX.RATE 0.7582651 WITH NORTHERN	20,638.690	23 Oct 17				0.00	27,218.30	27,178.06	-40.24
FX DEAL TRANSACTED ON 23 OCT 2017 USD / GBP EX.RATE 1.3197 WITH NORTHERN TRUST	-610,098.330	23 Oct 17				0.00	-805,146.77	-805,146.77	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / GBP EX.RATE 1.3197 WITH NORTHERN TRUST	-433,752.300	23 Oct 17				0.00	-572,422.91	-572,422.91	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / GBP EX.RATE 1.32 WITH NORTHERN TRUST	-9,257.620	23 Oct 17				0.00	-12,220.06	-12,220.06	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / GBP EX.RATE 1.3204 WITH NORTHERN TRUST	-1,283.600	23 Oct 17				0.00	-1,694.87	-1,694.87	0.00
FX DEAL TRANSACTED ON 24 APR 2017 GBP / USD EX.RATE 0.7820871 WITH NORTHERN	203,000.000	24 Apr 17				0.00	259,561.89	259,561.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 APR 2017 GBP / USD EX.RATE 0.7825338 WITH NORTHERN	12,480.460	24 Apr 17				0.00	15,948.78	15,948.78	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / GBP EX.RATE 1.278568 WITH NORTHERN TRUST	-68,885.410	24 Apr 17				0.00	-88,074.68	-88,074.68	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 GBP / USD EX.RATE 0.7808376 WITH NORTHERN	2,000.000	24 Aug 17				0.00	2,561.35	2,561.35	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 GBP / USD EX.RATE 0.7811694 WITH NORTHERN	87,111.400	24 Aug 17				0.00	111,514.09	111,514.09	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 USD / GBP EX.RATE 1.245582 WITH NORTHERN TRUST	-8,015.540	24 Feb 17				0.00	-9,984.01	-9,984.01	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 GBP / USD EX.RATE 0.7989773 WITH NORTHERN	14,127.040	24 Jan 17				0.00	17,681.40	17,681.40	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 GBP / USD EX.RATE 0.7994353 WITH NORTHERN	12,499.080	24 Jan 17				0.00	15,634.89	15,634.89	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 GBP / USD EX.RATE 0.7668947 WITH NORTHERN	4,000.000	24 Jul 17				0.00	5,215.84	5,215.84	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / GBP EX.RATE 1.302 WITH NORTHERN TRUST	-4,257.610	24 Jul 17				0.00	-5,543.41	-5,543.41	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / GBP EX.RATE 1.302377 WITH NORTHERN TRUST	-2,000.000	24 Jul 17				0.00	-2,604.75	-2,604.75	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / GBP EX.RATE 1.3027 WITH NORTHERN TRUST	-88,233.390	24 Jul 17				0.00	-114,941.64	-114,941.64	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / GBP EX.RATE 1.3037 WITH NORTHERN TRUST	-253,625.780	24 Jul 17				0.00	-330,651.93	-330,651.93	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / GBP EX.RATE 1.3052 WITH NORTHERN TRUST	-102.690	24 Jul 17				0.00	-134.03	-134.03	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 GBP / USD EX.RATE 0.8002093 WITH NORTHERN	62,869.800	24 Mar 17				0.00	78,566.69	78,566.69	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / GBP EX.RATE 1.2932 WITH NORTHERN TRUST	-3.000	24 May 17				0.00	-3.88	-3.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 MAY 2017 USD / GBP EX.RATE 1.2932 WITH NORTHERN TRUST	-0.290	24 May 17				0.00	-0.38	-0.38	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / GBP EX.RATE 1.295268 WITH NORTHERN TRUST	-38,932.280	24 May 17				0.00	-50,427.74	-50,427.74	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / GBP EX.RATE 1.295741 WITH NORTHERN TRUST	-67,793.250	24 May 17				0.00	-87,842.49	-87,842.49	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 GBP / USD EX.RATE 0.7498124 WITH NORTHERN	38,168.910	24 Nov 17				0.00	50,904.62	50,904.62	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 USD / GBP EX.RATE 1.333068 WITH NORTHERN TRUST	-1,655.420	24 Nov 17				0.00	-2,206.79	-2,206.79	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / GBP EX.RATE 1.3116 WITH NORTHERN TRUST	-109,144.070	24 Oct 17				0.00	-143,153.36	-143,153.36	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / GBP EX.RATE 1.3116 WITH NORTHERN TRUST	-109,282.500	24 Oct 17				0.00	-143,334.93	-143,334.93	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / GBP EX.RATE 1.3116 WITH NORTHERN TRUST	-260,139.170	24 Oct 17				0.00	-341,198.54	-341,198.54	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / GBP EX.RATE 1.3126 WITH NORTHERN TRUST	-8,818.670	24 Oct 17				0.00	-11,575.39	-11,575.39	0.00
FX DEAL TRANSACTED ON 25 APR 2017 GBP / USD EX.RATE 0.779156 WITH NORTHERN TRUST	3,000.000	25 Apr 17				0.00	3,850.32	3,850.32	0.00
FX DEAL TRANSACTED ON 25 APR 2017 GBP / USD EX.RATE 0.7795447 WITH NORTHERN	25,221.990	25 Apr 17				0.00	32,354.77	32,354.77	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / GBP EX.RATE 1.281966 WITH NORTHERN TRUST	-42,402.300	25 Apr 17				0.00	-54,358.31	-54,358.31	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / GBP EX.RATE 1.2826 WITH NORTHERN TRUST	-27,216.110	25 Apr 17				0.00	-34,907.38	-34,907.38	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 GBP / USD EX.RATE 0.7762951 WITH NORTHERN	16,263.750	25 Aug 17				0.00	20,950.47	20,950.47	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 USD / GBP EX.RATE 1.2873 WITH NORTHERN TRUST	-173,615.500	25 Aug 17				0.00	-223,495.23	-223,495.23	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 JAN 2017 GBP / USD EX.RATE 0.7912644 WITH NORTHERN	97,798.620	25 Jan 17				0.00	123,597.90	123,597.90	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 GBP / USD EX.RATE 0.7921357 WITH NORTHERN	26,000.000	25 Jan 17				0.00	32,822.66	32,822.66	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 GBP / USD EX.RATE 0.7926443 WITH NORTHERN	29,229.720	25 Jan 17				0.00	36,876.21	36,876.21	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / GBP EX.RATE 1.262 WITH NORTHERN TRUST	-7,808.040	25 Jan 17				0.00	-9,853.75	-9,853.75	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 GBP / USD EX.RATE 0.7662248 WITH NORTHERN	23,136.460	25 Jul 17				0.00	30,195.39	30,195.39	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 GBP / USD EX.RATE 0.7662248 WITH NORTHERN	11,268.940	25 Jul 17				0.00	14,707.09	14,707.09	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 GBP / USD EX.RATE 0.7670476 WITH NORTHERN	483,882.610	25 Jul 17				0.00	630,837.76	630,837.76	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / GBP EX.RATE 1.306004 WITH NORTHERN TRUST	-483,882.610	25 Jul 17				0.00	-631,952.62	-654,330.28	-22,377.66
FX DEAL TRANSACTED ON 25 MAY 2017 USD / GBP EX.RATE 1.293641 WITH NORTHERN TRUST	-34,950.090	25 May 17				0.00	-45,212.87	-45,212.87	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / GBP EX.RATE 1.29368 WITH NORTHERN TRUST	-83,043.110	25 May 17				0.00	-107,431.21	-107,431.21	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / GBP EX.RATE 1.2951 WITH NORTHERN TRUST	-35,611.280	25 May 17				0.00	-46,120.17	-46,120.17	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 USD / GBP EX.RATE 1.3245 WITH NORTHERN TRUST	-4,027.060	25 Oct 17				0.00	-5,333.84	-5,336.46	-2.62
FX DEAL TRANSACTED ON 25 OCT 2017 USD / GBP EX.RATE 1.3248 WITH NORTHERN TRUST	-17,128.920	25 Oct 17				0.00	-22,692.39	-22,692.39	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 GBP / USD EX.RATE 0.7423916 WITH NORTHERN	107,414.990	25 Sep 17				0.00	144,687.78	144,687.78	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / GBP EX.RATE 1.3435 WITH NORTHERN TRUST	-316.310	25 Sep 17				0.00	-424.96	-424.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 SEP 2017 USD / GBP EX.RATE 1.3435 WITH NORTHERN TRUST	-306.990	25 Sep 17				0.00	-412.44	-412.44	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / GBP EX.RATE 1.3435 WITH NORTHERN TRUST	-99.740	25 Sep 17				0.00	-134.00	-134.00	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / GBP EX.RATE 1.3435 WITH NORTHERN TRUST	-1,409.760	25 Sep 17				0.00	-1,894.01	-1,894.01	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / GBP EX.RATE 1.3465 WITH NORTHERN TRUST	-22,292.300	25 Sep 17				0.00	-30,016.58	-30,016.58	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / GBP EX.RATE 1.3465 WITH NORTHERN TRUST	-80,284.150	25 Sep 17				0.00	-108,102.61	-108,102.61	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / GBP EX.RATE 1.2815 WITH NORTHERN TRUST	-59.860	26 Apr 17				0.00	-76.71	-76.71	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / GBP EX.RATE 1.2831 WITH NORTHERN TRUST	-22,332.270	26 Apr 17				0.00	-28,654.54	-28,654.54	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / GBP EX.RATE 1.2831 WITH NORTHERN TRUST	-21,196.060	26 Apr 17				0.00	-27,196.66	-27,196.66	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / GBP EX.RATE 1.2837 WITH NORTHERN TRUST	-2,889.600	26 Apr 17				0.00	-3,709.38	-3,709.38	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / GBP EX.RATE 1.284469 WITH NORTHERN TRUST	-18,094.670	26 Apr 17				0.00	-23,242.04	-23,242.04	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 GBP / USD EX.RATE 0.7486151 WITH NORTHERN	338,563.920	26 Dec 17				0.00	452,253.68	452,253.68	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 GBP / USD EX.RATE 0.7932101 WITH NORTHERN	162,891.640	26 Jan 17				0.00	205,357.49	205,357.49	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 GBP / USD EX.RATE 0.7946839 WITH NORTHERN	11,000.000	26 Jan 17				0.00	13,841.98	13,841.98	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / GBP EX.RATE 1.2573 WITH NORTHERN TRUST	-977,299.450	26 Jan 17				0.00	-1,228,758.60	-1,228,758.60	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / GBP EX.RATE 1.2573 WITH NORTHERN TRUST	-1,100,437.490	26 Jan 17				0.00	-1,383,580.06	-1,383,580.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 JAN 2017 USD / GBP EX.RATE 1.259549 WITH NORTHERN TRUST	-104,705.250	26 Jan 17				0.00	-131,881.39	-131,881.39	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 GBP / USD EX.RATE 0.762509 WITH NORTHERN TRUST	173,956.700	26 Jul 17				0.00	228,137.25	228,137.25	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 GBP / USD EX.RATE 0.7625438 WITH NORTHERN	215,981.260	26 Jul 17				0.00	283,237.82	283,237.82	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 GBP / USD EX.RATE 0.7669888 WITH NORTHERN	52,976.000	26 Jul 17				0.00	69,070.11	69,070.11	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / GBP EX.RATE 1.2712 WITH NORTHERN TRUST	-210.740	26 Jun 17				0.00	-267.89	-267.89	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / GBP EX.RATE 1.2717 WITH NORTHERN TRUST	-4.600	26 Jun 17				0.00	-5.85	-5.85	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / GBP EX.RATE 1.2717 WITH NORTHERN TRUST	-18,708.120	26 Jun 17				0.00	-23,791.12	-23,791.12	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / GBP EX.RATE 1.2717 WITH NORTHERN TRUST	-2,078.770	26 Jun 17				0.00	-2,643.57	-2,643.57	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / GBP EX.RATE 1.272959 WITH NORTHERN TRUST	-98,016.230	26 Jun 17				0.00	-124,770.64	-124,770.64	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / GBP EX.RATE 1.2798 WITH NORTHERN TRUST	-76.950	26 May 17				0.00	-98.48	-98.48	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / GBP EX.RATE 1.2798 WITH NORTHERN TRUST	-318.140	26 May 17				0.00	-407.16	-407.16	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / GBP EX.RATE 1.2798 WITH NORTHERN TRUST	-331.400	26 May 17				0.00	-424.13	-424.13	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / GBP EX.RATE 1.2798 WITH NORTHERN TRUST	-3,006.690	26 May 17				0.00	-3,847.96	-3,847.96	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / GBP EX.RATE 1.2798 WITH NORTHERN TRUST	-93,693.750	26 May 17				0.00	-119,909.26	-119,909.26	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / GBP EX.RATE 1.2798 WITH NORTHERN TRUST	-8,550.000	26 May 17				0.00	-10,942.29	-10,942.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 MAY 2017 USD / GBP EX.RATE 1.280544 WITH NORTHERN TRUST	-39,140.430	26 May 17				0.00	-50,121.04	-50,121.04	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / GBP EX.RATE 1.315 WITH NORTHERN TRUST	-50,284.390	26 Oct 17				0.00	-66,123.97	-66,123.97	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 GBP / USD EX.RATE 0.7430215 WITH NORTHERN	275,115.400	26 Sep 17				0.00	370,265.71	370,265.71	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / GBP EX.RATE 1.3415 WITH NORTHERN TRUST	-13.250	26 Sep 17				0.00	-17.77	-17.77	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / GBP EX.RATE 1.3429 WITH NORTHERN TRUST	-11,797.400	26 Sep 17				0.00	-15,842.73	-15,842.73	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / GBP EX.RATE 1.290247 WITH NORTHERN TRUST	-103,837.560	27 Apr 17				0.00	-133,976.10	-133,976.10	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / GBP EX.RATE 1.2903 WITH NORTHERN TRUST	-30,920.550	27 Apr 17				0.00	-39,896.79	-39,896.79	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 USD / GBP EX.RATE 1.3392 WITH NORTHERN TRUST	-1,357,439.780	27 Dec 17				0.00	-1,817,883.35	-1,817,883.35	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 USD / GBP EX.RATE 1.3392 WITH NORTHERN TRUST	-308,435.150	27 Dec 17				0.00	-413,056.35	-413,056.35	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 USD / GBP EX.RATE 1.3392 WITH NORTHERN TRUST	-474,884.500	27 Dec 17				0.00	-635,965.32	-635,965.32	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 GBP / USD EX.RATE 0.8018732 WITH NORTHERN	75,000.000	27 Feb 17				0.00	93,531.00	93,531.00	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 GBP / USD EX.RATE 0.8038062 WITH NORTHERN	432,462.390	27 Feb 17				0.00	538,018.24	538,018.24	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 GBP / USD EX.RATE 0.7959882 WITH NORTHERN	1,526.460	27 Jan 17				0.00	1,917.69	1,917.69	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 GBP / USD EX.RATE 0.7967594 WITH NORTHERN	228,347.280	27 Jan 17				0.00	286,595.02	286,595.02	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / GBP EX.RATE 1.2536 WITH NORTHERN TRUST	-121,919.170	27 Jan 17				0.00	-152,837.87	-152,837.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 JAN 2017 USD / GBP EX.RATE 1.2537 WITH NORTHERN TRUST	-323,667.820	27 Jan 17				0.00	-405,782.35	-405,782.35	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / GBP EX.RATE 1.2537 WITH NORTHERN TRUST	-1,218,959.210	27 Jan 17				0.00	-1,528,209.16	-1,528,209.16	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / GBP EX.RATE 1.2537 WITH NORTHERN TRUST	-162,053.840	27 Jan 17				0.00	-203,166.90	-203,166.90	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / GBP EX.RATE 1.2544 WITH NORTHERN TRUST	-250,956.290	27 Jan 17				0.00	-314,799.57	-314,799.57	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 GBP / USD EX.RATE 0.7651197 WITH NORTHERN	588,928.000	27 Jul 17				0.00	769,720.06	769,720.06	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / GBP EX.RATE 1.3064 WITH NORTHERN TRUST	-13,380.900	27 Jul 17				0.00	-17,480.81	-17,480.81	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / GBP EX.RATE 1.307083 WITH NORTHERN TRUST	-350,738.710	27 Jul 17				0.00	-458,444.61	-458,444.61	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / GBP EX.RATE 1.309242 WITH NORTHERN TRUST	-588,928.000	27 Jul 17				0.00	-771,049.27	-796,377.92	-25,328.65
FX DEAL TRANSACTED ON 27 JUN 2017 USD / GBP EX.RATE 1.27667 WITH NORTHERN TRUST	-11,000.000	27 Jun 17				0.00	-14,043.37	-14,043.37	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / GBP EX.RATE 1.2774 WITH NORTHERN TRUST	-85,594.270	27 Jun 17				0.00	-109,338.12	-109,338.12	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / GBP EX.RATE 1.282556 WITH NORTHERN TRUST	-267,524.120	27 Jun 17				0.00	-343,114.67	-343,114.67	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / GBP EX.RATE 1.2829 WITH NORTHERN TRUST	-11.930	27 Jun 17				0.00	-15.30	-15.30	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 GBP / USD EX.RATE 0.7958147 WITH NORTHERN	104,262.530	27 Mar 17				0.00	131,013.58	131,013.58	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 USD / GBP EX.RATE 1.333 WITH NORTHERN TRUST	-17,162.700	27 Nov 17				0.00	-22,877.88	-22,877.88	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 USD / GBP EX.RATE 1.3127 WITH NORTHERN TRUST	-52,662.980	27 Oct 17				0.00	-69,130.69	-69,130.69	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 SEP 2017 GBP / USD EX.RATE 0.7464157 WITH NORTHERN	151,202.530	27 Sep 17				0.00	202,571.47	202,571.47	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / GBP EX.RATE 1.338 WITH NORTHERN TRUST	-60.620	27 Sep 17				0.00	-81.11	-81.11	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / GBP EX.RATE 1.338 WITH NORTHERN TRUST	-3,917.810	27 Sep 17				0.00	-5,242.03	-5,242.03	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / GBP EX.RATE 1.3392 WITH NORTHERN TRUST	-11,873.750	27 Sep 17				0.00	-15,901.33	-15,901.33	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / GBP EX.RATE 1.291 WITH NORTHERN TRUST	-4.410	28 Apr 17				0.00	-5.69	-5.69	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / GBP EX.RATE 1.291 WITH NORTHERN TRUST	-1.920	28 Apr 17				0.00	-2.48	-2.48	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / GBP EX.RATE 1.295258 WITH NORTHERN TRUST	-91,895.690	28 Apr 17				0.00	-119,028.63	-119,028.63	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 GBP / USD EX.RATE 0.7728274 WITH NORTHERN	33,842.490	28 Aug 17				0.00	43,790.49	43,790.49	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 GBP / USD EX.RATE 0.7435635 WITH NORTHERN	31,686.140	28 Dec 17				0.00	42,613.90	42,613.90	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 USD / GBP EX.RATE 1.344 WITH NORTHERN TRUST	-128,866.640	28 Dec 17				0.00	-173,196.76	-174,324.37	-1,127.61
FX DEAL TRANSACTED ON 28 DEC 2017 USD / GBP EX.RATE 1.3441 WITH NORTHERN TRUST	-433,587.640	28 Dec 17				0.00	-582,785.15	-586,535.75	-3,750.60
FX DEAL TRANSACTED ON 28 DEC 2017 USD / GBP EX.RATE 1.3441 WITH NORTHERN TRUST	-306,213.990	28 Dec 17				0.00	-411,582.22	-414,231.03	-2,648.81
FX DEAL TRANSACTED ON 28 DEC 2017 USD / GBP EX.RATE 1.3441 WITH NORTHERN TRUST	-952,859.340	28 Dec 17				0.00	-1,280,738.24	-1,288,980.63	-8,242.39
FX DEAL TRANSACTED ON 28 DEC 2017 USD / GBP EX.RATE 1.3443 WITH NORTHERN TRUST	-221.370	28 Dec 17				0.00	-297.59	-297.59	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 GBP / USD EX.RATE 0.8035401 WITH NORTHERN	1,000.000	28 Feb 17				0.00	1,244.49	1,244.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 FEB 2017 GBP / USD EX.RATE 0.8037293 WITH NORTHERN	51,443.840	28 Feb 17				0.00	64,006.43	64,006.43	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 GBP / USD EX.RATE 0.8052943 WITH NORTHERN	38,029.590	28 Feb 17				0.00	47,224.46	47,224.46	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 GBP / USD EX.RATE 0.7613827 WITH NORTHERN	239,258.000	28 Jul 17				0.00	314,241.46	314,241.46	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / GBP EX.RATE 1.3121 WITH NORTHERN TRUST	-23.870	28 Jul 17				0.00	-31.32	-31.32	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / GBP EX.RATE 1.313157 WITH NORTHERN TRUST	-239,481.750	28 Jul 17				0.00	-314,477.14	-314,477.14	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 GBP / USD EX.RATE 0.7732158 WITH NORTHERN	522.380	28 Jun 17				0.00	675.59	675.59	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / GBP EX.RATE 1.283 WITH NORTHERN TRUST	-23,362.950	28 Jun 17				0.00	-29,974.66	-29,974.66	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / GBP EX.RATE 1.2932 WITH NORTHERN TRUST	-12,178.610	28 Jun 17				0.00	-15,749.38	-15,749.38	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / GBP EX.RATE 1.29376 WITH NORTHERN TRUST	-26,336.100	28 Jun 17				0.00	-34,072.59	-34,072.59	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / GBP EX.RATE 1.296551 WITH NORTHERN TRUST	-3,000.000	28 Jun 17				0.00	-3,889.65	-3,889.65	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / GBP EX.RATE 1.2449 WITH NORTHERN TRUST	-76,009.130	28 Mar 17				0.00	-94,623.77	-94,623.77	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / GBP EX.RATE 1.2511 WITH NORTHERN TRUST	-11.190	28 Mar 17				0.00	-14.00	-14.00	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / GBP EX.RATE 1.3351 WITH NORTHERN TRUST	-68,024.870	28 Nov 17				0.00	-90,820.00	-90,820.00	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / GBP EX.RATE 1.3373 WITH NORTHERN TRUST	-319,439.480	28 Nov 17				0.00	-427,186.42	-427,186.42	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 GBP / USD EX.RATE 0.7439806 WITH NORTHERN	105,912.950	28 Sep 17				0.00	142,359.82	142,359.82	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 SEP 2017 USD / GBP EX.RATE 1.3437 WITH NORTHERN TRUST	-20,557.730	28 Sep 17				0.00	-27,623.42	-27,623.42	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / GBP EX.RATE 1.344 WITH NORTHERN TRUST	-110,000.000	28 Sep 17				0.00	-147,840.00	-147,840.00	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 GBP / USD EX.RATE 0.7406897 WITH NORTHERN	16,737.830	29 Dec 17				0.00	22,597.63	22,642.10	44.47
FX DEAL TRANSACTED ON 29 DEC 2017 USD / GBP EX.RATE 1.3515 WITH NORTHERN TRUST	-62,226.520	29 Dec 17				0.00	-84,099.14	-84,179.83	-80.69
FX DEAL TRANSACTED ON 29 DEC 2017 USD / GBP EX.RATE 1.3515 WITH NORTHERN TRUST	-28,415.510	29 Dec 17				0.00	-38,403.56	-38,440.41	-36.85
FX DEAL TRANSACTED ON 29 DEC 2017 USD / GBP EX.RATE 1.3531 WITH NORTHERN TRUST	-87,092.050	29 Dec 17				0.00	-117,844.25	-117,817.83	26.42
FX DEAL TRANSACTED ON 29 JUN 2017 GBP / USD EX.RATE 0.767422 WITH NORTHERN TRUST	602,333.000	29 Jun 17				0.00	784,878.45	814,504.83	29,626.38
FX DEAL TRANSACTED ON 29 JUN 2017 GBP / USD EX.RATE 0.76848 WITH NORTHERN TRUST	2,707,761.000	29 Jun 17				0.00	3,523,528.16	3,661,569.95	138,041.79
FX DEAL TRANSACTED ON 29 JUN 2017 USD / GBP EX.RATE 1.2981 WITH NORTHERN TRUST	-2,707,761.000	29 Jun 17				0.00	-3,514,944.55	-3,514,944.55	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / GBP EX.RATE 1.298599 WITH NORTHERN TRUST	-142,777.150	29 Jun 17				0.00	-185,410.26	-185,410.26	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / GBP EX.RATE 1.2999 WITH NORTHERN TRUST	-572,000.000	29 Jun 17				0.00	-743,542.80	-743,542.80	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / GBP EX.RATE 1.240474 WITH NORTHERN TRUST	-151,358.010	29 Mar 17				0.00	-187,755.68	-187,755.68	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / GBP EX.RATE 1.2407 WITH NORTHERN TRUST	-25.700	29 Mar 17				0.00	-31.89	-31.89	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / GBP EX.RATE 1.2407 WITH NORTHERN TRUST	-26,025.370	29 Mar 17				0.00	-32,289.68	-32,289.68	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 GBP / USD EX.RATE 0.7453231 WITH NORTHERN	21,015.570	29 Nov 17				0.00	28,196.59	28,196.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 SEP 2017 GBP / USD EX.RATE 0.7452676 WITH NORTHERN	234,523.610	29 Sep 17				0.00	314,683.78	314,683.78	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 GBP / USD EX.RATE 0.7468059 WITH NORTHERN	34,511.870	29 Sep 17				0.00	46,212.64	46,212.64	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 GBP / USD EX.RATE 0.7468639 WITH NORTHERN	1,000.000	29 Sep 17				0.00	1,338.93	1,338.93	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / GBP EX.RATE 1.3388 WITH NORTHERN TRUST	-41,064.340	29 Sep 17				0.00	-54,976.94	-54,976.94	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / GBP EX.RATE 1.3398 WITH NORTHERN TRUST	-51,349.790	29 Sep 17				0.00	-68,798.45	-68,798.45	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / GBP EX.RATE 1.3404 WITH NORTHERN TRUST	-2,099,486.300	29 Sep 17				0.00	-2,814,151.44	-2,814,151.44	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 GBP / USD EX.RATE 0.7738201 WITH NORTHERN	67,189.930	30 Aug 17				0.00	86,828.87	86,828.87	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 GBP / USD EX.RATE 0.800897 WITH NORTHERN TRUST	123,225.100	30 Jan 17				0.00	153,858.86	153,858.86	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 GBP / USD EX.RATE 0.801539 WITH NORTHERN TRUST	62,647.160	30 Jan 17				0.00	78,158.60	78,158.60	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 GBP / USD EX.RATE 0.801539 WITH NORTHERN TRUST	152,808.240	30 Jan 17				0.00	190,643.56	190,643.56	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / GBP EX.RATE 1.247 WITH NORTHERN TRUST	-217.740	30 Jan 17				0.00	-271.52	-271.52	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / GBP EX.RATE 1.2473 WITH NORTHERN TRUST	-3,315.690	30 Jan 17				0.00	-4,135.66	-4,135.66	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / GBP EX.RATE 1.2473 WITH NORTHERN TRUST	-36,119.490	30 Jan 17				0.00	-45,051.84	-45,051.84	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / GBP EX.RATE 1.247582 WITH NORTHERN TRUST	-4,829.880	30 Jan 17				0.00	-6,025.67	-6,025.67	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / GBP EX.RATE 1.2476 WITH NORTHERN TRUST	-1,526.460	30 Jan 17				0.00	-1,904.41	-1,904.41	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 JAN 2017 USD / GBP EX.RATE 1.2478 WITH NORTHERN TRUST	-333,659.660	30 Jan 17				0.00	-416,340.52	-416,340.52	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 GBP / USD EX.RATE 0.7688729 WITH NORTHERN	26,037.790	30 Jun 17				0.00	33,864.88	33,864.88	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / GBP EX.RATE 1.3 WITH NORTHERN TRUST	-69.300	30 Jun 17				0.00	-90.09	-90.09	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / GBP EX.RATE 1.3 WITH NORTHERN TRUST	-20,760.720	30 Jun 17				0.00	-26,988.94	-26,988.94	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / GBP EX.RATE 1.301204 WITH NORTHERN TRUST	-24,156.950	30 Jun 17				0.00	-31,433.12	-31,433.12	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / GBP EX.RATE 1.247209 WITH NORTHERN TRUST	-56,196.130	30 Mar 17				0.00	-70,088.32	-70,088.32	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / GBP EX.RATE 1.284761 WITH NORTHERN TRUST	-4,525.370	30 May 17				0.00	-5,814.02	-5,814.02	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / GBP EX.RATE 1.2855 WITH NORTHERN TRUST	-8,914.710	30 May 17				0.00	-11,459.86	-11,459.86	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / GBP EX.RATE 1.2855 WITH NORTHERN TRUST	-56,203.700	30 May 17				0.00	-72,249.86	-72,249.86	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 GBP / USD EX.RATE 0.7392076 WITH NORTHERN	89,253.610	30 Nov 17				0.00	120,742.28	120,742.28	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 GBP / USD EX.RATE 0.7396997 WITH NORTHERN	574,112.000	30 Nov 17				0.00	776,142.01	776,142.01	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / GBP EX.RATE 1.352495 WITH NORTHERN TRUST	-574,112.000	30 Nov 17				0.00	-776,483.61	-766,439.59	10,044.02
FX DEAL TRANSACTED ON 30 OCT 2017 USD / GBP EX.RATE 1.3207 WITH NORTHERN TRUST	-51,533.860	30 Oct 17				0.00	-68,060.77	-68,060.77	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 GBP / USD EX.RATE 0.7733689 WITH NORTHERN	46,450.560	31 Aug 17				0.00	60,062.62	60,062.62	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 GBP / USD EX.RATE 0.775168 WITH NORTHERN TRUST	485,905.340	31 Aug 17				0.00	626,838.78	626,113.34	-725.44

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 AUG 2017 GBP / USD EX.RATE 0.776588 WITH NORTHERN TRUST	44,028.570	31 Aug 17				0.00	56,694.89	56,694.89	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 GBP / USD EX.RATE 0.7945967 WITH NORTHERN TRUST	51,365.310	31 Jan 17				0.00	64,643.24	64,643.24	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / GBP EX.RATE 1.2492 WITH NORTHERN TRUST	-635,196.930	31 Jan 17				0.00	-793,488.00	-793,488.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / GBP EX.RATE 1.256783 WITH NORTHERN TRUST	-27,715.470	31 Jan 17				0.00	-34,832.33	-34,832.33	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / GBP EX.RATE 1.2568 WITH NORTHERN TRUST	-320,000.240	31 Jan 17				0.00	-402,176.30	-402,176.30	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / GBP EX.RATE 1.2582 WITH NORTHERN TRUST	-308,616.940	31 Jan 17				0.00	-388,301.83	-388,301.83	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / GBP EX.RATE 1.2582 WITH NORTHERN TRUST	-83,690.270	31 Jan 17				0.00	-105,299.10	-105,299.10	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / GBP EX.RATE 1.3179 WITH NORTHERN TRUST	-79,653.600	31 Jul 17				0.00	-104,975.48	-104,975.48	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / GBP EX.RATE 1.319157 WITH NORTHERN TRUST	-87,776.000	31 Jul 17				0.00	-115,790.32	-115,790.32	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2496 WITH NORTHERN TRUST	-3,155,865.730	31 Mar 17				0.00	-3,943,569.82	-3,943,569.82	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2504 WITH NORTHERN TRUST	-10.060	31 Mar 17				0.00	-12.58	-12.58	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	-114,189.550	31 Mar 17				0.00	-142,988.15	-142,988.15	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	-227,008.800	31 Mar 17				0.00	-284,260.42	-284,260.42	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	-76,502.220	31 Mar 17				0.00	-95,796.08	-95,796.08	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	-60,511.670	31 Mar 17				0.00	-75,772.71	-75,772.71	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	-280,974.190	31 Mar 17				0.00	-351,835.88	-351,835.88	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	-84,125.470	31 Mar 17				0.00	-105,341.91	-105,341.91	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	-193,938.850	31 Mar 17				0.00	-242,850.23	-242,850.23	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	-263,084.080	31 Mar 17				0.00	-329,433.88	-329,433.88	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	-160,141.550	31 Mar 17				0.00	-200,529.25	-200,529.25	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	-111,730.920	31 Mar 17				0.00	-139,909.46	-139,909.46	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	-306,131.120	31 Mar 17				0.00	-383,337.39	-383,337.39	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	-309,243.680	31 Mar 17				0.00	-387,234.94	-387,234.94	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	-223,402.750	31 Mar 17				0.00	-279,744.92	-279,744.92	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	-101,288.670	31 Mar 17				0.00	-126,833.67	-126,833.67	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	-439,462.140	31 Mar 17				0.00	-550,294.49	-550,294.49	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	-67,977.850	31 Mar 17				0.00	-85,121.86	-85,121.86	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2523 WITH NORTHERN TRUST	-129,599.310	31 Mar 17				0.00	-162,297.22	-162,297.22	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2523 WITH NORTHERN TRUST	-446,028.070	31 Mar 17				0.00	-558,560.95	-558,560.95	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2523 WITH NORTHERN TRUST	-104,224.730	31 Mar 17				0.00	-130,520.63	-130,520.63	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.253772 WITH NORTHERN TRUST	-3,369.820	31 Mar 17				0.00	-4,224.99	-4,224.99	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 GBP / USD EX.RATE 0.7744734 WITH NORTHERN	48,510.260	31 May 17				0.00	62,636.45	62,636.45	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 GBP / USD EX.RATE 0.7753934 WITH NORTHERN	26,697.050	31 May 17				0.00	34,430.33	34,430.33	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / GBP EX.RATE 1.32408 WITH NORTHERN TRUST	-1,734,000.000	31 Oct 17				0.00	-2,295,954.72	-2,295,954.72	0.00
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 AUG 2017 USD / CAD EX.RATE 0.7971303 WITH NORTHERN	-20.100	1 Aug 17				0.00	-16.02	-16.02	0.00
FX DEAL TRANSACTED ON 01 AUG 2017 USD / CAD EX.RATE 0.7971303 WITH NORTHERN	-55.140	1 Aug 17				0.00	-43.95	-43.95	0.00
FX DEAL TRANSACTED ON 01 AUG 2017 USD / CAD EX.RATE 0.7971303 WITH NORTHERN	-10,425.940	1 Aug 17				0.00	-8,310.83	-8,310.83	0.00
FX DEAL TRANSACTED ON 01 AUG 2017 USD / CAD EX.RATE 0.7972574 WITH NORTHERN	-21,465.560	1 Aug 17				0.00	-17,113.58	-17,113.58	0.00
FX DEAL TRANSACTED ON 01 AUG 2017 USD / CAD EX.RATE 0.7972574 WITH NORTHERN	-7,843.800	1 Aug 17				0.00	-6,253.53	-6,253.53	0.00
FX DEAL TRANSACTED ON 01 AUG 2017 USD / CAD EX.RATE 1.2545 WITH NORTHERN TRUST	-4.320	1 Aug 17				0.00	-3.44	-3.44	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / CAD EX.RATE 0.7850803 WITH NORTHERN	-140,629.440	1 Dec 17				0.00	-110,405.41	-110,405.41	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / CAD EX.RATE 0.7850803 WITH NORTHERN	-741,107.010	1 Dec 17				0.00	-581,828.54	-581,828.54	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / CAD EX.RATE 0.7639419 WITH NORTHERN	-97.170	1 Feb 17				0.00	-74.23	-74.23	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / CAD EX.RATE 0.7639419 WITH NORTHERN	-12.990	1 Feb 17				0.00	-9.92	-9.92	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 FEB 2017 USD / CAD EX.RATE 0.7639419 WITH NORTHERN	-18.080	1 Feb 17				0.00	-13.81	-13.81	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / CAD EX.RATE 0.7641755 WITH NORTHERN	-14,230.150	1 Feb 17				0.00	-10,874.33	-10,874.33	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / CAD EX.RATE 1.309 WITH NORTHERN TRUST	-0.090	1 Feb 17				0.00	-0.07	-0.07	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / CAD EX.RATE 1.309 WITH NORTHERN TRUST	-0.460	1 Feb 17				0.00	-0.35	-0.35	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / CAD EX.RATE 1.309 WITH NORTHERN TRUST	-5.320	1 Feb 17				0.00	-4.06	-4.06	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 CAD / USD EX.RATE 1.34793 WITH NORTHERN TRUST	20,457.400	1 Jun 17				0.00	15,176.90	15,176.90	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 CAD / USD EX.RATE 1.34793 WITH NORTHERN TRUST	3,355.900	1 Jun 17				0.00	2,489.67	2,489.67	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 CAD / USD EX.RATE 1.34793 WITH NORTHERN TRUST	51,696.960	1 Jun 17				0.00	38,352.85	38,352.85	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / CAD EX.RATE 0.7399186 WITH NORTHERN	-21.080	1 Jun 17				0.00	-15.60	-15.60	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / CAD EX.RATE 0.7413448 WITH NORTHERN	-183,187.200	1 Jun 17				0.00	-135,804.88	-135,804.88	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / CAD EX.RATE 0.7418783 WITH NORTHERN	-32,799.240	1 Jun 17				0.00	-24,333.04	-24,333.04	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / CAD EX.RATE 1.3515 WITH NORTHERN TRUST	-2.370	1 Jun 17				0.00	-1.75	-1.75	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / CAD EX.RATE 0.7488393 WITH NORTHERN	-4.570	1 Mar 17				0.00	-3.42	-3.42	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / CAD EX.RATE 1.3354 WITH NORTHERN TRUST	-0.410	1 Mar 17				0.00	-0.31	-0.31	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / CAD EX.RATE 1.3354 WITH NORTHERN TRUST	-0.080	1 Mar 17				0.00	-0.06	-0.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 MAY 2017 CAD / USD EX.RATE 1.366173 WITH NORTHERN TRUST	3,636.300	1 May 17				0.00	2,661.67	2,661.67	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 CAD / USD EX.RATE 1.366173 WITH NORTHERN TRUST	12,003.700	1 May 17				0.00	8,786.37	8,786.37	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / CAD EX.RATE 0.7312614 WITH NORTHERN	-102.380	1 May 17				0.00	-74.87	-74.87	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / CAD EX.RATE 0.7312614 WITH NORTHERN	-9.140	1 May 17				0.00	-6.68	-6.68	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / CAD EX.RATE 0.7312614 WITH NORTHERN	-44.080	1 May 17				0.00	-32.23	-32.23	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / CAD EX.RATE 0.7319717 WITH NORTHERN	-22,005.950	1 May 17				0.00	-16,107.73	-16,107.73	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / CAD EX.RATE 1.3675 WITH NORTHERN TRUST	-0.230	1 May 17				0.00	-0.17	-0.17	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / CAD EX.RATE 1.3675 WITH NORTHERN TRUST	-2.760	1 May 17				0.00	-2.02	-2.02	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 CAD / USD EX.RATE 1.288742 WITH NORTHERN TRUST	14,700.360	1 Nov 17				0.00	11,406.75	11,406.75	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 CAD / USD EX.RATE 1.288742 WITH NORTHERN TRUST	13,628.610	1 Nov 17				0.00	10,575.13	10,575.13	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / CAD EX.RATE 0.7752539 WITH NORTHERN	-7,843.800	1 Nov 17				0.00	-6,080.94	-6,080.94	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 CAD / USD EX.RATE 1.2379 WITH NORTHERN TRUST	86,281,191.360	1 Sep 17				0.00	69,699,645.66	69,699,645.66	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 CAD / USD EX.RATE 1.2379 WITH NORTHERN TRUST	173,987.980	1 Sep 17				0.00	140,550.92	140,550.92	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 CAD / USD EX.RATE 1.23889 WITH NORTHERN TRUST	284,484.920	1 Sep 17				0.00	229,628.88	229,628.88	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / CAD EX.RATE 0.8067118 WITH NORTHERN	-37.130	1 Sep 17				0.00	-29.95	-29.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 SEP 2017 USD / CAD EX.RATE 0.8067118 WITH NORTHERN	-3.470	1 Sep 17				0.00	-2.80	-2.80	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / CAD EX.RATE 0.8080325 WITH NORTHERN	-80,500,000.000	1 Sep 17				0.00	-65,046,615.39	-64,531,644.56	514,970.83
FX DEAL TRANSACTED ON 02 AUG 2017 USD / CAD EX.RATE 0.7945967 WITH NORTHERN	-103.950	2 Aug 17				0.00	-82.60	-82.60	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 USD / CAD EX.RATE 0.7945967 WITH NORTHERN	-324.230	2 Aug 17				0.00	-257.63	-257.63	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 CAD / USD EX.RATE 1.302374 WITH NORTHERN TRUST	483,300.880	2 Feb 17				0.00	371,092.24	371,092.24	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 CAD / USD EX.RATE 1.302776 WITH NORTHERN TRUST	14,341,420.000	2 Feb 17				0.00	11,008,354.47	10,653,261.03	-355,093.44
FX DEAL TRANSACTED ON 02 FEB 2017 USD / CAD EX.RATE 0.7672242 WITH NORTHERN	-153.470	2 Feb 17				0.00	-117.75	-117.75	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / CAD EX.RATE 0.7672242 WITH NORTHERN	-14.600	2 Feb 17				0.00	-11.20	-11.20	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / CAD EX.RATE 0.7673419 WITH NORTHERN	-17,733,871.000	2 Feb 17				0.00	-13,607,942.76	-13,607,942.76	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / CAD EX.RATE 0.7683678 WITH NORTHERN	-243,362.700	2 Feb 17				0.00	-186,992.07	-186,992.07	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / CAD EX.RATE 0.7683678 WITH NORTHERN	-25,750.000	2 Feb 17				0.00	-19,785.47	-19,785.47	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 0.7435497 WITH NORTHERN	-29.760	2 Jan 17				0.00	-22.13	-22.13	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 0.7435497 WITH NORTHERN	-129.340	2 Jan 17				0.00	-96.17	-96.17	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 0.7435497 WITH NORTHERN	-40.300	2 Jan 17				0.00	-29.97	-29.97	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 0.7435497 WITH NORTHERN	-320.670	2 Jan 17				0.00	-238.43	-238.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 0.7435497 WITH NORTHERN	-7.980	2 Jan 17				0.00	-5.93	-5.93	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 0.7435497 WITH NORTHERN	-10.720	2 Jan 17				0.00	-7.97	-7.97	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 0.7435497 WITH NORTHERN	-37,630.880	2 Jan 17				0.00	-27,980.43	-27,980.43	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 0.7442691 WITH NORTHERN	-13,808.000	2 Jan 17				0.00	-10,276.87	-10,276.87	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 1.3449 WITH NORTHERN TRUST	-0.810	2 Jan 17				0.00	-0.60	-0.60	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 1.3449 WITH NORTHERN TRUST	-2.900	2 Jan 17				0.00	-2.16	-2.16	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 1.3449 WITH NORTHERN TRUST	-0.160	2 Jan 17				0.00	-0.12	-0.12	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 CAD / USD EX.RATE 1.34948 WITH NORTHERN TRUST	624,871.720	2 Jun 17				0.00	463,046.30	463,046.30	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / CAD EX.RATE 0.7390983 WITH NORTHERN	-263.480	2 Jun 17				0.00	-194.74	-194.74	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / CAD EX.RATE 0.7396614 WITH NORTHERN	-92,702.400	2 Jun 17				0.00	-68,568.39	-68,568.39	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / CAD EX.RATE 0.7462687 WITH NORTHERN	-13.600	2 Mar 17				0.00	-10.15	-10.15	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / CAD EX.RATE 0.7462687 WITH NORTHERN	-58.270	2 Mar 17				0.00	-43.49	-43.49	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 CAD / USD EX.RATE 1.372725 WITH NORTHERN TRUST	2,737.000	2 May 17				0.00	1,993.84	1,993.84	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 CAD / USD EX.RATE 1.372725 WITH NORTHERN TRUST	8,993.000	2 May 17				0.00	6,551.20	6,551.20	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / CAD EX.RATE 0.7272198 WITH NORTHERN	-7,843.800	2 May 17				0.00	-5,704.17	-5,704.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 MAY 2017 USD / CAD EX.RATE 0.728478 WITH NORTHERN TRUST	-211.500	2 May 17				0.00	-154.07	-154.07	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 CAD / USD EX.RATE 1.280444 WITH NORTHERN TRUST	285.830	2 Nov 17				0.00	223.23	223.23	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 CAD / USD EX.RATE 1.280444 WITH NORTHERN TRUST	265.100	2 Nov 17				0.00	207.04	207.04	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 USD / CAD EX.RATE 0.7779074 WITH NORTHERN	-6.720	2 Nov 17				0.00	-5.23	-5.23	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 USD / CAD EX.RATE 1.2855 WITH NORTHERN TRUST	-0.520	2 Nov 17				0.00	-0.40	-0.40	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 CAD / USD EX.RATE 1.24955 WITH NORTHERN TRUST	2,832.000	2 Oct 17				0.00	2,266.42	2,266.42	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 CAD / USD EX.RATE 1.24955 WITH NORTHERN TRUST	13,392.000	2 Oct 17				0.00	10,717.46	10,717.46	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 CAD / USD EX.RATE 1.2505 WITH NORTHERN TRUST	80,500,000.000	2 Oct 17				0.00	64,374,250.30	64,531,644.56	157,394.26
FX DEAL TRANSACTED ON 02 OCT 2017 USD / CAD EX.RATE 0.8000275 WITH NORTHERN	-80,500,000.000	2 Oct 17				0.00	-64,402,215.44	-62,417,616.50	1,984,598.94
FX DEAL TRANSACTED ON 03 APR 2017 CAD / USD EX.RATE 1.338532 WITH NORTHERN TRUST	279.300	3 Apr 17				0.00	208.66	208.66	0.00
FX DEAL TRANSACTED ON 03 APR 2017 CAD / USD EX.RATE 1.338532 WITH NORTHERN TRUST	465.500	3 Apr 17				0.00	347.77	347.77	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7462687 WITH NORTHERN	-52.730	3 Apr 17				0.00	-39.35	-39.35	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7462687 WITH NORTHERN	-151.570	3 Apr 17				0.00	-113.11	-113.11	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7462687 WITH NORTHERN	-2.440	3 Apr 17				0.00	-1.82	-1.82	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7462687 WITH NORTHERN	-77.050	3 Apr 17				0.00	-57.50	-57.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7462687 WITH NORTHERN	-181.440	3 Apr 17				0.00	-135.40	-135.40	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7462687 WITH NORTHERN	-113.920	3 Apr 17				0.00	-85.01	-85.01	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7462687 WITH NORTHERN	-4.500	3 Apr 17				0.00	-3.36	-3.36	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7463244 WITH NORTHERN	-38,176.460	3 Apr 17				0.00	-28,492.02	-28,492.02	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7465472 WITH NORTHERN	-267,577.980	3 Apr 17				0.00	-199,759.60	-199,759.60	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7465472 WITH NORTHERN	-116,639.650	3 Apr 17				0.00	-87,077.01	-87,077.01	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7465472 WITH NORTHERN	-304,792.040	3 Apr 17				0.00	-227,541.65	-227,541.65	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7465472 WITH NORTHERN	-86,564.910	3 Apr 17				0.00	-64,624.79	-64,624.79	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7467702 WITH NORTHERN	-9,536.930	3 Apr 17				0.00	-7,121.90	-7,121.90	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7468818 WITH NORTHERN	-11,976.000	3 Apr 17				0.00	-8,944.66	-8,944.66	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 1.34 WITH NORTHERN TRUST	-0.460	3 Apr 17				0.00	-0.34	-0.34	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 1.34 WITH NORTHERN TRUST	-0.110	3 Apr 17				0.00	-0.08	-0.08	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 USD / CAD EX.RATE 0.7654038 WITH NORTHERN	-100.450	3 Feb 17				0.00	-76.88	-76.88	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 USD / CAD EX.RATE 0.7688168 WITH NORTHERN	-630,282.870	3 Feb 17				0.00	-484,572.05	-484,572.05	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7685214 WITH NORTHERN	-10,920.000	3 Jul 17				0.00	-8,392.25	-8,392.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7686986 WITH NORTHERN	-13.230	3 Jul 17				0.00	-10.17	-10.17	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7686986 WITH NORTHERN	-18.480	3 Jul 17				0.00	-14.21	-14.21	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7686986 WITH NORTHERN	-255.360	3 Jul 17				0.00	-196.29	-196.29	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7686986 WITH NORTHERN	-801.460	3 Jul 17				0.00	-616.08	-616.08	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7686986 WITH NORTHERN	-11.700	3 Jul 17				0.00	-8.99	-8.99	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7686986 WITH NORTHERN	-18.950	3 Jul 17				0.00	-14.57	-14.57	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7686986 WITH NORTHERN	-238.920	3 Jul 17				0.00	-183.66	-183.66	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7686986 WITH NORTHERN	-51.180	3 Jul 17				0.00	-39.34	-39.34	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7686986 WITH NORTHERN	-38,176.460	3 Jul 17				0.00	-29,346.19	-29,346.19	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7686986 WITH NORTHERN	-13,462.490	3 Jul 17				0.00	-10,348.60	-10,348.60	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 1.3009 WITH NORTHERN TRUST	-1.240	3 Jul 17				0.00	-0.95	-0.95	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 1.3009 WITH NORTHERN TRUST	-2.930	3 Jul 17				0.00	-2.25	-2.25	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 CAD / USD EX.RATE 1.370326 WITH NORTHERN TRUST	15,271.680	3 May 17				0.00	11,144.56	11,144.56	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 CAD / USD EX.RATE 1.370326 WITH NORTHERN TRUST	50,376.150	3 May 17				0.00	36,762.16	36,762.16	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / CAD EX.RATE 0.7283321 WITH NORTHERN	-116.200	3 May 17				0.00	-84.63	-84.63	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 MAY 2017 USD / CAD EX.RATE 0.7286643 WITH NORTHERN	-28,914.820	3 May 17				0.00	-21,069.20	-21,069.20	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / CAD EX.RATE 0.7297534 WITH NORTHERN	-37,089.230	3 May 17				0.00	-27,065.99	-27,065.99	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 CAD / USD EX.RATE 1.276645 WITH NORTHERN TRUST	6,040.910	3 Nov 17				0.00	4,731.86	4,731.86	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 CAD / USD EX.RATE 1.276645 WITH NORTHERN TRUST	5,600.360	3 Nov 17				0.00	4,386.78	4,386.78	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 CAD / USD EX.RATE 1.27747 WITH NORTHERN TRUST	283,613.680	3 Nov 17				0.00	222,012.01	222,012.01	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 CAD / USD EX.RATE 1.24895 WITH NORTHERN TRUST	2,310,666.070	3 Oct 17				0.00	1,850,086.93	1,850,086.93	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 CAD / USD EX.RATE 1.25025 WITH NORTHERN TRUST	2,337.300	3 Oct 17				0.00	1,869.47	1,869.47	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 CAD / USD EX.RATE 1.25025 WITH NORTHERN TRUST	11,066.400	3 Oct 17				0.00	8,851.35	8,851.35	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / CAD EX.RATE 1.2499 WITH NORTHERN TRUST	-0.090	3 Oct 17				0.00	-0.07	-0.07	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / CAD EX.RATE 1.2499 WITH NORTHERN TRUST	-1.180	3 Oct 17				0.00	-0.94	-0.94	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / CAD EX.RATE 0.7432181 WITH NORTHERN	-200.160	4 Apr 17				0.00	-148.76	-148.76	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / CAD EX.RATE 0.7432181 WITH NORTHERN	-56.940	4 Apr 17				0.00	-42.32	-42.32	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / CAD EX.RATE 0.7432181 WITH NORTHERN	-14.020	4 Apr 17				0.00	-10.42	-10.42	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / CAD EX.RATE 0.7432181 WITH NORTHERN	-40.920	4 Apr 17				0.00	-30.41	-30.41	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / CAD EX.RATE 0.7432181 WITH NORTHERN	-241.920	4 Apr 17				0.00	-179.80	-179.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 APR 2017 USD / CAD EX.RATE 0.7432181 WITH NORTHERN	-25,639.490	4 Apr 17				0.00	-19,055.73	-19,055.73	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / CAD EX.RATE 0.7455454 WITH NORTHERN	-2,875.000	4 Apr 17				0.00	-2,143.44	-2,143.44	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / CAD EX.RATE 0.7457238 WITH NORTHERN	-55,560.150	4 Apr 17				0.00	-41,432.53	-41,432.53	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / CAD EX.RATE 1.3455 WITH NORTHERN TRUST	-2.250	4 Apr 17				0.00	-1.67	-1.67	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 CAD / USD EX.RATE 1.265553 WITH NORTHERN TRUST	34,098.680	4 Aug 17				0.00	26,943.70	26,884.28	-59.42
FX DEAL TRANSACTED ON 04 AUG 2017 CAD / USD EX.RATE 1.265553 WITH NORTHERN TRUST	95,682.360	4 Aug 17				0.00	75,605.18	75,438.45	-166.73
FX DEAL TRANSACTED ON 04 AUG 2017 USD / CAD EX.RATE 0.7895776 WITH NORTHERN	-31.130	4 Aug 17				0.00	-24.58	-24.58	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 USD / CAD EX.RATE 0.7901683 WITH NORTHERN	-38,452.390	4 Aug 17				0.00	-30,383.86	-30,316.86	67.00
FX DEAL TRANSACTED ON 04 AUG 2017 USD / CAD EX.RATE 0.7901684 WITH NORTHERN	-103,517.700	4 Aug 17				0.00	-81,796.42	-81,616.04	180.38
FX DEAL TRANSACTED ON 04 DEC 2017 USD / CAD EX.RATE 0.7865011 WITH NORTHERN	-8,878.590	4 Dec 17				0.00	-6,983.02	-6,983.02	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 USD / CAD EX.RATE 0.7865011 WITH NORTHERN	-46,788.420	4 Dec 17				0.00	-36,799.14	-36,799.14	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 USD / CAD EX.RATE 0.7874636 WITH NORTHERN	-1.270	4 Dec 17				0.00	-1.00	-1.00	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 USD / CAD EX.RATE 1.2699 WITH NORTHERN TRUST	-0.120	4 Dec 17				0.00	-0.09	-0.09	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / CAD EX.RATE 0.7495128 WITH NORTHERN	-47.960	4 Jan 17				0.00	-35.95	-35.95	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / CAD EX.RATE 0.7495128 WITH NORTHERN	-233.280	4 Jan 17				0.00	-174.85	-174.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 JAN 2017 USD / CAD EX.RATE 0.7495128 WITH NORTHERN	-90.630	4 Jan 17				0.00	-67.93	-67.93	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / CAD EX.RATE 0.7495128 WITH NORTHERN	-233.280	4 Jan 17				0.00	-174.85	-174.85	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / CAD EX.RATE 0.7495128 WITH NORTHERN	-314.880	4 Jan 17				0.00	-236.01	-236.01	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / CAD EX.RATE 0.7500188 WITH NORTHERN	-5,105.760	4 Jan 17				0.00	-3,829.42	-3,829.42	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 CAD / USD EX.RATE 1.371626 WITH NORTHERN TRUST	570.620	4 May 17				0.00	416.02	416.02	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 CAD / USD EX.RATE 1.371626 WITH NORTHERN TRUST	1,881.890	4 May 17				0.00	1,372.01	1,372.01	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 CAD / USD EX.RATE 1.372444 WITH NORTHERN TRUST	6,181,569.420	4 May 17				0.00	4,504,059.49	4,504,059.49	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / CAD EX.RATE 0.7259001 WITH NORTHERN	-41.360	4 May 17				0.00	-30.02	-30.02	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 CAD / USD EX.RATE 1.24785 WITH NORTHERN TRUST	190.400	4 Oct 17				0.00	152.58	152.58	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 CAD / USD EX.RATE 1.24785 WITH NORTHERN TRUST	101,295.000	4 Oct 17				0.00	81,175.62	81,175.62	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 CAD / USD EX.RATE 1.24785 WITH NORTHERN TRUST	952.000	4 Oct 17				0.00	762.91	762.91	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / CAD EX.RATE 0.8013784 WITH NORTHERN	-273,260.000	4 Oct 17				0.00	-218,984.65	-218,984.65	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / CAD EX.RATE 0.8013784 WITH NORTHERN	-42,540.800	4 Oct 17				0.00	-34,091.28	-34,091.28	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / CAD EX.RATE 0.8013784 WITH NORTHERN	-114,539.180	4 Oct 17				0.00	-91,789.22	-91,789.22	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / CAD EX.RATE 0.8014747 WITH NORTHERN	-1,725.000	4 Oct 17				0.00	-1,382.54	-1,382.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 SEP 2017 USD / CAD EX.RATE 0.8048938 WITH NORTHERN	-101.870	4 Sep 17				0.00	-81.99	-81.99	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / CAD EX.RATE 0.8048938 WITH NORTHERN	-198.060	4 Sep 17				0.00	-159.42	-159.42	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / CAD EX.RATE 0.7453892 WITH NORTHERN	-3,266.450	5 Apr 17				0.00	-2,434.78	-2,434.78	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 USD / CAD EX.RATE 0.7881749 WITH NORTHERN	-523.000	5 Dec 17				0.00	-412.22	-412.22	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 USD / CAD EX.RATE 0.7881749 WITH NORTHERN	-2,757.820	5 Dec 17				0.00	-2,173.64	-2,173.64	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 CAD / USD EX.RATE 1.2969 WITH NORTHERN TRUST	0.010	5 Jul 17				0.00	0.01	0.01	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 CAD / USD EX.RATE 1.29739 WITH NORTHERN TRUST	2,519,332.880	5 Jul 17				0.00	1,941,847.00	2,050,238.35	108,391.35
FX DEAL TRANSACTED ON 05 JUL 2017 CAD / USD EX.RATE 1.2978 WITH NORTHERN TRUST	754,238.000	5 Jul 17				0.00	581,166.59	581,166.59	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / CAD EX.RATE 0.7686395 WITH NORTHERN	-261.120	5 Jul 17				0.00	-200.71	-200.71	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / CAD EX.RATE 0.7686395 WITH NORTHERN	-80.770	5 Jul 17				0.00	-62.08	-62.08	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / CAD EX.RATE 0.7686395 WITH NORTHERN	-211.950	5 Jul 17				0.00	-162.91	-162.91	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / CAD EX.RATE 0.7691716 WITH NORTHERN	-2,875.000	5 Jul 17				0.00	-2,211.37	-2,211.37	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / CAD EX.RATE 0.7714049 WITH NORTHERN	-754,238.000	5 Jul 17				0.00	-581,822.92	-613,800.46	-31,977.54
FX DEAL TRANSACTED ON 05 JUN 2017 CAD / USD EX.RATE 1.34698 WITH NORTHERN TRUST	144,124.920	5 Jun 17				0.00	106,998.56	106,998.56	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 CAD / USD EX.RATE 1.34873 WITH NORTHERN TRUST	18,291.000	5 Jun 17				0.00	13,561.65	13,561.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 JUN 2017 CAD / USD EX.RATE 1.3494 WITH NORTHERN TRUST	525,026.660	5 Jun 17				0.00	389,081.56	389,081.56	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / CAD EX.RATE 0.7410152 WITH NORTHERN	-11.160	5 Jun 17				0.00	-8.27	-8.27	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 CAD / USD EX.RATE 1.368826 WITH NORTHERN TRUST	6,571.680	5 May 17				0.00	4,800.96	4,800.96	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 CAD / USD EX.RATE 1.368826 WITH NORTHERN TRUST	21,678.400	5 May 17				0.00	15,837.22	15,837.22	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / CAD EX.RATE 0.732073 WITH NORTHERN TRUST	-997,675.390	5 May 17				0.00	-730,371.21	-730,371.21	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 CAD / USD EX.RATE 1.25225 WITH NORTHERN TRUST	1,574.100	5 Oct 17				0.00	1,257.02	1,257.02	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 CAD / USD EX.RATE 1.25225 WITH NORTHERN TRUST	41,098.800	5 Oct 17				0.00	32,819.96	32,819.96	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 CAD / USD EX.RATE 1.25225 WITH NORTHERN TRUST	7,345.800	5 Oct 17				0.00	5,866.08	5,866.08	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / CAD EX.RATE 0.7985626 WITH NORTHERN	-15,972.000	5 Oct 17				0.00	-12,754.64	-12,754.64	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 CAD / USD EX.RATE 1.239 WITH NORTHERN TRUST	0.010	5 Sep 17				0.00	0.01	0.01	0.00
FX DEAL TRANSACTED ON 06 APR 2017 CAD / USD EX.RATE 1.340832 WITH NORTHERN TRUST	930.100	6 Apr 17				0.00	693.67	693.67	0.00
FX DEAL TRANSACTED ON 06 APR 2017 CAD / USD EX.RATE 1.340832 WITH NORTHERN TRUST	1,767.190	6 Apr 17				0.00	1,317.98	1,317.98	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / CAD EX.RATE 0.7443245 WITH NORTHERN	-9,970.600	6 Apr 17				0.00	-7,421.36	-7,421.36	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / CAD EX.RATE 0.7453787 WITH NORTHERN	-15,755.370	6 Apr 17				0.00	-11,743.72	-11,743.72	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / CAD EX.RATE 0.7454087 WITH NORTHERN	-52,306.870	6 Apr 17				0.00	-38,989.99	-38,989.99	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 DEC 2017 CAD / USD EX.RATE 1.2545 WITH NORTHERN TRUST	8.270	6 Dec 17				0.00	6.59	6.59	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 CAD / USD EX.RATE 1.277055 WITH NORTHERN TRUST	1,022.790	6 Dec 17				0.00	800.90	800.90	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 CAD / USD EX.RATE 1.277055 WITH NORTHERN TRUST	2,850.900	6 Dec 17				0.00	2,232.40	2,232.40	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / CAD EX.RATE 0.7399186 WITH NORTHERN	-2.810	6 Dec 17				0.00	-2.08	-2.08	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / CAD EX.RATE 0.7830516 WITH NORTHERN	-18,422.980	6 Dec 17				0.00	-14,426.14	-14,426.14	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / CAD EX.RATE 0.7830516 WITH NORTHERN	-97,087.930	6 Dec 17				0.00	-76,024.86	-76,024.86	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 CAD / USD EX.RATE 1.320336 WITH NORTHERN TRUST	115,967.200	6 Jan 17				0.00	87,831.58	87,831.58	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 USD / CAD EX.RATE 0.7541478 WITH NORTHERN	-10,087.530	6 Jan 17				0.00	-7,607.49	-7,607.49	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 USD / CAD EX.RATE 0.755287 WITH NORTHERN TRUST	-2,500.000	6 Jan 17				0.00	-1,888.22	-1,888.22	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 USD / CAD EX.RATE 0.755287 WITH NORTHERN TRUST	-17,452.770	6 Jan 17				0.00	-13,181.85	-13,181.85	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 CAD / USD EX.RATE 1.343531 WITH NORTHERN TRUST	73,344.800	6 Jun 17				0.00	54,591.07	54,591.07	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 CAD / USD EX.RATE 1.34528 WITH NORTHERN TRUST	102,896.130	6 Jun 17				0.00	76,486.78	76,486.78	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 CAD / USD EX.RATE 1.346231 WITH NORTHERN TRUST	8,369.500	6 Jun 17				0.00	6,216.99	6,216.99	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 CAD / USD EX.RATE 1.271046 WITH NORTHERN TRUST	2,905.980	6 Nov 17				0.00	2,286.29	2,286.29	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 CAD / USD EX.RATE 1.271046 WITH NORTHERN TRUST	2,694.380	6 Nov 17				0.00	2,119.81	2,119.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 NOV 2017 CAD / USD EX.RATE 1.27288 WITH NORTHERN TRUST	186,916.570	6 Nov 17				0.00	146,845.40	146,845.40	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 CAD / USD EX.RATE 1.276245 WITH NORTHERN TRUST	53,281.220	6 Nov 17				0.00	41,748.43	41,748.43	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 CAD / USD EX.RATE 1.276245 WITH NORTHERN TRUST	2,363.250	6 Nov 17				0.00	1,851.72	1,851.72	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 CAD / USD EX.RATE 1.276245 WITH NORTHERN TRUST	2,190.690	6 Nov 17				0.00	1,716.51	1,716.51	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 USD / CAD EX.RATE 0.7835486 WITH NORTHERN	-44,088.890	6 Nov 17				0.00	-34,545.79	-34,545.79	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 CAD / USD EX.RATE 1.253449 WITH NORTHERN TRUST	3,100.500	6 Oct 17				0.00	2,473.57	2,473.57	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 CAD / USD EX.RATE 1.253449 WITH NORTHERN TRUST	14,643.900	6 Oct 17				0.00	11,682.88	11,682.88	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 CAD / USD EX.RATE 1.253449 WITH NORTHERN TRUST	355.500	6 Oct 17				0.00	283.62	283.62	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 USD / CAD EX.RATE 1.254 WITH NORTHERN TRUST	-0.100	6 Oct 17				0.00	-0.08	-0.08	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 CAD / USD EX.RATE 1.2232 WITH NORTHERN TRUST	92,076.840	6 Sep 17				0.00	75,275.38	75,770.94	495.56
FX DEAL TRANSACTED ON 06 SEP 2017 CAD / USD EX.RATE 1.2232 WITH NORTHERN TRUST	48,030.530	6 Sep 17				0.00	39,266.29	39,570.38	304.09
FX DEAL TRANSACTED ON 06 SEP 2017 CAD / USD EX.RATE 1.2232 WITH NORTHERN TRUST	92,083.480	6 Sep 17				0.00	75,280.80	75,776.40	495.60
FX DEAL TRANSACTED ON 07 APR 2017 USD / CAD EX.RATE 0.7453331 WITH NORTHERN	-3,266.450	7 Apr 17				0.00	-2,434.59	-2,434.59	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / CAD EX.RATE 1.3419 WITH NORTHERN TRUST	-3.510	7 Apr 17				0.00	-2.62	-2.62	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 CAD / USD EX.RATE 1.269054 WITH NORTHERN TRUST	106,139.290	7 Aug 17				0.00	83,636.54	83,636.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 AUG 2017 CAD / USD EX.RATE 1.269054 WITH NORTHERN TRUST	297,888.810	7 Aug 17				0.00	234,732.97	234,732.97	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / CAD EX.RATE 0.7874016 WITH NORTHERN	-7.290	7 Aug 17				0.00	-5.74	-5.74	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / CAD EX.RATE 0.7879885 WITH NORTHERN	-35,934.370	7 Aug 17				0.00	-28,315.87	-28,315.87	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / CAD EX.RATE 0.7879885 WITH NORTHERN	-100,776.750	7 Aug 17				0.00	-79,410.92	-79,410.92	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / CAD EX.RATE 0.7879885 WITH NORTHERN	-63,326.340	7 Aug 17				0.00	-49,900.43	-49,900.43	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / CAD EX.RATE 0.7879885 WITH NORTHERN	-64,972.970	7 Aug 17				0.00	-51,197.96	-51,197.96	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / CAD EX.RATE 0.7879885 WITH NORTHERN	-114,498.450	7 Aug 17				0.00	-90,223.47	-90,223.47	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / CAD EX.RATE 0.7879885 WITH NORTHERN	-265,927.050	7 Aug 17				0.00	-209,547.47	-209,547.47	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 CAD / USD EX.RATE 1.28381 WITH NORTHERN TRUST	1,528,503.460	7 Dec 17				0.00	1,190,599.43	1,185,162.02	-5,437.41
FX DEAL TRANSACTED ON 07 JUL 2017 USD / CAD EX.RATE 0.7707129 WITH NORTHERN	-5,474.080	7 Jul 17				0.00	-4,218.94	-4,218.94	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 CAD / USD EX.RATE 1.35027 WITH NORTHERN TRUST	27,719.260	7 Jun 17				0.00	20,528.68	20,528.68	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 CAD / USD EX.RATE 1.35027 WITH NORTHERN TRUST	54,783.340	7 Jun 17				0.00	40,572.14	40,572.14	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 CAD / USD EX.RATE 1.35027 WITH NORTHERN TRUST	3,258.500	7 Jun 17				0.00	2,413.22	2,413.22	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / CAD EX.RATE 0.7403536 WITH NORTHERN	-1,864,340.230	7 Jun 17				0.00	-1,380,270.93	-1,404,187.87	-23,916.94
FX DEAL TRANSACTED ON 07 JUN 2017 USD / CAD EX.RATE 0.7405926 WITH NORTHERN	-106,800.000	7 Jun 17				0.00	-79,095.29	-79,095.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 MAR 2017 CAD / USD EX.RATE 1.34012 WITH NORTHERN TRUST	1,547,112.000	7 Mar 17				0.00	1,154,457.81	1,165,257.21	10,799.40
FX DEAL TRANSACTED ON 07 MAR 2017 CAD / USD EX.RATE 1.34052 WITH NORTHERN TRUST	1,039,564.790	7 Mar 17				0.00	775,493.68	782,981.69	7,488.01
FX DEAL TRANSACTED ON 07 MAR 2017 CAD / USD EX.RATE 1.342119 WITH NORTHERN TRUST	13,818,715.950	7 Mar 17				0.00	10,296,192.77	10,264,979.91	-31,212.86
FX DEAL TRANSACTED ON 07 MAR 2017 USD / CAD EX.RATE 0.7450904 WITH NORTHERN	-1,039,564.790	7 Mar 17				0.00	-774,569.76	-772,221.65	2,348.11
FX DEAL TRANSACTED ON 07 MAR 2017 USD / CAD EX.RATE 0.7459792 WITH NORTHERN	-13,818,715.950	7 Mar 17				0.00	-10,308,474.29	-10,408,010.81	-99,536.52
FX DEAL TRANSACTED ON 08 AUG 2017 CAD / USD EX.RATE 1.2682 WITH NORTHERN TRUST	44,810.860	8 Aug 17				0.00	35,334.22	35,334.22	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 CAD / USD EX.RATE 1.285743 WITH NORTHERN TRUST	2,706.390	8 Dec 17				0.00	2,104.92	2,104.92	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 CAD / USD EX.RATE 1.285743 WITH NORTHERN TRUST	7,550.950	8 Dec 17				0.00	5,872.83	5,872.83	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 USD / CAD EX.RATE 0.7777604 WITH NORTHERN	-392.700	8 Dec 17				0.00	-305.43	-305.43	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 USD / CAD EX.RATE 0.7777604 WITH NORTHERN	-2,068.810	8 Dec 17				0.00	-1,609.04	-1,609.04	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 CAD / USD EX.RATE 1.3142 WITH NORTHERN TRUST	45,264.510	8 Feb 17				0.00	34,442.63	34,442.63	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 CAD / USD EX.RATE 1.314763 WITH NORTHERN TRUST	1,926.750	8 Feb 17				0.00	1,465.47	1,465.47	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 CAD / USD EX.RATE 1.314763 WITH NORTHERN TRUST	2,456.680	8 Feb 17				0.00	1,868.53	1,868.53	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 CAD / USD EX.RATE 1.314763 WITH NORTHERN TRUST	5,745.830	8 Feb 17				0.00	4,370.24	4,370.24	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 CAD / USD EX.RATE 1.314763 WITH NORTHERN TRUST	7,325.690	8 Feb 17				0.00	5,571.87	5,571.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 FEB 2017 USD / CAD EX.RATE 0.7591862 WITH NORTHERN	-8.290	8 Feb 17				0.00	-6.29	-6.29	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 USD / CAD EX.RATE 0.7605934 WITH NORTHERN	-35,909.660	8 Feb 17				0.00	-27,312.65	-27,312.65	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 USD / CAD EX.RATE 0.7605934 WITH NORTHERN	-483,435.000	8 Feb 17				0.00	-367,697.45	-367,697.45	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 CAD / USD EX.RATE 1.34983 WITH NORTHERN TRUST	17,088.950	8 Jun 17				0.00	12,660.08	12,660.08	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 CAD / USD EX.RATE 1.34983 WITH NORTHERN TRUST	20,444.890	8 Jun 17				0.00	15,146.27	15,146.27	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 CAD / USD EX.RATE 1.34983 WITH NORTHERN TRUST	50,274.000	8 Jun 17				0.00	37,244.69	37,244.69	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / CAD EX.RATE 0.7401925 WITH NORTHERN	-9.750	8 Jun 17				0.00	-7.22	-7.22	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 CAD / USD EX.RATE 1.3461 WITH NORTHERN TRUST	90,251.110	8 Mar 17				0.00	67,046.36	67,046.36	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 CAD / USD EX.RATE 1.3461 WITH NORTHERN TRUST	90,244.600	8 Mar 17				0.00	67,041.53	67,041.53	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / CAD EX.RATE 0.7410152 WITH NORTHERN	-8.290	8 Mar 17				0.00	-6.14	-6.14	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 CAD / USD EX.RATE 1.370226 WITH NORTHERN TRUST	671.680	8 May 17				0.00	490.20	490.20	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 CAD / USD EX.RATE 1.370226 WITH NORTHERN TRUST	2,215.120	8 May 17				0.00	1,616.61	1,616.61	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 CAD / USD EX.RATE 1.3705 WITH NORTHERN TRUST	46,616.710	8 May 17				0.00	34,014.38	34,014.38	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / CAD EX.RATE 0.7300954 WITH NORTHERN	-304,446.540	8 May 17				0.00	-222,275.02	-222,275.02	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 CAD / USD EX.RATE 1.2738 WITH NORTHERN TRUST	65,426.880	8 Nov 17				0.00	51,363.54	51,363.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 NOV 2017 USD / CAD EX.RATE 0.7846491 WITH NORTHERN	-87,643.500	8 Nov 17				0.00	-68,769.40	-68,769.40	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / CAD EX.RATE 0.7846491 WITH NORTHERN	-233,299.500	8 Nov 17				0.00	-183,058.25	-183,058.25	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / CAD EX.RATE 0.7846491 WITH NORTHERN	-1,228,258.500	8 Nov 17				0.00	-963,751.96	-963,751.96	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / CAD EX.RATE 0.7846491 WITH NORTHERN	-460,530.000	8 Nov 17				0.00	-361,354.46	-361,354.46	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 CAD / USD EX.RATE 1.27028 WITH NORTHERN TRUST	1,119,947.000	9 Aug 17				0.00	881,653.65	881,653.65	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 USD / CAD EX.RATE 0.7876528 WITH NORTHERN	-1,119,947.000	9 Aug 17				0.00	-882,129.34	-911,415.20	-29,285.86
FX DEAL TRANSACTED ON 09 FEB 2017 CAD / USD EX.RATE 1.313263 WITH NORTHERN TRUST	471.260	9 Feb 17				0.00	358.85	358.85	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 CAD / USD EX.RATE 1.313263 WITH NORTHERN TRUST	1,439.360	9 Feb 17				0.00	1,096.02	1,096.02	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 CAD / USD EX.RATE 1.313263 WITH NORTHERN TRUST	1,405.940	9 Feb 17				0.00	1,070.57	1,070.57	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 CAD / USD EX.RATE 1.313263 WITH NORTHERN TRUST	4,291.490	9 Feb 17				0.00	3,267.81	3,267.81	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / CAD EX.RATE 0.7614621 WITH NORTHERN	-69,064.850	9 Feb 17				0.00	-52,590.27	-52,590.27	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 CAD / USD EX.RATE 1.3342 WITH NORTHERN TRUST	233.280	9 Jan 17				0.00	174.85	174.85	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 CAD / USD EX.RATE 1.3429 WITH NORTHERN TRUST	100,153.660	9 Jun 17				0.00	74,580.13	74,580.13	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 CAD / USD EX.RATE 1.3429 WITH NORTHERN TRUST	100,146.440	9 Jun 17				0.00	74,574.76	74,574.76	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 CAD / USD EX.RATE 1.3429 WITH NORTHERN TRUST	49,915.990	9 Jun 17				0.00	37,170.30	37,170.30	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 JUN 2017 CAD / USD EX.RATE 1.343469 WITH NORTHERN TRUST	4,704.980	9 Jun 17				0.00	3,502.11	3,502.11	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 CAD / USD EX.RATE 1.343469 WITH NORTHERN TRUST	311.620	9 Jun 17				0.00	231.95	231.95	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 CAD / USD EX.RATE 1.343469 WITH NORTHERN TRUST	19,023.600	9 Jun 17				0.00	14,160.06	14,160.06	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 CAD / USD EX.RATE 1.343469 WITH NORTHERN TRUST	41,416.150	9 Jun 17				0.00	30,827.77	30,827.77	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 CAD / USD EX.RATE 1.343469 WITH NORTHERN TRUST	1,464.920	9 Jun 17				0.00	1,090.40	1,090.40	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 CAD / USD EX.RATE 1.343469 WITH NORTHERN TRUST	22,138.560	9 Jun 17				0.00	16,478.65	16,478.65	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / CAD EX.RATE 0.7443417 WITH NORTHERN	-118,376.500	9 Jun 17				0.00	-88,112.57	-88,112.57	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / CAD EX.RATE 0.7443417 WITH NORTHERN	-96,039.500	9 Jun 17				0.00	-71,486.20	-71,486.20	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 CAD / USD EX.RATE 1.369926 WITH NORTHERN TRUST	13,919.790	9 May 17				0.00	10,160.98	10,160.98	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 CAD / USD EX.RATE 1.369926 WITH NORTHERN TRUST	421.000	9 May 17				0.00	307.32	307.32	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 CAD / USD EX.RATE 1.369926 WITH NORTHERN TRUST	13,369.790	9 May 17				0.00	9,759.50	9,759.50	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 CAD / USD EX.RATE 1.369926 WITH NORTHERN TRUST	13,803.650	9 May 17				0.00	10,076.20	10,076.20	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 CAD / USD EX.RATE 1.369926 WITH NORTHERN TRUST	2,821.780	9 May 17				0.00	2,059.80	2,059.80	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 CAD / USD EX.RATE 1.369926 WITH NORTHERN TRUST	1,347.200	9 May 17				0.00	983.41	983.41	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / CAD EX.RATE 0.7286596 WITH NORTHERN	-246,545.160	9 May 17				0.00	-179,647.49	-179,647.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 MAY 2017 USD / CAD EX.RATE 0.7299664 WITH NORTHERN	-26,921.070	9 May 17				0.00	-19,651.48	-19,651.48	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 CAD / USD EX.RATE 1.268054 WITH NORTHERN TRUST	69,466.400	9 Nov 17				0.00	54,781.89	54,781.89	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 CAD / USD EX.RATE 1.269446 WITH NORTHERN TRUST	362,252.600	9 Nov 17				0.00	285,362.75	285,362.75	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 CAD / USD EX.RATE 1.269446 WITH NORTHERN TRUST	432.000	9 Nov 17				0.00	340.31	340.31	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 CAD / USD EX.RATE 1.269446 WITH NORTHERN TRUST	25,641.000	9 Nov 17				0.00	20,198.57	20,198.57	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 CAD / USD EX.RATE 1.269446 WITH NORTHERN TRUST	54,000.000	9 Nov 17				0.00	42,538.24	42,538.24	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 USD / CAD EX.RATE 0.7858546 WITH NORTHERN	-8.790	9 Nov 17				0.00	-6.91	-6.91	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 USD / CAD EX.RATE 0.7886099 WITH NORTHERN	-69,466.400	9 Nov 17				0.00	-54,781.89	-54,781.89	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 CAD / USD EX.RATE 1.254749 WITH NORTHERN TRUST	95.400	9 Oct 17				0.00	76.03	76.03	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 CAD / USD EX.RATE 1.254749 WITH NORTHERN TRUST	381.600	9 Oct 17				0.00	304.12	304.12	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 CAD / USD EX.RATE 1.254749 WITH NORTHERN TRUST	39,680.950	9 Oct 17				0.00	31,624.61	31,624.61	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 CAD / USD EX.RATE 1.307039 WITH NORTHERN TRUST	10,266.000	10 Feb 17				0.00	7,854.39	7,854.39	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 CAD / USD EX.RATE 1.307039 WITH NORTHERN TRUST	2,006.800	10 Feb 17				0.00	1,535.38	1,535.38	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 CAD / USD EX.RATE 1.307039 WITH NORTHERN TRUST	5,916.600	10 Feb 17				0.00	4,526.72	4,526.72	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 CAD / USD EX.RATE 1.307039 WITH NORTHERN TRUST	30,658.800	10 Feb 17				0.00	23,456.68	23,456.68	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 JAN 2017 USD / CAD EX.RATE 0.754717 WITH NORTHERN TRUST	-14.280	10 Jan 17				0.00	-10.78	-10.78	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / CAD EX.RATE 0.775735 WITH NORTHERN TRUST	-43.500	10 Jul 17				0.00	-33.74	-33.74	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 CAD / USD EX.RATE 1.344257 WITH NORTHERN TRUST	2,212,953.240	10 Mar 17				0.00	1,646,227.80	1,666,756.98	20,529.18
FX DEAL TRANSACTED ON 10 MAR 2017 CAD / USD EX.RATE 1.3466 WITH NORTHERN TRUST	48,150.470	10 Mar 17				0.00	35,757.07	35,757.07	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 CAD / USD EX.RATE 1.365127 WITH NORTHERN TRUST	13,707.480	10 May 17				0.00	10,041.18	10,041.18	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 CAD / USD EX.RATE 1.365127 WITH NORTHERN TRUST	1,285.180	10 May 17				0.00	941.44	941.44	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 CAD / USD EX.RATE 1.365127 WITH NORTHERN TRUST	13,384.190	10 May 17				0.00	9,804.36	9,804.36	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 CAD / USD EX.RATE 1.365127 WITH NORTHERN TRUST	2,784.150	10 May 17				0.00	2,039.48	2,039.48	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 CAD / USD EX.RATE 1.365127 WITH NORTHERN TRUST	13,391.800	10 May 17				0.00	9,809.93	9,809.93	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 CAD / USD EX.RATE 1.365127 WITH NORTHERN TRUST	4,239.530	10 May 17				0.00	3,105.59	3,105.59	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / CAD EX.RATE 0.7325326 WITH NORTHERN	-26,680.560	10 May 17				0.00	-19,544.38	-19,544.38	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 CAD / USD EX.RATE 1.266947 WITH NORTHERN TRUST	2,691.700	10 Nov 17				0.00	2,124.56	2,124.56	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 CAD / USD EX.RATE 1.266947 WITH NORTHERN TRUST	319.610	10 Nov 17				0.00	252.27	252.27	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 CAD / USD EX.RATE 1.266947 WITH NORTHERN TRUST	36,744.400	10 Nov 17				0.00	29,002.32	29,002.32	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 CAD / USD EX.RATE 1.266947 WITH NORTHERN TRUST	26,334.000	10 Nov 17				0.00	20,785.40	20,785.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 NOV 2017 CAD / USD EX.RATE 1.266947 WITH NORTHERN TRUST	1,511.650	10 Nov 17				0.00	1,193.14	1,193.14	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 CAD / USD EX.RATE 1.266947 WITH NORTHERN TRUST	102,240.100	10 Nov 17				0.00	80,698.01	80,698.01	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 CAD / USD EX.RATE 1.266947 WITH NORTHERN TRUST	22,350.000	10 Nov 17				0.00	17,640.83	17,640.83	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 CAD / USD EX.RATE 1.266947 WITH NORTHERN TRUST	7,218.650	10 Nov 17				0.00	5,697.67	5,697.67	0.00
FX DEAL TRANSACTED ON 11 APR 2017 CAD / USD EX.RATE 1.335067 WITH NORTHERN TRUST	45,468.000	11 Apr 17				0.00	34,056.72	34,056.72	0.00
FX DEAL TRANSACTED ON 11 APR 2017 CAD / USD EX.RATE 1.335067 WITH NORTHERN TRUST	961.090	11 Apr 17				0.00	719.88	719.88	0.00
FX DEAL TRANSACTED ON 11 APR 2017 CAD / USD EX.RATE 1.335067 WITH NORTHERN TRUST	150,044.400	11 Apr 17				0.00	112,387.17	112,387.17	0.00
FX DEAL TRANSACTED ON 11 APR 2017 CAD / USD EX.RATE 1.335067 WITH NORTHERN TRUST	1,868.470	11 Apr 17				0.00	1,399.53	1,399.53	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / CAD EX.RATE 0.7490261 WITH NORTHERN	-9,762.410	11 Apr 17				0.00	-7,312.30	-7,312.30	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / CAD EX.RATE 0.7490261 WITH NORTHERN	-249,195.000	11 Apr 17				0.00	-186,653.55	-186,653.55	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / CAD EX.RATE 0.7496999 WITH NORTHERN	-19,945.040	11 Apr 17				0.00	-14,952.80	-14,952.80	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / CAD EX.RATE 0.7496999 WITH NORTHERN	-14,995.050	11 Apr 17				0.00	-11,241.79	-11,241.79	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 CAD / USD EX.RATE 1.267 WITH NORTHERN TRUST	725,000.000	11 Aug 17				0.00	572,217.84	572,217.84	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / CAD EX.RATE 0.7896237 WITH NORTHERN	-725,000.000	11 Aug 17				0.00	-572,477.19	-590,006.51	-17,529.32
FX DEAL TRANSACTED ON 11 DEC 2017 CAD / USD EX.RATE 1.285657 WITH NORTHERN TRUST	1,481.570	11 Dec 17				0.00	1,152.38	1,152.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 DEC 2017 CAD / USD EX.RATE 1.285657 WITH NORTHERN TRUST	4,133.240	11 Dec 17				0.00	3,214.89	3,214.89	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / CAD EX.RATE 0.7775101 WITH NORTHERN	-56,168.170	11 Dec 17				0.00	-43,671.32	-43,671.32	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / CAD EX.RATE 0.7775101 WITH NORTHERN	-296,005.280	11 Dec 17				0.00	-230,147.08	-230,147.08	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / CAD EX.RATE 0.7778124 WITH NORTHERN	-6,975.780	11 Dec 17				0.00	-5,425.85	-5,425.85	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / CAD EX.RATE 0.7778124 WITH NORTHERN	-36,760.290	11 Dec 17				0.00	-28,592.61	-28,592.61	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / CAD EX.RATE 0.7779074 WITH NORTHERN	-12.380	11 Dec 17				0.00	-9.63	-9.63	0.00
FX DEAL TRANSACTED ON 11 JAN 2017 USD / CAD EX.RATE 0.753012 WITH NORTHERN TRUST	-3.080	11 Jan 17				0.00	-2.32	-2.32	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / CAD EX.RATE 0.7727975 WITH NORTHERN	-12.680	11 Jul 17				0.00	-9.80	-9.80	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / CAD EX.RATE 0.7737543 WITH NORTHERN	-5,750,000.000	11 Jul 17				0.00	-4,449,086.97	-4,449,086.97	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 CAD / USD EX.RATE 1.367826 WITH NORTHERN TRUST	14,337.450	11 May 17				0.00	10,481.93	10,481.93	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 CAD / USD EX.RATE 1.367826 WITH NORTHERN TRUST	452.490	11 May 17				0.00	330.81	330.81	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 CAD / USD EX.RATE 1.367826 WITH NORTHERN TRUST	13,578.860	11 May 17				0.00	9,927.33	9,927.33	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 CAD / USD EX.RATE 1.367826 WITH NORTHERN TRUST	996.930	11 May 17				0.00	728.84	728.84	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 CAD / USD EX.RATE 1.367826 WITH NORTHERN TRUST	13,647.060	11 May 17				0.00	9,977.19	9,977.19	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 CAD / USD EX.RATE 1.367826 WITH NORTHERN TRUST	1,493.040	11 May 17				0.00	1,091.54	1,091.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 MAY 2017 CAD / USD EX.RATE 1.375618 WITH NORTHERN TRUST	309,587.000	11 May 17				0.00	225,053.03	225,053.03	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / CAD EX.RATE 0.7300869 WITH NORTHERN	-266,824.950	11 May 17				0.00	-194,805.40	-194,805.40	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / CAD EX.RATE 0.7310871 WITH NORTHERN	-26,860.000	11 May 17				0.00	-19,637.00	-19,637.00	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 CAD / USD EX.RATE 1.25115 WITH NORTHERN TRUST	858.600	11 Oct 17				0.00	686.25	686.25	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 CAD / USD EX.RATE 1.25115 WITH NORTHERN TRUST	4,054.500	11 Oct 17				0.00	3,240.62	3,240.62	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 CAD / USD EX.RATE 1.25115 WITH NORTHERN TRUST	15,857.600	11 Oct 17				0.00	12,674.42	12,674.42	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 CAD / USD EX.RATE 1.213467 WITH NORTHERN TRUST	11,915,278.920	11 Sep 17				0.00	9,819,203.09	9,238,798.88	-580,404.21
FX DEAL TRANSACTED ON 11 SEP 2017 CAD / USD EX.RATE 1.2138 WITH NORTHERN TRUST	14,082,002.880	11 Sep 17				0.00	11,601,584.18	11,459,963.28	-141,620.90
FX DEAL TRANSACTED ON 11 SEP 2017 USD / CAD EX.RATE 0.823859 WITH NORTHERN TRUST	-11,915,278.920	11 Sep 17				0.00	-9,816,509.24	-9,696,678.81	119,830.43
FX DEAL TRANSACTED ON 11 SEP 2017 USD / CAD EX.RATE 0.824085 WITH NORTHERN TRUST	-14,082,002.880	11 Sep 17				0.00	-11,604,767.89	-10,918,820.56	685,947.33
FX DEAL TRANSACTED ON 12 APR 2017 CAD / USD EX.RATE 1.326335 WITH NORTHERN TRUST	1,599.700	12 Apr 17				0.00	1,206.11	1,206.11	0.00
FX DEAL TRANSACTED ON 12 APR 2017 CAD / USD EX.RATE 1.326335 WITH NORTHERN TRUST	1,823.500	12 Apr 17				0.00	1,374.84	1,374.84	0.00
FX DEAL TRANSACTED ON 12 APR 2017 CAD / USD EX.RATE 1.326335 WITH NORTHERN TRUST	70,986.280	12 Apr 17				0.00	53,520.63	53,520.63	0.00
FX DEAL TRANSACTED ON 12 APR 2017 CAD / USD EX.RATE 1.326335 WITH NORTHERN TRUST	67,797.740	12 Apr 17				0.00	51,116.60	51,116.60	0.00
FX DEAL TRANSACTED ON 12 APR 2017 CAD / USD EX.RATE 1.326335 WITH NORTHERN TRUST	1,563.000	12 Apr 17				0.00	1,178.44	1,178.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 APR 2017 CAD / USD EX.RATE 1.326335 WITH NORTHERN TRUST	3,105.300	12 Apr 17				0.00	2,341.26	2,341.26	0.00
FX DEAL TRANSACTED ON 12 APR 2017 USD / CAD EX.RATE 0.7507508 WITH NORTHERN	-56.980	12 Apr 17				0.00	-42.78	-42.78	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 CAD / USD EX.RATE 1.283075 WITH NORTHERN TRUST	11,915,278.920	12 Dec 17				0.00	9,286,502.29	9,519,274.64	232,772.35
FX DEAL TRANSACTED ON 12 DEC 2017 CAD / USD EX.RATE 1.2852 WITH NORTHERN TRUST	10,734,861.420	12 Dec 17				0.00	8,352,677.73	8,323,533.71	-29,144.02
FX DEAL TRANSACTED ON 12 DEC 2017 CAD / USD EX.RATE 1.287243 WITH NORTHERN TRUST	646.780	12 Dec 17				0.00	502.45	502.45	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 CAD / USD EX.RATE 1.287243 WITH NORTHERN TRUST	1,804.260	12 Dec 17				0.00	1,401.65	1,401.65	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / CAD EX.RATE 0.776906 WITH NORTHERN TRUST	-108,987.800	12 Dec 17				0.00	-84,673.28	-84,673.28	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / CAD EX.RATE 0.778089 WITH NORTHERN TRUST	-11,915,278.920	12 Dec 17				0.00	-9,271,147.62	-9,238,798.88	32,348.74
FX DEAL TRANSACTED ON 12 DEC 2017 USD / CAD EX.RATE 0.7793777 WITH NORTHERN	-10,734,861.420	12 Dec 17				0.00	-8,366,511.25	-8,576,223.41	-209,712.16
FX DEAL TRANSACTED ON 12 JAN 2017 USD / CAD EX.RATE 0.7611723 WITH NORTHERN	-2,677.680	12 Jan 17				0.00	-2,038.18	-2,019.37	18.81
FX DEAL TRANSACTED ON 12 JUL 2017 USD / CAD EX.RATE 0.7730963 WITH NORTHERN	-76.540	12 Jul 17				0.00	-59.17	-59.17	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 CAD / USD EX.RATE 1.332733 WITH NORTHERN TRUST	74,958.000	12 Jun 17				0.00	56,243.82	56,243.82	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 CAD / USD EX.RATE 1.341945 WITH NORTHERN TRUST	13,394,516.920	12 Jun 17				0.00	9,981,420.19	10,900,485.78	919,065.59
FX DEAL TRANSACTED ON 12 JUN 2017 CAD / USD EX.RATE 1.3443 WITH NORTHERN TRUST	15,715,634.940	12 Jun 17				0.00	11,690,571.26	11,836,736.42	146,165.16
FX DEAL TRANSACTED ON 12 JUN 2017 CAD / USD EX.RATE 1.344569 WITH NORTHERN TRUST	14,344.440	12 Jun 17				0.00	10,668.43	10,668.43	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 JUN 2017 CAD / USD EX.RATE 1.344569 WITH NORTHERN TRUST	8,631.990	12 Jun 17				0.00	6,419.89	6,419.89	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 CAD / USD EX.RATE 1.344569 WITH NORTHERN TRUST	48,818.300	12 Jun 17				0.00	36,307.77	36,307.77	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 CAD / USD EX.RATE 1.344569 WITH NORTHERN TRUST	40,619.850	12 Jun 17				0.00	30,210.31	30,210.31	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / CAD EX.RATE 0.7437328 WITH NORTHERN	-119,867.590	12 Jun 17				0.00	-89,149.45	-89,149.45	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / CAD EX.RATE 0.7437328 WITH NORTHERN	-340,427.870	12 Jun 17				0.00	-253,187.36	-253,187.36	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / CAD EX.RATE 0.7438816 WITH NORTHERN	-13,394,516.920	12 Jun 17				0.00	-9,963,934.33	-10,088,511.65	-124,577.32
FX DEAL TRANSACTED ON 12 JUN 2017 USD / CAD EX.RATE 0.745187 WITH NORTHERN TRUST	-15,715,634.940	12 Jun 17				0.00	-11,711,087.22	-12,789,416.46	-1,078,329.24
FX DEAL TRANSACTED ON 12 MAY 2017 CAD / USD EX.RATE 1.371726 WITH NORTHERN TRUST	2,624.420	12 May 17				0.00	1,913.22	1,913.22	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 CAD / USD EX.RATE 1.371726 WITH NORTHERN TRUST	13,595.880	12 May 17				0.00	9,911.51	9,911.51	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 CAD / USD EX.RATE 1.371726 WITH NORTHERN TRUST	807.220	12 May 17				0.00	588.47	588.47	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 CAD / USD EX.RATE 1.371726 WITH NORTHERN TRUST	13,950.930	12 May 17				0.00	10,170.35	10,170.35	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 CAD / USD EX.RATE 1.371726 WITH NORTHERN TRUST	4,798.270	12 May 17				0.00	3,497.98	3,497.98	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 CAD / USD EX.RATE 1.371726 WITH NORTHERN TRUST	15,831.390	12 May 17				0.00	11,541.22	11,541.22	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / CAD EX.RATE 0.7290086 WITH NORTHERN	-27,524.850	12 May 17				0.00	-20,065.85	-20,065.85	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 CAD / USD EX.RATE 1.246351 WITH NORTHERN TRUST	20,515.000	12 Oct 17				0.00	16,460.05	16,460.05	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 OCT 2017 CAD / USD EX.RATE 1.247051 WITH NORTHERN TRUST	530.200	12 Oct 17				0.00	425.16	425.16	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 CAD / USD EX.RATE 1.247051 WITH NORTHERN TRUST	360.500	12 Oct 17				0.00	289.08	289.08	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 CAD / USD EX.RATE 1.247051 WITH NORTHERN TRUST	2,506.400	12 Oct 17				0.00	2,009.86	2,009.86	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / CAD EX.RATE 0.8209507 WITH NORTHERN	-7.690	12 Sep 17				0.00	-6.31	-6.31	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / CAD EX.RATE 0.8209507 WITH NORTHERN	-26,658.640	12 Sep 17				0.00	-21,885.43	-21,885.43	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / CAD EX.RATE 0.8211529 WITH NORTHERN	-90,732.400	12 Sep 17				0.00	-74,505.17	-74,505.17	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / CAD EX.RATE 0.8232194 WITH NORTHERN	-206,315.400	12 Sep 17				0.00	-169,842.84	-169,842.84	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / CAD EX.RATE 0.8232194 WITH NORTHERN	-412,630.800	12 Sep 17				0.00	-339,685.68	-339,685.68	0.00
FX DEAL TRANSACTED ON 13 APR 2017 CAD / USD EX.RATE 1.326035 WITH NORTHERN TRUST	2,132.380	13 Apr 17				0.00	1,608.09	1,608.09	0.00
FX DEAL TRANSACTED ON 13 APR 2017 CAD / USD EX.RATE 1.326035 WITH NORTHERN TRUST	140,065.820	13 Apr 17				0.00	105,627.54	105,627.54	0.00
FX DEAL TRANSACTED ON 13 APR 2017 CAD / USD EX.RATE 1.326035 WITH NORTHERN TRUST	4,142.530	13 Apr 17				0.00	3,124.00	3,124.00	0.00
FX DEAL TRANSACTED ON 13 APR 2017 CAD / USD EX.RATE 1.326035 WITH NORTHERN TRUST	133,834.430	13 Apr 17				0.00	100,928.28	100,928.28	0.00
FX DEAL TRANSACTED ON 13 APR 2017 CAD / USD EX.RATE 1.326035 WITH NORTHERN TRUST	1,710.500	13 Apr 17				0.00	1,289.94	1,289.94	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 CAD / USD EX.RATE 1.308038 WITH NORTHERN TRUST	5,574.540	13 Feb 17				0.00	4,261.76	4,261.76	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 CAD / USD EX.RATE 1.308038 WITH NORTHERN TRUST	2,316.600	13 Feb 17				0.00	1,771.05	1,771.05	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 FEB 2017 CAD / USD EX.RATE 1.308038 WITH NORTHERN TRUST	16,653.500	13 Feb 17				0.00	12,731.66	12,731.66	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 CAD / USD EX.RATE 1.308038 WITH NORTHERN TRUST	6,844.500	13 Feb 17				0.00	5,232.65	5,232.65	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 CAD / USD EX.RATE 1.3115 WITH NORTHERN TRUST	15,738,000.000	13 Jan 17				0.00	12,000,000.00	12,000,000.00	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / CAD EX.RATE 0.7598784 WITH NORTHERN	-33.970	13 Jan 17				0.00	-25.81	-25.81	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / CAD EX.RATE 0.7842799 WITH NORTHERN	-397,562.880	13 Jul 17				0.00	-311,800.57	-311,899.64	-99.07
FX DEAL TRANSACTED ON 13 JUL 2017 USD / CAD EX.RATE 0.7842799 WITH NORTHERN	-751,701.770	13 Jul 17				0.00	-589,544.58	-589,544.58	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 CAD / USD EX.RATE 1.322765 WITH NORTHERN TRUST	11,103.600	13 Jun 17				0.00	8,394.23	8,394.23	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 CAD / USD EX.RATE 1.322765 WITH NORTHERN TRUST	52,253.000	13 Jun 17				0.00	39,502.86	39,502.86	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 CAD / USD EX.RATE 1.323335 WITH NORTHERN TRUST	7,331.250	13 Jun 17				0.00	5,539.98	5,539.98	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / CAD EX.RATE 0.7532957 WITH NORTHERN	-28.130	13 Jun 17				0.00	-21.19	-21.19	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / CAD EX.RATE 0.7532957 WITH NORTHERN	-24,322.610	13 Jun 17				0.00	-18,322.12	-18,322.12	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / CAD EX.RATE 0.7559922 WITH NORTHERN	-85,385.970	13 Jun 17				0.00	-64,551.13	-64,551.13	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 CAD / USD EX.RATE 1.271746 WITH NORTHERN TRUST	1,026.760	13 Nov 17				0.00	807.36	807.36	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 CAD / USD EX.RATE 1.271746 WITH NORTHERN TRUST	68,258.300	13 Nov 17				0.00	53,672.90	53,672.90	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 CAD / USD EX.RATE 1.271746 WITH NORTHERN TRUST	4,858.020	13 Nov 17				0.00	3,819.96	3,819.96	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 NOV 2017 CAD / USD EX.RATE 1.271746 WITH NORTHERN TRUST	5,085.000	13 Nov 17				0.00	3,998.44	3,998.44	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 CAD / USD EX.RATE 1.271746 WITH NORTHERN TRUST	53,361.000	13 Nov 17				0.00	41,958.85	41,958.85	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 USD / CAD EX.RATE 0.7863205 WITH NORTHERN	-129,557.040	13 Nov 17				0.00	-101,873.36	-101,873.36	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 CAD / USD EX.RATE 1.247405 WITH NORTHERN TRUST	1,818,638.000	13 Oct 17				0.00	1,457,937.08	1,410,124.84	-47,812.24
FX DEAL TRANSACTED ON 13 OCT 2017 CAD / USD EX.RATE 1.24765 WITH NORTHERN TRUST	96.400	13 Oct 17				0.00	77.27	77.27	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 CAD / USD EX.RATE 1.24765 WITH NORTHERN TRUST	530.200	13 Oct 17				0.00	424.96	424.96	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / CAD EX.RATE 0.801352 WITH NORTHERN TRUST	-1,300,000.000	13 Oct 17				0.00	-1,041,757.65	-1,041,757.65	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 CAD / USD EX.RATE 1.217956 WITH NORTHERN TRUST	388,751.400	13 Sep 17				0.00	319,183.45	319,183.45	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 CAD / USD EX.RATE 1.218856 WITH NORTHERN TRUST	44,256.700	13 Sep 17				0.00	36,310.03	36,310.03	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / CAD EX.RATE 0.8186656 WITH NORTHERN	-9.000	13 Sep 17				0.00	-7.37	-7.37	0.00
FX DEAL TRANSACTED ON 14 APR 2017 CAD / USD EX.RATE 1.331434 WITH NORTHERN TRUST	213.610	14 Apr 17				0.00	160.44	160.44	0.00
FX DEAL TRANSACTED ON 14 APR 2017 CAD / USD EX.RATE 1.331434 WITH NORTHERN TRUST	14,928.000	14 Apr 17				0.00	11,211.97	11,211.97	0.00
FX DEAL TRANSACTED ON 14 APR 2017 CAD / USD EX.RATE 1.331434 WITH NORTHERN TRUST	414.980	14 Apr 17				0.00	311.68	311.68	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / CAD EX.RATE 0.7507508 WITH NORTHERN	-63.940	14 Apr 17				0.00	-48.00	-48.00	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / CAD EX.RATE 0.7507508 WITH NORTHERN	-41.400	14 Apr 17				0.00	-31.08	-31.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 APR 2017 USD / CAD EX.RATE 0.7507508 WITH NORTHERN	-17.890	14 Apr 17				0.00	-13.43	-13.43	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / CAD EX.RATE 0.7507508 WITH NORTHERN	-21.010	14 Apr 17				0.00	-15.77	-15.77	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / CAD EX.RATE 0.7507508 WITH NORTHERN	-41.780	14 Apr 17				0.00	-31.37	-31.37	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / CAD EX.RATE 0.7507508 WITH NORTHERN	-56.700	14 Apr 17				0.00	-42.57	-42.57	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / CAD EX.RATE 0.7507508 WITH NORTHERN	-25.600	14 Apr 17				0.00	-19.22	-19.22	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / CAD EX.RATE 0.7863088 WITH NORTHERN	-3,296,049.820	14 Aug 17				0.00	-2,591,712.95	-2,682,332.21	-90,619.26
FX DEAL TRANSACTED ON 14 DEC 2017 CAD / USD EX.RATE 1.2853 WITH NORTHERN TRUST	1,557,731.000	14 Dec 17				0.00	1,211,959.08	1,211,959.08	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / CAD EX.RATE 0.7793673 WITH NORTHERN	-2,086,246.100	14 Dec 17				0.00	-1,625,952.08	-1,666,729.73	-40,777.65
FX DEAL TRANSACTED ON 14 JUL 2017 USD / CAD EX.RATE 0.7890791 WITH NORTHERN	-400,000.000	14 Jul 17				0.00	-315,631.66	-315,631.66	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 CAD / USD EX.RATE 1.31898 WITH NORTHERN TRUST	1,178,205.000	14 Jun 17				0.00	893,269.80	958,825.68	65,555.88
FX DEAL TRANSACTED ON 14 JUN 2017 CAD / USD EX.RATE 1.320436 WITH NORTHERN TRUST	3,645.950	14 Jun 17				0.00	2,761.17	2,761.17	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 CAD / USD EX.RATE 1.320436 WITH NORTHERN TRUST	34,531.250	14 Jun 17				0.00	26,151.40	26,151.40	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 CAD / USD EX.RATE 1.320436 WITH NORTHERN TRUST	16,875.540	14 Jun 17				0.00	12,780.28	12,780.28	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 CAD / USD EX.RATE 1.3207 WITH NORTHERN TRUST	50,128.780	14 Jun 17				0.00	37,956.22	37,956.22	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 CAD / USD EX.RATE 1.346 WITH NORTHERN TRUST	48,722.650	14 Mar 17				0.00	36,198.11	36,198.11	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 MAR 2017 USD / CAD EX.RATE 0.74118 WITH NORTHERN TRUST	-35.430	14 Mar 17				0.00	-26.26	-26.26	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / CAD EX.RATE 0.7418502 WITH NORTHERN	-12,939.410	14 Mar 17				0.00	-9,599.10	-9,599.10	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 CAD / USD EX.RATE 1.276045 WITH NORTHERN TRUST	1,840.830	14 Nov 17				0.00	1,442.61	1,442.61	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 CAD / USD EX.RATE 1.276045 WITH NORTHERN TRUST	45,763.930	14 Nov 17				0.00	35,863.88	35,863.88	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 CAD / USD EX.RATE 1.276045 WITH NORTHERN TRUST	8,714.120	14 Nov 17				0.00	6,829.01	6,829.01	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 CAD / USD EX.RATE 1.276045 WITH NORTHERN TRUST	69,069.000	14 Nov 17				0.00	54,127.40	54,127.40	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 CAD / USD EX.RATE 1.276045 WITH NORTHERN TRUST	31,753.000	14 Nov 17				0.00	24,883.92	24,883.92	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 USD / CAD EX.RATE 0.7836714 WITH NORTHERN	-84,982.640	14 Nov 17				0.00	-66,598.47	-66,598.47	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 CAD / USD EX.RATE 1.218856 WITH NORTHERN TRUST	89,175.000	14 Sep 17				0.00	73,162.87	73,162.87	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 CAD / USD EX.RATE 1.218856 WITH NORTHERN TRUST	447,615.000	14 Sep 17				0.00	367,241.91	367,241.91	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / CAD EX.RATE 0.8204415 WITH NORTHERN	-288,062.060	14 Sep 17				0.00	-236,338.06	-236,338.06	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 CAD / USD EX.RATE 1.282144 WITH NORTHERN TRUST	3,186.890	15 Dec 17				0.00	2,485.59	2,485.59	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 CAD / USD EX.RATE 1.282144 WITH NORTHERN TRUST	5,971.620	15 Dec 17				0.00	4,657.53	4,657.53	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 CAD / USD EX.RATE 1.308238 WITH NORTHERN TRUST	5,542.430	15 Feb 17				0.00	4,236.56	4,236.56	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 CAD / USD EX.RATE 1.308238 WITH NORTHERN TRUST	16,529.110	15 Feb 17				0.00	12,634.64	12,634.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 JUN 2017 CAD / USD EX.RATE 1.3297 WITH NORTHERN TRUST	91,773.640	15 Jun 17				0.00	69,018.30	69,018.30	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 CAD / USD EX.RATE 1.3449 WITH NORTHERN TRUST	85,603.740	15 Mar 17				0.00	63,650.64	63,650.64	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / CAD EX.RATE 0.7468366 WITH NORTHERN	-55,106.630	15 Mar 17				0.00	-41,155.65	-41,155.65	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 CAD / USD EX.RATE 1.365127 WITH NORTHERN TRUST	15,068.530	15 May 17				0.00	11,038.19	11,038.19	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 CAD / USD EX.RATE 1.365127 WITH NORTHERN TRUST	14,038.360	15 May 17				0.00	10,283.56	10,283.56	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 CAD / USD EX.RATE 1.365127 WITH NORTHERN TRUST	1,029.360	15 May 17				0.00	754.04	754.04	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 CAD / USD EX.RATE 1.365127 WITH NORTHERN TRUST	3,388.310	15 May 17				0.00	2,482.05	2,482.05	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / CAD EX.RATE 0.7325326 WITH NORTHERN	-28,320.040	15 May 17				0.00	-20,745.35	-20,745.35	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 CAD / USD EX.RATE 1.277045 WITH NORTHERN TRUST	3,882.400	15 Nov 17				0.00	3,040.14	3,040.14	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 CAD / USD EX.RATE 1.277045 WITH NORTHERN TRUST	68.490	15 Nov 17				0.00	53.63	53.63	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 CAD / USD EX.RATE 1.277045 WITH NORTHERN TRUST	26,318.480	15 Nov 17				0.00	20,608.89	20,608.89	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 CAD / USD EX.RATE 1.277045 WITH NORTHERN TRUST	43,392.000	15 Nov 17				0.00	33,978.44	33,978.44	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 CAD / USD EX.RATE 1.277045 WITH NORTHERN TRUST	18,378.290	15 Nov 17				0.00	14,391.26	14,391.26	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 CAD / USD EX.RATE 1.277045 WITH NORTHERN TRUST	27,258.000	15 Nov 17				0.00	21,344.59	21,344.59	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 CAD / USD EX.RATE 1.277045 WITH NORTHERN TRUST	192.010	15 Nov 17				0.00	150.35	150.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 NOV 2017 USD / CAD EX.RATE 0.7830578 WITH NORTHERN	-46,827.960	15 Nov 17				0.00	-36,669.00	-36,669.00	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 CAD / USD EX.RATE 1.2173 WITH NORTHERN TRUST	88,175.260	15 Sep 17				0.00	72,435.11	72,435.11	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 CAD / USD EX.RATE 1.2173 WITH NORTHERN TRUST	50,282.290	15 Sep 17				0.00	41,306.41	41,306.41	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 CAD / USD EX.RATE 1.217844 WITH NORTHERN TRUST	113,708.880	15 Sep 17				0.00	93,369.00	93,369.00	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / CAD EX.RATE 0.8211232 WITH NORTHERN	-115,553.940	15 Sep 17				0.00	-94,884.02	-94,884.02	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / CAD EX.RATE 0.7865964 WITH NORTHERN	-17.200	16 Aug 17				0.00	-13.53	-13.53	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / CAD EX.RATE 0.7865964 WITH NORTHERN	-39.560	16 Aug 17				0.00	-31.12	-31.12	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / CAD EX.RATE 0.7865964 WITH NORTHERN	-7.320	16 Aug 17				0.00	-5.76	-5.76	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / CAD EX.RATE 0.7865964 WITH NORTHERN	-5.250	16 Aug 17				0.00	-4.13	-4.13	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / CAD EX.RATE 0.7865964 WITH NORTHERN	-282.280	16 Aug 17				0.00	-222.04	-222.04	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / CAD EX.RATE 1.2713 WITH NORTHERN TRUST	-3.390	16 Aug 17				0.00	-2.67	-2.67	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 CAD / USD EX.RATE 1.305739 WITH NORTHERN TRUST	2,768.010	16 Feb 17				0.00	2,119.88	2,119.88	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 CAD / USD EX.RATE 1.305739 WITH NORTHERN TRUST	8,255.380	16 Feb 17				0.00	6,322.38	6,322.38	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CAD EX.RATE 0.7647014 WITH NORTHERN	-4.300	16 Feb 17				0.00	-3.29	-3.29	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CAD EX.RATE 0.7647014 WITH NORTHERN	-103.270	16 Feb 17				0.00	-78.97	-78.97	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CAD EX.RATE 0.7647014 WITH NORTHERN	-59.400	16 Feb 17				0.00	-45.42	-45.42	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CAD EX.RATE 0.7647014 WITH NORTHERN	-56.700	16 Feb 17				0.00	-43.36	-43.36	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CAD EX.RATE 0.7647014 WITH NORTHERN	-25.600	16 Feb 17				0.00	-19.58	-19.58	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CAD EX.RATE 0.7647014 WITH NORTHERN	-106.580	16 Feb 17				0.00	-81.50	-81.50	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CAD EX.RATE 0.7647014 WITH NORTHERN	-10.380	16 Feb 17				0.00	-7.94	-7.94	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CAD EX.RATE 0.7647014 WITH NORTHERN	-15.900	16 Feb 17				0.00	-12.16	-12.16	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CAD EX.RATE 0.7647014 WITH NORTHERN	-166.160	16 Feb 17				0.00	-127.06	-127.06	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CAD EX.RATE 1.3077 WITH NORTHERN TRUST	-6.020	16 Feb 17				0.00	-4.60	-4.60	0.00
FX DEAL TRANSACTED ON 16 JAN 2017 USD / CAD EX.RATE 0.759763 WITH NORTHERN TRUST	-54.780	16 Jan 17				0.00	-41.62	-41.62	0.00
FX DEAL TRANSACTED ON 16 JAN 2017 USD / CAD EX.RATE 0.759763 WITH NORTHERN TRUST	-61.440	16 Jan 17				0.00	-46.68	-46.68	0.00
FX DEAL TRANSACTED ON 16 JAN 2017 USD / CAD EX.RATE 0.759763 WITH NORTHERN TRUST	-115.000	16 Jan 17				0.00	-87.37	-87.37	0.00
FX DEAL TRANSACTED ON 16 JAN 2017 USD / CAD EX.RATE 0.759763 WITH NORTHERN TRUST	-153.700	16 Jan 17				0.00	-116.78	-116.78	0.00
FX DEAL TRANSACTED ON 16 JAN 2017 USD / CAD EX.RATE 0.759763 WITH NORTHERN TRUST	-13.660	16 Jan 17				0.00	-10.38	-10.38	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / CAD EX.RATE 0.7555723 WITH NORTHERN	-187.040	16 Jun 17				0.00	-141.32	-141.32	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / CAD EX.RATE 0.7555723 WITH NORTHERN	-14.100	16 Jun 17				0.00	-10.65	-10.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 JUN 2017 USD / CAD EX.RATE 0.7555723 WITH NORTHERN	-328.300	16 Jun 17				0.00	-248.05	-248.05	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / CAD EX.RATE 0.7555723 WITH NORTHERN	-42.180	16 Jun 17				0.00	-31.87	-31.87	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / CAD EX.RATE 0.7555723 WITH NORTHERN	-6.130	16 Jun 17				0.00	-4.63	-4.63	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / CAD EX.RATE 0.7555723 WITH NORTHERN	-71.750	16 Jun 17				0.00	-54.21	-54.21	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503001 WITH NORTHERN	-10.380	16 Mar 17				0.00	-7.79	-7.79	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503001 WITH NORTHERN	-25.600	16 Mar 17				0.00	-19.21	-19.21	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503001 WITH NORTHERN	-103.270	16 Mar 17				0.00	-77.48	-77.48	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503001 WITH NORTHERN	-56.700	16 Mar 17				0.00	-42.54	-42.54	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503001 WITH NORTHERN	-15.900	16 Mar 17				0.00	-11.93	-11.93	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503001 WITH NORTHERN	-49.350	16 Mar 17				0.00	-37.03	-37.03	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503001 WITH NORTHERN	-59.400	16 Mar 17				0.00	-44.57	-44.57	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503001 WITH NORTHERN	-106.580	16 Mar 17				0.00	-79.97	-79.97	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503001 WITH NORTHERN	-760,381.150	16 Mar 17				0.00	-570,514.07	-570,514.07	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503001 WITH NORTHERN	-562,449.600	16 Mar 17				0.00	-422,006.00	-422,006.00	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503305 WITH NORTHERN	-117,989.670	16 Mar 17				0.00	-88,531.25	-88,531.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 1.3328 WITH NORTHERN TRUST	-4.300	16 Mar 17				0.00	-3.23	-3.23	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 1.3328 WITH NORTHERN TRUST	-6.020	16 Mar 17				0.00	-4.52	-4.52	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 CAD / USD EX.RATE 1.360128 WITH NORTHERN TRUST	15,065.630	16 May 17				0.00	11,076.63	11,076.63	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 CAD / USD EX.RATE 1.360128 WITH NORTHERN TRUST	13,771.790	16 May 17				0.00	10,125.36	10,125.36	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 CAD / USD EX.RATE 1.360128 WITH NORTHERN TRUST	2,273.490	16 May 17				0.00	1,671.53	1,671.53	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 CAD / USD EX.RATE 1.360128 WITH NORTHERN TRUST	7,501.030	16 May 17				0.00	5,514.94	5,514.94	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / CAD EX.RATE 0.7342144 WITH NORTHERN	-423.330	16 May 17				0.00	-310.81	-310.81	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / CAD EX.RATE 0.7342144 WITH NORTHERN	-13.920	16 May 17				0.00	-10.22	-10.22	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / CAD EX.RATE 0.7342144 WITH NORTHERN	-21.010	16 May 17				0.00	-15.43	-15.43	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / CAD EX.RATE 0.7342144 WITH NORTHERN	-63.940	16 May 17				0.00	-46.95	-46.95	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / CAD EX.RATE 0.7342144 WITH NORTHERN	-3.690	16 May 17				0.00	-2.71	-2.71	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / CAD EX.RATE 0.7342144 WITH NORTHERN	-11.700	16 May 17				0.00	-8.59	-8.59	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / CAD EX.RATE 0.7352249 WITH NORTHERN	-27,767.880	16 May 17				0.00	-20,415.64	-20,415.64	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 CAD / USD EX.RATE 1.273145 WITH NORTHERN TRUST	68.490	16 Nov 17				0.00	53.80	53.80	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 CAD / USD EX.RATE 1.273145 WITH NORTHERN TRUST	33,284.180	16 Nov 17				0.00	26,143.28	26,143.28	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 NOV 2017 CAD / USD EX.RATE 1.273145 WITH NORTHERN TRUST	69,156.000	16 Nov 17				0.00	54,319.03	54,319.03	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 CAD / USD EX.RATE 1.273145 WITH NORTHERN TRUST	192.010	16 Nov 17				0.00	150.82	150.82	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 CAD / USD EX.RATE 1.273145 WITH NORTHERN TRUST	142,758.000	16 Nov 17				0.00	112,130.20	112,130.20	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 CAD / USD EX.RATE 1.275145 WITH NORTHERN TRUST	96,201.900	16 Nov 17				0.00	75,443.89	75,443.89	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 USD / CAD EX.RATE 0.7838834 WITH NORTHERN	-1,168.900	16 Nov 17				0.00	-916.28	-916.28	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 USD / CAD EX.RATE 0.7854565 WITH NORTHERN	-65,120.890	16 Nov 17				0.00	-51,149.63	-51,149.63	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 CAD / USD EX.RATE 1.253549 WITH NORTHERN TRUST	144.600	16 Oct 17				0.00	115.35	115.35	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 CAD / USD EX.RATE 1.253549 WITH NORTHERN TRUST	530.200	16 Oct 17				0.00	422.96	422.96	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / CAD EX.RATE 0.7974482 WITH NORTHERN	-233,848.550	16 Oct 17				0.00	-186,482.10	-186,482.10	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / CAD EX.RATE 0.7974482 WITH NORTHERN	-85,188.950	16 Oct 17				0.00	-67,933.77	-67,933.77	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / CAD EX.RATE 0.7974482 WITH NORTHERN	-106,586.790	16 Oct 17				0.00	-84,997.44	-84,997.44	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / CAD EX.RATE 0.7974482 WITH NORTHERN	-264,846.820	16 Oct 17				0.00	-211,201.61	-211,201.61	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 CAD / USD EX.RATE 1.309438 WITH NORTHERN TRUST	42,902.420	17 Feb 17				0.00	32,763.99	32,763.99	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 CAD / USD EX.RATE 1.309438 WITH NORTHERN TRUST	41,519.020	17 Feb 17				0.00	31,707.51	31,707.51	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 CAD / USD EX.RATE 1.310638 WITH NORTHERN TRUST	48,462.690	17 Feb 17				0.00	36,976.41	36,976.41	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 FEB 2017 CAD / USD EX.RATE 1.310638 WITH NORTHERN TRUST	33,256.370	17 Feb 17				0.00	25,374.18	25,374.18	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 CAD / USD EX.RATE 1.310638 WITH NORTHERN TRUST	97,591.880	17 Feb 17				0.00	74,461.35	74,461.35	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 CAD / USD EX.RATE 1.310638 WITH NORTHERN TRUST	91,163.970	17 Feb 17				0.00	69,556.94	69,556.94	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / CAD EX.RATE 0.7649939 WITH NORTHERN	-12.650	17 Jan 17				0.00	-9.68	-9.68	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / CAD EX.RATE 0.7649939 WITH NORTHERN	-112.610	17 Jan 17				0.00	-86.15	-86.15	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / CAD EX.RATE 0.7649939 WITH NORTHERN	-8.180	17 Jan 17				0.00	-6.26	-6.26	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / CAD EX.RATE 0.7649939 WITH NORTHERN	-35.520	17 Jan 17				0.00	-27.17	-27.17	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / CAD EX.RATE 0.7649939 WITH NORTHERN	-63.350	17 Jan 17				0.00	-48.46	-48.46	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / CAD EX.RATE 0.7649939 WITH NORTHERN	-6.760	17 Jan 17				0.00	-5.17	-5.17	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / CAD EX.RATE 0.7885813 WITH NORTHERN	-67.600	17 Jul 17				0.00	-53.31	-53.31	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / CAD EX.RATE 0.7904182 WITH NORTHERN	-1,020.230	17 Jul 17				0.00	-806.41	-806.67	-0.26
FX DEAL TRANSACTED ON 17 MAR 2017 USD / CAD EX.RATE 0.7477379 WITH NORTHERN	-1,698.400	17 Mar 17				0.00	-1,269.96	-1,270.40	-0.44
FX DEAL TRANSACTED ON 17 MAR 2017 USD / CAD EX.RATE 0.7494679 WITH NORTHERN	-133,833.240	17 Mar 17				0.00	-100,303.71	-100,303.71	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 CAD / USD EX.RATE 1.359428 WITH NORTHERN TRUST	14,068.010	17 May 17				0.00	10,348.48	10,348.48	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 CAD / USD EX.RATE 1.359428 WITH NORTHERN TRUST	1,302.130	17 May 17				0.00	957.85	957.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 MAY 2017 CAD / USD EX.RATE 1.359428 WITH NORTHERN TRUST	15,166.180	17 May 17				0.00	11,156.30	11,156.30	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 CAD / USD EX.RATE 1.359428 WITH NORTHERN TRUST	4,295.730	17 May 17				0.00	3,159.95	3,159.95	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / CAD EX.RATE 0.7356035 WITH NORTHERN	-28,145.640	17 May 17				0.00	-20,704.03	-20,704.03	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 CAD / USD EX.RATE 1.276855 WITH NORTHERN TRUST	17,455.790	17 Nov 17				0.00	13,670.93	13,670.93	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 CAD / USD EX.RATE 1.281656 WITH NORTHERN TRUST	34,948.520	17 Nov 17				0.00	27,268.25	27,268.25	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 CAD / USD EX.RATE 1.281656 WITH NORTHERN TRUST	33,674.000	17 Nov 17				0.00	26,273.82	26,273.82	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / CAD EX.RATE 0.7802406 WITH NORTHERN	-5,074.750	17 Nov 17				0.00	-3,959.53	-3,959.53	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / CAD EX.RATE 0.7802406 WITH NORTHERN	-262.390	17 Nov 17				0.00	-204.73	-204.73	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / CAD EX.RATE 0.7802406 WITH NORTHERN	-69,482.960	17 Nov 17				0.00	-54,213.42	-54,213.42	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / CAD EX.RATE 0.7802406 WITH NORTHERN	-26,748.220	17 Nov 17				0.00	-20,870.05	-20,870.05	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / CAD EX.RATE 0.7802406 WITH NORTHERN	-1,381.590	17 Nov 17				0.00	-1,077.97	-1,077.97	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / CAD EX.RATE 0.7831743 WITH NORTHERN	-36,493.360	17 Nov 17				0.00	-28,580.66	-28,580.66	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 USD / CAD EX.RATE 0.7972447 WITH NORTHERN	-223,189.170	17 Oct 17				0.00	-177,936.39	-177,936.39	0.00
FX DEAL TRANSACTED ON 18 APR 2017 CAD / USD EX.RATE 1.336533 WITH NORTHERN TRUST	664.930	18 Apr 17				0.00	497.50	497.50	0.00
FX DEAL TRANSACTED ON 18 APR 2017 CAD / USD EX.RATE 1.336533 WITH NORTHERN TRUST	15,414.300	18 Apr 17				0.00	11,533.05	11,533.05	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 APR 2017 CAD / USD EX.RATE 1.336533 WITH NORTHERN TRUST	1,329.860	18 Apr 17				0.00	995.01	995.01	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / CAD EX.RATE 0.7465472 WITH NORTHERN	-106.580	18 Apr 17				0.00	-79.57	-79.57	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / CAD EX.RATE 0.7465472 WITH NORTHERN	-13.920	18 Apr 17				0.00	-10.39	-10.39	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / CAD EX.RATE 0.7465472 WITH NORTHERN	-11.700	18 Apr 17				0.00	-8.73	-8.73	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / CAD EX.RATE 0.7465472 WITH NORTHERN	-34.680	18 Apr 17				0.00	-25.89	-25.89	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / CAD EX.RATE 0.7465472 WITH NORTHERN	-4.300	18 Apr 17				0.00	-3.21	-3.21	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / CAD EX.RATE 0.7465472 WITH NORTHERN	-99.730	18 Apr 17				0.00	-74.45	-74.45	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / CAD EX.RATE 0.7478872 WITH NORTHERN	-387.000	18 Apr 17				0.00	-289.43	-289.43	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / CAD EX.RATE 1.3395 WITH NORTHERN TRUST	-3.690	18 Apr 17				0.00	-2.75	-2.75	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / CAD EX.RATE 0.7935248 WITH NORTHERN	-293,585.000	18 Aug 17				0.00	-232,966.99	-232,966.99	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 CAD / USD EX.RATE 1.284943 WITH NORTHERN TRUST	12,188.180	18 Dec 17				0.00	9,485.39	9,485.39	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 CAD / USD EX.RATE 1.284943 WITH NORTHERN TRUST	22,840.850	18 Dec 17				0.00	17,775.77	17,775.77	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 USD / CAD EX.RATE 0.7765181 WITH NORTHERN	-1,168.900	18 Dec 17				0.00	-907.67	-907.67	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / CAD EX.RATE 0.7571639 WITH NORTHERN	-2,739,226.000	18 Jan 17				0.00	-2,074,043.06	-2,034,783.84	39,259.22
FX DEAL TRANSACTED ON 18 JUL 2017 USD / CAD EX.RATE 0.7896399 WITH NORTHERN	-332.150	18 Jul 17				0.00	-262.28	-262.28	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 JUL 2017 USD / CAD EX.RATE 0.7896399 WITH NORTHERN	-274.800	18 Jul 17				0.00	-216.99	-216.99	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / CAD EX.RATE 0.7896399 WITH NORTHERN	-15.500	18 Jul 17				0.00	-12.24	-12.24	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / CAD EX.RATE 1.2664 WITH NORTHERN TRUST	-4.350	18 Jul 17				0.00	-3.43	-3.43	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / CAD EX.RATE 1.2664 WITH NORTHERN TRUST	-6.630	18 Jul 17				0.00	-5.24	-5.24	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 CAD / USD EX.RATE 1.358528 WITH NORTHERN TRUST	15,445.490	18 May 17				0.00	11,369.28	11,369.28	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 CAD / USD EX.RATE 1.358528 WITH NORTHERN TRUST	18,958.650	18 May 17				0.00	13,955.29	13,955.29	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 CAD / USD EX.RATE 1.358528 WITH NORTHERN TRUST	14,311.660	18 May 17				0.00	10,534.68	10,534.68	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 CAD / USD EX.RATE 1.358528 WITH NORTHERN TRUST	47,936.650	18 May 17				0.00	35,285.73	35,285.73	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / CAD EX.RATE 0.7360908 WITH NORTHERN	-27,832.100	18 May 17				0.00	-20,486.95	-20,486.95	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / CAD EX.RATE 0.7360908 WITH NORTHERN	-46,275.840	18 May 17				0.00	-34,063.22	-34,063.22	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 CAD / USD EX.RATE 1.24735 WITH NORTHERN TRUST	674.800	18 Oct 17				0.00	540.99	540.99	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 CAD / USD EX.RATE 1.24735 WITH NORTHERN TRUST	3,229.400	18 Oct 17				0.00	2,589.01	2,589.01	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / CAD EX.RATE 0.7980209 WITH NORTHERN	-6.140	18 Oct 17				0.00	-4.90	-4.90	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / CAD EX.RATE 0.8123477 WITH NORTHERN	-28.080	18 Sep 17				0.00	-22.81	-22.81	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / CAD EX.RATE 0.8123477 WITH NORTHERN	-4.380	18 Sep 17				0.00	-3.56	-3.56	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 SEP 2017 USD / CAD EX.RATE 0.8123477 WITH NORTHERN	-15.730	18 Sep 17				0.00	-12.78	-12.78	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / CAD EX.RATE 0.8123477 WITH NORTHERN	-6.750	18 Sep 17				0.00	-5.48	-5.48	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / CAD EX.RATE 0.8123477 WITH NORTHERN	-39.730	18 Sep 17				0.00	-32.27	-32.27	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / CAD EX.RATE 0.8123477 WITH NORTHERN	-8.100	18 Sep 17				0.00	-6.58	-6.58	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / CAD EX.RATE 0.8123477 WITH NORTHERN	-18.400	18 Sep 17				0.00	-14.95	-14.95	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / CAD EX.RATE 1.231 WITH NORTHERN TRUST	-0.740	18 Sep 17				0.00	-0.60	-0.60	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / CAD EX.RATE 1.231 WITH NORTHERN TRUST	-2.040	18 Sep 17				0.00	-1.66	-1.66	0.00
FX DEAL TRANSACTED ON 19 APR 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	3,978.000	19 Apr 17				0.00	2,960.41	2,960.41	0.00
FX DEAL TRANSACTED ON 19 APR 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	2,754.800	19 Apr 17				0.00	2,050.11	2,050.11	0.00
FX DEAL TRANSACTED ON 19 APR 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	1,629.810	19 Apr 17				0.00	1,212.90	1,212.90	0.00
FX DEAL TRANSACTED ON 19 APR 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	25,032.000	19 Apr 17				0.00	18,628.73	18,628.73	0.00
FX DEAL TRANSACTED ON 19 APR 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	21,929.400	19 Apr 17				0.00	16,319.78	16,319.78	0.00
FX DEAL TRANSACTED ON 19 APR 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	3,178.700	19 Apr 17				0.00	2,365.58	2,365.58	0.00
FX DEAL TRANSACTED ON 19 APR 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	32,600.000	19 Apr 17				0.00	24,260.81	24,260.81	0.00
FX DEAL TRANSACTED ON 19 APR 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	5,341.790	19 Apr 17				0.00	3,975.34	3,975.34	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 APR 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	13,127.400	19 Apr 17				0.00	9,769.37	9,769.37	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 CAD / USD EX.RATE 1.2892 WITH NORTHERN TRUST	239,372.000	19 Dec 17				0.00	185,674.84	185,674.84	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 CAD / USD EX.RATE 1.289242 WITH NORTHERN TRUST	26,502.020	19 Dec 17				0.00	20,556.28	20,556.28	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 CAD / USD EX.RATE 1.289242 WITH NORTHERN TRUST	49,662.930	19 Dec 17				0.00	38,521.03	38,521.03	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 CAD / USD EX.RATE 1.2895 WITH NORTHERN TRUST	80,500,000.000	19 Dec 17				0.00	62,427,297.40	62,427,297.40	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 USD / CAD EX.RATE 0.775314 WITH NORTHERN TRUST	-138,464.700	19 Dec 17				0.00	-107,353.62	-107,353.62	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 USD / CAD EX.RATE 0.7767232 WITH NORTHERN	-80,500,000.000	19 Dec 17				0.00	-62,526,214.41	-64,312,519.54	-1,786,305.13
FX DEAL TRANSACTED ON 19 JUN 2017 USD / CAD EX.RATE 0.754717 WITH NORTHERN TRUST	-50.440	19 Jun 17				0.00	-38.07	-38.07	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 CAD / USD EX.RATE 1.354029 WITH NORTHERN TRUST	18,633.610	19 May 17				0.00	13,761.60	13,761.60	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 CAD / USD EX.RATE 1.354029 WITH NORTHERN TRUST	13,782.860	19 May 17				0.00	10,179.15	10,179.15	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 CAD / USD EX.RATE 1.354029 WITH NORTHERN TRUST	15,029.800	19 May 17				0.00	11,100.06	11,100.06	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 CAD / USD EX.RATE 1.354029 WITH NORTHERN TRUST	47,114.790	19 May 17				0.00	34,796.00	34,796.00	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / CAD EX.RATE 0.7385366 WITH NORTHERN	-27,157.170	19 May 17				0.00	-20,056.56	-20,056.56	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / CAD EX.RATE 0.7385366 WITH NORTHERN	-46,354.880	19 May 17				0.00	-34,234.78	-34,234.78	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 CAD / USD EX.RATE 1.245651 WITH NORTHERN TRUST	144.600	19 Oct 17				0.00	116.08	116.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 OCT 2017 CAD / USD EX.RATE 1.245651 WITH NORTHERN TRUST	723.000	19 Oct 17				0.00	580.42	580.42	0.00
FX DEAL TRANSACTED ON 20 APR 2017 CAD / USD EX.RATE 1.35007 WITH NORTHERN TRUST	16,559.000	20 Apr 17				0.00	12,265.29	12,265.29	0.00
FX DEAL TRANSACTED ON 20 APR 2017 CAD / USD EX.RATE 1.35007 WITH NORTHERN TRUST	1,979.980	20 Apr 17				0.00	1,466.58	1,466.58	0.00
FX DEAL TRANSACTED ON 20 APR 2017 CAD / USD EX.RATE 1.35007 WITH NORTHERN TRUST	88,379.720	20 Apr 17				0.00	65,463.06	65,463.06	0.00
FX DEAL TRANSACTED ON 20 APR 2017 CAD / USD EX.RATE 1.35007 WITH NORTHERN TRUST	570.600	20 Apr 17				0.00	422.64	422.64	0.00
FX DEAL TRANSACTED ON 20 APR 2017 CAD / USD EX.RATE 1.35007 WITH NORTHERN TRUST	142,661.000	20 Apr 17				0.00	105,669.34	105,669.34	0.00
FX DEAL TRANSACTED ON 20 APR 2017 CAD / USD EX.RATE 1.35007 WITH NORTHERN TRUST	3,840.140	20 Apr 17				0.00	2,844.40	2,844.40	0.00
FX DEAL TRANSACTED ON 20 APR 2017 CAD / USD EX.RATE 1.35007 WITH NORTHERN TRUST	15,988.000	20 Apr 17				0.00	11,842.35	11,842.35	0.00
FX DEAL TRANSACTED ON 20 APR 2017 CAD / USD EX.RATE 1.35007 WITH NORTHERN TRUST	1,141.200	20 Apr 17				0.00	845.29	845.29	0.00
FX DEAL TRANSACTED ON 20 APR 2017 CAD / USD EX.RATE 1.35007 WITH NORTHERN TRUST	84,447.220	20 Apr 17				0.00	62,550.25	62,550.25	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / CAD EX.RATE 0.7407023 WITH NORTHERN	-156,371.400	20 Apr 17				0.00	-115,824.66	-115,824.66	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / CAD EX.RATE 0.7407023 WITH NORTHERN	-228,914.400	20 Apr 17				0.00	-169,557.43	-169,557.43	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / CAD EX.RATE 0.7407023 WITH NORTHERN	-418,398.390	20 Apr 17				0.00	-309,908.66	-309,908.66	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 CAD / USD EX.RATE 1.284843 WITH NORTHERN TRUST	3,219.930	20 Dec 17				0.00	2,506.09	2,506.09	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 CAD / USD EX.RATE 1.284843 WITH NORTHERN TRUST	6,034.460	20 Dec 17				0.00	4,696.65	4,696.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 DEC 2017 USD / CAD EX.RATE 0.7789436 WITH NORTHERN	-45,668.130	20 Dec 17				0.00	-35,572.90	-35,572.90	0.00
FX DEAL TRANSACTED ON 20 FEB 2017 CAD / USD EX.RATE 1.308938 WITH NORTHERN TRUST	32,372.030	20 Feb 17				0.00	24,731.52	24,731.52	0.00
FX DEAL TRANSACTED ON 20 FEB 2017 CAD / USD EX.RATE 1.308938 WITH NORTHERN TRUST	31,218.820	20 Feb 17				0.00	23,850.50	23,850.50	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 USD / CAD EX.RATE 0.7473842 WITH NORTHERN	-37.600	20 Jan 17				0.00	-28.10	-28.10	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 USD / CAD EX.RATE 0.7500188 WITH NORTHERN	-887,868.170	20 Jan 17				0.00	-665,917.78	-665,917.78	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 CAD / USD EX.RATE 1.254649 WITH NORTHERN TRUST	13,936.680	20 Jul 17				0.00	11,108.03	11,108.03	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 CAD / USD EX.RATE 1.254649 WITH NORTHERN TRUST	42,971.430	20 Jul 17				0.00	34,249.76	34,249.76	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 USD / CAD EX.RATE 0.7970357 WITH NORTHERN	-11,248.480	20 Jul 17				0.00	-8,965.44	-8,965.44	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 USD / CAD EX.RATE 0.7970357 WITH NORTHERN	-37,560.000	20 Jul 17				0.00	-29,936.66	-29,936.66	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / CAD EX.RATE 0.7479432 WITH NORTHERN	-12.900	20 Mar 17				0.00	-9.65	-9.65	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / CAD EX.RATE 0.7485215 WITH NORTHERN	-235,870.000	20 Mar 17				0.00	-176,553.76	-176,553.76	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / CAD EX.RATE 0.7487378 WITH NORTHERN	-154,312.340	20 Mar 17				0.00	-115,539.48	-115,539.48	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 CAD / USD EX.RATE 1.280356 WITH NORTHERN TRUST	12,543.000	20 Nov 17				0.00	9,796.49	9,796.49	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 USD / CAD EX.RATE 0.7810328 WITH NORTHERN	-73,029.700	20 Nov 17				0.00	-57,038.59	-57,038.59	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 USD / CAD EX.RATE 0.7810328 WITH NORTHERN	-11,229.430	20 Nov 17				0.00	-8,770.55	-8,770.55	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 NOV 2017 USD / CAD EX.RATE 0.7810328 WITH NORTHERN	-59,178.100	20 Nov 17				0.00	-46,220.04	-46,220.04	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 USD / CAD EX.RATE 0.7810328 WITH NORTHERN	-384,851.350	20 Nov 17				0.00	-300,581.52	-300,581.52	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 CAD / USD EX.RATE 1.259948 WITH NORTHERN TRUST	2,843.800	20 Oct 17				0.00	2,257.08	2,257.08	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 CAD / USD EX.RATE 1.259948 WITH NORTHERN TRUST	13,255.000	20 Oct 17				0.00	10,520.28	10,520.28	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 CAD / USD EX.RATE 1.259948 WITH NORTHERN TRUST	439,267.100	20 Oct 17				0.00	348,639.07	348,639.07	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 USD / CAD EX.RATE 0.7936835 WITH NORTHERN	-10,797.000	20 Oct 17				0.00	-8,569.40	-8,569.40	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 USD / CAD EX.RATE 0.7936835 WITH NORTHERN	-77,071.500	20 Oct 17				0.00	-61,170.38	-61,170.38	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 USD / CAD EX.RATE 0.7936835 WITH NORTHERN	-50,197.000	20 Oct 17				0.00	-39,840.53	-39,840.53	0.00
FX DEAL TRANSACTED ON 21 APR 2017 CAD / USD EX.RATE 1.35003 WITH NORTHERN TRUST	67,702.140	21 Apr 17				0.00	50,148.62	50,148.62	0.00
FX DEAL TRANSACTED ON 21 APR 2017 CAD / USD EX.RATE 1.35113 WITH NORTHERN TRUST	396.570	21 Apr 17				0.00	293.51	293.51	0.00
FX DEAL TRANSACTED ON 21 APR 2017 CAD / USD EX.RATE 1.35113 WITH NORTHERN TRUST	67,687.850	21 Apr 17				0.00	50,097.21	50,097.21	0.00
FX DEAL TRANSACTED ON 21 APR 2017 CAD / USD EX.RATE 1.35113 WITH NORTHERN TRUST	767.460	21 Apr 17				0.00	568.01	568.01	0.00
FX DEAL TRANSACTED ON 21 APR 2017 CAD / USD EX.RATE 1.35113 WITH NORTHERN TRUST	64,613.680	21 Apr 17				0.00	47,821.96	47,821.96	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 CAD / USD EX.RATE 1.256349 WITH NORTHERN TRUST	521,796.000	21 Aug 17				0.00	415,327.27	415,327.27	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 CAD / USD EX.RATE 1.272545 WITH NORTHERN TRUST	17,398.340	21 Dec 17				0.00	13,672.08	13,672.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 DEC 2017 CAD / USD EX.RATE 1.272545 WITH NORTHERN TRUST	32,603.140	21 Dec 17				0.00	25,620.42	25,620.42	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / CAD EX.RATE 0.7853979 WITH NORTHERN	-69,583.320	21 Dec 17				0.00	-54,650.59	-54,650.59	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 CAD / USD EX.RATE 1.313437 WITH NORTHERN TRUST	139,499.330	21 Feb 17				0.00	106,209.38	106,209.38	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 CAD / USD EX.RATE 1.313437 WITH NORTHERN TRUST	510,440.350	21 Feb 17				0.00	388,629.49	388,629.49	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 CAD / USD EX.RATE 1.25215 WITH NORTHERN TRUST	7,218.000	21 Jul 17				0.00	5,764.49	5,764.49	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 CAD / USD EX.RATE 1.25215 WITH NORTHERN TRUST	21,654.000	21 Jul 17				0.00	17,293.46	17,293.46	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / CAD EX.RATE 0.7986264 WITH NORTHERN	-6,985.000	21 Jul 17				0.00	-5,578.41	-5,578.41	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / CAD EX.RATE 0.7986264 WITH NORTHERN	-20,410.000	21 Jul 17				0.00	-16,299.96	-16,299.96	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 CAD / USD EX.RATE 1.328334 WITH NORTHERN TRUST	50,112.000	21 Jun 17				0.00	37,725.45	37,725.45	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 CAD / USD EX.RATE 1.328334 WITH NORTHERN TRUST	3,897.380	21 Jun 17				0.00	2,934.04	2,934.04	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 CAD / USD EX.RATE 1.328334 WITH NORTHERN TRUST	104,400.000	21 Jun 17				0.00	78,594.69	78,594.69	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 CAD / USD EX.RATE 1.328334 WITH NORTHERN TRUST	7,450.260	21 Jun 17				0.00	5,608.72	5,608.72	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / CAD EX.RATE 0.7528227 WITH NORTHERN	-15,070.750	21 Jun 17				0.00	-11,345.60	-11,345.60	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / CAD EX.RATE 0.7502399 WITH NORTHERN	-3,625,153.000	21 Mar 17				0.00	-2,719,734.39	-2,730,400.69	-10,666.30
FX DEAL TRANSACTED ON 21 NOV 2017 CAD / USD EX.RATE 1.275845 WITH NORTHERN TRUST	50,511.000	21 Nov 17				0.00	39,590.23	39,590.23	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 SEP 2017 CAD / USD EX.RATE 1.233553 WITH NORTHERN TRUST	44,290.000	21 Sep 17				0.00	35,904.42	35,904.42	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 CAD / USD EX.RATE 1.233553 WITH NORTHERN TRUST	208,266.000	21 Sep 17				0.00	168,834.25	168,834.25	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / CAD EX.RATE 0.8106664 WITH NORTHERN	-214,750.800	21 Sep 17				0.00	-174,091.26	-174,091.26	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 USD / CAD EX.RATE 0.7961169 WITH NORTHERN	-1,011,589.000	22 Aug 17				0.00	-805,343.06	-823,233.24	-17,890.18
FX DEAL TRANSACTED ON 22 DEC 2017 CAD / USD EX.RATE 1.275245 WITH NORTHERN TRUST	4,865.060	22 Dec 17				0.00	3,815.00	3,815.00	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 CAD / USD EX.RATE 1.275245 WITH NORTHERN TRUST	9,116.550	22 Dec 17				0.00	7,148.86	7,148.86	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 USD / CAD EX.RATE 0.7836991 WITH NORTHERN	-62.480	22 Dec 17				0.00	-48.97	-48.97	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 USD / CAD EX.RATE 0.7851944 WITH NORTHERN	-207,507.810	22 Dec 17				0.00	-162,933.97	-162,933.97	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 CAD / USD EX.RATE 1.318936 WITH NORTHERN TRUST	62,345.600	22 Feb 17				0.00	47,269.62	47,269.62	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 CAD / USD EX.RATE 1.318936 WITH NORTHERN TRUST	50,364.720	22 Feb 17				0.00	38,185.87	38,185.87	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 CAD / USD EX.RATE 1.322236 WITH NORTHERN TRUST	15,311.870	22 Jun 17				0.00	11,580.29	11,580.29	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 CAD / USD EX.RATE 1.322236 WITH NORTHERN TRUST	29,555.470	22 Jun 17				0.00	22,352.64	22,352.64	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / CAD EX.RATE 0.7562946 WITH NORTHERN	-15,791.700	22 Jun 17				0.00	-11,943.18	-11,943.18	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 CAD / USD EX.RATE 1.335167 WITH NORTHERN TRUST	851.200	22 Mar 17				0.00	637.52	637.52	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 CAD / USD EX.RATE 1.335167 WITH NORTHERN TRUST	1,617.280	22 Mar 17				0.00	1,211.29	1,211.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 MAR 2017 USD / CAD EX.RATE 0.74897 WITH NORTHERN TRUST	-16,874.370	22 Mar 17				0.00	-12,638.40	-12,638.40	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / CAD EX.RATE 0.74897 WITH NORTHERN TRUST	-30,934.190	22 Mar 17				0.00	-23,168.78	-23,168.78	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / CAD EX.RATE 0.7496921 WITH NORTHERN	-192,763.380	22 Mar 17				0.00	-144,513.18	-144,513.18	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 CAD / USD EX.RATE 1.34833 WITH NORTHERN TRUST	15,099.480	22 May 17				0.00	11,198.65	11,198.65	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 CAD / USD EX.RATE 1.34833 WITH NORTHERN TRUST	18,560.060	22 May 17				0.00	13,765.22	13,765.22	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 CAD / USD EX.RATE 1.34833 WITH NORTHERN TRUST	13,638.080	22 May 17				0.00	10,114.79	10,114.79	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 CAD / USD EX.RATE 1.34833 WITH NORTHERN TRUST	46,928.840	22 May 17				0.00	34,805.16	34,805.16	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / CAD EX.RATE 0.7416582 WITH NORTHERN	-27,587.810	22 May 17				0.00	-20,460.73	-20,460.73	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / CAD EX.RATE 0.7416582 WITH NORTHERN	-47,150.500	22 May 17				0.00	-34,969.55	-34,969.55	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 CAD / USD EX.RATE 1.272146 WITH NORTHERN TRUST	8,565.160	22 Nov 17				0.00	6,732.84	6,732.84	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 CAD / USD EX.RATE 1.272146 WITH NORTHERN TRUST	130,402.000	22 Nov 17				0.00	102,505.53	102,505.53	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 CAD / USD EX.RATE 1.272146 WITH NORTHERN TRUST	40,546.240	22 Nov 17				0.00	31,872.32	31,872.32	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 USD / CAD EX.RATE 0.7860733 WITH NORTHERN	-787.180	22 Nov 17				0.00	-618.78	-618.78	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 USD / CAD EX.RATE 0.7860733 WITH NORTHERN	-4,146.550	22 Nov 17				0.00	-3,259.49	-3,259.49	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 CAD / USD EX.RATE 1.229754 WITH NORTHERN TRUST	4,993.040	22 Sep 17				0.00	4,060.19	4,060.19	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 SEP 2017 CAD / USD EX.RATE 1.229754 WITH NORTHERN TRUST	191.560	22 Sep 17				0.00	155.77	155.77	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 CAD / USD EX.RATE 1.229754 WITH NORTHERN TRUST	57,742.500	22 Sep 17				0.00	46,954.51	46,954.51	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 CAD / USD EX.RATE 1.229754 WITH NORTHERN TRUST	909.910	22 Sep 17				0.00	739.91	739.91	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 CAD / USD EX.RATE 1.229754 WITH NORTHERN TRUST	23,332.860	22 Sep 17				0.00	18,973.60	18,973.60	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / CAD EX.RATE 0.8131708 WITH NORTHERN	-30,970.470	22 Sep 17				0.00	-25,184.28	-25,184.28	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / CAD EX.RATE 0.8131708 WITH NORTHERN	-27,412.400	22 Sep 17				0.00	-22,290.96	-22,290.96	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 CAD / USD EX.RATE 1.3159 WITH NORTHERN TRUST	44,793.670	23 Jun 17				0.00	34,040.33	34,040.33	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 CAD / USD EX.RATE 1.3159 WITH NORTHERN TRUST	44,793.670	23 Jun 17				0.00	34,040.33	34,040.33	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 CAD / USD EX.RATE 1.326235 WITH NORTHERN TRUST	673.490	23 Jun 17				0.00	507.82	507.82	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 CAD / USD EX.RATE 1.326235 WITH NORTHERN TRUST	1,289.900	23 Jun 17				0.00	972.60	972.60	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 CAD / USD EX.RATE 1.326265 WITH NORTHERN TRUST	43,027.080	23 Jun 17				0.00	32,442.29	32,442.29	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 CAD / USD EX.RATE 1.326265 WITH NORTHERN TRUST	82,137.430	23 Jun 17				0.00	61,931.39	61,931.39	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / CAD EX.RATE 0.7539971 WITH NORTHERN	-32,261.810	23 Jun 17				0.00	-24,325.31	-24,325.31	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / CAD EX.RATE 0.7539971 WITH NORTHERN	-120,625.000	23 Jun 17				0.00	-90,950.90	-90,950.90	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 CAD / USD EX.RATE 1.332833 WITH NORTHERN TRUST	17,293.800	23 Mar 17				0.00	12,975.22	12,975.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 MAR 2017 CAD / USD EX.RATE 1.332833 WITH NORTHERN TRUST	33,313.320	23 Mar 17				0.00	24,994.37	24,994.37	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 CAD / USD EX.RATE 1.3329 WITH NORTHERN TRUST	167,491.000	23 Mar 17				0.00	125,659.09	125,659.09	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CAD EX.RATE 0.7487457 WITH NORTHERN	-17,462.360	23 Mar 17				0.00	-13,074.87	-13,074.87	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CAD EX.RATE 0.7487457 WITH NORTHERN	-32,018.500	23 Mar 17				0.00	-23,973.71	-23,973.71	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CAD EX.RATE 0.7497095 WITH NORTHERN	-88,147.700	23 Mar 17				0.00	-66,085.17	-66,085.17	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CAD EX.RATE 0.7502815 WITH NORTHERN	-17,178.490	23 Mar 17				0.00	-12,888.70	-12,888.70	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CAD EX.RATE 0.7502815 WITH NORTHERN	-31,491.700	23 Mar 17				0.00	-23,627.64	-23,627.64	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CAD EX.RATE 0.7511686 WITH NORTHERN	-167,491.000	23 Mar 17				0.00	-125,813.99	-126,151.24	-337.25
FX DEAL TRANSACTED ON 23 NOV 2017 CAD / USD EX.RATE 1.271446 WITH NORTHERN TRUST	3,023.570	23 Nov 17				0.00	2,378.06	2,378.06	0.00
FX DEAL TRANSACTED ON 23 NOV 2017 CAD / USD EX.RATE 1.271446 WITH NORTHERN TRUST	14,312.040	23 Nov 17				0.00	11,256.51	11,256.51	0.00
FX DEAL TRANSACTED ON 23 NOV 2017 USD / CAD EX.RATE 0.7865061 WITH NORTHERN	-217.770	23 Nov 17				0.00	-171.28	-171.28	0.00
FX DEAL TRANSACTED ON 23 NOV 2017 USD / CAD EX.RATE 0.7865061 WITH NORTHERN	-1,135.260	23 Nov 17				0.00	-892.89	-892.89	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 CAD / USD EX.RATE 1.264047 WITH NORTHERN TRUST	1,494.200	23 Oct 17				0.00	1,182.08	1,182.08	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 CAD / USD EX.RATE 1.264047 WITH NORTHERN TRUST	7,037.200	23 Oct 17				0.00	5,567.20	5,567.20	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 CAD / USD EX.RATE 1.2643 WITH NORTHERN TRUST	62,910.220	23 Oct 17				0.00	49,758.93	49,200.50	-558.43

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 OCT 2017 CAD / USD EX.RATE 1.2643 WITH NORTHERN TRUST	130,897.620	23 Oct 17				0.00	103,533.67	102,052.49	-1,481.18
FX DEAL TRANSACTED ON 23 OCT 2017 USD / CAD EX.RATE 0.7904513 WITH NORTHERN	-248,745.180	23 Oct 17				0.00	-196,620.96	-196,620.96	0.00
FX DEAL TRANSACTED ON 24 APR 2017 CAD / USD EX.RATE 1.34863 WITH NORTHERN TRUST	14,212.580	24 Apr 17				0.00	10,538.53	10,538.53	0.00
FX DEAL TRANSACTED ON 24 APR 2017 CAD / USD EX.RATE 1.34863 WITH NORTHERN TRUST	13,568.480	24 Apr 17				0.00	10,060.94	10,060.94	0.00
FX DEAL TRANSACTED ON 24 APR 2017 CAD / USD EX.RATE 1.3489 WITH NORTHERN TRUST	46,546.460	24 Apr 17				0.00	34,506.98	34,506.98	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / CAD EX.RATE 1.352 WITH NORTHERN TRUST	-4.750	24 Apr 17				0.00	-3.51	-3.51	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 CAD / USD EX.RATE 1.310493 WITH NORTHERN TRUST	123,806.810	24 Feb 17				0.00	94,473.46	94,473.46	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 USD / CAD EX.RATE 0.7632423 WITH NORTHERN	-59.480	24 Feb 17				0.00	-45.40	-45.40	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 USD / CAD EX.RATE 0.7599362 WITH NORTHERN	-44,793.670	24 Jan 17				0.00	-34,040.33	-34,040.33	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 CAD / USD EX.RATE 1.25015 WITH NORTHERN TRUST	5,289.810	24 Jul 17				0.00	4,231.34	4,231.34	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 CAD / USD EX.RATE 1.25015 WITH NORTHERN TRUST	15,772.820	24 Jul 17				0.00	12,616.74	12,616.74	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 CAD / USD EX.RATE 1.251681 WITH NORTHERN TRUST	496,359.000	24 Jul 17				0.00	396,553.91	396,553.91	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 CAD / USD EX.RATE 1.2517 WITH NORTHERN TRUST	58,375.000	24 Jul 17				0.00	46,636.57	46,636.57	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / CAD EX.RATE 0.7995241 WITH NORTHERN	-1,242,675.000	24 Jul 17				0.00	-993,548.64	-1,011,291.50	-17,742.86
FX DEAL TRANSACTED ON 24 JUL 2017 USD / CAD EX.RATE 0.799904 WITH NORTHERN TRUST	-4,585.440	24 Jul 17				0.00	-3,667.91	-3,667.91	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 JUL 2017 USD / CAD EX.RATE 0.799904 WITH NORTHERN TRUST	-14,352.000	24 Jul 17				0.00	-11,480.22	-11,480.22	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 CAD / USD EX.RATE 1.336933 WITH NORTHERN TRUST	97.800	24 Mar 17				0.00	73.15	73.15	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 CAD / USD EX.RATE 1.336933 WITH NORTHERN TRUST	9,929.900	24 Mar 17				0.00	7,427.37	7,427.37	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 CAD / USD EX.RATE 1.336933 WITH NORTHERN TRUST	7,447.400	24 Mar 17				0.00	5,570.51	5,570.51	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 CAD / USD EX.RATE 1.336933 WITH NORTHERN TRUST	97.800	24 Mar 17				0.00	73.15	73.15	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 CAD / USD EX.RATE 1.336933 WITH NORTHERN TRUST	28,818.200	24 Mar 17				0.00	21,555.46	21,555.46	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 CAD / USD EX.RATE 1.336933 WITH NORTHERN TRUST	19,131.000	24 Mar 17				0.00	14,309.62	14,309.62	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / CAD EX.RATE 0.7472283 WITH NORTHERN	-147,400.930	24 Mar 17				0.00	-110,142.15	-110,142.15	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / CAD EX.RATE 0.7472345 WITH NORTHERN	-17,008.570	24 Mar 17				0.00	-12,709.39	-12,709.39	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / CAD EX.RATE 0.74744 WITH NORTHERN TRUST	-59.480	24 Mar 17				0.00	-44.46	-44.46	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / CAD EX.RATE 0.74744 WITH NORTHERN TRUST	-63.820	24 Mar 17				0.00	-47.70	-47.70	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	20,835.100	24 May 17				0.00	15,505.41	15,505.41	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	15,904.080	24 May 17				0.00	11,835.76	11,835.76	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	29,739.450	24 May 17				0.00	22,132.00	22,132.00	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	21,001.800	24 May 17				0.00	15,629.47	15,629.47	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 MAY 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	53,204.560	24 May 17				0.00	39,594.65	39,594.65	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 CAD / USD EX.RATE 1.350415 WITH NORTHERN TRUST	275,000.000	24 May 17				0.00	203,641.10	203,641.10	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / CAD EX.RATE 0.7390437 WITH NORTHERN	-4.750	24 May 17				0.00	-3.51	-3.51	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / CAD EX.RATE 0.7407852 WITH NORTHERN	-275,000.000	24 May 17				0.00	-203,715.93	-207,125.10	-3,409.17
FX DEAL TRANSACTED ON 24 MAY 2017 USD / CAD EX.RATE 0.7441966 WITH NORTHERN	-32,375.000	24 May 17				0.00	-24,093.36	-24,093.36	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / CAD EX.RATE 0.7441966 WITH NORTHERN	-54,931.100	24 May 17				0.00	-40,879.54	-40,879.54	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 CAD / USD EX.RATE 1.270746 WITH NORTHERN TRUST	2,003.380	24 Nov 17				0.00	1,576.54	1,576.54	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 CAD / USD EX.RATE 1.270746 WITH NORTHERN TRUST	35,984.550	24 Nov 17				0.00	28,317.66	28,317.66	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 CAD / USD EX.RATE 1.270746 WITH NORTHERN TRUST	9,482.580	24 Nov 17				0.00	7,462.22	7,462.22	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 CAD / USD EX.RATE 1.270746 WITH NORTHERN TRUST	170,363.590	24 Nov 17				0.00	134,065.81	134,065.81	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 CAD / USD EX.RATE 1.267653 WITH NORTHERN TRUST	1,867.750	24 Oct 17				0.00	1,473.39	1,473.39	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 CAD / USD EX.RATE 1.267653 WITH NORTHERN TRUST	1,731.340	24 Oct 17				0.00	1,365.78	1,365.78	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / CAD EX.RATE 0.7882892 WITH NORTHERN	-69,315.850	24 Oct 17				0.00	-54,640.93	-54,640.93	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / CAD EX.RATE 0.7888594 WITH NORTHERN	-66,880.230	24 Oct 17				0.00	-52,759.10	-52,759.10	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / CAD EX.RATE 0.7888594 WITH NORTHERN	-30,008.160	24 Oct 17				0.00	-23,672.22	-23,672.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 APR 2017 CAD / USD EX.RATE 1.359728 WITH NORTHERN TRUST	91,304.660	25 Apr 17				0.00	67,149.21	67,149.21	0.00
FX DEAL TRANSACTED ON 25 APR 2017 CAD / USD EX.RATE 1.359728 WITH NORTHERN TRUST	564.000	25 Apr 17				0.00	414.79	414.79	0.00
FX DEAL TRANSACTED ON 25 APR 2017 CAD / USD EX.RATE 1.359728 WITH NORTHERN TRUST	1,034.000	25 Apr 17				0.00	760.45	760.45	0.00
FX DEAL TRANSACTED ON 25 APR 2017 CAD / USD EX.RATE 1.359728 WITH NORTHERN TRUST	87,153.560	25 Apr 17				0.00	64,096.32	64,096.32	0.00
FX DEAL TRANSACTED ON 25 APR 2017 CAD / USD EX.RATE 1.36 WITH NORTHERN TRUST	96,644.940	25 Apr 17				0.00	71,062.46	71,062.46	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / CAD EX.RATE 0.7343761 WITH NORTHERN	-9,267.500	25 Apr 17				0.00	-6,805.83	-6,805.83	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / CAD EX.RATE 0.7343761 WITH NORTHERN	-12,900.000	25 Apr 17				0.00	-9,473.45	-9,473.45	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 CAD / USD EX.RATE 1.3087 WITH NORTHERN TRUST	92,908.410	25 Jan 17				0.00	70,992.90	70,992.90	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / CAD EX.RATE 0.7651789 WITH NORTHERN	-9,148,084.000	25 Jan 17				0.00	-6,999,920.42	-6,795,486.56	204,433.86
FX DEAL TRANSACTED ON 25 JUL 2017 CAD / USD EX.RATE 1.252649 WITH NORTHERN TRUST	44,003.660	25 Jul 17				0.00	35,128.48	35,128.48	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 CAD / USD EX.RATE 1.252649 WITH NORTHERN TRUST	131,299.480	25 Jul 17				0.00	104,817.45	104,817.45	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 CAD / USD EX.RATE 1.2529 WITH NORTHERN TRUST	94,349.160	25 Jul 17				0.00	75,304.62	75,304.62	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 CAD / USD EX.RATE 1.2529 WITH NORTHERN TRUST	45,586.750	25 Jul 17				0.00	36,384.99	36,384.99	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / CAD EX.RATE 0.7983082 WITH NORTHERN	-37,520.140	25 Jul 17				0.00	-29,952.64	-29,952.64	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / CAD EX.RATE 0.7983082 WITH NORTHERN	-119,070.900	25 Jul 17				0.00	-95,055.28	-95,055.28	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 MAY 2017 CAD / USD EX.RATE 1.344369 WITH NORTHERN TRUST	986.060	25 May 17				0.00	733.47	733.47	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 CAD / USD EX.RATE 1.344369 WITH NORTHERN TRUST	20,310.850	25 May 17				0.00	15,108.09	15,108.09	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 CAD / USD EX.RATE 1.344369 WITH NORTHERN TRUST	13,780.730	25 May 17				0.00	10,250.70	10,250.70	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 CAD / USD EX.RATE 1.344369 WITH NORTHERN TRUST	15,375.020	25 May 17				0.00	11,436.61	11,436.61	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 CAD / USD EX.RATE 1.344369 WITH NORTHERN TRUST	51,339.430	25 May 17				0.00	38,188.50	38,188.50	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / CAD EX.RATE 0.7438434 WITH NORTHERN	-31,556.380	25 May 17				0.00	-23,473.00	-23,473.00	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / CAD EX.RATE 0.7438434 WITH NORTHERN	-70,481.380	25 May 17				0.00	-52,427.11	-52,427.11	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 CAD / USD EX.RATE 1.279056 WITH NORTHERN TRUST	8,623.460	25 Oct 17				0.00	6,742.05	6,742.05	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 CAD / USD EX.RATE 1.279056 WITH NORTHERN TRUST	7,994.930	25 Oct 17				0.00	6,250.65	6,250.65	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 USD / CAD EX.RATE 0.780823 WITH NORTHERN TRUST	-105,721.450	25 Oct 17				0.00	-82,549.74	-82,549.74	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 USD / CAD EX.RATE 0.7818266 WITH NORTHERN	-84,700.100	25 Oct 17				0.00	-66,220.79	-66,220.79	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 USD / CAD EX.RATE 0.7818266 WITH NORTHERN	-83,051.680	25 Oct 17				0.00	-64,932.01	-64,932.01	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 USD / CAD EX.RATE 0.7818266 WITH NORTHERN	-37,264.640	25 Oct 17				0.00	-29,134.49	-29,134.49	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 USD / CAD EX.RATE 0.7818266 WITH NORTHERN	-38,002.790	25 Oct 17				0.00	-29,711.59	-29,711.59	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 CAD / USD EX.RATE 1.233853 WITH NORTHERN TRUST	1,174.320	25 Sep 17				0.00	951.75	951.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 SEP 2017 CAD / USD EX.RATE 1.233853 WITH NORTHERN TRUST	97.200	25 Sep 17				0.00	78.78	78.78	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 CAD / USD EX.RATE 1.233853 WITH NORTHERN TRUST	24,127.300	25 Sep 17				0.00	19,554.44	19,554.44	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 CAD / USD EX.RATE 1.233853 WITH NORTHERN TRUST	5,529.090	25 Sep 17				0.00	4,481.16	4,481.16	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 CAD / USD EX.RATE 1.233853 WITH NORTHERN TRUST	388.800	25 Sep 17				0.00	315.11	315.11	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / CAD EX.RATE 0.8087343 WITH NORTHERN	-19.790	25 Sep 17				0.00	-16.00	-16.00	0.00
FX DEAL TRANSACTED ON 26 APR 2017 CAD / USD EX.RATE 1.355329 WITH NORTHERN TRUST	7,455.540	26 Apr 17				0.00	5,500.91	5,500.91	0.00
FX DEAL TRANSACTED ON 26 APR 2017 CAD / USD EX.RATE 1.355329 WITH NORTHERN TRUST	14,486.700	26 Apr 17				0.00	10,688.70	10,688.70	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 CAD / USD EX.RATE 1.270146 WITH NORTHERN TRUST	9,931.470	26 Dec 17				0.00	7,819.16	7,819.16	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 CAD / USD EX.RATE 1.270146 WITH NORTHERN TRUST	18,611.780	26 Dec 17				0.00	14,653.26	14,653.26	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 USD / CAD EX.RATE 0.7870917 WITH NORTHERN	-78,835.050	26 Dec 17				0.00	-62,050.41	-62,050.41	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 CAD / USD EX.RATE 1.244851 WITH NORTHERN TRUST	4,410.470	26 Jul 17				0.00	3,542.97	3,542.97	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 CAD / USD EX.RATE 1.244851 WITH NORTHERN TRUST	13,183.740	26 Jul 17				0.00	10,590.62	10,590.62	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 CAD / USD EX.RATE 1.253049 WITH NORTHERN TRUST	20,944.760	26 Jul 17				0.00	16,715.04	16,715.04	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 CAD / USD EX.RATE 1.253049 WITH NORTHERN TRUST	62,485.800	26 Jul 17				0.00	49,867.00	49,867.00	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 CAD / USD EX.RATE 1.2533 WITH NORTHERN TRUST	1,178,323.000	26 Jul 17				0.00	940,176.33	940,176.33	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 JUL 2017 USD / CAD EX.RATE 0.7980534 WITH NORTHERN	-17,835.300	26 Jul 17				0.00	-14,233.52	-14,233.52	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 USD / CAD EX.RATE 0.7980534 WITH NORTHERN	-56,674.090	26 Jul 17				0.00	-45,228.95	-45,228.95	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 USD / CAD EX.RATE 0.7984733 WITH NORTHERN	-1,178,323.000	26 Jul 17				0.00	-940,859.48	-958,921.71	-18,062.23
FX DEAL TRANSACTED ON 26 JUL 2017 USD / CAD EX.RATE 0.803309 WITH NORTHERN TRUST	-4,123.800	26 Jul 17				0.00	-3,312.69	-3,312.69	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 USD / CAD EX.RATE 0.803309 WITH NORTHERN TRUST	-12,692.820	26 Jul 17				0.00	-10,196.26	-10,196.26	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 CAD / USD EX.RATE 1.323535 WITH NORTHERN TRUST	5,508.000	26 Jun 17				0.00	4,161.58	4,161.58	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 CAD / USD EX.RATE 1.323535 WITH NORTHERN TRUST	19,584.000	26 Jun 17				0.00	14,796.74	14,796.74	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 CAD / USD EX.RATE 1.345769 WITH NORTHERN TRUST	15,660.000	26 May 17				0.00	11,636.47	11,636.47	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 CAD / USD EX.RATE 1.345769 WITH NORTHERN TRUST	13,110.660	26 May 17				0.00	9,742.13	9,742.13	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 CAD / USD EX.RATE 1.345769 WITH NORTHERN TRUST	20,367.600	26 May 17				0.00	15,134.54	15,134.54	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 CAD / USD EX.RATE 1.345769 WITH NORTHERN TRUST	51,258.460	26 May 17				0.00	38,088.60	38,088.60	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / CAD EX.RATE 0.7430696 WITH NORTHERN	-32,255.780	26 May 17				0.00	-23,968.29	-23,968.29	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / CAD EX.RATE 0.7430696 WITH NORTHERN	-236,387.480	26 May 17				0.00	-175,652.34	-175,652.34	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 CAD / USD EX.RATE 1.283057 WITH NORTHERN TRUST	2,439.400	26 Oct 17				0.00	1,901.24	1,901.24	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 CAD / USD EX.RATE 1.283057 WITH NORTHERN TRUST	672.690	26 Oct 17				0.00	524.29	524.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 OCT 2017 CAD / USD EX.RATE 1.283057 WITH NORTHERN TRUST	21,992.960	26 Oct 17				0.00	17,141.06	17,141.06	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 CAD / USD EX.RATE 1.283057 WITH NORTHERN TRUST	2,261.540	26 Oct 17				0.00	1,762.62	1,762.62	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 CAD / USD EX.RATE 1.283057 WITH NORTHERN TRUST	20,834.550	26 Oct 17				0.00	16,238.21	16,238.21	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 CAD / USD EX.RATE 1.283057 WITH NORTHERN TRUST	55,719.300	26 Oct 17				0.00	43,426.99	43,426.99	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 CAD / USD EX.RATE 1.283057 WITH NORTHERN TRUST	638.160	26 Oct 17				0.00	497.37	497.37	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / CAD EX.RATE 0.7777519 WITH NORTHERN	-41,330.560	26 Oct 17				0.00	-32,144.92	-32,144.92	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / CAD EX.RATE 0.7777519 WITH NORTHERN	-18,542.050	26 Oct 17				0.00	-14,421.12	-14,421.12	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / CAD EX.RATE 0.7781193 WITH NORTHERN	-64,172.460	26 Oct 17				0.00	-49,933.83	-49,933.83	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / CAD EX.RATE 0.7793886 WITH NORTHERN	-99,185.070	26 Oct 17				0.00	-77,303.71	-77,303.71	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / CAD EX.RATE 0.7793886 WITH NORTHERN	-65,907.500	26 Oct 17				0.00	-51,367.55	-51,367.55	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / CAD EX.RATE 0.7793886 WITH NORTHERN	-29,570.150	26 Oct 17				0.00	-23,046.64	-23,046.64	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / CAD EX.RATE 0.7793886 WITH NORTHERN	-44,501.330	26 Oct 17				0.00	-34,683.83	-34,683.83	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 CAD / USD EX.RATE 1.238452 WITH NORTHERN TRUST	48.850	26 Sep 17				0.00	39.44	39.44	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 CAD / USD EX.RATE 1.238452 WITH NORTHERN TRUST	76,998.600	26 Sep 17				0.00	62,173.26	62,173.26	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 CAD / USD EX.RATE 1.238452 WITH NORTHERN TRUST	244.250	26 Sep 17				0.00	197.22	197.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 SEP 2017 USD / CAD EX.RATE 0.8071025 WITH NORTHERN	-18.180	26 Sep 17				0.00	-14.67	-14.67	0.00
FX DEAL TRANSACTED ON 27 APR 2017 CAD / USD EX.RATE 1.365273 WITH NORTHERN TRUST	111.300	27 Apr 17				0.00	81.52	81.52	0.00
FX DEAL TRANSACTED ON 27 APR 2017 CAD / USD EX.RATE 1.365273 WITH NORTHERN TRUST	742.000	27 Apr 17				0.00	543.48	543.48	0.00
FX DEAL TRANSACTED ON 27 APR 2017 CAD / USD EX.RATE 1.365273 WITH NORTHERN TRUST	2,485.700	27 Apr 17				0.00	1,820.66	1,820.66	0.00
FX DEAL TRANSACTED ON 27 APR 2017 CAD / USD EX.RATE 1.365273 WITH NORTHERN TRUST	408.100	27 Apr 17				0.00	298.91	298.91	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / CAD EX.RATE 0.731743 WITH NORTHERN TRUST	-33,591.240	27 Apr 17				0.00	-24,580.16	-24,580.16	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / CAD EX.RATE 0.7324542 WITH NORTHERN	-4,546.920	27 Apr 17				0.00	-3,330.41	-3,330.41	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 CAD / USD EX.RATE 1.314992 WITH NORTHERN TRUST	219,579.560	27 Feb 17				0.00	166,981.67	166,981.67	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / CAD EX.RATE 0.7960516 WITH NORTHERN	-301,554.000	27 Jul 17				0.00	-240,052.54	-240,052.54	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / CAD EX.RATE 0.7965944 WITH NORTHERN	-427,857.700	27 Jul 17				0.00	-340,829.05	-340,829.05	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 CAD / USD EX.RATE 1.312945 WITH NORTHERN TRUST	4,900,284.000	27 Jun 17				0.00	3,732,284.29	3,987,861.33	255,577.04
FX DEAL TRANSACTED ON 27 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	324.400	27 Mar 17				0.00	242.50	242.50	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	3,409.000	27 Mar 17				0.00	2,548.34	2,548.34	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	455.500	27 Mar 17				0.00	340.50	340.50	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	1,135.400	27 Mar 17				0.00	848.75	848.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	819.900	27 Mar 17				0.00	612.90	612.90	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	3,238.550	27 Mar 17				0.00	2,420.93	2,420.93	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 USD / CAD EX.RATE 0.7470492 WITH NORTHERN	-12.800	27 Mar 17				0.00	-9.56	-9.56	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 USD / CAD EX.RATE 0.7856972 WITH NORTHERN	-6,183.240	27 Nov 17				0.00	-4,858.15	-4,858.15	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 USD / CAD EX.RATE 0.7856972 WITH NORTHERN	-32,583.390	27 Nov 17				0.00	-25,600.68	-25,600.68	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 CAD / USD EX.RATE 1.288442 WITH NORTHERN TRUST	296.380	27 Oct 17				0.00	230.03	230.03	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 CAD / USD EX.RATE 1.288442 WITH NORTHERN TRUST	1,362.610	27 Oct 17				0.00	1,057.56	1,057.56	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 CAD / USD EX.RATE 1.288442 WITH NORTHERN TRUST	37,500.760	27 Oct 17				0.00	29,105.51	29,105.51	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 CAD / USD EX.RATE 1.288442 WITH NORTHERN TRUST	1,263.320	27 Oct 17				0.00	980.50	980.50	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 CAD / USD EX.RATE 1.288442 WITH NORTHERN TRUST	20,538.000	27 Oct 17				0.00	15,940.18	15,940.18	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 CAD / USD EX.RATE 1.288442 WITH NORTHERN TRUST	274.630	27 Oct 17				0.00	213.15	213.15	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 USD / CAD EX.RATE 0.7761312 WITH NORTHERN	-29,001.750	27 Oct 17				0.00	-22,509.16	-22,509.16	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 USD / CAD EX.RATE 0.7773088 WITH NORTHERN	-349,294.630	27 Oct 17				0.00	-271,509.79	-271,509.79	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 CAD / USD EX.RATE 1.236353 WITH NORTHERN TRUST	10,748.600	27 Sep 17				0.00	8,693.80	8,693.80	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 CAD / USD EX.RATE 1.236353 WITH NORTHERN TRUST	4,425.200	27 Sep 17				0.00	3,579.24	3,579.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 SEP 2017 CAD / USD EX.RATE 1.236353 WITH NORTHERN TRUST	13,381.500	27 Sep 17				0.00	10,823.37	10,823.37	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 CAD / USD EX.RATE 1.236353 WITH NORTHERN TRUST	20,827.300	27 Sep 17				0.00	16,845.76	16,845.76	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 CAD / USD EX.RATE 1.236353 WITH NORTHERN TRUST	50,465.400	27 Sep 17				0.00	40,817.95	40,817.95	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CAD EX.RATE 0.8026326 WITH NORTHERN	-31.200	27 Sep 17				0.00	-25.04	-25.04	0.00
FX DEAL TRANSACTED ON 28 APR 2017 CAD / USD EX.RATE 1.366827 WITH NORTHERN TRUST	2,385.100	28 Apr 17				0.00	1,744.99	1,744.99	0.00
FX DEAL TRANSACTED ON 28 APR 2017 CAD / USD EX.RATE 1.366827 WITH NORTHERN TRUST	7,937.300	28 Apr 17				0.00	5,807.10	5,807.10	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / CAD EX.RATE 0.7316215 WITH NORTHERN	-643.500	28 Apr 17				0.00	-470.80	-470.80	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 CAD / USD EX.RATE 1.258748 WITH NORTHERN TRUST	5,760.910	28 Dec 17				0.00	4,576.70	4,576.70	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 CAD / USD EX.RATE 1.258748 WITH NORTHERN TRUST	10,796.080	28 Dec 17				0.00	8,576.84	8,576.84	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 USD / CAD EX.RATE 0.7937138 WITH NORTHERN	-32,399.140	28 Dec 17				0.00	-25,715.64	-25,715.64	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 CAD / USD EX.RATE 1.3243 WITH NORTHERN TRUST	190,390.090	28 Feb 17				0.00	143,766.59	143,766.59	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 CAD / USD EX.RATE 1.3243 WITH NORTHERN TRUST	164,647.180	28 Feb 17				0.00	124,327.71	124,327.71	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 CAD / USD EX.RATE 1.328192 WITH NORTHERN TRUST	72,359.130	28 Feb 17				0.00	54,479.42	54,479.42	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / CAD EX.RATE 0.7526153 WITH NORTHERN	-84.830	28 Feb 17				0.00	-63.84	-63.84	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 CAD / USD EX.RATE 1.243881 WITH NORTHERN TRUST	635,648.400	28 Jul 17				0.00	511,020.27	511,020.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 JUL 2017 USD / CAD EX.RATE 0.8034064 WITH NORTHERN	-24,623.240	28 Jul 17				0.00	-19,782.47	-19,782.47	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 CAD / USD EX.RATE 1.338668 WITH NORTHERN TRUST	15,043.230	28 Mar 17				0.00	11,237.46	11,237.46	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 CAD / USD EX.RATE 1.338668 WITH NORTHERN TRUST	1,956.730	28 Mar 17				0.00	1,461.70	1,461.70	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 CAD / USD EX.RATE 1.338668 WITH NORTHERN TRUST	3,086.180	28 Mar 17				0.00	2,305.41	2,305.41	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 CAD / USD EX.RATE 1.338668 WITH NORTHERN TRUST	3,791.560	28 Mar 17				0.00	2,832.34	2,832.34	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 CAD / USD EX.RATE 1.338668 WITH NORTHERN TRUST	2,956.620	28 Mar 17				0.00	2,208.63	2,208.63	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 CAD / USD EX.RATE 1.338668 WITH NORTHERN TRUST	58,220.700	28 Mar 17				0.00	43,491.52	43,491.52	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / CAD EX.RATE 0.7470112 WITH NORTHERN	-17,324.170	28 Mar 17				0.00	-12,941.35	-12,941.35	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / CAD EX.RATE 0.7470112 WITH NORTHERN	-110,064.000	28 Mar 17				0.00	-82,219.04	-82,219.04	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / CAD EX.RATE 0.7473976 WITH NORTHERN	-193,413.500	28 Mar 17				0.00	-144,556.78	-144,556.78	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / CAD EX.RATE 0.7801797 WITH NORTHERN	-13,524.940	28 Nov 17				0.00	-10,551.88	-10,551.88	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / CAD EX.RATE 0.7801797 WITH NORTHERN	-71,276.830	28 Nov 17				0.00	-55,608.74	-55,608.74	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / CAD EX.RATE 0.7802747 WITH NORTHERN	-994.170	28 Nov 17				0.00	-775.73	-775.73	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / CAD EX.RATE 0.7803441 WITH NORTHERN	-381,210.720	28 Nov 17				0.00	-297,475.52	-297,475.52	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 CAD / USD EX.RATE 1.246151 WITH NORTHERN TRUST	1,435.500	28 Sep 17				0.00	1,151.95	1,151.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 SEP 2017 CAD / USD EX.RATE 1.246151 WITH NORTHERN TRUST	1,717.200	28 Sep 17				0.00	1,378.00	1,378.00	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 CAD / USD EX.RATE 1.246151 WITH NORTHERN TRUST	6,699.000	28 Sep 17				0.00	5,375.75	5,375.75	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 CAD / USD EX.RATE 1.246151 WITH NORTHERN TRUST	7,965.900	28 Sep 17				0.00	6,392.40	6,392.40	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 CAD / USD EX.RATE 1.246151 WITH NORTHERN TRUST	53,526.000	28 Sep 17				0.00	42,953.06	42,953.06	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / CAD EX.RATE 0.8037358 WITH NORTHERN	-227,348.240	28 Sep 17				0.00	-182,727.91	-182,727.91	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 CAD / USD EX.RATE 1.29875 WITH NORTHERN TRUST	3,253,158.000	29 Jun 17				0.00	2,504,837.73	2,647,426.76	142,589.03
FX DEAL TRANSACTED ON 29 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	5,600.530	29 Mar 17				0.00	4,186.59	4,186.59	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	35.000	29 Mar 17				0.00	26.16	26.16	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	46,035.020	29 Mar 17				0.00	34,412.74	34,412.74	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	3,336.770	29 Mar 17				0.00	2,494.35	2,494.35	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	67.230	29 Mar 17				0.00	50.26	50.26	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	3,196.540	29 Mar 17				0.00	2,389.52	2,389.52	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	21,674.840	29 Mar 17				0.00	16,202.68	16,202.68	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	178,170.370	29 Mar 17				0.00	133,188.39	133,188.39	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / CAD EX.RATE 0.7475339 WITH NORTHERN	-50,562.200	29 Mar 17				0.00	-37,796.96	-37,796.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 MAR 2017 USD / CAD EX.RATE 0.7475339 WITH NORTHERN	-107,940.000	29 Mar 17				0.00	-80,688.81	-80,688.81	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 CAD / USD EX.RATE 1.343431 WITH NORTHERN TRUST	15,501.650	29 May 17				0.00	11,538.85	11,538.85	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 CAD / USD EX.RATE 1.343431 WITH NORTHERN TRUST	13,399.080	29 May 17				0.00	9,973.78	9,973.78	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 CAD / USD EX.RATE 1.343431 WITH NORTHERN TRUST	20,741.400	29 May 17				0.00	15,439.13	15,439.13	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 CAD / USD EX.RATE 1.343431 WITH NORTHERN TRUST	1,006.500	29 May 17				0.00	749.20	749.20	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 CAD / USD EX.RATE 1.343431 WITH NORTHERN TRUST	52,544.880	29 May 17				0.00	39,112.45	39,112.45	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 USD / CAD EX.RATE 0.7443628 WITH NORTHERN	-33,499.060	29 May 17				0.00	-24,935.45	-24,935.45	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / CAD EX.RATE 0.7771215 WITH NORTHERN	-35,291.120	29 Nov 17				0.00	-27,425.49	-27,425.49	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / CAD EX.RATE 0.777994 WITH NORTHERN TRUST	-5,496.010	29 Nov 17				0.00	-4,275.86	-4,275.86	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / CAD EX.RATE 0.777994 WITH NORTHERN TRUST	-28,959.840	29 Nov 17				0.00	-22,530.58	-22,530.58	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 CAD / USD EX.RATE 1.25025 WITH NORTHERN TRUST	906.300	29 Sep 17				0.00	724.90	724.90	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 CAD / USD EX.RATE 1.25025 WITH NORTHERN TRUST	2,488.200	29 Sep 17				0.00	1,990.16	1,990.16	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 CAD / USD EX.RATE 1.25025 WITH NORTHERN TRUST	4,197.600	29 Sep 17				0.00	3,357.41	3,357.41	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 CAD / USD EX.RATE 1.25025 WITH NORTHERN TRUST	11,579.700	29 Sep 17				0.00	9,261.91	9,261.91	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / CAD EX.RATE 0.8018661 WITH NORTHERN	-3,531,568.070	29 Sep 17				0.00	-2,831,844.73	-2,831,844.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 JAN 2017 USD / CAD EX.RATE 0.7636502 WITH NORTHERN	-50,763.260	30 Jan 17				0.00	-38,765.38	-38,765.38	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 CAD / USD EX.RATE 1.2993 WITH NORTHERN TRUST	1.460	30 Jun 17				0.00	1.12	1.12	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / CAD EX.RATE 0.7696452 WITH NORTHERN	-121.070	30 Jun 17				0.00	-93.18	-93.18	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / CAD EX.RATE 0.7696452 WITH NORTHERN	-54.690	30 Jun 17				0.00	-42.09	-42.09	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.328734 WITH NORTHERN TRUST	1,265.850	30 Mar 17				0.00	952.67	952.67	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.328734 WITH NORTHERN TRUST	15,756.290	30 Mar 17				0.00	11,858.12	11,858.12	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.328734 WITH NORTHERN TRUST	769.090	30 Mar 17				0.00	578.81	578.81	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.328734 WITH NORTHERN TRUST	1,735.250	30 Mar 17				0.00	1,305.94	1,305.94	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.328734 WITH NORTHERN TRUST	60,983.360	30 Mar 17				0.00	45,895.84	45,895.84	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.328734 WITH NORTHERN TRUST	1,662.670	30 Mar 17				0.00	1,251.32	1,251.32	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.328734 WITH NORTHERN TRUST	2,977.080	30 Mar 17				0.00	2,240.54	2,240.54	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.328734 WITH NORTHERN TRUST	1,212.800	30 Mar 17				0.00	912.75	912.75	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.332933 WITH NORTHERN TRUST	43,052.460	30 Mar 17				0.00	32,299.04	32,299.04	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.332933 WITH NORTHERN TRUST	166,623.750	30 Mar 17				0.00	125,005.35	125,005.35	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / CAD EX.RATE 0.7525961 WITH NORTHERN	-16,503.350	30 Mar 17				0.00	-12,420.36	-12,420.36	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 MAR 2017 USD / CAD EX.RATE 0.7525961 WITH NORTHERN	-69,058.600	30 Mar 17				0.00	-51,973.23	-51,973.23	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 CAD / USD EX.RATE 1.346083 WITH NORTHERN TRUST	111,644.170	30 May 17				0.00	82,940.03	82,940.03	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 CAD / USD EX.RATE 1.3461 WITH NORTHERN TRUST	139,048.090	30 May 17				0.00	103,297.00	103,297.00	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / CAD EX.RATE 0.7752539 WITH NORTHERN	-477,904.870	30 Nov 17				0.00	-370,497.61	-370,497.61	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / CAD EX.RATE 0.7759409 WITH NORTHERN	-285.600	30 Nov 17				0.00	-221.61	-221.61	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / CAD EX.RATE 0.7759409 WITH NORTHERN	-1,504.750	30 Nov 17				0.00	-1,167.60	-1,167.60	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 CAD / USD EX.RATE 1.283043 WITH NORTHERN TRUST	4,621.420	30 Oct 17				0.00	3,601.92	3,601.92	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 CAD / USD EX.RATE 1.283043 WITH NORTHERN TRUST	7,940.900	30 Oct 17				0.00	6,189.11	6,189.11	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 CAD / USD EX.RATE 1.283043 WITH NORTHERN TRUST	4,284.500	30 Oct 17				0.00	3,339.33	3,339.33	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 USD / CAD EX.RATE 0.7777259 WITH NORTHERN	-25,595.210	30 Oct 17				0.00	-19,906.06	-19,906.06	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 USD / CAD EX.RATE 0.7793971 WITH NORTHERN	-13,289.630	30 Oct 17				0.00	-10,357.90	-10,357.90	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / CAD EX.RATE 0.7917656 WITH NORTHERN	-257.740	31 Aug 17				0.00	-204.07	-204.07	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / CAD EX.RATE 0.7648184 WITH NORTHERN	-84.830	31 Jan 17				0.00	-64.88	-64.88	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / CAD EX.RATE 0.7648184 WITH NORTHERN	-11,497.000	31 Jan 17				0.00	-8,793.12	-8,793.12	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / CAD EX.RATE 0.800064 WITH NORTHERN TRUST	-212.210	31 Jul 17				0.00	-169.78	-169.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 JUL 2017 USD / CAD EX.RATE 0.8012596 WITH NORTHERN	-2,368,764.000	31 Jul 17				0.00	-1,897,994.85	-1,927,705.08	-29,710.23
FX DEAL TRANSACTED ON 31 MAR 2017 CAD / USD EX.RATE 1.33205 WITH NORTHERN TRUST	12,629,952.130	31 Mar 17				0.00	9,481,590.13	9,512,655.07	31,064.94
FX DEAL TRANSACTED ON 31 MAR 2017 CAD / USD EX.RATE 1.333455 WITH NORTHERN TRUST	17,766,494.000	31 Mar 17				0.00	13,323,654.72	13,226,990.77	-96,663.95
FX DEAL TRANSACTED ON 31 MAR 2017 CAD / USD EX.RATE 1.334067 WITH NORTHERN TRUST	625.600	31 Mar 17				0.00	468.94	468.94	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 CAD / USD EX.RATE 1.334067 WITH NORTHERN TRUST	586.500	31 Mar 17				0.00	439.63	439.63	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CAD EX.RATE 0.7495875 WITH NORTHERN	-16,483.480	31 Mar 17				0.00	-12,355.81	-12,355.81	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CAD EX.RATE 0.7495875 WITH NORTHERN	-129,722.500	31 Mar 17				0.00	-97,238.37	-97,238.37	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CAD EX.RATE 0.7505254 WITH NORTHERN	-56.850	31 Mar 17				0.00	-42.67	-42.67	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CAD EX.RATE 0.7505254 WITH NORTHERN	-84.830	31 Mar 17				0.00	-63.67	-63.67	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CAD EX.RATE 0.752072 WITH NORTHERN TRUST	-718,865.760	31 Mar 17				0.00	-540,638.78	-535,188.92	5,449.86
FX DEAL TRANSACTED ON 31 MAY 2017 CAD / USD EX.RATE 1.3505 WITH NORTHERN TRUST	176,374.180	31 May 17				0.00	130,599.17	130,599.17	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 CAD / USD EX.RATE 1.3505 WITH NORTHERN TRUST	203,950.640	31 May 17				0.00	151,018.62	151,018.62	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 CAD / USD EX.RATE 1.35117 WITH NORTHERN TRUST	32,176.790	31 May 17				0.00	23,814.02	23,814.02	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 CAD / USD EX.RATE 1.35117 WITH NORTHERN TRUST	3,298.430	31 May 17				0.00	2,441.17	2,441.17	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 CAD / USD EX.RATE 1.35117 WITH NORTHERN TRUST	29,491.930	31 May 17				0.00	21,826.96	21,826.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 MAY 2017 CAD / USD EX.RATE 1.35117 WITH NORTHERN TRUST	20,735.400	31 May 17				0.00	15,346.26	15,346.26	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 CAD / USD EX.RATE 1.35117 WITH NORTHERN TRUST	52,529.680	31 May 17				0.00	38,877.18	38,877.18	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 CAD / USD EX.RATE 1.351881 WITH NORTHERN TRUST	221,175.980	31 May 17				0.00	163,606.10	163,606.10	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / CAD EX.RATE 0.7395356 WITH NORTHERN	-152,964.800	31 May 17				0.00	-113,122.91	-113,122.91	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / CAD EX.RATE 0.7400993 WITH NORTHERN	-32,884.310	31 May 17				0.00	-24,337.66	-24,337.66	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / CAD EX.RATE 0.7400993 WITH NORTHERN	-255,846.780	31 May 17				0.00	-189,352.03	-189,352.03	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / CAD EX.RATE 0.7406859 WITH NORTHERN	-274.620	31 May 17				0.00	-203.41	-203.41	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 CAD / USD EX.RATE 1.288642 WITH NORTHERN TRUST	762.520	31 Oct 17				0.00	591.72	591.72	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 CAD / USD EX.RATE 1.288642 WITH NORTHERN TRUST	706.610	31 Oct 17				0.00	548.34	548.34	0.00
Chilean peso - CLP									
FX DEAL TRANSACTED ON 02 FEB 2017 CLP / USD EX.RATE 649.5 WITH NORTHERN TRUST	782,060.000	2 Feb 17				0.00	1,204.10	1,204.10	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / CLP EX.RATE 0.0015848 WITH NORTHERN	-126,109,388.000	4 Oct 17				0.00	-199,856.40	-199,856.40	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / CLP EX.RATE 0.0015848 WITH NORTHERN	-47,914,793.000	4 Oct 17				0.00	-75,934.70	-75,934.70	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / CLP EX.RATE 0.0015635 WITH NORTHERN	-694,550.000	6 Feb 17				0.00	-1,085.91	-1,085.91	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 CLP / USD EX.RATE 678.0 WITH NORTHERN TRUST	256,847,747.000	9 May 17				0.00	378,831.49	378,831.49	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 JUL 2017 USD / CLP EX.RATE 0.0014993 WITH NORTHERN	-48,453,231.000	10 Jul 17				0.00	-72,643.52	-72,643.52	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / CLP EX.RATE 0.0014993 WITH NORTHERN	-10,352,179.000	10 Jul 17				0.00	-15,520.51	-15,520.51	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / CLP EX.RATE 0.0015571 WITH NORTHERN	-4,816,395.000	14 Feb 17				0.00	-7,499.84	-7,499.84	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / CLP EX.RATE 0.0015657 WITH NORTHERN	-7,894,921.000	15 Dec 17				0.00	-12,360.92	-12,360.92	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / CLP EX.RATE 0.001559 WITH NORTHERN TRUST	-5,744,072.000	15 Feb 17				0.00	-8,954.82	-8,954.82	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CLP EX.RATE 0.0015649 WITH NORTHERN	-8,047,557.000	16 Feb 17				0.00	-12,593.99	-12,593.99	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 CLP / USD EX.RATE 641.9 WITH NORTHERN TRUST	374,709,513.000	17 Feb 17				0.00	583,750.60	583,750.60	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 USD / CLP EX.RATE 0.0015516 WITH NORTHERN	-12,648,109.000	17 Feb 17				0.00	-19,624.68	-19,624.68	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 USD / CLP EX.RATE 0.0015884 WITH NORTHERN	-994,700.000	20 Oct 17				0.00	-1,580.02	-1,580.02	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / CLP EX.RATE 0.001553 WITH NORTHERN TRUST	-3,293,855.000	21 Feb 17				0.00	-5,115.48	-5,115.48	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / CLP EX.RATE 0.001553 WITH NORTHERN TRUST	-9,480,340.000	21 Feb 17				0.00	-14,723.31	-14,723.31	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 CLP / USD EX.RATE 656.5 WITH NORTHERN TRUST	85,227,379.000	21 Mar 17				0.00	129,820.84	129,820.84	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CLP EX.RATE 0.0015076 WITH NORTHERN	-38,904,029.000	23 Mar 17				0.00	-58,652.24	-58,652.24	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CLP EX.RATE 0.0015076 WITH NORTHERN	-10,918,588.000	23 Mar 17				0.00	-16,461.01	-16,461.01	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CLP EX.RATE 0.0015076 WITH NORTHERN	-87,830,341.000	23 Mar 17				0.00	-132,414.20	-132,414.20	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CLP EX.RATE 0.0015076 WITH NORTHERN	-56,281,438.000	23 Mar 17				0.00	-84,850.65	-84,850.65	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / CLP EX.RATE 0.0014888 WITH NORTHERN	-3,837,987.000	26 May 17				0.00	-5,713.84	-5,713.84	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / CLP EX.RATE 0.0014994 WITH NORTHERN	-5,489,459.000	28 Apr 17				0.00	-8,230.69	-8,230.69	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / CLP EX.RATE 0.0014994 WITH NORTHERN	-6,643,179.000	28 Apr 17				0.00	-9,960.54	-9,960.54	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / CLP EX.RATE 0.0015396 WITH NORTHERN	-782,060.000	30 Jan 17				0.00	-1,204.10	-1,204.10	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / CLP EX.RATE 0.0014793 WITH NORTHERN	-962,352.000	30 May 17				0.00	-1,423.60	-1,423.60	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / CLP EX.RATE 0.0014793 WITH NORTHERN	-1,104,847.000	30 May 17				0.00	-1,634.39	-1,634.39	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 CLP / USD EX.RATE 645.2 WITH NORTHERN TRUST	22,735,404.000	31 Jan 17				0.00	35,237.76	35,237.76	0.00
Chinese yuan renminbi - CNY									
FX DEAL TRANSACTED ON 01 FEB 2017 CNY / USD EX.RATE 6.9065 WITH NORTHERN TRUST	8,974,571.000	1 Feb 17				0.00	1,299,438.36	1,301,228.22	1,789.86
FX DEAL TRANSACTED ON 02 MAY 2017 USD / CNY EX.RATE 0.1441234 WITH NORTHERN	-6,849,934.000	2 May 17				0.00	-987,235.57	-1,002,786.46	-15,550.89
FX DEAL TRANSACTED ON 14 DEC 2017 CNY / USD EX.RATE 6.6075 WITH NORTHERN TRUST	22,342,889.000	14 Dec 17				0.00	3,381,443.66	3,392,585.41	11,141.75
FX DEAL TRANSACTED ON 14 DEC 2017 USD / CNY EX.RATE 0.1499813 WITH NORTHERN	-22,342,889.000	14 Dec 17				0.00	-3,351,014.47	-3,411,522.94	-60,508.47
FX DEAL TRANSACTED ON 14 MAR 2017 CNY / USD EX.RATE 6.912 WITH NORTHERN TRUST	18,191,911.000	14 Mar 17				0.00	2,631,931.57	2,637,655.65	5,724.08
FX DEAL TRANSACTED ON 14 MAR 2017 USD / CNY EX.RATE 0.1430718 WITH NORTHERN	-18,191,911.000	14 Mar 17				0.00	-2,602,748.55	-2,663,179.23	-60,430.68

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 JUN 2017 CNY / USD EX.RATE 6.8075 WITH NORTHERN TRUST	25,041,845.000	15 Jun 17				0.00	3,678,567.02	3,665,965.69	-12,601.33
FX DEAL TRANSACTED ON 15 JUN 2017 USD / CNY EX.RATE 0.1456346 WITH NORTHERN	-25,041,845.000	15 Jun 17				0.00	-3,646,959.15	-3,776,480.92	-129,521.77
FX DEAL TRANSACTED ON 16 FEB 2017 CNY / USD EX.RATE 6.8765 WITH NORTHERN TRUST	2,195,349.000	16 Feb 17				0.00	319,253.84	318,304.92	-948.92
FX DEAL TRANSACTED ON 18 OCT 2017 CNY / USD EX.RATE 6.654 WITH NORTHERN TRUST	2,698,956.000	18 Oct 17				0.00	405,614.07	409,814.45	4,200.38
FX DEAL TRANSACTED ON 20 DEC 2017 CNY / USD EX.RATE 6.6066 WITH NORTHERN TRUST	25,041,845.000	20 Dec 17				0.00	3,790,428.51	3,790,428.51	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / CNY EX.RATE 0.1513638 WITH NORTHERN	-22,342,889.000	20 Dec 17				0.00	-3,381,904.31	-3,381,904.31	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / CNY EX.RATE 0.1513638 WITH NORTHERN	-2,698,956.000	20 Dec 17				0.00	-408,524.20	-408,524.20	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 CNY / USD EX.RATE 6.8998 WITH NORTHERN TRUST	31,561,831.000	20 Mar 17				0.00	4,574,310.99	4,574,310.99	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / CNY EX.RATE 0.1449317 WITH NORTHERN	-2,200,000.000	20 Mar 17				0.00	-318,849.82	-318,849.82	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / CNY EX.RATE 0.1449317 WITH NORTHERN	-18,191,911.000	20 Mar 17				0.00	-2,636,585.26	-2,636,585.26	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / CNY EX.RATE 0.1449317 WITH NORTHERN	-8,974,571.000	20 Mar 17				0.00	-1,300,700.17	-1,300,700.17	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / CNY EX.RATE 0.1449317 WITH NORTHERN	-2,195,349.000	20 Mar 17				0.00	-318,175.74	-318,175.74	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 CNY / USD EX.RATE 6.8193 WITH NORTHERN TRUST	6,849,934.000	21 Jun 17				0.00	1,004,492.25	1,004,492.25	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 CNY / USD EX.RATE 6.8193 WITH NORTHERN TRUST	18,191,911.000	21 Jun 17				0.00	2,667,709.44	2,667,709.44	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / CNY EX.RATE 0.1466426 WITH NORTHERN	-25,041,845.000	21 Jun 17				0.00	-3,672,201.69	-3,672,201.69	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 SEP 2017 CNY / USD EX.RATE 6.5685 WITH NORTHERN TRUST	25,041,845.000	21 Sep 17				0.00	3,812,414.55	3,776,480.92	-35,933.63
FX DEAL TRANSACTED ON 21 SEP 2017 USD / CNY EX.RATE 0.1511031 WITH NORTHERN	-25,041,845.000	21 Sep 17				0.00	-3,783,899.21	-3,802,399.86	-18,500.65
FX DEAL TRANSACTED ON 25 SEP 2017 CNY / USD EX.RATE 6.5945 WITH NORTHERN TRUST	25,041,845.000	25 Sep 17				0.00	3,797,383.43	3,797,383.43	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / CNY EX.RATE 0.1516415 WITH NORTHERN	-25,041,845.000	25 Sep 17				0.00	-3,797,383.43	-3,797,383.43	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 CNY / USD EX.RATE 6.9263 WITH NORTHERN TRUST	2,200,000.000	30 Jan 17				0.00	317,629.90	318,979.27	1,349.37
Colombian peso - COP									
FX DEAL TRANSACTED ON 04 JAN 2017 USD / COP EX.RATE 0.0003362 WITH NORTHERN	-1,754,259.030	4 Jan 17				0.00	-589.75	-589.75	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / COP EX.RATE 0.0003496 WITH NORTHERN	-1,877,277.600	5 Apr 17				0.00	-656.28	-656.28	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / COP EX.RATE 0.0003412 WITH NORTHERN	-1,495,692.000	5 Oct 17				0.00	-510.35	-510.35	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / COP EX.RATE 0.0003412 WITH NORTHERN	-209,888,242.150	5 Oct 17				0.00	-71,617.10	-71,617.10	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / COP EX.RATE 0.0003412 WITH NORTHERN	-97,511,040.000	5 Oct 17				0.00	-33,272.27	-33,272.27	0.00
FX DEAL TRANSACTED ON 06 JUL 2017 USD / COP EX.RATE 0.0003234 WITH NORTHERN	-1,877,277.600	6 Jul 17				0.00	-607.20	-607.20	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / COP EX.RATE 0.0003231 WITH NORTHERN	-1,721,437.000	7 Jul 17				0.00	-556.19	-556.19	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 COP / USD EX.RATE 2972.35 WITH NORTHERN TRUST	45,619,650.400	10 Mar 17				0.00	15,348.01	15,348.01	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / COP EX.RATE 0.0003254 WITH NORTHERN	-144,732,597.180	11 Jul 17				0.00	-47,098.14	-47,098.14	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 DEC 2017 COP / USD EX.RATE 3026.5 WITH NORTHERN TRUST	2,120,058,994.560	12 Dec 17				0.00	700,498.59	700,498.59	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / COP EX.RATE 0.0003399 WITH NORTHERN	-2,190,850.000	12 Jan 17				0.00	-744.68	-744.68	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 COP / USD EX.RATE 2983.0 WITH NORTHERN TRUST	24,068,085.320	13 Mar 17				0.00	8,068.42	8,068.42	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / COP EX.RATE 0.0003331 WITH NORTHERN	-12,903,936.000	14 Dec 17				0.00	-4,298.68	-4,298.68	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / COP EX.RATE 0.0003331 WITH NORTHERN	-7,492,608.000	14 Dec 17				0.00	-2,496.01	-2,496.01	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 COP / USD EX.RATE 2993.0 WITH NORTHERN TRUST	21,131,863.010	14 Mar 17				0.00	7,060.43	7,060.43	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / COP EX.RATE 0.000335 WITH NORTHERN TRUST	-287,955,604.990	15 Mar 17				0.00	-96,462.69	-96,462.69	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 COP / USD EX.RATE 2901.0 WITH NORTHERN TRUST	511,263,626.150	17 Feb 17				0.00	176,237.03	176,237.03	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / COP EX.RATE 0.0003405 WITH NORTHERN	-50,765,000.650	18 Jan 17				0.00	-17,284.64	-17,284.64	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / COP EX.RATE 0.0003319 WITH NORTHERN	-226,873,977.840	18 Jul 17				0.00	-75,292.12	-75,292.12	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / COP EX.RATE 0.0003319 WITH NORTHERN	-55,300,436.650	18 Jul 17				0.00	-18,352.42	-18,352.42	0.00
FX DEAL TRANSACTED ON 19 APR 2017 USD / COP EX.RATE 0.0003491 WITH NORTHERN	-1,721,437.000	19 Apr 17				0.00	-601.02	-601.02	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / COP EX.RATE 0.0003404 WITH NORTHERN	-2,217,290.800	19 Jan 17				0.00	-754.69	-754.69	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 USD / COP EX.RATE 0.0003401 WITH NORTHERN	-933,313.110	20 Jan 17				0.00	-317.45	-317.45	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 COP / USD EX.RATE 2900.0 WITH NORTHERN TRUST	272,323,688.600	21 Feb 17				0.00	93,904.72	93,904.72	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 JAN 2017 USD / COP EX.RATE 0.0003438 WITH NORTHERN	-14,870,812.760	23 Jan 17				0.00	-5,112.44	-5,112.44	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 USD / COP EX.RATE 0.0003405 WITH NORTHERN	-162,933,292.600	24 Jan 17				0.00	-55,476.10	-55,476.10	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 COP / USD EX.RATE 2927.5 WITH NORTHERN TRUST	12,893,677,238.880	25 Aug 17				0.00	4,404,330.40	4,404,330.40	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / COP EX.RATE 0.0003325 WITH NORTHERN	-7,492,608.000	27 Jul 17				0.00	-2,491.14	-2,491.14	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / COP EX.RATE 0.0003325 WITH NORTHERN	-12,903,936.000	27 Jul 17				0.00	-4,290.30	-4,290.30	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 USD / COP EX.RATE 0.0003347 WITH NORTHERN	-114,594,480.000	28 Dec 17				0.00	-38,354.78	-38,396.54	-41.76
FX DEAL TRANSACTED ON 31 JAN 2017 COP / USD EX.RATE 2916.5 WITH NORTHERN TRUST	333,805,857.070	31 Jan 17				0.00	114,454.26	114,454.26	0.00
Czech koruna - CZK									
FX DEAL TRANSACTED ON 26 DEC 2017 USD / CZK EX.RATE 0.0459939 WITH NORTHERN	-104,000.000	26 Dec 17				0.00	-4,783.37	-4,783.37	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / CZK EX.RATE 0.0421372 WITH NORTHERN	-338,000.000	30 May 17				0.00	-14,242.37	-14,242.37	0.00
Danish krone - DKK									
FX DEAL TRANSACTED ON 01 NOV 2017 USD / DKK EX.RATE 0.15626 WITH NORTHERN TRUST	-6,000.000	1 Nov 17				0.00	-937.56	-937.56	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 DKK / USD EX.RATE 7.07823 WITH NORTHERN TRUST	533,838.270	2 Mar 17				0.00	75,419.74	75,419.74	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / DKK EX.RATE 0.143246 WITH NORTHERN TRUST	-133,371.000	3 Apr 17				0.00	-19,104.86	-19,104.86	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / DKK EX.RATE 0.1431721 WITH NORTHERN	-360,123.600	5 Apr 17				0.00	-51,559.66	-51,559.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 APR 2017 USD / DKK EX.RATE 0.1433307 WITH NORTHERN	-205,000.000	5 Apr 17				0.00	-29,382.80	-29,382.80	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 USD / DKK EX.RATE 0.1422139 WITH NORTHERN	-132,000.000	6 Jan 17				0.00	-18,772.24	-18,772.24	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 DKK / USD EX.RATE 7.00155 WITH NORTHERN TRUST	2,287,538.000	7 Mar 17				0.00	326,718.80	342,146.17	15,427.37
FX DEAL TRANSACTED ON 07 MAR 2017 USD / DKK EX.RATE 0.1421632 WITH NORTHERN	-2,287,538.000	7 Mar 17				0.00	-325,203.68	-327,579.67	-2,375.99
FX DEAL TRANSACTED ON 08 AUG 2017 USD / DKK EX.RATE 0.1579105 WITH NORTHERN	-103,000.000	8 Aug 17				0.00	-16,264.78	-16,264.78	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 DKK / USD EX.RATE 6.8074 WITH NORTHERN TRUST	788,313.000	8 May 17				0.00	115,802.36	115,802.36	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / DKK EX.RATE 0.1434652 WITH NORTHERN	-926,000.000	9 Feb 17				0.00	-132,848.80	-132,848.80	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 DKK / USD EX.RATE 7.031281 WITH NORTHERN TRUST	2,000.000	9 Jan 17				0.00	284.44	284.44	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 DKK / USD EX.RATE 6.64947 WITH NORTHERN TRUST	552,000.000	9 Jun 17				0.00	83,014.13	83,014.13	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 DKK / USD EX.RATE 6.37541 WITH NORTHERN TRUST	6,093,291.000	9 Nov 17				0.00	955,748.89	966,721.03	10,972.14
FX DEAL TRANSACTED ON 09 NOV 2017 USD / DKK EX.RATE 0.1564945 WITH NORTHERN	-3,394,986.000	9 Nov 17				0.00	-531,296.71	-531,296.71	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 USD / DKK EX.RATE 0.1431825 WITH NORTHERN	-7,000.000	10 Feb 17				0.00	-1,002.28	-1,002.28	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 DKK / USD EX.RATE 6.5031 WITH NORTHERN TRUST	919,774.610	11 Jul 17				0.00	141,436.33	141,436.33	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / DKK EX.RATE 0.1460451 WITH NORTHERN	-261,699.520	11 May 17				0.00	-38,219.93	-38,219.93	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 DKK / USD EX.RATE 6.2966 WITH NORTHERN TRUST	6,093,291.000	12 Dec 17				0.00	967,711.30	987,666.35	19,955.05

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 DEC 2017 USD / DKK EX.RATE 0.1577611 WITH NORTHERN	-6,093,291.000	12 Dec 17				0.00	-961,284.02	-966,721.03	-5,437.01
FX DEAL TRANSACTED ON 12 JUL 2017 DKK / USD EX.RATE 6.5161 WITH NORTHERN TRUST	1,409,392.930	12 Jul 17				0.00	216,293.94	216,293.94	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 DKK / USD EX.RATE 6.639148 WITH NORTHERN TRUST	9,000.000	12 Jun 17				0.00	1,355.60	1,355.60	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / DKK EX.RATE 0.1506024 WITH NORTHERN	-2,287,538.000	12 Jun 17				0.00	-344,508.73	-342,146.17	2,362.56
FX DEAL TRANSACTED ON 12 SEP 2017 USD / DKK EX.RATE 0.1606826 WITH NORTHERN	-159,000.000	12 Sep 17				0.00	-25,548.53	-25,548.53	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / DKK EX.RATE 0.1607174 WITH NORTHERN	-1,059,322.460	12 Sep 17				0.00	-170,251.60	-170,251.60	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / DKK EX.RATE 0.1431188 WITH NORTHERN	-523,192.490	13 Jan 17				0.00	-74,878.71	-74,878.71	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / DKK EX.RATE 0.1589542 WITH NORTHERN	-1,116,000.000	13 Oct 17				0.00	-177,392.90	-177,392.90	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 DKK / USD EX.RATE 6.244812 WITH NORTHERN TRUST	1,000.000	13 Sep 17				0.00	160.13	160.13	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 USD / DKK EX.RATE 0.1538864 WITH NORTHERN	-330,755.260	14 Jul 17				0.00	-50,898.74	-50,898.74	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 USD / DKK EX.RATE 0.1538864 WITH NORTHERN	-50,979.170	14 Jul 17				0.00	-7,845.00	-7,845.00	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 DKK / USD EX.RATE 6.97513 WITH NORTHERN TRUST	395,262.990	16 Feb 17				0.00	56,667.47	56,667.47	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 DKK / USD EX.RATE 6.97513 WITH NORTHERN TRUST	18,893,061.200	16 Feb 17				0.00	2,708,632.13	2,708,632.13	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / DKK EX.RATE 0.14354 WITH NORTHERN TRUST	-950,000.000	16 Feb 17				0.00	-136,362.98	-136,362.98	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 DKK / USD EX.RATE 6.71124 WITH NORTHERN TRUST	251,000.000	16 May 17				0.00	37,399.94	37,399.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 OCT 2017 DKK / USD EX.RATE 6.307566 WITH NORTHERN TRUST	7,000.000	16 Oct 17				0.00	1,109.78	1,109.78	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / DKK EX.RATE 0.1578956 WITH NORTHERN	-2,751,166.000	17 Aug 17				0.00	-434,396.92	-434,396.92	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / DKK EX.RATE 0.1440922 WITH NORTHERN	-274,315.910	17 Jan 17				0.00	-39,526.79	-39,526.79	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 DKK / USD EX.RATE 6.91504 WITH NORTHERN TRUST	772,000.000	17 Mar 17				0.00	111,640.71	111,640.71	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / DKK EX.RATE 0.1496715 WITH NORTHERN	-3,000.000	17 May 17				0.00	-449.01	-449.01	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / DKK EX.RATE 0.1438083 WITH NORTHERN	-389,731.220	18 Apr 17				0.00	-56,046.60	-56,046.60	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / DKK EX.RATE 0.1436088 WITH NORTHERN	-89,796.090	18 Jan 17				0.00	-12,895.51	-12,895.51	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / DKK EX.RATE 0.1429613 WITH NORTHERN	-448,675.090	19 Jan 17				0.00	-64,143.17	-64,143.17	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 USD / DKK EX.RATE 0.1438166 WITH NORTHERN	-747,604.490	20 Jan 17				0.00	-107,517.94	-107,517.94	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 DKK / USD EX.RATE 6.911705 WITH NORTHERN TRUST	4,000.000	20 Mar 17				0.00	578.73	578.73	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 DKK / USD EX.RATE 6.37873 WITH NORTHERN TRUST	248,000.000	21 Jul 17				0.00	38,879.21	38,879.21	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 DKK / USD EX.RATE 6.336859 WITH NORTHERN TRUST	548,676.200	21 Nov 17				0.00	86,584.88	86,584.88	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / DKK EX.RATE 0.1585138 WITH NORTHERN	-59,130.000	23 Aug 17				0.00	-9,372.92	-9,372.92	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / DKK EX.RATE 0.1586924 WITH NORTHERN	-841,000.000	23 Aug 17				0.00	-133,460.29	-133,460.29	0.00
FX DEAL TRANSACTED ON 23 JAN 2017 USD / DKK EX.RATE 0.144515 WITH NORTHERN TRUST	-362,973.050	23 Jan 17				0.00	-52,455.05	-52,455.05	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 JUN 2017 USD / DKK EX.RATE 0.1505208 WITH NORTHERN	-1,910,335.280	23 Jun 17				0.00	-287,545.20	-287,545.20	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / DKK EX.RATE 0.1505639 WITH NORTHERN	-1,274,759.220	23 Jun 17				0.00	-191,932.67	-191,932.67	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / DKK EX.RATE 0.1460169 WITH NORTHERN	-270,000.000	24 Apr 17				0.00	-39,424.58	-39,424.58	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 DKK / USD EX.RATE 6.301066 WITH NORTHERN TRUST	15,000.000	24 Aug 17				0.00	2,380.55	2,380.55	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 USD / DKK EX.RATE 0.1441879 WITH NORTHERN	-573,787.080	24 Jan 17				0.00	-82,733.13	-82,733.13	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 DKK / USD EX.RATE 6.385538 WITH NORTHERN TRUST	6,000.000	24 Jul 17				0.00	939.62	939.62	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / DKK EX.RATE 0.1443983 WITH NORTHERN	-468,000.000	25 Jan 17				0.00	-67,578.40	-67,578.40	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / DKK EX.RATE 0.1445296 WITH NORTHERN	-13,855,634.000	25 Jan 17				0.00	-2,002,548.63	-1,984,152.42	18,396.21
FX DEAL TRANSACTED ON 25 OCT 2017 USD / DKK EX.RATE 0.1586566 WITH NORTHERN	-4,438,657.140	25 Oct 17				0.00	-704,222.35	-704,222.35	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 DKK / USD EX.RATE 6.971229 WITH NORTHERN TRUST	2,000.000	26 Jan 17				0.00	286.89	286.89	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / DKK EX.RATE 0.1503194 WITH NORTHERN	-1,226,850.090	26 Jun 17				0.00	-184,419.40	-184,419.40	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / DKK EX.RATE 0.1572156 WITH NORTHERN	-234,000.000	26 Oct 17				0.00	-36,788.46	-36,788.46	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 DKK / USD EX.RATE 6.99682 WITH NORTHERN TRUST	478,000.000	27 Feb 17				0.00	68,316.75	68,316.75	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 DKK / USD EX.RATE 6.59267 WITH NORTHERN TRUST	122,000.000	27 Jun 17				0.00	18,505.40	18,505.40	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / DKK EX.RATE 0.1525879 WITH NORTHERN	-607,170.010	27 Jun 17				0.00	-92,646.79	-92,646.79	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 AUG 2017 USD / DKK EX.RATE 0.1609803 WITH NORTHERN	-773,668.030	28 Aug 17				0.00	-124,545.32	-124,545.32	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 DKK / USD EX.RATE 6.994319 WITH NORTHERN TRUST	3,000.000	28 Feb 17				0.00	428.92	428.92	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / DKK EX.RATE 0.1425883 WITH NORTHERN	-360,182.000	28 Feb 17				0.00	-51,357.73	-51,357.73	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / DKK EX.RATE 0.157922 WITH NORTHERN TRUST	-727,677.180	28 Jul 17				0.00	-114,916.22	-114,916.22	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 DKK / USD EX.RATE 6.534813 WITH NORTHERN TRUST	3,000.000	28 Jun 17				0.00	459.08	459.08	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / DKK EX.RATE 0.1530105 WITH NORTHERN	-1,114,501.670	28 Jun 17				0.00	-170,530.44	-170,530.44	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / DKK EX.RATE 0.1590786 WITH NORTHERN	-7,762.880	28 Nov 17				0.00	-1,234.91	-1,234.91	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 DKK / USD EX.RATE 6.31154 WITH NORTHERN TRUST	95,000.000	28 Sep 17				0.00	15,051.79	15,051.79	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / DKK EX.RATE 0.1538391 WITH NORTHERN	-646,043.650	29 Jun 17				0.00	-99,386.74	-99,386.74	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / DKK EX.RATE 0.1445755 WITH NORTHERN	-90,666.000	29 Mar 17				0.00	-13,108.08	-13,108.08	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / DKK EX.RATE 0.1586454 WITH NORTHERN	-855,071.220	29 Sep 17				0.00	-135,653.16	-135,653.16	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 DKK / USD EX.RATE 6.259172 WITH NORTHERN TRUST	1,304,044.070	30 Nov 17				0.00	208,341.31	208,341.31	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / DKK EX.RATE 0.15904 WITH NORTHERN TRUST	-1,263,673.310	31 Jul 17				0.00	-200,974.65	-200,974.65	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / DKK EX.RATE 0.1563687 WITH NORTHERN	-1,948,000.000	31 Oct 17				0.00	-304,606.31	-304,606.31	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Euro - EUR									
FX DEAL TRANSACTED ON 01 DEC 2017 USD / EUR EX.RATE 1.1899 WITH NORTHERN TRUST	-2,108.410	1 Dec 17				0.00	-2,508.80	-2,508.80	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 EUR / USD EX.RATE 0.9300595 WITH NORTHERN	828,357.800	1 Feb 17				0.00	890,650.31	890,650.31	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 EUR / USD EX.RATE 0.9300595 WITH NORTHERN	87,208.270	1 Feb 17				0.00	93,766.33	93,766.33	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 EUR / USD EX.RATE 0.9300595 WITH NORTHERN	349,020.820	1 Feb 17				0.00	375,267.19	375,267.19	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 EUR / USD EX.RATE 0.9300595 WITH NORTHERN	262,117.050	1 Feb 17				0.00	281,828.25	281,828.25	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-115.440	1 Jun 17				0.00	-129.40	-129.40	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-36,746.240	1 Jun 17				0.00	-41,188.86	-41,188.86	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / EUR EX.RATE 1.12179 WITH NORTHERN TRUST	-37,000.000	1 Jun 17				0.00	-41,506.23	-41,506.23	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / EUR EX.RATE 1.0901 WITH NORTHERN TRUST	-6,441.040	1 May 17				0.00	-7,021.38	-7,021.38	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / EUR EX.RATE 1.0904 WITH NORTHERN TRUST	-185,204.230	1 May 17				0.00	-201,946.69	-201,946.69	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 EUR / USD EX.RATE 0.8604282 WITH NORTHERN	46,478.360	1 Nov 17				0.00	54,017.71	54,017.71	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / EUR EX.RATE 1.1617 WITH NORTHERN TRUST	-1.210	1 Nov 17				0.00	-1.41	-1.41	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / EUR EX.RATE 1.162676 WITH NORTHERN TRUST	-30,000.000	1 Nov 17				0.00	-34,880.28	-34,880.28	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 EUR / USD EX.RATE 0.8401949 WITH NORTHERN	612,668.040	1 Sep 17				0.00	729,197.50	729,197.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 SEP 2017 EUR / USD EX.RATE 0.8427937 WITH NORTHERN	7,519.840	1 Sep 17				0.00	8,922.52	8,922.52	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / EUR EX.RATE 1.1878 WITH NORTHERN TRUST	-78,451.290	1 Sep 17				0.00	-93,184.44	-93,184.44	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / EUR EX.RATE 1.1878 WITH NORTHERN TRUST	-72,027.320	1 Sep 17				0.00	-85,554.05	-85,554.05	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / EUR EX.RATE 1.1878 WITH NORTHERN TRUST	-76,665.040	1 Sep 17				0.00	-91,062.73	-91,062.73	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / EUR EX.RATE 1.1878 WITH NORTHERN TRUST	-139,524.920	1 Sep 17				0.00	-165,727.70	-165,727.70	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 EUR / USD EX.RATE 0.8431412 WITH NORTHERN	352,323.100	2 Aug 17				0.00	417,869.64	417,869.64	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 EUR / USD EX.RATE 0.9279933 WITH NORTHERN	2,306,259.740	2 Feb 17				0.00	2,485,211.66	2,485,211.66	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / EUR EX.RATE 1.0761 WITH NORTHERN TRUST	-23,531.800	2 Feb 17				0.00	-25,322.57	-25,322.57	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / EUR EX.RATE 1.07627 WITH NORTHERN TRUST	-216,100.000	2 Feb 17				0.00	-232,581.95	-232,581.95	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / EUR EX.RATE 1.0774 WITH NORTHERN TRUST	-66.420	2 Feb 17				0.00	-71.56	-71.56	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / EUR EX.RATE 1.0774 WITH NORTHERN TRUST	-64.380	2 Feb 17				0.00	-69.36	-69.36	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / EUR EX.RATE 1.0774 WITH NORTHERN TRUST	-11,085.250	2 Feb 17				0.00	-11,943.25	-11,943.25	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / EUR EX.RATE 1.0794 WITH NORTHERN TRUST	-41,194.010	2 Feb 17				0.00	-44,464.81	-44,464.81	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 EUR / USD EX.RATE 0.8867968 WITH NORTHERN	1,808,368.600	2 Jun 17				0.00	2,039,214.09	2,039,214.09	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1255 WITH NORTHERN TRUST	-117.980	2 Jun 17				0.00	-132.79	-132.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1255 WITH NORTHERN TRUST	-11,532.420	2 Jun 17				0.00	-12,979.74	-12,979.74	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1255 WITH NORTHERN TRUST	-6,897.330	2 Jun 17				0.00	-7,762.94	-7,762.94	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1255 WITH NORTHERN TRUST	-5,596.660	2 Jun 17				0.00	-6,299.04	-6,299.04	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	-237.420	2 Jun 17				0.00	-267.52	-267.52	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	-4,397.240	2 Jun 17				0.00	-4,954.81	-4,954.81	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	-65,789.800	2 Jun 17				0.00	-74,131.95	-74,131.95	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	-10,640.200	2 Jun 17				0.00	-11,989.38	-11,989.38	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	-41,818.510	2 Jun 17				0.00	-47,121.10	-47,121.10	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	-2,315.770	2 Jun 17				0.00	-2,609.41	-2,609.41	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	-4,351.880	2 Jun 17				0.00	-4,903.70	-4,903.70	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	-9,049.260	2 Jun 17				0.00	-10,196.71	-10,196.71	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	-2,891.700	2 Jun 17				0.00	-3,258.37	-3,258.37	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	-4,283.300	2 Jun 17				0.00	-4,826.42	-4,826.42	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	-20,762.400	2 Jun 17				0.00	-23,395.07	-23,395.07	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	-2.300	2 Jun 17				0.00	-2.59	-2.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	-425.960	2 Jun 17				0.00	-479.97	-479.97	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	-5,520.290	2 Jun 17				0.00	-6,220.26	-6,220.26	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	-13,675.480	2 Jun 17				0.00	-15,409.53	-15,409.53	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	-9,011.020	2 Jun 17				0.00	-10,153.62	-10,153.62	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	-18.710	2 Jun 17				0.00	-21.08	-21.08	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	-27,172.840	2 Jun 17				0.00	-30,618.36	-30,618.36	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	-26,023.010	2 Jun 17				0.00	-29,322.73	-29,322.73	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	-7,121.250	2 Jun 17				0.00	-8,024.22	-8,024.22	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1274 WITH NORTHERN TRUST	-17,639.600	2 Jun 17				0.00	-19,886.89	-19,886.89	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1274 WITH NORTHERN TRUST	-18,325.350	2 Jun 17				0.00	-20,660.00	-20,660.00	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1274 WITH NORTHERN TRUST	-31,483.840	2 Jun 17				0.00	-35,494.88	-35,494.88	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1274 WITH NORTHERN TRUST	-55,051.220	2 Jun 17				0.00	-62,064.75	-62,064.75	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1274 WITH NORTHERN TRUST	-77,598.560	2 Jun 17				0.00	-87,484.62	-87,484.62	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1274 WITH NORTHERN TRUST	-54,622.630	2 Jun 17				0.00	-61,581.55	-61,581.55	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1274 WITH NORTHERN TRUST	-52,164.480	2 Jun 17				0.00	-58,810.23	-58,810.23	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 MAR 2017 EUR / USD EX.RATE 0.9522005 WITH NORTHERN	42,001.640	2 Mar 17				0.00	44,110.08	44,110.08	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / EUR EX.RATE 1.0505 WITH NORTHERN TRUST	-318.350	2 Mar 17				0.00	-334.43	-334.43	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / EUR EX.RATE 1.05225 WITH NORTHERN TRUST	-14,200.000	2 Mar 17				0.00	-14,941.95	-14,941.95	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 EUR / USD EX.RATE 0.9160026 WITH NORTHERN	151,995.520	2 May 17				0.00	165,933.51	165,933.51	0.00
FX DEAL TRANSACTED ON 03 APR 2017 EUR / USD EX.RATE 0.9375586 WITH NORTHERN	348,316.460	3 Apr 17				0.00	371,514.34	371,514.34	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / EUR EX.RATE 1.0651 WITH NORTHERN TRUST	-46.440	3 Apr 17				0.00	-49.46	-49.46	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 USD / EUR EX.RATE 1.1867 WITH NORTHERN TRUST	-123.060	3 Aug 17				0.00	-146.04	-146.04	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 USD / EUR EX.RATE 1.18744 WITH NORTHERN TRUST	-33,100.000	3 Aug 17				0.00	-39,304.26	-39,304.26	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 USD / EUR EX.RATE 1.1882 WITH NORTHERN TRUST	-55,747.810	3 Aug 17				0.00	-66,239.55	-66,239.55	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 USD / EUR EX.RATE 1.1882 WITH NORTHERN TRUST	-45,286.440	3 Aug 17				0.00	-53,809.35	-53,809.35	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 USD / EUR EX.RATE 1.1882 WITH NORTHERN TRUST	-42,487.480	3 Aug 17				0.00	-50,483.62	-50,483.62	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 EUR / USD EX.RATE 0.9265265 WITH NORTHERN	350,622.370	3 Feb 17				0.00	378,426.72	378,426.72	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 USD / EUR EX.RATE 1.0765 WITH NORTHERN TRUST	-2.700	3 Feb 17				0.00	-2.91	-2.91	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 USD / EUR EX.RATE 1.07816 WITH NORTHERN TRUST	-62,383.870	3 Feb 17				0.00	-67,259.79	-67,259.79	0.00
FX DEAL TRANSACTED ON 03 JAN 2017 USD / EUR EX.RATE 1.039922 WITH NORTHERN TRUST	-1,922,127.000	3 Jan 17				0.00	-1,998,862.15	-2,046,104.13	-47,241.98

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 JUL 2017 USD / EUR EX.RATE 1.1356 WITH NORTHERN TRUST	-111.970	3 Jul 17				0.00	-127.15	-127.15	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / EUR EX.RATE 1.1356 WITH NORTHERN TRUST	-149.260	3 Jul 17				0.00	-169.50	-169.50	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / EUR EX.RATE 1.1356 WITH NORTHERN TRUST	-1,483,224.100	3 Jul 17				0.00	-1,684,349.29	-1,683,681.92	667.37
FX DEAL TRANSACTED ON 03 JUL 2017 USD / EUR EX.RATE 1.1356 WITH NORTHERN TRUST	-92.750	3 Jul 17				0.00	-105.33	-105.33	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / EUR EX.RATE 1.1356 WITH NORTHERN TRUST	-57.510	3 Jul 17				0.00	-65.31	-65.31	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / EUR EX.RATE 1.1356 WITH NORTHERN TRUST	-15,665.480	3 Jul 17				0.00	-17,789.72	-17,789.72	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / EUR EX.RATE 1.1361 WITH NORTHERN TRUST	-28.570	3 Jul 17				0.00	-32.46	-32.46	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / EUR EX.RATE 1.1361 WITH NORTHERN TRUST	-54.740	3 Jul 17				0.00	-62.19	-62.19	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 EUR / USD EX.RATE 0.9416196 WITH NORTHERN	6,364.720	3 Mar 17				0.00	6,759.33	6,759.33	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 EUR / USD EX.RATE 0.9416196 WITH NORTHERN	273,092.000	3 Mar 17				0.00	290,023.70	290,023.70	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 EUR / USD EX.RATE 0.9477775 WITH NORTHERN	121,122.420	3 Mar 17				0.00	127,796.27	127,796.27	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 EUR / USD EX.RATE 0.9477775 WITH NORTHERN	617,799.970	3 Mar 17				0.00	651,840.75	651,840.75	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / EUR EX.RATE 1.0561 WITH NORTHERN TRUST	-73,824.770	3 Mar 17				0.00	-77,966.34	-77,966.34	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 EUR / USD EX.RATE 0.9180207 WITH NORTHERN	124,504.770	3 May 17				0.00	135,623.05	135,623.05	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.088846 WITH NORTHERN TRUST	-360,626.780	3 May 17				0.00	-392,667.03	-392,667.03	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.089 WITH NORTHERN TRUST	-71.120	3 May 17				0.00	-77.45	-77.45	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.0892 WITH NORTHERN TRUST	-572,131.100	3 May 17				0.00	-623,165.19	-623,165.19	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.0893 WITH NORTHERN TRUST	-160,193.270	3 May 17				0.00	-174,498.53	-174,498.53	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.0902 WITH NORTHERN TRUST	-1,164.670	3 May 17				0.00	-1,269.72	-1,269.72	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.0902 WITH NORTHERN TRUST	-23,217.100	3 May 17				0.00	-25,311.28	-25,311.28	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.0907 WITH NORTHERN TRUST	-292,150.080	3 May 17				0.00	-318,648.09	-318,648.09	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.091 WITH NORTHERN TRUST	-50,020.820	3 May 17				0.00	-54,572.71	-54,572.71	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.091 WITH NORTHERN TRUST	-5,461.810	3 May 17				0.00	-5,958.83	-5,958.83	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.091 WITH NORTHERN TRUST	-578.610	3 May 17				0.00	-631.26	-631.26	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.091 WITH NORTHERN TRUST	-10,469.380	3 May 17				0.00	-11,422.09	-11,422.09	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.091 WITH NORTHERN TRUST	-1,108.540	3 May 17				0.00	-1,209.42	-1,209.42	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.0914 WITH NORTHERN TRUST	-37,448.990	3 May 17				0.00	-40,871.83	-40,871.83	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.0914 WITH NORTHERN TRUST	-1,878.280	3 May 17				0.00	-2,049.95	-2,049.95	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 EUR / USD EX.RATE 0.8509624 WITH NORTHERN	765,143.380	3 Oct 17				0.00	899,150.59	899,150.59	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 EUR / USD EX.RATE 0.8509624 WITH NORTHERN	5,678,186.950	3 Oct 17				0.00	6,672,664.61	6,672,664.61	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 APR 2017 EUR / USD EX.RATE 0.9369437 WITH NORTHERN	11,619.100	4 Apr 17				0.00	12,401.07	12,401.07	0.00
FX DEAL TRANSACTED ON 04 APR 2017 EUR / USD EX.RATE 0.9369437 WITH NORTHERN	595.030	4 Apr 17				0.00	635.08	635.08	0.00
FX DEAL TRANSACTED ON 04 APR 2017 EUR / USD EX.RATE 0.9369814 WITH NORTHERN	63,113.210	4 Apr 17				0.00	67,358.02	67,358.02	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / EUR EX.RATE 1.0655 WITH NORTHERN TRUST	-3.280	4 Apr 17				0.00	-3.49	-3.49	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / EUR EX.RATE 1.0655 WITH NORTHERN TRUST	-339.780	4 Apr 17				0.00	-362.04	-362.04	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / EUR EX.RATE 1.0655 WITH NORTHERN TRUST	-1,162.060	4 Apr 17				0.00	-1,238.17	-1,238.17	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / EUR EX.RATE 1.066 WITH NORTHERN TRUST	-109,946.250	4 Apr 17				0.00	-117,202.70	-117,202.70	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / EUR EX.RATE 1.066 WITH NORTHERN TRUST	-47,138.410	4 Apr 17				0.00	-50,249.55	-50,249.55	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / EUR EX.RATE 1.066 WITH NORTHERN TRUST	-547.420	4 Apr 17				0.00	-583.55	-583.55	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / EUR EX.RATE 1.0664 WITH NORTHERN TRUST	-2,034.270	4 Apr 17				0.00	-2,169.35	-2,169.35	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 EUR / USD EX.RATE 0.8419635 WITH NORTHERN	2,519,066.870	4 Aug 17				0.00	2,991,895.72	2,991,895.72	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 EUR / USD EX.RATE 0.8472903 WITH NORTHERN	4,506,609.540	4 Aug 17				0.00	5,318,849.30	5,398,467.72	79,618.42
FX DEAL TRANSACTED ON 04 AUG 2017 USD / EUR EX.RATE 1.1776 WITH NORTHERN TRUST	-5,152,512.000	4 Aug 17				0.00	-6,067,598.13	-6,067,598.13	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / EUR EX.RATE 1.1343 WITH NORTHERN TRUST	-1,048.430	4 Jul 17				0.00	-1,189.23	-1,189.23	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / EUR EX.RATE 1.1343 WITH NORTHERN TRUST	-16.300	4 Jul 17				0.00	-18.49	-18.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 MAY 2017 EUR / USD EX.RATE 0.9103654 WITH NORTHERN	313,666.710	4 May 17				0.00	344,550.33	344,550.33	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / EUR EX.RATE 1.0944 WITH NORTHERN TRUST	-73.180	4 May 17				0.00	-80.09	-80.09	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / EUR EX.RATE 1.0944 WITH NORTHERN TRUST	-29.810	4 May 17				0.00	-32.62	-32.62	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / EUR EX.RATE 1.0944 WITH NORTHERN TRUST	-70.030	4 May 17				0.00	-76.64	-76.64	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / EUR EX.RATE 1.0944 WITH NORTHERN TRUST	-57.150	4 May 17				0.00	-62.54	-62.54	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / EUR EX.RATE 1.0944 WITH NORTHERN TRUST	-9,817.500	4 May 17				0.00	-10,744.27	-10,744.27	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / EUR EX.RATE 1.0982 WITH NORTHERN TRUST	-928,772.060	4 May 17				0.00	-1,019,977.48	-1,019,977.48	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 EUR / USD EX.RATE 0.850051 WITH NORTHERN TRUST	422,583.000	4 Oct 17				0.00	497,126.64	497,126.64	0.00
FX DEAL TRANSACTED ON 05 APR 2017 EUR / USD EX.RATE 0.9367181 WITH NORTHERN	71,038.200	5 Apr 17				0.00	75,837.33	75,837.33	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / EUR EX.RATE 1.0637 WITH NORTHERN TRUST	-66.150	5 Apr 17				0.00	-70.36	-70.36	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / EUR EX.RATE 1.0637 WITH NORTHERN TRUST	-145,635.000	5 Apr 17				0.00	-154,911.95	-154,911.95	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / EUR EX.RATE 1.0637 WITH NORTHERN TRUST	-45,210.000	5 Apr 17				0.00	-48,089.88	-48,089.88	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / EUR EX.RATE 1.06576 WITH NORTHERN TRUST	-51,000.000	5 Apr 17				0.00	-54,353.76	-54,353.76	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 EUR / USD EX.RATE 0.9433873 WITH NORTHERN	10,544,000.000	5 Jan 17				0.00	11,176,745.44	11,156,605.88	-20,139.56
FX DEAL TRANSACTED ON 05 JUL 2017 USD / EUR EX.RATE 1.122 WITH NORTHERN TRUST	-0.110	5 Jul 17				0.00	-0.12	-0.12	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 JUN 2017 USD / EUR EX.RATE 1.1241 WITH NORTHERN TRUST	-71.340	5 Jun 17				0.00	-80.19	-80.19	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / EUR EX.RATE 1.1241 WITH NORTHERN TRUST	-1,598.850	5 Jun 17				0.00	-1,797.27	-1,797.27	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / EUR EX.RATE 1.1241 WITH NORTHERN TRUST	-2,187.900	5 Jun 17				0.00	-2,459.42	-2,459.42	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / EUR EX.RATE 1.1241 WITH NORTHERN TRUST	-18,092.250	5 Jun 17				0.00	-20,337.50	-20,337.50	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / EUR EX.RATE 1.125251 WITH NORTHERN TRUST	-161,496.270	5 Jun 17				0.00	-181,723.84	-181,723.84	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 EUR / USD EX.RATE 0.9079518 WITH NORTHERN	5,060,613.000	5 May 17				0.00	5,573,657.95	5,630,691.21	57,033.26
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0955 WITH NORTHERN TRUST	-487.060	5 May 17				0.00	-533.57	-533.57	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0955 WITH NORTHERN TRUST	-39.200	5 May 17				0.00	-42.94	-42.94	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0955 WITH NORTHERN TRUST	-32.220	5 May 17				0.00	-35.30	-35.30	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0955 WITH NORTHERN TRUST	-154.270	5 May 17				0.00	-169.00	-169.00	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0955 WITH NORTHERN TRUST	-137.680	5 May 17				0.00	-150.83	-150.83	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0955 WITH NORTHERN TRUST	-322.040	5 May 17				0.00	-352.79	-352.79	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0955 WITH NORTHERN TRUST	-63.610	5 May 17				0.00	-69.68	-69.68	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0966 WITH NORTHERN TRUST	-2,879.460	5 May 17				0.00	-3,157.62	-3,157.62	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0966 WITH NORTHERN TRUST	-54,709.400	5 May 17				0.00	-59,994.33	-59,994.33	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0982 WITH NORTHERN TRUST	-666,790.030	5 May 17				0.00	-732,268.81	-732,268.81	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0986 WITH NORTHERN TRUST	-75,790.240	5 May 17				0.00	-83,263.16	-83,263.16	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0987 WITH NORTHERN TRUST	-14,700.000	5 May 17				0.00	-16,150.89	-16,150.89	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0987 WITH NORTHERN TRUST	-21,469.050	5 May 17				0.00	-23,588.05	-23,588.05	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0987 WITH NORTHERN TRUST	-578.000	5 May 17				0.00	-635.05	-635.05	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0987 WITH NORTHERN TRUST	-5,202.000	5 May 17				0.00	-5,715.44	-5,715.44	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0987 WITH NORTHERN TRUST	-12,400.000	5 May 17				0.00	-13,623.88	-13,623.88	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0988 WITH NORTHERN TRUST	-263,789.290	5 May 17				0.00	-289,851.67	-289,851.67	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0989 WITH NORTHERN TRUST	-38,007.080	5 May 17				0.00	-41,765.98	-41,765.98	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.099 WITH NORTHERN TRUST	-326,103.210	5 May 17				0.00	-358,387.43	-358,387.43	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.099 WITH NORTHERN TRUST	-32,263.160	5 May 17				0.00	-35,457.21	-35,457.21	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.099252 WITH NORTHERN TRUST	-935,842.030	5 May 17				0.00	-1,028,726.22	-1,028,726.22	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 EUR / USD EX.RATE 0.854508 WITH NORTHERN TRUST	142,282.590	5 Oct 17				0.00	166,508.19	166,508.19	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / EUR EX.RATE 1.1703 WITH NORTHERN TRUST	-748.560	5 Oct 17				0.00	-876.04	-876.04	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / EUR EX.RATE 1.1703 WITH NORTHERN TRUST	-468.000	5 Oct 17				0.00	-547.70	-547.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANACTED ON 05 OCT 2017 USD / EUR EX.RATE 1.1703 WITH NORTHERN TRUST	-5,725.870	5 Oct 17				0.00	-6,700.99	-6,700.99	0.00
FX DEAL TRANACTED ON 05 OCT 2017 USD / EUR EX.RATE 1.1735 WITH NORTHERN TRUST	-12,426.750	5 Oct 17				0.00	-14,582.79	-14,582.79	0.00
FX DEAL TRANACTED ON 05 SEP 2017 EUR / USD EX.RATE 0.8393895 WITH NORTHERN	624,923.490	5 Sep 17				0.00	744,497.60	744,497.60	0.00
FX DEAL TRANACTED ON 06 APR 2017 EUR / USD EX.RATE 0.9392582 WITH NORTHERN	177,531.920	6 Apr 17				0.00	189,012.91	189,012.91	0.00
FX DEAL TRANACTED ON 06 APR 2017 USD / EUR EX.RATE 1.06497 WITH NORTHERN TRUST	-23,900.000	6 Apr 17				0.00	-25,452.78	-25,452.78	0.00
FX DEAL TRANACTED ON 06 APR 2017 USD / EUR EX.RATE 1.065929 WITH NORTHERN TRUST	-1,000.000	6 Apr 17				0.00	-1,065.93	-1,065.93	0.00
FX DEAL TRANACTED ON 06 DEC 2017 EUR / USD EX.RATE 0.8475295 WITH NORTHERN	209,642.670	6 Dec 17				0.00	247,357.39	247,357.39	0.00
FX DEAL TRANACTED ON 06 DEC 2017 USD / EUR EX.RATE 1.1792 WITH NORTHERN TRUST	-33,353.250	6 Dec 17				0.00	-39,330.15	-39,330.15	0.00
FX DEAL TRANACTED ON 06 FEB 2017 USD / EUR EX.RATE 1.073064 WITH NORTHERN TRUST	-3,838.530	6 Feb 17				0.00	-4,118.99	-4,118.99	0.00
FX DEAL TRANACTED ON 06 JAN 2017 USD / EUR EX.RATE 1.05718 WITH NORTHERN TRUST	-37,000.000	6 Jan 17				0.00	-39,115.66	-39,115.66	0.00
FX DEAL TRANACTED ON 06 JUL 2017 USD / EUR EX.RATE 1.1385 WITH NORTHERN TRUST	-14.180	6 Jul 17				0.00	-16.14	-16.14	0.00
FX DEAL TRANACTED ON 06 JUL 2017 USD / EUR EX.RATE 1.1386 WITH NORTHERN TRUST	-38,148.000	6 Jul 17				0.00	-43,435.31	-43,435.31	0.00
FX DEAL TRANACTED ON 06 JUN 2017 EUR / USD EX.RATE 0.8872327 WITH NORTHERN	50,962.770	6 Jun 17				0.00	57,440.14	57,440.14	0.00
FX DEAL TRANACTED ON 06 JUN 2017 USD / EUR EX.RATE 1.0585 WITH NORTHERN TRUST	-0.020	6 Jun 17				0.00	-0.02	-0.02	0.00
FX DEAL TRANACTED ON 06 JUN 2017 USD / EUR EX.RATE 1.059 WITH NORTHERN TRUST	-4.000	6 Jun 17				0.00	-4.24	-4.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 JUN 2017 USD / EUR EX.RATE 1.1265 WITH NORTHERN TRUST	-347.030	6 Jun 17				0.00	-390.93	-390.93	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / EUR EX.RATE 1.1267 WITH NORTHERN TRUST	-78,354.600	6 Jun 17				0.00	-88,282.13	-88,282.13	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / EUR EX.RATE 1.126852 WITH NORTHERN TRUST	-13,041.420	6 Jun 17				0.00	-14,695.75	-14,695.75	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / EUR EX.RATE 1.1269 WITH NORTHERN TRUST	-6.600	6 Jun 17				0.00	-7.44	-7.44	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / EUR EX.RATE 1.1269 WITH NORTHERN TRUST	-30,830.100	6 Jun 17				0.00	-34,742.44	-34,742.44	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 EUR / USD EX.RATE 0.9448224 WITH NORTHERN	592,529.430	6 Mar 17				0.00	627,133.15	627,133.15	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / EUR EX.RATE 1.0584 WITH NORTHERN TRUST	-4,408,427.880	6 Mar 17				0.00	-4,665,880.07	-4,665,880.07	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / EUR EX.RATE 1.0597 WITH NORTHERN TRUST	-73,389.490	6 Mar 17				0.00	-77,770.84	-77,770.84	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 EUR / USD EX.RATE 0.8614125 WITH NORTHERN	96,210.940	6 Nov 17				0.00	111,689.74	111,689.74	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 EUR / USD EX.RATE 0.8393952 WITH NORTHERN	499,514.160	6 Sep 17				0.00	595,088.20	595,088.20	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / EUR EX.RATE 1.1937 WITH NORTHERN TRUST	-13,049.740	6 Sep 17				0.00	-15,577.47	-15,638.16	-60.69
FX DEAL TRANSACTED ON 06 SEP 2017 USD / EUR EX.RATE 1.1937 WITH NORTHERN TRUST	-78,161.420	6 Sep 17				0.00	-93,301.29	-93,953.93	-652.64
FX DEAL TRANSACTED ON 06 SEP 2017 USD / EUR EX.RATE 1.1937 WITH NORTHERN TRUST	-161,258.600	6 Sep 17				0.00	-192,494.39	-193,840.89	-1,346.50
FX DEAL TRANSACTED ON 06 SEP 2017 USD / EUR EX.RATE 1.1937 WITH NORTHERN TRUST	-161,080.090	6 Sep 17				0.00	-192,281.30	-193,626.31	-1,345.01
FX DEAL TRANSACTED ON 06 SEP 2017 USD / EUR EX.RATE 1.1937 WITH NORTHERN TRUST	-83,656.070	6 Sep 17				0.00	-99,860.25	-100,558.77	-698.52

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 SEP 2017 USD / EUR EX.RATE 1.1937 WITH NORTHERN TRUST	-78,354.600	6 Sep 17				0.00	-93,531.89	-93,531.89	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / EUR EX.RATE 1.1937 WITH NORTHERN TRUST	-82,303.430	6 Sep 17				0.00	-98,245.60	-98,628.32	-382.72
FX DEAL TRANSACTED ON 07 APR 2017 EUR / USD EX.RATE 0.9440597 WITH NORTHERN	115,419.640	7 Apr 17				0.00	122,258.83	122,258.83	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / EUR EX.RATE 1.0582 WITH NORTHERN TRUST	-28.520	7 Apr 17				0.00	-30.18	-30.18	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / EUR EX.RATE 1.0584 WITH NORTHERN TRUST	-2,074.520	7 Apr 17				0.00	-2,195.67	-2,195.67	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / EUR EX.RATE 1.0584 WITH NORTHERN TRUST	-18,665.480	7 Apr 17				0.00	-19,755.54	-19,755.54	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / EUR EX.RATE 1.1782 WITH NORTHERN TRUST	-11,421.140	7 Aug 17				0.00	-13,456.39	-13,456.39	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / EUR EX.RATE 1.1782 WITH NORTHERN TRUST	-1,209.310	7 Aug 17				0.00	-1,424.81	-1,424.81	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / EUR EX.RATE 1.1786 WITH NORTHERN TRUST	-40,853.450	7 Aug 17				0.00	-48,149.88	-48,149.88	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / EUR EX.RATE 1.1786 WITH NORTHERN TRUST	-6,146.980	7 Aug 17				0.00	-7,244.83	-7,244.83	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / EUR EX.RATE 1.179526 WITH NORTHERN TRUST	-556,373.200	7 Aug 17				0.00	-656,256.66	-656,256.66	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 EUR / USD EX.RATE 0.8488244 WITH NORTHERN	142,983.170	7 Dec 17				0.00	168,448.47	168,448.47	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 USD / EUR EX.RATE 1.1789 WITH NORTHERN TRUST	-446,565.060	7 Dec 17				0.00	-526,455.55	-526,455.55	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 USD / EUR EX.RATE 1.179127 WITH NORTHERN TRUST	-192,592.470	7 Dec 17				0.00	-227,090.98	-227,090.98	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 EUR / USD EX.RATE 0.9346091 WITH NORTHERN	161,337.580	7 Feb 17				0.00	172,625.73	172,625.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 FEB 2017 USD / EUR EX.RATE 1.067 WITH NORTHERN TRUST	-50,094.450	7 Feb 17				0.00	-53,450.78	-53,450.78	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / EUR EX.RATE 1.13812 WITH NORTHERN TRUST	-36,000.000	7 Jul 17				0.00	-40,972.32	-40,972.32	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / EUR EX.RATE 1.1391 WITH NORTHERN TRUST	-4.560	7 Jul 17				0.00	-5.19	-5.19	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / EUR EX.RATE 1.1391 WITH NORTHERN TRUST	-4.110	7 Jul 17				0.00	-4.68	-4.68	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / EUR EX.RATE 1.1391 WITH NORTHERN TRUST	-14.130	7 Jul 17				0.00	-16.10	-16.10	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / EUR EX.RATE 1.1391 WITH NORTHERN TRUST	-67.000	7 Jul 17				0.00	-76.32	-76.32	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1214 WITH NORTHERN TRUST	-238,880.000	7 Jun 17				0.00	-267,880.03	-267,880.03	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1215 WITH NORTHERN TRUST	-9.530	7 Jun 17				0.00	-10.69	-10.69	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1215 WITH NORTHERN TRUST	-4.090	7 Jun 17				0.00	-4.59	-4.59	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1215 WITH NORTHERN TRUST	-134.950	7 Jun 17				0.00	-151.35	-151.35	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1215 WITH NORTHERN TRUST	-117.300	7 Jun 17				0.00	-131.55	-131.55	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1246 WITH NORTHERN TRUST	-406,607.000	7 Jun 17				0.00	-457,270.23	-457,270.23	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1259 WITH NORTHERN TRUST	-17.000	7 Jun 17				0.00	-19.14	-19.14	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1261 WITH NORTHERN TRUST	-2,618.590	7 Jun 17				0.00	-2,948.79	-2,948.79	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1261 WITH NORTHERN TRUST	-49,748.720	7 Jun 17				0.00	-56,022.03	-56,022.03	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1264 WITH NORTHERN TRUST	-980.060	7 Jun 17				0.00	-1,103.94	-1,103.94	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1265 WITH NORTHERN TRUST	-315.000	7 Jun 17				0.00	-354.85	-354.85	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 EUR / USD EX.RATE 0.9462278 WITH NORTHERN	10,172,957.940	7 Mar 17				0.00	10,751,066.79	10,829,113.41	78,046.62
FX DEAL TRANSACTED ON 07 MAR 2017 USD / EUR EX.RATE 1.06174 WITH NORTHERN TRUST	-10,172,957.940	7 Mar 17				0.00	-10,801,036.36	-11,318,941.95	-517,905.59
FX DEAL TRANSACTED ON 07 NOV 2017 EUR / USD EX.RATE 0.8637413 WITH NORTHERN	129,279.430	7 Nov 17				0.00	149,673.78	149,673.78	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 EUR / USD EX.RATE 0.8318084 WITH NORTHERN	67,781.760	7 Sep 17				0.00	81,487.23	81,487.23	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 EUR / USD EX.RATE 0.8331625 WITH NORTHERN	275,853.240	7 Sep 17				0.00	331,091.75	331,091.75	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 EUR / USD EX.RATE 0.8334722 WITH NORTHERN	139,945.000	7 Sep 17				0.00	167,906.01	167,906.01	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 USD / EUR EX.RATE 1.199 WITH NORTHERN TRUST	-13,316.480	7 Sep 17				0.00	-15,966.46	-15,966.46	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 USD / EUR EX.RATE 1.1999 WITH NORTHERN TRUST	-3.960	7 Sep 17				0.00	-4.75	-4.75	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / EUR EX.RATE 1.1398 WITH NORTHERN TRUST	-0.050	8 Aug 17				0.00	-0.06	-0.06	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / EUR EX.RATE 1.172852 WITH NORTHERN TRUST	-224,380.660	8 Aug 17				0.00	-263,165.31	-263,165.31	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / EUR EX.RATE 1.1736 WITH NORTHERN TRUST	-76,346.830	8 Aug 17				0.00	-89,600.64	-89,600.64	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / EUR EX.RATE 1.17462 WITH NORTHERN TRUST	-56,000.000	8 Aug 17				0.00	-65,778.72	-65,778.72	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 EUR / USD EX.RATE 0.8496899 WITH NORTHERN	242,368.520	8 Dec 17				0.00	285,243.51	285,243.51	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 DEC 2017 USD / EUR EX.RATE 1.1756 WITH NORTHERN TRUST	-364.770	8 Dec 17				0.00	-428.82	-428.82	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 USD / EUR EX.RATE 1.176443 WITH NORTHERN TRUST	-39,547.590	8 Dec 17				0.00	-46,525.49	-46,525.49	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 EUR / USD EX.RATE 0.9353959 WITH NORTHERN	140,927.680	8 Feb 17				0.00	150,660.99	150,660.99	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 USD / EUR EX.RATE 1.0691 WITH NORTHERN TRUST	-25,787.180	8 Feb 17				0.00	-27,569.07	-27,569.07	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 USD / EUR EX.RATE 1.0706 WITH NORTHERN TRUST	-72,401.850	8 Feb 17				0.00	-77,513.42	-77,513.42	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1205 WITH NORTHERN TRUST	-21.730	8 Jun 17				0.00	-24.35	-24.35	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1205 WITH NORTHERN TRUST	-5.180	8 Jun 17				0.00	-5.80	-5.80	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1205 WITH NORTHERN TRUST	-54.330	8 Jun 17				0.00	-60.88	-60.88	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-1,000.280	8 Jun 17				0.00	-1,121.21	-1,121.21	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-1,718.120	8 Jun 17				0.00	-1,925.84	-1,925.84	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-7,440.720	8 Jun 17				0.00	-8,340.30	-8,340.30	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-831.450	8 Jun 17				0.00	-931.97	-931.97	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-20,097.000	8 Jun 17				0.00	-22,526.73	-22,526.73	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-289.140	8 Jun 17				0.00	-324.10	-324.10	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-3,494.400	8 Jun 17				0.00	-3,916.87	-3,916.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-4,556.250	8 Jun 17				0.00	-5,107.10	-5,107.10	0.00
FX DEAL TRANACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-2,152.500	8 Jun 17				0.00	-2,412.74	-2,412.74	0.00
FX DEAL TRANACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-1,463.060	8 Jun 17				0.00	-1,639.94	-1,639.94	0.00
FX DEAL TRANACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-1,836.410	8 Jun 17				0.00	-2,058.43	-2,058.43	0.00
FX DEAL TRANACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-1,510.640	8 Jun 17				0.00	-1,693.28	-1,693.28	0.00
FX DEAL TRANACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-120.900	8 Jun 17				0.00	-135.52	-135.52	0.00
FX DEAL TRANACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-441.000	8 Jun 17				0.00	-494.32	-494.32	0.00
FX DEAL TRANACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-13,316.480	8 Jun 17				0.00	-14,926.44	-14,926.44	0.00
FX DEAL TRANACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-13,252.500	8 Jun 17				0.00	-14,854.73	-14,854.73	0.00
FX DEAL TRANACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-456.590	8 Jun 17				0.00	-511.79	-511.79	0.00
FX DEAL TRANACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-5,301.000	8 Jun 17				0.00	-5,941.89	-5,941.89	0.00
FX DEAL TRANACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-795.400	8 Jun 17				0.00	-891.56	-891.56	0.00
FX DEAL TRANACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-120.900	8 Jun 17				0.00	-135.52	-135.52	0.00
FX DEAL TRANACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-1,395.000	8 Jun 17				0.00	-1,563.66	-1,563.66	0.00
FX DEAL TRANACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-121.910	8 Jun 17				0.00	-136.65	-136.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	-139.580	8 Jun 17				0.00	-156.46	-156.46	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.121 WITH NORTHERN TRUST	-10,447.330	8 Jun 17				0.00	-11,711.46	-11,711.46	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.121 WITH NORTHERN TRUST	-1,554.410	8 Jun 17				0.00	-1,742.49	-1,742.49	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.121 WITH NORTHERN TRUST	-822.680	8 Jun 17				0.00	-922.22	-922.22	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.121 WITH NORTHERN TRUST	-755.330	8 Jun 17				0.00	-846.72	-846.72	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.121 WITH NORTHERN TRUST	-259.270	8 Jun 17				0.00	-290.64	-290.64	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.12207 WITH NORTHERN TRUST	-47,200.000	8 Jun 17				0.00	-52,961.70	-52,961.70	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1227 WITH NORTHERN TRUST	-1,143.140	8 Jun 17				0.00	-1,283.40	-1,283.40	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / EUR EX.RATE 1.0555 WITH NORTHERN TRUST	-72,836.130	8 Mar 17				0.00	-76,878.54	-76,878.54	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / EUR EX.RATE 1.0555 WITH NORTHERN TRUST	-150,271.750	8 Mar 17				0.00	-158,611.83	-158,611.83	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / EUR EX.RATE 1.0555 WITH NORTHERN TRUST	-150,105.400	8 Mar 17				0.00	-158,436.25	-158,436.25	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 EUR / USD EX.RATE 0.9135757 WITH NORTHERN	171,656.600	8 May 17				0.00	187,895.31	187,895.31	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 EUR / USD EX.RATE 0.9147457 WITH NORTHERN	2,914,862.000	8 May 17				0.00	3,186,527.14	3,186,527.14	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0927 WITH NORTHERN TRUST	-65,632.180	8 May 17				0.00	-71,716.28	-71,716.28	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0928 WITH NORTHERN TRUST	-2.290	8 May 17				0.00	-2.50	-2.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0928 WITH NORTHERN TRUST	-74.800	8 May 17				0.00	-81.74	-81.74	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0928 WITH NORTHERN TRUST	-4.610	8 May 17				0.00	-5.04	-5.04	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0928 WITH NORTHERN TRUST	-92.220	8 May 17				0.00	-100.78	-100.78	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0928 WITH NORTHERN TRUST	-96,325.670	8 May 17				0.00	-105,264.69	-105,264.69	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0928 WITH NORTHERN TRUST	-5,270.000	8 May 17				0.00	-5,759.06	-5,759.06	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.093052 WITH NORTHERN TRUST	-114,960.980	8 May 17				0.00	-125,658.33	-125,658.33	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0931 WITH NORTHERN TRUST	-63,261.500	8 May 17				0.00	-69,151.15	-69,151.15	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0931 WITH NORTHERN TRUST	-264,289.230	8 May 17				0.00	-288,894.56	-288,894.56	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0931 WITH NORTHERN TRUST	-73,632.770	8 May 17				0.00	-80,487.98	-80,487.98	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.095275 WITH NORTHERN TRUST	-2,900,259.620	8 May 17				0.00	-3,176,581.86	-3,226,973.95	-50,392.09
FX DEAL TRANSACTED ON 08 NOV 2017 EUR / USD EX.RATE 0.8628842 WITH NORTHERN	137,163.940	8 Nov 17				0.00	158,959.84	158,959.84	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / EUR EX.RATE 1.1584 WITH NORTHERN TRUST	-76,114.770	8 Nov 17				0.00	-88,171.35	-88,171.35	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / EUR EX.RATE 1.1588 WITH NORTHERN TRUST	-27.230	8 Nov 17				0.00	-31.55	-31.55	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / EUR EX.RATE 1.1589 WITH NORTHERN TRUST	-846,372.950	8 Nov 17				0.00	-980,861.61	-980,861.61	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 EUR / USD EX.RATE 0.8307718 WITH NORTHERN	176,001.840	8 Sep 17				0.00	211,853.41	211,853.41	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 SEP 2017 EUR / USD EX.RATE 0.8307718 WITH NORTHERN	68,003.650	8 Sep 17				0.00	81,855.99	81,855.99	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 EUR / USD EX.RATE 0.8312552 WITH NORTHERN	229,355.000	8 Sep 17				0.00	275,914.07	275,914.07	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 USD / EUR EX.RATE 1.203191 WITH NORTHERN TRUST	-389,987.960	8 Sep 17				0.00	-469,230.00	-469,230.00	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 EUR / USD EX.RATE 0.8512087 WITH NORTHERN	5,382,857.140	9 Aug 17				0.00	6,323,780.57	6,323,780.57	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 EUR / USD EX.RATE 0.8520326 WITH NORTHERN	3,000.000	9 Aug 17				0.00	3,520.99	3,520.99	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 EUR / USD EX.RATE 0.9372247 WITH NORTHERN	220,000.000	9 Feb 17				0.00	234,735.60	234,735.60	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / EUR EX.RATE 1.065694 WITH NORTHERN TRUST	-23,863.950	9 Feb 17				0.00	-25,431.67	-25,431.67	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / EUR EX.RATE 1.0657 WITH NORTHERN TRUST	-25,226.590	9 Feb 17				0.00	-26,883.98	-26,883.98	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 EUR / USD EX.RATE 0.9458751 WITH NORTHERN	1,000.000	9 Jan 17				0.00	1,057.22	1,057.22	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 EUR / USD EX.RATE 0.8940386 WITH NORTHERN	82,000.000	9 Jun 17				0.00	91,718.64	91,718.64	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1183 WITH NORTHERN TRUST	-12,868.780	9 Jun 17				0.00	-14,391.16	-14,391.16	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1183 WITH NORTHERN TRUST	-166,070.040	9 Jun 17				0.00	-185,716.13	-185,716.13	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1183 WITH NORTHERN TRUST	-83,402.570	9 Jun 17				0.00	-93,269.09	-93,269.09	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1183 WITH NORTHERN TRUST	-165,886.200	9 Jun 17				0.00	-185,510.54	-185,510.54	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1183 WITH NORTHERN TRUST	-80,493.510	9 Jun 17				0.00	-90,015.89	-90,015.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1183 WITH NORTHERN TRUST	-81,162.130	9 Jun 17				0.00	-90,763.61	-90,763.61	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1188 WITH NORTHERN TRUST	-0.580	9 Jun 17				0.00	-0.65	-0.65	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1194 WITH NORTHERN TRUST	-3,145.000	9 Jun 17				0.00	-3,520.51	-3,520.51	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1199 WITH NORTHERN TRUST	-607.840	9 Jun 17				0.00	-680.72	-680.72	0.00
FX DEAL TRANSACTED ON 09 MAR 2017 USD / EUR EX.RATE 1.055 WITH NORTHERN TRUST	-19.890	9 Mar 17				0.00	-20.98	-20.98	0.00
FX DEAL TRANSACTED ON 09 MAR 2017 USD / EUR EX.RATE 1.057694 WITH NORTHERN TRUST	-712,138.680	9 Mar 17				0.00	-753,224.81	-753,224.81	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 EUR / USD EX.RATE 0.9181447 WITH NORTHERN	543,094.100	9 May 17				0.00	591,512.57	591,512.57	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 EUR / USD EX.RATE 0.920003 WITH NORTHERN TRUST	472,789.560	9 May 17				0.00	513,900.03	513,900.03	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / EUR EX.RATE 1.0865 WITH NORTHERN TRUST	-161.020	9 May 17				0.00	-174.95	-174.95	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / EUR EX.RATE 1.0875 WITH NORTHERN TRUST	-52,956.860	9 May 17				0.00	-57,590.59	-57,590.59	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / EUR EX.RATE 1.0875 WITH NORTHERN TRUST	-74,853.790	9 May 17				0.00	-81,403.50	-81,403.50	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / EUR EX.RATE 1.0875 WITH NORTHERN TRUST	-25,112.230	9 May 17				0.00	-27,309.55	-27,309.55	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / EUR EX.RATE 1.0875 WITH NORTHERN TRUST	-559,775.740	9 May 17				0.00	-608,756.12	-608,756.12	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / EUR EX.RATE 1.0883 WITH NORTHERN TRUST	-51,478.600	9 May 17				0.00	-56,024.16	-56,024.16	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / EUR EX.RATE 1.0886 WITH NORTHERN TRUST	-89,241.530	9 May 17				0.00	-97,148.33	-97,148.33	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 NOV 2017 EUR / USD EX.RATE 0.8588948 WITH NORTHERN	82,678.980	9 Nov 17				0.00	96,262.06	96,262.06	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 USD / EUR EX.RATE 1.175 WITH NORTHERN TRUST	-1,289.640	9 Oct 17				0.00	-1,515.33	-1,515.33	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 USD / EUR EX.RATE 1.1751 WITH NORTHERN TRUST	-1,681.680	9 Oct 17				0.00	-1,976.14	-1,976.14	0.00
FX DEAL TRANSACTED ON 10 APR 2017 EUR / USD EX.RATE 0.9433962 WITH NORTHERN	245,937.630	10 Apr 17				0.00	260,693.89	260,693.89	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / EUR EX.RATE 1.059 WITH NORTHERN TRUST	-11.830	10 Apr 17				0.00	-12.53	-12.53	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / EUR EX.RATE 1.059 WITH NORTHERN TRUST	-70.690	10 Apr 17				0.00	-74.86	-74.86	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / EUR EX.RATE 1.059351 WITH NORTHERN TRUST	-62,694.740	10 Apr 17				0.00	-66,415.74	-66,415.74	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 EUR / USD EX.RATE 0.8509697 WITH NORTHERN	569,581.310	10 Aug 17				0.00	669,332.08	669,332.08	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / EUR EX.RATE 1.177255 WITH NORTHERN TRUST	-12,905,242.600	10 Aug 17				0.00	-15,192,761.38	-15,459,190.54	-266,429.16
FX DEAL TRANSACTED ON 10 FEB 2017 EUR / USD EX.RATE 0.9389971 WITH NORTHERN	5,000.000	10 Feb 17				0.00	5,324.83	5,324.83	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 USD / EUR EX.RATE 1.0631 WITH NORTHERN TRUST	-24,265.710	10 Feb 17				0.00	-25,796.88	-25,796.88	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 USD / EUR EX.RATE 1.063163 WITH NORTHERN TRUST	-97,664.880	10 Feb 17				0.00	-103,833.69	-103,833.69	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 EUR / USD EX.RATE 0.9470917 WITH NORTHERN	604,271.210	10 Jan 17				0.00	638,028.22	638,028.22	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 EUR / USD EX.RATE 0.9471491 WITH NORTHERN	11,779.060	10 Jan 17				0.00	12,436.33	12,436.33	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 EUR / USD EX.RATE 0.9471491 WITH NORTHERN	1,280.410	10 Jan 17				0.00	1,351.86	1,351.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 JUL 2017 USD / EUR EX.RATE 1.1385 WITH NORTHERN TRUST	-18.380	10 Jul 17				0.00	-20.93	-20.93	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / EUR EX.RATE 1.1385 WITH NORTHERN TRUST	-19.380	10 Jul 17				0.00	-22.06	-22.06	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / EUR EX.RATE 1.0602 WITH NORTHERN TRUST	-132,935.750	10 Mar 17				0.00	-140,938.48	-140,938.48	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / EUR EX.RATE 1.0605 WITH NORTHERN TRUST	-55.330	10 Mar 17				0.00	-58.68	-58.68	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / EUR EX.RATE 1.0655 WITH NORTHERN TRUST	-12,438.520	10 Mar 17				0.00	-13,253.24	-13,253.24	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / EUR EX.RATE 1.0655 WITH NORTHERN TRUST	-78,448.510	10 Mar 17				0.00	-83,586.89	-83,586.89	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / EUR EX.RATE 1.0655 WITH NORTHERN TRUST	-80,614.030	10 Mar 17				0.00	-85,894.25	-85,894.25	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / EUR EX.RATE 1.0858 WITH NORTHERN TRUST	-181,040.310	10 May 17				0.00	-196,573.57	-196,573.57	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / EUR EX.RATE 1.0858 WITH NORTHERN TRUST	-290,078.300	10 May 17				0.00	-314,967.02	-314,967.02	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / EUR EX.RATE 1.0858 WITH NORTHERN TRUST	-2,958.000	10 May 17				0.00	-3,211.80	-3,211.80	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / EUR EX.RATE 1.0858 WITH NORTHERN TRUST	-0.990	10 May 17				0.00	-1.07	-1.07	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / EUR EX.RATE 1.0858 WITH NORTHERN TRUST	-26,621.010	10 May 17				0.00	-28,905.09	-28,905.09	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / EUR EX.RATE 1.0858 WITH NORTHERN TRUST	-409.400	10 May 17				0.00	-444.53	-444.53	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / EUR EX.RATE 1.0864 WITH NORTHERN TRUST	-155,939.060	10 May 17				0.00	-169,412.19	-169,412.19	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / EUR EX.RATE 1.0867 WITH NORTHERN TRUST	-28,096.820	10 May 17				0.00	-30,532.81	-30,532.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 NOV 2017 EUR / USD EX.RATE 0.8574675 WITH NORTHERN	241,295.290	10 Nov 17				0.00	281,404.60	281,404.60	0.00
FX DEAL TRANSACTED ON 10 OCT 2017 USD / EUR EX.RATE 1.180765 WITH NORTHERN TRUST	-843.400	10 Oct 17				0.00	-995.86	-995.86	0.00
FX DEAL TRANSACTED ON 11 APR 2017 EUR / USD EX.RATE 0.9428154 WITH NORTHERN	411,348.290	11 Apr 17				0.00	436,297.80	436,297.80	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 EUR / USD EX.RATE 0.8447808 WITH NORTHERN	267,827.450	11 Aug 17				0.00	317,037.80	317,037.80	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 EUR / USD EX.RATE 0.8453085 WITH NORTHERN	247,725.960	11 Aug 17				0.00	293,059.81	293,059.81	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / EUR EX.RATE 1.1821 WITH NORTHERN TRUST	-0.150	11 Aug 17				0.00	-0.18	-0.18	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 EUR / USD EX.RATE 0.8470269 WITH NORTHERN	5,597,127.580	11 Dec 17				0.00	6,607,968.82	6,607,968.82	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / EUR EX.RATE 1.178484 WITH NORTHERN TRUST	-7,816.670	11 Dec 17				0.00	-9,211.82	-9,211.82	0.00
FX DEAL TRANSACTED ON 11 JAN 2017 USD / EUR EX.RATE 1.048 WITH NORTHERN TRUST	-4,510.990	11 Jan 17				0.00	-4,727.52	-4,727.52	0.00
FX DEAL TRANSACTED ON 11 JAN 2017 USD / EUR EX.RATE 1.0557 WITH NORTHERN TRUST	-4,260.290	11 Jan 17				0.00	-4,497.59	-4,497.59	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 EUR / USD EX.RATE 0.8713534 WITH NORTHERN	351,194.330	11 Jul 17				0.00	403,044.66	403,044.66	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	-24.050	11 Jul 17				0.00	-27.40	-27.40	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	-1.460	11 Jul 17				0.00	-1.66	-1.66	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	-1.630	11 Jul 17				0.00	-1.86	-1.86	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	-10.090	11 Jul 17				0.00	-11.50	-11.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 JUL 2017 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	-3.420	11 Jul 17				0.00	-3.90	-3.90	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	-2.340	11 Jul 17				0.00	-2.67	-2.67	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	-11.680	11 Jul 17				0.00	-13.31	-13.31	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	-0.920	11 Jul 17				0.00	-1.05	-1.05	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	-7.790	11 Jul 17				0.00	-8.88	-8.88	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	-14.590	11 Jul 17				0.00	-16.62	-16.62	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 EUR / USD EX.RATE 0.9202561 WITH NORTHERN	14,344.860	11 May 17				0.00	15,587.90	15,587.90	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / EUR EX.RATE 1.0851 WITH NORTHERN TRUST	-352.530	11 May 17				0.00	-382.53	-382.53	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / EUR EX.RATE 1.0865 WITH NORTHERN TRUST	-172,851.240	11 May 17				0.00	-187,802.87	-187,802.87	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / EUR EX.RATE 1.0865 WITH NORTHERN TRUST	-37,536.000	11 May 17				0.00	-40,782.86	-40,782.86	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / EUR EX.RATE 1.0866 WITH NORTHERN TRUST	-33,900.000	11 May 17				0.00	-36,835.74	-36,835.74	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 EUR / USD EX.RATE 0.842673 WITH NORTHERN TRUST	11,063.700	11 Oct 17				0.00	13,129.29	13,129.29	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 EUR / USD EX.RATE 0.842673 WITH NORTHERN TRUST	558.360	11 Oct 17				0.00	662.61	662.61	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 EUR / USD EX.RATE 0.844087 WITH NORTHERN TRUST	757,009.790	11 Oct 17				0.00	896,838.58	896,838.58	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 EUR / USD EX.RATE 0.8306165 WITH NORTHERN	6,163,548.330	11 Sep 17				0.00	7,420,449.92	7,279,458.79	-140,991.13

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 SEP 2017 EUR / USD EX.RATE 0.8364701 WITH NORTHERN	68,206.470	11 Sep 17				0.00	81,540.83	81,540.83	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / EUR EX.RATE 1.1982 WITH NORTHERN TRUST	-6,163,548.330	11 Sep 17				0.00	-7,385,163.61	-7,383,314.75	1,848.86
FX DEAL TRANSACTED ON 11 SEP 2017 USD / EUR EX.RATE 1.19825 WITH NORTHERN TRUST	-134,214.520	11 Sep 17				0.00	-160,822.55	-160,822.55	0.00
FX DEAL TRANSACTED ON 12 APR 2017 EUR / USD EX.RATE 0.9380335 WITH NORTHERN	124,591.180	12 Apr 17				0.00	132,821.67	132,821.67	0.00
FX DEAL TRANSACTED ON 12 APR 2017 USD / EUR EX.RATE 1.0592 WITH NORTHERN TRUST	-20,375.420	12 Apr 17				0.00	-21,581.64	-21,581.64	0.00
FX DEAL TRANSACTED ON 12 APR 2017 USD / EUR EX.RATE 1.0658 WITH NORTHERN TRUST	-403,883.320	12 Apr 17				0.00	-430,458.84	-430,458.84	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 EUR / USD EX.RATE 0.8478399 WITH NORTHERN	4,972,423.330	12 Dec 17				0.00	5,864,814.20	5,999,388.45	134,574.25
FX DEAL TRANSACTED ON 12 DEC 2017 USD / EUR EX.RATE 1.1719 WITH NORTHERN TRUST	-4,972,423.330	12 Dec 17				0.00	-5,827,182.90	-5,872,680.60	-45,497.70
FX DEAL TRANSACTED ON 12 DEC 2017 USD / EUR EX.RATE 1.173405 WITH NORTHERN TRUST	-83.970	12 Dec 17				0.00	-98.53	-98.53	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 EUR / USD EX.RATE 0.9399689 WITH NORTHERN	309,618.890	12 Jan 17				0.00	329,392.70	329,392.70	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / EUR EX.RATE 1.06384 WITH NORTHERN TRUST	-256,900.000	12 Jan 17				0.00	-273,300.50	-273,300.50	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 EUR / USD EX.RATE 0.8758538 WITH NORTHERN	8,396.680	12 Jul 17				0.00	9,586.85	9,586.85	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 USD / EUR EX.RATE 1.1398 WITH NORTHERN TRUST	-34.530	12 Jul 17				0.00	-39.36	-39.36	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 USD / EUR EX.RATE 1.1398 WITH NORTHERN TRUST	-38.040	12 Jul 17				0.00	-43.36	-43.36	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 USD / EUR EX.RATE 1.1408 WITH NORTHERN TRUST	-2,273.650	12 Jul 17				0.00	-2,593.78	-2,593.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 JUN 2017 EUR / USD EX.RATE 0.888802 WITH NORTHERN TRUST	452,044.440	12 Jun 17				0.00	508,599.72	541,504.05	32,904.33
FX DEAL TRANSACTED ON 12 JUN 2017 EUR / USD EX.RATE 0.8927974 WITH NORTHERN	7,000.000	12 Jun 17				0.00	7,840.53	7,840.53	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / EUR EX.RATE 1.1195 WITH NORTHERN TRUST	-20.060	12 Jun 17				0.00	-22.46	-22.46	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / EUR EX.RATE 1.1197 WITH NORTHERN TRUST	-452,044.440	12 Jun 17				0.00	-506,154.16	-502,967.26	3,186.90
FX DEAL TRANSACTED ON 12 JUN 2017 USD / EUR EX.RATE 1.1202 WITH NORTHERN TRUST	-954.710	12 Jun 17				0.00	-1,069.47	-1,069.47	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / EUR EX.RATE 1.1202 WITH NORTHERN TRUST	-971.430	12 Jun 17				0.00	-1,088.20	-1,088.20	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / EUR EX.RATE 1.1204 WITH NORTHERN TRUST	-813.300	12 Jun 17				0.00	-911.22	-911.22	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / EUR EX.RATE 1.121 WITH NORTHERN TRUST	-1,519.170	12 Jun 17				0.00	-1,702.99	-1,702.99	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / EUR EX.RATE 1.121 WITH NORTHERN TRUST	-17,612.000	12 Jun 17				0.00	-19,743.05	-19,743.05	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / EUR EX.RATE 1.1214 WITH NORTHERN TRUST	-614.940	12 Jun 17				0.00	-689.59	-689.59	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.091 WITH NORTHERN TRUST	-182.380	12 May 17				0.00	-198.98	-198.98	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.091 WITH NORTHERN TRUST	-780.440	12 May 17				0.00	-851.46	-851.46	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.091 WITH NORTHERN TRUST	-9,860.540	12 May 17				0.00	-10,757.85	-10,757.85	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.0918 WITH NORTHERN TRUST	-50,176.660	12 May 17				0.00	-54,782.88	-54,782.88	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.0918 WITH NORTHERN TRUST	-935,739.370	12 May 17				0.00	-1,021,640.24	-1,021,640.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.0918 WITH NORTHERN TRUST	-330,437.570	12 May 17				0.00	-360,771.74	-360,771.74	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.0921 WITH NORTHERN TRUST	-4,744.660	12 May 17				0.00	-5,181.64	-5,181.64	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.0921 WITH NORTHERN TRUST	-90,148.490	12 May 17				0.00	-98,451.17	-98,451.17	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 EUR / USD EX.RATE 0.8441583 WITH NORTHERN	141,301.570	12 Oct 17				0.00	167,387.54	167,387.54	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 USD / EUR EX.RATE 1.1833 WITH NORTHERN TRUST	-0.700	12 Oct 17				0.00	-0.83	-0.83	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / EUR EX.RATE 1.19554 WITH NORTHERN TRUST	-143,000.000	12 Sep 17				0.00	-170,962.22	-170,962.22	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / EUR EX.RATE 1.1959 WITH NORTHERN TRUST	-30,830.100	12 Sep 17				0.00	-36,869.72	-36,869.72	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / EUR EX.RATE 1.1959 WITH NORTHERN TRUST	-646,742.390	12 Sep 17				0.00	-773,439.22	-773,439.22	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / EUR EX.RATE 1.196441 WITH NORTHERN TRUST	-291,285.050	12 Sep 17				0.00	-348,505.38	-348,505.38	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / EUR EX.RATE 1.06137 WITH NORTHERN TRUST	-48,100.000	13 Apr 17				0.00	-51,051.90	-51,051.90	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / EUR EX.RATE 1.061545 WITH NORTHERN TRUST	-125,681.030	13 Apr 17				0.00	-133,416.07	-133,416.07	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 EUR / USD EX.RATE 0.845809 WITH NORTHERN TRUST	1,534,469.040	13 Dec 17				0.00	1,814,202.75	1,814,202.75	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	-38,067.530	13 Dec 17				0.00	-44,984.40	-44,984.40	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 EUR / USD EX.RATE 0.9405568 WITH NORTHERN	901,364.150	13 Feb 17				0.00	958,330.36	952,201.12	-6,129.24
FX DEAL TRANSACTED ON 13 FEB 2017 USD / EUR EX.RATE 1.0593 WITH NORTHERN TRUST	-24,885.030	13 Feb 17				0.00	-26,360.71	-26,360.71	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 JAN 2017 EUR / USD EX.RATE 0.9414423 WITH NORTHERN	87.260	13 Jan 17				0.00	92.69	92.69	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / EUR EX.RATE 1.06 WITH NORTHERN TRUST	-7,777.500	13 Jan 17				0.00	-8,244.15	-8,244.15	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / EUR EX.RATE 1.06 WITH NORTHERN TRUST	-10,888.500	13 Jan 17				0.00	-11,541.81	-11,541.81	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / EUR EX.RATE 1.06 WITH NORTHERN TRUST	-6,446.560	13 Jan 17				0.00	-6,833.35	-6,833.35	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / EUR EX.RATE 1.06 WITH NORTHERN TRUST	-2,074.000	13 Jan 17				0.00	-2,198.44	-2,198.44	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / EUR EX.RATE 1.0622 WITH NORTHERN TRUST	-12.440	13 Jan 17				0.00	-13.21	-13.21	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / EUR EX.RATE 1.0622 WITH NORTHERN TRUST	-73.090	13 Jan 17				0.00	-77.64	-77.64	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / EUR EX.RATE 1.0641 WITH NORTHERN TRUST	-87,679.620	13 Jan 17				0.00	-93,299.88	-93,299.88	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 EUR / USD EX.RATE 0.876501 WITH NORTHERN TRUST	108,194.470	13 Jul 17				0.00	123,439.07	123,439.07	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / EUR EX.RATE 1.1398 WITH NORTHERN TRUST	-545,058.000	13 Jul 17				0.00	-621,257.11	-621,257.11	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 EUR / USD EX.RATE 0.8920607 WITH NORTHERN	371,794.780	13 Jun 17				0.00	416,781.95	416,781.95	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 EUR / USD EX.RATE 0.8922198 WITH NORTHERN	705,033.620	13 Jun 17				0.00	790,201.68	790,201.68	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / EUR EX.RATE 1.1193 WITH NORTHERN TRUST	-82.240	13 Jun 17				0.00	-92.05	-92.05	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / EUR EX.RATE 1.1193 WITH NORTHERN TRUST	-20,454.190	13 Jun 17				0.00	-22,894.37	-22,894.37	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / EUR EX.RATE 1.0655 WITH NORTHERN TRUST	-245,937.630	13 Mar 17				0.00	-262,046.54	-262,046.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 NOV 2017 EUR / USD EX.RATE 0.857416 WITH NORTHERN TRUST	66,203.900	13 Nov 17				0.00	77,213.28	77,213.28	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 EUR / USD EX.RATE 0.8440599 WITH NORTHERN	141,717.140	13 Oct 17				0.00	167,899.38	167,899.38	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	-457,259.830	13 Oct 17				0.00	-540,343.94	-540,343.94	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	-315,411.860	13 Oct 17				0.00	-372,722.19	-372,722.19	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	-506,300.050	13 Oct 17				0.00	-598,294.77	-598,294.77	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	-58,583.030	13 Oct 17				0.00	-69,227.57	-69,227.57	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	-111,128.570	13 Oct 17				0.00	-131,320.63	-131,320.63	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	-325,238.740	13 Oct 17				0.00	-384,334.62	-384,334.62	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	-253,826.380	13 Oct 17				0.00	-299,946.63	-299,946.63	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	-340,191.130	13 Oct 17				0.00	-402,003.86	-402,003.86	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	-90,619.840	13 Oct 17				0.00	-107,085.46	-107,085.46	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	-191,606.010	13 Oct 17				0.00	-226,420.82	-226,420.82	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	-352,604.430	13 Oct 17				0.00	-416,672.65	-416,672.65	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1821 WITH NORTHERN TRUST	-924,879.520	13 Oct 17				0.00	-1,093,300.08	-1,093,300.08	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1822 WITH NORTHERN TRUST	-59.720	13 Oct 17				0.00	-70.60	-70.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1833 WITH NORTHERN TRUST	-563,000.000	13 Oct 17				0.00	-666,197.90	-666,197.90	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1834 WITH NORTHERN TRUST	-13,217.010	13 Oct 17				0.00	-15,641.01	-15,641.01	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1836 WITH NORTHERN TRUST	-303.550	13 Oct 17				0.00	-359.28	-359.28	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.18736 WITH NORTHERN TRUST	-4,013,693.000	13 Oct 17				0.00	-4,765,698.52	-4,740,372.14	25,326.38
FX DEAL TRANSACTED ON 13 SEP 2017 EUR / USD EX.RATE 0.8393804 WITH NORTHERN	11,000.000	13 Sep 17				0.00	13,104.91	13,104.91	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 EUR / USD EX.RATE 0.84168 WITH NORTHERN TRUST	267,591.000	13 Sep 17				0.00	317,924.87	317,924.87	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / EUR EX.RATE 1.189191 WITH NORTHERN TRUST	-150,330.410	13 Sep 17				0.00	-178,771.57	-178,771.57	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / EUR EX.RATE 1.0616 WITH NORTHERN TRUST	-7,861,398.060	14 Apr 17				0.00	-8,345,660.18	-8,383,395.19	-37,735.01
FX DEAL TRANSACTED ON 14 AUG 2017 EUR / USD EX.RATE 0.8477206 WITH NORTHERN	219,527.860	14 Aug 17				0.00	258,962.53	258,962.53	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 EUR / USD EX.RATE 0.8481045 WITH NORTHERN	261,655.730	14 Aug 17				0.00	308,518.27	308,518.27	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 EUR / USD EX.RATE 0.8478442 WITH NORTHERN	127,101.960	14 Dec 17				0.00	149,911.93	149,911.93	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / EUR EX.RATE 1.1787 WITH NORTHERN TRUST	-37,355.930	14 Dec 17				0.00	-44,031.43	-44,031.43	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 EUR / USD EX.RATE 0.9412651 WITH NORTHERN	343,659.180	14 Feb 17				0.00	365,103.51	365,103.51	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / EUR EX.RATE 1.056964 WITH NORTHERN TRUST	-239,471.130	14 Feb 17				0.00	-253,112.36	-253,112.36	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 EUR / USD EX.RATE 0.8715356 WITH NORTHERN	108,478.220	14 Jul 17				0.00	124,467.91	124,467.91	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 JUL 2017 USD / EUR EX.RATE 1.1415 WITH NORTHERN TRUST	-152.320	14 Jul 17				0.00	-173.87	-173.87	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 USD / EUR EX.RATE 1.1446 WITH NORTHERN TRUST	-12,968.750	14 Jul 17				0.00	-14,844.03	-14,844.03	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 EUR / GBP EX.RATE 1.1354604 WITH NORTHERN	167,919.400	14 Jun 17				0.00	188,178.87	188,178.87	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / EUR EX.RATE 1.1205 WITH NORTHERN TRUST	-48.700	14 Jun 17				0.00	-54.57	-54.57	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / EUR EX.RATE 1.1275 WITH NORTHERN TRUST	-1,310,756.890	14 Jun 17				0.00	-1,477,878.39	-1,477,878.39	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / EUR EX.RATE 1.1275 WITH NORTHERN TRUST	-1,695,176.660	14 Jun 17				0.00	-1,911,311.68	-1,911,311.68	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / EUR EX.RATE 1.1275 WITH NORTHERN TRUST	-1,421,238.620	14 Jun 17				0.00	-1,602,446.54	-1,602,446.54	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / EUR EX.RATE 1.1275 WITH NORTHERN TRUST	-1,533,100.510	14 Jun 17				0.00	-1,728,570.83	-1,728,570.83	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / EUR EX.RATE 1.1277 WITH NORTHERN TRUST	-82,695.580	14 Jun 17				0.00	-93,255.81	-93,255.81	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 EUR / USD EX.RATE 0.9395309 WITH NORTHERN	117,170.660	14 Mar 17				0.00	124,711.88	124,711.88	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 EUR / USD EX.RATE 0.9407338 WITH NORTHERN	106,709.280	14 Mar 17				0.00	113,431.96	113,431.96	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 EUR / USD EX.RATE 0.9407338 WITH NORTHERN	337,477.070	14 Mar 17				0.00	358,738.13	358,738.13	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 EUR / USD EX.RATE 0.9407338 WITH NORTHERN	107,980.820	14 Mar 17				0.00	114,783.61	114,783.61	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 EUR / USD EX.RATE 0.9415309 WITH NORTHERN	109,684.340	14 Mar 17				0.00	116,495.74	116,495.74	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / EUR EX.RATE 1.0644 WITH NORTHERN TRUST	-77,465.820	14 Mar 17				0.00	-82,454.62	-82,454.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 NOV 2017 EUR / USD EX.RATE 0.8491509 WITH NORTHERN	1,185,023.510	14 Nov 17				0.00	1,395,539.38	1,395,539.38	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 EUR / USD EX.RATE 0.8405975 WITH NORTHERN	2,000.000	14 Sep 17				0.00	2,379.26	2,379.26	0.00
FX DEAL TRANSACTED ON 15 AUG 2017 EUR / USD EX.RATE 0.8527097 WITH NORTHERN	67,053.840	15 Aug 17				0.00	78,636.18	78,636.18	0.00
FX DEAL TRANSACTED ON 15 AUG 2017 GBP / EUR EX.RATE 0.9116 WITH NORTHERN TRUST	-137,121.540	15 Aug 17				0.00	-162,318.75	-162,318.75	0.00
FX DEAL TRANSACTED ON 15 AUG 2017 USD / EUR EX.RATE 1.1719 WITH NORTHERN TRUST	-11,424.000	15 Aug 17				0.00	-13,387.79	-13,387.79	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / EUR EX.RATE 1.1753 WITH NORTHERN TRUST	-3,404.500	15 Dec 17				0.00	-4,001.31	-4,001.31	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / EUR EX.RATE 1.1753 WITH NORTHERN TRUST	-5,538.750	15 Dec 17				0.00	-6,509.69	-6,509.69	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / EUR EX.RATE 1.1754 WITH NORTHERN TRUST	-37,642.890	15 Dec 17				0.00	-44,245.45	-44,245.45	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / EUR EX.RATE 1.175683 WITH NORTHERN TRUST	-277,354.290	15 Dec 17				0.00	-326,080.72	-326,080.72	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 EUR / USD EX.RATE 0.9435796 WITH NORTHERN	4,163,662.250	15 Feb 17				0.00	4,412,624.27	4,432,218.34	19,594.07
FX DEAL TRANSACTED ON 15 FEB 2017 USD / EUR EX.RATE 1.0588 WITH NORTHERN TRUST	-3,339,692.000	15 Feb 17				0.00	-3,536,065.89	-3,536,065.89	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / EUR EX.RATE 1.0589 WITH NORTHERN TRUST	-258,268.380	15 Feb 17				0.00	-273,480.39	-273,480.39	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / EUR EX.RATE 1.0589 WITH NORTHERN TRUST	-601,659.850	15 Feb 17				0.00	-637,097.62	-637,097.62	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / EUR EX.RATE 1.059463 WITH NORTHERN TRUST	-232,465.560	15 Feb 17				0.00	-246,288.66	-246,288.66	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 EUR / GBP EX.RATE 1.1444266 WITH NORTHERN	240,985.000	15 Jun 17				0.00	271,794.94	271,794.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 JUN 2017 USD / EUR EX.RATE 1.1143 WITH NORTHERN TRUST	-3,512.880	15 Jun 17				0.00	-3,914.40	-3,914.40	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / EUR EX.RATE 1.1143 WITH NORTHERN TRUST	-31,615.920	15 Jun 17				0.00	-35,229.62	-35,229.62	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / EUR EX.RATE 1.1143 WITH NORTHERN TRUST	-8,840.000	15 Jun 17				0.00	-9,850.41	-9,850.41	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / EUR EX.RATE 1.1149 WITH NORTHERN TRUST	-16,603.670	15 Jun 17				0.00	-18,511.43	-18,511.43	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / EUR EX.RATE 1.1149 WITH NORTHERN TRUST	-72,631.430	15 Jun 17				0.00	-80,976.78	-80,976.78	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / EUR EX.RATE 1.1149 WITH NORTHERN TRUST	-86,375.460	15 Jun 17				0.00	-96,300.00	-96,300.00	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 EUR / USD EX.RATE 0.9402031 WITH NORTHERN	382,740.700	15 Mar 17				0.00	407,083.01	407,083.01	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 EUR / USD EX.RATE 0.9402031 WITH NORTHERN	713,557.300	15 Mar 17				0.00	758,939.54	758,939.54	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / EUR EX.RATE 1.0629 WITH NORTHERN TRUST	-65,308.630	15 Mar 17				0.00	-69,416.54	-69,416.54	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / EUR EX.RATE 1.0629 WITH NORTHERN TRUST	-77,666.970	15 Mar 17				0.00	-82,552.22	-82,552.22	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / EUR EX.RATE 1.0944 WITH NORTHERN TRUST	-30.020	15 May 17				0.00	-32.85	-32.85	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / EUR EX.RATE 1.0969 WITH NORTHERN TRUST	-13.260	15 May 17				0.00	-14.54	-14.54	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / EUR EX.RATE 1.0969 WITH NORTHERN TRUST	-15,708.000	15 May 17				0.00	-17,230.11	-17,230.11	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / EUR EX.RATE 1.0972 WITH NORTHERN TRUST	-2,107.050	15 May 17				0.00	-2,311.86	-2,311.86	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / EUR EX.RATE 1.0972 WITH NORTHERN TRUST	-244,433.370	15 May 17				0.00	-268,192.29	-268,192.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 MAY 2017 USD / EUR EX.RATE 1.0979 WITH NORTHERN TRUST	-32,975.440	15 May 17				0.00	-36,203.74	-36,203.74	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 EUR / USD EX.RATE 0.8477493 WITH NORTHERN	74,642.630	15 Nov 17				0.00	88,048.00	88,048.00	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 EUR / USD EX.RATE 0.8361204 WITH NORTHERN	101,446.810	15 Sep 17				0.00	121,330.38	121,330.38	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / EUR EX.RATE 1.195701 WITH NORTHERN TRUST	-95,966.380	15 Sep 17				0.00	-114,747.10	-114,747.10	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / EUR EX.RATE 1.1962 WITH NORTHERN TRUST	-16,603.670	15 Sep 17				0.00	-19,861.31	-19,861.31	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / EUR EX.RATE 1.1962 WITH NORTHERN TRUST	-83,618.800	15 Sep 17				0.00	-100,024.81	-100,024.81	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / EUR EX.RATE 1.1962 WITH NORTHERN TRUST	-70,313.400	15 Sep 17				0.00	-84,108.89	-84,108.89	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / EUR EX.RATE 1.1962 WITH NORTHERN TRUST	-84,749.350	15 Sep 17				0.00	-101,377.17	-101,377.17	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 EUR / USD EX.RATE 0.8551101 WITH NORTHERN	157,101.910	16 Aug 17				0.00	183,721.26	183,721.26	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 EUR / USD EX.RATE 0.9373327 WITH NORTHERN	39,047.110	16 Feb 17				0.00	41,657.68	41,657.68	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 EUR / USD EX.RATE 0.9378637 WITH NORTHERN	525,891.510	16 Feb 17				0.00	560,733.40	560,733.40	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 EUR / USD EX.RATE 0.9383882 WITH NORTHERN	128,445.990	16 Feb 17				0.00	136,879.37	137,064.72	185.35
FX DEAL TRANSACTED ON 16 FEB 2017 EUR / USD EX.RATE 0.9383882 WITH NORTHERN	2,240,741.290	16 Feb 17				0.00	2,387,861.64	2,387,861.64	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / EUR EX.RATE 1.0645 WITH NORTHERN TRUST	-22.010	16 Feb 17				0.00	-23.43	-23.43	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / EUR EX.RATE 1.0651 WITH NORTHERN TRUST	-762,214.750	16 Feb 17				0.00	-811,834.93	-811,834.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 FEB 2017 USD / EUR EX.RATE 1.0653 WITH NORTHERN TRUST	-3,379.750	16 Feb 17				0.00	-3,600.45	-3,600.45	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / EUR EX.RATE 1.0655 WITH NORTHERN TRUST	-562,698.550	16 Feb 17				0.00	-599,555.31	-599,555.31	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / EUR EX.RATE 1.06783 WITH NORTHERN TRUST	-2,924,482.000	16 Feb 17				0.00	-3,122,849.61	-3,113,111.00	9,738.61
FX DEAL TRANSACTED ON 16 JUN 2017 EUR / USD EX.RATE 0.893655 WITH NORTHERN TRUST	63,293.000	16 Jun 17				0.00	70,824.87	70,824.87	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / EUR EX.RATE 1.1182 WITH NORTHERN TRUST	-54,516.570	16 Jun 17				0.00	-60,960.43	-60,960.43	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / EUR EX.RATE 1.1182 WITH NORTHERN TRUST	-54,516.570	16 Jun 17				0.00	-60,960.43	-60,960.43	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / EUR EX.RATE 1.1193 WITH NORTHERN TRUST	-34.520	16 Jun 17				0.00	-38.64	-38.64	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / EUR EX.RATE 1.1193 WITH NORTHERN TRUST	-34.520	16 Jun 17				0.00	-38.64	-38.64	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / EUR EX.RATE 1.119545 WITH NORTHERN TRUST	-89,083.400	16 Jun 17				0.00	-99,732.88	-99,732.88	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 EUR / USD EX.RATE 0.9285051 WITH NORTHERN	196,845.710	16 Mar 17				0.00	212,002.83	212,002.83	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / EUR EX.RATE 1.0715 WITH NORTHERN TRUST	-23,632.770	16 Mar 17				0.00	-25,322.51	-25,322.51	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / EUR EX.RATE 1.0715 WITH NORTHERN TRUST	-11,890.110	16 Mar 17				0.00	-12,740.25	-12,740.25	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / EUR EX.RATE 1.0724 WITH NORTHERN TRUST	-21,179.930	16 Mar 17				0.00	-22,713.36	-22,713.36	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1066 WITH NORTHERN TRUST	-27,839.450	16 May 17				0.00	-30,807.14	-30,807.14	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1074 WITH NORTHERN TRUST	-1,792.770	16 May 17				0.00	-1,985.31	-1,985.31	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1074 WITH NORTHERN TRUST	-4.550	16 May 17				0.00	-5.04	-5.04	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1074 WITH NORTHERN TRUST	-181.560	16 May 17				0.00	-201.06	-201.06	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1074 WITH NORTHERN TRUST	-81,490.950	16 May 17				0.00	-90,243.08	-90,243.08	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1074 WITH NORTHERN TRUST	-156,453.120	16 May 17				0.00	-173,256.19	-173,256.19	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1074 WITH NORTHERN TRUST	-76,547.910	16 May 17				0.00	-84,769.16	-84,769.16	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1074 WITH NORTHERN TRUST	-22,774.050	16 May 17				0.00	-25,219.98	-25,219.98	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.10794 WITH NORTHERN TRUST	-373,000.000	16 May 17				0.00	-413,261.62	-413,261.62	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1083 WITH NORTHERN TRUST	-1,004,912.180	16 May 17				0.00	-1,113,744.17	-1,113,794.38	-50.21
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1095 WITH NORTHERN TRUST	-3,541.360	16 May 17				0.00	-3,929.14	-3,929.14	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1095 WITH NORTHERN TRUST	-33,775.470	16 May 17				0.00	-37,473.88	-37,473.88	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1095 WITH NORTHERN TRUST	-3,336.680	16 May 17				0.00	-3,702.05	-3,702.05	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 EUR / USD EX.RATE 0.8500207 WITH NORTHERN	178,568.220	16 Nov 17				0.00	210,075.15	210,075.15	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 USD / EUR EX.RATE 1.1764 WITH NORTHERN TRUST	-4,732,093.420	16 Nov 17				0.00	-5,566,834.70	-5,570,857.29	-4,022.59
FX DEAL TRANSACTED ON 16 NOV 2017 USD / EUR EX.RATE 1.1764 WITH NORTHERN TRUST	-0.600	16 Nov 17				0.00	-0.71	-0.71	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 USD / EUR EX.RATE 1.1764 WITH NORTHERN TRUST	-2,349.970	16 Nov 17				0.00	-2,764.50	-2,764.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 NOV 2017 USD / EUR EX.RATE 1.1771 WITH NORTHERN TRUST	-13,263.810	16 Nov 17				0.00	-15,612.83	-15,612.83	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 EUR / USD EX.RATE 0.846725 WITH NORTHERN TRUST	107,575.690	16 Oct 17				0.00	127,049.15	127,049.15	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 EUR / USD EX.RATE 0.8473435 WITH NORTHERN	8,000.000	16 Oct 17				0.00	9,441.27	9,441.27	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / EUR EX.RATE 1.1793 WITH NORTHERN TRUST	-635,663.000	16 Oct 17				0.00	-749,637.38	-749,923.43	-286.05
FX DEAL TRANSACTED ON 17 APR 2017 EUR / USD EX.RATE 0.9397613 WITH NORTHERN	3,147.820	17 Apr 17				0.00	3,349.60	3,349.60	0.00
FX DEAL TRANSACTED ON 17 APR 2017 USD / EUR EX.RATE 1.0663 WITH NORTHERN TRUST	-12,915.360	17 Apr 17				0.00	-13,771.65	-13,771.65	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 EUR / USD EX.RATE 0.8502461 WITH NORTHERN	1,268,552.950	17 Aug 17				0.00	1,491,983.18	1,519,599.62	27,616.44
FX DEAL TRANSACTED ON 17 AUG 2017 EUR / USD EX.RATE 0.8516981 WITH NORTHERN	56,684.800	17 Aug 17				0.00	66,555.04	66,555.04	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / EUR EX.RATE 1.1743 WITH NORTHERN TRUST	-1,024,985.000	17 Aug 17				0.00	-1,203,639.89	-1,203,639.89	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 USD / EUR EX.RATE 1.0607 WITH NORTHERN TRUST	-16,003.000	17 Feb 17				0.00	-16,974.38	-16,974.38	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 USD / EUR EX.RATE 1.0607 WITH NORTHERN TRUST	-191,954.950	17 Feb 17				0.00	-203,606.62	-203,606.62	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 USD / EUR EX.RATE 1.0612 WITH NORTHERN TRUST	-164,801.060	17 Feb 17				0.00	-174,886.88	-174,886.88	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 USD / EUR EX.RATE 1.062251 WITH NORTHERN TRUST	-21,765,298.000	17 Feb 17				0.00	-23,120,209.57	-23,169,159.05	-48,949.48
FX DEAL TRANSACTED ON 17 FEB 2017 USD / EUR EX.RATE 1.0628 WITH NORTHERN TRUST	-12,716.670	17 Feb 17				0.00	-13,515.28	-13,515.28	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 EUR / USD EX.RATE 0.9319295 WITH NORTHERN	31,878,954.000	17 Jan 17				0.00	34,207,472.50	33,935,145.55	-272,326.95

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 JAN 2017 USD / EUR EX.RATE 1.0691 WITH NORTHERN TRUST	-4.050	17 Jan 17				0.00	-4.33	-4.33	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / EUR EX.RATE 1.0691 WITH NORTHERN TRUST	-1.940	17 Jan 17				0.00	-2.07	-2.07	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / EUR EX.RATE 1.0704 WITH NORTHERN TRUST	-4,299.510	17 Jan 17				0.00	-4,602.20	-4,602.20	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / EUR EX.RATE 1.0704 WITH NORTHERN TRUST	-422,222.630	17 Jan 17				0.00	-451,947.10	-451,947.10	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 EUR / USD EX.RATE 0.8707009 WITH NORTHERN	109,798.120	17 Jul 17				0.00	126,103.14	126,103.14	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / EUR EX.RATE 1.074 WITH NORTHERN TRUST	-15,947.600	17 Mar 17				0.00	-17,127.72	-17,127.72	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / EUR EX.RATE 1.0745 WITH NORTHERN TRUST	-0.650	17 Mar 17				0.00	-0.70	-0.70	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / EUR EX.RATE 1.07461 WITH NORTHERN TRUST	-49,000.000	17 Mar 17				0.00	-52,655.89	-52,655.89	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 EUR / USD EX.RATE 0.8969028 WITH NORTHERN	303,347.970	17 May 17				0.00	338,217.21	338,217.21	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 EUR / USD EX.RATE 0.897579 WITH NORTHERN TRUST	4,000.000	17 May 17				0.00	4,456.43	4,456.43	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / EUR EX.RATE 1.1122 WITH NORTHERN TRUST	-304.070	17 May 17				0.00	-338.19	-338.19	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / EUR EX.RATE 1.1122 WITH NORTHERN TRUST	-79.510	17 May 17				0.00	-88.43	-88.43	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / EUR EX.RATE 1.1122 WITH NORTHERN TRUST	-468.610	17 May 17				0.00	-521.19	-521.19	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / EUR EX.RATE 1.1129 WITH NORTHERN TRUST	-113,325.810	17 May 17				0.00	-126,120.29	-126,120.29	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / EUR EX.RATE 1.1137 WITH NORTHERN TRUST	-84,933.750	17 May 17				0.00	-94,590.72	-94,590.72	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 MAY 2017 USD / EUR EX.RATE 1.1137 WITH NORTHERN TRUST	-38,351.260	17 May 17				0.00	-42,711.80	-42,711.80	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / EUR EX.RATE 1.1137 WITH NORTHERN TRUST	-11,338.250	17 May 17				0.00	-12,627.41	-12,627.41	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / EUR EX.RATE 1.114 WITH NORTHERN TRUST	-31,232.400	17 May 17				0.00	-34,792.89	-34,792.89	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / EUR EX.RATE 1.114 WITH NORTHERN TRUST	-35,513.750	17 May 17				0.00	-39,562.32	-39,562.32	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 EUR / USD EX.RATE 0.8475345 WITH NORTHERN	52,528.380	17 Nov 17				0.00	61,977.87	61,977.87	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 EUR / USD EX.RATE 0.8500987 WITH NORTHERN	2,115.910	17 Oct 17				0.00	2,489.02	2,489.02	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / EUR EX.RATE 1.0697 WITH NORTHERN TRUST	-8,830.650	18 Apr 17				0.00	-9,446.15	-9,446.15	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 EUR / USD EX.RATE 0.8504125 WITH NORTHERN	2,395,017.000	18 Aug 17				0.00	2,816,300.49	2,816,300.49	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 EUR / USD EX.RATE 0.8511066 WITH NORTHERN	294,589.320	18 Aug 17				0.00	346,125.07	346,125.07	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / EUR EX.RATE 1.1749 WITH NORTHERN TRUST	-13,344.440	18 Aug 17				0.00	-15,678.38	-15,678.38	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / EUR EX.RATE 1.177649 WITH NORTHERN TRUST	-2,395,017.000	18 Aug 17				0.00	-2,820,489.38	-2,868,990.94	-48,501.56
FX DEAL TRANSACTED ON 18 DEC 2017 USD / EUR EX.RATE 1.1779 WITH NORTHERN TRUST	-34,073.550	18 Dec 17				0.00	-40,135.23	-40,135.23	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 USD / EUR EX.RATE 1.177936 WITH NORTHERN TRUST	-110,159.880	18 Dec 17				0.00	-129,761.29	-129,761.29	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / EUR EX.RATE 1.0635 WITH NORTHERN TRUST	-8.470	18 Jan 17				0.00	-9.01	-9.01	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / EUR EX.RATE 1.0665 WITH NORTHERN TRUST	-2,097.600	18 Jan 17				0.00	-2,237.09	-2,237.09	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 JAN 2017 USD / EUR EX.RATE 1.0665 WITH NORTHERN TRUST	-0.120	18 Jan 17				0.00	-0.13	-0.13	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / EUR EX.RATE 1.067963 WITH NORTHERN TRUST	-82,211.330	18 Jan 17				0.00	-87,798.66	-87,798.66	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / EUR EX.RATE 1.067963 WITH NORTHERN TRUST	-79,793.360	18 Jan 17				0.00	-85,216.36	-85,216.36	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / EUR EX.RATE 1.0692 WITH NORTHERN TRUST	-12,418.400	18 Jan 17				0.00	-13,277.75	-13,277.75	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 EUR / USD EX.RATE 0.8650519 WITH NORTHERN	207,817.150	18 Jul 17				0.00	240,236.63	240,236.63	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 EUR / USD EX.RATE 0.8650519 WITH NORTHERN	66,460.830	18 Jul 17				0.00	76,828.72	76,828.72	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / EUR EX.RATE 1.1552 WITH NORTHERN TRUST	-590.070	18 Jul 17				0.00	-681.65	-681.65	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / EUR EX.RATE 1.1552 WITH NORTHERN TRUST	-0.200	18 Jul 17				0.00	-0.23	-0.23	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / EUR EX.RATE 1.1552 WITH NORTHERN TRUST	-69.420	18 Jul 17				0.00	-80.19	-80.19	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / EUR EX.RATE 1.1559 WITH NORTHERN TRUST	-50.910	18 Jul 17				0.00	-58.85	-58.85	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 EUR / USD EX.RATE 0.9000487 WITH NORTHERN	30,084.920	18 May 17				0.00	33,425.88	33,425.88	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1085 WITH NORTHERN TRUST	-1,356,979.260	18 May 17				0.00	-1,504,211.51	-1,504,211.51	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1089 WITH NORTHERN TRUST	-959.140	18 May 17				0.00	-1,063.59	-1,063.59	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1089 WITH NORTHERN TRUST	-109,333.120	18 May 17				0.00	-121,239.50	-121,239.50	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1089 WITH NORTHERN TRUST	-62,949.370	18 May 17				0.00	-69,804.56	-69,804.56	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1089 WITH NORTHERN TRUST	-7,880.860	18 May 17				0.00	-8,739.09	-8,739.09	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1089 WITH NORTHERN TRUST	-11,782.080	18 May 17				0.00	-13,065.15	-13,065.15	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1089 WITH NORTHERN TRUST	-49,475.270	18 May 17				0.00	-54,863.13	-54,863.13	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1105 WITH NORTHERN TRUST	-43.660	18 May 17				0.00	-48.48	-48.48	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1105 WITH NORTHERN TRUST	-125.970	18 May 17				0.00	-139.89	-139.89	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1105 WITH NORTHERN TRUST	-686.850	18 May 17				0.00	-762.75	-762.75	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1105 WITH NORTHERN TRUST	-131,056.180	18 May 17				0.00	-145,537.89	-145,537.89	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.11239 WITH NORTHERN TRUST	-27,400.000	18 May 17				0.00	-30,479.49	-30,479.49	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1125 WITH NORTHERN TRUST	-61,703.200	18 May 17				0.00	-68,644.81	-68,644.81	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1125 WITH NORTHERN TRUST	-3,248.700	18 May 17				0.00	-3,614.18	-3,614.18	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 EUR / USD EX.RATE 0.8474986 WITH NORTHERN	510,768.080	18 Oct 17				0.00	602,677.22	602,677.22	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / EUR EX.RATE 1.1785 WITH NORTHERN TRUST	-33,767.690	18 Oct 17				0.00	-39,795.22	-39,766.52	28.70
FX DEAL TRANSACTED ON 18 OCT 2017 USD / EUR EX.RATE 1.1785 WITH NORTHERN TRUST	-511,802.570	18 Oct 17				0.00	-603,159.33	-603,159.33	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 EUR / USD EX.RATE 0.8359107 WITH NORTHERN	83,048.480	18 Sep 17				0.00	99,350.90	99,350.90	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / EUR EX.RATE 1.1932 WITH NORTHERN TRUST	-11,903.750	18 Sep 17				0.00	-14,203.55	-14,203.55	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 SEP 2017 USD / EUR EX.RATE 1.193589 WITH NORTHERN TRUST	-228,660.940	18 Sep 17				0.00	-272,927.18	-272,927.18	0.00
FX DEAL TRANSACTED ON 19 APR 2017 EUR / USD EX.RATE 0.9334453 WITH NORTHERN	72,698.510	19 Apr 17				0.00	77,881.91	77,881.91	0.00
FX DEAL TRANSACTED ON 19 APR 2017 EUR / USD EX.RATE 0.9335325 WITH NORTHERN	289,558.550	19 Apr 17				0.00	310,175.12	310,175.12	0.00
FX DEAL TRANSACTED ON 19 APR 2017 USD / EUR EX.RATE 1.071152 WITH NORTHERN TRUST	-461,328.760	19 Apr 17				0.00	-494,153.22	-494,153.22	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 USD / EUR EX.RATE 1.18124 WITH NORTHERN TRUST	-118,792.540	19 Dec 17				0.00	-140,322.50	-140,322.50	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.0589 WITH NORTHERN TRUST	-56,463.000	19 Jan 17				0.00	-59,788.67	-59,788.67	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.0616 WITH NORTHERN TRUST	-393,828.470	19 Jan 17				0.00	-418,088.30	-418,088.30	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.0616 WITH NORTHERN TRUST	-396,025.200	19 Jan 17				0.00	-420,420.35	-420,420.35	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.06264 WITH NORTHERN TRUST	-72,300.000	19 Jan 17				0.00	-76,828.87	-76,828.87	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.0628 WITH NORTHERN TRUST	-1,209,952.740	19 Jan 17				0.00	-1,285,937.77	-1,285,937.77	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.063 WITH NORTHERN TRUST	-2,293.730	19 Jan 17				0.00	-2,438.23	-2,438.23	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.063 WITH NORTHERN TRUST	-256.270	19 Jan 17				0.00	-272.42	-272.42	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.0631 WITH NORTHERN TRUST	-129,643.670	19 Jan 17				0.00	-137,824.19	-137,824.19	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.0632 WITH NORTHERN TRUST	-563,547.660	19 Jan 17				0.00	-599,163.87	-599,163.87	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 EUR / USD EX.RATE 0.8675713 WITH NORTHERN	2,679.570	19 Jul 17				0.00	3,088.59	3,088.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 JUL 2017 EUR / USD EX.RATE 0.8680556 WITH NORTHERN	131,357.020	19 Jul 17				0.00	151,323.29	151,323.29	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 EUR / USD EX.RATE 0.8681309 WITH NORTHERN	305,703.550	19 Jul 17				0.00	352,139.92	352,139.92	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / EUR EX.RATE 1.1516 WITH NORTHERN TRUST	-1,194.270	19 Jul 17				0.00	-1,375.32	-1,375.32	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / EUR EX.RATE 1.1516 WITH NORTHERN TRUST	-207.470	19 Jul 17				0.00	-238.92	-238.92	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / EUR EX.RATE 1.1145 WITH NORTHERN TRUST	-29.120	19 Jun 17				0.00	-32.45	-32.45	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / EUR EX.RATE 1.1145 WITH NORTHERN TRUST	-151.310	19 Jun 17				0.00	-168.63	-168.63	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / EUR EX.RATE 1.114745 WITH NORTHERN TRUST	-122,602.610	19 Jun 17				0.00	-136,670.65	-136,670.65	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / EUR EX.RATE 1.1148 WITH NORTHERN TRUST	-0.170	19 Jun 17				0.00	-0.19	-0.19	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / EUR EX.RATE 1.1148 WITH NORTHERN TRUST	-972.000	19 Jun 17				0.00	-1,083.59	-1,083.59	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / EUR EX.RATE 1.1148 WITH NORTHERN TRUST	-9,179.830	19 Jun 17				0.00	-10,233.67	-10,233.67	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 EUR / USD EX.RATE 0.8919015 WITH NORTHERN	4,111,043.880	19 May 17				0.00	4,609,302.40	4,609,302.40	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 EUR / USD EX.RATE 0.8920981 WITH NORTHERN	43,579.060	19 May 17				0.00	48,850.08	48,850.08	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / EUR EX.RATE 1.1179 WITH NORTHERN TRUST	-9,746.520	19 May 17				0.00	-10,895.63	-10,895.63	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / EUR EX.RATE 1.1179 WITH NORTHERN TRUST	-141,652.080	19 May 17				0.00	-158,352.86	-158,352.86	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / EUR EX.RATE 1.118 WITH NORTHERN TRUST	-264.620	19 May 17				0.00	-295.85	-295.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 MAY 2017 USD / EUR EX.RATE 1.1189 WITH NORTHERN TRUST	-19,992.000	19 May 17				0.00	-22,369.05	-22,369.05	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / EUR EX.RATE 1.1189 WITH NORTHERN TRUST	-4,704.920	19 May 17				0.00	-5,264.33	-5,264.33	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / EUR EX.RATE 1.1189 WITH NORTHERN TRUST	-377.400	19 May 17				0.00	-422.27	-422.27	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / EUR EX.RATE 1.1189 WITH NORTHERN TRUST	-41,966.880	19 May 17				0.00	-46,956.74	-46,956.74	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / EUR EX.RATE 1.1194 WITH NORTHERN TRUST	-13,118.050	19 May 17				0.00	-14,684.35	-14,684.35	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 EUR / USD EX.RATE 0.8455029 WITH NORTHERN	551,353.800	19 Oct 17				0.00	652,101.58	652,101.58	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / EUR EX.RATE 1.1826 WITH NORTHERN TRUST	-73.060	19 Oct 17				0.00	-86.40	-86.40	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / EUR EX.RATE 1.1833 WITH NORTHERN TRUST	-82,658.670	19 Oct 17				0.00	-97,810.00	-97,810.00	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / EUR EX.RATE 1.1833 WITH NORTHERN TRUST	-99,692.920	19 Oct 17				0.00	-117,966.63	-117,966.63	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / EUR EX.RATE 1.18469 WITH NORTHERN TRUST	-15,500.000	19 Oct 17				0.00	-18,362.70	-18,362.70	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 EUR / USD EX.RATE 0.8358143 WITH NORTHERN	112,284.740	19 Sep 17				0.00	134,341.73	134,341.73	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / EUR EX.RATE 1.197 WITH NORTHERN TRUST	-14,280.700	19 Sep 17				0.00	-17,094.00	-17,094.00	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / EUR EX.RATE 1.198 WITH NORTHERN TRUST	-20.930	19 Sep 17				0.00	-25.07	-25.07	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / EUR EX.RATE 1.1994 WITH NORTHERN TRUST	-2,016.000	19 Sep 17				0.00	-2,417.99	-2,417.99	0.00
FX DEAL TRANSACTED ON 20 APR 2017 EUR / USD EX.RATE 0.932781 WITH NORTHERN TRUST	699,041.870	20 Apr 17				0.00	749,416.92	749,416.92	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 APR 2017 USD / EUR EX.RATE 1.0716 WITH NORTHERN TRUST	-444,876.610	20 Apr 17				0.00	-476,729.78	-478,976.38	-2,246.60
FX DEAL TRANSACTED ON 20 APR 2017 USD / EUR EX.RATE 1.0716 WITH NORTHERN TRUST	-2,242.610	20 Apr 17				0.00	-2,403.18	-2,403.18	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / EUR EX.RATE 1.07578 WITH NORTHERN TRUST	-115,400.000	20 Apr 17				0.00	-124,145.01	-124,145.01	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 EUR / USD EX.RATE 0.8364974 WITH NORTHERN	400,049.000	20 Dec 17				0.00	478,242.98	482,671.97	4,428.99
FX DEAL TRANSACTED ON 20 DEC 2017 EUR / USD EX.RATE 0.8417934 WITH NORTHERN	202,788.460	20 Dec 17				0.00	240,900.52	240,900.52	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / EUR EX.RATE 1.1879 WITH NORTHERN TRUST	-400,049.000	20 Dec 17				0.00	-475,218.21	-475,218.21	0.00
FX DEAL TRANSACTED ON 20 FEB 2017 USD / EUR EX.RATE 1.0619 WITH NORTHERN TRUST	-21.350	20 Feb 17				0.00	-22.67	-22.67	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 EUR / SEK EX.RATE 0.1050773 WITH NORTHERN	32,138.000	20 Jan 17				0.00	34,103.24	34,103.24	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 EUR / USD EX.RATE 0.935979 WITH NORTHERN TRUST	963,163.900	20 Jan 17				0.00	1,029,044.31	1,029,044.31	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 EUR / USD EX.RATE 0.8603631 WITH NORTHERN	386,225.710	20 Jul 17				0.00	448,910.14	448,910.14	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 USD / EUR EX.RATE 1.16273 WITH NORTHERN TRUST	-164,543.440	20 Jul 17				0.00	-191,319.59	-191,319.59	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 USD / EUR EX.RATE 1.16289 WITH NORTHERN TRUST	-16,000.000	20 Jul 17				0.00	-18,606.24	-18,606.24	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 EUR / USD EX.RATE 0.8933716 WITH NORTHERN	7,865,587.000	20 Jun 17				0.00	8,804,384.14	9,422,186.93	617,802.79
FX DEAL TRANSACTED ON 20 JUN 2017 EUR / USD EX.RATE 0.8988764 WITH NORTHERN	2,272,543.000	20 Jun 17				0.00	2,528,204.09	2,528,204.09	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 EUR / USD EX.RATE 0.899038 WITH NORTHERN TRUST	10,924.940	20 Jun 17				0.00	12,151.81	12,151.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 JUN 2017 EUR / USD EX.RATE 0.899038 WITH NORTHERN TRUST	550.970	20 Jun 17				0.00	612.84	612.84	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.112 WITH NORTHERN TRUST	-5,016.890	20 Jun 17				0.00	-5,578.78	-5,578.78	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	-4.590	20 Jun 17				0.00	-5.11	-5.11	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	-1.140	20 Jun 17				0.00	-1.27	-1.27	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	-10.550	20 Jun 17				0.00	-11.73	-11.73	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	-33.360	20 Jun 17				0.00	-37.11	-37.11	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	-18,991.720	20 Jun 17				0.00	-21,124.49	-21,124.49	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	-2.280	20 Jun 17				0.00	-2.54	-2.54	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	-12.650	20 Jun 17				0.00	-14.07	-14.07	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	-6,920.760	20 Jun 17				0.00	-7,697.96	-7,697.96	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	-3,818.100	20 Jun 17				0.00	-4,246.87	-4,246.87	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	-1,452.000	20 Jun 17				0.00	-1,615.06	-1,615.06	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	-1.020	20 Jun 17				0.00	-1.13	-1.13	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1124 WITH NORTHERN TRUST	-7,747.370	20 Jun 17				0.00	-8,618.17	-8,618.17	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.112746 WITH NORTHERN TRUST	-127,585.930	20 Jun 17				0.00	-141,970.73	-141,970.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.117909 WITH NORTHERN TRUST	-2,272,543.000	20 Jun 17				0.00	-2,540,496.27	-2,722,279.34	-181,783.07
FX DEAL TRANSACTED ON 20 MAR 2017 EUR / USD EX.RATE 0.9296385 WITH NORTHERN	1,000.000	20 Mar 17				0.00	1,075.69	1,075.69	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 EUR / USD EX.RATE 0.9313962 WITH NORTHERN	179,657.150	20 Mar 17				0.00	192,890.16	192,890.16	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / EUR EX.RATE 1.073 WITH NORTHERN TRUST	-235.060	20 Mar 17				0.00	-252.22	-252.22	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 EUR / USD EX.RATE 0.8516778 WITH NORTHERN	30,280.410	20 Nov 17				0.00	35,553.83	35,553.83	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 EUR / USD EX.RATE 0.8485636 WITH NORTHERN	864,494.250	20 Oct 17				0.00	1,018,773.62	1,018,773.62	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 EUR / USD EX.RATE 0.8329668 WITH NORTHERN	36,189.110	20 Sep 17				0.00	43,446.04	43,446.04	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / EUR EX.RATE 1.1888 WITH NORTHERN TRUST	-33,734.330	20 Sep 17				0.00	-40,103.37	-40,103.37	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / EUR EX.RATE 1.1928 WITH NORTHERN TRUST	-11,947.770	20 Sep 17				0.00	-14,251.30	-14,251.30	0.00
FX DEAL TRANSACTED ON 21 APR 2017 EUR / USD EX.RATE 0.9342302 WITH NORTHERN	57,898.530	21 Apr 17				0.00	61,974.59	61,974.59	0.00
FX DEAL TRANSACTED ON 21 APR 2017 EUR / USD EX.RATE 0.934362 WITH NORTHERN TRUST	32,765.190	21 Apr 17				0.00	35,066.91	35,066.91	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / EUR EX.RATE 1.0692 WITH NORTHERN TRUST	-9,180.000	21 Apr 17				0.00	-9,815.26	-9,815.26	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / EUR EX.RATE 1.0695 WITH NORTHERN TRUST	-3,526,053.780	21 Apr 17				0.00	-3,771,114.52	-3,771,114.52	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 EUR / USD EX.RATE 0.8459521 WITH NORTHERN	747,559.000	21 Aug 17				0.00	883,689.49	883,689.49	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 EUR / USD EX.RATE 0.8464949 WITH NORTHERN	709,733.890	21 Aug 17				0.00	838,438.45	838,438.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 AUG 2017 USD / EUR EX.RATE 1.183791 WITH NORTHERN TRUST	-747,559.000	21 Aug 17				0.00	-884,953.62	-895,500.95	-10,547.33
FX DEAL TRANSACTED ON 21 DEC 2017 EUR / USD EX.RATE 0.842345 WITH NORTHERN TRUST	545,520.020	21 Dec 17				0.00	647,620.64	647,620.64	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / EUR EX.RATE 1.1867 WITH NORTHERN TRUST	-1,104,760.440	21 Dec 17				0.00	-1,311,019.21	-1,310,245.91	773.30
FX DEAL TRANSACTED ON 21 DEC 2017 USD / EUR EX.RATE 1.1867 WITH NORTHERN TRUST	-252.800	21 Dec 17				0.00	-300.00	-300.00	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / EUR EX.RATE 1.1874 WITH NORTHERN TRUST	-3.070	21 Dec 17				0.00	-3.65	-3.65	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 EUR / USD EX.RATE 0.9476876 WITH NORTHERN	5,976,786.350	21 Feb 17				0.00	6,306,704.96	6,306,704.96	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 EUR / USD EX.RATE 0.9476876 WITH NORTHERN	2,769,862.290	21 Feb 17				0.00	2,922,758.69	2,922,758.69	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / EUR EX.RATE 1.054463 WITH NORTHERN TRUST	-164,074.750	21 Feb 17				0.00	-173,010.75	-173,010.75	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / EUR EX.RATE 1.054463 WITH NORTHERN TRUST	-383.530	21 Feb 17				0.00	-404.42	-404.42	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 EUR / USD EX.RATE 0.8561329 WITH NORTHERN	290,216.800	21 Jul 17				0.00	338,985.70	338,985.70	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 EUR / USD EX.RATE 0.8570449 WITH NORTHERN	83,587.220	21 Jul 17				0.00	97,529.57	97,529.57	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 EUR / USD EX.RATE 0.8578389 WITH NORTHERN	147,000.000	21 Jul 17				0.00	171,360.84	171,360.84	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / EUR EX.RATE 1.1654 WITH NORTHERN TRUST	-1,531.660	21 Jul 17				0.00	-1,785.00	-1,785.00	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / EUR EX.RATE 1.1665 WITH NORTHERN TRUST	-22.680	21 Jul 17				0.00	-26.46	-26.46	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 EUR / USD EX.RATE 0.8967001 WITH NORTHERN	79,661.000	21 Jun 17				0.00	88,837.95	88,837.95	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 JUN 2017 USD / EUR EX.RATE 1.1142 WITH NORTHERN TRUST	-466.740	21 Jun 17				0.00	-520.04	-520.04	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / EUR EX.RATE 1.11624 WITH NORTHERN TRUST	-115,324.130	21 Jun 17				0.00	-128,729.41	-128,729.41	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / EUR EX.RATE 1.085027 WITH NORTHERN TRUST	-5,415,651.000	21 Mar 17				0.00	-5,876,127.56	-6,025,724.25	-149,596.69
FX DEAL TRANSACTED ON 21 NOV 2017 EUR / USD EX.RATE 0.851437 WITH NORTHERN TRUST	634,100.580	21 Nov 17				0.00	744,741.62	743,514.72	-1,226.90
FX DEAL TRANSACTED ON 21 NOV 2017 EUR / USD EX.RATE 0.8520304 WITH NORTHERN	73,762.700	21 Nov 17				0.00	86,572.85	86,572.85	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 EUR / USD EX.RATE 0.8520304 WITH NORTHERN	90,881.450	21 Nov 17				0.00	106,664.56	106,664.56	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 EUR / USD EX.RATE 0.838093 WITH NORTHERN TRUST	6,921.840	21 Sep 17				0.00	8,259.04	8,259.04	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / EUR EX.RATE 1.191 WITH NORTHERN TRUST	-91,421.730	21 Sep 17				0.00	-108,883.28	-108,883.28	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / EUR EX.RATE 1.1925 WITH NORTHERN TRUST	-43.520	21 Sep 17				0.00	-51.90	-51.90	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 EUR / USD EX.RATE 0.8490262 WITH NORTHERN	2,608,445.000	22 Aug 17				0.00	3,072,278.69	3,124,656.35	52,377.66
FX DEAL TRANSACTED ON 22 AUG 2017 EUR / USD EX.RATE 0.8506208 WITH NORTHERN	737,398.060	22 Aug 17				0.00	866,894.01	866,894.01	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 USD / EUR EX.RATE 1.185491 WITH NORTHERN TRUST	-73,215.560	22 Dec 17				0.00	-86,796.39	-86,796.39	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 EUR / USD EX.RATE 0.9473608 WITH NORTHERN	74,667.000	22 Feb 17				0.00	78,815.80	78,815.80	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / EUR EX.RATE 1.0545 WITH NORTHERN TRUST	-164.560	22 Feb 17				0.00	-173.53	-173.53	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / EUR EX.RATE 1.056763 WITH NORTHERN TRUST	-83,346.290	22 Feb 17				0.00	-88,077.28	-88,077.28	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 JUN 2017 USD / EUR EX.RATE 1.1141 WITH NORTHERN TRUST	-36,487.750	22 Jun 17				0.00	-40,651.00	-40,651.00	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / EUR EX.RATE 1.1143 WITH NORTHERN TRUST	-95.040	22 Jun 17				0.00	-105.90	-105.90	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / EUR EX.RATE 1.114741 WITH NORTHERN TRUST	-8,234.590	22 Jun 17				0.00	-9,179.44	-9,179.44	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / EUR EX.RATE 1.11501 WITH NORTHERN TRUST	-54,800.000	22 Jun 17				0.00	-61,102.55	-61,102.55	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 EUR / USD EX.RATE 0.9259259 WITH NORTHERN	16,236.170	22 Mar 17				0.00	17,535.06	17,535.06	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 EUR / USD EX.RATE 0.9266484 WITH NORTHERN	220,212.280	22 Mar 17				0.00	237,643.84	237,643.84	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / EUR EX.RATE 1.0602 WITH NORTHERN TRUST	-23,459.250	22 Mar 17				0.00	-24,871.50	-24,871.50	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / EUR EX.RATE 1.0605 WITH NORTHERN TRUST	-9.770	22 Mar 17				0.00	-10.36	-10.36	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	-19.130	22 May 17				0.00	-21.49	-21.49	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	-106.920	22 May 17				0.00	-120.09	-120.09	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	-392.700	22 May 17				0.00	-441.08	-441.08	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	-7.650	22 May 17				0.00	-8.59	-8.59	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	-4.300	22 May 17				0.00	-4.83	-4.83	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	-12.470	22 May 17				0.00	-14.01	-14.01	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	-45.310	22 May 17				0.00	-50.89	-50.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	-55,022.620	22 May 17				0.00	-61,801.41	-61,801.41	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	-0.120	22 May 17				0.00	-0.13	-0.13	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	-11,512.260	22 May 17				0.00	-12,930.57	-12,930.57	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.123351 WITH NORTHERN TRUST	-111,127.740	22 May 17				0.00	-124,835.46	-124,835.46	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1239 WITH NORTHERN TRUST	-2,741,001.630	22 May 17				0.00	-3,080,611.73	-3,080,611.73	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 EUR / USD EX.RATE 0.845809 WITH NORTHERN TRUST	81,698.460	22 Nov 17				0.00	96,592.09	96,592.09	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 EUR / USD EX.RATE 0.8472458 WITH NORTHERN	2,822,568.000	22 Nov 17				0.00	3,331,462.90	3,333,593.95	2,131.05
FX DEAL TRANSACTED ON 22 NOV 2017 USD / EUR EX.RATE 1.1787 WITH NORTHERN TRUST	-2,822,568.000	22 Nov 17				0.00	-3,326,960.90	-3,326,960.90	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 EUR / USD EX.RATE 0.8371683 WITH NORTHERN	274,423.590	22 Sep 17				0.00	327,799.80	327,799.80	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / EUR EX.RATE 1.1944 WITH NORTHERN TRUST	-25.350	22 Sep 17				0.00	-30.28	-30.28	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / EUR EX.RATE 1.196 WITH NORTHERN TRUST	-204,977.000	22 Sep 17				0.00	-245,152.49	-245,152.49	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / EUR EX.RATE 1.1968 WITH NORTHERN TRUST	-13,177.080	22 Sep 17				0.00	-15,770.33	-15,770.33	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 EUR / USD EX.RATE 0.8460359 WITH NORTHERN	497,656.540	23 Aug 17				0.00	588,221.57	588,221.57	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 EUR / USD EX.RATE 0.8467401 WITH NORTHERN	93,000.000	23 Aug 17				0.00	109,833.00	109,833.00	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 USD / EUR EX.RATE 1.0568 WITH NORTHERN TRUST	-3,012.450	23 Feb 17				0.00	-3,183.56	-3,183.56	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 JAN 2017 EUR / USD EX.RATE 0.9318796 WITH NORTHERN	132,503.000	23 Jan 17				0.00	142,188.97	142,188.97	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / EUR EX.RATE 1.1177 WITH NORTHERN TRUST	-442,484.350	23 Jun 17				0.00	-494,564.76	-494,564.76	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / EUR EX.RATE 1.1191 WITH NORTHERN TRUST	-11.070	23 Jun 17				0.00	-12.39	-12.39	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / EUR EX.RATE 1.1195 WITH NORTHERN TRUST	-18,972.000	23 Jun 17				0.00	-21,239.15	-21,239.15	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / EUR EX.RATE 1.1195 WITH NORTHERN TRUST	-2,108.000	23 Jun 17				0.00	-2,359.91	-2,359.91	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / EUR EX.RATE 1.1199 WITH NORTHERN TRUST	-13,033.850	23 Jun 17				0.00	-14,596.61	-14,596.61	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 EUR / USD EX.RATE 0.9266982 WITH NORTHERN	3,191,100.000	23 Mar 17				0.00	3,443,516.01	3,443,516.01	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 EUR / USD EX.RATE 0.9267841 WITH NORTHERN	9,761.260	23 Mar 17				0.00	10,532.40	10,532.40	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 EUR / USD EX.RATE 0.9271518 WITH NORTHERN	41,668.900	23 Mar 17				0.00	44,942.91	44,942.91	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 EUR / USD EX.RATE 0.9274717 WITH NORTHERN	163,000.000	23 Mar 17				0.00	175,746.60	175,746.60	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / EUR EX.RATE 1.117452 WITH NORTHERN TRUST	-88,525.370	23 May 17				0.00	-98,922.85	-98,922.85	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / EUR EX.RATE 1.1176 WITH NORTHERN TRUST	-1,367,992.490	23 May 17				0.00	-1,528,868.41	-1,528,868.41	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / EUR EX.RATE 1.1192 WITH NORTHERN TRUST	-76.700	23 May 17				0.00	-85.84	-85.84	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / EUR EX.RATE 1.1192 WITH NORTHERN TRUST	-93.430	23 May 17				0.00	-104.57	-104.57	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / EUR EX.RATE 1.1192 WITH NORTHERN TRUST	-42,179.760	23 May 17				0.00	-47,207.59	-47,207.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 OCT 2017 EUR / USD EX.RATE 0.8515407 WITH NORTHERN	83,371.580	23 Oct 17				0.00	97,906.75	97,906.75	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / EUR EX.RATE 1.1743 WITH NORTHERN TRUST	-75,458.960	23 Oct 17				0.00	-88,611.46	-89,120.81	-509.35
FX DEAL TRANSACTED ON 24 APR 2017 EUR / USD EX.RATE 0.9174859 WITH NORTHERN	13,880,300.000	24 Apr 17				0.00	15,128,624.78	15,443,916.21	315,291.43
FX DEAL TRANSACTED ON 24 APR 2017 EUR / USD EX.RATE 0.9200478 WITH NORTHERN	265,000.000	24 Apr 17				0.00	288,028.50	288,028.50	0.00
FX DEAL TRANSACTED ON 24 APR 2017 EUR / USD EX.RATE 0.920556 WITH NORTHERN TRUST	121,357.800	24 Apr 17				0.00	131,830.98	131,830.98	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / EUR EX.RATE 1.0839 WITH NORTHERN TRUST	-135.260	24 Apr 17				0.00	-146.61	-146.61	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / EUR EX.RATE 1.0839 WITH NORTHERN TRUST	-61,997.130	24 Apr 17				0.00	-67,198.69	-67,198.69	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / EUR EX.RATE 1.0839 WITH NORTHERN TRUST	-25,585.000	24 Apr 17				0.00	-27,731.58	-27,731.58	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / EUR EX.RATE 1.0839 WITH NORTHERN TRUST	-1,814.410	24 Apr 17				0.00	-1,966.64	-1,966.64	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / EUR EX.RATE 1.0839 WITH NORTHERN TRUST	-16,307.590	24 Apr 17				0.00	-17,675.80	-17,675.80	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / EUR EX.RATE 1.0839 WITH NORTHERN TRUST	-3,264.170	24 Apr 17				0.00	-3,538.03	-3,538.03	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / EUR EX.RATE 1.08555 WITH NORTHERN TRUST	-260,887.550	24 Apr 17				0.00	-283,206.48	-283,206.48	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / EUR EX.RATE 1.086 WITH NORTHERN TRUST	-275,556.100	24 Apr 17				0.00	-299,253.92	-299,253.92	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / EUR EX.RATE 1.0861 WITH NORTHERN TRUST	-73,594.180	24 Apr 17				0.00	-79,930.64	-79,930.64	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 EUR / USD EX.RATE 0.8473083 WITH NORTHERN	310,308.680	24 Aug 17				0.00	366,228.79	366,228.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 AUG 2017 EUR / USD EX.RATE 0.8474282 WITH NORTHERN	2,000.000	24 Aug 17				0.00	2,360.08	2,360.08	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / EUR EX.RATE 1.1797 WITH NORTHERN TRUST	-0.700	24 Aug 17				0.00	-0.83	-0.83	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / EUR EX.RATE 1.1797 WITH NORTHERN TRUST	-51.770	24 Aug 17				0.00	-61.07	-61.07	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / EUR EX.RATE 1.1797 WITH NORTHERN TRUST	-0.810	24 Aug 17				0.00	-0.96	-0.96	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 USD / EUR EX.RATE 1.0754 WITH NORTHERN TRUST	-71,330.510	24 Jan 17				0.00	-76,708.83	-76,708.83	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 EUR / USD EX.RATE 0.8567527 WITH NORTHERN	2,590,762.000	24 Jul 17				0.00	3,023,932.22	3,103,473.89	79,541.67
FX DEAL TRANSACTED ON 24 JUL 2017 EUR / USD EX.RATE 0.8586654 WITH NORTHERN	357,177.370	24 Jul 17				0.00	415,968.05	415,968.05	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 EUR / USD EX.RATE 0.8597713 WITH NORTHERN	39,085.040	24 Jul 17				0.00	45,459.81	45,459.81	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / EUR EX.RATE 1.1638 WITH NORTHERN TRUST	-2,590,762.000	24 Jul 17				0.00	-3,015,128.82	-3,015,128.82	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / EUR EX.RATE 1.16405 WITH NORTHERN TRUST	-15,000.000	24 Jul 17				0.00	-17,460.75	-17,460.75	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / EUR EX.RATE 1.1641 WITH NORTHERN TRUST	-15.520	24 Jul 17				0.00	-18.07	-18.07	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 EUR / USD EX.RATE 0.9244707 WITH NORTHERN	494,145.170	24 Mar 17				0.00	534,516.83	534,516.83	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 EUR / USD EX.RATE 0.925155 WITH NORTHERN TRUST	502,938.410	24 Mar 17				0.00	543,626.13	543,626.13	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 EUR / USD EX.RATE 0.9256191 WITH NORTHERN	9,130.660	24 Mar 17				0.00	9,864.38	9,864.38	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / EUR EX.RATE 1.0804 WITH NORTHERN TRUST	-12,245.230	24 Mar 17				0.00	-13,229.75	-13,229.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 MAY 2017 USD / EUR EX.RATE 1.1176 WITH NORTHERN TRUST	-32.590	24 May 17				0.00	-36.42	-36.42	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / EUR EX.RATE 1.1176 WITH NORTHERN TRUST	-182.000	24 May 17				0.00	-203.40	-203.40	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / EUR EX.RATE 1.1176 WITH NORTHERN TRUST	-2,378.090	24 May 17				0.00	-2,657.75	-2,657.75	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / EUR EX.RATE 1.120052 WITH NORTHERN TRUST	-193,652.970	24 May 17				0.00	-216,901.40	-216,901.40	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / EUR EX.RATE 1.1215 WITH NORTHERN TRUST	-1,342,714.210	24 May 17				0.00	-1,505,853.99	-1,505,853.99	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 EUR / USD EX.RATE 0.8380537 WITH NORTHERN	10,768.160	24 Nov 17				0.00	12,849.01	12,849.01	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 EUR / USD EX.RATE 0.8500575 WITH NORTHERN	49,639.130	24 Oct 17				0.00	58,395.03	58,395.03	0.00
FX DEAL TRANSACTED ON 25 APR 2017 EUR / USD EX.RATE 0.9136592 WITH NORTHERN	59,175.720	25 Apr 17				0.00	64,767.83	64,767.83	0.00
FX DEAL TRANSACTED ON 25 APR 2017 EUR / USD EX.RATE 0.9138905 WITH NORTHERN	2,000.000	25 Apr 17				0.00	2,188.45	2,188.45	0.00
FX DEAL TRANSACTED ON 25 APR 2017 EUR / USD EX.RATE 0.9146185 WITH NORTHERN	192,978.070	25 Apr 17				0.00	210,992.96	210,992.96	0.00
FX DEAL TRANSACTED ON 25 APR 2017 EUR / USD EX.RATE 0.914662 WITH NORTHERN TRUST	334,259.000	25 Apr 17				0.00	365,445.36	365,445.36	0.00
FX DEAL TRANSACTED ON 25 APR 2017 EUR / USD EX.RATE 0.9148294 WITH NORTHERN	145,568.600	25 Apr 17				0.00	159,121.04	159,121.04	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / EUR EX.RATE 1.0935 WITH NORTHERN TRUST	-133.670	25 Apr 17				0.00	-146.17	-146.17	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 EUR / USD EX.RATE 0.8379961 WITH NORTHERN	73,040.140	25 Aug 17				0.00	87,160.48	87,160.48	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 USD / EUR EX.RATE 1.1888 WITH NORTHERN TRUST	-154.310	25 Aug 17				0.00	-183.44	-183.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 JAN 2017 EUR / USD EX.RATE 0.93083 WITH NORTHERN TRUST	166,000.000	25 Jan 17				0.00	178,335.46	178,335.46	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 EUR / USD EX.RATE 0.9310987 WITH NORTHERN	45,571.670	25 Jan 17				0.00	48,943.97	48,943.97	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / EUR EX.RATE 1.0726 WITH NORTHERN TRUST	-5.660	25 Jan 17				0.00	-6.07	-6.07	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / EUR EX.RATE 1.075238 WITH NORTHERN TRUST	-624,507.000	25 Jan 17				0.00	-671,493.66	-664,787.68	6,705.98
FX DEAL TRANSACTED ON 25 JUL 2017 EUR / USD EX.RATE 0.8583691 WITH NORTHERN	147,492.000	25 Jul 17				0.00	171,828.18	171,828.18	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 EUR / USD EX.RATE 0.8584428 WITH NORTHERN	47,092.750	25 Jul 17				0.00	54,858.34	54,858.34	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / EUR EX.RATE 1.1661 WITH NORTHERN TRUST	-74,638.760	25 Jul 17				0.00	-87,036.26	-87,036.26	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 EUR / USD EX.RATE 0.8922143 WITH NORTHERN	224,333.130	25 May 17				0.00	251,434.14	251,434.14	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 EUR / USD EX.RATE 0.8926922 WITH NORTHERN	37,383.890	25 May 17				0.00	41,877.70	41,877.70	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	-70.990	25 May 17				0.00	-79.53	-79.53	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	-85.100	25 May 17				0.00	-95.34	-95.34	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	-262.210	25 May 17				0.00	-293.75	-293.75	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	-15.350	25 May 17				0.00	-17.20	-17.20	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	-224.400	25 May 17				0.00	-251.40	-251.40	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	-7.670	25 May 17				0.00	-8.59	-8.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	-81.600	25 May 17				0.00	-91.42	-91.42	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	-33,749.980	25 May 17				0.00	-37,810.10	-37,810.10	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	-97,254.140	25 May 17				0.00	-108,953.81	-108,953.81	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	-52,118.640	25 May 17				0.00	-58,388.51	-58,388.51	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	-25,685.400	25 May 17				0.00	-28,775.35	-28,775.35	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.12043 WITH NORTHERN TRUST	-44,800.000	25 May 17				0.00	-50,195.26	-50,195.26	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1217 WITH NORTHERN TRUST	-46,557.840	25 May 17				0.00	-52,223.93	-52,223.93	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 EUR / USD EX.RATE 0.846867 WITH NORTHERN TRUST	548,547.810	25 Oct 17				0.00	647,737.87	647,737.87	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 EUR / USD EX.RATE 0.8435174 WITH NORTHERN	189,255.200	25 Sep 17				0.00	224,364.31	224,364.31	0.00
FX DEAL TRANSACTED ON 26 APR 2017 EUR / USD EX.RATE 0.9175154 WITH NORTHERN	51,167.570	26 Apr 17				0.00	55,767.53	55,767.53	0.00
FX DEAL TRANSACTED ON 26 APR 2017 EUR / USD EX.RATE 0.9194557 WITH NORTHERN	109,265.830	26 Apr 17				0.00	118,837.52	118,837.52	0.00
FX DEAL TRANSACTED ON 26 APR 2017 EUR / USD EX.RATE 0.9195402 WITH NORTHERN	212,500.000	26 Apr 17				0.00	231,093.75	231,093.75	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / EUR EX.RATE 1.0874 WITH NORTHERN TRUST	-49.600	26 Apr 17				0.00	-53.94	-53.94	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / EUR EX.RATE 1.0874 WITH NORTHERN TRUST	-40.710	26 Apr 17				0.00	-44.27	-44.27	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / EUR EX.RATE 1.0875 WITH NORTHERN TRUST	-73,312.150	26 Apr 17				0.00	-79,726.96	-79,726.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 APR 2017 USD / EUR EX.RATE 1.0875 WITH NORTHERN TRUST	-73,442.040	26 Apr 17				0.00	-79,868.22	-79,868.22	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / EUR EX.RATE 1.088053 WITH NORTHERN TRUST	-26,356.940	26 Apr 17				0.00	-28,677.75	-28,677.75	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / EUR EX.RATE 1.0905 WITH NORTHERN TRUST	-1,125,162.900	26 Apr 17				0.00	-1,226,990.14	-1,226,990.14	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 USD / EUR EX.RATE 1.1868 WITH NORTHERN TRUST	-37,962.470	26 Dec 17				0.00	-45,053.86	-45,053.86	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 EUR / USD EX.RATE 0.9350146 WITH NORTHERN	322,869.480	26 Jan 17				0.00	345,309.55	345,309.55	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 EUR / USD EX.RATE 0.936505 WITH NORTHERN TRUST	1,874,491.460	26 Jan 17				0.00	2,001,581.98	2,001,581.98	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 EUR / USD EX.RATE 0.9373916 WITH NORTHERN	2,000.000	26 Jan 17				0.00	2,133.58	2,133.58	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / EUR EX.RATE 1.0667 WITH NORTHERN TRUST	-74,861.830	26 Jan 17				0.00	-79,855.11	-79,855.11	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / EUR EX.RATE 1.0667 WITH NORTHERN TRUST	-74,729.430	26 Jan 17				0.00	-79,713.88	-79,713.88	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / EUR EX.RATE 1.0671 WITH NORTHERN TRUST	-16,447.500	26 Jan 17				0.00	-17,551.13	-17,551.13	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 EUR / USD EX.RATE 0.8594019 WITH NORTHERN	408,952.000	26 Jul 17				0.00	475,856.55	475,856.55	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 EUR / USD EX.RATE 0.8597713 WITH NORTHERN	57,327.720	26 Jul 17				0.00	66,677.87	66,677.87	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 USD / EUR EX.RATE 1.1629 WITH NORTHERN TRUST	-76,177.290	26 Jul 17				0.00	-88,586.57	-88,586.57	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 USD / EUR EX.RATE 1.1629 WITH NORTHERN TRUST	-76,042.570	26 Jul 17				0.00	-88,429.90	-88,429.90	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 USD / EUR EX.RATE 1.173042 WITH NORTHERN TRUST	-430,572.170	26 Jul 17				0.00	-505,079.24	-505,079.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 JUN 2017 EUR / USD EX.RATE 0.8914245 WITH NORTHERN	2,521,000.000	26 Jun 17				0.00	2,828,057.80	2,828,057.80	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / EUR EX.RATE 1.1177 WITH NORTHERN TRUST	-1.870	26 Jun 17				0.00	-2.09	-2.09	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / EUR EX.RATE 1.119746 WITH NORTHERN TRUST	-198,340.400	26 Jun 17				0.00	-222,090.87	-222,090.87	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / EUR EX.RATE 1.1177 WITH NORTHERN TRUST	-52,212.310	26 May 17				0.00	-58,357.70	-58,357.70	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / EUR EX.RATE 1.1177 WITH NORTHERN TRUST	-17,309.410	26 May 17				0.00	-19,346.73	-19,346.73	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 EUR / USD EX.RATE 0.8569781 WITH NORTHERN	125,709.360	26 Oct 17				0.00	146,689.12	146,689.12	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / EUR EX.RATE 1.1702 WITH NORTHERN TRUST	-78,927.810	26 Oct 17				0.00	-92,361.32	-92,361.32	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / EUR EX.RATE 1.1702 WITH NORTHERN TRUST	-78,788.210	26 Oct 17				0.00	-92,197.96	-92,197.96	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 EUR / USD EX.RATE 0.8494733 WITH NORTHERN	165,674.710	26 Sep 17				0.00	195,032.27	195,032.27	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / EUR EX.RATE 1.180452 WITH NORTHERN TRUST	-356,343.470	26 Sep 17				0.00	-420,646.36	-420,646.36	0.00
FX DEAL TRANSACTED ON 27 APR 2017 EUR / USD EX.RATE 0.9193078 WITH NORTHERN	51,416.200	27 Apr 17				0.00	55,929.26	55,929.26	0.00
FX DEAL TRANSACTED ON 27 APR 2017 EUR / USD EX.RATE 0.9194557 WITH NORTHERN	223,369.340	27 Apr 17				0.00	242,936.49	242,936.49	0.00
FX DEAL TRANSACTED ON 27 APR 2017 EUR / USD EX.RATE 0.9194557 WITH NORTHERN	438,249.530	27 Apr 17				0.00	476,640.19	476,640.19	0.00
FX DEAL TRANSACTED ON 27 APR 2017 EUR / USD EX.RATE 0.9194557 WITH NORTHERN	367,495.020	27 Apr 17				0.00	399,687.58	399,687.58	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / EUR EX.RATE 1.086 WITH NORTHERN TRUST	-30.860	27 Apr 17				0.00	-33.51	-33.51	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 APR 2017 USD / EUR EX.RATE 1.086 WITH NORTHERN TRUST	-57.120	27 Apr 17				0.00	-62.03	-62.03	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / EUR EX.RATE 1.086 WITH NORTHERN TRUST	-77.650	27 Apr 17				0.00	-84.33	-84.33	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / EUR EX.RATE 1.0863 WITH NORTHERN TRUST	-378.940	27 Apr 17				0.00	-411.64	-411.64	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / EUR EX.RATE 1.0863 WITH NORTHERN TRUST	-9,768.000	27 Apr 17				0.00	-10,610.98	-10,610.98	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / EUR EX.RATE 1.0864 WITH NORTHERN TRUST	-3,095,654.730	27 Apr 17				0.00	-3,363,119.30	-3,363,119.30	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / EUR EX.RATE 1.0882 WITH NORTHERN TRUST	-245,651.610	27 Apr 17				0.00	-267,318.08	-267,318.08	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 EUR / USD EX.RATE 0.8399832 WITH NORTHERN	144,211.210	27 Dec 17				0.00	171,683.45	171,683.45	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / EUR EX.RATE 1.0585 WITH NORTHERN TRUST	-6.370	27 Feb 17				0.00	-6.74	-6.74	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / EUR EX.RATE 1.059 WITH NORTHERN TRUST	-12,271.880	27 Feb 17				0.00	-12,995.92	-12,995.92	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / EUR EX.RATE 1.059 WITH NORTHERN TRUST	-1,364.250	27 Feb 17				0.00	-1,444.74	-1,444.74	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / EUR EX.RATE 1.06182 WITH NORTHERN TRUST	-204,000.000	27 Feb 17				0.00	-216,611.28	-216,611.28	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 EUR / USD EX.RATE 0.9340557 WITH NORTHERN	115,706.150	27 Jan 17				0.00	123,875.00	123,875.00	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 EUR / USD EX.RATE 0.9348695 WITH NORTHERN	603,931.610	27 Jan 17				0.00	646,006.32	646,006.32	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / EUR EX.RATE 1.0682 WITH NORTHERN TRUST	-91.690	27 Jan 17				0.00	-97.94	-97.94	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 EUR / USD EX.RATE 0.8578537 WITH NORTHERN	425,512.760	27 Jul 17				0.00	496,020.22	496,020.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 JUL 2017 USD / EUR EX.RATE 1.1654 WITH NORTHERN TRUST	-8,032.500	27 Jul 17				0.00	-9,361.08	-9,361.08	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / EUR EX.RATE 1.168129 WITH NORTHERN TRUST	-9,005.360	27 Jul 17				0.00	-10,519.42	-10,519.42	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 EUR / USD EX.RATE 0.8820069 WITH NORTHERN	10,923,963.000	27 Jun 17				0.00	12,385,348.92	13,085,815.64	700,466.72
FX DEAL TRANSACTED ON 27 JUN 2017 EUR / USD EX.RATE 0.8865327 WITH NORTHERN	39,000.000	27 Jun 17				0.00	43,991.61	43,991.61	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / EUR EX.RATE 1.1282 WITH NORTHERN TRUST	-268.050	27 Jun 17				0.00	-302.41	-302.41	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / EUR EX.RATE 1.1282 WITH NORTHERN TRUST	-1,147.460	27 Jun 17				0.00	-1,294.56	-1,294.56	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / EUR EX.RATE 1.1282 WITH NORTHERN TRUST	-35,827.240	27 Jun 17				0.00	-40,420.29	-40,420.29	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / EUR EX.RATE 1.1291 WITH NORTHERN TRUST	-6,417.820	27 Jun 17				0.00	-7,246.36	-7,246.36	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / EUR EX.RATE 1.1345 WITH NORTHERN TRUST	-8.230	27 Jun 17				0.00	-9.34	-9.34	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / EUR EX.RATE 1.1348 WITH NORTHERN TRUST	-3,973.960	27 Jun 17				0.00	-4,509.65	-4,509.65	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 EUR / USD EX.RATE 0.9192866 WITH NORTHERN	622,179.720	27 Mar 17				0.00	676,807.10	676,807.10	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 EUR / USD EX.RATE 0.8628627 WITH NORTHERN	270,365.160	27 Oct 17				0.00	313,335.11	313,335.11	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / EUR EX.RATE 1.175031 WITH NORTHERN TRUST	-56,025.230	27 Sep 17				0.00	-65,831.38	-65,831.38	0.00
FX DEAL TRANSACTED ON 28 APR 2017 EUR / USD EX.RATE 0.9180207 WITH NORTHERN	158,658.640	28 Apr 17				0.00	172,826.86	172,826.86	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / EUR EX.RATE 1.0892 WITH NORTHERN TRUST	-83,091.750	28 Apr 17				0.00	-90,503.53	-90,503.53	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 APR 2017 USD / EUR EX.RATE 1.0892 WITH NORTHERN TRUST	-14,994.000	28 Apr 17				0.00	-16,331.46	-16,331.46	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / EUR EX.RATE 1.0893 WITH NORTHERN TRUST	-87,087.600	28 Apr 17				0.00	-94,864.52	-94,864.52	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / EUR EX.RATE 1.0894 WITH NORTHERN TRUST	-4,807.820	28 Apr 17				0.00	-5,237.64	-5,237.64	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / EUR EX.RATE 1.089437 WITH NORTHERN TRUST	-91,551.290	28 Apr 17				0.00	-99,739.36	-99,739.36	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 EUR / USD EX.RATE 0.8347712 WITH NORTHERN	114,206.170	28 Aug 17				0.00	136,811.34	136,811.34	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / EUR EX.RATE 1.1972 WITH NORTHERN TRUST	-1.710	28 Aug 17				0.00	-2.05	-2.05	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / EUR EX.RATE 1.1972 WITH NORTHERN TRUST	-1,341.380	28 Aug 17				0.00	-1,605.90	-1,605.90	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / EUR EX.RATE 1.1972 WITH NORTHERN TRUST	-0.110	28 Aug 17				0.00	-0.13	-0.13	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / EUR EX.RATE 1.1972 WITH NORTHERN TRUST	-112.280	28 Aug 17				0.00	-134.42	-134.42	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / EUR EX.RATE 1.1973 WITH NORTHERN TRUST	-22,790.900	28 Aug 17				0.00	-27,287.54	-27,287.54	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 EUR / USD EX.RATE 0.8372405 WITH NORTHERN	245,603.500	28 Dec 17				0.00	293,348.82	294,920.70	1,571.88
FX DEAL TRANSACTED ON 28 DEC 2017 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	-131.790	28 Dec 17				0.00	-157.34	-157.34	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 USD / EUR EX.RATE 1.1942 WITH NORTHERN TRUST	-120,717.680	28 Dec 17				0.00	-144,161.05	-144,161.05	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / EUR EX.RATE 1.0625 WITH NORTHERN TRUST	-65,125.320	28 Feb 17				0.00	-69,195.65	-69,195.65	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / EUR EX.RATE 1.0625 WITH NORTHERN TRUST	-69,318.640	28 Feb 17				0.00	-73,651.06	-73,651.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 FEB 2017 USD / EUR EX.RATE 1.0625 WITH NORTHERN TRUST	-126,155.000	28 Feb 17				0.00	-134,039.69	-134,039.69	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 EUR / USD EX.RATE 0.8514015 WITH NORTHERN	48,564.270	28 Jul 17				0.00	57,040.39	57,040.39	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / EUR EX.RATE 1.1726 WITH NORTHERN TRUST	-23.050	28 Jul 17				0.00	-27.03	-27.03	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / EUR EX.RATE 1.1726 WITH NORTHERN TRUST	-5.530	28 Jul 17				0.00	-6.48	-6.48	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / EUR EX.RATE 1.1726 WITH NORTHERN TRUST	-3.490	28 Jul 17				0.00	-4.09	-4.09	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 EUR / USD EX.RATE 0.8787145 WITH NORTHERN	13,000.000	28 Jun 17				0.00	14,794.34	14,794.34	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 EUR / USD EX.RATE 0.8788891 WITH NORTHERN	4,946,505.000	28 Jun 17				0.00	5,628,133.39	5,628,133.39	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / EUR EX.RATE 1.135 WITH NORTHERN TRUST	-10.050	28 Jun 17				0.00	-11.41	-11.41	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / EUR EX.RATE 1.1361 WITH NORTHERN TRUST	-12.000	28 Jun 17				0.00	-13.63	-13.63	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / EUR EX.RATE 1.1363 WITH NORTHERN TRUST	-39,600.000	28 Jun 17				0.00	-44,997.48	-44,997.48	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / EUR EX.RATE 1.1374 WITH NORTHERN TRUST	-233,289.030	28 Jun 17				0.00	-265,342.94	-265,342.94	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / EUR EX.RATE 1.14276 WITH NORTHERN TRUST	-4,946,505.000	28 Jun 17				0.00	-5,652,668.05	-5,925,418.50	-272,750.45
FX DEAL TRANSACTED ON 28 MAR 2017 USD / EUR EX.RATE 1.08 WITH NORTHERN TRUST	-806.100	28 Mar 17				0.00	-870.59	-870.59	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / EUR EX.RATE 1.08 WITH NORTHERN TRUST	-33,576.820	28 Mar 17				0.00	-36,262.97	-36,262.97	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / EUR EX.RATE 1.08 WITH NORTHERN TRUST	-37,757.850	28 Mar 17				0.00	-40,778.48	-40,778.48	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 MAR 2017 USD / EUR EX.RATE 1.080457 WITH NORTHERN TRUST	-183,877.990	28 Mar 17				0.00	-198,672.26	-198,672.26	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / EUR EX.RATE 1.0808 WITH NORTHERN TRUST	-66,230.990	28 Mar 17				0.00	-71,582.45	-71,582.45	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / EUR EX.RATE 1.0853 WITH NORTHERN TRUST	-16.590	28 Mar 17				0.00	-18.01	-18.01	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / EUR EX.RATE 1.1839 WITH NORTHERN TRUST	-14,352.900	28 Nov 17				0.00	-16,992.40	-16,992.40	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 EUR / USD EX.RATE 0.8484859 WITH NORTHERN	454,355.410	28 Sep 17				0.00	535,489.66	535,489.66	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 EUR / USD EX.RATE 0.8487523 WITH NORTHERN	78,724.300	28 Sep 17				0.00	92,752.97	92,752.97	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 EUR / USD EX.RATE 0.8487523 WITH NORTHERN	122,491.900	28 Sep 17				0.00	144,319.96	144,319.96	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / EUR EX.RATE 1.1776 WITH NORTHERN TRUST	-4,320,000.000	28 Sep 17				0.00	-5,087,232.00	-5,087,232.00	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / EUR EX.RATE 1.178501 WITH NORTHERN TRUST	-91,213.450	28 Sep 17				0.00	-107,495.14	-107,495.14	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / EUR EX.RATE 1.17855 WITH NORTHERN TRUST	-55,000.000	28 Sep 17				0.00	-64,820.25	-64,820.25	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 EUR / USD EX.RATE 0.8330959 WITH NORTHERN	1,234,448.000	29 Aug 17				0.00	1,481,759.78	1,478,745.30	-3,014.48
FX DEAL TRANSACTED ON 29 AUG 2017 EUR / USD EX.RATE 0.8339143 WITH NORTHERN	114,927.760	29 Aug 17				0.00	137,817.23	137,817.23	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 USD / EUR EX.RATE 1.1971 WITH NORTHERN TRUST	-29,841.710	29 Aug 17				0.00	-35,723.51	-35,723.51	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 USD / EUR EX.RATE 1.1991 WITH NORTHERN TRUST	-1,234,448.000	29 Aug 17				0.00	-1,480,226.60	-1,480,226.60	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 EUR / USD EX.RATE 0.8317392 WITH NORTHERN	275,726.620	29 Dec 17				0.00	331,506.12	331,112.86	-393.26

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 DEC 2017 EUR / USD EX.RATE 0.8336112 WITH NORTHERN	395,686.050	29 Dec 17				0.00	474,664.99	475,168.99	504.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / EUR EX.RATE 1.1995 WITH NORTHERN TRUST	-12.000	29 Dec 17				0.00	-14.39	-14.41	-0.02
FX DEAL TRANSACTED ON 29 DEC 2017 USD / EUR EX.RATE 1.199957 WITH NORTHERN TRUST	-24,475.150	29 Dec 17				0.00	-29,369.13	-29,389.76	-20.63
FX DEAL TRANSACTED ON 29 JUN 2017 EUR / USD EX.RATE 0.8745081 WITH NORTHERN	3.360	29 Jun 17				0.00	3.84	3.84	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 EUR / USD EX.RATE 0.8745846 WITH NORTHERN	1,727,881.000	29 Jun 17				0.00	1,975,659.14	1,975,659.14	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	-2.710	29 Jun 17				0.00	-3.04	-3.04	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	-379.660	29 Jun 17				0.00	-426.43	-426.43	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / EUR EX.RATE 1.1425 WITH NORTHERN TRUST	-30,452.700	29 Jun 17				0.00	-34,792.21	-34,792.21	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / EUR EX.RATE 1.1425 WITH NORTHERN TRUST	-139,392.090	29 Jun 17				0.00	-159,255.46	-159,255.46	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / EUR EX.RATE 1.1428 WITH NORTHERN TRUST	-70.620	29 Jun 17				0.00	-80.70	-80.70	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / EUR EX.RATE 1.1428 WITH NORTHERN TRUST	-8,478.180	29 Jun 17				0.00	-9,688.86	-9,688.86	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / EUR EX.RATE 1.148045 WITH NORTHERN TRUST	-2,019,997.000	29 Jun 17				0.00	-2,319,047.46	-2,419,754.47	-100,707.01
FX DEAL TRANSACTED ON 29 MAR 2017 USD / EUR EX.RATE 1.075358 WITH NORTHERN TRUST	-277,163.960	29 Mar 17				0.00	-298,050.48	-298,050.48	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / EUR EX.RATE 1.0765 WITH NORTHERN TRUST	-64,346.180	29 Mar 17				0.00	-69,268.66	-69,268.66	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 USD / EUR EX.RATE 1.1168 WITH NORTHERN TRUST	-353.940	29 May 17				0.00	-395.28	-395.28	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 MAY 2017 USD / EUR EX.RATE 1.1168 WITH NORTHERN TRUST	-323.590	29 May 17				0.00	-361.39	-361.39	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 USD / EUR EX.RATE 1.1168 WITH NORTHERN TRUST	-2,032.000	29 May 17				0.00	-2,269.34	-2,269.34	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 USD / EUR EX.RATE 1.1168 WITH NORTHERN TRUST	-16.800	29 May 17				0.00	-18.76	-18.76	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / EUR EX.RATE 1.185 WITH NORTHERN TRUST	-8,699.480	29 Nov 17				0.00	-10,308.88	-10,308.88	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 EUR / USD EX.RATE 0.8463817 WITH NORTHERN	108,648.740	29 Sep 17				0.00	128,368.49	128,368.49	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 EUR / USD EX.RATE 0.8466347 WITH NORTHERN	3,000.000	29 Sep 17				0.00	3,543.44	3,543.44	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / EUR EX.RATE 1.1802 WITH NORTHERN TRUST	-3,854,896.350	29 Sep 17				0.00	-4,549,548.67	-4,557,258.26	-7,709.59
FX DEAL TRANSACTED ON 29 SEP 2017 USD / EUR EX.RATE 1.1802 WITH NORTHERN TRUST	-6,258.000	29 Sep 17				0.00	-7,385.69	-7,385.69	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / EUR EX.RATE 1.1802 WITH NORTHERN TRUST	-6,331.500	29 Sep 17				0.00	-7,472.44	-7,472.44	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / EUR EX.RATE 1.18061 WITH NORTHERN TRUST	-4,000.000	29 Sep 17				0.00	-4,722.44	-4,722.44	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / EUR EX.RATE 1.1814 WITH NORTHERN TRUST	-4,632,303.470	29 Sep 17				0.00	-5,472,603.32	-5,472,603.32	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 EUR / USD EX.RATE 0.8407162 WITH NORTHERN	261,650.020	30 Aug 17				0.00	311,222.76	311,222.76	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / EUR EX.RATE 1.1887 WITH NORTHERN TRUST	-56,195.940	30 Aug 17				0.00	-66,800.11	-66,800.11	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 EUR / USD EX.RATE 0.9336632 WITH NORTHERN	672,961.000	30 Jan 17				0.00	720,774.88	716,366.96	-4,407.92
FX DEAL TRANSACTED ON 30 JAN 2017 EUR / USD EX.RATE 0.9353111 WITH NORTHERN	427,416.230	30 Jan 17				0.00	456,977.62	456,977.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 JAN 2017 USD / EUR EX.RATE 1.0675 WITH NORTHERN TRUST	-7.340	30 Jan 17				0.00	-7.84	-7.84	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / EUR EX.RATE 1.0693 WITH NORTHERN TRUST	-672,961.000	30 Jan 17				0.00	-719,597.20	-719,597.20	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 EUR / USD EX.RATE 0.8761324 WITH NORTHERN	569,037.960	30 Jun 17				0.00	649,488.55	649,488.55	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 EUR / USD EX.RATE 0.8766547 WITH NORTHERN	76,890.000	30 Jun 17				0.00	87,708.42	87,708.42	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / EUR EX.RATE 1.068 WITH NORTHERN TRUST	-8.670	30 Mar 17				0.00	-9.26	-9.26	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / EUR EX.RATE 1.1161 WITH NORTHERN TRUST	-84,245.200	30 May 17				0.00	-94,026.07	-94,026.07	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / EUR EX.RATE 1.1161 WITH NORTHERN TRUST	-23,768.550	30 May 17				0.00	-26,528.08	-26,528.08	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / EUR EX.RATE 1.117 WITH NORTHERN TRUST	-111.540	30 May 17				0.00	-124.59	-124.59	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / EUR EX.RATE 1.1896 WITH NORTHERN TRUST	-14,460.960	30 Nov 17				0.00	-17,202.76	-17,202.76	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / EUR EX.RATE 1.1896 WITH NORTHERN TRUST	-2,976.000	30 Nov 17				0.00	-3,540.25	-3,540.25	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 USD / EUR EX.RATE 1.161406 WITH NORTHERN TRUST	-4,259.080	30 Oct 17				0.00	-4,946.52	-4,946.52	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 USD / EUR EX.RATE 1.163 WITH NORTHERN TRUST	-21.720	30 Oct 17				0.00	-25.26	-25.26	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 EUR / USD EX.RATE 0.8401872 WITH NORTHERN	250,534.320	31 Aug 17				0.00	298,188.70	298,188.70	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 EUR / USD EX.RATE 0.8411334 WITH NORTHERN	155,376.300	31 Aug 17				0.00	184,722.53	184,722.53	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 EUR / USD EX.RATE 0.8425153 WITH NORTHERN	317,494.200	31 Aug 17				0.00	376,840.85	376,840.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 AUG 2017 USD / EUR EX.RATE 1.18765 WITH NORTHERN TRUST	-147,200.000	31 Aug 17				0.00	-174,822.08	-174,822.08	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 EUR / USD EX.RATE 0.9278452 WITH NORTHERN	630,251.690	31 Jan 17				0.00	679,263.84	679,263.84	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / EUR EX.RATE 1.0752 WITH NORTHERN TRUST	-861,045.130	31 Jan 17				0.00	-925,795.72	-925,795.72	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / EUR EX.RATE 1.0752 WITH NORTHERN TRUST	-365,425.620	31 Jan 17				0.00	-392,905.63	-392,905.63	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / EUR EX.RATE 1.0752 WITH NORTHERN TRUST	-710,957.740	31 Jan 17				0.00	-764,421.76	-764,421.76	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / EUR EX.RATE 1.0752 WITH NORTHERN TRUST	-1,214,807.860	31 Jan 17				0.00	-1,306,161.41	-1,306,161.41	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / EUR EX.RATE 1.0752 WITH NORTHERN TRUST	-554,787.000	31 Jan 17				0.00	-596,506.98	-596,506.98	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / EUR EX.RATE 1.0752 WITH NORTHERN TRUST	-592,915.480	31 Jan 17				0.00	-637,502.72	-637,502.72	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / EUR EX.RATE 1.1787 WITH NORTHERN TRUST	-5.830	31 Jul 17				0.00	-6.87	-6.87	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / EUR EX.RATE 1.1787 WITH NORTHERN TRUST	-7.470	31 Jul 17				0.00	-8.80	-8.80	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / EUR EX.RATE 1.1808 WITH NORTHERN TRUST	-48.000	31 Jul 17				0.00	-56.68	-56.68	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / EUR EX.RATE 1.182736 WITH NORTHERN TRUST	-913,778.290	31 Jul 17				0.00	-1,080,758.48	-1,080,758.48	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / EUR EX.RATE 1.1836 WITH NORTHERN TRUST	-773.600	31 Jul 17				0.00	-915.63	-915.63	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 EUR / USD EX.RATE 0.9349289 WITH NORTHERN	572,266.850	31 Mar 17				0.00	612,096.62	612,096.62	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	-214,285.550	31 Mar 17				0.00	-228,556.97	-228,556.97	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	-56,383.900	31 Mar 17				0.00	-60,139.07	-60,139.07	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	-116,069.480	31 Mar 17				0.00	-123,799.71	-123,799.71	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	-554,743.080	31 Mar 17				0.00	-591,688.97	-591,688.97	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	-322,948.240	31 Mar 17				0.00	-344,456.59	-344,456.59	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	-409,621.340	31 Mar 17				0.00	-436,902.12	-436,902.12	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	-366,325.960	31 Mar 17				0.00	-390,723.27	-390,723.27	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	-265,725.050	31 Mar 17				0.00	-283,422.34	-283,422.34	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	-302,556.870	31 Mar 17				0.00	-322,707.16	-322,707.16	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	-267,322.790	31 Mar 17				0.00	-285,126.49	-285,126.49	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	-464,716.770	31 Mar 17				0.00	-495,666.91	-495,666.91	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.067 WITH NORTHERN TRUST	-93.400	31 Mar 17				0.00	-99.66	-99.66	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0689 WITH NORTHERN TRUST	-5,303,767.580	31 Mar 17				0.00	-5,669,197.17	-5,669,197.17	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / EUR EX.RATE 1.122 WITH NORTHERN TRUST	-542.040	31 May 17				0.00	-608.17	-608.17	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / EUR EX.RATE 1.122 WITH NORTHERN TRUST	-53.040	31 May 17				0.00	-59.51	-59.51	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / EUR EX.RATE 1.1244 WITH NORTHERN TRUST	-135,529.570	31 May 17				0.00	-152,389.45	-152,389.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 MAY 2017 USD / EUR EX.RATE 1.1244 WITH NORTHERN TRUST	-74,469.710	31 May 17				0.00	-83,733.74	-83,733.74	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / EUR EX.RATE 1.1244 WITH NORTHERN TRUST	-69,964.790	31 May 17				0.00	-78,668.41	-78,668.41	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 EUR / USD EX.RATE 0.85814 WITH NORTHERN TRUST	297,534.390	31 Oct 17				0.00	346,720.10	346,720.10	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / EUR EX.RATE 1.16329 WITH NORTHERN TRUST	-1,651,000.000	31 Oct 17				0.00	-1,920,591.79	-1,920,591.79	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / EUR EX.RATE 1.163605 WITH NORTHERN TRUST	-91,000.000	31 Oct 17				0.00	-105,888.06	-106,228.85	-340.79
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 01 AUG 2017 USD / HKD EX.RATE 0.1279836 WITH NORTHERN	-81,400.000	1 Aug 17				0.00	-10,417.87	-10,417.87	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 HKD / USD EX.RATE 7.7592 WITH NORTHERN TRUST	166,632.060	1 Feb 17				0.00	21,475.42	21,475.42	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / HKD EX.RATE 0.1283269 WITH NORTHERN	-510.000	1 Jun 17				0.00	-65.45	-65.45	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / HKD EX.RATE 0.1283269 WITH NORTHERN	-7,780.000	1 Jun 17				0.00	-998.38	-998.38	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / HKD EX.RATE 0.1283269 WITH NORTHERN	-451,942.880	1 Jun 17				0.00	-57,996.42	-57,996.42	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / HKD EX.RATE 0.1283269 WITH NORTHERN	-198,900.000	1 Jun 17				0.00	-25,524.22	-25,524.22	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / HKD EX.RATE 0.1283269 WITH NORTHERN	-156,825.000	1 Jun 17				0.00	-20,124.86	-20,124.86	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / HKD EX.RATE 0.1283483 WITH NORTHERN	-480,930.000	1 Jun 17				0.00	-61,726.54	-61,726.54	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 HKD / USD EX.RATE 7.7631 WITH NORTHERN TRUST	137,010.790	1 Mar 17				0.00	17,648.98	17,648.98	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 MAR 2017 USD / HKD EX.RATE 0.1288129 WITH NORTHERN	-5,000.000	1 Mar 17				0.00	-644.06	-644.06	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / HKD EX.RATE 0.1285711 WITH NORTHERN	-479,847.850	1 May 17				0.00	-61,694.55	-61,694.55	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 HKD / USD EX.RATE 7.8243 WITH NORTHERN TRUST	4,077,269.510	1 Sep 17				0.00	521,103.42	521,103.42	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / HKD EX.RATE 0.1278053 WITH NORTHERN	-79,934.400	1 Sep 17				0.00	-10,216.04	-10,216.04	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / HKD EX.RATE 0.1278102 WITH NORTHERN	-720.000	1 Sep 17				0.00	-92.02	-92.02	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / HKD EX.RATE 0.1278102 WITH NORTHERN	-256.200	1 Sep 17				0.00	-32.74	-32.74	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / HKD EX.RATE 0.1278102 WITH NORTHERN	-149,262.120	1 Sep 17				0.00	-19,077.23	-19,077.23	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / HKD EX.RATE 0.1278102 WITH NORTHERN	-176,214.360	1 Sep 17				0.00	-22,522.00	-22,522.00	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / HKD EX.RATE 0.1278102 WITH NORTHERN	-155,136.790	1 Sep 17				0.00	-19,828.07	-19,828.07	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / HKD EX.RATE 0.1278102 WITH NORTHERN	-322,059.960	1 Sep 17				0.00	-41,162.56	-41,162.56	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / HKD EX.RATE 0.1278102 WITH NORTHERN	-63,025.200	1 Sep 17				0.00	-8,055.27	-8,055.27	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 HKD / USD EX.RATE 7.790885 WITH NORTHERN TRUST	4,034,243.360	2 Jun 17				0.00	517,815.80	517,815.80	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 HKD / USD EX.RATE 7.7632 WITH NORTHERN TRUST	5,901,144.500	2 Mar 17				0.00	760,143.30	760,143.30	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 HKD / USD EX.RATE 7.7817 WITH NORTHERN TRUST	3,194,094.000	2 May 17				0.00	410,462.24	410,462.24	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / HKD EX.RATE 0.1280066 WITH NORTHERN	-234,787.480	2 Oct 17				0.00	-30,054.34	-30,054.34	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 OCT 2017 USD / HKD EX.RATE 0.1280066 WITH NORTHERN	-77,700.000	2 Oct 17				0.00	-9,946.11	-9,946.11	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / HKD EX.RATE 0.128667 WITH NORTHERN TRUST	-1,506,256.450	3 Apr 17				0.00	-193,805.51	-193,805.51	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 USD / HKD EX.RATE 0.1278903 WITH NORTHERN	-1,840,313.580	3 Aug 17				0.00	-235,358.29	-235,358.29	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 USD / HKD EX.RATE 0.1278903 WITH NORTHERN	-301,739.720	3 Aug 17				0.00	-38,589.59	-38,589.59	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 USD / HKD EX.RATE 0.1278903 WITH NORTHERN	-632,164.950	3 Aug 17				0.00	-80,847.78	-80,847.78	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 USD / HKD EX.RATE 0.1279149 WITH NORTHERN	-110,833.540	3 Aug 17				0.00	-14,177.26	-14,177.26	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 HKD / USD EX.RATE 7.7645 WITH NORTHERN TRUST	944,094.200	3 Mar 17				0.00	121,591.11	121,591.11	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 HKD / USD EX.RATE 7.8103 WITH NORTHERN TRUST	7,768,254.850	3 Oct 17				0.00	994,616.70	994,616.70	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / HKD EX.RATE 0.1286836 WITH NORTHERN	-9,325.000	4 Apr 17				0.00	-1,199.97	-1,199.97	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 USD / HKD EX.RATE 0.1278969 WITH NORTHERN	-111,275.020	4 Aug 17				0.00	-14,231.73	-14,231.73	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 HKD / USD EX.RATE 7.80712 WITH NORTHERN TRUST	27,513,638.610	4 Oct 17				0.00	3,524,172.63	3,524,172.63	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 HKD / USD EX.RATE 7.807888 WITH NORTHERN TRUST	12,010,569.910	4 Oct 17				0.00	1,538,261.04	1,538,261.04	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / HKD EX.RATE 0.1287142 WITH NORTHERN	-70,000.000	5 Apr 17				0.00	-9,009.99	-9,009.99	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 USD / HKD EX.RATE 0.1279902 WITH NORTHERN	-8,951,291.730	5 Dec 17				0.00	-1,145,677.35	-1,145,677.35	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 HKD / USD EX.RATE 7.791995 WITH NORTHERN TRUST	1,152,827.120	5 Jun 17				0.00	147,950.19	147,950.19	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 JUN 2017 USD / HKD EX.RATE 0.1283285 WITH NORTHERN	-12,810.000	5 Jun 17				0.00	-1,643.89	-1,643.89	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / HKD EX.RATE 0.1283285 WITH NORTHERN	-145,607.000	5 Jun 17				0.00	-18,685.53	-18,685.53	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / HKD EX.RATE 0.1283285 WITH NORTHERN	-211,792.000	5 Jun 17				0.00	-27,178.95	-27,178.95	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / HKD EX.RATE 0.1283285 WITH NORTHERN	-156,114.250	5 Jun 17				0.00	-20,033.91	-20,033.91	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / HKD EX.RATE 0.1283318 WITH NORTHERN	-1,836.000	5 Jun 17				0.00	-235.62	-235.62	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / HKD EX.RATE 0.128454 WITH NORTHERN TRUST	-1,111,913.600	5 May 17				0.00	-142,829.71	-142,829.71	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 HKD / USD EX.RATE 7.825215 WITH NORTHERN TRUST	766,500.750	5 Sep 17				0.00	97,952.68	97,952.68	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 USD / HKD EX.RATE 0.1289467 WITH NORTHERN	-208,000.000	6 Jan 17				0.00	-26,820.92	-26,820.92	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 HKD / USD EX.RATE 7.794095 WITH NORTHERN TRUST	578,914.650	6 Jun 17				0.00	74,276.06	74,276.06	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 HKD / USD EX.RATE 7.7637 WITH NORTHERN TRUST	67,940.890	6 Mar 17				0.00	8,751.10	8,751.10	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 HKD / USD EX.RATE 7.801798 WITH NORTHERN TRUST	3,227,108.670	6 Nov 17				0.00	413,636.53	413,636.53	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 HKD / USD EX.RATE 7.826036 WITH NORTHERN TRUST	2,294,627.770	6 Sep 17				0.00	293,204.35	293,204.35	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / HKD EX.RATE 0.1287101 WITH NORTHERN	-385,602.670	7 Apr 17				0.00	-49,630.95	-49,630.95	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 HKD / USD EX.RATE 7.8228 WITH NORTHERN TRUST	35,413,513.560	7 Aug 17				0.00	4,526,961.39	4,526,961.39	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / HKD EX.RATE 0.1278331 WITH NORTHERN	-231,953.440	7 Aug 17				0.00	-29,651.33	-29,651.33	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 DEC 2017 USD / HKD EX.RATE 0.1280836 WITH NORTHERN	-2,761,974.080	7 Dec 17				0.00	-353,763.62	-353,763.62	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / HKD EX.RATE 0.1280164 WITH NORTHERN	-334,000.000	7 Jul 17				0.00	-42,757.47	-42,757.47	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / HKD EX.RATE 0.1282874 WITH NORTHERN	-813,847.420	7 Jun 17				0.00	-104,406.34	-104,406.34	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 HKD / USD EX.RATE 7.75408 WITH NORTHERN TRUST	18,643,285.000	7 Mar 17				0.00	2,404,319.40	2,389,904.31	-14,415.09
FX DEAL TRANSACTED ON 07 MAR 2017 HKD / USD EX.RATE 7.7646 WITH NORTHERN TRUST	515,943.850	7 Mar 17				0.00	66,448.22	66,448.22	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / HKD EX.RATE 0.1287981 WITH NORTHERN	-18,643,285.000	7 Mar 17				0.00	-2,401,219.59	-2,399,949.15	1,270.44
FX DEAL TRANSACTED ON 07 NOV 2017 HKD / USD EX.RATE 7.8028 WITH NORTHERN TRUST	1,872,120.060	7 Nov 17				0.00	239,929.26	239,929.26	0.00
FX DEAL TRANSACTED ON 07 NOV 2017 HKD / USD EX.RATE 7.803975 WITH NORTHERN TRUST	1,262,094.590	7 Nov 17				0.00	161,724.58	161,724.58	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 HKD / USD EX.RATE 7.82344 WITH NORTHERN TRUST	278,000.000	8 Aug 17				0.00	35,534.24	35,534.24	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 USD / HKD EX.RATE 0.1281033 WITH NORTHERN	-3,066,891.020	8 Dec 17				0.00	-392,878.87	-392,878.87	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 USD / HKD EX.RATE 0.1279181 WITH NORTHERN	-112,931.020	9 Aug 17				0.00	-14,445.93	-14,445.93	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 HKD / USD EX.RATE 7.75779 WITH NORTHERN TRUST	436,000.000	9 Feb 17				0.00	56,201.57	56,201.57	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 USD / HKD EX.RATE 0.1289341 WITH NORTHERN	-26,960.000	9 Jan 17				0.00	-3,476.06	-3,476.06	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / HKD EX.RATE 0.1282413 WITH NORTHERN	-960.000	9 Jun 17				0.00	-123.11	-123.11	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / HKD EX.RATE 0.1282421 WITH NORTHERN	-373,000.000	9 Jun 17				0.00	-47,834.31	-47,834.31	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 MAY 2017 HKD / USD EX.RATE 7.78389 WITH NORTHERN TRUST	418,540.590	9 May 17				0.00	53,770.11	53,770.11	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 USD / HKD EX.RATE 0.1282216 WITH NORTHERN	-42,777.240	9 Nov 17				0.00	-5,484.96	-5,484.96	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / HKD EX.RATE 0.1286952 WITH NORTHERN	-3,823.600	10 Apr 17				0.00	-492.08	-492.08	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / HKD EX.RATE 0.1287001 WITH NORTHERN	-6,564,918.890	10 Apr 17				0.00	-844,905.91	-844,905.91	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 HKD / USD EX.RATE 7.7549 WITH NORTHERN TRUST	1,852,791.920	10 Jan 17				0.00	238,918.87	238,918.87	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / HKD EX.RATE 0.1279902 WITH NORTHERN	-605,640.000	10 Jul 17				0.00	-77,515.97	-77,515.97	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 HKD / USD EX.RATE 7.7864 WITH NORTHERN TRUST	1,520,878.260	10 May 17				0.00	195,324.96	195,324.96	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 HKD / USD EX.RATE 7.7866 WITH NORTHERN TRUST	2,728.080	10 May 17				0.00	350.36	350.36	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 HKD / USD EX.RATE 7.80243 WITH NORTHERN TRUST	506,904.510	10 Nov 17				0.00	64,967.52	64,967.52	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 USD / HKD EX.RATE 0.128164 WITH NORTHERN TRUST	-29,483.500	10 Nov 17				0.00	-3,778.72	-3,778.72	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / HKD EX.RATE 0.1286786 WITH NORTHERN	-4,671,038.620	11 Apr 17				0.00	-601,062.71	-601,062.71	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / HKD EX.RATE 0.1278838 WITH NORTHERN	-192,654.960	11 Aug 17				0.00	-24,637.44	-24,637.44	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / HKD EX.RATE 0.1278887 WITH NORTHERN	-162,218.030	11 Aug 17				0.00	-20,745.85	-20,745.85	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 HKD / USD EX.RATE 7.805843 WITH NORTHERN TRUST	3,789,062.570	11 Dec 17				0.00	485,413.63	485,413.63	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / HKD EX.RATE 0.1280885 WITH NORTHERN	-1,795,901.620	11 Dec 17				0.00	-230,034.41	-230,034.41	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 MAY 2017 HKD / USD EX.RATE 7.7894 WITH NORTHERN TRUST	2,395,101.310	11 May 17				0.00	307,482.13	307,482.13	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 HKD / USD EX.RATE 7.789885 WITH NORTHERN TRUST	3,303,333.250	11 May 17				0.00	424,054.17	424,054.17	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 HKD / USD EX.RATE 7.7917 WITH NORTHERN TRUST	18,643,285.000	11 Sep 17				0.00	2,392,710.83	2,384,554.93	-8,155.90
FX DEAL TRANSACTED ON 11 SEP 2017 HKD / USD EX.RATE 7.8128 WITH NORTHERN TRUST	898,058.020	11 Sep 17				0.00	114,947.01	114,947.01	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / HKD EX.RATE 0.1279885 WITH NORTHERN	-696.000	11 Sep 17				0.00	-89.08	-89.08	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / HKD EX.RATE 0.1280131 WITH NORTHERN	-18,643,285.000	11 Sep 17				0.00	-2,386,584.87	-2,388,924.34	-2,339.47
FX DEAL TRANSACTED ON 12 APR 2017 USD / HKD EX.RATE 0.1286753 WITH NORTHERN	-29,701,471.390	12 Apr 17				0.00	-3,821,845.38	-3,821,845.38	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 HKD / USD EX.RATE 7.79473 WITH NORTHERN TRUST	18,643,285.000	12 Dec 17				0.00	2,391,780.73	2,388,586.29	-3,194.44
FX DEAL TRANSACTED ON 12 DEC 2017 HKD / USD EX.RATE 7.806928 WITH NORTHERN TRUST	204,901.310	12 Dec 17				0.00	26,246.09	26,246.09	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / HKD EX.RATE 0.1280853 WITH NORTHERN	-2,454,305.950	12 Dec 17				0.00	-314,360.40	-314,360.40	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / HKD EX.RATE 0.1281 WITH NORTHERN TRUST	-18,643,285.000	12 Dec 17				0.00	-2,388,205.19	-2,384,554.93	3,650.26
FX DEAL TRANSACTED ON 12 JUN 2017 HKD / USD EX.RATE 7.782425 WITH NORTHERN TRUST	18,643,285.000	12 Jun 17				0.00	2,395,562.44	2,388,924.34	-6,638.10
FX DEAL TRANSACTED ON 12 JUN 2017 USD / HKD EX.RATE 0.1282199 WITH NORTHERN	-18,643,285.000	12 Jun 17				0.00	-2,390,440.56	-2,389,904.31	536.25
FX DEAL TRANSACTED ON 12 MAY 2017 HKD / USD EX.RATE 7.793 WITH NORTHERN TRUST	2,383,250.050	12 May 17				0.00	305,819.33	305,819.33	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 HKD / USD EX.RATE 7.7939 WITH NORTHERN TRUST	2,160,125.450	12 May 17				0.00	277,155.91	277,155.91	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 MAY 2017 USD / HKD EX.RATE 0.1282989 WITH NORTHERN	-192.000	12 May 17				0.00	-24.63	-24.63	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / HKD EX.RATE 0.127982 WITH NORTHERN TRUST	-189,291.160	12 Sep 17				0.00	-24,225.86	-24,225.86	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / HKD EX.RATE 0.1280115 WITH NORTHERN	-105,000.000	12 Sep 17				0.00	-13,441.20	-13,441.20	0.00
FX DEAL TRANSACTED ON 13 APR 2017 HKD / USD EX.RATE 7.7745 WITH NORTHERN TRUST	2,856,309.250	13 Apr 17				0.00	367,394.59	367,394.59	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 USD / HKD EX.RATE 0.1281017 WITH NORTHERN	-3,805,996.100	13 Dec 17				0.00	-487,554.42	-487,554.42	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 HKD / USD EX.RATE 7.759 WITH NORTHERN TRUST	14,106.160	13 Feb 17				0.00	1,818.04	1,818.04	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / HKD EX.RATE 0.1280525 WITH NORTHERN	-5,330.000	13 Jul 17				0.00	-682.52	-682.52	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / HKD EX.RATE 0.1280525 WITH NORTHERN	-14,300.000	13 Jul 17				0.00	-1,831.15	-1,831.15	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / HKD EX.RATE 0.1280525 WITH NORTHERN	-274,145.590	13 Jul 17				0.00	-35,105.01	-35,105.01	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 HKD / USD EX.RATE 7.801363 WITH NORTHERN TRUST	666,465.930	13 Nov 17				0.00	85,429.42	85,429.42	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 USD / HKD EX.RATE 0.1282183 WITH NORTHERN	-54,562.030	13 Nov 17				0.00	-6,995.85	-6,995.85	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 HKD / USD EX.RATE 7.80755 WITH NORTHERN TRUST	39,000.000	13 Oct 17				0.00	4,995.16	4,995.16	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 HKD / USD EX.RATE 7.8076 WITH NORTHERN TRUST	244,291.190	13 Oct 17				0.00	31,288.90	31,288.90	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / HKD EX.RATE 0.1280803 WITH NORTHERN	-4,250,000.000	13 Oct 17				0.00	-544,341.41	-544,341.41	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / HKD EX.RATE 0.128082 WITH NORTHERN TRUST	-1,671,467.500	13 Oct 17				0.00	-214,084.85	-214,084.85	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 OCT 2017 USD / HKD EX.RATE 0.128082 WITH NORTHERN TRUST	-3,778,888.570	13 Oct 17				0.00	-484,007.50	-484,007.50	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / HKD EX.RATE 0.128082 WITH NORTHERN TRUST	-1,076,589.610	13 Oct 17				0.00	-137,891.72	-137,891.72	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / HKD EX.RATE 0.128082 WITH NORTHERN TRUST	-712,106.820	13 Oct 17				0.00	-91,208.05	-91,208.05	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / HKD EX.RATE 0.1279951 WITH NORTHERN	-320.000	13 Sep 17				0.00	-40.96	-40.96	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / HKD EX.RATE 0.1279984 WITH NORTHERN	-1,097,665.650	13 Sep 17				0.00	-140,499.40	-140,499.40	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / HKD EX.RATE 0.1280033 WITH NORTHERN	-333,404.140	13 Sep 17				0.00	-42,676.82	-42,676.82	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / HKD EX.RATE 0.1278511 WITH NORTHERN	-93,807.530	14 Aug 17				0.00	-11,993.39	-11,993.39	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / HKD EX.RATE 0.1278511 WITH NORTHERN	-120,190.000	14 Aug 17				0.00	-15,366.42	-15,366.42	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / HKD EX.RATE 0.127856 WITH NORTHERN TRUST	-57,290.000	14 Aug 17				0.00	-7,324.87	-7,324.87	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / HKD EX.RATE 0.127856 WITH NORTHERN TRUST	-170,596.570	14 Aug 17				0.00	-21,811.79	-21,811.79	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / HKD EX.RATE 0.1280541 WITH NORTHERN	-273,960.510	14 Dec 17				0.00	-35,081.76	-35,081.76	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / HKD EX.RATE 0.1280606 WITH NORTHERN	-188,716.260	14 Dec 17				0.00	-24,167.13	-24,167.13	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / HKD EX.RATE 0.1288859 WITH NORTHERN	-586,053.630	14 Feb 17				0.00	-75,534.06	-75,534.06	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 USD / HKD EX.RATE 0.1280787 WITH NORTHERN	-62,325.000	14 Jul 17				0.00	-7,982.50	-7,982.50	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / HKD EX.RATE 0.128215 WITH NORTHERN TRUST	-17,391,720.710	14 Jun 17				0.00	-2,229,879.31	-2,229,879.31	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 NOV 2017 HKD / USD EX.RATE 7.8025 WITH NORTHERN TRUST	4,778.200	14 Nov 17				0.00	612.39	612.39	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 USD / HKD EX.RATE 0.1281411 WITH NORTHERN	-34,676.580	14 Nov 17				0.00	-4,443.49	-4,443.49	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 HKD / USD EX.RATE 7.8125 WITH NORTHERN TRUST	1,081,848.000	14 Sep 17				0.00	138,476.54	138,476.54	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / HKD EX.RATE 0.1279984 WITH NORTHERN	-105,681.320	14 Sep 17				0.00	-13,527.04	-13,527.04	0.00
FX DEAL TRANSACTED ON 15 AUG 2017 USD / HKD EX.RATE 0.1278168 WITH NORTHERN	-119,061.050	15 Aug 17				0.00	-15,218.00	-15,218.00	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / HKD EX.RATE 0.1279771 WITH NORTHERN	-188,814.970	15 Dec 17				0.00	-24,163.99	-24,163.99	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / HKD EX.RATE 0.1280098 WITH NORTHERN	-395,299.920	15 Dec 17				0.00	-50,602.28	-50,602.28	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / HKD EX.RATE 0.1288328 WITH NORTHERN	-68,530.270	15 Feb 17				0.00	-8,828.94	-8,828.94	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 HKD / USD EX.RATE 7.7877 WITH NORTHERN TRUST	1,375,578.530	15 May 17				0.00	176,634.76	176,634.76	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / HKD EX.RATE 0.1283812 WITH NORTHERN	-3,850.000	15 May 17				0.00	-494.27	-494.27	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 HKD / USD EX.RATE 7.8067 WITH NORTHERN TRUST	9,124.580	15 Nov 17				0.00	1,168.81	1,168.81	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / HKD EX.RATE 0.1278969 WITH NORTHERN	-390.000	15 Sep 17				0.00	-49.88	-49.88	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / HKD EX.RATE 0.1279165 WITH NORTHERN	-4,153,841.370	15 Sep 17				0.00	-531,344.83	-531,344.83	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 HKD / USD EX.RATE 7.822 WITH NORTHERN TRUST	718,105.310	16 Aug 17				0.00	91,805.84	91,805.84	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / HKD EX.RATE 0.1278429 WITH NORTHERN	-34,267.900	16 Aug 17				0.00	-4,380.91	-4,380.91	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 FEB 2017 HKD / USD EX.RATE 7.757855 WITH NORTHERN TRUST	9,578,455.000	16 Feb 17				0.00	1,234,678.27	1,233,034.04	-1,644.23
FX DEAL TRANSACTED ON 16 FEB 2017 HKD / USD EX.RATE 7.76168 WITH NORTHERN TRUST	106,756,379.070	16 Feb 17				0.00	13,754,287.61	13,754,287.61	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / HKD EX.RATE 0.128861 WITH NORTHERN TRUST	-16,815,690.000	16 Feb 17				0.00	-2,166,886.59	-2,166,886.59	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / HKD EX.RATE 0.1281871 WITH NORTHERN	-3,370,882.700	16 Jun 17				0.00	-432,103.51	-432,103.51	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / HKD EX.RATE 0.1281887 WITH NORTHERN	-1,180.000	16 Jun 17				0.00	-151.26	-151.26	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / HKD EX.RATE 0.1281969 WITH NORTHERN	-89,385.000	16 Jun 17				0.00	-11,458.88	-11,458.88	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 HKD / USD EX.RATE 7.78941 WITH NORTHERN TRUST	1,000.000	16 May 17				0.00	128.38	128.38	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 HKD / USD EX.RATE 7.7897 WITH NORTHERN TRUST	4,223,580.180	16 May 17				0.00	542,200.62	542,200.62	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / HKD EX.RATE 0.1283977 WITH NORTHERN	-340.000	16 May 17				0.00	-43.66	-43.66	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 HKD / USD EX.RATE 7.8087 WITH NORTHERN TRUST	1,285.220	16 Nov 17				0.00	164.59	164.59	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 HKD / USD EX.RATE 7.80793 WITH NORTHERN TRUST	136,000.000	16 Oct 17				0.00	17,418.19	17,418.19	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / HKD EX.RATE 0.1280693 WITH NORTHERN	-130,000.000	16 Oct 17				0.00	-16,649.01	-16,649.01	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 HKD / USD EX.RATE 7.8229 WITH NORTHERN TRUST	1,669,773.740	17 Aug 17				0.00	213,446.90	213,446.90	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / HKD EX.RATE 0.1278184 WITH NORTHERN	-188,076.750	17 Aug 17				0.00	-24,039.67	-24,039.67	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 HKD / USD EX.RATE 7.7611 WITH NORTHERN TRUST	1,944,192.860	17 Feb 17				0.00	250,504.81	250,504.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 FEB 2017 HKD / USD EX.RATE 7.7614 WITH NORTHERN TRUST	189,526.070	17 Feb 17				0.00	24,419.06	24,419.06	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / HKD EX.RATE 0.1281148 WITH NORTHERN	-995,376.260	17 Jul 17				0.00	-127,522.42	-127,522.42	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 HKD / USD EX.RATE 7.7623 WITH NORTHERN TRUST	8,219,441.050	17 Mar 17				0.00	1,058,892.47	1,058,892.47	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / HKD EX.RATE 0.1288459 WITH NORTHERN	-71,000.000	17 Mar 17				0.00	-9,148.06	-9,148.06	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 HKD / USD EX.RATE 7.785395 WITH NORTHERN TRUST	451.380	17 May 17				0.00	57.98	57.98	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 HKD / USD EX.RATE 7.8121 WITH NORTHERN TRUST	10,867.100	17 Nov 17				0.00	1,391.06	1,391.06	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / HKD EX.RATE 0.1280066 WITH NORTHERN	-4,708.430	17 Nov 17				0.00	-602.71	-602.71	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / HKD EX.RATE 0.1280066 WITH NORTHERN	-42,391.570	17 Nov 17				0.00	-5,426.40	-5,426.40	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / HKD EX.RATE 0.1280066 WITH NORTHERN	-800,700.000	17 Nov 17				0.00	-102,494.85	-102,494.85	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 USD / HKD EX.RATE 0.1280656 WITH NORTHERN	-159,853.990	17 Oct 17				0.00	-20,471.79	-20,471.79	0.00
FX DEAL TRANSACTED ON 18 APR 2017 HKD / USD EX.RATE 7.7737 WITH NORTHERN TRUST	6,840,655.390	18 Apr 17				0.00	879,974.19	879,974.19	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 USD / HKD EX.RATE 0.1279247 WITH NORTHERN	-77,700.000	18 Dec 17				0.00	-9,939.75	-9,939.75	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 USD / HKD EX.RATE 0.127941 WITH NORTHERN TRUST	-81,420.000	18 Dec 17				0.00	-10,416.96	-10,416.96	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 USD / HKD EX.RATE 0.127941 WITH NORTHERN TRUST	-116,728.130	18 Dec 17				0.00	-14,934.32	-14,934.32	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 USD / HKD EX.RATE 0.127941 WITH NORTHERN TRUST	-199,574.320	18 Dec 17				0.00	-25,533.75	-25,533.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 MAY 2017 HKD / USD EX.RATE 7.7825 WITH NORTHERN TRUST	2,046,542.810	18 May 17				0.00	262,967.27	262,967.27	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 HKD / USD EX.RATE 7.7835 WITH NORTHERN TRUST	573,584.860	18 May 17				0.00	73,692.41	73,692.41	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 HKD / USD EX.RATE 7.808502 WITH NORTHERN TRUST	337,563.290	18 Oct 17				0.00	43,230.22	43,230.22	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / HKD EX.RATE 0.1279247 WITH NORTHERN	-42.000	18 Sep 17				0.00	-5.37	-5.37	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / HKD EX.RATE 0.1279312 WITH NORTHERN	-3,079.210	18 Sep 17				0.00	-393.93	-393.93	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / HKD EX.RATE 0.1279312 WITH NORTHERN	-86,305.790	18 Sep 17				0.00	-11,041.21	-11,041.21	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / HKD EX.RATE 0.1279378 WITH NORTHERN	-977,942.540	18 Sep 17				0.00	-125,115.79	-125,115.79	0.00
FX DEAL TRANSACTED ON 19 APR 2017 HKD / USD EX.RATE 7.7758 WITH NORTHERN TRUST	567,425.150	19 Apr 17				0.00	72,973.22	72,973.22	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 USD / HKD EX.RATE 0.127892 WITH NORTHERN TRUST	-126,884.110	19 Dec 17				0.00	-16,227.46	-16,227.46	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 USD / HKD EX.RATE 0.1279001 WITH NORTHERN	-250,706.600	19 Dec 17				0.00	-32,065.41	-32,065.41	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / HKD EX.RATE 0.1288992 WITH NORTHERN	-552,704.070	19 Jan 17				0.00	-71,243.11	-71,243.11	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / HKD EX.RATE 0.1280688 WITH NORTHERN	-19,760.000	19 Jul 17				0.00	-2,530.64	-2,530.64	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / HKD EX.RATE 0.1280688 WITH NORTHERN	-375,440.000	19 Jul 17				0.00	-48,082.17	-48,082.17	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / HKD EX.RATE 0.1280803 WITH NORTHERN	-1,355,623.650	19 Jul 17				0.00	-173,628.73	-173,628.73	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / HKD EX.RATE 0.1281969 WITH NORTHERN	-704.000	19 Jun 17				0.00	-90.25	-90.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 MAY 2017 HKD / USD EX.RATE 7.7821 WITH NORTHERN TRUST	2,540,679.540	19 May 17				0.00	326,477.37	326,477.37	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 HKD / USD EX.RATE 7.7836 WITH NORTHERN TRUST	793,016.710	19 May 17				0.00	101,883.02	101,883.02	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 HKD / USD EX.RATE 7.800605 WITH NORTHERN TRUST	264,383.530	19 Oct 17				0.00	33,892.70	33,892.70	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / HKD EX.RATE 0.1281394 WITH NORTHERN	-7,377,498.330	19 Sep 17				0.00	-945,348.33	-945,348.33	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / HKD EX.RATE 0.1286074 WITH NORTHERN	-4,437.400	20 Apr 17				0.00	-570.68	-570.68	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / HKD EX.RATE 0.1286074 WITH NORTHERN	-905.400	20 Apr 17				0.00	-116.44	-116.44	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / HKD EX.RATE 0.1278053 WITH NORTHERN	-534,990.860	20 Dec 17				0.00	-68,374.68	-68,374.68	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / HKD EX.RATE 0.1278249 WITH NORTHERN	-239,434.430	20 Dec 17				0.00	-30,605.69	-30,605.69	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 USD / HKD EX.RATE 0.1288842 WITH NORTHERN	-1,140,940.700	20 Jan 17				0.00	-147,049.29	-147,049.29	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 USD / HKD EX.RATE 0.1280361 WITH NORTHERN	-331,964.310	20 Jul 17				0.00	-42,503.40	-42,503.40	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / HKD EX.RATE 0.1281903 WITH NORTHERN	-945.000	20 Jun 17				0.00	-121.14	-121.14	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 HKD / USD EX.RATE 7.812 WITH NORTHERN TRUST	3,540.280	20 Nov 17				0.00	453.18	453.18	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 HKD / USD EX.RATE 7.802559 WITH NORTHERN TRUST	1,080,779.180	20 Oct 17				0.00	138,515.99	138,515.99	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / HKD EX.RATE 0.1281821 WITH NORTHERN	-2,173,817.900	20 Sep 17				0.00	-278,644.59	-278,644.59	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / HKD EX.RATE 0.1278347 WITH NORTHERN	-478,242.590	21 Dec 17				0.00	-61,136.01	-61,136.01	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 DEC 2017 USD / HKD EX.RATE 0.1278838 WITH NORTHERN	-121,208.850	21 Dec 17				0.00	-15,500.65	-15,500.65	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 HKD / USD EX.RATE 7.7613 WITH NORTHERN TRUST	69,785.130	21 Feb 17				0.00	8,991.42	8,991.42	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / HKD EX.RATE 0.1280508 WITH NORTHERN	-1,044,968.150	21 Jul 17				0.00	-133,809.02	-133,809.02	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / HKD EX.RATE 0.1280508 WITH NORTHERN	-62,325.000	21 Jul 17				0.00	-7,980.77	-7,980.77	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / HKD EX.RATE 0.1280531 WITH NORTHERN	-581,000.000	21 Jul 17				0.00	-74,398.85	-74,398.85	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / HKD EX.RATE 0.1280738 WITH NORTHERN	-1,713,917.200	21 Jul 17				0.00	-219,507.84	-219,507.84	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / HKD EX.RATE 0.1281854 WITH NORTHERN	-168.000	21 Jun 17				0.00	-21.54	-21.54	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / HKD EX.RATE 0.1281854 WITH NORTHERN	-500.000	21 Jun 17				0.00	-64.09	-64.09	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / HKD EX.RATE 0.1281969 WITH NORTHERN	-286,000.000	21 Jun 17				0.00	-36,664.32	-36,664.32	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 HKD / USD EX.RATE 7.81236 WITH NORTHERN TRUST	4,953.020	21 Nov 17				0.00	634.00	634.00	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / HKD EX.RATE 0.1281164 WITH NORTHERN	-75.000	21 Sep 17				0.00	-9.61	-9.61	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / HKD EX.RATE 0.128123 WITH NORTHERN TRUST	-1,175,267.300	21 Sep 17				0.00	-150,578.77	-150,578.77	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 USD / HKD EX.RATE 0.1277661 WITH NORTHERN	-313,675.680	22 Aug 17				0.00	-40,077.13	-40,077.13	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 USD / HKD EX.RATE 0.1277661 WITH NORTHERN	-220,390.330	22 Aug 17				0.00	-28,158.42	-28,158.42	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 USD / HKD EX.RATE 0.1279345 WITH NORTHERN	-266,636.140	22 Dec 17				0.00	-34,111.96	-34,111.96	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 FEB 2017 HKD / USD EX.RATE 7.7603 WITH NORTHERN TRUST	153,513.810	22 Feb 17				0.00	19,781.94	19,781.94	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 HKD / USD EX.RATE 7.7605 WITH NORTHERN TRUST	112,299.120	22 Feb 17				0.00	14,470.60	14,470.60	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / HKD EX.RATE 0.1281986 WITH NORTHERN	-1,130.000	22 Jun 17				0.00	-144.86	-144.86	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 HKD / USD EX.RATE 7.7847 WITH NORTHERN TRUST	1,350,189.130	22 May 17				0.00	173,441.38	173,441.38	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 HKD / USD EX.RATE 7.7855 WITH NORTHERN TRUST	2,536,274.850	22 May 17				0.00	325,769.04	325,769.04	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / HKD EX.RATE 0.1284505 WITH NORTHERN	-1,560.000	22 May 17				0.00	-200.38	-200.38	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 HKD / USD EX.RATE 7.8106 WITH NORTHERN TRUST	15,736.520	22 Nov 17				0.00	2,014.76	2,014.76	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / HKD EX.RATE 0.1280508 WITH NORTHERN	-382.500	22 Sep 17				0.00	-48.98	-48.98	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / HKD EX.RATE 0.128059 WITH NORTHERN TRUST	-478,627.970	22 Sep 17				0.00	-61,292.62	-61,292.62	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 HKD / USD EX.RATE 7.825746 WITH NORTHERN TRUST	448,163.630	23 Aug 17				0.00	57,267.85	57,267.85	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / HKD EX.RATE 0.1277743 WITH NORTHERN	-2,287,363.540	23 Aug 17				0.00	-292,266.27	-292,266.27	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 HKD / USD EX.RATE 7.7591 WITH NORTHERN TRUST	95,577.130	23 Feb 17				0.00	12,318.07	12,318.07	0.00
FX DEAL TRANSACTED ON 23 JAN 2017 USD / HKD EX.RATE 0.1289009 WITH NORTHERN	-142,867.330	23 Jan 17				0.00	-18,415.72	-18,415.72	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / HKD EX.RATE 0.1282035 WITH NORTHERN	-168,240.000	23 Jun 17				0.00	-21,568.95	-21,568.95	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 HKD / USD EX.RATE 7.7872 WITH NORTHERN TRUST	1,740,977.880	23 May 17				0.00	223,569.18	223,569.18	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 MAY 2017 HKD / USD EX.RATE 7.7878 WITH NORTHERN TRUST	54,542.320	23 May 17				0.00	7,003.56	7,003.56	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 HKD / USD EX.RATE 7.80318 WITH NORTHERN TRUST	319,177.850	23 Oct 17				0.00	40,903.56	40,903.56	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / HKD EX.RATE 0.1285529 WITH NORTHERN	-110,000.000	24 Apr 17				0.00	-14,140.82	-14,140.82	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 HKD / USD EX.RATE 7.825 WITH NORTHERN TRUST	13,601,584.050	24 Aug 17				0.00	1,738,221.60	1,738,221.60	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 HKD / USD EX.RATE 7.8252 WITH NORTHERN TRUST	2,637,140.490	24 Aug 17				0.00	337,006.15	337,006.15	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / HKD EX.RATE 0.1277991 WITH NORTHERN	-264,000.000	24 Aug 17				0.00	-33,738.97	-33,738.97	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 HKD / USD EX.RATE 7.7613 WITH NORTHERN TRUST	116,276.930	24 Feb 17				0.00	14,981.63	14,981.63	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 HKD / USD EX.RATE 7.757 WITH NORTHERN TRUST	271,020.010	24 Jan 17				0.00	34,938.77	34,938.77	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / HKD EX.RATE 0.1280853 WITH NORTHERN	-3,409,622.490	24 Jul 17				0.00	-436,722.36	-436,722.36	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / HKD EX.RATE 0.1280869 WITH NORTHERN	-729,918.000	24 Jul 17				0.00	-93,492.93	-93,492.93	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 HKD / USD EX.RATE 7.7677 WITH NORTHERN TRUST	9,003.370	24 Mar 17				0.00	1,159.08	1,159.08	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / HKD EX.RATE 0.1287498 WITH NORTHERN	-180,940.000	24 Mar 17				0.00	-23,296.00	-23,296.00	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / HKD EX.RATE 0.1287515 WITH NORTHERN	-1,090.000	24 Mar 17				0.00	-140.34	-140.34	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 HKD / USD EX.RATE 7.78795 WITH NORTHERN TRUST	101,322.500	24 May 17				0.00	13,010.42	13,010.42	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 HKD / USD EX.RATE 7.7889 WITH NORTHERN TRUST	883,478.680	24 May 17				0.00	113,427.91	113,427.91	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 NOV 2017 USD / HKD EX.RATE 0.1280525 WITH NORTHERN	-3,366,381.860	24 Nov 17				0.00	-431,073.45	-431,073.45	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 HKD / USD EX.RATE 7.803002 WITH NORTHERN TRUST	212,814.870	24 Oct 17				0.00	27,273.46	27,273.46	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 HKD / USD EX.RATE 7.822037 WITH NORTHERN TRUST	18,000.000	25 Aug 17				0.00	2,301.19	2,301.19	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 USD / HKD EX.RATE 0.1278467 WITH NORTHERN	-17,000.000	25 Aug 17				0.00	-2,173.39	-2,173.39	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 HKD / USD EX.RATE 7.756706 WITH NORTHERN TRUST	598,000.000	25 Jan 17				0.00	77,094.58	77,068.31	-26.27
FX DEAL TRANSACTED ON 25 JAN 2017 USD / HKD EX.RATE 0.1289125 WITH NORTHERN	-1,197,506.080	25 Jan 17				0.00	-154,373.50	-154,330.72	42.78
FX DEAL TRANSACTED ON 25 MAY 2017 HKD / USD EX.RATE 7.792195 WITH NORTHERN TRUST	274,307.030	25 May 17				0.00	35,202.79	35,202.79	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 HKD / USD EX.RATE 7.803158 WITH NORTHERN TRUST	1,964,230.160	25 Oct 17				0.00	251,722.46	251,722.46	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / HKD EX.RATE 0.127964 WITH NORTHERN TRUST	-208.130	25 Sep 17				0.00	-26.63	-26.63	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / HKD EX.RATE 0.1285132 WITH NORTHERN	-1,570.000	26 Apr 17				0.00	-201.77	-201.77	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 HKD / USD EX.RATE 7.757 WITH NORTHERN TRUST	1,702,335.660	26 Jan 17				0.00	219,457.99	219,391.53	-66.46
FX DEAL TRANSACTED ON 26 JUL 2017 USD / HKD EX.RATE 0.1280321 WITH NORTHERN	-2,655,309.310	26 Jul 17				0.00	-339,964.88	-339,964.88	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / HKD EX.RATE 0.1282183 WITH NORTHERN	-1,600.000	26 Jun 17				0.00	-205.15	-205.15	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / HKD EX.RATE 0.1282183 WITH NORTHERN	-332,122.000	26 Jun 17				0.00	-42,584.11	-42,584.11	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / HKD EX.RATE 0.1282183 WITH NORTHERN	-287,200.000	26 Jun 17				0.00	-36,824.29	-36,824.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 MAY 2017 HKD / USD EX.RATE 7.7928 WITH NORTHERN TRUST	600,078.210	26 May 17				0.00	77,004.18	77,004.18	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 HKD / USD EX.RATE 7.8112 WITH NORTHERN TRUST	1,832,820.410	26 Sep 17				0.00	234,640.06	234,640.06	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 USD / HKD EX.RATE 0.127964 WITH NORTHERN TRUST	-649,275.680	27 Dec 17				0.00	-83,083.89	-83,083.89	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 USD / HKD EX.RATE 0.127982 WITH NORTHERN TRUST	-152,739.110	27 Dec 17				0.00	-19,547.85	-19,547.85	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 HKD / USD EX.RATE 7.7607 WITH NORTHERN TRUST	122,787.270	27 Feb 17				0.00	15,821.67	15,821.67	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 HKD / USD EX.RATE 7.76145 WITH NORTHERN TRUST	232,000.000	27 Feb 17				0.00	29,891.32	29,891.32	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / HKD EX.RATE 0.1288394 WITH NORTHERN	-396.000	27 Feb 17				0.00	-51.02	-51.02	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / HKD EX.RATE 0.1288394 WITH NORTHERN	-248,016.780	27 Feb 17				0.00	-31,954.34	-31,954.34	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / HKD EX.RATE 0.1288394 WITH NORTHERN	-132,660.000	27 Feb 17				0.00	-17,091.84	-17,091.84	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 HKD / USD EX.RATE 7.7592 WITH NORTHERN TRUST	22,136,116.190	27 Jan 17				0.00	2,852,886.40	2,852,886.40	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 HKD / USD EX.RATE 7.80054 WITH NORTHERN TRUST	267,000.000	27 Jun 17				0.00	34,228.40	34,228.40	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 USD / HKD EX.RATE 0.1281755 WITH NORTHERN	-4,717,769.470	27 Nov 17				0.00	-604,702.69	-604,702.69	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 HKD / USD EX.RATE 7.8111 WITH NORTHERN TRUST	5,004,286.050	27 Sep 17				0.00	640,663.42	640,663.42	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / HKD EX.RATE 0.1278266 WITH NORTHERN	-600.000	28 Aug 17				0.00	-76.70	-76.70	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 USD / HKD EX.RATE 0.1279378 WITH NORTHERN	-544,372.820	28 Dec 17				0.00	-69,645.85	-69,636.94	8.91

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 FEB 2017 HKD / USD EX.RATE 7.7618 WITH NORTHERN TRUST	143,201.820	28 Feb 17				0.00	18,449.56	18,449.56	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 HKD / USD EX.RATE 7.8107 WITH NORTHERN TRUST	8,367,835.140	28 Jul 17				0.00	1,071,329.73	1,071,329.73	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / HKD EX.RATE 0.1280377 WITH NORTHERN	-155,204.690	28 Jul 17				0.00	-19,872.05	-19,872.05	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / HKD EX.RATE 0.1280377 WITH NORTHERN	-188,416.440	28 Jul 17				0.00	-24,124.41	-24,124.41	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / HKD EX.RATE 0.1281361 WITH NORTHERN	-110.000	28 Jun 17				0.00	-14.09	-14.09	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / HKD EX.RATE 0.1281361 WITH NORTHERN	-360,138.300	28 Jun 17				0.00	-46,146.73	-46,146.73	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / HKD EX.RATE 0.1287382 WITH NORTHERN	-987,069.990	28 Mar 17				0.00	-127,073.65	-127,073.65	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / HKD EX.RATE 0.1281476 WITH NORTHERN	-268,876.550	28 Nov 17				0.00	-34,455.89	-34,455.89	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 HKD / USD EX.RATE 7.8092 WITH NORTHERN TRUST	31,837,932.020	28 Sep 17				0.00	4,076,977.41	4,076,977.41	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / HKD EX.RATE 0.1280085 WITH NORTHERN	-859,000.000	28 Sep 17				0.00	-109,959.32	-109,959.32	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 HKD / USD EX.RATE 7.8139 WITH NORTHERN TRUST	74,232,796.390	29 Dec 17				0.00	9,500,095.52	9,496,175.23	-3,920.29
FX DEAL TRANSACTED ON 29 DEC 2017 USD / HKD EX.RATE 0.1279312 WITH NORTHERN	-168,926.360	29 Dec 17				0.00	-21,610.96	-21,609.78	1.18
FX DEAL TRANSACTED ON 29 JUN 2017 USD / HKD EX.RATE 0.1281066 WITH NORTHERN	-579,811.020	29 Jun 17				0.00	-74,277.61	-74,277.61	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / HKD EX.RATE 0.1281066 WITH NORTHERN	-261,775.800	29 Jun 17				0.00	-33,535.20	-33,535.20	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / HKD EX.RATE 0.1281263 WITH NORTHERN	-337,288.050	29 Jun 17				0.00	-43,215.46	-43,215.46	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 MAR 2017 USD / HKD EX.RATE 0.1287117 WITH NORTHERN	-1,680.000	29 Mar 17				0.00	-216.24	-216.24	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / HKD EX.RATE 0.1280705 WITH NORTHERN	-4,650,953.750	29 Nov 17				0.00	-595,649.93	-595,649.93	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 HKD / USD EX.RATE 7.8112 WITH NORTHERN TRUST	22,393,826.100	29 Sep 17				0.00	2,866,886.79	2,866,886.79	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / HKD EX.RATE 0.1280098 WITH NORTHERN	-240.000	29 Sep 17				0.00	-30.72	-30.72	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / HKD EX.RATE 0.1280098 WITH NORTHERN	-928,909.800	29 Sep 17				0.00	-118,909.59	-118,909.59	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / HKD EX.RATE 0.1277743 WITH NORTHERN	-6,202.500	30 Aug 17				0.00	-792.52	-792.52	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / HKD EX.RATE 0.1280672 WITH NORTHERN	-187,603.000	30 Jun 17				0.00	-24,025.79	-24,025.79	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 HKD / USD EX.RATE 7.7928 WITH NORTHERN TRUST	647,976.150	30 May 17				0.00	83,150.62	83,150.62	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / HKD EX.RATE 0.1283153 WITH NORTHERN	-400.000	30 May 17				0.00	-51.33	-51.33	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / HKD EX.RATE 0.1283153 WITH NORTHERN	-220.000	30 May 17				0.00	-28.23	-28.23	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 USD / HKD EX.RATE 0.1282051 WITH NORTHERN	-5,209,479.000	30 Oct 17				0.00	-667,881.92	-667,881.92	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / HKD EX.RATE 0.1280246 WITH NORTHERN	-437,499.490	31 Jul 17				0.00	-56,010.69	-56,010.69	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 HKD / USD EX.RATE 7.7704 WITH NORTHERN TRUST	126,196,880.220	31 Mar 17				0.00	16,240,718.65	16,240,718.65	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / HKD EX.RATE 0.1286703 WITH NORTHERN	-280.000	31 Mar 17				0.00	-36.03	-36.03	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / HKD EX.RATE 0.1286769 WITH NORTHERN	-857,402.690	31 Mar 17				0.00	-110,327.96	-110,327.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 MAR 2017 USD / HKD EX.RATE 0.1286769 WITH NORTHERN	-2,469,447.980	31 Mar 17				0.00	-317,761.02	-317,761.02	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / HKD EX.RATE 0.1286769 WITH NORTHERN	-1,179,710.780	31 Mar 17				0.00	-151,801.58	-151,801.58	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / HKD EX.RATE 0.1286769 WITH NORTHERN	-3,394,020.240	31 Mar 17				0.00	-436,732.15	-436,732.15	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 HKD / USD EX.RATE 7.7907 WITH NORTHERN TRUST	767,756.490	31 May 17				0.00	98,547.82	98,547.82	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / HKD EX.RATE 0.1282092 WITH NORTHERN	-1,989,000.000	31 Oct 17				0.00	-255,008.17	-255,008.17	0.00
Hungarian forint - HUF									
FX DEAL TRANSACTED ON 07 DEC 2017 HUF / USD EX.RATE 267.11 WITH NORTHERN TRUST	64,250,049.920	7 Dec 17				0.00	240,537.79	240,537.79	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / HUF EX.RATE 0.0036448 WITH NORTHERN	-6,760,945.000	7 Jun 17				0.00	-24,642.60	-24,642.60	0.00
FX DEAL TRANSACTED ON 10 OCT 2017 HUF / USD EX.RATE 263.2 WITH NORTHERN TRUST	67,601,949.030	10 Oct 17				0.00	256,846.31	256,846.31	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 HUF / USD EX.RATE 261.12 WITH NORTHERN TRUST	54,674,467.730	11 Oct 17				0.00	209,384.45	209,384.45	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 HUF / USD EX.RATE 260.52 WITH NORTHERN TRUST	58,784,485.470	12 Oct 17				0.00	225,642.89	225,642.89	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / HUF EX.RATE 0.0036567 WITH NORTHERN	-1,407,224.000	13 Jun 17				0.00	-5,145.81	-5,145.81	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 HUF / USD EX.RATE 260.41 WITH NORTHERN TRUST	50,647,893.970	13 Oct 17				0.00	194,492.89	194,492.89	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 HUF / USD EX.RATE 260.86 WITH NORTHERN TRUST	29,558,815.440	16 Oct 17				0.00	113,312.95	113,312.95	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 HUF / USD EX.RATE 262.13 WITH NORTHERN TRUST	49,074,708.200	17 Oct 17				0.00	187,215.15	187,215.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 MAY 2017 USD / HUF EX.RATE 0.0035783 WITH NORTHERN	-4,386,250.000	18 May 17				0.00	-15,695.45	-15,695.45	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 HUF / USD EX.RATE 261.81 WITH NORTHERN TRUST	47,776,487.250	18 Oct 17				0.00	182,485.34	182,485.34	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 HUF / USD EX.RATE 263.7 WITH NORTHERN TRUST	40,705,464.880	24 Oct 17				0.00	154,362.78	154,362.78	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 HUF / USD EX.RATE 262.71 WITH NORTHERN TRUST	45,594,788.100	25 Oct 17				0.00	173,555.59	173,555.59	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 HUF / USD EX.RATE 266.04 WITH NORTHERN TRUST	28,962,867.810	26 Oct 17				0.00	108,866.59	108,866.59	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 HUF / USD EX.RATE 258.27 WITH NORTHERN TRUST	80,287,247.040	29 Dec 17				0.00	310,865.56	310,807.88	-57.68
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 01 DEC 2017 USD / CNH EX.RATE 0.151389 WITH NORTHERN TRUST	-269,211.500	1 Dec 17				0.00	-40,755.66	-40,755.66	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / CNH EX.RATE 0.1509821 WITH NORTHERN	-75,968.890	18 Oct 17				0.00	-11,469.95	-11,469.95	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 CNH / USD EX.RATE 6.6475 WITH NORTHERN TRUST	4,115,000.000	26 Oct 17				0.00	619,029.71	619,029.71	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 CNH / USD EX.RATE 6.536 WITH NORTHERN TRUST	2,300,000.000	28 Dec 17				0.00	351,897.18	351,897.18	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 CNH / USD EX.RATE 6.602 WITH NORTHERN TRUST	4,300,000.000	28 Nov 17				0.00	651,317.78	651,317.78	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / CNH EX.RATE 0.1508523 WITH NORTHERN	-393,344.420	31 Oct 17				0.00	-59,336.92	-59,336.92	0.00
Indian rupee - INR									
FX DEAL TRANSACTED ON 01 FEB 2017 INR / USD EX.RATE 67.76 WITH NORTHERN TRUST	55,552,109.000	1 Feb 17				0.00	819,836.32	851,503.82	31,667.50

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 DEC 2017 INR / USD EX.RATE 64.24 WITH NORTHERN TRUST	99,072,932.000	14 Dec 17				0.00	1,542,231.20	1,546,172.44	3,941.24
FX DEAL TRANSACTED ON 14 DEC 2017 USD / INR EX.RATE 0.0154083 WITH NORTHERN	-99,072,932.000	14 Dec 17				0.00	-1,526,547.49	-1,540,208.72	-13,661.23
FX DEAL TRANSACTED ON 14 MAR 2017 INR / USD EX.RATE 65.8 WITH NORTHERN TRUST	65,053,250.000	14 Mar 17				0.00	988,651.22	997,137.49	8,486.27
FX DEAL TRANSACTED ON 14 MAR 2017 USD / INR EX.RATE 0.0150466 WITH NORTHERN	-65,053,250.000	14 Mar 17				0.00	-978,833.13	-1,007,737.74	-28,904.61
FX DEAL TRANSACTED ON 15 JUN 2017 INR / USD EX.RATE 64.585 WITH NORTHERN TRUST	65,053,250.000	15 Jun 17				0.00	1,007,250.14	1,007,737.74	487.60
FX DEAL TRANSACTED ON 15 JUN 2017 USD / INR EX.RATE 0.015328 WITH NORTHERN TRUST	-65,053,250.000	15 Jun 17				0.00	-997,137.49	-994,926.21	2,211.28
FX DEAL TRANSACTED ON 18 OCT 2017 USD / INR EX.RATE 0.0152532 WITH NORTHERN	-34,019,682.000	18 Oct 17				0.00	-518,909.12	-530,924.98	-12,015.86
FX DEAL TRANSACTED ON 20 DEC 2017 INR / USD EX.RATE 64.0577 WITH NORTHERN TRUST	34,019,682.000	20 Dec 17				0.00	531,078.73	531,078.73	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 INR / USD EX.RATE 64.0577 WITH NORTHERN TRUST	65,053,250.000	20 Dec 17				0.00	1,015,541.46	1,015,541.46	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / INR EX.RATE 0.0156109 WITH NORTHERN	-99,072,932.000	20 Dec 17				0.00	-1,546,620.19	-1,546,620.19	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 INR / USD EX.RATE 65.3827 WITH NORTHERN TRUST	120,605,359.000	20 Mar 17				0.00	1,844,606.59	1,844,606.59	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / INR EX.RATE 0.0152946 WITH NORTHERN	-65,053,250.000	20 Mar 17				0.00	-994,961.21	-994,961.21	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / INR EX.RATE 0.0152946 WITH NORTHERN	-55,552,109.000	20 Mar 17				0.00	-849,645.38	-849,645.38	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 INR / USD EX.RATE 64.6025 WITH NORTHERN TRUST	65,053,250.000	21 Jun 17				0.00	1,006,977.28	1,006,977.28	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / INR EX.RATE 0.0154793 WITH NORTHERN	-65,053,250.000	21 Jun 17				0.00	-1,006,977.28	-1,006,977.28	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 SEP 2017 INR / USD EX.RATE 64.9 WITH NORTHERN TRUST	65,053,250.000	21 Sep 17				0.00	1,002,361.33	994,926.21	-7,435.12
FX DEAL TRANSACTED ON 21 SEP 2017 USD / INR EX.RATE 0.0152486 WITH NORTHERN	-65,053,250.000	21 Sep 17				0.00	-991,967.83	-1,015,247.46	-23,279.63
FX DEAL TRANSACTED ON 25 SEP 2017 INR / USD EX.RATE 64.8357 WITH NORTHERN TRUST	65,053,250.000	25 Sep 17				0.00	1,003,355.40	1,003,355.40	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / INR EX.RATE 0.0154236 WITH NORTHERN	-65,053,250.000	25 Sep 17				0.00	-1,003,355.40	-1,003,355.40	0.00
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 DEC 2017 USD / JPY EX.RATE 0.008841 WITH NORTHERN TRUST	-2,595,600.000	1 Dec 17				0.00	-22,947.57	-22,947.57	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / JPY EX.RATE 0.008841 WITH NORTHERN TRUST	-1,197,000.000	1 Dec 17				0.00	-10,582.62	-10,582.62	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 JPY / USD EX.RATE 113.86 WITH NORTHERN TRUST	429,455,001.000	1 Feb 17				0.00	3,771,781.14	3,771,781.14	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / JPY EX.RATE 0.008855 WITH NORTHERN TRUST	-429,455,001.000	1 Feb 17				0.00	-3,802,825.64	-3,886,646.46	-83,820.82
FX DEAL TRANSACTED ON 01 JUN 2017 JPY / USD EX.RATE 111.18 WITH NORTHERN TRUST	2,991,398.000	1 Jun 17				0.00	26,905.90	26,905.90	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / JPY EX.RATE 0.0089734 WITH NORTHERN	-1,000.000	1 Jun 17				0.00	-8.97	-8.97	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / JPY EX.RATE 0.0089734 WITH NORTHERN	-800.000	1 Jun 17				0.00	-7.18	-7.18	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / JPY EX.RATE 0.0089734 WITH NORTHERN	-12,500.000	1 Jun 17				0.00	-112.17	-112.17	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / JPY EX.RATE 0.0089783 WITH NORTHERN	-350,000.000	1 Jun 17				0.00	-3,142.40	-3,142.40	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 JPY / USD EX.RATE 113.8834 WITH NORTHERN TRUST	52,957,042.000	1 Mar 17				0.00	465,011.07	462,527.12	-2,483.95

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 MAR 2017 USD / JPY EX.RATE 0.0087889 WITH NORTHERN	-4,166,400.000	1 Mar 17				0.00	-36,618.03	-36,618.03	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / JPY EX.RATE 0.0089389 WITH NORTHERN	-19,200.000	1 May 17				0.00	-171.63	-171.63	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / JPY EX.RATE 0.0087676 WITH NORTHERN	-15,662,471.000	1 Nov 17				0.00	-137,322.64	-137,322.64	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / JPY EX.RATE 0.0090736 WITH NORTHERN	-493,683.000	1 Sep 17				0.00	-4,479.48	-4,479.48	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / JPY EX.RATE 0.0090736 WITH NORTHERN	-186,956.000	1 Sep 17				0.00	-1,696.36	-1,696.36	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 JPY / USD EX.RATE 112.71 WITH NORTHERN TRUST	145,924,739.000	2 Feb 17				0.00	1,294,692.03	1,294,692.03	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 JPY / USD EX.RATE 110.45 WITH NORTHERN TRUST	44,604,394.000	2 Jun 17				0.00	403,842.41	403,842.41	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 JPY / USD EX.RATE 110.49 WITH NORTHERN TRUST	4,422,064.000	2 Jun 17				0.00	40,022.30	40,022.30	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / JPY EX.RATE 0.0090506 WITH NORTHERN	-18,000.000	2 Jun 17				0.00	-162.91	-162.91	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / JPY EX.RATE 0.0090506 WITH NORTHERN	-3,325.000	2 Jun 17				0.00	-30.09	-30.09	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / JPY EX.RATE 0.0090506 WITH NORTHERN	-12,100.000	2 Jun 17				0.00	-109.51	-109.51	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / JPY EX.RATE 0.0090506 WITH NORTHERN	-4,500.000	2 Jun 17				0.00	-40.73	-40.73	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / JPY EX.RATE 0.0090506 WITH NORTHERN	-4,500.000	2 Jun 17				0.00	-40.73	-40.73	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / JPY EX.RATE 0.0090506 WITH NORTHERN	-4,000.000	2 Jun 17				0.00	-36.20	-36.20	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / JPY EX.RATE 0.0090506 WITH NORTHERN	-1,966,500.000	2 Jun 17				0.00	-17,797.99	-17,797.99	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 JUN 2017 USD / JPY EX.RATE 0.0090522 WITH NORTHERN	-141,163.000	2 Jun 17				0.00	-1,277.84	-1,277.84	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / JPY EX.RATE 0.0089198 WITH NORTHERN	-1,350.000	2 May 17				0.00	-12.04	-12.04	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / JPY EX.RATE 0.0089198 WITH NORTHERN	-3,000.000	2 May 17				0.00	-26.76	-26.76	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 USD / JPY EX.RATE 0.0087658 WITH NORTHERN	-11,845,944.000	2 Nov 17				0.00	-103,838.92	-103,838.92	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / JPY EX.RATE 0.0088813 WITH NORTHERN	-2,785,692.000	2 Oct 17				0.00	-24,740.59	-24,740.59	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / JPY EX.RATE 0.0090041 WITH NORTHERN	-16,000.000	3 Apr 17				0.00	-144.07	-144.07	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / JPY EX.RATE 0.0090041 WITH NORTHERN	-18,000.000	3 Apr 17				0.00	-162.07	-162.07	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / JPY EX.RATE 0.0090041 WITH NORTHERN	-5,400.000	3 Apr 17				0.00	-48.62	-48.62	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / JPY EX.RATE 0.0090041 WITH NORTHERN	-9,500.000	3 Apr 17				0.00	-85.54	-85.54	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / JPY EX.RATE 0.0090041 WITH NORTHERN	-650,000.000	3 Apr 17				0.00	-5,852.69	-5,852.69	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / JPY EX.RATE 0.0090058 WITH NORTHERN	-22,790,213.000	3 Apr 17				0.00	-205,243.27	-205,243.27	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / JPY EX.RATE 0.0090074 WITH NORTHERN	-6,967,500.000	3 Apr 17				0.00	-62,758.96	-62,758.96	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 JPY / USD EX.RATE 112.42 WITH NORTHERN TRUST	13,028,872.000	3 Feb 17				0.00	115,894.61	115,894.61	0.00
FX DEAL TRANSACTED ON 03 JAN 2017 USD / JPY EX.RATE 0.0084689 WITH NORTHERN	-342,412,074.000	3 Jan 17				0.00	-2,899,855.81	-2,987,628.25	-87,772.44
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-4,800.000	3 Jul 17				0.00	-42.32	-42.32	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-3,000.000	3 Jul 17				0.00	-26.45	-26.45	0.00
FX DEAL TRANACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-6,500.000	3 Jul 17				0.00	-57.31	-57.31	0.00
FX DEAL TRANACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-12,000.000	3 Jul 17				0.00	-105.80	-105.80	0.00
FX DEAL TRANACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-1,100.000	3 Jul 17				0.00	-9.70	-9.70	0.00
FX DEAL TRANACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-11,000.000	3 Jul 17				0.00	-96.98	-96.98	0.00
FX DEAL TRANACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-28,000.000	3 Jul 17				0.00	-246.87	-246.87	0.00
FX DEAL TRANACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-5,500.000	3 Jul 17				0.00	-48.49	-48.49	0.00
FX DEAL TRANACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-10,000.000	3 Jul 17				0.00	-88.17	-88.17	0.00
FX DEAL TRANACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-8,000.000	3 Jul 17				0.00	-70.53	-70.53	0.00
FX DEAL TRANACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-2,000.000	3 Jul 17				0.00	-17.63	-17.63	0.00
FX DEAL TRANACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-1,700.000	3 Jul 17				0.00	-14.99	-14.99	0.00
FX DEAL TRANACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-15,200.000	3 Jul 17				0.00	-134.02	-134.02	0.00
FX DEAL TRANACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-10,504,000.000	3 Jul 17				0.00	-92,611.53	-92,611.53	0.00
FX DEAL TRANACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-10,000.000	3 Jul 17				0.00	-88.17	-88.17	0.00
FX DEAL TRANACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-2,000.000	3 Jul 17				0.00	-17.63	-17.63	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-42,900.000	3 Jul 17				0.00	-378.24	-378.24	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-2,000.000	3 Jul 17				0.00	-17.63	-17.63	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-8,000.000	3 Jul 17				0.00	-70.53	-70.53	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-6,000.000	3 Jul 17				0.00	-52.90	-52.90	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-700.000	3 Jul 17				0.00	-6.17	-6.17	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-3,000.000	3 Jul 17				0.00	-26.45	-26.45	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-12,000.000	3 Jul 17				0.00	-105.80	-105.80	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-600,000.000	3 Jul 17				0.00	-5,290.07	-5,290.07	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-407,000.000	3 Jul 17				0.00	-3,588.43	-3,588.43	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-1,575,000.000	3 Jul 17				0.00	-13,886.44	-13,886.44	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-1,546,452.000	3 Jul 17				0.00	-13,634.74	-13,634.74	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-2,400,000.000	3 Jul 17				0.00	-21,160.29	-21,160.29	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	-15,300.000	3 Jul 17				0.00	-134.90	-134.90	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088183 WITH NORTHERN	-2,064,000.000	3 Jul 17				0.00	-18,201.06	-18,201.06	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088183 WITH NORTHERN	-1,560,000.000	3 Jul 17				0.00	-13,756.61	-13,756.61	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088183 WITH NORTHERN	-2,059,200.000	3 Jul 17				0.00	-18,158.73	-18,158.73	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 JPY / USD EX.RATE 114.4311 WITH NORTHERN TRUST	294,583,834.000	3 Mar 17				0.00	2,574,333.67	2,570,315.28	-4,018.39
FX DEAL TRANSACTED ON 03 MAR 2017 USD / JPY EX.RATE 0.0087329 WITH NORTHERN	-927,602.000	3 Mar 17				0.00	-8,100.62	-8,100.62	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / JPY EX.RATE 0.0087374 WITH NORTHERN	-51,449,593.000	3 Mar 17				0.00	-449,537.73	-449,537.73	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 USD / JPY EX.RATE 0.0087498 WITH NORTHERN	-26,238,900.000	3 Nov 17				0.00	-229,584.78	-230,074.97	-490.19
FX DEAL TRANSACTED ON 03 OCT 2017 JPY / USD EX.RATE 112.904 WITH NORTHERN TRUST	335,904,174.000	3 Oct 17				0.00	2,975,130.85	2,975,130.85	0.00
FX DEAL TRANSACTED ON 04 APR 2017 JPY / USD EX.RATE 110.5369 WITH NORTHERN TRUST	325,000.000	4 Apr 17				0.00	2,940.19	2,930.97	-9.22
FX DEAL TRANSACTED ON 04 APR 2017 JPY / USD EX.RATE 110.82 WITH NORTHERN TRUST	3,000,256.000	4 Apr 17				0.00	27,073.24	27,073.24	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / JPY EX.RATE 0.0090236 WITH NORTHERN	-25,487,858.000	4 Apr 17				0.00	-229,993.30	-229,993.30	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 USD / JPY EX.RATE 0.0088692 WITH NORTHERN	-663,750.000	4 Dec 17				0.00	-5,886.92	-5,886.92	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 USD / JPY EX.RATE 0.0088692 WITH NORTHERN	-585,200.000	4 Dec 17				0.00	-5,190.24	-5,190.24	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 USD / JPY EX.RATE 0.0088692 WITH NORTHERN	-2,233,200.000	4 Dec 17				0.00	-19,806.65	-19,806.65	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / JPY EX.RATE 0.0088682 WITH NORTHERN	-2,578,006.000	4 Oct 17				0.00	-22,862.16	-22,862.16	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / JPY EX.RATE 0.0091233 WITH NORTHERN	-35,000.000	4 Sep 17				0.00	-319.31	-319.31	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / JPY EX.RATE 0.0091233 WITH NORTHERN	-5,400.000	4 Sep 17				0.00	-49.27	-49.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 SEP 2017 USD / JPY EX.RATE 0.0091233 WITH NORTHERN	-1,250.000	4 Sep 17				0.00	-11.40	-11.40	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / JPY EX.RATE 0.0091233 WITH NORTHERN	-4,000.000	4 Sep 17				0.00	-36.49	-36.49	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / JPY EX.RATE 0.0091233 WITH NORTHERN	-6,000.000	4 Sep 17				0.00	-54.74	-54.74	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / JPY EX.RATE 0.0091233 WITH NORTHERN	-8,700.000	4 Sep 17				0.00	-79.37	-79.37	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / JPY EX.RATE 0.0091233 WITH NORTHERN	-4,500.000	4 Sep 17				0.00	-41.05	-41.05	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / JPY EX.RATE 0.0091233 WITH NORTHERN	-3,795,000.000	4 Sep 17				0.00	-34,622.75	-34,622.75	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / JPY EX.RATE 0.0091233 WITH NORTHERN	-1,641,600.000	4 Sep 17				0.00	-14,976.74	-14,976.74	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / JPY EX.RATE 0.0091233 WITH NORTHERN	-6,570,000.000	4 Sep 17				0.00	-59,939.79	-59,939.79	0.00
FX DEAL TRANSACTED ON 05 APR 2017 JPY / USD EX.RATE 111.13 WITH NORTHERN TRUST	1,751,361.000	5 Apr 17				0.00	15,759.57	15,759.57	0.00
FX DEAL TRANSACTED ON 05 APR 2017 JPY / USD EX.RATE 111.3742 WITH NORTHERN TRUST	21,975,000.000	5 Apr 17				0.00	197,307.81	198,446.74	1,138.93
FX DEAL TRANSACTED ON 05 DEC 2017 USD / JPY EX.RATE 0.0088613 WITH NORTHERN	-2,375,000.000	5 Dec 17				0.00	-21,045.64	-21,045.64	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 USD / JPY EX.RATE 0.0088613 WITH NORTHERN	-685,440.000	5 Dec 17				0.00	-6,073.90	-6,073.90	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 JPY / USD EX.RATE 115.3025 WITH NORTHERN TRUST	81,368,384.000	5 Jan 17				0.00	705,694.88	723,757.03	18,062.15
FX DEAL TRANSACTED ON 05 JAN 2017 USD / JPY EX.RATE 0.0086573 WITH NORTHERN	-24,251,397.000	5 Jan 17				0.00	-209,950.63	-209,950.63	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 JPY / USD EX.RATE 113.28 WITH NORTHERN TRUST	459,338,923.000	5 Jul 17				0.00	4,054,898.68	4,029,642.28	-25,256.40

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 JUL 2017 USD / JPY EX.RATE 0.0088553 WITH NORTHERN	-479,225,532.000	5 Jul 17				0.00	-4,243,694.19	-4,298,757.91	-55,063.72
FX DEAL TRANSACTED ON 05 JUN 2017 JPY / USD EX.RATE 110.4 WITH NORTHERN TRUST	1,477,462.000	5 Jun 17				0.00	13,382.81	13,382.81	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 JPY / USD EX.RATE 110.4367 WITH NORTHERN TRUST	87,558,501.000	5 Jun 17				0.00	792,838.80	800,754.50	7,915.70
FX DEAL TRANSACTED ON 05 JUN 2017 JPY / USD EX.RATE 110.48 WITH NORTHERN TRUST	27,013,798.000	5 Jun 17				0.00	244,513.02	244,513.02	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / JPY EX.RATE 0.0090481 WITH NORTHERN	-3,600.000	5 Jun 17				0.00	-32.57	-32.57	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / JPY EX.RATE 0.0090481 WITH NORTHERN	-4,500.000	5 Jun 17				0.00	-40.72	-40.72	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / JPY EX.RATE 0.0090481 WITH NORTHERN	-5,600.000	5 Jun 17				0.00	-50.67	-50.67	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / JPY EX.RATE 0.0090481 WITH NORTHERN	-1,400.000	5 Jun 17				0.00	-12.67	-12.67	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / JPY EX.RATE 0.0090481 WITH NORTHERN	-32,400.000	5 Jun 17				0.00	-293.16	-293.16	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / JPY EX.RATE 0.0090481 WITH NORTHERN	-2,400.000	5 Jun 17				0.00	-21.72	-21.72	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / JPY EX.RATE 0.0090481 WITH NORTHERN	-7,000.000	5 Jun 17				0.00	-63.34	-63.34	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / JPY EX.RATE 0.0088642 WITH NORTHERN	-1,968,537.000	5 Oct 17				0.00	-17,449.56	-17,449.56	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / JPY EX.RATE 0.0091768 WITH NORTHERN	-5,000.000	5 Sep 17				0.00	-45.88	-45.88	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / JPY EX.RATE 0.0091768 WITH NORTHERN	-900.000	5 Sep 17				0.00	-8.26	-8.26	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / JPY EX.RATE 0.0091768 WITH NORTHERN	-900.000	5 Sep 17				0.00	-8.26	-8.26	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 SEP 2017 USD / JPY EX.RATE 0.0091768 WITH NORTHERN	-650,000.000	5 Sep 17				0.00	-5,964.94	-5,964.94	0.00
FX DEAL TRANSACTED ON 06 APR 2017 JPY / USD EX.RATE 110.99 WITH NORTHERN TRUST	1,943,583.000	6 Apr 17				0.00	17,511.33	17,511.33	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / JPY EX.RATE 0.0090103 WITH NORTHERN	-15,864,900.000	6 Apr 17				0.00	-142,947.63	-142,947.63	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 JPY / USD EX.RATE 112.28 WITH NORTHERN TRUST	1,483,106.000	6 Dec 17				0.00	13,209.00	13,209.00	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 JPY / USD EX.RATE 112.09 WITH NORTHERN TRUST	13,920,422.000	6 Feb 17				0.00	124,189.69	124,189.69	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 JPY / USD EX.RATE 112.41 WITH NORTHERN TRUST	11,685,859.000	6 Feb 17				0.00	103,957.47	103,957.47	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	-24,578,932.000	6 Feb 17				0.00	-218,654.32	-218,654.32	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 JPY / USD EX.RATE 116.4505 WITH NORTHERN TRUST	4,568,000.000	6 Jan 17				0.00	39,226.97	39,154.85	-72.12
FX DEAL TRANSACTED ON 06 JUL 2017 JPY / USD EX.RATE 113.1645 WITH NORTHERN TRUST	25,713,084.000	6 Jul 17				0.00	227,218.64	225,168.21	-2,050.43
FX DEAL TRANSACTED ON 06 JUN 2017 USD / JPY EX.RATE 0.0091283 WITH NORTHERN	-13,000.000	6 Jun 17				0.00	-118.67	-118.67	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / JPY EX.RATE 0.0091283 WITH NORTHERN	-10,000.000	6 Jun 17				0.00	-91.28	-91.28	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / JPY EX.RATE 0.0091283 WITH NORTHERN	-2,600.000	6 Jun 17				0.00	-23.73	-23.73	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / JPY EX.RATE 0.0091399 WITH NORTHERN	-62,429.000	6 Jun 17				0.00	-570.60	-570.60	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / JPY EX.RATE 0.0087881 WITH NORTHERN	-448,406.000	6 Mar 17				0.00	-3,940.65	-3,940.65	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 JPY / USD EX.RATE 114.0858 WITH NORTHERN TRUST	271,511,142.000	6 Nov 17				0.00	2,379,885.51	2,389,431.86	9,546.35

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 OCT 2017 JPY / USD EX.RATE 112.65 WITH NORTHERN TRUST	56,387,440.000	6 Oct 17				0.00	500,554.28	500,554.28	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 JPY / USD EX.RATE 112.79 WITH NORTHERN TRUST	1,626,995.000	6 Oct 17				0.00	14,424.99	14,424.99	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 JPY / USD EX.RATE 112.7949 WITH NORTHERN TRUST	32,755,193.000	6 Oct 17				0.00	290,396.05	291,753.75	1,357.70
FX DEAL TRANSACTED ON 06 OCT 2017 USD / JPY EX.RATE 0.0088756 WITH NORTHERN	-3,903,435.000	6 Oct 17				0.00	-34,645.46	-34,645.46	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 USD / JPY EX.RATE 0.0088762 WITH NORTHERN	-2,302,812.000	6 Oct 17				0.00	-20,440.17	-20,511.37	-71.20
FX DEAL TRANSACTED ON 06 SEP 2017 USD / JPY EX.RATE 0.0091441 WITH NORTHERN	-4,100.000	6 Sep 17				0.00	-37.49	-37.49	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / JPY EX.RATE 0.0091878 WITH NORTHERN	-166,987.000	6 Sep 17				0.00	-1,534.24	-1,547.54	-13.30
FX DEAL TRANSACTED ON 06 SEP 2017 USD / JPY EX.RATE 0.0091878 WITH NORTHERN	-84,691.000	6 Sep 17				0.00	-778.12	-777.73	0.39
FX DEAL TRANSACTED ON 06 SEP 2017 USD / JPY EX.RATE 0.0091878 WITH NORTHERN	-78,870.000	6 Sep 17				0.00	-724.64	-724.64	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / JPY EX.RATE 0.0091878 WITH NORTHERN	-167,070.000	6 Sep 17				0.00	-1,535.01	-1,548.31	-13.30
FX DEAL TRANSACTED ON 07 APR 2017 JPY / USD EX.RATE 110.74 WITH NORTHERN TRUST	2,676,559.000	7 Apr 17				0.00	24,169.76	24,169.76	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 JPY / USD EX.RATE 112.64 WITH NORTHERN TRUST	1,534,635.000	7 Dec 17				0.00	13,624.25	13,624.25	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 JPY / USD EX.RATE 111.98 WITH NORTHERN TRUST	14,173,666.000	7 Feb 17				0.00	126,573.19	126,573.19	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 JPY / USD EX.RATE 112.0412 WITH NORTHERN TRUST	106,499,663.000	7 Feb 17				0.00	950,540.19	929,235.35	-21,304.84
FX DEAL TRANSACTED ON 07 FEB 2017 JPY / USD EX.RATE 112.12 WITH NORTHERN TRUST	9,135,342.000	7 Feb 17				0.00	81,478.26	81,478.26	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 FEB 2017 USD / JPY EX.RATE 0.0089153 WITH NORTHERN	-61,767,003.000	7 Feb 17				0.00	-550,669.52	-546,731.60	3,937.92
FX DEAL TRANSACTED ON 07 JUL 2017 USD / JPY EX.RATE 0.0087827 WITH NORTHERN	-13,063,000.000	7 Jul 17				0.00	-114,728.61	-114,728.61	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 JPY / USD EX.RATE 109.51 WITH NORTHERN TRUST	1,713,759.000	7 Jun 17				0.00	15,649.34	15,649.34	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 JPY / USD EX.RATE 109.81 WITH NORTHERN TRUST	5,482,340.000	7 Jun 17				0.00	49,925.69	49,925.69	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / JPY EX.RATE 0.009105 WITH NORTHERN TRUST	-30,124.000	7 Jun 17				0.00	-274.28	-274.28	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / JPY EX.RATE 0.009105 WITH NORTHERN TRUST	-11,700.000	7 Jun 17				0.00	-106.53	-106.53	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / JPY EX.RATE 0.009105 WITH NORTHERN TRUST	-6,000.000	7 Jun 17				0.00	-54.63	-54.63	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / JPY EX.RATE 0.009105 WITH NORTHERN TRUST	-14,000.000	7 Jun 17				0.00	-127.47	-127.47	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 JPY / USD EX.RATE 113.535 WITH NORTHERN TRUST	1,066,889,487.000	7 Mar 17				0.00	9,397,009.62	9,553,093.54	156,083.92
FX DEAL TRANSACTED ON 07 MAR 2017 USD / JPY EX.RATE 0.0087668 WITH NORTHERN	-1,066,889,487.000	7 Mar 17				0.00	-9,353,207.26	-9,308,869.10	44,338.16
FX DEAL TRANSACTED ON 07 NOV 2017 USD / JPY EX.RATE 0.0087768 WITH NORTHERN	-11,687,302.000	7 Nov 17				0.00	-102,576.88	-102,576.88	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / JPY EX.RATE 0.0090253 WITH NORTHERN	-7,301.000	8 Aug 17				0.00	-65.89	-65.89	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / JPY EX.RATE 0.0090307 WITH NORTHERN	-25,493,000.000	8 Aug 17				0.00	-230,219.19	-233,570.02	-3,350.83
FX DEAL TRANSACTED ON 08 FEB 2017 JPY / USD EX.RATE 111.73 WITH NORTHERN TRUST	7,521,913.000	8 Feb 17				0.00	67,322.23	67,322.23	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 JPY / USD EX.RATE 112.0 WITH NORTHERN TRUST	37,134,616.000	8 Feb 17				0.00	331,559.07	331,559.07	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 FEB 2017 USD / JPY EX.RATE 0.0089403 WITH NORTHERN	-38,078,887.000	8 Feb 17				0.00	-340,437.19	-335,245.74	5,191.45
FX DEAL TRANSACTED ON 08 FEB 2017 USD / JPY EX.RATE 0.0089437 WITH NORTHERN	-447,491.000	8 Feb 17				0.00	-4,002.24	-4,002.24	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 JPY / USD EX.RATE 110.13 WITH NORTHERN TRUST	7,658,427.000	8 Jun 17				0.00	69,539.88	69,539.88	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / JPY EX.RATE 0.0090767 WITH NORTHERN	-5,989,800.000	8 Jun 17				0.00	-54,367.72	-54,367.72	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / JPY EX.RATE 0.0090802 WITH NORTHERN	-12,300.000	8 Jun 17				0.00	-111.69	-111.69	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / JPY EX.RATE 0.0090802 WITH NORTHERN	-5,000.000	8 Jun 17				0.00	-45.40	-45.40	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / JPY EX.RATE 0.0090802 WITH NORTHERN	-6,000.000	8 Jun 17				0.00	-54.48	-54.48	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / JPY EX.RATE 0.0090802 WITH NORTHERN	-3,900.000	8 Jun 17				0.00	-35.41	-35.41	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / JPY EX.RATE 0.0087199 WITH NORTHERN	-884,384.000	8 Mar 17				0.00	-7,711.75	-7,711.75	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / JPY EX.RATE 0.0087199 WITH NORTHERN	-884,823.000	8 Mar 17				0.00	-7,715.58	-7,715.58	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / JPY EX.RATE 0.0087986 WITH NORTHERN	-141,403,974.000	8 Mar 17				0.00	-1,244,150.93	-1,279,731.88	-35,580.95
FX DEAL TRANSACTED ON 08 MAY 2017 JPY / USD EX.RATE 112.75 WITH NORTHERN TRUST	72,679.000	8 May 17				0.00	644.60	644.60	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 JPY / USD EX.RATE 112.842 WITH NORTHERN TRUST	426,968,231.000	8 May 17				0.00	3,783,770.50	3,823,139.60	39,369.10
FX DEAL TRANSACTED ON 08 MAY 2017 USD / JPY EX.RATE 0.008849 WITH NORTHERN TRUST	-359,192,249.000	8 May 17				0.00	-3,178,506.82	-3,149,980.26	28,526.56
FX DEAL TRANSACTED ON 08 NOV 2017 USD / JPY EX.RATE 0.0087989 WITH NORTHERN	-111,051.000	8 Nov 17				0.00	-977.13	-977.13	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 NOV 2017 USD / JPY EX.RATE 0.0088044 WITH NORTHERN	-3,488,372.000	8 Nov 17				0.00	-30,712.91	-30,712.91	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 USD / JPY EX.RATE 0.0092675 WITH NORTHERN	-9,950,303.000	8 Sep 17				0.00	-92,214.40	-92,214.40	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 JPY / USD EX.RATE 113.0565 WITH NORTHERN TRUST	15,376,000.000	9 Feb 17				0.00	136,002.80	134,983.76	-1,019.04
FX DEAL TRANSACTED ON 09 FEB 2017 JPY / USD EX.RATE 113.1 WITH NORTHERN TRUST	8,329,130.000	9 Feb 17				0.00	73,643.94	73,643.94	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 JPY / USD EX.RATE 113.23 WITH NORTHERN TRUST	53,645,226.000	9 Feb 17				0.00	473,772.20	473,772.20	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 JPY / USD EX.RATE 116.2657 WITH NORTHERN TRUST	42,166,654.000	9 Jan 17				0.00	362,674.92	361,433.63	-1,241.29
FX DEAL TRANSACTED ON 09 JUN 2017 JPY / USD EX.RATE 110.57 WITH NORTHERN TRUST	2,468,821.000	9 Jun 17				0.00	22,328.13	22,328.13	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / JPY EX.RATE 0.0090314 WITH NORTHERN	-28,459,000.000	9 Jun 17				0.00	-257,024.62	-258,835.83	-1,811.21
FX DEAL TRANSACTED ON 09 JUN 2017 USD / JPY EX.RATE 0.0090326 WITH NORTHERN	-101,475.000	9 Jun 17				0.00	-916.58	-916.58	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / JPY EX.RATE 0.0090334 WITH NORTHERN	-2,500.000	9 Jun 17				0.00	-22.58	-22.58	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / JPY EX.RATE 0.0090334 WITH NORTHERN	-3,500.000	9 Jun 17				0.00	-31.62	-31.62	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / JPY EX.RATE 0.0090334 WITH NORTHERN	-1,350.000	9 Jun 17				0.00	-12.20	-12.20	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / JPY EX.RATE 0.0090334 WITH NORTHERN	-2,200.000	9 Jun 17				0.00	-19.87	-19.87	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / JPY EX.RATE 0.0090334 WITH NORTHERN	-18,050.000	9 Jun 17				0.00	-163.05	-163.05	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / JPY EX.RATE 0.0090334 WITH NORTHERN	-101,525.000	9 Jun 17				0.00	-917.12	-917.12	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 JUN 2017 USD / JPY EX.RATE 0.0090334 WITH NORTHERN	-82,083.000	9 Jun 17				0.00	-741.49	-741.49	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 JPY / USD EX.RATE 114.0063 WITH NORTHERN TRUST	49,411,366.000	9 May 17				0.00	433,409.08	434,557.55	1,148.47
FX DEAL TRANSACTED ON 09 MAY 2017 JPY / USD EX.RATE 114.25 WITH NORTHERN TRUST	8,001,419.000	9 May 17				0.00	70,034.30	70,034.30	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / JPY EX.RATE 0.0087566 WITH NORTHERN	-11,200.000	9 May 17				0.00	-98.07	-98.07	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 USD / JPY EX.RATE 0.0088287 WITH NORTHERN	-20,900,158.000	9 Nov 17				0.00	-184,521.16	-184,521.16	0.00
FX DEAL TRANSACTED ON 10 APR 2017 JPY / USD EX.RATE 110.93 WITH NORTHERN TRUST	1,609,213.000	10 Apr 17				0.00	14,506.56	14,506.56	0.00
FX DEAL TRANSACTED ON 10 APR 2017 JPY / USD EX.RATE 111.16 WITH NORTHERN TRUST	2,204,599.000	10 Apr 17				0.00	19,832.66	19,832.66	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 JPY / USD EX.RATE 109.1945 WITH NORTHERN TRUST	1,661,408,978.000	10 Aug 17				0.00	15,215,134.26	14,903,202.17	-311,932.09
FX DEAL TRANSACTED ON 10 FEB 2017 JPY / USD EX.RATE 113.39 WITH NORTHERN TRUST	11,432,091.000	10 Feb 17				0.00	100,820.98	100,820.98	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 JPY / USD EX.RATE 114.7974 WITH NORTHERN TRUST	16,728,946.000	10 Mar 17				0.00	145,725.83	145,964.10	238.27
FX DEAL TRANSACTED ON 10 MAR 2017 USD / JPY EX.RATE 0.0086926 WITH NORTHERN	-4,000.000	10 Mar 17				0.00	-34.77	-34.77	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / JPY EX.RATE 0.0086926 WITH NORTHERN	-13,500.000	10 Mar 17				0.00	-117.35	-117.35	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / JPY EX.RATE 0.0086926 WITH NORTHERN	-661,840.000	10 Mar 17				0.00	-5,753.13	-5,753.13	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / JPY EX.RATE 0.0086926 WITH NORTHERN	-2,601,000.000	10 Mar 17				0.00	-22,609.53	-22,609.53	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / JPY EX.RATE 0.0086979 WITH NORTHERN	-458,780.000	10 Mar 17				0.00	-3,990.44	-3,990.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANACTED ON 10 MAY 2017 JPY / USD EX.RATE 114.28 WITH NORTHERN TRUST	6,950,557.000	10 May 17				0.00	60,820.41	60,820.41	0.00
FX DEAL TRANACTED ON 10 NOV 2017 USD / JPY EX.RATE 0.0088028 WITH NORTHERN	-9,928.000	10 Nov 17				0.00	-87.39	-87.39	0.00
FX DEAL TRANACTED ON 10 NOV 2017 USD / JPY EX.RATE 0.0088065 WITH NORTHERN	-24,790,315.000	10 Nov 17				0.00	-218,316.85	-218,316.85	0.00
FX DEAL TRANACTED ON 10 OCT 2017 JPY / USD EX.RATE 112.08 WITH NORTHERN TRUST	1,957,954.000	10 Oct 17				0.00	17,469.25	17,469.25	0.00
FX DEAL TRANACTED ON 11 APR 2017 JPY / USD EX.RATE 109.73 WITH NORTHERN TRUST	1,714,986.000	11 Apr 17				0.00	15,629.14	15,629.14	0.00
FX DEAL TRANACTED ON 11 APR 2017 USD / JPY EX.RATE 0.0091141 WITH NORTHERN	-28,151,885.000	11 Apr 17				0.00	-256,579.34	-256,579.34	0.00
FX DEAL TRANACTED ON 11 DEC 2017 JPY / USD EX.RATE 113.3657 WITH NORTHERN TRUST	80,574,931.000	11 Dec 17				0.00	710,752.29	712,768.64	2,016.35
FX DEAL TRANACTED ON 11 JAN 2017 JPY / USD EX.RATE 115.25 WITH NORTHERN TRUST	49,553,379.000	11 Jan 17				0.00	429,964.24	429,964.24	0.00
FX DEAL TRANACTED ON 11 OCT 2017 USD / JPY EX.RATE 0.0088932 WITH NORTHERN	-2,548,698.000	11 Oct 17				0.00	-22,665.97	-22,665.97	0.00
FX DEAL TRANACTED ON 11 SEP 2017 JPY / USD EX.RATE 108.4905 WITH NORTHERN TRUST	2,041,231,288.000	11 Sep 17				0.00	18,814,838.98	18,065,592.42	-749,246.56
FX DEAL TRANACTED ON 11 SEP 2017 USD / JPY EX.RATE 0.0091416 WITH NORTHERN	-36,065.000	11 Sep 17				0.00	-329.69	-329.69	0.00
FX DEAL TRANACTED ON 11 SEP 2017 USD / JPY EX.RATE 0.0091416 WITH NORTHERN	-20,000.000	11 Sep 17				0.00	-182.83	-182.83	0.00
FX DEAL TRANACTED ON 11 SEP 2017 USD / JPY EX.RATE 0.0091778 WITH NORTHERN	-7,928,945.000	11 Sep 17				0.00	-72,769.99	-72,769.99	0.00
FX DEAL TRANACTED ON 11 SEP 2017 USD / JPY EX.RATE 0.0091794 WITH NORTHERN	-2,041,231,288.000	11 Sep 17				0.00	-18,737,206.61	-18,310,291.42	426,915.19
FX DEAL TRANACTED ON 12 APR 2017 JPY / USD EX.RATE 109.42 WITH NORTHERN TRUST	1,934,277.000	12 Apr 17				0.00	17,677.55	17,677.55	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 APR 2017 USD / JPY EX.RATE 0.0091617 WITH NORTHERN	-20,070,498.000	12 Apr 17				0.00	-183,879.96	-183,736.88	143.08
FX DEAL TRANSACTED ON 12 DEC 2017 JPY / USD EX.RATE 112.9301 WITH NORTHERN TRUST	2,826,550,582.000	12 Dec 17				0.00	25,029,204.63	25,194,545.81	165,341.18
FX DEAL TRANSACTED ON 12 DEC 2017 USD / JPY EX.RATE 0.0088051 WITH NORTHERN	-8,510,686.000	12 Dec 17				0.00	-74,937.80	-74,937.80	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / JPY EX.RATE 0.0088067 WITH NORTHERN	-2,826,550,582.000	12 Dec 17				0.00	-24,892,563.47	-25,015,935.76	-123,372.29
FX DEAL TRANSACTED ON 12 JAN 2017 USD / JPY EX.RATE 0.0087116 WITH NORTHERN	-661,346.000	12 Jan 17				0.00	-5,761.36	-5,761.36	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 JPY / USD EX.RATE 113.1234 WITH NORTHERN TRUST	255,900,216.000	12 Jul 17				0.00	2,262,133.35	2,315,943.85	53,810.50
FX DEAL TRANSACTED ON 12 JUL 2017 JPY / USD EX.RATE 113.25 WITH NORTHERN TRUST	28,364,412.000	12 Jul 17				0.00	250,458.38	250,458.38	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 JPY / USD EX.RATE 109.4385 WITH NORTHERN TRUST	1,882,100,610.000	12 Jun 17				0.00	17,197,792.46	16,882,854.41	-314,938.05
FX DEAL TRANSACTED ON 12 JUN 2017 USD / JPY EX.RATE 0.0091 WITH NORTHERN TRUST	-1,882,100,610.000	12 Jun 17				0.00	-17,127,132.68	-16,852,620.08	274,512.60
FX DEAL TRANSACTED ON 12 JUN 2017 USD / JPY EX.RATE 0.009105 WITH NORTHERN TRUST	-28,000.000	12 Jun 17				0.00	-254.94	-254.94	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / JPY EX.RATE 0.0090695 WITH NORTHERN	-178,256.000	12 Sep 17				0.00	-1,616.69	-1,616.69	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / JPY EX.RATE 0.0090799 WITH NORTHERN	-19,657,419.000	12 Sep 17				0.00	-178,488.00	-178,488.00	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / JPY EX.RATE 0.009102 WITH NORTHERN TRUST	-17,434,000.000	12 Sep 17				0.00	-158,684.07	-157,552.75	1,131.32
FX DEAL TRANSACTED ON 13 APR 2017 JPY / USD EX.RATE 109.05 WITH NORTHERN TRUST	4,844,452.000	13 Apr 17				0.00	44,424.14	44,424.14	0.00
FX DEAL TRANSACTED ON 13 APR 2017 JPY / USD EX.RATE 109.13 WITH NORTHERN TRUST	2,422,521.000	13 Apr 17				0.00	22,198.49	22,198.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 DEC 2017 USD / JPY EX.RATE 0.0088826 WITH NORTHERN	-24,253,688.000	13 Dec 17				0.00	-215,435.14	-215,435.14	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 USD / JPY EX.RATE 0.0088826 WITH NORTHERN	-13,041,024.000	13 Dec 17				0.00	-115,837.84	-115,837.84	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 JPY / USD EX.RATE 114.4969 WITH NORTHERN TRUST	12,854,391.000	13 Jan 17				0.00	112,268.46	112,268.46	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 JPY / USD EX.RATE 114.5 WITH NORTHERN TRUST	11,998,160.000	13 Jan 17				0.00	104,787.42	104,787.42	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 JPY / USD EX.RATE 113.28 WITH NORTHERN TRUST	15,376,115.000	13 Jul 17				0.00	135,735.48	135,735.48	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / JPY EX.RATE 0.0090794 WITH NORTHERN	-1,000.000	13 Jun 17				0.00	-9.08	-9.08	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / JPY EX.RATE 0.0090794 WITH NORTHERN	-11,966,282.000	13 Jun 17				0.00	-108,646.10	-108,646.10	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / JPY EX.RATE 0.0090794 WITH NORTHERN	-1,409,250.000	13 Jun 17				0.00	-12,795.08	-12,795.08	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / JPY EX.RATE 0.0090794 WITH NORTHERN	-345,000.000	13 Jun 17				0.00	-3,132.38	-3,132.38	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / JPY EX.RATE 0.0090934 WITH NORTHERN	-13,032.000	13 Jun 17				0.00	-118.51	-118.51	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / JPY EX.RATE 0.008707 WITH NORTHERN TRUST	-14,096.000	13 Mar 17				0.00	-122.73	-122.73	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / JPY EX.RATE 0.008707 WITH NORTHERN TRUST	-177,544.000	13 Mar 17				0.00	-1,545.88	-1,545.88	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / JPY EX.RATE 0.0087222 WITH NORTHERN	-343,807.000	13 Mar 17				0.00	-2,998.75	-2,998.75	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 USD / JPY EX.RATE 0.0087999 WITH NORTHERN	-4,701,235.000	13 Nov 17				0.00	-41,370.27	-41,370.27	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 JPY / USD EX.RATE 111.8961 WITH NORTHERN TRUST	68,768,000.000	13 Oct 17				0.00	614,570.12	612,168.96	-2,401.16

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	-29,828,174.000	13 Oct 17				0.00	-266,441.93	-266,441.93	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	-88,672.000	13 Oct 17				0.00	-792.07	-788.16	3.91
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	-14,989,537.000	13 Oct 17				0.00	-133,894.93	-133,894.93	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	-9,018,118.000	13 Oct 17				0.00	-80,554.87	-80,554.87	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	-11,031,513.000	13 Oct 17				0.00	-98,539.64	-98,539.64	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	-22,165,034.000	13 Oct 17				0.00	-197,990.48	-197,990.48	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	-16,529,929.000	13 Oct 17				0.00	-147,654.57	-147,654.57	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	-20,792,644.000	13 Oct 17				0.00	-185,731.52	-185,731.52	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	-46,409,708.000	13 Oct 17				0.00	-414,557.46	-414,557.46	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	-12,931,929.000	13 Oct 17				0.00	-115,515.22	-115,515.22	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	-48,015,437.000	13 Oct 17				0.00	-428,900.73	-428,900.73	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	-35,881,863.000	13 Oct 17				0.00	-320,516.86	-320,516.86	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	-21,644,959.000	13 Oct 17				0.00	-193,344.88	-193,344.88	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089337 WITH NORTHERN	-117,123,635.000	13 Oct 17				0.00	-1,046,344.65	-1,042,628.17	3,716.48
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.008957 WITH NORTHERN TRUST	-623,607,353.000	13 Oct 17				0.00	-5,585,677.27	-5,519,137.56	66,539.71

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 SEP 2017 USD / JPY EX.RATE 0.0090342 WITH NORTHERN	-2,930,594.000	13 Sep 17				0.00	-26,475.69	-26,475.69	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / JPY EX.RATE 0.0090416 WITH NORTHERN	-66,562.000	13 Sep 17				0.00	-601.83	-601.83	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / JPY EX.RATE 0.0090503 WITH NORTHERN	-8,602,672.000	13 Sep 17				0.00	-77,857.17	-77,857.17	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / JPY EX.RATE 0.0090802 WITH NORTHERN	-49,101,248.000	13 Sep 17				0.00	-445,848.07	-445,848.07	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 JPY / USD EX.RATE 109.4977 WITH NORTHERN TRUST	1,380,312,143.000	14 Aug 17				0.00	12,605,855.13	12,381,702.04	-224,153.09
FX DEAL TRANSACTED ON 14 AUG 2017 JPY / USD EX.RATE 109.56 WITH NORTHERN TRUST	2,262,779.000	14 Aug 17				0.00	20,653.33	20,653.33	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / JPY EX.RATE 0.0091187 WITH NORTHERN	-1,380,312,143.000	14 Aug 17				0.00	-12,586,612.72	-12,457,690.82	128,921.90
FX DEAL TRANSACTED ON 14 DEC 2017 USD / JPY EX.RATE 0.0088826 WITH NORTHERN	-12,358,121.000	14 Dec 17				0.00	-109,771.90	-109,771.90	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 JPY / USD EX.RATE 112.3164 WITH NORTHERN TRUST	157,288,157.000	14 Jul 17				0.00	1,400,402.41	1,423,486.65	23,084.24
FX DEAL TRANSACTED ON 14 JUN 2017 JPY / USD EX.RATE 109.0771 WITH NORTHERN TRUST	68,498,877.000	14 Jun 17				0.00	627,985.87	618,891.19	-9,094.68
FX DEAL TRANSACTED ON 14 JUN 2017 USD / JPY EX.RATE 0.0091418 WITH NORTHERN	-75,400,854.000	14 Jun 17				0.00	-689,299.83	-681,250.94	8,048.89
FX DEAL TRANSACTED ON 14 JUN 2017 USD / JPY EX.RATE 0.0091583 WITH NORTHERN	-12,048,037.000	14 Jun 17				0.00	-110,340.11	-110,340.11	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / JPY EX.RATE 0.009176 WITH NORTHERN TRUST	-127,055.000	14 Jun 17				0.00	-1,165.86	-1,165.86	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / JPY EX.RATE 0.0092062 WITH NORTHERN	-163,669,597.000	14 Jun 17				0.00	-1,506,771.58	-1,468,152.11	38,619.47
FX DEAL TRANSACTED ON 14 MAR 2017 USD / JPY EX.RATE 0.0087237 WITH NORTHERN	-366,372.000	14 Mar 17				0.00	-3,196.13	-3,196.13	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANACTED ON 14 NOV 2017 JPY / USD EX.RATE 113.38 WITH NORTHERN TRUST	1,233,512.000	14 Nov 17				0.00	10,879.45	10,879.45	0.00
FX DEAL TRANACTED ON 14 NOV 2017 USD / JPY EX.RATE 0.0088161 WITH NORTHERN	-1,647,764.000	14 Nov 17				0.00	-14,526.83	-14,526.83	0.00
FX DEAL TRANACTED ON 14 SEP 2017 JPY / USD EX.RATE 110.445 WITH NORTHERN TRUST	26,930,275.000	14 Sep 17				0.00	243,834.26	241,570.46	-2,263.80
FX DEAL TRANACTED ON 14 SEP 2017 USD / JPY EX.RATE 0.0090302 WITH NORTHERN	-21,292,132.000	14 Sep 17				0.00	-192,271.37	-192,271.37	0.00
FX DEAL TRANACTED ON 14 SEP 2017 USD / JPY EX.RATE 0.0090334 WITH NORTHERN	-3,007,263.000	14 Sep 17				0.00	-27,165.88	-27,165.88	0.00
FX DEAL TRANACTED ON 15 AUG 2017 JPY / USD EX.RATE 110.5 WITH NORTHERN TRUST	2,513,628.000	15 Aug 17				0.00	22,747.76	22,747.76	0.00
FX DEAL TRANACTED ON 15 DEC 2017 USD / JPY EX.RATE 0.00887 WITH NORTHERN TRUST	-11,792,949.000	15 Dec 17				0.00	-104,603.06	-104,603.06	0.00
FX DEAL TRANACTED ON 15 JUN 2017 USD / JPY EX.RATE 0.0090098 WITH NORTHERN	-1,750.000	15 Jun 17				0.00	-15.77	-15.77	0.00
FX DEAL TRANACTED ON 15 JUN 2017 USD / JPY EX.RATE 0.0090098 WITH NORTHERN	-8,544.000	15 Jun 17				0.00	-76.98	-76.98	0.00
FX DEAL TRANACTED ON 15 JUN 2017 USD / JPY EX.RATE 0.0090098 WITH NORTHERN	-2,320.000	15 Jun 17				0.00	-20.90	-20.90	0.00
FX DEAL TRANACTED ON 15 JUN 2017 USD / JPY EX.RATE 0.0090289 WITH NORTHERN	-41,376,647.000	15 Jun 17				0.00	-373,584.13	-371,841.36	1,742.77
FX DEAL TRANACTED ON 15 JUN 2017 USD / JPY EX.RATE 0.0090416 WITH NORTHERN	-258,561.000	15 Jun 17				0.00	-2,337.80	-2,337.80	0.00
FX DEAL TRANACTED ON 15 JUN 2017 USD / JPY EX.RATE 0.009055 WITH NORTHERN TRUST	-93,791,572.000	15 Jun 17				0.00	-849,285.17	-842,880.90	6,404.27
FX DEAL TRANACTED ON 15 MAR 2017 USD / JPY EX.RATE 0.0087199 WITH NORTHERN	-494,544.000	15 Mar 17				0.00	-4,312.38	-4,312.38	0.00
FX DEAL TRANACTED ON 15 MAY 2017 JPY / USD EX.RATE 113.606 WITH NORTHERN TRUST	186,601,314.000	15 May 17				0.00	1,642,530.45	1,676,486.36	33,955.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 NOV 2017 JPY / USD EX.RATE 112.7925 WITH NORTHERN TRUST	1,349,438,767.000	15 Nov 17				0.00	11,963,905.11	11,942,992.89	-20,912.22
FX DEAL TRANSACTED ON 15 NOV 2017 JPY / USD EX.RATE 113.11 WITH NORTHERN TRUST	1,439,807.000	15 Nov 17				0.00	12,729.26	12,729.26	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 USD / JPY EX.RATE 0.0088535 WITH NORTHERN	-1,349,438,767.000	15 Nov 17				0.00	-11,947,222.37	-11,947,222.37	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / JPY EX.RATE 0.0090041 WITH NORTHERN	-87,279.000	15 Sep 17				0.00	-785.87	-785.87	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / JPY EX.RATE 0.0090041 WITH NORTHERN	-165,526.000	15 Sep 17				0.00	-1,490.42	-1,490.42	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / JPY EX.RATE 0.0090187 WITH NORTHERN	-25,389,475.000	15 Sep 17				0.00	-228,979.49	-228,979.49	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 JPY / USD EX.RATE 110.76 WITH NORTHERN TRUST	2,809,875.000	16 Aug 17				0.00	25,369.04	25,369.04	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 JPY / USD EX.RATE 113.2406 WITH NORTHERN TRUST	328,040,879.000	16 Feb 17				0.00	2,896,848.65	2,862,236.10	-34,612.55
FX DEAL TRANSACTED ON 16 FEB 2017 USD / JPY EX.RATE 0.0088253 WITH NORTHERN	-610,011,452.000	16 Feb 17				0.00	-5,383,562.37	-5,383,562.37	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / JPY EX.RATE 0.0088183 WITH NORTHERN	-10,000.000	16 Mar 17				0.00	-88.18	-88.18	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 JPY / USD EX.RATE 113.0511 WITH NORTHERN TRUST	41,028,000.000	16 May 17				0.00	362,915.53	369,272.31	6,356.78
FX DEAL TRANSACTED ON 16 MAY 2017 JPY / USD EX.RATE 113.23 WITH NORTHERN TRUST	1,663,755.000	16 May 17				0.00	14,693.59	14,693.59	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / JPY EX.RATE 0.0088292 WITH NORTHERN	-24,000.000	16 May 17				0.00	-211.90	-211.90	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 JPY / USD EX.RATE 112.84 WITH NORTHERN TRUST	1,695,625.000	16 Nov 17				0.00	15,026.81	15,026.81	0.00
FX DEAL TRANSACTED ON 17 APR 2017 JPY / USD EX.RATE 108.44 WITH NORTHERN TRUST	2,381,785.000	17 Apr 17				0.00	21,964.08	21,964.08	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANACTED ON 17 APR 2017 JPY / USD EX.RATE 108.92 WITH NORTHERN TRUST	4,343,108.000	17 Apr 17				0.00	39,874.29	39,874.29	0.00
FX DEAL TRANACTED ON 17 AUG 2017 JPY / USD EX.RATE 109.88 WITH NORTHERN TRUST	2,276,356.000	17 Aug 17				0.00	20,716.75	20,716.75	0.00
FX DEAL TRANACTED ON 17 FEB 2017 JPY / USD EX.RATE 112.7806 WITH NORTHERN TRUST	1,325,100,411.000	17 Feb 17				0.00	11,749,364.79	11,561,821.93	-187,542.86
FX DEAL TRANACTED ON 17 JAN 2017 JPY / USD EX.RATE 112.8695 WITH NORTHERN TRUST	1,631,322,591.000	17 Jan 17				0.00	14,453,174.60	14,233,684.59	-219,490.01
FX DEAL TRANACTED ON 17 JAN 2017 USD / JPY EX.RATE 0.0088715 WITH NORTHERN	-9,958,780.000	17 Jan 17				0.00	-88,349.72	-88,349.72	0.00
FX DEAL TRANACTED ON 17 MAR 2017 USD / JPY EX.RATE 0.0088723 WITH NORTHERN	-17,734.000	17 Mar 17				0.00	-157.34	-157.34	0.00
FX DEAL TRANACTED ON 17 MAR 2017 USD / JPY EX.RATE 0.0088753 WITH NORTHERN	-2,006,000.000	17 Mar 17				0.00	-17,803.81	-18,057.43	-253.62
FX DEAL TRANACTED ON 17 MAY 2017 JPY / USD EX.RATE 111.46 WITH NORTHERN TRUST	1,675,795.000	17 May 17				0.00	15,034.95	15,034.95	0.00
FX DEAL TRANACTED ON 17 NOV 2017 JPY / USD EX.RATE 112.34 WITH NORTHERN TRUST	1,722,502.000	17 Nov 17				0.00	15,332.94	15,332.94	0.00
FX DEAL TRANACTED ON 18 APR 2017 JPY / USD EX.RATE 108.48 WITH NORTHERN TRUST	1,440,794.000	18 Apr 17				0.00	13,281.66	13,281.66	0.00
FX DEAL TRANACTED ON 18 APR 2017 USD / JPY EX.RATE 0.0091996 WITH NORTHERN	-135,079.000	18 Apr 17				0.00	-1,242.68	-1,242.68	0.00
FX DEAL TRANACTED ON 18 AUG 2017 JPY / USD EX.RATE 109.17 WITH NORTHERN TRUST	2,743,661.000	18 Aug 17				0.00	25,132.01	25,132.01	0.00
FX DEAL TRANACTED ON 18 DEC 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	-18,192.000	18 Dec 17				0.00	-161.56	-161.56	0.00
FX DEAL TRANACTED ON 18 JAN 2017 JPY / USD EX.RATE 113.38 WITH NORTHERN TRUST	242,833,288.000	18 Jan 17				0.00	2,141,764.76	2,141,764.76	0.00
FX DEAL TRANACTED ON 18 JAN 2017 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST	13,364,844.000	18 Jan 17				0.00	117,803.83	117,803.83	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 JAN 2017 USD / JPY EX.RATE 0.0088269 WITH NORTHERN	-69,876.000	18 Jan 17				0.00	-616.79	-616.79	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / JPY EX.RATE 0.0088348 WITH NORTHERN	-242,833,288.000	18 Jan 17				0.00	-2,145,388.34	-2,118,779.23	26,609.11
FX DEAL TRANSACTED ON 18 MAY 2017 JPY / USD EX.RATE 111.04 WITH NORTHERN TRUST	1,431,322.000	18 May 17				0.00	12,890.15	12,890.15	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 JPY / USD EX.RATE 111.38 WITH NORTHERN TRUST	36,528,704.000	18 May 17				0.00	327,964.66	327,964.66	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / JPY EX.RATE 0.0089566 WITH NORTHERN	-4,000.000	18 Sep 17				0.00	-35.83	-35.83	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / JPY EX.RATE 0.0089566 WITH NORTHERN	-10,800.000	18 Sep 17				0.00	-96.73	-96.73	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / JPY EX.RATE 0.0089627 WITH NORTHERN	-26,068,604.000	18 Sep 17				0.00	-233,644.91	-233,998.51	-353.60
FX DEAL TRANSACTED ON 19 APR 2017 JPY / USD EX.RATE 109.01 WITH NORTHERN TRUST	1,953,316.000	19 Apr 17				0.00	17,918.69	17,918.69	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 JPY / USD EX.RATE 115.24 WITH NORTHERN TRUST	14,449,671.000	19 Jan 17				0.00	125,387.63	125,387.63	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / JPY EX.RATE 0.0086723 WITH NORTHERN	-9,612,913.000	19 Jan 17				0.00	-83,365.82	-83,365.82	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 JPY / USD EX.RATE 111.64 WITH NORTHERN TRUST	58,028,618.000	19 Jul 17				0.00	519,783.39	519,783.39	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / JPY EX.RATE 0.0089606 WITH NORTHERN	-3,897,600.000	19 Jun 17				0.00	-34,924.73	-34,924.73	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / JPY EX.RATE 0.0089654 WITH NORTHERN	-936,000.000	19 Jun 17				0.00	-8,391.61	-8,391.61	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 JPY / USD EX.RATE 111.39 WITH NORTHERN TRUST	1,428,913.000	19 May 17				0.00	12,828.02	12,828.02	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	-8,500.000	19 May 17				0.00	-76.20	-76.20	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 OCT 2017 USD / JPY EX.RATE 0.0088894 WITH NORTHERN	-4,417,600.000	19 Oct 17				0.00	-39,270.00	-39,270.00	0.00
FX DEAL TRANSACTED ON 20 APR 2017 JPY / USD EX.RATE 109.21 WITH NORTHERN TRUST	1,443,891.000	20 Apr 17				0.00	13,221.23	13,221.23	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / JPY EX.RATE 0.0091491 WITH NORTHERN	-112,024,547.000	20 Apr 17				0.00	-1,024,927.24	-1,024,927.24	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 JPY / USD EX.RATE 113.31 WITH NORTHERN TRUST	972,245,569.000	20 Dec 17				0.00	8,580,403.93	8,580,403.93	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / JPY EX.RATE 0.0088713 WITH NORTHERN	-972,245,569.000	20 Dec 17				0.00	-8,625,124.26	-8,666,140.87	-41,016.61
FX DEAL TRANSACTED ON 20 JAN 2017 USD / JPY EX.RATE 0.0087268 WITH NORTHERN	-11,787,756.000	20 Jan 17				0.00	-102,868.98	-102,868.98	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 JPY / USD EX.RATE 118.8 WITH NORTHERN TRUST	57,784.000	20 Jul 17				0.00	486.40	486.40	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / JPY EX.RATE 0.0089542 WITH NORTHERN	-3,750.000	20 Jun 17				0.00	-33.58	-33.58	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / JPY EX.RATE 0.0089542 WITH NORTHERN	-7,500.000	20 Jun 17				0.00	-67.16	-67.16	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / JPY EX.RATE 0.0089542 WITH NORTHERN	-2,500.000	20 Jun 17				0.00	-22.39	-22.39	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / JPY EX.RATE 0.0089542 WITH NORTHERN	-667,500.000	20 Jun 17				0.00	-5,976.90	-5,976.90	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / JPY EX.RATE 0.0089566 WITH NORTHERN	-1,213,750.000	20 Jun 17				0.00	-10,871.03	-10,871.03	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / JPY EX.RATE 0.0089977 WITH NORTHERN	-1,016,347,737.000	20 Jun 17				0.00	-9,144,793.14	-9,116,861.65	27,931.49
FX DEAL TRANSACTED ON 20 NOV 2017 JPY / USD EX.RATE 112.53 WITH NORTHERN TRUST	1,484,522.000	20 Nov 17				0.00	13,192.23	13,192.23	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 USD / JPY EX.RATE 0.0088865 WITH NORTHERN	-2,041,000.000	20 Nov 17				0.00	-18,137.39	-18,137.39	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 NOV 2017 USD / JPY EX.RATE 0.0088926 WITH NORTHERN	-6,162,127.000	20 Nov 17				0.00	-54,797.36	-54,797.36	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 JPY / USD EX.RATE 113.31 WITH NORTHERN TRUST	38,385,547.000	20 Oct 17				0.00	338,765.75	338,765.75	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 JPY / USD EX.RATE 111.3759 WITH NORTHERN TRUST	26,332,248.000	20 Sep 17				0.00	236,426.80	235,245.88	-1,180.92
FX DEAL TRANSACTED ON 20 SEP 2017 USD / JPY EX.RATE 0.0089746 WITH NORTHERN	-8,122,461.000	20 Sep 17				0.00	-72,895.56	-72,895.56	0.00
FX DEAL TRANSACTED ON 21 APR 2017 JPY / USD EX.RATE 109.07 WITH NORTHERN TRUST	1,211,010.000	21 Apr 17				0.00	11,103.05	11,103.05	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 JPY / USD EX.RATE 108.82 WITH NORTHERN TRUST	1,759,529.000	21 Aug 17				0.00	16,169.17	16,169.17	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / JPY EX.RATE 0.0088129 WITH NORTHERN	-34,712,369.000	21 Dec 17				0.00	-305,916.71	-305,916.71	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 JPY / USD EX.RATE 113.62 WITH NORTHERN TRUST	3,742,781.000	21 Feb 17				0.00	32,941.22	32,941.22	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 JPY / USD EX.RATE 113.6223 WITH NORTHERN TRUST	51,372,421.000	21 Feb 17				0.00	452,133.26	452,133.26	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 JPY / USD EX.RATE 111.092 WITH NORTHERN TRUST	56,590,000.000	21 Jul 17				0.00	509,397.62	507,056.14	-2,341.48
FX DEAL TRANSACTED ON 21 JUN 2017 JPY / USD EX.RATE 111.34 WITH NORTHERN TRUST	43,060,428.000	21 Jun 17				0.00	386,747.15	386,747.15	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / JPY EX.RATE 0.008959 WITH NORTHERN TRUST	-1,522,500.000	21 Jun 17				0.00	-13,640.03	-13,640.03	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 JPY / USD EX.RATE 111.619 WITH NORTHERN TRUST	303,404,129.000	21 Mar 17				0.00	2,718,212.21	2,716,727.52	-1,484.69
FX DEAL TRANSACTED ON 21 NOV 2017 JPY / USD EX.RATE 112.39 WITH NORTHERN TRUST	1,490,599.000	21 Nov 17				0.00	13,262.74	13,262.74	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 USD / JPY EX.RATE 0.0088984 WITH NORTHERN	-5,284,204.000	21 Nov 17				0.00	-47,020.86	-47,020.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 SEP 2017 JPY / USD EX.RATE 112.34 WITH NORTHERN TRUST	233,995,947.000	21 Sep 17				0.00	2,082,926.36	2,082,926.36	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / JPY EX.RATE 0.0088945 WITH NORTHERN	-6,798,283.000	21 Sep 17				0.00	-60,467.34	-60,467.34	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 JPY / USD EX.RATE 109.168 WITH NORTHERN TRUST	98,515,124.000	22 Aug 17				0.00	902,417.59	883,702.23	-18,715.36
FX DEAL TRANSACTED ON 22 AUG 2017 JPY / USD EX.RATE 109.32 WITH NORTHERN TRUST	1,506,527.000	22 Aug 17				0.00	13,780.89	13,780.89	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 JPY / USD EX.RATE 113.3036 WITH NORTHERN TRUST	11,584,882.000	22 Dec 17				0.00	102,246.37	102,246.37	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 JPY / USD EX.RATE 113.15 WITH NORTHERN TRUST	5,435,966.000	22 Feb 17				0.00	48,042.12	48,042.12	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 JPY / USD EX.RATE 111.32 WITH NORTHERN TRUST	5,936,917.000	22 Jun 17				0.00	53,331.99	53,331.99	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / JPY EX.RATE 0.0089742 WITH NORTHERN	-882,700.000	22 Jun 17				0.00	-7,921.57	-7,921.57	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / JPY EX.RATE 0.0089742 WITH NORTHERN	-2,293,900.000	22 Jun 17				0.00	-20,586.02	-20,586.02	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / JPY EX.RATE 0.008975 WITH NORTHERN TRUST	-4,000.000	22 Jun 17				0.00	-35.90	-35.90	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / JPY EX.RATE 0.008975 WITH NORTHERN TRUST	-2,500.000	22 Jun 17				0.00	-22.44	-22.44	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / JPY EX.RATE 0.008975 WITH NORTHERN TRUST	-3,640.000	22 Jun 17				0.00	-32.67	-32.67	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / JPY EX.RATE 0.008975 WITH NORTHERN TRUST	-345,982.000	22 Jun 17				0.00	-3,105.21	-3,105.21	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / JPY EX.RATE 0.008992 WITH NORTHERN TRUST	-19,033.000	22 May 17				0.00	-171.14	-171.14	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / JPY EX.RATE 0.008992 WITH NORTHERN TRUST	-8,000.000	22 May 17				0.00	-71.94	-71.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 MAY 2017 USD / JPY EX.RATE 0.008992 WITH NORTHERN TRUST	-2,163.000	22 May 17				0.00	-19.45	-19.45	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / JPY EX.RATE 0.0089979 WITH NORTHERN	-32,520,139.000	22 May 17				0.00	-292,614.13	-290,319.50	2,294.63
FX DEAL TRANSACTED ON 22 NOV 2017 JPY / USD EX.RATE 111.54 WITH NORTHERN TRUST	1,746,496.000	22 Nov 17				0.00	15,658.02	15,658.02	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 USD / JPY EX.RATE 0.0089944 WITH NORTHERN	-7,152,036.000	22 Nov 17				0.00	-64,328.44	-64,328.44	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / JPY EX.RATE 0.0089184 WITH NORTHERN	-20,589,268.000	22 Sep 17				0.00	-183,622.90	-183,622.90	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 JPY / USD EX.RATE 109.0827 WITH NORTHERN TRUST	22,680,000.000	23 Aug 17				0.00	207,915.65	207,587.75	-327.90
FX DEAL TRANSACTED ON 23 AUG 2017 JPY / USD EX.RATE 109.1 WITH NORTHERN TRUST	2,027,200.000	23 Aug 17				0.00	18,581.12	18,581.12	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 JPY / USD EX.RATE 112.68 WITH NORTHERN TRUST	2,517,922.000	23 Feb 17				0.00	22,345.78	22,345.78	0.00
FX DEAL TRANSACTED ON 23 JAN 2017 USD / JPY EX.RATE 0.0088488 WITH NORTHERN	-9,473,728.000	23 Jan 17				0.00	-83,830.88	-83,830.88	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / JPY EX.RATE 0.0089839 WITH NORTHERN	-2,800.000	23 Jun 17				0.00	-25.15	-25.15	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / JPY EX.RATE 0.0089839 WITH NORTHERN	-600.000	23 Jun 17				0.00	-5.39	-5.39	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / JPY EX.RATE 0.0089839 WITH NORTHERN	-4,500.000	23 Jun 17				0.00	-40.43	-40.43	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / JPY EX.RATE 0.0089839 WITH NORTHERN	-1,400.000	23 Jun 17				0.00	-12.58	-12.58	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / JPY EX.RATE 0.0089839 WITH NORTHERN	-2,200.000	23 Jun 17				0.00	-19.76	-19.76	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / JPY EX.RATE 0.0089839 WITH NORTHERN	-9,031,500.000	23 Jun 17				0.00	-81,138.26	-81,138.26	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 JUN 2017 USD / JPY EX.RATE 0.0089839 WITH NORTHERN	-6,394,500.000	23 Jun 17				0.00	-57,447.67	-57,447.67	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / JPY EX.RATE 0.0089839 WITH NORTHERN	-2,722,500.000	23 Jun 17				0.00	-24,458.72	-24,458.72	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / JPY EX.RATE 0.0089952 WITH NORTHERN	-1,459,200.000	23 Mar 17				0.00	-13,125.84	-13,125.84	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 JPY / USD EX.RATE 111.24 WITH NORTHERN TRUST	1,683,070.000	23 May 17				0.00	15,130.08	15,130.08	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / JPY EX.RATE 0.0087935 WITH NORTHERN	-43,884.000	23 Oct 17				0.00	-385.90	-386.07	-0.17
FX DEAL TRANSACTED ON 23 OCT 2017 USD / JPY EX.RATE 0.0087935 WITH NORTHERN	-118,996.000	23 Oct 17				0.00	-1,046.39	-1,044.19	2.20
FX DEAL TRANSACTED ON 24 APR 2017 JPY / USD EX.RATE 109.79 WITH NORTHERN TRUST	2,246,100.000	24 Apr 17				0.00	20,458.15	20,458.15	0.00
FX DEAL TRANSACTED ON 24 APR 2017 JPY / USD EX.RATE 109.8 WITH NORTHERN TRUST	26,919.000	24 Apr 17				0.00	245.16	245.16	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / JPY EX.RATE 0.0090958 WITH NORTHERN	-743,516,775.000	24 Apr 17				0.00	-6,762,870.77	-6,657,564.25	105,306.52
FX DEAL TRANSACTED ON 24 APR 2017 USD / JPY EX.RATE 0.0090975 WITH NORTHERN	-68,473.000	24 Apr 17				0.00	-622.93	-622.93	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / JPY EX.RATE 0.0091035 WITH NORTHERN	-30,093,000.000	24 Apr 17				0.00	-273,950.28	-269,638.46	4,311.82
FX DEAL TRANSACTED ON 24 AUG 2017 JPY / USD EX.RATE 109.23 WITH NORTHERN TRUST	1,776,042.000	24 Aug 17				0.00	16,259.65	16,259.65	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 USD / JPY EX.RATE 0.0089047 WITH NORTHERN	-32,567,597.000	24 Feb 17				0.00	-290,005.32	-290,005.32	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 USD / JPY EX.RATE 0.0087835 WITH NORTHERN	-14,713,518.000	24 Jan 17				0.00	-129,235.99	-129,235.99	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 USD / JPY EX.RATE 0.0088246 WITH NORTHERN	-63,704.000	24 Jan 17				0.00	-562.16	-562.16	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 JUL 2017 JPY / USD EX.RATE 110.7235 WITH NORTHERN TRUST	429,304,579.000	24 Jul 17				0.00	3,877,267.06	3,850,956.04	-26,311.02
FX DEAL TRANSACTED ON 24 JUL 2017 USD / JPY EX.RATE 0.0090102 WITH NORTHERN	-347,079,133.000	24 Jul 17				0.00	-3,127,239.10	-3,099,335.92	27,903.18
FX DEAL TRANSACTED ON 24 MAY 2017 JPY / USD EX.RATE 112.02 WITH NORTHERN TRUST	1,907,928.000	24 May 17				0.00	17,032.03	17,032.03	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / JPY EX.RATE 0.0089254 WITH NORTHERN	-1,000.000	24 May 17				0.00	-8.93	-8.93	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 USD / JPY EX.RATE 0.0089606 WITH NORTHERN	-17,375,080.000	24 Nov 17				0.00	-155,690.68	-155,690.68	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 USD / JPY EX.RATE 0.008967 WITH NORTHERN TRUST	-206,687.000	24 Nov 17				0.00	-1,853.36	-1,853.36	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / JPY EX.RATE 0.0089963 WITH NORTHERN	-479,106,656.000	25 Apr 17				0.00	-4,310,195.31	-4,309,094.36	1,100.95
FX DEAL TRANSACTED ON 25 APR 2017 USD / JPY EX.RATE 0.0090171 WITH NORTHERN	-199,930.000	25 Apr 17				0.00	-1,802.80	-1,802.80	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 JPY / USD EX.RATE 109.19 WITH NORTHERN TRUST	2,287,399.000	25 Aug 17				0.00	20,948.80	20,948.80	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 USD / JPY EX.RATE 0.0091516 WITH NORTHERN	-100,515.000	25 Aug 17				0.00	-919.88	-919.88	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 JPY / USD EX.RATE 113.5992 WITH NORTHERN TRUST	15,741,000.000	25 Jan 17				0.00	138,566.12	136,812.83	-1,753.29
FX DEAL TRANSACTED ON 25 JAN 2017 JPY / USD EX.RATE 113.65 WITH NORTHERN TRUST	204,373.000	25 Jan 17				0.00	1,798.27	1,798.27	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / JPY EX.RATE 0.0087974 WITH NORTHERN	-2,040,080.000	25 Jan 17				0.00	-17,947.39	-17,947.39	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 JPY / USD EX.RATE 111.59 WITH NORTHERN TRUST	95,061.000	25 Jul 17				0.00	851.88	851.88	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 JPY / USD EX.RATE 111.59 WITH NORTHERN TRUST	123,974.000	25 Jul 17				0.00	1,110.98	1,110.98	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 JUL 2017 USD / JPY EX.RATE 0.0089574 WITH NORTHERN	-15,590,704.000	25 Jul 17				0.00	-139,651.59	-139,651.59	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 JPY / USD EX.RATE 111.8215 WITH NORTHERN TRUST	3,174,037.000	25 May 17				0.00	28,384.85	28,384.85	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / JPY EX.RATE 0.0089389 WITH NORTHERN	-2,219,500.000	25 May 17				0.00	-19,839.99	-19,839.99	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 JPY / USD EX.RATE 113.87 WITH NORTHERN TRUST	35,409,088.000	25 Oct 17				0.00	310,960.64	310,960.64	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / JPY EX.RATE 0.0089598 WITH NORTHERN	-3,991,807.000	25 Sep 17				0.00	-35,765.68	-35,765.68	0.00
FX DEAL TRANSACTED ON 26 APR 2017 JPY / USD EX.RATE 111.5706 WITH NORTHERN TRUST	491,102,647.000	26 Apr 17				0.00	4,401,720.95	4,405,693.43	3,972.48
FX DEAL TRANSACTED ON 26 JAN 2017 USD / JPY EX.RATE 0.0087359 WITH NORTHERN	-32,738,347.000	26 Jan 17				0.00	-285,999.36	-285,999.36	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 JPY / USD EX.RATE 111.37 WITH NORTHERN TRUST	157,670,602.000	26 Jul 17				0.00	1,415,736.75	1,426,947.84	11,211.09
FX DEAL TRANSACTED ON 26 JUL 2017 USD / JPY EX.RATE 0.0089198 WITH NORTHERN	-30,670,078.000	26 Jul 17				0.00	-273,571.30	-273,571.30	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089366 WITH NORTHERN	-37,600.000	26 Jun 17				0.00	-336.01	-336.01	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089366 WITH NORTHERN	-84,600.000	26 Jun 17				0.00	-756.03	-756.03	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089366 WITH NORTHERN	-2,500.000	26 Jun 17				0.00	-22.34	-22.34	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089366 WITH NORTHERN	-3,400.000	26 Jun 17				0.00	-30.38	-30.38	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089366 WITH NORTHERN	-6,000.000	26 Jun 17				0.00	-53.62	-53.62	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089366 WITH NORTHERN	-21,000.000	26 Jun 17				0.00	-187.67	-187.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089366 WITH NORTHERN	-1,100.000	26 Jun 17				0.00	-9.83	-9.83	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089366 WITH NORTHERN	-1,800.000	26 Jun 17				0.00	-16.09	-16.09	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089509 WITH NORTHERN	-15,538,200.000	26 Jun 17				0.00	-139,081.63	-139,081.63	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089509 WITH NORTHERN	-2,932,800.000	26 Jun 17				0.00	-26,251.34	-26,251.34	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.008967 WITH NORTHERN TRUST	-2,329,000.000	26 Jun 17				0.00	-20,884.15	-20,884.15	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 JPY / USD EX.RATE 111.2 WITH NORTHERN TRUST	5,677,726.000	26 May 17				0.00	51,058.69	51,058.69	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 JPY / USD EX.RATE 111.25 WITH NORTHERN TRUST	2,435,456.000	26 May 17				0.00	21,891.74	21,891.74	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / JPY EX.RATE 0.0089807 WITH NORTHERN	-3,289,000.000	26 May 17				0.00	-29,537.49	-29,537.49	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / JPY EX.RATE 0.008988 WITH NORTHERN TRUST	-180,289.000	26 May 17				0.00	-1,620.43	-1,620.43	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / JPY EX.RATE 0.0089888 WITH NORTHERN	-2,178,000.000	26 May 17				0.00	-19,577.53	-19,577.53	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / JPY EX.RATE 0.0087735 WITH NORTHERN	-67,177,485.000	26 Oct 17				0.00	-589,379.58	-589,379.58	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / JPY EX.RATE 0.0089141 WITH NORTHERN	-2,290,548.000	26 Sep 17				0.00	-20,418.14	-20,418.14	0.00
FX DEAL TRANSACTED ON 27 APR 2017 JPY / USD EX.RATE 110.947 WITH NORTHERN TRUST	828,355,538.000	27 Apr 17				0.00	7,466,227.46	7,417,223.66	-49,003.80
FX DEAL TRANSACTED ON 27 APR 2017 JPY / USD EX.RATE 111.1664 WITH NORTHERN TRUST	589,395,621.000	27 Apr 17				0.00	5,301,922.35	5,280,376.47	-21,545.88
FX DEAL TRANSACTED ON 27 FEB 2017 USD / JPY EX.RATE 0.0089079 WITH NORTHERN	-64,315,595.000	27 Feb 17				0.00	-572,918.44	-564,989.63	7,928.81

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 FEB 2017 USD / JPY EX.RATE 0.0089112 WITH NORTHERN	-240,688,606.000	27 Feb 17				0.00	-2,144,834.47	-2,114,363.83	30,470.64
FX DEAL TRANSACTED ON 27 FEB 2017 USD / JPY EX.RATE 0.0089246 WITH NORTHERN	-8,028,000.000	27 Feb 17				0.00	-71,646.71	-70,523.13	1,123.58
FX DEAL TRANSACTED ON 27 JAN 2017 USD / JPY EX.RATE 0.0086858 WITH NORTHERN	-21,257,884.000	27 Jan 17				0.00	-184,642.44	-184,642.44	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / JPY EX.RATE 0.0089904 WITH NORTHERN	-3,293.000	27 Jul 17				0.00	-29.61	-29.61	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.0088921 WITH NORTHERN	-585,200.000	27 Jun 17				0.00	-5,203.63	-5,203.63	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	-3,000.000	27 Jun 17				0.00	-26.69	-26.69	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	-1,000.000	27 Jun 17				0.00	-8.90	-8.90	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	-5,950.000	27 Jun 17				0.00	-52.93	-52.93	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	-24,750.000	27 Jun 17				0.00	-220.18	-220.18	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	-6,500.000	27 Jun 17				0.00	-57.82	-57.82	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	-3,000.000	27 Jun 17				0.00	-26.69	-26.69	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	-500.000	27 Jun 17				0.00	-4.45	-4.45	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	-3,500.000	27 Jun 17				0.00	-31.14	-31.14	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	-6,400.000	27 Jun 17				0.00	-56.93	-56.93	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	-2,048,100.000	27 Jun 17				0.00	-18,219.91	-18,219.91	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	-650,000.000	27 Jun 17				0.00	-5,782.40	-5,782.40	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	-1,836,000.000	27 Jun 17				0.00	-16,333.07	-16,333.07	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	-1,600.000	27 Jun 17				0.00	-14.23	-14.23	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.0089193 WITH NORTHERN	-27,695,000.000	27 Jun 17				0.00	-247,019.40	-245,980.99	1,038.41
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.0089322 WITH NORTHERN	-629,379,142.000	27 Jun 17				0.00	-5,621,765.56	-5,645,668.66	-23,903.10
FX DEAL TRANSACTED ON 27 MAR 2017 USD / JPY EX.RATE 0.0090432 WITH NORTHERN	-7,800.000	27 Mar 17				0.00	-70.54	-70.54	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 USD / JPY EX.RATE 0.0090547 WITH NORTHERN	-413,000.000	27 Mar 17				0.00	-3,739.59	-3,739.59	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 JPY / USD EX.RATE 111.04 WITH NORTHERN TRUST	1,998,955.000	27 Nov 17				0.00	18,002.12	18,002.12	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 USD / JPY EX.RATE 0.0090066 WITH NORTHERN	-4,549,319.000	27 Nov 17				0.00	-40,973.78	-40,973.78	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 USD / JPY EX.RATE 0.0087801 WITH NORTHERN	-21,907,272.000	27 Oct 17				0.00	-192,347.90	-192,347.90	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / JPY EX.RATE 0.0088628 WITH NORTHERN	-2,416,436.000	27 Sep 17				0.00	-21,416.42	-21,416.42	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 JPY / USD EX.RATE 109.17 WITH NORTHERN TRUST	2,038,240.000	28 Aug 17				0.00	18,670.33	18,670.33	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 JPY / USD EX.RATE 109.17545 WITH NORTHERN	105,833,258.000	28 Aug 17				0.00	969,386.96	949,347.49	-20,039.47
FX DEAL TRANSACTED ON 28 AUG 2017 USD / JPY EX.RATE 0.0091516 WITH NORTHERN	-3,729,600.000	28 Aug 17				0.00	-34,131.97	-34,131.97	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / JPY EX.RATE 0.0091516 WITH NORTHERN	-105,833,258.000	28 Aug 17				0.00	-968,548.17	-960,200.13	8,348.04

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 AUG 2017 USD / JPY EX.RATE 0.0091651 WITH NORTHERN	-9,600.000	28 Aug 17				0.00	-87.98	-87.98	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / JPY EX.RATE 0.0091651 WITH NORTHERN	-936,000.000	28 Aug 17				0.00	-8,578.50	-8,578.50	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 USD / JPY EX.RATE 0.0088574 WITH NORTHERN	-432,651.000	28 Dec 17				0.00	-3,832.16	-3,832.16	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 JPY / USD EX.RATE 111.97 WITH NORTHERN TRUST	42,276,412.000	28 Feb 17				0.00	377,569.10	377,569.10	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / JPY EX.RATE 0.0089366 WITH NORTHERN	-1,997,276.000	28 Feb 17				0.00	-17,848.76	-17,848.76	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 JPY / USD EX.RATE 110.6203 WITH NORTHERN TRUST	151,301,549.000	28 Jul 17				0.00	1,367,755.73	1,357,208.01	-10,547.72
FX DEAL TRANSACTED ON 28 JUL 2017 USD / JPY EX.RATE 0.0090199 WITH NORTHERN	-123,228,107.000	28 Jul 17				0.00	-1,111,508.95	-1,118,679.20	-7,170.25
FX DEAL TRANSACTED ON 28 JUN 2017 JPY / USD EX.RATE 112.12 WITH NORTHERN TRUST	671,127,025.000	28 Jun 17				0.00	5,985,792.23	5,973,006.63	-12,785.60
FX DEAL TRANSACTED ON 28 JUN 2017 JPY / USD EX.RATE 112.145 WITH NORTHERN TRUST	1,041,000.000	28 Jun 17				0.00	9,282.63	9,282.63	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / JPY EX.RATE 0.0089 WITH NORTHERN TRUST	-7,000.000	28 Jun 17				0.00	-62.30	-62.30	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / JPY EX.RATE 0.0089 WITH NORTHERN TRUST	-1,700.000	28 Jun 17				0.00	-15.13	-15.13	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / JPY EX.RATE 0.0089 WITH NORTHERN TRUST	-4,300.000	28 Jun 17				0.00	-38.27	-38.27	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / JPY EX.RATE 0.0089 WITH NORTHERN TRUST	-5,000.000	28 Jun 17				0.00	-44.50	-44.50	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / JPY EX.RATE 0.0089 WITH NORTHERN TRUST	-1,305,000.000	28 Jun 17				0.00	-11,614.45	-11,614.45	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / JPY EX.RATE 0.0089 WITH NORTHERN TRUST	-575,000.000	28 Jun 17				0.00	-5,117.48	-5,117.48	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 JUN 2017 USD / JPY EX.RATE 0.0089 WITH NORTHERN TRUST	-1,376,000.000	28 Jun 17				0.00	-12,246.35	-12,246.35	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / JPY EX.RATE 0.008915 WITH NORTHERN TRUST	-1,026,000.000	28 Jun 17				0.00	-9,146.79	-9,131.36	15.43
FX DEAL TRANSACTED ON 28 JUN 2017 USD / JPY EX.RATE 0.0089481 WITH NORTHERN	-662,626,368.000	28 Jun 17				0.00	-5,929,277.15	-5,943,903.55	-14,626.40
FX DEAL TRANSACTED ON 28 MAR 2017 JPY / USD EX.RATE 110.43 WITH NORTHERN TRUST	2,320,311.000	28 Mar 17				0.00	21,011.60	21,011.60	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / JPY EX.RATE 0.0090082 WITH NORTHERN	-11,200.000	28 Mar 17				0.00	-100.89	-100.89	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 JPY / USD EX.RATE 111.1174 WITH NORTHERN TRUST	59,487,880.000	28 Nov 17				0.00	535,360.62	526,488.01	-8,872.61
FX DEAL TRANSACTED ON 28 NOV 2017 JPY / USD EX.RATE 111.32 WITH NORTHERN TRUST	1,766,992.000	28 Nov 17				0.00	15,873.09	15,873.09	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / JPY EX.RATE 0.0089718 WITH NORTHERN	-4,376,427.000	28 Nov 17				0.00	-39,264.55	-39,264.55	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / JPY EX.RATE 0.0089831 WITH NORTHERN	-1,810,000.000	28 Nov 17				0.00	-16,259.43	-16,259.43	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / JPY EX.RATE 0.0089831 WITH NORTHERN	-6,233,500.000	28 Nov 17				0.00	-55,996.23	-55,996.23	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / JPY EX.RATE 0.0089831 WITH NORTHERN	-1,479,400.000	28 Nov 17				0.00	-13,289.62	-13,289.62	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / JPY EX.RATE 0.008992 WITH NORTHERN TRUST	-59,487,880.000	28 Nov 17				0.00	-534,914.85	-534,914.85	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 JPY / USD EX.RATE 112.35 WITH NORTHERN TRUST	101,849,965.000	28 Sep 17				0.00	906,541.74	906,541.74	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 JPY / USD EX.RATE 112.6318 WITH NORTHERN TRUST	42,871,000.000	28 Sep 17				0.00	380,629.63	380,365.54	-264.09
FX DEAL TRANSACTED ON 28 SEP 2017 USD / JPY EX.RATE 0.0088854 WITH NORTHERN	-10,627,458.000	28 Sep 17				0.00	-94,428.94	-94,290.29	138.65

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 SEP 2017 USD / JPY EX.RATE 0.0088946 WITH NORTHERN	-2,086,620.000	28 Sep 17				0.00	-18,559.61	-18,559.61	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 JPY / USD EX.RATE 108.7952 WITH NORTHERN TRUST	8,574,381.000	29 Aug 17				0.00	78,812.13	77,906.42	-905.71
FX DEAL TRANSACTED ON 29 AUG 2017 JPY / USD EX.RATE 109.02 WITH NORTHERN TRUST	2,038,075.000	29 Aug 17				0.00	18,694.51	18,694.51	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 USD / JPY EX.RATE 0.0091726 WITH NORTHERN	-6,352,500.000	29 Aug 17				0.00	-58,269.12	-58,269.12	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 JPY / USD EX.RATE 112.516 WITH NORTHERN TRUST	36,302,515.000	29 Dec 17				0.00	322,643.14	322,369.20	-273.94
FX DEAL TRANSACTED ON 29 JUN 2017 JPY / USD EX.RATE 112.04 WITH NORTHERN TRUST	32,395,855.000	29 Jun 17				0.00	289,145.44	289,145.44	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 JPY / USD EX.RATE 112.35 WITH NORTHERN TRUST	480,700,121.000	29 Jun 17				0.00	4,278,594.76	4,278,594.76	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0088802 WITH NORTHERN	-1,092,182.000	29 Jun 17				0.00	-9,698.80	-9,698.80	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089 WITH NORTHERN TRUST	-1,224,600.000	29 Jun 17				0.00	-10,898.90	-10,898.90	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	-5,700.000	29 Jun 17				0.00	-50.85	-50.85	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	-9,000.000	29 Jun 17				0.00	-80.29	-80.29	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	-9,000.000	29 Jun 17				0.00	-80.29	-80.29	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	-19,200.000	29 Jun 17				0.00	-171.29	-171.29	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	-3,100.000	29 Jun 17				0.00	-27.66	-27.66	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	-7,000.000	29 Jun 17				0.00	-62.45	-62.45	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	-2,500.000	29 Jun 17				0.00	-22.30	-22.30	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	-12,000.000	29 Jun 17				0.00	-107.06	-107.06	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	-12,000.000	29 Jun 17				0.00	-107.06	-107.06	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	-1,200.000	29 Jun 17				0.00	-10.71	-10.71	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	-1,500.000	29 Jun 17				0.00	-13.38	-13.38	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	-6,300.000	29 Jun 17				0.00	-56.20	-56.20	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089309 WITH NORTHERN	-480,700,121.000	29 Jun 17				0.00	-4,293,076.97	-4,311,985.30	-18,908.33
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089338 WITH NORTHERN	-8,033,500.000	29 Jun 17				0.00	-71,769.97	-71,769.97	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 112.61 WITH NORTHERN TRUST	-2.000	29 Jun 17				0.00	-0.02	-0.02	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 USD / JPY EX.RATE 0.0089847 WITH NORTHERN	-3,250.000	29 May 17				0.00	-29.20	-29.20	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 JPY / USD EX.RATE 111.78 WITH NORTHERN TRUST	1,523,317.000	29 Nov 17				0.00	13,627.81	13,627.81	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / JPY EX.RATE 0.0089461 WITH NORTHERN	-1,127,100.000	29 Nov 17				0.00	-10,083.20	-10,083.20	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / JPY EX.RATE 0.0088763 WITH NORTHERN	-60,406,147.000	29 Sep 17				0.00	-536,180.96	-536,180.96	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / JPY EX.RATE 0.0088815 WITH NORTHERN	-230,772,352.000	29 Sep 17				0.00	-2,049,595.42	-2,046,489.18	3,106.24
FX DEAL TRANSACTED ON 29 SEP 2017 USD / JPY EX.RATE 0.008886 WITH NORTHERN TRUST	-2,060,606.000	29 Sep 17				0.00	-18,310.48	-18,310.48	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 AUG 2017 JPY / USD EX.RATE 110.32 WITH NORTHERN TRUST	2,036,376.000	30 Aug 17				0.00	18,458.81	18,458.81	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 JPY / USD EX.RATE 113.4021 WITH NORTHERN TRUST	1,689,187,173.000	30 Jan 17				0.00	14,895,554.61	14,738,567.08	-156,987.53
FX DEAL TRANSACTED ON 30 JAN 2017 USD / JPY EX.RATE 0.0087804 WITH NORTHERN	-33,228,188.000	30 Jan 17				0.00	-291,756.85	-291,756.85	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / JPY EX.RATE 0.0087974 WITH NORTHERN	-18,564,733.000	30 Jan 17				0.00	-163,321.31	-163,321.31	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / JPY EX.RATE 0.0088075 WITH NORTHERN	-1,689,187,173.000	30 Jan 17				0.00	-14,877,463.21	-14,877,463.21	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 JPY / USD EX.RATE 112.33 WITH NORTHERN TRUST	234,290,745.000	30 Jun 17				0.00	2,085,736.18	2,085,736.18	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 JPY / USD EX.RATE 112.493 WITH NORTHERN TRUST	22,617,624.000	30 Jun 17				0.00	201,058.06	201,058.06	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	-1,750.000	30 Jun 17				0.00	-15.54	-15.54	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	-3,500.000	30 Jun 17				0.00	-31.08	-31.08	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	-15,200.000	30 Jun 17				0.00	-134.99	-134.99	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	-9,000.000	30 Jun 17				0.00	-79.93	-79.93	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	-3,900.000	30 Jun 17				0.00	-34.64	-34.64	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	-2,800.000	30 Jun 17				0.00	-24.87	-24.87	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	-5,000.000	30 Jun 17				0.00	-44.40	-44.40	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	-4,500.000	30 Jun 17				0.00	-39.96	-39.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	-30,000.000	30 Jun 17				0.00	-266.43	-266.43	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	-3,000.000	30 Jun 17				0.00	-26.64	-26.64	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	-2,500.000	30 Jun 17				0.00	-22.20	-22.20	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	-10,000.000	30 Jun 17				0.00	-88.81	-88.81	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	-6,000.000	30 Jun 17				0.00	-53.29	-53.29	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	-1,500.000	30 Jun 17				0.00	-13.32	-13.32	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	-2,000.000	30 Jun 17				0.00	-17.76	-17.76	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.0089 WITH NORTHERN TRUST	-320,000.000	30 Jun 17				0.00	-2,847.99	-2,847.99	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.0089 WITH NORTHERN TRUST	-534,600.000	30 Jun 17				0.00	-4,757.92	-4,757.92	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.0089309 WITH NORTHERN	-235,596,456.000	30 Jun 17				0.00	-2,104,081.40	-2,113,351.78	-9,270.38
FX DEAL TRANSACTED ON 30 MAR 2017 USD / JPY EX.RATE 0.008975 WITH NORTHERN TRUST	-3,000.000	30 Mar 17				0.00	-26.93	-26.93	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / JPY EX.RATE 0.008975 WITH NORTHERN TRUST	-70,500.000	30 Mar 17				0.00	-632.74	-632.74	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / JPY EX.RATE 0.008975 WITH NORTHERN TRUST	-4,186,000.000	30 Mar 17				0.00	-37,569.56	-37,569.56	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 JPY / USD EX.RATE 110.71 WITH NORTHERN TRUST	1,727,808.000	30 May 17				0.00	15,606.61	15,606.61	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 JPY / USD EX.RATE 110.71 WITH NORTHERN TRUST	1,720,002.000	30 May 17				0.00	15,536.10	15,536.10	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 MAY 2017 JPY / USD EX.RATE 110.733 WITH NORTHERN TRUST	8,539,041.000	30 May 17				0.00	77,113.79	77,113.79	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / JPY EX.RATE 0.0090245 WITH NORTHERN	-18,000.000	30 May 17				0.00	-162.44	-162.44	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / JPY EX.RATE 0.0090245 WITH NORTHERN	-3,253,500.000	30 May 17				0.00	-29,361.07	-29,361.07	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / JPY EX.RATE 0.0090245 WITH NORTHERN	-6,447,000.000	30 May 17				0.00	-58,180.67	-58,180.67	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / JPY EX.RATE 0.0090245 WITH NORTHERN	-450,000.000	30 May 17				0.00	-4,061.01	-4,061.01	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / JPY EX.RATE 0.0090326 WITH NORTHERN	-6,312,000.000	30 May 17				0.00	-57,013.82	-57,013.82	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 JPY / USD EX.RATE 112.3 WITH NORTHERN TRUST	1,537,963.000	30 Nov 17				0.00	13,695.13	13,695.13	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / JPY EX.RATE 0.0089047 WITH NORTHERN	-3,729,600.000	30 Nov 17				0.00	-33,211.04	-33,211.04	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 USD / JPY EX.RATE 0.0088141 WITH NORTHERN	-20,367,981.000	30 Oct 17				0.00	-179,524.75	-179,524.75	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 JPY / USD EX.RATE 111.55 WITH NORTHERN TRUST	2,260,303.000	31 Mar 17				0.00	20,262.69	20,262.69	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	-20,563,003.000	31 Mar 17				0.00	-184,338.89	-184,338.89	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	-20,594,026.000	31 Mar 17				0.00	-184,617.00	-184,617.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	-7,964,336.000	31 Mar 17				0.00	-71,397.01	-71,397.01	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	-29,210,787.000	31 Mar 17				0.00	-261,862.73	-261,862.73	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	-10,394,100.000	31 Mar 17				0.00	-93,178.84	-93,178.84	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	-9,946,064.000	31 Mar 17				0.00	-89,162.38	-89,162.38	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	-3,352,323.000	31 Mar 17				0.00	-30,052.20	-30,052.20	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	-17,295,227.000	31 Mar 17				0.00	-155,044.62	-155,044.62	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	-23,739,944.000	31 Mar 17				0.00	-212,818.86	-212,818.86	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	-29,659,333.000	31 Mar 17				0.00	-265,883.76	-265,883.76	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	-14,058,967.000	31 Mar 17				0.00	-126,032.87	-126,032.87	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	-14,993,420.000	31 Mar 17				0.00	-134,409.86	-134,409.86	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	-28,784,371.000	31 Mar 17				0.00	-258,040.08	-258,040.08	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	-46,031,573.000	31 Mar 17				0.00	-412,654.17	-412,654.17	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089694 WITH NORTHERN	-227,999,695.000	31 Mar 17				0.00	-2,045,023.72	-2,062,692.32	-17,668.60
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.008975 WITH NORTHERN TRUST	-3,644,850.000	31 Mar 17				0.00	-32,712.71	-32,712.71	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.008975 WITH NORTHERN TRUST	-36,000.000	31 Mar 17				0.00	-323.10	-323.10	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 JPY / USD EX.RATE 110.61 WITH NORTHERN TRUST	2,954,187.000	31 May 17				0.00	26,708.14	26,708.14	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / JPY EX.RATE 0.009031 WITH NORTHERN TRUST	-16,000.000	31 May 17				0.00	-144.50	-144.50	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / JPY EX.RATE 0.0090416 WITH NORTHERN	-315,801.000	31 May 17				0.00	-2,855.34	-2,855.34	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 OCT 2017 USD / JPY EX.RATE 0.0087947 WITH NORTHERN	-12,206,764.000	31 Oct 17				0.00	-107,354.68	-107,354.68	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / JPY EX.RATE 0.0088113 WITH NORTHERN	-379,299,000.000	31 Oct 17				0.00	-3,342,106.42	-3,342,106.42	0.00
Malaysian ringgit - MYR									
FX DEAL TRANSACTED ON 14 MAR 2017 MYR / USD EX.RATE 4.45 WITH NORTHERN TRUST	2,722,100.750	14 Mar 17				0.00	611,708.03	615,094.51	3,386.48
FX DEAL TRANSACTED ON 20 MAR 2017 MYR / USD EX.RATE 4.4335 WITH NORTHERN TRUST	2,722,100.750	20 Mar 17				0.00	613,984.61	613,984.61	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / MYR EX.RATE 0.2255554 WITH NORTHERN	-2,722,100.750	20 Mar 17				0.00	-613,984.61	-613,984.61	0.00
Mexican peso - MXN									
FX DEAL TRANSACTED ON 01 FEB 2017 MXN / USD EX.RATE 20.8865 WITH NORTHERN TRUST	8,919,600.000	1 Feb 17				0.00	427,050.97	454,542.44	27,491.47
FX DEAL TRANSACTED ON 01 MAR 2017 USD / MXN EX.RATE 0.0501459 WITH NORTHERN	-74,615.920	1 Mar 17				0.00	-3,741.68	-3,741.68	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 MXN / USD EX.RATE 19.1406 WITH NORTHERN TRUST	3,207,221.130	1 Nov 17				0.00	167,561.16	167,561.16	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 MXN / USD EX.RATE 18.2652 WITH NORTHERN TRUST	2,216,814.360	4 Oct 17				0.00	121,368.20	121,368.20	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / MXN EX.RATE 0.0540634 WITH NORTHERN	-2,972,803.670	5 Oct 17				0.00	-160,719.89	-160,719.89	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / MXN EX.RATE 0.0485427 WITH NORTHERN	-1,841,360.220	6 Feb 17				0.00	-89,384.68	-89,752.84	-368.16
FX DEAL TRANSACTED ON 06 NOV 2017 USD / MXN EX.RATE 0.0523944 WITH NORTHERN	-194,446.000	6 Nov 17				0.00	-10,187.89	-10,187.89	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 USD / MXN EX.RATE 0.0538202 WITH NORTHERN	-3,344,980.600	6 Oct 17				0.00	-180,027.37	-180,027.37	0.00

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NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 MAR 2017 MXN / USD EX.RATE 19.5459 WITH NORTHERN TRUST	6,727,491.000	7 Mar 17				0.00	344,189.37	342,832.66	-1,356.71
FX DEAL TRANSACTED ON 07 MAR 2017 USD / MXN EX.RATE 0.0504724 WITH NORTHERN	-6,727,491.000	7 Mar 17				0.00	-339,552.76	-370,962.13	-31,409.37
FX DEAL TRANSACTED ON 08 FEB 2017 USD / MXN EX.RATE 0.0488043 WITH NORTHERN	-1,868,256.170	8 Feb 17				0.00	-91,178.92	-91,178.92	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / MXN EX.RATE 0.0508233 WITH NORTHERN	-373,858.020	8 Mar 17				0.00	-19,000.71	-19,000.71	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / MXN EX.RATE 0.0508233 WITH NORTHERN	-538,939.570	8 Mar 17				0.00	-27,390.71	-27,390.71	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / MXN EX.RATE 0.0520923 WITH NORTHERN	-220,932.000	8 May 17				0.00	-11,508.85	-11,508.85	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / MXN EX.RATE 0.049128 WITH NORTHERN TRUST	-1,753,006.410	9 Feb 17				0.00	-86,121.66	-86,121.66	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 USD / MXN EX.RATE 0.0535335 WITH NORTHERN	-3,936,520.060	9 Oct 17				0.00	-210,735.61	-210,735.61	0.00
FX DEAL TRANSACTED ON 10 OCT 2017 USD / MXN EX.RATE 0.0530718 WITH NORTHERN	-1,686,222.230	10 Oct 17				0.00	-89,490.84	-89,490.84	0.00
FX DEAL TRANSACTED ON 11 JAN 2017 MXN / USD EX.RATE 21.8955 WITH NORTHERN TRUST	4,458,838.080	11 Jan 17				0.00	203,641.76	203,641.76	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 MXN / USD EX.RATE 18.7061 WITH NORTHERN TRUST	6,919,154.260	11 Oct 17				0.00	369,887.59	369,887.59	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 MXN / USD EX.RATE 21.768 WITH NORTHERN TRUST	2,359,600.850	12 Jan 17				0.00	108,397.69	108,397.69	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 MXN / USD EX.RATE 18.186 WITH NORTHERN TRUST	6,727,491.000	12 Jun 17				0.00	369,926.92	370,962.13	1,035.21
FX DEAL TRANSACTED ON 12 OCT 2017 MXN / USD EX.RATE 18.8771 WITH NORTHERN TRUST	419,039.080	12 Oct 17				0.00	22,198.28	22,198.28	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 MXN / USD EX.RATE 18.9426 WITH NORTHERN TRUST	752,547.530	13 Oct 17				0.00	39,727.78	39,727.78	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 JUN 2017 USD / MXN EX.RATE 0.0554069 WITH NORTHERN	-12,123,258.240	15 Jun 17				0.00	-671,711.92	-676,106.09	-4,394.17
FX DEAL TRANSACTED ON 16 FEB 2017 MXN / USD EX.RATE 20.3725 WITH NORTHERN TRUST	16,766,884.760	16 Feb 17				0.00	823,015.57	823,015.57	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / MXN EX.RATE 0.0557258 WITH NORTHERN	-824,698.630	16 Jun 17				0.00	-45,957.01	-45,957.01	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / MXN EX.RATE 0.0557734 WITH NORTHERN	-6,569,491.580	16 Jun 17				0.00	-366,402.76	-362,249.85	4,152.91
FX DEAL TRANSACTED ON 16 OCT 2017 MXN / USD EX.RATE 19.0246 WITH NORTHERN TRUST	172,174.180	16 Oct 17				0.00	9,050.08	9,050.08	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 MXN / USD EX.RATE 18.7876 WITH NORTHERN TRUST	945,124.560	17 Oct 17				0.00	50,305.76	50,305.76	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / MXN EX.RATE 0.0555769 WITH NORTHERN	-1,917,555.940	19 Jun 17				0.00	-106,571.74	-105,718.91	852.83
FX DEAL TRANSACTED ON 22 FEB 2017 USD / MXN EX.RATE 0.0502449 WITH NORTHERN	-77,913.990	22 Feb 17				0.00	-3,914.78	-3,914.78	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / MXN EX.RATE 0.0502449 WITH NORTHERN	-280,026.180	22 Feb 17				0.00	-14,069.90	-14,069.90	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 MXN / USD EX.RATE 19.1781 WITH NORTHERN TRUST	59,505.920	24 Oct 17				0.00	3,102.81	3,102.81	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 MXN / USD EX.RATE 19.0376 WITH NORTHERN TRUST	59,620.510	25 Oct 17				0.00	3,131.72	3,131.72	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / MXN EX.RATE 0.0469759 WITH NORTHERN	-774,186.740	26 Jan 17				0.00	-36,368.14	-36,368.14	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 MXN / USD EX.RATE 19.1966 WITH NORTHERN TRUST	4,673,830.100	26 Oct 17				0.00	243,471.77	243,471.77	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / MXN EX.RATE 0.0522903 WITH NORTHERN	-248,047.000	27 Apr 17				0.00	-12,970.46	-12,970.46	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / MXN EX.RATE 0.0522903 WITH NORTHERN	-133,945.380	27 Apr 17				0.00	-7,004.05	-7,004.05	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 APR 2017 USD / MXN EX.RATE 0.0522903 WITH NORTHERN	-132,526.500	27 Apr 17				0.00	-6,929.85	-6,929.85	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / MXN EX.RATE 0.0522903 WITH NORTHERN	-71,564.310	27 Apr 17				0.00	-3,742.12	-3,742.12	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / MXN EX.RATE 0.0522903 WITH NORTHERN	-632,151.400	27 Apr 17				0.00	-33,055.40	-33,055.40	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / MXN EX.RATE 0.0522903 WITH NORTHERN	-1,145,028.960	27 Apr 17				0.00	-59,873.93	-59,873.93	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / MXN EX.RATE 0.0522903 WITH NORTHERN	-2,143,126.080	27 Apr 17				0.00	-112,064.74	-112,064.74	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / MXN EX.RATE 0.0522903 WITH NORTHERN	-1,183,184.190	27 Apr 17				0.00	-61,869.07	-61,869.07	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 MXN / USD EX.RATE 20.8917 WITH NORTHERN TRUST	3,682,897.680	27 Jan 17				0.00	176,285.21	177,397.14	1,111.93
FX DEAL TRANSACTED ON 27 JAN 2017 USD / MXN EX.RATE 0.0478194 WITH NORTHERN	-493,191.470	27 Jan 17				0.00	-23,584.14	-23,584.14	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 MXN / USD EX.RATE 19.1536 WITH NORTHERN TRUST	299,471.690	27 Oct 17				0.00	15,635.27	15,635.27	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 MXN / USD EX.RATE 18.1577 WITH NORTHERN TRUST	2,689,662.930	28 Sep 17				0.00	148,127.95	148,127.95	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 MXN / USD EX.RATE 19.643 WITH NORTHERN TRUST	9,905,670.250	29 Dec 17				0.00	504,285.00	506,180.68	1,895.68
FX DEAL TRANSACTED ON 29 SEP 2017 MXN / USD EX.RATE 18.2057 WITH NORTHERN TRUST	2,556,965.400	29 Sep 17				0.00	140,448.62	140,448.62	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / MXN EX.RATE 0.0551116 WITH NORTHERN	-1,192,760.710	30 Jun 17				0.00	-65,734.95	-65,734.95	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / MXN EX.RATE 0.0551116 WITH NORTHERN	-540,539.020	30 Jun 17				0.00	-29,789.97	-29,789.97	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / MXN EX.RATE 0.0551116 WITH NORTHERN	-754,201.170	30 Jun 17				0.00	-41,565.23	-41,565.23	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 JUN 2017 USD / MXN EX.RATE 0.0551116 WITH NORTHERN	-1,664,230.500	30 Jun 17				0.00	-91,718.41	-91,718.41	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / MXN EX.RATE 0.053559 WITH NORTHERN TRUST	-458,565.050	30 Nov 17				0.00	-24,560.28	-24,560.28	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / MXN EX.RATE 0.053559 WITH NORTHERN TRUST	-198,298.400	30 Nov 17				0.00	-10,620.66	-10,620.66	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 MXN / USD EX.RATE 19.2496 WITH NORTHERN TRUST	756,363.670	30 Oct 17				0.00	39,292.44	39,292.44	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / MXN EX.RATE 0.0559178 WITH NORTHERN	-167,314.270	31 Aug 17				0.00	-9,355.84	-9,355.84	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / MXN EX.RATE 0.0559178 WITH NORTHERN	-12,393.650	31 Aug 17				0.00	-693.03	-693.03	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / MXN EX.RATE 0.0559178 WITH NORTHERN	-304,204.950	31 Aug 17				0.00	-17,010.47	-17,010.47	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / MXN EX.RATE 0.0559178 WITH NORTHERN	-22,533.700	31 Aug 17				0.00	-1,260.03	-1,260.03	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 MXN / USD EX.RATE 18.7292 WITH NORTHERN TRUST	19,841,848.220	31 Mar 17				0.00	1,059,407.14	1,051,480.00	-7,927.14
FX DEAL TRANSACTED ON 31 MAY 2017 USD / MXN EX.RATE 0.0535877 WITH NORTHERN	-98,359.900	31 May 17				0.00	-5,270.88	-5,270.88	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 MXN / USD EX.RATE 19.1656 WITH NORTHERN TRUST	1,509,313.940	31 Oct 17				0.00	78,751.20	78,751.20	0.00
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 01 NOV 2017 ILS / USD EX.RATE 3.513715 WITH NORTHERN TRUST	1,000.000	1 Nov 17				0.00	284.60	284.60	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / ILS EX.RATE 0.2741529 WITH NORTHERN	-2,177.180	4 Apr 17				0.00	-596.88	-596.88	0.00
FX DEAL TRANSACTED ON 05 APR 2017 ILS / USD EX.RATE 3.65267 WITH NORTHERN TRUST	99,000.000	5 Apr 17				0.00	27,103.46	27,103.46	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 APR 2017 USD / ILS EX.RATE 0.273523 WITH NORTHERN TRUST	-4,832.970	5 Apr 17				0.00	-1,321.93	-1,321.93	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / ILS EX.RATE 0.2837523 WITH NORTHERN	-1,610.170	5 Jul 17				0.00	-456.89	-456.89	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / ILS EX.RATE 0.2743085 WITH NORTHERN	-1,000.000	6 Apr 17				0.00	-274.31	-274.31	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / ILS EX.RATE 0.2743559 WITH NORTHERN	-1,301.540	6 Apr 17				0.00	-357.09	-357.09	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 USD / ILS EX.RATE 0.2833343 WITH NORTHERN	-1,301.540	7 Sep 17				0.00	-368.77	-368.77	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 ILS / USD EX.RATE 3.60897 WITH NORTHERN TRUST	587,000.000	8 Aug 17				0.00	162,650.29	162,650.29	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 ILS / USD EX.RATE 3.596598 WITH NORTHERN TRUST	2,000.000	9 Aug 17				0.00	556.08	556.08	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 ILS / USD EX.RATE 3.7465 WITH NORTHERN TRUST	504,907.000	9 Feb 17				0.00	134,767.65	134,767.65	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / ILS EX.RATE 0.2668638 WITH NORTHERN	-61,000.000	9 Feb 17				0.00	-16,278.69	-16,278.69	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / ILS EX.RATE 0.2830135 WITH NORTHERN	-1,214.770	9 Jun 17				0.00	-343.80	-343.80	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 ILS / USD EX.RATE 3.748412 WITH NORTHERN TRUST	4,000.000	10 Feb 17				0.00	1,067.12	1,067.12	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / ILS EX.RATE 0.2732166 WITH NORTHERN	-4,099.500	11 Apr 17				0.00	-1,120.05	-1,120.05	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 ILS / USD EX.RATE 3.50991 WITH NORTHERN TRUST	1,469,486.000	11 Sep 17				0.00	418,667.72	419,445.68	777.96
FX DEAL TRANSACTED ON 11 SEP 2017 USD / ILS EX.RATE 0.2839376 WITH NORTHERN	-1,469,486.000	11 Sep 17				0.00	-417,242.40	-418,245.88	-1,003.48
FX DEAL TRANSACTED ON 12 DEC 2017 USD / ILS EX.RATE 0.282089 WITH NORTHERN TRUST	-1,469,486.000	12 Dec 17				0.00	-414,525.89	-419,445.68	-4,919.79

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 SEP 2017 ILS / USD EX.RATE 3.537 WITH NORTHERN TRUST	155,000.000	12 Sep 17				0.00	43,822.45	43,822.45	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / ILS EX.RATE 0.2821989 WITH NORTHERN	-333,890.110	12 Sep 17				0.00	-94,223.42	-94,223.42	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 ILS / USD EX.RATE 3.5239 WITH NORTHERN TRUST	12,973.200	13 Dec 17				0.00	3,681.49	3,681.49	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 ILS / USD EX.RATE 3.7493 WITH NORTHERN TRUST	787,679.000	13 Feb 17				0.00	210,086.95	210,086.95	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 ILS / USD EX.RATE 3.534152 WITH NORTHERN TRUST	1,469,486.000	13 Jul 17				0.00	415,795.93	418,245.88	2,449.95
FX DEAL TRANSACTED ON 13 JUL 2017 USD / ILS EX.RATE 0.2821272 WITH NORTHERN	-3,998.920	13 Jul 17				0.00	-1,128.20	-1,128.20	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / ILS EX.RATE 0.2822467 WITH NORTHERN	-1,469,486.000	13 Jul 17				0.00	-414,757.55	-414,757.55	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 ILS / USD EX.RATE 3.749 WITH NORTHERN TRUST	407,295.000	14 Feb 17				0.00	108,640.97	108,640.97	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / ILS EX.RATE 0.2839296 WITH NORTHERN	-2,213.730	14 Sep 17				0.00	-628.54	-628.54	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 ILS / USD EX.RATE 3.7395 WITH NORTHERN TRUST	1,882,633.000	15 Feb 17				0.00	503,445.11	503,445.11	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / ILS EX.RATE 0.2837362 WITH NORTHERN	-1,024.870	16 Jun 17				0.00	-290.79	-290.79	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 ILS / USD EX.RATE 3.6005 WITH NORTHERN TRUST	77,000.000	16 May 17				0.00	21,385.92	21,385.92	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / ILS EX.RATE 0.2846732 WITH NORTHERN	-1,741.750	19 Sep 17				0.00	-495.83	-495.83	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / ILS EX.RATE 0.2766791 WITH NORTHERN	-622,000.000	23 Aug 17				0.00	-172,094.42	-173,420.88	-1,326.46
FX DEAL TRANSACTED ON 23 MAY 2017 USD / ILS EX.RATE 0.2777778 WITH NORTHERN	-493.730	23 May 17				0.00	-137.15	-137.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 APR 2017 USD / ILS EX.RATE 0.273651 WITH NORTHERN TRUST	-5,000.000	24 Apr 17				0.00	-1,368.25	-1,368.25	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 ILS / USD EX.RATE 3.59238 WITH NORTHERN TRUST	3,000.000	24 Aug 17				0.00	835.10	835.10	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / ILS EX.RATE 0.2741153 WITH NORTHERN	-1,610.170	25 Apr 17				0.00	-441.37	-441.37	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / ILS EX.RATE 0.2744999 WITH NORTHERN	-1,000.000	25 Apr 17				0.00	-274.50	-274.50	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 ILS / USD EX.RATE 3.78215 WITH NORTHERN TRUST	29,000.000	25 Jan 17				0.00	7,667.60	7,667.60	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / ILS EX.RATE 0.2837846 WITH NORTHERN	-2,442,771.000	26 Jun 17				0.00	-693,220.67	-693,220.67	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / ILS EX.RATE 0.2832861 WITH NORTHERN	-5,427.110	26 Sep 17				0.00	-1,537.42	-1,537.42	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 ILS / USD EX.RATE 3.66592 WITH NORTHERN TRUST	53,000.000	27 Feb 17				0.00	14,457.49	14,457.49	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 ILS / USD EX.RATE 3.5177 WITH NORTHERN TRUST	66,000.000	27 Jun 17				0.00	18,762.26	18,762.26	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 ILS / USD EX.RATE 3.637752 WITH NORTHERN TRUST	1,000.000	28 Feb 17				0.00	274.90	274.90	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 ILS / USD EX.RATE 3.50812 WITH NORTHERN TRUST	1,000.000	28 Jun 17				0.00	285.05	285.05	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 ILS / USD EX.RATE 3.508223 WITH NORTHERN TRUST	6,000.000	28 Jun 17				0.00	1,710.27	1,710.27	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / ILS EX.RATE 0.2848191 WITH NORTHERN	-30,698.020	28 Nov 17				0.00	-8,743.38	-8,743.38	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / ILS EX.RATE 0.2857976 WITH NORTHERN	-1,443,990.060	28 Nov 17				0.00	-412,688.86	-412,688.86	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 ILS / USD EX.RATE 3.527 WITH NORTHERN TRUST	59,000.000	28 Sep 17				0.00	16,728.10	16,728.10	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 SEP 2017 ILS / USD EX.RATE 3.526437 WITH NORTHERN TRUST	1,000.000	29 Sep 17				0.00	283.57	283.57	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / ILS EX.RATE 0.2839457 WITH NORTHERN	-375,000.000	31 Oct 17				0.00	-106,479.64	-106,479.64	0.00
New Taiwan dollar - TWD									
FX DEAL TRANSACTED ON 01 FEB 2017 TWD / USD EX.RATE 31.09 WITH NORTHERN TRUST	31,458,654.000	1 Feb 17				0.00	1,011,857.64	1,034,381.81	22,524.17
FX DEAL TRANSACTED ON 02 MAY 2017 TWD / USD EX.RATE 29.919 WITH NORTHERN TRUST	33,886,020.000	2 May 17				0.00	1,132,592.00	1,113,755.79	-18,836.21
FX DEAL TRANSACTED ON 14 MAR 2017 TWD / USD EX.RATE 30.94 WITH NORTHERN TRUST	51,743,080.000	14 Mar 17				0.00	1,672,368.46	1,701,347.45	28,978.99
FX DEAL TRANSACTED ON 14 MAR 2017 USD / TWD EX.RATE 0.0324097 WITH NORTHERN	-51,743,080.000	14 Mar 17				0.00	-1,676,975.53	-1,700,676.42	-23,700.89
FX DEAL TRANSACTED ON 15 JUN 2017 TWD / USD EX.RATE 30.41 WITH NORTHERN TRUST	17,857,060.000	15 Jun 17				0.00	587,210.13	586,920.62	-289.51
FX DEAL TRANSACTED ON 15 JUN 2017 USD / TWD EX.RATE 0.0329272 WITH NORTHERN	-17,857,060.000	15 Jun 17				0.00	-587,983.54	-590,999.84	-3,016.30
FX DEAL TRANSACTED ON 20 MAR 2017 TWD / USD EX.RATE 30.499 WITH NORTHERN TRUST	83,201,734.000	20 Mar 17				0.00	2,728,015.15	2,728,015.15	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / TWD EX.RATE 0.032788 WITH NORTHERN TRUST	-51,743,080.000	20 Mar 17				0.00	-1,696,550.05	-1,696,550.05	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / TWD EX.RATE 0.032788 WITH NORTHERN TRUST	-31,458,654.000	20 Mar 17				0.00	-1,031,465.10	-1,031,465.10	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 TWD / USD EX.RATE 30.445 WITH NORTHERN TRUST	51,743,080.000	21 Jun 17				0.00	1,699,559.21	1,699,559.21	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / TWD EX.RATE 0.0328461 WITH NORTHERN	-17,857,060.000	21 Jun 17				0.00	-586,535.06	-586,535.06	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / TWD EX.RATE 0.0328461 WITH NORTHERN	-33,886,020.000	21 Jun 17				0.00	-1,113,024.14	-1,113,024.14	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 SEP 2017 TWD / USD EX.RATE 30.18 WITH NORTHERN TRUST	17,857,060.000	21 Sep 17				0.00	591,685.22	590,999.84	-685.38
FX DEAL TRANSACTED ON 25 SEP 2017 TWD / USD EX.RATE 30.189 WITH NORTHERN TRUST	17,857,060.000	25 Sep 17				0.00	591,508.83	591,508.83	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / TWD EX.RATE 0.0331246 WITH NORTHERN	-17,857,060.000	25 Sep 17				0.00	-591,508.83	-591,508.83	0.00
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 08 JUN 2017 USD / NZD EX.RATE 0.7215 WITH NORTHERN TRUST	-14,024.380	8 Jun 17				0.00	-10,118.59	-10,118.59	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / NZD EX.RATE 0.7215 WITH NORTHERN TRUST	-79,471.570	8 Jun 17				0.00	-57,338.74	-57,338.74	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 NZD / USD EX.RATE 1.4452956 WITH NORTHERN	31,800.000	11 Dec 17				0.00	22,002.42	22,002.42	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / NZD EX.RATE 0.6858 WITH NORTHERN TRUST	-188,502.820	12 May 17				0.00	-129,275.23	-129,275.23	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 NZD / USD EX.RATE 1.4307441 WITH NORTHERN	64,114.000	14 Dec 17				0.00	44,811.65	44,811.65	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / NZD EX.RATE 0.7197 WITH NORTHERN TRUST	-458,552.320	14 Sep 17				0.00	-330,020.10	-330,020.10	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / NZD EX.RATE 0.7291 WITH NORTHERN TRUST	-347,771.850	15 Sep 17				0.00	-253,560.46	-253,560.46	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / NZD EX.RATE 0.7343 WITH NORTHERN TRUST	-9,397.570	20 Sep 17				0.00	-6,900.64	-6,900.64	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / NZD EX.RATE 0.7343 WITH NORTHERN TRUST	-53,253.090	20 Sep 17				0.00	-39,103.74	-39,103.74	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / NZD EX.RATE 0.7055 WITH NORTHERN TRUST	-47,791.060	22 Mar 17				0.00	-33,716.59	-33,716.59	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / NZD EX.RATE 0.7055 WITH NORTHERN TRUST	-8,433.720	22 Mar 17				0.00	-5,949.99	-5,949.99	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 NOV 2017 USD / NZD EX.RATE 0.689 WITH NORTHERN TRUST	-403,112.910	29 Nov 17				0.00	-277,744.79	-277,744.79	0.00
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 01 JUN 2017 USD / NOK EX.RATE 0.1183964 WITH NORTHERN	-73,330.730	1 Jun 17				0.00	-8,682.10	-8,682.10	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / NOK EX.RATE 0.1183964 WITH NORTHERN	-3,860.020	1 Jun 17				0.00	-457.01	-457.01	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / NOK EX.RATE 0.1162588 WITH NORTHERN	-819,203.620	1 May 17				0.00	-95,239.62	-95,239.62	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / NOK EX.RATE 0.1227768 WITH NORTHERN	-9,000.000	1 Nov 17				0.00	-1,104.99	-1,104.99	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / NOK EX.RATE 0.1177648 WITH NORTHERN	-271.600	2 Mar 17				0.00	-31.98	-31.98	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 NOK / USD EX.RATE 8.327 WITH NORTHERN TRUST	116,880.310	4 Dec 17				0.00	14,036.30	14,036.30	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 NOK / USD EX.RATE 8.3365 WITH NORTHERN TRUST	118,031.630	4 Dec 17				0.00	14,158.42	14,158.42	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / NOK EX.RATE 0.1152034 WITH NORTHERN	-2,980,091.110	4 May 17				0.00	-343,316.60	-343,316.60	0.00
FX DEAL TRANSACTED ON 05 APR 2017 NOK / USD EX.RATE 8.58893 WITH NORTHERN TRUST	587,000.000	5 Apr 17				0.00	68,343.79	68,343.79	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 NOK / USD EX.RATE 8.2831 WITH NORTHERN TRUST	110,969.370	5 Dec 17				0.00	13,397.08	13,397.08	0.00
FX DEAL TRANSACTED ON 06 APR 2017 NOK / USD EX.RATE 8.591598 WITH NORTHERN TRUST	16,000.000	6 Apr 17				0.00	1,862.28	1,862.28	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 NOK / USD EX.RATE 8.2803 WITH NORTHERN TRUST	118,431.230	6 Dec 17				0.00	14,302.77	14,302.77	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 NOK / USD EX.RATE 8.51222 WITH NORTHERN TRUST	170,000.000	6 Jan 17				0.00	19,971.29	19,971.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 DEC 2017 NOK / USD EX.RATE 8.3143 WITH NORTHERN TRUST	118,618.360	7 Dec 17				0.00	14,266.79	14,266.79	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / NOK EX.RATE 0.1258766 WITH NORTHERN	-180,000.000	8 Aug 17				0.00	-22,657.78	-22,657.78	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 NOK / USD EX.RATE 8.3039 WITH NORTHERN TRUST	114,433.590	8 Dec 17				0.00	13,780.70	13,780.70	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / NOK EX.RATE 0.115635 WITH NORTHERN TRUST	-65,621.250	8 May 17				0.00	-7,588.11	-7,588.11	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / NOK EX.RATE 0.115635 WITH NORTHERN TRUST	-1,246,799.480	8 May 17				0.00	-144,173.67	-144,173.67	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / NOK EX.RATE 0.1156551 WITH NORTHERN	-1,291,435.600	8 May 17				0.00	-149,361.08	-149,361.08	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / NOK EX.RATE 8.6479 WITH NORTHERN TRUST	-4.280	8 May 17				0.00	-0.49	-0.49	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 NOK / USD EX.RATE 7.962095 WITH NORTHERN TRUST	9,000.000	9 Aug 17				0.00	1,130.36	1,130.36	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / NOK EX.RATE 0.1200931 WITH NORTHERN	-71,000.000	9 Feb 17				0.00	-8,526.61	-8,526.61	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 USD / NOK EX.RATE 0.1169584 WITH NORTHERN	-3,000.000	9 Jan 17				0.00	-350.88	-350.88	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 NOK / USD EX.RATE 8.5014 WITH NORTHERN TRUST	360,000.000	9 Jun 17				0.00	42,345.97	42,345.97	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / NOK EX.RATE 0.1156738 WITH NORTHERN	-358.480	10 Apr 17				0.00	-41.47	-41.47	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 NOK / USD EX.RATE 8.371078 WITH NORTHERN TRUST	6,000.000	10 Feb 17				0.00	716.75	716.75	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / NOK EX.RATE 0.1159851 WITH NORTHERN	-267,207.180	10 May 17				0.00	-30,992.04	-30,992.04	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 NOK / USD EX.RATE 8.3616 WITH NORTHERN TRUST	121,992.900	11 Dec 17				0.00	14,589.66	14,589.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 DEC 2017 NOK / USD EX.RATE 8.37586 WITH NORTHERN TRUST	5,723,666.710	11 Dec 17				0.00	683,352.72	683,352.72	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / NOK EX.RATE 0.1163376 WITH NORTHERN	-365,700.000	11 May 17				0.00	-42,544.68	-42,544.68	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 NOK / USD EX.RATE 7.844 WITH NORTHERN TRUST	5,991,805.000	11 Sep 17				0.00	763,871.11	766,877.42	3,006.31
FX DEAL TRANSACTED ON 11 SEP 2017 USD / NOK EX.RATE 0.127705 WITH NORTHERN TRUST	-5,991,805.000	11 Sep 17				0.00	-765,183.16	-715,751.34	49,431.82
FX DEAL TRANSACTED ON 12 DEC 2017 NOK / USD EX.RATE 8.3463 WITH NORTHERN TRUST	119,946.320	12 Dec 17				0.00	14,371.20	14,371.20	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 NOK / USD EX.RATE 8.3815 WITH NORTHERN TRUST	5,991,805.000	12 Dec 17				0.00	714,884.57	715,751.34	866.77
FX DEAL TRANSACTED ON 12 DEC 2017 USD / NOK EX.RATE 0.1196403 WITH NORTHERN	-5,991,805.000	12 Dec 17				0.00	-716,861.14	-734,184.18	-17,323.04
FX DEAL TRANSACTED ON 12 JUN 2017 NOK / USD EX.RATE 8.475139 WITH NORTHERN TRUST	2,000.000	12 Jun 17				0.00	235.98	235.98	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 NOK / USD EX.RATE 7.83152 WITH NORTHERN TRUST	221,000.000	12 Sep 17				0.00	28,219.30	28,219.30	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 NOK / USD EX.RATE 8.3261 WITH NORTHERN TRUST	123,066.990	13 Dec 17				0.00	14,780.87	14,780.87	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 NOK / USD EX.RATE 7.87802 WITH NORTHERN TRUST	330,000.000	13 Oct 17				0.00	41,888.70	41,888.70	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / NOK EX.RATE 0.126807 WITH NORTHERN TRUST	-3,192,852.980	13 Oct 17				0.00	-404,876.11	-404,876.11	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / NOK EX.RATE 0.126844 WITH NORTHERN TRUST	-5,300,000.000	13 Oct 17				0.00	-672,273.17	-672,273.17	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 NOK / USD EX.RATE 7.893361 WITH NORTHERN TRUST	10,000.000	13 Sep 17				0.00	1,266.89	1,266.89	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 NOK / USD EX.RATE 8.2876 WITH NORTHERN TRUST	1,328,332.100	14 Dec 17				0.00	160,279.47	160,279.47	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 DEC 2017 NOK / USD EX.RATE 8.3846 WITH NORTHERN TRUST	166,610.330	15 Dec 17				0.00	19,870.99	19,870.99	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / NOK EX.RATE 0.1179273 WITH NORTHERN	-472,000.000	16 May 17				0.00	-55,661.69	-55,661.69	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 NOK / USD EX.RATE 7.890386 WITH NORTHERN TRUST	5,000.000	16 Oct 17				0.00	633.68	633.68	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 NOK / USD EX.RATE 8.45411 WITH NORTHERN TRUST	224,000.000	17 Mar 17				0.00	26,495.99	26,495.99	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / NOK EX.RATE 0.1190225 WITH NORTHERN	-13,000.000	17 May 17				0.00	-1,547.29	-1,547.29	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / NOK EX.RATE 0.126175 WITH NORTHERN TRUST	-67,689.900	17 Nov 17				0.00	-8,540.77	-8,540.77	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / NOK EX.RATE 0.126175 WITH NORTHERN TRUST	-3,563.100	17 Nov 17				0.00	-449.57	-449.57	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 NOK / USD EX.RATE 7.9048 WITH NORTHERN TRUST	1,500,883.000	18 Aug 17				0.00	189,869.83	189,869.83	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 NOK / USD EX.RATE 8.3539 WITH NORTHERN TRUST	171,787.260	18 Dec 17				0.00	20,563.72	20,563.72	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 NOK / USD EX.RATE 8.3488 WITH NORTHERN TRUST	173,191.730	19 Dec 17				0.00	20,744.51	20,744.51	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 NOK / USD EX.RATE 8.3955 WITH NORTHERN TRUST	173,624.980	20 Dec 17				0.00	20,680.72	20,680.72	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 NOK / USD EX.RATE 8.478075 WITH NORTHERN TRUST	12,000.000	20 Mar 17				0.00	1,415.42	1,415.42	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 NOK / USD EX.RATE 7.8995 WITH NORTHERN TRUST	1,260,111.000	21 Aug 17				0.00	159,517.82	159,517.82	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 NOK / USD EX.RATE 8.3598 WITH NORTHERN TRUST	221,640.600	21 Dec 17				0.00	26,512.67	26,512.67	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 NOK / USD EX.RATE 8.0116 WITH NORTHERN TRUST	162,000.000	21 Jul 17				0.00	20,220.68	20,220.68	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 AUG 2017 NOK / USD EX.RATE 7.922 WITH NORTHERN TRUST	1,671,579.000	22 Aug 17				0.00	211,004.67	211,004.67	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 USD / NOK EX.RATE 0.1263019 WITH NORTHERN	-5,991,805.000	22 Aug 17				0.00	-756,776.48	-766,877.42	-10,100.94
FX DEAL TRANSACTED ON 22 DEC 2017 NOK / USD EX.RATE 8.316 WITH NORTHERN TRUST	124,178.130	22 Dec 17				0.00	14,932.44	14,932.44	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 NOK / USD EX.RATE 7.8704 WITH NORTHERN TRUST	763,872.000	23 Aug 17				0.00	97,056.31	97,056.31	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / NOK EX.RATE 0.1267858 WITH NORTHERN	-311,000.000	23 Aug 17				0.00	-39,430.38	-39,430.38	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / NOK EX.RATE 0.1168836 WITH NORTHERN	-72,000.000	24 Apr 17				0.00	-8,415.62	-8,415.62	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 NOK / USD EX.RATE 7.839713 WITH NORTHERN TRUST	2,000.000	24 Aug 17				0.00	255.11	255.11	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 USD / NOK EX.RATE 0.1199141 WITH NORTHERN	-80,091.450	24 Feb 17				0.00	-9,604.10	-9,604.10	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / NOK EX.RATE 0.1190816 WITH NORTHERN	-600,000.000	24 May 17				0.00	-71,448.99	-71,448.99	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / NOK EX.RATE 0.1190816 WITH NORTHERN	-36,930.000	24 May 17				0.00	-4,397.69	-4,397.69	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / NOK EX.RATE 0.1190816 WITH NORTHERN	-101,595.000	24 May 17				0.00	-12,098.10	-12,098.10	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / NOK EX.RATE 0.1192265 WITH NORTHERN	-915,555.000	24 May 17				0.00	-109,158.38	-109,158.38	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / NOK EX.RATE 0.1192265 WITH NORTHERN	-48,187.500	24 May 17				0.00	-5,745.22	-5,745.22	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / NOK EX.RATE 8.3874 WITH NORTHERN TRUST	-7.500	24 May 17				0.00	-0.89	-0.89	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 USD / NOK EX.RATE 0.1285909 WITH NORTHERN	-67,125.820	25 Aug 17				0.00	-8,631.77	-8,631.77	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 AUG 2017 USD / NOK EX.RATE 0.1285909 WITH NORTHERN	-3,533.410	25 Aug 17				0.00	-454.36	-454.36	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / NOK EX.RATE 0.1200953 WITH NORTHERN	-182,000.000	25 Jan 17				0.00	-21,857.35	-21,857.35	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 NOK / USD EX.RATE 8.352858 WITH NORTHERN TRUST	5,000.000	26 Jan 17				0.00	598.60	598.60	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 NOK / USD EX.RATE 8.2655 WITH NORTHERN TRUST	123,866.940	27 Dec 17				0.00	14,986.02	14,986.02	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 NOK / USD EX.RATE 8.34065 WITH NORTHERN TRUST	53,000.000	27 Feb 17				0.00	6,354.42	6,354.42	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / NOK EX.RATE 0.1184102 WITH NORTHERN	-110,000.000	27 Jun 17				0.00	-13,025.12	-13,025.12	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 NOK / USD EX.RATE 8.2388 WITH NORTHERN TRUST	107,707.880	28 Dec 17				0.00	13,073.25	13,168.27	95.02
FX DEAL TRANSACTED ON 28 JUN 2017 NOK / USD EX.RATE 8.437677 WITH NORTHERN TRUST	9,000.000	28 Jun 17				0.00	1,066.64	1,066.64	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / NOK EX.RATE 0.1212724 WITH NORTHERN	-189,583.140	28 Nov 17				0.00	-22,991.20	-22,991.20	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / NOK EX.RATE 0.1258549 WITH NORTHERN	-228,000.000	28 Sep 17				0.00	-28,694.91	-28,694.91	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 NOK / USD EX.RATE 7.969621 WITH NORTHERN TRUST	6,000.000	29 Sep 17				0.00	752.86	752.86	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / NOK EX.RATE 0.1255414 WITH NORTHERN	-41,760,959.540	29 Sep 17				0.00	-5,242,729.21	-5,242,729.21	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 NOK / USD EX.RATE 8.3167 WITH NORTHERN TRUST	119,115.070	30 Nov 17				0.00	14,322.40	14,322.40	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NOK EX.RATE 0.116367 WITH NORTHERN TRUST	-9,065,041.760	31 Mar 17				0.00	-1,054,871.91	-1,054,871.91	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NOK EX.RATE 0.1164171 WITH NORTHERN	-1,486,781.870	31 Mar 17				0.00	-173,086.90	-173,086.90	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NOK EX.RATE 0.1164171 WITH NORTHERN	-1,396,674.030	31 Mar 17				0.00	-162,596.80	-162,596.80	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / NOK EX.RATE 0.121921 WITH NORTHERN TRUST	-1,672,000.000	31 Oct 17				0.00	-203,851.97	-203,851.97	0.00
Polish zloty - PLN									
FX DEAL TRANSACTED ON 02 MAY 2017 PLN / USD EX.RATE 3.857167 WITH NORTHERN TRUST	1,709,614.000	2 May 17				0.00	443,230.48	448,582.19	5,351.71
FX DEAL TRANSACTED ON 04 AUG 2017 USD / PLN EX.RATE 0.2768856 WITH NORTHERN	-33,989.970	4 Aug 17				0.00	-9,411.33	-9,411.33	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / PLN EX.RATE 0.2772848 WITH NORTHERN	-62,872.800	7 Aug 17				0.00	-17,433.67	-17,433.67	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / PLN EX.RATE 0.2690559 WITH NORTHERN	-449,002.950	7 Jul 17				0.00	-120,806.89	-120,806.89	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 PLN / USD EX.RATE 4.076743 WITH NORTHERN TRUST	668,934.940	7 Mar 17				0.00	164,085.63	164,683.20	597.57
FX DEAL TRANSACTED ON 07 MAR 2017 USD / PLN EX.RATE 0.2450227 WITH NORTHERN	-668,934.940	7 Mar 17				0.00	-163,904.23	-175,520.50	-11,616.27
FX DEAL TRANSACTED ON 12 JUN 2017 USD / PLN EX.RATE 0.2670876 WITH NORTHERN	-1,040,679.060	12 Jun 17				0.00	-277,952.47	-273,061.69	4,890.78
FX DEAL TRANSACTED ON 16 FEB 2017 PLN / USD EX.RATE 4.04826 WITH NORTHERN TRUST	1,303,650.000	16 Feb 17				0.00	322,027.24	320,941.91	-1,085.33
FX DEAL TRANSACTED ON 20 OCT 2017 USD / PLN EX.RATE 0.2782802 WITH NORTHERN	-99,730.330	20 Oct 17				0.00	-27,752.98	-27,752.98	0.00
Qatari riyal - QAR									
FX DEAL TRANSACTED ON 01 MAY 2017 USD / QAR EX.RATE 0.2745752 WITH NORTHERN	-121,473.730	1 May 17				0.00	-33,353.67	-33,358.16	-4.49
FX DEAL TRANSACTED ON 01 MAY 2017 USD / QAR EX.RATE 0.2745819 WITH NORTHERN	-117,870.900	1 May 17				0.00	-32,365.22	-32,365.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 MAY 2017 USD / QAR EX.RATE 0.2745865 WITH NORTHERN	-287,174.930	2 May 17				0.00	-78,854.35	-78,861.71	-7.36
FX DEAL TRANSACTED ON 03 APR 2017 QAR / USD EX.RATE 3.641 WITH NORTHERN TRUST	1,436,924.950	3 Apr 17				0.00	394,651.18	394,651.18	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / QAR EX.RATE 0.2745669 WITH NORTHERN	-154,107.520	3 May 17				0.00	-42,312.82	-42,319.79	-6.97
FX DEAL TRANSACTED ON 04 MAY 2017 USD / QAR EX.RATE 0.2745412 WITH NORTHERN	-348,373.750	4 May 17				0.00	-95,642.96	-95,667.65	-24.69
FX DEAL TRANSACTED ON 08 MAY 2017 USD / QAR EX.RATE 0.2745918 WITH NORTHERN	-482,815.650	8 May 17				0.00	-132,577.19	-132,592.49	-15.30
FX DEAL TRANSACTED ON 08 MAY 2017 USD / QAR EX.RATE 0.274597 WITH NORTHERN TRUST	-129,776.460	8 May 17				0.00	-35,636.23	-35,636.23	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / QAR EX.RATE 0.2745993 WITH NORTHERN	-117,358.080	9 May 17				0.00	-32,226.45	-32,229.28	-2.83
FX DEAL TRANSACTED ON 12 APR 2017 USD / QAR EX.RATE 0.2746498 WITH NORTHERN	-320,706.340	12 Apr 17				0.00	-88,081.94	-88,094.04	-12.10
FX DEAL TRANSACTED ON 13 APR 2017 USD / QAR EX.RATE 0.2746423 WITH NORTHERN	-437,374.180	13 Apr 17				0.00	-120,121.44	-120,118.14	3.30
FX DEAL TRANSACTED ON 16 FEB 2017 QAR / USD EX.RATE 3.6408 WITH NORTHERN TRUST	1,376,919.640	16 Feb 17				0.00	378,191.51	378,191.51	0.00
FX DEAL TRANSACTED ON 17 APR 2017 USD / QAR EX.RATE 0.2745427 WITH NORTHERN	-124,122.960	17 Apr 17				0.00	-34,077.06	-34,086.14	-9.08
FX DEAL TRANSACTED ON 17 APR 2017 USD / QAR EX.RATE 0.2745518 WITH NORTHERN	-279,254.600	17 Apr 17				0.00	-76,669.85	-76,669.85	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / QAR EX.RATE 0.274597 WITH NORTHERN TRUST	-310,215.770	18 Apr 17				0.00	-85,184.33	-85,190.18	-5.85
FX DEAL TRANSACTED ON 19 APR 2017 USD / QAR EX.RATE 0.2745744 WITH NORTHERN	-123,236.690	19 Apr 17				0.00	-33,837.64	-33,842.75	-5.11
FX DEAL TRANSACTED ON 20 APR 2017 USD / QAR EX.RATE 0.2745752 WITH NORTHERN	-152,384.940	20 Apr 17				0.00	-41,841.12	-41,854.80	-13.68

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 APR 2017 USD / QAR EX.RATE 0.2745978 WITH NORTHERN	-386,929.860	24 Apr 17				0.00	-106,250.08	-106,261.46	-11.38
FX DEAL TRANSACTED ON 24 APR 2017 USD / QAR EX.RATE 0.2746046 WITH NORTHERN	-150,689.940	24 Apr 17				0.00	-41,380.15	-41,380.15	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / QAR EX.RATE 0.2745978 WITH NORTHERN	-147,697.360	25 Apr 17				0.00	-40,557.37	-40,561.71	-4.34
FX DEAL TRANSACTED ON 26 APR 2017 USD / QAR EX.RATE 0.2746046 WITH NORTHERN	-361,081.280	26 Apr 17				0.00	-99,154.57	-99,162.74	-8.17
FX DEAL TRANSACTED ON 27 APR 2017 USD / QAR EX.RATE 0.2745676 WITH NORTHERN	-147,974.440	27 Apr 17				0.00	-40,628.99	-40,644.50	-15.51
FX DEAL TRANSACTED ON 30 JAN 2017 QAR / USD EX.RATE 3.641 WITH NORTHERN TRUST	298,525.820	30 Jan 17				0.00	81,990.06	81,990.06	0.00
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 01 DEC 2017 USD / SGD EX.RATE 0.7423905 WITH NORTHERN	-22.520	1 Dec 17				0.00	-16.72	-16.72	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / SGD EX.RATE 0.7423905 WITH NORTHERN	-6.880	1 Dec 17				0.00	-5.11	-5.11	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / SGD EX.RATE 0.7423905 WITH NORTHERN	-13.380	1 Dec 17				0.00	-9.93	-9.93	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / SGD EX.RATE 1.347 WITH NORTHERN TRUST	-2.580	1 Dec 17				0.00	-1.92	-1.92	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 SGD / USD EX.RATE 1.4095 WITH NORTHERN TRUST	487,449.000	1 Mar 17				0.00	345,831.15	344,304.43	-1,526.72
FX DEAL TRANSACTED ON 01 MAR 2017 USD / SGD EX.RATE 0.7091696 WITH NORTHERN	-8.110	1 Mar 17				0.00	-5.75	-5.75	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / SGD EX.RATE 0.7091696 WITH NORTHERN	-54.430	1 Mar 17				0.00	-38.60	-38.60	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / SGD EX.RATE 0.7091696 WITH NORTHERN	-73.920	1 Mar 17				0.00	-52.42	-52.42	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 MAR 2017 USD / SGD EX.RATE 0.7091696 WITH NORTHERN	-35.840	1 Mar 17				0.00	-25.42	-25.42	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / SGD EX.RATE 1.4101 WITH NORTHERN TRUST	-6.590	1 Mar 17				0.00	-4.67	-4.67	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / SGD EX.RATE 1.4101 WITH NORTHERN TRUST	-4.970	1 Mar 17				0.00	-3.52	-3.52	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / SGD EX.RATE 1.4101 WITH NORTHERN TRUST	-1.200	1 Mar 17				0.00	-0.85	-0.85	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / SGD EX.RATE 0.7368111 WITH NORTHERN	-2,457.000	1 Sep 17				0.00	-1,810.34	-1,810.34	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / SGD EX.RATE 0.7368111 WITH NORTHERN	-37,461.000	1 Sep 17				0.00	-27,601.68	-27,601.68	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / SGD EX.RATE 0.7236414 WITH NORTHERN	-37.630	2 Jun 17				0.00	-27.23	-27.23	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / SGD EX.RATE 1.3819 WITH NORTHERN TRUST	-0.620	2 Jun 17				0.00	-0.45	-0.45	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / SGD EX.RATE 1.3819 WITH NORTHERN TRUST	-2.620	2 Jun 17				0.00	-1.90	-1.90	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 USD / SGD EX.RATE 0.7354347 WITH NORTHERN	-54,100.000	2 Nov 17				0.00	-39,787.02	-39,787.02	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / SGD EX.RATE 0.713674 WITH NORTHERN TRUST	-200.000	4 May 17				0.00	-142.73	-142.73	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / SGD EX.RATE 0.7409603 WITH NORTHERN	-6,500.000	6 Dec 17				0.00	-4,816.24	-4,816.24	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 SGD / USD EX.RATE 1.435725 WITH NORTHERN TRUST	132,000.000	6 Jan 17				0.00	91,939.61	92,088.74	149.13
FX DEAL TRANSACTED ON 06 JUN 2017 USD / SGD EX.RATE 0.7248478 WITH NORTHERN	-16,200.000	6 Jun 17				0.00	-11,742.53	-11,742.53	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 SGD / USD EX.RATE 1.416686 WITH NORTHERN TRUST	665,791.000	7 Feb 17				0.00	469,963.70	469,346.16	-617.54

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 FEB 2017 USD / SGD EX.RATE 0.7057163 WITH NORTHERN	-55.000	7 Feb 17				0.00	-38.81	-38.81	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 SGD / USD EX.RATE 1.3815 WITH NORTHERN TRUST	105,563.550	7 Jun 17				0.00	76,412.27	76,412.27	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 SGD / USD EX.RATE 1.41201 WITH NORTHERN TRUST	3,295,494.470	7 Mar 17				0.00	2,333,903.07	2,330,783.27	-3,119.80
FX DEAL TRANSACTED ON 07 MAR 2017 USD / SGD EX.RATE 0.708416 WITH NORTHERN TRUST	-3,295,494.470	7 Mar 17				0.00	-2,334,580.95	-2,370,347.75	-35,766.80
FX DEAL TRANSACTED ON 07 MAR 2017 USD / SGD EX.RATE 0.7086384 WITH NORTHERN	-1,745,602.000	7 Mar 17				0.00	-1,237,000.56	-1,255,557.79	-18,557.23
FX DEAL TRANSACTED ON 08 FEB 2017 SGD / USD EX.RATE 1.415266 WITH NORTHERN TRUST	320,609.000	8 Feb 17				0.00	226,536.21	225,653.86	-882.35
FX DEAL TRANSACTED ON 08 FEB 2017 USD / SGD EX.RATE 0.7067048 WITH NORTHERN	-995,534.710	8 Feb 17				0.00	-703,549.15	-704,105.46	-556.31
FX DEAL TRANSACTED ON 08 JUN 2017 SGD / USD EX.RATE 1.3812 WITH NORTHERN TRUST	52,760.730	8 Jun 17				0.00	38,199.20	38,199.20	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 SGD / USD EX.RATE 1.42029 WITH NORTHERN TRUST	600,184.000	9 Feb 17				0.00	422,578.49	421,655.19	-923.30
FX DEAL TRANSACTED ON 09 JUN 2017 USD / SGD EX.RATE 0.7222214 WITH NORTHERN	-250,000.000	9 Jun 17				0.00	-180,555.34	-180,969.27	-413.93
FX DEAL TRANSACTED ON 09 MAY 2017 USD / SGD EX.RATE 0.7080649 WITH NORTHERN	-80.000	9 May 17				0.00	-56.65	-56.65	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / SGD EX.RATE 0.7086168 WITH NORTHERN	-90.000	10 May 17				0.00	-63.78	-63.78	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / SGD EX.RATE 0.7400829 WITH NORTHERN	-7,860.000	11 Dec 17				0.00	-5,817.05	-5,817.05	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / SGD EX.RATE 0.70996 WITH NORTHERN TRUST	-108,800.000	11 May 17				0.00	-77,243.65	-77,243.65	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 SGD / USD EX.RATE 1.3449 WITH NORTHERN TRUST	1,085,943.660	11 Sep 17				0.00	807,453.09	805,925.01	-1,528.08

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 SEP 2017 USD / SGD EX.RATE 0.7443029 WITH NORTHERN	-1,085,943.660	11 Sep 17				0.00	-808,271.04	-805,536.43	2,734.61
FX DEAL TRANSACTED ON 12 DEC 2017 SGD / USD EX.RATE 1.3524 WITH NORTHERN TRUST	1,085,943.660	12 Dec 17				0.00	802,975.20	805,536.43	2,561.23
FX DEAL TRANSACTED ON 12 DEC 2017 USD / SGD EX.RATE 0.7402034 WITH NORTHERN	-1,085,943.660	12 Dec 17				0.00	-803,819.20	-813,576.78	-9,757.58
FX DEAL TRANSACTED ON 12 JAN 2017 USD / SGD EX.RATE 0.7008691 WITH NORTHERN	-455.600	12 Jan 17				0.00	-319.32	-319.32	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / SGD EX.RATE 0.7022965 WITH NORTHERN	-31,484.000	12 Jan 17				0.00	-22,111.10	-22,111.10	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 USD / SGD EX.RATE 0.7254336 WITH NORTHERN	-1,000.000	12 Jul 17				0.00	-725.43	-729.10	-3.67
FX DEAL TRANSACTED ON 12 JUN 2017 SGD / USD EX.RATE 1.3846 WITH NORTHERN TRUST	5,041,096.470	12 Jun 17				0.00	3,640,832.35	3,625,905.54	-14,926.81
FX DEAL TRANSACTED ON 12 JUN 2017 USD / SGD EX.RATE 0.7229247 WITH NORTHERN	-5,041,096.470	12 Jun 17				0.00	-3,644,332.97	-3,741,212.27	-96,879.30
FX DEAL TRANSACTED ON 12 MAY 2017 USD / SGD EX.RATE 0.7119465 WITH NORTHERN	-108.000	12 May 17				0.00	-76.89	-76.89	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 SGD / USD EX.RATE 1.3475 WITH NORTHERN TRUST	193,146.350	13 Dec 17				0.00	143,336.81	143,336.81	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 SGD / USD EX.RATE 1.350128 WITH NORTHERN TRUST	65,000.000	13 Oct 17				0.00	48,143.58	47,868.03	-275.55
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SGD EX.RATE 0.7403569 WITH NORTHERN	-376,695.810	13 Oct 17				0.00	-278,889.32	-278,889.32	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SGD EX.RATE 0.7403569 WITH NORTHERN	-73,500.350	13 Oct 17				0.00	-54,416.49	-54,416.49	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SGD EX.RATE 0.7403569 WITH NORTHERN	-187,621.580	13 Oct 17				0.00	-138,906.92	-138,906.92	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SGD EX.RATE 0.7403569 WITH NORTHERN	-705,335.880	13 Oct 17				0.00	-522,200.25	-522,200.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SGD EX.RATE 0.7403569 WITH NORTHERN	-60,039.230	13 Oct 17				0.00	-44,450.46	-44,450.46	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SGD EX.RATE 0.7403569 WITH NORTHERN	-61,236.170	13 Oct 17				0.00	-45,336.62	-45,336.62	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / SGD EX.RATE 0.7428317 WITH NORTHERN	-73,573.350	13 Sep 17				0.00	-54,652.61	-54,652.61	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / SGD EX.RATE 0.7340527 WITH NORTHERN	-15,840.000	14 Aug 17				0.00	-11,627.39	-11,627.39	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 SGD / USD EX.RATE 1.3468 WITH NORTHERN TRUST	158,868.310	14 Dec 17				0.00	117,959.84	117,959.84	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / SGD EX.RATE 0.7265858 WITH NORTHERN	-9.650	14 Jun 17				0.00	-7.01	-7.01	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / SGD EX.RATE 0.7266914 WITH NORTHERN	-6.650	14 Jun 17				0.00	-4.83	-4.83	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / SGD EX.RATE 1.3761 WITH NORTHERN TRUST	-2.410	14 Jun 17				0.00	-1.75	-1.75	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / SGD EX.RATE 1.3763 WITH NORTHERN TRUST	-5.840	14 Jun 17				0.00	-4.24	-4.24	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / SGD EX.RATE 0.74118 WITH NORTHERN TRUST	-8,153.530	15 Dec 17				0.00	-6,043.23	-6,043.23	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / SGD EX.RATE 0.715103 WITH NORTHERN TRUST	-30.000	15 May 17				0.00	-21.45	-21.45	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 SGD / USD EX.RATE 1.3459 WITH NORTHERN TRUST	213,215.370	15 Sep 17				0.00	158,418.43	158,418.43	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / SGD EX.RATE 0.7429459 WITH NORTHERN	-1,000.000	15 Sep 17				0.00	-742.95	-742.14	0.81
FX DEAL TRANSACTED ON 16 FEB 2017 USD / SGD EX.RATE 0.7051689 WITH NORTHERN	-600,000.000	16 Feb 17				0.00	-423,101.33	-423,101.33	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / SGD EX.RATE 0.7164864 WITH NORTHERN	-308.550	16 May 17				0.00	-221.07	-221.07	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 OCT 2017 USD / SGD EX.RATE 0.739645 WITH NORTHERN TRUST	-55,413.040	16 Oct 17				0.00	-40,985.98	-40,985.98	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 SGD / USD EX.RATE 1.36481 WITH NORTHERN TRUST	3,955,152.810	17 Aug 17				0.00	2,897,951.22	2,935,287.25	37,336.03
FX DEAL TRANSACTED ON 17 AUG 2017 USD / SGD EX.RATE 0.7324934 WITH NORTHERN	-4,213,712.000	17 Aug 17				0.00	-3,086,516.26	-3,086,516.26	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / SGD EX.RATE 0.7325471 WITH NORTHERN	-7,810.000	17 Aug 17				0.00	-5,721.19	-5,721.19	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / SGD EX.RATE 0.7138003 WITH NORTHERN	-1,000.000	17 Mar 17				0.00	-713.80	-715.21	-1.41
FX DEAL TRANSACTED ON 17 MAY 2017 USD / SGD EX.RATE 0.718494 WITH NORTHERN TRUST	-44.000	17 May 17				0.00	-31.61	-31.61	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / SGD EX.RATE 0.7185457 WITH NORTHERN	-51,052.000	17 May 17				0.00	-36,683.19	-36,683.19	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / SGD EX.RATE 0.7185457 WITH NORTHERN	-2,172.000	17 May 17				0.00	-1,560.68	-1,560.68	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 USD / SGD EX.RATE 0.736974 WITH NORTHERN TRUST	-36,975.190	17 Oct 17				0.00	-27,249.75	-27,249.75	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 USD / SGD EX.RATE 0.7376807 WITH NORTHERN	-40.600	17 Oct 17				0.00	-29.95	-29.95	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / SGD EX.RATE 0.7328155 WITH NORTHERN	-49,648.000	18 Aug 17				0.00	-36,382.82	-36,382.82	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / SGD EX.RATE 0.7330303 WITH NORTHERN	-909.500	18 Aug 17				0.00	-666.69	-666.69	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 SGD / USD EX.RATE 1.3474 WITH NORTHERN TRUST	219,611.810	18 Sep 17				0.00	162,989.32	162,989.32	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / SGD EX.RATE 0.7371913 WITH NORTHERN	-36,708.200	19 Oct 17				0.00	-27,060.97	-27,060.97	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 USD / SGD EX.RATE 0.7345919 WITH NORTHERN	-108.000	21 Aug 17				0.00	-79.34	-79.34	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 AUG 2017 USD / SGD EX.RATE 0.7345919 WITH NORTHERN	-16,200.000	21 Aug 17				0.00	-11,900.39	-11,900.39	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / SGD EX.RATE 0.7189589 WITH NORTHERN	-285.000	21 Jun 17				0.00	-204.90	-204.90	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / SGD EX.RATE 0.7189589 WITH NORTHERN	-180.000	21 Jun 17				0.00	-129.41	-129.41	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / SGD EX.RATE 0.7189589 WITH NORTHERN	-12,149.700	21 Jun 17				0.00	-8,735.14	-8,735.14	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / SGD EX.RATE 0.7189589 WITH NORTHERN	-1,350.300	21 Jun 17				0.00	-970.81	-970.81	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / SGD EX.RATE 0.740302 WITH NORTHERN TRUST	-10.500	21 Sep 17				0.00	-7.77	-7.77	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / SGD EX.RATE 1.3903 WITH NORTHERN TRUST	-8.000	23 May 17				0.00	-5.75	-5.75	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / SGD EX.RATE 1.3903 WITH NORTHERN TRUST	-4.000	23 May 17				0.00	-2.88	-2.88	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 SGD / USD EX.RATE 1.416455 WITH NORTHERN TRUST	23,000.000	25 Jan 17				0.00	16,237.72	16,159.63	-78.09
FX DEAL TRANSACTED ON 25 JAN 2017 SGD / USD EX.RATE 1.4177 WITH NORTHERN TRUST	869,500.000	25 Jan 17				0.00	613,317.34	613,317.34	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / SGD EX.RATE 0.7055152 WITH NORTHERN	-1,104,747.000	25 Jan 17				0.00	-779,415.75	-781,347.34	-1,931.59
FX DEAL TRANSACTED ON 25 MAY 2017 USD / SGD EX.RATE 0.7208766 WITH NORTHERN	-54.000	25 May 17				0.00	-38.93	-38.93	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / SGD EX.RATE 0.7236414 WITH NORTHERN	-64,000.000	26 May 17				0.00	-46,313.05	-46,313.05	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 SGD / USD EX.RATE 1.40089 WITH NORTHERN TRUST	657,278.000	27 Feb 17				0.00	469,186.02	466,154.61	-3,031.41
FX DEAL TRANSACTED ON 27 JUN 2017 USD / SGD EX.RATE 0.7209005 WITH NORTHERN	-33,000.000	27 Jun 17				0.00	-23,789.72	-23,911.31	-121.59

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 AUG 2017 USD / SGD EX.RATE 0.7389345 WITH NORTHERN	-220.000	28 Aug 17				0.00	-162.57	-162.57	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 SGD / USD EX.RATE 1.3984 WITH NORTHERN TRUST	373,739.000	28 Feb 17				0.00	267,261.87	264,818.96	-2,442.91
FX DEAL TRANSACTED ON 28 FEB 2017 USD / SGD EX.RATE 0.7134703 WITH NORTHERN	-101.300	28 Feb 17				0.00	-72.27	-72.27	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / SGD EX.RATE 0.7428317 WITH NORTHERN	-6,836.890	28 Nov 17				0.00	-5,078.66	-5,078.66	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / SGD EX.RATE 0.7435497 WITH NORTHERN	-625,000.000	28 Nov 17				0.00	-464,718.57	-464,718.57	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 SGD / USD EX.RATE 1.358577 WITH NORTHERN TRUST	112,000.000	28 Sep 17				0.00	82,439.20	82,250.13	-189.07
FX DEAL TRANSACTED ON 29 MAY 2017 USD / SGD EX.RATE 0.721709 WITH NORTHERN TRUST	-160.000	29 May 17				0.00	-115.47	-115.47	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / SGD EX.RATE 0.7422858 WITH NORTHERN	-286,372.150	29 Nov 17				0.00	-212,569.98	-212,569.98	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / SGD EX.RATE 0.7365479 WITH NORTHERN	-1,653,765.350	29 Sep 17				0.00	-1,218,077.35	-1,214,129.18	3,948.17
FX DEAL TRANSACTED ON 29 SEP 2017 USD / SGD EX.RATE 0.7370283 WITH NORTHERN	-33.000	29 Sep 17				0.00	-24.32	-24.32	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / SGD EX.RATE 1.356 WITH NORTHERN TRUST	-5.460	29 Sep 17				0.00	-4.03	-4.03	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / SGD EX.RATE 0.736106 WITH NORTHERN TRUST	-23.870	30 Aug 17				0.00	-17.57	-17.57	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / SGD EX.RATE 0.736106 WITH NORTHERN TRUST	-64.350	30 Aug 17				0.00	-47.37	-47.37	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / SGD EX.RATE 1.3585 WITH NORTHERN TRUST	-4.160	30 Aug 17				0.00	-3.06	-3.06	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / SGD EX.RATE 1.3585 WITH NORTHERN TRUST	-4.230	30 Aug 17				0.00	-3.11	-3.11	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 MAY 2017 USD / SGD EX.RATE 0.7222824 WITH NORTHERN	-98.280	30 May 17				0.00	-70.99	-70.99	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / SGD EX.RATE 1.3493 WITH NORTHERN TRUST	-0.460	30 Nov 17				0.00	-0.34	-0.34	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / SGD EX.RATE 1.3493 WITH NORTHERN TRUST	-2.420	30 Nov 17				0.00	-1.79	-1.79	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 SGD / USD EX.RATE 1.358 WITH NORTHERN TRUST	392,864.000	31 Aug 17				0.00	289,296.02	289,296.02	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / SGD EX.RATE 0.7365397 WITH NORTHERN	-12.000	31 Aug 17				0.00	-8.84	-8.84	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SGD EX.RATE 0.7156147 WITH NORTHERN	-684,266.600	31 Mar 17				0.00	-489,671.25	-489,671.25	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SGD EX.RATE 0.7156147 WITH NORTHERN	-67,510.180	31 Mar 17				0.00	-48,311.28	-48,311.28	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SGD EX.RATE 0.7156147 WITH NORTHERN	-160,173.920	31 Mar 17				0.00	-114,622.81	-114,622.81	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SGD EX.RATE 0.7156659 WITH NORTHERN	-732,275.060	31 Mar 17				0.00	-524,064.31	-523,296.57	767.74
FX DEAL TRANSACTED ON 31 MAY 2017 USD / SGD EX.RATE 0.7228567 WITH NORTHERN	-3.540	31 May 17				0.00	-2.56	-2.56	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / SGD EX.RATE 0.7228567 WITH NORTHERN	-9.210	31 May 17				0.00	-6.66	-6.66	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / SGD EX.RATE 0.7228567 WITH NORTHERN	-54.000	31 May 17				0.00	-39.03	-39.03	0.00
South African rand - ZAR									
FX DEAL TRANSACTED ON 01 JUN 2017 ZAR / USD EX.RATE 13.01355 WITH NORTHERN TRUST	7,175,924.700	1 Jun 17				0.00	551,419.46	565,171.40	13,751.94
FX DEAL TRANSACTED ON 04 APR 2017 USD / ZAR EX.RATE 0.0733676 WITH NORTHERN	-233,656.500	4 Apr 17				0.00	-17,142.81	-17,142.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 APR 2017 USD / ZAR EX.RATE 0.0733676 WITH NORTHERN	-157,950.780	4 Apr 17				0.00	-11,588.47	-11,588.47	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / ZAR EX.RATE 0.0733676 WITH NORTHERN	-19,398.900	4 Apr 17				0.00	-1,423.25	-1,423.25	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / ZAR EX.RATE 0.075815 WITH NORTHERN TRUST	-275,123.520	4 Jul 17				0.00	-20,858.49	-20,858.49	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / ZAR EX.RATE 0.0733678 WITH NORTHERN	-269,133.130	4 May 17				0.00	-19,745.71	-19,873.22	-127.51
FX DEAL TRANSACTED ON 07 MAR 2017 USD / ZAR EX.RATE 0.075683 WITH NORTHERN TRUST	-5,534,197.170	7 Mar 17				0.00	-418,844.86	-422,861.29	-4,016.43
FX DEAL TRANSACTED ON 07 MAR 2017 ZAR / USD EX.RATE 12.991028 WITH NORTHERN	5,534,197.170	7 Mar 17				0.00	426,001.48	421,051.62	-4,949.86
FX DEAL TRANSACTED ON 09 MAY 2017 USD / ZAR EX.RATE 0.0735158 WITH NORTHERN	-770,904.530	9 May 17				0.00	-56,673.70	-57,530.19	-856.49
FX DEAL TRANSACTED ON 10 MAY 2017 USD / ZAR EX.RATE 0.0742396 WITH NORTHERN	-1,095,456.840	10 May 17				0.00	-81,326.28	-81,956.93	-630.65
FX DEAL TRANSACTED ON 11 APR 2017 USD / ZAR EX.RATE 0.0722543 WITH NORTHERN	-1,347,266.020	11 Apr 17				0.00	-97,345.81	-97,345.81	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / ZAR EX.RATE 0.0735305 WITH NORTHERN	-344,391.570	11 Jul 17				0.00	-25,323.28	-25,323.28	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / ZAR EX.RATE 0.0748923 WITH NORTHERN	-135,562.210	11 May 17				0.00	-10,152.57	-10,285.45	-132.88
FX DEAL TRANSACTED ON 12 DEC 2017 USD / ZAR EX.RATE 0.07224 WITH NORTHERN TRUST	-16,239,348.090	12 Dec 17				0.00	-1,173,130.20	-1,296,310.69	-123,180.49
FX DEAL TRANSACTED ON 12 DEC 2017 ZAR / USD EX.RATE 13.6475 WITH NORTHERN TRUST	16,239,348.090	12 Dec 17				0.00	1,189,913.76	1,271,679.57	81,765.81
FX DEAL TRANSACTED ON 12 JUN 2017 ZAR / USD EX.RATE 12.82 WITH NORTHERN TRUST	5,534,197.170	12 Jun 17				0.00	431,684.65	422,861.29	-8,823.36
FX DEAL TRANSACTED ON 12 MAY 2017 USD / ZAR EX.RATE 0.0746539 WITH NORTHERN	-306,384.690	12 May 17				0.00	-22,872.82	-23,406.01	-533.19

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 SEP 2017 USD / ZAR EX.RATE 0.0766887 WITH NORTHERN	-2,391,909.690	12 Sep 17				0.00	-183,432.33	-181,790.59	1,641.74
FX DEAL TRANSACTED ON 12 SEP 2017 USD / ZAR EX.RATE 0.076753 WITH NORTHERN TRUST	-436,600.320	12 Sep 17				0.00	-33,510.40	-33,510.40	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / ZAR EX.RATE 0.076753 WITH NORTHERN TRUST	-1,019,616.000	12 Sep 17				0.00	-78,258.63	-78,258.63	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / ZAR EX.RATE 0.0768079 WITH NORTHERN	-543,004.800	12 Sep 17				0.00	-41,707.04	-41,707.04	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 USD / ZAR EX.RATE 0.0750085 WITH NORTHERN	-4,282,000.640	13 Feb 17				0.00	-321,186.60	-327,996.99	-6,810.39
FX DEAL TRANSACTED ON 13 JAN 2017 USD / ZAR EX.RATE 0.0741917 WITH NORTHERN	-3,561.840	13 Jan 17				0.00	-264.26	-264.26	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 ZAR / USD EX.RATE 13.2484 WITH NORTHERN TRUST	1,076,541.490	13 Jul 17				0.00	81,258.23	83,323.65	2,065.42
FX DEAL TRANSACTED ON 13 OCT 2017 USD / ZAR EX.RATE 0.0753383 WITH NORTHERN	-24,925,722.160	13 Oct 17				0.00	-1,877,861.42	-1,854,075.10	23,786.32
FX DEAL TRANSACTED ON 13 OCT 2017 USD / ZAR EX.RATE 0.075367 WITH NORTHERN TRUST	-3,152,139.090	13 Oct 17				0.00	-237,567.38	-237,567.38	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / ZAR EX.RATE 0.075367 WITH NORTHERN TRUST	-2,974,690.960	13 Oct 17				0.00	-224,193.65	-224,193.65	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 ZAR / USD EX.RATE 12.9537 WITH NORTHERN TRUST	19,136,696.880	16 Feb 17				0.00	1,477,315.12	1,477,315.12	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 ZAR / USD EX.RATE 13.005 WITH NORTHERN TRUST	6,780,768.430	16 Feb 17				0.00	521,397.03	521,397.03	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / ZAR EX.RATE 0.0752248 WITH NORTHERN	-8,356,115.130	16 Oct 17				0.00	-628,586.92	-616,232.68	12,354.24
FX DEAL TRANSACTED ON 17 JAN 2017 USD / ZAR EX.RATE 0.0739919 WITH NORTHERN	-221,894.830	17 Jan 17				0.00	-16,418.41	-16,418.41	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / ZAR EX.RATE 0.0739919 WITH NORTHERN	-373,432.760	17 Jan 17				0.00	-27,630.98	-27,630.98	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 OCT 2017 USD / ZAR EX.RATE 0.0743992 WITH NORTHERN	-4,833,370.230	17 Oct 17				0.00	-359,598.79	-357,200.57	2,398.22
FX DEAL TRANSACTED ON 18 JUL 2017 ZAR / USD EX.RATE 12.918401 WITH NORTHERN	59,135.770	18 Jul 17				0.00	4,577.64	4,543.66	-33.98
FX DEAL TRANSACTED ON 18 OCT 2017 USD / ZAR EX.RATE 0.0729198 WITH NORTHERN	-16,239,348.090	18 Oct 17				0.00	-1,184,169.71	-1,271,679.57	-87,509.86
FX DEAL TRANSACTED ON 18 OCT 2017 USD / ZAR EX.RATE 0.0735807 WITH NORTHERN	-5,055,572.420	18 Oct 17				0.00	-371,992.32	-368,986.22	3,006.10
FX DEAL TRANSACTED ON 19 APR 2017 USD / ZAR EX.RATE 0.0750644 WITH NORTHERN	-3,861,304.060	19 Apr 17				0.00	-289,846.35	-293,412.16	-3,565.81
FX DEAL TRANSACTED ON 19 DEC 2017 USD / ZAR EX.RATE 0.0784754 WITH NORTHERN	-2,354,196.610	19 Dec 17				0.00	-184,746.62	-185,223.97	-477.35
FX DEAL TRANSACTED ON 19 JUL 2017 ZAR / USD EX.RATE 12.932965 WITH NORTHERN	126,185.970	19 Jul 17				0.00	9,756.93	9,749.25	-7.68
FX DEAL TRANSACTED ON 19 OCT 2017 USD / ZAR EX.RATE 0.0738488 WITH NORTHERN	-1,135,388.780	19 Oct 17				0.00	-83,847.08	-82,709.07	1,138.01
FX DEAL TRANSACTED ON 19 SEP 2017 USD / ZAR EX.RATE 0.0749805 WITH NORTHERN	-42,961.760	19 Sep 17				0.00	-3,221.29	-3,221.29	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / ZAR EX.RATE 0.0750503 WITH NORTHERN	-94,540.000	19 Sep 17				0.00	-7,095.25	-7,095.25	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / ZAR EX.RATE 0.0750503 WITH NORTHERN	-68,815.840	19 Sep 17				0.00	-5,164.65	-5,164.65	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / ZAR EX.RATE 0.0757298 WITH NORTHERN	-1,930,792.240	20 Apr 17				0.00	-146,218.50	-148,308.57	-2,090.07
FX DEAL TRANSACTED ON 20 DEC 2017 ZAR / USD EX.RATE 12.6596 WITH NORTHERN TRUST	11,418,431.760	20 Dec 17				0.00	901,958.34	910,469.99	8,511.65
FX DEAL TRANSACTED ON 20 JUL 2017 ZAR / USD EX.RATE 13.025747 WITH NORTHERN	130,159.920	20 Jul 17				0.00	9,992.51	10,036.43	43.92
FX DEAL TRANSACTED ON 21 APR 2017 USD / ZAR EX.RATE 0.0759195 WITH NORTHERN	-2,022,250.800	21 Apr 17				0.00	-153,528.23	-154,562.02	-1,033.79

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 AUG 2017 USD / ZAR EX.RATE 0.075889 WITH NORTHERN TRUST	-28,059,940.590	21 Aug 17				0.00	-2,129,440.88	-2,123,340.19	6,100.69
FX DEAL TRANSACTED ON 21 JUL 2017 ZAR / USD EX.RATE 12.948279 WITH NORTHERN	15,954.610	21 Jul 17				0.00	1,232.18	1,223.98	-8.20
FX DEAL TRANSACTED ON 21 MAR 2017 USD / ZAR EX.RATE 0.0788003 WITH NORTHERN	-191,882.400	21 Mar 17				0.00	-15,120.40	-15,120.40	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / ZAR EX.RATE 0.0788003 WITH NORTHERN	-41,872.260	21 Mar 17				0.00	-3,299.55	-3,299.55	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / ZAR EX.RATE 0.0788003 WITH NORTHERN	-9,507.840	21 Mar 17				0.00	-749.22	-749.22	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / ZAR EX.RATE 0.0788003 WITH NORTHERN	-679,071.120	21 Mar 17				0.00	-53,511.04	-53,511.04	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / ZAR EX.RATE 0.0788003 WITH NORTHERN	-33,642.240	21 Mar 17				0.00	-2,651.02	-2,651.02	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / ZAR EX.RATE 0.079196 WITH NORTHERN TRUST	-369,884.640	21 Mar 17				0.00	-29,293.38	-29,293.38	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / ZAR EX.RATE 0.079196 WITH NORTHERN TRUST	-18,324.480	21 Mar 17				0.00	-1,451.23	-1,451.23	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 ZAR / USD EX.RATE 13.194951 WITH NORTHERN	9,300,721.410	23 Aug 17				0.00	704,869.72	711,268.25	6,398.53
FX DEAL TRANSACTED ON 24 APR 2017 USD / ZAR EX.RATE 0.0767254 WITH NORTHERN	-1,162,348.940	24 Apr 17				0.00	-89,181.64	-87,222.51	1,959.13
FX DEAL TRANSACTED ON 24 AUG 2017 ZAR / USD EX.RATE 13.198251 WITH NORTHERN	5,000,177.730	24 Aug 17				0.00	378,851.54	383,265.52	4,413.98
FX DEAL TRANSACTED ON 25 AUG 2017 ZAR / USD EX.RATE 13.07068 WITH NORTHERN TRUST	3,698,663.920	25 Aug 17				0.00	282,974.10	284,841.27	1,867.17
FX DEAL TRANSACTED ON 26 APR 2017 USD / ZAR EX.RATE 0.0749631 WITH NORTHERN	-354,077.190	26 Apr 17				0.00	-26,542.72	-26,648.59	-105.87
FX DEAL TRANSACTED ON 26 SEP 2017 USD / ZAR EX.RATE 0.0746348 WITH NORTHERN	-8,008,541.660	26 Sep 17				0.00	-597,716.15	-591,717.52	5,998.63

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 JAN 2017 ZAR / USD EX.RATE 13.485423 WITH NORTHERN	6,042,318.870	27 Jan 17				0.00	448,062.98	448,243.24	180.26
FX DEAL TRANSACTED ON 27 SEP 2017 USD / ZAR EX.RATE 0.0737675 WITH NORTHERN	-7,593,793.680	27 Sep 17				0.00	-560,175.44	-562,399.09	-2,223.65
FX DEAL TRANSACTED ON 28 APR 2017 USD / ZAR EX.RATE 0.0747943 WITH NORTHERN	-983,429.010	28 Apr 17				0.00	-73,554.91	-73,720.32	-165.41
FX DEAL TRANSACTED ON 28 AUG 2017 ZAR / USD EX.RATE 13.028231 WITH NORTHERN	3,478,152.780	28 Aug 17				0.00	266,970.46	267,228.51	258.05
FX DEAL TRANSACTED ON 28 SEP 2017 ZAR / USD EX.RATE 13.523301 WITH NORTHERN	285,189.780	28 Sep 17				0.00	21,088.77	20,895.86	-192.91
FX DEAL TRANSACTED ON 29 AUG 2017 ZAR / USD EX.RATE 12.980721 WITH NORTHERN	4,185,938.040	29 Aug 17				0.00	322,473.46	322,057.17	-416.29
FX DEAL TRANSACTED ON 29 DEC 2017 ZAR / USD EX.RATE 12.32824 WITH NORTHERN TRUST	14,970,671.320	29 Dec 17				0.00	1,214,339.70	1,208,868.55	-5,471.15
FX DEAL TRANSACTED ON 29 SEP 2017 USD / ZAR EX.RATE 0.0742674 WITH NORTHERN	-45,703.180	29 Sep 17				0.00	-3,394.26	-3,340.88	53.38
FX DEAL TRANSACTED ON 29 SEP 2017 ZAR / USD EX.RATE 13.513251 WITH NORTHERN	182,154.750	29 Sep 17				0.00	13,479.71	13,315.41	-164.30
FX DEAL TRANSACTED ON 30 AUG 2017 ZAR / USD EX.RATE 13.0237 WITH NORTHERN TRUST	5,544,835.390	30 Aug 17				0.00	425,749.62	425,749.62	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / ZAR EX.RATE 0.0739645 WITH NORTHERN	-548,874.060	31 Jan 17				0.00	-40,597.19	-40,597.19	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / ZAR EX.RATE 0.0745645 WITH NORTHERN	-3,536,349.050	31 Mar 17				0.00	-263,686.25	-263,686.25	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / ZAR EX.RATE 0.0745645 WITH NORTHERN	-3,310,719.180	31 Mar 17				0.00	-246,862.26	-246,862.26	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / ZAR EX.RATE 0.0746269 WITH NORTHERN	-4,651,560.240	31 Mar 17				0.00	-347,131.36	-343,891.34	3,240.02
FX DEAL TRANSACTED ON 31 MAR 2017 ZAR / USD EX.RATE 13.415883 WITH NORTHERN	25,926,748.270	31 Mar 17				0.00	1,932,541.32	1,916,772.81	-15,768.51

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
South Korean won - KRW									
FX DEAL TRANSACTED ON 01 FEB 2017 KRW / USD EX.RATE 1154.8 WITH NORTHERN TRUST	1,599,141,723.000	1 Feb 17				0.00	1,384,778.08	1,427,359.06	42,580.98
FX DEAL TRANSACTED ON 14 DEC 2017 KRW / USD EX.RATE 1089.9 WITH NORTHERN TRUST	2,140,928,546.000	14 Dec 17				0.00	1,964,334.84	1,977,306.44	12,971.60
FX DEAL TRANSACTED ON 14 DEC 2017 USD / KRW EX.RATE 0.0009184 WITH NORTHERN	-2,140,928,546.000	14 Dec 17				0.00	-1,966,138.81	-2,004,399.82	-38,261.01
FX DEAL TRANSACTED ON 14 MAR 2017 KRW / USD EX.RATE 1149.5 WITH NORTHERN TRUST	2,855,105,789.000	14 Mar 17				0.00	2,483,780.59	2,548,405.22	64,624.63
FX DEAL TRANSACTED ON 14 MAR 2017 USD / KRW EX.RATE 0.0008699 WITH NORTHERN	-2,855,105,789.000	14 Mar 17				0.00	-2,483,564.53	-2,502,393.43	-18,828.90
FX DEAL TRANSACTED ON 15 JUN 2017 KRW / USD EX.RATE 1132.0 WITH NORTHERN TRUST	2,855,105,789.000	15 Jun 17				0.00	2,522,178.26	2,502,393.43	-19,784.83
FX DEAL TRANSACTED ON 15 JUN 2017 USD / KRW EX.RATE 0.0008841 WITH NORTHERN	-2,855,105,789.000	15 Jun 17				0.00	-2,524,185.12	-2,511,418.21	12,766.91
FX DEAL TRANSACTED ON 16 FEB 2017 KRW / USD EX.RATE 1138.2 WITH NORTHERN TRUST	365,102,985.000	16 Feb 17				0.00	320,772.26	325,882.97	5,110.71
FX DEAL TRANSACTED ON 18 OCT 2017 KRW / USD EX.RATE 1132.5 WITH NORTHERN TRUST	714,177,243.000	18 Oct 17				0.00	630,620.08	659,595.70	28,975.62
FX DEAL TRANSACTED ON 20 DEC 2017 KRW / USD EX.RATE 1082.9 WITH NORTHERN TRUST	2,855,105,789.000	20 Dec 17				0.00	2,636,536.88	2,636,536.88	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / KRW EX.RATE 0.0009234 WITH NORTHERN	-714,177,243.000	20 Dec 17				0.00	-659,504.33	-659,504.33	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / KRW EX.RATE 0.0009234 WITH NORTHERN	-2,140,928,546.000	20 Dec 17				0.00	-1,977,032.55	-1,977,032.55	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 KRW / USD EX.RATE 1124.5 WITH NORTHERN TRUST	4,819,350,497.000	20 Mar 17				0.00	4,285,771.90	4,285,771.90	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / KRW EX.RATE 0.0008893 WITH NORTHERN	-1,599,141,723.000	20 Mar 17				0.00	-1,422,091.35	-1,422,091.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 MAR 2017 USD / KRW EX.RATE 0.0008893 WITH NORTHERN	-365,102,985.000	20 Mar 17				0.00	-324,680.29	-324,680.29	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / KRW EX.RATE 0.0008893 WITH NORTHERN	-2,855,105,789.000	20 Mar 17				0.00	-2,539,000.26	-2,539,000.26	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 KRW / USD EX.RATE 1142.2 WITH NORTHERN TRUST	2,855,105,789.000	21 Jun 17				0.00	2,499,654.87	2,499,654.87	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / KRW EX.RATE 0.0008755 WITH NORTHERN	-2,855,105,789.000	21 Jun 17				0.00	-2,499,654.87	-2,499,654.87	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 KRW / USD EX.RATE 1132.5 WITH NORTHERN TRUST	2,855,105,789.000	21 Sep 17				0.00	2,521,064.71	2,511,418.21	-9,646.50
FX DEAL TRANSACTED ON 21 SEP 2017 USD / KRW EX.RATE 0.0008833 WITH NORTHERN	-2,855,105,789.000	21 Sep 17				0.00	-2,521,844.09	-2,636,902.14	-115,058.05
FX DEAL TRANSACTED ON 25 SEP 2017 KRW / USD EX.RATE 1130.7 WITH NORTHERN TRUST	2,855,105,789.000	25 Sep 17				0.00	2,525,078.08	2,525,078.08	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / KRW EX.RATE 0.0008844 WITH NORTHERN	-2,855,105,789.000	25 Sep 17				0.00	-2,525,078.08	-2,525,078.08	0.00
Swedish krona - SEK									
FX DEAL TRANSACTED ON 01 AUG 2017 USD / SEK EX.RATE 0.123221 WITH NORTHERN TRUST	-33,825.000	1 Aug 17				0.00	-4,167.95	-4,167.95	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / SEK EX.RATE 0.1106158 WITH NORTHERN	-188,895.780	1 Mar 17				0.00	-20,894.86	-20,894.86	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / SEK EX.RATE 0.1131478 WITH NORTHERN	-1,463,101.840	1 May 17				0.00	-165,546.71	-165,546.71	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / SEK EX.RATE 0.1191316 WITH NORTHERN	-12,000.000	1 Nov 17				0.00	-1,429.58	-1,429.58	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / SEK EX.RATE 0.1252552 WITH NORTHERN	-160,354.070	1 Sep 17				0.00	-20,085.18	-20,085.18	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / SEK EX.RATE 0.1252552 WITH NORTHERN	-159,094.220	1 Sep 17				0.00	-19,927.38	-19,927.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 SEP 2017 USD / SEK EX.RATE 0.1252552 WITH NORTHERN	-295,389.310	1 Sep 17				0.00	-36,999.05	-36,999.05	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / SEK EX.RATE 0.115619 WITH NORTHERN TRUST	-157,953.560	2 Jun 17				0.00	-18,262.43	-18,262.43	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / SEK EX.RATE 0.115619 WITH NORTHERN TRUST	-156,108.530	2 Jun 17				0.00	-18,049.11	-18,049.11	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / SEK EX.RATE 0.1099851 WITH NORTHERN	-81,387.030	2 Mar 17				0.00	-8,951.36	-8,951.36	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 USD / SEK EX.RATE 0.1233304 WITH NORTHERN	-61,924.200	3 Aug 17				0.00	-7,637.14	-7,637.14	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 USD / SEK EX.RATE 0.1233304 WITH NORTHERN	-17,340.000	3 Aug 17				0.00	-2,138.55	-2,138.55	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 USD / SEK EX.RATE 0.113998 WITH NORTHERN TRUST	-1,259,071.810	3 Feb 17				0.00	-143,531.73	-143,531.73	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / SEK EX.RATE 0.1107052 WITH NORTHERN	-193,800.730	3 Mar 17				0.00	-21,454.75	-21,454.75	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / SEK EX.RATE 0.1130384 WITH NORTHERN	-83,017.130	3 May 17				0.00	-9,384.12	-9,384.12	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / SEK EX.RATE 0.1130582 WITH NORTHERN	-1,816.240	4 May 17				0.00	-205.34	-205.34	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / SEK EX.RATE 0.1131849 WITH NORTHERN	-1,119,856.240	4 May 17				0.00	-126,750.83	-126,750.83	0.00
FX DEAL TRANSACTED ON 05 APR 2017 SEK / USD EX.RATE 8.97678 WITH NORTHERN TRUST	48,000.000	5 Apr 17				0.00	5,347.13	5,347.13	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / SEK EX.RATE 0.1131222 WITH NORTHERN	-196.520	5 May 17				0.00	-22.23	-22.23	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / SEK EX.RATE 0.1136583 WITH NORTHERN	-216,689.310	5 May 17				0.00	-24,628.54	-24,628.54	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / SEK EX.RATE 0.1136583 WITH NORTHERN	-350,903.800	5 May 17				0.00	-39,883.14	-39,883.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 MAY 2017 USD / SEK EX.RATE 0.1136583 WITH NORTHERN	-98,260.000	5 May 17				0.00	-11,168.07	-11,168.07	0.00
FX DEAL TRANSACTED ON 06 APR 2017 SEK / USD EX.RATE 8.99173 WITH NORTHERN TRUST	29,000.000	6 Apr 17				0.00	3,225.19	3,225.19	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / SEK EX.RATE 0.110807 WITH NORTHERN TRUST	-701.250	6 Apr 17				0.00	-77.70	-77.70	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / SEK EX.RATE 0.110807 WITH NORTHERN TRUST	-1,110.950	6 Apr 17				0.00	-123.10	-123.10	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / SEK EX.RATE 0.110807 WITH NORTHERN TRUST	-1,524,050.000	6 Apr 17				0.00	-168,875.42	-168,875.42	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 SEK / USD EX.RATE 9.033 WITH NORTHERN TRUST	193,800.730	6 Mar 17				0.00	21,454.75	21,454.75	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / SEK EX.RATE 0.1107052 WITH NORTHERN	-193,800.730	6 Mar 17				0.00	-21,454.75	-21,454.75	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 USD / SEK EX.RATE 0.1232576 WITH NORTHERN	-183,108.240	6 Oct 17				0.00	-22,569.48	-22,569.48	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 USD / SEK EX.RATE 0.1232576 WITH NORTHERN	-20,341.860	6 Oct 17				0.00	-2,507.29	-2,507.29	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / SEK EX.RATE 0.1257482 WITH NORTHERN	-161,651.490	6 Sep 17				0.00	-20,327.38	-20,334.16	-6.78
FX DEAL TRANSACTED ON 07 APR 2017 USD / SEK EX.RATE 0.1100122 WITH NORTHERN	-12,611.280	7 Apr 17				0.00	-1,387.39	-1,387.39	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / SEK EX.RATE 0.1184133 WITH NORTHERN	-18.670	7 Jul 17				0.00	-2.21	-2.21	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 SEK / USD EX.RATE 8.9721 WITH NORTHERN TRUST	19,562,602.700	7 Mar 17				0.00	2,180,381.71	2,224,223.61	43,841.90
FX DEAL TRANSACTED ON 07 MAR 2017 USD / SEK EX.RATE 0.1108893 WITH NORTHERN	-19,562,602.700	7 Mar 17				0.00	-2,169,283.95	-2,186,168.70	-16,884.75
FX DEAL TRANSACTED ON 07 SEP 2017 USD / SEK EX.RATE 0.125868 WITH NORTHERN TRUST	-333,100.000	7 Sep 17				0.00	-41,926.64	-41,926.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 AUG 2017 USD / SEK EX.RATE 0.1222234 WITH NORTHERN	-975,000.000	8 Aug 17				0.00	-119,167.81	-119,167.81	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 USD / SEK EX.RATE 0.112971 WITH NORTHERN TRUST	-244,136.510	8 Feb 17				0.00	-27,580.34	-27,580.34	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / SEK EX.RATE 0.1106991 WITH NORTHERN	-191,680.940	8 Mar 17				0.00	-21,218.90	-21,218.90	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 SEK / USD EX.RATE 8.83 WITH NORTHERN TRUST	950,895.000	8 May 17				0.00	107,689.13	107,689.13	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / SEK EX.RATE 0.1131209 WITH NORTHERN	-191,675.000	8 May 17				0.00	-21,682.45	-21,682.45	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / SEK EX.RATE 0.1124262 WITH NORTHERN	-84,000.000	9 Feb 17				0.00	-9,443.80	-9,443.80	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / SEK EX.RATE 0.1145279 WITH NORTHERN	-163,667.550	9 Jun 17				0.00	-18,744.49	-18,744.49	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / SEK EX.RATE 0.1146254 WITH NORTHERN	-424,000.000	9 Jun 17				0.00	-48,601.17	-48,601.17	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 USD / SEK EX.RATE 0.1122598 WITH NORTHERN	-41,000.000	10 Feb 17				0.00	-4,602.65	-4,602.65	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 USD / SEK EX.RATE 0.1100785 WITH NORTHERN	-944,127.320	10 Jan 17				0.00	-103,928.07	-103,928.07	0.00
FX DEAL TRANSACTED ON 11 JAN 2017 USD / SEK EX.RATE 0.1107275 WITH NORTHERN	-190,291.700	11 Jan 17				0.00	-21,070.52	-21,070.52	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / SEK EX.RATE 0.1125758 WITH NORTHERN	-569,546.750	11 May 17				0.00	-64,117.21	-64,117.21	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 SEK / USD EX.RATE 7.9588 WITH NORTHERN TRUST	19,562,602.700	11 Sep 17				0.00	2,457,983.95	2,318,200.99	-139,782.96
FX DEAL TRANSACTED ON 11 SEP 2017 USD / SEK EX.RATE 0.1250125 WITH NORTHERN	-19,562,602.700	11 Sep 17				0.00	-2,445,569.89	-2,455,484.91	-9,915.02
FX DEAL TRANSACTED ON 12 APR 2017 USD / SEK EX.RATE 0.1106807 WITH NORTHERN	-1,612.190	12 Apr 17				0.00	-178.44	-178.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 DEC 2017 SEK / USD EX.RATE 8.40609 WITH NORTHERN TRUST	21,105,431.700	12 Dec 17				0.00	2,510,731.11	2,590,177.44	79,446.33
FX DEAL TRANSACTED ON 12 DEC 2017 USD / SEK EX.RATE 0.118153 WITH NORTHERN TRUST	-21,105,431.700	12 Dec 17				0.00	-2,493,670.74	-2,501,028.80	-7,358.06
FX DEAL TRANSACTED ON 12 JAN 2017 USD / SEK EX.RATE 0.1116186 WITH NORTHERN	-655,050.460	12 Jan 17				0.00	-73,115.82	-73,115.82	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 USD / SEK EX.RATE 0.1184834 WITH NORTHERN	-196.050	12 Jul 17				0.00	-23.23	-23.23	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 SEK / USD EX.RATE 8.697225 WITH NORTHERN TRUST	19,562,602.700	12 Jun 17				0.00	2,249,292.47	2,455,484.91	206,192.44
FX DEAL TRANSACTED ON 12 JUN 2017 USD / SEK EX.RATE 0.1142834 WITH NORTHERN	-1,000.000	12 Jun 17				0.00	-114.28	-114.28	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / SEK EX.RATE 0.1143772 WITH NORTHERN	-19,562,602.700	12 Jun 17				0.00	-2,237,516.04	-2,224,223.61	13,292.43
FX DEAL TRANSACTED ON 12 MAY 2017 USD / SEK EX.RATE 0.1128426 WITH NORTHERN	-671,160.000	12 May 17				0.00	-75,735.45	-75,735.45	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 SEK / USD EX.RATE 7.97204 WITH NORTHERN TRUST	1,387,000.000	12 Sep 17				0.00	173,983.07	173,983.07	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / SEK EX.RATE 0.1105705 WITH NORTHERN	-890.800	13 Apr 17				0.00	-98.50	-98.50	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 SEK / USD EX.RATE 8.9235 WITH NORTHERN TRUST	9,234,927.260	13 Feb 17				0.00	1,034,899.68	1,032,025.71	-2,873.97
FX DEAL TRANSACTED ON 13 FEB 2017 USD / SEK EX.RATE 0.1119345 WITH NORTHERN	-12,457,933.000	13 Feb 17				0.00	-1,394,471.89	-1,394,471.89	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / SEK EX.RATE 0.1122171 WITH NORTHERN	-593,408.550	13 Jan 17				0.00	-66,590.57	-66,590.57	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / SEK EX.RATE 0.1122171 WITH NORTHERN	-344,123.050	13 Jan 17				0.00	-38,616.48	-38,616.48	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / SEK EX.RATE 0.1117742 WITH NORTHERN	-5,000.000	13 Mar 17				0.00	-558.87	-558.87	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SEK EX.RATE 0.123337 WITH NORTHERN TRUST	-589,000.000	13 Oct 17				0.00	-72,645.47	-72,645.47	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SEK EX.RATE 0.1234248 WITH NORTHERN	-146,448.650	13 Oct 17				0.00	-18,075.39	-17,996.87	78.52
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SEK EX.RATE 0.1234418 WITH NORTHERN	-632,773.180	13 Oct 17				0.00	-78,110.65	-78,110.65	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SEK EX.RATE 0.1238574 WITH NORTHERN	-5,862,284.000	13 Oct 17				0.00	-726,087.34	-694,690.41	31,396.93
FX DEAL TRANSACTED ON 13 SEP 2017 SEK / USD EX.RATE 8.015535 WITH NORTHERN TRUST	19,000.000	13 Sep 17				0.00	2,370.40	2,370.40	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / SEK EX.RATE 0.1118038 WITH NORTHERN	-179,145.380	14 Feb 17				0.00	-20,029.13	-20,029.13	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 USD / SEK EX.RATE 0.1200163 WITH NORTHERN	-210,195.000	14 Jul 17				0.00	-25,226.83	-25,226.83	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / SEK EX.RATE 0.1149306 WITH NORTHERN	-4,158.080	14 Jun 17				0.00	-477.89	-477.89	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / SEK EX.RATE 0.1155388 WITH NORTHERN	-156,252.920	14 Jun 17				0.00	-18,053.28	-18,053.28	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / SEK EX.RATE 0.1155388 WITH NORTHERN	-155,106.390	14 Jun 17				0.00	-17,920.81	-17,920.81	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / SEK EX.RATE 0.1004965 WITH NORTHERN	-196,713.560	14 Mar 17				0.00	-19,769.01	-19,769.01	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / SEK EX.RATE 0.1117244 WITH NORTHERN	-195,270.150	14 Mar 17				0.00	-21,816.43	-21,816.43	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 SEK / USD EX.RATE 8.02552 WITH NORTHERN TRUST	18,000.000	14 Sep 17				0.00	2,242.85	2,242.85	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / SEK EX.RATE 0.1175281 WITH NORTHERN	-41.730	15 Dec 17				0.00	-4.90	-4.90	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / SEK EX.RATE 0.1175765 WITH NORTHERN	-1,372.640	15 Dec 17				0.00	-161.39	-161.39	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 FEB 2017 USD / SEK EX.RATE 0.1120478 WITH NORTHERN	-11,072.370	15 Feb 17				0.00	-1,240.64	-1,240.64	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / SEK EX.RATE 0.1142505 WITH NORTHERN	-143,631.750	15 Jun 17				0.00	-16,409.99	-16,409.99	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / SEK EX.RATE 0.1117106 WITH NORTHERN	-170,933.230	15 Mar 17				0.00	-19,095.06	-19,095.06	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / SEK EX.RATE 0.1131926 WITH NORTHERN	-1,506.090	15 May 17				0.00	-170.48	-170.48	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / SEK EX.RATE 0.1255414 WITH NORTHERN	-145,381.200	15 Sep 17				0.00	-18,251.36	-18,251.36	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / SEK EX.RATE 0.1255414 WITH NORTHERN	-171,775.010	15 Sep 17				0.00	-21,564.87	-21,564.87	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / SEK EX.RATE 0.1255414 WITH NORTHERN	-170,514.590	15 Sep 17				0.00	-21,406.64	-21,406.64	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / SEK EX.RATE 0.1128184 WITH NORTHERN	-840,000.000	16 Feb 17				0.00	-94,767.48	-94,767.48	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / SEK EX.RATE 0.1128582 WITH NORTHERN	-344,172.540	16 Feb 17				0.00	-38,842.68	-38,842.68	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / SEK EX.RATE 0.1136317 WITH NORTHERN	-182,000.000	16 May 17				0.00	-20,680.97	-20,680.97	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / SEK EX.RATE 0.12347 WITH NORTHERN TRUST	-947,977.670	16 Oct 17				0.00	-117,046.82	-117,046.82	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 USD / SEK EX.RATE 0.1121529 WITH NORTHERN	-772,374.860	17 Feb 17				0.00	-86,624.07	-86,624.07	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / SEK EX.RATE 0.1201115 WITH NORTHERN	-252,000.000	17 Jul 17				0.00	-30,268.09	-30,268.09	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / SEK EX.RATE 0.1201201 WITH NORTHERN	-24.750	17 Jul 17				0.00	-2.97	-2.97	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 SEK / USD EX.RATE 8.81761 WITH NORTHERN TRUST	427,000.000	17 Mar 17				0.00	48,425.82	48,425.82	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 MAY 2017 SEK / USD EX.RATE 8.75631 WITH NORTHERN TRUST	63,000.000	17 May 17				0.00	7,194.81	7,194.81	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / SEK EX.RATE 0.1112186 WITH NORTHERN	-168,154.240	18 Apr 17				0.00	-18,701.88	-18,701.88	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / SEK EX.RATE 0.1122007 WITH NORTHERN	-157,928.730	18 Jan 17				0.00	-17,719.71	-17,719.71	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / SEK EX.RATE 0.1204094 WITH NORTHERN	-157.200	18 Jul 17				0.00	-18.93	-18.93	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / SEK EX.RATE 0.1134057 WITH NORTHERN	-45,815.000	18 May 17				0.00	-5,195.68	-5,195.68	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / SEK EX.RATE 0.12054 WITH NORTHERN TRUST	-118,440.000	19 Jul 17				0.00	-14,276.76	-14,276.76	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / SEK EX.RATE 0.1227925 WITH NORTHERN	-95,716.700	19 Oct 17				0.00	-11,753.30	-11,753.30	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 EUR / SEK EX.RATE 0.1050773 WITH NORTHERN	-305,850.920	20 Jan 17				0.00	-34,103.24	-34,103.24	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 USD / SEK EX.RATE 0.1209687 WITH NORTHERN	-142,708.510	20 Jul 17				0.00	-17,263.27	-17,263.27	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 SEK / USD EX.RATE 8.83405 WITH NORTHERN TRUST	31,000.000	20 Mar 17				0.00	3,509.15	3,509.15	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / SEK EX.RATE 0.1114642 WITH NORTHERN	-9,243.690	21 Feb 17				0.00	-1,030.34	-1,030.34	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 SEK / USD EX.RATE 8.24736 WITH NORTHERN TRUST	524,000.000	21 Jul 17				0.00	63,535.48	63,535.48	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / SEK EX.RATE 0.1211739 WITH NORTHERN	-100,508.250	21 Jul 17				0.00	-12,178.98	-12,178.98	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 SEK / USD EX.RATE 8.38308 WITH NORTHERN TRUST	7,405,113.000	22 Nov 17				0.00	883,340.37	877,518.22	-5,822.15
FX DEAL TRANSACTED ON 22 NOV 2017 USD / SEK EX.RATE 0.1191185 WITH NORTHERN	-7,405,113.000	22 Nov 17				0.00	-882,086.12	-882,086.12	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 AUG 2017 SEK / USD EX.RATE 8.07619 WITH NORTHERN TRUST	1,126,000.000	23 Aug 17				0.00	139,422.18	139,422.18	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 USD / SEK EX.RATE 0.11121 WITH NORTHERN TRUST	-25,875.620	23 Feb 17				0.00	-2,877.63	-2,877.63	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / SEK EX.RATE 0.1218109 WITH NORTHERN	-1,613,415.420	23 Oct 17				0.00	-196,531.61	-196,531.61	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / SEK EX.RATE 0.1219319 WITH NORTHERN	-139,113.100	23 Oct 17				0.00	-16,962.32	-16,710.58	251.74
FX DEAL TRANSACTED ON 24 APR 2017 USD / SEK EX.RATE 0.1129104 WITH NORTHERN	-605,000.000	24 Apr 17				0.00	-68,310.79	-68,310.79	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 SEK / USD EX.RATE 8.058415 WITH NORTHERN TRUST	4,000.000	24 Aug 17				0.00	496.38	496.38	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 USD / SEK EX.RATE 0.1106844 WITH NORTHERN	-286,807.130	24 Feb 17				0.00	-31,745.06	-31,745.06	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / SEK EX.RATE 0.1214402 WITH NORTHERN	-19,000.000	24 Jul 17				0.00	-2,307.36	-2,307.36	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / SEK EX.RATE 0.1217188 WITH NORTHERN	-893,465.920	24 Oct 17				0.00	-108,751.57	-108,751.57	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / SEK EX.RATE 0.113938 WITH NORTHERN TRUST	-176,698.570	25 Apr 17				0.00	-20,132.69	-20,132.69	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / SEK EX.RATE 0.1140198 WITH NORTHERN	-6,000.000	25 Apr 17				0.00	-684.12	-684.12	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 SEK / USD EX.RATE 8.8251 WITH NORTHERN TRUST	164,464.010	25 Jan 17				0.00	18,635.94	18,635.94	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 SEK / USD EX.RATE 8.82885 WITH NORTHERN TRUST	760,000.000	25 Jan 17				0.00	86,081.43	86,081.43	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / SEK EX.RATE 0.1218502 WITH NORTHERN	-146,063.930	25 Jul 17				0.00	-17,797.92	-17,797.92	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / SEK EX.RATE 0.1151407 WITH NORTHERN	-378,000.000	25 May 17				0.00	-43,523.17	-43,523.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 OCT 2017 USD / SEK EX.RATE 0.1215458 WITH NORTHERN	-481,417.270	25 Oct 17				0.00	-58,514.25	-58,514.25	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 SEK / USD EX.RATE 8.858135 WITH NORTHERN TRUST	11,000.000	26 Jan 17				0.00	1,241.80	1,241.80	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / SEK EX.RATE 0.1198347 WITH NORTHERN	-364,943.900	26 Oct 17				0.00	-43,732.96	-43,732.96	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / SEK EX.RATE 0.1131354 WITH NORTHERN	-417,100.000	27 Apr 17				0.00	-47,188.76	-47,188.76	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 SEK / USD EX.RATE 9.0139 WITH NORTHERN TRUST	609,000.000	27 Feb 17				0.00	67,562.32	67,562.32	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / SEK EX.RATE 0.110742 WITH NORTHERN TRUST	-433.870	27 Feb 17				0.00	-48.05	-48.05	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 SEK / USD EX.RATE 8.65931 WITH NORTHERN TRUST	1,768,000.000	27 Jun 17				0.00	204,173.31	204,173.31	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 USD / SEK EX.RATE 0.1193837 WITH NORTHERN	-1,113,248.820	27 Oct 17				0.00	-132,903.76	-132,903.76	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 USD / SEK EX.RATE 0.1212577 WITH NORTHERN	-12,112.250	28 Dec 17				0.00	-1,468.70	-1,468.70	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 SEK / USD EX.RATE 9.003081 WITH NORTHERN TRUST	10,000.000	28 Feb 17				0.00	1,110.73	1,110.73	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / SEK EX.RATE 0.1110063 WITH NORTHERN	-344,765.960	28 Feb 17				0.00	-38,271.18	-38,271.18	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / SEK EX.RATE 0.1230118 WITH NORTHERN	-126.000	28 Jul 17				0.00	-15.50	-15.50	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / SEK EX.RATE 0.1230118 WITH NORTHERN	-177.750	28 Jul 17				0.00	-21.87	-21.87	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / SEK EX.RATE 0.1169127 WITH NORTHERN	-45,000.000	28 Jun 17				0.00	-5,261.07	-5,261.07	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / SEK EX.RATE 0.1197275 WITH NORTHERN	-78,544.880	28 Nov 17				0.00	-9,403.98	-9,403.98	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 SEP 2017 USD / SEK EX.RATE 0.1228749 WITH NORTHERN	-880,000.000	28 Sep 17				0.00	-108,129.89	-108,129.89	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / SEK EX.RATE 0.11788 WITH NORTHERN TRUST	-337,820.390	29 Jun 17				0.00	-39,822.28	-39,822.28	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / SEK EX.RATE 0.1221659 WITH NORTHERN	-23,000.000	29 Sep 17				0.00	-2,809.82	-2,809.82	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 SEK / USD EX.RATE 8.3739 WITH NORTHERN TRUST	1,163,243.000	30 Nov 17				0.00	138,912.93	138,912.93	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 USD / SEK EX.RATE 0.1194766 WITH NORTHERN	-2,464,986.070	30 Oct 17				0.00	-294,508.22	-294,508.22	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SEK EX.RATE 0.1117006 WITH NORTHERN	-1,007.250	31 Mar 17				0.00	-112.51	-112.51	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SEK EX.RATE 0.1119407 WITH NORTHERN	-7,664,285.520	31 Mar 17				0.00	-857,945.61	-857,945.61	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / SEK EX.RATE 0.1152459 WITH NORTHERN	-268,325.430	31 May 17				0.00	-30,923.40	-30,923.40	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / SEK EX.RATE 0.1193292 WITH NORTHERN	-3,108,000.000	31 Oct 17				0.00	-370,875.09	-370,875.09	0.00
Swiss franc - CHF									
FX DEAL TRANSACTED ON 01 FEB 2017 CHF / USD EX.RATE 0.992 WITH NORTHERN TRUST	228,989.000	1 Feb 17				0.00	230,835.69	230,835.69	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / CHF EX.RATE 1.0056872 WITH NORTHERN	-67,928.200	1 Feb 17				0.00	-68,314.52	-68,314.52	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / CHF EX.RATE 1.0287008 WITH NORTHERN	-162,512.790	1 Jun 17				0.00	-167,177.03	-167,177.03	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / CHF EX.RATE 1.0044194 WITH NORTHERN	-257,870.320	1 May 17				0.00	-259,009.96	-259,009.96	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / CHF EX.RATE 1.0385294 WITH NORTHERN	-46,487.170	1 Sep 17				0.00	-48,278.29	-48,278.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 SEP 2017 USD / CHF EX.RATE 1.0385294 WITH NORTHERN	-34,738.610	1 Sep 17				0.00	-36,077.07	-36,077.07	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 CHF / USD EX.RATE 0.991928 WITH NORTHERN TRUST	500,641.740	2 Feb 17				0.00	504,715.81	504,715.81	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / CHF EX.RATE 1.0070493 WITH NORTHERN	-29.800	2 Feb 17				0.00	-30.01	-30.01	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / CHF EX.RATE 1.0070493 WITH NORTHERN	-65,184.970	2 Feb 17				0.00	-65,644.48	-65,644.48	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 CHF / USD EX.RATE 0.96305 WITH NORTHERN TRUST	1,314,540.790	2 Jun 17				0.00	1,364,976.68	1,364,976.68	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / CHF EX.RATE 1.0368066 WITH NORTHERN	-13,907.680	2 Jun 17				0.00	-14,419.57	-14,419.57	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / CHF EX.RATE 1.0372368 WITH NORTHERN	-34,947.060	2 Jun 17				0.00	-36,248.38	-36,248.38	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / CHF EX.RATE 1.0258515 WITH NORTHERN	-36,249.700	2 Oct 17				0.00	-37,186.81	-37,186.81	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / CHF EX.RATE 1.0258515 WITH NORTHERN	-12,717.310	2 Oct 17				0.00	-13,046.07	-13,046.07	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / CHF EX.RATE 1.0258515 WITH NORTHERN	-1,581,913.790	2 Oct 17				0.00	-1,622,808.57	-1,622,808.57	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / CHF EX.RATE 1.0262726 WITH NORTHERN	-610,570.800	2 Oct 17				0.00	-626,612.07	-626,612.07	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CHF EX.RATE 0.998004 WITH NORTHERN TRUST	-93,116.270	3 Apr 17				0.00	-92,930.41	-92,930.41	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 USD / CHF EX.RATE 1.0308492 WITH NORTHERN	-337,635.520	3 Aug 17				0.00	-348,051.30	-348,051.30	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 USD / CHF EX.RATE 1.0080137 WITH NORTHERN	-17,066.120	3 Feb 17				0.00	-17,202.88	-17,202.88	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / CHF EX.RATE 0.9892175 WITH NORTHERN	-35,709.920	3 Mar 17				0.00	-35,324.88	-35,324.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 MAR 2017 USD / CHF EX.RATE 0.9893154 WITH NORTHERN	-29.330	3 Mar 17				0.00	-29.02	-29.02	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / CHF EX.RATE 0.9893154 WITH NORTHERN	-79.170	3 Mar 17				0.00	-78.32	-78.32	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / CHF EX.RATE 0.9894133 WITH NORTHERN	-312,015.000	3 Mar 17				0.00	-308,711.78	-308,711.78	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / CHF EX.RATE 1.0059826 WITH NORTHERN	-327,850.630	3 May 17				0.00	-329,812.02	-329,812.02	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 CHF / USD EX.RATE 1.0007 WITH NORTHERN TRUST	423,241.940	3 Nov 17				0.00	422,945.88	422,945.88	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 CHF / USD EX.RATE 0.973531 WITH NORTHERN TRUST	2,571,374.780	3 Oct 17				0.00	2,641,287.01	2,641,287.01	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / CHF EX.RATE 1.0261673 WITH NORTHERN	-369,219.540	3 Oct 17				0.00	-378,881.01	-378,881.01	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / CHF EX.RATE 1.0263779 WITH NORTHERN	-88,854.220	3 Oct 17				0.00	-91,198.01	-91,198.01	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / CHF EX.RATE 1.0263779 WITH NORTHERN	-428,631.830	3 Oct 17				0.00	-439,938.24	-439,938.24	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / CHF EX.RATE 0.9980518 WITH NORTHERN	-11,728.240	4 Apr 17				0.00	-11,705.39	-11,705.39	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / CHF EX.RATE 0.9772716 WITH NORTHERN	-256,623.450	4 Jan 17				0.00	-250,790.81	-250,790.81	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 CHF / USD EX.RATE 0.986563 WITH NORTHERN TRUST	26,812.740	4 May 17				0.00	27,177.93	27,177.93	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / CHF EX.RATE 1.0091836 WITH NORTHERN	-761.750	4 May 17				0.00	-768.75	-768.75	0.00
FX DEAL TRANSACTED ON 05 APR 2017 CHF / USD EX.RATE 1.00427 WITH NORTHERN TRUST	58,000.000	5 Apr 17				0.00	57,753.39	57,753.39	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / CHF EX.RATE 0.9921619 WITH NORTHERN	-769.500	5 Apr 17				0.00	-763.47	-763.47	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 APR 2017 USD / CHF EX.RATE 0.9921619 WITH NORTHERN	-991.570	5 Apr 17				0.00	-983.80	-983.80	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / CHF EX.RATE 0.9921619 WITH NORTHERN	-13,221.000	5 Apr 17				0.00	-13,117.37	-13,117.37	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / CHF EX.RATE 0.9921619 WITH NORTHERN	-10,260.000	5 Apr 17				0.00	-10,179.58	-10,179.58	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / CHF EX.RATE 0.9960636 WITH NORTHERN	-325,841.400	5 Apr 17				0.00	-324,558.74	-324,558.74	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / CHF EX.RATE 1.0358401 WITH NORTHERN	-1,357.690	5 Jun 17				0.00	-1,406.35	-1,406.35	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / CHF EX.RATE 1.0127054 WITH NORTHERN	-181,006.170	5 May 17				0.00	-183,305.93	-183,305.93	0.00
FX DEAL TRANSACTED ON 06 APR 2017 CHF / USD EX.RATE 1.003264 WITH NORTHERN TRUST	1,000.000	6 Apr 17				0.00	996.75	996.75	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / CHF EX.RATE 0.9947715 WITH NORTHERN	-86,948.630	6 Apr 17				0.00	-86,494.02	-86,494.02	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / CHF EX.RATE 1.0069003 WITH NORTHERN	-124,971.620	6 Feb 17				0.00	-125,833.96	-125,833.96	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 USD / CHF EX.RATE 0.9861155 WITH NORTHERN	-48,000.000	6 Jan 17				0.00	-47,333.54	-47,333.54	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 CHF / USD EX.RATE 0.9625 WITH NORTHERN TRUST	127,001.920	6 Jun 17				0.00	131,950.05	131,950.05	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / CHF EX.RATE 1.048218 WITH NORTHERN TRUST	-23,525.470	6 Sep 17				0.00	-24,659.82	-24,822.44	-162.62
FX DEAL TRANSACTED ON 06 SEP 2017 USD / CHF EX.RATE 1.048218 WITH NORTHERN TRUST	-23,584.480	6 Sep 17				0.00	-24,721.68	-24,884.71	-163.03
FX DEAL TRANSACTED ON 06 SEP 2017 USD / CHF EX.RATE 1.048218 WITH NORTHERN TRUST	-13,010.710	6 Sep 17				0.00	-13,638.06	-13,665.99	-27.93
FX DEAL TRANSACTED ON 07 APR 2017 USD / CHF EX.RATE 0.9908309 WITH NORTHERN	-104,462.410	7 Apr 17				0.00	-103,504.58	-103,504.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 FEB 2017 USD / CHF EX.RATE 1.0035677 WITH NORTHERN	-21,544.360	7 Feb 17				0.00	-21,621.22	-21,621.22	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 CHF / USD EX.RATE 1.01611 WITH NORTHERN TRUST	2,283,688.220	7 Mar 17				0.00	2,247,481.30	2,266,125.75	18,644.45
FX DEAL TRANSACTED ON 07 MAR 2017 USD / CHF EX.RATE 0.9862906 WITH NORTHERN	-734.660	7 Mar 17				0.00	-724.59	-724.59	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / CHF EX.RATE 0.9862906 WITH NORTHERN	-135,474.620	7 Mar 17				0.00	-133,617.34	-133,617.34	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / CHF EX.RATE 0.9862906 WITH NORTHERN	-153,129.760	7 Mar 17				0.00	-151,030.44	-151,030.44	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / CHF EX.RATE 0.9862906 WITH NORTHERN	-100,100.000	7 Mar 17				0.00	-98,727.69	-98,727.69	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / CHF EX.RATE 0.9862906 WITH NORTHERN	-68,818.750	7 Mar 17				0.00	-67,875.28	-67,875.28	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / CHF EX.RATE 0.9898589 WITH NORTHERN	-2,283,688.220	7 Mar 17				0.00	-2,260,529.10	-2,340,084.25	-79,555.15
FX DEAL TRANSACTED ON 08 AUG 2017 CHF / USD EX.RATE 0.97513 WITH NORTHERN TRUST	232,000.000	8 Aug 17				0.00	237,917.00	237,917.00	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / CHF EX.RATE 1.0241704 WITH NORTHERN	-10,389.680	8 Aug 17				0.00	-10,640.80	-10,640.80	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 CHF / USD EX.RATE 0.9941 WITH NORTHERN TRUST	65,902.000	8 Feb 17				0.00	66,293.13	66,293.13	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 CHF / USD EX.RATE 0.995044 WITH NORTHERN TRUST	181,323.670	8 Feb 17				0.00	182,226.79	182,226.79	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 USD / CHF EX.RATE 1.0064412 WITH NORTHERN	-10,491.880	8 Feb 17				0.00	-10,559.46	-10,559.46	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / CHF EX.RATE 1.0335373 WITH NORTHERN	-58,738.110	8 Jun 17				0.00	-60,708.02	-60,708.02	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / CHF EX.RATE 0.9853188 WITH NORTHERN	-22,943.230	8 Mar 17				0.00	-22,606.39	-22,606.39	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 MAR 2017 USD / CHF EX.RATE 0.9853188 WITH NORTHERN	-23,000.780	8 Mar 17				0.00	-22,663.10	-22,663.10	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 CHF / USD EX.RATE 0.998152 WITH NORTHERN TRUST	133,654.710	8 May 17				0.00	133,902.16	133,902.16	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 CHF / USD EX.RATE 0.9986 WITH NORTHERN TRUST	1,879,285.000	8 May 17				0.00	1,881,919.69	1,881,919.69	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / CHF EX.RATE 1.0013017 WITH NORTHERN	-3,754.330	8 May 17				0.00	-3,759.22	-3,759.22	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / CHF EX.RATE 1.0024058 WITH NORTHERN	-9,963.010	8 May 17				0.00	-9,986.98	-9,986.98	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / CHF EX.RATE 1.0037238 WITH NORTHERN	-1,698,077.580	8 May 17				0.00	-1,704,400.91	-1,740,011.87	-35,610.96
FX DEAL TRANSACTED ON 08 NOV 2017 USD / CHF EX.RATE 0.9997001 WITH NORTHERN	-10,298.840	8 Nov 17				0.00	-10,295.75	-10,295.75	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 CHF / USD EX.RATE 0.96481 WITH NORTHERN TRUST	19,000.000	9 Aug 17				0.00	19,693.00	19,693.00	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 USD / CHF EX.RATE 1.0358841 WITH NORTHERN	-18,000.000	9 Aug 17				0.00	-18,645.91	-18,645.91	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 CHF / USD EX.RATE 0.999433 WITH NORTHERN TRUST	148,249.000	9 Feb 17				0.00	148,333.10	148,333.10	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 CHF / USD EX.RATE 1.00004 WITH NORTHERN TRUST	7,000.000	9 Feb 17				0.00	7,000.28	7,000.28	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 CHF / USD EX.RATE 1.001033 WITH NORTHERN TRUST	113,087.860	9 Feb 17				0.00	112,971.16	112,971.16	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 USD / CHF EX.RATE 0.9844458 WITH NORTHERN	-6,000.000	9 Jan 17				0.00	-5,906.67	-5,906.67	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / CHF EX.RATE 1.0303224 WITH NORTHERN	-2,000.000	9 Jun 17				0.00	-2,060.64	-2,060.64	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / CHF EX.RATE 1.0303967 WITH NORTHERN	-24,141.610	9 Jun 17				0.00	-24,875.44	-24,875.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 JUN 2017 USD / CHF EX.RATE 1.0303967 WITH NORTHERN	-24,081.200	9 Jun 17				0.00	-24,813.19	-24,813.19	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / CHF EX.RATE 1.0303967 WITH NORTHERN	-12,752.880	9 Jun 17				0.00	-13,140.53	-13,140.53	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 CHF / USD EX.RATE 1.008654 WITH NORTHERN TRUST	64,558.580	9 May 17				0.00	64,004.68	64,004.68	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 CHF / USD EX.RATE 0.991274 WITH NORTHERN TRUST	852,424.000	9 Nov 17				0.00	859,927.73	863,257.89	3,330.16
FX DEAL TRANSACTED ON 09 NOV 2017 USD / CHF EX.RATE 1.0063399 WITH NORTHERN	-381,514.000	9 Nov 17				0.00	-383,932.78	-383,932.78	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9911225 WITH NORTHERN	-79,183.100	10 Apr 17				0.00	-78,480.15	-78,480.15	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9911785 WITH NORTHERN	-3,845.630	10 Apr 17				0.00	-3,811.71	-3,811.71	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9911785 WITH NORTHERN	-42,758.100	10 Apr 17				0.00	-42,380.91	-42,380.91	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9911785 WITH NORTHERN	-55,300.700	10 Apr 17				0.00	-54,812.87	-54,812.87	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9914733 WITH NORTHERN	-128,170.000	10 Apr 17				0.00	-127,077.14	-127,077.14	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9914733 WITH NORTHERN	-83,159.440	10 Apr 17				0.00	-82,450.37	-82,450.37	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9914733 WITH NORTHERN	-614.900	10 Apr 17				0.00	-609.66	-609.66	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9914733 WITH NORTHERN	-60,341.190	10 Apr 17				0.00	-59,826.68	-59,826.68	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9914733 WITH NORTHERN	-57,128.400	10 Apr 17				0.00	-56,641.28	-56,641.28	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9914733 WITH NORTHERN	-54,230.400	10 Apr 17				0.00	-53,768.00	-53,768.00	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9914733 WITH NORTHERN	-38,675.000	10 Apr 17				0.00	-38,345.23	-38,345.23	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9914733 WITH NORTHERN	-26,334.000	10 Apr 17				0.00	-26,109.46	-26,109.46	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9914733 WITH NORTHERN	-12,285.000	10 Apr 17				0.00	-12,180.25	-12,180.25	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9914733 WITH NORTHERN	-1,942.500	10 Apr 17				0.00	-1,925.94	-1,925.94	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9921619 WITH NORTHERN	-2,872.800	10 Apr 17				0.00	-2,850.28	-2,850.28	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9921619 WITH NORTHERN	-69,059.900	10 Apr 17				0.00	-68,518.60	-68,518.60	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9921619 WITH NORTHERN	-7,072.800	10 Apr 17				0.00	-7,017.36	-7,017.36	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9921619 WITH NORTHERN	-48,125.000	10 Apr 17				0.00	-47,747.79	-47,747.79	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9921619 WITH NORTHERN	-4,908.750	10 Apr 17				0.00	-4,870.27	-4,870.27	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9921619 WITH NORTHERN	-20,973.750	10 Apr 17				0.00	-20,809.36	-20,809.36	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 CHF / USD EX.RATE 0.96408 WITH NORTHERN TRUST	31,992.420	10 Aug 17				0.00	33,184.40	33,184.40	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 CHF / USD EX.RATE 1.002535 WITH NORTHERN TRUST	3,000.000	10 Feb 17				0.00	2,992.41	2,992.41	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 USD / CHF EX.RATE 0.9961677 WITH NORTHERN	-58,641.170	10 Feb 17				0.00	-58,416.44	-58,416.44	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / CHF EX.RATE 0.9896091 WITH NORTHERN	-12,978.650	10 Mar 17				0.00	-12,843.79	-12,843.79	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 CHF / USD EX.RATE 1.0085 WITH NORTHERN TRUST	22,605.790	10 May 17				0.00	22,415.26	22,415.26	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 OCT 2017 USD / CHF EX.RATE 1.0253939 WITH NORTHERN	-123,246.140	10 Oct 17				0.00	-126,375.84	-126,375.84	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / CHF EX.RATE 0.9923027 WITH NORTHERN	-209,756.200	11 Apr 17				0.00	-208,141.65	-208,141.65	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 CHF / USD EX.RATE 0.960962 WITH NORTHERN TRUST	67,175.040	11 Aug 17				0.00	69,903.95	69,903.95	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 CHF / USD EX.RATE 1.007268 WITH NORTHERN TRUST	107,785.770	11 May 17				0.00	107,008.04	107,008.04	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / CHF EX.RATE 0.9924573 WITH NORTHERN	-28,200.000	11 May 17				0.00	-27,987.30	-27,987.30	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / CHF EX.RATE 0.9933446 WITH NORTHERN	-145,130.000	11 May 17				0.00	-144,164.10	-144,164.10	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 USD / CHF EX.RATE 1.0266709 WITH NORTHERN	-49,630.970	11 Oct 17				0.00	-50,954.67	-50,954.67	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 CHF / USD EX.RATE 0.9519 WITH NORTHERN TRUST	3,639,095.750	11 Sep 17				0.00	3,822,981.14	3,779,896.91	-43,084.23
FX DEAL TRANSACTED ON 11 SEP 2017 USD / CHF EX.RATE 1.0566022 WITH NORTHERN	-3,639,095.750	11 Sep 17				0.00	-3,845,076.50	-3,685,346.85	159,729.65
FX DEAL TRANSACTED ON 12 APR 2017 USD / CHF EX.RATE 0.9964278 WITH NORTHERN	-159,136.470	12 Apr 17				0.00	-158,568.00	-158,568.00	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 CHF / USD EX.RATE 0.9928 WITH NORTHERN TRUST	2,786,671.750	12 Dec 17				0.00	2,806,881.30	2,822,088.97	15,207.67
FX DEAL TRANSACTED ON 12 DEC 2017 USD / CHF EX.RATE 1.014874 WITH NORTHERN TRUST	-2,786,671.750	12 Dec 17				0.00	-2,828,120.69	-2,875,898.81	-47,778.12
FX DEAL TRANSACTED ON 12 JUN 2017 CHF / USD EX.RATE 0.9692 WITH NORTHERN TRUST	3,981,765.800	12 Jun 17				0.00	4,108,301.49	4,080,096.12	-28,205.37
FX DEAL TRANSACTED ON 12 JUN 2017 CHF / USD EX.RATE 0.969229 WITH NORTHERN TRUST	2,000.000	12 Jun 17				0.00	2,063.50	2,063.50	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / CHF EX.RATE 1.0322581 WITH NORTHERN	-112,426.070	12 Jun 17				0.00	-116,052.72	-116,052.72	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 JUN 2017 USD / CHF EX.RATE 1.0377858 WITH NORTHERN	-3,981,765.800	12 Jun 17				0.00	-4,132,219.93	-4,135,825.29	-3,605.36
FX DEAL TRANSACTED ON 12 MAY 2017 CHF / USD EX.RATE 1.0019 WITH NORTHERN TRUST	194,625.250	12 May 17				0.00	194,256.16	194,256.16	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 USD / CHF EX.RATE 1.0245104 WITH NORTHERN	-25,402.780	12 Oct 17				0.00	-26,025.41	-26,025.41	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 CHF / USD EX.RATE 0.95882 WITH NORTHERN TRUST	68,000.000	12 Sep 17				0.00	70,920.51	70,920.51	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / CHF EX.RATE 1.0398253 WITH NORTHERN	-107,697.610	12 Sep 17				0.00	-111,986.70	-111,986.70	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / CHF EX.RATE 0.993542 WITH NORTHERN TRUST	-207.800	13 Apr 17				0.00	-206.46	-206.46	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / CHF EX.RATE 0.993542 WITH NORTHERN TRUST	-120,058.960	13 Apr 17				0.00	-119,283.62	-119,283.62	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / CHF EX.RATE 0.9938382 WITH NORTHERN	-158,492.420	13 Apr 17				0.00	-157,515.82	-157,515.82	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / CHF EX.RATE 0.9938382 WITH NORTHERN	-86,560.500	13 Apr 17				0.00	-86,027.13	-86,027.13	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / CHF EX.RATE 0.9941682 WITH NORTHERN	-217,426.350	13 Apr 17				0.00	-216,158.37	-216,158.37	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / CHF EX.RATE 0.9942433 WITH NORTHERN	-49,000.000	13 Apr 17				0.00	-48,717.92	-48,717.92	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / CHF EX.RATE 0.9951239 WITH NORTHERN	-70,907.850	13 Apr 17				0.00	-70,562.10	-70,562.10	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 USD / CHF EX.RATE 0.9939893 WITH NORTHERN	-187,484.510	13 Feb 17				0.00	-186,357.61	-186,357.61	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 CHF / USD EX.RATE 0.963807 WITH NORTHERN TRUST	1,415,432.050	13 Jul 17				0.00	1,468,584.53	1,470,196.88	1,612.35
FX DEAL TRANSACTED ON 13 JUL 2017 USD / CHF EX.RATE 1.0323007 WITH NORTHERN	-48,100.000	13 Jul 17				0.00	-49,653.66	-49,653.66	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 JUL 2017 USD / CHF EX.RATE 1.0333781 WITH NORTHERN	-1,383,651.000	13 Jul 17				0.00	-1,429,834.66	-1,429,834.66	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / CHF EX.RATE 1.0319917 WITH NORTHERN	-161,921.740	13 Jun 17				0.00	-167,101.90	-167,101.90	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 CHF / USD EX.RATE 0.97444 WITH NORTHERN TRUST	36,000.000	13 Oct 17				0.00	36,944.30	36,944.30	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / CHF EX.RATE 1.0259567 WITH NORTHERN	-1,725,000.000	13 Oct 17				0.00	-1,769,775.32	-1,769,775.32	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / CHF EX.RATE 1.0262726 WITH NORTHERN	-338,669.680	13 Oct 17				0.00	-347,567.41	-347,567.41	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / CHF EX.RATE 1.0262726 WITH NORTHERN	-480,174.060	13 Oct 17				0.00	-492,789.47	-492,789.47	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / CHF EX.RATE 1.0262726 WITH NORTHERN	-510,270.570	13 Oct 17				0.00	-523,676.69	-523,676.69	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / CHF EX.RATE 1.0262726 WITH NORTHERN	-366,093.790	13 Oct 17				0.00	-375,712.02	-375,712.02	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / CHF EX.RATE 1.0262726 WITH NORTHERN	-486,979.930	13 Oct 17				0.00	-499,774.15	-499,774.15	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / CHF EX.RATE 1.0271348 WITH NORTHERN	-17,422.740	13 Oct 17				0.00	-17,895.50	-17,895.50	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 CHF / USD EX.RATE 0.96329 WITH NORTHERN TRUST	9,000.000	13 Sep 17				0.00	9,342.98	9,342.98	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 CHF / USD EX.RATE 0.9655 WITH NORTHERN TRUST	632,034.000	13 Sep 17				0.00	654,618.33	654,618.33	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / CHF EX.RATE 1.0375704 WITH NORTHERN	-6,000.000	13 Sep 17				0.00	-6,225.42	-6,225.42	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 CHF / USD EX.RATE 0.970263 WITH NORTHERN TRUST	114,633.760	14 Aug 17				0.00	118,147.10	118,147.10	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / CHF EX.RATE 0.9927086 WITH NORTHERN	-104,605.440	14 Feb 17				0.00	-103,842.72	-103,842.72	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 JUL 2017 CHF / USD EX.RATE 0.963963 WITH NORTHERN TRUST	262,751.230	14 Jul 17				0.00	272,573.98	272,573.98	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / CHF EX.RATE 1.0344471 WITH NORTHERN	-12,950.550	14 Jun 17				0.00	-13,396.66	-13,396.66	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / CHF EX.RATE 1.0357328 WITH NORTHERN	-925,507.140	14 Jun 17				0.00	-958,578.08	-958,578.08	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / CHF EX.RATE 0.9920635 WITH NORTHERN	-12,832.600	14 Mar 17				0.00	-12,730.75	-12,730.75	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 CHF / USD EX.RATE 0.9898 WITH NORTHERN TRUST	566,567.000	14 Nov 17				0.00	572,405.54	572,405.54	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 CHF / USD EX.RATE 0.965418 WITH NORTHERN TRUST	1,000.000	14 Sep 17				0.00	1,035.82	1,035.82	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / CHF EX.RATE 0.9938915 WITH NORTHERN	-137,351.060	15 Feb 17				0.00	-136,512.06	-136,512.06	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / CHF EX.RATE 1.0255358 WITH NORTHERN	-23,931.230	15 Jun 17				0.00	-24,542.33	-24,542.33	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / CHF EX.RATE 0.99167 WITH NORTHERN TRUST	-22,581.700	15 Mar 17				0.00	-22,393.59	-22,393.59	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 CHF / USD EX.RATE 0.996852 WITH NORTHERN TRUST	86,830.480	15 May 17				0.00	87,104.69	87,104.69	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / CHF EX.RATE 1.0411244 WITH NORTHERN	-13,279.350	15 Sep 17				0.00	-13,825.46	-13,825.46	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / CHF EX.RATE 1.0411244 WITH NORTHERN	-23,186.500	15 Sep 17				0.00	-24,140.03	-24,140.03	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 CHF / USD EX.RATE 0.99728 WITH NORTHERN TRUST	325,445.490	16 Feb 17				0.00	326,333.12	326,333.12	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 CHF / USD EX.RATE 0.997815 WITH NORTHERN TRUST	1,238,208.000	16 Feb 17				0.00	1,240,919.41	1,228,685.69	-12,233.72
FX DEAL TRANSACTED ON 16 FEB 2017 CHF / USD EX.RATE 0.999385 WITH NORTHERN TRUST	297,836.890	16 Feb 17				0.00	298,020.17	298,020.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CHF EX.RATE 1.0011012 WITH NORTHERN	-2,750,000.000	16 Feb 17				0.00	-2,753,028.33	-2,753,028.33	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CHF EX.RATE 1.0018163 WITH NORTHERN	-368.770	16 Feb 17				0.00	-369.44	-369.44	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 CHF / USD EX.RATE 0.984954 WITH NORTHERN TRUST	185,730.110	16 May 17				0.00	188,567.29	188,567.29	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 CHF / USD EX.RATE 0.98682 WITH NORTHERN TRUST	50,000.000	16 May 17				0.00	50,667.80	50,667.80	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / CHF EX.RATE 1.0120433 WITH NORTHERN	-31,231.200	16 May 17				0.00	-31,607.33	-31,607.33	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 CHF / USD EX.RATE 0.9935 WITH NORTHERN TRUST	28,000.000	16 Nov 17				0.00	28,183.19	28,183.19	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / CHF EX.RATE 1.0267995 WITH NORTHERN	-90,758.030	16 Oct 17				0.00	-93,190.30	-93,190.30	0.00
FX DEAL TRANSACTED ON 17 APR 2017 USD / CHF EX.RATE 0.9950249 WITH NORTHERN	-392.090	17 Apr 17				0.00	-390.14	-390.14	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 CHF / USD EX.RATE 0.95978 WITH NORTHERN TRUST	1,163,521.000	17 Aug 17				0.00	1,212,278.86	1,208,539.08	-3,739.78
FX DEAL TRANSACTED ON 17 AUG 2017 USD / CHF EX.RATE 1.0399334 WITH NORTHERN	-1,163,521.000	17 Aug 17				0.00	-1,209,984.40	-1,209,984.40	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 CHF / USD EX.RATE 0.9627 WITH NORTHERN TRUST	265,562.640	17 Jul 17				0.00	275,851.92	275,851.92	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / CHF EX.RATE 1.039326 WITH NORTHERN TRUST	-105,524.210	17 Jul 17				0.00	-109,674.06	-109,674.06	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 CHF / USD EX.RATE 0.99612 WITH NORTHERN TRUST	65,000.000	17 Mar 17				0.00	65,253.18	65,253.18	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 CHF / USD EX.RATE 0.980264 WITH NORTHERN TRUST	1,000.000	17 May 17				0.00	1,020.13	1,020.13	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / CHF EX.RATE 1.020976 WITH NORTHERN TRUST	-28,996.750	17 May 17				0.00	-29,604.98	-29,604.98	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 OCT 2017 USD / CHF EX.RATE 1.0207852 WITH NORTHERN	-63,044.970	17 Oct 17				0.00	-64,355.37	-64,355.37	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / CHF EX.RATE 1.001001 WITH NORTHERN TRUST	-5,908.880	18 Apr 17				0.00	-5,914.79	-5,914.79	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 CHF / USD EX.RATE 0.9652 WITH NORTHERN TRUST	335,540.000	18 Aug 17				0.00	347,637.80	347,637.80	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 CHF / USD EX.RATE 1.0031 WITH NORTHERN TRUST	165,788.000	18 Jan 17				0.00	165,275.65	165,275.65	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 CHF / USD EX.RATE 1.0061 WITH NORTHERN TRUST	44,736.820	18 Jan 17				0.00	44,465.58	44,465.58	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 CHF / USD EX.RATE 0.979368 WITH NORTHERN TRUST	175,536.670	18 May 17				0.00	179,234.64	179,234.64	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / CHF EX.RATE 1.0187449 WITH NORTHERN	-51,324.000	18 May 17				0.00	-52,286.06	-52,286.06	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / CHF EX.RATE 1.0187449 WITH NORTHERN	-18,558.100	18 May 17				0.00	-18,905.97	-18,905.97	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / CHF EX.RATE 1.0191602 WITH NORTHERN	-37,690.580	18 Oct 17				0.00	-38,412.74	-38,391.22	21.52
FX DEAL TRANSACTED ON 19 APR 2017 USD / CHF EX.RATE 1.001744 WITH NORTHERN TRUST	-11,604.090	19 Apr 17				0.00	-11,624.33	-11,624.33	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 CHF / USD EX.RATE 1.0093 WITH NORTHERN TRUST	291,474.120	19 Jan 17				0.00	288,788.39	288,788.39	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 CHF / USD EX.RATE 0.95344 WITH NORTHERN TRUST	277,973.500	19 Jul 17				0.00	291,547.97	291,547.97	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 CHF / USD EX.RATE 0.972554 WITH NORTHERN TRUST	134,269.160	19 May 17				0.00	138,058.31	138,058.31	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / CHF EX.RATE 1.0249052 WITH NORTHERN	-156.000	19 May 17				0.00	-159.89	-159.89	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / CHF EX.RATE 1.0236106 WITH NORTHERN	-932,439.880	19 Oct 17				0.00	-954,455.35	-954,455.35	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 OCT 2017 USD / CHF EX.RATE 1.0253045 WITH NORTHERN	-27,000.000	19 Oct 17				0.00	-27,683.22	-27,683.22	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / CHF EX.RATE 1.0013017 WITH NORTHERN	-124.800	20 Apr 17				0.00	-124.96	-124.96	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / CHF EX.RATE 1.0016297 WITH NORTHERN	-189,900.400	20 Apr 17				0.00	-190,209.87	-190,209.87	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / CHF EX.RATE 1.0040161 WITH NORTHERN	-330,715.000	20 Apr 17				0.00	-332,043.17	-332,043.17	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 CHF / USD EX.RATE 0.951475 WITH NORTHERN TRUST	320,101.240	20 Jul 17				0.00	336,426.33	336,426.33	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 CHF / USD EX.RATE 0.975353 WITH NORTHERN TRUST	948.770	20 Jun 17				0.00	972.75	972.75	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 CHF / USD EX.RATE 0.9763 WITH NORTHERN TRUST	194,195.000	20 Jun 17				0.00	198,909.15	198,909.15	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / CHF EX.RATE 1.0242753 WITH NORTHERN	-35.880	20 Jun 17				0.00	-36.75	-36.75	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / CHF EX.RATE 1.030264 WITH NORTHERN TRUST	-787,184.000	20 Jun 17				0.00	-811,007.34	-817,641.13	-6,633.79
FX DEAL TRANSACTED ON 20 MAR 2017 USD / CHF EX.RATE 1.0036916 WITH NORTHERN	-1,000.000	20 Mar 17				0.00	-1,003.69	-1,003.69	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / CHF EX.RATE 1.0402017 WITH NORTHERN	-5,444.690	20 Sep 17				0.00	-5,663.58	-5,663.58	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / CHF EX.RATE 1.001001 WITH NORTHERN TRUST	-259.000	21 Apr 17				0.00	-259.26	-259.26	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / CHF EX.RATE 1.001001 WITH NORTHERN TRUST	-25,200.000	21 Apr 17				0.00	-25,225.23	-25,225.23	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / CHF EX.RATE 1.001001 WITH NORTHERN TRUST	-82,237.200	21 Apr 17				0.00	-82,319.52	-82,319.52	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 CHF / USD EX.RATE 0.9617 WITH NORTHERN TRUST	312,365.000	21 Aug 17				0.00	324,805.03	324,805.03	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 FEB 2017 USD / CHF EX.RATE 0.9909359 WITH NORTHERN	-70,213.220	21 Feb 17				0.00	-69,576.80	-69,576.80	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 CHF / USD EX.RATE 0.944057 WITH NORTHERN TRUST	58,207.520	21 Jul 17				0.00	61,656.79	61,656.79	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / CHF EX.RATE 1.0552753 WITH NORTHERN	-42,000.000	21 Jul 17				0.00	-44,321.56	-44,321.56	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 CHF / USD EX.RATE 0.9947 WITH NORTHERN TRUST	88,784.110	21 Mar 17				0.00	89,257.17	89,257.17	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / CHF EX.RATE 1.0054789 WITH NORTHERN	-85,721.960	21 Mar 17				0.00	-86,191.62	-86,191.62	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / CHF EX.RATE 1.0055304 WITH NORTHERN	-842.140	21 Mar 17				0.00	-846.80	-846.80	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / CHF EX.RATE 1.0055304 WITH NORTHERN	-122,035.680	21 Mar 17				0.00	-122,710.59	-122,710.59	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / CHF EX.RATE 1.0055304 WITH NORTHERN	-65,559.000	21 Mar 17				0.00	-65,921.57	-65,921.57	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 USD / CHF EX.RATE 1.0078948 WITH NORTHERN	-339,532.080	21 Nov 17				0.00	-342,212.63	-342,212.63	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / CHF EX.RATE 1.0293552 WITH NORTHERN	-2,478.130	21 Sep 17				0.00	-2,550.88	-2,550.88	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 CHF / USD EX.RATE 0.9684 WITH NORTHERN TRUST	858,409.000	22 Aug 17				0.00	886,419.87	886,419.87	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 USD / CHF EX.RATE 1.0343647 WITH NORTHERN	-1,449,099.000	22 Aug 17				0.00	-1,498,896.85	-1,505,166.45	-6,269.60
FX DEAL TRANSACTED ON 22 FEB 2017 USD / CHF EX.RATE 0.9904442 WITH NORTHERN	-70,171.550	22 Feb 17				0.00	-69,501.00	-69,501.00	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 CHF / USD EX.RATE 0.972064 WITH NORTHERN TRUST	472,486.100	22 Jun 17				0.00	486,064.81	486,064.81	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / CHF EX.RATE 1.0075059 WITH NORTHERN	-126,831.790	22 Mar 17				0.00	-127,783.78	-127,783.78	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 NOV 2017 USD / CHF EX.RATE 1.0186411 WITH NORTHERN	-189,917.670	22 Nov 17				0.00	-193,457.95	-193,457.95	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 USD / CHF EX.RATE 1.0186411 WITH NORTHERN	-459,543.020	22 Nov 17				0.00	-468,109.42	-468,109.42	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / CHF EX.RATE 1.0351324 WITH NORTHERN	-38,000.000	23 Aug 17				0.00	-39,335.03	-39,335.03	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 USD / CHF EX.RATE 0.9931473 WITH NORTHERN	-142,427.230	23 Feb 17				0.00	-141,451.22	-141,451.22	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 CHF / USD EX.RATE 0.968456 WITH NORTHERN TRUST	31,501.710	23 Jun 17				0.00	32,527.77	32,527.77	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CHF EX.RATE 1.0068962 WITH NORTHERN	-7,208.700	23 Mar 17				0.00	-7,258.41	-7,258.41	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / CHF EX.RATE 1.0246941 WITH NORTHERN	-303,819.440	23 May 17				0.00	-311,321.99	-311,321.99	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / CHF EX.RATE 1.0140959 WITH NORTHERN	-9,728.830	23 Oct 17				0.00	-9,865.97	-9,826.61	39.36
FX DEAL TRANSACTED ON 23 OCT 2017 USD / CHF EX.RATE 1.0140959 WITH NORTHERN	-21,209.790	23 Oct 17				0.00	-21,508.76	-21,284.29	224.47
FX DEAL TRANSACTED ON 24 APR 2017 CHF / USD EX.RATE 0.99552 WITH NORTHERN TRUST	18,000.000	24 Apr 17				0.00	18,081.00	18,081.00	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / CHF EX.RATE 1.0027073 WITH NORTHERN	-136,797.000	24 Apr 17				0.00	-137,167.35	-137,167.35	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / CHF EX.RATE 1.0027073 WITH NORTHERN	-29,146.000	24 Apr 17				0.00	-29,224.91	-29,224.91	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / CHF EX.RATE 1.0034569 WITH NORTHERN	-89,011.380	24 Apr 17				0.00	-89,319.08	-89,319.08	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / CHF EX.RATE 1.0042177 WITH NORTHERN	-9,527.790	24 Apr 17				0.00	-9,567.98	-9,567.98	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 CHF / USD EX.RATE 0.964252 WITH NORTHERN TRUST	1,000.000	24 Aug 17				0.00	1,037.07	1,037.07	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 JAN 2017 USD / CHF EX.RATE 1.0007005 WITH NORTHERN	-9,667.410	24 Jan 17				0.00	-9,674.18	-9,674.18	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 CHF / USD EX.RATE 0.9459 WITH NORTHERN TRUST	163,694.680	24 Jul 17				0.00	173,057.07	173,057.07	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 CHF / USD EX.RATE 0.9459 WITH NORTHERN TRUST	470,511.060	24 Jul 17				0.00	497,421.57	497,421.57	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 CHF / USD EX.RATE 0.94612 WITH NORTHERN TRUST	1,000.000	24 Jul 17				0.00	1,056.95	1,056.95	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 CHF / USD EX.RATE 0.975 WITH NORTHERN TRUST	40,750.630	24 May 17				0.00	41,795.52	41,795.52	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 CHF / USD EX.RATE 0.9766 WITH NORTHERN TRUST	540,686.420	24 May 17				0.00	553,641.63	553,641.63	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 CHF / USD EX.RATE 0.9766 WITH NORTHERN TRUST	1,298,955.740	24 May 17				0.00	1,330,079.60	1,330,079.60	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / CHF EX.RATE 1.0255274 WITH NORTHERN	-119,199.370	24 May 17				0.00	-122,242.22	-122,242.22	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 USD / CHF EX.RATE 1.0207644 WITH NORTHERN	-253,004.750	24 Nov 17				0.00	-258,258.24	-258,258.24	0.00
FX DEAL TRANSACTED ON 25 APR 2017 CHF / USD EX.RATE 0.992603 WITH NORTHERN TRUST	1,000.000	25 Apr 17				0.00	1,007.45	1,007.45	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / CHF EX.RATE 1.0063855 WITH NORTHERN	-286,881.580	25 Apr 17				0.00	-288,713.47	-288,713.47	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / CHF EX.RATE 1.0064412 WITH NORTHERN	-20,771.490	25 Apr 17				0.00	-20,905.28	-20,905.28	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 USD / CHF EX.RATE 1.0448229 WITH NORTHERN	-231,854.000	25 Aug 17				0.00	-242,246.37	-242,246.37	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 CHF / USD EX.RATE 0.9993 WITH NORTHERN TRUST	21,134.100	25 Jan 17				0.00	21,148.90	21,148.90	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / CHF EX.RATE 1.0002301 WITH NORTHERN	-6,000.000	25 Jan 17				0.00	-6,001.38	-6,001.38	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 JUL 2017 CHF / USD EX.RATE 0.9494 WITH NORTHERN TRUST	165,069.990	25 Jul 17				0.00	173,867.70	173,867.70	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / CHF EX.RATE 1.0513058 WITH NORTHERN	-386,505.360	25 Jul 17				0.00	-406,335.34	-406,335.34	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / CHF EX.RATE 1.0536298 WITH NORTHERN	-9,670.630	25 Jul 17				0.00	-10,189.26	-10,189.26	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / CHF EX.RATE 1.0536298 WITH NORTHERN	-21,019.560	25 Jul 17				0.00	-22,146.83	-22,146.83	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 CHF / USD EX.RATE 0.973301 WITH NORTHERN TRUST	123,281.000	25 May 17				0.00	126,662.77	126,662.77	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / CHF EX.RATE 1.0272214 WITH NORTHERN	-2,170.700	25 May 17				0.00	-2,229.79	-2,229.79	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / CHF EX.RATE 1.0272214 WITH NORTHERN	-19,529.300	25 May 17				0.00	-20,060.91	-20,060.91	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / CHF EX.RATE 1.0320844 WITH NORTHERN	-142,606.070	25 Sep 17				0.00	-147,181.50	-147,181.50	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / CHF EX.RATE 1.0333781 WITH NORTHERN	-71,428.500	25 Sep 17				0.00	-73,812.65	-73,812.65	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / CHF EX.RATE 1.0334849 WITH NORTHERN	-107,090.100	25 Sep 17				0.00	-110,676.00	-110,676.00	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / CHF EX.RATE 1.0050706 WITH NORTHERN	-426,581.730	26 Apr 17				0.00	-428,744.75	-428,744.75	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 CHF / USD EX.RATE 1.000791 WITH NORTHERN TRUST	4,000.000	26 Jan 17				0.00	3,996.84	3,996.84	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / CHF EX.RATE 1.00098 WITH NORTHERN TRUST	-40,020.280	26 Jan 17				0.00	-40,059.50	-40,059.50	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 USD / CHF EX.RATE 1.0513511 WITH NORTHERN	-318,176.980	26 Jul 17				0.00	-334,515.73	-334,515.73	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 CHF / USD EX.RATE 0.970656 WITH NORTHERN TRUST	68,648.630	26 Jun 17				0.00	70,723.95	70,723.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 MAY 2017 CHF / USD EX.RATE 0.9743 WITH NORTHERN TRUST	605,736.340	26 May 17				0.00	621,714.40	621,714.40	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 CHF / USD EX.RATE 0.9743 WITH NORTHERN TRUST	430,847.940	26 May 17				0.00	442,212.81	442,212.81	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 CHF / USD EX.RATE 0.9745 WITH NORTHERN TRUST	107,148.620	26 May 17				0.00	109,952.41	109,952.41	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 CHF / USD EX.RATE 0.9745 WITH NORTHERN TRUST	161,683.390	26 May 17				0.00	165,914.20	165,914.20	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 CHF / USD EX.RATE 0.975 WITH NORTHERN TRUST	107,206.790	26 May 17				0.00	109,955.68	109,955.68	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / CHF EX.RATE 1.0060797 WITH NORTHERN	-265,613.210	27 Apr 17				0.00	-267,228.07	-267,228.07	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 CHF / USD EX.RATE 1.00501 WITH NORTHERN TRUST	37,000.000	27 Feb 17				0.00	36,815.55	36,815.55	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / CHF EX.RATE 1.0004572 WITH NORTHERN	-317,737.540	27 Jan 17				0.00	-317,882.81	-317,882.81	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / CHF EX.RATE 1.0368389 WITH NORTHERN	-200,920.380	27 Jul 17				0.00	-208,322.06	-208,322.06	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / CHF EX.RATE 1.0358401 WITH NORTHERN	-66,000.000	27 Jun 17				0.00	-68,365.44	-68,365.44	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / CHF EX.RATE 1.0419923 WITH NORTHERN	-371,058.800	27 Jun 17				0.00	-386,640.41	-386,640.41	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 USD / CHF EX.RATE 1.0143541 WITH NORTHERN	-210,768.150	27 Mar 17				0.00	-213,793.54	-213,793.54	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 USD / CHF EX.RATE 1.0190979 WITH NORTHERN	-37,313.940	27 Nov 17				0.00	-38,026.56	-38,026.56	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 USD / CHF EX.RATE 1.0005773 WITH NORTHERN	-121,387.750	27 Oct 17				0.00	-121,457.83	-121,457.83	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0254307 WITH NORTHERN	-68,032.130	27 Sep 17				0.00	-69,762.23	-69,762.23	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0254307 WITH NORTHERN	-33,867.400	27 Sep 17				0.00	-34,728.67	-34,728.67	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0254307 WITH NORTHERN	-56,586.600	27 Sep 17				0.00	-58,025.64	-58,025.64	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0254307 WITH NORTHERN	-35,434.880	27 Sep 17				0.00	-36,336.01	-36,336.01	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0257462 WITH NORTHERN	-61,153.790	27 Sep 17				0.00	-62,728.27	-62,728.27	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0257462 WITH NORTHERN	-65,701.130	27 Sep 17				0.00	-67,392.69	-67,392.69	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0257462 WITH NORTHERN	-75,256.970	27 Sep 17				0.00	-77,194.55	-77,194.55	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0257462 WITH NORTHERN	-3,008.250	27 Sep 17				0.00	-3,085.70	-3,085.70	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0257462 WITH NORTHERN	-68,901.000	27 Sep 17				0.00	-70,674.94	-70,674.94	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0257462 WITH NORTHERN	-92,385.560	27 Sep 17				0.00	-94,764.14	-94,764.14	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0259567 WITH NORTHERN	-19,537.880	27 Sep 17				0.00	-20,045.02	-20,045.02	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0259567 WITH NORTHERN	-57,172.500	27 Sep 17				0.00	-58,656.51	-58,656.51	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0259567 WITH NORTHERN	-32,602.500	27 Sep 17				0.00	-33,448.75	-33,448.75	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0259567 WITH NORTHERN	-8,190.000	27 Sep 17				0.00	-8,402.59	-8,402.59	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0259567 WITH NORTHERN	-25,515.000	27 Sep 17				0.00	-26,177.29	-26,177.29	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0297601 WITH NORTHERN	-94,937.540	27 Sep 17				0.00	-97,762.89	-97,762.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0297601 WITH NORTHERN	-101,033.730	27 Sep 17				0.00	-104,040.50	-104,040.50	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / CHF EX.RATE 1.005763 WITH NORTHERN TRUST	-78,065.710	28 Apr 17				0.00	-78,515.60	-78,515.60	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 CHF / USD EX.RATE 1.001416 WITH NORTHERN TRUST	2,000.000	28 Feb 17				0.00	1,997.17	1,997.17	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / CHF EX.RATE 0.9983029 WITH NORTHERN	-45,211.510	28 Feb 17				0.00	-45,134.78	-45,134.78	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / CHF EX.RATE 0.9983029 WITH NORTHERN	-12,560.730	28 Feb 17				0.00	-12,539.41	-12,539.41	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 CHF / USD EX.RATE 0.959084 WITH NORTHERN TRUST	3,000.000	28 Jun 17				0.00	3,127.98	3,127.98	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 CHF / USD EX.RATE 0.960255 WITH NORTHERN TRUST	11,540.550	28 Jun 17				0.00	12,018.21	12,018.21	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / CHF EX.RATE 1.0074054 WITH NORTHERN	-65,148.350	28 Mar 17				0.00	-65,630.80	-65,630.80	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / CHF EX.RATE 1.0092854 WITH NORTHERN	-136.500	28 Mar 17				0.00	-137.77	-137.77	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / CHF EX.RATE 1.0092854 WITH NORTHERN	-118,982.500	28 Mar 17				0.00	-120,087.30	-120,087.30	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / CHF EX.RATE 1.0155377 WITH NORTHERN	-2,225.480	28 Nov 17				0.00	-2,260.06	-2,260.06	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / CHF EX.RATE 1.0293361 WITH NORTHERN	-32,000.000	28 Sep 17				0.00	-32,938.75	-32,938.75	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / CHF EX.RATE 1.03023 WITH NORTHERN TRUST	-130,868.900	28 Sep 17				0.00	-134,825.07	-134,825.07	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 USD / CHF EX.RATE 1.0555204 WITH NORTHERN	-12,507.290	29 Aug 17				0.00	-13,201.70	-13,014.87	186.83
FX DEAL TRANSACTED ON 29 JUN 2017 USD / CHF EX.RATE 1.0448229 WITH NORTHERN	-64,234.860	29 Jun 17				0.00	-67,114.05	-67,114.05	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 JUN 2017 USD / CHF EX.RATE 1.0449758 WITH NORTHERN	-104,979.180	29 Jun 17				0.00	-109,700.70	-109,700.70	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / CHF EX.RATE 1.0028592 WITH NORTHERN	-62,168.070	29 Mar 17				0.00	-62,345.82	-62,345.82	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 CHF / USD EX.RATE 0.9754 WITH NORTHERN TRUST	285,906.380	29 May 17				0.00	293,117.06	293,117.06	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / CHF EX.RATE 1.015744 WITH NORTHERN TRUST	-12,317.080	29 Nov 17				0.00	-12,511.00	-12,511.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / CHF EX.RATE 1.0319641 WITH NORTHERN	-32,676.150	29 Sep 17				0.00	-33,720.61	-33,720.61	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 CHF / USD EX.RATE 0.9947 WITH NORTHERN TRUST	76,414.370	30 Jan 17				0.00	76,821.52	76,821.52	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / CHF EX.RATE 1.0042641 WITH NORTHERN	-50,829.630	30 Jan 17				0.00	-51,046.37	-51,046.37	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / CHF EX.RATE 1.0422877 WITH NORTHERN	-8,577.580	30 Jun 17				0.00	-8,940.31	-8,940.31	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / CHF EX.RATE 0.9988014 WITH NORTHERN	-51,990.380	30 Mar 17				0.00	-51,928.07	-51,928.07	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / CHF EX.RATE 0.9996002 WITH NORTHERN	-182,136.820	30 Mar 17				0.00	-182,063.99	-182,063.99	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / CHF EX.RATE 1.0250103 WITH NORTHERN	-12,466.150	30 May 17				0.00	-12,777.93	-12,777.93	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 USD / CHF EX.RATE 1.0008818 WITH NORTHERN	-114,277.360	30 Oct 17				0.00	-114,378.13	-114,378.13	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 CHF / USD EX.RATE 0.961236 WITH NORTHERN TRUST	66,998.550	31 Aug 17				0.00	69,700.42	69,717.53	17.11
FX DEAL TRANSACTED ON 31 JAN 2017 USD / CHF EX.RATE 1.0089331 WITH NORTHERN	-91,246.610	31 Jan 17				0.00	-92,061.72	-92,061.72	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CHF EX.RATE 0.9981036 WITH NORTHERN	-461,910.620	31 Mar 17				0.00	-461,034.65	-461,034.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CHF EX.RATE 0.9981036 WITH NORTHERN	-480,967.040	31 Mar 17				0.00	-480,054.94	-480,054.94	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CHF EX.RATE 0.9981036 WITH NORTHERN	-498,309.180	31 Mar 17				0.00	-497,364.19	-497,364.19	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CHF EX.RATE 0.9981036 WITH NORTHERN	-412,910.260	31 Mar 17				0.00	-412,127.22	-412,127.22	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CHF EX.RATE 0.9992466 WITH NORTHERN	-158,186.100	31 Mar 17				0.00	-158,066.92	-158,066.92	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / CHF EX.RATE 1.0322048 WITH NORTHERN	-17.550	31 May 17				0.00	-18.12	-18.12	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / CHF EX.RATE 1.0332713 WITH NORTHERN	-44,809.360	31 May 17				0.00	-46,300.23	-46,300.23	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / CHF EX.RATE 1.0334849 WITH NORTHERN	-61,556.620	31 May 17				0.00	-63,617.84	-63,617.84	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / CHF EX.RATE 1.0019839 WITH NORTHERN	-430,000.000	31 Oct 17				0.00	-430,853.09	-430,853.09	0.00
Turkish lira - TRY									
FX DEAL TRANSACTED ON 08 SEP 2017 TRY / USD EX.RATE 3.41074 WITH NORTHERN TRUST	759,954.300	8 Sep 17				0.00	222,812.15	222,812.15	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 TRY / USD EX.RATE 3.738931 WITH NORTHERN TRUST	446,147.940	9 Oct 17				0.00	119,325.00	119,325.00	0.00
FX DEAL TRANSACTED ON 10 OCT 2017 TRY / USD EX.RATE 3.682785 WITH NORTHERN TRUST	444,713.650	10 Oct 17				0.00	120,754.71	120,754.71	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / TRY EX.RATE 0.2695562 WITH NORTHERN	-2,415,644.100	11 Apr 17				0.00	-651,151.94	-651,151.94	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / TRY EX.RATE 0.2842605 WITH NORTHERN	-111,613.150	15 Jun 17				0.00	-31,727.21	-31,727.21	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 TRY / USD EX.RATE 3.6544 WITH NORTHERN TRUST	2,240,128.230	16 Feb 17				0.00	612,994.81	612,994.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 JAN 2017 TRY / USD EX.RATE 3.861765 WITH NORTHERN TRUST	453,014.920	27 Jan 17				0.00	117,307.74	117,307.74	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 TRY / USD EX.RATE 3.563822 WITH NORTHERN TRUST	435,994.570	28 Sep 17				0.00	122,339.04	122,339.04	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 TRY / USD EX.RATE 3.7867 WITH NORTHERN TRUST	1,342,406.910	29 Dec 17				0.00	354,505.75	353,942.75	-563.00
FX DEAL TRANSACTED ON 29 MAR 2017 TRY / USD EX.RATE 3.658242 WITH NORTHERN TRUST	761,801.520	29 Mar 17				0.00	208,242.52	208,242.52	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 TRY / USD EX.RATE 3.55975 WITH NORTHERN TRUST	402,912.110	29 Sep 17				0.00	113,185.51	113,185.51	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 TRY / USD EX.RATE 3.64403 WITH NORTHERN TRUST	2,606,810.010	31 Mar 17				0.00	715,364.59	715,364.59	0.00
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2017 USD / BRL EX.RATE 0.320667 WITH NORTHERN TRUST	91,852.260	1 Aug 17				0.00	91,852.26	91,852.26	0.00
FX DEAL TRANSACTED ON 01 AUG 2017 USD / BRL EX.RATE 0.320667 WITH NORTHERN TRUST	297,486.200	1 Aug 17				0.00	297,486.20	297,486.20	0.00
FX DEAL TRANSACTED ON 01 AUG 2017 USD / CAD EX.RATE 0.7971303 WITH NORTHERN	16.020	1 Aug 17				0.00	16.02	16.02	0.00
FX DEAL TRANSACTED ON 01 AUG 2017 USD / CAD EX.RATE 0.7971303 WITH NORTHERN	43.950	1 Aug 17				0.00	43.95	43.95	0.00
FX DEAL TRANSACTED ON 01 AUG 2017 USD / CAD EX.RATE 0.7971303 WITH NORTHERN	8,310.830	1 Aug 17				0.00	8,310.83	8,310.83	0.00
FX DEAL TRANSACTED ON 01 AUG 2017 USD / CAD EX.RATE 0.7972574 WITH NORTHERN	17,113.580	1 Aug 17				0.00	17,113.58	17,113.58	0.00
FX DEAL TRANSACTED ON 01 AUG 2017 USD / CAD EX.RATE 0.7972574 WITH NORTHERN	6,253.530	1 Aug 17				0.00	6,253.53	6,253.53	0.00
FX DEAL TRANSACTED ON 01 AUG 2017 USD / CAD EX.RATE 1.2545 WITH NORTHERN TRUST	3.440	1 Aug 17				0.00	3.44	3.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 AUG 2017 USD / GBP EX.RATE 1.32045 WITH NORTHERN TRUST	61,334.820	1 Aug 17				0.00	61,334.82	61,334.82	0.00
FX DEAL TRANSACTED ON 01 AUG 2017 USD / HKD EX.RATE 0.1279836 WITH NORTHERN	10,417.870	1 Aug 17				0.00	10,417.87	10,417.87	0.00
FX DEAL TRANSACTED ON 01 AUG 2017 USD / SEK EX.RATE 0.123221 WITH NORTHERN TRUST	4,167.950	1 Aug 17				0.00	4,167.95	4,167.95	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / BRL EX.RATE 0.3063538 WITH NORTHERN	2,354.300	1 Dec 17				0.00	2,354.30	2,354.30	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / BRL EX.RATE 0.3063538 WITH NORTHERN	18,731.160	1 Dec 17				0.00	18,731.16	18,731.16	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / CAD EX.RATE 0.7850803 WITH NORTHERN	110,405.410	1 Dec 17				0.00	110,405.41	110,405.41	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / CAD EX.RATE 0.7850803 WITH NORTHERN	581,828.540	1 Dec 17				0.00	581,828.54	581,828.54	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / CNH EX.RATE 0.151389 WITH NORTHERN TRUST	40,755.660	1 Dec 17				0.00	40,755.66	40,755.66	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / EUR EX.RATE 1.1899 WITH NORTHERN TRUST	2,508.800	1 Dec 17				0.00	2,508.80	2,508.80	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / JPY EX.RATE 0.008841 WITH NORTHERN TRUST	22,947.570	1 Dec 17				0.00	22,947.57	22,947.57	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / JPY EX.RATE 0.008841 WITH NORTHERN TRUST	10,582.620	1 Dec 17				0.00	10,582.62	10,582.62	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / SGD EX.RATE 0.7423905 WITH NORTHERN	16.720	1 Dec 17				0.00	16.72	16.72	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / SGD EX.RATE 0.7423905 WITH NORTHERN	5.110	1 Dec 17				0.00	5.11	5.11	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / SGD EX.RATE 0.7423905 WITH NORTHERN	9.930	1 Dec 17				0.00	9.93	9.93	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / SGD EX.RATE 1.347 WITH NORTHERN TRUST	1.920	1 Dec 17				0.00	1.92	1.92	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 FEB 2017 BRL / USD EX.RATE 3.149 WITH NORTHERN TRUST	-201,447.310	1 Feb 17				0.00	-201,447.31	-201,447.31	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 BRL / USD EX.RATE 3.149 WITH NORTHERN TRUST	-76,930.620	1 Feb 17				0.00	-76,930.62	-76,930.62	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 BRL / USD EX.RATE 3.152 WITH NORTHERN TRUST	-163,645.070	1 Feb 17				0.00	-163,645.07	-163,645.07	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 BRL / USD EX.RATE 3.152 WITH NORTHERN TRUST	-145,038.130	1 Feb 17				0.00	-145,038.13	-145,038.13	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 BRL / USD EX.RATE 3.1932 WITH NORTHERN TRUST	-326,660.400	1 Feb 17				0.00	-326,660.40	-326,660.40	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 CHF / USD EX.RATE 0.992 WITH NORTHERN TRUST	-230,835.690	1 Feb 17				0.00	-230,835.69	-230,835.69	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 CNY / USD EX.RATE 6.9065 WITH NORTHERN TRUST	-1,299,438.360	1 Feb 17				0.00	-1,299,438.36	-1,299,438.36	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 EUR / USD EX.RATE 0.9300595 WITH NORTHERN	-890,650.310	1 Feb 17				0.00	-890,650.31	-890,650.31	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 EUR / USD EX.RATE 0.9300595 WITH NORTHERN	-93,766.330	1 Feb 17				0.00	-93,766.33	-93,766.33	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 EUR / USD EX.RATE 0.9300595 WITH NORTHERN	-375,267.190	1 Feb 17				0.00	-375,267.19	-375,267.19	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 EUR / USD EX.RATE 0.9300595 WITH NORTHERN	-281,828.250	1 Feb 17				0.00	-281,828.25	-281,828.25	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 HKD / USD EX.RATE 7.7592 WITH NORTHERN TRUST	-21,475.420	1 Feb 17				0.00	-21,475.42	-21,475.42	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 INR / USD EX.RATE 67.76 WITH NORTHERN TRUST	-819,836.320	1 Feb 17				0.00	-819,836.32	-819,836.32	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 JPY / USD EX.RATE 113.86 WITH NORTHERN TRUST	-3,771,781.140	1 Feb 17				0.00	-3,771,781.14	-3,771,781.14	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 KRW / USD EX.RATE 1154.8 WITH NORTHERN TRUST	-1,384,778.080	1 Feb 17				0.00	-1,384,778.08	-1,384,778.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 FEB 2017 MXN / USD EX.RATE 20.8865 WITH NORTHERN TRUST	-427,050.970	1 Feb 17				0.00	-427,050.97	-427,050.97	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 TWD / USD EX.RATE 31.09 WITH NORTHERN TRUST	-1,011,857.640	1 Feb 17				0.00	-1,011,857.64	-1,011,857.64	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / BRL EX.RATE 0.3175611 WITH NORTHERN	164,971.130	1 Feb 17				0.00	164,971.13	164,971.13	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / CAD EX.RATE 0.7639419 WITH NORTHERN	74.230	1 Feb 17				0.00	74.23	74.23	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / CAD EX.RATE 0.7639419 WITH NORTHERN	9.920	1 Feb 17				0.00	9.92	9.92	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / CAD EX.RATE 0.7639419 WITH NORTHERN	13.810	1 Feb 17				0.00	13.81	13.81	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / CAD EX.RATE 0.7641755 WITH NORTHERN	10,874.330	1 Feb 17				0.00	10,874.33	10,874.33	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / CAD EX.RATE 1.309 WITH NORTHERN TRUST	0.070	1 Feb 17				0.00	0.07	0.07	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / CAD EX.RATE 1.309 WITH NORTHERN TRUST	0.350	1 Feb 17				0.00	0.35	0.35	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / CAD EX.RATE 1.309 WITH NORTHERN TRUST	4.060	1 Feb 17				0.00	4.06	4.06	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / CHF EX.RATE 1.0056872 WITH NORTHERN	68,314.520	1 Feb 17				0.00	68,314.52	68,314.52	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / GBP EX.RATE 1.263782 WITH NORTHERN TRUST	91,092.640	1 Feb 17				0.00	91,092.64	91,092.64	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / GBP EX.RATE 1.2656 WITH NORTHERN TRUST	78,354.940	1 Feb 17				0.00	78,354.94	78,354.94	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / GBP EX.RATE 1.2656 WITH NORTHERN TRUST	45,541.120	1 Feb 17				0.00	45,541.12	45,541.12	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / GBP EX.RATE 1.2656 WITH NORTHERN TRUST	60,392.130	1 Feb 17				0.00	60,392.13	60,392.13	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 FEB 2017 USD / JPY EX.RATE 0.008855 WITH NORTHERN TRUST	3,802,825.640	1 Feb 17				0.00	3,802,825.64	3,802,825.64	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 BRL / USD EX.RATE 3.222 WITH NORTHERN TRUST	-97,454.170	1 Jun 17				0.00	-97,454.17	-97,454.17	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 CAD / USD EX.RATE 1.34793 WITH NORTHERN TRUST	-15,176.900	1 Jun 17				0.00	-15,176.90	-15,176.90	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 CAD / USD EX.RATE 1.34793 WITH NORTHERN TRUST	-2,489.670	1 Jun 17				0.00	-2,489.67	-2,489.67	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 CAD / USD EX.RATE 1.34793 WITH NORTHERN TRUST	-38,352.850	1 Jun 17				0.00	-38,352.85	-38,352.85	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 JPY / USD EX.RATE 111.18 WITH NORTHERN TRUST	-26,905.900	1 Jun 17				0.00	-26,905.90	-26,905.90	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / BRL EX.RATE 0.3093198 WITH NORTHERN	2,212.540	1 Jun 17				0.00	2,212.54	2,212.54	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / BRL EX.RATE 0.3093198 WITH NORTHERN	985.660	1 Jun 17				0.00	985.66	985.66	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / BRL EX.RATE 0.3093198 WITH NORTHERN	4,680.090	1 Jun 17				0.00	4,680.09	4,680.09	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / BRL EX.RATE 0.3093198 WITH NORTHERN	8,038.890	1 Jun 17				0.00	8,038.89	8,038.89	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / BRL EX.RATE 0.3093198 WITH NORTHERN	6,440.420	1 Jun 17				0.00	6,440.42	6,440.42	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / BRL EX.RATE 0.3093198 WITH NORTHERN	7,051.280	1 Jun 17				0.00	7,051.28	7,051.28	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / CAD EX.RATE 0.7399186 WITH NORTHERN	15.600	1 Jun 17				0.00	15.60	15.60	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / CAD EX.RATE 0.7413448 WITH NORTHERN	135,804.880	1 Jun 17				0.00	135,804.88	135,804.88	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / CAD EX.RATE 0.7418783 WITH NORTHERN	24,333.040	1 Jun 17				0.00	24,333.04	24,333.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 JUN 2017 USD / CAD EX.RATE 1.3515 WITH NORTHERN TRUST	1.750	1 Jun 17				0.00	1.75	1.75	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / CHF EX.RATE 1.0287008 WITH NORTHERN	167,177.030	1 Jun 17				0.00	167,177.03	167,177.03	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	129.400	1 Jun 17				0.00	129.40	129.40	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	41,188.860	1 Jun 17				0.00	41,188.86	41,188.86	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / EUR EX.RATE 1.12179 WITH NORTHERN TRUST	41,506.230	1 Jun 17				0.00	41,506.23	41,506.23	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / GBP EX.RATE 1.2876 WITH NORTHERN TRUST	29,041.550	1 Jun 17				0.00	29,041.55	29,041.55	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / GBP EX.RATE 1.288109 WITH NORTHERN TRUST	38,892.580	1 Jun 17				0.00	38,892.58	38,892.58	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / HKD EX.RATE 0.1283269 WITH NORTHERN	65.450	1 Jun 17				0.00	65.45	65.45	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / HKD EX.RATE 0.1283269 WITH NORTHERN	998.380	1 Jun 17				0.00	998.38	998.38	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / HKD EX.RATE 0.1283269 WITH NORTHERN	57,996.420	1 Jun 17				0.00	57,996.42	57,996.42	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / HKD EX.RATE 0.1283269 WITH NORTHERN	25,524.220	1 Jun 17				0.00	25,524.22	25,524.22	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / HKD EX.RATE 0.1283269 WITH NORTHERN	20,124.860	1 Jun 17				0.00	20,124.86	20,124.86	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / HKD EX.RATE 0.1283483 WITH NORTHERN	61,726.540	1 Jun 17				0.00	61,726.54	61,726.54	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / JPY EX.RATE 0.0089734 WITH NORTHERN	8.970	1 Jun 17				0.00	8.97	8.97	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / JPY EX.RATE 0.0089734 WITH NORTHERN	7.180	1 Jun 17				0.00	7.18	7.18	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 JUN 2017 USD / JPY EX.RATE 0.0089734 WITH NORTHERN	112.170	1 Jun 17				0.00	112.17	112.17	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / JPY EX.RATE 0.0089783 WITH NORTHERN	3,142.400	1 Jun 17				0.00	3,142.40	3,142.40	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / NOK EX.RATE 0.1183964 WITH NORTHERN	8,682.100	1 Jun 17				0.00	8,682.10	8,682.10	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / NOK EX.RATE 0.1183964 WITH NORTHERN	457.010	1 Jun 17				0.00	457.01	457.01	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 ZAR / USD EX.RATE 13.01355 WITH NORTHERN TRUST	-551,419.460	1 Jun 17				0.00	-551,419.46	-551,419.46	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 AUD / USD EX.RATE 1.307451 WITH NORTHERN TRUST	-1,348.590	1 Mar 17				0.00	-1,348.59	-1,348.59	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 AUD / USD EX.RATE 1.307451 WITH NORTHERN TRUST	-6,694.110	1 Mar 17				0.00	-6,694.11	-6,694.11	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 BRL / USD EX.RATE 3.1235 WITH NORTHERN TRUST	-113,160.120	1 Mar 17				0.00	-113,160.12	-113,160.12	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 HKD / USD EX.RATE 7.7631 WITH NORTHERN TRUST	-17,648.980	1 Mar 17				0.00	-17,648.98	-17,648.98	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 JPY / USD EX.RATE 113.8834 WITH NORTHERN TRUST	-465,011.070	1 Mar 17				0.00	-465,011.07	-465,011.07	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 SGD / USD EX.RATE 1.4095 WITH NORTHERN TRUST	-345,831.150	1 Mar 17				0.00	-345,831.15	-345,831.15	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / AUD EX.RATE 0.764847 WITH NORTHERN TRUST	1,454.660	1 Mar 17				0.00	1,454.66	1,454.66	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / AUD EX.RATE 0.764847 WITH NORTHERN TRUST	7,268.830	1 Mar 17				0.00	7,268.83	7,268.83	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / AUD EX.RATE 0.765 WITH NORTHERN TRUST	56,837.560	1 Mar 17				0.00	56,837.56	56,837.56	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / AUD EX.RATE 0.765 WITH NORTHERN TRUST	60.620	1 Mar 17				0.00	60.62	60.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 MAR 2017 USD / AUD EX.RATE 0.765 WITH NORTHERN TRUST	24,155.260	1 Mar 17				0.00	24,155.26	24,155.26	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / AUD EX.RATE 0.765 WITH NORTHERN TRUST	3,728.770	1 Mar 17				0.00	3,728.77	3,728.77	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / BRL EX.RATE 0.3204409 WITH NORTHERN	107,122.410	1 Mar 17				0.00	107,122.41	107,122.41	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / BRL EX.RATE 0.3204409 WITH NORTHERN	245,284.430	1 Mar 17				0.00	245,284.43	245,284.43	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / BRL EX.RATE 0.3204409 WITH NORTHERN	29,435.700	1 Mar 17				0.00	29,435.70	29,435.70	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / BRL EX.RATE 0.3204409 WITH NORTHERN	16,265.580	1 Mar 17				0.00	16,265.58	16,265.58	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / CAD EX.RATE 0.7488393 WITH NORTHERN	3.420	1 Mar 17				0.00	3.42	3.42	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / CAD EX.RATE 1.3354 WITH NORTHERN TRUST	0.310	1 Mar 17				0.00	0.31	0.31	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / CAD EX.RATE 1.3354 WITH NORTHERN TRUST	0.060	1 Mar 17				0.00	0.06	0.06	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / HKD EX.RATE 0.1288129 WITH NORTHERN	644.060	1 Mar 17				0.00	644.06	644.06	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / JPY EX.RATE 0.0087889 WITH NORTHERN	36,618.030	1 Mar 17				0.00	36,618.03	36,618.03	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / MXN EX.RATE 0.0501459 WITH NORTHERN	3,741.680	1 Mar 17				0.00	3,741.68	3,741.68	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / SEK EX.RATE 0.1106158 WITH NORTHERN	20,894.860	1 Mar 17				0.00	20,894.86	20,894.86	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / SGD EX.RATE 0.7091696 WITH NORTHERN	5.750	1 Mar 17				0.00	5.75	5.75	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / SGD EX.RATE 0.7091696 WITH NORTHERN	38.600	1 Mar 17				0.00	38.60	38.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 MAR 2017 USD / SGD EX.RATE 0.7091696 WITH NORTHERN	52.420	1 Mar 17				0.00	52.42	52.42	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / SGD EX.RATE 0.7091696 WITH NORTHERN	25.420	1 Mar 17				0.00	25.42	25.42	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / SGD EX.RATE 1.4101 WITH NORTHERN TRUST	4.670	1 Mar 17				0.00	4.67	4.67	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / SGD EX.RATE 1.4101 WITH NORTHERN TRUST	3.520	1 Mar 17				0.00	3.52	3.52	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / SGD EX.RATE 1.4101 WITH NORTHERN TRUST	0.850	1 Mar 17				0.00	0.85	0.85	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 CAD / USD EX.RATE 1.366173 WITH NORTHERN TRUST	-2,661.670	1 May 17				0.00	-2,661.67	-2,661.67	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 CAD / USD EX.RATE 1.366173 WITH NORTHERN TRUST	-8,786.370	1 May 17				0.00	-8,786.37	-8,786.37	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / AUD EX.RATE 0.7528 WITH NORTHERN TRUST	5.230	1 May 17				0.00	5.23	5.23	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / AUD EX.RATE 0.753049 WITH NORTHERN TRUST	3,264.690	1 May 17				0.00	3,264.69	3,264.69	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / AUD EX.RATE 0.753049 WITH NORTHERN TRUST	4,253.220	1 May 17				0.00	4,253.22	4,253.22	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / AUD EX.RATE 0.753049 WITH NORTHERN TRUST	6,526.810	1 May 17				0.00	6,526.81	6,526.81	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / CAD EX.RATE 0.7312614 WITH NORTHERN	74.870	1 May 17				0.00	74.87	74.87	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / CAD EX.RATE 0.7312614 WITH NORTHERN	6.680	1 May 17				0.00	6.68	6.68	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / CAD EX.RATE 0.7312614 WITH NORTHERN	32.230	1 May 17				0.00	32.23	32.23	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / CAD EX.RATE 0.7319717 WITH NORTHERN	16,107.730	1 May 17				0.00	16,107.73	16,107.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 MAY 2017 USD / CAD EX.RATE 1.3675 WITH NORTHERN TRUST	0.170	1 May 17				0.00	0.17	0.17	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / CAD EX.RATE 1.3675 WITH NORTHERN TRUST	2.020	1 May 17				0.00	2.02	2.02	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / CHF EX.RATE 1.0044194 WITH NORTHERN	259,009.960	1 May 17				0.00	259,009.96	259,009.96	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / EUR EX.RATE 1.0901 WITH NORTHERN TRUST	7,021.380	1 May 17				0.00	7,021.38	7,021.38	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / EUR EX.RATE 1.0904 WITH NORTHERN TRUST	201,946.690	1 May 17				0.00	201,946.69	201,946.69	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / GBP EX.RATE 1.2885 WITH NORTHERN TRUST	8,813.880	1 May 17				0.00	8,813.88	8,813.88	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / GBP EX.RATE 1.2887 WITH NORTHERN TRUST	426.210	1 May 17				0.00	426.21	426.21	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / GBP EX.RATE 1.2887 WITH NORTHERN TRUST	34.980	1 May 17				0.00	34.98	34.98	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / GBP EX.RATE 1.2907 WITH NORTHERN TRUST	135,452.110	1 May 17				0.00	135,452.11	135,452.11	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / HKD EX.RATE 0.1285711 WITH NORTHERN	61,694.550	1 May 17				0.00	61,694.55	61,694.55	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / JPY EX.RATE 0.0089389 WITH NORTHERN	171.630	1 May 17				0.00	171.63	171.63	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / NOK EX.RATE 0.1162588 WITH NORTHERN	95,239.620	1 May 17				0.00	95,239.62	95,239.62	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / QAR EX.RATE 0.2745752 WITH NORTHERN	33,353.670	1 May 17				0.00	33,353.67	33,353.67	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / QAR EX.RATE 0.2745819 WITH NORTHERN	32,365.220	1 May 17				0.00	32,365.22	32,365.22	0.00
FX DEAL TRANSACTED ON 01 MAY 2017 USD / SEK EX.RATE 0.1131478 WITH NORTHERN	165,546.710	1 May 17				0.00	165,546.71	165,546.71	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 NOV 2017 CAD / USD EX.RATE 1.288742 WITH NORTHERN TRUST	-11,406.750	1 Nov 17				0.00	-11,406.75	-11,406.75	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 CAD / USD EX.RATE 1.288742 WITH NORTHERN TRUST	-10,575.130	1 Nov 17				0.00	-10,575.13	-10,575.13	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 EUR / USD EX.RATE 0.8604282 WITH NORTHERN	-54,017.710	1 Nov 17				0.00	-54,017.71	-54,017.71	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 GBP / USD EX.RATE 0.7533967 WITH NORTHERN	-7,963.930	1 Nov 17				0.00	-7,963.93	-7,963.93	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 ILS / USD EX.RATE 3.513715 WITH NORTHERN TRUST	-284.600	1 Nov 17				0.00	-284.60	-284.60	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 MXN / USD EX.RATE 19.1406 WITH NORTHERN TRUST	-167,561.160	1 Nov 17				0.00	-167,561.16	-167,561.16	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / CAD EX.RATE 0.7752539 WITH NORTHERN	6,080.940	1 Nov 17				0.00	6,080.94	6,080.94	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / DKK EX.RATE 0.15626 WITH NORTHERN TRUST	937.560	1 Nov 17				0.00	937.56	937.56	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / EUR EX.RATE 1.1617 WITH NORTHERN TRUST	1.410	1 Nov 17				0.00	1.41	1.41	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / EUR EX.RATE 1.162676 WITH NORTHERN TRUST	34,880.280	1 Nov 17				0.00	34,880.28	34,880.28	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / GBP EX.RATE 1.325774 WITH NORTHERN TRUST	47.580	1 Nov 17				0.00	47.58	47.58	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / GBP EX.RATE 1.32675 WITH NORTHERN TRUST	1,326.750	1 Nov 17				0.00	1,326.75	1,326.75	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / JPY EX.RATE 0.0087676 WITH NORTHERN	137,322.640	1 Nov 17				0.00	137,322.64	137,322.64	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / NOK EX.RATE 0.1227768 WITH NORTHERN	1,104.990	1 Nov 17				0.00	1,104.99	1,104.99	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / SEK EX.RATE 0.1191316 WITH NORTHERN	1,429.580	1 Nov 17				0.00	1,429.58	1,429.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 SEP 2017 CAD / USD EX.RATE 1.2379 WITH NORTHERN TRUST	-69,699,645.660	1 Sep 17				0.00	-69,699,645.66	-69,699,645.66	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 CAD / USD EX.RATE 1.2379 WITH NORTHERN TRUST	-140,550.920	1 Sep 17				0.00	-140,550.92	-140,550.92	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 CAD / USD EX.RATE 1.23889 WITH NORTHERN TRUST	-229,628.880	1 Sep 17				0.00	-229,628.88	-229,628.88	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 EUR / USD EX.RATE 0.8401949 WITH NORTHERN	-729,197.500	1 Sep 17				0.00	-729,197.50	-729,197.50	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 EUR / USD EX.RATE 0.8427937 WITH NORTHERN	-8,922.520	1 Sep 17				0.00	-8,922.52	-8,922.52	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 GBP / USD EX.RATE 0.7706535 WITH NORTHERN	-53,547.490	1 Sep 17				0.00	-53,547.49	-53,547.49	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 GBP / USD EX.RATE 0.7718849 WITH NORTHERN	-188,003.920	1 Sep 17				0.00	-188,003.92	-188,003.92	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 HKD / USD EX.RATE 7.8243 WITH NORTHERN TRUST	-521,103.420	1 Sep 17				0.00	-521,103.42	-521,103.42	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / AUD EX.RATE 0.7968 WITH NORTHERN TRUST	6,793.240	1 Sep 17				0.00	6,793.24	6,793.24	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / AUD EX.RATE 0.7968 WITH NORTHERN TRUST	73,322.910	1 Sep 17				0.00	73,322.91	73,322.91	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / AUD EX.RATE 0.7968 WITH NORTHERN TRUST	39,282.650	1 Sep 17				0.00	39,282.65	39,282.65	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / AUD EX.RATE 0.7968 WITH NORTHERN TRUST	69.990	1 Sep 17				0.00	69.99	69.99	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / BRL EX.RATE 0.319081 WITH NORTHERN TRUST	28.280	1 Sep 17				0.00	28.28	28.28	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / BRL EX.RATE 0.319081 WITH NORTHERN TRUST	1,755.950	1 Sep 17				0.00	1,755.95	1,755.95	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / BRL EX.RATE 0.319081 WITH NORTHERN TRUST	117.580	1 Sep 17				0.00	117.58	117.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 SEP 2017 USD / BRL EX.RATE 0.319081 WITH NORTHERN TRUST	49.090	1 Sep 17				0.00	49.09	49.09	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / BRL EX.RATE 0.319081 WITH NORTHERN TRUST	7,301.940	1 Sep 17				0.00	7,301.94	7,301.94	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / BRL EX.RATE 0.319081 WITH NORTHERN TRUST	4,277.430	1 Sep 17				0.00	4,277.43	4,277.43	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / CAD EX.RATE 0.8067118 WITH NORTHERN	29.950	1 Sep 17				0.00	29.95	29.95	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / CAD EX.RATE 0.8067118 WITH NORTHERN	2.800	1 Sep 17				0.00	2.80	2.80	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / CAD EX.RATE 0.8080325 WITH NORTHERN	65,046,615.390	1 Sep 17				0.00	65,046,615.39	65,046,615.39	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / CHF EX.RATE 1.0385294 WITH NORTHERN	48,278.290	1 Sep 17				0.00	48,278.29	48,278.29	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / CHF EX.RATE 1.0385294 WITH NORTHERN	36,077.070	1 Sep 17				0.00	36,077.07	36,077.07	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / EUR EX.RATE 1.1878 WITH NORTHERN TRUST	93,184.440	1 Sep 17				0.00	93,184.44	93,184.44	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / EUR EX.RATE 1.1878 WITH NORTHERN TRUST	85,554.050	1 Sep 17				0.00	85,554.05	85,554.05	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / EUR EX.RATE 1.1878 WITH NORTHERN TRUST	91,062.730	1 Sep 17				0.00	91,062.73	91,062.73	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / EUR EX.RATE 1.1878 WITH NORTHERN TRUST	165,727.700	1 Sep 17				0.00	165,727.70	165,727.70	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / HKD EX.RATE 0.1278053 WITH NORTHERN	10,216.040	1 Sep 17				0.00	10,216.04	10,216.04	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / HKD EX.RATE 0.1278102 WITH NORTHERN	92.020	1 Sep 17				0.00	92.02	92.02	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / HKD EX.RATE 0.1278102 WITH NORTHERN	32.740	1 Sep 17				0.00	32.74	32.74	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 SEP 2017 USD / HKD EX.RATE 0.1278102 WITH NORTHERN	19,077.230	1 Sep 17				0.00	19,077.23	19,077.23	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / HKD EX.RATE 0.1278102 WITH NORTHERN	22,522.000	1 Sep 17				0.00	22,522.00	22,522.00	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / HKD EX.RATE 0.1278102 WITH NORTHERN	19,828.070	1 Sep 17				0.00	19,828.07	19,828.07	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / HKD EX.RATE 0.1278102 WITH NORTHERN	41,162.560	1 Sep 17				0.00	41,162.56	41,162.56	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / HKD EX.RATE 0.1278102 WITH NORTHERN	8,055.270	1 Sep 17				0.00	8,055.27	8,055.27	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / JPY EX.RATE 0.0090736 WITH NORTHERN	4,479.480	1 Sep 17				0.00	4,479.48	4,479.48	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / JPY EX.RATE 0.0090736 WITH NORTHERN	1,696.360	1 Sep 17				0.00	1,696.36	1,696.36	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / SEK EX.RATE 0.1252552 WITH NORTHERN	20,085.180	1 Sep 17				0.00	20,085.18	20,085.18	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / SEK EX.RATE 0.1252552 WITH NORTHERN	19,927.380	1 Sep 17				0.00	19,927.38	19,927.38	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / SEK EX.RATE 0.1252552 WITH NORTHERN	36,999.050	1 Sep 17				0.00	36,999.05	36,999.05	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / SGD EX.RATE 0.7368111 WITH NORTHERN	1,810.340	1 Sep 17				0.00	1,810.34	1,810.34	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / SGD EX.RATE 0.7368111 WITH NORTHERN	27,601.680	1 Sep 17				0.00	27,601.68	27,601.68	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 EUR / USD EX.RATE 0.8431412 WITH NORTHERN	-417,869.640	2 Aug 17				0.00	-417,869.64	-417,869.64	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 USD / BRL EX.RATE 0.319132 WITH NORTHERN TRUST	254.610	2 Aug 17				0.00	254.61	254.61	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 USD / BRL EX.RATE 0.319132 WITH NORTHERN TRUST	141.780	2 Aug 17				0.00	141.78	141.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 AUG 2017 USD / BRL EX.RATE 0.3192338 WITH NORTHERN	172,137.250	2 Aug 17				0.00	172,137.25	172,137.25	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 USD / CAD EX.RATE 0.7945967 WITH NORTHERN	82.600	2 Aug 17				0.00	82.60	82.60	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 USD / CAD EX.RATE 0.7945967 WITH NORTHERN	257.630	2 Aug 17				0.00	257.63	257.63	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 USD / GBP EX.RATE 1.3215 WITH NORTHERN TRUST	450.140	2 Aug 17				0.00	450.14	450.14	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 USD / GBP EX.RATE 1.3215 WITH NORTHERN TRUST	104.130	2 Aug 17				0.00	104.13	104.13	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 USD / GBP EX.RATE 1.3215 WITH NORTHERN TRUST	277,327.930	2 Aug 17				0.00	277,327.93	277,327.93	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 USD / GBP EX.RATE 1.322358 WITH NORTHERN TRUST	236,852.160	2 Aug 17				0.00	236,852.16	236,852.16	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 CAD / USD EX.RATE 1.302374 WITH NORTHERN TRUST	-371,092.240	2 Feb 17				0.00	-371,092.24	-371,092.24	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 CAD / USD EX.RATE 1.302776 WITH NORTHERN TRUST	-11,008,354.470	2 Feb 17				0.00	-11,008,354.47	-11,008,354.47	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 CHF / USD EX.RATE 0.991928 WITH NORTHERN TRUST	-504,715.810	2 Feb 17				0.00	-504,715.81	-504,715.81	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 CLP / USD EX.RATE 649.5 WITH NORTHERN TRUST	-1,204.100	2 Feb 17				0.00	-1,204.10	-1,204.10	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 EUR / USD EX.RATE 0.9279933 WITH NORTHERN	-2,485,211.660	2 Feb 17				0.00	-2,485,211.66	-2,485,211.66	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 GBP / USD EX.RATE 0.7980547 WITH NORTHERN	-1,128,317.450	2 Feb 17				0.00	-1,128,317.45	-1,128,317.45	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 JPY / USD EX.RATE 112.71 WITH NORTHERN TRUST	-1,294,692.030	2 Feb 17				0.00	-1,294,692.03	-1,294,692.03	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / AUD EX.RATE 0.767446 WITH NORTHERN TRUST	9,287.220	2 Feb 17				0.00	9,287.22	9,287.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 FEB 2017 USD / AUD EX.RATE 0.767446 WITH NORTHERN TRUST	38,966.630	2 Feb 17				0.00	38,966.63	38,966.63	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / BRL EX.RATE 0.3198976 WITH NORTHERN	289.290	2 Feb 17				0.00	289.29	289.29	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / BRL EX.RATE 0.3198976 WITH NORTHERN	66.350	2 Feb 17				0.00	66.35	66.35	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / CAD EX.RATE 0.7672242 WITH NORTHERN	117.750	2 Feb 17				0.00	117.75	117.75	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / CAD EX.RATE 0.7672242 WITH NORTHERN	11.200	2 Feb 17				0.00	11.20	11.20	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / CAD EX.RATE 0.7673419 WITH NORTHERN	13,607,942.760	2 Feb 17				0.00	13,607,942.76	13,607,942.76	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / CAD EX.RATE 0.7683678 WITH NORTHERN	186,992.070	2 Feb 17				0.00	186,992.07	186,992.07	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / CAD EX.RATE 0.7683678 WITH NORTHERN	19,785.470	2 Feb 17				0.00	19,785.47	19,785.47	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / CHF EX.RATE 1.0070493 WITH NORTHERN	30.010	2 Feb 17				0.00	30.01	30.01	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / CHF EX.RATE 1.0070493 WITH NORTHERN	65,644.480	2 Feb 17				0.00	65,644.48	65,644.48	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / EUR EX.RATE 1.0761 WITH NORTHERN TRUST	25,322.570	2 Feb 17				0.00	25,322.57	25,322.57	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / EUR EX.RATE 1.07627 WITH NORTHERN TRUST	232,581.950	2 Feb 17				0.00	232,581.95	232,581.95	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / EUR EX.RATE 1.0774 WITH NORTHERN TRUST	71.560	2 Feb 17				0.00	71.56	71.56	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / EUR EX.RATE 1.0774 WITH NORTHERN TRUST	69.360	2 Feb 17				0.00	69.36	69.36	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / EUR EX.RATE 1.0774 WITH NORTHERN TRUST	11,943.250	2 Feb 17				0.00	11,943.25	11,943.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 FEB 2017 USD / EUR EX.RATE 1.0794 WITH NORTHERN TRUST	44,464.810	2 Feb 17				0.00	44,464.81	44,464.81	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / GBP EX.RATE 1.252 WITH NORTHERN TRUST	227.150	2 Feb 17				0.00	227.15	227.15	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / GBP EX.RATE 1.2525 WITH NORTHERN TRUST	59,772.260	2 Feb 17				0.00	59,772.26	59,772.26	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 0.7435497 WITH NORTHERN	96.170	2 Jan 17				0.00	96.17	96.17	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 0.7435497 WITH NORTHERN	29.970	2 Jan 17				0.00	29.97	29.97	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 0.7435497 WITH NORTHERN	238.430	2 Jan 17				0.00	238.43	238.43	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 0.7435497 WITH NORTHERN	5.930	2 Jan 17				0.00	5.93	5.93	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 0.7435497 WITH NORTHERN	7.970	2 Jan 17				0.00	7.97	7.97	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 0.7435497 WITH NORTHERN	27,980.430	2 Jan 17				0.00	27,980.43	27,980.43	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 0.7435497 WITH NORTHERN	22.130	2 Jan 17				0.00	22.13	22.13	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 0.7442691 WITH NORTHERN	10,276.870	2 Jan 17				0.00	10,276.87	10,276.87	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 1.3449 WITH NORTHERN TRUST	0.600	2 Jan 17				0.00	0.60	0.60	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 1.3449 WITH NORTHERN TRUST	2.160	2 Jan 17				0.00	2.16	2.16	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / CAD EX.RATE 1.3449 WITH NORTHERN TRUST	0.120	2 Jan 17				0.00	0.12	0.12	0.00
FX DEAL TRANSACTED ON 02 JAN 2017 USD / GBP EX.RATE 1.2279 WITH NORTHERN TRUST	9,300.110	2 Jan 17				0.00	9,300.11	9,300.11	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANACTED ON 02 JUN 2017 BRL / USD EX.RATE 3.2433 WITH NORTHERN TRUST	-126,342.680	2 Jun 17				0.00	-126,342.68	-126,342.68	0.00
FX DEAL TRANACTED ON 02 JUN 2017 CAD / USD EX.RATE 1.34948 WITH NORTHERN TRUST	-463,046.300	2 Jun 17				0.00	-463,046.30	-463,046.30	0.00
FX DEAL TRANACTED ON 02 JUN 2017 CHF / USD EX.RATE 0.96305 WITH NORTHERN TRUST	-1,364,976.680	2 Jun 17				0.00	-1,364,976.68	-1,364,976.68	0.00
FX DEAL TRANACTED ON 02 JUN 2017 EUR / USD EX.RATE 0.8867968 WITH NORTHERN	-2,039,214.090	2 Jun 17				0.00	-2,039,214.09	-2,039,214.09	0.00
FX DEAL TRANACTED ON 02 JUN 2017 GBP / USD EX.RATE 0.7762348 WITH NORTHERN	-1,972,111.990	2 Jun 17				0.00	-1,972,111.99	-1,972,111.99	0.00
FX DEAL TRANACTED ON 02 JUN 2017 HKD / USD EX.RATE 7.790885 WITH NORTHERN TRUST	-517,815.800	2 Jun 17				0.00	-517,815.80	-517,815.80	0.00
FX DEAL TRANACTED ON 02 JUN 2017 JPY / USD EX.RATE 110.45 WITH NORTHERN TRUST	-403,842.410	2 Jun 17				0.00	-403,842.41	-403,842.41	0.00
FX DEAL TRANACTED ON 02 JUN 2017 JPY / USD EX.RATE 110.49 WITH NORTHERN TRUST	-40,022.300	2 Jun 17				0.00	-40,022.30	-40,022.30	0.00
FX DEAL TRANACTED ON 02 JUN 2017 USD / BRL EX.RATE 0.3085372 WITH NORTHERN	4,681.870	2 Jun 17				0.00	4,681.87	4,681.87	0.00
FX DEAL TRANACTED ON 02 JUN 2017 USD / CAD EX.RATE 0.7390983 WITH NORTHERN	194.740	2 Jun 17				0.00	194.74	194.74	0.00
FX DEAL TRANACTED ON 02 JUN 2017 USD / CAD EX.RATE 0.7396614 WITH NORTHERN	68,568.390	2 Jun 17				0.00	68,568.39	68,568.39	0.00
FX DEAL TRANACTED ON 02 JUN 2017 USD / CHF EX.RATE 1.0368066 WITH NORTHERN	14,419.570	2 Jun 17				0.00	14,419.57	14,419.57	0.00
FX DEAL TRANACTED ON 02 JUN 2017 USD / CHF EX.RATE 1.0372368 WITH NORTHERN	36,248.380	2 Jun 17				0.00	36,248.38	36,248.38	0.00
FX DEAL TRANACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1255 WITH NORTHERN TRUST	132.790	2 Jun 17				0.00	132.79	132.79	0.00
FX DEAL TRANACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1255 WITH NORTHERN TRUST	12,979.740	2 Jun 17				0.00	12,979.74	12,979.74	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1255 WITH NORTHERN TRUST	7,762.940	2 Jun 17				0.00	7,762.94	7,762.94	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1255 WITH NORTHERN TRUST	6,299.040	2 Jun 17				0.00	6,299.04	6,299.04	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	267.520	2 Jun 17				0.00	267.52	267.52	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	4,954.810	2 Jun 17				0.00	4,954.81	4,954.81	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	74,131.950	2 Jun 17				0.00	74,131.95	74,131.95	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	11,989.380	2 Jun 17				0.00	11,989.38	11,989.38	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	47,121.100	2 Jun 17				0.00	47,121.10	47,121.10	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	2,609.410	2 Jun 17				0.00	2,609.41	2,609.41	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	4,903.700	2 Jun 17				0.00	4,903.70	4,903.70	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	10,196.710	2 Jun 17				0.00	10,196.71	10,196.71	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	3,258.370	2 Jun 17				0.00	3,258.37	3,258.37	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	4,826.420	2 Jun 17				0.00	4,826.42	4,826.42	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	23,395.070	2 Jun 17				0.00	23,395.07	23,395.07	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	2.590	2 Jun 17				0.00	2.59	2.59	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	479.970	2 Jun 17				0.00	479.97	479.97	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	6,220.260	2 Jun 17				0.00	6,220.26	6,220.26	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	15,409.530	2 Jun 17				0.00	15,409.53	15,409.53	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	10,153.620	2 Jun 17				0.00	10,153.62	10,153.62	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	21.080	2 Jun 17				0.00	21.08	21.08	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	30,618.360	2 Jun 17				0.00	30,618.36	30,618.36	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	29,322.730	2 Jun 17				0.00	29,322.73	29,322.73	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1268 WITH NORTHERN TRUST	8,024.220	2 Jun 17				0.00	8,024.22	8,024.22	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1274 WITH NORTHERN TRUST	19,886.890	2 Jun 17				0.00	19,886.89	19,886.89	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1274 WITH NORTHERN TRUST	20,660.000	2 Jun 17				0.00	20,660.00	20,660.00	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1274 WITH NORTHERN TRUST	35,494.880	2 Jun 17				0.00	35,494.88	35,494.88	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1274 WITH NORTHERN TRUST	62,064.750	2 Jun 17				0.00	62,064.75	62,064.75	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1274 WITH NORTHERN TRUST	87,484.620	2 Jun 17				0.00	87,484.62	87,484.62	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1274 WITH NORTHERN TRUST	61,581.550	2 Jun 17				0.00	61,581.55	61,581.55	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / EUR EX.RATE 1.1274 WITH NORTHERN TRUST	58,810.230	2 Jun 17				0.00	58,810.23	58,810.23	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / GBP EX.RATE 1.2882 WITH NORTHERN TRUST	19,468.570	2 Jun 17				0.00	19,468.57	19,468.57	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 JUN 2017 USD / GBP EX.RATE 1.28827 WITH NORTHERN TRUST	38.110	2 Jun 17				0.00	38.11	38.11	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / JPY EX.RATE 0.0090506 WITH NORTHERN	162.910	2 Jun 17				0.00	162.91	162.91	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / JPY EX.RATE 0.0090506 WITH NORTHERN	30.090	2 Jun 17				0.00	30.09	30.09	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / JPY EX.RATE 0.0090506 WITH NORTHERN	109.510	2 Jun 17				0.00	109.51	109.51	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / JPY EX.RATE 0.0090506 WITH NORTHERN	40.730	2 Jun 17				0.00	40.73	40.73	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / JPY EX.RATE 0.0090506 WITH NORTHERN	40.730	2 Jun 17				0.00	40.73	40.73	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / JPY EX.RATE 0.0090506 WITH NORTHERN	36.200	2 Jun 17				0.00	36.20	36.20	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / JPY EX.RATE 0.0090506 WITH NORTHERN	17,797.990	2 Jun 17				0.00	17,797.99	17,797.99	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / JPY EX.RATE 0.0090522 WITH NORTHERN	1,277.840	2 Jun 17				0.00	1,277.84	1,277.84	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / SEK EX.RATE 0.115619 WITH NORTHERN TRUST	18,262.430	2 Jun 17				0.00	18,262.43	18,262.43	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / SEK EX.RATE 0.115619 WITH NORTHERN TRUST	18,049.110	2 Jun 17				0.00	18,049.11	18,049.11	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / SGD EX.RATE 0.7236414 WITH NORTHERN	27.230	2 Jun 17				0.00	27.23	27.23	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / SGD EX.RATE 1.3819 WITH NORTHERN TRUST	0.450	2 Jun 17				0.00	0.45	0.45	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / SGD EX.RATE 1.3819 WITH NORTHERN TRUST	1.900	2 Jun 17				0.00	1.90	1.90	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 AUD / USD EX.RATE 1.3195258 WITH NORTHERN	-10,209.270	2 Mar 17				0.00	-10,209.27	-10,209.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 MAR 2017 AUD / USD EX.RATE 1.3195258 WITH NORTHERN	-50,670.580	2 Mar 17				0.00	-50,670.58	-50,670.58	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 BRL / USD EX.RATE 3.1215 WITH NORTHERN TRUST	-24,013.540	2 Mar 17				0.00	-24,013.54	-24,013.54	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 DKK / USD EX.RATE 7.07823 WITH NORTHERN TRUST	-75,419.740	2 Mar 17				0.00	-75,419.74	-75,419.74	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 EUR / USD EX.RATE 0.9522005 WITH NORTHERN	-44,110.080	2 Mar 17				0.00	-44,110.08	-44,110.08	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 HKD / USD EX.RATE 7.7632 WITH NORTHERN TRUST	-760,143.300	2 Mar 17				0.00	-760,143.30	-760,143.30	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / AUD EX.RATE 0.757848 WITH NORTHERN TRUST	11,471.020	2 Mar 17				0.00	11,471.02	11,471.02	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / AUD EX.RATE 0.757848 WITH NORTHERN TRUST	57,359.630	2 Mar 17				0.00	57,359.63	57,359.63	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / BRL EX.RATE 0.3196216 WITH NORTHERN	206,999.150	2 Mar 17				0.00	206,999.15	206,999.15	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / BRL EX.RATE 0.3206464 WITH NORTHERN	68,189.770	2 Mar 17				0.00	68,189.77	68,189.77	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / CAD EX.RATE 0.7462687 WITH NORTHERN	10.150	2 Mar 17				0.00	10.15	10.15	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / CAD EX.RATE 0.7462687 WITH NORTHERN	43.490	2 Mar 17				0.00	43.49	43.49	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / EUR EX.RATE 1.0505 WITH NORTHERN TRUST	334.430	2 Mar 17				0.00	334.43	334.43	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / EUR EX.RATE 1.05225 WITH NORTHERN TRUST	14,941.950	2 Mar 17				0.00	14,941.95	14,941.95	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / GBP EX.RATE 1.225454 WITH NORTHERN TRUST	460,855.040	2 Mar 17				0.00	460,855.04	460,855.04	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / GBP EX.RATE 1.22812 WITH NORTHERN TRUST	52,072.290	2 Mar 17				0.00	52,072.29	52,072.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 MAR 2017 USD / NOK EX.RATE 0.1177648 WITH NORTHERN	31.980	2 Mar 17				0.00	31.98	31.98	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / SEK EX.RATE 0.1099851 WITH NORTHERN	8,951.360	2 Mar 17				0.00	8,951.36	8,951.36	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 CAD / USD EX.RATE 1.372725 WITH NORTHERN TRUST	-1,993.840	2 May 17				0.00	-1,993.84	-1,993.84	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 CAD / USD EX.RATE 1.372725 WITH NORTHERN TRUST	-6,551.200	2 May 17				0.00	-6,551.20	-6,551.20	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 EUR / USD EX.RATE 0.9160026 WITH NORTHERN	-165,933.510	2 May 17				0.00	-165,933.51	-165,933.51	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 HKD / USD EX.RATE 7.7817 WITH NORTHERN TRUST	-410,462.240	2 May 17				0.00	-410,462.24	-410,462.24	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 PLN / USD EX.RATE 3.857167 WITH NORTHERN TRUST	-443,230.480	2 May 17				0.00	-443,230.48	-443,230.48	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 TWD / USD EX.RATE 29.919 WITH NORTHERN TRUST	-1,132,592.000	2 May 17				0.00	-1,132,592.00	-1,132,592.00	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / AUD EX.RATE 0.75135 WITH NORTHERN TRUST	9,365.350	2 May 17				0.00	9,365.35	9,365.35	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / AUD EX.RATE 0.75135 WITH NORTHERN TRUST	18,782.690	2 May 17				0.00	18,782.69	18,782.69	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.313696 WITH NORTHERN TRUST	461.530	2 May 17				0.00	461.53	461.53	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	714.780	2 May 17				0.00	714.78	714.78	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	515.120	2 May 17				0.00	515.12	515.12	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	495.330	2 May 17				0.00	495.33	495.33	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	561.520	2 May 17				0.00	561.52	561.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	2,367.630	2 May 17				0.00	2,367.63	2,367.63	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	1,988.560	2 May 17				0.00	1,988.56	1,988.56	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	2,288.550	2 May 17				0.00	2,288.55	2,288.55	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	23,620.700	2 May 17				0.00	23,620.70	23,620.70	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	93,648.560	2 May 17				0.00	93,648.56	93,648.56	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	2,348.080	2 May 17				0.00	2,348.08	2,348.08	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	1,615.080	2 May 17				0.00	1,615.08	1,615.08	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / BRL EX.RATE 0.3138141 WITH NORTHERN	25,509.050	2 May 17				0.00	25,509.05	25,509.05	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / CAD EX.RATE 0.7272198 WITH NORTHERN	5,704.170	2 May 17				0.00	5,704.17	5,704.17	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / CAD EX.RATE 0.728478 WITH NORTHERN TRUST	154.070	2 May 17				0.00	154.07	154.07	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / CNY EX.RATE 0.1441234 WITH NORTHERN	987,235.570	2 May 17				0.00	987,235.57	987,235.57	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / JPY EX.RATE 0.0089198 WITH NORTHERN	12.040	2 May 17				0.00	12.04	12.04	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / JPY EX.RATE 0.0089198 WITH NORTHERN	26.760	2 May 17				0.00	26.76	26.76	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / QAR EX.RATE 0.2745865 WITH NORTHERN	78,854.350	2 May 17				0.00	78,854.35	78,854.35	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 CAD / USD EX.RATE 1.280444 WITH NORTHERN TRUST	-223.230	2 Nov 17				0.00	-223.23	-223.23	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 NOV 2017 CAD / USD EX.RATE 1.280444 WITH NORTHERN TRUST	-207.040	2 Nov 17				0.00	-207.04	-207.04	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 GBP / USD EX.RATE 0.7628463 WITH NORTHERN	-1,310.880	2 Nov 17				0.00	-1,310.88	-1,310.88	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 USD / AUD EX.RATE 0.77169 WITH NORTHERN TRUST	93,220.150	2 Nov 17				0.00	93,220.15	93,220.15	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 USD / CAD EX.RATE 0.7779074 WITH NORTHERN	5.230	2 Nov 17				0.00	5.23	5.23	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 USD / CAD EX.RATE 1.2855 WITH NORTHERN TRUST	0.400	2 Nov 17				0.00	0.40	0.40	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 USD / GBP EX.RATE 1.3053 WITH NORTHERN TRUST	46,867.010	2 Nov 17				0.00	46,867.01	46,867.01	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 USD / GBP EX.RATE 1.305322 WITH NORTHERN TRUST	98,572.110	2 Nov 17				0.00	98,572.11	98,572.11	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 USD / GBP EX.RATE 1.30735 WITH NORTHERN TRUST	43,534.760	2 Nov 17				0.00	43,534.76	43,534.76	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 USD / JPY EX.RATE 0.0087658 WITH NORTHERN	103,838.920	2 Nov 17				0.00	103,838.92	103,838.92	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 USD / SGD EX.RATE 0.7354347 WITH NORTHERN	39,787.020	2 Nov 17				0.00	39,787.02	39,787.02	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 BRL / USD EX.RATE 3.1621 WITH NORTHERN TRUST	-23,628.960	2 Oct 17				0.00	-23,628.96	-23,628.96	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 BRL / USD EX.RATE 3.163 WITH NORTHERN TRUST	-906,986.510	2 Oct 17				0.00	-906,986.51	-906,986.51	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 BRL / USD EX.RATE 3.163 WITH NORTHERN TRUST	-1,289,330.160	2 Oct 17				0.00	-1,289,330.16	-1,289,330.16	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 BRL / USD EX.RATE 3.163 WITH NORTHERN TRUST	-120,538.550	2 Oct 17				0.00	-120,538.55	-120,538.55	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 BRL / USD EX.RATE 3.163 WITH NORTHERN TRUST	-22,091.990	2 Oct 17				0.00	-22,091.99	-22,091.99	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 OCT 2017 BRL / USD EX.RATE 3.163 WITH NORTHERN TRUST	-380,096.710	2 Oct 17				0.00	-380,096.71	-380,096.71	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 CAD / USD EX.RATE 1.24955 WITH NORTHERN TRUST	-2,266.420	2 Oct 17				0.00	-2,266.42	-2,266.42	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 CAD / USD EX.RATE 1.24955 WITH NORTHERN TRUST	-10,717.460	2 Oct 17				0.00	-10,717.46	-10,717.46	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 CAD / USD EX.RATE 1.2505 WITH NORTHERN TRUST	-64,374,250.300	2 Oct 17				0.00	-64,374,250.30	-64,374,250.30	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / BRL EX.RATE 0.3154475 WITH NORTHERN	658.690	2 Oct 17				0.00	658.69	658.69	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / BRL EX.RATE 0.315537 WITH NORTHERN TRUST	1,119.980	2 Oct 17				0.00	1,119.98	1,119.98	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / BRL EX.RATE 0.3162455 WITH NORTHERN	2,746.030	2 Oct 17				0.00	2,746.03	2,746.03	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / CAD EX.RATE 0.8000275 WITH NORTHERN	64,402,215.440	2 Oct 17				0.00	64,402,215.44	64,402,215.44	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / CHF EX.RATE 1.0258515 WITH NORTHERN	13,046.070	2 Oct 17				0.00	13,046.07	13,046.07	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / CHF EX.RATE 1.0258515 WITH NORTHERN	37,186.810	2 Oct 17				0.00	37,186.81	37,186.81	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / CHF EX.RATE 1.0258515 WITH NORTHERN	1,622,808.570	2 Oct 17				0.00	1,622,808.57	1,622,808.57	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / CHF EX.RATE 1.0262726 WITH NORTHERN	626,612.070	2 Oct 17				0.00	626,612.07	626,612.07	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / HKD EX.RATE 0.1280066 WITH NORTHERN	30,054.340	2 Oct 17				0.00	30,054.34	30,054.34	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / HKD EX.RATE 0.1280066 WITH NORTHERN	9,946.110	2 Oct 17				0.00	9,946.11	9,946.11	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 USD / JPY EX.RATE 0.0088813 WITH NORTHERN	24,740.590	2 Oct 17				0.00	24,740.59	24,740.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	-867,634.400	3 Apr 17				0.00	-867,634.40	-867,634.40	0.00
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	-382,141.960	3 Apr 17				0.00	-382,141.96	-382,141.96	0.00
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	-147,667.420	3 Apr 17				0.00	-147,667.42	-147,667.42	0.00
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	-312,488.730	3 Apr 17				0.00	-312,488.73	-312,488.73	0.00
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	-278,223.660	3 Apr 17				0.00	-278,223.66	-278,223.66	0.00
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	-707,581.080	3 Apr 17				0.00	-707,581.08	-707,581.08	0.00
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	-301,888.200	3 Apr 17				0.00	-301,888.20	-301,888.20	0.00
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	-398,307.230	3 Apr 17				0.00	-398,307.23	-398,307.23	0.00
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	-563,710.550	3 Apr 17				0.00	-563,710.55	-563,710.55	0.00
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	-260,578.910	3 Apr 17				0.00	-260,578.91	-260,578.91	0.00
FX DEAL TRANSACTED ON 03 APR 2017 BRL / USD EX.RATE 3.1157 WITH NORTHERN TRUST	-372,701.010	3 Apr 17				0.00	-372,701.01	-372,701.01	0.00
FX DEAL TRANSACTED ON 03 APR 2017 CAD / USD EX.RATE 1.338532 WITH NORTHERN TRUST	-208.660	3 Apr 17				0.00	-208.66	-208.66	0.00
FX DEAL TRANSACTED ON 03 APR 2017 CAD / USD EX.RATE 1.338532 WITH NORTHERN TRUST	-347.770	3 Apr 17				0.00	-347.77	-347.77	0.00
FX DEAL TRANSACTED ON 03 APR 2017 EUR / USD EX.RATE 0.9375586 WITH NORTHERN	-371,514.340	3 Apr 17				0.00	-371,514.34	-371,514.34	0.00
FX DEAL TRANSACTED ON 03 APR 2017 QAR / USD EX.RATE 3.641 WITH NORTHERN TRUST	-394,651.180	3 Apr 17				0.00	-394,651.18	-394,651.18	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 APR 2017 USD / AUD EX.RATE 0.7599 WITH NORTHERN TRUST	84.170	3 Apr 17				0.00	84.17	84.17	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / AUD EX.RATE 0.7599 WITH NORTHERN TRUST	72,201.050	3 Apr 17				0.00	72,201.05	72,201.05	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / AUD EX.RATE 0.7599 WITH NORTHERN TRUST	9.560	3 Apr 17				0.00	9.56	9.56	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / AUD EX.RATE 0.7599 WITH NORTHERN TRUST	14.730	3 Apr 17				0.00	14.73	14.73	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / AUD EX.RATE 0.7599 WITH NORTHERN TRUST	132.510	3 Apr 17				0.00	132.51	132.51	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / AUD EX.RATE 0.7599 WITH NORTHERN TRUST	463.600	3 Apr 17				0.00	463.60	463.60	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7462687 WITH NORTHERN	39.350	3 Apr 17				0.00	39.35	39.35	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7462687 WITH NORTHERN	113.110	3 Apr 17				0.00	113.11	113.11	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7462687 WITH NORTHERN	1.820	3 Apr 17				0.00	1.82	1.82	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7462687 WITH NORTHERN	57.500	3 Apr 17				0.00	57.50	57.50	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7462687 WITH NORTHERN	135.400	3 Apr 17				0.00	135.40	135.40	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7462687 WITH NORTHERN	85.010	3 Apr 17				0.00	85.01	85.01	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7462687 WITH NORTHERN	3.360	3 Apr 17				0.00	3.36	3.36	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7463244 WITH NORTHERN	28,492.020	3 Apr 17				0.00	28,492.02	28,492.02	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7465472 WITH NORTHERN	87,077.010	3 Apr 17				0.00	87,077.01	87,077.01	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7465472 WITH NORTHERN	199,759.600	3 Apr 17				0.00	199,759.60	199,759.60	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7465472 WITH NORTHERN	227,541.650	3 Apr 17				0.00	227,541.65	227,541.65	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7465472 WITH NORTHERN	64,624.790	3 Apr 17				0.00	64,624.79	64,624.79	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7467702 WITH NORTHERN	7,121.900	3 Apr 17				0.00	7,121.90	7,121.90	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 0.7468818 WITH NORTHERN	8,944.660	3 Apr 17				0.00	8,944.66	8,944.66	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 1.34 WITH NORTHERN TRUST	0.340	3 Apr 17				0.00	0.34	0.34	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CAD EX.RATE 1.34 WITH NORTHERN TRUST	0.080	3 Apr 17				0.00	0.08	0.08	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / CHF EX.RATE 0.998004 WITH NORTHERN TRUST	92,930.410	3 Apr 17				0.00	92,930.41	92,930.41	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / DKK EX.RATE 0.143246 WITH NORTHERN TRUST	19,104.860	3 Apr 17				0.00	19,104.86	19,104.86	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / EUR EX.RATE 1.0651 WITH NORTHERN TRUST	49.460	3 Apr 17				0.00	49.46	49.46	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / GBP EX.RATE 1.2472 WITH NORTHERN TRUST	120.890	3 Apr 17				0.00	120.89	120.89	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / GBP EX.RATE 1.2472 WITH NORTHERN TRUST	275.290	3 Apr 17				0.00	275.29	275.29	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / GBP EX.RATE 1.2472 WITH NORTHERN TRUST	53,244.540	3 Apr 17				0.00	53,244.54	53,244.54	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / GBP EX.RATE 1.2472 WITH NORTHERN TRUST	49,256.410	3 Apr 17				0.00	49,256.41	49,256.41	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / GBP EX.RATE 1.2472 WITH NORTHERN TRUST	72,025.800	3 Apr 17				0.00	72,025.80	72,025.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 APR 2017 USD / GBP EX.RATE 1.2472 WITH NORTHERN TRUST	9,446.290	3 Apr 17				0.00	9,446.29	9,446.29	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / GBP EX.RATE 1.2472 WITH NORTHERN TRUST	27,270.430	3 Apr 17				0.00	27,270.43	27,270.43	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / HKD EX.RATE 0.128667 WITH NORTHERN TRUST	193,805.510	3 Apr 17				0.00	193,805.51	193,805.51	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / JPY EX.RATE 0.0090041 WITH NORTHERN	144.070	3 Apr 17				0.00	144.07	144.07	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / JPY EX.RATE 0.0090041 WITH NORTHERN	162.070	3 Apr 17				0.00	162.07	162.07	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / JPY EX.RATE 0.0090041 WITH NORTHERN	48.620	3 Apr 17				0.00	48.62	48.62	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / JPY EX.RATE 0.0090041 WITH NORTHERN	85.540	3 Apr 17				0.00	85.54	85.54	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / JPY EX.RATE 0.0090041 WITH NORTHERN	5,852.690	3 Apr 17				0.00	5,852.69	5,852.69	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / JPY EX.RATE 0.0090058 WITH NORTHERN	205,243.270	3 Apr 17				0.00	205,243.27	205,243.27	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / JPY EX.RATE 0.0090074 WITH NORTHERN	62,758.960	3 Apr 17				0.00	62,758.96	62,758.96	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 GBP / USD EX.RATE 0.7604563 WITH NORTHERN	-254,324.950	3 Aug 17				0.00	-254,324.95	-254,324.95	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 USD / CHF EX.RATE 1.0308492 WITH NORTHERN	348,051.300	3 Aug 17				0.00	348,051.30	348,051.30	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 USD / EUR EX.RATE 1.1867 WITH NORTHERN TRUST	146.040	3 Aug 17				0.00	146.04	146.04	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 USD / EUR EX.RATE 1.18744 WITH NORTHERN TRUST	39,304.260	3 Aug 17				0.00	39,304.26	39,304.26	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 USD / EUR EX.RATE 1.1882 WITH NORTHERN TRUST	66,239.550	3 Aug 17				0.00	66,239.55	66,239.55	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANACTED ON 03 AUG 2017 USD / EUR EX.RATE 1.1882 WITH NORTHERN TRUST	53,809.350	3 Aug 17				0.00	53,809.35	53,809.35	0.00
FX DEAL TRANACTED ON 03 AUG 2017 USD / EUR EX.RATE 1.1882 WITH NORTHERN TRUST	50,483.620	3 Aug 17				0.00	50,483.62	50,483.62	0.00
FX DEAL TRANACTED ON 03 AUG 2017 USD / GBP EX.RATE 1.3126 WITH NORTHERN TRUST	51,230.270	3 Aug 17				0.00	51,230.27	51,230.27	0.00
FX DEAL TRANACTED ON 03 AUG 2017 USD / GBP EX.RATE 1.312679 WITH NORTHERN TRUST	94,966.330	3 Aug 17				0.00	94,966.33	94,966.33	0.00
FX DEAL TRANACTED ON 03 AUG 2017 USD / HKD EX.RATE 0.1278903 WITH NORTHERN	235,358.290	3 Aug 17				0.00	235,358.29	235,358.29	0.00
FX DEAL TRANACTED ON 03 AUG 2017 USD / HKD EX.RATE 0.1278903 WITH NORTHERN	38,589.590	3 Aug 17				0.00	38,589.59	38,589.59	0.00
FX DEAL TRANACTED ON 03 AUG 2017 USD / HKD EX.RATE 0.1278903 WITH NORTHERN	80,847.780	3 Aug 17				0.00	80,847.78	80,847.78	0.00
FX DEAL TRANACTED ON 03 AUG 2017 USD / HKD EX.RATE 0.1279149 WITH NORTHERN	14,177.260	3 Aug 17				0.00	14,177.26	14,177.26	0.00
FX DEAL TRANACTED ON 03 AUG 2017 USD / SEK EX.RATE 0.1233304 WITH NORTHERN	7,637.140	3 Aug 17				0.00	7,637.14	7,637.14	0.00
FX DEAL TRANACTED ON 03 AUG 2017 USD / SEK EX.RATE 0.1233304 WITH NORTHERN	2,138.550	3 Aug 17				0.00	2,138.55	2,138.55	0.00
FX DEAL TRANACTED ON 03 FEB 2017 BRL / USD EX.RATE 3.11 WITH NORTHERN TRUST	-594,926.550	3 Feb 17				0.00	-594,926.55	-594,926.55	0.00
FX DEAL TRANACTED ON 03 FEB 2017 EUR / USD EX.RATE 0.9265265 WITH NORTHERN	-378,426.720	3 Feb 17				0.00	-378,426.72	-378,426.72	0.00
FX DEAL TRANACTED ON 03 FEB 2017 GBP / USD EX.RATE 0.7988611 WITH NORTHERN	-239,135.110	3 Feb 17				0.00	-239,135.11	-239,135.11	0.00
FX DEAL TRANACTED ON 03 FEB 2017 JPY / USD EX.RATE 112.42 WITH NORTHERN TRUST	-115,894.610	3 Feb 17				0.00	-115,894.61	-115,894.61	0.00
FX DEAL TRANACTED ON 03 FEB 2017 USD / AUD EX.RATE 0.768346 WITH NORTHERN TRUST	4,637.310	3 Feb 17				0.00	4,637.31	4,637.31	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 FEB 2017 USD / CAD EX.RATE 0.7654038 WITH NORTHERN	76.880	3 Feb 17				0.00	76.88	76.88	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 USD / CAD EX.RATE 0.7688168 WITH NORTHERN	484,572.050	3 Feb 17				0.00	484,572.05	484,572.05	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 USD / CHF EX.RATE 1.0080137 WITH NORTHERN	17,202.880	3 Feb 17				0.00	17,202.88	17,202.88	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 USD / EUR EX.RATE 1.0765 WITH NORTHERN TRUST	2.910	3 Feb 17				0.00	2.91	2.91	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 USD / EUR EX.RATE 1.07816 WITH NORTHERN TRUST	67,259.790	3 Feb 17				0.00	67,259.79	67,259.79	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 USD / GBP EX.RATE 1.2489 WITH NORTHERN TRUST	54,476.830	3 Feb 17				0.00	54,476.83	54,476.83	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 USD / SEK EX.RATE 0.113998 WITH NORTHERN TRUST	143,531.730	3 Feb 17				0.00	143,531.73	143,531.73	0.00
FX DEAL TRANSACTED ON 03 JAN 2017 BRL / USD EX.RATE 3.2508 WITH NORTHERN TRUST	-39,841.480	3 Jan 17				0.00	-39,841.48	-39,841.48	0.00
FX DEAL TRANSACTED ON 03 JAN 2017 GBP / USD EX.RATE 0.8172131 WITH NORTHERN	-6,221,427.260	3 Jan 17				0.00	-6,221,427.26	-6,221,427.26	0.00
FX DEAL TRANSACTED ON 03 JAN 2017 USD / BRL EX.RATE 0.3064571 WITH NORTHERN	4,137.600	3 Jan 17				0.00	4,137.60	4,137.60	0.00
FX DEAL TRANSACTED ON 03 JAN 2017 USD / BRL EX.RATE 0.3064571 WITH NORTHERN	20,717.260	3 Jan 17				0.00	20,717.26	20,717.26	0.00
FX DEAL TRANSACTED ON 03 JAN 2017 USD / BRL EX.RATE 0.3064571 WITH NORTHERN	1,006.000	3 Jan 17				0.00	1,006.00	1,006.00	0.00
FX DEAL TRANSACTED ON 03 JAN 2017 USD / BRL EX.RATE 0.3064571 WITH NORTHERN	1,070.130	3 Jan 17				0.00	1,070.13	1,070.13	0.00
FX DEAL TRANSACTED ON 03 JAN 2017 USD / BRL EX.RATE 0.3064571 WITH NORTHERN	4,169.730	3 Jan 17				0.00	4,169.73	4,169.73	0.00
FX DEAL TRANSACTED ON 03 JAN 2017 USD / BRL EX.RATE 0.3064571 WITH NORTHERN	17,817.520	3 Jan 17				0.00	17,817.52	17,817.52	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 JAN 2017 USD / EUR EX.RATE 1.039922 WITH NORTHERN TRUST	1,998,862.150	3 Jan 17				0.00	1,998,862.15	1,998,862.15	0.00
FX DEAL TRANSACTED ON 03 JAN 2017 USD / JPY EX.RATE 0.0084689 WITH NORTHERN	2,899,855.810	3 Jan 17				0.00	2,899,855.81	2,899,855.81	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / BRL EX.RATE 0.3027642 WITH NORTHERN	9,541.550	3 Jul 17				0.00	9,541.55	9,541.55	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / BRL EX.RATE 0.3027642 WITH NORTHERN	1,732.920	3 Jul 17				0.00	1,732.92	1,732.92	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / BRL EX.RATE 0.3027642 WITH NORTHERN	3,567.320	3 Jul 17				0.00	3,567.32	3,567.32	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / BRL EX.RATE 0.3027642 WITH NORTHERN	930.160	3 Jul 17				0.00	930.16	930.16	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / BRL EX.RATE 0.3027642 WITH NORTHERN	11,304.510	3 Jul 17				0.00	11,304.51	11,304.51	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / BRL EX.RATE 0.3027642 WITH NORTHERN	2,707.570	3 Jul 17				0.00	2,707.57	2,707.57	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / BRL EX.RATE 0.302966 WITH NORTHERN TRUST	42,684.320	3 Jul 17				0.00	42,684.32	42,684.32	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / BRL EX.RATE 0.302966 WITH NORTHERN TRUST	22,626.180	3 Jul 17				0.00	22,626.18	22,626.18	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / BRL EX.RATE 0.302966 WITH NORTHERN TRUST	8,545.690	3 Jul 17				0.00	8,545.69	8,545.69	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7685214 WITH NORTHERN	8,392.250	3 Jul 17				0.00	8,392.25	8,392.25	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7686986 WITH NORTHERN	10.170	3 Jul 17				0.00	10.17	10.17	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7686986 WITH NORTHERN	14.210	3 Jul 17				0.00	14.21	14.21	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7686986 WITH NORTHERN	196.290	3 Jul 17				0.00	196.29	196.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7686986 WITH NORTHERN	616.080	3 Jul 17				0.00	616.08	616.08	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7686986 WITH NORTHERN	8.990	3 Jul 17				0.00	8.99	8.99	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7686986 WITH NORTHERN	14.570	3 Jul 17				0.00	14.57	14.57	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7686986 WITH NORTHERN	183.660	3 Jul 17				0.00	183.66	183.66	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7686986 WITH NORTHERN	39.340	3 Jul 17				0.00	39.34	39.34	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7686986 WITH NORTHERN	29,346.190	3 Jul 17				0.00	29,346.19	29,346.19	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 0.7686986 WITH NORTHERN	10,348.600	3 Jul 17				0.00	10,348.60	10,348.60	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 1.3009 WITH NORTHERN TRUST	0.950	3 Jul 17				0.00	0.95	0.95	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / CAD EX.RATE 1.3009 WITH NORTHERN TRUST	2.250	3 Jul 17				0.00	2.25	2.25	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / EUR EX.RATE 1.1356 WITH NORTHERN TRUST	127.150	3 Jul 17				0.00	127.15	127.15	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / EUR EX.RATE 1.1356 WITH NORTHERN TRUST	169.500	3 Jul 17				0.00	169.50	169.50	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / EUR EX.RATE 1.1356 WITH NORTHERN TRUST	1,684,349.290	3 Jul 17				0.00	1,684,349.29	1,684,349.29	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / EUR EX.RATE 1.1356 WITH NORTHERN TRUST	105.330	3 Jul 17				0.00	105.33	105.33	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / EUR EX.RATE 1.1356 WITH NORTHERN TRUST	65.310	3 Jul 17				0.00	65.31	65.31	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / EUR EX.RATE 1.1356 WITH NORTHERN TRUST	17,789.720	3 Jul 17				0.00	17,789.72	17,789.72	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 JUL 2017 USD / EUR EX.RATE 1.1361 WITH NORTHERN TRUST	32.460	3 Jul 17				0.00	32.46	32.46	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / EUR EX.RATE 1.1361 WITH NORTHERN TRUST	62.190	3 Jul 17				0.00	62.19	62.19	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / GBP EX.RATE 1.2939 WITH NORTHERN TRUST	29,259.480	3 Jul 17				0.00	29,259.48	29,259.48	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / GBP EX.RATE 1.2942 WITH NORTHERN TRUST	181.990	3 Jul 17				0.00	181.99	181.99	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / GBP EX.RATE 1.2942 WITH NORTHERN TRUST	15,849.830	3 Jul 17				0.00	15,849.83	15,849.83	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / GBP EX.RATE 1.2942 WITH NORTHERN TRUST	4,683.710	3 Jul 17				0.00	4,683.71	4,683.71	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	42.320	3 Jul 17				0.00	42.32	42.32	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	26.450	3 Jul 17				0.00	26.45	26.45	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	57.310	3 Jul 17				0.00	57.31	57.31	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	105.800	3 Jul 17				0.00	105.80	105.80	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	9.700	3 Jul 17				0.00	9.70	9.70	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	96.980	3 Jul 17				0.00	96.98	96.98	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	246.870	3 Jul 17				0.00	246.87	246.87	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	48.490	3 Jul 17				0.00	48.49	48.49	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	88.170	3 Jul 17				0.00	88.17	88.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	70.530	3 Jul 17				0.00	70.53	70.53	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	17.630	3 Jul 17				0.00	17.63	17.63	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	14.990	3 Jul 17				0.00	14.99	14.99	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	134.020	3 Jul 17				0.00	134.02	134.02	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	92,611.530	3 Jul 17				0.00	92,611.53	92,611.53	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	88.170	3 Jul 17				0.00	88.17	88.17	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	17.630	3 Jul 17				0.00	17.63	17.63	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	378.240	3 Jul 17				0.00	378.24	378.24	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	17.630	3 Jul 17				0.00	17.63	17.63	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	70.530	3 Jul 17				0.00	70.53	70.53	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	52.900	3 Jul 17				0.00	52.90	52.90	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	6.170	3 Jul 17				0.00	6.17	6.17	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	26.450	3 Jul 17				0.00	26.45	26.45	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	105.800	3 Jul 17				0.00	105.80	105.80	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	5,290.070	3 Jul 17				0.00	5,290.07	5,290.07	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	3,588.430	3 Jul 17				0.00	3,588.43	3,588.43	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	13,886.440	3 Jul 17				0.00	13,886.44	13,886.44	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	13,634.740	3 Jul 17				0.00	13,634.74	13,634.74	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	21,160.290	3 Jul 17				0.00	21,160.29	21,160.29	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088168 WITH NORTHERN	134.900	3 Jul 17				0.00	134.90	134.90	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088183 WITH NORTHERN	18,201.060	3 Jul 17				0.00	18,201.06	18,201.06	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088183 WITH NORTHERN	13,756.610	3 Jul 17				0.00	13,756.61	13,756.61	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / JPY EX.RATE 0.0088183 WITH NORTHERN	18,158.730	3 Jul 17				0.00	18,158.73	18,158.73	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 AUD / USD EX.RATE 1.3214386 WITH NORTHERN	-1,398.980	3 Mar 17				0.00	-1,398.98	-1,398.98	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 AUD / USD EX.RATE 1.3214386 WITH NORTHERN	-6,943.660	3 Mar 17				0.00	-6,943.66	-6,943.66	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 BRL / USD EX.RATE 3.1435 WITH NORTHERN TRUST	-11,109.040	3 Mar 17				0.00	-11,109.04	-11,109.04	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 EUR / USD EX.RATE 0.9416196 WITH NORTHERN	-6,759.330	3 Mar 17				0.00	-6,759.33	-6,759.33	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 EUR / USD EX.RATE 0.9416196 WITH NORTHERN	-290,023.700	3 Mar 17				0.00	-290,023.70	-290,023.70	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 EUR / USD EX.RATE 0.9477775 WITH NORTHERN	-127,796.270	3 Mar 17				0.00	-127,796.27	-127,796.27	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 EUR / USD EX.RATE 0.9477775 WITH NORTHERN	-651,840.750	3 Mar 17				0.00	-651,840.75	-651,840.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 MAR 2017 GBP / USD EX.RATE 0.8130081 WITH NORTHERN	-419,121.540	3 Mar 17				0.00	-419,121.54	-419,121.54	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 GBP / USD EX.RATE 0.8160601 WITH NORTHERN	-2,441,919.280	3 Mar 17				0.00	-2,441,919.28	-2,441,919.28	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 GBP / USD EX.RATE 0.8160601 WITH NORTHERN	-40,627.590	3 Mar 17				0.00	-40,627.59	-40,627.59	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 HKD / USD EX.RATE 7.7645 WITH NORTHERN TRUST	-121,591.110	3 Mar 17				0.00	-121,591.11	-121,591.11	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 JPY / USD EX.RATE 114.4311 WITH NORTHERN TRUST	-2,574,333.670	3 Mar 17				0.00	-2,574,333.67	-2,574,333.67	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / AUD EX.RATE 0.756751 WITH NORTHERN TRUST	1,390.920	3 Mar 17				0.00	1,390.92	1,390.92	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / AUD EX.RATE 0.756751 WITH NORTHERN TRUST	6,950.200	3 Mar 17				0.00	6,950.20	6,950.20	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / BRL EX.RATE 0.3184004 WITH NORTHERN	79,289.470	3 Mar 17				0.00	79,289.47	79,289.47	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / BRL EX.RATE 0.3184004 WITH NORTHERN	207.310	3 Mar 17				0.00	207.31	207.31	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / BRL EX.RATE 0.3184004 WITH NORTHERN	66.040	3 Mar 17				0.00	66.04	66.04	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / BRL EX.RATE 0.3184004 WITH NORTHERN	789,907.120	3 Mar 17				0.00	789,907.12	789,907.12	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / BRL EX.RATE 0.3184004 WITH NORTHERN	3,880.370	3 Mar 17				0.00	3,880.37	3,880.37	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / CHF EX.RATE 0.9892175 WITH NORTHERN	35,324.880	3 Mar 17				0.00	35,324.88	35,324.88	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / CHF EX.RATE 0.9893154 WITH NORTHERN	29.020	3 Mar 17				0.00	29.02	29.02	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / CHF EX.RATE 0.9893154 WITH NORTHERN	78.320	3 Mar 17				0.00	78.32	78.32	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 MAR 2017 USD / CHF EX.RATE 0.9894133 WITH NORTHERN	308,711.780	3 Mar 17				0.00	308,711.78	308,711.78	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / EUR EX.RATE 1.0561 WITH NORTHERN TRUST	77,966.340	3 Mar 17				0.00	77,966.34	77,966.34	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / GBP EX.RATE 1.2244 WITH NORTHERN TRUST	254,555.820	3 Mar 17				0.00	254,555.82	254,555.82	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / GBP EX.RATE 1.2253 WITH NORTHERN TRUST	465,770.410	3 Mar 17				0.00	465,770.41	465,770.41	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / GBP EX.RATE 1.2253 WITH NORTHERN TRUST	80,077.290	3 Mar 17				0.00	80,077.29	80,077.29	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / GBP EX.RATE 1.227584 WITH NORTHERN TRUST	356,320.520	3 Mar 17				0.00	356,320.52	356,320.52	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / JPY EX.RATE 0.0087329 WITH NORTHERN	8,100.620	3 Mar 17				0.00	8,100.62	8,100.62	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / JPY EX.RATE 0.0087374 WITH NORTHERN	449,537.730	3 Mar 17				0.00	449,537.73	449,537.73	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / SEK EX.RATE 0.1107052 WITH NORTHERN	21,454.750	3 Mar 17				0.00	21,454.75	21,454.75	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 CAD / USD EX.RATE 1.370326 WITH NORTHERN TRUST	-11,144.560	3 May 17				0.00	-11,144.56	-11,144.56	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 CAD / USD EX.RATE 1.370326 WITH NORTHERN TRUST	-36,762.160	3 May 17				0.00	-36,762.16	-36,762.16	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 EUR / USD EX.RATE 0.9180207 WITH NORTHERN	-135,623.050	3 May 17				0.00	-135,623.05	-135,623.05	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 GBP / USD EX.RATE 0.7746533 WITH NORTHERN	-1,381,570.230	3 May 17				0.00	-1,381,570.23	-1,381,570.23	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 GBP / USD EX.RATE 0.7764578 WITH NORTHERN	-333,616.970	3 May 17				0.00	-333,616.97	-333,616.97	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / AUD EX.RATE 0.745351 WITH NORTHERN TRUST	4,467.840	3 May 17				0.00	4,467.84	4,467.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 MAY 2017 USD / AUD EX.RATE 0.745351 WITH NORTHERN TRUST	8,935.660	3 May 17				0.00	8,935.66	8,935.66	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / BRL EX.RATE 0.3175813 WITH NORTHERN	1,913.810	3 May 17				0.00	1,913.81	1,913.81	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / BRL EX.RATE 0.3177024 WITH NORTHERN	7,190.030	3 May 17				0.00	7,190.03	7,190.03	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / CAD EX.RATE 0.7283321 WITH NORTHERN	84.630	3 May 17				0.00	84.63	84.63	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / CAD EX.RATE 0.7286643 WITH NORTHERN	21,069.200	3 May 17				0.00	21,069.20	21,069.20	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / CAD EX.RATE 0.7297534 WITH NORTHERN	27,065.990	3 May 17				0.00	27,065.99	27,065.99	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / CHF EX.RATE 1.0059826 WITH NORTHERN	329,812.020	3 May 17				0.00	329,812.02	329,812.02	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.088846 WITH NORTHERN TRUST	392,667.030	3 May 17				0.00	392,667.03	392,667.03	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.089 WITH NORTHERN TRUST	77.450	3 May 17				0.00	77.45	77.45	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.0892 WITH NORTHERN TRUST	623,165.190	3 May 17				0.00	623,165.19	623,165.19	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.0893 WITH NORTHERN TRUST	174,498.530	3 May 17				0.00	174,498.53	174,498.53	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.0902 WITH NORTHERN TRUST	1,269.720	3 May 17				0.00	1,269.72	1,269.72	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.0902 WITH NORTHERN TRUST	25,311.280	3 May 17				0.00	25,311.28	25,311.28	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.0907 WITH NORTHERN TRUST	318,648.090	3 May 17				0.00	318,648.09	318,648.09	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.091 WITH NORTHERN TRUST	54,572.710	3 May 17				0.00	54,572.71	54,572.71	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.091 WITH NORTHERN TRUST	5,958.830	3 May 17				0.00	5,958.83	5,958.83	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.091 WITH NORTHERN TRUST	631.260	3 May 17				0.00	631.26	631.26	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.091 WITH NORTHERN TRUST	11,422.090	3 May 17				0.00	11,422.09	11,422.09	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.091 WITH NORTHERN TRUST	1,209.420	3 May 17				0.00	1,209.42	1,209.42	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.0914 WITH NORTHERN TRUST	40,871.830	3 May 17				0.00	40,871.83	40,871.83	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / EUR EX.RATE 1.0914 WITH NORTHERN TRUST	2,049.950	3 May 17				0.00	2,049.95	2,049.95	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / GBP EX.RATE 1.286968 WITH NORTHERN TRUST	297,960.360	3 May 17				0.00	297,960.36	297,960.36	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / GBP EX.RATE 1.287 WITH NORTHERN TRUST	196.910	3 May 17				0.00	196.91	196.91	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / QAR EX.RATE 0.2745669 WITH NORTHERN	42,312.820	3 May 17				0.00	42,312.82	42,312.82	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 USD / SEK EX.RATE 0.1130384 WITH NORTHERN	9,384.120	3 May 17				0.00	9,384.12	9,384.12	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 BRL / USD EX.RATE 3.2607 WITH NORTHERN TRUST	-72,307.950	3 Nov 17				0.00	-72,307.95	-72,307.95	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 BRL / USD EX.RATE 3.2615 WITH NORTHERN TRUST	-98,875.800	3 Nov 17				0.00	-98,875.80	-98,875.80	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 BRL / USD EX.RATE 3.2615 WITH NORTHERN TRUST	-261,012.940	3 Nov 17				0.00	-261,012.94	-261,012.94	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 CAD / USD EX.RATE 1.276645 WITH NORTHERN TRUST	-4,731.860	3 Nov 17				0.00	-4,731.86	-4,731.86	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 CAD / USD EX.RATE 1.276645 WITH NORTHERN TRUST	-4,386.780	3 Nov 17				0.00	-4,386.78	-4,386.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 NOV 2017 CAD / USD EX.RATE 1.27747 WITH NORTHERN TRUST	-222,012.010	3 Nov 17				0.00	-222,012.01	-222,012.01	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 CHF / USD EX.RATE 1.0007 WITH NORTHERN TRUST	-422,945.880	3 Nov 17				0.00	-422,945.88	-422,945.88	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 GBP / USD EX.RATE 0.7652105 WITH NORTHERN	-72,645.820	3 Nov 17				0.00	-72,645.82	-72,645.82	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 USD / BRL EX.RATE 0.3032049 WITH NORTHERN	613.240	3 Nov 17				0.00	613.24	613.24	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 USD / BRL EX.RATE 0.3032049 WITH NORTHERN	134.700	3 Nov 17				0.00	134.70	134.70	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 USD / BRL EX.RATE 0.3067579 WITH NORTHERN	53,994.210	3 Nov 17				0.00	53,994.21	53,994.21	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 USD / JPY EX.RATE 0.0087498 WITH NORTHERN	229,584.780	3 Nov 17				0.00	229,584.78	229,584.78	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 CAD / USD EX.RATE 1.24895 WITH NORTHERN TRUST	-1,850,086.930	3 Oct 17				0.00	-1,850,086.93	-1,850,086.93	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 CAD / USD EX.RATE 1.25025 WITH NORTHERN TRUST	-1,869.470	3 Oct 17				0.00	-1,869.47	-1,869.47	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 CAD / USD EX.RATE 1.25025 WITH NORTHERN TRUST	-8,851.350	3 Oct 17				0.00	-8,851.35	-8,851.35	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 CHF / USD EX.RATE 0.973531 WITH NORTHERN TRUST	-2,641,287.010	3 Oct 17				0.00	-2,641,287.01	-2,641,287.01	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 EUR / USD EX.RATE 0.8509624 WITH NORTHERN	-899,150.590	3 Oct 17				0.00	-899,150.59	-899,150.59	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 EUR / USD EX.RATE 0.8509624 WITH NORTHERN	-6,672,664.610	3 Oct 17				0.00	-6,672,664.61	-6,672,664.61	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 GBP / USD EX.RATE 0.7548799 WITH NORTHERN	-7,306,439.220	3 Oct 17				0.00	-7,306,439.22	-7,306,439.22	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 HKD / USD EX.RATE 7.8103 WITH NORTHERN TRUST	-994,616.700	3 Oct 17				0.00	-994,616.70	-994,616.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 OCT 2017 JPY / USD EX.RATE 112.904 WITH NORTHERN TRUST	-2,975,130.850	3 Oct 17				0.00	-2,975,130.85	-2,975,130.85	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / BRL EX.RATE 0.3164457 WITH NORTHERN	190.710	3 Oct 17				0.00	190.71	190.71	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / BRL EX.RATE 0.3164457 WITH NORTHERN	555.120	3 Oct 17				0.00	555.12	555.12	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / BRL EX.RATE 0.3164457 WITH NORTHERN	140.590	3 Oct 17				0.00	140.59	140.59	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / BRL EX.RATE 0.3164457 WITH NORTHERN	837.460	3 Oct 17				0.00	837.46	837.46	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / BRL EX.RATE 0.3164457 WITH NORTHERN	26.110	3 Oct 17				0.00	26.11	26.11	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / BRL EX.RATE 0.3165358 WITH NORTHERN	4,327.060	3 Oct 17				0.00	4,327.06	4,327.06	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / BRL EX.RATE 0.3165358 WITH NORTHERN	95,419.500	3 Oct 17				0.00	95,419.50	95,419.50	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / BRL EX.RATE 0.3165358 WITH NORTHERN	10,840.190	3 Oct 17				0.00	10,840.19	10,840.19	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / BRL EX.RATE 0.3165358 WITH NORTHERN	12,994.860	3 Oct 17				0.00	12,994.86	12,994.86	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / BRL EX.RATE 0.3165358 WITH NORTHERN	33,432.460	3 Oct 17				0.00	33,432.46	33,432.46	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / CAD EX.RATE 1.2499 WITH NORTHERN TRUST	0.070	3 Oct 17				0.00	0.07	0.07	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / CAD EX.RATE 1.2499 WITH NORTHERN TRUST	0.940	3 Oct 17				0.00	0.94	0.94	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / CHF EX.RATE 1.0261673 WITH NORTHERN	378,881.010	3 Oct 17				0.00	378,881.01	378,881.01	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 USD / CHF EX.RATE 1.0263779 WITH NORTHERN	91,198.010	3 Oct 17				0.00	91,198.01	91,198.01	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 OCT 2017 USD / CHF EX.RATE 1.0263779 WITH NORTHERN	439,938.240	3 Oct 17				0.00	439,938.24	439,938.24	0.00
FX DEAL TRANSACTED ON 04 APR 2017 BRL / USD EX.RATE 3.122 WITH NORTHERN TRUST	-207,716.960	4 Apr 17				0.00	-207,716.96	-207,716.96	0.00
FX DEAL TRANSACTED ON 04 APR 2017 BRL / USD EX.RATE 3.122 WITH NORTHERN TRUST	-209,974.010	4 Apr 17				0.00	-209,974.01	-209,974.01	0.00
FX DEAL TRANSACTED ON 04 APR 2017 BRL / USD EX.RATE 3.122 WITH NORTHERN TRUST	-133,732.830	4 Apr 17				0.00	-133,732.83	-133,732.83	0.00
FX DEAL TRANSACTED ON 04 APR 2017 BRL / USD EX.RATE 3.122 WITH NORTHERN TRUST	-76,944.400	4 Apr 17				0.00	-76,944.40	-76,944.40	0.00
FX DEAL TRANSACTED ON 04 APR 2017 BRL / USD EX.RATE 3.1317 WITH NORTHERN TRUST	-26,019.510	4 Apr 17				0.00	-26,019.51	-26,019.51	0.00
FX DEAL TRANSACTED ON 04 APR 2017 EUR / USD EX.RATE 0.9369437 WITH NORTHERN	-12,401.070	4 Apr 17				0.00	-12,401.07	-12,401.07	0.00
FX DEAL TRANSACTED ON 04 APR 2017 EUR / USD EX.RATE 0.9369437 WITH NORTHERN	-635.080	4 Apr 17				0.00	-635.08	-635.08	0.00
FX DEAL TRANSACTED ON 04 APR 2017 EUR / USD EX.RATE 0.9369814 WITH NORTHERN	-67,358.020	4 Apr 17				0.00	-67,358.02	-67,358.02	0.00
FX DEAL TRANSACTED ON 04 APR 2017 JPY / USD EX.RATE 110.5369 WITH NORTHERN TRUST	-2,940.190	4 Apr 17				0.00	-2,940.19	-2,940.19	0.00
FX DEAL TRANSACTED ON 04 APR 2017 JPY / USD EX.RATE 110.82 WITH NORTHERN TRUST	-27,073.240	4 Apr 17				0.00	-27,073.24	-27,073.24	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / BRL EX.RATE 0.3193154 WITH NORTHERN	900.380	4 Apr 17				0.00	900.38	900.38	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / BRL EX.RATE 0.3193154 WITH NORTHERN	847.530	4 Apr 17				0.00	847.53	847.53	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / BRL EX.RATE 0.3193154 WITH NORTHERN	13,064.060	4 Apr 17				0.00	13,064.06	13,064.06	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / BRL EX.RATE 0.3193154 WITH NORTHERN	4,152.750	4 Apr 17				0.00	4,152.75	4,152.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 APR 2017 USD / CAD EX.RATE 0.7432181 WITH NORTHERN	148.760	4 Apr 17				0.00	148.76	148.76	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / CAD EX.RATE 0.7432181 WITH NORTHERN	42.320	4 Apr 17				0.00	42.32	42.32	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / CAD EX.RATE 0.7432181 WITH NORTHERN	10.420	4 Apr 17				0.00	10.42	10.42	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / CAD EX.RATE 0.7432181 WITH NORTHERN	30.410	4 Apr 17				0.00	30.41	30.41	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / CAD EX.RATE 0.7432181 WITH NORTHERN	179.800	4 Apr 17				0.00	179.80	179.80	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / CAD EX.RATE 0.7432181 WITH NORTHERN	19,055.730	4 Apr 17				0.00	19,055.73	19,055.73	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / CAD EX.RATE 0.7455454 WITH NORTHERN	2,143.440	4 Apr 17				0.00	2,143.44	2,143.44	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / CAD EX.RATE 0.7457238 WITH NORTHERN	41,432.530	4 Apr 17				0.00	41,432.53	41,432.53	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / CAD EX.RATE 1.3455 WITH NORTHERN TRUST	1.670	4 Apr 17				0.00	1.67	1.67	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / CHF EX.RATE 0.9980518 WITH NORTHERN	11,705.390	4 Apr 17				0.00	11,705.39	11,705.39	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / EUR EX.RATE 1.0655 WITH NORTHERN TRUST	3.490	4 Apr 17				0.00	3.49	3.49	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / EUR EX.RATE 1.0655 WITH NORTHERN TRUST	362.040	4 Apr 17				0.00	362.04	362.04	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / EUR EX.RATE 1.0655 WITH NORTHERN TRUST	1,238.170	4 Apr 17				0.00	1,238.17	1,238.17	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / EUR EX.RATE 1.066 WITH NORTHERN TRUST	117,202.700	4 Apr 17				0.00	117,202.70	117,202.70	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / EUR EX.RATE 1.066 WITH NORTHERN TRUST	50,249.550	4 Apr 17				0.00	50,249.55	50,249.55	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 APR 2017 USD / EUR EX.RATE 1.066 WITH NORTHERN TRUST	583.550	4 Apr 17				0.00	583.55	583.55	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / EUR EX.RATE 1.0664 WITH NORTHERN TRUST	2,169.350	4 Apr 17				0.00	2,169.35	2,169.35	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / HKD EX.RATE 0.1286836 WITH NORTHERN	1,199.970	4 Apr 17				0.00	1,199.97	1,199.97	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / ILS EX.RATE 0.2741529 WITH NORTHERN	596.880	4 Apr 17				0.00	596.88	596.88	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / JPY EX.RATE 0.0090236 WITH NORTHERN	229,993.300	4 Apr 17				0.00	229,993.30	229,993.30	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / ZAR EX.RATE 0.0733676 WITH NORTHERN	17,142.810	4 Apr 17				0.00	17,142.81	17,142.81	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / ZAR EX.RATE 0.0733676 WITH NORTHERN	11,588.470	4 Apr 17				0.00	11,588.47	11,588.47	0.00
FX DEAL TRANSACTED ON 04 APR 2017 USD / ZAR EX.RATE 0.0733676 WITH NORTHERN	1,423.250	4 Apr 17				0.00	1,423.25	1,423.25	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 CAD / USD EX.RATE 1.265553 WITH NORTHERN TRUST	-26,943.700	4 Aug 17				0.00	-26,943.70	-26,943.70	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 CAD / USD EX.RATE 1.265553 WITH NORTHERN TRUST	-75,605.180	4 Aug 17				0.00	-75,605.18	-75,605.18	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 EUR / USD EX.RATE 0.8419635 WITH NORTHERN	-2,991,895.720	4 Aug 17				0.00	-2,991,895.72	-2,991,895.72	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 EUR / USD EX.RATE 0.8472903 WITH NORTHERN	-5,318,849.300	4 Aug 17				0.00	-5,318,849.30	-5,318,849.30	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 GBP / USD EX.RATE 0.766636 WITH NORTHERN TRUST	-308,790.610	4 Aug 17				0.00	-308,790.61	-308,790.61	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 USD / CAD EX.RATE 0.7895776 WITH NORTHERN	24.580	4 Aug 17				0.00	24.58	24.58	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 USD / CAD EX.RATE 0.7901683 WITH NORTHERN	30,383.860	4 Aug 17				0.00	30,383.86	30,383.86	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 AUG 2017 USD / CAD EX.RATE 0.7901684 WITH NORTHERN	81,796.420	4 Aug 17				0.00	81,796.42	81,796.42	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 USD / EUR EX.RATE 1.1776 WITH NORTHERN TRUST	6,067,598.130	4 Aug 17				0.00	6,067,598.13	6,067,598.13	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 USD / GBP EX.RATE 1.30386 WITH NORTHERN TRUST	209,099.820	4 Aug 17				0.00	209,099.82	209,099.82	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 USD / HKD EX.RATE 0.1278969 WITH NORTHERN	14,231.730	4 Aug 17				0.00	14,231.73	14,231.73	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 USD / PLN EX.RATE 0.2768856 WITH NORTHERN	9,411.330	4 Aug 17				0.00	9,411.33	9,411.33	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 BRL / USD EX.RATE 3.244 WITH NORTHERN TRUST	-69,339.000	4 Dec 17				0.00	-69,339.00	-69,339.00	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 GBP / USD EX.RATE 0.7419498 WITH NORTHERN	-78,217.270	4 Dec 17				0.00	-78,217.27	-78,217.27	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 NOK / USD EX.RATE 8.327 WITH NORTHERN TRUST	-14,036.300	4 Dec 17				0.00	-14,036.30	-14,036.30	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 NOK / USD EX.RATE 8.3365 WITH NORTHERN TRUST	-14,158.420	4 Dec 17				0.00	-14,158.42	-14,158.42	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 USD / BRL EX.RATE 0.3084135 WITH NORTHERN	5,664.910	4 Dec 17				0.00	5,664.91	5,664.91	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 USD / CAD EX.RATE 0.7865011 WITH NORTHERN	6,983.020	4 Dec 17				0.00	6,983.02	6,983.02	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 USD / CAD EX.RATE 0.7865011 WITH NORTHERN	36,799.140	4 Dec 17				0.00	36,799.14	36,799.14	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 USD / CAD EX.RATE 0.7874636 WITH NORTHERN	1.000	4 Dec 17				0.00	1.00	1.00	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 USD / CAD EX.RATE 1.2699 WITH NORTHERN TRUST	0.090	4 Dec 17				0.00	0.09	0.09	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 USD / JPY EX.RATE 0.0088692 WITH NORTHERN	5,886.920	4 Dec 17				0.00	5,886.92	5,886.92	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 DEC 2017 USD / JPY EX.RATE 0.0088692 WITH NORTHERN	5,190.240	4 Dec 17				0.00	5,190.24	5,190.24	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 USD / JPY EX.RATE 0.0088692 WITH NORTHERN	19,806.650	4 Dec 17				0.00	19,806.65	19,806.65	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 BRL / USD EX.RATE 3.223 WITH NORTHERN TRUST	-48,822.040	4 Jan 17				0.00	-48,822.04	-48,822.04	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / BRL EX.RATE 0.3095592 WITH NORTHERN	363.350	4 Jan 17				0.00	363.35	363.35	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / BRL EX.RATE 0.3095592 WITH NORTHERN	264.470	4 Jan 17				0.00	264.47	264.47	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / BRL EX.RATE 0.3095592 WITH NORTHERN	64.210	4 Jan 17				0.00	64.21	64.21	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / BRL EX.RATE 0.3095592 WITH NORTHERN	789.630	4 Jan 17				0.00	789.63	789.63	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / BRL EX.RATE 0.3105783 WITH NORTHERN	41,642.380	4 Jan 17				0.00	41,642.38	41,642.38	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / CAD EX.RATE 0.7495128 WITH NORTHERN	35.950	4 Jan 17				0.00	35.95	35.95	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / CAD EX.RATE 0.7495128 WITH NORTHERN	174.850	4 Jan 17				0.00	174.85	174.85	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / CAD EX.RATE 0.7495128 WITH NORTHERN	67.930	4 Jan 17				0.00	67.93	67.93	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / CAD EX.RATE 0.7495128 WITH NORTHERN	174.850	4 Jan 17				0.00	174.85	174.85	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / CAD EX.RATE 0.7495128 WITH NORTHERN	236.010	4 Jan 17				0.00	236.01	236.01	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / CAD EX.RATE 0.7500188 WITH NORTHERN	3,829.420	4 Jan 17				0.00	3,829.42	3,829.42	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / CHF EX.RATE 0.9772716 WITH NORTHERN	250,790.810	4 Jan 17				0.00	250,790.81	250,790.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 JAN 2017 USD / COP EX.RATE 0.0003362 WITH NORTHERN	589.750	4 Jan 17				0.00	589.75	589.75	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 USD / GBP EX.RATE 1.2275 WITH NORTHERN TRUST	69.610	4 Jan 17				0.00	69.61	69.61	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / AUD EX.RATE 0.7596 WITH NORTHERN TRUST	9.890	4 Jul 17				0.00	9.89	9.89	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / AUD EX.RATE 0.7596 WITH NORTHERN TRUST	3.300	4 Jul 17				0.00	3.30	3.30	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / AUD EX.RATE 0.7601 WITH NORTHERN TRUST	60,558.690	4 Jul 17				0.00	60,558.69	60,558.69	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / EUR EX.RATE 1.1343 WITH NORTHERN TRUST	1,189.230	4 Jul 17				0.00	1,189.23	1,189.23	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / EUR EX.RATE 1.1343 WITH NORTHERN TRUST	18.490	4 Jul 17				0.00	18.49	18.49	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / GBP EX.RATE 1.292 WITH NORTHERN TRUST	141.590	4 Jul 17				0.00	141.59	141.59	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / GBP EX.RATE 1.292 WITH NORTHERN TRUST	26,971.910	4 Jul 17				0.00	26,971.91	26,971.91	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / GBP EX.RATE 1.2926 WITH NORTHERN TRUST	9,578.170	4 Jul 17				0.00	9,578.17	9,578.17	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / GBP EX.RATE 1.2926 WITH NORTHERN TRUST	233,042.850	4 Jul 17				0.00	233,042.85	233,042.85	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / ZAR EX.RATE 0.075815 WITH NORTHERN TRUST	20,858.490	4 Jul 17				0.00	20,858.49	20,858.49	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 BRL / USD EX.RATE 3.1755 WITH NORTHERN TRUST	-2,982.100	4 May 17				0.00	-2,982.10	-2,982.10	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 BRL / USD EX.RATE 3.1755 WITH NORTHERN TRUST	-306,330.630	4 May 17				0.00	-306,330.63	-306,330.63	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 CAD / USD EX.RATE 1.371626 WITH NORTHERN TRUST	-416.020	4 May 17				0.00	-416.02	-416.02	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 MAY 2017 CAD / USD EX.RATE 1.371626 WITH NORTHERN TRUST	-1,372.010	4 May 17				0.00	-1,372.01	-1,372.01	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 CAD / USD EX.RATE 1.372444 WITH NORTHERN TRUST	-4,504,059.490	4 May 17				0.00	-4,504,059.49	-4,504,059.49	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 CHF / USD EX.RATE 0.986563 WITH NORTHERN TRUST	-27,177.930	4 May 17				0.00	-27,177.93	-27,177.93	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 EUR / USD EX.RATE 0.9103654 WITH NORTHERN	-344,550.330	4 May 17				0.00	-344,550.33	-344,550.33	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 GBP / USD EX.RATE 0.773455 WITH NORTHERN TRUST	-53,873.680	4 May 17				0.00	-53,873.68	-53,873.68	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 GBP / USD EX.RATE 0.7741736 WITH NORTHERN	-54,604.820	4 May 17				0.00	-54,604.82	-54,604.82	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / AUD EX.RATE 0.739452 WITH NORTHERN TRUST	2,956.010	4 May 17				0.00	2,956.01	2,956.01	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / AUD EX.RATE 0.739452 WITH NORTHERN TRUST	5,864.660	4 May 17				0.00	5,864.66	5,864.66	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / BRL EX.RATE 0.3145248 WITH NORTHERN	228.120	4 May 17				0.00	228.12	228.12	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / BRL EX.RATE 0.3145248 WITH NORTHERN	127.030	4 May 17				0.00	127.03	127.03	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / BRL EX.RATE 0.3145248 WITH NORTHERN	5,252.340	4 May 17				0.00	5,252.34	5,252.34	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / CAD EX.RATE 0.7259001 WITH NORTHERN	30.020	4 May 17				0.00	30.02	30.02	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / CHF EX.RATE 1.0091836 WITH NORTHERN	768.750	4 May 17				0.00	768.75	768.75	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / EUR EX.RATE 1.0944 WITH NORTHERN TRUST	80.090	4 May 17				0.00	80.09	80.09	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / EUR EX.RATE 1.0944 WITH NORTHERN TRUST	32.620	4 May 17				0.00	32.62	32.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 MAY 2017 USD / EUR EX.RATE 1.0944 WITH NORTHERN TRUST	76.640	4 May 17				0.00	76.64	76.64	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / EUR EX.RATE 1.0944 WITH NORTHERN TRUST	62.540	4 May 17				0.00	62.54	62.54	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / EUR EX.RATE 1.0944 WITH NORTHERN TRUST	10,744.270	4 May 17				0.00	10,744.27	10,744.27	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / EUR EX.RATE 1.0982 WITH NORTHERN TRUST	1,019,977.480	4 May 17				0.00	1,019,977.48	1,019,977.48	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / GBP EX.RATE 1.292008 WITH NORTHERN TRUST	375,092.140	4 May 17				0.00	375,092.14	375,092.14	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / NOK EX.RATE 0.1152034 WITH NORTHERN	343,316.600	4 May 17				0.00	343,316.60	343,316.60	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / QAR EX.RATE 0.2745412 WITH NORTHERN	95,642.960	4 May 17				0.00	95,642.96	95,642.96	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / SEK EX.RATE 0.1130582 WITH NORTHERN	205.340	4 May 17				0.00	205.34	205.34	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / SEK EX.RATE 0.1131849 WITH NORTHERN	126,750.830	4 May 17				0.00	126,750.83	126,750.83	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / SGD EX.RATE 0.713674 WITH NORTHERN TRUST	142.730	4 May 17				0.00	142.73	142.73	0.00
FX DEAL TRANSACTED ON 04 MAY 2017 USD / ZAR EX.RATE 0.0733678 WITH NORTHERN	19,745.710	4 May 17				0.00	19,745.71	19,745.71	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 CAD / USD EX.RATE 1.24785 WITH NORTHERN TRUST	-152.580	4 Oct 17				0.00	-152.58	-152.58	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 CAD / USD EX.RATE 1.24785 WITH NORTHERN TRUST	-81,175.620	4 Oct 17				0.00	-81,175.62	-81,175.62	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 CAD / USD EX.RATE 1.24785 WITH NORTHERN TRUST	-762.910	4 Oct 17				0.00	-762.91	-762.91	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 EUR / USD EX.RATE 0.850051 WITH NORTHERN TRUST	-497,126.640	4 Oct 17				0.00	-497,126.64	-497,126.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 OCT 2017 GBP / USD EX.RATE 0.7545308 WITH NORTHERN	-1,021,291.760	4 Oct 17				0.00	-1,021,291.76	-1,021,291.76	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 HKD / USD EX.RATE 7.80712 WITH NORTHERN TRUST	-3,524,172.630	4 Oct 17				0.00	-3,524,172.63	-3,524,172.63	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 HKD / USD EX.RATE 7.807888 WITH NORTHERN TRUST	-1,538,261.040	4 Oct 17				0.00	-1,538,261.04	-1,538,261.04	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 MXN / USD EX.RATE 18.2652 WITH NORTHERN TRUST	-121,368.200	4 Oct 17				0.00	-121,368.20	-121,368.20	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / AUD EX.RATE 0.785243 WITH NORTHERN TRUST	35,347.150	4 Oct 17				0.00	35,347.15	35,347.15	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	139,482.810	4 Oct 17				0.00	139,482.81	139,482.81	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	173,966.730	4 Oct 17				0.00	173,966.73	173,966.73	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	390,501.370	4 Oct 17				0.00	390,501.37	390,501.37	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	73,729.730	4 Oct 17				0.00	73,729.73	73,729.73	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	410,766.140	4 Oct 17				0.00	410,766.14	410,766.14	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	90,748.230	4 Oct 17				0.00	90,748.23	90,748.23	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	66,175.470	4 Oct 17				0.00	66,175.47	66,175.47	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	389,653.360	4 Oct 17				0.00	389,653.36	389,653.36	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	88,910.870	4 Oct 17				0.00	88,910.87	88,910.87	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	450,448.050	4 Oct 17				0.00	450,448.05	450,448.05	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	75,785.610	4 Oct 17				0.00	75,785.61	75,785.61	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	70,903.930	4 Oct 17				0.00	70,903.93	70,903.93	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	378,412.650	4 Oct 17				0.00	378,412.65	378,412.65	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	137,494.150	4 Oct 17				0.00	137,494.15	137,494.15	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	644.790	4 Oct 17				0.00	644.79	644.79	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	356,620.140	4 Oct 17				0.00	356,620.14	356,620.14	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	169,024.850	4 Oct 17				0.00	169,024.85	169,024.85	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	350,523.850	4 Oct 17				0.00	350,523.85	350,523.85	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	447,341.200	4 Oct 17				0.00	447,341.20	447,341.20	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	96,110.840	4 Oct 17				0.00	96,110.84	96,110.84	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / BRL EX.RATE 0.3188064 WITH NORTHERN	56,255.400	4 Oct 17				0.00	56,255.40	56,255.40	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / CAD EX.RATE 0.8013784 WITH NORTHERN	218,984.650	4 Oct 17				0.00	218,984.65	218,984.65	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / CAD EX.RATE 0.8013784 WITH NORTHERN	34,091.280	4 Oct 17				0.00	34,091.28	34,091.28	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / CAD EX.RATE 0.8013784 WITH NORTHERN	91,789.220	4 Oct 17				0.00	91,789.22	91,789.22	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / CAD EX.RATE 0.8014747 WITH NORTHERN	1,382.540	4 Oct 17				0.00	1,382.54	1,382.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 OCT 2017 USD / CLP EX.RATE 0.0015848 WITH NORTHERN	199,856.400	4 Oct 17				0.00	199,856.40	199,856.40	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / CLP EX.RATE 0.0015848 WITH NORTHERN	75,934.700	4 Oct 17				0.00	75,934.70	75,934.70	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / GBP EX.RATE 1.3248 WITH NORTHERN TRUST	8,839.500	4 Oct 17				0.00	8,839.50	8,839.50	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / GBP EX.RATE 1.3248 WITH NORTHERN TRUST	1.750	4 Oct 17				0.00	1.75	1.75	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / JPY EX.RATE 0.0088682 WITH NORTHERN	22,862.160	4 Oct 17				0.00	22,862.16	22,862.16	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / CAD EX.RATE 0.8048938 WITH NORTHERN	81.990	4 Sep 17				0.00	81.99	81.99	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / CAD EX.RATE 0.8048938 WITH NORTHERN	159.420	4 Sep 17				0.00	159.42	159.42	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / JPY EX.RATE 0.0091233 WITH NORTHERN	319.310	4 Sep 17				0.00	319.31	319.31	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / JPY EX.RATE 0.0091233 WITH NORTHERN	49.270	4 Sep 17				0.00	49.27	49.27	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / JPY EX.RATE 0.0091233 WITH NORTHERN	11.400	4 Sep 17				0.00	11.40	11.40	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / JPY EX.RATE 0.0091233 WITH NORTHERN	36.490	4 Sep 17				0.00	36.49	36.49	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / JPY EX.RATE 0.0091233 WITH NORTHERN	54.740	4 Sep 17				0.00	54.74	54.74	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / JPY EX.RATE 0.0091233 WITH NORTHERN	79.370	4 Sep 17				0.00	79.37	79.37	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / JPY EX.RATE 0.0091233 WITH NORTHERN	41.050	4 Sep 17				0.00	41.05	41.05	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / JPY EX.RATE 0.0091233 WITH NORTHERN	34,622.750	4 Sep 17				0.00	34,622.75	34,622.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 SEP 2017 USD / JPY EX.RATE 0.0091233 WITH NORTHERN	14,976.740	4 Sep 17				0.00	14,976.74	14,976.74	0.00
FX DEAL TRANSACTED ON 04 SEP 2017 USD / JPY EX.RATE 0.0091233 WITH NORTHERN	59,939.790	4 Sep 17				0.00	59,939.79	59,939.79	0.00
FX DEAL TRANSACTED ON 05 APR 2017 AUD / USD EX.RATE 1.3200275 WITH NORTHERN	-117,421.800	5 Apr 17				0.00	-117,421.80	-117,421.80	0.00
FX DEAL TRANSACTED ON 05 APR 2017 BRL / USD EX.RATE 3.0895 WITH NORTHERN TRUST	-323,997.280	5 Apr 17				0.00	-323,997.28	-323,997.28	0.00
FX DEAL TRANSACTED ON 05 APR 2017 BRL / USD EX.RATE 3.0895 WITH NORTHERN TRUST	-69,490.050	5 Apr 17				0.00	-69,490.05	-69,490.05	0.00
FX DEAL TRANSACTED ON 05 APR 2017 BRL / USD EX.RATE 3.0895 WITH NORTHERN TRUST	-338,047.720	5 Apr 17				0.00	-338,047.72	-338,047.72	0.00
FX DEAL TRANSACTED ON 05 APR 2017 BRL / USD EX.RATE 3.0895 WITH NORTHERN TRUST	-181,489.790	5 Apr 17				0.00	-181,489.79	-181,489.79	0.00
FX DEAL TRANSACTED ON 05 APR 2017 BRL / USD EX.RATE 3.0895 WITH NORTHERN TRUST	-134,935.630	5 Apr 17				0.00	-134,935.63	-134,935.63	0.00
FX DEAL TRANSACTED ON 05 APR 2017 BRL / USD EX.RATE 3.0895 WITH NORTHERN TRUST	-18,175.560	5 Apr 17				0.00	-18,175.56	-18,175.56	0.00
FX DEAL TRANSACTED ON 05 APR 2017 BRL / USD EX.RATE 3.0895 WITH NORTHERN TRUST	-403,898.380	5 Apr 17				0.00	-403,898.38	-403,898.38	0.00
FX DEAL TRANSACTED ON 05 APR 2017 BRL / USD EX.RATE 3.0927 WITH NORTHERN TRUST	-1,138.070	5 Apr 17				0.00	-1,138.07	-1,138.07	0.00
FX DEAL TRANSACTED ON 05 APR 2017 BRL / USD EX.RATE 3.0955 WITH NORTHERN TRUST	-25,451.720	5 Apr 17				0.00	-25,451.72	-25,451.72	0.00
FX DEAL TRANSACTED ON 05 APR 2017 CHF / USD EX.RATE 1.00427 WITH NORTHERN TRUST	-57,753.390	5 Apr 17				0.00	-57,753.39	-57,753.39	0.00
FX DEAL TRANSACTED ON 05 APR 2017 EUR / USD EX.RATE 0.9367181 WITH NORTHERN	-75,837.330	5 Apr 17				0.00	-75,837.33	-75,837.33	0.00
FX DEAL TRANSACTED ON 05 APR 2017 GBP / USD EX.RATE 0.800128 WITH NORTHERN TRUST	-65,151.110	5 Apr 17				0.00	-65,151.11	-65,151.11	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 APR 2017 GBP / USD EX.RATE 0.801205 WITH NORTHERN TRUST	-6,240.600	5 Apr 17				0.00	-6,240.60	-6,240.60	0.00
FX DEAL TRANSACTED ON 05 APR 2017 ILS / USD EX.RATE 3.65267 WITH NORTHERN TRUST	-27,103.460	5 Apr 17				0.00	-27,103.46	-27,103.46	0.00
FX DEAL TRANSACTED ON 05 APR 2017 JPY / USD EX.RATE 111.13 WITH NORTHERN TRUST	-15,759.570	5 Apr 17				0.00	-15,759.57	-15,759.57	0.00
FX DEAL TRANSACTED ON 05 APR 2017 JPY / USD EX.RATE 111.3742 WITH NORTHERN TRUST	-197,307.810	5 Apr 17				0.00	-197,307.81	-197,307.81	0.00
FX DEAL TRANSACTED ON 05 APR 2017 NOK / USD EX.RATE 8.58893 WITH NORTHERN TRUST	-68,343.790	5 Apr 17				0.00	-68,343.79	-68,343.79	0.00
FX DEAL TRANSACTED ON 05 APR 2017 SEK / USD EX.RATE 8.97678 WITH NORTHERN TRUST	-5,347.130	5 Apr 17				0.00	-5,347.13	-5,347.13	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / BRL EX.RATE 0.323478 WITH NORTHERN TRUST	645.580	5 Apr 17				0.00	645.58	645.58	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / BRL EX.RATE 0.323478 WITH NORTHERN TRUST	234.620	5 Apr 17				0.00	234.62	234.62	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / BRL EX.RATE 0.323478 WITH NORTHERN TRUST	171.060	5 Apr 17				0.00	171.06	171.06	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / BRL EX.RATE 0.323478 WITH NORTHERN TRUST	130.650	5 Apr 17				0.00	130.65	130.65	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / BRL EX.RATE 0.323478 WITH NORTHERN TRUST	199,598.740	5 Apr 17				0.00	199,598.74	199,598.74	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / CAD EX.RATE 0.7453892 WITH NORTHERN	2,434.780	5 Apr 17				0.00	2,434.78	2,434.78	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / CHF EX.RATE 0.9921619 WITH NORTHERN	763.470	5 Apr 17				0.00	763.47	763.47	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / CHF EX.RATE 0.9921619 WITH NORTHERN	983.800	5 Apr 17				0.00	983.80	983.80	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / CHF EX.RATE 0.9921619 WITH NORTHERN	13,117.370	5 Apr 17				0.00	13,117.37	13,117.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 APR 2017 USD / CHF EX.RATE 0.9921619 WITH NORTHERN	10,179.580	5 Apr 17				0.00	10,179.58	10,179.58	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / CHF EX.RATE 0.9960636 WITH NORTHERN	324,558.740	5 Apr 17				0.00	324,558.74	324,558.74	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / COP EX.RATE 0.0003496 WITH NORTHERN	656.280	5 Apr 17				0.00	656.28	656.28	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / DKK EX.RATE 0.1431721 WITH NORTHERN	51,559.660	5 Apr 17				0.00	51,559.66	51,559.66	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / DKK EX.RATE 0.1433307 WITH NORTHERN	29,382.800	5 Apr 17				0.00	29,382.80	29,382.80	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / EUR EX.RATE 1.0637 WITH NORTHERN TRUST	70.360	5 Apr 17				0.00	70.36	70.36	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / EUR EX.RATE 1.0637 WITH NORTHERN TRUST	154,911.950	5 Apr 17				0.00	154,911.95	154,911.95	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / EUR EX.RATE 1.0637 WITH NORTHERN TRUST	48,089.880	5 Apr 17				0.00	48,089.88	48,089.88	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / EUR EX.RATE 1.06576 WITH NORTHERN TRUST	54,353.760	5 Apr 17				0.00	54,353.76	54,353.76	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / GBP EX.RATE 1.2453 WITH NORTHERN TRUST	0.750	5 Apr 17				0.00	0.75	0.75	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / GBP EX.RATE 1.248871 WITH NORTHERN TRUST	89,720.920	5 Apr 17				0.00	89,720.92	89,720.92	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / HKD EX.RATE 0.1287142 WITH NORTHERN	9,009.990	5 Apr 17				0.00	9,009.99	9,009.99	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / ILS EX.RATE 0.273523 WITH NORTHERN TRUST	1,321.930	5 Apr 17				0.00	1,321.93	1,321.93	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 NOK / USD EX.RATE 8.2831 WITH NORTHERN TRUST	-13,397.080	5 Dec 17				0.00	-13,397.08	-13,397.08	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 USD / BRL EX.RATE 0.3090808 WITH NORTHERN	137.320	5 Dec 17				0.00	137.32	137.32	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 DEC 2017 USD / BRL EX.RATE 0.3102218 WITH NORTHERN	627.430	5 Dec 17				0.00	627.43	627.43	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 USD / CAD EX.RATE 0.7881749 WITH NORTHERN	412.220	5 Dec 17				0.00	412.22	412.22	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 USD / CAD EX.RATE 0.7881749 WITH NORTHERN	2,173.640	5 Dec 17				0.00	2,173.64	2,173.64	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 USD / HKD EX.RATE 0.1279902 WITH NORTHERN	1,145,677.350	5 Dec 17				0.00	1,145,677.35	1,145,677.35	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 USD / JPY EX.RATE 0.0088613 WITH NORTHERN	21,045.640	5 Dec 17				0.00	21,045.64	21,045.64	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 USD / JPY EX.RATE 0.0088613 WITH NORTHERN	6,073.900	5 Dec 17				0.00	6,073.90	6,073.90	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 BRL / USD EX.RATE 3.2045 WITH NORTHERN TRUST	-99,163.450	5 Jan 17				0.00	-99,163.45	-99,163.45	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 BRL / USD EX.RATE 3.2045 WITH NORTHERN TRUST	-18,149.090	5 Jan 17				0.00	-18,149.09	-18,149.09	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 EUR / USD EX.RATE 0.9433873 WITH NORTHERN	-11,176,745.440	5 Jan 17				0.00	-11,176,745.44	-11,176,745.44	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 JPY / USD EX.RATE 115.3025 WITH NORTHERN TRUST	-705,694.880	5 Jan 17				0.00	-705,694.88	-705,694.88	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 USD / JPY EX.RATE 0.0086573 WITH NORTHERN	209,950.630	5 Jan 17				0.00	209,950.63	209,950.63	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 AUD / USD EX.RATE 1.3164824 WITH NORTHERN	-175,782.070	5 Jul 17				0.00	-175,782.07	-175,782.07	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 CAD / USD EX.RATE 1.2969 WITH NORTHERN TRUST	-0.010	5 Jul 17				0.00	-0.01	-0.01	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 CAD / USD EX.RATE 1.29739 WITH NORTHERN TRUST	-1,941,847.000	5 Jul 17				0.00	-1,941,847.00	-1,941,847.00	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 CAD / USD EX.RATE 1.2978 WITH NORTHERN TRUST	-581,166.590	5 Jul 17				0.00	-581,166.59	-581,166.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 JUL 2017 GBP / USD EX.RATE 0.7738141 WITH NORTHERN	-2,346,427.820	5 Jul 17				0.00	-2,346,427.82	-2,346,427.82	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 JPY / USD EX.RATE 113.28 WITH NORTHERN TRUST	-4,054,898.680	5 Jul 17				0.00	-4,054,898.68	-4,054,898.68	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3005801 WITH NORTHERN	4.640	5 Jul 17				0.00	4.64	4.64	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3005801 WITH NORTHERN	599.880	5 Jul 17				0.00	599.88	599.88	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3006795 WITH NORTHERN	239.890	5 Jul 17				0.00	239.89	239.89	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3006795 WITH NORTHERN	1,224,670.210	5 Jul 17				0.00	1,224,670.21	1,224,670.21	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3006795 WITH NORTHERN	14,175.090	5 Jul 17				0.00	14,175.09	14,175.09	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3006795 WITH NORTHERN	10,560.000	5 Jul 17				0.00	10,560.00	10,560.00	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3006795 WITH NORTHERN	63,478.320	5 Jul 17				0.00	63,478.32	63,478.32	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3006795 WITH NORTHERN	10,196.950	5 Jul 17				0.00	10,196.95	10,196.95	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3006795 WITH NORTHERN	54,986.320	5 Jul 17				0.00	54,986.32	54,986.32	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3017593 WITH NORTHERN	798.600	5 Jul 17				0.00	798.60	798.60	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3017593 WITH NORTHERN	134.070	5 Jul 17				0.00	134.07	134.07	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 0.3017593 WITH NORTHERN	4.760	5 Jul 17				0.00	4.76	4.76	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / BRL EX.RATE 3.3139 WITH NORTHERN TRUST	0.590	5 Jul 17				0.00	0.59	0.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 JUL 2017 USD / CAD EX.RATE 0.7686395 WITH NORTHERN	200.710	5 Jul 17				0.00	200.71	200.71	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / CAD EX.RATE 0.7686395 WITH NORTHERN	62.080	5 Jul 17				0.00	62.08	62.08	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / CAD EX.RATE 0.7686395 WITH NORTHERN	162.910	5 Jul 17				0.00	162.91	162.91	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / CAD EX.RATE 0.7691716 WITH NORTHERN	2,211.370	5 Jul 17				0.00	2,211.37	2,211.37	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / CAD EX.RATE 0.7714049 WITH NORTHERN	581,822.920	5 Jul 17				0.00	581,822.92	581,822.92	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / EUR EX.RATE 1.122 WITH NORTHERN TRUST	0.120	5 Jul 17				0.00	0.12	0.12	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / GBP EX.RATE 1.292 WITH NORTHERN TRUST	13.540	5 Jul 17				0.00	13.54	13.54	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / GBP EX.RATE 1.29519 WITH NORTHERN TRUST	2,471,566.830	5 Jul 17				0.00	2,471,566.83	2,471,566.83	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / ILS EX.RATE 0.2837523 WITH NORTHERN	456.890	5 Jul 17				0.00	456.89	456.89	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / JPY EX.RATE 0.0088553 WITH NORTHERN	4,243,694.190	5 Jul 17				0.00	4,243,694.19	4,243,694.19	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 CAD / USD EX.RATE 1.34698 WITH NORTHERN TRUST	-106,998.560	5 Jun 17				0.00	-106,998.56	-106,998.56	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 CAD / USD EX.RATE 1.34873 WITH NORTHERN TRUST	-13,561.650	5 Jun 17				0.00	-13,561.65	-13,561.65	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 CAD / USD EX.RATE 1.3494 WITH NORTHERN TRUST	-389,081.560	5 Jun 17				0.00	-389,081.56	-389,081.56	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 GBP / USD EX.RATE 0.7743534 WITH NORTHERN	-424,940.210	5 Jun 17				0.00	-424,940.21	-424,940.21	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 GBP / USD EX.RATE 0.7746113 WITH NORTHERN	-17,139.980	5 Jun 17				0.00	-17,139.98	-17,139.98	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 JUN 2017 HKD / USD EX.RATE 7.791995 WITH NORTHERN TRUST	-147,950.190	5 Jun 17				0.00	-147,950.19	-147,950.19	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 JPY / USD EX.RATE 110.4 WITH NORTHERN TRUST	-13,382.810	5 Jun 17				0.00	-13,382.81	-13,382.81	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 JPY / USD EX.RATE 110.4367 WITH NORTHERN TRUST	-792,838.800	5 Jun 17				0.00	-792,838.80	-792,838.80	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 JPY / USD EX.RATE 110.48 WITH NORTHERN TRUST	-244,513.020	5 Jun 17				0.00	-244,513.02	-244,513.02	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / BRL EX.RATE 0.3051292 WITH NORTHERN	243.440	5 Jun 17				0.00	243.44	243.44	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / BRL EX.RATE 0.3051292 WITH NORTHERN	135.560	5 Jun 17				0.00	135.56	135.56	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / BRL EX.RATE 0.3051292 WITH NORTHERN	37,299.190	5 Jun 17				0.00	37,299.19	37,299.19	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / CAD EX.RATE 0.7410152 WITH NORTHERN	8.270	5 Jun 17				0.00	8.27	8.27	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / CHF EX.RATE 1.0358401 WITH NORTHERN	1,406.350	5 Jun 17				0.00	1,406.35	1,406.35	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / EUR EX.RATE 1.1241 WITH NORTHERN TRUST	80.190	5 Jun 17				0.00	80.19	80.19	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / EUR EX.RATE 1.1241 WITH NORTHERN TRUST	1,797.270	5 Jun 17				0.00	1,797.27	1,797.27	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / EUR EX.RATE 1.1241 WITH NORTHERN TRUST	2,459.420	5 Jun 17				0.00	2,459.42	2,459.42	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / EUR EX.RATE 1.1241 WITH NORTHERN TRUST	20,337.500	5 Jun 17				0.00	20,337.50	20,337.50	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / EUR EX.RATE 1.125251 WITH NORTHERN TRUST	181,723.840	5 Jun 17				0.00	181,723.84	181,723.84	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / GBP EX.RATE 1.2896 WITH NORTHERN TRUST	136,012.500	5 Jun 17				0.00	136,012.50	136,012.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANACTED ON 05 JUN 2017 USD / GBP EX.RATE 1.2896 WITH NORTHERN TRUST	4.470	5 Jun 17				0.00	4.47	4.47	0.00
FX DEAL TRANACTED ON 05 JUN 2017 USD / GBP EX.RATE 1.29 WITH NORTHERN TRUST	20,245.780	5 Jun 17				0.00	20,245.78	20,245.78	0.00
FX DEAL TRANACTED ON 05 JUN 2017 USD / GBP EX.RATE 1.29 WITH NORTHERN TRUST	130.700	5 Jun 17				0.00	130.70	130.70	0.00
FX DEAL TRANACTED ON 05 JUN 2017 USD / GBP EX.RATE 1.290542 WITH NORTHERN TRUST	22,675.920	5 Jun 17				0.00	22,675.92	22,675.92	0.00
FX DEAL TRANACTED ON 05 JUN 2017 USD / GBP EX.RATE 1.290542 WITH NORTHERN TRUST	36,886.560	5 Jun 17				0.00	36,886.56	36,886.56	0.00
FX DEAL TRANACTED ON 05 JUN 2017 USD / GBP EX.RATE 1.2906 WITH NORTHERN TRUST	124,871.800	5 Jun 17				0.00	124,871.80	124,871.80	0.00
FX DEAL TRANACTED ON 05 JUN 2017 USD / HKD EX.RATE 0.1283285 WITH NORTHERN	1,643.890	5 Jun 17				0.00	1,643.89	1,643.89	0.00
FX DEAL TRANACTED ON 05 JUN 2017 USD / HKD EX.RATE 0.1283285 WITH NORTHERN	18,685.530	5 Jun 17				0.00	18,685.53	18,685.53	0.00
FX DEAL TRANACTED ON 05 JUN 2017 USD / HKD EX.RATE 0.1283285 WITH NORTHERN	27,178.950	5 Jun 17				0.00	27,178.95	27,178.95	0.00
FX DEAL TRANACTED ON 05 JUN 2017 USD / HKD EX.RATE 0.1283285 WITH NORTHERN	20,033.910	5 Jun 17				0.00	20,033.91	20,033.91	0.00
FX DEAL TRANACTED ON 05 JUN 2017 USD / HKD EX.RATE 0.1283318 WITH NORTHERN	235.620	5 Jun 17				0.00	235.62	235.62	0.00
FX DEAL TRANACTED ON 05 JUN 2017 USD / JPY EX.RATE 0.0090481 WITH NORTHERN	32.570	5 Jun 17				0.00	32.57	32.57	0.00
FX DEAL TRANACTED ON 05 JUN 2017 USD / JPY EX.RATE 0.0090481 WITH NORTHERN	40.720	5 Jun 17				0.00	40.72	40.72	0.00
FX DEAL TRANACTED ON 05 JUN 2017 USD / JPY EX.RATE 0.0090481 WITH NORTHERN	50.670	5 Jun 17				0.00	50.67	50.67	0.00
FX DEAL TRANACTED ON 05 JUN 2017 USD / JPY EX.RATE 0.0090481 WITH NORTHERN	12.670	5 Jun 17				0.00	12.67	12.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 JUN 2017 USD / JPY EX.RATE 0.0090481 WITH NORTHERN	293.160	5 Jun 17				0.00	293.16	293.16	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / JPY EX.RATE 0.0090481 WITH NORTHERN	21.720	5 Jun 17				0.00	21.72	21.72	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / JPY EX.RATE 0.0090481 WITH NORTHERN	63.340	5 Jun 17				0.00	63.34	63.34	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 CAD / USD EX.RATE 1.368826 WITH NORTHERN TRUST	-4,800.960	5 May 17				0.00	-4,800.96	-4,800.96	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 CAD / USD EX.RATE 1.368826 WITH NORTHERN TRUST	-15,837.220	5 May 17				0.00	-15,837.22	-15,837.22	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 EUR / USD EX.RATE 0.9079518 WITH NORTHERN	-5,573,657.950	5 May 17				0.00	-5,573,657.95	-5,573,657.95	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 GBP / USD EX.RATE 0.770238 WITH NORTHERN TRUST	-45,440.010	5 May 17				0.00	-45,440.01	-45,440.01	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / CAD EX.RATE 0.732073 WITH NORTHERN TRUST	730,371.210	5 May 17				0.00	730,371.21	730,371.21	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / CHF EX.RATE 1.0127054 WITH NORTHERN	183,305.930	5 May 17				0.00	183,305.93	183,305.93	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0955 WITH NORTHERN TRUST	533.570	5 May 17				0.00	533.57	533.57	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0955 WITH NORTHERN TRUST	42.940	5 May 17				0.00	42.94	42.94	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0955 WITH NORTHERN TRUST	35.300	5 May 17				0.00	35.30	35.30	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0955 WITH NORTHERN TRUST	169.000	5 May 17				0.00	169.00	169.00	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0955 WITH NORTHERN TRUST	150.830	5 May 17				0.00	150.83	150.83	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0955 WITH NORTHERN TRUST	352.790	5 May 17				0.00	352.79	352.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0955 WITH NORTHERN TRUST	69.680	5 May 17				0.00	69.68	69.68	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0966 WITH NORTHERN TRUST	3,157.620	5 May 17				0.00	3,157.62	3,157.62	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0966 WITH NORTHERN TRUST	59,994.330	5 May 17				0.00	59,994.33	59,994.33	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0982 WITH NORTHERN TRUST	732,268.810	5 May 17				0.00	732,268.81	732,268.81	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0986 WITH NORTHERN TRUST	83,263.160	5 May 17				0.00	83,263.16	83,263.16	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0987 WITH NORTHERN TRUST	16,150.890	5 May 17				0.00	16,150.89	16,150.89	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0987 WITH NORTHERN TRUST	23,588.050	5 May 17				0.00	23,588.05	23,588.05	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0987 WITH NORTHERN TRUST	635.050	5 May 17				0.00	635.05	635.05	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0987 WITH NORTHERN TRUST	5,715.440	5 May 17				0.00	5,715.44	5,715.44	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0987 WITH NORTHERN TRUST	13,623.880	5 May 17				0.00	13,623.88	13,623.88	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0988 WITH NORTHERN TRUST	289,851.670	5 May 17				0.00	289,851.67	289,851.67	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0989 WITH NORTHERN TRUST	41,765.980	5 May 17				0.00	41,765.98	41,765.98	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0999 WITH NORTHERN TRUST	358,387.430	5 May 17				0.00	358,387.43	358,387.43	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.0999 WITH NORTHERN TRUST	35,457.210	5 May 17				0.00	35,457.21	35,457.21	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / EUR EX.RATE 1.099252 WITH NORTHERN TRUST	1,028,726.220	5 May 17				0.00	1,028,726.22	1,028,726.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 MAY 2017 USD / GBP EX.RATE 1.294 WITH NORTHERN TRUST	97.800	5 May 17				0.00	97.80	97.80	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / GBP EX.RATE 1.2948 WITH NORTHERN TRUST	50,309.320	5 May 17				0.00	50,309.32	50,309.32	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / GBP EX.RATE 1.297168 WITH NORTHERN TRUST	66,639.310	5 May 17				0.00	66,639.31	66,639.31	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / GBP EX.RATE 1.2984 WITH NORTHERN TRUST	204,685.750	5 May 17				0.00	204,685.75	204,685.75	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / HKD EX.RATE 0.128454 WITH NORTHERN TRUST	142,829.710	5 May 17				0.00	142,829.71	142,829.71	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / SEK EX.RATE 0.1131222 WITH NORTHERN	22.230	5 May 17				0.00	22.23	22.23	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / SEK EX.RATE 0.1136583 WITH NORTHERN	24,628.540	5 May 17				0.00	24,628.54	24,628.54	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / SEK EX.RATE 0.1136583 WITH NORTHERN	39,883.140	5 May 17				0.00	39,883.14	39,883.14	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / SEK EX.RATE 0.1136583 WITH NORTHERN	11,168.070	5 May 17				0.00	11,168.07	11,168.07	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 BRL / USD EX.RATE 3.1277 WITH NORTHERN TRUST	-107,484.740	5 Oct 17				0.00	-107,484.74	-107,484.74	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 CAD / USD EX.RATE 1.25225 WITH NORTHERN TRUST	-1,257.020	5 Oct 17				0.00	-1,257.02	-1,257.02	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 CAD / USD EX.RATE 1.25225 WITH NORTHERN TRUST	-32,819.960	5 Oct 17				0.00	-32,819.96	-32,819.96	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 CAD / USD EX.RATE 1.25225 WITH NORTHERN TRUST	-5,866.080	5 Oct 17				0.00	-5,866.08	-5,866.08	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 EUR / USD EX.RATE 0.854508 WITH NORTHERN TRUST	-166,508.190	5 Oct 17				0.00	-166,508.19	-166,508.19	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 GBP / USD EX.RATE 0.7617753 WITH NORTHERN	-31,232.410	5 Oct 17				0.00	-31,232.41	-31,232.41	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 OCT 2017 GBP / USD EX.RATE 0.7617753 WITH NORTHERN	-29,430.550	5 Oct 17				0.00	-29,430.55	-29,430.55	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 GBP / USD EX.RATE 0.7625438 WITH NORTHERN	-43,443.170	5 Oct 17				0.00	-43,443.17	-43,443.17	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / BRL EX.RATE 0.3189996 WITH NORTHERN	26,274.000	5 Oct 17				0.00	26,274.00	26,274.00	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / BRL EX.RATE 0.3189996 WITH NORTHERN	69,745.290	5 Oct 17				0.00	69,745.29	69,745.29	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / BRL EX.RATE 0.3198158 WITH NORTHERN	25,503.390	5 Oct 17				0.00	25,503.39	25,503.39	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / CAD EX.RATE 0.7985626 WITH NORTHERN	12,754.640	5 Oct 17				0.00	12,754.64	12,754.64	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / COP EX.RATE 0.0003412 WITH NORTHERN	510.350	5 Oct 17				0.00	510.35	510.35	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / COP EX.RATE 0.0003412 WITH NORTHERN	71,617.100	5 Oct 17				0.00	71,617.10	71,617.10	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / COP EX.RATE 0.0003412 WITH NORTHERN	33,272.270	5 Oct 17				0.00	33,272.27	33,272.27	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / EUR EX.RATE 1.1703 WITH NORTHERN TRUST	876.040	5 Oct 17				0.00	876.04	876.04	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / EUR EX.RATE 1.1703 WITH NORTHERN TRUST	547.700	5 Oct 17				0.00	547.70	547.70	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / EUR EX.RATE 1.1703 WITH NORTHERN TRUST	6,700.990	5 Oct 17				0.00	6,700.99	6,700.99	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / EUR EX.RATE 1.1735 WITH NORTHERN TRUST	14,582.790	5 Oct 17				0.00	14,582.79	14,582.79	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / GBP EX.RATE 1.312327 WITH NORTHERN TRUST	9,186.290	5 Oct 17				0.00	9,186.29	9,186.29	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / GBP EX.RATE 1.31296 WITH NORTHERN TRUST	62,628.190	5 Oct 17				0.00	62,628.19	62,628.19	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 OCT 2017 USD / JPY EX.RATE 0.0088642 WITH NORTHERN	17,449.560	5 Oct 17				0.00	17,449.56	17,449.56	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / MXN EX.RATE 0.0540634 WITH NORTHERN	160,719.890	5 Oct 17				0.00	160,719.89	160,719.89	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 CAD / USD EX.RATE 1.239 WITH NORTHERN TRUST	-0.010	5 Sep 17				0.00	-0.01	-0.01	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 EUR / USD EX.RATE 0.8393895 WITH NORTHERN	-744,497.600	5 Sep 17				0.00	-744,497.60	-744,497.60	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 HKD / USD EX.RATE 7.825215 WITH NORTHERN TRUST	-97,952.680	5 Sep 17				0.00	-97,952.68	-97,952.68	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / BRL EX.RATE 0.3206156 WITH NORTHERN	26.450	5 Sep 17				0.00	26.45	26.45	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / BRL EX.RATE 0.3206156 WITH NORTHERN	193.230	5 Sep 17				0.00	193.23	193.23	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / BRL EX.RATE 0.3206156 WITH NORTHERN	142.440	5 Sep 17				0.00	142.44	142.44	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / GBP EX.RATE 1.2955 WITH NORTHERN TRUST	8,473.870	5 Sep 17				0.00	8,473.87	8,473.87	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / GBP EX.RATE 1.2965 WITH NORTHERN TRUST	451.650	5 Sep 17				0.00	451.65	451.65	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / JPY EX.RATE 0.0091768 WITH NORTHERN	45.880	5 Sep 17				0.00	45.88	45.88	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / JPY EX.RATE 0.0091768 WITH NORTHERN	8.260	5 Sep 17				0.00	8.26	8.26	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / JPY EX.RATE 0.0091768 WITH NORTHERN	8.260	5 Sep 17				0.00	8.26	8.26	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / JPY EX.RATE 0.0091768 WITH NORTHERN	5,964.940	5 Sep 17				0.00	5,964.94	5,964.94	0.00
FX DEAL TRANSACTED ON 06 APR 2017 BRL / USD EX.RATE 3.1195 WITH NORTHERN TRUST	-55,227.940	6 Apr 17				0.00	-55,227.94	-55,227.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 APR 2017 BRL / USD EX.RATE 3.1195 WITH NORTHERN TRUST	-114,302.950	6 Apr 17				0.00	-114,302.95	-114,302.95	0.00
FX DEAL TRANSACTED ON 06 APR 2017 CAD / USD EX.RATE 1.340832 WITH NORTHERN TRUST	-693.670	6 Apr 17				0.00	-693.67	-693.67	0.00
FX DEAL TRANSACTED ON 06 APR 2017 CAD / USD EX.RATE 1.340832 WITH NORTHERN TRUST	-1,317.980	6 Apr 17				0.00	-1,317.98	-1,317.98	0.00
FX DEAL TRANSACTED ON 06 APR 2017 CHF / USD EX.RATE 1.003264 WITH NORTHERN TRUST	-996.750	6 Apr 17				0.00	-996.75	-996.75	0.00
FX DEAL TRANSACTED ON 06 APR 2017 EUR / USD EX.RATE 0.9392582 WITH NORTHERN	-189,012.910	6 Apr 17				0.00	-189,012.91	-189,012.91	0.00
FX DEAL TRANSACTED ON 06 APR 2017 GBP / USD EX.RATE 0.7996705 WITH NORTHERN	-7,503.090	6 Apr 17				0.00	-7,503.09	-7,503.09	0.00
FX DEAL TRANSACTED ON 06 APR 2017 GBP / USD EX.RATE 0.8014747 WITH NORTHERN	-34,160.700	6 Apr 17				0.00	-34,160.70	-34,160.70	0.00
FX DEAL TRANSACTED ON 06 APR 2017 JPY / USD EX.RATE 110.99 WITH NORTHERN TRUST	-17,511.330	6 Apr 17				0.00	-17,511.33	-17,511.33	0.00
FX DEAL TRANSACTED ON 06 APR 2017 NOK / USD EX.RATE 8.591598 WITH NORTHERN TRUST	-1,862.280	6 Apr 17				0.00	-1,862.28	-1,862.28	0.00
FX DEAL TRANSACTED ON 06 APR 2017 SEK / USD EX.RATE 8.99173 WITH NORTHERN TRUST	-3,225.190	6 Apr 17				0.00	-3,225.19	-3,225.19	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / AUD EX.RATE 0.7542 WITH NORTHERN TRUST	36.330	6 Apr 17				0.00	36.33	36.33	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / AUD EX.RATE 0.7542 WITH NORTHERN TRUST	31.050	6 Apr 17				0.00	31.05	31.05	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / BRL EX.RATE 0.3198567 WITH NORTHERN	128,889.220	6 Apr 17				0.00	128,889.22	128,889.22	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / BRL EX.RATE 0.3198567 WITH NORTHERN	40,575.170	6 Apr 17				0.00	40,575.17	40,575.17	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / CAD EX.RATE 0.7443245 WITH NORTHERN	7,421.360	6 Apr 17				0.00	7,421.36	7,421.36	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 APR 2017 USD / CAD EX.RATE 0.7453787 WITH NORTHERN	11,743.720	6 Apr 17				0.00	11,743.72	11,743.72	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / CAD EX.RATE 0.7454087 WITH NORTHERN	38,989.990	6 Apr 17				0.00	38,989.99	38,989.99	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / CHF EX.RATE 0.9947715 WITH NORTHERN	86,494.020	6 Apr 17				0.00	86,494.02	86,494.02	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / EUR EX.RATE 1.06497 WITH NORTHERN TRUST	25,452.780	6 Apr 17				0.00	25,452.78	25,452.78	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / EUR EX.RATE 1.065929 WITH NORTHERN TRUST	1,065.930	6 Apr 17				0.00	1,065.93	1,065.93	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / GBP EX.RATE 1.2455 WITH NORTHERN TRUST	22.720	6 Apr 17				0.00	22.72	22.72	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / GBP EX.RATE 1.2465 WITH NORTHERN TRUST	8,501.130	6 Apr 17				0.00	8,501.13	8,501.13	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / GBP EX.RATE 1.2466 WITH NORTHERN TRUST	37,886.190	6 Apr 17				0.00	37,886.19	37,886.19	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / GBP EX.RATE 1.247314 WITH NORTHERN TRUST	120,342.460	6 Apr 17				0.00	120,342.46	120,342.46	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / ILS EX.RATE 0.2743085 WITH NORTHERN	274.310	6 Apr 17				0.00	274.31	274.31	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / ILS EX.RATE 0.2743559 WITH NORTHERN	357.090	6 Apr 17				0.00	357.09	357.09	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / JPY EX.RATE 0.0090103 WITH NORTHERN	142,947.630	6 Apr 17				0.00	142,947.63	142,947.63	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / SEK EX.RATE 0.110807 WITH NORTHERN TRUST	77.700	6 Apr 17				0.00	77.70	77.70	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / SEK EX.RATE 0.110807 WITH NORTHERN TRUST	123.100	6 Apr 17				0.00	123.10	123.10	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / SEK EX.RATE 0.110807 WITH NORTHERN TRUST	168,875.420	6 Apr 17				0.00	168,875.42	168,875.42	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 DEC 2017 CAD / USD EX.RATE 1.2545 WITH NORTHERN TRUST	-6.590	6 Dec 17				0.00	-6.59	-6.59	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 CAD / USD EX.RATE 1.277055 WITH NORTHERN TRUST	-800.900	6 Dec 17				0.00	-800.90	-800.90	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 CAD / USD EX.RATE 1.277055 WITH NORTHERN TRUST	-2,232.400	6 Dec 17				0.00	-2,232.40	-2,232.40	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 EUR / USD EX.RATE 0.8475295 WITH NORTHERN	-247,357.390	6 Dec 17				0.00	-247,357.39	-247,357.39	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 GBP / USD EX.RATE 0.746826 WITH NORTHERN TRUST	-11,006,055.110	6 Dec 17				0.00	-11,006,055.11	-11,006,055.11	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 GBP / USD EX.RATE 0.7474568 WITH NORTHERN	-143,070.010	6 Dec 17				0.00	-143,070.01	-143,070.01	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 JPY / USD EX.RATE 112.28 WITH NORTHERN TRUST	-13,209.000	6 Dec 17				0.00	-13,209.00	-13,209.00	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 NOK / USD EX.RATE 8.2803 WITH NORTHERN TRUST	-14,302.770	6 Dec 17				0.00	-14,302.77	-14,302.77	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / CAD EX.RATE 0.7399186 WITH NORTHERN	2.080	6 Dec 17				0.00	2.08	2.08	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / CAD EX.RATE 0.7830516 WITH NORTHERN	14,426.140	6 Dec 17				0.00	14,426.14	14,426.14	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / CAD EX.RATE 0.7830516 WITH NORTHERN	76,024.860	6 Dec 17				0.00	76,024.86	76,024.86	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / EUR EX.RATE 1.1792 WITH NORTHERN TRUST	39,330.150	6 Dec 17				0.00	39,330.15	39,330.15	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / GBP EX.RATE 1.3368 WITH NORTHERN TRUST	213,415.900	6 Dec 17				0.00	213,415.90	213,415.90	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / SGD EX.RATE 0.7409603 WITH NORTHERN	4,816.240	6 Dec 17				0.00	4,816.24	4,816.24	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 GBP / USD EX.RATE 0.801796 WITH NORTHERN TRUST	-261,530.620	6 Feb 17				0.00	-261,530.62	-261,530.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 FEB 2017 JPY / USD EX.RATE 112.09 WITH NORTHERN TRUST	-124,189.690	6 Feb 17				0.00	-124,189.69	-124,189.69	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 JPY / USD EX.RATE 112.41 WITH NORTHERN TRUST	-103,957.470	6 Feb 17				0.00	-103,957.47	-103,957.47	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / AUD EX.RATE 0.763547 WITH NORTHERN TRUST	5,201.790	6 Feb 17				0.00	5,201.79	5,201.79	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / CHF EX.RATE 1.0069003 WITH NORTHERN	125,833.960	6 Feb 17				0.00	125,833.96	125,833.96	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / CLP EX.RATE 0.0015635 WITH NORTHERN	1,085.910	6 Feb 17				0.00	1,085.91	1,085.91	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / EUR EX.RATE 1.073064 WITH NORTHERN TRUST	4,118.990	6 Feb 17				0.00	4,118.99	4,118.99	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / GBP EX.RATE 1.2435 WITH NORTHERN TRUST	11,137.540	6 Feb 17				0.00	11,137.54	11,137.54	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / GBP EX.RATE 1.2447 WITH NORTHERN TRUST	30,586.880	6 Feb 17				0.00	30,586.88	30,586.88	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / GBP EX.RATE 1.246 WITH NORTHERN TRUST	38,161.870	6 Feb 17				0.00	38,161.87	38,161.87	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / GBP EX.RATE 1.246 WITH NORTHERN TRUST	31,536.110	6 Feb 17				0.00	31,536.11	31,536.11	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / GBP EX.RATE 1.246481 WITH NORTHERN TRUST	195,124.480	6 Feb 17				0.00	195,124.48	195,124.48	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	218,654.320	6 Feb 17				0.00	218,654.32	218,654.32	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 USD / MXN EX.RATE 0.0485427 WITH NORTHERN	89,384.680	6 Feb 17				0.00	89,384.68	89,384.68	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 AUD / USD EX.RATE 1.3660456 WITH NORTHERN	-128,839.040	6 Jan 17				0.00	-128,839.04	-128,839.04	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 BRL / USD EX.RATE 3.197 WITH NORTHERN TRUST	-17,575.280	6 Jan 17				0.00	-17,575.28	-17,575.28	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 JAN 2017 CAD / USD EX.RATE 1.320336 WITH NORTHERN TRUST	-87,831.580	6 Jan 17				0.00	-87,831.58	-87,831.58	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 GBP / USD EX.RATE 0.8141486 WITH NORTHERN	-247,537.420	6 Jan 17				0.00	-247,537.42	-247,537.42	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 JPY / USD EX.RATE 116.4505 WITH NORTHERN TRUST	-39,226.970	6 Jan 17				0.00	-39,226.97	-39,226.97	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 NOK / USD EX.RATE 8.51222 WITH NORTHERN TRUST	-19,971.290	6 Jan 17				0.00	-19,971.29	-19,971.29	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 SGD / USD EX.RATE 1.435725 WITH NORTHERN TRUST	-91,939.610	6 Jan 17				0.00	-91,939.61	-91,939.61	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 USD / CAD EX.RATE 0.7541478 WITH NORTHERN	7,607.490	6 Jan 17				0.00	7,607.49	7,607.49	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 USD / CAD EX.RATE 0.755287 WITH NORTHERN TRUST	1,888.220	6 Jan 17				0.00	1,888.22	1,888.22	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 USD / CAD EX.RATE 0.755287 WITH NORTHERN TRUST	13,181.850	6 Jan 17				0.00	13,181.85	13,181.85	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 USD / CHF EX.RATE 0.9861155 WITH NORTHERN	47,333.540	6 Jan 17				0.00	47,333.54	47,333.54	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 USD / DKK EX.RATE 0.1422139 WITH NORTHERN	18,772.240	6 Jan 17				0.00	18,772.24	18,772.24	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 USD / EUR EX.RATE 1.05718 WITH NORTHERN TRUST	39,115.660	6 Jan 17				0.00	39,115.66	39,115.66	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 USD / GBP EX.RATE 1.2315 WITH NORTHERN TRUST	7,389.000	6 Jan 17				0.00	7,389.00	7,389.00	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 USD / HKD EX.RATE 0.1289467 WITH NORTHERN	26,820.920	6 Jan 17				0.00	26,820.92	26,820.92	0.00
FX DEAL TRANSACTED ON 06 JUL 2017 AUD / USD EX.RATE 1.3178703 WITH NORTHERN	-1,054,424.690	6 Jul 17				0.00	-1,054,424.69	-1,054,424.69	0.00
FX DEAL TRANSACTED ON 06 JUL 2017 JPY / USD EX.RATE 113.1645 WITH NORTHERN TRUST	-227,218.640	6 Jul 17				0.00	-227,218.64	-227,218.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 JUL 2017 USD / AUD EX.RATE 0.758 WITH NORTHERN TRUST	40,072.430	6 Jul 17				0.00	40,072.43	40,072.43	0.00
FX DEAL TRANSACTED ON 06 JUL 2017 USD / AUD EX.RATE 0.758062 WITH NORTHERN TRUST	1,076,624.270	6 Jul 17				0.00	1,076,624.27	1,076,624.27	0.00
FX DEAL TRANSACTED ON 06 JUL 2017 USD / COP EX.RATE 0.0003234 WITH NORTHERN	607.200	6 Jul 17				0.00	607.20	607.20	0.00
FX DEAL TRANSACTED ON 06 JUL 2017 USD / EUR EX.RATE 1.1385 WITH NORTHERN TRUST	16.140	6 Jul 17				0.00	16.14	16.14	0.00
FX DEAL TRANSACTED ON 06 JUL 2017 USD / EUR EX.RATE 1.1386 WITH NORTHERN TRUST	43,435.310	6 Jul 17				0.00	43,435.31	43,435.31	0.00
FX DEAL TRANSACTED ON 06 JUL 2017 USD / GBP EX.RATE 1.2962 WITH NORTHERN TRUST	29,355.400	6 Jul 17				0.00	29,355.40	29,355.40	0.00
FX DEAL TRANSACTED ON 06 JUL 2017 USD / GBP EX.RATE 1.297 WITH NORTHERN TRUST	140,012.600	6 Jul 17				0.00	140,012.60	140,012.60	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 CAD / USD EX.RATE 1.343531 WITH NORTHERN TRUST	-54,591.070	6 Jun 17				0.00	-54,591.07	-54,591.07	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 CAD / USD EX.RATE 1.34528 WITH NORTHERN TRUST	-76,486.780	6 Jun 17				0.00	-76,486.78	-76,486.78	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 CAD / USD EX.RATE 1.346231 WITH NORTHERN TRUST	-6,216.990	6 Jun 17				0.00	-6,216.99	-6,216.99	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 CHF / USD EX.RATE 0.9625 WITH NORTHERN TRUST	-131,950.050	6 Jun 17				0.00	-131,950.05	-131,950.05	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 EUR / USD EX.RATE 0.8872327 WITH NORTHERN	-57,440.140	6 Jun 17				0.00	-57,440.14	-57,440.14	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 HKD / USD EX.RATE 7.794095 WITH NORTHERN TRUST	-74,276.060	6 Jun 17				0.00	-74,276.06	-74,276.06	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / BRL EX.RATE 0.304618 WITH NORTHERN TRUST	139,436.010	6 Jun 17				0.00	139,436.01	139,436.01	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / BRL EX.RATE 0.3055488 WITH NORTHERN	44,684.260	6 Jun 17				0.00	44,684.26	44,684.26	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 JUN 2017 USD / EUR EX.RATE 1.0585 WITH NORTHERN TRUST	0.020	6 Jun 17				0.00	0.02	0.02	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / EUR EX.RATE 1.059 WITH NORTHERN TRUST	4.240	6 Jun 17				0.00	4.24	4.24	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / EUR EX.RATE 1.1265 WITH NORTHERN TRUST	390.930	6 Jun 17				0.00	390.93	390.93	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / EUR EX.RATE 1.1267 WITH NORTHERN TRUST	88,282.130	6 Jun 17				0.00	88,282.13	88,282.13	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / EUR EX.RATE 1.126852 WITH NORTHERN TRUST	14,695.750	6 Jun 17				0.00	14,695.75	14,695.75	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / EUR EX.RATE 1.1269 WITH NORTHERN TRUST	7.440	6 Jun 17				0.00	7.44	7.44	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / EUR EX.RATE 1.1269 WITH NORTHERN TRUST	34,742.440	6 Jun 17				0.00	34,742.44	34,742.44	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / GBP EX.RATE 1.2875 WITH NORTHERN TRUST	71.310	6 Jun 17				0.00	71.31	71.31	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / GBP EX.RATE 1.2888 WITH NORTHERN TRUST	42,883.180	6 Jun 17				0.00	42,883.18	42,883.18	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / GBP EX.RATE 1.2888 WITH NORTHERN TRUST	2,257.090	6 Jun 17				0.00	2,257.09	2,257.09	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / GBP EX.RATE 1.288969 WITH NORTHERN TRUST	151,767.540	6 Jun 17				0.00	151,767.54	151,767.54	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / GBP EX.RATE 1.290342 WITH NORTHERN TRUST	92,700.140	6 Jun 17				0.00	92,700.14	92,700.14	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / JPY EX.RATE 0.0091283 WITH NORTHERN	118.670	6 Jun 17				0.00	118.67	118.67	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / JPY EX.RATE 0.0091283 WITH NORTHERN	91.280	6 Jun 17				0.00	91.28	91.28	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / JPY EX.RATE 0.0091283 WITH NORTHERN	23.730	6 Jun 17				0.00	23.73	23.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 JUN 2017 USD / JPY EX.RATE 0.0091399 WITH NORTHERN	570.600	6 Jun 17				0.00	570.60	570.60	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / SGD EX.RATE 0.7248478 WITH NORTHERN	11,742.530	6 Jun 17				0.00	11,742.53	11,742.53	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 EUR / USD EX.RATE 0.9448224 WITH NORTHERN	-627,133.150	6 Mar 17				0.00	-627,133.15	-627,133.15	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 GBP / USD EX.RATE 0.817461 WITH NORTHERN TRUST	-439,428.310	6 Mar 17				0.00	-439,428.31	-439,428.31	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 HKD / USD EX.RATE 7.7637 WITH NORTHERN TRUST	-8,751.100	6 Mar 17				0.00	-8,751.10	-8,751.10	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 SEK / USD EX.RATE 9.033 WITH NORTHERN TRUST	-21,454.750	6 Mar 17				0.00	-21,454.75	-21,454.75	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / BRL EX.RATE 0.3212748 WITH NORTHERN	1,780.350	6 Mar 17				0.00	1,780.35	1,780.35	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / BRL EX.RATE 0.3212748 WITH NORTHERN	5,897.790	6 Mar 17				0.00	5,897.79	5,897.79	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / BRL EX.RATE 0.3212748 WITH NORTHERN	12,817.150	6 Mar 17				0.00	12,817.15	12,817.15	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / BRL EX.RATE 0.3212748 WITH NORTHERN	471.740	6 Mar 17				0.00	471.74	471.74	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / BRL EX.RATE 0.3214194 WITH NORTHERN	53,648.440	6 Mar 17				0.00	53,648.44	53,648.44	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / BRL EX.RATE 0.3214194 WITH NORTHERN	10,039.230	6 Mar 17				0.00	10,039.23	10,039.23	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / EUR EX.RATE 1.0584 WITH NORTHERN TRUST	4,665,880.070	6 Mar 17				0.00	4,665,880.07	4,665,880.07	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / EUR EX.RATE 1.0597 WITH NORTHERN TRUST	77,770.840	6 Mar 17				0.00	77,770.84	77,770.84	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / GBP EX.RATE 1.2225 WITH NORTHERN TRUST	337,672.810	6 Mar 17				0.00	337,672.81	337,672.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 MAR 2017 USD / GBP EX.RATE 1.223082 WITH NORTHERN TRUST	82,814.490	6 Mar 17				0.00	82,814.49	82,814.49	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / GBP EX.RATE 1.2233 WITH NORTHERN TRUST	142,179.490	6 Mar 17				0.00	142,179.49	142,179.49	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / GBP EX.RATE 1.2233 WITH NORTHERN TRUST	22,090.790	6 Mar 17				0.00	22,090.79	22,090.79	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / GBP EX.RATE 1.2233 WITH NORTHERN TRUST	1,559,147.710	6 Mar 17				0.00	1,559,147.71	1,559,147.71	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / GBP EX.RATE 1.224 WITH NORTHERN TRUST	323.760	6 Mar 17				0.00	323.76	323.76	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / JPY EX.RATE 0.0087881 WITH NORTHERN	3,940.650	6 Mar 17				0.00	3,940.65	3,940.65	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / SEK EX.RATE 0.1107052 WITH NORTHERN	21,454.750	6 Mar 17				0.00	21,454.75	21,454.75	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 BRL / USD EX.RATE 3.2765 WITH NORTHERN TRUST	-246,152.250	6 Nov 17				0.00	-246,152.25	-246,152.25	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 CAD / USD EX.RATE 1.271046 WITH NORTHERN TRUST	-2,286.290	6 Nov 17				0.00	-2,286.29	-2,286.29	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 CAD / USD EX.RATE 1.271046 WITH NORTHERN TRUST	-2,119.810	6 Nov 17				0.00	-2,119.81	-2,119.81	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 CAD / USD EX.RATE 1.27288 WITH NORTHERN TRUST	-146,845.400	6 Nov 17				0.00	-146,845.40	-146,845.40	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 CAD / USD EX.RATE 1.276245 WITH NORTHERN TRUST	-41,748.430	6 Nov 17				0.00	-41,748.43	-41,748.43	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 CAD / USD EX.RATE 1.276245 WITH NORTHERN TRUST	-1,851.720	6 Nov 17				0.00	-1,851.72	-1,851.72	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 CAD / USD EX.RATE 1.276245 WITH NORTHERN TRUST	-1,716.510	6 Nov 17				0.00	-1,716.51	-1,716.51	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 EUR / USD EX.RATE 0.8614125 WITH NORTHERN	-111,689.740	6 Nov 17				0.00	-111,689.74	-111,689.74	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 NOV 2017 GBP / USD EX.RATE 0.7602071 WITH NORTHERN	-403,951.440	6 Nov 17				0.00	-403,951.44	-403,951.44	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 HKD / USD EX.RATE 7.801798 WITH NORTHERN TRUST	-413,636.530	6 Nov 17				0.00	-413,636.53	-413,636.53	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 JPY / USD EX.RATE 114.0858 WITH NORTHERN TRUST	-2,379,885.510	6 Nov 17				0.00	-2,379,885.51	-2,379,885.51	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 USD / CAD EX.RATE 0.7835486 WITH NORTHERN	34,545.790	6 Nov 17				0.00	34,545.79	34,545.79	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 USD / GBP EX.RATE 1.3123 WITH NORTHERN TRUST	1,188.750	6 Nov 17				0.00	1,188.75	1,188.75	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 USD / GBP EX.RATE 1.3123 WITH NORTHERN TRUST	22,585.400	6 Nov 17				0.00	22,585.40	22,585.40	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 USD / MXN EX.RATE 0.0523944 WITH NORTHERN	10,187.890	6 Nov 17				0.00	10,187.89	10,187.89	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 BRL / USD EX.RATE 3.1593 WITH NORTHERN TRUST	-216,210.700	6 Oct 17				0.00	-216,210.70	-216,210.70	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 BRL / USD EX.RATE 3.1611 WITH NORTHERN TRUST	-189,152.230	6 Oct 17				0.00	-189,152.23	-189,152.23	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 BRL / USD EX.RATE 3.1611 WITH NORTHERN TRUST	-25,566.790	6 Oct 17				0.00	-25,566.79	-25,566.79	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 CAD / USD EX.RATE 1.253449 WITH NORTHERN TRUST	-2,473.570	6 Oct 17				0.00	-2,473.57	-2,473.57	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 CAD / USD EX.RATE 1.253449 WITH NORTHERN TRUST	-11,682.880	6 Oct 17				0.00	-11,682.88	-11,682.88	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 CAD / USD EX.RATE 1.253449 WITH NORTHERN TRUST	-283.620	6 Oct 17				0.00	-283.62	-283.62	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 GBP / USD EX.RATE 0.7649939 WITH NORTHERN	-109,074.750	6 Oct 17				0.00	-109,074.75	-109,074.75	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 JPY / USD EX.RATE 112.65 WITH NORTHERN TRUST	-500,554.280	6 Oct 17				0.00	-500,554.28	-500,554.28	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 OCT 2017 JPY / USD EX.RATE 112.79 WITH NORTHERN TRUST	-14,424.990	6 Oct 17				0.00	-14,424.99	-14,424.99	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 JPY / USD EX.RATE 112.7949 WITH NORTHERN TRUST	-290,396.050	6 Oct 17				0.00	-290,396.05	-290,396.05	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 USD / BRL EX.RATE 0.3165258 WITH NORTHERN	39,345.090	6 Oct 17				0.00	39,345.09	39,345.09	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 USD / CAD EX.RATE 1.254 WITH NORTHERN TRUST	0.080	6 Oct 17				0.00	0.08	0.08	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 USD / JPY EX.RATE 0.0088756 WITH NORTHERN	34,645.460	6 Oct 17				0.00	34,645.46	34,645.46	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 USD / JPY EX.RATE 0.0088762 WITH NORTHERN	20,440.170	6 Oct 17				0.00	20,440.17	20,440.17	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 USD / MXN EX.RATE 0.0538202 WITH NORTHERN	180,027.370	6 Oct 17				0.00	180,027.37	180,027.37	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 USD / SEK EX.RATE 0.1232576 WITH NORTHERN	22,569.480	6 Oct 17				0.00	22,569.48	22,569.48	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 USD / SEK EX.RATE 0.1232576 WITH NORTHERN	2,507.290	6 Oct 17				0.00	2,507.29	2,507.29	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 CAD / USD EX.RATE 1.2232 WITH NORTHERN TRUST	-75,275.380	6 Sep 17				0.00	-75,275.38	-75,275.38	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 CAD / USD EX.RATE 1.2232 WITH NORTHERN TRUST	-39,266.290	6 Sep 17				0.00	-39,266.29	-39,266.29	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 CAD / USD EX.RATE 1.2232 WITH NORTHERN TRUST	-75,280.800	6 Sep 17				0.00	-75,280.80	-75,280.80	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 EUR / USD EX.RATE 0.8393952 WITH NORTHERN	-595,088.200	6 Sep 17				0.00	-595,088.20	-595,088.20	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 GBP / USD EX.RATE 0.7649939 WITH NORTHERN	-13,869.350	6 Sep 17				0.00	-13,869.35	-13,869.35	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 GBP / USD EX.RATE 0.7649939 WITH NORTHERN	-26,815.290	6 Sep 17				0.00	-26,815.29	-26,815.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 SEP 2017 GBP / USD EX.RATE 0.7649939 WITH NORTHERN TRUST	-26,856.690	6 Sep 17				0.00	-26,856.69	-26,856.69	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 HKD / USD EX.RATE 7.826036 WITH NORTHERN TRUST	-293,204.350	6 Sep 17				0.00	-293,204.35	-293,204.35	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / CHF EX.RATE 1.048218 WITH NORTHERN TRUST	24,659.820	6 Sep 17				0.00	24,659.82	24,659.82	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / CHF EX.RATE 1.048218 WITH NORTHERN TRUST	24,721.680	6 Sep 17				0.00	24,721.68	24,721.68	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / CHF EX.RATE 1.048218 WITH NORTHERN TRUST	13,638.060	6 Sep 17				0.00	13,638.06	13,638.06	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / EUR EX.RATE 1.1937 WITH NORTHERN TRUST	15,577.470	6 Sep 17				0.00	15,577.47	15,577.47	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / EUR EX.RATE 1.1937 WITH NORTHERN TRUST	93,301.290	6 Sep 17				0.00	93,301.29	93,301.29	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / EUR EX.RATE 1.1937 WITH NORTHERN TRUST	192,494.390	6 Sep 17				0.00	192,494.39	192,494.39	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / EUR EX.RATE 1.1937 WITH NORTHERN TRUST	192,281.300	6 Sep 17				0.00	192,281.30	192,281.30	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / EUR EX.RATE 1.1937 WITH NORTHERN TRUST	99,860.250	6 Sep 17				0.00	99,860.25	99,860.25	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / EUR EX.RATE 1.1937 WITH NORTHERN TRUST	93,531.890	6 Sep 17				0.00	93,531.89	93,531.89	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / EUR EX.RATE 1.1937 WITH NORTHERN TRUST	98,245.600	6 Sep 17				0.00	98,245.60	98,245.60	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / GBP EX.RATE 1.303462 WITH NORTHERN TRUST	3,498.860	6 Sep 17				0.00	3,498.86	3,498.86	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / JPY EX.RATE 0.0091441 WITH NORTHERN TRUST	37.490	6 Sep 17				0.00	37.49	37.49	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / JPY EX.RATE 0.0091878 WITH NORTHERN TRUST	1,534.240	6 Sep 17				0.00	1,534.24	1,534.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 SEP 2017 USD / JPY EX.RATE 0.0091878 WITH NORTHERN	778.120	6 Sep 17				0.00	778.12	778.12	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / JPY EX.RATE 0.0091878 WITH NORTHERN	724.640	6 Sep 17				0.00	724.64	724.64	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / JPY EX.RATE 0.0091878 WITH NORTHERN	1,535.010	6 Sep 17				0.00	1,535.01	1,535.01	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / SEK EX.RATE 0.1257482 WITH NORTHERN	20,327.380	6 Sep 17				0.00	20,327.38	20,327.38	0.00
FX DEAL TRANSACTED ON 07 APR 2017 BRL / USD EX.RATE 3.1255 WITH NORTHERN TRUST	-21,828.730	7 Apr 17				0.00	-21,828.73	-21,828.73	0.00
FX DEAL TRANSACTED ON 07 APR 2017 EUR / USD EX.RATE 0.9440597 WITH NORTHERN	-122,258.830	7 Apr 17				0.00	-122,258.83	-122,258.83	0.00
FX DEAL TRANSACTED ON 07 APR 2017 GBP / USD EX.RATE 0.8077544 WITH NORTHERN	-2,035,175.440	7 Apr 17				0.00	-2,035,175.44	-2,035,175.44	0.00
FX DEAL TRANSACTED ON 07 APR 2017 JPY / USD EX.RATE 110.74 WITH NORTHERN TRUST	-24,169.760	7 Apr 17				0.00	-24,169.76	-24,169.76	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / AUD EX.RATE 0.7493 WITH NORTHERN TRUST	29.430	7 Apr 17				0.00	29.43	29.43	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / AUD EX.RATE 0.74985 WITH NORTHERN TRUST	4,836.530	7 Apr 17				0.00	4,836.53	4,836.53	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / BRL EX.RATE 0.3189589 WITH NORTHERN	4,285.340	7 Apr 17				0.00	4,285.34	4,285.34	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / BRL EX.RATE 0.3189589 WITH NORTHERN	1,135.480	7 Apr 17				0.00	1,135.48	1,135.48	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / BRL EX.RATE 0.3190912 WITH NORTHERN	84,653.740	7 Apr 17				0.00	84,653.74	84,653.74	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / CAD EX.RATE 0.7453331 WITH NORTHERN	2,434.590	7 Apr 17				0.00	2,434.59	2,434.59	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / CAD EX.RATE 1.3419 WITH NORTHERN TRUST	2.620	7 Apr 17				0.00	2.62	2.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 APR 2017 USD / CHF EX.RATE 0.9908309 WITH NORTHERN	103,504.580	7 Apr 17				0.00	103,504.58	103,504.58	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / EUR EX.RATE 1.0582 WITH NORTHERN TRUST	30.180	7 Apr 17				0.00	30.18	30.18	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / EUR EX.RATE 1.0584 WITH NORTHERN TRUST	2,195.670	7 Apr 17				0.00	2,195.67	2,195.67	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / EUR EX.RATE 1.0584 WITH NORTHERN TRUST	19,755.540	7 Apr 17				0.00	19,755.54	19,755.54	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / GBP EX.RATE 1.237 WITH NORTHERN TRUST	9.970	7 Apr 17				0.00	9.97	9.97	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / GBP EX.RATE 1.237 WITH NORTHERN TRUST	22,139.960	7 Apr 17				0.00	22,139.96	22,139.96	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / GBP EX.RATE 1.237 WITH NORTHERN TRUST	46,522.880	7 Apr 17				0.00	46,522.88	46,522.88	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / GBP EX.RATE 1.237 WITH NORTHERN TRUST	59,408.110	7 Apr 17				0.00	59,408.11	59,408.11	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / GBP EX.RATE 1.237 WITH NORTHERN TRUST	17,326.290	7 Apr 17				0.00	17,326.29	17,326.29	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / GBP EX.RATE 1.237269 WITH NORTHERN TRUST	51,265.180	7 Apr 17				0.00	51,265.18	51,265.18	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / GBP EX.RATE 1.2406 WITH NORTHERN TRUST	30,416.600	7 Apr 17				0.00	30,416.60	30,416.60	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / HKD EX.RATE 0.1287101 WITH NORTHERN	49,630.950	7 Apr 17				0.00	49,630.95	49,630.95	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / SEK EX.RATE 0.1100122 WITH NORTHERN	1,387.390	7 Apr 17				0.00	1,387.39	1,387.39	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 CAD / USD EX.RATE 1.269054 WITH NORTHERN TRUST	-83,636.540	7 Aug 17				0.00	-83,636.54	-83,636.54	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 CAD / USD EX.RATE 1.269054 WITH NORTHERN TRUST	-234,732.970	7 Aug 17				0.00	-234,732.97	-234,732.97	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 AUG 2017 HKD / USD EX.RATE 7.8228 WITH NORTHERN TRUST	-4,526,961.390	7 Aug 17				0.00	-4,526,961.39	-4,526,961.39	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / AUD EX.RATE 0.7909 WITH NORTHERN TRUST	274,985.470	7 Aug 17				0.00	274,985.47	274,985.47	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / CAD EX.RATE 0.7874016 WITH NORTHERN	5.740	7 Aug 17				0.00	5.74	5.74	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / CAD EX.RATE 0.7879885 WITH NORTHERN	28,315.870	7 Aug 17				0.00	28,315.87	28,315.87	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / CAD EX.RATE 0.7879885 WITH NORTHERN	79,410.920	7 Aug 17				0.00	79,410.92	79,410.92	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / CAD EX.RATE 0.7879885 WITH NORTHERN	49,900.430	7 Aug 17				0.00	49,900.43	49,900.43	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / CAD EX.RATE 0.7879885 WITH NORTHERN	51,197.960	7 Aug 17				0.00	51,197.96	51,197.96	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / CAD EX.RATE 0.7879885 WITH NORTHERN	90,223.470	7 Aug 17				0.00	90,223.47	90,223.47	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / CAD EX.RATE 0.7879885 WITH NORTHERN	209,547.470	7 Aug 17				0.00	209,547.47	209,547.47	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / EUR EX.RATE 1.1782 WITH NORTHERN TRUST	13,456.390	7 Aug 17				0.00	13,456.39	13,456.39	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / EUR EX.RATE 1.1782 WITH NORTHERN TRUST	1,424.810	7 Aug 17				0.00	1,424.81	1,424.81	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / EUR EX.RATE 1.1786 WITH NORTHERN TRUST	48,149.880	7 Aug 17				0.00	48,149.88	48,149.88	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / EUR EX.RATE 1.1786 WITH NORTHERN TRUST	7,244.830	7 Aug 17				0.00	7,244.83	7,244.83	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / EUR EX.RATE 1.179526 WITH NORTHERN TRUST	656,256.660	7 Aug 17				0.00	656,256.66	656,256.66	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / GBP EX.RATE 1.3015 WITH NORTHERN TRUST	21.440	7 Aug 17				0.00	21.44	21.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 AUG 2017 USD / GBP EX.RATE 1.3019 WITH NORTHERN TRUST	72,863.930	7 Aug 17				0.00	72,863.93	72,863.93	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / HKD EX.RATE 0.1278331 WITH NORTHERN	29,651.330	7 Aug 17				0.00	29,651.33	29,651.33	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 USD / PLN EX.RATE 0.2772848 WITH NORTHERN	17,433.670	7 Aug 17				0.00	17,433.67	17,433.67	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 CAD / USD EX.RATE 1.28381 WITH NORTHERN TRUST	-1,190,599.430	7 Dec 17				0.00	-1,190,599.43	-1,190,599.43	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 EUR / USD EX.RATE 0.8488244 WITH NORTHERN	-168,448.470	7 Dec 17				0.00	-168,448.47	-168,448.47	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 GBP / USD EX.RATE 0.7424407 WITH NORTHERN	-5,125.780	7 Dec 17				0.00	-5,125.78	-5,125.78	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 HUF / USD EX.RATE 267.11 WITH NORTHERN TRUST	-240,537.790	7 Dec 17				0.00	-240,537.79	-240,537.79	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 JPY / USD EX.RATE 112.64 WITH NORTHERN TRUST	-13,624.250	7 Dec 17				0.00	-13,624.25	-13,624.25	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 NOK / USD EX.RATE 8.3143 WITH NORTHERN TRUST	-14,266.790	7 Dec 17				0.00	-14,266.79	-14,266.79	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 USD / BRL EX.RATE 0.304127 WITH NORTHERN TRUST	71.780	7 Dec 17				0.00	71.78	71.78	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 USD / BRL EX.RATE 0.304127 WITH NORTHERN TRUST	2,056.530	7 Dec 17				0.00	2,056.53	2,056.53	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 USD / EUR EX.RATE 1.1789 WITH NORTHERN TRUST	526,455.550	7 Dec 17				0.00	526,455.55	526,455.55	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 USD / EUR EX.RATE 1.179127 WITH NORTHERN TRUST	227,090.980	7 Dec 17				0.00	227,090.98	227,090.98	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 USD / HKD EX.RATE 0.1280836 WITH NORTHERN	353,763.620	7 Dec 17				0.00	353,763.62	353,763.62	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 BRL / USD EX.RATE 3.125 WITH NORTHERN TRUST	-14,394.970	7 Feb 17				0.00	-14,394.97	-14,394.97	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 FEB 2017 EUR / USD EX.RATE 0.9346091 WITH NORTHERN	-172,625.730	7 Feb 17				0.00	-172,625.73	-172,625.73	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 JPY / USD EX.RATE 111.98 WITH NORTHERN TRUST	-126,573.190	7 Feb 17				0.00	-126,573.19	-126,573.19	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 JPY / USD EX.RATE 112.0412 WITH NORTHERN TRUST	-950,540.190	7 Feb 17				0.00	-950,540.19	-950,540.19	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 JPY / USD EX.RATE 112.12 WITH NORTHERN TRUST	-81,478.260	7 Feb 17				0.00	-81,478.26	-81,478.26	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 SGD / USD EX.RATE 1.416686 WITH NORTHERN TRUST	-469,963.700	7 Feb 17				0.00	-469,963.70	-469,963.70	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 USD / CHF EX.RATE 1.0035677 WITH NORTHERN	21,621.220	7 Feb 17				0.00	21,621.22	21,621.22	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 USD / EUR EX.RATE 1.067 WITH NORTHERN TRUST	53,450.780	7 Feb 17				0.00	53,450.78	53,450.78	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 USD / GBP EX.RATE 1.2382 WITH NORTHERN TRUST	7,446.530	7 Feb 17				0.00	7,446.53	7,446.53	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 USD / GBP EX.RATE 1.2426 WITH NORTHERN TRUST	192.010	7 Feb 17				0.00	192.01	192.01	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 USD / GBP EX.RATE 1.252981 WITH NORTHERN TRUST	133,036.070	7 Feb 17				0.00	133,036.07	133,036.07	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 USD / JPY EX.RATE 0.0089153 WITH NORTHERN	550,669.520	7 Feb 17				0.00	550,669.52	550,669.52	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 USD / SGD EX.RATE 0.7057163 WITH NORTHERN	38.810	7 Feb 17				0.00	38.81	38.81	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / CAD EX.RATE 0.7707129 WITH NORTHERN	4,218.940	7 Jul 17				0.00	4,218.94	4,218.94	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / COP EX.RATE 0.0003231 WITH NORTHERN	556.190	7 Jul 17				0.00	556.19	556.19	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / EUR EX.RATE 1.13812 WITH NORTHERN TRUST	40,972.320	7 Jul 17				0.00	40,972.32	40,972.32	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 JUL 2017 USD / EUR EX.RATE 1.1391 WITH NORTHERN TRUST	5.190	7 Jul 17				0.00	5.19	5.19	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / EUR EX.RATE 1.1391 WITH NORTHERN TRUST	4.680	7 Jul 17				0.00	4.68	4.68	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / EUR EX.RATE 1.1391 WITH NORTHERN TRUST	16.100	7 Jul 17				0.00	16.10	16.10	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / EUR EX.RATE 1.1391 WITH NORTHERN TRUST	76.320	7 Jul 17				0.00	76.32	76.32	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / HKD EX.RATE 0.1280164 WITH NORTHERN	42,757.470	7 Jul 17				0.00	42,757.47	42,757.47	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / JPY EX.RATE 0.0087827 WITH NORTHERN	114,728.610	7 Jul 17				0.00	114,728.61	114,728.61	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / PLN EX.RATE 0.2690559 WITH NORTHERN	120,806.890	7 Jul 17				0.00	120,806.89	120,806.89	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / SEK EX.RATE 0.1184133 WITH NORTHERN	2.210	7 Jul 17				0.00	2.21	2.21	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 CAD / USD EX.RATE 1.35027 WITH NORTHERN TRUST	-20,528.680	7 Jun 17				0.00	-20,528.68	-20,528.68	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 CAD / USD EX.RATE 1.35027 WITH NORTHERN TRUST	-40,572.140	7 Jun 17				0.00	-40,572.14	-40,572.14	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 CAD / USD EX.RATE 1.35027 WITH NORTHERN TRUST	-2,413.220	7 Jun 17				0.00	-2,413.22	-2,413.22	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 JPY / USD EX.RATE 109.51 WITH NORTHERN TRUST	-15,649.340	7 Jun 17				0.00	-15,649.34	-15,649.34	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 JPY / USD EX.RATE 109.81 WITH NORTHERN TRUST	-49,925.690	7 Jun 17				0.00	-49,925.69	-49,925.69	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 SGD / USD EX.RATE 1.3815 WITH NORTHERN TRUST	-76,412.270	7 Jun 17				0.00	-76,412.27	-76,412.27	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / BRL EX.RATE 0.3054554 WITH NORTHERN	53,873.880	7 Jun 17				0.00	53,873.88	53,873.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 JUN 2017 USD / CAD EX.RATE 0.7403536 WITH NORTHERN	1,380,270.930	7 Jun 17				0.00	1,380,270.93	1,380,270.93	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / CAD EX.RATE 0.7405926 WITH NORTHERN	79,095.290	7 Jun 17				0.00	79,095.29	79,095.29	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1214 WITH NORTHERN TRUST	267,880.030	7 Jun 17				0.00	267,880.03	267,880.03	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1215 WITH NORTHERN TRUST	10.690	7 Jun 17				0.00	10.69	10.69	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1215 WITH NORTHERN TRUST	4.590	7 Jun 17				0.00	4.59	4.59	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1215 WITH NORTHERN TRUST	151.350	7 Jun 17				0.00	151.35	151.35	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1215 WITH NORTHERN TRUST	131.550	7 Jun 17				0.00	131.55	131.55	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1246 WITH NORTHERN TRUST	457,270.230	7 Jun 17				0.00	457,270.23	457,270.23	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1259 WITH NORTHERN TRUST	19.140	7 Jun 17				0.00	19.14	19.14	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1261 WITH NORTHERN TRUST	2,948.790	7 Jun 17				0.00	2,948.79	2,948.79	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1261 WITH NORTHERN TRUST	56,022.030	7 Jun 17				0.00	56,022.03	56,022.03	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1264 WITH NORTHERN TRUST	1,103.940	7 Jun 17				0.00	1,103.94	1,103.94	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / EUR EX.RATE 1.1265 WITH NORTHERN TRUST	354.850	7 Jun 17				0.00	354.85	354.85	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / GBP EX.RATE 1.295441 WITH NORTHERN TRUST	34,057.250	7 Jun 17				0.00	34,057.25	34,057.25	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / GBP EX.RATE 1.296069 WITH NORTHERN TRUST	187,531.240	7 Jun 17				0.00	187,531.24	187,531.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 JUN 2017 USD / HKD EX.RATE 0.1282874 WITH NORTHERN	104,406.340	7 Jun 17				0.00	104,406.34	104,406.34	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / HUF EX.RATE 0.0036448 WITH NORTHERN	24,642.600	7 Jun 17				0.00	24,642.60	24,642.60	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / JPY EX.RATE 0.009105 WITH NORTHERN TRUST	274.280	7 Jun 17				0.00	274.28	274.28	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / JPY EX.RATE 0.009105 WITH NORTHERN TRUST	106.530	7 Jun 17				0.00	106.53	106.53	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / JPY EX.RATE 0.009105 WITH NORTHERN TRUST	54.630	7 Jun 17				0.00	54.63	54.63	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / JPY EX.RATE 0.009105 WITH NORTHERN TRUST	127.470	7 Jun 17				0.00	127.47	127.47	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 AUD / USD EX.RATE 1.3167458 WITH NORTHERN	-5,345.950	7 Mar 17				0.00	-5,345.95	-5,345.95	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 AUD / USD EX.RATE 1.3167458 WITH NORTHERN	-26,532.250	7 Mar 17				0.00	-26,532.25	-26,532.25	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 AUD / USD EX.RATE 1.3180631 WITH NORTHERN	-7,958,751.600	7 Mar 17				0.00	-7,958,751.60	-7,958,751.60	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 CAD / USD EX.RATE 1.34012 WITH NORTHERN TRUST	-1,154,457.810	7 Mar 17				0.00	-1,154,457.81	-1,154,457.81	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 CAD / USD EX.RATE 1.34052 WITH NORTHERN TRUST	-775,493.680	7 Mar 17				0.00	-775,493.68	-775,493.68	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 CAD / USD EX.RATE 1.342119 WITH NORTHERN TRUST	-10,296,192.770	7 Mar 17				0.00	-10,296,192.77	-10,296,192.77	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 CHF / USD EX.RATE 1.01611 WITH NORTHERN TRUST	-2,247,481.300	7 Mar 17				0.00	-2,247,481.30	-2,247,481.30	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 DKK / USD EX.RATE 7.00155 WITH NORTHERN TRUST	-326,718.800	7 Mar 17				0.00	-326,718.80	-326,718.80	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 EUR / USD EX.RATE 0.9462278 WITH NORTHERN	-10,751,066.790	7 Mar 17				0.00	-10,751,066.79	-10,751,066.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 MAR 2017 GBP / USD EX.RATE 0.8186803 WITH NORTHERN TRUST	-18,749,278.320	7 Mar 17				0.00	-18,749,278.32	-18,749,278.32	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 GBP / USD EX.RATE 0.819135 WITH NORTHERN TRUST	-1,871.470	7 Mar 17				0.00	-1,871.47	-1,871.47	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 GBP / USD EX.RATE 0.819135 WITH NORTHERN TRUST	-22,114.510	7 Mar 17				0.00	-22,114.51	-22,114.51	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 GBP / USD EX.RATE 0.819135 WITH NORTHERN TRUST	-343,463.180	7 Mar 17				0.00	-343,463.18	-343,463.18	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 GBP / USD EX.RATE 0.819135 WITH NORTHERN TRUST	-425,518.150	7 Mar 17				0.00	-425,518.15	-425,518.15	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 HKD / USD EX.RATE 7.75408 WITH NORTHERN TRUST	-2,404,319.400	7 Mar 17				0.00	-2,404,319.40	-2,404,319.40	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 HKD / USD EX.RATE 7.7646 WITH NORTHERN TRUST	-66,448.220	7 Mar 17				0.00	-66,448.22	-66,448.22	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 JPY / USD EX.RATE 113.535 WITH NORTHERN TRUST	-9,397,009.620	7 Mar 17				0.00	-9,397,009.62	-9,397,009.62	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 MXN / USD EX.RATE 19.5459 WITH NORTHERN TRUST	-344,189.370	7 Mar 17				0.00	-344,189.37	-344,189.37	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 PLN / USD EX.RATE 4.076743 WITH NORTHERN TRUST	-164,085.630	7 Mar 17				0.00	-164,085.63	-164,085.63	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 SEK / USD EX.RATE 8.9721 WITH NORTHERN TRUST	-2,180,381.710	7 Mar 17				0.00	-2,180,381.71	-2,180,381.71	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 SGD / USD EX.RATE 1.41201 WITH NORTHERN TRUST	-2,333,903.070	7 Mar 17				0.00	-2,333,903.07	-2,333,903.07	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / AUD EX.RATE 0.757235 WITH NORTHERN TRUST	7,943,498.940	7 Mar 17				0.00	7,943,498.94	7,943,498.94	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / AUD EX.RATE 0.757374 WITH NORTHERN TRUST	974,073.090	7 Mar 17				0.00	974,073.09	974,073.09	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / AUD EX.RATE 0.759448 WITH NORTHERN TRUST	5,341.510	7 Mar 17				0.00	5,341.51	5,341.51	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 MAR 2017 USD / AUD EX.RATE 0.759448 WITH NORTHERN TRUST	26,710.380	7 Mar 17				0.00	26,710.38	26,710.38	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / BRL EX.RATE 0.320287 WITH NORTHERN TRUST	79,773.790	7 Mar 17				0.00	79,773.79	79,773.79	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / CAD EX.RATE 0.7450904 WITH NORTHERN	774,569.760	7 Mar 17				0.00	774,569.76	774,569.76	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / CAD EX.RATE 0.7459792 WITH NORTHERN	10,308,474.290	7 Mar 17				0.00	10,308,474.29	10,308,474.29	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / CHF EX.RATE 0.9862906 WITH NORTHERN	724.590	7 Mar 17				0.00	724.59	724.59	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / CHF EX.RATE 0.9862906 WITH NORTHERN	133,617.340	7 Mar 17				0.00	133,617.34	133,617.34	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / CHF EX.RATE 0.9862906 WITH NORTHERN	151,030.440	7 Mar 17				0.00	151,030.44	151,030.44	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / CHF EX.RATE 0.9862906 WITH NORTHERN	98,727.690	7 Mar 17				0.00	98,727.69	98,727.69	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / CHF EX.RATE 0.9862906 WITH NORTHERN	67,875.280	7 Mar 17				0.00	67,875.28	67,875.28	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / CHF EX.RATE 0.9898589 WITH NORTHERN	2,260,529.100	7 Mar 17				0.00	2,260,529.10	2,260,529.10	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / DKK EX.RATE 0.1421632 WITH NORTHERN	325,203.680	7 Mar 17				0.00	325,203.68	325,203.68	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / EUR EX.RATE 1.06174 WITH NORTHERN TRUST	10,801,036.360	7 Mar 17				0.00	10,801,036.36	10,801,036.36	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / GBP EX.RATE 1.218303 WITH NORTHERN TRUST	18,700,543.140	7 Mar 17				0.00	18,700,543.14	18,700,543.14	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / GBP EX.RATE 1.219782 WITH NORTHERN TRUST	29,879.910	7 Mar 17				0.00	29,879.91	29,879.91	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / HKD EX.RATE 0.1287981 WITH NORTHERN	2,401,219.590	7 Mar 17				0.00	2,401,219.59	2,401,219.59	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 MAR 2017 USD / JPY EX.RATE 0.0087668 WITH NORTHERN	9,353,207.260	7 Mar 17				0.00	9,353,207.26	9,353,207.26	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / MXN EX.RATE 0.0504724 WITH NORTHERN	339,552.760	7 Mar 17				0.00	339,552.76	339,552.76	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / PLN EX.RATE 0.2450227 WITH NORTHERN	163,904.230	7 Mar 17				0.00	163,904.23	163,904.23	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / SEK EX.RATE 0.1108893 WITH NORTHERN	2,169,283.950	7 Mar 17				0.00	2,169,283.95	2,169,283.95	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / SGD EX.RATE 0.708416 WITH NORTHERN TRUST	2,334,580.950	7 Mar 17				0.00	2,334,580.95	2,334,580.95	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / SGD EX.RATE 0.7086384 WITH NORTHERN	1,237,000.560	7 Mar 17				0.00	1,237,000.56	1,237,000.56	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / ZAR EX.RATE 0.075683 WITH NORTHERN TRUST	418,844.860	7 Mar 17				0.00	418,844.86	418,844.86	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 ZAR / USD EX.RATE 12.991028 WITH NORTHERN	-426,001.480	7 Mar 17				0.00	-426,001.48	-426,001.48	0.00
FX DEAL TRANSACTED ON 07 NOV 2017 BRL / USD EX.RATE 3.258 WITH NORTHERN TRUST	-116,191.120	7 Nov 17				0.00	-116,191.12	-116,191.12	0.00
FX DEAL TRANSACTED ON 07 NOV 2017 EUR / USD EX.RATE 0.8637413 WITH NORTHERN	-149,673.780	7 Nov 17				0.00	-149,673.78	-149,673.78	0.00
FX DEAL TRANSACTED ON 07 NOV 2017 GBP / USD EX.RATE 0.7604274 WITH NORTHERN	-219,317.730	7 Nov 17				0.00	-219,317.73	-219,317.73	0.00
FX DEAL TRANSACTED ON 07 NOV 2017 HKD / USD EX.RATE 7.8028 WITH NORTHERN TRUST	-239,929.260	7 Nov 17				0.00	-239,929.26	-239,929.26	0.00
FX DEAL TRANSACTED ON 07 NOV 2017 HKD / USD EX.RATE 7.803975 WITH NORTHERN TRUST	-161,724.580	7 Nov 17				0.00	-161,724.58	-161,724.58	0.00
FX DEAL TRANSACTED ON 07 NOV 2017 USD / GBP EX.RATE 1.3124 WITH NORTHERN TRUST	1.760	7 Nov 17				0.00	1.76	1.76	0.00
FX DEAL TRANSACTED ON 07 NOV 2017 USD / GBP EX.RATE 1.3154 WITH NORTHERN TRUST	12,447.600	7 Nov 17				0.00	12,447.60	12,447.60	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 NOV 2017 USD / JPY EX.RATE 0.0087768 WITH NORTHERN	102,576.880	7 Nov 17				0.00	102,576.88	102,576.88	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 EUR / USD EX.RATE 0.8318084 WITH NORTHERN	-81,487.230	7 Sep 17				0.00	-81,487.23	-81,487.23	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 EUR / USD EX.RATE 0.8331625 WITH NORTHERN	-331,091.750	7 Sep 17				0.00	-331,091.75	-331,091.75	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 EUR / USD EX.RATE 0.8334722 WITH NORTHERN	-167,906.010	7 Sep 17				0.00	-167,906.01	-167,906.01	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 GBP / USD EX.RATE 0.7645044 WITH NORTHERN	-142,160.050	7 Sep 17				0.00	-142,160.05	-142,160.05	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 USD / AUD EX.RATE 0.8029 WITH NORTHERN TRUST	6.490	7 Sep 17				0.00	6.49	6.49	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 USD / AUD EX.RATE 0.8029 WITH NORTHERN TRUST	5.680	7 Sep 17				0.00	5.68	5.68	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 USD / AUD EX.RATE 0.80373 WITH NORTHERN TRUST	64,861.010	7 Sep 17				0.00	64,861.01	64,861.01	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 USD / EUR EX.RATE 1.199 WITH NORTHERN TRUST	15,966.460	7 Sep 17				0.00	15,966.46	15,966.46	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 USD / EUR EX.RATE 1.1999 WITH NORTHERN TRUST	4.750	7 Sep 17				0.00	4.75	4.75	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 USD / GBP EX.RATE 1.307 WITH NORTHERN TRUST	56.160	7 Sep 17				0.00	56.16	56.16	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 USD / ILS EX.RATE 0.2833343 WITH NORTHERN	368.770	7 Sep 17				0.00	368.77	368.77	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 USD / SEK EX.RATE 0.125868 WITH NORTHERN TRUST	41,926.640	7 Sep 17				0.00	41,926.64	41,926.64	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 BRL / USD EX.RATE 3.13 WITH NORTHERN TRUST	-105,944.110	8 Aug 17				0.00	-105,944.11	-105,944.11	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 CAD / USD EX.RATE 1.2682 WITH NORTHERN TRUST	-35,334.220	8 Aug 17				0.00	-35,334.22	-35,334.22	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 AUG 2017 CHF / USD EX.RATE 0.97513 WITH NORTHERN TRUST	-237,917.000	8 Aug 17				0.00	-237,917.00	-237,917.00	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 GBP / USD EX.RATE 0.7710338 WITH NORTHERN	-226,968.000	8 Aug 17				0.00	-226,968.00	-226,968.00	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 GBP / USD EX.RATE 0.7715454 WITH NORTHERN	-14,137.170	8 Aug 17				0.00	-14,137.17	-14,137.17	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 HKD / USD EX.RATE 7.82344 WITH NORTHERN TRUST	-35,534.240	8 Aug 17				0.00	-35,534.24	-35,534.24	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 ILS / USD EX.RATE 3.60897 WITH NORTHERN TRUST	-162,650.290	8 Aug 17				0.00	-162,650.29	-162,650.29	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / AUD EX.RATE 0.79012 WITH NORTHERN TRUST	137,480.880	8 Aug 17				0.00	137,480.88	137,480.88	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / AUD EX.RATE 0.7921 WITH NORTHERN TRUST	406,174.230	8 Aug 17				0.00	406,174.23	406,174.23	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / BRL EX.RATE 0.319132 WITH NORTHERN TRUST	35,166.720	8 Aug 17				0.00	35,166.72	35,166.72	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / BRL EX.RATE 0.319132 WITH NORTHERN TRUST	259,156.580	8 Aug 17				0.00	259,156.58	259,156.58	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / CHF EX.RATE 1.0241704 WITH NORTHERN	10,640.800	8 Aug 17				0.00	10,640.80	10,640.80	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / DKK EX.RATE 0.1579105 WITH NORTHERN	16,264.780	8 Aug 17				0.00	16,264.78	16,264.78	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / EUR EX.RATE 1.1398 WITH NORTHERN TRUST	0.060	8 Aug 17				0.00	0.06	0.06	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / EUR EX.RATE 1.172852 WITH NORTHERN TRUST	263,165.310	8 Aug 17				0.00	263,165.31	263,165.31	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / EUR EX.RATE 1.1736 WITH NORTHERN TRUST	89,600.640	8 Aug 17				0.00	89,600.64	89,600.64	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / EUR EX.RATE 1.17462 WITH NORTHERN TRUST	65,778.720	8 Aug 17				0.00	65,778.72	65,778.72	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 AUG 2017 USD / GBP EX.RATE 1.29738 WITH NORTHERN TRUST	223,439.160	8 Aug 17				0.00	223,439.16	223,439.16	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / JPY EX.RATE 0.0090253 WITH NORTHERN	65.890	8 Aug 17				0.00	65.89	65.89	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / JPY EX.RATE 0.0090307 WITH NORTHERN	230,219.190	8 Aug 17				0.00	230,219.19	230,219.19	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / NOK EX.RATE 0.1258766 WITH NORTHERN	22,657.780	8 Aug 17				0.00	22,657.78	22,657.78	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 USD / SEK EX.RATE 0.1222234 WITH NORTHERN	119,167.810	8 Aug 17				0.00	119,167.81	119,167.81	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 BRL / USD EX.RATE 3.2727 WITH NORTHERN TRUST	-114,035.830	8 Dec 17				0.00	-114,035.83	-114,035.83	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 CAD / USD EX.RATE 1.285743 WITH NORTHERN TRUST	-2,104.920	8 Dec 17				0.00	-2,104.92	-2,104.92	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 CAD / USD EX.RATE 1.285743 WITH NORTHERN TRUST	-5,872.830	8 Dec 17				0.00	-5,872.83	-5,872.83	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 EUR / USD EX.RATE 0.8496899 WITH NORTHERN	-285,243.510	8 Dec 17				0.00	-285,243.51	-285,243.51	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 GBP / USD EX.RATE 0.7467864 WITH NORTHERN	-118,164.550	8 Dec 17				0.00	-118,164.55	-118,164.55	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 NOK / USD EX.RATE 8.3039 WITH NORTHERN TRUST	-13,780.700	8 Dec 17				0.00	-13,780.70	-13,780.70	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 USD / CAD EX.RATE 0.7777604 WITH NORTHERN	305.430	8 Dec 17				0.00	305.43	305.43	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 USD / CAD EX.RATE 0.7777604 WITH NORTHERN	1,609.040	8 Dec 17				0.00	1,609.04	1,609.04	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 USD / EUR EX.RATE 1.1756 WITH NORTHERN TRUST	428.820	8 Dec 17				0.00	428.82	428.82	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 USD / EUR EX.RATE 1.176443 WITH NORTHERN TRUST	46,525.490	8 Dec 17				0.00	46,525.49	46,525.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 DEC 2017 USD / HKD EX.RATE 0.1281033 WITH NORTHERN	392,878.870	8 Dec 17				0.00	392,878.87	392,878.87	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 CAD / USD EX.RATE 1.3142 WITH NORTHERN TRUST	-34,442.630	8 Feb 17				0.00	-34,442.63	-34,442.63	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 CAD / USD EX.RATE 1.314763 WITH NORTHERN TRUST	-1,465.470	8 Feb 17				0.00	-1,465.47	-1,465.47	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 CAD / USD EX.RATE 1.314763 WITH NORTHERN TRUST	-1,868.530	8 Feb 17				0.00	-1,868.53	-1,868.53	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 CAD / USD EX.RATE 1.314763 WITH NORTHERN TRUST	-4,370.240	8 Feb 17				0.00	-4,370.24	-4,370.24	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 CAD / USD EX.RATE 1.314763 WITH NORTHERN TRUST	-5,571.870	8 Feb 17				0.00	-5,571.87	-5,571.87	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 CHF / USD EX.RATE 0.9941 WITH NORTHERN TRUST	-66,293.130	8 Feb 17				0.00	-66,293.13	-66,293.13	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 CHF / USD EX.RATE 0.995044 WITH NORTHERN TRUST	-182,226.790	8 Feb 17				0.00	-182,226.79	-182,226.79	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 EUR / USD EX.RATE 0.9353959 WITH NORTHERN	-150,660.990	8 Feb 17				0.00	-150,660.99	-150,660.99	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 GBP / USD EX.RATE 0.7975754 WITH NORTHERN	-17,465.170	8 Feb 17				0.00	-17,465.17	-17,465.17	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 JPY / USD EX.RATE 111.73 WITH NORTHERN TRUST	-67,322.230	8 Feb 17				0.00	-67,322.23	-67,322.23	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 JPY / USD EX.RATE 112.0 WITH NORTHERN TRUST	-331,559.070	8 Feb 17				0.00	-331,559.07	-331,559.07	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 SGD / USD EX.RATE 1.415266 WITH NORTHERN TRUST	-226,536.210	8 Feb 17				0.00	-226,536.21	-226,536.21	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 USD / AUD EX.RATE 0.764347 WITH NORTHERN TRUST	40,525.950	8 Feb 17				0.00	40,525.95	40,525.95	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 USD / CAD EX.RATE 0.7591862 WITH NORTHERN	6.290	8 Feb 17				0.00	6.29	6.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 FEB 2017 USD / CAD EX.RATE 0.7605934 WITH NORTHERN	27,312.650	8 Feb 17				0.00	27,312.65	27,312.65	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 USD / CAD EX.RATE 0.7605934 WITH NORTHERN	367,697.450	8 Feb 17				0.00	367,697.45	367,697.45	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 USD / CHF EX.RATE 1.0064412 WITH NORTHERN	10,559.460	8 Feb 17				0.00	10,559.46	10,559.46	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 USD / EUR EX.RATE 1.0691 WITH NORTHERN TRUST	27,569.070	8 Feb 17				0.00	27,569.07	27,569.07	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 USD / EUR EX.RATE 1.0706 WITH NORTHERN TRUST	77,513.420	8 Feb 17				0.00	77,513.42	77,513.42	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 USD / GBP EX.RATE 1.251981 WITH NORTHERN TRUST	410,562.670	8 Feb 17				0.00	410,562.67	410,562.67	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 USD / JPY EX.RATE 0.0089403 WITH NORTHERN	340,437.190	8 Feb 17				0.00	340,437.19	340,437.19	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 USD / JPY EX.RATE 0.0089437 WITH NORTHERN	4,002.240	8 Feb 17				0.00	4,002.24	4,002.24	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 USD / MXN EX.RATE 0.0488043 WITH NORTHERN	91,178.920	8 Feb 17				0.00	91,178.92	91,178.92	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 USD / SEK EX.RATE 0.112971 WITH NORTHERN TRUST	27,580.340	8 Feb 17				0.00	27,580.34	27,580.34	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 USD / SGD EX.RATE 0.7067048 WITH NORTHERN	703,549.150	8 Feb 17				0.00	703,549.15	703,549.15	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 BRL / USD EX.RATE 3.282 WITH NORTHERN TRUST	-106,351.420	8 Jun 17				0.00	-106,351.42	-106,351.42	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 CAD / USD EX.RATE 1.34983 WITH NORTHERN TRUST	-12,660.080	8 Jun 17				0.00	-12,660.08	-12,660.08	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 CAD / USD EX.RATE 1.34983 WITH NORTHERN TRUST	-15,146.270	8 Jun 17				0.00	-15,146.27	-15,146.27	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 CAD / USD EX.RATE 1.34983 WITH NORTHERN TRUST	-37,244.690	8 Jun 17				0.00	-37,244.69	-37,244.69	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 JUN 2017 GBP / USD EX.RATE 0.7723797 WITH NORTHERN	-173,946.510	8 Jun 17				0.00	-173,946.51	-173,946.51	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 GBP / USD EX.RATE 0.7725516 WITH NORTHERN	-72,407.430	8 Jun 17				0.00	-72,407.43	-72,407.43	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 JPY / USD EX.RATE 110.13 WITH NORTHERN TRUST	-69,539.880	8 Jun 17				0.00	-69,539.88	-69,539.88	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 SGD / USD EX.RATE 1.3812 WITH NORTHERN TRUST	-38,199.200	8 Jun 17				0.00	-38,199.20	-38,199.20	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / BRL EX.RATE 0.3042936 WITH NORTHERN	166,632.240	8 Jun 17				0.00	166,632.24	166,632.24	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / BRL EX.RATE 0.3042936 WITH NORTHERN	158,541.240	8 Jun 17				0.00	158,541.24	158,541.24	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / BRL EX.RATE 0.3048966 WITH NORTHERN	8,155.930	8 Jun 17				0.00	8,155.93	8,155.93	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / CAD EX.RATE 0.7401925 WITH NORTHERN	7.220	8 Jun 17				0.00	7.22	7.22	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / CHF EX.RATE 1.0335373 WITH NORTHERN	60,708.020	8 Jun 17				0.00	60,708.02	60,708.02	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1205 WITH NORTHERN TRUST	24.350	8 Jun 17				0.00	24.35	24.35	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1205 WITH NORTHERN TRUST	5.800	8 Jun 17				0.00	5.80	5.80	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1205 WITH NORTHERN TRUST	60.880	8 Jun 17				0.00	60.88	60.88	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	931.970	8 Jun 17				0.00	931.97	931.97	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	1,121.210	8 Jun 17				0.00	1,121.21	1,121.21	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	1,925.840	8 Jun 17				0.00	1,925.84	1,925.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	8,340.300	8 Jun 17				0.00	8,340.30	8,340.30	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	22,526.730	8 Jun 17				0.00	22,526.73	22,526.73	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	324.100	8 Jun 17				0.00	324.10	324.10	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	3,916.870	8 Jun 17				0.00	3,916.87	3,916.87	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	5,107.100	8 Jun 17				0.00	5,107.10	5,107.10	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	2,412.740	8 Jun 17				0.00	2,412.74	2,412.74	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	1,639.940	8 Jun 17				0.00	1,639.94	1,639.94	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	2,058.430	8 Jun 17				0.00	2,058.43	2,058.43	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	1,693.280	8 Jun 17				0.00	1,693.28	1,693.28	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	135.520	8 Jun 17				0.00	135.52	135.52	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	494.320	8 Jun 17				0.00	494.32	494.32	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	14,926.440	8 Jun 17				0.00	14,926.44	14,926.44	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	14,854.730	8 Jun 17				0.00	14,854.73	14,854.73	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	511.790	8 Jun 17				0.00	511.79	511.79	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	5,941.890	8 Jun 17				0.00	5,941.89	5,941.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	891.560	8 Jun 17				0.00	891.56	891.56	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	135.520	8 Jun 17				0.00	135.52	135.52	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	1,563.660	8 Jun 17				0.00	1,563.66	1,563.66	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	136.650	8 Jun 17				0.00	136.65	136.65	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1209 WITH NORTHERN TRUST	156.460	8 Jun 17				0.00	156.46	156.46	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.121 WITH NORTHERN TRUST	11,711.460	8 Jun 17				0.00	11,711.46	11,711.46	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.121 WITH NORTHERN TRUST	1,742.490	8 Jun 17				0.00	1,742.49	1,742.49	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.121 WITH NORTHERN TRUST	922.220	8 Jun 17				0.00	922.22	922.22	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.121 WITH NORTHERN TRUST	846.720	8 Jun 17				0.00	846.72	846.72	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.121 WITH NORTHERN TRUST	290.640	8 Jun 17				0.00	290.64	290.64	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.12207 WITH NORTHERN TRUST	52,961.700	8 Jun 17				0.00	52,961.70	52,961.70	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / EUR EX.RATE 1.1227 WITH NORTHERN TRUST	1,283.400	8 Jun 17				0.00	1,283.40	1,283.40	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / GBP EX.RATE 1.294 WITH NORTHERN TRUST	4.300	8 Jun 17				0.00	4.30	4.30	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / JPY EX.RATE 0.0090767 WITH NORTHERN	54,367.720	8 Jun 17				0.00	54,367.72	54,367.72	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / JPY EX.RATE 0.0090802 WITH NORTHERN	111.690	8 Jun 17				0.00	111.69	111.69	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 JUN 2017 USD / JPY EX.RATE 0.0090802 WITH NORTHERN	45.400	8 Jun 17				0.00	45.40	45.40	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / JPY EX.RATE 0.0090802 WITH NORTHERN	54.480	8 Jun 17				0.00	54.48	54.48	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / JPY EX.RATE 0.0090802 WITH NORTHERN	35.410	8 Jun 17				0.00	35.41	35.41	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / NZD EX.RATE 0.7215 WITH NORTHERN TRUST	10,118.590	8 Jun 17				0.00	10,118.59	10,118.59	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / NZD EX.RATE 0.7215 WITH NORTHERN TRUST	57,338.740	8 Jun 17				0.00	57,338.74	57,338.74	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 AUD / USD EX.RATE 1.3245893 WITH NORTHERN	-7,571.780	8 Mar 17				0.00	-7,571.78	-7,571.78	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 AUD / USD EX.RATE 1.3245893 WITH NORTHERN	-37,580.740	8 Mar 17				0.00	-37,580.74	-37,580.74	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 BRL / USD EX.RATE 3.144 WITH NORTHERN TRUST	-72,387.360	8 Mar 17				0.00	-72,387.36	-72,387.36	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 CAD / USD EX.RATE 1.3461 WITH NORTHERN TRUST	-67,046.360	8 Mar 17				0.00	-67,046.36	-67,046.36	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 CAD / USD EX.RATE 1.3461 WITH NORTHERN TRUST	-67,041.530	8 Mar 17				0.00	-67,041.53	-67,041.53	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 GBP / USD EX.RATE 0.8214902 WITH NORTHERN	-490,462.440	8 Mar 17				0.00	-490,462.44	-490,462.44	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 GBP / USD EX.RATE 0.8216252 WITH NORTHERN	-31,414.960	8 Mar 17				0.00	-31,414.96	-31,414.96	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 GBP / USD EX.RATE 0.8216252 WITH NORTHERN	-31,463.460	8 Mar 17				0.00	-31,463.46	-31,463.46	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / AUD EX.RATE 0.754951 WITH NORTHERN TRUST	3,917.280	8 Mar 17				0.00	3,917.28	3,917.28	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / AUD EX.RATE 0.754951 WITH NORTHERN TRUST	19,590.690	8 Mar 17				0.00	19,590.69	19,590.69	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 MAR 2017 USD / BRL EX.RATE 0.3175914 WITH NORTHERN	105,847.310	8 Mar 17				0.00	105,847.31	105,847.31	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / BRL EX.RATE 0.3175914 WITH NORTHERN	91,742.200	8 Mar 17				0.00	91,742.20	91,742.20	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / BRL EX.RATE 0.3183497 WITH NORTHERN	65,167.460	8 Mar 17				0.00	65,167.46	65,167.46	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / CAD EX.RATE 0.7410152 WITH NORTHERN	6.140	8 Mar 17				0.00	6.14	6.14	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / CHF EX.RATE 0.9853188 WITH NORTHERN	22,606.390	8 Mar 17				0.00	22,606.39	22,606.39	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / CHF EX.RATE 0.9853188 WITH NORTHERN	22,663.100	8 Mar 17				0.00	22,663.10	22,663.10	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / EUR EX.RATE 1.0555 WITH NORTHERN TRUST	76,878.540	8 Mar 17				0.00	76,878.54	76,878.54	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / EUR EX.RATE 1.0555 WITH NORTHERN TRUST	158,611.830	8 Mar 17				0.00	158,611.83	158,611.83	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / EUR EX.RATE 1.0555 WITH NORTHERN TRUST	158,436.250	8 Mar 17				0.00	158,436.25	158,436.25	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / GBP EX.RATE 1.216683 WITH NORTHERN TRUST	198,490.990	8 Mar 17				0.00	198,490.99	198,490.99	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / JPY EX.RATE 0.0087199 WITH NORTHERN	7,711.750	8 Mar 17				0.00	7,711.75	7,711.75	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / JPY EX.RATE 0.0087199 WITH NORTHERN	7,715.580	8 Mar 17				0.00	7,715.58	7,715.58	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / JPY EX.RATE 0.0087986 WITH NORTHERN	1,244,150.930	8 Mar 17				0.00	1,244,150.93	1,244,150.93	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / MXN EX.RATE 0.0508233 WITH NORTHERN	19,000.710	8 Mar 17				0.00	19,000.71	19,000.71	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 USD / MXN EX.RATE 0.0508233 WITH NORTHERN	27,390.710	8 Mar 17				0.00	27,390.71	27,390.71	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 MAR 2017 USD / SEK EX.RATE 0.1106991 WITH NORTHERN	21,218.900	8 Mar 17				0.00	21,218.90	21,218.90	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 AUD / USD EX.RATE 1.3547657 WITH NORTHERN	-684,462.440	8 May 17				0.00	-684,462.44	-684,462.44	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 CAD / USD EX.RATE 1.370226 WITH NORTHERN TRUST	-490.200	8 May 17				0.00	-490.20	-490.20	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 CAD / USD EX.RATE 1.370226 WITH NORTHERN TRUST	-1,616.610	8 May 17				0.00	-1,616.61	-1,616.61	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 CAD / USD EX.RATE 1.3705 WITH NORTHERN TRUST	-34,014.380	8 May 17				0.00	-34,014.38	-34,014.38	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 CHF / USD EX.RATE 0.998152 WITH NORTHERN TRUST	-133,902.160	8 May 17				0.00	-133,902.16	-133,902.16	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 CHF / USD EX.RATE 0.9986 WITH NORTHERN TRUST	-1,881,919.690	8 May 17				0.00	-1,881,919.69	-1,881,919.69	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 DKK / USD EX.RATE 6.8074 WITH NORTHERN TRUST	-115,802.360	8 May 17				0.00	-115,802.36	-115,802.36	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 EUR / USD EX.RATE 0.9135757 WITH NORTHERN	-187,895.310	8 May 17				0.00	-187,895.31	-187,895.31	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 EUR / USD EX.RATE 0.9147457 WITH NORTHERN	-3,186,527.140	8 May 17				0.00	-3,186,527.14	-3,186,527.14	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 GBP / USD EX.RATE 0.7726184 WITH NORTHERN	-1,231,358.190	8 May 17				0.00	-1,231,358.19	-1,231,358.19	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 GBP / USD EX.RATE 0.7726184 WITH NORTHERN	-15,715.990	8 May 17				0.00	-15,715.99	-15,715.99	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 GBP / USD EX.RATE 0.7726184 WITH NORTHERN	-13,948.960	8 May 17				0.00	-13,948.96	-13,948.96	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 JPY / USD EX.RATE 112.75 WITH NORTHERN TRUST	-644.600	8 May 17				0.00	-644.60	-644.60	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 JPY / USD EX.RATE 112.842 WITH NORTHERN TRUST	-3,783,770.500	8 May 17				0.00	-3,783,770.50	-3,783,770.50	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 MAY 2017 SEK / USD EX.RATE 8.83 WITH NORTHERN TRUST	-107,689.130	8 May 17				0.00	-107,689.13	-107,689.13	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / AUD EX.RATE 0.7387 WITH NORTHERN TRUST	1,423,259.200	8 May 17				0.00	1,423,259.20	1,423,259.20	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / CAD EX.RATE 0.7300954 WITH NORTHERN	222,275.020	8 May 17				0.00	222,275.02	222,275.02	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / CHF EX.RATE 1.0013017 WITH NORTHERN	3,759.220	8 May 17				0.00	3,759.22	3,759.22	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / CHF EX.RATE 1.0024058 WITH NORTHERN	9,986.980	8 May 17				0.00	9,986.98	9,986.98	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / CHF EX.RATE 1.0037238 WITH NORTHERN	1,704,400.910	8 May 17				0.00	1,704,400.91	1,704,400.91	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0927 WITH NORTHERN TRUST	71,716.280	8 May 17				0.00	71,716.28	71,716.28	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0928 WITH NORTHERN TRUST	2.500	8 May 17				0.00	2.50	2.50	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0928 WITH NORTHERN TRUST	81.740	8 May 17				0.00	81.74	81.74	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0928 WITH NORTHERN TRUST	5.040	8 May 17				0.00	5.04	5.04	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0928 WITH NORTHERN TRUST	100.780	8 May 17				0.00	100.78	100.78	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0928 WITH NORTHERN TRUST	105,264.690	8 May 17				0.00	105,264.69	105,264.69	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0928 WITH NORTHERN TRUST	5,759.060	8 May 17				0.00	5,759.06	5,759.06	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.093052 WITH NORTHERN TRUST	125,658.330	8 May 17				0.00	125,658.33	125,658.33	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0931 WITH NORTHERN TRUST	69,151.150	8 May 17				0.00	69,151.15	69,151.15	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0931 WITH NORTHERN TRUST	288,894.560	8 May 17				0.00	288,894.56	288,894.56	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.0931 WITH NORTHERN TRUST	80,487.980	8 May 17				0.00	80,487.98	80,487.98	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / EUR EX.RATE 1.095275 WITH NORTHERN TRUST	3,176,581.860	8 May 17				0.00	3,176,581.86	3,176,581.86	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / GBP EX.RATE 1.2935 WITH NORTHERN TRUST	11.490	8 May 17				0.00	11.49	11.49	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / GBP EX.RATE 1.2935 WITH NORTHERN TRUST	131.240	8 May 17				0.00	131.24	131.24	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / GBP EX.RATE 1.295667 WITH NORTHERN TRUST	2,129,846.740	8 May 17				0.00	2,129,846.74	2,129,846.74	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / JPY EX.RATE 0.008849 WITH NORTHERN TRUST	3,178,506.820	8 May 17				0.00	3,178,506.82	3,178,506.82	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / MXN EX.RATE 0.0520923 WITH NORTHERN	11,508.850	8 May 17				0.00	11,508.85	11,508.85	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / NOK EX.RATE 0.115635 WITH NORTHERN TRUST	7,588.110	8 May 17				0.00	7,588.11	7,588.11	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / NOK EX.RATE 0.115635 WITH NORTHERN TRUST	144,173.670	8 May 17				0.00	144,173.67	144,173.67	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / NOK EX.RATE 0.1156551 WITH NORTHERN	149,361.080	8 May 17				0.00	149,361.08	149,361.08	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / NOK EX.RATE 8.6479 WITH NORTHERN TRUST	0.490	8 May 17				0.00	0.49	0.49	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / QAR EX.RATE 0.2745918 WITH NORTHERN	132,577.190	8 May 17				0.00	132,577.19	132,577.19	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / QAR EX.RATE 0.274597 WITH NORTHERN TRUST	35,636.230	8 May 17				0.00	35,636.23	35,636.23	0.00
FX DEAL TRANSACTED ON 08 MAY 2017 USD / SEK EX.RATE 0.1131209 WITH NORTHERN	21,682.450	8 May 17				0.00	21,682.45	21,682.45	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 NOV 2017 BRL / USD EX.RATE 3.246 WITH NORTHERN TRUST	-117,047.310	8 Nov 17				0.00	-117,047.31	-117,047.31	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 BRL / USD EX.RATE 3.246 WITH NORTHERN TRUST	-732,344.570	8 Nov 17				0.00	-732,344.57	-732,344.57	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 CAD / USD EX.RATE 1.2738 WITH NORTHERN TRUST	-51,363.540	8 Nov 17				0.00	-51,363.54	-51,363.54	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 EUR / USD EX.RATE 0.8628842 WITH NORTHERN	-158,959.840	8 Nov 17				0.00	-158,959.84	-158,959.84	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 GBP / USD EX.RATE 0.763184 WITH NORTHERN TRUST	-12,815.740	8 Nov 17				0.00	-12,815.74	-12,815.74	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 GBP / USD EX.RATE 0.7632836 WITH NORTHERN	-326,676.890	8 Nov 17				0.00	-326,676.89	-326,676.89	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / AUD EX.RATE 0.7673 WITH NORTHERN TRUST	767.300	8 Nov 17				0.00	767.30	767.30	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / CAD EX.RATE 0.7846491 WITH NORTHERN	68,769.400	8 Nov 17				0.00	68,769.40	68,769.40	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / CAD EX.RATE 0.7846491 WITH NORTHERN	183,058.250	8 Nov 17				0.00	183,058.25	183,058.25	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / CAD EX.RATE 0.7846491 WITH NORTHERN	963,751.960	8 Nov 17				0.00	963,751.96	963,751.96	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / CAD EX.RATE 0.7846491 WITH NORTHERN	361,354.460	8 Nov 17				0.00	361,354.46	361,354.46	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / CHF EX.RATE 0.9997001 WITH NORTHERN	10,295.750	8 Nov 17				0.00	10,295.75	10,295.75	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / EUR EX.RATE 1.1584 WITH NORTHERN TRUST	88,171.350	8 Nov 17				0.00	88,171.35	88,171.35	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / EUR EX.RATE 1.1588 WITH NORTHERN TRUST	31.550	8 Nov 17				0.00	31.55	31.55	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / EUR EX.RATE 1.1589 WITH NORTHERN TRUST	980,861.610	8 Nov 17				0.00	980,861.61	980,861.61	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 NOV 2017 USD / GBP EX.RATE 1.3108 WITH NORTHERN TRUST	4,045.130	8 Nov 17				0.00	4,045.13	4,045.13	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / JPY EX.RATE 0.0087989 WITH NORTHERN	977.130	8 Nov 17				0.00	977.13	977.13	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / JPY EX.RATE 0.0088044 WITH NORTHERN	30,712.910	8 Nov 17				0.00	30,712.91	30,712.91	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 EUR / USD EX.RATE 0.8307718 WITH NORTHERN	-211,853.410	8 Sep 17				0.00	-211,853.41	-211,853.41	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 EUR / USD EX.RATE 0.8307718 WITH NORTHERN	-81,855.990	8 Sep 17				0.00	-81,855.99	-81,855.99	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 EUR / USD EX.RATE 0.8312552 WITH NORTHERN	-275,914.070	8 Sep 17				0.00	-275,914.07	-275,914.07	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 GBP / USD EX.RATE 0.7582467 WITH NORTHERN	-40,987.800	8 Sep 17				0.00	-40,987.80	-40,987.80	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 TRY / USD EX.RATE 3.41074 WITH NORTHERN TRUST	-222,812.150	8 Sep 17				0.00	-222,812.15	-222,812.15	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 USD / EUR EX.RATE 1.203191 WITH NORTHERN TRUST	469,230.000	8 Sep 17				0.00	469,230.00	469,230.00	0.00
FX DEAL TRANSACTED ON 08 SEP 2017 USD / JPY EX.RATE 0.0092675 WITH NORTHERN	92,214.400	8 Sep 17				0.00	92,214.40	92,214.40	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 CAD / USD EX.RATE 1.27028 WITH NORTHERN TRUST	-881,653.650	9 Aug 17				0.00	-881,653.65	-881,653.65	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 CHF / USD EX.RATE 0.96481 WITH NORTHERN TRUST	-19,693.000	9 Aug 17				0.00	-19,693.00	-19,693.00	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 EUR / USD EX.RATE 0.8512087 WITH NORTHERN	-6,323,780.570	9 Aug 17				0.00	-6,323,780.57	-6,323,780.57	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 EUR / USD EX.RATE 0.8520326 WITH NORTHERN	-3,520.990	9 Aug 17				0.00	-3,520.99	-3,520.99	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 GBP / USD EX.RATE 0.7697975 WITH NORTHERN	-6,495.220	9 Aug 17				0.00	-6,495.22	-6,495.22	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 AUG 2017 ILS / USD EX.RATE 3.596598 WITH NORTHERN TRUST	-556.080	9 Aug 17				0.00	-556.08	-556.08	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 NOK / USD EX.RATE 7.962095 WITH NORTHERN TRUST	-1,130.360	9 Aug 17				0.00	-1,130.36	-1,130.36	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 USD / AUD EX.RATE 0.7871 WITH NORTHERN TRUST	12.260	9 Aug 17				0.00	12.26	12.26	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 USD / BRL EX.RATE 0.3177125 WITH NORTHERN	399,055.570	9 Aug 17				0.00	399,055.57	399,055.57	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 USD / CAD EX.RATE 0.7876528 WITH NORTHERN	882,129.340	9 Aug 17				0.00	882,129.34	882,129.34	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 USD / CHF EX.RATE 1.0358841 WITH NORTHERN	18,645.910	9 Aug 17				0.00	18,645.91	18,645.91	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 USD / GBP EX.RATE 1.29796 WITH NORTHERN TRUST	637,089.990	9 Aug 17				0.00	637,089.99	637,089.99	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 USD / HKD EX.RATE 0.1279181 WITH NORTHERN	14,445.930	9 Aug 17				0.00	14,445.93	14,445.93	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 AUD / USD EX.RATE 1.3100494 WITH NORTHERN	-74,806.340	9 Feb 17				0.00	-74,806.34	-74,806.34	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 CAD / USD EX.RATE 1.313263 WITH NORTHERN TRUST	-358.850	9 Feb 17				0.00	-358.85	-358.85	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 CAD / USD EX.RATE 1.313263 WITH NORTHERN TRUST	-1,096.020	9 Feb 17				0.00	-1,096.02	-1,096.02	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 CAD / USD EX.RATE 1.313263 WITH NORTHERN TRUST	-1,070.570	9 Feb 17				0.00	-1,070.57	-1,070.57	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 CAD / USD EX.RATE 1.313263 WITH NORTHERN TRUST	-3,267.810	9 Feb 17				0.00	-3,267.81	-3,267.81	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 CHF / USD EX.RATE 0.999433 WITH NORTHERN TRUST	-148,333.100	9 Feb 17				0.00	-148,333.10	-148,333.10	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 CHF / USD EX.RATE 1.00004 WITH NORTHERN TRUST	-7,000.280	9 Feb 17				0.00	-7,000.28	-7,000.28	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 FEB 2017 CHF / USD EX.RATE 1.001033 WITH NORTHERN TRUST	-112,971.160	9 Feb 17				0.00	-112,971.16	-112,971.16	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 EUR / USD EX.RATE 0.9372247 WITH NORTHERN	-234,735.600	9 Feb 17				0.00	-234,735.60	-234,735.60	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 HKD / USD EX.RATE 7.75779 WITH NORTHERN TRUST	-56,201.570	9 Feb 17				0.00	-56,201.57	-56,201.57	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 ILS / USD EX.RATE 3.7465 WITH NORTHERN TRUST	-134,767.650	9 Feb 17				0.00	-134,767.65	-134,767.65	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 JPY / USD EX.RATE 113.0565 WITH NORTHERN TRUST	-136,002.800	9 Feb 17				0.00	-136,002.80	-136,002.80	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 JPY / USD EX.RATE 113.1 WITH NORTHERN TRUST	-73,643.940	9 Feb 17				0.00	-73,643.94	-73,643.94	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 JPY / USD EX.RATE 113.23 WITH NORTHERN TRUST	-473,772.200	9 Feb 17				0.00	-473,772.20	-473,772.20	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 SGD / USD EX.RATE 1.42029 WITH NORTHERN TRUST	-422,578.490	9 Feb 17				0.00	-422,578.49	-422,578.49	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / CAD EX.RATE 0.7614621 WITH NORTHERN	52,590.270	9 Feb 17				0.00	52,590.27	52,590.27	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / DKK EX.RATE 0.1434652 WITH NORTHERN	132,848.800	9 Feb 17				0.00	132,848.80	132,848.80	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / EUR EX.RATE 1.065694 WITH NORTHERN TRUST	25,431.670	9 Feb 17				0.00	25,431.67	25,431.67	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / EUR EX.RATE 1.0657 WITH NORTHERN TRUST	26,883.980	9 Feb 17				0.00	26,883.98	26,883.98	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / GBP EX.RATE 1.2494 WITH NORTHERN TRUST	5.760	9 Feb 17				0.00	5.76	5.76	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / GBP EX.RATE 1.249647 WITH NORTHERN TRUST	72,148.130	9 Feb 17				0.00	72,148.13	72,148.13	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / GBP EX.RATE 1.2531 WITH NORTHERN TRUST	5,805.410	9 Feb 17				0.00	5,805.41	5,805.41	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 FEB 2017 USD / GBP EX.RATE 1.25328 WITH NORTHERN TRUST	147,887.040	9 Feb 17				0.00	147,887.04	147,887.04	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / ILS EX.RATE 0.2668638 WITH NORTHERN	16,278.690	9 Feb 17				0.00	16,278.69	16,278.69	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / MXN EX.RATE 0.049128 WITH NORTHERN TRUST	86,121.660	9 Feb 17				0.00	86,121.66	86,121.66	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / NOK EX.RATE 0.1200931 WITH NORTHERN	8,526.610	9 Feb 17				0.00	8,526.61	8,526.61	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / SEK EX.RATE 0.1124262 WITH NORTHERN	9,443.800	9 Feb 17				0.00	9,443.80	9,443.80	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 BRL / USD EX.RATE 3.1995 WITH NORTHERN TRUST	-5,110.710	9 Jan 17				0.00	-5,110.71	-5,110.71	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 BRL / USD EX.RATE 3.1995 WITH NORTHERN TRUST	-214,659.670	9 Jan 17				0.00	-214,659.67	-214,659.67	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 CAD / USD EX.RATE 1.3342 WITH NORTHERN TRUST	-174.850	9 Jan 17				0.00	-174.85	-174.85	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 DKK / USD EX.RATE 7.031281 WITH NORTHERN TRUST	-284.440	9 Jan 17				0.00	-284.44	-284.44	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 EUR / USD EX.RATE 0.9458751 WITH NORTHERN	-1,057.220	9 Jan 17				0.00	-1,057.22	-1,057.22	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 GBP / USD EX.RATE 0.8210187 WITH NORTHERN	-12,179.990	9 Jan 17				0.00	-12,179.99	-12,179.99	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 JPY / USD EX.RATE 116.2657 WITH NORTHERN TRUST	-362,674.920	9 Jan 17				0.00	-362,674.92	-362,674.92	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 USD / CHF EX.RATE 0.9844458 WITH NORTHERN	5,906.670	9 Jan 17				0.00	5,906.67	5,906.67	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 USD / GBP EX.RATE 1.2135 WITH NORTHERN TRUST	183.550	9 Jan 17				0.00	183.55	183.55	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 USD / HKD EX.RATE 0.1289341 WITH NORTHERN	3,476.060	9 Jan 17				0.00	3,476.06	3,476.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 JAN 2017 USD / NOK EX.RATE 0.1169584 WITH NORTHERN	350.880	9 Jan 17				0.00	350.88	350.88	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 CAD / USD EX.RATE 1.3429 WITH NORTHERN TRUST	-74,580.130	9 Jun 17				0.00	-74,580.13	-74,580.13	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 CAD / USD EX.RATE 1.3429 WITH NORTHERN TRUST	-74,574.760	9 Jun 17				0.00	-74,574.76	-74,574.76	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 CAD / USD EX.RATE 1.3429 WITH NORTHERN TRUST	-37,170.300	9 Jun 17				0.00	-37,170.30	-37,170.30	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 CAD / USD EX.RATE 1.343469 WITH NORTHERN TRUST	-3,502.110	9 Jun 17				0.00	-3,502.11	-3,502.11	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 CAD / USD EX.RATE 1.343469 WITH NORTHERN TRUST	-231.950	9 Jun 17				0.00	-231.95	-231.95	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 CAD / USD EX.RATE 1.343469 WITH NORTHERN TRUST	-14,160.060	9 Jun 17				0.00	-14,160.06	-14,160.06	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 CAD / USD EX.RATE 1.343469 WITH NORTHERN TRUST	-30,827.770	9 Jun 17				0.00	-30,827.77	-30,827.77	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 CAD / USD EX.RATE 1.343469 WITH NORTHERN TRUST	-1,090.400	9 Jun 17				0.00	-1,090.40	-1,090.40	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 CAD / USD EX.RATE 1.343469 WITH NORTHERN TRUST	-16,478.650	9 Jun 17				0.00	-16,478.65	-16,478.65	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 DKK / USD EX.RATE 6.64947 WITH NORTHERN TRUST	-83,014.130	9 Jun 17				0.00	-83,014.13	-83,014.13	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 EUR / USD EX.RATE 0.8940386 WITH NORTHERN	-91,718.640	9 Jun 17				0.00	-91,718.64	-91,718.64	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 GBP / USD EX.RATE 0.784683 WITH NORTHERN TRUST	-15,925.180	9 Jun 17				0.00	-15,925.18	-15,925.18	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 GBP / USD EX.RATE 0.784683 WITH NORTHERN TRUST	-32,435.250	9 Jun 17				0.00	-32,435.25	-32,435.25	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 GBP / USD EX.RATE 0.784683 WITH NORTHERN TRUST	-32,485.340	9 Jun 17				0.00	-32,485.34	-32,485.34	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 JUN 2017 GBP / USD EX.RATE 0.7852684 WITH NORTHERN	-634,178.100	9 Jun 17				0.00	-634,178.10	-634,178.10	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 GBP / USD EX.RATE 0.7861821 WITH NORTHERN	-14,530.790	9 Jun 17				0.00	-14,530.79	-14,530.79	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 JPY / USD EX.RATE 110.57 WITH NORTHERN TRUST	-22,328.130	9 Jun 17				0.00	-22,328.13	-22,328.13	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 NOK / USD EX.RATE 8.5014 WITH NORTHERN TRUST	-42,345.970	9 Jun 17				0.00	-42,345.97	-42,345.97	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / AUD EX.RATE 0.75297 WITH NORTHERN TRUST	211,584.570	9 Jun 17				0.00	211,584.57	211,584.57	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / CAD EX.RATE 0.7443417 WITH NORTHERN	88,112.570	9 Jun 17				0.00	88,112.57	88,112.57	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / CAD EX.RATE 0.7443417 WITH NORTHERN	71,486.200	9 Jun 17				0.00	71,486.20	71,486.20	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / CHF EX.RATE 1.0303224 WITH NORTHERN	2,060.640	9 Jun 17				0.00	2,060.64	2,060.64	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / CHF EX.RATE 1.0303967 WITH NORTHERN	24,875.440	9 Jun 17				0.00	24,875.44	24,875.44	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / CHF EX.RATE 1.0303967 WITH NORTHERN	24,813.190	9 Jun 17				0.00	24,813.19	24,813.19	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / CHF EX.RATE 1.0303967 WITH NORTHERN	13,140.530	9 Jun 17				0.00	13,140.53	13,140.53	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1183 WITH NORTHERN TRUST	14,391.160	9 Jun 17				0.00	14,391.16	14,391.16	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1183 WITH NORTHERN TRUST	185,716.130	9 Jun 17				0.00	185,716.13	185,716.13	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1183 WITH NORTHERN TRUST	93,269.090	9 Jun 17				0.00	93,269.09	93,269.09	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1183 WITH NORTHERN TRUST	185,510.540	9 Jun 17				0.00	185,510.54	185,510.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1183 WITH NORTHERN TRUST	90,015.890	9 Jun 17				0.00	90,015.89	90,015.89	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1183 WITH NORTHERN TRUST	90,763.610	9 Jun 17				0.00	90,763.61	90,763.61	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1188 WITH NORTHERN TRUST	0.650	9 Jun 17				0.00	0.65	0.65	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1194 WITH NORTHERN TRUST	3,520.510	9 Jun 17				0.00	3,520.51	3,520.51	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1199 WITH NORTHERN TRUST	680.720	9 Jun 17				0.00	680.72	680.72	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / GBP EX.RATE 1.2716 WITH NORTHERN TRUST	413.910	9 Jun 17				0.00	413.91	413.91	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / GBP EX.RATE 1.2716 WITH NORTHERN TRUST	110.430	9 Jun 17				0.00	110.43	110.43	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / GBP EX.RATE 1.2716 WITH NORTHERN TRUST	569,801.940	9 Jun 17				0.00	569,801.94	569,801.94	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / GBP EX.RATE 1.2716 WITH NORTHERN TRUST	78,132.430	9 Jun 17				0.00	78,132.43	78,132.43	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / GBP EX.RATE 1.2716 WITH NORTHERN TRUST	176,863.880	9 Jun 17				0.00	176,863.88	176,863.88	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / GBP EX.RATE 1.2716 WITH NORTHERN TRUST	15,793.270	9 Jun 17				0.00	15,793.27	15,793.27	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / HKD EX.RATE 0.1282413 WITH NORTHERN	123.110	9 Jun 17				0.00	123.11	123.11	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / HKD EX.RATE 0.1282421 WITH NORTHERN	47,834.310	9 Jun 17				0.00	47,834.31	47,834.31	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / ILS EX.RATE 0.2830135 WITH NORTHERN	343.800	9 Jun 17				0.00	343.80	343.80	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / JPY EX.RATE 0.0090314 WITH NORTHERN	257,024.620	9 Jun 17				0.00	257,024.62	257,024.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANACTED ON 09 JUN 2017 USD / JPY EX.RATE 0.0090326 WITH NORTHERN	916.580	9 Jun 17				0.00	916.58	916.58	0.00
FX DEAL TRANACTED ON 09 JUN 2017 USD / JPY EX.RATE 0.0090334 WITH NORTHERN	22.580	9 Jun 17				0.00	22.58	22.58	0.00
FX DEAL TRANACTED ON 09 JUN 2017 USD / JPY EX.RATE 0.0090334 WITH NORTHERN	31.620	9 Jun 17				0.00	31.62	31.62	0.00
FX DEAL TRANACTED ON 09 JUN 2017 USD / JPY EX.RATE 0.0090334 WITH NORTHERN	12.200	9 Jun 17				0.00	12.20	12.20	0.00
FX DEAL TRANACTED ON 09 JUN 2017 USD / JPY EX.RATE 0.0090334 WITH NORTHERN	19.870	9 Jun 17				0.00	19.87	19.87	0.00
FX DEAL TRANACTED ON 09 JUN 2017 USD / JPY EX.RATE 0.0090334 WITH NORTHERN	163.050	9 Jun 17				0.00	163.05	163.05	0.00
FX DEAL TRANACTED ON 09 JUN 2017 USD / JPY EX.RATE 0.0090334 WITH NORTHERN	917.120	9 Jun 17				0.00	917.12	917.12	0.00
FX DEAL TRANACTED ON 09 JUN 2017 USD / JPY EX.RATE 0.0090334 WITH NORTHERN	741.490	9 Jun 17				0.00	741.49	741.49	0.00
FX DEAL TRANACTED ON 09 JUN 2017 USD / SEK EX.RATE 0.1145279 WITH NORTHERN	18,744.490	9 Jun 17				0.00	18,744.49	18,744.49	0.00
FX DEAL TRANACTED ON 09 JUN 2017 USD / SEK EX.RATE 0.1146254 WITH NORTHERN	48,601.170	9 Jun 17				0.00	48,601.17	48,601.17	0.00
FX DEAL TRANACTED ON 09 JUN 2017 USD / SGD EX.RATE 0.7222214 WITH NORTHERN	180,555.340	9 Jun 17				0.00	180,555.34	180,555.34	0.00
FX DEAL TRANACTED ON 09 MAR 2017 USD / BRL EX.RATE 0.3146039 WITH NORTHERN	9,621.280	9 Mar 17				0.00	9,621.28	9,621.28	0.00
FX DEAL TRANACTED ON 09 MAR 2017 USD / BRL EX.RATE 0.3146039 WITH NORTHERN	4,234.170	9 Mar 17				0.00	4,234.17	4,234.17	0.00
FX DEAL TRANACTED ON 09 MAR 2017 USD / BRL EX.RATE 0.3147425 WITH NORTHERN	41,260.760	9 Mar 17				0.00	41,260.76	41,260.76	0.00
FX DEAL TRANACTED ON 09 MAR 2017 USD / BRL EX.RATE 0.3158959 WITH NORTHERN	975.120	9 Mar 17				0.00	975.12	975.12	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 MAR 2017 USD / BRL EX.RATE 0.3158959 WITH NORTHERN TRUST	2,169.330	9 Mar 17				0.00	2,169.33	2,169.33	0.00
FX DEAL TRANSACTED ON 09 MAR 2017 USD / EUR EX.RATE 1.055 WITH NORTHERN TRUST	20.980	9 Mar 17				0.00	20.98	20.98	0.00
FX DEAL TRANSACTED ON 09 MAR 2017 USD / EUR EX.RATE 1.057694 WITH NORTHERN TRUST	753,224.810	9 Mar 17				0.00	753,224.81	753,224.81	0.00
FX DEAL TRANSACTED ON 09 MAR 2017 USD / GBP EX.RATE 1.216948 WITH NORTHERN TRUST	360,817.220	9 Mar 17				0.00	360,817.22	360,817.22	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 BRL / USD EX.RATE 3.185 WITH NORTHERN TRUST	-109,105.110	9 May 17				0.00	-109,105.11	-109,105.11	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 BRL / USD EX.RATE 3.185 WITH NORTHERN TRUST	-140,672.720	9 May 17				0.00	-140,672.72	-140,672.72	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 CAD / USD EX.RATE 1.369926 WITH NORTHERN TRUST	-10,160.980	9 May 17				0.00	-10,160.98	-10,160.98	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 CAD / USD EX.RATE 1.369926 WITH NORTHERN TRUST	-307.320	9 May 17				0.00	-307.32	-307.32	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 CAD / USD EX.RATE 1.369926 WITH NORTHERN TRUST	-9,759.500	9 May 17				0.00	-9,759.50	-9,759.50	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 CAD / USD EX.RATE 1.369926 WITH NORTHERN TRUST	-10,076.200	9 May 17				0.00	-10,076.20	-10,076.20	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 CAD / USD EX.RATE 1.369926 WITH NORTHERN TRUST	-2,059.800	9 May 17				0.00	-2,059.80	-2,059.80	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 CAD / USD EX.RATE 1.369926 WITH NORTHERN TRUST	-983.410	9 May 17				0.00	-983.41	-983.41	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 CHF / USD EX.RATE 1.008654 WITH NORTHERN TRUST	-64,004.680	9 May 17				0.00	-64,004.68	-64,004.68	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 CLP / USD EX.RATE 678.0 WITH NORTHERN TRUST	-378,831.490	9 May 17				0.00	-378,831.49	-378,831.49	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 EUR / USD EX.RATE 0.9181447 WITH NORTHERN TRUST	-591,512.570	9 May 17				0.00	-591,512.57	-591,512.57	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 MAY 2017 EUR / USD EX.RATE 0.920003 WITH NORTHERN TRUST	-513,900.030	9 May 17				0.00	-513,900.03	-513,900.03	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 HKD / USD EX.RATE 7.78389 WITH NORTHERN TRUST	-53,770.110	9 May 17				0.00	-53,770.11	-53,770.11	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 JPY / USD EX.RATE 114.0063 WITH NORTHERN TRUST	-433,409.080	9 May 17				0.00	-433,409.08	-433,409.08	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 JPY / USD EX.RATE 114.25 WITH NORTHERN TRUST	-70,034.300	9 May 17				0.00	-70,034.30	-70,034.30	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / AUD EX.RATE 0.736153 WITH NORTHERN TRUST	9,963.040	9 May 17				0.00	9,963.04	9,963.04	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / AUD EX.RATE 0.736153 WITH NORTHERN TRUST	9,372.520	9 May 17				0.00	9,372.52	9,372.52	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / BRL EX.RATE 0.3133716 WITH NORTHERN	262,613.840	9 May 17				0.00	262,613.84	262,613.84	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / CAD EX.RATE 0.7286596 WITH NORTHERN	179,647.490	9 May 17				0.00	179,647.49	179,647.49	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / CAD EX.RATE 0.7299664 WITH NORTHERN	19,651.480	9 May 17				0.00	19,651.48	19,651.48	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / EUR EX.RATE 1.0865 WITH NORTHERN TRUST	174.950	9 May 17				0.00	174.95	174.95	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / EUR EX.RATE 1.0875 WITH NORTHERN TRUST	57,590.590	9 May 17				0.00	57,590.59	57,590.59	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / EUR EX.RATE 1.0875 WITH NORTHERN TRUST	81,403.500	9 May 17				0.00	81,403.50	81,403.50	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / EUR EX.RATE 1.0875 WITH NORTHERN TRUST	27,309.550	9 May 17				0.00	27,309.55	27,309.55	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / EUR EX.RATE 1.0875 WITH NORTHERN TRUST	608,756.120	9 May 17				0.00	608,756.12	608,756.12	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / EUR EX.RATE 1.0883 WITH NORTHERN TRUST	56,024.160	9 May 17				0.00	56,024.16	56,024.16	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 MAY 2017 USD / EUR EX.RATE 1.0886 WITH NORTHERN TRUST	97,148.330	9 May 17				0.00	97,148.33	97,148.33	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / JPY EX.RATE 0.0087566 WITH NORTHERN	98.070	9 May 17				0.00	98.07	98.07	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / QAR EX.RATE 0.2745993 WITH NORTHERN	32,226.450	9 May 17				0.00	32,226.45	32,226.45	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / SGD EX.RATE 0.7080649 WITH NORTHERN	56.650	9 May 17				0.00	56.65	56.65	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / ZAR EX.RATE 0.0735158 WITH NORTHERN	56,673.700	9 May 17				0.00	56,673.70	56,673.70	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 AUD / USD EX.RATE 1.3053893 WITH NORTHERN	-1,532.110	9 Nov 17				0.00	-1,532.11	-1,532.11	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 BRL / USD EX.RATE 3.2505 WITH NORTHERN TRUST	-214,354.160	9 Nov 17				0.00	-214,354.16	-214,354.16	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 CAD / USD EX.RATE 1.268054 WITH NORTHERN TRUST	-54,781.890	9 Nov 17				0.00	-54,781.89	-54,781.89	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 CAD / USD EX.RATE 1.269446 WITH NORTHERN TRUST	-285,362.750	9 Nov 17				0.00	-285,362.75	-285,362.75	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 CAD / USD EX.RATE 1.269446 WITH NORTHERN TRUST	-340.310	9 Nov 17				0.00	-340.31	-340.31	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 CAD / USD EX.RATE 1.269446 WITH NORTHERN TRUST	-20,198.570	9 Nov 17				0.00	-20,198.57	-20,198.57	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 CAD / USD EX.RATE 1.269446 WITH NORTHERN TRUST	-42,538.240	9 Nov 17				0.00	-42,538.24	-42,538.24	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 CHF / USD EX.RATE 0.991274 WITH NORTHERN TRUST	-859,927.730	9 Nov 17				0.00	-859,927.73	-859,927.73	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 DKK / USD EX.RATE 6.37541 WITH NORTHERN TRUST	-955,748.890	9 Nov 17				0.00	-955,748.89	-955,748.89	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 EUR / USD EX.RATE 0.8588948 WITH NORTHERN	-96,262.060	9 Nov 17				0.00	-96,262.06	-96,262.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 NOV 2017 GBP / USD EX.RATE 0.7603406 WITH NORTHERN	-1,206,898.540	9 Nov 17				0.00	-1,206,898.54	-1,206,898.54	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 GBP / USD EX.RATE 0.7605581 WITH NORTHERN	-133,485.860	9 Nov 17				0.00	-133,485.86	-133,485.86	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 USD / CAD EX.RATE 0.7858546 WITH NORTHERN	6.910	9 Nov 17				0.00	6.91	6.91	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 USD / CAD EX.RATE 0.7886099 WITH NORTHERN	54,781.890	9 Nov 17				0.00	54,781.89	54,781.89	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 USD / CHF EX.RATE 1.0063399 WITH NORTHERN	383,932.780	9 Nov 17				0.00	383,932.78	383,932.78	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 USD / DKK EX.RATE 0.1564945 WITH NORTHERN	531,296.710	9 Nov 17				0.00	531,296.71	531,296.71	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 USD / GBP EX.RATE 1.3102 WITH NORTHERN TRUST	0.390	9 Nov 17				0.00	0.39	0.39	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 USD / GBP EX.RATE 1.316551 WITH NORTHERN TRUST	1,208,138.290	9 Nov 17				0.00	1,208,138.29	1,208,138.29	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 USD / HKD EX.RATE 0.1282216 WITH NORTHERN	5,484.960	9 Nov 17				0.00	5,484.96	5,484.96	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 USD / JPY EX.RATE 0.0088287 WITH NORTHERN	184,521.160	9 Nov 17				0.00	184,521.16	184,521.16	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 CAD / USD EX.RATE 1.254749 WITH NORTHERN TRUST	-76.030	9 Oct 17				0.00	-76.03	-76.03	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 CAD / USD EX.RATE 1.254749 WITH NORTHERN TRUST	-304.120	9 Oct 17				0.00	-304.12	-304.12	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 CAD / USD EX.RATE 1.254749 WITH NORTHERN TRUST	-31,624.610	9 Oct 17				0.00	-31,624.61	-31,624.61	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 TRY / USD EX.RATE 3.738931 WITH NORTHERN TRUST	-119,325.000	9 Oct 17				0.00	-119,325.00	-119,325.00	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 USD / AUD EX.RATE 0.7759 WITH NORTHERN TRUST	5.490	9 Oct 17				0.00	5.49	5.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 OCT 2017 USD / AUD EX.RATE 0.7759067 WITH NORTHERN	17.970	9 Oct 17				0.00	17.97	17.97	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 USD / EUR EX.RATE 1.175 WITH NORTHERN TRUST	1,515.330	9 Oct 17				0.00	1,515.33	1,515.33	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 USD / EUR EX.RATE 1.1751 WITH NORTHERN TRUST	1,976.140	9 Oct 17				0.00	1,976.14	1,976.14	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 USD / MXN EX.RATE 0.0535335 WITH NORTHERN	210,735.610	9 Oct 17				0.00	210,735.61	210,735.61	0.00
FX DEAL TRANSACTED ON 10 APR 2017 EUR / USD EX.RATE 0.9433962 WITH NORTHERN	-260,693.890	10 Apr 17				0.00	-260,693.89	-260,693.89	0.00
FX DEAL TRANSACTED ON 10 APR 2017 JPY / USD EX.RATE 110.93 WITH NORTHERN TRUST	-14,506.560	10 Apr 17				0.00	-14,506.56	-14,506.56	0.00
FX DEAL TRANSACTED ON 10 APR 2017 JPY / USD EX.RATE 111.16 WITH NORTHERN TRUST	-19,832.660	10 Apr 17				0.00	-19,832.66	-19,832.66	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / AUD EX.RATE 0.7498 WITH NORTHERN TRUST	138.760	10 Apr 17				0.00	138.76	138.76	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / AUD EX.RATE 0.7498 WITH NORTHERN TRUST	8.920	10 Apr 17				0.00	8.92	8.92	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / AUD EX.RATE 0.7498 WITH NORTHERN TRUST	46.260	10 Apr 17				0.00	46.26	46.26	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / AUD EX.RATE 0.7501 WITH NORTHERN TRUST	15.500	10 Apr 17				0.00	15.50	15.50	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / AUD EX.RATE 0.7501 WITH NORTHERN TRUST	1.810	10 Apr 17				0.00	1.81	1.81	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / BRL EX.RATE 0.3180763 WITH NORTHERN	29,612.560	10 Apr 17				0.00	29,612.56	29,612.56	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9911225 WITH NORTHERN	78,480.150	10 Apr 17				0.00	78,480.15	78,480.15	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9911785 WITH NORTHERN	3,811.710	10 Apr 17				0.00	3,811.71	3,811.71	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9911785 WITH NORTHERN	54,812.870	10 Apr 17				0.00	54,812.87	54,812.87	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9911785 WITH NORTHERN	42,380.910	10 Apr 17				0.00	42,380.91	42,380.91	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9914733 WITH NORTHERN	127,077.140	10 Apr 17				0.00	127,077.14	127,077.14	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9914733 WITH NORTHERN	82,450.370	10 Apr 17				0.00	82,450.37	82,450.37	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9914733 WITH NORTHERN	609.660	10 Apr 17				0.00	609.66	609.66	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9914733 WITH NORTHERN	59,826.680	10 Apr 17				0.00	59,826.68	59,826.68	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9914733 WITH NORTHERN	56,641.280	10 Apr 17				0.00	56,641.28	56,641.28	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9914733 WITH NORTHERN	53,768.000	10 Apr 17				0.00	53,768.00	53,768.00	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9914733 WITH NORTHERN	38,345.230	10 Apr 17				0.00	38,345.23	38,345.23	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9914733 WITH NORTHERN	26,109.460	10 Apr 17				0.00	26,109.46	26,109.46	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9914733 WITH NORTHERN	12,180.250	10 Apr 17				0.00	12,180.25	12,180.25	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9914733 WITH NORTHERN	1,925.940	10 Apr 17				0.00	1,925.94	1,925.94	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9921619 WITH NORTHERN	2,850.280	10 Apr 17				0.00	2,850.28	2,850.28	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9921619 WITH NORTHERN	68,518.600	10 Apr 17				0.00	68,518.60	68,518.60	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9921619 WITH NORTHERN	7,017.360	10 Apr 17				0.00	7,017.36	7,017.36	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9921619 WITH NORTHERN	47,747.790	10 Apr 17				0.00	47,747.79	47,747.79	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9921619 WITH NORTHERN	4,870.270	10 Apr 17				0.00	4,870.27	4,870.27	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / CHF EX.RATE 0.9921619 WITH NORTHERN	20,809.360	10 Apr 17				0.00	20,809.36	20,809.36	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / EUR EX.RATE 1.059 WITH NORTHERN TRUST	12.530	10 Apr 17				0.00	12.53	12.53	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / EUR EX.RATE 1.059 WITH NORTHERN TRUST	74.860	10 Apr 17				0.00	74.86	74.86	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / EUR EX.RATE 1.059351 WITH NORTHERN TRUST	66,415.740	10 Apr 17				0.00	66,415.74	66,415.74	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / GBP EX.RATE 1.2395 WITH NORTHERN TRUST	10.830	10 Apr 17				0.00	10.83	10.83	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / GBP EX.RATE 1.241266 WITH NORTHERN TRUST	17,928.210	10 Apr 17				0.00	17,928.21	17,928.21	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / HKD EX.RATE 0.1286952 WITH NORTHERN	492.080	10 Apr 17				0.00	492.08	492.08	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / HKD EX.RATE 0.1287001 WITH NORTHERN	844,905.910	10 Apr 17				0.00	844,905.91	844,905.91	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / NOK EX.RATE 0.1156738 WITH NORTHERN	41.470	10 Apr 17				0.00	41.47	41.47	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 AUD / USD EX.RATE 1.2683917 WITH NORTHERN	-674,431.260	10 Aug 17				0.00	-674,431.26	-674,431.26	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 CHF / USD EX.RATE 0.96408 WITH NORTHERN TRUST	-33,184.400	10 Aug 17				0.00	-33,184.40	-33,184.40	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 EUR / USD EX.RATE 0.8509697 WITH NORTHERN	-669,332.080	10 Aug 17				0.00	-669,332.08	-669,332.08	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 GBP / USD EX.RATE 0.7705348 WITH NORTHERN	-235,156.170	10 Aug 17				0.00	-235,156.17	-235,156.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 AUG 2017 JPY / USD EX.RATE 109.1945 WITH NORTHERN TRUST	-15,215,134.260	10 Aug 17				0.00	-15,215,134.26	-15,215,134.26	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / AUD EX.RATE 0.788017 WITH NORTHERN TRUST	1,361,826.550	10 Aug 17				0.00	1,361,826.55	1,361,826.55	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	258,374.620	10 Aug 17				0.00	258,374.62	258,374.62	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	811,362.010	10 Aug 17				0.00	811,362.01	811,362.01	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	209,992.120	10 Aug 17				0.00	209,992.12	209,992.12	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	30,037.300	10 Aug 17				0.00	30,037.30	30,037.30	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	310,788.950	10 Aug 17				0.00	310,788.95	310,788.95	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	13,710.870	10 Aug 17				0.00	13,710.87	13,710.87	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / EUR EX.RATE 1.177255 WITH NORTHERN TRUST	15,192,761.380	10 Aug 17				0.00	15,192,761.38	15,192,761.38	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / GBP EX.RATE 1.299338 WITH NORTHERN TRUST	785,501.790	10 Aug 17				0.00	785,501.79	785,501.79	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 BRL / USD EX.RATE 3.1135 WITH NORTHERN TRUST	-47,534.700	10 Feb 17				0.00	-47,534.70	-47,534.70	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 CAD / USD EX.RATE 1.307039 WITH NORTHERN TRUST	-7,854.390	10 Feb 17				0.00	-7,854.39	-7,854.39	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 CAD / USD EX.RATE 1.307039 WITH NORTHERN TRUST	-1,535.380	10 Feb 17				0.00	-1,535.38	-1,535.38	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 CAD / USD EX.RATE 1.307039 WITH NORTHERN TRUST	-4,526.720	10 Feb 17				0.00	-4,526.72	-4,526.72	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 CAD / USD EX.RATE 1.307039 WITH NORTHERN TRUST	-23,456.680	10 Feb 17				0.00	-23,456.68	-23,456.68	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 FEB 2017 CHF / USD EX.RATE 1.002535 WITH NORTHERN TRUST	-2,992.410	10 Feb 17				0.00	-2,992.41	-2,992.41	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 EUR / USD EX.RATE 0.9389971 WITH NORTHERN	-5,324.830	10 Feb 17				0.00	-5,324.83	-5,324.83	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 GBP / USD EX.RATE 0.7995695 WITH NORTHERN	-10,005.380	10 Feb 17				0.00	-10,005.38	-10,005.38	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 ILS / USD EX.RATE 3.748412 WITH NORTHERN TRUST	-1,067.120	10 Feb 17				0.00	-1,067.12	-1,067.12	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 JPY / USD EX.RATE 113.39 WITH NORTHERN TRUST	-100,820.980	10 Feb 17				0.00	-100,820.98	-100,820.98	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 NOK / USD EX.RATE 8.371078 WITH NORTHERN TRUST	-716.750	10 Feb 17				0.00	-716.75	-716.75	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 USD / CHF EX.RATE 0.9961677 WITH NORTHERN	58,416.440	10 Feb 17				0.00	58,416.44	58,416.44	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 USD / DKK EX.RATE 0.1431825 WITH NORTHERN	1,002.280	10 Feb 17				0.00	1,002.28	1,002.28	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 USD / EUR EX.RATE 1.0631 WITH NORTHERN TRUST	25,796.880	10 Feb 17				0.00	25,796.88	25,796.88	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 USD / EUR EX.RATE 1.063163 WITH NORTHERN TRUST	103,833.690	10 Feb 17				0.00	103,833.69	103,833.69	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 USD / GBP EX.RATE 1.247832 WITH NORTHERN TRUST	19,893.660	10 Feb 17				0.00	19,893.66	19,893.66	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 USD / SEK EX.RATE 0.1122598 WITH NORTHERN	4,602.650	10 Feb 17				0.00	4,602.65	4,602.65	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 BRL / USD EX.RATE 3.1824 WITH NORTHERN TRUST	-205,954.320	10 Jan 17				0.00	-205,954.32	-205,954.32	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 BRL / USD EX.RATE 3.184 WITH NORTHERN TRUST	-35,417.530	10 Jan 17				0.00	-35,417.53	-35,417.53	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 EUR / USD EX.RATE 0.9470917 WITH NORTHERN	-638,028.220	10 Jan 17				0.00	-638,028.22	-638,028.22	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 JAN 2017 EUR / USD EX.RATE 0.9471491 WITH NORTHERN	-12,436.330	10 Jan 17				0.00	-12,436.33	-12,436.33	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 EUR / USD EX.RATE 0.9471491 WITH NORTHERN	-1,351.860	10 Jan 17				0.00	-1,351.86	-1,351.86	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 HKD / USD EX.RATE 7.7549 WITH NORTHERN TRUST	-238,918.870	10 Jan 17				0.00	-238,918.87	-238,918.87	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 USD / CAD EX.RATE 0.754717 WITH NORTHERN TRUST	10.780	10 Jan 17				0.00	10.78	10.78	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 USD / GBP EX.RATE 1.216178 WITH NORTHERN TRUST	124,173.940	10 Jan 17				0.00	124,173.94	124,173.94	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 USD / SEK EX.RATE 0.1100785 WITH NORTHERN	103,928.070	10 Jan 17				0.00	103,928.07	103,928.07	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 BRL / USD EX.RATE 3.261 WITH NORTHERN TRUST	-4,526,092.070	10 Jul 17				0.00	-4,526,092.07	-4,526,092.07	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3059601 WITH NORTHERN	130,552.890	10 Jul 17				0.00	130,552.89	130,552.89	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	44,774.280	10 Jul 17				0.00	44,774.28	44,774.28	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	104,760.910	10 Jul 17				0.00	104,760.91	104,760.91	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	52,188.780	10 Jul 17				0.00	52,188.78	52,188.78	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	24,216.260	10 Jul 17				0.00	24,216.26	24,216.26	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	45,234.340	10 Jul 17				0.00	45,234.34	45,234.34	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	61,820.590	10 Jul 17				0.00	61,820.59	61,820.59	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	36,589.320	10 Jul 17				0.00	36,589.32	36,589.32	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	56,212.510	10 Jul 17				0.00	56,212.51	56,212.51	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	95,097.690	10 Jul 17				0.00	95,097.69	95,097.69	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	98,039.480	10 Jul 17				0.00	98,039.48	98,039.48	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	98,237.140	10 Jul 17				0.00	98,237.14	98,237.14	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / BRL EX.RATE 0.3060631 WITH NORTHERN	57,893.960	10 Jul 17				0.00	57,893.96	57,893.96	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / CAD EX.RATE 0.775735 WITH NORTHERN TRUST	33.740	10 Jul 17				0.00	33.74	33.74	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / CLP EX.RATE 0.0014993 WITH NORTHERN	72,643.520	10 Jul 17				0.00	72,643.52	72,643.52	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / CLP EX.RATE 0.0014993 WITH NORTHERN	15,520.510	10 Jul 17				0.00	15,520.51	15,520.51	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / EUR EX.RATE 1.1385 WITH NORTHERN TRUST	20.930	10 Jul 17				0.00	20.93	20.93	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / EUR EX.RATE 1.1385 WITH NORTHERN TRUST	22.060	10 Jul 17				0.00	22.06	22.06	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / GBP EX.RATE 1.2865 WITH NORTHERN TRUST	34,368.780	10 Jul 17				0.00	34,368.78	34,368.78	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / HKD EX.RATE 0.1279902 WITH NORTHERN	77,515.970	10 Jul 17				0.00	77,515.97	77,515.97	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 BRL / USD EX.RATE 3.1555 WITH NORTHERN TRUST	-92,046.410	10 Mar 17				0.00	-92,046.41	-92,046.41	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 BRL / USD EX.RATE 3.1555 WITH NORTHERN TRUST	-80,923.660	10 Mar 17				0.00	-80,923.66	-80,923.66	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 BRL / USD EX.RATE 3.1555 WITH NORTHERN TRUST	-15,241.520	10 Mar 17				0.00	-15,241.52	-15,241.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 MAR 2017 CAD / USD EX.RATE 1.344257 WITH NORTHERN TRUST	-1,646,227.800	10 Mar 17				0.00	-1,646,227.80	-1,646,227.80	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 CAD / USD EX.RATE 1.3466 WITH NORTHERN TRUST	-35,757.070	10 Mar 17				0.00	-35,757.07	-35,757.07	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 COP / USD EX.RATE 2972.35 WITH NORTHERN TRUST	-15,348.010	10 Mar 17				0.00	-15,348.01	-15,348.01	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 GBP / USD EX.RATE 0.8204792 WITH NORTHERN	-80,577.120	10 Mar 17				0.00	-80,577.12	-80,577.12	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 GBP / USD EX.RATE 0.8217602 WITH NORTHERN	-66,463.200	10 Mar 17				0.00	-66,463.20	-66,463.20	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 GBP / USD EX.RATE 0.8217602 WITH NORTHERN	-16,616.940	10 Mar 17				0.00	-16,616.94	-16,616.94	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 JPY / USD EX.RATE 114.7974 WITH NORTHERN TRUST	-145,725.830	10 Mar 17				0.00	-145,725.83	-145,725.83	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / AUD EX.RATE 0.754 WITH NORTHERN TRUST	8.370	10 Mar 17				0.00	8.37	8.37	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / AUD EX.RATE 0.754 WITH NORTHERN TRUST	9.120	10 Mar 17				0.00	9.12	9.12	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / BRL EX.RATE 0.3161855 WITH NORTHERN	44,097.250	10 Mar 17				0.00	44,097.25	44,097.25	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / BRL EX.RATE 0.3161855 WITH NORTHERN	63,040.520	10 Mar 17				0.00	63,040.52	63,040.52	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / BRL EX.RATE 0.3161855 WITH NORTHERN	106,874.260	10 Mar 17				0.00	106,874.26	106,874.26	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / CHF EX.RATE 0.9896091 WITH NORTHERN	12,843.790	10 Mar 17				0.00	12,843.79	12,843.79	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / EUR EX.RATE 1.0602 WITH NORTHERN TRUST	140,938.480	10 Mar 17				0.00	140,938.48	140,938.48	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / EUR EX.RATE 1.0605 WITH NORTHERN TRUST	58.680	10 Mar 17				0.00	58.68	58.68	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 MAR 2017 USD / EUR EX.RATE 1.0655 WITH NORTHERN TRUST	13,253.240	10 Mar 17				0.00	13,253.24	13,253.24	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / EUR EX.RATE 1.0655 WITH NORTHERN TRUST	83,586.890	10 Mar 17				0.00	83,586.89	83,586.89	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / EUR EX.RATE 1.0655 WITH NORTHERN TRUST	85,894.250	10 Mar 17				0.00	85,894.25	85,894.25	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / GBP EX.RATE 1.215281 WITH NORTHERN TRUST	40,537.460	10 Mar 17				0.00	40,537.46	40,537.46	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / JPY EX.RATE 0.0086926 WITH NORTHERN	34.770	10 Mar 17				0.00	34.77	34.77	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / JPY EX.RATE 0.0086926 WITH NORTHERN	117.350	10 Mar 17				0.00	117.35	117.35	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / JPY EX.RATE 0.0086926 WITH NORTHERN	5,753.130	10 Mar 17				0.00	5,753.13	5,753.13	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / JPY EX.RATE 0.0086926 WITH NORTHERN	22,609.530	10 Mar 17				0.00	22,609.53	22,609.53	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / JPY EX.RATE 0.0086979 WITH NORTHERN	3,990.440	10 Mar 17				0.00	3,990.44	3,990.44	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 AUD / USD EX.RATE 1.3565944 WITH NORTHERN	-300,466.370	10 May 17				0.00	-300,466.37	-300,466.37	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 CAD / USD EX.RATE 1.365127 WITH NORTHERN TRUST	-10,041.180	10 May 17				0.00	-10,041.18	-10,041.18	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 CAD / USD EX.RATE 1.365127 WITH NORTHERN TRUST	-941.440	10 May 17				0.00	-941.44	-941.44	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 CAD / USD EX.RATE 1.365127 WITH NORTHERN TRUST	-9,804.360	10 May 17				0.00	-9,804.36	-9,804.36	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 CAD / USD EX.RATE 1.365127 WITH NORTHERN TRUST	-2,039.480	10 May 17				0.00	-2,039.48	-2,039.48	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 CAD / USD EX.RATE 1.365127 WITH NORTHERN TRUST	-9,809.930	10 May 17				0.00	-9,809.93	-9,809.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 MAY 2017 CAD / USD EX.RATE 1.365127 WITH NORTHERN TRUST	-3,105.590	10 May 17				0.00	-3,105.59	-3,105.59	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 CHF / USD EX.RATE 1.0085 WITH NORTHERN TRUST	-22,415.260	10 May 17				0.00	-22,415.26	-22,415.26	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 HKD / USD EX.RATE 7.7864 WITH NORTHERN TRUST	-195,324.960	10 May 17				0.00	-195,324.96	-195,324.96	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 HKD / USD EX.RATE 7.7866 WITH NORTHERN TRUST	-350.360	10 May 17				0.00	-350.36	-350.36	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 JPY / USD EX.RATE 114.28 WITH NORTHERN TRUST	-60,820.410	10 May 17				0.00	-60,820.41	-60,820.41	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / AUD EX.RATE 0.7377 WITH NORTHERN TRUST	361,224.400	10 May 17				0.00	361,224.40	361,224.40	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / AUD EX.RATE 0.738952 WITH NORTHERN TRUST	10,391.330	10 May 17				0.00	10,391.33	10,391.33	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / AUD EX.RATE 0.738952 WITH NORTHERN TRUST	9,578.040	10 May 17				0.00	9,578.04	9,578.04	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / BRL EX.RATE 0.3166962 WITH NORTHERN	159,138.230	10 May 17				0.00	159,138.23	159,138.23	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / CAD EX.RATE 0.7325326 WITH NORTHERN	19,544.380	10 May 17				0.00	19,544.38	19,544.38	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / EUR EX.RATE 1.0858 WITH NORTHERN TRUST	196,573.570	10 May 17				0.00	196,573.57	196,573.57	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / EUR EX.RATE 1.0858 WITH NORTHERN TRUST	314,967.020	10 May 17				0.00	314,967.02	314,967.02	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / EUR EX.RATE 1.0858 WITH NORTHERN TRUST	3,211.800	10 May 17				0.00	3,211.80	3,211.80	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / EUR EX.RATE 1.0858 WITH NORTHERN TRUST	1.070	10 May 17				0.00	1.07	1.07	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / EUR EX.RATE 1.0858 WITH NORTHERN TRUST	28,905.090	10 May 17				0.00	28,905.09	28,905.09	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 MAY 2017 USD / EUR EX.RATE 1.0858 WITH NORTHERN TRUST	444,530	10 May 17				0.00	444.53	444.53	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / EUR EX.RATE 1.0864 WITH NORTHERN TRUST	169,412.190	10 May 17				0.00	169,412.19	169,412.19	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / EUR EX.RATE 1.0867 WITH NORTHERN TRUST	30,532.810	10 May 17				0.00	30,532.81	30,532.81	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / GBP EX.RATE 1.2942 WITH NORTHERN TRUST	520,804.350	10 May 17				0.00	520,804.35	520,804.35	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / NOK EX.RATE 0.1159851 WITH NORTHERN	30,992.040	10 May 17				0.00	30,992.04	30,992.04	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / SGD EX.RATE 0.7086168 WITH NORTHERN	63.780	10 May 17				0.00	63.78	63.78	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / ZAR EX.RATE 0.0742396 WITH NORTHERN	81,326.280	10 May 17				0.00	81,326.28	81,326.28	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 CAD / USD EX.RATE 1.266947 WITH NORTHERN TRUST	-2,124.560	10 Nov 17				0.00	-2,124.56	-2,124.56	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 CAD / USD EX.RATE 1.266947 WITH NORTHERN TRUST	-252.270	10 Nov 17				0.00	-252.27	-252.27	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 CAD / USD EX.RATE 1.266947 WITH NORTHERN TRUST	-29,002.320	10 Nov 17				0.00	-29,002.32	-29,002.32	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 CAD / USD EX.RATE 1.266947 WITH NORTHERN TRUST	-20,785.400	10 Nov 17				0.00	-20,785.40	-20,785.40	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 CAD / USD EX.RATE 1.266947 WITH NORTHERN TRUST	-1,193.140	10 Nov 17				0.00	-1,193.14	-1,193.14	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 CAD / USD EX.RATE 1.266947 WITH NORTHERN TRUST	-80,698.010	10 Nov 17				0.00	-80,698.01	-80,698.01	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 CAD / USD EX.RATE 1.266947 WITH NORTHERN TRUST	-17,640.830	10 Nov 17				0.00	-17,640.83	-17,640.83	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 CAD / USD EX.RATE 1.266947 WITH NORTHERN TRUST	-5,697.670	10 Nov 17				0.00	-5,697.67	-5,697.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 NOV 2017 EUR / USD EX.RATE 0.8574675 WITH NORTHERN	-281,404.600	10 Nov 17				0.00	-281,404.60	-281,404.60	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 HKD / USD EX.RATE 7.80243 WITH NORTHERN TRUST	-64,967.520	10 Nov 17				0.00	-64,967.52	-64,967.52	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 USD / BRL EX.RATE 0.3059601 WITH NORTHERN	458,416.460	10 Nov 17				0.00	458,416.46	458,416.46	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 USD / HKD EX.RATE 0.128164 WITH NORTHERN TRUST	3,778.720	10 Nov 17				0.00	3,778.72	3,778.72	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 USD / JPY EX.RATE 0.0088028 WITH NORTHERN	87.390	10 Nov 17				0.00	87.39	87.39	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 USD / JPY EX.RATE 0.0088065 WITH NORTHERN	218,316.850	10 Nov 17				0.00	218,316.85	218,316.85	0.00
FX DEAL TRANSACTED ON 10 OCT 2017 GBP / USD EX.RATE 0.7570023 WITH NORTHERN	-109,414.060	10 Oct 17				0.00	-109,414.06	-109,414.06	0.00
FX DEAL TRANSACTED ON 10 OCT 2017 HUF / USD EX.RATE 263.2 WITH NORTHERN TRUST	-256,846.310	10 Oct 17				0.00	-256,846.31	-256,846.31	0.00
FX DEAL TRANSACTED ON 10 OCT 2017 JPY / USD EX.RATE 112.08 WITH NORTHERN TRUST	-17,469.250	10 Oct 17				0.00	-17,469.25	-17,469.25	0.00
FX DEAL TRANSACTED ON 10 OCT 2017 TRY / USD EX.RATE 3.682785 WITH NORTHERN TRUST	-120,754.710	10 Oct 17				0.00	-120,754.71	-120,754.71	0.00
FX DEAL TRANSACTED ON 10 OCT 2017 USD / BRL EX.RATE 0.315537 WITH NORTHERN TRUST	21,902.710	10 Oct 17				0.00	21,902.71	21,902.71	0.00
FX DEAL TRANSACTED ON 10 OCT 2017 USD / BRL EX.RATE 0.315537 WITH NORTHERN TRUST	13,311.310	10 Oct 17				0.00	13,311.31	13,311.31	0.00
FX DEAL TRANSACTED ON 10 OCT 2017 USD / CHF EX.RATE 1.0253939 WITH NORTHERN	126,375.840	10 Oct 17				0.00	126,375.84	126,375.84	0.00
FX DEAL TRANSACTED ON 10 OCT 2017 USD / EUR EX.RATE 1.180765 WITH NORTHERN TRUST	995.860	10 Oct 17				0.00	995.86	995.86	0.00
FX DEAL TRANSACTED ON 10 OCT 2017 USD / MXN EX.RATE 0.0530718 WITH NORTHERN	89,490.840	10 Oct 17				0.00	89,490.84	89,490.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 APR 2017 BRL / USD EX.RATE 3.1302 WITH NORTHERN TRUST	-65,392.400	11 Apr 17				0.00	-65,392.40	-65,392.40	0.00
FX DEAL TRANSACTED ON 11 APR 2017 BRL / USD EX.RATE 3.1315 WITH NORTHERN TRUST	-167,839.990	11 Apr 17				0.00	-167,839.99	-167,839.99	0.00
FX DEAL TRANSACTED ON 11 APR 2017 CAD / USD EX.RATE 1.335067 WITH NORTHERN TRUST	-34,056.720	11 Apr 17				0.00	-34,056.72	-34,056.72	0.00
FX DEAL TRANSACTED ON 11 APR 2017 CAD / USD EX.RATE 1.335067 WITH NORTHERN TRUST	-719.880	11 Apr 17				0.00	-719.88	-719.88	0.00
FX DEAL TRANSACTED ON 11 APR 2017 CAD / USD EX.RATE 1.335067 WITH NORTHERN TRUST	-112,387.170	11 Apr 17				0.00	-112,387.17	-112,387.17	0.00
FX DEAL TRANSACTED ON 11 APR 2017 CAD / USD EX.RATE 1.335067 WITH NORTHERN TRUST	-1,399.530	11 Apr 17				0.00	-1,399.53	-1,399.53	0.00
FX DEAL TRANSACTED ON 11 APR 2017 EUR / USD EX.RATE 0.9428154 WITH NORTHERN	-436,297.800	11 Apr 17				0.00	-436,297.80	-436,297.80	0.00
FX DEAL TRANSACTED ON 11 APR 2017 JPY / USD EX.RATE 109.73 WITH NORTHERN TRUST	-15,629.140	11 Apr 17				0.00	-15,629.14	-15,629.14	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / BRL EX.RATE 0.3184004 WITH NORTHERN	557.880	11 Apr 17				0.00	557.88	557.88	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / BRL EX.RATE 0.3184004 WITH NORTHERN	6,057.140	11 Apr 17				0.00	6,057.14	6,057.14	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / BRL EX.RATE 0.3196011 WITH NORTHERN	63,485.280	11 Apr 17				0.00	63,485.28	63,485.28	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / CAD EX.RATE 0.7490261 WITH NORTHERN	7,312.300	11 Apr 17				0.00	7,312.30	7,312.30	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / CAD EX.RATE 0.7490261 WITH NORTHERN	186,653.550	11 Apr 17				0.00	186,653.55	186,653.55	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / CAD EX.RATE 0.7496999 WITH NORTHERN	14,952.800	11 Apr 17				0.00	14,952.80	14,952.80	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / CAD EX.RATE 0.7496999 WITH NORTHERN	11,241.790	11 Apr 17				0.00	11,241.79	11,241.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 APR 2017 USD / CHF EX.RATE 0.9923027 WITH NORTHERN	208,141.650	11 Apr 17				0.00	208,141.65	208,141.65	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / GBP EX.RATE 1.2482 WITH NORTHERN TRUST	27,573.750	11 Apr 17				0.00	27,573.75	27,573.75	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / GBP EX.RATE 1.2482 WITH NORTHERN TRUST	12,346.930	11 Apr 17				0.00	12,346.93	12,346.93	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / GBP EX.RATE 1.248667 WITH NORTHERN TRUST	63,705.580	11 Apr 17				0.00	63,705.58	63,705.58	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / HKD EX.RATE 0.1286786 WITH NORTHERN	601,062.710	11 Apr 17				0.00	601,062.71	601,062.71	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / ILS EX.RATE 0.2732166 WITH NORTHERN	1,120.050	11 Apr 17				0.00	1,120.05	1,120.05	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / JPY EX.RATE 0.0091141 WITH NORTHERN	256,579.340	11 Apr 17				0.00	256,579.34	256,579.34	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / TRY EX.RATE 0.2695562 WITH NORTHERN	651,151.940	11 Apr 17				0.00	651,151.94	651,151.94	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / ZAR EX.RATE 0.0722543 WITH NORTHERN	97,345.810	11 Apr 17				0.00	97,345.81	97,345.81	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 CAD / USD EX.RATE 1.267 WITH NORTHERN TRUST	-572,217.840	11 Aug 17				0.00	-572,217.84	-572,217.84	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 CHF / USD EX.RATE 0.960962 WITH NORTHERN TRUST	-69,903.950	11 Aug 17				0.00	-69,903.95	-69,903.95	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 EUR / USD EX.RATE 0.8447808 WITH NORTHERN	-317,037.800	11 Aug 17				0.00	-317,037.80	-317,037.80	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 EUR / USD EX.RATE 0.8453085 WITH NORTHERN	-293,059.810	11 Aug 17				0.00	-293,059.81	-293,059.81	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / BRL EX.RATE 0.3148119 WITH NORTHERN	127,678.670	11 Aug 17				0.00	127,678.67	127,678.67	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / BRL EX.RATE 0.3148119 WITH NORTHERN	210,032.850	11 Aug 17				0.00	210,032.85	210,032.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 AUG 2017 USD / BRL EX.RATE 0.3148119 WITH NORTHERN	417,961.310	11 Aug 17				0.00	417,961.31	417,961.31	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / CAD EX.RATE 0.7896237 WITH NORTHERN	572,477.190	11 Aug 17				0.00	572,477.19	572,477.19	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / EUR EX.RATE 1.1821 WITH NORTHERN TRUST	0.180	11 Aug 17				0.00	0.18	0.18	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / GBP EX.RATE 1.3012 WITH NORTHERN TRUST	7.770	11 Aug 17				0.00	7.77	7.77	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / GBP EX.RATE 1.301259 WITH NORTHERN TRUST	161,778.050	11 Aug 17				0.00	161,778.05	161,778.05	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / HKD EX.RATE 0.1278838 WITH NORTHERN	24,637.440	11 Aug 17				0.00	24,637.44	24,637.44	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / HKD EX.RATE 0.1278887 WITH NORTHERN	20,745.850	11 Aug 17				0.00	20,745.85	20,745.85	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 CAD / USD EX.RATE 1.285657 WITH NORTHERN TRUST	-1,152.380	11 Dec 17				0.00	-1,152.38	-1,152.38	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 CAD / USD EX.RATE 1.285657 WITH NORTHERN TRUST	-3,214.890	11 Dec 17				0.00	-3,214.89	-3,214.89	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 EUR / USD EX.RATE 0.8470269 WITH NORTHERN	-6,607,968.820	11 Dec 17				0.00	-6,607,968.82	-6,607,968.82	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 GBP / USD EX.RATE 0.7497089 WITH NORTHERN	-65,622.890	11 Dec 17				0.00	-65,622.89	-65,622.89	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 HKD / USD EX.RATE 7.805843 WITH NORTHERN TRUST	-485,413.630	11 Dec 17				0.00	-485,413.63	-485,413.63	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 JPY / USD EX.RATE 113.3657 WITH NORTHERN TRUST	-710,752.290	11 Dec 17				0.00	-710,752.29	-710,752.29	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 NOK / USD EX.RATE 8.3616 WITH NORTHERN TRUST	-14,589.660	11 Dec 17				0.00	-14,589.66	-14,589.66	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 NOK / USD EX.RATE 8.37586 WITH NORTHERN TRUST	-683,352.720	11 Dec 17				0.00	-683,352.72	-683,352.72	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 DEC 2017 NZD / USD EX.RATE 1.4452956 WITH NORTHERN	-22,002.420	11 Dec 17				0.00	-22,002.42	-22,002.42	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / BRL EX.RATE 0.3034993 WITH NORTHERN	372.250	11 Dec 17				0.00	372.25	372.25	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / CAD EX.RATE 0.7775101 WITH NORTHERN	43,671.320	11 Dec 17				0.00	43,671.32	43,671.32	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / CAD EX.RATE 0.7775101 WITH NORTHERN	230,147.080	11 Dec 17				0.00	230,147.08	230,147.08	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / CAD EX.RATE 0.7778124 WITH NORTHERN	5,425.850	11 Dec 17				0.00	5,425.85	5,425.85	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / CAD EX.RATE 0.7778124 WITH NORTHERN	28,592.610	11 Dec 17				0.00	28,592.61	28,592.61	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / CAD EX.RATE 0.7779074 WITH NORTHERN	9.630	11 Dec 17				0.00	9.63	9.63	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / EUR EX.RATE 1.178484 WITH NORTHERN TRUST	9,211.820	11 Dec 17				0.00	9,211.82	9,211.82	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / GBP EX.RATE 1.333267 WITH NORTHERN TRUST	228,320.030	11 Dec 17				0.00	228,320.03	228,320.03	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / HKD EX.RATE 0.1280885 WITH NORTHERN	230,034.410	11 Dec 17				0.00	230,034.41	230,034.41	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / SGD EX.RATE 0.7400829 WITH NORTHERN	5,817.050	11 Dec 17				0.00	5,817.05	5,817.05	0.00
FX DEAL TRANSACTED ON 11 JAN 2017 BRL / USD EX.RATE 3.2114 WITH NORTHERN TRUST	-95,284.370	11 Jan 17				0.00	-95,284.37	-95,284.37	0.00
FX DEAL TRANSACTED ON 11 JAN 2017 BRL / USD EX.RATE 3.213 WITH NORTHERN TRUST	-331,310.960	11 Jan 17				0.00	-331,310.96	-331,310.96	0.00
FX DEAL TRANSACTED ON 11 JAN 2017 JPY / USD EX.RATE 115.25 WITH NORTHERN TRUST	-429,964.240	11 Jan 17				0.00	-429,964.24	-429,964.24	0.00
FX DEAL TRANSACTED ON 11 JAN 2017 MXN / USD EX.RATE 21.8955 WITH NORTHERN TRUST	-203,641.760	11 Jan 17				0.00	-203,641.76	-203,641.76	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 JAN 2017 USD / CAD EX.RATE 0.753012 WITH NORTHERN TRUST	2.320	11 Jan 17				0.00	2.32	2.32	0.00
FX DEAL TRANSACTED ON 11 JAN 2017 USD / EUR EX.RATE 1.048 WITH NORTHERN TRUST	4,727.520	11 Jan 17				0.00	4,727.52	4,727.52	0.00
FX DEAL TRANSACTED ON 11 JAN 2017 USD / EUR EX.RATE 1.0557 WITH NORTHERN TRUST	4,497.590	11 Jan 17				0.00	4,497.59	4,497.59	0.00
FX DEAL TRANSACTED ON 11 JAN 2017 USD / GBP EX.RATE 1.220878 WITH NORTHERN TRUST	494,859.470	11 Jan 17				0.00	494,859.47	494,859.47	0.00
FX DEAL TRANSACTED ON 11 JAN 2017 USD / SEK EX.RATE 0.1107275 WITH NORTHERN	21,070.520	11 Jan 17				0.00	21,070.52	21,070.52	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 DKK / USD EX.RATE 6.5031 WITH NORTHERN TRUST	-141,436.330	11 Jul 17				0.00	-141,436.33	-141,436.33	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 EUR / USD EX.RATE 0.8713534 WITH NORTHERN	-403,044.660	11 Jul 17				0.00	-403,044.66	-403,044.66	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 GBP / USD EX.RATE 0.7782368 WITH NORTHERN	-487,813.620	11 Jul 17				0.00	-487,813.62	-487,813.62	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / CAD EX.RATE 0.7727975 WITH NORTHERN	9.800	11 Jul 17				0.00	9.80	9.80	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / CAD EX.RATE 0.7737543 WITH NORTHERN	4,449,086.970	11 Jul 17				0.00	4,449,086.97	4,449,086.97	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / COP EX.RATE 0.0003254 WITH NORTHERN	47,098.140	11 Jul 17				0.00	47,098.14	47,098.14	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	27.400	11 Jul 17				0.00	27.40	27.40	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	1.660	11 Jul 17				0.00	1.66	1.66	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	1.860	11 Jul 17				0.00	1.86	1.86	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	11.500	11 Jul 17				0.00	11.50	11.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 JUL 2017 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	3.900	11 Jul 17				0.00	3.90	3.90	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	2.670	11 Jul 17				0.00	2.67	2.67	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	13.310	11 Jul 17				0.00	13.31	13.31	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	1.050	11 Jul 17				0.00	1.05	1.05	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	8.880	11 Jul 17				0.00	8.88	8.88	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	16.620	11 Jul 17				0.00	16.62	16.62	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / ZAR EX.RATE 0.0735305 WITH NORTHERN	25,323.280	11 Jul 17				0.00	25,323.28	25,323.28	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 BRL / USD EX.RATE 3.154 WITH NORTHERN TRUST	-57,020.860	11 May 17				0.00	-57,020.86	-57,020.86	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 BRL / USD EX.RATE 3.154 WITH NORTHERN TRUST	-138,637.500	11 May 17				0.00	-138,637.50	-138,637.50	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 BRL / USD EX.RATE 3.154 WITH NORTHERN TRUST	-52,850.700	11 May 17				0.00	-52,850.70	-52,850.70	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 BRL / USD EX.RATE 3.154 WITH NORTHERN TRUST	-139,831.690	11 May 17				0.00	-139,831.69	-139,831.69	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 CAD / USD EX.RATE 1.367826 WITH NORTHERN TRUST	-10,481.930	11 May 17				0.00	-10,481.93	-10,481.93	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 CAD / USD EX.RATE 1.367826 WITH NORTHERN TRUST	-330.810	11 May 17				0.00	-330.81	-330.81	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 CAD / USD EX.RATE 1.367826 WITH NORTHERN TRUST	-9,927.330	11 May 17				0.00	-9,927.33	-9,927.33	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 CAD / USD EX.RATE 1.367826 WITH NORTHERN TRUST	-728.840	11 May 17				0.00	-728.84	-728.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 MAY 2017 CAD / USD EX.RATE 1.367826 WITH NORTHERN TRUST	-9,977.190	11 May 17				0.00	-9,977.19	-9,977.19	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 CAD / USD EX.RATE 1.367826 WITH NORTHERN TRUST	-1,091.540	11 May 17				0.00	-1,091.54	-1,091.54	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 CAD / USD EX.RATE 1.375618 WITH NORTHERN TRUST	-225,053.030	11 May 17				0.00	-225,053.03	-225,053.03	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 CHF / USD EX.RATE 1.007268 WITH NORTHERN TRUST	-107,008.040	11 May 17				0.00	-107,008.04	-107,008.04	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 EUR / USD EX.RATE 0.9202561 WITH NORTHERN	-15,587.900	11 May 17				0.00	-15,587.90	-15,587.90	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 HKD / USD EX.RATE 7.7894 WITH NORTHERN TRUST	-307,482.130	11 May 17				0.00	-307,482.13	-307,482.13	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 HKD / USD EX.RATE 7.789885 WITH NORTHERN TRUST	-424,054.170	11 May 17				0.00	-424,054.17	-424,054.17	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / AUD EX.RATE 0.736653 WITH NORTHERN TRUST	10,327.930	11 May 17				0.00	10,327.93	10,327.93	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / AUD EX.RATE 0.736653 WITH NORTHERN TRUST	8,907.210	11 May 17				0.00	8,907.21	8,907.21	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / BRL EX.RATE 0.3164457 WITH NORTHERN	542,647.100	11 May 17				0.00	542,647.10	542,647.10	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / BRL EX.RATE 0.3164457 WITH NORTHERN	327,214.210	11 May 17				0.00	327,214.21	327,214.21	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / BRL EX.RATE 0.3171784 WITH NORTHERN	9,586.160	11 May 17				0.00	9,586.16	9,586.16	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / BRL EX.RATE 0.3172991 WITH NORTHERN	113,326.610	11 May 17				0.00	113,326.61	113,326.61	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / CAD EX.RATE 0.7300869 WITH NORTHERN	194,805.400	11 May 17				0.00	194,805.40	194,805.40	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / CAD EX.RATE 0.7310871 WITH NORTHERN	19,637.000	11 May 17				0.00	19,637.00	19,637.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 MAY 2017 USD / CHF EX.RATE 0.9924573 WITH NORTHERN	27,987.300	11 May 17				0.00	27,987.30	27,987.30	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / CHF EX.RATE 0.9933446 WITH NORTHERN	144,164.100	11 May 17				0.00	144,164.10	144,164.10	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / DKK EX.RATE 0.1460451 WITH NORTHERN	38,219.930	11 May 17				0.00	38,219.93	38,219.93	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / EUR EX.RATE 1.0851 WITH NORTHERN TRUST	382.530	11 May 17				0.00	382.53	382.53	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / EUR EX.RATE 1.0865 WITH NORTHERN TRUST	187,802.870	11 May 17				0.00	187,802.87	187,802.87	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / EUR EX.RATE 1.0865 WITH NORTHERN TRUST	40,782.860	11 May 17				0.00	40,782.86	40,782.86	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / EUR EX.RATE 1.0866 WITH NORTHERN TRUST	36,835.740	11 May 17				0.00	36,835.74	36,835.74	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / GBP EX.RATE 1.286 WITH NORTHERN TRUST	692.430	11 May 17				0.00	692.43	692.43	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / GBP EX.RATE 1.289005 WITH NORTHERN TRUST	59,235.830	11 May 17				0.00	59,235.83	59,235.83	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / NOK EX.RATE 0.1163376 WITH NORTHERN	42,544.680	11 May 17				0.00	42,544.68	42,544.68	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / SEK EX.RATE 0.1125758 WITH NORTHERN	64,117.210	11 May 17				0.00	64,117.21	64,117.21	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / SGD EX.RATE 0.70996 WITH NORTHERN TRUST	77,243.650	11 May 17				0.00	77,243.65	77,243.65	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / ZAR EX.RATE 0.0748923 WITH NORTHERN	10,152.570	11 May 17				0.00	10,152.57	10,152.57	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 BRL / USD EX.RATE 3.163 WITH NORTHERN TRUST	-215,914.010	11 Oct 17				0.00	-215,914.01	-215,914.01	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 CAD / USD EX.RATE 1.25115 WITH NORTHERN TRUST	-686.250	11 Oct 17				0.00	-686.25	-686.25	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 OCT 2017 CAD / USD EX.RATE 1.25115 WITH NORTHERN TRUST	-3,240.620	11 Oct 17				0.00	-3,240.62	-3,240.62	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 CAD / USD EX.RATE 1.25115 WITH NORTHERN TRUST	-12,674.420	11 Oct 17				0.00	-12,674.42	-12,674.42	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 EUR / USD EX.RATE 0.842673 WITH NORTHERN TRUST	-13,129.290	11 Oct 17				0.00	-13,129.29	-13,129.29	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 EUR / USD EX.RATE 0.842673 WITH NORTHERN TRUST	-662.610	11 Oct 17				0.00	-662.61	-662.61	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 EUR / USD EX.RATE 0.844087 WITH NORTHERN TRUST	-896,838.580	11 Oct 17				0.00	-896,838.58	-896,838.58	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 GBP / USD EX.RATE 0.7555723 WITH NORTHERN	-187,256.460	11 Oct 17				0.00	-187,256.46	-187,256.46	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 HUF / USD EX.RATE 261.12 WITH NORTHERN TRUST	-209,384.450	11 Oct 17				0.00	-209,384.45	-209,384.45	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 MXN / USD EX.RATE 18.7061 WITH NORTHERN TRUST	-369,887.590	11 Oct 17				0.00	-369,887.59	-369,887.59	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 USD / BRL EX.RATE 0.3156964 WITH NORTHERN	87,495.870	11 Oct 17				0.00	87,495.87	87,495.87	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 USD / CHF EX.RATE 1.0266709 WITH NORTHERN	50,954.670	11 Oct 17				0.00	50,954.67	50,954.67	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 USD / GBP EX.RATE 1.318 WITH NORTHERN TRUST	1.870	11 Oct 17				0.00	1.87	1.87	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 USD / JPY EX.RATE 0.0088932 WITH NORTHERN	22,665.970	11 Oct 17				0.00	22,665.97	22,665.97	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 AUD / USD EX.RATE 1.2451749 WITH NORTHERN	-8,808,851.570	11 Sep 17				0.00	-8,808,851.57	-8,808,851.57	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 BRL / USD EX.RATE 3.0797 WITH NORTHERN TRUST	-97,555.850	11 Sep 17				0.00	-97,555.85	-97,555.85	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 CAD / USD EX.RATE 1.213467 WITH NORTHERN TRUST	-9,819,203.090	11 Sep 17				0.00	-9,819,203.09	-9,819,203.09	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 SEP 2017 CAD / USD EX.RATE 1.2138 WITH NORTHERN TRUST	-11,601,584.180	11 Sep 17				0.00	-11,601,584.18	-11,601,584.18	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 CHF / USD EX.RATE 0.9519 WITH NORTHERN TRUST	-3,822,981.140	11 Sep 17				0.00	-3,822,981.14	-3,822,981.14	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 EUR / USD EX.RATE 0.8306165 WITH NORTHERN	-7,420,449.920	11 Sep 17				0.00	-7,420,449.92	-7,420,449.92	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 EUR / USD EX.RATE 0.8364701 WITH NORTHERN	-81,540.830	11 Sep 17				0.00	-81,540.83	-81,540.83	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 GBP / USD EX.RATE 0.7567451 WITH NORTHERN	-21,026,002.010	11 Sep 17				0.00	-21,026,002.01	-21,026,002.01	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 HKD / USD EX.RATE 7.7917 WITH NORTHERN TRUST	-2,392,710.830	11 Sep 17				0.00	-2,392,710.83	-2,392,710.83	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 HKD / USD EX.RATE 7.8128 WITH NORTHERN TRUST	-114,947.010	11 Sep 17				0.00	-114,947.01	-114,947.01	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 ILS / USD EX.RATE 3.50991 WITH NORTHERN TRUST	-418,667.720	11 Sep 17				0.00	-418,667.72	-418,667.72	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 JPY / USD EX.RATE 108.4905 WITH NORTHERN TRUST	-18,814,838.980	11 Sep 17				0.00	-18,814,838.98	-18,814,838.98	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 NOK / USD EX.RATE 7.844 WITH NORTHERN TRUST	-763,871.110	11 Sep 17				0.00	-763,871.11	-763,871.11	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 SEK / USD EX.RATE 7.9588 WITH NORTHERN TRUST	-2,457,983.950	11 Sep 17				0.00	-2,457,983.95	-2,457,983.95	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 SGD / USD EX.RATE 1.3449 WITH NORTHERN TRUST	-807,453.090	11 Sep 17				0.00	-807,453.09	-807,453.09	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / AUD EX.RATE 0.802156 WITH NORTHERN TRUST	8,798,497.250	11 Sep 17				0.00	8,798,497.25	8,798,497.25	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / BRL EX.RATE 0.3248124 WITH NORTHERN	103,016.980	11 Sep 17				0.00	103,016.98	103,016.98	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / CAD EX.RATE 0.823859 WITH NORTHERN TRUST	9,816,509.240	11 Sep 17				0.00	9,816,509.24	9,816,509.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 SEP 2017 USD / CAD EX.RATE 0.824085 WITH NORTHERN TRUST	11,604,767.890	11 Sep 17				0.00	11,604,767.89	11,604,767.89	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / CHF EX.RATE 1.0566022 WITH NORTHERN	3,845,076.500	11 Sep 17				0.00	3,845,076.50	3,845,076.50	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / EUR EX.RATE 1.1982 WITH NORTHERN TRUST	7,385,163.610	11 Sep 17				0.00	7,385,163.61	7,385,163.61	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / EUR EX.RATE 1.19825 WITH NORTHERN TRUST	160,822.550	11 Sep 17				0.00	160,822.55	160,822.55	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / GBP EX.RATE 1.317 WITH NORTHERN TRUST	106.930	11 Sep 17				0.00	106.93	106.93	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / GBP EX.RATE 1.3177 WITH NORTHERN TRUST	20,966,350.460	11 Sep 17				0.00	20,966,350.46	20,966,350.46	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / GBP EX.RATE 1.318061 WITH NORTHERN TRUST	172,392.550	11 Sep 17				0.00	172,392.55	172,392.55	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / HKD EX.RATE 0.1279885 WITH NORTHERN	89.080	11 Sep 17				0.00	89.08	89.08	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / HKD EX.RATE 0.1280131 WITH NORTHERN	2,386,584.870	11 Sep 17				0.00	2,386,584.87	2,386,584.87	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / ILS EX.RATE 0.2839376 WITH NORTHERN	417,242.400	11 Sep 17				0.00	417,242.40	417,242.40	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / JPY EX.RATE 0.0091416 WITH NORTHERN	329.690	11 Sep 17				0.00	329.69	329.69	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / JPY EX.RATE 0.0091416 WITH NORTHERN	182.830	11 Sep 17				0.00	182.83	182.83	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / JPY EX.RATE 0.0091778 WITH NORTHERN	72,769.990	11 Sep 17				0.00	72,769.99	72,769.99	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / JPY EX.RATE 0.0091794 WITH NORTHERN	18,737,206.610	11 Sep 17				0.00	18,737,206.61	18,737,206.61	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / NOK EX.RATE 0.127705 WITH NORTHERN TRUST	765,183.160	11 Sep 17				0.00	765,183.16	765,183.16	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 SEP 2017 USD / SEK EX.RATE 0.1250125 WITH NORTHERN	2,445,569.890	11 Sep 17				0.00	2,445,569.89	2,445,569.89	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / SGD EX.RATE 0.7443029 WITH NORTHERN	808,271.040	11 Sep 17				0.00	808,271.04	808,271.04	0.00
FX DEAL TRANSACTED ON 12 APR 2017 BRL / USD EX.RATE 3.1409 WITH NORTHERN TRUST	-177,138.310	12 Apr 17				0.00	-177,138.31	-177,138.31	0.00
FX DEAL TRANSACTED ON 12 APR 2017 BRL / USD EX.RATE 3.1409 WITH NORTHERN TRUST	-90,135.080	12 Apr 17				0.00	-90,135.08	-90,135.08	0.00
FX DEAL TRANSACTED ON 12 APR 2017 BRL / USD EX.RATE 3.1409 WITH NORTHERN TRUST	-27,897.810	12 Apr 17				0.00	-27,897.81	-27,897.81	0.00
FX DEAL TRANSACTED ON 12 APR 2017 BRL / USD EX.RATE 3.1409 WITH NORTHERN TRUST	-77,963.240	12 Apr 17				0.00	-77,963.24	-77,963.24	0.00
FX DEAL TRANSACTED ON 12 APR 2017 CAD / USD EX.RATE 1.326335 WITH NORTHERN TRUST	-1,206.110	12 Apr 17				0.00	-1,206.11	-1,206.11	0.00
FX DEAL TRANSACTED ON 12 APR 2017 CAD / USD EX.RATE 1.326335 WITH NORTHERN TRUST	-1,374.840	12 Apr 17				0.00	-1,374.84	-1,374.84	0.00
FX DEAL TRANSACTED ON 12 APR 2017 CAD / USD EX.RATE 1.326335 WITH NORTHERN TRUST	-53,520.630	12 Apr 17				0.00	-53,520.63	-53,520.63	0.00
FX DEAL TRANSACTED ON 12 APR 2017 CAD / USD EX.RATE 1.326335 WITH NORTHERN TRUST	-51,116.600	12 Apr 17				0.00	-51,116.60	-51,116.60	0.00
FX DEAL TRANSACTED ON 12 APR 2017 CAD / USD EX.RATE 1.326335 WITH NORTHERN TRUST	-1,178.440	12 Apr 17				0.00	-1,178.44	-1,178.44	0.00
FX DEAL TRANSACTED ON 12 APR 2017 CAD / USD EX.RATE 1.326335 WITH NORTHERN TRUST	-2,341.260	12 Apr 17				0.00	-2,341.26	-2,341.26	0.00
FX DEAL TRANSACTED ON 12 APR 2017 EUR / USD EX.RATE 0.9380335 WITH NORTHERN	-132,821.670	12 Apr 17				0.00	-132,821.67	-132,821.67	0.00
FX DEAL TRANSACTED ON 12 APR 2017 JPY / USD EX.RATE 109.42 WITH NORTHERN TRUST	-17,677.550	12 Apr 17				0.00	-17,677.55	-17,677.55	0.00
FX DEAL TRANSACTED ON 12 APR 2017 USD / AUD EX.RATE 0.7476 WITH NORTHERN TRUST	11.770	12 Apr 17				0.00	11.77	11.77	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 APR 2017 USD / AUD EX.RATE 0.7476 WITH NORTHERN TRUST	40.360	12 Apr 17				0.00	40.36	40.36	0.00
FX DEAL TRANSACTED ON 12 APR 2017 USD / BRL EX.RATE 0.3179246 WITH NORTHERN	20,016.270	12 Apr 17				0.00	20,016.27	20,016.27	0.00
FX DEAL TRANSACTED ON 12 APR 2017 USD / CAD EX.RATE 0.7507508 WITH NORTHERN	42.780	12 Apr 17				0.00	42.78	42.78	0.00
FX DEAL TRANSACTED ON 12 APR 2017 USD / CHF EX.RATE 0.9964278 WITH NORTHERN	158,568.000	12 Apr 17				0.00	158,568.00	158,568.00	0.00
FX DEAL TRANSACTED ON 12 APR 2017 USD / EUR EX.RATE 1.0592 WITH NORTHERN TRUST	21,581.640	12 Apr 17				0.00	21,581.64	21,581.64	0.00
FX DEAL TRANSACTED ON 12 APR 2017 USD / EUR EX.RATE 1.0658 WITH NORTHERN TRUST	430,458.840	12 Apr 17				0.00	430,458.84	430,458.84	0.00
FX DEAL TRANSACTED ON 12 APR 2017 USD / GBP EX.RATE 1.253731 WITH NORTHERN TRUST	46,543.700	12 Apr 17				0.00	46,543.70	46,543.70	0.00
FX DEAL TRANSACTED ON 12 APR 2017 USD / HKD EX.RATE 0.1286753 WITH NORTHERN	3,821,845.380	12 Apr 17				0.00	3,821,845.38	3,821,845.38	0.00
FX DEAL TRANSACTED ON 12 APR 2017 USD / JPY EX.RATE 0.0091617 WITH NORTHERN	183,879.960	12 Apr 17				0.00	183,879.96	183,879.96	0.00
FX DEAL TRANSACTED ON 12 APR 2017 USD / QAR EX.RATE 0.2746498 WITH NORTHERN	88,081.940	12 Apr 17				0.00	88,081.94	88,081.94	0.00
FX DEAL TRANSACTED ON 12 APR 2017 USD / SEK EX.RATE 0.1106807 WITH NORTHERN	178.440	12 Apr 17				0.00	178.44	178.44	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 AUD / USD EX.RATE 1.3224015 WITH NORTHERN	-6,235,453.010	12 Dec 17				0.00	-6,235,453.01	-6,235,453.01	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 CAD / USD EX.RATE 1.283075 WITH NORTHERN TRUST	-9,286,502.290	12 Dec 17				0.00	-9,286,502.29	-9,286,502.29	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 CAD / USD EX.RATE 1.2852 WITH NORTHERN TRUST	-8,352,677.730	12 Dec 17				0.00	-8,352,677.73	-8,352,677.73	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 CAD / USD EX.RATE 1.287243 WITH NORTHERN TRUST	-502.450	12 Dec 17				0.00	-502.45	-502.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 DEC 2017 CAD / USD EX.RATE 1.287243 WITH NORTHERN TRUST	-1,401.650	12 Dec 17				0.00	-1,401.65	-1,401.65	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 CHF / USD EX.RATE 0.9928 WITH NORTHERN TRUST	-2,806,881.300	12 Dec 17				0.00	-2,806,881.30	-2,806,881.30	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 COP / USD EX.RATE 3026.5 WITH NORTHERN TRUST	-700,498.590	12 Dec 17				0.00	-700,498.59	-700,498.59	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 DKK / USD EX.RATE 6.2966 WITH NORTHERN TRUST	-967,711.300	12 Dec 17				0.00	-967,711.30	-967,711.30	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 EUR / USD EX.RATE 0.8478399 WITH NORTHERN	-5,864,814.200	12 Dec 17				0.00	-5,864,814.20	-5,864,814.20	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 GBP / USD EX.RATE 0.7470514 WITH NORTHERN	-15,143,077.560	12 Dec 17				0.00	-15,143,077.56	-15,143,077.56	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 GBP / USD EX.RATE 0.7510992 WITH NORTHERN	-823.730	12 Dec 17				0.00	-823.73	-823.73	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 HKD / USD EX.RATE 7.79473 WITH NORTHERN TRUST	-2,391,780.730	12 Dec 17				0.00	-2,391,780.73	-2,391,780.73	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 HKD / USD EX.RATE 7.806928 WITH NORTHERN TRUST	-26,246.090	12 Dec 17				0.00	-26,246.09	-26,246.09	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 JPY / USD EX.RATE 112.9301 WITH NORTHERN TRUST	-25,029,204.630	12 Dec 17				0.00	-25,029,204.63	-25,029,204.63	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 NOK / USD EX.RATE 8.3463 WITH NORTHERN TRUST	-14,371.200	12 Dec 17				0.00	-14,371.20	-14,371.20	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 NOK / USD EX.RATE 8.3815 WITH NORTHERN TRUST	-714,884.570	12 Dec 17				0.00	-714,884.57	-714,884.57	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 SEK / USD EX.RATE 8.40609 WITH NORTHERN TRUST	-2,510,731.110	12 Dec 17				0.00	-2,510,731.11	-2,510,731.11	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 SGD / USD EX.RATE 1.3524 WITH NORTHERN TRUST	-802,975.200	12 Dec 17				0.00	-802,975.20	-802,975.20	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / AUD EX.RATE 0.7558 WITH NORTHERN TRUST	6,232,154.700	12 Dec 17				0.00	6,232,154.70	6,232,154.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 DEC 2017 USD / CAD EX.RATE 0.776906 WITH NORTHERN TRUST	84,673.280	12 Dec 17				0.00	84,673.28	84,673.28	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / CAD EX.RATE 0.778089 WITH NORTHERN TRUST	9,271,147.620	12 Dec 17				0.00	9,271,147.62	9,271,147.62	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / CAD EX.RATE 0.7793777 WITH NORTHERN	8,366,511.250	12 Dec 17				0.00	8,366,511.25	8,366,511.25	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / CHF EX.RATE 1.014874 WITH NORTHERN TRUST	2,828,120.690	12 Dec 17				0.00	2,828,120.69	2,828,120.69	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / DKK EX.RATE 0.1577611 WITH NORTHERN	961,284.020	12 Dec 17				0.00	961,284.02	961,284.02	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / EUR EX.RATE 1.1719 WITH NORTHERN TRUST	5,827,182.900	12 Dec 17				0.00	5,827,182.90	5,827,182.90	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / EUR EX.RATE 1.173405 WITH NORTHERN TRUST	98.530	12 Dec 17				0.00	98.53	98.53	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / GBP EX.RATE 1.3336 WITH NORTHERN TRUST	15,086,559.520	12 Dec 17				0.00	15,086,559.52	15,086,559.52	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / HKD EX.RATE 0.1280853 WITH NORTHERN	314,360.400	12 Dec 17				0.00	314,360.40	314,360.40	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / HKD EX.RATE 0.1281 WITH NORTHERN TRUST	2,388,205.190	12 Dec 17				0.00	2,388,205.19	2,388,205.19	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / ILS EX.RATE 0.282089 WITH NORTHERN TRUST	414,525.890	12 Dec 17				0.00	414,525.89	414,525.89	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / JPY EX.RATE 0.0088051 WITH NORTHERN	74,937.800	12 Dec 17				0.00	74,937.80	74,937.80	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / JPY EX.RATE 0.0088067 WITH NORTHERN	24,892,563.470	12 Dec 17				0.00	24,892,563.47	24,892,563.47	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / NOK EX.RATE 0.1196403 WITH NORTHERN	716,861.140	12 Dec 17				0.00	716,861.14	716,861.14	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / SEK EX.RATE 0.118153 WITH NORTHERN TRUST	2,493,670.740	12 Dec 17				0.00	2,493,670.74	2,493,670.74	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 DEC 2017 USD / SGD EX.RATE 0.7402034 WITH NORTHERN	803,819.200	12 Dec 17				0.00	803,819.20	803,819.20	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / ZAR EX.RATE 0.07224 WITH NORTHERN TRUST	1,173,130.200	12 Dec 17				0.00	1,173,130.20	1,173,130.20	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 ZAR / USD EX.RATE 13.6475 WITH NORTHERN TRUST	-1,189,913.760	12 Dec 17				0.00	-1,189,913.76	-1,189,913.76	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 BRL / USD EX.RATE 3.167 WITH NORTHERN TRUST	-101,749.280	12 Jan 17				0.00	-101,749.28	-101,749.28	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 BRL / USD EX.RATE 3.167 WITH NORTHERN TRUST	-22,452.580	12 Jan 17				0.00	-22,452.58	-22,452.58	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 EUR / USD EX.RATE 0.9399689 WITH NORTHERN	-329,392.700	12 Jan 17				0.00	-329,392.70	-329,392.70	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 MXN / USD EX.RATE 21.768 WITH NORTHERN TRUST	-108,397.690	12 Jan 17				0.00	-108,397.69	-108,397.69	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / AUD EX.RATE 0.74905 WITH NORTHERN TRUST	9,517.230	12 Jan 17				0.00	9,517.23	9,517.23	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / CAD EX.RATE 0.7611723 WITH NORTHERN	2,038.180	12 Jan 17				0.00	2,038.18	2,038.18	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / COP EX.RATE 0.0003399 WITH NORTHERN	744.680	12 Jan 17				0.00	744.68	744.68	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / EUR EX.RATE 1.06384 WITH NORTHERN TRUST	273,300.500	12 Jan 17				0.00	273,300.50	273,300.50	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / GBP EX.RATE 1.215124 WITH NORTHERN TRUST	370,294.360	12 Jan 17				0.00	370,294.36	370,294.36	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / GBP EX.RATE 1.2155 WITH NORTHERN TRUST	40.660	12 Jan 17				0.00	40.66	40.66	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / GBP EX.RATE 1.2162 WITH NORTHERN TRUST	59,048.210	12 Jan 17				0.00	59,048.21	59,048.21	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / GBP EX.RATE 1.2162 WITH NORTHERN TRUST	23,062.190	12 Jan 17				0.00	23,062.19	23,062.19	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 JAN 2017 USD / GBP EX.RATE 1.2169 WITH NORTHERN TRUST	71,212.500	12 Jan 17				0.00	71,212.50	71,212.50	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / GBP EX.RATE 1.2198 WITH NORTHERN TRUST	14,134.430	12 Jan 17				0.00	14,134.43	14,134.43	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / GBP EX.RATE 1.2198 WITH NORTHERN TRUST	111,866.670	12 Jan 17				0.00	111,866.67	111,866.67	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / JPY EX.RATE 0.0087116 WITH NORTHERN	5,761.360	12 Jan 17				0.00	5,761.36	5,761.36	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / SEK EX.RATE 0.1116186 WITH NORTHERN	73,115.820	12 Jan 17				0.00	73,115.82	73,115.82	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / SGD EX.RATE 0.7008691 WITH NORTHERN	319.320	12 Jan 17				0.00	319.32	319.32	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / SGD EX.RATE 0.7022965 WITH NORTHERN	22,111.100	12 Jan 17				0.00	22,111.10	22,111.10	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 DKK / USD EX.RATE 6.5161 WITH NORTHERN TRUST	-216,293.940	12 Jul 17				0.00	-216,293.94	-216,293.94	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 EUR / USD EX.RATE 0.8758538 WITH NORTHERN	-9,586.850	12 Jul 17				0.00	-9,586.85	-9,586.85	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 GBP / USD EX.RATE 0.7757597 WITH NORTHERN	-59,745.740	12 Jul 17				0.00	-59,745.74	-59,745.74	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 GBP / USD EX.RATE 0.7763372 WITH NORTHERN	-14,745.610	12 Jul 17				0.00	-14,745.61	-14,745.61	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 JPY / USD EX.RATE 113.1234 WITH NORTHERN TRUST	-2,262,133.350	12 Jul 17				0.00	-2,262,133.35	-2,262,133.35	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 JPY / USD EX.RATE 113.25 WITH NORTHERN TRUST	-250,458.380	12 Jul 17				0.00	-250,458.38	-250,458.38	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 USD / CAD EX.RATE 0.7730963 WITH NORTHERN	59.170	12 Jul 17				0.00	59.17	59.17	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 USD / EUR EX.RATE 1.1398 WITH NORTHERN TRUST	39.360	12 Jul 17				0.00	39.36	39.36	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 JUL 2017 USD / EUR EX.RATE 1.1398 WITH NORTHERN TRUST	43.360	12 Jul 17				0.00	43.36	43.36	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 USD / EUR EX.RATE 1.1408 WITH NORTHERN TRUST	2,593.780	12 Jul 17				0.00	2,593.78	2,593.78	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 USD / SEK EX.RATE 0.1184834 WITH NORTHERN	23.230	12 Jul 17				0.00	23.23	23.23	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 USD / SGD EX.RATE 0.7254336 WITH NORTHERN	725.430	12 Jul 17				0.00	725.43	725.43	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 AUD / USD EX.RATE 1.3267878 WITH NORTHERN	-7,869,652.140	12 Jun 17				0.00	-7,869,652.14	-7,869,652.14	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 CAD / USD EX.RATE 1.332733 WITH NORTHERN TRUST	-56,243.820	12 Jun 17				0.00	-56,243.82	-56,243.82	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 CAD / USD EX.RATE 1.341945 WITH NORTHERN TRUST	-9,981,420.190	12 Jun 17				0.00	-9,981,420.19	-9,981,420.19	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 CAD / USD EX.RATE 1.3443 WITH NORTHERN TRUST	-11,690,571.260	12 Jun 17				0.00	-11,690,571.26	-11,690,571.26	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 CAD / USD EX.RATE 1.344569 WITH NORTHERN TRUST	-10,668.430	12 Jun 17				0.00	-10,668.43	-10,668.43	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 CAD / USD EX.RATE 1.344569 WITH NORTHERN TRUST	-6,419.890	12 Jun 17				0.00	-6,419.89	-6,419.89	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 CAD / USD EX.RATE 1.344569 WITH NORTHERN TRUST	-36,307.770	12 Jun 17				0.00	-36,307.77	-36,307.77	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 CAD / USD EX.RATE 1.344569 WITH NORTHERN TRUST	-30,210.310	12 Jun 17				0.00	-30,210.31	-30,210.31	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 CHF / USD EX.RATE 0.9692 WITH NORTHERN TRUST	-4,108,301.490	12 Jun 17				0.00	-4,108,301.49	-4,108,301.49	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 CHF / USD EX.RATE 0.969229 WITH NORTHERN TRUST	-2,063.500	12 Jun 17				0.00	-2,063.50	-2,063.50	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 DKK / USD EX.RATE 6.639148 WITH NORTHERN TRUST	-1,355.600	12 Jun 17				0.00	-1,355.60	-1,355.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 JUN 2017 EUR / USD EX.RATE 0.888802 WITH NORTHERN TRUST	-508,599.720	12 Jun 17				0.00	-508,599.72	-508,599.72	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 EUR / USD EX.RATE 0.8927974 WITH NORTHERN	-7,840.530	12 Jun 17				0.00	-7,840.53	-7,840.53	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 GBP / USD EX.RATE 0.7882333 WITH NORTHERN	-20,707,876.090	12 Jun 17				0.00	-20,707,876.09	-20,707,876.09	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 GBP / USD EX.RATE 0.7888924 WITH NORTHERN	-64,553.380	12 Jun 17				0.00	-64,553.38	-64,553.38	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 GBP / USD EX.RATE 0.7891775 WITH NORTHERN	-17,739.990	12 Jun 17				0.00	-17,739.99	-17,739.99	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 GBP / USD EX.RATE 0.7902196 WITH NORTHERN	-8,588.560	12 Jun 17				0.00	-8,588.56	-8,588.56	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 HKD / USD EX.RATE 7.782425 WITH NORTHERN TRUST	-2,395,562.440	12 Jun 17				0.00	-2,395,562.44	-2,395,562.44	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 JPY / USD EX.RATE 109.4385 WITH NORTHERN TRUST	-17,197,792.460	12 Jun 17				0.00	-17,197,792.46	-17,197,792.46	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 MXN / USD EX.RATE 18.186 WITH NORTHERN TRUST	-369,926.920	12 Jun 17				0.00	-369,926.92	-369,926.92	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 NOK / USD EX.RATE 8.475139 WITH NORTHERN TRUST	-235.980	12 Jun 17				0.00	-235.98	-235.98	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 SEK / USD EX.RATE 8.697225 WITH NORTHERN TRUST	-2,249,292.470	12 Jun 17				0.00	-2,249,292.47	-2,249,292.47	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 SGD / USD EX.RATE 1.3846 WITH NORTHERN TRUST	-3,640,832.350	12 Jun 17				0.00	-3,640,832.35	-3,640,832.35	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / AUD EX.RATE 0.752728 WITH NORTHERN TRUST	7,859,503.130	12 Jun 17				0.00	7,859,503.13	7,859,503.13	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / BRL EX.RATE 0.3027367 WITH NORTHERN	3,325.850	12 Jun 17				0.00	3,325.85	3,325.85	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / BRL EX.RATE 0.3028376 WITH NORTHERN	15,307.500	12 Jun 17				0.00	15,307.50	15,307.50	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 JUN 2017 USD / BRL EX.RATE 0.3028376 WITH NORTHERN	173,976.310	12 Jun 17				0.00	173,976.31	173,976.31	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / CAD EX.RATE 0.7437328 WITH NORTHERN	89,149.450	12 Jun 17				0.00	89,149.45	89,149.45	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / CAD EX.RATE 0.7437328 WITH NORTHERN	253,187.360	12 Jun 17				0.00	253,187.36	253,187.36	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / CAD EX.RATE 0.7438816 WITH NORTHERN	9,963,934.330	12 Jun 17				0.00	9,963,934.33	9,963,934.33	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / CAD EX.RATE 0.745187 WITH NORTHERN TRUST	11,711,087.220	12 Jun 17				0.00	11,711,087.22	11,711,087.22	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / CHF EX.RATE 1.0322581 WITH NORTHERN	116,052.720	12 Jun 17				0.00	116,052.72	116,052.72	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / CHF EX.RATE 1.0377858 WITH NORTHERN	4,132,219.930	12 Jun 17				0.00	4,132,219.93	4,132,219.93	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / DKK EX.RATE 0.1506024 WITH NORTHERN	344,508.730	12 Jun 17				0.00	344,508.73	344,508.73	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / EUR EX.RATE 1.1195 WITH NORTHERN TRUST	22.460	12 Jun 17				0.00	22.46	22.46	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / EUR EX.RATE 1.1197 WITH NORTHERN TRUST	506,154.160	12 Jun 17				0.00	506,154.16	506,154.16	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / EUR EX.RATE 1.1202 WITH NORTHERN TRUST	1,069.470	12 Jun 17				0.00	1,069.47	1,069.47	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / EUR EX.RATE 1.1202 WITH NORTHERN TRUST	1,088.200	12 Jun 17				0.00	1,088.20	1,088.20	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / EUR EX.RATE 1.1204 WITH NORTHERN TRUST	911.220	12 Jun 17				0.00	911.22	911.22	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / EUR EX.RATE 1.121 WITH NORTHERN TRUST	1,702.990	12 Jun 17				0.00	1,702.99	1,702.99	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / EUR EX.RATE 1.121 WITH NORTHERN TRUST	19,743.050	12 Jun 17				0.00	19,743.05	19,743.05	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 JUN 2017 USD / EUR EX.RATE 1.1214 WITH NORTHERN TRUST	689.590	12 Jun 17				0.00	689.59	689.59	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / GBP EX.RATE 1.2645 WITH NORTHERN TRUST	134.900	12 Jun 17				0.00	134.90	134.90	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / GBP EX.RATE 1.265 WITH NORTHERN TRUST	20,648,135.240	12 Jun 17				0.00	20,648,135.24	20,648,135.24	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / HKD EX.RATE 0.1282199 WITH NORTHERN	2,390,440.560	12 Jun 17				0.00	2,390,440.56	2,390,440.56	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / JPY EX.RATE 0.0091 WITH NORTHERN TRUST	17,127,132.680	12 Jun 17				0.00	17,127,132.68	17,127,132.68	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / JPY EX.RATE 0.009105 WITH NORTHERN TRUST	254.940	12 Jun 17				0.00	254.94	254.94	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / PLN EX.RATE 0.2670876 WITH NORTHERN	277,952.470	12 Jun 17				0.00	277,952.47	277,952.47	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / SEK EX.RATE 0.1142834 WITH NORTHERN	114.280	12 Jun 17				0.00	114.28	114.28	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / SEK EX.RATE 0.1143772 WITH NORTHERN	2,237,516.040	12 Jun 17				0.00	2,237,516.04	2,237,516.04	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / SGD EX.RATE 0.7229247 WITH NORTHERN	3,644,332.970	12 Jun 17				0.00	3,644,332.97	3,644,332.97	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 ZAR / USD EX.RATE 12.82 WITH NORTHERN TRUST	-431,684.650	12 Jun 17				0.00	-431,684.65	-431,684.65	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 BRL / USD EX.RATE 3.128 WITH NORTHERN TRUST	-79,343.690	12 May 17				0.00	-79,343.69	-79,343.69	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 BRL / USD EX.RATE 3.128 WITH NORTHERN TRUST	-48,076.990	12 May 17				0.00	-48,076.99	-48,076.99	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 CAD / USD EX.RATE 1.371726 WITH NORTHERN TRUST	-1,913.220	12 May 17				0.00	-1,913.22	-1,913.22	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 CAD / USD EX.RATE 1.371726 WITH NORTHERN TRUST	-9,911.510	12 May 17				0.00	-9,911.51	-9,911.51	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 MAY 2017 CAD / USD EX.RATE 1.371726 WITH NORTHERN TRUST	-588.470	12 May 17				0.00	-588.47	-588.47	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 CAD / USD EX.RATE 1.371726 WITH NORTHERN TRUST	-10,170.350	12 May 17				0.00	-10,170.35	-10,170.35	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 CAD / USD EX.RATE 1.371726 WITH NORTHERN TRUST	-3,497.980	12 May 17				0.00	-3,497.98	-3,497.98	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 CAD / USD EX.RATE 1.371726 WITH NORTHERN TRUST	-11,541.220	12 May 17				0.00	-11,541.22	-11,541.22	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 CHF / USD EX.RATE 1.0019 WITH NORTHERN TRUST	-194,256.160	12 May 17				0.00	-194,256.16	-194,256.16	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 HKD / USD EX.RATE 7.793 WITH NORTHERN TRUST	-305,819.330	12 May 17				0.00	-305,819.33	-305,819.33	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 HKD / USD EX.RATE 7.7939 WITH NORTHERN TRUST	-277,155.910	12 May 17				0.00	-277,155.91	-277,155.91	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / AUD EX.RATE 0.739252 WITH NORTHERN TRUST	10,686.410	12 May 17				0.00	10,686.41	10,686.41	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / AUD EX.RATE 0.739252 WITH NORTHERN TRUST	9,957.240	12 May 17				0.00	9,957.24	9,957.24	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / BRL EX.RATE 0.3195297 WITH NORTHERN	121,177.730	12 May 17				0.00	121,177.73	121,177.73	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / CAD EX.RATE 0.7290086 WITH NORTHERN	20,065.850	12 May 17				0.00	20,065.85	20,065.85	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.091 WITH NORTHERN TRUST	198.980	12 May 17				0.00	198.98	198.98	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.091 WITH NORTHERN TRUST	851.460	12 May 17				0.00	851.46	851.46	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.091 WITH NORTHERN TRUST	10,757.850	12 May 17				0.00	10,757.85	10,757.85	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.0918 WITH NORTHERN TRUST	54,782.880	12 May 17				0.00	54,782.88	54,782.88	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.0918 WITH NORTHERN TRUST	1,021,640.240	12 May 17				0.00	1,021,640.24	1,021,640.24	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.0918 WITH NORTHERN TRUST	360,771.740	12 May 17				0.00	360,771.74	360,771.74	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.0921 WITH NORTHERN TRUST	5,181.640	12 May 17				0.00	5,181.64	5,181.64	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / EUR EX.RATE 1.0921 WITH NORTHERN TRUST	98,451.170	12 May 17				0.00	98,451.17	98,451.17	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / HKD EX.RATE 0.1282989 WITH NORTHERN	24.630	12 May 17				0.00	24.63	24.63	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / NZD EX.RATE 0.6858 WITH NORTHERN TRUST	129,275.230	12 May 17				0.00	129,275.23	129,275.23	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / SEK EX.RATE 0.1128426 WITH NORTHERN	75,735.450	12 May 17				0.00	75,735.45	75,735.45	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / SGD EX.RATE 0.7119465 WITH NORTHERN	76.890	12 May 17				0.00	76.89	76.89	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 USD / ZAR EX.RATE 0.0746539 WITH NORTHERN	22,872.820	12 May 17				0.00	22,872.82	22,872.82	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 CAD / USD EX.RATE 1.246351 WITH NORTHERN TRUST	-16,460.050	12 Oct 17				0.00	-16,460.05	-16,460.05	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 CAD / USD EX.RATE 1.247051 WITH NORTHERN TRUST	-425.160	12 Oct 17				0.00	-425.16	-425.16	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 CAD / USD EX.RATE 1.247051 WITH NORTHERN TRUST	-289.080	12 Oct 17				0.00	-289.08	-289.08	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 CAD / USD EX.RATE 1.247051 WITH NORTHERN TRUST	-2,009.860	12 Oct 17				0.00	-2,009.86	-2,009.86	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 EUR / USD EX.RATE 0.8441583 WITH NORTHERN	-167,387.540	12 Oct 17				0.00	-167,387.54	-167,387.54	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 GBP / USD EX.RATE 0.7538636 WITH NORTHERN	-50,250.290	12 Oct 17				0.00	-50,250.29	-50,250.29	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 OCT 2017 HUF / USD EX.RATE 260.52 WITH NORTHERN TRUST	-225,642.890	12 Oct 17				0.00	-225,642.89	-225,642.89	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 MXN / USD EX.RATE 18.8771 WITH NORTHERN TRUST	-22,198.280	12 Oct 17				0.00	-22,198.28	-22,198.28	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 USD / AUD EX.RATE 0.78207 WITH NORTHERN TRUST	44,734.400	12 Oct 17				0.00	44,734.40	44,734.40	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 USD / CHF EX.RATE 1.0245104 WITH NORTHERN	26,025.410	12 Oct 17				0.00	26,025.41	26,025.41	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 USD / EUR EX.RATE 1.1833 WITH NORTHERN TRUST	0.830	12 Oct 17				0.00	0.83	0.83	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 AUD / USD EX.RATE 1.24533 WITH NORTHERN TRUST	-117,238.000	12 Sep 17				0.00	-117,238.00	-117,238.00	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 CHF / USD EX.RATE 0.95882 WITH NORTHERN TRUST	-70,920.510	12 Sep 17				0.00	-70,920.51	-70,920.51	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 GBP / USD EX.RATE 0.7535454 WITH NORTHERN	-134,033.060	12 Sep 17				0.00	-134,033.06	-134,033.06	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 GBP / USD EX.RATE 0.7536363 WITH NORTHERN	-57,181.790	12 Sep 17				0.00	-57,181.79	-57,181.79	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 ILS / USD EX.RATE 3.537 WITH NORTHERN TRUST	-43,822.450	12 Sep 17				0.00	-43,822.45	-43,822.45	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 NOK / USD EX.RATE 7.83152 WITH NORTHERN TRUST	-28,219.300	12 Sep 17				0.00	-28,219.30	-28,219.30	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 SEK / USD EX.RATE 7.97204 WITH NORTHERN TRUST	-173,983.070	12 Sep 17				0.00	-173,983.07	-173,983.07	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / CAD EX.RATE 0.8209507 WITH NORTHERN	6.310	12 Sep 17				0.00	6.31	6.31	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / CAD EX.RATE 0.8209507 WITH NORTHERN	21,885.430	12 Sep 17				0.00	21,885.43	21,885.43	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / CAD EX.RATE 0.8211529 WITH NORTHERN	74,505.170	12 Sep 17				0.00	74,505.17	74,505.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 SEP 2017 USD / CAD EX.RATE 0.8232194 WITH NORTHERN	169,842.840	12 Sep 17				0.00	169,842.84	169,842.84	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / CAD EX.RATE 0.8232194 WITH NORTHERN	339,685.680	12 Sep 17				0.00	339,685.68	339,685.68	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / CHF EX.RATE 1.0398253 WITH NORTHERN	111,986.700	12 Sep 17				0.00	111,986.70	111,986.70	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / DKK EX.RATE 0.1606826 WITH NORTHERN	25,548.530	12 Sep 17				0.00	25,548.53	25,548.53	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / DKK EX.RATE 0.1607174 WITH NORTHERN	170,251.600	12 Sep 17				0.00	170,251.60	170,251.60	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / EUR EX.RATE 1.19554 WITH NORTHERN TRUST	170,962.220	12 Sep 17				0.00	170,962.22	170,962.22	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / EUR EX.RATE 1.1959 WITH NORTHERN TRUST	36,869.720	12 Sep 17				0.00	36,869.72	36,869.72	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / EUR EX.RATE 1.1959 WITH NORTHERN TRUST	773,439.220	12 Sep 17				0.00	773,439.22	773,439.22	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / EUR EX.RATE 1.196441 WITH NORTHERN TRUST	348,505.380	12 Sep 17				0.00	348,505.38	348,505.38	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / GBP EX.RATE 1.3235 WITH NORTHERN TRUST	601.850	12 Sep 17				0.00	601.85	601.85	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / GBP EX.RATE 1.32685 WITH NORTHERN TRUST	262,099.730	12 Sep 17				0.00	262,099.73	262,099.73	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / GBP EX.RATE 1.3272 WITH NORTHERN TRUST	777,949.400	12 Sep 17				0.00	777,949.40	777,949.40	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / GBP EX.RATE 1.3274 WITH NORTHERN TRUST	88,890.640	12 Sep 17				0.00	88,890.64	88,890.64	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / GBP EX.RATE 1.3274 WITH NORTHERN TRUST	19,571.980	12 Sep 17				0.00	19,571.98	19,571.98	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / HKD EX.RATE 0.127982 WITH NORTHERN TRUST	24,225.860	12 Sep 17				0.00	24,225.86	24,225.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 SEP 2017 USD / HKD EX.RATE 0.1280115 WITH NORTHERN	13,441.200	12 Sep 17				0.00	13,441.20	13,441.20	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / ILS EX.RATE 0.2821989 WITH NORTHERN	94,223.420	12 Sep 17				0.00	94,223.42	94,223.42	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / JPY EX.RATE 0.0090695 WITH NORTHERN	1,616.690	12 Sep 17				0.00	1,616.69	1,616.69	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / JPY EX.RATE 0.0090799 WITH NORTHERN	178,488.000	12 Sep 17				0.00	178,488.00	178,488.00	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / JPY EX.RATE 0.009102 WITH NORTHERN TRUST	158,684.070	12 Sep 17				0.00	158,684.07	158,684.07	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / ZAR EX.RATE 0.0766887 WITH NORTHERN	183,432.330	12 Sep 17				0.00	183,432.33	183,432.33	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / ZAR EX.RATE 0.076753 WITH NORTHERN TRUST	33,510.400	12 Sep 17				0.00	33,510.40	33,510.40	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / ZAR EX.RATE 0.076753 WITH NORTHERN TRUST	78,258.630	12 Sep 17				0.00	78,258.63	78,258.63	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / ZAR EX.RATE 0.0768079 WITH NORTHERN	41,707.040	12 Sep 17				0.00	41,707.04	41,707.04	0.00
FX DEAL TRANSACTED ON 13 APR 2017 BRL / USD EX.RATE 3.119 WITH NORTHERN TRUST	-40,954.700	13 Apr 17				0.00	-40,954.70	-40,954.70	0.00
FX DEAL TRANSACTED ON 13 APR 2017 BRL / USD EX.RATE 3.119 WITH NORTHERN TRUST	-40,263.740	13 Apr 17				0.00	-40,263.74	-40,263.74	0.00
FX DEAL TRANSACTED ON 13 APR 2017 BRL / USD EX.RATE 3.119 WITH NORTHERN TRUST	-53,102.740	13 Apr 17				0.00	-53,102.74	-53,102.74	0.00
FX DEAL TRANSACTED ON 13 APR 2017 BRL / USD EX.RATE 3.119 WITH NORTHERN TRUST	-36,056.740	13 Apr 17				0.00	-36,056.74	-36,056.74	0.00
FX DEAL TRANSACTED ON 13 APR 2017 CAD / USD EX.RATE 1.326035 WITH NORTHERN TRUST	-1,608.090	13 Apr 17				0.00	-1,608.09	-1,608.09	0.00
FX DEAL TRANSACTED ON 13 APR 2017 CAD / USD EX.RATE 1.326035 WITH NORTHERN TRUST	-105,627.540	13 Apr 17				0.00	-105,627.54	-105,627.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 APR 2017 CAD / USD EX.RATE 1.326035 WITH NORTHERN TRUST	-3,124.000	13 Apr 17				0.00	-3,124.00	-3,124.00	0.00
FX DEAL TRANSACTED ON 13 APR 2017 CAD / USD EX.RATE 1.326035 WITH NORTHERN TRUST	-100,928.280	13 Apr 17				0.00	-100,928.28	-100,928.28	0.00
FX DEAL TRANSACTED ON 13 APR 2017 CAD / USD EX.RATE 1.326035 WITH NORTHERN TRUST	-1,289.940	13 Apr 17				0.00	-1,289.94	-1,289.94	0.00
FX DEAL TRANSACTED ON 13 APR 2017 HKD / USD EX.RATE 7.7745 WITH NORTHERN TRUST	-367,394.590	13 Apr 17				0.00	-367,394.59	-367,394.59	0.00
FX DEAL TRANSACTED ON 13 APR 2017 JPY / USD EX.RATE 109.05 WITH NORTHERN TRUST	-44,424.140	13 Apr 17				0.00	-44,424.14	-44,424.14	0.00
FX DEAL TRANSACTED ON 13 APR 2017 JPY / USD EX.RATE 109.13 WITH NORTHERN TRUST	-22,198.490	13 Apr 17				0.00	-22,198.49	-22,198.49	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / BRL EX.RATE 0.3198874 WITH NORTHERN	8,978.790	13 Apr 17				0.00	8,978.79	8,978.79	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / CHF EX.RATE 0.993542 WITH NORTHERN TRUST	206.460	13 Apr 17				0.00	206.46	206.46	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / CHF EX.RATE 0.993542 WITH NORTHERN TRUST	119,283.620	13 Apr 17				0.00	119,283.62	119,283.62	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / CHF EX.RATE 0.9938382 WITH NORTHERN	157,515.820	13 Apr 17				0.00	157,515.82	157,515.82	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / CHF EX.RATE 0.9938382 WITH NORTHERN	86,027.130	13 Apr 17				0.00	86,027.13	86,027.13	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / CHF EX.RATE 0.9941682 WITH NORTHERN	216,158.370	13 Apr 17				0.00	216,158.37	216,158.37	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / CHF EX.RATE 0.9942433 WITH NORTHERN	48,717.920	13 Apr 17				0.00	48,717.92	48,717.92	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / CHF EX.RATE 0.9951239 WITH NORTHERN	70,562.100	13 Apr 17				0.00	70,562.10	70,562.10	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / EUR EX.RATE 1.06137 WITH NORTHERN TRUST	51,051.900	13 Apr 17				0.00	51,051.90	51,051.90	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 APR 2017 USD / EUR EX.RATE 1.061545 WITH NORTHERN TRUST	133,416.070	13 Apr 17				0.00	133,416.07	133,416.07	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / GBP EX.RATE 1.25112 WITH NORTHERN TRUST	61,054.660	13 Apr 17				0.00	61,054.66	61,054.66	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / GBP EX.RATE 1.251162 WITH NORTHERN TRUST	391,882.380	13 Apr 17				0.00	391,882.38	391,882.38	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / QAR EX.RATE 0.2746423 WITH NORTHERN	120,121.440	13 Apr 17				0.00	120,121.44	120,121.44	0.00
FX DEAL TRANSACTED ON 13 APR 2017 USD / SEK EX.RATE 0.1105705 WITH NORTHERN	98.500	13 Apr 17				0.00	98.50	98.50	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 AUD / USD EX.RATE 1.313108 WITH NORTHERN TRUST	-1,354.830	13 Dec 17				0.00	-1,354.83	-1,354.83	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 AUD / USD EX.RATE 1.313108 WITH NORTHERN TRUST	-9,754.860	13 Dec 17				0.00	-9,754.86	-9,754.86	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 EUR / USD EX.RATE 0.845809 WITH NORTHERN TRUST	-1,814,202.750	13 Dec 17				0.00	-1,814,202.75	-1,814,202.75	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 GBP / USD EX.RATE 0.7473713 WITH NORTHERN	-143,416.530	13 Dec 17				0.00	-143,416.53	-143,416.53	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 ILS / USD EX.RATE 3.5239 WITH NORTHERN TRUST	-3,681.490	13 Dec 17				0.00	-3,681.49	-3,681.49	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 NOK / USD EX.RATE 8.3261 WITH NORTHERN TRUST	-14,780.870	13 Dec 17				0.00	-14,780.87	-14,780.87	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 SGD / USD EX.RATE 1.3475 WITH NORTHERN TRUST	-143,336.810	13 Dec 17				0.00	-143,336.81	-143,336.81	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 USD / BRL EX.RATE 0.3027184 WITH NORTHERN	218,187.940	13 Dec 17				0.00	218,187.94	218,187.94	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	44,984.400	13 Dec 17				0.00	44,984.40	44,984.40	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 USD / GBP EX.RATE 1.3357 WITH NORTHERN TRUST	169,433.090	13 Dec 17				0.00	169,433.09	169,433.09	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 DEC 2017 USD / HKD EX.RATE 0.1281017 WITH NORTHERN	487,554.420	13 Dec 17				0.00	487,554.42	487,554.42	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 USD / JPY EX.RATE 0.0088826 WITH NORTHERN	215,435.140	13 Dec 17				0.00	215,435.14	215,435.14	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 USD / JPY EX.RATE 0.0088826 WITH NORTHERN	115,837.840	13 Dec 17				0.00	115,837.84	115,837.84	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 CAD / USD EX.RATE 1.308038 WITH NORTHERN TRUST	-4,261.760	13 Feb 17				0.00	-4,261.76	-4,261.76	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 CAD / USD EX.RATE 1.308038 WITH NORTHERN TRUST	-1,771.050	13 Feb 17				0.00	-1,771.05	-1,771.05	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 CAD / USD EX.RATE 1.308038 WITH NORTHERN TRUST	-12,731.660	13 Feb 17				0.00	-12,731.66	-12,731.66	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 CAD / USD EX.RATE 1.308038 WITH NORTHERN TRUST	-5,232.650	13 Feb 17				0.00	-5,232.65	-5,232.65	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 EUR / USD EX.RATE 0.9405568 WITH NORTHERN	-958,330.360	13 Feb 17				0.00	-958,330.36	-958,330.36	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 HKD / USD EX.RATE 7.759 WITH NORTHERN TRUST	-1,818.040	13 Feb 17				0.00	-1,818.04	-1,818.04	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 ILS / USD EX.RATE 3.7493 WITH NORTHERN TRUST	-210,086.950	13 Feb 17				0.00	-210,086.95	-210,086.95	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 SEK / USD EX.RATE 8.9235 WITH NORTHERN TRUST	-1,034,899.680	13 Feb 17				0.00	-1,034,899.68	-1,034,899.68	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 USD / CHF EX.RATE 0.9939893 WITH NORTHERN	186,357.610	13 Feb 17				0.00	186,357.61	186,357.61	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 USD / EUR EX.RATE 1.0593 WITH NORTHERN TRUST	26,360.710	13 Feb 17				0.00	26,360.71	26,360.71	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 USD / GBP EX.RATE 1.252681 WITH NORTHERN TRUST	201,261.820	13 Feb 17				0.00	201,261.82	201,261.82	0.00
FX DEAL TRANSACTED ON 13 FEB 2017 USD / SEK EX.RATE 0.1119345 WITH NORTHERN	1,394,471.890	13 Feb 17				0.00	1,394,471.89	1,394,471.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 FEB 2017 USD / ZAR EX.RATE 0.0750085 WITH NORTHERN	321,186.600	13 Feb 17				0.00	321,186.60	321,186.60	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 BRL / USD EX.RATE 3.2 WITH NORTHERN TRUST	-154,857.170	13 Jan 17				0.00	-154,857.17	-154,857.17	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 CAD / USD EX.RATE 1.3115 WITH NORTHERN TRUST	-12,000,000.000	13 Jan 17				0.00	-12,000,000.00	-12,000,000.00	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 EUR / USD EX.RATE 0.9414423 WITH NORTHERN	-92.690	13 Jan 17				0.00	-92.69	-92.69	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 JPY / USD EX.RATE 114.4969 WITH NORTHERN TRUST	-112,268.460	13 Jan 17				0.00	-112,268.46	-112,268.46	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 JPY / USD EX.RATE 114.5 WITH NORTHERN TRUST	-104,787.420	13 Jan 17				0.00	-104,787.42	-104,787.42	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / BRL EX.RATE 0.310781 WITH NORTHERN TRUST	4,095.480	13 Jan 17				0.00	4,095.48	4,095.48	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / BRL EX.RATE 0.311071 WITH NORTHERN TRUST	25,687.400	13 Jan 17				0.00	25,687.40	25,687.40	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / BRL EX.RATE 0.311071 WITH NORTHERN TRUST	15,198.350	13 Jan 17				0.00	15,198.35	15,198.35	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / BRL EX.RATE 0.3125 WITH NORTHERN TRUST	1,520.380	13 Jan 17				0.00	1,520.38	1,520.38	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / CAD EX.RATE 0.7598784 WITH NORTHERN	25.810	13 Jan 17				0.00	25.81	25.81	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / DKK EX.RATE 0.1431188 WITH NORTHERN	74,878.710	13 Jan 17				0.00	74,878.71	74,878.71	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / EUR EX.RATE 1.06 WITH NORTHERN TRUST	8,244.150	13 Jan 17				0.00	8,244.15	8,244.15	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / EUR EX.RATE 1.06 WITH NORTHERN TRUST	11,541.810	13 Jan 17				0.00	11,541.81	11,541.81	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / EUR EX.RATE 1.06 WITH NORTHERN TRUST	6,833.350	13 Jan 17				0.00	6,833.35	6,833.35	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 JAN 2017 USD / EUR EX.RATE 1.06 WITH NORTHERN TRUST	2,198.440	13 Jan 17				0.00	2,198.44	2,198.44	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / EUR EX.RATE 1.0622 WITH NORTHERN TRUST	13.210	13 Jan 17				0.00	13.21	13.21	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / EUR EX.RATE 1.0622 WITH NORTHERN TRUST	77.640	13 Jan 17				0.00	77.64	77.64	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / EUR EX.RATE 1.0641 WITH NORTHERN TRUST	93,299.880	13 Jan 17				0.00	93,299.88	93,299.88	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / GBP EX.RATE 1.2132 WITH NORTHERN TRUST	26.020	13 Jan 17				0.00	26.02	26.02	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / GBP EX.RATE 1.2132 WITH NORTHERN TRUST	13,830.480	13 Jan 17				0.00	13,830.48	13,830.48	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / GBP EX.RATE 1.2182 WITH NORTHERN TRUST	105,510.840	13 Jan 17				0.00	105,510.84	105,510.84	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / GBP EX.RATE 1.2182 WITH NORTHERN TRUST	206,836.050	13 Jan 17				0.00	206,836.05	206,836.05	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / SEK EX.RATE 0.1122171 WITH NORTHERN	66,590.570	13 Jan 17				0.00	66,590.57	66,590.57	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / SEK EX.RATE 0.1122171 WITH NORTHERN	38,616.480	13 Jan 17				0.00	38,616.48	38,616.48	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / ZAR EX.RATE 0.0741917 WITH NORTHERN	264.260	13 Jan 17				0.00	264.26	264.26	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 BRL / USD EX.RATE 3.2045 WITH NORTHERN TRUST	-148,902.910	13 Jul 17				0.00	-148,902.91	-148,902.91	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 BRL / USD EX.RATE 3.2045 WITH NORTHERN TRUST	-37,662.370	13 Jul 17				0.00	-37,662.37	-37,662.37	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 BRL / USD EX.RATE 3.2045 WITH NORTHERN TRUST	-62,873.060	13 Jul 17				0.00	-62,873.06	-62,873.06	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 CHF / USD EX.RATE 0.963807 WITH NORTHERN TRUST	-1,468,584.530	13 Jul 17				0.00	-1,468,584.53	-1,468,584.53	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 JUL 2017 EUR / USD EX.RATE 0.876501 WITH NORTHERN TRUST	-123,439.070	13 Jul 17				0.00	-123,439.07	-123,439.07	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 GBP / USD EX.RATE 0.772499 WITH NORTHERN TRUST	-14,635.460	13 Jul 17				0.00	-14,635.46	-14,635.46	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 ILS / USD EX.RATE 3.534152 WITH NORTHERN TRUST	-415,795.930	13 Jul 17				0.00	-415,795.93	-415,795.93	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 JPY / USD EX.RATE 113.28 WITH NORTHERN TRUST	-135,735.480	13 Jul 17				0.00	-135,735.48	-135,735.48	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / CAD EX.RATE 0.7842799 WITH NORTHERN	311,800.570	13 Jul 17				0.00	311,800.57	311,800.57	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / CAD EX.RATE 0.7842799 WITH NORTHERN	589,544.580	13 Jul 17				0.00	589,544.58	589,544.58	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / CHF EX.RATE 1.0323007 WITH NORTHERN	49,653.660	13 Jul 17				0.00	49,653.66	49,653.66	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / CHF EX.RATE 1.0333781 WITH NORTHERN	1,429,834.660	13 Jul 17				0.00	1,429,834.66	1,429,834.66	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / EUR EX.RATE 1.1398 WITH NORTHERN TRUST	621,257.110	13 Jul 17				0.00	621,257.11	621,257.11	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / GBP EX.RATE 1.292377 WITH NORTHERN TRUST	16,904.270	13 Jul 17				0.00	16,904.27	16,904.27	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / HKD EX.RATE 0.1280525 WITH NORTHERN	682.520	13 Jul 17				0.00	682.52	682.52	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / HKD EX.RATE 0.1280525 WITH NORTHERN	1,831.150	13 Jul 17				0.00	1,831.15	1,831.15	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / HKD EX.RATE 0.1280525 WITH NORTHERN	35,105.010	13 Jul 17				0.00	35,105.01	35,105.01	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / ILS EX.RATE 0.2821272 WITH NORTHERN	1,128.200	13 Jul 17				0.00	1,128.20	1,128.20	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / ILS EX.RATE 0.2822467 WITH NORTHERN	414,757.550	13 Jul 17				0.00	414,757.55	414,757.55	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 JUL 2017 ZAR / USD EX.RATE 13.2484 WITH NORTHERN TRUST	-81,258.230	13 Jul 17				0.00	-81,258.23	-81,258.23	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 CAD / USD EX.RATE 1.322765 WITH NORTHERN TRUST	-8,394.230	13 Jun 17				0.00	-8,394.23	-8,394.23	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 CAD / USD EX.RATE 1.322765 WITH NORTHERN TRUST	-39,502.860	13 Jun 17				0.00	-39,502.86	-39,502.86	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 CAD / USD EX.RATE 1.323335 WITH NORTHERN TRUST	-5,539.980	13 Jun 17				0.00	-5,539.98	-5,539.98	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 EUR / USD EX.RATE 0.8920607 WITH NORTHERN	-416,781.950	13 Jun 17				0.00	-416,781.95	-416,781.95	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 EUR / USD EX.RATE 0.8922198 WITH NORTHERN	-790,201.680	13 Jun 17				0.00	-790,201.68	-790,201.68	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 GBP / USD EX.RATE 0.7840241 WITH NORTHERN	-17,241.450	13 Jun 17				0.00	-17,241.45	-17,241.45	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / AUD EX.RATE 0.7529 WITH NORTHERN TRUST	189,149.750	13 Jun 17				0.00	189,149.75	189,149.75	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / CAD EX.RATE 0.7532957 WITH NORTHERN	21.190	13 Jun 17				0.00	21.19	21.19	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / CAD EX.RATE 0.7532957 WITH NORTHERN	18,322.120	13 Jun 17				0.00	18,322.12	18,322.12	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / CAD EX.RATE 0.7559922 WITH NORTHERN	64,551.130	13 Jun 17				0.00	64,551.13	64,551.13	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / CHF EX.RATE 1.0319917 WITH NORTHERN	167,101.900	13 Jun 17				0.00	167,101.90	167,101.90	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / EUR EX.RATE 1.1193 WITH NORTHERN TRUST	92.050	13 Jun 17				0.00	92.05	92.05	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / EUR EX.RATE 1.1193 WITH NORTHERN TRUST	22,894.370	13 Jun 17				0.00	22,894.37	22,894.37	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / HUF EX.RATE 0.0036567 WITH NORTHERN	5,145.810	13 Jun 17				0.00	5,145.81	5,145.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 JUN 2017 USD / JPY EX.RATE 0.0090794 WITH NORTHERN	9.080	13 Jun 17				0.00	9.08	9.08	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / JPY EX.RATE 0.0090794 WITH NORTHERN	108,646.100	13 Jun 17				0.00	108,646.10	108,646.10	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / JPY EX.RATE 0.0090794 WITH NORTHERN	12,795.080	13 Jun 17				0.00	12,795.08	12,795.08	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / JPY EX.RATE 0.0090794 WITH NORTHERN	3,132.380	13 Jun 17				0.00	3,132.38	3,132.38	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / JPY EX.RATE 0.0090934 WITH NORTHERN	118.510	13 Jun 17				0.00	118.51	118.51	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 AUD / USD EX.RATE 1.318475 WITH NORTHERN TRUST	-1,554.210	13 Mar 17				0.00	-1,554.21	-1,554.21	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 AUD / USD EX.RATE 1.318475 WITH NORTHERN TRUST	-7,714.150	13 Mar 17				0.00	-7,714.15	-7,714.15	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 BRL / USD EX.RATE 3.1532 WITH NORTHERN TRUST	-91,410.400	13 Mar 17				0.00	-91,410.40	-91,410.40	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 BRL / USD EX.RATE 3.1532 WITH NORTHERN TRUST	-25,563.380	13 Mar 17				0.00	-25,563.38	-25,563.38	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 COP / USD EX.RATE 2983.0 WITH NORTHERN TRUST	-8,068.420	13 Mar 17				0.00	-8,068.42	-8,068.42	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 GBP / USD EX.RATE 0.8176615 WITH NORTHERN	-82,473.510	13 Mar 17				0.00	-82,473.51	-82,473.51	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 GBP / USD EX.RATE 0.8176615 WITH NORTHERN	-11,162.060	13 Mar 17				0.00	-11,162.06	-11,162.06	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / AUD EX.RATE 0.7576 WITH NORTHERN TRUST	74.820	13 Mar 17				0.00	74.82	74.82	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / BRL EX.RATE 0.3169371 WITH NORTHERN	27,981.910	13 Mar 17				0.00	27,981.91	27,981.91	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / EUR EX.RATE 1.0655 WITH NORTHERN TRUST	262,046.540	13 Mar 17				0.00	262,046.54	262,046.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 MAR 2017 USD / GBP EX.RATE 1.223081 WITH NORTHERN TRUST	131,034.480	13 Mar 17				0.00	131,034.48	131,034.48	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / JPY EX.RATE 0.008707 WITH NORTHERN TRUST	122.730	13 Mar 17				0.00	122.73	122.73	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / JPY EX.RATE 0.008707 WITH NORTHERN TRUST	1,545.880	13 Mar 17				0.00	1,545.88	1,545.88	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / JPY EX.RATE 0.0087222 WITH NORTHERN	2,998.750	13 Mar 17				0.00	2,998.75	2,998.75	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / SEK EX.RATE 0.1117742 WITH NORTHERN	558.870	13 Mar 17				0.00	558.87	558.87	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 BRL / USD EX.RATE 3.2835 WITH NORTHERN TRUST	-110,905.450	13 Nov 17				0.00	-110,905.45	-110,905.45	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 CAD / USD EX.RATE 1.271746 WITH NORTHERN TRUST	-807.360	13 Nov 17				0.00	-807.36	-807.36	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 CAD / USD EX.RATE 1.271746 WITH NORTHERN TRUST	-53,672.900	13 Nov 17				0.00	-53,672.90	-53,672.90	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 CAD / USD EX.RATE 1.271746 WITH NORTHERN TRUST	-3,819.960	13 Nov 17				0.00	-3,819.96	-3,819.96	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 CAD / USD EX.RATE 1.271746 WITH NORTHERN TRUST	-3,998.440	13 Nov 17				0.00	-3,998.44	-3,998.44	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 CAD / USD EX.RATE 1.271746 WITH NORTHERN TRUST	-41,958.850	13 Nov 17				0.00	-41,958.85	-41,958.85	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 EUR / USD EX.RATE 0.857416 WITH NORTHERN TRUST	-77,213.280	13 Nov 17				0.00	-77,213.28	-77,213.28	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 HKD / USD EX.RATE 7.801363 WITH NORTHERN TRUST	-85,429.420	13 Nov 17				0.00	-85,429.42	-85,429.42	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 USD / BRL EX.RATE 0.3037759 WITH NORTHERN	158,758.110	13 Nov 17				0.00	158,758.11	158,758.11	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 USD / CAD EX.RATE 0.7863205 WITH NORTHERN	101,873.360	13 Nov 17				0.00	101,873.36	101,873.36	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 NOV 2017 USD / GBP EX.RATE 1.31 WITH NORTHERN TRUST	38,360.210	13 Nov 17				0.00	38,360.21	38,360.21	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 USD / GBP EX.RATE 1.31 WITH NORTHERN TRUST	5,566.280	13 Nov 17				0.00	5,566.28	5,566.28	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 USD / GBP EX.RATE 1.31 WITH NORTHERN TRUST	16,554.340	13 Nov 17				0.00	16,554.34	16,554.34	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 USD / HKD EX.RATE 0.1282183 WITH NORTHERN	6,995.850	13 Nov 17				0.00	6,995.85	6,995.85	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 USD / JPY EX.RATE 0.0087999 WITH NORTHERN	41,370.270	13 Nov 17				0.00	41,370.27	41,370.27	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 AUD / USD EX.RATE 1.2673147 WITH NORTHERN	-71,016.300	13 Oct 17				0.00	-71,016.30	-71,016.30	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 AUD / USD EX.RATE 1.2685526 WITH NORTHERN	-211,926.570	13 Oct 17				0.00	-211,926.57	-211,926.57	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 AUD / USD EX.RATE 1.2688826 WITH NORTHERN	-2,145,816.400	13 Oct 17				0.00	-2,145,816.40	-2,145,816.40	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 BRL / USD EX.RATE 3.1521 WITH NORTHERN TRUST	-217,614.720	13 Oct 17				0.00	-217,614.72	-217,614.72	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 BRL / USD EX.RATE 3.153 WITH NORTHERN TRUST	-207,975.190	13 Oct 17				0.00	-207,975.19	-207,975.19	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 CAD / USD EX.RATE 1.247405 WITH NORTHERN TRUST	-1,457,937.080	13 Oct 17				0.00	-1,457,937.08	-1,457,937.08	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 CAD / USD EX.RATE 1.24765 WITH NORTHERN TRUST	-77.270	13 Oct 17				0.00	-77.27	-77.27	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 CAD / USD EX.RATE 1.24765 WITH NORTHERN TRUST	-424.960	13 Oct 17				0.00	-424.96	-424.96	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 CHF / USD EX.RATE 0.97444 WITH NORTHERN TRUST	-36,944.300	13 Oct 17				0.00	-36,944.30	-36,944.30	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 EUR / USD EX.RATE 0.8440599 WITH NORTHERN	-167,899.380	13 Oct 17				0.00	-167,899.38	-167,899.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 OCT 2017 GBP / USD EX.RATE 0.7513995 WITH NORTHERN	-263,508.300	13 Oct 17				0.00	-263,508.30	-263,508.30	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 HKD / USD EX.RATE 7.80755 WITH NORTHERN TRUST	-4,995.160	13 Oct 17				0.00	-4,995.16	-4,995.16	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 HKD / USD EX.RATE 7.8076 WITH NORTHERN TRUST	-31,288.900	13 Oct 17				0.00	-31,288.90	-31,288.90	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 HUF / USD EX.RATE 260.41 WITH NORTHERN TRUST	-194,492.890	13 Oct 17				0.00	-194,492.89	-194,492.89	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 JPY / USD EX.RATE 111.8961 WITH NORTHERN TRUST	-614,570.120	13 Oct 17				0.00	-614,570.12	-614,570.12	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 MXN / USD EX.RATE 18.9426 WITH NORTHERN TRUST	-39,727.780	13 Oct 17				0.00	-39,727.78	-39,727.78	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 NOK / USD EX.RATE 7.87802 WITH NORTHERN TRUST	-41,888.700	13 Oct 17				0.00	-41,888.70	-41,888.70	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 SGD / USD EX.RATE 1.350128 WITH NORTHERN TRUST	-48,143.580	13 Oct 17				0.00	-48,143.58	-48,143.58	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / AUD EX.RATE 0.7881 WITH NORTHERN TRUST	208,165.120	13 Oct 17				0.00	208,165.12	208,165.12	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / AUD EX.RATE 0.7881 WITH NORTHERN TRUST	173,616.990	13 Oct 17				0.00	173,616.99	173,616.99	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / AUD EX.RATE 0.7881 WITH NORTHERN TRUST	119,332.310	13 Oct 17				0.00	119,332.31	119,332.31	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / AUD EX.RATE 0.7887 WITH NORTHERN TRUST	2,957,625.000	13 Oct 17				0.00	2,957,625.00	2,957,625.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / BRL EX.RATE 0.3154574 WITH NORTHERN	90,000.000	13 Oct 17				0.00	90,000.00	90,000.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / CAD EX.RATE 0.801352 WITH NORTHERN TRUST	1,041,757.650	13 Oct 17				0.00	1,041,757.65	1,041,757.65	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / CHF EX.RATE 1.0259567 WITH NORTHERN	1,769,775.320	13 Oct 17				0.00	1,769,775.32	1,769,775.32	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 OCT 2017 USD / CHF EX.RATE 1.0262726 WITH NORTHERN	492,789.470	13 Oct 17				0.00	492,789.47	492,789.47	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / CHF EX.RATE 1.0262726 WITH NORTHERN	347,567.410	13 Oct 17				0.00	347,567.41	347,567.41	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / CHF EX.RATE 1.0262726 WITH NORTHERN	523,676.690	13 Oct 17				0.00	523,676.69	523,676.69	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / CHF EX.RATE 1.0262726 WITH NORTHERN	375,712.020	13 Oct 17				0.00	375,712.02	375,712.02	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / CHF EX.RATE 1.0262726 WITH NORTHERN	499,774.150	13 Oct 17				0.00	499,774.15	499,774.15	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / CHF EX.RATE 1.0271348 WITH NORTHERN	17,895.500	13 Oct 17				0.00	17,895.50	17,895.50	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / DKK EX.RATE 0.1589542 WITH NORTHERN	177,392.900	13 Oct 17				0.00	177,392.90	177,392.90	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	540,343.940	13 Oct 17				0.00	540,343.94	540,343.94	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	372,722.190	13 Oct 17				0.00	372,722.19	372,722.19	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	598,294.770	13 Oct 17				0.00	598,294.77	598,294.77	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	69,227.570	13 Oct 17				0.00	69,227.57	69,227.57	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	131,320.630	13 Oct 17				0.00	131,320.63	131,320.63	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	384,334.620	13 Oct 17				0.00	384,334.62	384,334.62	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	416,672.650	13 Oct 17				0.00	416,672.65	416,672.65	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	299,946.630	13 Oct 17				0.00	299,946.63	299,946.63	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	402,003.860	13 Oct 17				0.00	402,003.86	402,003.86	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	107,085.460	13 Oct 17				0.00	107,085.46	107,085.46	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1817 WITH NORTHERN TRUST	226,420.820	13 Oct 17				0.00	226,420.82	226,420.82	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1821 WITH NORTHERN TRUST	1,093,300.080	13 Oct 17				0.00	1,093,300.08	1,093,300.08	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1822 WITH NORTHERN TRUST	70.600	13 Oct 17				0.00	70.60	70.60	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1833 WITH NORTHERN TRUST	666,197.900	13 Oct 17				0.00	666,197.90	666,197.90	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1834 WITH NORTHERN TRUST	15,641.010	13 Oct 17				0.00	15,641.01	15,641.01	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1836 WITH NORTHERN TRUST	359.280	13 Oct 17				0.00	359.28	359.28	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.18736 WITH NORTHERN TRUST	4,765,698.520	13 Oct 17				0.00	4,765,698.52	4,765,698.52	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	94,751.680	13 Oct 17				0.00	94,751.68	94,751.68	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	444,823.920	13 Oct 17				0.00	444,823.92	444,823.92	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	204,969.420	13 Oct 17				0.00	204,969.42	204,969.42	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	354,632.920	13 Oct 17				0.00	354,632.92	354,632.92	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	101,200.490	13 Oct 17				0.00	101,200.49	101,200.49	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	397,218.810	13 Oct 17				0.00	397,218.81	397,218.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	113,064.120	13 Oct 17				0.00	113,064.12	113,064.12	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	283,124.190	13 Oct 17				0.00	283,124.19	283,124.19	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	308,364.360	13 Oct 17				0.00	308,364.36	308,364.36	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	192,501.460	13 Oct 17				0.00	192,501.46	192,501.46	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	561,135.510	13 Oct 17				0.00	561,135.51	561,135.51	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	20,441.730	13 Oct 17				0.00	20,441.73	20,441.73	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	139,611.490	13 Oct 17				0.00	139,611.49	139,611.49	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	255,206.130	13 Oct 17				0.00	255,206.13	255,206.13	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST	374,184.260	13 Oct 17				0.00	374,184.26	374,184.26	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3291 WITH NORTHERN TRUST	1,242,331.230	13 Oct 17				0.00	1,242,331.23	1,242,331.23	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3303 WITH NORTHERN TRUST	1,995,450.000	13 Oct 17				0.00	1,995,450.00	1,995,450.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.332737 WITH NORTHERN TRUST	1,493,105.240	13 Oct 17				0.00	1,493,105.24	1,493,105.24	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / HKD EX.RATE 0.1280803 WITH NORTHERN	544,341.410	13 Oct 17				0.00	544,341.41	544,341.41	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / HKD EX.RATE 0.128082 WITH NORTHERN TRUST	214,084.850	13 Oct 17				0.00	214,084.85	214,084.85	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / HKD EX.RATE 0.128082 WITH NORTHERN TRUST	484,007.500	13 Oct 17				0.00	484,007.50	484,007.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 OCT 2017 USD / HKD EX.RATE 0.128082 WITH NORTHERN TRUST	137,891.720	13 Oct 17				0.00	137,891.72	137,891.72	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / HKD EX.RATE 0.128082 WITH NORTHERN TRUST	91,208.050	13 Oct 17				0.00	91,208.05	91,208.05	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	266,441.930	13 Oct 17				0.00	266,441.93	266,441.93	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	792.070	13 Oct 17				0.00	792.07	792.07	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	133,894.930	13 Oct 17				0.00	133,894.93	133,894.93	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	80,554.870	13 Oct 17				0.00	80,554.87	80,554.87	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	98,539.640	13 Oct 17				0.00	98,539.64	98,539.64	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	197,990.480	13 Oct 17				0.00	197,990.48	197,990.48	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	147,654.570	13 Oct 17				0.00	147,654.57	147,654.57	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	185,731.520	13 Oct 17				0.00	185,731.52	185,731.52	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	414,557.460	13 Oct 17				0.00	414,557.46	414,557.46	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	115,515.220	13 Oct 17				0.00	115,515.22	115,515.22	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	428,900.730	13 Oct 17				0.00	428,900.73	428,900.73	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	320,516.860	13 Oct 17				0.00	320,516.86	320,516.86	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	193,344.880	13 Oct 17				0.00	193,344.88	193,344.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089337 WITH NORTHERN	1,046,344.650	13 Oct 17				0.00	1,046,344.65	1,046,344.65	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.008957 WITH NORTHERN TRUST	5,585,677.270	13 Oct 17				0.00	5,585,677.27	5,585,677.27	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / NOK EX.RATE 0.126807 WITH NORTHERN TRUST	404,876.110	13 Oct 17				0.00	404,876.11	404,876.11	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / NOK EX.RATE 0.126844 WITH NORTHERN TRUST	672,273.170	13 Oct 17				0.00	672,273.17	672,273.17	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SEK EX.RATE 0.123337 WITH NORTHERN TRUST	72,645.470	13 Oct 17				0.00	72,645.47	72,645.47	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SEK EX.RATE 0.1234248 WITH NORTHERN	18,075.390	13 Oct 17				0.00	18,075.39	18,075.39	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SEK EX.RATE 0.1234418 WITH NORTHERN	78,110.650	13 Oct 17				0.00	78,110.65	78,110.65	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SEK EX.RATE 0.1238574 WITH NORTHERN	726,087.340	13 Oct 17				0.00	726,087.34	726,087.34	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SGD EX.RATE 0.7403569 WITH NORTHERN	278,889.320	13 Oct 17				0.00	278,889.32	278,889.32	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SGD EX.RATE 0.7403569 WITH NORTHERN	54,416.490	13 Oct 17				0.00	54,416.49	54,416.49	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SGD EX.RATE 0.7403569 WITH NORTHERN	522,200.250	13 Oct 17				0.00	522,200.25	522,200.25	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SGD EX.RATE 0.7403569 WITH NORTHERN	138,906.920	13 Oct 17				0.00	138,906.92	138,906.92	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SGD EX.RATE 0.7403569 WITH NORTHERN	44,450.460	13 Oct 17				0.00	44,450.46	44,450.46	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SGD EX.RATE 0.7403569 WITH NORTHERN	45,336.620	13 Oct 17				0.00	45,336.62	45,336.62	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / ZAR EX.RATE 0.0753383 WITH NORTHERN	1,877,861.420	13 Oct 17				0.00	1,877,861.42	1,877,861.42	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 OCT 2017 USD / ZAR EX.RATE 0.075367 WITH NORTHERN TRUST	237,567.380	13 Oct 17				0.00	237,567.38	237,567.38	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / ZAR EX.RATE 0.075367 WITH NORTHERN TRUST	224,193.650	13 Oct 17				0.00	224,193.65	224,193.65	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 BRL / USD EX.RATE 3.138 WITH NORTHERN TRUST	-96,349.340	13 Sep 17				0.00	-96,349.34	-96,349.34	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 CAD / USD EX.RATE 1.217956 WITH NORTHERN TRUST	-319,183.450	13 Sep 17				0.00	-319,183.45	-319,183.45	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 CAD / USD EX.RATE 1.218856 WITH NORTHERN TRUST	-36,310.030	13 Sep 17				0.00	-36,310.03	-36,310.03	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 CHF / USD EX.RATE 0.96329 WITH NORTHERN TRUST	-9,342.980	13 Sep 17				0.00	-9,342.98	-9,342.98	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 CHF / USD EX.RATE 0.9655 WITH NORTHERN TRUST	-654,618.330	13 Sep 17				0.00	-654,618.33	-654,618.33	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 DKK / USD EX.RATE 6.244812 WITH NORTHERN TRUST	-160.130	13 Sep 17				0.00	-160.13	-160.13	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 EUR / USD EX.RATE 0.8393804 WITH NORTHERN	-13,104.910	13 Sep 17				0.00	-13,104.91	-13,104.91	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 EUR / USD EX.RATE 0.84168 WITH NORTHERN TRUST	-317,924.870	13 Sep 17				0.00	-317,924.87	-317,924.87	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 GBP / USD EX.RATE 0.7553469 WITH NORTHERN	-6,619.480	13 Sep 17				0.00	-6,619.48	-6,619.48	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 NOK / USD EX.RATE 7.893361 WITH NORTHERN TRUST	-1,266.890	13 Sep 17				0.00	-1,266.89	-1,266.89	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 SEK / USD EX.RATE 8.015535 WITH NORTHERN TRUST	-2,370.400	13 Sep 17				0.00	-2,370.40	-2,370.40	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / BRL EX.RATE 0.3188776 WITH NORTHERN	65,524.780	13 Sep 17				0.00	65,524.78	65,524.78	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / CAD EX.RATE 0.8186656 WITH NORTHERN	7.370	13 Sep 17				0.00	7.37	7.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 SEP 2017 USD / CHF EX.RATE 1.0375704 WITH NORTHERN	6,225.420	13 Sep 17				0.00	6,225.42	6,225.42	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / EUR EX.RATE 1.189191 WITH NORTHERN TRUST	178,771.570	13 Sep 17				0.00	178,771.57	178,771.57	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / GBP EX.RATE 1.3205 WITH NORTHERN TRUST	241,945.350	13 Sep 17				0.00	241,945.35	241,945.35	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / HKD EX.RATE 0.1279951 WITH NORTHERN	40.960	13 Sep 17				0.00	40.96	40.96	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / HKD EX.RATE 0.1279984 WITH NORTHERN	140,499.400	13 Sep 17				0.00	140,499.40	140,499.40	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / HKD EX.RATE 0.1280033 WITH NORTHERN	42,676.820	13 Sep 17				0.00	42,676.82	42,676.82	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / JPY EX.RATE 0.0090342 WITH NORTHERN	26,475.690	13 Sep 17				0.00	26,475.69	26,475.69	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / JPY EX.RATE 0.0090416 WITH NORTHERN	601.830	13 Sep 17				0.00	601.83	601.83	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / JPY EX.RATE 0.0090503 WITH NORTHERN	77,857.170	13 Sep 17				0.00	77,857.17	77,857.17	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / JPY EX.RATE 0.0090802 WITH NORTHERN	445,848.070	13 Sep 17				0.00	445,848.07	445,848.07	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / SGD EX.RATE 0.7428317 WITH NORTHERN	54,652.610	13 Sep 17				0.00	54,652.61	54,652.61	0.00
FX DEAL TRANSACTED ON 14 APR 2017 CAD / USD EX.RATE 1.331434 WITH NORTHERN TRUST	-160.440	14 Apr 17				0.00	-160.44	-160.44	0.00
FX DEAL TRANSACTED ON 14 APR 2017 CAD / USD EX.RATE 1.331434 WITH NORTHERN TRUST	-11,211.970	14 Apr 17				0.00	-11,211.97	-11,211.97	0.00
FX DEAL TRANSACTED ON 14 APR 2017 CAD / USD EX.RATE 1.331434 WITH NORTHERN TRUST	-311.680	14 Apr 17				0.00	-311.68	-311.68	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / AUD EX.RATE 0.7571 WITH NORTHERN TRUST	96.440	14 Apr 17				0.00	96.44	96.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 APR 2017 USD / AUD EX.RATE 0.7571 WITH NORTHERN TRUST	96.440	14 Apr 17				0.00	96.44	96.44	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / AUD EX.RATE 0.7571 WITH NORTHERN TRUST	64,914.170	14 Apr 17				0.00	64,914.17	64,914.17	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / AUD EX.RATE 0.7573 WITH NORTHERN TRUST	6,605.340	14 Apr 17				0.00	6,605.34	6,605.34	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / AUD EX.RATE 0.7573 WITH NORTHERN TRUST	19,816.010	14 Apr 17				0.00	19,816.01	19,816.01	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / AUD EX.RATE 0.7577 WITH NORTHERN TRUST	22.850	14 Apr 17				0.00	22.85	22.85	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / CAD EX.RATE 0.7507508 WITH NORTHERN	48.000	14 Apr 17				0.00	48.00	48.00	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / CAD EX.RATE 0.7507508 WITH NORTHERN	31.080	14 Apr 17				0.00	31.08	31.08	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / CAD EX.RATE 0.7507508 WITH NORTHERN	13.430	14 Apr 17				0.00	13.43	13.43	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / CAD EX.RATE 0.7507508 WITH NORTHERN	15.770	14 Apr 17				0.00	15.77	15.77	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / CAD EX.RATE 0.7507508 WITH NORTHERN	31.370	14 Apr 17				0.00	31.37	31.37	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / CAD EX.RATE 0.7507508 WITH NORTHERN	42.570	14 Apr 17				0.00	42.57	42.57	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / CAD EX.RATE 0.7507508 WITH NORTHERN	19.220	14 Apr 17				0.00	19.22	19.22	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / EUR EX.RATE 1.0616 WITH NORTHERN TRUST	8,345,660.180	14 Apr 17				0.00	8,345,660.18	8,345,660.18	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / GBP EX.RATE 1.2523 WITH NORTHERN TRUST	17,281.740	14 Apr 17				0.00	17,281.74	17,281.74	0.00
FX DEAL TRANSACTED ON 14 APR 2017 USD / GBP EX.RATE 1.2526 WITH NORTHERN TRUST	11,102.270	14 Apr 17				0.00	11,102.27	11,102.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 APR 2017 USD / GBP EX.RATE 1.2527 WITH NORTHERN TRUST	314.630	14 Apr 17				0.00	314.63	314.63	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 CHF / USD EX.RATE 0.970263 WITH NORTHERN TRUST	-118,147.100	14 Aug 17				0.00	-118,147.10	-118,147.10	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 EUR / USD EX.RATE 0.8477206 WITH NORTHERN	-258,962.530	14 Aug 17				0.00	-258,962.53	-258,962.53	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 EUR / USD EX.RATE 0.8481045 WITH NORTHERN	-308,518.270	14 Aug 17				0.00	-308,518.27	-308,518.27	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 GBP / USD EX.RATE 0.7709506 WITH NORTHERN	-332,138.060	14 Aug 17				0.00	-332,138.06	-332,138.06	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 GBP / USD EX.RATE 0.7712479 WITH NORTHERN	-650,050.410	14 Aug 17				0.00	-650,050.41	-650,050.41	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 JPY / USD EX.RATE 109.4977 WITH NORTHERN TRUST	-12,605,855.130	14 Aug 17				0.00	-12,605,855.13	-12,605,855.13	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 JPY / USD EX.RATE 109.56 WITH NORTHERN TRUST	-20,653.330	14 Aug 17				0.00	-20,653.33	-20,653.33	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / BRL EX.RATE 0.3131851 WITH NORTHERN	99,844.440	14 Aug 17				0.00	99,844.44	99,844.44	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / CAD EX.RATE 0.7863088 WITH NORTHERN	2,591,712.950	14 Aug 17				0.00	2,591,712.95	2,591,712.95	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / GBP EX.RATE 1.296 WITH NORTHERN TRUST	91.470	14 Aug 17				0.00	91.47	91.47	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / GBP EX.RATE 1.297954 WITH NORTHERN TRUST	241,028.570	14 Aug 17				0.00	241,028.57	241,028.57	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / GBP EX.RATE 1.298081 WITH NORTHERN TRUST	961,566.460	14 Aug 17				0.00	961,566.46	961,566.46	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / HKD EX.RATE 0.1278511 WITH NORTHERN	11,993.390	14 Aug 17				0.00	11,993.39	11,993.39	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / HKD EX.RATE 0.1278511 WITH NORTHERN	15,366.420	14 Aug 17				0.00	15,366.42	15,366.42	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 AUG 2017 USD / HKD EX.RATE 0.127856 WITH NORTHERN TRUST	7,324.870	14 Aug 17				0.00	7,324.87	7,324.87	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / HKD EX.RATE 0.127856 WITH NORTHERN TRUST	21,811.790	14 Aug 17				0.00	21,811.79	21,811.79	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / JPY EX.RATE 0.0091187 WITH NORTHERN	12,586,612.720	14 Aug 17				0.00	12,586,612.72	12,586,612.72	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / SGD EX.RATE 0.7340527 WITH NORTHERN	11,627.390	14 Aug 17				0.00	11,627.39	11,627.39	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 AUD / USD EX.RATE 1.303781 WITH NORTHERN TRUST	-98,732.080	14 Dec 17				0.00	-98,732.08	-98,732.08	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 AUD / USD EX.RATE 1.3038609 WITH NORTHERN	-5,794.350	14 Dec 17				0.00	-5,794.35	-5,794.35	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 AUD / USD EX.RATE 1.3038609 WITH NORTHERN	-41,723.190	14 Dec 17				0.00	-41,723.19	-41,723.19	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 CAD / USD EX.RATE 1.2853 WITH NORTHERN TRUST	-1,211,959.080	14 Dec 17				0.00	-1,211,959.08	-1,211,959.08	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 CNY / USD EX.RATE 6.6075 WITH NORTHERN TRUST	-3,381,443.660	14 Dec 17				0.00	-3,381,443.66	-3,381,443.66	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 EUR / USD EX.RATE 0.8478442 WITH NORTHERN	-149,911.930	14 Dec 17				0.00	-149,911.93	-149,911.93	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 GBP / USD EX.RATE 0.7441373 WITH NORTHERN	-200,400.060	14 Dec 17				0.00	-200,400.06	-200,400.06	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 INR / USD EX.RATE 64.24 WITH NORTHERN TRUST	-1,542,231.200	14 Dec 17				0.00	-1,542,231.20	-1,542,231.20	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 KRW / USD EX.RATE 1089.9 WITH NORTHERN TRUST	-1,964,334.840	14 Dec 17				0.00	-1,964,334.84	-1,964,334.84	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 NOK / USD EX.RATE 8.2876 WITH NORTHERN TRUST	-160,279.470	14 Dec 17				0.00	-160,279.47	-160,279.47	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 NZD / USD EX.RATE 1.4307441 WITH NORTHERN	-44,811.650	14 Dec 17				0.00	-44,811.65	-44,811.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 DEC 2017 SGD / USD EX.RATE 1.3468 WITH NORTHERN TRUST	-117,959.840	14 Dec 17				0.00	-117,959.84	-117,959.84	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / AUD EX.RATE 0.7667 WITH NORTHERN TRUST	35,108.310	14 Dec 17				0.00	35,108.31	35,108.31	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / AUD EX.RATE 0.7667 WITH NORTHERN TRUST	1,849.000	14 Dec 17				0.00	1,849.00	1,849.00	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / BRL EX.RATE 0.2996614 WITH NORTHERN	5,955.410	14 Dec 17				0.00	5,955.41	5,955.41	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / BRL EX.RATE 0.3002372 WITH NORTHERN	12,357.050	14 Dec 17				0.00	12,357.05	12,357.05	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / BRL EX.RATE 0.3002372 WITH NORTHERN	2,392.360	14 Dec 17				0.00	2,392.36	2,392.36	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / CAD EX.RATE 0.7793673 WITH NORTHERN	1,625,952.080	14 Dec 17				0.00	1,625,952.08	1,625,952.08	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / CNY EX.RATE 0.1499813 WITH NORTHERN	3,351,014.470	14 Dec 17				0.00	3,351,014.47	3,351,014.47	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / COP EX.RATE 0.0003331 WITH NORTHERN	4,298.680	14 Dec 17				0.00	4,298.68	4,298.68	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / COP EX.RATE 0.0003331 WITH NORTHERN	2,496.010	14 Dec 17				0.00	2,496.01	2,496.01	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / EUR EX.RATE 1.1787 WITH NORTHERN TRUST	44,031.430	14 Dec 17				0.00	44,031.43	44,031.43	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / GBP EX.RATE 1.3434 WITH NORTHERN TRUST	173,231.640	14 Dec 17				0.00	173,231.64	173,231.64	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / HKD EX.RATE 0.1280541 WITH NORTHERN	35,081.760	14 Dec 17				0.00	35,081.76	35,081.76	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / HKD EX.RATE 0.1280606 WITH NORTHERN	24,167.130	14 Dec 17				0.00	24,167.13	24,167.13	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / INR EX.RATE 0.0154083 WITH NORTHERN	1,526,547.490	14 Dec 17				0.00	1,526,547.49	1,526,547.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 DEC 2017 USD / JPY EX.RATE 0.0088826 WITH NORTHERN	109,771.900	14 Dec 17				0.00	109,771.90	109,771.90	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / KRW EX.RATE 0.0009184 WITH NORTHERN	1,966,138.810	14 Dec 17				0.00	1,966,138.81	1,966,138.81	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 BRL / USD EX.RATE 3.0985 WITH NORTHERN TRUST	-282,949.910	14 Feb 17				0.00	-282,949.91	-282,949.91	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 EUR / USD EX.RATE 0.9412651 WITH NORTHERN	-365,103.510	14 Feb 17				0.00	-365,103.51	-365,103.51	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 GBP / USD EX.RATE 0.8023873 WITH NORTHERN	-138,573.290	14 Feb 17				0.00	-138,573.29	-138,573.29	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 ILS / USD EX.RATE 3.749 WITH NORTHERN TRUST	-108,640.970	14 Feb 17				0.00	-108,640.97	-108,640.97	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / BRL EX.RATE 0.3205128 WITH NORTHERN	20,659.010	14 Feb 17				0.00	20,659.01	20,659.01	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / BRL EX.RATE 0.3205128 WITH NORTHERN	41,093.330	14 Feb 17				0.00	41,093.33	41,093.33	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / BRL EX.RATE 0.3205128 WITH NORTHERN	20,834.640	14 Feb 17				0.00	20,834.64	20,834.64	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / BRL EX.RATE 0.3205128 WITH NORTHERN	67,952.940	14 Feb 17				0.00	67,952.94	67,952.94	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / BRL EX.RATE 0.3205128 WITH NORTHERN	32,459.920	14 Feb 17				0.00	32,459.92	32,459.92	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / BRL EX.RATE 0.3205128 WITH NORTHERN	3,844.260	14 Feb 17				0.00	3,844.26	3,844.26	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / BRL EX.RATE 0.3221131 WITH NORTHERN	74,000.000	14 Feb 17				0.00	74,000.00	74,000.00	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / CHF EX.RATE 0.9927086 WITH NORTHERN	103,842.720	14 Feb 17				0.00	103,842.72	103,842.72	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / CLP EX.RATE 0.0015571 WITH NORTHERN	7,499.840	14 Feb 17				0.00	7,499.84	7,499.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 FEB 2017 USD / EUR EX.RATE 1.056964 WITH NORTHERN TRUST	253,112.360	14 Feb 17				0.00	253,112.36	253,112.36	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / HKD EX.RATE 0.1288859 WITH NORTHERN	75,534.060	14 Feb 17				0.00	75,534.06	75,534.06	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / SEK EX.RATE 0.1118038 WITH NORTHERN	20,029.130	14 Feb 17				0.00	20,029.13	20,029.13	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 BRL / USD EX.RATE 3.186 WITH NORTHERN TRUST	-44,048.230	14 Jul 17				0.00	-44,048.23	-44,048.23	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 CHF / USD EX.RATE 0.963963 WITH NORTHERN TRUST	-272,573.980	14 Jul 17				0.00	-272,573.98	-272,573.98	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 EUR / USD EX.RATE 0.8715356 WITH NORTHERN	-124,467.910	14 Jul 17				0.00	-124,467.91	-124,467.91	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 GBP / USD EX.RATE 0.7629511 WITH NORTHERN	-14,584.290	14 Jul 17				0.00	-14,584.29	-14,584.29	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 JPY / USD EX.RATE 112.3164 WITH NORTHERN TRUST	-1,400,402.410	14 Jul 17				0.00	-1,400,402.41	-1,400,402.41	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 USD / CAD EX.RATE 0.7890791 WITH NORTHERN	315,631.660	14 Jul 17				0.00	315,631.66	315,631.66	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 USD / DKK EX.RATE 0.1538864 WITH NORTHERN	50,898.740	14 Jul 17				0.00	50,898.74	50,898.74	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 USD / DKK EX.RATE 0.1538864 WITH NORTHERN	7,845.000	14 Jul 17				0.00	7,845.00	7,845.00	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 USD / EUR EX.RATE 1.1415 WITH NORTHERN TRUST	173.870	14 Jul 17				0.00	173.87	173.87	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 USD / EUR EX.RATE 1.1446 WITH NORTHERN TRUST	14,844.030	14 Jul 17				0.00	14,844.03	14,844.03	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 USD / GBP EX.RATE 1.2978 WITH NORTHERN TRUST	14,794.920	14 Jul 17				0.00	14,794.92	14,794.92	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 USD / GBP EX.RATE 1.3 WITH NORTHERN TRUST	86.700	14 Jul 17				0.00	86.70	86.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 JUL 2017 USD / GBP EX.RATE 1.308657 WITH NORTHERN TRUST	42,256.040	14 Jul 17				0.00	42,256.04	42,256.04	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 USD / HKD EX.RATE 0.1280787 WITH NORTHERN	7,982.500	14 Jul 17				0.00	7,982.50	7,982.50	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 USD / SEK EX.RATE 0.1200163 WITH NORTHERN	25,226.830	14 Jul 17				0.00	25,226.83	25,226.83	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 AUD / USD EX.RATE 1.3127374 WITH NORTHERN	-1,105,988.940	14 Jun 17				0.00	-1,105,988.94	-1,105,988.94	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 CAD / USD EX.RATE 1.31898 WITH NORTHERN TRUST	-893,269.800	14 Jun 17				0.00	-893,269.80	-893,269.80	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 CAD / USD EX.RATE 1.320436 WITH NORTHERN TRUST	-2,761.170	14 Jun 17				0.00	-2,761.17	-2,761.17	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 CAD / USD EX.RATE 1.320436 WITH NORTHERN TRUST	-26,151.400	14 Jun 17				0.00	-26,151.40	-26,151.40	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 CAD / USD EX.RATE 1.320436 WITH NORTHERN TRUST	-12,780.280	14 Jun 17				0.00	-12,780.28	-12,780.28	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 CAD / USD EX.RATE 1.3207 WITH NORTHERN TRUST	-37,956.220	14 Jun 17				0.00	-37,956.22	-37,956.22	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 GBP / USD EX.RATE 0.781922 WITH NORTHERN TRUST	-16,290.300	14 Jun 17				0.00	-16,290.30	-16,290.30	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 JPY / USD EX.RATE 109.0771 WITH NORTHERN TRUST	-627,985.870	14 Jun 17				0.00	-627,985.87	-627,985.87	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / AUD EX.RATE 0.7624 WITH NORTHERN TRUST	417,266.190	14 Jun 17				0.00	417,266.19	417,266.19	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / AUD EX.RATE 0.7628 WITH NORTHERN TRUST	872,449.450	14 Jun 17				0.00	872,449.45	872,449.45	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / BRL EX.RATE 0.3042565 WITH NORTHERN	24,071.000	14 Jun 17				0.00	24,071.00	24,071.00	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / BRL EX.RATE 0.3042565 WITH NORTHERN	155,123.960	14 Jun 17				0.00	155,123.96	155,123.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 JUN 2017 USD / CHF EX.RATE 1.0344471 WITH NORTHERN	13,396.660	14 Jun 17				0.00	13,396.66	13,396.66	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / CHF EX.RATE 1.0357328 WITH NORTHERN	958,578.080	14 Jun 17				0.00	958,578.08	958,578.08	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / EUR EX.RATE 1.1205 WITH NORTHERN TRUST	54.570	14 Jun 17				0.00	54.57	54.57	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / EUR EX.RATE 1.1275 WITH NORTHERN TRUST	1,477,878.390	14 Jun 17				0.00	1,477,878.39	1,477,878.39	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / EUR EX.RATE 1.1275 WITH NORTHERN TRUST	1,911,311.680	14 Jun 17				0.00	1,911,311.68	1,911,311.68	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / EUR EX.RATE 1.1275 WITH NORTHERN TRUST	1,602,446.540	14 Jun 17				0.00	1,602,446.54	1,602,446.54	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / EUR EX.RATE 1.1275 WITH NORTHERN TRUST	1,728,570.830	14 Jun 17				0.00	1,728,570.83	1,728,570.83	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / EUR EX.RATE 1.1277 WITH NORTHERN TRUST	93,255.810	14 Jun 17				0.00	93,255.81	93,255.81	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / GBP EX.RATE 1.2734 WITH NORTHERN TRUST	2.830	14 Jun 17				0.00	2.83	2.83	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / GBP EX.RATE 1.2764 WITH NORTHERN TRUST	1,481,499.010	14 Jun 17				0.00	1,481,499.01	1,481,499.01	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / HKD EX.RATE 0.128215 WITH NORTHERN TRUST	2,229,879.310	14 Jun 17				0.00	2,229,879.31	2,229,879.31	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / JPY EX.RATE 0.0091418 WITH NORTHERN	689,299.830	14 Jun 17				0.00	689,299.83	689,299.83	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / JPY EX.RATE 0.0091583 WITH NORTHERN	110,340.110	14 Jun 17				0.00	110,340.11	110,340.11	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / JPY EX.RATE 0.009176 WITH NORTHERN TRUST	1,165.860	14 Jun 17				0.00	1,165.86	1,165.86	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / JPY EX.RATE 0.0092062 WITH NORTHERN	1,506,771.580	14 Jun 17				0.00	1,506,771.58	1,506,771.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 JUN 2017 USD / SEK EX.RATE 0.1149306 WITH NORTHERN	477.890	14 Jun 17				0.00	477.89	477.89	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / SEK EX.RATE 0.1155388 WITH NORTHERN	18,053.280	14 Jun 17				0.00	18,053.28	18,053.28	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / SEK EX.RATE 0.1155388 WITH NORTHERN	17,920.810	14 Jun 17				0.00	17,920.81	17,920.81	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / SGD EX.RATE 0.7265858 WITH NORTHERN	7.010	14 Jun 17				0.00	7.01	7.01	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / SGD EX.RATE 0.7266914 WITH NORTHERN	4.830	14 Jun 17				0.00	4.83	4.83	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / SGD EX.RATE 1.3761 WITH NORTHERN TRUST	1.750	14 Jun 17				0.00	1.75	1.75	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / SGD EX.RATE 1.3763 WITH NORTHERN TRUST	4.240	14 Jun 17				0.00	4.24	4.24	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 AUD / USD EX.RATE 1.3193448 WITH NORTHERN	-3,094.040	14 Mar 17				0.00	-3,094.04	-3,094.04	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 AUD / USD EX.RATE 1.3193448 WITH NORTHERN	-15,355.830	14 Mar 17				0.00	-15,355.83	-15,355.83	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 BRL / USD EX.RATE 3.162 WITH NORTHERN TRUST	-11,672.280	14 Mar 17				0.00	-11,672.28	-11,672.28	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 BRL / USD EX.RATE 3.162 WITH NORTHERN TRUST	-22,917.920	14 Mar 17				0.00	-22,917.92	-22,917.92	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 BRL / USD EX.RATE 3.1626 WITH NORTHERN TRUST	-221,461.140	14 Mar 17				0.00	-221,461.14	-221,461.14	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 CAD / USD EX.RATE 1.346 WITH NORTHERN TRUST	-36,198.110	14 Mar 17				0.00	-36,198.11	-36,198.11	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 CNY / USD EX.RATE 6.912 WITH NORTHERN TRUST	-2,631,931.570	14 Mar 17				0.00	-2,631,931.57	-2,631,931.57	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 COP / USD EX.RATE 2993.0 WITH NORTHERN TRUST	-7,060.430	14 Mar 17				0.00	-7,060.43	-7,060.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 MAR 2017 EUR / USD EX.RATE 0.9395309 WITH NORTHERN	-124,711.880	14 Mar 17				0.00	-124,711.88	-124,711.88	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 EUR / USD EX.RATE 0.9407338 WITH NORTHERN	-113,431.960	14 Mar 17				0.00	-113,431.96	-113,431.96	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 EUR / USD EX.RATE 0.9407338 WITH NORTHERN	-358,738.130	14 Mar 17				0.00	-358,738.13	-358,738.13	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 EUR / USD EX.RATE 0.9407338 WITH NORTHERN	-114,783.610	14 Mar 17				0.00	-114,783.61	-114,783.61	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 EUR / USD EX.RATE 0.9415309 WITH NORTHERN	-116,495.740	14 Mar 17				0.00	-116,495.74	-116,495.74	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 GBP / USD EX.RATE 0.8223684 WITH NORTHERN	-79,479.660	14 Mar 17				0.00	-79,479.66	-79,479.66	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 GBP / USD EX.RATE 0.8227405 WITH NORTHERN	-16,374.720	14 Mar 17				0.00	-16,374.72	-16,374.72	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 INR / USD EX.RATE 65.8 WITH NORTHERN TRUST	-988,651.220	14 Mar 17				0.00	-988,651.22	-988,651.22	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 KRW / USD EX.RATE 1149.5 WITH NORTHERN TRUST	-2,483,780.590	14 Mar 17				0.00	-2,483,780.59	-2,483,780.59	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 MYR / USD EX.RATE 4.45 WITH NORTHERN TRUST	-611,708.030	14 Mar 17				0.00	-611,708.03	-611,708.03	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 TWD / USD EX.RATE 30.94 WITH NORTHERN TRUST	-1,672,368.460	14 Mar 17				0.00	-1,672,368.46	-1,672,368.46	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / BRL EX.RATE 0.3093485 WITH NORTHERN	216,665.530	14 Mar 17				0.00	216,665.53	216,665.53	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / BRL EX.RATE 0.3160956 WITH NORTHERN	54,646.580	14 Mar 17				0.00	54,646.58	54,646.58	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / BRL EX.RATE 0.3160956 WITH NORTHERN	294.520	14 Mar 17				0.00	294.52	294.52	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / BRL EX.RATE 0.3160956 WITH NORTHERN	6.880	14 Mar 17				0.00	6.88	6.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 MAR 2017 USD / BRL EX.RATE 0.3163956 WITH NORTHERN	2,534.430	14 Mar 17				0.00	2,534.43	2,534.43	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / BRL EX.RATE 0.3165358 WITH NORTHERN	313.320	14 Mar 17				0.00	313.32	313.32	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / BRL EX.RATE 0.3165358 WITH NORTHERN	97,361.000	14 Mar 17				0.00	97,361.00	97,361.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / BRL EX.RATE 0.3165358 WITH NORTHERN	67,825.670	14 Mar 17				0.00	67,825.67	67,825.67	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / BRL EX.RATE 0.3165358 WITH NORTHERN	7.320	14 Mar 17				0.00	7.32	7.32	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / BRL EX.RATE 0.3165358 WITH NORTHERN	3,387.250	14 Mar 17				0.00	3,387.25	3,387.25	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / CAD EX.RATE 0.74118 WITH NORTHERN TRUST	26.260	14 Mar 17				0.00	26.26	26.26	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / CAD EX.RATE 0.7418502 WITH NORTHERN	9,599.100	14 Mar 17				0.00	9,599.10	9,599.10	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / CHF EX.RATE 0.9920635 WITH NORTHERN	12,730.750	14 Mar 17				0.00	12,730.75	12,730.75	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / CNY EX.RATE 0.1430718 WITH NORTHERN	2,602,748.550	14 Mar 17				0.00	2,602,748.55	2,602,748.55	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / EUR EX.RATE 1.0644 WITH NORTHERN TRUST	82,454.620	14 Mar 17				0.00	82,454.62	82,454.62	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / GBP EX.RATE 1.21608 WITH NORTHERN TRUST	54,412.930	14 Mar 17				0.00	54,412.93	54,412.93	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / INR EX.RATE 0.0150466 WITH NORTHERN	978,833.130	14 Mar 17				0.00	978,833.13	978,833.13	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / JPY EX.RATE 0.0087237 WITH NORTHERN	3,196.130	14 Mar 17				0.00	3,196.13	3,196.13	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / KRW EX.RATE 0.0008699 WITH NORTHERN	2,483,564.530	14 Mar 17				0.00	2,483,564.53	2,483,564.53	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 MAR 2017 USD / SEK EX.RATE 0.1004965 WITH NORTHERN	19,769.010	14 Mar 17				0.00	19,769.01	19,769.01	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / SEK EX.RATE 0.1117244 WITH NORTHERN	21,816.430	14 Mar 17				0.00	21,816.43	21,816.43	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / TWD EX.RATE 0.0324097 WITH NORTHERN	1,676,975.530	14 Mar 17				0.00	1,676,975.53	1,676,975.53	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 BRL / USD EX.RATE 3.2855 WITH NORTHERN TRUST	-277,727.370	14 Nov 17				0.00	-277,727.37	-277,727.37	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 CAD / USD EX.RATE 1.276045 WITH NORTHERN TRUST	-1,442.610	14 Nov 17				0.00	-1,442.61	-1,442.61	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 CAD / USD EX.RATE 1.276045 WITH NORTHERN TRUST	-35,863.880	14 Nov 17				0.00	-35,863.88	-35,863.88	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 CAD / USD EX.RATE 1.276045 WITH NORTHERN TRUST	-6,829.010	14 Nov 17				0.00	-6,829.01	-6,829.01	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 CAD / USD EX.RATE 1.276045 WITH NORTHERN TRUST	-54,127.400	14 Nov 17				0.00	-54,127.40	-54,127.40	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 CAD / USD EX.RATE 1.276045 WITH NORTHERN TRUST	-24,883.920	14 Nov 17				0.00	-24,883.92	-24,883.92	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 CHF / USD EX.RATE 0.9898 WITH NORTHERN TRUST	-572,405.540	14 Nov 17				0.00	-572,405.54	-572,405.54	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 EUR / USD EX.RATE 0.8491509 WITH NORTHERN	-1,395,539.380	14 Nov 17				0.00	-1,395,539.38	-1,395,539.38	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 GBP / USD EX.RATE 0.7598207 WITH NORTHERN	-1,868,652.740	14 Nov 17				0.00	-1,868,652.74	-1,868,652.74	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 GBP / USD EX.RATE 0.7603383 WITH NORTHERN	-122,099.410	14 Nov 17				0.00	-122,099.41	-122,099.41	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 HKD / USD EX.RATE 7.8025 WITH NORTHERN TRUST	-612.390	14 Nov 17				0.00	-612.39	-612.39	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 JPY / USD EX.RATE 113.38 WITH NORTHERN TRUST	-10,879.450	14 Nov 17				0.00	-10,879.45	-10,879.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 NOV 2017 USD / BRL EX.RATE 0.3029018 WITH NORTHERN	22,496.840	14 Nov 17				0.00	22,496.84	22,496.84	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 USD / CAD EX.RATE 0.7836714 WITH NORTHERN	66,598.470	14 Nov 17				0.00	66,598.47	66,598.47	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 USD / GBP EX.RATE 1.31 WITH NORTHERN TRUST	1.570	14 Nov 17				0.00	1.57	1.57	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 USD / GBP EX.RATE 1.317223 WITH NORTHERN TRUST	1,870,247.220	14 Nov 17				0.00	1,870,247.22	1,870,247.22	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 USD / HKD EX.RATE 0.1281411 WITH NORTHERN	4,443.490	14 Nov 17				0.00	4,443.49	4,443.49	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 USD / JPY EX.RATE 0.0088161 WITH NORTHERN	14,526.830	14 Nov 17				0.00	14,526.83	14,526.83	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 BRL / USD EX.RATE 3.1345 WITH NORTHERN TRUST	-48,165.090	14 Sep 17				0.00	-48,165.09	-48,165.09	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 CAD / USD EX.RATE 1.218856 WITH NORTHERN TRUST	-73,162.870	14 Sep 17				0.00	-73,162.87	-73,162.87	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 CAD / USD EX.RATE 1.218856 WITH NORTHERN TRUST	-367,241.910	14 Sep 17				0.00	-367,241.91	-367,241.91	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 CHF / USD EX.RATE 0.965418 WITH NORTHERN TRUST	-1,035.820	14 Sep 17				0.00	-1,035.82	-1,035.82	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 EUR / USD EX.RATE 0.8405975 WITH NORTHERN	-2,379.260	14 Sep 17				0.00	-2,379.26	-2,379.26	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 HKD / USD EX.RATE 7.8125 WITH NORTHERN TRUST	-138,476.540	14 Sep 17				0.00	-138,476.54	-138,476.54	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 JPY / USD EX.RATE 110.445 WITH NORTHERN TRUST	-243,834.260	14 Sep 17				0.00	-243,834.26	-243,834.26	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 SEK / USD EX.RATE 8.02552 WITH NORTHERN TRUST	-2,242.850	14 Sep 17				0.00	-2,242.85	-2,242.85	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / AUD EX.RATE 0.7973 WITH NORTHERN TRUST	28.170	14 Sep 17				0.00	28.17	28.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 SEP 2017 USD / AUD EX.RATE 0.7973 WITH NORTHERN TRUST	4.770	14 Sep 17				0.00	4.77	4.77	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / AUD EX.RATE 0.7973 WITH NORTHERN TRUST	87.260	14 Sep 17				0.00	87.26	87.26	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / AUD EX.RATE 0.7973 WITH NORTHERN TRUST	17.030	14 Sep 17				0.00	17.03	17.03	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / AUD EX.RATE 0.79754 WITH NORTHERN TRUST	387.650	14 Sep 17				0.00	387.65	387.65	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / AUD EX.RATE 0.79754 WITH NORTHERN TRUST	7,364.440	14 Sep 17				0.00	7,364.44	7,364.44	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / BRL EX.RATE 0.3192135 WITH NORTHERN	26,771.820	14 Sep 17				0.00	26,771.82	26,771.82	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / CAD EX.RATE 0.8204415 WITH NORTHERN	236,338.060	14 Sep 17				0.00	236,338.06	236,338.06	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / GBP EX.RATE 1.33584 WITH NORTHERN TRUST	44,884.220	14 Sep 17				0.00	44,884.22	44,884.22	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / GBP EX.RATE 1.339198 WITH NORTHERN TRUST	606,157.320	14 Sep 17				0.00	606,157.32	606,157.32	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / HKD EX.RATE 0.1279984 WITH NORTHERN	13,527.040	14 Sep 17				0.00	13,527.04	13,527.04	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / ILS EX.RATE 0.2839296 WITH NORTHERN	628.540	14 Sep 17				0.00	628.54	628.54	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / JPY EX.RATE 0.0090302 WITH NORTHERN	192,271.370	14 Sep 17				0.00	192,271.37	192,271.37	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / JPY EX.RATE 0.0090334 WITH NORTHERN	27,165.880	14 Sep 17				0.00	27,165.88	27,165.88	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / NZD EX.RATE 0.7197 WITH NORTHERN TRUST	330,020.100	14 Sep 17				0.00	330,020.10	330,020.10	0.00
FX DEAL TRANSACTED ON 15 AUG 2017 EUR / USD EX.RATE 0.8527097 WITH NORTHERN	-78,636.180	15 Aug 17				0.00	-78,636.18	-78,636.18	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 AUG 2017 JPY / USD EX.RATE 110.5 WITH NORTHERN TRUST	-22,747.760	15 Aug 17				0.00	-22,747.76	-22,747.76	0.00
FX DEAL TRANSACTED ON 15 AUG 2017 USD / BRL EX.RATE 0.3123048 WITH NORTHERN	84,000.000	15 Aug 17				0.00	84,000.00	84,000.00	0.00
FX DEAL TRANSACTED ON 15 AUG 2017 USD / EUR EX.RATE 1.1719 WITH NORTHERN TRUST	13,387.790	15 Aug 17				0.00	13,387.79	13,387.79	0.00
FX DEAL TRANSACTED ON 15 AUG 2017 USD / GBP EX.RATE 1.285 WITH NORTHERN TRUST	189.100	15 Aug 17				0.00	189.10	189.10	0.00
FX DEAL TRANSACTED ON 15 AUG 2017 USD / GBP EX.RATE 1.285757 WITH NORTHERN TRUST	410,822.710	15 Aug 17				0.00	410,822.71	410,822.71	0.00
FX DEAL TRANSACTED ON 15 AUG 2017 USD / HKD EX.RATE 0.1278168 WITH NORTHERN	15,218.000	15 Aug 17				0.00	15,218.00	15,218.00	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 AUD / USD EX.RATE 1.3065866 WITH NORTHERN	-3,580.270	15 Dec 17				0.00	-3,580.27	-3,580.27	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 AUD / USD EX.RATE 1.3065866 WITH NORTHERN	-25,779.220	15 Dec 17				0.00	-25,779.22	-25,779.22	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 CAD / USD EX.RATE 1.282144 WITH NORTHERN TRUST	-2,485.590	15 Dec 17				0.00	-2,485.59	-2,485.59	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 CAD / USD EX.RATE 1.282144 WITH NORTHERN TRUST	-4,657.530	15 Dec 17				0.00	-4,657.53	-4,657.53	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 GBP / USD EX.RATE 0.750797 WITH NORTHERN TRUST	-271,771.890	15 Dec 17				0.00	-271,771.89	-271,771.89	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 NOK / USD EX.RATE 8.3846 WITH NORTHERN TRUST	-19,870.990	15 Dec 17				0.00	-19,870.99	-19,870.99	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / AUD EX.RATE 0.7648 WITH NORTHERN TRUST	1,810.460	15 Dec 17				0.00	1,810.46	1,810.46	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / CLP EX.RATE 0.0015657 WITH NORTHERN	12,360.920	15 Dec 17				0.00	12,360.92	12,360.92	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / EUR EX.RATE 1.1753 WITH NORTHERN TRUST	4,001.310	15 Dec 17				0.00	4,001.31	4,001.31	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 DEC 2017 USD / EUR EX.RATE 1.1753 WITH NORTHERN TRUST	6,509.690	15 Dec 17				0.00	6,509.69	6,509.69	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / EUR EX.RATE 1.1754 WITH NORTHERN TRUST	44,245.450	15 Dec 17				0.00	44,245.45	44,245.45	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / EUR EX.RATE 1.175683 WITH NORTHERN TRUST	326,080.720	15 Dec 17				0.00	326,080.72	326,080.72	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / GBP EX.RATE 1.3308 WITH NORTHERN TRUST	24,097.530	15 Dec 17				0.00	24,097.53	24,097.53	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / GBP EX.RATE 1.332 WITH NORTHERN TRUST	1,010.590	15 Dec 17				0.00	1,010.59	1,010.59	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / HKD EX.RATE 0.1279771 WITH NORTHERN	24,163.990	15 Dec 17				0.00	24,163.99	24,163.99	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / HKD EX.RATE 0.1280098 WITH NORTHERN	50,602.280	15 Dec 17				0.00	50,602.28	50,602.28	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / JPY EX.RATE 0.00887 WITH NORTHERN TRUST	104,603.060	15 Dec 17				0.00	104,603.06	104,603.06	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / SEK EX.RATE 0.1175281 WITH NORTHERN	4.900	15 Dec 17				0.00	4.90	4.90	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / SEK EX.RATE 0.1175765 WITH NORTHERN	161.390	15 Dec 17				0.00	161.39	161.39	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / SGD EX.RATE 0.74118 WITH NORTHERN TRUST	6,043.230	15 Dec 17				0.00	6,043.23	6,043.23	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 CAD / USD EX.RATE 1.308238 WITH NORTHERN TRUST	-4,236.560	15 Feb 17				0.00	-4,236.56	-4,236.56	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 CAD / USD EX.RATE 1.308238 WITH NORTHERN TRUST	-12,634.640	15 Feb 17				0.00	-12,634.64	-12,634.64	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 EUR / USD EX.RATE 0.9435796 WITH NORTHERN	-4,412,624.270	15 Feb 17				0.00	-4,412,624.27	-4,412,624.27	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 GBP / USD EX.RATE 0.802902 WITH NORTHERN TRUST	-32,683.520	15 Feb 17				0.00	-32,683.52	-32,683.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 FEB 2017 ILS / USD EX.RATE 3.7395 WITH NORTHERN TRUST	-503,445.110	15 Feb 17				0.00	-503,445.11	-503,445.11	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / BRL EX.RATE 0.3258921 WITH NORTHERN	4,699.940	15 Feb 17				0.00	4,699.94	4,699.94	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / CHF EX.RATE 0.9938915 WITH NORTHERN	136,512.060	15 Feb 17				0.00	136,512.06	136,512.06	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / CLP EX.RATE 0.001559 WITH NORTHERN TRUST	8,954.820	15 Feb 17				0.00	8,954.82	8,954.82	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / EUR EX.RATE 1.0588 WITH NORTHERN TRUST	3,536,065.890	15 Feb 17				0.00	3,536,065.89	3,536,065.89	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / EUR EX.RATE 1.0589 WITH NORTHERN TRUST	273,480.390	15 Feb 17				0.00	273,480.39	273,480.39	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / EUR EX.RATE 1.0589 WITH NORTHERN TRUST	637,097.620	15 Feb 17				0.00	637,097.62	637,097.62	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / EUR EX.RATE 1.059463 WITH NORTHERN TRUST	246,288.660	15 Feb 17				0.00	246,288.66	246,288.66	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / HKD EX.RATE 0.1288328 WITH NORTHERN	8,828.940	15 Feb 17				0.00	8,828.94	8,828.94	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / SEK EX.RATE 0.1120478 WITH NORTHERN	1,240.640	15 Feb 17				0.00	1,240.64	1,240.64	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 BRL / USD EX.RATE 3.274 WITH NORTHERN TRUST	-213,925.780	15 Jun 17				0.00	-213,925.78	-213,925.78	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 CAD / USD EX.RATE 1.3297 WITH NORTHERN TRUST	-69,018.300	15 Jun 17				0.00	-69,018.30	-69,018.30	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 CNY / USD EX.RATE 6.8075 WITH NORTHERN TRUST	-3,678,567.020	15 Jun 17				0.00	-3,678,567.02	-3,678,567.02	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 GBP / USD EX.RATE 0.7815675 WITH NORTHERN	-774,045.720	15 Jun 17				0.00	-774,045.72	-774,045.72	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 GBP / USD EX.RATE 0.7834535 WITH NORTHERN	-31,159.250	15 Jun 17				0.00	-31,159.25	-31,159.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 JUN 2017 INR / USD EX.RATE 64.585 WITH NORTHERN TRUST	-1,007,250.140	15 Jun 17				0.00	-1,007,250.14	-1,007,250.14	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 KRW / USD EX.RATE 1132.0 WITH NORTHERN TRUST	-2,522,178.260	15 Jun 17				0.00	-2,522,178.26	-2,522,178.26	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 TWD / USD EX.RATE 30.41 WITH NORTHERN TRUST	-587,210.130	15 Jun 17				0.00	-587,210.13	-587,210.13	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / AUD EX.RATE 0.7579 WITH NORTHERN TRUST	582,446.230	15 Jun 17				0.00	582,446.23	582,446.23	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / BRL EX.RATE 0.2996255 WITH NORTHERN	209,855.580	15 Jun 17				0.00	209,855.58	209,855.58	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / CHF EX.RATE 1.0255358 WITH NORTHERN	24,542.330	15 Jun 17				0.00	24,542.33	24,542.33	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / CNY EX.RATE 0.1456346 WITH NORTHERN	3,646,959.150	15 Jun 17				0.00	3,646,959.15	3,646,959.15	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / EUR EX.RATE 1.1143 WITH NORTHERN TRUST	3,914.400	15 Jun 17				0.00	3,914.40	3,914.40	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / EUR EX.RATE 1.1143 WITH NORTHERN TRUST	35,229.620	15 Jun 17				0.00	35,229.62	35,229.62	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / EUR EX.RATE 1.1143 WITH NORTHERN TRUST	9,850.410	15 Jun 17				0.00	9,850.41	9,850.41	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / EUR EX.RATE 1.1149 WITH NORTHERN TRUST	18,511.430	15 Jun 17				0.00	18,511.43	18,511.43	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / EUR EX.RATE 1.1149 WITH NORTHERN TRUST	80,976.780	15 Jun 17				0.00	80,976.78	80,976.78	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / EUR EX.RATE 1.1149 WITH NORTHERN TRUST	96,300.000	15 Jun 17				0.00	96,300.00	96,300.00	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / GBP EX.RATE 1.2751 WITH NORTHERN TRUST	50,802.370	15 Jun 17				0.00	50,802.37	50,802.37	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / GBP EX.RATE 1.2751 WITH NORTHERN TRUST	21,123.840	15 Jun 17				0.00	21,123.84	21,123.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 JUN 2017 USD / GBP EX.RATE 1.275467 WITH NORTHERN TRUST	45,350.610	15 Jun 17				0.00	45,350.61	45,350.61	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / GBP EX.RATE 1.27619 WITH NORTHERN TRUST	40,965.700	15 Jun 17				0.00	40,965.70	40,965.70	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / INR EX.RATE 0.015328 WITH NORTHERN TRUST	997,137.490	15 Jun 17				0.00	997,137.49	997,137.49	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / JPY EX.RATE 0.0090098 WITH NORTHERN	15.770	15 Jun 17				0.00	15.77	15.77	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / JPY EX.RATE 0.0090098 WITH NORTHERN	76.980	15 Jun 17				0.00	76.98	76.98	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / JPY EX.RATE 0.0090098 WITH NORTHERN	20.900	15 Jun 17				0.00	20.90	20.90	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / JPY EX.RATE 0.0090289 WITH NORTHERN	373,584.130	15 Jun 17				0.00	373,584.13	373,584.13	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / JPY EX.RATE 0.0090416 WITH NORTHERN	2,337.800	15 Jun 17				0.00	2,337.80	2,337.80	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / JPY EX.RATE 0.009055 WITH NORTHERN TRUST	849,285.170	15 Jun 17				0.00	849,285.17	849,285.17	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / KRW EX.RATE 0.0008841 WITH NORTHERN	2,524,185.120	15 Jun 17				0.00	2,524,185.12	2,524,185.12	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / MXN EX.RATE 0.0554069 WITH NORTHERN	671,711.920	15 Jun 17				0.00	671,711.92	671,711.92	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / SEK EX.RATE 0.1142505 WITH NORTHERN	16,409.990	15 Jun 17				0.00	16,409.99	16,409.99	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / TRY EX.RATE 0.2842605 WITH NORTHERN	31,727.210	15 Jun 17				0.00	31,727.21	31,727.21	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / TWD EX.RATE 0.0329272 WITH NORTHERN	587,983.540	15 Jun 17				0.00	587,983.54	587,983.54	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 AUD / USD EX.RATE 1.3071502 WITH NORTHERN	-181,700.950	15 Mar 17				0.00	-181,700.95	-181,700.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 MAR 2017 BRL / USD EX.RATE 3.167 WITH NORTHERN TRUST	-19,960.630	15 Mar 17				0.00	-19,960.63	-19,960.63	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 CAD / USD EX.RATE 1.3449 WITH NORTHERN TRUST	-63,650.640	15 Mar 17				0.00	-63,650.64	-63,650.64	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 EUR / USD EX.RATE 0.9402031 WITH NORTHERN	-407,083.010	15 Mar 17				0.00	-407,083.01	-407,083.01	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 EUR / USD EX.RATE 0.9402031 WITH NORTHERN	-758,939.540	15 Mar 17				0.00	-758,939.54	-758,939.54	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 GBP / USD EX.RATE 0.8180628 WITH NORTHERN	-30,065.690	15 Mar 17				0.00	-30,065.69	-30,065.69	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / BRL EX.RATE 0.3160356 WITH NORTHERN	201,161.950	15 Mar 17				0.00	201,161.95	201,161.95	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / BRL EX.RATE 0.3160356 WITH NORTHERN	12,734.730	15 Mar 17				0.00	12,734.73	12,734.73	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / BRL EX.RATE 0.3160356 WITH NORTHERN	31,234.640	15 Mar 17				0.00	31,234.64	31,234.64	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / CAD EX.RATE 0.7468366 WITH NORTHERN	41,155.650	15 Mar 17				0.00	41,155.65	41,155.65	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / CHF EX.RATE 0.99167 WITH NORTHERN TRUST	22,393.590	15 Mar 17				0.00	22,393.59	22,393.59	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / COP EX.RATE 0.000335 WITH NORTHERN TRUST	96,462.690	15 Mar 17				0.00	96,462.69	96,462.69	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / EUR EX.RATE 1.0629 WITH NORTHERN TRUST	69,416.540	15 Mar 17				0.00	69,416.54	69,416.54	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / EUR EX.RATE 1.0629 WITH NORTHERN TRUST	82,552.220	15 Mar 17				0.00	82,552.22	82,552.22	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / GBP EX.RATE 1.226574 WITH NORTHERN TRUST	43,950.110	15 Mar 17				0.00	43,950.11	43,950.11	0.00
FX DEAL TRANSACTED ON 15 MAR 2017 USD / JPY EX.RATE 0.0087199 WITH NORTHERN	4,312.380	15 Mar 17				0.00	4,312.38	4,312.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 MAR 2017 USD / SEK EX.RATE 0.1117106 WITH NORTHERN TRUST	19,095.060	15 Mar 17				0.00	19,095.06	19,095.06	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 CAD / USD EX.RATE 1.365127 WITH NORTHERN TRUST	-11,038.190	15 May 17				0.00	-11,038.19	-11,038.19	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 CAD / USD EX.RATE 1.365127 WITH NORTHERN TRUST	-10,283.560	15 May 17				0.00	-10,283.56	-10,283.56	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 CAD / USD EX.RATE 1.365127 WITH NORTHERN TRUST	-754.040	15 May 17				0.00	-754.04	-754.04	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 CAD / USD EX.RATE 1.365127 WITH NORTHERN TRUST	-2,482.050	15 May 17				0.00	-2,482.05	-2,482.05	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 CHF / USD EX.RATE 0.996852 WITH NORTHERN TRUST	-87,104.690	15 May 17				0.00	-87,104.69	-87,104.69	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 GBP / USD EX.RATE 0.7749535 WITH NORTHERN TRUST	-188,048.860	15 May 17				0.00	-188,048.86	-188,048.86	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 HKD / USD EX.RATE 7.7877 WITH NORTHERN TRUST	-176,634.760	15 May 17				0.00	-176,634.76	-176,634.76	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 JPY / USD EX.RATE 113.606 WITH NORTHERN TRUST	-1,642,530.450	15 May 17				0.00	-1,642,530.45	-1,642,530.45	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / AUD EX.RATE 0.741752 WITH NORTHERN TRUST	9,866.220	15 May 17				0.00	9,866.22	9,866.22	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / AUD EX.RATE 0.741752 WITH NORTHERN TRUST	10,614.170	15 May 17				0.00	10,614.17	10,614.17	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / BRL EX.RATE 0.3222584 WITH NORTHERN TRUST	178,449.800	15 May 17				0.00	178,449.80	178,449.80	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / BRL EX.RATE 0.3222584 WITH NORTHERN TRUST	10,508.210	15 May 17				0.00	10,508.21	10,508.21	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / BRL EX.RATE 0.3222584 WITH NORTHERN TRUST	213,188.320	15 May 17				0.00	213,188.32	213,188.32	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / BRL EX.RATE 0.3222584 WITH NORTHERN TRUST	35,737.050	15 May 17				0.00	35,737.05	35,737.05	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 MAY 2017 USD / CAD EX.RATE 0.7325326 WITH NORTHERN TRUST	20,745.350	15 May 17				0.00	20,745.35	20,745.35	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / EUR EX.RATE 1.0944 WITH NORTHERN TRUST	32.850	15 May 17				0.00	32.85	32.85	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / EUR EX.RATE 1.0969 WITH NORTHERN TRUST	14.540	15 May 17				0.00	14.54	14.54	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / EUR EX.RATE 1.0969 WITH NORTHERN TRUST	17,230.110	15 May 17				0.00	17,230.11	17,230.11	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / EUR EX.RATE 1.0972 WITH NORTHERN TRUST	2,311.860	15 May 17				0.00	2,311.86	2,311.86	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / EUR EX.RATE 1.0972 WITH NORTHERN TRUST	268,192.290	15 May 17				0.00	268,192.29	268,192.29	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / EUR EX.RATE 1.0979 WITH NORTHERN TRUST	36,203.740	15 May 17				0.00	36,203.74	36,203.74	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / GBP EX.RATE 1.2885 WITH NORTHERN TRUST	32.880	15 May 17				0.00	32.88	32.88	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / HKD EX.RATE 0.1283812 WITH NORTHERN TRUST	494.270	15 May 17				0.00	494.27	494.27	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / SEK EX.RATE 0.1131926 WITH NORTHERN TRUST	170.480	15 May 17				0.00	170.48	170.48	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / SGD EX.RATE 0.715103 WITH NORTHERN TRUST	21.450	15 May 17				0.00	21.45	21.45	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 CAD / USD EX.RATE 1.277045 WITH NORTHERN TRUST	-3,040.140	15 Nov 17				0.00	-3,040.14	-3,040.14	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 CAD / USD EX.RATE 1.277045 WITH NORTHERN TRUST	-53.630	15 Nov 17				0.00	-53.63	-53.63	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 CAD / USD EX.RATE 1.277045 WITH NORTHERN TRUST	-20,608.890	15 Nov 17				0.00	-20,608.89	-20,608.89	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 CAD / USD EX.RATE 1.277045 WITH NORTHERN TRUST	-33,978.440	15 Nov 17				0.00	-33,978.44	-33,978.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 NOV 2017 CAD / USD EX.RATE 1.277045 WITH NORTHERN TRUST	-14,391.260	15 Nov 17				0.00	-14,391.26	-14,391.26	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 CAD / USD EX.RATE 1.277045 WITH NORTHERN TRUST	-21,344.590	15 Nov 17				0.00	-21,344.59	-21,344.59	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 CAD / USD EX.RATE 1.277045 WITH NORTHERN TRUST	-150.350	15 Nov 17				0.00	-150.35	-150.35	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 EUR / USD EX.RATE 0.8477493 WITH NORTHERN	-88,048.000	15 Nov 17				0.00	-88,048.00	-88,048.00	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 GBP / USD EX.RATE 0.7595321 WITH NORTHERN	-746,155.400	15 Nov 17				0.00	-746,155.40	-746,155.40	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 HKD / USD EX.RATE 7.8067 WITH NORTHERN TRUST	-1,168.810	15 Nov 17				0.00	-1,168.81	-1,168.81	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 JPY / USD EX.RATE 112.7925 WITH NORTHERN TRUST	-11,963,905.110	15 Nov 17				0.00	-11,963,905.11	-11,963,905.11	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 JPY / USD EX.RATE 113.11 WITH NORTHERN TRUST	-12,729.260	15 Nov 17				0.00	-12,729.26	-12,729.26	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 USD / CAD EX.RATE 0.7830578 WITH NORTHERN	36,669.000	15 Nov 17				0.00	36,669.00	36,669.00	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 USD / GBP EX.RATE 1.317718 WITH NORTHERN TRUST	746,789.000	15 Nov 17				0.00	746,789.00	746,789.00	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 USD / JPY EX.RATE 0.0088535 WITH NORTHERN	11,947,222.370	15 Nov 17				0.00	11,947,222.37	11,947,222.37	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 BRL / USD EX.RATE 3.1175 WITH NORTHERN TRUST	-48,951.350	15 Sep 17				0.00	-48,951.35	-48,951.35	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 BRL / USD EX.RATE 3.1175 WITH NORTHERN TRUST	-67,693.730	15 Sep 17				0.00	-67,693.73	-67,693.73	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 CAD / USD EX.RATE 1.2173 WITH NORTHERN TRUST	-72,435.110	15 Sep 17				0.00	-72,435.11	-72,435.11	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 CAD / USD EX.RATE 1.2173 WITH NORTHERN TRUST	-41,306.410	15 Sep 17				0.00	-41,306.41	-41,306.41	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 SEP 2017 CAD / USD EX.RATE 1.217844 WITH NORTHERN TRUST	-93,369.000	15 Sep 17				0.00	-93,369.00	-93,369.00	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 EUR / USD EX.RATE 0.8361204 WITH NORTHERN	-121,330.380	15 Sep 17				0.00	-121,330.38	-121,330.38	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 GBP / USD EX.RATE 0.7354564 WITH NORTHERN	-15,160.100	15 Sep 17				0.00	-15,160.10	-15,160.10	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 GBP / USD EX.RATE 0.7354564 WITH NORTHERN	-27,694.750	15 Sep 17				0.00	-27,694.75	-27,694.75	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 SGD / USD EX.RATE 1.3459 WITH NORTHERN TRUST	-158,418.430	15 Sep 17				0.00	-158,418.43	-158,418.43	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / AUD EX.RATE 0.7998 WITH NORTHERN TRUST	8.160	15 Sep 17				0.00	8.16	8.16	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / BRL EX.RATE 0.3209552 WITH NORTHERN	88,726.020	15 Sep 17				0.00	88,726.02	88,726.02	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / CAD EX.RATE 0.8211232 WITH NORTHERN	94,884.020	15 Sep 17				0.00	94,884.02	94,884.02	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / CHF EX.RATE 1.0411244 WITH NORTHERN	13,825.460	15 Sep 17				0.00	13,825.46	13,825.46	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / CHF EX.RATE 1.0411244 WITH NORTHERN	24,140.030	15 Sep 17				0.00	24,140.03	24,140.03	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / EUR EX.RATE 1.195701 WITH NORTHERN TRUST	114,747.100	15 Sep 17				0.00	114,747.10	114,747.10	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / EUR EX.RATE 1.1962 WITH NORTHERN TRUST	19,861.310	15 Sep 17				0.00	19,861.31	19,861.31	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / EUR EX.RATE 1.1962 WITH NORTHERN TRUST	100,024.810	15 Sep 17				0.00	100,024.81	100,024.81	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / EUR EX.RATE 1.1962 WITH NORTHERN TRUST	84,108.890	15 Sep 17				0.00	84,108.89	84,108.89	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / EUR EX.RATE 1.1962 WITH NORTHERN TRUST	101,377.170	15 Sep 17				0.00	101,377.17	101,377.17	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 SEP 2017 USD / GBP EX.RATE 1.357046 WITH NORTHERN TRUST	796,702.820	15 Sep 17				0.00	796,702.82	796,702.82	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / HKD EX.RATE 0.1278969 WITH NORTHERN	49.880	15 Sep 17				0.00	49.88	49.88	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / HKD EX.RATE 0.1279165 WITH NORTHERN	531,344.830	15 Sep 17				0.00	531,344.83	531,344.83	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / JPY EX.RATE 0.0090041 WITH NORTHERN	785.870	15 Sep 17				0.00	785.87	785.87	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / JPY EX.RATE 0.0090041 WITH NORTHERN	1,490.420	15 Sep 17				0.00	1,490.42	1,490.42	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / JPY EX.RATE 0.0090187 WITH NORTHERN	228,979.490	15 Sep 17				0.00	228,979.49	228,979.49	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / NZD EX.RATE 0.7291 WITH NORTHERN TRUST	253,560.460	15 Sep 17				0.00	253,560.46	253,560.46	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / SEK EX.RATE 0.1255414 WITH NORTHERN	18,251.360	15 Sep 17				0.00	18,251.36	18,251.36	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / SEK EX.RATE 0.1255414 WITH NORTHERN	21,564.870	15 Sep 17				0.00	21,564.87	21,564.87	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / SEK EX.RATE 0.1255414 WITH NORTHERN	21,406.640	15 Sep 17				0.00	21,406.64	21,406.64	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 USD / SGD EX.RATE 0.7429459 WITH NORTHERN	742.950	15 Sep 17				0.00	742.95	742.95	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 BRL / USD EX.RATE 3.166 WITH NORTHERN TRUST	-175,051.090	16 Aug 17				0.00	-175,051.09	-175,051.09	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 BRL / USD EX.RATE 3.166 WITH NORTHERN TRUST	-50,771.990	16 Aug 17				0.00	-50,771.99	-50,771.99	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 EUR / USD EX.RATE 0.8551101 WITH NORTHERN	-183,721.260	16 Aug 17				0.00	-183,721.26	-183,721.26	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 GBP / USD EX.RATE 0.776036 WITH NORTHERN TRUST	-482,783.010	16 Aug 17				0.00	-482,783.01	-482,783.01	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 AUG 2017 HKD / USD EX.RATE 7.822 WITH NORTHERN TRUST	-91,805.840	16 Aug 17				0.00	-91,805.84	-91,805.84	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 JPY / USD EX.RATE 110.76 WITH NORTHERN TRUST	-25,369.040	16 Aug 17				0.00	-25,369.04	-25,369.04	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / BRL EX.RATE 0.3150599 WITH NORTHERN	2,105.990	16 Aug 17				0.00	2,105.99	2,105.99	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / BRL EX.RATE 0.3151592 WITH NORTHERN	342,396.040	16 Aug 17				0.00	342,396.04	342,396.04	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / CAD EX.RATE 0.7865964 WITH NORTHERN	13.530	16 Aug 17				0.00	13.53	13.53	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / CAD EX.RATE 0.7865964 WITH NORTHERN	31.120	16 Aug 17				0.00	31.12	31.12	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / CAD EX.RATE 0.7865964 WITH NORTHERN	5.760	16 Aug 17				0.00	5.76	5.76	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / CAD EX.RATE 0.7865964 WITH NORTHERN	4.130	16 Aug 17				0.00	4.13	4.13	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / CAD EX.RATE 0.7865964 WITH NORTHERN	222.040	16 Aug 17				0.00	222.04	222.04	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / CAD EX.RATE 1.2713 WITH NORTHERN TRUST	2.670	16 Aug 17				0.00	2.67	2.67	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / GBP EX.RATE 1.285258 WITH NORTHERN TRUST	146,567.390	16 Aug 17				0.00	146,567.39	146,567.39	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / HKD EX.RATE 0.1278429 WITH NORTHERN	4,380.910	16 Aug 17				0.00	4,380.91	4,380.91	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 AUD / USD EX.RATE 1.3012531 WITH NORTHERN	-1,982,967.790	16 Feb 17				0.00	-1,982,967.79	-1,982,967.79	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 BRL / USD EX.RATE 3.0445 WITH NORTHERN TRUST	-46,131.970	16 Feb 17				0.00	-46,131.97	-46,131.97	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 CAD / USD EX.RATE 1.305739 WITH NORTHERN TRUST	-2,119.880	16 Feb 17				0.00	-2,119.88	-2,119.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 FEB 2017 CAD / USD EX.RATE 1.305739 WITH NORTHERN TRUST	-6,322.380	16 Feb 17				0.00	-6,322.38	-6,322.38	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 CHF / USD EX.RATE 0.99728 WITH NORTHERN TRUST	-326,333.120	16 Feb 17				0.00	-326,333.12	-326,333.12	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 CHF / USD EX.RATE 0.997815 WITH NORTHERN TRUST	-1,240,919.410	16 Feb 17				0.00	-1,240,919.41	-1,240,919.41	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 CHF / USD EX.RATE 0.999385 WITH NORTHERN TRUST	-298,020.170	16 Feb 17				0.00	-298,020.17	-298,020.17	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 CNY / USD EX.RATE 6.8765 WITH NORTHERN TRUST	-319,253.840	16 Feb 17				0.00	-319,253.84	-319,253.84	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 DKK / USD EX.RATE 6.97513 WITH NORTHERN TRUST	-56,667.470	16 Feb 17				0.00	-56,667.47	-56,667.47	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 DKK / USD EX.RATE 6.97513 WITH NORTHERN TRUST	-2,708,632.130	16 Feb 17				0.00	-2,708,632.13	-2,708,632.13	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 EUR / USD EX.RATE 0.9373327 WITH NORTHERN	-41,657.680	16 Feb 17				0.00	-41,657.68	-41,657.68	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 EUR / USD EX.RATE 0.9378637 WITH NORTHERN	-560,733.400	16 Feb 17				0.00	-560,733.40	-560,733.40	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 EUR / USD EX.RATE 0.9383882 WITH NORTHERN	-136,879.370	16 Feb 17				0.00	-136,879.37	-136,879.37	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 EUR / USD EX.RATE 0.9383882 WITH NORTHERN	-2,387,861.640	16 Feb 17				0.00	-2,387,861.64	-2,387,861.64	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 GBP / USD EX.RATE 0.8013296 WITH NORTHERN	-219,599.960	16 Feb 17				0.00	-219,599.96	-219,599.96	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 GBP / USD EX.RATE 0.8013296 WITH NORTHERN	-4,565,957.310	16 Feb 17				0.00	-4,565,957.31	-4,565,957.31	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 HKD / USD EX.RATE 7.757855 WITH NORTHERN TRUST	-1,234,678.270	16 Feb 17				0.00	-1,234,678.27	-1,234,678.27	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 HKD / USD EX.RATE 7.76168 WITH NORTHERN TRUST	-13,754,287.610	16 Feb 17				0.00	-13,754,287.61	-13,754,287.61	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 FEB 2017 JPY / USD EX.RATE 113.2406 WITH NORTHERN TRUST	-2,896,848.650	16 Feb 17				0.00	-2,896,848.65	-2,896,848.65	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 KRW / USD EX.RATE 1138.2 WITH NORTHERN TRUST	-320,772.260	16 Feb 17				0.00	-320,772.26	-320,772.26	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 MXN / USD EX.RATE 20.3725 WITH NORTHERN TRUST	-823,015.570	16 Feb 17				0.00	-823,015.57	-823,015.57	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 PLN / USD EX.RATE 4.04826 WITH NORTHERN TRUST	-322,027.240	16 Feb 17				0.00	-322,027.24	-322,027.24	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 QAR / USD EX.RATE 3.6408 WITH NORTHERN TRUST	-378,191.510	16 Feb 17				0.00	-378,191.51	-378,191.51	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 TRY / USD EX.RATE 3.6544 WITH NORTHERN TRUST	-612,994.810	16 Feb 17				0.00	-612,994.81	-612,994.81	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / AUD EX.RATE 0.7689 WITH NORTHERN TRUST	2,076,030.000	16 Feb 17				0.00	2,076,030.00	2,076,030.00	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CAD EX.RATE 0.7647014 WITH NORTHERN	3.290	16 Feb 17				0.00	3.29	3.29	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CAD EX.RATE 0.7647014 WITH NORTHERN	78.970	16 Feb 17				0.00	78.97	78.97	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CAD EX.RATE 0.7647014 WITH NORTHERN	45.420	16 Feb 17				0.00	45.42	45.42	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CAD EX.RATE 0.7647014 WITH NORTHERN	43.360	16 Feb 17				0.00	43.36	43.36	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CAD EX.RATE 0.7647014 WITH NORTHERN	19.580	16 Feb 17				0.00	19.58	19.58	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CAD EX.RATE 0.7647014 WITH NORTHERN	81.500	16 Feb 17				0.00	81.50	81.50	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CAD EX.RATE 0.7647014 WITH NORTHERN	7.940	16 Feb 17				0.00	7.94	7.94	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CAD EX.RATE 0.7647014 WITH NORTHERN	12.160	16 Feb 17				0.00	12.16	12.16	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CAD EX.RATE 0.7647014 WITH NORTHERN	127.060	16 Feb 17				0.00	127.06	127.06	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CAD EX.RATE 1.3077 WITH NORTHERN TRUST	4.600	16 Feb 17				0.00	4.60	4.60	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CHF EX.RATE 1.0011012 WITH NORTHERN	2,753,028.330	16 Feb 17				0.00	2,753,028.33	2,753,028.33	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CHF EX.RATE 1.0018163 WITH NORTHERN	369.440	16 Feb 17				0.00	369.44	369.44	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / CLP EX.RATE 0.0015649 WITH NORTHERN	12,593.990	16 Feb 17				0.00	12,593.99	12,593.99	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / DKK EX.RATE 0.14354 WITH NORTHERN TRUST	136,362.980	16 Feb 17				0.00	136,362.98	136,362.98	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / EUR EX.RATE 1.0645 WITH NORTHERN TRUST	23.430	16 Feb 17				0.00	23.43	23.43	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / EUR EX.RATE 1.0651 WITH NORTHERN TRUST	811,834.930	16 Feb 17				0.00	811,834.93	811,834.93	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / EUR EX.RATE 1.0653 WITH NORTHERN TRUST	3,600.450	16 Feb 17				0.00	3,600.45	3,600.45	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / EUR EX.RATE 1.0655 WITH NORTHERN TRUST	599,555.310	16 Feb 17				0.00	599,555.31	599,555.31	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / EUR EX.RATE 1.06783 WITH NORTHERN TRUST	3,122,849.610	16 Feb 17				0.00	3,122,849.61	3,122,849.61	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / GBP EX.RATE 1.249025 WITH NORTHERN TRUST	78,864.760	16 Feb 17				0.00	78,864.76	78,864.76	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / GBP EX.RATE 1.25 WITH NORTHERN TRUST	3,236,622.500	16 Feb 17				0.00	3,236,622.50	3,236,622.50	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / HKD EX.RATE 0.128861 WITH NORTHERN TRUST	2,166,886.590	16 Feb 17				0.00	2,166,886.59	2,166,886.59	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / JPY EX.RATE 0.0088253 WITH NORTHERN	5,383,562.370	16 Feb 17				0.00	5,383,562.37	5,383,562.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 FEB 2017 USD / SEK EX.RATE 0.1128184 WITH NORTHERN	94,767.480	16 Feb 17				0.00	94,767.48	94,767.48	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / SEK EX.RATE 0.1128582 WITH NORTHERN	38,842.680	16 Feb 17				0.00	38,842.68	38,842.68	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / SGD EX.RATE 0.7051689 WITH NORTHERN	423,101.330	16 Feb 17				0.00	423,101.33	423,101.33	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 ZAR / USD EX.RATE 12.9537 WITH NORTHERN TRUST	-1,477,315.120	16 Feb 17				0.00	-1,477,315.12	-1,477,315.12	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 ZAR / USD EX.RATE 13.005 WITH NORTHERN TRUST	-521,397.030	16 Feb 17				0.00	-521,397.03	-521,397.03	0.00
FX DEAL TRANSACTED ON 16 JAN 2017 USD / CAD EX.RATE 0.759763 WITH NORTHERN TRUST	41.620	16 Jan 17				0.00	41.62	41.62	0.00
FX DEAL TRANSACTED ON 16 JAN 2017 USD / CAD EX.RATE 0.759763 WITH NORTHERN TRUST	46.680	16 Jan 17				0.00	46.68	46.68	0.00
FX DEAL TRANSACTED ON 16 JAN 2017 USD / CAD EX.RATE 0.759763 WITH NORTHERN TRUST	87.370	16 Jan 17				0.00	87.37	87.37	0.00
FX DEAL TRANSACTED ON 16 JAN 2017 USD / CAD EX.RATE 0.759763 WITH NORTHERN TRUST	116.780	16 Jan 17				0.00	116.78	116.78	0.00
FX DEAL TRANSACTED ON 16 JAN 2017 USD / CAD EX.RATE 0.759763 WITH NORTHERN TRUST	10.380	16 Jan 17				0.00	10.38	10.38	0.00
FX DEAL TRANSACTED ON 16 JAN 2017 USD / GBP EX.RATE 1.2045 WITH NORTHERN TRUST	32.500	16 Jan 17				0.00	32.50	32.50	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 BRL / USD EX.RATE 3.2825 WITH NORTHERN TRUST	-50,843.900	16 Jun 17				0.00	-50,843.90	-50,843.90	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 BRL / USD EX.RATE 3.2825 WITH NORTHERN TRUST	-618,532.500	16 Jun 17				0.00	-618,532.50	-618,532.50	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 BRL / USD EX.RATE 3.2825 WITH NORTHERN TRUST	-77,418.080	16 Jun 17				0.00	-77,418.08	-77,418.08	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 EUR / USD EX.RATE 0.893655 WITH NORTHERN TRUST	-70,824.870	16 Jun 17				0.00	-70,824.87	-70,824.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 JUN 2017 GBP / USD EX.RATE 0.7822529 WITH NORTHERN	-37.290	16 Jun 17				0.00	-37.29	-37.29	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / BRL EX.RATE 0.3038775 WITH NORTHERN	19,661.110	16 Jun 17				0.00	19,661.11	19,661.11	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / BRL EX.RATE 0.3038775 WITH NORTHERN	27,023.160	16 Jun 17				0.00	27,023.16	27,023.16	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / BRL EX.RATE 0.3038775 WITH NORTHERN	249,643.050	16 Jun 17				0.00	249,643.05	249,643.05	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / BRL EX.RATE 0.3038775 WITH NORTHERN	24,251.240	16 Jun 17				0.00	24,251.24	24,251.24	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / CAD EX.RATE 0.7555723 WITH NORTHERN	141.320	16 Jun 17				0.00	141.32	141.32	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / CAD EX.RATE 0.7555723 WITH NORTHERN	10.650	16 Jun 17				0.00	10.65	10.65	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / CAD EX.RATE 0.7555723 WITH NORTHERN	248.050	16 Jun 17				0.00	248.05	248.05	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / CAD EX.RATE 0.7555723 WITH NORTHERN	31.870	16 Jun 17				0.00	31.87	31.87	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / CAD EX.RATE 0.7555723 WITH NORTHERN	4.630	16 Jun 17				0.00	4.63	4.63	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / CAD EX.RATE 0.7555723 WITH NORTHERN	54.210	16 Jun 17				0.00	54.21	54.21	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / EUR EX.RATE 1.1182 WITH NORTHERN TRUST	60,960.430	16 Jun 17				0.00	60,960.43	60,960.43	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / EUR EX.RATE 1.1182 WITH NORTHERN TRUST	60,960.430	16 Jun 17				0.00	60,960.43	60,960.43	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / EUR EX.RATE 1.1193 WITH NORTHERN TRUST	38.640	16 Jun 17				0.00	38.64	38.64	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / EUR EX.RATE 1.1193 WITH NORTHERN TRUST	38.640	16 Jun 17				0.00	38.64	38.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 JUN 2017 USD / EUR EX.RATE 1.119545 WITH NORTHERN TRUST	99,732.880	16 Jun 17				0.00	99,732.88	99,732.88	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / GBP EX.RATE 1.278359 WITH NORTHERN TRUST	1,630.290	16 Jun 17				0.00	1,630.29	1,630.29	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / HKD EX.RATE 0.1281871 WITH NORTHERN	432,103.510	16 Jun 17				0.00	432,103.51	432,103.51	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / HKD EX.RATE 0.1281887 WITH NORTHERN	151.260	16 Jun 17				0.00	151.26	151.26	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / HKD EX.RATE 0.1281969 WITH NORTHERN	11,458.880	16 Jun 17				0.00	11,458.88	11,458.88	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / ILS EX.RATE 0.2837362 WITH NORTHERN	290.790	16 Jun 17				0.00	290.79	290.79	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / MXN EX.RATE 0.0557258 WITH NORTHERN	45,957.010	16 Jun 17				0.00	45,957.01	45,957.01	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 USD / MXN EX.RATE 0.0557734 WITH NORTHERN	366,402.760	16 Jun 17				0.00	366,402.76	366,402.76	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 AUD / USD EX.RATE 1.303329 WITH NORTHERN TRUST	-235,772.920	16 Mar 17				0.00	-235,772.92	-235,772.92	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 EUR / USD EX.RATE 0.9285051 WITH NORTHERN	-212,002.830	16 Mar 17				0.00	-212,002.83	-212,002.83	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / AUD EX.RATE 0.7664 WITH NORTHERN TRUST	24.520	16 Mar 17				0.00	24.52	24.52	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / BRL EX.RATE 0.3214194 WITH NORTHERN	406.410	16 Mar 17				0.00	406.41	406.41	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / BRL EX.RATE 0.3214194 WITH NORTHERN	386.900	16 Mar 17				0.00	386.90	386.90	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / BRL EX.RATE 0.3214194 WITH NORTHERN	300.210	16 Mar 17				0.00	300.21	300.21	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / BRL EX.RATE 0.3215537 WITH NORTHERN	50,864.490	16 Mar 17				0.00	50,864.49	50,864.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503001 WITH NORTHERN	7.790	16 Mar 17				0.00	7.79	7.79	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503001 WITH NORTHERN	19.210	16 Mar 17				0.00	19.21	19.21	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503001 WITH NORTHERN	77.480	16 Mar 17				0.00	77.48	77.48	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503001 WITH NORTHERN	42.540	16 Mar 17				0.00	42.54	42.54	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503001 WITH NORTHERN	11.930	16 Mar 17				0.00	11.93	11.93	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503001 WITH NORTHERN	37.030	16 Mar 17				0.00	37.03	37.03	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503001 WITH NORTHERN	44.570	16 Mar 17				0.00	44.57	44.57	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503001 WITH NORTHERN	79.970	16 Mar 17				0.00	79.97	79.97	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503001 WITH NORTHERN	570,514.070	16 Mar 17				0.00	570,514.07	570,514.07	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503001 WITH NORTHERN	422,006.000	16 Mar 17				0.00	422,006.00	422,006.00	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 0.7503305 WITH NORTHERN	88,531.250	16 Mar 17				0.00	88,531.25	88,531.25	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 1.3328 WITH NORTHERN TRUST	3.230	16 Mar 17				0.00	3.23	3.23	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / CAD EX.RATE 1.3328 WITH NORTHERN TRUST	4.520	16 Mar 17				0.00	4.52	4.52	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / EUR EX.RATE 1.0715 WITH NORTHERN TRUST	25,322.510	16 Mar 17				0.00	25,322.51	25,322.51	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / EUR EX.RATE 1.0715 WITH NORTHERN TRUST	12,740.250	16 Mar 17				0.00	12,740.25	12,740.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 MAR 2017 USD / EUR EX.RATE 1.0724 WITH NORTHERN TRUST	22,713.360	16 Mar 17				0.00	22,713.36	22,713.36	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / GBP EX.RATE 1.228 WITH NORTHERN TRUST	3.060	16 Mar 17				0.00	3.06	3.06	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / GBP EX.RATE 1.234921 WITH NORTHERN TRUST	232,860.610	16 Mar 17				0.00	232,860.61	232,860.61	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / JPY EX.RATE 0.0088183 WITH NORTHERN	88.180	16 Mar 17				0.00	88.18	88.18	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 AUD / USD EX.RATE 1.3452975 WITH NORTHERN	-201,442.430	16 May 17				0.00	-201,442.43	-201,442.43	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 CAD / USD EX.RATE 1.360128 WITH NORTHERN TRUST	-11,076.630	16 May 17				0.00	-11,076.63	-11,076.63	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 CAD / USD EX.RATE 1.360128 WITH NORTHERN TRUST	-10,125.360	16 May 17				0.00	-10,125.36	-10,125.36	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 CAD / USD EX.RATE 1.360128 WITH NORTHERN TRUST	-1,671.530	16 May 17				0.00	-1,671.53	-1,671.53	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 CAD / USD EX.RATE 1.360128 WITH NORTHERN TRUST	-5,514.940	16 May 17				0.00	-5,514.94	-5,514.94	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 CHF / USD EX.RATE 0.984954 WITH NORTHERN TRUST	-188,567.290	16 May 17				0.00	-188,567.29	-188,567.29	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 CHF / USD EX.RATE 0.98682 WITH NORTHERN TRUST	-50,667.800	16 May 17				0.00	-50,667.80	-50,667.80	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 DKK / USD EX.RATE 6.71124 WITH NORTHERN TRUST	-37,399.940	16 May 17				0.00	-37,399.94	-37,399.94	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 GBP / USD EX.RATE 0.7739998 WITH NORTHERN	-28,423.780	16 May 17				0.00	-28,423.78	-28,423.78	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 HKD / USD EX.RATE 7.78941 WITH NORTHERN TRUST	-128.380	16 May 17				0.00	-128.38	-128.38	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 HKD / USD EX.RATE 7.7897 WITH NORTHERN TRUST	-542,200.620	16 May 17				0.00	-542,200.62	-542,200.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 MAY 2017 ILS / USD EX.RATE 3.6005 WITH NORTHERN TRUST	-21,385.920	16 May 17				0.00	-21,385.92	-21,385.92	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 JPY / USD EX.RATE 113.0511 WITH NORTHERN TRUST	-362,915.530	16 May 17				0.00	-362,915.53	-362,915.53	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 JPY / USD EX.RATE 113.23 WITH NORTHERN TRUST	-14,693.590	16 May 17				0.00	-14,693.59	-14,693.59	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / AUD EX.RATE 0.743051 WITH NORTHERN TRUST	9,800.370	16 May 17				0.00	9,800.37	9,800.37	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / AUD EX.RATE 0.743051 WITH NORTHERN TRUST	10,545.490	16 May 17				0.00	10,545.49	10,545.49	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / BRL EX.RATE 0.3232793 WITH NORTHERN	3,113.090	16 May 17				0.00	3,113.09	3,113.09	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / BRL EX.RATE 0.3234048 WITH NORTHERN	21,831.970	16 May 17				0.00	21,831.97	21,831.97	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / BRL EX.RATE 0.3234048 WITH NORTHERN	84,573.960	16 May 17				0.00	84,573.96	84,573.96	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / BRL EX.RATE 0.3234048 WITH NORTHERN	12,875.530	16 May 17				0.00	12,875.53	12,875.53	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / CAD EX.RATE 0.7342144 WITH NORTHERN	310.810	16 May 17				0.00	310.81	310.81	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / CAD EX.RATE 0.7342144 WITH NORTHERN	10.220	16 May 17				0.00	10.22	10.22	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / CAD EX.RATE 0.7342144 WITH NORTHERN	15.430	16 May 17				0.00	15.43	15.43	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / CAD EX.RATE 0.7342144 WITH NORTHERN	46.950	16 May 17				0.00	46.95	46.95	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / CAD EX.RATE 0.7342144 WITH NORTHERN	2.710	16 May 17				0.00	2.71	2.71	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / CAD EX.RATE 0.7342144 WITH NORTHERN	8.590	16 May 17				0.00	8.59	8.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 MAY 2017 USD / CAD EX.RATE 0.7352249 WITH NORTHERN	20,415.640	16 May 17				0.00	20,415.64	20,415.64	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / CHF EX.RATE 1.0120433 WITH NORTHERN	31,607.330	16 May 17				0.00	31,607.33	31,607.33	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1066 WITH NORTHERN TRUST	30,807.140	16 May 17				0.00	30,807.14	30,807.14	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1074 WITH NORTHERN TRUST	1,985.310	16 May 17				0.00	1,985.31	1,985.31	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1074 WITH NORTHERN TRUST	5.040	16 May 17				0.00	5.04	5.04	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1074 WITH NORTHERN TRUST	201.060	16 May 17				0.00	201.06	201.06	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1074 WITH NORTHERN TRUST	90,243.080	16 May 17				0.00	90,243.08	90,243.08	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1074 WITH NORTHERN TRUST	173,256.190	16 May 17				0.00	173,256.19	173,256.19	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1074 WITH NORTHERN TRUST	84,769.160	16 May 17				0.00	84,769.16	84,769.16	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1074 WITH NORTHERN TRUST	25,219.980	16 May 17				0.00	25,219.98	25,219.98	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.10794 WITH NORTHERN TRUST	413,261.620	16 May 17				0.00	413,261.62	413,261.62	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1083 WITH NORTHERN TRUST	1,113,744.170	16 May 17				0.00	1,113,744.17	1,113,744.17	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1095 WITH NORTHERN TRUST	3,929.140	16 May 17				0.00	3,929.14	3,929.14	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1095 WITH NORTHERN TRUST	37,473.880	16 May 17				0.00	37,473.88	37,473.88	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / EUR EX.RATE 1.1095 WITH NORTHERN TRUST	3,702.050	16 May 17				0.00	3,702.05	3,702.05	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 MAY 2017 USD / GBP EX.RATE 1.292166 WITH NORTHERN TRUST	133.040	16 May 17				0.00	133.04	133.04	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / HKD EX.RATE 0.1283977 WITH NORTHERN	43.660	16 May 17				0.00	43.66	43.66	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / JPY EX.RATE 0.0088292 WITH NORTHERN	211.900	16 May 17				0.00	211.90	211.90	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / NOK EX.RATE 0.1179273 WITH NORTHERN	55,661.690	16 May 17				0.00	55,661.69	55,661.69	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / SEK EX.RATE 0.1136317 WITH NORTHERN	20,680.970	16 May 17				0.00	20,680.97	20,680.97	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / SGD EX.RATE 0.7164864 WITH NORTHERN	221.070	16 May 17				0.00	221.07	221.07	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 BRL / USD EX.RATE 3.2713 WITH NORTHERN TRUST	-34,808.530	16 Nov 17				0.00	-34,808.53	-34,808.53	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 BRL / USD EX.RATE 3.2713 WITH NORTHERN TRUST	-139,004.990	16 Nov 17				0.00	-139,004.99	-139,004.99	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 CAD / USD EX.RATE 1.273145 WITH NORTHERN TRUST	-53.800	16 Nov 17				0.00	-53.80	-53.80	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 CAD / USD EX.RATE 1.273145 WITH NORTHERN TRUST	-26,143.280	16 Nov 17				0.00	-26,143.28	-26,143.28	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 CAD / USD EX.RATE 1.273145 WITH NORTHERN TRUST	-54,319.030	16 Nov 17				0.00	-54,319.03	-54,319.03	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 CAD / USD EX.RATE 1.273145 WITH NORTHERN TRUST	-150.820	16 Nov 17				0.00	-150.82	-150.82	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 CAD / USD EX.RATE 1.273145 WITH NORTHERN TRUST	-112,130.200	16 Nov 17				0.00	-112,130.20	-112,130.20	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 CAD / USD EX.RATE 1.275145 WITH NORTHERN TRUST	-75,443.890	16 Nov 17				0.00	-75,443.89	-75,443.89	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 CHF / USD EX.RATE 0.9935 WITH NORTHERN TRUST	-28,183.190	16 Nov 17				0.00	-28,183.19	-28,183.19	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 NOV 2017 EUR / USD EX.RATE 0.8500207 WITH NORTHERN	-210,075.150	16 Nov 17				0.00	-210,075.15	-210,075.15	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 GBP / USD EX.RATE 0.7582335 WITH NORTHERN	-155.720	16 Nov 17				0.00	-155.72	-155.72	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 HKD / USD EX.RATE 7.8087 WITH NORTHERN TRUST	-164.590	16 Nov 17				0.00	-164.59	-164.59	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 JPY / USD EX.RATE 112.84 WITH NORTHERN TRUST	-15,026.810	16 Nov 17				0.00	-15,026.81	-15,026.81	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 USD / BRL EX.RATE 0.3051199 WITH NORTHERN	209,926.660	16 Nov 17				0.00	209,926.66	209,926.66	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 USD / CAD EX.RATE 0.7838834 WITH NORTHERN	916.280	16 Nov 17				0.00	916.28	916.28	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 USD / CAD EX.RATE 0.7854565 WITH NORTHERN	51,149.630	16 Nov 17				0.00	51,149.63	51,149.63	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 USD / EUR EX.RATE 1.1764 WITH NORTHERN TRUST	5,566,834.700	16 Nov 17				0.00	5,566,834.70	5,566,834.70	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 USD / EUR EX.RATE 1.1764 WITH NORTHERN TRUST	0.710	16 Nov 17				0.00	0.71	0.71	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 USD / EUR EX.RATE 1.1764 WITH NORTHERN TRUST	2,764.500	16 Nov 17				0.00	2,764.50	2,764.50	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 USD / EUR EX.RATE 1.1771 WITH NORTHERN TRUST	15,612.830	16 Nov 17				0.00	15,612.83	15,612.83	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 USD / GBP EX.RATE 1.3175 WITH NORTHERN TRUST	0.460	16 Nov 17				0.00	0.46	0.46	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 AUD / USD EX.RATE 1.2715334 WITH NORTHERN	-3,145.810	16 Oct 17				0.00	-3,145.81	-3,145.81	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 BRL / USD EX.RATE 3.155 WITH NORTHERN TRUST	-741,420.720	16 Oct 17				0.00	-741,420.72	-741,420.72	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 BRL / USD EX.RATE 3.155 WITH NORTHERN TRUST	-727,599.780	16 Oct 17				0.00	-727,599.78	-727,599.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 OCT 2017 BRL / USD EX.RATE 3.155 WITH NORTHERN TRUST	-979,750.150	16 Oct 17				0.00	-979,750.15	-979,750.15	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 CAD / USD EX.RATE 1.253549 WITH NORTHERN TRUST	-115.350	16 Oct 17				0.00	-115.35	-115.35	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 CAD / USD EX.RATE 1.253549 WITH NORTHERN TRUST	-422.960	16 Oct 17				0.00	-422.96	-422.96	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 DKK / USD EX.RATE 6.307566 WITH NORTHERN TRUST	-1,109.780	16 Oct 17				0.00	-1,109.78	-1,109.78	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 EUR / USD EX.RATE 0.846725 WITH NORTHERN TRUST	-127,049.150	16 Oct 17				0.00	-127,049.15	-127,049.15	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 EUR / USD EX.RATE 0.8473435 WITH NORTHERN TRUST	-9,441.270	16 Oct 17				0.00	-9,441.27	-9,441.27	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 GBP / USD EX.RATE 0.7527847 WITH NORTHERN TRUST	-5,313.600	16 Oct 17				0.00	-5,313.60	-5,313.60	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 HKD / USD EX.RATE 7.80793 WITH NORTHERN TRUST	-17,418.190	16 Oct 17				0.00	-17,418.19	-17,418.19	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 HUF / USD EX.RATE 260.86 WITH NORTHERN TRUST	-113,312.950	16 Oct 17				0.00	-113,312.95	-113,312.95	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 MXN / USD EX.RATE 19.0246 WITH NORTHERN TRUST	-9,050.080	16 Oct 17				0.00	-9,050.08	-9,050.08	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 NOK / USD EX.RATE 7.890386 WITH NORTHERN TRUST	-633.680	16 Oct 17				0.00	-633.68	-633.68	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / AUD EX.RATE 0.7857 WITH NORTHERN TRUST	53,136.280	16 Oct 17				0.00	53,136.28	53,136.28	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / AUD EX.RATE 0.78612 WITH NORTHERN TRUST	2,358.360	16 Oct 17				0.00	2,358.36	2,358.36	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / CAD EX.RATE 0.7974482 WITH NORTHERN TRUST	186,482.100	16 Oct 17				0.00	186,482.10	186,482.10	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / CAD EX.RATE 0.7974482 WITH NORTHERN TRUST	67,933.770	16 Oct 17				0.00	67,933.77	67,933.77	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 OCT 2017 USD / CAD EX.RATE 0.7974482 WITH NORTHERN	84,997.440	16 Oct 17				0.00	84,997.44	84,997.44	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / CAD EX.RATE 0.7974482 WITH NORTHERN	211,201.610	16 Oct 17				0.00	211,201.61	211,201.61	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / CHF EX.RATE 1.0267995 WITH NORTHERN	93,190.300	16 Oct 17				0.00	93,190.30	93,190.30	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / EUR EX.RATE 1.1793 WITH NORTHERN TRUST	749,637.380	16 Oct 17				0.00	749,637.38	749,637.38	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / GBP EX.RATE 1.323 WITH NORTHERN TRUST	11.060	16 Oct 17				0.00	11.06	11.06	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / GBP EX.RATE 1.323 WITH NORTHERN TRUST	14.290	16 Oct 17				0.00	14.29	14.29	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / GBP EX.RATE 1.3247 WITH NORTHERN TRUST	13,795.570	16 Oct 17				0.00	13,795.57	13,795.57	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / GBP EX.RATE 1.3278 WITH NORTHERN TRUST	2,655.600	16 Oct 17				0.00	2,655.60	2,655.60	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / HKD EX.RATE 0.1280693 WITH NORTHERN	16,649.010	16 Oct 17				0.00	16,649.01	16,649.01	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / SEK EX.RATE 0.12347 WITH NORTHERN TRUST	117,046.820	16 Oct 17				0.00	117,046.82	117,046.82	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / SGD EX.RATE 0.739645 WITH NORTHERN TRUST	40,985.980	16 Oct 17				0.00	40,985.98	40,985.98	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / ZAR EX.RATE 0.0752248 WITH NORTHERN	628,586.920	16 Oct 17				0.00	628,586.92	628,586.92	0.00
FX DEAL TRANSACTED ON 17 APR 2017 BRL / USD EX.RATE 3.099 WITH NORTHERN TRUST	-100,898.360	17 Apr 17				0.00	-100,898.36	-100,898.36	0.00
FX DEAL TRANSACTED ON 17 APR 2017 EUR / USD EX.RATE 0.9397613 WITH NORTHERN	-3,349.600	17 Apr 17				0.00	-3,349.60	-3,349.60	0.00
FX DEAL TRANSACTED ON 17 APR 2017 JPY / USD EX.RATE 108.44 WITH NORTHERN TRUST	-21,964.080	17 Apr 17				0.00	-21,964.08	-21,964.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 APR 2017 JPY / USD EX.RATE 108.92 WITH NORTHERN TRUST	-39,874.290	17 Apr 17				0.00	-39,874.29	-39,874.29	0.00
FX DEAL TRANSACTED ON 17 APR 2017 USD / BRL EX.RATE 0.3219471 WITH NORTHERN	37,861.370	17 Apr 17				0.00	37,861.37	37,861.37	0.00
FX DEAL TRANSACTED ON 17 APR 2017 USD / BRL EX.RATE 0.3219471 WITH NORTHERN	8,291.080	17 Apr 17				0.00	8,291.08	8,291.08	0.00
FX DEAL TRANSACTED ON 17 APR 2017 USD / CHF EX.RATE 0.9950249 WITH NORTHERN	390.140	17 Apr 17				0.00	390.14	390.14	0.00
FX DEAL TRANSACTED ON 17 APR 2017 USD / EUR EX.RATE 1.0663 WITH NORTHERN TRUST	13,771.650	17 Apr 17				0.00	13,771.65	13,771.65	0.00
FX DEAL TRANSACTED ON 17 APR 2017 USD / GBP EX.RATE 1.2559 WITH NORTHERN TRUST	63,875.500	17 Apr 17				0.00	63,875.50	63,875.50	0.00
FX DEAL TRANSACTED ON 17 APR 2017 USD / QAR EX.RATE 0.2745427 WITH NORTHERN	34,077.060	17 Apr 17				0.00	34,077.06	34,077.06	0.00
FX DEAL TRANSACTED ON 17 APR 2017 USD / QAR EX.RATE 0.2745518 WITH NORTHERN	76,669.850	17 Apr 17				0.00	76,669.85	76,669.85	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 CHF / USD EX.RATE 0.95978 WITH NORTHERN TRUST	-1,212,278.860	17 Aug 17				0.00	-1,212,278.86	-1,212,278.86	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 EUR / USD EX.RATE 0.8502461 WITH NORTHERN	-1,491,983.180	17 Aug 17				0.00	-1,491,983.18	-1,491,983.18	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 EUR / USD EX.RATE 0.8516981 WITH NORTHERN	-66,555.040	17 Aug 17				0.00	-66,555.04	-66,555.04	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 HKD / USD EX.RATE 7.8229 WITH NORTHERN TRUST	-213,446.900	17 Aug 17				0.00	-213,446.90	-213,446.90	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 JPY / USD EX.RATE 109.88 WITH NORTHERN TRUST	-20,716.750	17 Aug 17				0.00	-20,716.75	-20,716.75	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 SGD / USD EX.RATE 1.36481 WITH NORTHERN TRUST	-2,897,951.220	17 Aug 17				0.00	-2,897,951.22	-2,897,951.22	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / BRL EX.RATE 0.3161056 WITH NORTHERN	331.580	17 Aug 17				0.00	331.58	331.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 AUG 2017 USD / BRL EX.RATE 0.3162055 WITH NORTHERN	113,984.020	17 Aug 17				0.00	113,984.02	113,984.02	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / BRL EX.RATE 0.3162055 WITH NORTHERN	207,994.660	17 Aug 17				0.00	207,994.66	207,994.66	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / CHF EX.RATE 1.0399334 WITH NORTHERN	1,209,984.400	17 Aug 17				0.00	1,209,984.40	1,209,984.40	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / DKK EX.RATE 0.1578956 WITH NORTHERN	434,396.920	17 Aug 17				0.00	434,396.92	434,396.92	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / EUR EX.RATE 1.1743 WITH NORTHERN TRUST	1,203,639.890	17 Aug 17				0.00	1,203,639.89	1,203,639.89	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / GBP EX.RATE 1.2873 WITH NORTHERN TRUST	42,923.280	17 Aug 17				0.00	42,923.28	42,923.28	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / GBP EX.RATE 1.287581 WITH NORTHERN TRUST	166,476.860	17 Aug 17				0.00	166,476.86	166,476.86	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / GBP EX.RATE 1.2886 WITH NORTHERN TRUST	7,423.950	17 Aug 17				0.00	7,423.95	7,423.95	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / HKD EX.RATE 0.1278184 WITH NORTHERN	24,039.670	17 Aug 17				0.00	24,039.67	24,039.67	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / SGD EX.RATE 0.7324934 WITH NORTHERN	3,086,516.260	17 Aug 17				0.00	3,086,516.26	3,086,516.26	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 USD / SGD EX.RATE 0.7325471 WITH NORTHERN	5,721.190	17 Aug 17				0.00	5,721.19	5,721.19	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 AUD / USD EX.RATE 1.3038609 WITH NORTHERN	-74,703.150	17 Feb 17				0.00	-74,703.15	-74,703.15	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 AUD / USD EX.RATE 1.3038609 WITH NORTHERN	-48,944.650	17 Feb 17				0.00	-48,944.65	-48,944.65	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 AUD / USD EX.RATE 1.3038609 WITH NORTHERN	-49,017.960	17 Feb 17				0.00	-49,017.96	-49,017.96	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 AUD / USD EX.RATE 1.3038609 WITH NORTHERN	-74,703.150	17 Feb 17				0.00	-74,703.15	-74,703.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	-382,867.650	17 Feb 17				0.00	-382,867.65	-382,867.65	0.00
FX DEAL TRANACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	-792,913.960	17 Feb 17				0.00	-792,913.96	-792,913.96	0.00
FX DEAL TRANACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	-402,694.890	17 Feb 17				0.00	-402,694.89	-402,694.89	0.00
FX DEAL TRANACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	-335,409.170	17 Feb 17				0.00	-335,409.17	-335,409.17	0.00
FX DEAL TRANACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	-390,974.300	17 Feb 17				0.00	-390,974.30	-390,974.30	0.00
FX DEAL TRANACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	-138,162.670	17 Feb 17				0.00	-138,162.67	-138,162.67	0.00
FX DEAL TRANACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	-473,459.480	17 Feb 17				0.00	-473,459.48	-473,459.48	0.00
FX DEAL TRANACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	-260,144.370	17 Feb 17				0.00	-260,144.37	-260,144.37	0.00
FX DEAL TRANACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	-810,535.390	17 Feb 17				0.00	-810,535.39	-810,535.39	0.00
FX DEAL TRANACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	-490,398.870	17 Feb 17				0.00	-490,398.87	-490,398.87	0.00
FX DEAL TRANACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	-42,996.360	17 Feb 17				0.00	-42,996.36	-42,996.36	0.00
FX DEAL TRANACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	-297,502.970	17 Feb 17				0.00	-297,502.97	-297,502.97	0.00
FX DEAL TRANACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	-405,924.050	17 Feb 17				0.00	-405,924.05	-405,924.05	0.00
FX DEAL TRANACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	-573,396.190	17 Feb 17				0.00	-573,396.19	-573,396.19	0.00
FX DEAL TRANACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	-834,692.140	17 Feb 17				0.00	-834,692.14	-834,692.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	-781,354.800	17 Feb 17				0.00	-781,354.80	-781,354.80	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	-625,587.140	17 Feb 17				0.00	-625,587.14	-625,587.14	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	-411,745.570	17 Feb 17				0.00	-411,745.57	-411,745.57	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 BRL / USD EX.RATE 3.09 WITH NORTHERN TRUST	-423,810.540	17 Feb 17				0.00	-423,810.54	-423,810.54	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 CAD / USD EX.RATE 1.309438 WITH NORTHERN TRUST	-32,763.990	17 Feb 17				0.00	-32,763.99	-32,763.99	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 CAD / USD EX.RATE 1.309438 WITH NORTHERN TRUST	-31,707.510	17 Feb 17				0.00	-31,707.51	-31,707.51	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 CAD / USD EX.RATE 1.310638 WITH NORTHERN TRUST	-36,976.410	17 Feb 17				0.00	-36,976.41	-36,976.41	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 CAD / USD EX.RATE 1.310638 WITH NORTHERN TRUST	-25,374.180	17 Feb 17				0.00	-25,374.18	-25,374.18	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 CAD / USD EX.RATE 1.310638 WITH NORTHERN TRUST	-74,461.350	17 Feb 17				0.00	-74,461.35	-74,461.35	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 CAD / USD EX.RATE 1.310638 WITH NORTHERN TRUST	-69,556.940	17 Feb 17				0.00	-69,556.94	-69,556.94	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 CLP / USD EX.RATE 641.9 WITH NORTHERN TRUST	-583,750.600	17 Feb 17				0.00	-583,750.60	-583,750.60	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 COP / USD EX.RATE 2901.0 WITH NORTHERN TRUST	-176,237.030	17 Feb 17				0.00	-176,237.03	-176,237.03	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 GBP / USD EX.RATE 0.804196 WITH NORTHERN TRUST	-6,351,215.590	17 Feb 17				0.00	-6,351,215.59	-6,351,215.59	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 GBP / USD EX.RATE 0.8046994 WITH NORTHERN TRUST	-80,279.900	17 Feb 17				0.00	-80,279.90	-80,279.90	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 GBP / USD EX.RATE 0.8050882 WITH NORTHERN TRUST	-80,938.950	17 Feb 17				0.00	-80,938.95	-80,938.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 FEB 2017 HKD / USD EX.RATE 7.7611 WITH NORTHERN TRUST	-250,504.810	17 Feb 17				0.00	-250,504.81	-250,504.81	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 HKD / USD EX.RATE 7.7614 WITH NORTHERN TRUST	-24,419.060	17 Feb 17				0.00	-24,419.06	-24,419.06	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 JPY / USD EX.RATE 112.7806 WITH NORTHERN TRUST	-11,749,364.790	17 Feb 17				0.00	-11,749,364.79	-11,749,364.79	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 USD / AUD EX.RATE 0.766953 WITH NORTHERN TRUST	74,703.150	17 Feb 17				0.00	74,703.15	74,703.15	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 USD / AUD EX.RATE 0.766953 WITH NORTHERN TRUST	48,944.650	17 Feb 17				0.00	48,944.65	48,944.65	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 USD / CLP EX.RATE 0.0015516 WITH NORTHERN TRUST	19,624.680	17 Feb 17				0.00	19,624.68	19,624.68	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 USD / EUR EX.RATE 1.0607 WITH NORTHERN TRUST	16,974.380	17 Feb 17				0.00	16,974.38	16,974.38	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 USD / EUR EX.RATE 1.0607 WITH NORTHERN TRUST	203,606.620	17 Feb 17				0.00	203,606.62	203,606.62	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 USD / EUR EX.RATE 1.0612 WITH NORTHERN TRUST	174,886.880	17 Feb 17				0.00	174,886.88	174,886.88	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 USD / EUR EX.RATE 1.062251 WITH NORTHERN TRUST	23,120,209.570	17 Feb 17				0.00	23,120,209.57	23,120,209.57	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 USD / EUR EX.RATE 1.0628 WITH NORTHERN TRUST	13,515.280	17 Feb 17				0.00	13,515.28	13,515.28	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 USD / GBP EX.RATE 1.2421 WITH NORTHERN TRUST	280,291.940	17 Feb 17				0.00	280,291.94	280,291.94	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 USD / SEK EX.RATE 0.1121529 WITH NORTHERN TRUST	86,624.070	17 Feb 17				0.00	86,624.07	86,624.07	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 BRL / USD EX.RATE 3.208 WITH NORTHERN TRUST	-135,431.360	17 Jan 17				0.00	-135,431.36	-135,431.36	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 EUR / USD EX.RATE 0.9319295 WITH NORTHERN TRUST	-34,207,472.500	17 Jan 17				0.00	-34,207,472.50	-34,207,472.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 JAN 2017 JPY / USD EX.RATE 112.8695 WITH NORTHERN TRUST	-14,453,174.600	17 Jan 17				0.00	-14,453,174.60	-14,453,174.60	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / BRL EX.RATE 0.311042 WITH NORTHERN TRUST	153,245.620	17 Jan 17				0.00	153,245.62	153,245.62	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / BRL EX.RATE 0.311042 WITH NORTHERN TRUST	69,434.560	17 Jan 17				0.00	69,434.56	69,434.56	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / BRL EX.RATE 0.3118665 WITH NORTHERN	33,711.990	17 Jan 17				0.00	33,711.99	33,711.99	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / CAD EX.RATE 0.7649939 WITH NORTHERN	9.680	17 Jan 17				0.00	9.68	9.68	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / CAD EX.RATE 0.7649939 WITH NORTHERN	86.150	17 Jan 17				0.00	86.15	86.15	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / CAD EX.RATE 0.7649939 WITH NORTHERN	6.260	17 Jan 17				0.00	6.26	6.26	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / CAD EX.RATE 0.7649939 WITH NORTHERN	27.170	17 Jan 17				0.00	27.17	27.17	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / CAD EX.RATE 0.7649939 WITH NORTHERN	48.460	17 Jan 17				0.00	48.46	48.46	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / CAD EX.RATE 0.7649939 WITH NORTHERN	5.170	17 Jan 17				0.00	5.17	5.17	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / DKK EX.RATE 0.1440922 WITH NORTHERN	39,526.790	17 Jan 17				0.00	39,526.79	39,526.79	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / EUR EX.RATE 1.0691 WITH NORTHERN TRUST	4.330	17 Jan 17				0.00	4.33	4.33	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / EUR EX.RATE 1.0691 WITH NORTHERN TRUST	2.070	17 Jan 17				0.00	2.07	2.07	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / EUR EX.RATE 1.0704 WITH NORTHERN TRUST	4,602.200	17 Jan 17				0.00	4,602.20	4,602.20	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / EUR EX.RATE 1.0704 WITH NORTHERN TRUST	451,947.100	17 Jan 17				0.00	451,947.10	451,947.10	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 JAN 2017 USD / GBP EX.RATE 1.23941 WITH NORTHERN TRUST	5,980,712.220	17 Jan 17				0.00	5,980,712.22	5,980,712.22	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / GBP EX.RATE 1.2397 WITH NORTHERN TRUST	57,297.820	17 Jan 17				0.00	57,297.82	57,297.82	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / JPY EX.RATE 0.0088715 WITH NORTHERN	88,349.720	17 Jan 17				0.00	88,349.72	88,349.72	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / ZAR EX.RATE 0.0739919 WITH NORTHERN	16,418.410	17 Jan 17				0.00	16,418.41	16,418.41	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / ZAR EX.RATE 0.0739919 WITH NORTHERN	27,630.980	17 Jan 17				0.00	27,630.98	27,630.98	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 BRL / USD EX.RATE 3.1865 WITH NORTHERN TRUST	-6,336.070	17 Jul 17				0.00	-6,336.07	-6,336.07	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 CHF / USD EX.RATE 0.9627 WITH NORTHERN TRUST	-275,851.920	17 Jul 17				0.00	-275,851.92	-275,851.92	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 EUR / USD EX.RATE 0.8707009 WITH NORTHERN	-126,103.140	17 Jul 17				0.00	-126,103.14	-126,103.14	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 GBP / USD EX.RATE 0.7661074 WITH NORTHERN	-14,826.710	17 Jul 17				0.00	-14,826.71	-14,826.71	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / BRL EX.RATE 0.3140408 WITH NORTHERN	25,403.730	17 Jul 17				0.00	25,403.73	25,403.73	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / BRL EX.RATE 0.3140408 WITH NORTHERN	61,305.420	17 Jul 17				0.00	61,305.42	61,305.42	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / BRL EX.RATE 0.3140408 WITH NORTHERN	25,607.860	17 Jul 17				0.00	25,607.86	25,607.86	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / BRL EX.RATE 0.3140408 WITH NORTHERN	31,239.990	17 Jul 17				0.00	31,239.99	31,239.99	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / BRL EX.RATE 0.3140408 WITH NORTHERN	21,894.780	17 Jul 17				0.00	21,894.78	21,894.78	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / CAD EX.RATE 0.7885813 WITH NORTHERN	53.310	17 Jul 17				0.00	53.31	53.31	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 JUL 2017 USD / CAD EX.RATE 0.7904182 WITH NORTHERN	806.410	17 Jul 17				0.00	806.41	806.41	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / CHF EX.RATE 1.039326 WITH NORTHERN TRUST	109,674.060	17 Jul 17				0.00	109,674.06	109,674.06	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / GBP EX.RATE 1.305455 WITH NORTHERN TRUST	391,298.530	17 Jul 17				0.00	391,298.53	391,298.53	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / HKD EX.RATE 0.1281148 WITH NORTHERN	127,522.420	17 Jul 17				0.00	127,522.42	127,522.42	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / SEK EX.RATE 0.1201115 WITH NORTHERN	30,268.090	17 Jul 17				0.00	30,268.09	30,268.09	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 USD / SEK EX.RATE 0.1201201 WITH NORTHERN	2.970	17 Jul 17				0.00	2.97	2.97	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 AUD / USD EX.RATE 1.2974914 WITH NORTHERN	-139,362.020	17 Mar 17				0.00	-139,362.02	-139,362.02	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 CHF / USD EX.RATE 0.99612 WITH NORTHERN TRUST	-65,253.180	17 Mar 17				0.00	-65,253.18	-65,253.18	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 DKK / USD EX.RATE 6.91504 WITH NORTHERN TRUST	-111,640.710	17 Mar 17				0.00	-111,640.71	-111,640.71	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 GBP / USD EX.RATE 0.8064256 WITH NORTHERN	-86,802.800	17 Mar 17				0.00	-86,802.80	-86,802.80	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 GBP / USD EX.RATE 0.8066468 WITH NORTHERN	-31,921.430	17 Mar 17				0.00	-31,921.43	-31,921.43	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 HKD / USD EX.RATE 7.7623 WITH NORTHERN TRUST	-1,058,892.470	17 Mar 17				0.00	-1,058,892.47	-1,058,892.47	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 NOK / USD EX.RATE 8.45411 WITH NORTHERN TRUST	-26,495.990	17 Mar 17				0.00	-26,495.99	-26,495.99	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 SEK / USD EX.RATE 8.81761 WITH NORTHERN TRUST	-48,425.820	17 Mar 17				0.00	-48,425.82	-48,425.82	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / AUD EX.RATE 0.7712 WITH NORTHERN TRUST	162,723.200	17 Mar 17				0.00	162,723.20	162,723.20	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 MAR 2017 USD / BRL EX.RATE 0.3218642 WITH NORTHERN	29,313.790	17 Mar 17				0.00	29,313.79	29,313.79	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / CAD EX.RATE 0.7477379 WITH NORTHERN	1,269.960	17 Mar 17				0.00	1,269.96	1,269.96	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / CAD EX.RATE 0.7494679 WITH NORTHERN	100,303.710	17 Mar 17				0.00	100,303.71	100,303.71	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / EUR EX.RATE 1.074 WITH NORTHERN TRUST	17,127.720	17 Mar 17				0.00	17,127.72	17,127.72	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / EUR EX.RATE 1.0745 WITH NORTHERN TRUST	0.700	17 Mar 17				0.00	0.70	0.70	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / EUR EX.RATE 1.07461 WITH NORTHERN TRUST	52,655.890	17 Mar 17				0.00	52,655.89	52,655.89	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / GBP EX.RATE 1.239369 WITH NORTHERN TRUST	52,279.270	17 Mar 17				0.00	52,279.27	52,279.27	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / HKD EX.RATE 0.1288459 WITH NORTHERN	9,148.060	17 Mar 17				0.00	9,148.06	9,148.06	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / JPY EX.RATE 0.0088723 WITH NORTHERN	157.340	17 Mar 17				0.00	157.34	157.34	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / JPY EX.RATE 0.0088753 WITH NORTHERN	17,803.810	17 Mar 17				0.00	17,803.81	17,803.81	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / SGD EX.RATE 0.7138003 WITH NORTHERN	713.800	17 Mar 17				0.00	713.80	713.80	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 CAD / USD EX.RATE 1.359428 WITH NORTHERN TRUST	-10,348.480	17 May 17				0.00	-10,348.48	-10,348.48	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 CAD / USD EX.RATE 1.359428 WITH NORTHERN TRUST	-957.850	17 May 17				0.00	-957.85	-957.85	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 CAD / USD EX.RATE 1.359428 WITH NORTHERN TRUST	-11,156.300	17 May 17				0.00	-11,156.30	-11,156.30	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 CAD / USD EX.RATE 1.359428 WITH NORTHERN TRUST	-3,159.950	17 May 17				0.00	-3,159.95	-3,159.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 MAY 2017 CHF / USD EX.RATE 0.980264 WITH NORTHERN TRUST	-1,020.130	17 May 17				0.00	-1,020.13	-1,020.13	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 EUR / USD EX.RATE 0.8969028 WITH NORTHERN TRUST	-338,217.210	17 May 17				0.00	-338,217.21	-338,217.21	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 EUR / USD EX.RATE 0.897579 WITH NORTHERN TRUST	-4,456.430	17 May 17				0.00	-4,456.43	-4,456.43	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 GBP / USD EX.RATE 0.7727874 WITH NORTHERN TRUST	-6,470.090	17 May 17				0.00	-6,470.09	-6,470.09	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 HKD / USD EX.RATE 7.785395 WITH NORTHERN TRUST	-57.980	17 May 17				0.00	-57.98	-57.98	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 JPY / USD EX.RATE 111.46 WITH NORTHERN TRUST	-15,034.950	17 May 17				0.00	-15,034.95	-15,034.95	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 SEK / USD EX.RATE 8.75631 WITH NORTHERN TRUST	-7,194.810	17 May 17				0.00	-7,194.81	-7,194.81	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / AUD EX.RATE 0.742252 WITH NORTHERN TRUST	10,718.450	17 May 17				0.00	10,718.45	10,718.45	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / AUD EX.RATE 0.742252 WITH NORTHERN TRUST	10,081.500	17 May 17				0.00	10,081.50	10,081.50	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / CAD EX.RATE 0.7356035 WITH NORTHERN TRUST	20,704.030	17 May 17				0.00	20,704.03	20,704.03	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / CHF EX.RATE 1.020976 WITH NORTHERN TRUST	29,604.980	17 May 17				0.00	29,604.98	29,604.98	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / DKK EX.RATE 0.1496715 WITH NORTHERN TRUST	449.010	17 May 17				0.00	449.01	449.01	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / EUR EX.RATE 1.1122 WITH NORTHERN TRUST	338.190	17 May 17				0.00	338.19	338.19	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / EUR EX.RATE 1.1122 WITH NORTHERN TRUST	88.430	17 May 17				0.00	88.43	88.43	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / EUR EX.RATE 1.1122 WITH NORTHERN TRUST	521.190	17 May 17				0.00	521.19	521.19	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 MAY 2017 USD / EUR EX.RATE 1.1129 WITH NORTHERN TRUST	126,120.290	17 May 17				0.00	126,120.29	126,120.29	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / EUR EX.RATE 1.1137 WITH NORTHERN TRUST	94,590.720	17 May 17				0.00	94,590.72	94,590.72	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / EUR EX.RATE 1.1137 WITH NORTHERN TRUST	42,711.800	17 May 17				0.00	42,711.80	42,711.80	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / EUR EX.RATE 1.1137 WITH NORTHERN TRUST	12,627.410	17 May 17				0.00	12,627.41	12,627.41	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / EUR EX.RATE 1.114 WITH NORTHERN TRUST	34,792.890	17 May 17				0.00	34,792.89	34,792.89	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / EUR EX.RATE 1.114 WITH NORTHERN TRUST	39,562.320	17 May 17				0.00	39,562.32	39,562.32	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / GBP EX.RATE 1.2939 WITH NORTHERN TRUST	30,648.610	17 May 17				0.00	30,648.61	30,648.61	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / GBP EX.RATE 1.2939 WITH NORTHERN TRUST	104,205.250	17 May 17				0.00	104,205.25	104,205.25	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / GBP EX.RATE 1.294 WITH NORTHERN TRUST	514.490	17 May 17				0.00	514.49	514.49	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / GBP EX.RATE 1.294 WITH NORTHERN TRUST	50.180	17 May 17				0.00	50.18	50.18	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / GBP EX.RATE 1.294 WITH NORTHERN TRUST	151.320	17 May 17				0.00	151.32	151.32	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / GBP EX.RATE 1.2943 WITH NORTHERN TRUST	109,277.260	17 May 17				0.00	109,277.26	109,277.26	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / GBP EX.RATE 1.2943 WITH NORTHERN TRUST	32,140.370	17 May 17				0.00	32,140.37	32,140.37	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / GBP EX.RATE 1.295365 WITH NORTHERN TRUST	478,514.320	17 May 17				0.00	478,514.32	478,514.32	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / GBP EX.RATE 1.2958 WITH NORTHERN TRUST	8,681.860	17 May 17				0.00	8,681.86	8,681.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 MAY 2017 USD / GBP EX.RATE 1.2958 WITH NORTHERN TRUST	29,518.320	17 May 17				0.00	29,518.32	29,518.32	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / NOK EX.RATE 0.1190225 WITH NORTHERN	1,547.290	17 May 17				0.00	1,547.29	1,547.29	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / SGD EX.RATE 0.718494 WITH NORTHERN TRUST	31.610	17 May 17				0.00	31.61	31.61	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / SGD EX.RATE 0.7185457 WITH NORTHERN	36,683.190	17 May 17				0.00	36,683.19	36,683.19	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / SGD EX.RATE 0.7185457 WITH NORTHERN	1,560.680	17 May 17				0.00	1,560.68	1,560.68	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 BRL / USD EX.RATE 3.2848 WITH NORTHERN TRUST	-115,862.760	17 Nov 17				0.00	-115,862.76	-115,862.76	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 CAD / USD EX.RATE 1.276855 WITH NORTHERN TRUST	-13,670.930	17 Nov 17				0.00	-13,670.93	-13,670.93	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 CAD / USD EX.RATE 1.281656 WITH NORTHERN TRUST	-27,268.250	17 Nov 17				0.00	-27,268.25	-27,268.25	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 CAD / USD EX.RATE 1.281656 WITH NORTHERN TRUST	-26,273.820	17 Nov 17				0.00	-26,273.82	-26,273.82	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 EUR / USD EX.RATE 0.8475345 WITH NORTHERN	-61,977.870	17 Nov 17				0.00	-61,977.87	-61,977.87	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 HKD / USD EX.RATE 7.8121 WITH NORTHERN TRUST	-1,391.060	17 Nov 17				0.00	-1,391.06	-1,391.06	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 JPY / USD EX.RATE 112.34 WITH NORTHERN TRUST	-15,332.940	17 Nov 17				0.00	-15,332.94	-15,332.94	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / CAD EX.RATE 0.7802406 WITH NORTHERN	3,959.530	17 Nov 17				0.00	3,959.53	3,959.53	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / CAD EX.RATE 0.7802406 WITH NORTHERN	204.730	17 Nov 17				0.00	204.73	204.73	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / CAD EX.RATE 0.7802406 WITH NORTHERN	54,213.420	17 Nov 17				0.00	54,213.42	54,213.42	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 NOV 2017 USD / CAD EX.RATE 0.7802406 WITH NORTHERN	20,870.050	17 Nov 17				0.00	20,870.05	20,870.05	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / CAD EX.RATE 0.7802406 WITH NORTHERN	1,077.970	17 Nov 17				0.00	1,077.97	1,077.97	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / CAD EX.RATE 0.7831743 WITH NORTHERN	28,580.660	17 Nov 17				0.00	28,580.66	28,580.66	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / HKD EX.RATE 0.1280066 WITH NORTHERN	602.710	17 Nov 17				0.00	602.71	602.71	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / HKD EX.RATE 0.1280066 WITH NORTHERN	5,426.400	17 Nov 17				0.00	5,426.40	5,426.40	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / HKD EX.RATE 0.1280066 WITH NORTHERN	102,494.850	17 Nov 17				0.00	102,494.85	102,494.85	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / NOK EX.RATE 0.126175 WITH NORTHERN TRUST	8,540.770	17 Nov 17				0.00	8,540.77	8,540.77	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / NOK EX.RATE 0.126175 WITH NORTHERN TRUST	449.570	17 Nov 17				0.00	449.57	449.57	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 BRL / USD EX.RATE 3.1701 WITH NORTHERN TRUST	-217,162.530	17 Oct 17				0.00	-217,162.53	-217,162.53	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 EUR / USD EX.RATE 0.8500987 WITH NORTHERN	-2,489.020	17 Oct 17				0.00	-2,489.02	-2,489.02	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 HUF / USD EX.RATE 262.13 WITH NORTHERN TRUST	-187,215.150	17 Oct 17				0.00	-187,215.15	-187,215.15	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 MXN / USD EX.RATE 18.7876 WITH NORTHERN TRUST	-50,305.760	17 Oct 17				0.00	-50,305.76	-50,305.76	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 USD / CAD EX.RATE 0.7972447 WITH NORTHERN	177,936.390	17 Oct 17				0.00	177,936.39	177,936.39	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 USD / CHF EX.RATE 1.0207852 WITH NORTHERN	64,355.370	17 Oct 17				0.00	64,355.37	64,355.37	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 USD / GBP EX.RATE 1.317697 WITH NORTHERN TRUST	331.480	17 Oct 17				0.00	331.48	331.48	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 OCT 2017 USD / GBP EX.RATE 1.3179 WITH NORTHERN TRUST	22,222.130	17 Oct 17				0.00	22,222.13	22,222.13	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 USD / HKD EX.RATE 0.1280656 WITH NORTHERN	20,471.790	17 Oct 17				0.00	20,471.79	20,471.79	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 USD / SGD EX.RATE 0.736974 WITH NORTHERN TRUST	27,249.750	17 Oct 17				0.00	27,249.75	27,249.75	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 USD / SGD EX.RATE 0.7376807 WITH NORTHERN	29.950	17 Oct 17				0.00	29.95	29.95	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 USD / ZAR EX.RATE 0.0743992 WITH NORTHERN	359,598.790	17 Oct 17				0.00	359,598.79	359,598.79	0.00
FX DEAL TRANSACTED ON 18 APR 2017 BRL / USD EX.RATE 3.0879 WITH NORTHERN TRUST	-23,869.120	18 Apr 17				0.00	-23,869.12	-23,869.12	0.00
FX DEAL TRANSACTED ON 18 APR 2017 CAD / USD EX.RATE 1.336533 WITH NORTHERN TRUST	-497.500	18 Apr 17				0.00	-497.50	-497.50	0.00
FX DEAL TRANSACTED ON 18 APR 2017 CAD / USD EX.RATE 1.336533 WITH NORTHERN TRUST	-11,533.050	18 Apr 17				0.00	-11,533.05	-11,533.05	0.00
FX DEAL TRANSACTED ON 18 APR 2017 CAD / USD EX.RATE 1.336533 WITH NORTHERN TRUST	-995.010	18 Apr 17				0.00	-995.01	-995.01	0.00
FX DEAL TRANSACTED ON 18 APR 2017 HKD / USD EX.RATE 7.7737 WITH NORTHERN TRUST	-879,974.190	18 Apr 17				0.00	-879,974.19	-879,974.19	0.00
FX DEAL TRANSACTED ON 18 APR 2017 JPY / USD EX.RATE 108.48 WITH NORTHERN TRUST	-13,281.660	18 Apr 17				0.00	-13,281.66	-13,281.66	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / BRL EX.RATE 0.3230913 WITH NORTHERN	69,867.190	18 Apr 17				0.00	69,867.19	69,867.19	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / BRL EX.RATE 0.3230913 WITH NORTHERN	9,721.060	18 Apr 17				0.00	9,721.06	9,721.06	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / CAD EX.RATE 0.7465472 WITH NORTHERN	79.570	18 Apr 17				0.00	79.57	79.57	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / CAD EX.RATE 0.7465472 WITH NORTHERN	10.390	18 Apr 17				0.00	10.39	10.39	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 APR 2017 USD / CAD EX.RATE 0.7465472 WITH NORTHERN	8.730	18 Apr 17				0.00	8.73	8.73	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / CAD EX.RATE 0.7465472 WITH NORTHERN	25.890	18 Apr 17				0.00	25.89	25.89	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / CAD EX.RATE 0.7465472 WITH NORTHERN	3.210	18 Apr 17				0.00	3.21	3.21	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / CAD EX.RATE 0.7465472 WITH NORTHERN	74.450	18 Apr 17				0.00	74.45	74.45	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / CAD EX.RATE 0.7478872 WITH NORTHERN	289.430	18 Apr 17				0.00	289.43	289.43	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / CAD EX.RATE 1.3395 WITH NORTHERN TRUST	2.750	18 Apr 17				0.00	2.75	2.75	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / CHF EX.RATE 1.001001 WITH NORTHERN TRUST	5,914.790	18 Apr 17				0.00	5,914.79	5,914.79	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / DKK EX.RATE 0.1438083 WITH NORTHERN	56,046.600	18 Apr 17				0.00	56,046.60	56,046.60	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / EUR EX.RATE 1.0697 WITH NORTHERN TRUST	9,446.150	18 Apr 17				0.00	9,446.15	9,446.15	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / GBP EX.RATE 1.2762 WITH NORTHERN TRUST	16,853.090	18 Apr 17				0.00	16,853.09	16,853.09	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / JPY EX.RATE 0.0091996 WITH NORTHERN	1,242.680	18 Apr 17				0.00	1,242.68	1,242.68	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / QAR EX.RATE 0.274597 WITH NORTHERN TRUST	85,184.330	18 Apr 17				0.00	85,184.33	85,184.33	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / SEK EX.RATE 0.1112186 WITH NORTHERN	18,701.880	18 Apr 17				0.00	18,701.88	18,701.88	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 CHF / USD EX.RATE 0.9652 WITH NORTHERN TRUST	-347,637.800	18 Aug 17				0.00	-347,637.80	-347,637.80	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 EUR / USD EX.RATE 0.8504125 WITH NORTHERN	-2,816,300.490	18 Aug 17				0.00	-2,816,300.49	-2,816,300.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 AUG 2017 EUR / USD EX.RATE 0.8511066 WITH NORTHERN	-346,125.070	18 Aug 17				0.00	-346,125.07	-346,125.07	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 JPY / USD EX.RATE 109.17 WITH NORTHERN TRUST	-25,132.010	18 Aug 17				0.00	-25,132.01	-25,132.01	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 NOK / USD EX.RATE 7.9048 WITH NORTHERN TRUST	-189,869.830	18 Aug 17				0.00	-189,869.83	-189,869.83	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / BRL EX.RATE 0.3151989 WITH NORTHERN	167,029.330	18 Aug 17				0.00	167,029.33	167,029.33	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / BRL EX.RATE 0.3151989 WITH NORTHERN	78,163.820	18 Aug 17				0.00	78,163.82	78,163.82	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / BRL EX.RATE 0.3151989 WITH NORTHERN	34,694.360	18 Aug 17				0.00	34,694.36	34,694.36	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / BRL EX.RATE 0.3151989 WITH NORTHERN	20,875.570	18 Aug 17				0.00	20,875.57	20,875.57	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / BRL EX.RATE 0.3151989 WITH NORTHERN	41,638.540	18 Aug 17				0.00	41,638.54	41,638.54	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / CAD EX.RATE 0.7935248 WITH NORTHERN	232,966.990	18 Aug 17				0.00	232,966.99	232,966.99	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / EUR EX.RATE 1.1749 WITH NORTHERN TRUST	15,678.380	18 Aug 17				0.00	15,678.38	15,678.38	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / EUR EX.RATE 1.177649 WITH NORTHERN TRUST	2,820,489.380	18 Aug 17				0.00	2,820,489.38	2,820,489.38	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / GBP EX.RATE 1.28616 WITH NORTHERN TRUST	20,617.250	18 Aug 17				0.00	20,617.25	20,617.25	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / SGD EX.RATE 0.7328155 WITH NORTHERN	36,382.820	18 Aug 17				0.00	36,382.82	36,382.82	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / SGD EX.RATE 0.7330303 WITH NORTHERN	666.690	18 Aug 17				0.00	666.69	666.69	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 AUD / USD EX.RATE 1.3038609 WITH NORTHERN	-7,021.570	18 Dec 17				0.00	-7,021.57	-7,021.57	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 DEC 2017 AUD / USD EX.RATE 1.3038609 WITH NORTHERN	-50,560.840	18 Dec 17				0.00	-50,560.84	-50,560.84	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 BRL / USD EX.RATE 3.2836 WITH NORTHERN TRUST	-2,357,082.170	18 Dec 17				0.00	-2,357,082.17	-2,357,082.17	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 BRL / USD EX.RATE 3.2843 WITH NORTHERN TRUST	-333,701.550	18 Dec 17				0.00	-333,701.55	-333,701.55	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 BRL / USD EX.RATE 3.2843 WITH NORTHERN TRUST	-102,500.090	18 Dec 17				0.00	-102,500.09	-102,500.09	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 CAD / USD EX.RATE 1.284943 WITH NORTHERN TRUST	-9,485.390	18 Dec 17				0.00	-9,485.39	-9,485.39	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 CAD / USD EX.RATE 1.284943 WITH NORTHERN TRUST	-17,775.770	18 Dec 17				0.00	-17,775.77	-17,775.77	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 GBP / USD EX.RATE 0.7468818 WITH NORTHERN	-4,947,428.360	18 Dec 17				0.00	-4,947,428.36	-4,947,428.36	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 GBP / USD EX.RATE 0.7471267 WITH NORTHERN	-357,801.500	18 Dec 17				0.00	-357,801.50	-357,801.50	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 NOK / USD EX.RATE 8.3539 WITH NORTHERN TRUST	-20,563.720	18 Dec 17				0.00	-20,563.72	-20,563.72	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 USD / BRL EX.RATE 0.3040345 WITH NORTHERN	313,781.760	18 Dec 17				0.00	313,781.76	313,781.76	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 USD / CAD EX.RATE 0.7765181 WITH NORTHERN	907.670	18 Dec 17				0.00	907.67	907.67	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 USD / EUR EX.RATE 1.1779 WITH NORTHERN TRUST	40,135.230	18 Dec 17				0.00	40,135.23	40,135.23	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 USD / EUR EX.RATE 1.177936 WITH NORTHERN TRUST	129,761.290	18 Dec 17				0.00	129,761.29	129,761.29	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 USD / GBP EX.RATE 1.3372 WITH NORTHERN TRUST	0.400	18 Dec 17				0.00	0.40	0.40	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 USD / HKD EX.RATE 0.1279247 WITH NORTHERN	9,939.750	18 Dec 17				0.00	9,939.75	9,939.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 DEC 2017 USD / HKD EX.RATE 0.127941 WITH NORTHERN TRUST	10,416.960	18 Dec 17				0.00	10,416.96	10,416.96	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 USD / HKD EX.RATE 0.127941 WITH NORTHERN TRUST	14,934.320	18 Dec 17				0.00	14,934.32	14,934.32	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 USD / HKD EX.RATE 0.127941 WITH NORTHERN TRUST	25,533.750	18 Dec 17				0.00	25,533.75	25,533.75	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	161.560	18 Dec 17				0.00	161.56	161.56	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 BRL / USD EX.RATE 3.218 WITH NORTHERN TRUST	-128,324.620	18 Jan 17				0.00	-128,324.62	-128,324.62	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 CHF / USD EX.RATE 1.0031 WITH NORTHERN TRUST	-165,275.650	18 Jan 17				0.00	-165,275.65	-165,275.65	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 CHF / USD EX.RATE 1.0061 WITH NORTHERN TRUST	-44,465.580	18 Jan 17				0.00	-44,465.58	-44,465.58	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 JPY / USD EX.RATE 113.38 WITH NORTHERN TRUST	-2,141,764.760	18 Jan 17				0.00	-2,141,764.76	-2,141,764.76	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST	-117,803.830	18 Jan 17				0.00	-117,803.83	-117,803.83	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / CAD EX.RATE 0.7571639 WITH NORTHERN	2,074,043.060	18 Jan 17				0.00	2,074,043.06	2,074,043.06	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / COP EX.RATE 0.0003405 WITH NORTHERN	17,284.640	18 Jan 17				0.00	17,284.64	17,284.64	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / DKK EX.RATE 0.1436088 WITH NORTHERN	12,895.510	18 Jan 17				0.00	12,895.51	12,895.51	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / EUR EX.RATE 1.0635 WITH NORTHERN TRUST	9.010	18 Jan 17				0.00	9.01	9.01	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / EUR EX.RATE 1.0665 WITH NORTHERN TRUST	2,237.090	18 Jan 17				0.00	2,237.09	2,237.09	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / EUR EX.RATE 1.0665 WITH NORTHERN TRUST	0.130	18 Jan 17				0.00	0.13	0.13	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 JAN 2017 USD / EUR EX.RATE 1.067963 WITH NORTHERN TRUST	87,798.660	18 Jan 17				0.00	87,798.66	87,798.66	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / EUR EX.RATE 1.067963 WITH NORTHERN TRUST	85,216.360	18 Jan 17				0.00	85,216.36	85,216.36	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / EUR EX.RATE 1.0692 WITH NORTHERN TRUST	13,277.750	18 Jan 17				0.00	13,277.75	13,277.75	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / GBP EX.RATE 1.230981 WITH NORTHERN TRUST	154,155.370	18 Jan 17				0.00	154,155.37	154,155.37	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / JPY EX.RATE 0.0088269 WITH NORTHERN	616.790	18 Jan 17				0.00	616.79	616.79	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / JPY EX.RATE 0.0088348 WITH NORTHERN	2,145,388.340	18 Jan 17				0.00	2,145,388.34	2,145,388.34	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / SEK EX.RATE 0.1122007 WITH NORTHERN	17,719.710	18 Jan 17				0.00	17,719.71	17,719.71	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 EUR / USD EX.RATE 0.8650519 WITH NORTHERN	-240,236.630	18 Jul 17				0.00	-240,236.63	-240,236.63	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 EUR / USD EX.RATE 0.8650519 WITH NORTHERN	-76,828.720	18 Jul 17				0.00	-76,828.72	-76,828.72	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 GBP / USD EX.RATE 0.766636 WITH NORTHERN TRUST	-15,147.350	18 Jul 17				0.00	-15,147.35	-15,147.35	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / BRL EX.RATE 0.3152784 WITH NORTHERN	38,052.860	18 Jul 17				0.00	38,052.86	38,052.86	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / BRL EX.RATE 0.3152784 WITH NORTHERN	47,071.400	18 Jul 17				0.00	47,071.40	47,071.40	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / BRL EX.RATE 0.3152784 WITH NORTHERN	103,782.750	18 Jul 17				0.00	103,782.75	103,782.75	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / CAD EX.RATE 0.7896399 WITH NORTHERN	262.280	18 Jul 17				0.00	262.28	262.28	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / CAD EX.RATE 0.7896399 WITH NORTHERN	216.990	18 Jul 17				0.00	216.99	216.99	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 JUL 2017 USD / CAD EX.RATE 0.7896399 WITH NORTHERN	12.240	18 Jul 17				0.00	12.24	12.24	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / CAD EX.RATE 1.2664 WITH NORTHERN TRUST	3.430	18 Jul 17				0.00	3.43	3.43	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / CAD EX.RATE 1.2664 WITH NORTHERN TRUST	5.240	18 Jul 17				0.00	5.24	5.24	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / COP EX.RATE 0.0003319 WITH NORTHERN	75,292.120	18 Jul 17				0.00	75,292.12	75,292.12	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / COP EX.RATE 0.0003319 WITH NORTHERN	18,352.420	18 Jul 17				0.00	18,352.42	18,352.42	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / EUR EX.RATE 1.1552 WITH NORTHERN TRUST	681.650	18 Jul 17				0.00	681.65	681.65	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / EUR EX.RATE 1.1552 WITH NORTHERN TRUST	0.230	18 Jul 17				0.00	0.23	0.23	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / EUR EX.RATE 1.1552 WITH NORTHERN TRUST	80.190	18 Jul 17				0.00	80.19	80.19	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / EUR EX.RATE 1.1559 WITH NORTHERN TRUST	58.850	18 Jul 17				0.00	58.85	58.85	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / GBP EX.RATE 1.3005 WITH NORTHERN TRUST	18.150	18 Jul 17				0.00	18.15	18.15	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / GBP EX.RATE 1.3005 WITH NORTHERN TRUST	17,452.710	18 Jul 17				0.00	17,452.71	17,452.71	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / GBP EX.RATE 1.301 WITH NORTHERN TRUST	804.720	18 Jul 17				0.00	804.72	804.72	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / GBP EX.RATE 1.301 WITH NORTHERN TRUST	5.760	18 Jul 17				0.00	5.76	5.76	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / GBP EX.RATE 1.301 WITH NORTHERN TRUST	205,095.010	18 Jul 17				0.00	205,095.01	205,095.01	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / GBP EX.RATE 1.3018 WITH NORTHERN TRUST	335,751.780	18 Jul 17				0.00	335,751.78	335,751.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 JUL 2017 USD / GBP EX.RATE 1.3018 WITH NORTHERN TRUST	2.560	18 Jul 17				0.00	2.56	2.56	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / GBP EX.RATE 1.30425 WITH NORTHERN TRUST	866,410.730	18 Jul 17				0.00	866,410.73	866,410.73	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / GBP EX.RATE 1.3045 WITH NORTHERN TRUST	1.420	18 Jul 17				0.00	1.42	1.42	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / SEK EX.RATE 0.1204094 WITH NORTHERN	18.930	18 Jul 17				0.00	18.93	18.93	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 ZAR / USD EX.RATE 12.918401 WITH NORTHERN	-4,577.640	18 Jul 17				0.00	-4,577.64	-4,577.64	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 CAD / USD EX.RATE 1.358528 WITH NORTHERN TRUST	-11,369.280	18 May 17				0.00	-11,369.28	-11,369.28	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 CAD / USD EX.RATE 1.358528 WITH NORTHERN TRUST	-13,955.290	18 May 17				0.00	-13,955.29	-13,955.29	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 CAD / USD EX.RATE 1.358528 WITH NORTHERN TRUST	-10,534.680	18 May 17				0.00	-10,534.68	-10,534.68	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 CAD / USD EX.RATE 1.358528 WITH NORTHERN TRUST	-35,285.730	18 May 17				0.00	-35,285.73	-35,285.73	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 CHF / USD EX.RATE 0.979368 WITH NORTHERN TRUST	-179,234.640	18 May 17				0.00	-179,234.64	-179,234.64	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 EUR / USD EX.RATE 0.9000487 WITH NORTHERN	-33,425.880	18 May 17				0.00	-33,425.88	-33,425.88	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 HKD / USD EX.RATE 7.7825 WITH NORTHERN TRUST	-262,967.270	18 May 17				0.00	-262,967.27	-262,967.27	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 HKD / USD EX.RATE 7.7835 WITH NORTHERN TRUST	-73,692.410	18 May 17				0.00	-73,692.41	-73,692.41	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 JPY / USD EX.RATE 111.04 WITH NORTHERN TRUST	-12,890.150	18 May 17				0.00	-12,890.15	-12,890.15	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 JPY / USD EX.RATE 111.38 WITH NORTHERN TRUST	-327,964.660	18 May 17				0.00	-327,964.66	-327,964.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 MAY 2017 USD / AUD EX.RATE 0.742352 WITH NORTHERN TRUST	10,770.560	18 May 17				0.00	10,770.56	10,770.56	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / AUD EX.RATE 0.742352 WITH NORTHERN TRUST	10,360.280	18 May 17				0.00	10,360.28	10,360.28	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / CAD EX.RATE 0.7360908 WITH NORTHERN	20,486.950	18 May 17				0.00	20,486.95	20,486.95	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / CAD EX.RATE 0.7360908 WITH NORTHERN	34,063.220	18 May 17				0.00	34,063.22	34,063.22	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / CHF EX.RATE 1.0187449 WITH NORTHERN	52,286.060	18 May 17				0.00	52,286.06	52,286.06	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / CHF EX.RATE 1.0187449 WITH NORTHERN	18,905.970	18 May 17				0.00	18,905.97	18,905.97	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1085 WITH NORTHERN TRUST	1,504,211.510	18 May 17				0.00	1,504,211.51	1,504,211.51	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1089 WITH NORTHERN TRUST	1,063.590	18 May 17				0.00	1,063.59	1,063.59	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1089 WITH NORTHERN TRUST	121,239.500	18 May 17				0.00	121,239.50	121,239.50	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1089 WITH NORTHERN TRUST	69,804.560	18 May 17				0.00	69,804.56	69,804.56	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1089 WITH NORTHERN TRUST	8,739.090	18 May 17				0.00	8,739.09	8,739.09	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1089 WITH NORTHERN TRUST	13,065.150	18 May 17				0.00	13,065.15	13,065.15	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1089 WITH NORTHERN TRUST	54,863.130	18 May 17				0.00	54,863.13	54,863.13	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1105 WITH NORTHERN TRUST	48.480	18 May 17				0.00	48.48	48.48	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1105 WITH NORTHERN TRUST	139.890	18 May 17				0.00	139.89	139.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1105 WITH NORTHERN TRUST	762.750	18 May 17				0.00	762.75	762.75	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1105 WITH NORTHERN TRUST	145,537.890	18 May 17				0.00	145,537.89	145,537.89	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.11239 WITH NORTHERN TRUST	30,479.490	18 May 17				0.00	30,479.49	30,479.49	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1125 WITH NORTHERN TRUST	68,644.810	18 May 17				0.00	68,644.81	68,644.81	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.1125 WITH NORTHERN TRUST	3,614.180	18 May 17				0.00	3,614.18	3,614.18	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / GBP EX.RATE 1.29 WITH NORTHERN TRUST	436.270	18 May 17				0.00	436.27	436.27	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / GBP EX.RATE 1.2926 WITH NORTHERN TRUST	189,420.900	18 May 17				0.00	189,420.90	189,420.90	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / GBP EX.RATE 1.2926 WITH NORTHERN TRUST	20,526.490	18 May 17				0.00	20,526.49	20,526.49	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / GBP EX.RATE 1.2937 WITH NORTHERN TRUST	251,549.320	18 May 17				0.00	251,549.32	251,549.32	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / GBP EX.RATE 1.30061 WITH NORTHERN TRUST	43,050.190	18 May 17				0.00	43,050.19	43,050.19	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / HUF EX.RATE 0.0035783 WITH NORTHERN	15,695.450	18 May 17				0.00	15,695.45	15,695.45	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / SEK EX.RATE 0.1134057 WITH NORTHERN	5,195.680	18 May 17				0.00	5,195.68	5,195.68	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 BRL / USD EX.RATE 3.1651 WITH NORTHERN TRUST	-103,229.770	18 Oct 17				0.00	-103,229.77	-103,229.77	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 BRL / USD EX.RATE 3.166 WITH NORTHERN TRUST	-222,317.060	18 Oct 17				0.00	-222,317.06	-222,317.06	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 CAD / USD EX.RATE 1.24735 WITH NORTHERN TRUST	-540.990	18 Oct 17				0.00	-540.99	-540.99	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 OCT 2017 CAD / USD EX.RATE 1.24735 WITH NORTHERN TRUST	-2,589.010	18 Oct 17				0.00	-2,589.01	-2,589.01	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 CNY / USD EX.RATE 6.654 WITH NORTHERN TRUST	-405,614.070	18 Oct 17				0.00	-405,614.07	-405,614.07	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 EUR / USD EX.RATE 0.8474986 WITH NORTHERN	-602,677.220	18 Oct 17				0.00	-602,677.22	-602,677.22	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 HKD / USD EX.RATE 7.808502 WITH NORTHERN TRUST	-43,230.220	18 Oct 17				0.00	-43,230.22	-43,230.22	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 HUF / USD EX.RATE 261.81 WITH NORTHERN TRUST	-182,485.340	18 Oct 17				0.00	-182,485.34	-182,485.34	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 KRW / USD EX.RATE 1132.5 WITH NORTHERN TRUST	-630,620.080	18 Oct 17				0.00	-630,620.08	-630,620.08	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / BRL EX.RATE 0.315338 WITH NORTHERN TRUST	260,690.360	18 Oct 17				0.00	260,690.36	260,690.36	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / CAD EX.RATE 0.7980209 WITH NORTHERN	4.900	18 Oct 17				0.00	4.90	4.90	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / CHF EX.RATE 1.0191602 WITH NORTHERN	38,412.740	18 Oct 17				0.00	38,412.74	38,412.74	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / CNH EX.RATE 0.1509821 WITH NORTHERN	11,469.950	18 Oct 17				0.00	11,469.95	11,469.95	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / EUR EX.RATE 1.1785 WITH NORTHERN TRUST	39,795.220	18 Oct 17				0.00	39,795.22	39,795.22	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / EUR EX.RATE 1.1785 WITH NORTHERN TRUST	603,159.330	18 Oct 17				0.00	603,159.33	603,159.33	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / GBP EX.RATE 1.319459 WITH NORTHERN TRUST	47.370	18 Oct 17				0.00	47.37	47.37	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / GBP EX.RATE 1.3195 WITH NORTHERN TRUST	14,555.880	18 Oct 17				0.00	14,555.88	14,555.88	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / INR EX.RATE 0.0152532 WITH NORTHERN	518,909.120	18 Oct 17				0.00	518,909.12	518,909.12	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 OCT 2017 USD / ZAR EX.RATE 0.0729198 WITH NORTHERN	1,184,169.710	18 Oct 17				0.00	1,184,169.71	1,184,169.71	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / ZAR EX.RATE 0.0735807 WITH NORTHERN	371,992.320	18 Oct 17				0.00	371,992.32	371,992.32	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 EUR / USD EX.RATE 0.8359107 WITH NORTHERN	-99,350.900	18 Sep 17				0.00	-99,350.90	-99,350.90	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 GBP / USD EX.RATE 0.7413904 WITH NORTHERN	-17,827.720	18 Sep 17				0.00	-17,827.72	-17,827.72	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 SGD / USD EX.RATE 1.3474 WITH NORTHERN TRUST	-162,989.320	18 Sep 17				0.00	-162,989.32	-162,989.32	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / BRL EX.RATE 0.3201332 WITH NORTHERN	193,457.140	18 Sep 17				0.00	193,457.14	193,457.14	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / BRL EX.RATE 0.3201332 WITH NORTHERN	210,180.100	18 Sep 17				0.00	210,180.10	210,180.10	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / CAD EX.RATE 0.8123477 WITH NORTHERN	22.810	18 Sep 17				0.00	22.81	22.81	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / CAD EX.RATE 0.8123477 WITH NORTHERN	3.560	18 Sep 17				0.00	3.56	3.56	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / CAD EX.RATE 0.8123477 WITH NORTHERN	12.780	18 Sep 17				0.00	12.78	12.78	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / CAD EX.RATE 0.8123477 WITH NORTHERN	5.480	18 Sep 17				0.00	5.48	5.48	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / CAD EX.RATE 0.8123477 WITH NORTHERN	32.270	18 Sep 17				0.00	32.27	32.27	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / CAD EX.RATE 0.8123477 WITH NORTHERN	6.580	18 Sep 17				0.00	6.58	6.58	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / CAD EX.RATE 0.8123477 WITH NORTHERN	14.950	18 Sep 17				0.00	14.95	14.95	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / CAD EX.RATE 1.231 WITH NORTHERN TRUST	0.600	18 Sep 17				0.00	0.60	0.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 SEP 2017 USD / CAD EX.RATE 1.231 WITH NORTHERN TRUST	1.660	18 Sep 17				0.00	1.66	1.66	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / EUR EX.RATE 1.1932 WITH NORTHERN TRUST	14,203.550	18 Sep 17				0.00	14,203.55	14,203.55	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / EUR EX.RATE 1.193589 WITH NORTHERN TRUST	272,927.180	18 Sep 17				0.00	272,927.18	272,927.18	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / GBP EX.RATE 1.3485 WITH NORTHERN TRUST	26.690	18 Sep 17				0.00	26.69	26.69	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / GBP EX.RATE 1.3485 WITH NORTHERN TRUST	66,537.690	18 Sep 17				0.00	66,537.69	66,537.69	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / GBP EX.RATE 1.3485 WITH NORTHERN TRUST	5.870	18 Sep 17				0.00	5.87	5.87	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / GBP EX.RATE 1.3489 WITH NORTHERN TRUST	18,474.020	18 Sep 17				0.00	18,474.02	18,474.02	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / HKD EX.RATE 0.1279247 WITH NORTHERN	5.370	18 Sep 17				0.00	5.37	5.37	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / HKD EX.RATE 0.1279312 WITH NORTHERN	393.930	18 Sep 17				0.00	393.93	393.93	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / HKD EX.RATE 0.1279312 WITH NORTHERN	11,041.210	18 Sep 17				0.00	11,041.21	11,041.21	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / HKD EX.RATE 0.1279378 WITH NORTHERN	125,115.790	18 Sep 17				0.00	125,115.79	125,115.79	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / JPY EX.RATE 0.0089566 WITH NORTHERN	35.830	18 Sep 17				0.00	35.83	35.83	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / JPY EX.RATE 0.0089566 WITH NORTHERN	96.730	18 Sep 17				0.00	96.73	96.73	0.00
FX DEAL TRANSACTED ON 18 SEP 2017 USD / JPY EX.RATE 0.0089627 WITH NORTHERN	233,644.910	18 Sep 17				0.00	233,644.91	233,644.91	0.00
FX DEAL TRANSACTED ON 19 APR 2017 AUD / USD EX.RATE 1.3310262 WITH NORTHERN	-304,360.650	19 Apr 17				0.00	-304,360.65	-304,360.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 APR 2017 BRL / USD EX.RATE 3.1195 WITH NORTHERN TRUST	-9,484.310	19 Apr 17				0.00	-9,484.31	-9,484.31	0.00
FX DEAL TRANSACTED ON 19 APR 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	-2,960.410	19 Apr 17				0.00	-2,960.41	-2,960.41	0.00
FX DEAL TRANSACTED ON 19 APR 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	-2,050.110	19 Apr 17				0.00	-2,050.11	-2,050.11	0.00
FX DEAL TRANSACTED ON 19 APR 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	-1,212.900	19 Apr 17				0.00	-1,212.90	-1,212.90	0.00
FX DEAL TRANSACTED ON 19 APR 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	-18,628.730	19 Apr 17				0.00	-18,628.73	-18,628.73	0.00
FX DEAL TRANSACTED ON 19 APR 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	-16,319.780	19 Apr 17				0.00	-16,319.78	-16,319.78	0.00
FX DEAL TRANSACTED ON 19 APR 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	-24,260.810	19 Apr 17				0.00	-24,260.81	-24,260.81	0.00
FX DEAL TRANSACTED ON 19 APR 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	-2,365.580	19 Apr 17				0.00	-2,365.58	-2,365.58	0.00
FX DEAL TRANSACTED ON 19 APR 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	-3,975.340	19 Apr 17				0.00	-3,975.34	-3,975.34	0.00
FX DEAL TRANSACTED ON 19 APR 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	-9,769.370	19 Apr 17				0.00	-9,769.37	-9,769.37	0.00
FX DEAL TRANSACTED ON 19 APR 2017 EUR / USD EX.RATE 0.9334453 WITH NORTHERN	-77,881.910	19 Apr 17				0.00	-77,881.91	-77,881.91	0.00
FX DEAL TRANSACTED ON 19 APR 2017 EUR / USD EX.RATE 0.9335325 WITH NORTHERN	-310,175.120	19 Apr 17				0.00	-310,175.12	-310,175.12	0.00
FX DEAL TRANSACTED ON 19 APR 2017 HKD / USD EX.RATE 7.7758 WITH NORTHERN TRUST	-72,973.220	19 Apr 17				0.00	-72,973.22	-72,973.22	0.00
FX DEAL TRANSACTED ON 19 APR 2017 JPY / USD EX.RATE 109.01 WITH NORTHERN TRUST	-17,918.690	19 Apr 17				0.00	-17,918.69	-17,918.69	0.00
FX DEAL TRANSACTED ON 19 APR 2017 USD / AUD EX.RATE 0.7514 WITH NORTHERN TRUST	176,140.720	19 Apr 17				0.00	176,140.72	176,140.72	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 APR 2017 USD / BRL EX.RATE 0.3196624 WITH NORTHERN	863.160	19 Apr 17				0.00	863.16	863.16	0.00
FX DEAL TRANSACTED ON 19 APR 2017 USD / BRL EX.RATE 0.3196624 WITH NORTHERN	3,868.780	19 Apr 17				0.00	3,868.78	3,868.78	0.00
FX DEAL TRANSACTED ON 19 APR 2017 USD / CHF EX.RATE 1.001744 WITH NORTHERN TRUST	11,624.330	19 Apr 17				0.00	11,624.33	11,624.33	0.00
FX DEAL TRANSACTED ON 19 APR 2017 USD / COP EX.RATE 0.0003491 WITH NORTHERN	601.020	19 Apr 17				0.00	601.02	601.02	0.00
FX DEAL TRANSACTED ON 19 APR 2017 USD / EUR EX.RATE 1.071152 WITH NORTHERN TRUST	494,153.220	19 Apr 17				0.00	494,153.22	494,153.22	0.00
FX DEAL TRANSACTED ON 19 APR 2017 USD / GBP EX.RATE 1.277466 WITH NORTHERN TRUST	5,764.490	19 Apr 17				0.00	5,764.49	5,764.49	0.00
FX DEAL TRANSACTED ON 19 APR 2017 USD / QAR EX.RATE 0.2745744 WITH NORTHERN	33,837.640	19 Apr 17				0.00	33,837.64	33,837.64	0.00
FX DEAL TRANSACTED ON 19 APR 2017 USD / ZAR EX.RATE 0.0750644 WITH NORTHERN	289,846.350	19 Apr 17				0.00	289,846.35	289,846.35	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 AUD / USD EX.RATE 1.3067574 WITH NORTHERN	-13,265.190	19 Dec 17				0.00	-13,265.19	-13,265.19	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 AUD / USD EX.RATE 1.3067574 WITH NORTHERN	-95,519.920	19 Dec 17				0.00	-95,519.92	-95,519.92	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 CAD / USD EX.RATE 1.2892 WITH NORTHERN TRUST	-185,674.840	19 Dec 17				0.00	-185,674.84	-185,674.84	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 CAD / USD EX.RATE 1.289242 WITH NORTHERN TRUST	-20,556.280	19 Dec 17				0.00	-20,556.28	-20,556.28	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 CAD / USD EX.RATE 1.289242 WITH NORTHERN TRUST	-38,521.030	19 Dec 17				0.00	-38,521.03	-38,521.03	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 CAD / USD EX.RATE 1.2895 WITH NORTHERN TRUST	-62,427,297.400	19 Dec 17				0.00	-62,427,297.40	-62,427,297.40	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 GBP / USD EX.RATE 0.749868 WITH NORTHERN TRUST	-442,068.620	19 Dec 17				0.00	-442,068.62	-442,068.62	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 DEC 2017 NOK / USD EX.RATE 8.3488 WITH NORTHERN TRUST	-20,744.510	19 Dec 17				0.00	-20,744.51	-20,744.51	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 USD / AUD EX.RATE 0.7647 WITH NORTHERN TRUST	55,553.930	19 Dec 17				0.00	55,553.93	55,553.93	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 USD / CAD EX.RATE 0.775314 WITH NORTHERN TRUST	107,353.620	19 Dec 17				0.00	107,353.62	107,353.62	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 USD / CAD EX.RATE 0.7767232 WITH NORTHERN	62,526,214.410	19 Dec 17				0.00	62,526,214.41	62,526,214.41	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 USD / EUR EX.RATE 1.18124 WITH NORTHERN TRUST	140,322.500	19 Dec 17				0.00	140,322.50	140,322.50	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 USD / HKD EX.RATE 0.127892 WITH NORTHERN TRUST	16,227.460	19 Dec 17				0.00	16,227.46	16,227.46	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 USD / HKD EX.RATE 0.1279001 WITH NORTHERN	32,065.410	19 Dec 17				0.00	32,065.41	32,065.41	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 USD / ZAR EX.RATE 0.0784754 WITH NORTHERN	184,746.620	19 Dec 17				0.00	184,746.62	184,746.62	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 CHF / USD EX.RATE 1.0093 WITH NORTHERN TRUST	-288,788.390	19 Jan 17				0.00	-288,788.39	-288,788.39	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 GBP / USD EX.RATE 0.8114249 WITH NORTHERN	-158,618.990	19 Jan 17				0.00	-158,618.99	-158,618.99	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 JPY / USD EX.RATE 115.24 WITH NORTHERN TRUST	-125,387.630	19 Jan 17				0.00	-125,387.63	-125,387.63	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / COP EX.RATE 0.0003404 WITH NORTHERN	754.690	19 Jan 17				0.00	754.69	754.69	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / DKK EX.RATE 0.1429613 WITH NORTHERN	64,143.170	19 Jan 17				0.00	64,143.17	64,143.17	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.0589 WITH NORTHERN TRUST	59,788.670	19 Jan 17				0.00	59,788.67	59,788.67	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.0616 WITH NORTHERN TRUST	418,088.300	19 Jan 17				0.00	418,088.30	418,088.30	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.0616 WITH NORTHERN TRUST	420,420.350	19 Jan 17				0.00	420,420.35	420,420.35	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.06264 WITH NORTHERN TRUST	76,828.870	19 Jan 17				0.00	76,828.87	76,828.87	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.0628 WITH NORTHERN TRUST	1,285,937.770	19 Jan 17				0.00	1,285,937.77	1,285,937.77	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.063 WITH NORTHERN TRUST	2,438.230	19 Jan 17				0.00	2,438.23	2,438.23	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.063 WITH NORTHERN TRUST	272.420	19 Jan 17				0.00	272.42	272.42	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.0631 WITH NORTHERN TRUST	137,824.190	19 Jan 17				0.00	137,824.19	137,824.19	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.0632 WITH NORTHERN TRUST	599,163.870	19 Jan 17				0.00	599,163.87	599,163.87	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / GBP EX.RATE 1.23227 WITH NORTHERN TRUST	55,452.150	19 Jan 17				0.00	55,452.15	55,452.15	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / HKD EX.RATE 0.1288992 WITH NORTHERN	71,243.110	19 Jan 17				0.00	71,243.11	71,243.11	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / JPY EX.RATE 0.0086723 WITH NORTHERN	83,365.820	19 Jan 17				0.00	83,365.82	83,365.82	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 CHF / USD EX.RATE 0.95344 WITH NORTHERN TRUST	-291,547.970	19 Jul 17				0.00	-291,547.97	-291,547.97	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 EUR / USD EX.RATE 0.8675713 WITH NORTHERN	-3,088.590	19 Jul 17				0.00	-3,088.59	-3,088.59	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 EUR / USD EX.RATE 0.8680556 WITH NORTHERN	-151,323.290	19 Jul 17				0.00	-151,323.29	-151,323.29	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 EUR / USD EX.RATE 0.8681309 WITH NORTHERN	-352,139.920	19 Jul 17				0.00	-352,139.92	-352,139.92	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 GBP / USD EX.RATE 0.7677797 WITH NORTHERN	-203,498.270	19 Jul 17				0.00	-203,498.27	-203,498.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 JUL 2017 GBP / USD EX.RATE 0.7680492 WITH NORTHERN	-14,666.130	19 Jul 17				0.00	-14,666.13	-14,666.13	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 JPY / USD EX.RATE 111.64 WITH NORTHERN TRUST	-519,783.390	19 Jul 17				0.00	-519,783.39	-519,783.39	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / BRL EX.RATE 0.3171281 WITH NORTHERN	23,417.660	19 Jul 17				0.00	23,417.66	23,417.66	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / BRL EX.RATE 0.3171281 WITH NORTHERN	2,530.090	19 Jul 17				0.00	2,530.09	2,530.09	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / BRL EX.RATE 0.3171281 WITH NORTHERN	2,400.030	19 Jul 17				0.00	2,400.03	2,400.03	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / BRL EX.RATE 0.3171281 WITH NORTHERN	48,831.700	19 Jul 17				0.00	48,831.70	48,831.70	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / BRL EX.RATE 0.3171281 WITH NORTHERN	24,944.590	19 Jul 17				0.00	24,944.59	24,944.59	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / BRL EX.RATE 0.3177125 WITH NORTHERN	1,411.490	19 Jul 17				0.00	1,411.49	1,411.49	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / EUR EX.RATE 1.1516 WITH NORTHERN TRUST	1,375.320	19 Jul 17				0.00	1,375.32	1,375.32	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / EUR EX.RATE 1.1516 WITH NORTHERN TRUST	238.920	19 Jul 17				0.00	238.92	238.92	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / HKD EX.RATE 0.1280688 WITH NORTHERN	2,530.640	19 Jul 17				0.00	2,530.64	2,530.64	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / HKD EX.RATE 0.1280688 WITH NORTHERN	48,082.170	19 Jul 17				0.00	48,082.17	48,082.17	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / HKD EX.RATE 0.1280803 WITH NORTHERN	173,628.730	19 Jul 17				0.00	173,628.73	173,628.73	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / SEK EX.RATE 0.12054 WITH NORTHERN TRUST	14,276.760	19 Jul 17				0.00	14,276.76	14,276.76	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 ZAR / USD EX.RATE 12.932965 WITH NORTHERN	-9,756.930	19 Jul 17				0.00	-9,756.93	-9,756.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 JUN 2017 BRL / USD EX.RATE 3.2925 WITH NORTHERN TRUST	-74,437.200	19 Jun 17				0.00	-74,437.20	-74,437.20	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / AUD EX.RATE 0.7594 WITH NORTHERN TRUST	159,818.410	19 Jun 17				0.00	159,818.41	159,818.41	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / BRL EX.RATE 0.3024072 WITH NORTHERN	314,897.270	19 Jun 17				0.00	314,897.27	314,897.27	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / BRL EX.RATE 0.3024072 WITH NORTHERN	28,376.890	19 Jun 17				0.00	28,376.89	28,376.89	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / BRL EX.RATE 0.3024072 WITH NORTHERN	16,085.270	19 Jun 17				0.00	16,085.27	16,085.27	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / BRL EX.RATE 0.3024072 WITH NORTHERN	143,571.290	19 Jun 17				0.00	143,571.29	143,571.29	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / BRL EX.RATE 0.3039237 WITH NORTHERN	4,863.330	19 Jun 17				0.00	4,863.33	4,863.33	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / BRL EX.RATE 0.3039237 WITH NORTHERN	14,073.730	19 Jun 17				0.00	14,073.73	14,073.73	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / CAD EX.RATE 0.754717 WITH NORTHERN TRUST	38.070	19 Jun 17				0.00	38.07	38.07	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / EUR EX.RATE 1.1145 WITH NORTHERN TRUST	32.450	19 Jun 17				0.00	32.45	32.45	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / EUR EX.RATE 1.1145 WITH NORTHERN TRUST	168.630	19 Jun 17				0.00	168.63	168.63	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / EUR EX.RATE 1.114745 WITH NORTHERN TRUST	136,670.650	19 Jun 17				0.00	136,670.65	136,670.65	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / EUR EX.RATE 1.1148 WITH NORTHERN TRUST	0.190	19 Jun 17				0.00	0.19	0.19	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / EUR EX.RATE 1.1148 WITH NORTHERN TRUST	1,083.590	19 Jun 17				0.00	1,083.59	1,083.59	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / EUR EX.RATE 1.1148 WITH NORTHERN TRUST	10,233.670	19 Jun 17				0.00	10,233.67	10,233.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 JUN 2017 USD / HKD EX.RATE 0.1281969 WITH NORTHERN	90.250	19 Jun 17				0.00	90.25	90.25	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / JPY EX.RATE 0.0089606 WITH NORTHERN	34,924.730	19 Jun 17				0.00	34,924.73	34,924.73	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / JPY EX.RATE 0.0089654 WITH NORTHERN	8,391.610	19 Jun 17				0.00	8,391.61	8,391.61	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 USD / MXN EX.RATE 0.0555769 WITH NORTHERN	106,571.740	19 Jun 17				0.00	106,571.74	106,571.74	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 BRL / USD EX.RATE 3.273 WITH NORTHERN TRUST	-103,598.740	19 May 17				0.00	-103,598.74	-103,598.74	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 CAD / USD EX.RATE 1.354029 WITH NORTHERN TRUST	-13,761.600	19 May 17				0.00	-13,761.60	-13,761.60	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 CAD / USD EX.RATE 1.354029 WITH NORTHERN TRUST	-10,179.150	19 May 17				0.00	-10,179.15	-10,179.15	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 CAD / USD EX.RATE 1.354029 WITH NORTHERN TRUST	-11,100.060	19 May 17				0.00	-11,100.06	-11,100.06	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 CAD / USD EX.RATE 1.354029 WITH NORTHERN TRUST	-34,796.000	19 May 17				0.00	-34,796.00	-34,796.00	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 CHF / USD EX.RATE 0.972554 WITH NORTHERN TRUST	-138,058.310	19 May 17				0.00	-138,058.31	-138,058.31	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 EUR / USD EX.RATE 0.8919015 WITH NORTHERN	-4,609,302.400	19 May 17				0.00	-4,609,302.40	-4,609,302.40	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 EUR / USD EX.RATE 0.8920981 WITH NORTHERN	-48,850.080	19 May 17				0.00	-48,850.08	-48,850.08	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 GBP / USD EX.RATE 0.7672242 WITH NORTHERN	-296,866.290	19 May 17				0.00	-296,866.29	-296,866.29	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 HKD / USD EX.RATE 7.7821 WITH NORTHERN TRUST	-326,477.370	19 May 17				0.00	-326,477.37	-326,477.37	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 HKD / USD EX.RATE 7.7836 WITH NORTHERN TRUST	-101,883.020	19 May 17				0.00	-101,883.02	-101,883.02	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 MAY 2017 JPY / USD EX.RATE 111.39 WITH NORTHERN TRUST	-12,828.020	19 May 17				0.00	-12,828.02	-12,828.02	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / AUD EX.RATE 0.743851 WITH NORTHERN TRUST	10,250.270	19 May 17				0.00	10,250.27	10,250.27	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / AUD EX.RATE 0.743851 WITH NORTHERN TRUST	10,064.380	19 May 17				0.00	10,064.38	10,064.38	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / CAD EX.RATE 0.7385366 WITH NORTHERN	20,056.560	19 May 17				0.00	20,056.56	20,056.56	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / CAD EX.RATE 0.7385366 WITH NORTHERN	34,234.780	19 May 17				0.00	34,234.78	34,234.78	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / CHF EX.RATE 1.0249052 WITH NORTHERN	159.890	19 May 17				0.00	159.89	159.89	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / EUR EX.RATE 1.1179 WITH NORTHERN TRUST	10,895.630	19 May 17				0.00	10,895.63	10,895.63	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / EUR EX.RATE 1.1179 WITH NORTHERN TRUST	158,352.860	19 May 17				0.00	158,352.86	158,352.86	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / EUR EX.RATE 1.118 WITH NORTHERN TRUST	295.850	19 May 17				0.00	295.85	295.85	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / EUR EX.RATE 1.1189 WITH NORTHERN TRUST	22,369.050	19 May 17				0.00	22,369.05	22,369.05	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / EUR EX.RATE 1.1189 WITH NORTHERN TRUST	5,264.330	19 May 17				0.00	5,264.33	5,264.33	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / EUR EX.RATE 1.1189 WITH NORTHERN TRUST	422.270	19 May 17				0.00	422.27	422.27	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / EUR EX.RATE 1.1189 WITH NORTHERN TRUST	46,956.740	19 May 17				0.00	46,956.74	46,956.74	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / EUR EX.RATE 1.1194 WITH NORTHERN TRUST	14,684.350	19 May 17				0.00	14,684.35	14,684.35	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / GBP EX.RATE 1.301 WITH NORTHERN TRUST	361.300	19 May 17				0.00	361.30	361.30	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 MAY 2017 USD / GBP EX.RATE 1.303068 WITH NORTHERN TRUST	332,279.450	19 May 17				0.00	332,279.45	332,279.45	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	76.200	19 May 17				0.00	76.20	76.20	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 CAD / USD EX.RATE 1.245651 WITH NORTHERN TRUST	-116.080	19 Oct 17				0.00	-116.08	-116.08	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 CAD / USD EX.RATE 1.245651 WITH NORTHERN TRUST	-580.420	19 Oct 17				0.00	-580.42	-580.42	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 EUR / USD EX.RATE 0.8455029 WITH NORTHERN	-652,101.580	19 Oct 17				0.00	-652,101.58	-652,101.58	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 HKD / USD EX.RATE 7.800605 WITH NORTHERN TRUST	-33,892.700	19 Oct 17				0.00	-33,892.70	-33,892.70	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / CHF EX.RATE 1.0236106 WITH NORTHERN	954,455.350	19 Oct 17				0.00	954,455.35	954,455.35	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / CHF EX.RATE 1.0253045 WITH NORTHERN	27,683.220	19 Oct 17				0.00	27,683.22	27,683.22	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / EUR EX.RATE 1.1826 WITH NORTHERN TRUST	86.400	19 Oct 17				0.00	86.40	86.40	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / EUR EX.RATE 1.1833 WITH NORTHERN TRUST	97,810.000	19 Oct 17				0.00	97,810.00	97,810.00	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / EUR EX.RATE 1.1833 WITH NORTHERN TRUST	117,966.630	19 Oct 17				0.00	117,966.63	117,966.63	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / EUR EX.RATE 1.18469 WITH NORTHERN TRUST	18,362.700	19 Oct 17				0.00	18,362.70	18,362.70	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / GBP EX.RATE 1.3147 WITH NORTHERN TRUST	14,701.460	19 Oct 17				0.00	14,701.46	14,701.46	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / GBP EX.RATE 1.31489 WITH NORTHERN TRUST	47.240	19 Oct 17				0.00	47.24	47.24	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / GBP EX.RATE 1.3151 WITH NORTHERN TRUST	777,103.280	19 Oct 17				0.00	777,103.28	777,103.28	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 OCT 2017 USD / GBP EX.RATE 1.3165 WITH NORTHERN TRUST	154,258.540	19 Oct 17				0.00	154,258.54	154,258.54	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / GBP EX.RATE 1.3165 WITH NORTHERN TRUST	37,201.960	19 Oct 17				0.00	37,201.96	37,201.96	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / GBP EX.RATE 1.3165 WITH NORTHERN TRUST	207,316.060	19 Oct 17				0.00	207,316.06	207,316.06	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / JPY EX.RATE 0.0088894 WITH NORTHERN	39,270.000	19 Oct 17				0.00	39,270.00	39,270.00	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / SEK EX.RATE 0.1227925 WITH NORTHERN	11,753.300	19 Oct 17				0.00	11,753.30	11,753.30	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / SGD EX.RATE 0.7371913 WITH NORTHERN	27,060.970	19 Oct 17				0.00	27,060.97	27,060.97	0.00
FX DEAL TRANSACTED ON 19 OCT 2017 USD / ZAR EX.RATE 0.0738488 WITH NORTHERN	83,847.080	19 Oct 17				0.00	83,847.08	83,847.08	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 EUR / USD EX.RATE 0.8358143 WITH NORTHERN	-134,341.730	19 Sep 17				0.00	-134,341.73	-134,341.73	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 GBP / USD EX.RATE 0.7420286 WITH NORTHERN	-39,362.990	19 Sep 17				0.00	-39,362.99	-39,362.99	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / BRL EX.RATE 0.3192135 WITH NORTHERN	43,152.160	19 Sep 17				0.00	43,152.16	43,152.16	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / BRL EX.RATE 0.3192135 WITH NORTHERN	27,802.240	19 Sep 17				0.00	27,802.24	27,802.24	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / BRL EX.RATE 0.3192135 WITH NORTHERN	25,847.210	19 Sep 17				0.00	25,847.21	25,847.21	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / BRL EX.RATE 0.3192135 WITH NORTHERN	64,765.750	19 Sep 17				0.00	64,765.75	64,765.75	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / BRL EX.RATE 0.3192135 WITH NORTHERN	28,653.910	19 Sep 17				0.00	28,653.91	28,653.91	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / BRL EX.RATE 0.3192135 WITH NORTHERN	32,618.700	19 Sep 17				0.00	32,618.70	32,618.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 SEP 2017 USD / BRL EX.RATE 0.3192135 WITH NORTHERN	10,072.570	19 Sep 17				0.00	10,072.57	10,072.57	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / BRL EX.RATE 0.3192135 WITH NORTHERN	195,009.740	19 Sep 17				0.00	195,009.74	195,009.74	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / EUR EX.RATE 1.197 WITH NORTHERN TRUST	17,094.000	19 Sep 17				0.00	17,094.00	17,094.00	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / EUR EX.RATE 1.198 WITH NORTHERN TRUST	25.070	19 Sep 17				0.00	25.07	25.07	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / EUR EX.RATE 1.1994 WITH NORTHERN TRUST	2,417.990	19 Sep 17				0.00	2,417.99	2,417.99	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / GBP EX.RATE 1.348 WITH NORTHERN TRUST	26.430	19 Sep 17				0.00	26.43	26.43	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / GBP EX.RATE 1.348 WITH NORTHERN TRUST	178.020	19 Sep 17				0.00	178.02	178.02	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / GBP EX.RATE 1.3487 WITH NORTHERN TRUST	530,192.390	19 Sep 17				0.00	530,192.39	530,192.39	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / GBP EX.RATE 1.3487 WITH NORTHERN TRUST	42,711.990	19 Sep 17				0.00	42,711.99	42,711.99	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / GBP EX.RATE 1.3487 WITH NORTHERN TRUST	141,302.460	19 Sep 17				0.00	141,302.46	141,302.46	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / GBP EX.RATE 1.3516 WITH NORTHERN TRUST	18.150	19 Sep 17				0.00	18.15	18.15	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / HKD EX.RATE 0.1281394 WITH NORTHERN	945,348.330	19 Sep 17				0.00	945,348.33	945,348.33	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / ILS EX.RATE 0.2846732 WITH NORTHERN	495.830	19 Sep 17				0.00	495.83	495.83	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / ZAR EX.RATE 0.0749805 WITH NORTHERN	3,221.290	19 Sep 17				0.00	3,221.29	3,221.29	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / ZAR EX.RATE 0.0750503 WITH NORTHERN	7,095.250	19 Sep 17				0.00	7,095.25	7,095.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 SEP 2017 USD / ZAR EX.RATE 0.0750503 WITH NORTHERN	5,164.650	19 Sep 17				0.00	5,164.65	5,164.65	0.00
FX DEAL TRANSACTED ON 20 APR 2017 CAD / USD EX.RATE 1.35007 WITH NORTHERN TRUST	-12,265.290	20 Apr 17				0.00	-12,265.29	-12,265.29	0.00
FX DEAL TRANSACTED ON 20 APR 2017 CAD / USD EX.RATE 1.35007 WITH NORTHERN TRUST	-1,466.580	20 Apr 17				0.00	-1,466.58	-1,466.58	0.00
FX DEAL TRANSACTED ON 20 APR 2017 CAD / USD EX.RATE 1.35007 WITH NORTHERN TRUST	-65,463.060	20 Apr 17				0.00	-65,463.06	-65,463.06	0.00
FX DEAL TRANSACTED ON 20 APR 2017 CAD / USD EX.RATE 1.35007 WITH NORTHERN TRUST	-422.640	20 Apr 17				0.00	-422.64	-422.64	0.00
FX DEAL TRANSACTED ON 20 APR 2017 CAD / USD EX.RATE 1.35007 WITH NORTHERN TRUST	-105,669.340	20 Apr 17				0.00	-105,669.34	-105,669.34	0.00
FX DEAL TRANSACTED ON 20 APR 2017 CAD / USD EX.RATE 1.35007 WITH NORTHERN TRUST	-2,844.400	20 Apr 17				0.00	-2,844.40	-2,844.40	0.00
FX DEAL TRANSACTED ON 20 APR 2017 CAD / USD EX.RATE 1.35007 WITH NORTHERN TRUST	-11,842.350	20 Apr 17				0.00	-11,842.35	-11,842.35	0.00
FX DEAL TRANSACTED ON 20 APR 2017 CAD / USD EX.RATE 1.35007 WITH NORTHERN TRUST	-845.290	20 Apr 17				0.00	-845.29	-845.29	0.00
FX DEAL TRANSACTED ON 20 APR 2017 CAD / USD EX.RATE 1.35007 WITH NORTHERN TRUST	-62,550.250	20 Apr 17				0.00	-62,550.25	-62,550.25	0.00
FX DEAL TRANSACTED ON 20 APR 2017 EUR / USD EX.RATE 0.932781 WITH NORTHERN TRUST	-749,416.920	20 Apr 17				0.00	-749,416.92	-749,416.92	0.00
FX DEAL TRANSACTED ON 20 APR 2017 JPY / USD EX.RATE 109.21 WITH NORTHERN TRUST	-13,221.230	20 Apr 17				0.00	-13,221.23	-13,221.23	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / AUD EX.RATE 0.7529 WITH NORTHERN TRUST	302,658.420	20 Apr 17				0.00	302,658.42	302,658.42	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / BRL EX.RATE 0.3179044 WITH NORTHERN	80,000.000	20 Apr 17				0.00	80,000.00	80,000.00	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / CAD EX.RATE 0.7407023 WITH NORTHERN	115,824.660	20 Apr 17				0.00	115,824.66	115,824.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 APR 2017 USD / CAD EX.RATE 0.7407023 WITH NORTHERN	169,557.430	20 Apr 17				0.00	169,557.43	169,557.43	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / CAD EX.RATE 0.7407023 WITH NORTHERN	309,908.660	20 Apr 17				0.00	309,908.66	309,908.66	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / CHF EX.RATE 1.0013017 WITH NORTHERN	124.960	20 Apr 17				0.00	124.96	124.96	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / CHF EX.RATE 1.0016297 WITH NORTHERN	190,209.870	20 Apr 17				0.00	190,209.87	190,209.87	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / CHF EX.RATE 1.0040161 WITH NORTHERN	332,043.170	20 Apr 17				0.00	332,043.17	332,043.17	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / EUR EX.RATE 1.0716 WITH NORTHERN TRUST	476,729.780	20 Apr 17				0.00	476,729.78	476,729.78	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / EUR EX.RATE 1.0716 WITH NORTHERN TRUST	2,403.180	20 Apr 17				0.00	2,403.18	2,403.18	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / EUR EX.RATE 1.07578 WITH NORTHERN TRUST	124,145.010	20 Apr 17				0.00	124,145.01	124,145.01	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / GBP EX.RATE 1.281705 WITH NORTHERN TRUST	11,487.550	20 Apr 17				0.00	11,487.55	11,487.55	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / HKD EX.RATE 0.1286074 WITH NORTHERN	570.680	20 Apr 17				0.00	570.68	570.68	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / HKD EX.RATE 0.1286074 WITH NORTHERN	116.440	20 Apr 17				0.00	116.44	116.44	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / JPY EX.RATE 0.0091491 WITH NORTHERN	1,024,927.240	20 Apr 17				0.00	1,024,927.24	1,024,927.24	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / QAR EX.RATE 0.2745752 WITH NORTHERN	41,841.120	20 Apr 17				0.00	41,841.12	41,841.12	0.00
FX DEAL TRANSACTED ON 20 APR 2017 USD / ZAR EX.RATE 0.0757298 WITH NORTHERN	146,218.500	20 Apr 17				0.00	146,218.50	146,218.50	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 AUD / USD EX.RATE 1.3040309 WITH NORTHERN	-5,845.580	20 Dec 17				0.00	-5,845.58	-5,845.58	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 DEC 2017 AUD / USD EX.RATE 1.3040309 WITH NORTHERN	-42,092.250	20 Dec 17				0.00	-42,092.25	-42,092.25	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 CAD / USD EX.RATE 1.284843 WITH NORTHERN TRUST	-2,506.090	20 Dec 17				0.00	-2,506.09	-2,506.09	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 CAD / USD EX.RATE 1.284843 WITH NORTHERN TRUST	-4,696.650	20 Dec 17				0.00	-4,696.65	-4,696.65	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 CNY / USD EX.RATE 6.6066 WITH NORTHERN TRUST	-3,790,428.510	20 Dec 17				0.00	-3,790,428.51	-3,790,428.51	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 EUR / USD EX.RATE 0.8364974 WITH NORTHERN	-478,242.980	20 Dec 17				0.00	-478,242.98	-478,242.98	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 EUR / USD EX.RATE 0.8417934 WITH NORTHERN	-240,900.520	20 Dec 17				0.00	-240,900.52	-240,900.52	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 GBP / USD EX.RATE 0.7465907 WITH NORTHERN	-386,436.590	20 Dec 17				0.00	-386,436.59	-386,436.59	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 INR / USD EX.RATE 64.0577 WITH NORTHERN TRUST	-531,078.730	20 Dec 17				0.00	-531,078.73	-531,078.73	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 INR / USD EX.RATE 64.0577 WITH NORTHERN TRUST	-1,015,541.460	20 Dec 17				0.00	-1,015,541.46	-1,015,541.46	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 JPY / USD EX.RATE 113.31 WITH NORTHERN TRUST	-8,580,403.930	20 Dec 17				0.00	-8,580,403.93	-8,580,403.93	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 KRW / USD EX.RATE 1082.9 WITH NORTHERN TRUST	-2,636,536.880	20 Dec 17				0.00	-2,636,536.88	-2,636,536.88	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 NOK / USD EX.RATE 8.3955 WITH NORTHERN TRUST	-20,680.720	20 Dec 17				0.00	-20,680.72	-20,680.72	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / BRL EX.RATE 0.3032876 WITH NORTHERN	3,781.440	20 Dec 17				0.00	3,781.44	3,781.44	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / BRL EX.RATE 0.3032876 WITH NORTHERN	38,957.020	20 Dec 17				0.00	38,957.02	38,957.02	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / BRL EX.RATE 0.303352 WITH NORTHERN TRUST	1,699.070	20 Dec 17				0.00	1,699.07	1,699.07	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 DEC 2017 USD / BRL EX.RATE 0.303352 WITH NORTHERN TRUST	199,613.600	20 Dec 17				0.00	199,613.60	199,613.60	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / BRL EX.RATE 0.303352 WITH NORTHERN TRUST	449,002.310	20 Dec 17				0.00	449,002.31	449,002.31	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / BRL EX.RATE 0.3045902 WITH NORTHERN	1,069.620	20 Dec 17				0.00	1,069.62	1,069.62	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / CAD EX.RATE 0.7789436 WITH NORTHERN	35,572.900	20 Dec 17				0.00	35,572.90	35,572.90	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / CNY EX.RATE 0.1513638 WITH NORTHERN	3,381,904.310	20 Dec 17				0.00	3,381,904.31	3,381,904.31	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / CNY EX.RATE 0.1513638 WITH NORTHERN	408,524.200	20 Dec 17				0.00	408,524.20	408,524.20	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / EUR EX.RATE 1.1879 WITH NORTHERN TRUST	475,218.210	20 Dec 17				0.00	475,218.21	475,218.21	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / HKD EX.RATE 0.1278053 WITH NORTHERN	68,374.680	20 Dec 17				0.00	68,374.68	68,374.68	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / HKD EX.RATE 0.1278249 WITH NORTHERN	30,605.690	20 Dec 17				0.00	30,605.69	30,605.69	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / INR EX.RATE 0.0156109 WITH NORTHERN	1,546,620.190	20 Dec 17				0.00	1,546,620.19	1,546,620.19	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / JPY EX.RATE 0.0088713 WITH NORTHERN	8,625,124.260	20 Dec 17				0.00	8,625,124.26	8,625,124.26	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / KRW EX.RATE 0.0009234 WITH NORTHERN	659,504.330	20 Dec 17				0.00	659,504.33	659,504.33	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / KRW EX.RATE 0.0009234 WITH NORTHERN	1,977,032.550	20 Dec 17				0.00	1,977,032.55	1,977,032.55	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 ZAR / USD EX.RATE 12.6596 WITH NORTHERN TRUST	-901,958.340	20 Dec 17				0.00	-901,958.34	-901,958.34	0.00
FX DEAL TRANSACTED ON 20 FEB 2017 CAD / USD EX.RATE 1.308938 WITH NORTHERN TRUST	-24,731.520	20 Feb 17				0.00	-24,731.52	-24,731.52	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 FEB 2017 CAD / USD EX.RATE 1.308938 WITH NORTHERN TRUST	-23,850.500	20 Feb 17				0.00	-23,850.50	-23,850.50	0.00
FX DEAL TRANSACTED ON 20 FEB 2017 USD / EUR EX.RATE 1.0619 WITH NORTHERN TRUST	22.670	20 Feb 17				0.00	22.67	22.67	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 EUR / USD EX.RATE 0.935979 WITH NORTHERN TRUST	-1,029,044.310	20 Jan 17				0.00	-1,029,044.31	-1,029,044.31	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 GBP / USD EX.RATE 0.8086689 WITH NORTHERN	-63,432.880	20 Jan 17				0.00	-63,432.88	-63,432.88	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 USD / CAD EX.RATE 0.7473842 WITH NORTHERN	28.100	20 Jan 17				0.00	28.10	28.10	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 USD / CAD EX.RATE 0.7500188 WITH NORTHERN	665,917.780	20 Jan 17				0.00	665,917.78	665,917.78	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 USD / COP EX.RATE 0.0003401 WITH NORTHERN	317.450	20 Jan 17				0.00	317.45	317.45	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 USD / DKK EX.RATE 0.1438166 WITH NORTHERN	107,517.940	20 Jan 17				0.00	107,517.94	107,517.94	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 USD / HKD EX.RATE 0.1288842 WITH NORTHERN	147,049.290	20 Jan 17				0.00	147,049.29	147,049.29	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 USD / JPY EX.RATE 0.0087268 WITH NORTHERN	102,868.980	20 Jan 17				0.00	102,868.98	102,868.98	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 CAD / USD EX.RATE 1.254649 WITH NORTHERN TRUST	-11,108.030	20 Jul 17				0.00	-11,108.03	-11,108.03	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 CAD / USD EX.RATE 1.254649 WITH NORTHERN TRUST	-34,249.760	20 Jul 17				0.00	-34,249.76	-34,249.76	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 CHF / USD EX.RATE 0.951475 WITH NORTHERN TRUST	-336,426.330	20 Jul 17				0.00	-336,426.33	-336,426.33	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 EUR / USD EX.RATE 0.8603631 WITH NORTHERN	-448,910.140	20 Jul 17				0.00	-448,910.14	-448,910.14	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 GBP / USD EX.RATE 0.7705348 WITH NORTHERN	-15,246.400	20 Jul 17				0.00	-15,246.40	-15,246.40	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 JUL 2017 JPY / USD EX.RATE 118.8 WITH NORTHERN TRUST	-486.400	20 Jul 17				0.00	-486.40	-486.40	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 USD / BRL EX.RATE 0.3181876 WITH NORTHERN	189,806.880	20 Jul 17				0.00	189,806.88	189,806.88	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 USD / CAD EX.RATE 0.7970357 WITH NORTHERN	8,965.440	20 Jul 17				0.00	8,965.44	8,965.44	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 USD / CAD EX.RATE 0.7970357 WITH NORTHERN	29,936.660	20 Jul 17				0.00	29,936.66	29,936.66	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 USD / EUR EX.RATE 1.16273 WITH NORTHERN TRUST	191,319.590	20 Jul 17				0.00	191,319.59	191,319.59	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 USD / EUR EX.RATE 1.16289 WITH NORTHERN TRUST	18,606.240	20 Jul 17				0.00	18,606.24	18,606.24	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 USD / GBP EX.RATE 1.29875 WITH NORTHERN TRUST	109,744.380	20 Jul 17				0.00	109,744.38	109,744.38	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 USD / HKD EX.RATE 0.1280361 WITH NORTHERN	42,503.400	20 Jul 17				0.00	42,503.40	42,503.40	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 USD / SEK EX.RATE 0.1209687 WITH NORTHERN	17,263.270	20 Jul 17				0.00	17,263.27	17,263.27	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 ZAR / USD EX.RATE 13.025747 WITH NORTHERN	-9,992.510	20 Jul 17				0.00	-9,992.51	-9,992.51	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 BRL / USD EX.RATE 3.3069 WITH NORTHERN TRUST	-24,764.850	20 Jun 17				0.00	-24,764.85	-24,764.85	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 BRL / USD EX.RATE 3.308 WITH NORTHERN TRUST	-16,117.050	20 Jun 17				0.00	-16,117.05	-16,117.05	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 CHF / USD EX.RATE 0.975353 WITH NORTHERN TRUST	-972.750	20 Jun 17				0.00	-972.75	-972.75	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 CHF / USD EX.RATE 0.9763 WITH NORTHERN TRUST	-198,909.150	20 Jun 17				0.00	-198,909.15	-198,909.15	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 EUR / USD EX.RATE 0.8933716 WITH NORTHERN	-8,804,384.140	20 Jun 17				0.00	-8,804,384.14	-8,804,384.14	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 JUN 2017 EUR / USD EX.RATE 0.8988764 WITH NORTHERN	-2,528,204.090	20 Jun 17				0.00	-2,528,204.09	-2,528,204.09	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 EUR / USD EX.RATE 0.899038 WITH NORTHERN TRUST	-12,151.810	20 Jun 17				0.00	-12,151.81	-12,151.81	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 EUR / USD EX.RATE 0.899038 WITH NORTHERN TRUST	-612.840	20 Jun 17				0.00	-612.84	-612.84	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / AUD EX.RATE 0.7572 WITH NORTHERN TRUST	1,574.010	20 Jun 17				0.00	1,574.01	1,574.01	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / BRL EX.RATE 0.3024986 WITH NORTHERN	98,353.340	20 Jun 17				0.00	98,353.34	98,353.34	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / BRL EX.RATE 0.3024986 WITH NORTHERN	22,597.050	20 Jun 17				0.00	22,597.05	22,597.05	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / BRL EX.RATE 0.3024986 WITH NORTHERN	43,809.080	20 Jun 17				0.00	43,809.08	43,809.08	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / BRL EX.RATE 0.3024986 WITH NORTHERN	43,110.600	20 Jun 17				0.00	43,110.60	43,110.60	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / BRL EX.RATE 0.3024986 WITH NORTHERN	73,025.100	20 Jun 17				0.00	73,025.10	73,025.10	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / BRL EX.RATE 0.3024986 WITH NORTHERN	350,620.760	20 Jun 17				0.00	350,620.76	350,620.76	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / BRL EX.RATE 0.3024986 WITH NORTHERN	17,516.700	20 Jun 17				0.00	17,516.70	17,516.70	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / BRL EX.RATE 0.3024986 WITH NORTHERN	133,253.220	20 Jun 17				0.00	133,253.22	133,253.22	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / BRL EX.RATE 0.3024986 WITH NORTHERN	23,568.360	20 Jun 17				0.00	23,568.36	23,568.36	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / CHF EX.RATE 1.0242753 WITH NORTHERN	36.750	20 Jun 17				0.00	36.75	36.75	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / CHF EX.RATE 1.030264 WITH NORTHERN TRUST	811,007.340	20 Jun 17				0.00	811,007.34	811,007.34	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.112 WITH NORTHERN TRUST	5,578.780	20 Jun 17				0.00	5,578.78	5,578.78	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	5.110	20 Jun 17				0.00	5.11	5.11	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	1.270	20 Jun 17				0.00	1.27	1.27	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	11.730	20 Jun 17				0.00	11.73	11.73	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	37.110	20 Jun 17				0.00	37.11	37.11	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	21,124.490	20 Jun 17				0.00	21,124.49	21,124.49	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	2.540	20 Jun 17				0.00	2.54	2.54	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	14.070	20 Jun 17				0.00	14.07	14.07	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	7,697.960	20 Jun 17				0.00	7,697.96	7,697.96	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	4,246.870	20 Jun 17				0.00	4,246.87	4,246.87	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	1,615.060	20 Jun 17				0.00	1,615.06	1,615.06	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1123 WITH NORTHERN TRUST	1.130	20 Jun 17				0.00	1.13	1.13	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.1124 WITH NORTHERN TRUST	8,618.170	20 Jun 17				0.00	8,618.17	8,618.17	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.112746 WITH NORTHERN TRUST	141,970.730	20 Jun 17				0.00	141,970.73	141,970.73	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / EUR EX.RATE 1.117909 WITH NORTHERN TRUST	2,540,496.270	20 Jun 17				0.00	2,540,496.27	2,540,496.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 JUN 2017 USD / GBP EX.RATE 1.2609 WITH NORTHERN TRUST	43.920	20 Jun 17				0.00	43.92	43.92	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / GBP EX.RATE 1.2609 WITH NORTHERN TRUST	266.480	20 Jun 17				0.00	266.48	266.48	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / GBP EX.RATE 1.261 WITH NORTHERN TRUST	42,686.390	20 Jun 17				0.00	42,686.39	42,686.39	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / GBP EX.RATE 1.2617 WITH NORTHERN TRUST	59,747.310	20 Jun 17				0.00	59,747.31	59,747.31	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / GBP EX.RATE 1.262662 WITH NORTHERN TRUST	2,852.920	20 Jun 17				0.00	2,852.92	2,852.92	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / HKD EX.RATE 0.1281903 WITH NORTHERN	121.140	20 Jun 17				0.00	121.14	121.14	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / JPY EX.RATE 0.0089542 WITH NORTHERN	33.580	20 Jun 17				0.00	33.58	33.58	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / JPY EX.RATE 0.0089542 WITH NORTHERN	67.160	20 Jun 17				0.00	67.16	67.16	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / JPY EX.RATE 0.0089542 WITH NORTHERN	22.390	20 Jun 17				0.00	22.39	22.39	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / JPY EX.RATE 0.0089542 WITH NORTHERN	5,976.900	20 Jun 17				0.00	5,976.90	5,976.90	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / JPY EX.RATE 0.0089566 WITH NORTHERN	10,871.030	20 Jun 17				0.00	10,871.03	10,871.03	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / JPY EX.RATE 0.0089977 WITH NORTHERN	9,144,793.140	20 Jun 17				0.00	9,144,793.14	9,144,793.14	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 AUD / USD EX.RATE 1.2934736 WITH NORTHERN	-303,514.320	20 Mar 17				0.00	-303,514.32	-303,514.32	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 BRL / USD EX.RATE 3.0898 WITH NORTHERN TRUST	-834,437.830	20 Mar 17				0.00	-834,437.83	-834,437.83	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 CNY / USD EX.RATE 6.8998 WITH NORTHERN TRUST	-4,574,310.990	20 Mar 17				0.00	-4,574,310.99	-4,574,310.99	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 MAR 2017 DKK / USD EX.RATE 6.911705 WITH NORTHERN TRUST	-578.730	20 Mar 17				0.00	-578.73	-578.73	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 EUR / USD EX.RATE 0.9296385 WITH NORTHERN	-1,075.690	20 Mar 17				0.00	-1,075.69	-1,075.69	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 EUR / USD EX.RATE 0.9313962 WITH NORTHERN	-192,890.160	20 Mar 17				0.00	-192,890.16	-192,890.16	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 INR / USD EX.RATE 65.3827 WITH NORTHERN TRUST	-1,844,606.590	20 Mar 17				0.00	-1,844,606.59	-1,844,606.59	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 KRW / USD EX.RATE 1124.5 WITH NORTHERN TRUST	-4,285,771.900	20 Mar 17				0.00	-4,285,771.90	-4,285,771.90	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 MYR / USD EX.RATE 4.4335 WITH NORTHERN TRUST	-613,984.610	20 Mar 17				0.00	-613,984.61	-613,984.61	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 NOK / USD EX.RATE 8.478075 WITH NORTHERN TRUST	-1,415.420	20 Mar 17				0.00	-1,415.42	-1,415.42	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 SEK / USD EX.RATE 8.83405 WITH NORTHERN TRUST	-3,509.150	20 Mar 17				0.00	-3,509.15	-3,509.15	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 TWD / USD EX.RATE 30.499 WITH NORTHERN TRUST	-2,728,015.150	20 Mar 17				0.00	-2,728,015.15	-2,728,015.15	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / BRL EX.RATE 0.3222792 WITH NORTHERN	51,664.000	20 Mar 17				0.00	51,664.00	51,664.00	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / BRL EX.RATE 0.3236455 WITH NORTHERN	226,679.070	20 Mar 17				0.00	226,679.07	226,679.07	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / BRL EX.RATE 0.3236455 WITH NORTHERN	270,166.680	20 Mar 17				0.00	270,166.68	270,166.68	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / BRL EX.RATE 0.3236455 WITH NORTHERN	337,592.080	20 Mar 17				0.00	337,592.08	337,592.08	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / CAD EX.RATE 0.7479432 WITH NORTHERN	9.650	20 Mar 17				0.00	9.65	9.65	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / CAD EX.RATE 0.7485215 WITH NORTHERN	176,553.760	20 Mar 17				0.00	176,553.76	176,553.76	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 MAR 2017 USD / CAD EX.RATE 0.7487378 WITH NORTHERN	115,539.480	20 Mar 17				0.00	115,539.48	115,539.48	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / CHF EX.RATE 1.0036916 WITH NORTHERN	1,003.690	20 Mar 17				0.00	1,003.69	1,003.69	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / CNY EX.RATE 0.1449317 WITH NORTHERN	318,849.820	20 Mar 17				0.00	318,849.82	318,849.82	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / CNY EX.RATE 0.1449317 WITH NORTHERN	2,636,585.260	20 Mar 17				0.00	2,636,585.26	2,636,585.26	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / CNY EX.RATE 0.1449317 WITH NORTHERN	1,300,700.170	20 Mar 17				0.00	1,300,700.17	1,300,700.17	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / CNY EX.RATE 0.1449317 WITH NORTHERN	318,175.740	20 Mar 17				0.00	318,175.74	318,175.74	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / EUR EX.RATE 1.073 WITH NORTHERN TRUST	252.220	20 Mar 17				0.00	252.22	252.22	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / GBP EX.RATE 1.2342 WITH NORTHERN TRUST	148.120	20 Mar 17				0.00	148.12	148.12	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / GBP EX.RATE 1.2342 WITH NORTHERN TRUST	61.750	20 Mar 17				0.00	61.75	61.75	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / GBP EX.RATE 1.2342 WITH NORTHERN TRUST	32,801.380	20 Mar 17				0.00	32,801.38	32,801.38	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / GBP EX.RATE 1.2342 WITH NORTHERN TRUST	43,749.490	20 Mar 17				0.00	43,749.49	43,749.49	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / GBP EX.RATE 1.235272 WITH NORTHERN TRUST	22,856.870	20 Mar 17				0.00	22,856.87	22,856.87	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / INR EX.RATE 0.0152946 WITH NORTHERN	994,961.210	20 Mar 17				0.00	994,961.21	994,961.21	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / INR EX.RATE 0.0152946 WITH NORTHERN	849,645.380	20 Mar 17				0.00	849,645.38	849,645.38	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / KRW EX.RATE 0.0008893 WITH NORTHERN	1,422,091.350	20 Mar 17				0.00	1,422,091.35	1,422,091.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 MAR 2017 USD / KRW EX.RATE 0.0008893 WITH NORTHERN	324,680.290	20 Mar 17				0.00	324,680.29	324,680.29	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / KRW EX.RATE 0.0008893 WITH NORTHERN	2,539,000.260	20 Mar 17				0.00	2,539,000.26	2,539,000.26	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / MYR EX.RATE 0.2255554 WITH NORTHERN	613,984.610	20 Mar 17				0.00	613,984.61	613,984.61	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / TWD EX.RATE 0.032788 WITH NORTHERN TRUST	1,696,550.050	20 Mar 17				0.00	1,696,550.05	1,696,550.05	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / TWD EX.RATE 0.032788 WITH NORTHERN TRUST	1,031,465.100	20 Mar 17				0.00	1,031,465.10	1,031,465.10	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 CAD / USD EX.RATE 1.280356 WITH NORTHERN TRUST	-9,796.490	20 Nov 17				0.00	-9,796.49	-9,796.49	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 EUR / USD EX.RATE 0.8516778 WITH NORTHERN	-35,553.830	20 Nov 17				0.00	-35,553.83	-35,553.83	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 HKD / USD EX.RATE 7.812 WITH NORTHERN TRUST	-453.180	20 Nov 17				0.00	-453.18	-453.18	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 JPY / USD EX.RATE 112.53 WITH NORTHERN TRUST	-13,192.230	20 Nov 17				0.00	-13,192.23	-13,192.23	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 USD / CAD EX.RATE 0.7810328 WITH NORTHERN	57,038.590	20 Nov 17				0.00	57,038.59	57,038.59	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 USD / CAD EX.RATE 0.7810328 WITH NORTHERN	8,770.550	20 Nov 17				0.00	8,770.55	8,770.55	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 USD / CAD EX.RATE 0.7810328 WITH NORTHERN	46,220.040	20 Nov 17				0.00	46,220.04	46,220.04	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 USD / CAD EX.RATE 0.7810328 WITH NORTHERN	300,581.520	20 Nov 17				0.00	300,581.52	300,581.52	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 USD / GBP EX.RATE 1.3233 WITH NORTHERN TRUST	4,222,439.620	20 Nov 17				0.00	4,222,439.62	4,222,439.62	0.00
FX DEAL TRANSACTED ON 20 NOV 2017 USD / JPY EX.RATE 0.0088865 WITH NORTHERN	18,137.390	20 Nov 17				0.00	18,137.39	18,137.39	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 NOV 2017 USD / JPY EX.RATE 0.0088926 WITH NORTHERN	54,797.360	20 Nov 17				0.00	54,797.36	54,797.36	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 BRL / USD EX.RATE 3.18 WITH NORTHERN TRUST	-199,556.870	20 Oct 17				0.00	-199,556.87	-199,556.87	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 CAD / USD EX.RATE 1.259948 WITH NORTHERN TRUST	-2,257.080	20 Oct 17				0.00	-2,257.08	-2,257.08	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 CAD / USD EX.RATE 1.259948 WITH NORTHERN TRUST	-10,520.280	20 Oct 17				0.00	-10,520.28	-10,520.28	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 CAD / USD EX.RATE 1.259948 WITH NORTHERN TRUST	-348,639.070	20 Oct 17				0.00	-348,639.07	-348,639.07	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 EUR / USD EX.RATE 0.8485636 WITH NORTHERN	-1,018,773.620	20 Oct 17				0.00	-1,018,773.62	-1,018,773.62	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 HKD / USD EX.RATE 7.802559 WITH NORTHERN TRUST	-138,515.990	20 Oct 17				0.00	-138,515.99	-138,515.99	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 JPY / USD EX.RATE 113.31 WITH NORTHERN TRUST	-338,765.750	20 Oct 17				0.00	-338,765.75	-338,765.75	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 USD / CAD EX.RATE 0.7936835 WITH NORTHERN	8,569.400	20 Oct 17				0.00	8,569.40	8,569.40	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 USD / CAD EX.RATE 0.7936835 WITH NORTHERN	61,170.380	20 Oct 17				0.00	61,170.38	61,170.38	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 USD / CAD EX.RATE 0.7936835 WITH NORTHERN	39,840.530	20 Oct 17				0.00	39,840.53	39,840.53	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 USD / CLP EX.RATE 0.0015884 WITH NORTHERN	1,580.020	20 Oct 17				0.00	1,580.02	1,580.02	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 USD / GBP EX.RATE 1.3186 WITH NORTHERN TRUST	16,965.190	20 Oct 17				0.00	16,965.19	16,965.19	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 USD / PLN EX.RATE 0.2782802 WITH NORTHERN	27,752.980	20 Oct 17				0.00	27,752.98	27,752.98	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 EUR / USD EX.RATE 0.8329668 WITH NORTHERN	-43,446.040	20 Sep 17				0.00	-43,446.04	-43,446.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 SEP 2017 GBP / USD EX.RATE 0.7361363 WITH NORTHERN	-133,091.150	20 Sep 17				0.00	-133,091.15	-133,091.15	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 JPY / USD EX.RATE 111.3759 WITH NORTHERN TRUST	-236,426.800	20 Sep 17				0.00	-236,426.80	-236,426.80	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / AUD EX.RATE 0.807618 WITH NORTHERN TRUST	438,942.890	20 Sep 17				0.00	438,942.89	438,942.89	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / BRL EX.RATE 0.3192746 WITH NORTHERN	12,364.610	20 Sep 17				0.00	12,364.61	12,364.61	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / BRL EX.RATE 0.3193664 WITH NORTHERN	49,208.670	20 Sep 17				0.00	49,208.67	49,208.67	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / BRL EX.RATE 0.3193664 WITH NORTHERN	7,886.540	20 Sep 17				0.00	7,886.54	7,886.54	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / BRL EX.RATE 0.3193664 WITH NORTHERN	269,270.120	20 Sep 17				0.00	269,270.12	269,270.12	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / CHF EX.RATE 1.0402017 WITH NORTHERN	5,663.580	20 Sep 17				0.00	5,663.58	5,663.58	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / EUR EX.RATE 1.1888 WITH NORTHERN TRUST	40,103.370	20 Sep 17				0.00	40,103.37	40,103.37	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / EUR EX.RATE 1.1928 WITH NORTHERN TRUST	14,251.300	20 Sep 17				0.00	14,251.30	14,251.30	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / GBP EX.RATE 1.346 WITH NORTHERN TRUST	71.900	20 Sep 17				0.00	71.90	71.90	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / GBP EX.RATE 1.346 WITH NORTHERN TRUST	10.650	20 Sep 17				0.00	10.65	10.65	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / GBP EX.RATE 1.348 WITH NORTHERN TRUST	14,032.550	20 Sep 17				0.00	14,032.55	14,032.55	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / GBP EX.RATE 1.348 WITH NORTHERN TRUST	3,450.880	20 Sep 17				0.00	3,450.88	3,450.88	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / GBP EX.RATE 1.3553 WITH NORTHERN TRUST	150,940.850	20 Sep 17				0.00	150,940.85	150,940.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 SEP 2017 USD / HKD EX.RATE 0.1281821 WITH NORTHERN	278,644.590	20 Sep 17				0.00	278,644.59	278,644.59	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / JPY EX.RATE 0.0089746 WITH NORTHERN	72,895.560	20 Sep 17				0.00	72,895.56	72,895.56	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / NZD EX.RATE 0.7343 WITH NORTHERN TRUST	6,900.640	20 Sep 17				0.00	6,900.64	6,900.64	0.00
FX DEAL TRANSACTED ON 20 SEP 2017 USD / NZD EX.RATE 0.7343 WITH NORTHERN TRUST	39,103.740	20 Sep 17				0.00	39,103.74	39,103.74	0.00
FX DEAL TRANSACTED ON 21 APR 2017 CAD / USD EX.RATE 1.35003 WITH NORTHERN TRUST	-50,148.620	21 Apr 17				0.00	-50,148.62	-50,148.62	0.00
FX DEAL TRANSACTED ON 21 APR 2017 CAD / USD EX.RATE 1.35113 WITH NORTHERN TRUST	-293.510	21 Apr 17				0.00	-293.51	-293.51	0.00
FX DEAL TRANSACTED ON 21 APR 2017 CAD / USD EX.RATE 1.35113 WITH NORTHERN TRUST	-50,097.210	21 Apr 17				0.00	-50,097.21	-50,097.21	0.00
FX DEAL TRANSACTED ON 21 APR 2017 CAD / USD EX.RATE 1.35113 WITH NORTHERN TRUST	-568.010	21 Apr 17				0.00	-568.01	-568.01	0.00
FX DEAL TRANSACTED ON 21 APR 2017 CAD / USD EX.RATE 1.35113 WITH NORTHERN TRUST	-47,821.960	21 Apr 17				0.00	-47,821.96	-47,821.96	0.00
FX DEAL TRANSACTED ON 21 APR 2017 EUR / USD EX.RATE 0.9342302 WITH NORTHERN	-61,974.590	21 Apr 17				0.00	-61,974.59	-61,974.59	0.00
FX DEAL TRANSACTED ON 21 APR 2017 EUR / USD EX.RATE 0.934362 WITH NORTHERN TRUST	-35,066.910	21 Apr 17				0.00	-35,066.91	-35,066.91	0.00
FX DEAL TRANSACTED ON 21 APR 2017 JPY / USD EX.RATE 109.07 WITH NORTHERN TRUST	-11,103.050	21 Apr 17				0.00	-11,103.05	-11,103.05	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / AUD EX.RATE 0.753725 WITH NORTHERN TRUST	442,336.500	21 Apr 17				0.00	442,336.50	442,336.50	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / AUD EX.RATE 0.7538 WITH NORTHERN TRUST	154,534.060	21 Apr 17				0.00	154,534.06	154,534.06	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / CHF EX.RATE 1.001001 WITH NORTHERN TRUST	259.260	21 Apr 17				0.00	259.26	259.26	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 APR 2017 USD / CHF EX.RATE 1.001001 WITH NORTHERN TRUST	25,225.230	21 Apr 17				0.00	25,225.23	25,225.23	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / CHF EX.RATE 1.001001 WITH NORTHERN TRUST	82,319.520	21 Apr 17				0.00	82,319.52	82,319.52	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / EUR EX.RATE 1.0692 WITH NORTHERN TRUST	9,815.260	21 Apr 17				0.00	9,815.26	9,815.26	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / EUR EX.RATE 1.0695 WITH NORTHERN TRUST	3,771,114.520	21 Apr 17				0.00	3,771,114.52	3,771,114.52	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / GBP EX.RATE 1.278 WITH NORTHERN TRUST	95,251.790	21 Apr 17				0.00	95,251.79	95,251.79	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / GBP EX.RATE 1.2793 WITH NORTHERN TRUST	2,988,430.980	21 Apr 17				0.00	2,988,430.98	2,988,430.98	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / GBP EX.RATE 1.279966 WITH NORTHERN TRUST	5,092.260	21 Apr 17				0.00	5,092.26	5,092.26	0.00
FX DEAL TRANSACTED ON 21 APR 2017 USD / ZAR EX.RATE 0.0759195 WITH NORTHERN	153,528.230	21 Apr 17				0.00	153,528.23	153,528.23	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 CAD / USD EX.RATE 1.256349 WITH NORTHERN TRUST	-415,327.270	21 Aug 17				0.00	-415,327.27	-415,327.27	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 CHF / USD EX.RATE 0.9617 WITH NORTHERN TRUST	-324,805.030	21 Aug 17				0.00	-324,805.03	-324,805.03	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 EUR / USD EX.RATE 0.8459521 WITH NORTHERN	-883,689.490	21 Aug 17				0.00	-883,689.49	-883,689.49	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 EUR / USD EX.RATE 0.8464949 WITH NORTHERN	-838,438.450	21 Aug 17				0.00	-838,438.45	-838,438.45	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 JPY / USD EX.RATE 108.82 WITH NORTHERN TRUST	-16,169.170	21 Aug 17				0.00	-16,169.17	-16,169.17	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 NOK / USD EX.RATE 7.8995 WITH NORTHERN TRUST	-159,517.820	21 Aug 17				0.00	-159,517.82	-159,517.82	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 USD / BRL EX.RATE 0.3180662 WITH NORTHERN	25,843.950	21 Aug 17				0.00	25,843.95	25,843.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 AUG 2017 USD / BRL EX.RATE 0.3180662 WITH NORTHERN	56,344.250	21 Aug 17				0.00	56,344.25	56,344.25	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 USD / BRL EX.RATE 0.3180662 WITH NORTHERN	51,356.410	21 Aug 17				0.00	51,356.41	51,356.41	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 USD / EUR EX.RATE 1.183791 WITH NORTHERN TRUST	884,953.620	21 Aug 17				0.00	884,953.62	884,953.62	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 USD / GBP EX.RATE 1.289858 WITH NORTHERN TRUST	831.910	21 Aug 17				0.00	831.91	831.91	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 USD / SGD EX.RATE 0.7345919 WITH NORTHERN	79.340	21 Aug 17				0.00	79.34	79.34	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 USD / SGD EX.RATE 0.7345919 WITH NORTHERN	11,900.390	21 Aug 17				0.00	11,900.39	11,900.39	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 USD / ZAR EX.RATE 0.075889 WITH NORTHERN TRUST	2,129,440.880	21 Aug 17				0.00	2,129,440.88	2,129,440.88	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 CAD / USD EX.RATE 1.272545 WITH NORTHERN TRUST	-13,672.080	21 Dec 17				0.00	-13,672.08	-13,672.08	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 CAD / USD EX.RATE 1.272545 WITH NORTHERN TRUST	-25,620.420	21 Dec 17				0.00	-25,620.42	-25,620.42	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 EUR / USD EX.RATE 0.842345 WITH NORTHERN TRUST	-647,620.640	21 Dec 17				0.00	-647,620.64	-647,620.64	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 GBP / USD EX.RATE 0.7472311 WITH NORTHERN	-269,466.960	21 Dec 17				0.00	-269,466.96	-269,466.96	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 NOK / USD EX.RATE 8.3598 WITH NORTHERN TRUST	-26,512.670	21 Dec 17				0.00	-26,512.67	-26,512.67	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / BRL EX.RATE 0.3022426 WITH NORTHERN	43,164.790	21 Dec 17				0.00	43,164.79	43,164.79	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / BRL EX.RATE 0.3022426 WITH NORTHERN	63,131.600	21 Dec 17				0.00	63,131.60	63,131.60	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / CAD EX.RATE 0.7853979 WITH NORTHERN	54,650.590	21 Dec 17				0.00	54,650.59	54,650.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 DEC 2017 USD / EUR EX.RATE 1.1867 WITH NORTHERN TRUST	1,311,019.210	21 Dec 17				0.00	1,311,019.21	1,311,019.21	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / EUR EX.RATE 1.1867 WITH NORTHERN TRUST	300.000	21 Dec 17				0.00	300.00	300.00	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / EUR EX.RATE 1.1874 WITH NORTHERN TRUST	3.650	21 Dec 17				0.00	3.65	3.65	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / GBP EX.RATE 1.3375 WITH NORTHERN TRUST	17,970.050	21 Dec 17				0.00	17,970.05	17,970.05	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / GBP EX.RATE 1.3375 WITH NORTHERN TRUST	18,888.260	21 Dec 17				0.00	18,888.26	18,888.26	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / GBP EX.RATE 1.3381 WITH NORTHERN TRUST	29.950	21 Dec 17				0.00	29.95	29.95	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / HKD EX.RATE 0.1278347 WITH NORTHERN	61,136.010	21 Dec 17				0.00	61,136.01	61,136.01	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / HKD EX.RATE 0.1278838 WITH NORTHERN	15,500.650	21 Dec 17				0.00	15,500.65	15,500.65	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / JPY EX.RATE 0.0088129 WITH NORTHERN	305,916.710	21 Dec 17				0.00	305,916.71	305,916.71	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 AUD / USD EX.RATE 1.3017104 WITH NORTHERN	-439,490.470	21 Feb 17				0.00	-439,490.47	-439,490.47	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 AUD / USD EX.RATE 1.3036909 WITH NORTHERN	-56,817.960	21 Feb 17				0.00	-56,817.96	-56,817.96	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 AUD / USD EX.RATE 1.3036909 WITH NORTHERN	-130,420.750	21 Feb 17				0.00	-130,420.75	-130,420.75	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 BRL / USD EX.RATE 3.092 WITH NORTHERN TRUST	-29,465.060	21 Feb 17				0.00	-29,465.06	-29,465.06	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 BRL / USD EX.RATE 3.092 WITH NORTHERN TRUST	-188,748.850	21 Feb 17				0.00	-188,748.85	-188,748.85	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 BRL / USD EX.RATE 3.0935 WITH NORTHERN TRUST	-12,373.010	21 Feb 17				0.00	-12,373.01	-12,373.01	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 FEB 2017 CAD / USD EX.RATE 1.313437 WITH NORTHERN TRUST	-106,209.380	21 Feb 17				0.00	-106,209.38	-106,209.38	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 CAD / USD EX.RATE 1.313437 WITH NORTHERN TRUST	-388,629.490	21 Feb 17				0.00	-388,629.49	-388,629.49	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 COP / USD EX.RATE 2900.0 WITH NORTHERN TRUST	-93,904.720	21 Feb 17				0.00	-93,904.72	-93,904.72	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 EUR / USD EX.RATE 0.9476876 WITH NORTHERN	-6,306,704.960	21 Feb 17				0.00	-6,306,704.96	-6,306,704.96	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 EUR / USD EX.RATE 0.9476876 WITH NORTHERN	-2,922,758.690	21 Feb 17				0.00	-2,922,758.69	-2,922,758.69	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 GBP / USD EX.RATE 0.8014105 WITH NORTHERN	-83,359.950	21 Feb 17				0.00	-83,359.95	-83,359.95	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 GBP / USD EX.RATE 0.8019246 WITH NORTHERN	-38,828,849.070	21 Feb 17				0.00	-38,828,849.07	-38,828,849.07	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 HKD / USD EX.RATE 7.7613 WITH NORTHERN TRUST	-8,991.420	21 Feb 17				0.00	-8,991.42	-8,991.42	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 JPY / USD EX.RATE 113.62 WITH NORTHERN TRUST	-32,941.220	21 Feb 17				0.00	-32,941.22	-32,941.22	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 JPY / USD EX.RATE 113.6223 WITH NORTHERN TRUST	-452,133.260	21 Feb 17				0.00	-452,133.26	-452,133.26	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / BRL EX.RATE 0.3228931 WITH NORTHERN	55,242.130	21 Feb 17				0.00	55,242.13	55,242.13	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / BRL EX.RATE 0.3235722 WITH NORTHERN	39,130.540	21 Feb 17				0.00	39,130.54	39,130.54	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / BRL EX.RATE 0.3235722 WITH NORTHERN	50,363.700	21 Feb 17				0.00	50,363.70	50,363.70	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / BRL EX.RATE 0.3235722 WITH NORTHERN	144,360.130	21 Feb 17				0.00	144,360.13	144,360.13	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / BRL EX.RATE 0.3235722 WITH NORTHERN	387,073.890	21 Feb 17				0.00	387,073.89	387,073.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 FEB 2017 USD / BRL EX.RATE 0.3235722 WITH NORTHERN	324,078.180	21 Feb 17				0.00	324,078.18	324,078.18	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / CHF EX.RATE 0.9909359 WITH NORTHERN	69,576.800	21 Feb 17				0.00	69,576.80	69,576.80	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / CLP EX.RATE 0.001553 WITH NORTHERN TRUST	5,115.480	21 Feb 17				0.00	5,115.48	5,115.48	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / CLP EX.RATE 0.001553 WITH NORTHERN TRUST	14,723.310	21 Feb 17				0.00	14,723.31	14,723.31	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / EUR EX.RATE 1.054463 WITH NORTHERN TRUST	173,010.750	21 Feb 17				0.00	173,010.75	173,010.75	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / EUR EX.RATE 1.054463 WITH NORTHERN TRUST	404.420	21 Feb 17				0.00	404.42	404.42	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / GBP EX.RATE 1.2415 WITH NORTHERN TRUST	138.050	21 Feb 17				0.00	138.05	138.05	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / GBP EX.RATE 1.247281 WITH NORTHERN TRUST	15,539.060	21 Feb 17				0.00	15,539.06	15,539.06	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / SEK EX.RATE 0.1114642 WITH NORTHERN	1,030.340	21 Feb 17				0.00	1,030.34	1,030.34	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 CAD / USD EX.RATE 1.25215 WITH NORTHERN TRUST	-5,764.490	21 Jul 17				0.00	-5,764.49	-5,764.49	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 CAD / USD EX.RATE 1.25215 WITH NORTHERN TRUST	-17,293.460	21 Jul 17				0.00	-17,293.46	-17,293.46	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 CHF / USD EX.RATE 0.944057 WITH NORTHERN TRUST	-61,656.790	21 Jul 17				0.00	-61,656.79	-61,656.79	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 DKK / USD EX.RATE 6.37873 WITH NORTHERN TRUST	-38,879.210	21 Jul 17				0.00	-38,879.21	-38,879.21	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 EUR / USD EX.RATE 0.8561329 WITH NORTHERN	-338,985.700	21 Jul 17				0.00	-338,985.70	-338,985.70	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 EUR / USD EX.RATE 0.8570449 WITH NORTHERN	-97,529.570	21 Jul 17				0.00	-97,529.57	-97,529.57	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 JUL 2017 EUR / USD EX.RATE 0.8578389 WITH NORTHERN	-171,360.840	21 Jul 17				0.00	-171,360.84	-171,360.84	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 GBP / USD EX.RATE 0.7694083 WITH NORTHERN	-15,112.460	21 Jul 17				0.00	-15,112.46	-15,112.46	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 JPY / USD EX.RATE 111.092 WITH NORTHERN TRUST	-509,397.620	21 Jul 17				0.00	-509,397.62	-509,397.62	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 NOK / USD EX.RATE 8.0116 WITH NORTHERN TRUST	-20,220.680	21 Jul 17				0.00	-20,220.68	-20,220.68	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 SEK / USD EX.RATE 8.24736 WITH NORTHERN TRUST	-63,535.480	21 Jul 17				0.00	-63,535.48	-63,535.48	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / AUD EX.RATE 0.79142 WITH NORTHERN TRUST	185,192.280	21 Jul 17				0.00	185,192.28	185,192.28	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / CAD EX.RATE 0.7986264 WITH NORTHERN	5,578.410	21 Jul 17				0.00	5,578.41	5,578.41	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / CAD EX.RATE 0.7986264 WITH NORTHERN	16,299.960	21 Jul 17				0.00	16,299.96	16,299.96	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / CHF EX.RATE 1.0552753 WITH NORTHERN	44,321.560	21 Jul 17				0.00	44,321.56	44,321.56	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / EUR EX.RATE 1.1654 WITH NORTHERN TRUST	1,785.000	21 Jul 17				0.00	1,785.00	1,785.00	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / EUR EX.RATE 1.1665 WITH NORTHERN TRUST	26.460	21 Jul 17				0.00	26.46	26.46	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / GBP EX.RATE 1.29863 WITH NORTHERN TRUST	211,676.690	21 Jul 17				0.00	211,676.69	211,676.69	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / HKD EX.RATE 0.1280508 WITH NORTHERN	133,809.020	21 Jul 17				0.00	133,809.02	133,809.02	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / HKD EX.RATE 0.1280508 WITH NORTHERN	7,980.770	21 Jul 17				0.00	7,980.77	7,980.77	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / HKD EX.RATE 0.1280531 WITH NORTHERN	74,398.850	21 Jul 17				0.00	74,398.85	74,398.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 JUL 2017 USD / HKD EX.RATE 0.1280738 WITH NORTHERN	219,507.840	21 Jul 17				0.00	219,507.84	219,507.84	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / SEK EX.RATE 0.1211739 WITH NORTHERN	12,178.980	21 Jul 17				0.00	12,178.98	12,178.98	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 ZAR / USD EX.RATE 12.948279 WITH NORTHERN	-1,232.180	21 Jul 17				0.00	-1,232.18	-1,232.18	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 BRL / USD EX.RATE 3.318 WITH NORTHERN TRUST	-12,753.660	21 Jun 17				0.00	-12,753.66	-12,753.66	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 BRL / USD EX.RATE 3.3247 WITH NORTHERN TRUST	-210,663.520	21 Jun 17				0.00	-210,663.52	-210,663.52	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 CAD / USD EX.RATE 1.328334 WITH NORTHERN TRUST	-37,725.450	21 Jun 17				0.00	-37,725.45	-37,725.45	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 CAD / USD EX.RATE 1.328334 WITH NORTHERN TRUST	-2,934.040	21 Jun 17				0.00	-2,934.04	-2,934.04	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 CAD / USD EX.RATE 1.328334 WITH NORTHERN TRUST	-78,594.690	21 Jun 17				0.00	-78,594.69	-78,594.69	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 CAD / USD EX.RATE 1.328334 WITH NORTHERN TRUST	-5,608.720	21 Jun 17				0.00	-5,608.72	-5,608.72	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 CNY / USD EX.RATE 6.8193 WITH NORTHERN TRUST	-1,004,492.250	21 Jun 17				0.00	-1,004,492.25	-1,004,492.25	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 CNY / USD EX.RATE 6.8193 WITH NORTHERN TRUST	-2,667,709.440	21 Jun 17				0.00	-2,667,709.44	-2,667,709.44	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 EUR / USD EX.RATE 0.8967001 WITH NORTHERN	-88,837.950	21 Jun 17				0.00	-88,837.95	-88,837.95	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 INR / USD EX.RATE 64.6025 WITH NORTHERN TRUST	-1,006,977.280	21 Jun 17				0.00	-1,006,977.28	-1,006,977.28	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 JPY / USD EX.RATE 111.34 WITH NORTHERN TRUST	-386,747.150	21 Jun 17				0.00	-386,747.15	-386,747.15	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 KRW / USD EX.RATE 1142.2 WITH NORTHERN TRUST	-2,499,654.870	21 Jun 17				0.00	-2,499,654.87	-2,499,654.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 JUN 2017 TWD / USD EX.RATE 30.445 WITH NORTHERN TRUST	-1,699,559.210	21 Jun 17				0.00	-1,699,559.21	-1,699,559.21	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / BRL EX.RATE 0.300779 WITH NORTHERN TRUST	210,663.520	21 Jun 17				0.00	210,663.52	210,663.52	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / BRL EX.RATE 0.3008605 WITH NORTHERN	31,366.570	21 Jun 17				0.00	31,366.57	31,366.57	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / BRL EX.RATE 0.3008605 WITH NORTHERN	15,618.620	21 Jun 17				0.00	15,618.62	15,618.62	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / BRL EX.RATE 0.3008605 WITH NORTHERN	29,555.200	21 Jun 17				0.00	29,555.20	29,555.20	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / BRL EX.RATE 0.3008605 WITH NORTHERN	57,594.510	21 Jun 17				0.00	57,594.51	57,594.51	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / BRL EX.RATE 0.3008605 WITH NORTHERN	167,162.550	21 Jun 17				0.00	167,162.55	167,162.55	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / CAD EX.RATE 0.7528227 WITH NORTHERN	11,345.600	21 Jun 17				0.00	11,345.60	11,345.60	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / CNY EX.RATE 0.1466426 WITH NORTHERN	3,672,201.690	21 Jun 17				0.00	3,672,201.69	3,672,201.69	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / EUR EX.RATE 1.1142 WITH NORTHERN TRUST	520.040	21 Jun 17				0.00	520.04	520.04	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / EUR EX.RATE 1.11624 WITH NORTHERN TRUST	128,729.410	21 Jun 17				0.00	128,729.41	128,729.41	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / GBP EX.RATE 1.266361 WITH NORTHERN TRUST	37,841.980	21 Jun 17				0.00	37,841.98	37,841.98	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / HKD EX.RATE 0.1281854 WITH NORTHERN	21.540	21 Jun 17				0.00	21.54	21.54	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / HKD EX.RATE 0.1281854 WITH NORTHERN	64.090	21 Jun 17				0.00	64.09	64.09	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / HKD EX.RATE 0.1281969 WITH NORTHERN	36,664.320	21 Jun 17				0.00	36,664.32	36,664.32	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 JUN 2017 USD / INR EX.RATE 0.0154793 WITH NORTHERN	1,006,977.280	21 Jun 17				0.00	1,006,977.28	1,006,977.28	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / JPY EX.RATE 0.008959 WITH NORTHERN TRUST	13,640.030	21 Jun 17				0.00	13,640.03	13,640.03	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / KRW EX.RATE 0.0008755 WITH NORTHERN	2,499,654.870	21 Jun 17				0.00	2,499,654.87	2,499,654.87	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / SGD EX.RATE 0.7189589 WITH NORTHERN	204.900	21 Jun 17				0.00	204.90	204.90	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / SGD EX.RATE 0.7189589 WITH NORTHERN	129.410	21 Jun 17				0.00	129.41	129.41	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / SGD EX.RATE 0.7189589 WITH NORTHERN	8,735.140	21 Jun 17				0.00	8,735.14	8,735.14	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / SGD EX.RATE 0.7189589 WITH NORTHERN	970.810	21 Jun 17				0.00	970.81	970.81	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / TWD EX.RATE 0.0328461 WITH NORTHERN	586,535.060	21 Jun 17				0.00	586,535.06	586,535.06	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 USD / TWD EX.RATE 0.0328461 WITH NORTHERN	1,113,024.140	21 Jun 17				0.00	1,113,024.14	1,113,024.14	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 BRL / USD EX.RATE 3.066 WITH NORTHERN TRUST	-291,205.050	21 Mar 17				0.00	-291,205.05	-291,205.05	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 BRL / USD EX.RATE 3.066 WITH NORTHERN TRUST	-90,057.920	21 Mar 17				0.00	-90,057.92	-90,057.92	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 CHF / USD EX.RATE 0.9947 WITH NORTHERN TRUST	-89,257.170	21 Mar 17				0.00	-89,257.17	-89,257.17	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 CLP / USD EX.RATE 656.5 WITH NORTHERN TRUST	-129,820.840	21 Mar 17				0.00	-129,820.84	-129,820.84	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 GBP / USD EX.RATE 0.8003586 WITH NORTHERN	-3,269,527.100	21 Mar 17				0.00	-3,269,527.10	-3,269,527.10	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 JPY / USD EX.RATE 111.619 WITH NORTHERN TRUST	-2,718,212.210	21 Mar 17				0.00	-2,718,212.21	-2,718,212.21	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 MAR 2017 USD / BRL EX.RATE 0.3255314 WITH NORTHERN	250,440.940	21 Mar 17				0.00	250,440.94	250,440.94	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / BRL EX.RATE 0.3255314 WITH NORTHERN	153,507.170	21 Mar 17				0.00	153,507.17	153,507.17	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / CAD EX.RATE 0.7502399 WITH NORTHERN	2,719,734.390	21 Mar 17				0.00	2,719,734.39	2,719,734.39	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / CHF EX.RATE 1.0054789 WITH NORTHERN	86,191.620	21 Mar 17				0.00	86,191.62	86,191.62	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / CHF EX.RATE 1.0055304 WITH NORTHERN	846.800	21 Mar 17				0.00	846.80	846.80	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / CHF EX.RATE 1.0055304 WITH NORTHERN	122,710.590	21 Mar 17				0.00	122,710.59	122,710.59	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / CHF EX.RATE 1.0055304 WITH NORTHERN	65,921.570	21 Mar 17				0.00	65,921.57	65,921.57	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / EUR EX.RATE 1.085027 WITH NORTHERN TRUST	5,876,127.560	21 Mar 17				0.00	5,876,127.56	5,876,127.56	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / GBP EX.RATE 1.2445 WITH NORTHERN TRUST	1,420.620	21 Mar 17				0.00	1,420.62	1,420.62	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / GBP EX.RATE 1.2466 WITH NORTHERN TRUST	206,695.360	21 Mar 17				0.00	206,695.36	206,695.36	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / GBP EX.RATE 1.2466 WITH NORTHERN TRUST	40,069.210	21 Mar 17				0.00	40,069.21	40,069.21	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / GBP EX.RATE 1.248272 WITH NORTHERN TRUST	22,527.530	21 Mar 17				0.00	22,527.53	22,527.53	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / ZAR EX.RATE 0.0788003 WITH NORTHERN	15,120.400	21 Mar 17				0.00	15,120.40	15,120.40	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / ZAR EX.RATE 0.0788003 WITH NORTHERN	3,299.550	21 Mar 17				0.00	3,299.55	3,299.55	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / ZAR EX.RATE 0.0788003 WITH NORTHERN	749.220	21 Mar 17				0.00	749.22	749.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 MAR 2017 USD / ZAR EX.RATE 0.0788003 WITH NORTHERN	53,511.040	21 Mar 17				0.00	53,511.04	53,511.04	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / ZAR EX.RATE 0.0788003 WITH NORTHERN	2,651.020	21 Mar 17				0.00	2,651.02	2,651.02	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / ZAR EX.RATE 0.079196 WITH NORTHERN TRUST	29,293.380	21 Mar 17				0.00	29,293.38	29,293.38	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / ZAR EX.RATE 0.079196 WITH NORTHERN TRUST	1,451.230	21 Mar 17				0.00	1,451.23	1,451.23	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 CAD / USD EX.RATE 1.275845 WITH NORTHERN TRUST	-39,590.230	21 Nov 17				0.00	-39,590.23	-39,590.23	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 DKK / USD EX.RATE 6.336859 WITH NORTHERN TRUST	-86,584.880	21 Nov 17				0.00	-86,584.88	-86,584.88	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 EUR / USD EX.RATE 0.851437 WITH NORTHERN TRUST	-744,741.620	21 Nov 17				0.00	-744,741.62	-744,741.62	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 EUR / USD EX.RATE 0.8520304 WITH NORTHERN	-86,572.850	21 Nov 17				0.00	-86,572.85	-86,572.85	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 EUR / USD EX.RATE 0.8520304 WITH NORTHERN	-106,664.560	21 Nov 17				0.00	-106,664.56	-106,664.56	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 GBP / USD EX.RATE 0.7551507 WITH NORTHERN	-694,921.340	21 Nov 17				0.00	-694,921.34	-694,921.34	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 GBP / USD EX.RATE 0.7551507 WITH NORTHERN	-67,587.500	21 Nov 17				0.00	-67,587.50	-67,587.50	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 HKD / USD EX.RATE 7.81236 WITH NORTHERN TRUST	-634.000	21 Nov 17				0.00	-634.00	-634.00	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 JPY / USD EX.RATE 112.39 WITH NORTHERN TRUST	-13,262.740	21 Nov 17				0.00	-13,262.74	-13,262.74	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 USD / BRL EX.RATE 0.3065604 WITH NORTHERN	328,443.660	21 Nov 17				0.00	328,443.66	328,443.66	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 USD / CHF EX.RATE 1.0078948 WITH NORTHERN	342,212.630	21 Nov 17				0.00	342,212.63	342,212.63	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 NOV 2017 USD / JPY EX.RATE 0.0088984 WITH NORTHERN	47,020.860	21 Nov 17				0.00	47,020.86	47,020.86	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 BRL / USD EX.RATE 3.1361 WITH NORTHERN TRUST	-223,332.480	21 Sep 17				0.00	-223,332.48	-223,332.48	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 CAD / USD EX.RATE 1.233553 WITH NORTHERN TRUST	-35,904.420	21 Sep 17				0.00	-35,904.42	-35,904.42	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 CAD / USD EX.RATE 1.233553 WITH NORTHERN TRUST	-168,834.250	21 Sep 17				0.00	-168,834.25	-168,834.25	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 CNY / USD EX.RATE 6.5685 WITH NORTHERN TRUST	-3,812,414.550	21 Sep 17				0.00	-3,812,414.55	-3,812,414.55	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 EUR / USD EX.RATE 0.838093 WITH NORTHERN TRUST	-8,259.040	21 Sep 17				0.00	-8,259.04	-8,259.04	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 GBP / USD EX.RATE 0.7360843 WITH NORTHERN	-396,784.920	21 Sep 17				0.00	-396,784.92	-396,784.92	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 INR / USD EX.RATE 64.9 WITH NORTHERN TRUST	-1,002,361.330	21 Sep 17				0.00	-1,002,361.33	-1,002,361.33	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 JPY / USD EX.RATE 112.34 WITH NORTHERN TRUST	-2,082,926.360	21 Sep 17				0.00	-2,082,926.36	-2,082,926.36	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 KRW / USD EX.RATE 1132.5 WITH NORTHERN TRUST	-2,521,064.710	21 Sep 17				0.00	-2,521,064.71	-2,521,064.71	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 TWD / USD EX.RATE 30.18 WITH NORTHERN TRUST	-591,685.220	21 Sep 17				0.00	-591,685.22	-591,685.22	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / AUD EX.RATE 0.793839 WITH NORTHERN TRUST	531,454.230	21 Sep 17				0.00	531,454.23	531,454.23	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / BRL EX.RATE 0.3187048 WITH NORTHERN	19,348.530	21 Sep 17				0.00	19,348.53	19,348.53	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / BRL EX.RATE 0.3187048 WITH NORTHERN	124,324.380	21 Sep 17				0.00	124,324.38	124,324.38	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / CAD EX.RATE 0.8106664 WITH NORTHERN	174,091.260	21 Sep 17				0.00	174,091.26	174,091.26	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 SEP 2017 USD / CHF EX.RATE 1.0293552 WITH NORTHERN	2,550.880	21 Sep 17				0.00	2,550.88	2,550.88	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / CNY EX.RATE 0.1511031 WITH NORTHERN	3,783,899.210	21 Sep 17				0.00	3,783,899.21	3,783,899.21	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / EUR EX.RATE 1.191 WITH NORTHERN TRUST	108,883.280	21 Sep 17				0.00	108,883.28	108,883.28	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / EUR EX.RATE 1.1925 WITH NORTHERN TRUST	51.900	21 Sep 17				0.00	51.90	51.90	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / GBP EX.RATE 1.3485 WITH NORTHERN TRUST	33.110	21 Sep 17				0.00	33.11	33.11	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / HKD EX.RATE 0.1281164 WITH NORTHERN	9.610	21 Sep 17				0.00	9.61	9.61	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / HKD EX.RATE 0.128123 WITH NORTHERN TRUST	150,578.770	21 Sep 17				0.00	150,578.77	150,578.77	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / INR EX.RATE 0.0152486 WITH NORTHERN	991,967.830	21 Sep 17				0.00	991,967.83	991,967.83	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / JPY EX.RATE 0.0088945 WITH NORTHERN	60,467.340	21 Sep 17				0.00	60,467.34	60,467.34	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / KRW EX.RATE 0.0008833 WITH NORTHERN	2,521,844.090	21 Sep 17				0.00	2,521,844.09	2,521,844.09	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / SGD EX.RATE 0.740302 WITH NORTHERN TRUST	7.770	21 Sep 17				0.00	7.77	7.77	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 CHF / USD EX.RATE 0.9684 WITH NORTHERN TRUST	-886,419.870	22 Aug 17				0.00	-886,419.87	-886,419.87	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 EUR / USD EX.RATE 0.8490262 WITH NORTHERN	-3,072,278.690	22 Aug 17				0.00	-3,072,278.69	-3,072,278.69	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 EUR / USD EX.RATE 0.8506208 WITH NORTHERN	-866,894.010	22 Aug 17				0.00	-866,894.01	-866,894.01	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 GBP / USD EX.RATE 0.7786343 WITH NORTHERN	-3,852.900	22 Aug 17				0.00	-3,852.90	-3,852.90	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 AUG 2017 GBP / USD EX.RATE 0.7797995 WITH NORTHERN	-215,137.640	22 Aug 17				0.00	-215,137.64	-215,137.64	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 JPY / USD EX.RATE 109.168 WITH NORTHERN TRUST	-902,417.590	22 Aug 17				0.00	-902,417.59	-902,417.59	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 JPY / USD EX.RATE 109.32 WITH NORTHERN TRUST	-13,780.890	22 Aug 17				0.00	-13,780.89	-13,780.89	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 NOK / USD EX.RATE 7.922 WITH NORTHERN TRUST	-211,004.670	22 Aug 17				0.00	-211,004.67	-211,004.67	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 USD / BRL EX.RATE 0.3170074 WITH NORTHERN	6,895.510	22 Aug 17				0.00	6,895.51	6,895.51	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 USD / CAD EX.RATE 0.7961169 WITH NORTHERN	805,343.060	22 Aug 17				0.00	805,343.06	805,343.06	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 USD / CHF EX.RATE 1.0343647 WITH NORTHERN	1,498,896.850	22 Aug 17				0.00	1,498,896.85	1,498,896.85	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 USD / HKD EX.RATE 0.1277661 WITH NORTHERN	40,077.130	22 Aug 17				0.00	40,077.13	40,077.13	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 USD / HKD EX.RATE 0.1277661 WITH NORTHERN	28,158.420	22 Aug 17				0.00	28,158.42	28,158.42	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 USD / NOK EX.RATE 0.1263019 WITH NORTHERN	756,776.480	22 Aug 17				0.00	756,776.48	756,776.48	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 AUD / USD EX.RATE 1.2950784 WITH NORTHERN	-316.750	22 Dec 17				0.00	-316.75	-316.75	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 AUD / USD EX.RATE 1.2950784 WITH NORTHERN	-2,281.890	22 Dec 17				0.00	-2,281.89	-2,281.89	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 BRL / USD EX.RATE 3.318 WITH NORTHERN TRUST	-97,898.550	22 Dec 17				0.00	-97,898.55	-97,898.55	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 CAD / USD EX.RATE 1.275245 WITH NORTHERN TRUST	-3,815.000	22 Dec 17				0.00	-3,815.00	-3,815.00	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 CAD / USD EX.RATE 1.275245 WITH NORTHERN TRUST	-7,148.860	22 Dec 17				0.00	-7,148.86	-7,148.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 DEC 2017 GBP / USD EX.RATE 0.7474261 WITH NORTHERN	-239,708.360	22 Dec 17				0.00	-239,708.36	-239,708.36	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 JPY / USD EX.RATE 113.3036 WITH NORTHERN TRUST	-102,246.370	22 Dec 17				0.00	-102,246.37	-102,246.37	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 NOK / USD EX.RATE 8.316 WITH NORTHERN TRUST	-14,932.440	22 Dec 17				0.00	-14,932.44	-14,932.44	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 USD / BRL EX.RATE 0.3015136 WITH NORTHERN	65,158.920	22 Dec 17				0.00	65,158.92	65,158.92	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 USD / CAD EX.RATE 0.7836991 WITH NORTHERN	48.970	22 Dec 17				0.00	48.97	48.97	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 USD / CAD EX.RATE 0.7851944 WITH NORTHERN	162,933.970	22 Dec 17				0.00	162,933.97	162,933.97	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 USD / EUR EX.RATE 1.185491 WITH NORTHERN TRUST	86,796.390	22 Dec 17				0.00	86,796.39	86,796.39	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 USD / GBP EX.RATE 1.3363 WITH NORTHERN TRUST	318,027.370	22 Dec 17				0.00	318,027.37	318,027.37	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 USD / GBP EX.RATE 1.3363 WITH NORTHERN TRUST	240,432.980	22 Dec 17				0.00	240,432.98	240,432.98	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 USD / HKD EX.RATE 0.1279345 WITH NORTHERN	34,111.960	22 Dec 17				0.00	34,111.96	34,111.96	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 AUD / USD EX.RATE 1.2971481 WITH NORTHERN	-262,104.880	22 Feb 17				0.00	-262,104.88	-262,104.88	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 BRL / USD EX.RATE 3.087 WITH NORTHERN TRUST	-25,728.750	22 Feb 17				0.00	-25,728.75	-25,728.75	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 CAD / USD EX.RATE 1.318936 WITH NORTHERN TRUST	-47,269.620	22 Feb 17				0.00	-47,269.62	-47,269.62	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 CAD / USD EX.RATE 1.318936 WITH NORTHERN TRUST	-38,185.870	22 Feb 17				0.00	-38,185.87	-38,185.87	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 EUR / USD EX.RATE 0.9473608 WITH NORTHERN	-78,815.800	22 Feb 17				0.00	-78,815.80	-78,815.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 FEB 2017 GBP / USD EX.RATE 0.8022463 WITH NORTHERN	-70,194.570	22 Feb 17				0.00	-70,194.57	-70,194.57	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 GBP / USD EX.RATE 0.8025038 WITH NORTHERN	-118,768.870	22 Feb 17				0.00	-118,768.87	-118,768.87	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 HKD / USD EX.RATE 7.7603 WITH NORTHERN TRUST	-19,781.940	22 Feb 17				0.00	-19,781.94	-19,781.94	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 HKD / USD EX.RATE 7.7605 WITH NORTHERN TRUST	-14,470.600	22 Feb 17				0.00	-14,470.60	-14,470.60	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 JPY / USD EX.RATE 113.15 WITH NORTHERN TRUST	-48,042.120	22 Feb 17				0.00	-48,042.12	-48,042.12	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / BRL EX.RATE 0.3242542 WITH NORTHERN	37,058.210	22 Feb 17				0.00	37,058.21	37,058.21	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / BRL EX.RATE 0.3242542 WITH NORTHERN	142,608.500	22 Feb 17				0.00	142,608.50	142,608.50	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / CHF EX.RATE 0.9904442 WITH NORTHERN	69,501.000	22 Feb 17				0.00	69,501.00	69,501.00	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / EUR EX.RATE 1.0545 WITH NORTHERN TRUST	173.530	22 Feb 17				0.00	173.53	173.53	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / EUR EX.RATE 1.056763 WITH NORTHERN TRUST	88,077.280	22 Feb 17				0.00	88,077.28	88,077.28	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / GBP EX.RATE 1.245 WITH NORTHERN TRUST	111,069.810	22 Feb 17				0.00	111,069.81	111,069.81	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / GBP EX.RATE 1.245 WITH NORTHERN TRUST	86,638.920	22 Feb 17				0.00	86,638.92	86,638.92	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / GBP EX.RATE 1.245381 WITH NORTHERN TRUST	99,871.080	22 Feb 17				0.00	99,871.08	99,871.08	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / MXN EX.RATE 0.0502449 WITH NORTHERN	3,914.780	22 Feb 17				0.00	3,914.78	3,914.78	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / MXN EX.RATE 0.0502449 WITH NORTHERN	14,069.900	22 Feb 17				0.00	14,069.90	14,069.90	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 JUN 2017 BRL / USD EX.RATE 3.347 WITH NORTHERN TRUST	-9,654.340	22 Jun 17				0.00	-9,654.34	-9,654.34	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 CAD / USD EX.RATE 1.322236 WITH NORTHERN TRUST	-11,580.290	22 Jun 17				0.00	-11,580.29	-11,580.29	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 CAD / USD EX.RATE 1.322236 WITH NORTHERN TRUST	-22,352.640	22 Jun 17				0.00	-22,352.64	-22,352.64	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 CHF / USD EX.RATE 0.972064 WITH NORTHERN TRUST	-486,064.810	22 Jun 17				0.00	-486,064.81	-486,064.81	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 JPY / USD EX.RATE 111.32 WITH NORTHERN TRUST	-53,331.990	22 Jun 17				0.00	-53,331.99	-53,331.99	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / BRL EX.RATE 0.2988732 WITH NORTHERN	1,144.150	22 Jun 17				0.00	1,144.15	1,144.15	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / BRL EX.RATE 0.2989715 WITH NORTHERN	4,577.280	22 Jun 17				0.00	4,577.28	4,577.28	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / BRL EX.RATE 0.2989715 WITH NORTHERN	28,727.890	22 Jun 17				0.00	28,727.89	28,727.89	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / BRL EX.RATE 0.2989715 WITH NORTHERN	22,816.690	22 Jun 17				0.00	22,816.69	22,816.69	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / BRL EX.RATE 0.2989715 WITH NORTHERN	22,849.050	22 Jun 17				0.00	22,849.05	22,849.05	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / CAD EX.RATE 0.7562946 WITH NORTHERN	11,943.180	22 Jun 17				0.00	11,943.18	11,943.18	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / EUR EX.RATE 1.1141 WITH NORTHERN TRUST	40,651.000	22 Jun 17				0.00	40,651.00	40,651.00	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / EUR EX.RATE 1.1143 WITH NORTHERN TRUST	105.900	22 Jun 17				0.00	105.90	105.90	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / EUR EX.RATE 1.114741 WITH NORTHERN TRUST	9,179.440	22 Jun 17				0.00	9,179.44	9,179.44	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / EUR EX.RATE 1.11501 WITH NORTHERN TRUST	61,102.550	22 Jun 17				0.00	61,102.55	61,102.55	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 JUN 2017 USD / GBP EX.RATE 1.266978 WITH NORTHERN TRUST	22,155.780	22 Jun 17				0.00	22,155.78	22,155.78	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / HKD EX.RATE 0.1281986 WITH NORTHERN	144.860	22 Jun 17				0.00	144.86	144.86	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / JPY EX.RATE 0.0089742 WITH NORTHERN	7,921.570	22 Jun 17				0.00	7,921.57	7,921.57	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / JPY EX.RATE 0.0089742 WITH NORTHERN	20,586.020	22 Jun 17				0.00	20,586.02	20,586.02	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / JPY EX.RATE 0.008975 WITH NORTHERN TRUST	35.900	22 Jun 17				0.00	35.90	35.90	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / JPY EX.RATE 0.008975 WITH NORTHERN TRUST	22.440	22 Jun 17				0.00	22.44	22.44	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / JPY EX.RATE 0.008975 WITH NORTHERN TRUST	32.670	22 Jun 17				0.00	32.67	32.67	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / JPY EX.RATE 0.008975 WITH NORTHERN TRUST	3,105.210	22 Jun 17				0.00	3,105.21	3,105.21	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 AUD / USD EX.RATE 1.3038711 WITH NORTHERN	-23,204.930	22 Mar 17				0.00	-23,204.93	-23,204.93	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 AUD / USD EX.RATE 1.3038711 WITH NORTHERN	-47,357.310	22 Mar 17				0.00	-47,357.31	-47,357.31	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 CAD / USD EX.RATE 1.335167 WITH NORTHERN TRUST	-637.520	22 Mar 17				0.00	-637.52	-637.52	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 CAD / USD EX.RATE 1.335167 WITH NORTHERN TRUST	-1,211.290	22 Mar 17				0.00	-1,211.29	-1,211.29	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 EUR / USD EX.RATE 0.9259259 WITH NORTHERN	-17,535.060	22 Mar 17				0.00	-17,535.06	-17,535.06	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 EUR / USD EX.RATE 0.9266484 WITH NORTHERN	-237,643.840	22 Mar 17				0.00	-237,643.84	-237,643.84	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / AUD EX.RATE 0.766947 WITH NORTHERN TRUST	23,530.110	22 Mar 17				0.00	23,530.11	23,530.11	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 MAR 2017 USD / AUD EX.RATE 0.766947 WITH NORTHERN TRUST	49,021.960	22 Mar 17				0.00	49,021.96	49,021.96	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / BRL EX.RATE 0.3222792 WITH NORTHERN	65,771.430	22 Mar 17				0.00	65,771.43	65,771.43	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / CAD EX.RATE 0.74897 WITH NORTHERN TRUST	12,638.400	22 Mar 17				0.00	12,638.40	12,638.40	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / CAD EX.RATE 0.74897 WITH NORTHERN TRUST	23,168.780	22 Mar 17				0.00	23,168.78	23,168.78	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / CAD EX.RATE 0.7496921 WITH NORTHERN	144,513.180	22 Mar 17				0.00	144,513.18	144,513.18	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / CHF EX.RATE 1.0075059 WITH NORTHERN	127,783.780	22 Mar 17				0.00	127,783.78	127,783.78	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / EUR EX.RATE 1.0602 WITH NORTHERN TRUST	24,871.500	22 Mar 17				0.00	24,871.50	24,871.50	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / EUR EX.RATE 1.0605 WITH NORTHERN TRUST	10.360	22 Mar 17				0.00	10.36	10.36	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / GBP EX.RATE 1.247872 WITH NORTHERN TRUST	1,213.290	22 Mar 17				0.00	1,213.29	1,213.29	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / NZD EX.RATE 0.7055 WITH NORTHERN TRUST	33,716.590	22 Mar 17				0.00	33,716.59	33,716.59	0.00
FX DEAL TRANSACTED ON 22 MAR 2017 USD / NZD EX.RATE 0.7055 WITH NORTHERN TRUST	5,949.990	22 Mar 17				0.00	5,949.99	5,949.99	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 CAD / USD EX.RATE 1.34833 WITH NORTHERN TRUST	-11,198.650	22 May 17				0.00	-11,198.65	-11,198.65	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 CAD / USD EX.RATE 1.34833 WITH NORTHERN TRUST	-10,114.790	22 May 17				0.00	-10,114.79	-10,114.79	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 CAD / USD EX.RATE 1.34833 WITH NORTHERN TRUST	-13,765.220	22 May 17				0.00	-13,765.22	-13,765.22	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 CAD / USD EX.RATE 1.34833 WITH NORTHERN TRUST	-34,805.160	22 May 17				0.00	-34,805.16	-34,805.16	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 MAY 2017 HKD / USD EX.RATE 7.7847 WITH NORTHERN TRUST	-173,441.380	22 May 17				0.00	-173,441.38	-173,441.38	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 HKD / USD EX.RATE 7.7855 WITH NORTHERN TRUST	-325,769.040	22 May 17				0.00	-325,769.04	-325,769.04	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / AUD EX.RATE 0.74825 WITH NORTHERN TRUST	10,535.360	22 May 17				0.00	10,535.36	10,535.36	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / AUD EX.RATE 0.74825 WITH NORTHERN TRUST	10,336.550	22 May 17				0.00	10,336.55	10,336.55	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / BRL EX.RATE 0.3045438 WITH NORTHERN	24,996.790	22 May 17				0.00	24,996.79	24,996.79	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / CAD EX.RATE 0.7416582 WITH NORTHERN	20,460.730	22 May 17				0.00	20,460.73	20,460.73	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / CAD EX.RATE 0.7416582 WITH NORTHERN	34,969.550	22 May 17				0.00	34,969.55	34,969.55	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	21.490	22 May 17				0.00	21.49	21.49	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	120.090	22 May 17				0.00	120.09	120.09	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	441.080	22 May 17				0.00	441.08	441.08	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	8.590	22 May 17				0.00	8.59	8.59	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	4.830	22 May 17				0.00	4.83	4.83	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	14.010	22 May 17				0.00	14.01	14.01	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	50.890	22 May 17				0.00	50.89	50.89	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	61,801.410	22 May 17				0.00	61,801.41	61,801.41	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	0.130	22 May 17				0.00	0.13	0.13	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	12,930.570	22 May 17				0.00	12,930.57	12,930.57	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.123351 WITH NORTHERN TRUST	124,835.460	22 May 17				0.00	124,835.46	124,835.46	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / EUR EX.RATE 1.1239 WITH NORTHERN TRUST	3,080,611.730	22 May 17				0.00	3,080,611.73	3,080,611.73	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / GBP EX.RATE 1.2993 WITH NORTHERN TRUST	30,952.780	22 May 17				0.00	30,952.78	30,952.78	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / GBP EX.RATE 1.2993 WITH NORTHERN TRUST	0.620	22 May 17				0.00	0.62	0.62	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / GBP EX.RATE 1.2993 WITH NORTHERN TRUST	2.830	22 May 17				0.00	2.83	2.83	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / GBP EX.RATE 1.2993 WITH NORTHERN TRUST	93.390	22 May 17				0.00	93.39	93.39	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / GBP EX.RATE 1.2993 WITH NORTHERN TRUST	207.600	22 May 17				0.00	207.60	207.60	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / GBP EX.RATE 1.2994 WITH NORTHERN TRUST	62,670.440	22 May 17				0.00	62,670.44	62,670.44	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / GBP EX.RATE 1.2994 WITH NORTHERN TRUST	13,108.480	22 May 17				0.00	13,108.48	13,108.48	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / GBP EX.RATE 1.2997 WITH NORTHERN TRUST	123,358.190	22 May 17				0.00	123,358.19	123,358.19	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / GBP EX.RATE 1.2997 WITH NORTHERN TRUST	473,526.030	22 May 17				0.00	473,526.03	473,526.03	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / GBP EX.RATE 1.300568 WITH NORTHERN TRUST	109,189.860	22 May 17				0.00	109,189.86	109,189.86	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / HKD EX.RATE 0.1284505 WITH NORTHERN	200.380	22 May 17				0.00	200.38	200.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 MAY 2017 USD / JPY EX.RATE 0.008992 WITH NORTHERN TRUST	171.140	22 May 17				0.00	171.14	171.14	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / JPY EX.RATE 0.008992 WITH NORTHERN TRUST	71.940	22 May 17				0.00	71.94	71.94	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / JPY EX.RATE 0.008992 WITH NORTHERN TRUST	19.450	22 May 17				0.00	19.45	19.45	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / JPY EX.RATE 0.0089979 WITH NORTHERN	292,614.130	22 May 17				0.00	292,614.13	292,614.13	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 BRL / USD EX.RATE 3.2426 WITH NORTHERN TRUST	-142,478.460	22 Nov 17				0.00	-142,478.46	-142,478.46	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 CAD / USD EX.RATE 1.272146 WITH NORTHERN TRUST	-6,732.840	22 Nov 17				0.00	-6,732.84	-6,732.84	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 CAD / USD EX.RATE 1.272146 WITH NORTHERN TRUST	-102,505.530	22 Nov 17				0.00	-102,505.53	-102,505.53	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 CAD / USD EX.RATE 1.272146 WITH NORTHERN TRUST	-31,872.320	22 Nov 17				0.00	-31,872.32	-31,872.32	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 EUR / USD EX.RATE 0.845809 WITH NORTHERN TRUST	-96,592.090	22 Nov 17				0.00	-96,592.09	-96,592.09	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 EUR / USD EX.RATE 0.8472458 WITH NORTHERN	-3,331,462.900	22 Nov 17				0.00	-3,331,462.90	-3,331,462.90	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 HKD / USD EX.RATE 7.8106 WITH NORTHERN TRUST	-2,014.760	22 Nov 17				0.00	-2,014.76	-2,014.76	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 JPY / USD EX.RATE 111.54 WITH NORTHERN TRUST	-15,658.020	22 Nov 17				0.00	-15,658.02	-15,658.02	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 SEK / USD EX.RATE 8.38308 WITH NORTHERN TRUST	-883,340.370	22 Nov 17				0.00	-883,340.37	-883,340.37	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 USD / CAD EX.RATE 0.7860733 WITH NORTHERN	618.780	22 Nov 17				0.00	618.78	618.78	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 USD / CAD EX.RATE 0.7860733 WITH NORTHERN	3,259.490	22 Nov 17				0.00	3,259.49	3,259.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 NOV 2017 USD / CHF EX.RATE 1.0186411 WITH NORTHERN	193,457.950	22 Nov 17				0.00	193,457.95	193,457.95	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 USD / CHF EX.RATE 1.0186411 WITH NORTHERN	468,109.420	22 Nov 17				0.00	468,109.42	468,109.42	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 USD / EUR EX.RATE 1.1787 WITH NORTHERN TRUST	3,326,960.900	22 Nov 17				0.00	3,326,960.90	3,326,960.90	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 USD / GBP EX.RATE 1.3306 WITH NORTHERN TRUST	4,186,141.140	22 Nov 17				0.00	4,186,141.14	4,186,141.14	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 USD / JPY EX.RATE 0.0089944 WITH NORTHERN	64,328.440	22 Nov 17				0.00	64,328.44	64,328.44	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 USD / SEK EX.RATE 0.1191185 WITH NORTHERN	882,086.120	22 Nov 17				0.00	882,086.12	882,086.12	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 BRL / USD EX.RATE 3.1343 WITH NORTHERN TRUST	-188,853.960	22 Sep 17				0.00	-188,853.96	-188,853.96	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 CAD / USD EX.RATE 1.229754 WITH NORTHERN TRUST	-4,060.190	22 Sep 17				0.00	-4,060.19	-4,060.19	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 CAD / USD EX.RATE 1.229754 WITH NORTHERN TRUST	-155.770	22 Sep 17				0.00	-155.77	-155.77	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 CAD / USD EX.RATE 1.229754 WITH NORTHERN TRUST	-46,954.510	22 Sep 17				0.00	-46,954.51	-46,954.51	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 CAD / USD EX.RATE 1.229754 WITH NORTHERN TRUST	-739.910	22 Sep 17				0.00	-739.91	-739.91	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 CAD / USD EX.RATE 1.229754 WITH NORTHERN TRUST	-18,973.600	22 Sep 17				0.00	-18,973.60	-18,973.60	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 EUR / USD EX.RATE 0.8371683 WITH NORTHERN	-327,799.800	22 Sep 17				0.00	-327,799.80	-327,799.80	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 GBP / USD EX.RATE 0.7393196 WITH NORTHERN	-119,857.730	22 Sep 17				0.00	-119,857.73	-119,857.73	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / AUD EX.RATE 0.796109 WITH NORTHERN TRUST	105,668.460	22 Sep 17				0.00	105,668.46	105,668.46	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 SEP 2017 USD / AUD EX.RATE 0.7962 WITH NORTHERN TRUST	12.830	22 Sep 17				0.00	12.83	12.83	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / AUD EX.RATE 0.79754 WITH NORTHERN TRUST	116,269.270	22 Sep 17				0.00	116,269.27	116,269.27	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / BRL EX.RATE 0.3192338 WITH NORTHERN	254,201.220	22 Sep 17				0.00	254,201.22	254,201.22	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / CAD EX.RATE 0.8131708 WITH NORTHERN	25,184.280	22 Sep 17				0.00	25,184.28	25,184.28	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / CAD EX.RATE 0.8131708 WITH NORTHERN	22,290.960	22 Sep 17				0.00	22,290.96	22,290.96	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / EUR EX.RATE 1.1944 WITH NORTHERN TRUST	30.280	22 Sep 17				0.00	30.28	30.28	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / EUR EX.RATE 1.196 WITH NORTHERN TRUST	245,152.490	22 Sep 17				0.00	245,152.49	245,152.49	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / EUR EX.RATE 1.1968 WITH NORTHERN TRUST	15,770.330	22 Sep 17				0.00	15,770.33	15,770.33	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / GBP EX.RATE 1.349 WITH NORTHERN TRUST	152.730	22 Sep 17				0.00	152.73	152.73	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / GBP EX.RATE 1.349 WITH NORTHERN TRUST	577.530	22 Sep 17				0.00	577.53	577.53	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / HKD EX.RATE 0.1280508 WITH NORTHERN	48.980	22 Sep 17				0.00	48.98	48.98	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / HKD EX.RATE 0.128059 WITH NORTHERN TRUST	61,292.620	22 Sep 17				0.00	61,292.62	61,292.62	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 USD / JPY EX.RATE 0.0089184 WITH NORTHERN	183,622.900	22 Sep 17				0.00	183,622.90	183,622.90	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 AUD / USD EX.RATE 1.2657106 WITH NORTHERN	-7,900.700	23 Aug 17				0.00	-7,900.70	-7,900.70	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 EUR / USD EX.RATE 0.8460359 WITH NORTHERN	-588,221.570	23 Aug 17				0.00	-588,221.57	-588,221.57	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 AUG 2017 EUR / USD EX.RATE 0.8467401 WITH NORTHERN	-109,833.000	23 Aug 17				0.00	-109,833.00	-109,833.00	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 GBP / USD EX.RATE 0.7809199 WITH NORTHERN	-46,699.400	23 Aug 17				0.00	-46,699.40	-46,699.40	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 GBP / USD EX.RATE 0.781311 WITH NORTHERN TRUST	-14,078.900	23 Aug 17				0.00	-14,078.90	-14,078.90	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 HKD / USD EX.RATE 7.825746 WITH NORTHERN TRUST	-57,267.850	23 Aug 17				0.00	-57,267.85	-57,267.85	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 JPY / USD EX.RATE 109.0827 WITH NORTHERN TRUST	-207,915.650	23 Aug 17				0.00	-207,915.65	-207,915.65	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 JPY / USD EX.RATE 109.1 WITH NORTHERN TRUST	-18,581.120	23 Aug 17				0.00	-18,581.12	-18,581.12	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 NOK / USD EX.RATE 7.8704 WITH NORTHERN TRUST	-97,056.310	23 Aug 17				0.00	-97,056.31	-97,056.31	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 SEK / USD EX.RATE 8.07619 WITH NORTHERN TRUST	-139,422.180	23 Aug 17				0.00	-139,422.18	-139,422.18	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / BRL EX.RATE 0.3162555 WITH NORTHERN	343,185.460	23 Aug 17				0.00	343,185.46	343,185.46	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / BRL EX.RATE 0.3163556 WITH NORTHERN	263.820	23 Aug 17				0.00	263.82	263.82	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / BRL EX.RATE 0.3163556 WITH NORTHERN	576.590	23 Aug 17				0.00	576.59	576.59	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / BRL EX.RATE 0.3163556 WITH NORTHERN	150.750	23 Aug 17				0.00	150.75	150.75	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / BRL EX.RATE 0.3164557 WITH NORTHERN	344,123.680	23 Aug 17				0.00	344,123.68	344,123.68	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / CHF EX.RATE 1.0351324 WITH NORTHERN	39,335.030	23 Aug 17				0.00	39,335.03	39,335.03	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / DKK EX.RATE 0.1585138 WITH NORTHERN	9,372.920	23 Aug 17				0.00	9,372.92	9,372.92	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 AUG 2017 USD / DKK EX.RATE 0.1586924 WITH NORTHERN	133,460.290	23 Aug 17				0.00	133,460.29	133,460.29	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / HKD EX.RATE 0.1277743 WITH NORTHERN	292,266.270	23 Aug 17				0.00	292,266.27	292,266.27	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / ILS EX.RATE 0.2766791 WITH NORTHERN	172,094.420	23 Aug 17				0.00	172,094.42	172,094.42	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / NOK EX.RATE 0.1267858 WITH NORTHERN	39,430.380	23 Aug 17				0.00	39,430.38	39,430.38	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 ZAR / USD EX.RATE 13.194951 WITH NORTHERN	-704,869.720	23 Aug 17				0.00	-704,869.72	-704,869.72	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 HKD / USD EX.RATE 7.7591 WITH NORTHERN TRUST	-12,318.070	23 Feb 17				0.00	-12,318.07	-12,318.07	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 JPY / USD EX.RATE 112.68 WITH NORTHERN TRUST	-22,345.780	23 Feb 17				0.00	-22,345.78	-22,345.78	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 USD / AUD EX.RATE 0.771046 WITH NORTHERN TRUST	12,150.870	23 Feb 17				0.00	12,150.87	12,150.87	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 USD / BRL EX.RATE 0.3273644 WITH NORTHERN	13,878.920	23 Feb 17				0.00	13,878.92	13,878.92	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 USD / CHF EX.RATE 0.9931473 WITH NORTHERN	141,451.220	23 Feb 17				0.00	141,451.22	141,451.22	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 USD / EUR EX.RATE 1.0568 WITH NORTHERN TRUST	3,183.560	23 Feb 17				0.00	3,183.56	3,183.56	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 USD / GBP EX.RATE 1.249 WITH NORTHERN TRUST	513,730.410	23 Feb 17				0.00	513,730.41	513,730.41	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 USD / GBP EX.RATE 1.2542 WITH NORTHERN TRUST	2,950.820	23 Feb 17				0.00	2,950.82	2,950.82	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 USD / SEK EX.RATE 0.11121 WITH NORTHERN TRUST	2,877.630	23 Feb 17				0.00	2,877.63	2,877.63	0.00
FX DEAL TRANSACTED ON 23 JAN 2017 EUR / USD EX.RATE 0.9318796 WITH NORTHERN	-142,188.970	23 Jan 17				0.00	-142,188.97	-142,188.97	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 JAN 2017 GBP / USD EX.RATE 0.7996271 WITH NORTHERN	-47,391.270	23 Jan 17				0.00	-47,391.27	-47,391.27	0.00
FX DEAL TRANSACTED ON 23 JAN 2017 USD / COP EX.RATE 0.0003438 WITH NORTHERN	5,112.440	23 Jan 17				0.00	5,112.44	5,112.44	0.00
FX DEAL TRANSACTED ON 23 JAN 2017 USD / DKK EX.RATE 0.144515 WITH NORTHERN TRUST	52,455.050	23 Jan 17				0.00	52,455.05	52,455.05	0.00
FX DEAL TRANSACTED ON 23 JAN 2017 USD / HKD EX.RATE 0.1289009 WITH NORTHERN	18,415.720	23 Jan 17				0.00	18,415.72	18,415.72	0.00
FX DEAL TRANSACTED ON 23 JAN 2017 USD / JPY EX.RATE 0.0088488 WITH NORTHERN	83,830.880	23 Jan 17				0.00	83,830.88	83,830.88	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 BRL / USD EX.RATE 3.3335 WITH NORTHERN TRUST	-6,754.410	23 Jun 17				0.00	-6,754.41	-6,754.41	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 BRL / USD EX.RATE 3.3335 WITH NORTHERN TRUST	-1,842.500	23 Jun 17				0.00	-1,842.50	-1,842.50	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 BRL / USD EX.RATE 3.3335 WITH NORTHERN TRUST	-7,368.440	23 Jun 17				0.00	-7,368.44	-7,368.44	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 CAD / USD EX.RATE 1.3159 WITH NORTHERN TRUST	-34,040.330	23 Jun 17				0.00	-34,040.33	-34,040.33	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 CAD / USD EX.RATE 1.3159 WITH NORTHERN TRUST	-34,040.330	23 Jun 17				0.00	-34,040.33	-34,040.33	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 CAD / USD EX.RATE 1.326235 WITH NORTHERN TRUST	-507.820	23 Jun 17				0.00	-507.82	-507.82	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 CAD / USD EX.RATE 1.326235 WITH NORTHERN TRUST	-972.600	23 Jun 17				0.00	-972.60	-972.60	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 CAD / USD EX.RATE 1.326265 WITH NORTHERN TRUST	-32,442.290	23 Jun 17				0.00	-32,442.29	-32,442.29	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 CAD / USD EX.RATE 1.326265 WITH NORTHERN TRUST	-61,931.390	23 Jun 17				0.00	-61,931.39	-61,931.39	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 CHF / USD EX.RATE 0.968456 WITH NORTHERN TRUST	-32,527.770	23 Jun 17				0.00	-32,527.77	-32,527.77	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 JUN 2017 USD / BRL EX.RATE 0.2996434 WITH NORTHERN	5,436.570	23 Jun 17				0.00	5,436.57	5,436.57	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / BRL EX.RATE 0.2996434 WITH NORTHERN	91,147.480	23 Jun 17				0.00	91,147.48	91,147.48	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / BRL EX.RATE 0.2996434 WITH NORTHERN	75,176.550	23 Jun 17				0.00	75,176.55	75,176.55	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / BRL EX.RATE 0.2996434 WITH NORTHERN	28,238.380	23 Jun 17				0.00	28,238.38	28,238.38	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / BRL EX.RATE 0.300084 WITH NORTHERN TRUST	3,234.040	23 Jun 17				0.00	3,234.04	3,234.04	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / CAD EX.RATE 0.7539971 WITH NORTHERN	24,325.310	23 Jun 17				0.00	24,325.31	24,325.31	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / CAD EX.RATE 0.7539971 WITH NORTHERN	90,950.900	23 Jun 17				0.00	90,950.90	90,950.90	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / DKK EX.RATE 0.1505208 WITH NORTHERN	287,545.200	23 Jun 17				0.00	287,545.20	287,545.20	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / DKK EX.RATE 0.1505639 WITH NORTHERN	191,932.670	23 Jun 17				0.00	191,932.67	191,932.67	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / EUR EX.RATE 1.1177 WITH NORTHERN TRUST	494,564.760	23 Jun 17				0.00	494,564.76	494,564.76	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / EUR EX.RATE 1.1191 WITH NORTHERN TRUST	12.390	23 Jun 17				0.00	12.39	12.39	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / EUR EX.RATE 1.1195 WITH NORTHERN TRUST	21,239.150	23 Jun 17				0.00	21,239.15	21,239.15	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / EUR EX.RATE 1.1195 WITH NORTHERN TRUST	2,359.910	23 Jun 17				0.00	2,359.91	2,359.91	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / EUR EX.RATE 1.1199 WITH NORTHERN TRUST	14,596.610	23 Jun 17				0.00	14,596.61	14,596.61	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / GBP EX.RATE 1.273459 WITH NORTHERN TRUST	152,305.160	23 Jun 17				0.00	152,305.16	152,305.16	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 JUN 2017 USD / HKD EX.RATE 0.1282035 WITH NORTHERN	21,568.950	23 Jun 17				0.00	21,568.95	21,568.95	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / JPY EX.RATE 0.0089839 WITH NORTHERN	25.150	23 Jun 17				0.00	25.15	25.15	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / JPY EX.RATE 0.0089839 WITH NORTHERN	5.390	23 Jun 17				0.00	5.39	5.39	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / JPY EX.RATE 0.0089839 WITH NORTHERN	40.430	23 Jun 17				0.00	40.43	40.43	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / JPY EX.RATE 0.0089839 WITH NORTHERN	12.580	23 Jun 17				0.00	12.58	12.58	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / JPY EX.RATE 0.0089839 WITH NORTHERN	19.760	23 Jun 17				0.00	19.76	19.76	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / JPY EX.RATE 0.0089839 WITH NORTHERN	81,138.260	23 Jun 17				0.00	81,138.26	81,138.26	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / JPY EX.RATE 0.0089839 WITH NORTHERN	57,447.670	23 Jun 17				0.00	57,447.67	57,447.67	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 USD / JPY EX.RATE 0.0089839 WITH NORTHERN	24,458.720	23 Jun 17				0.00	24,458.72	24,458.72	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 AUD / USD EX.RATE 1.3077827 WITH NORTHERN	-15,853.140	23 Mar 17				0.00	-15,853.14	-15,853.14	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 AUD / USD EX.RATE 1.3077827 WITH NORTHERN	-32,353.030	23 Mar 17				0.00	-32,353.03	-32,353.03	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 CAD / USD EX.RATE 1.332833 WITH NORTHERN TRUST	-12,975.220	23 Mar 17				0.00	-12,975.22	-12,975.22	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 CAD / USD EX.RATE 1.332833 WITH NORTHERN TRUST	-24,994.370	23 Mar 17				0.00	-24,994.37	-24,994.37	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 CAD / USD EX.RATE 1.3329 WITH NORTHERN TRUST	-125,659.090	23 Mar 17				0.00	-125,659.09	-125,659.09	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 EUR / USD EX.RATE 0.9266982 WITH NORTHERN	-3,443,516.010	23 Mar 17				0.00	-3,443,516.01	-3,443,516.01	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 MAR 2017 EUR / USD EX.RATE 0.9267841 WITH NORTHERN	-10,532.400	23 Mar 17				0.00	-10,532.40	-10,532.40	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 EUR / USD EX.RATE 0.9271518 WITH NORTHERN	-44,942.910	23 Mar 17				0.00	-44,942.91	-44,942.91	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 EUR / USD EX.RATE 0.9274717 WITH NORTHERN	-175,746.600	23 Mar 17				0.00	-175,746.60	-175,746.60	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 GBP / USD EX.RATE 0.7988497 WITH NORTHERN	-141,362.740	23 Mar 17				0.00	-141,362.74	-141,362.74	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / AUD EX.RATE 0.76377 WITH NORTHERN TRUST	42,160.100	23 Mar 17				0.00	42,160.10	42,160.10	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / AUD EX.RATE 0.764653 WITH NORTHERN TRUST	12,853.380	23 Mar 17				0.00	12,853.38	12,853.38	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / AUD EX.RATE 0.764653 WITH NORTHERN TRUST	26,777.010	23 Mar 17				0.00	26,777.01	26,777.01	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / BRL EX.RATE 0.3199898 WITH NORTHERN	125,888.760	23 Mar 17				0.00	125,888.76	125,888.76	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CAD EX.RATE 0.7487457 WITH NORTHERN	13,074.870	23 Mar 17				0.00	13,074.87	13,074.87	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CAD EX.RATE 0.7487457 WITH NORTHERN	23,973.710	23 Mar 17				0.00	23,973.71	23,973.71	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CAD EX.RATE 0.7497095 WITH NORTHERN	66,085.170	23 Mar 17				0.00	66,085.17	66,085.17	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CAD EX.RATE 0.7502815 WITH NORTHERN	12,888.700	23 Mar 17				0.00	12,888.70	12,888.70	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CAD EX.RATE 0.7502815 WITH NORTHERN	23,627.640	23 Mar 17				0.00	23,627.64	23,627.64	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CAD EX.RATE 0.7511686 WITH NORTHERN	125,813.990	23 Mar 17				0.00	125,813.99	125,813.99	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CHF EX.RATE 1.0068962 WITH NORTHERN	7,258.410	23 Mar 17				0.00	7,258.41	7,258.41	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CLP EX.RATE 0.0015076 WITH NORTHERN	58,652.240	23 Mar 17				0.00	58,652.24	58,652.24	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CLP EX.RATE 0.0015076 WITH NORTHERN	16,461.010	23 Mar 17				0.00	16,461.01	16,461.01	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CLP EX.RATE 0.0015076 WITH NORTHERN	132,414.200	23 Mar 17				0.00	132,414.20	132,414.20	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / CLP EX.RATE 0.0015076 WITH NORTHERN	84,850.650	23 Mar 17				0.00	84,850.65	84,850.65	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / GBP EX.RATE 1.2511 WITH NORTHERN TRUST	1,720.400	23 Mar 17				0.00	1,720.40	1,720.40	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / JPY EX.RATE 0.0089952 WITH NORTHERN	13,125.840	23 Mar 17				0.00	13,125.84	13,125.84	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 HKD / USD EX.RATE 7.7872 WITH NORTHERN TRUST	-223,569.180	23 May 17				0.00	-223,569.18	-223,569.18	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 HKD / USD EX.RATE 7.7878 WITH NORTHERN TRUST	-7,003.560	23 May 17				0.00	-7,003.56	-7,003.56	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 JPY / USD EX.RATE 111.24 WITH NORTHERN TRUST	-15,130.080	23 May 17				0.00	-15,130.08	-15,130.08	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / AUD EX.RATE 0.74905 WITH NORTHERN TRUST	10,977.160	23 May 17				0.00	10,977.16	10,977.16	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / AUD EX.RATE 0.74905 WITH NORTHERN TRUST	10,442.750	23 May 17				0.00	10,442.75	10,442.75	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / CHF EX.RATE 1.0246941 WITH NORTHERN	311,321.990	23 May 17				0.00	311,321.99	311,321.99	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / EUR EX.RATE 1.117452 WITH NORTHERN TRUST	98,922.850	23 May 17				0.00	98,922.85	98,922.85	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / EUR EX.RATE 1.1176 WITH NORTHERN TRUST	1,528,868.410	23 May 17				0.00	1,528,868.41	1,528,868.41	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / EUR EX.RATE 1.1192 WITH NORTHERN TRUST	85.840	23 May 17				0.00	85.84	85.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 MAY 2017 USD / EUR EX.RATE 1.1192 WITH NORTHERN TRUST	104.570	23 May 17				0.00	104.57	104.57	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / EUR EX.RATE 1.1192 WITH NORTHERN TRUST	47,207.590	23 May 17				0.00	47,207.59	47,207.59	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / GBP EX.RATE 1.296068 WITH NORTHERN TRUST	141,088.060	23 May 17				0.00	141,088.06	141,088.06	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / GBP EX.RATE 1.297 WITH NORTHERN TRUST	11,489.360	23 May 17				0.00	11,489.36	11,489.36	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / GBP EX.RATE 1.297 WITH NORTHERN TRUST	34,336.560	23 May 17				0.00	34,336.56	34,336.56	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / GBP EX.RATE 1.2977 WITH NORTHERN TRUST	7.990	23 May 17				0.00	7.99	7.99	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / ILS EX.RATE 0.2777778 WITH NORTHERN	137.150	23 May 17				0.00	137.15	137.15	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / SGD EX.RATE 1.3903 WITH NORTHERN TRUST	5.750	23 May 17				0.00	5.75	5.75	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / SGD EX.RATE 1.3903 WITH NORTHERN TRUST	2.880	23 May 17				0.00	2.88	2.88	0.00
FX DEAL TRANSACTED ON 23 NOV 2017 CAD / USD EX.RATE 1.271446 WITH NORTHERN TRUST	-2,378.060	23 Nov 17				0.00	-2,378.06	-2,378.06	0.00
FX DEAL TRANSACTED ON 23 NOV 2017 CAD / USD EX.RATE 1.271446 WITH NORTHERN TRUST	-11,256.510	23 Nov 17				0.00	-11,256.51	-11,256.51	0.00
FX DEAL TRANSACTED ON 23 NOV 2017 USD / CAD EX.RATE 0.7865061 WITH NORTHERN	171.280	23 Nov 17				0.00	171.28	171.28	0.00
FX DEAL TRANSACTED ON 23 NOV 2017 USD / CAD EX.RATE 0.7865061 WITH NORTHERN	892.890	23 Nov 17				0.00	892.89	892.89	0.00
FX DEAL TRANSACTED ON 23 NOV 2017 USD / GBP EX.RATE 1.3305 WITH NORTHERN TRUST	6.720	23 Nov 17				0.00	6.72	6.72	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 CAD / USD EX.RATE 1.264047 WITH NORTHERN TRUST	-1,182.080	23 Oct 17				0.00	-1,182.08	-1,182.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 OCT 2017 CAD / USD EX.RATE 1.264047 WITH NORTHERN TRUST	-5,567.200	23 Oct 17				0.00	-5,567.20	-5,567.20	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 CAD / USD EX.RATE 1.2643 WITH NORTHERN TRUST	-49,758.930	23 Oct 17				0.00	-49,758.93	-49,758.93	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 CAD / USD EX.RATE 1.2643 WITH NORTHERN TRUST	-103,533.670	23 Oct 17				0.00	-103,533.67	-103,533.67	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 EUR / USD EX.RATE 0.8515407 WITH NORTHERN	-97,906.750	23 Oct 17				0.00	-97,906.75	-97,906.75	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 GBP / USD EX.RATE 0.7575758 WITH NORTHERN	-9,922.780	23 Oct 17				0.00	-9,922.78	-9,922.78	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 GBP / USD EX.RATE 0.7582651 WITH NORTHERN	-13,294.510	23 Oct 17				0.00	-13,294.51	-13,294.51	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 GBP / USD EX.RATE 0.7582651 WITH NORTHERN	-27,218.300	23 Oct 17				0.00	-27,218.30	-27,218.30	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 HKD / USD EX.RATE 7.80318 WITH NORTHERN TRUST	-40,903.560	23 Oct 17				0.00	-40,903.56	-40,903.56	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / CAD EX.RATE 0.7904513 WITH NORTHERN	196,620.960	23 Oct 17				0.00	196,620.96	196,620.96	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / CHF EX.RATE 1.0140959 WITH NORTHERN	9,865.970	23 Oct 17				0.00	9,865.97	9,865.97	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / CHF EX.RATE 1.0140959 WITH NORTHERN	21,508.760	23 Oct 17				0.00	21,508.76	21,508.76	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / EUR EX.RATE 1.1743 WITH NORTHERN TRUST	88,611.460	23 Oct 17				0.00	88,611.46	88,611.46	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / GBP EX.RATE 1.3197 WITH NORTHERN TRUST	572,422.910	23 Oct 17				0.00	572,422.91	572,422.91	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / GBP EX.RATE 1.3197 WITH NORTHERN TRUST	805,146.770	23 Oct 17				0.00	805,146.77	805,146.77	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / GBP EX.RATE 1.32 WITH NORTHERN TRUST	12,220.060	23 Oct 17				0.00	12,220.06	12,220.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 OCT 2017 USD / GBP EX.RATE 1.3204 WITH NORTHERN TRUST	1,694.870	23 Oct 17				0.00	1,694.87	1,694.87	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / JPY EX.RATE 0.0087935 WITH NORTHERN	385.900	23 Oct 17				0.00	385.90	385.90	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / JPY EX.RATE 0.0087935 WITH NORTHERN	1,046.390	23 Oct 17				0.00	1,046.39	1,046.39	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / SEK EX.RATE 0.1218109 WITH NORTHERN	196,531.610	23 Oct 17				0.00	196,531.61	196,531.61	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / SEK EX.RATE 0.1219319 WITH NORTHERN	16,962.320	23 Oct 17				0.00	16,962.32	16,962.32	0.00
FX DEAL TRANSACTED ON 24 APR 2017 AUD / USD EX.RATE 1.3217548 WITH NORTHERN	-43,881.060	24 Apr 17				0.00	-43,881.06	-43,881.06	0.00
FX DEAL TRANSACTED ON 24 APR 2017 CAD / USD EX.RATE 1.34863 WITH NORTHERN TRUST	-10,538.530	24 Apr 17				0.00	-10,538.53	-10,538.53	0.00
FX DEAL TRANSACTED ON 24 APR 2017 CAD / USD EX.RATE 1.34863 WITH NORTHERN TRUST	-10,060.940	24 Apr 17				0.00	-10,060.94	-10,060.94	0.00
FX DEAL TRANSACTED ON 24 APR 2017 CAD / USD EX.RATE 1.3489 WITH NORTHERN TRUST	-34,506.980	24 Apr 17				0.00	-34,506.98	-34,506.98	0.00
FX DEAL TRANSACTED ON 24 APR 2017 CHF / USD EX.RATE 0.99552 WITH NORTHERN TRUST	-18,081.000	24 Apr 17				0.00	-18,081.00	-18,081.00	0.00
FX DEAL TRANSACTED ON 24 APR 2017 EUR / USD EX.RATE 0.9174859 WITH NORTHERN	-15,128,624.780	24 Apr 17				0.00	-15,128,624.78	-15,128,624.78	0.00
FX DEAL TRANSACTED ON 24 APR 2017 EUR / USD EX.RATE 0.9200478 WITH NORTHERN	-288,028.500	24 Apr 17				0.00	-288,028.50	-288,028.50	0.00
FX DEAL TRANSACTED ON 24 APR 2017 EUR / USD EX.RATE 0.920556 WITH NORTHERN TRUST	-131,830.980	24 Apr 17				0.00	-131,830.98	-131,830.98	0.00
FX DEAL TRANSACTED ON 24 APR 2017 GBP / USD EX.RATE 0.7820871 WITH NORTHERN	-259,561.890	24 Apr 17				0.00	-259,561.89	-259,561.89	0.00
FX DEAL TRANSACTED ON 24 APR 2017 GBP / USD EX.RATE 0.7825338 WITH NORTHERN	-15,948.780	24 Apr 17				0.00	-15,948.78	-15,948.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 APR 2017 JPY / USD EX.RATE 109.79 WITH NORTHERN TRUST	-20,458.150	24 Apr 17				0.00	-20,458.15	-20,458.15	0.00
FX DEAL TRANSACTED ON 24 APR 2017 JPY / USD EX.RATE 109.8 WITH NORTHERN TRUST	-245.160	24 Apr 17				0.00	-245.16	-245.16	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / AUD EX.RATE 0.7553 WITH NORTHERN TRUST	25.700	24 Apr 17				0.00	25.70	25.70	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / AUD EX.RATE 0.756349 WITH NORTHERN TRUST	2,681.920	24 Apr 17				0.00	2,681.92	2,681.92	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / AUD EX.RATE 0.756349 WITH NORTHERN TRUST	5,229.740	24 Apr 17				0.00	5,229.74	5,229.74	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / BRL EX.RATE 0.3198362 WITH NORTHERN	6,797.060	24 Apr 17				0.00	6,797.06	6,797.06	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / BRL EX.RATE 0.3198362 WITH NORTHERN	631.030	24 Apr 17				0.00	631.03	631.03	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / CAD EX.RATE 1.352 WITH NORTHERN TRUST	3.510	24 Apr 17				0.00	3.51	3.51	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / CHF EX.RATE 1.0027073 WITH NORTHERN	137,167.350	24 Apr 17				0.00	137,167.35	137,167.35	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / CHF EX.RATE 1.0027073 WITH NORTHERN	29,224.910	24 Apr 17				0.00	29,224.91	29,224.91	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / CHF EX.RATE 1.0034569 WITH NORTHERN	89,319.080	24 Apr 17				0.00	89,319.08	89,319.08	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / CHF EX.RATE 1.0042177 WITH NORTHERN	9,567.980	24 Apr 17				0.00	9,567.98	9,567.98	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / DKK EX.RATE 0.1460169 WITH NORTHERN	39,424.580	24 Apr 17				0.00	39,424.58	39,424.58	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / EUR EX.RATE 1.0839 WITH NORTHERN TRUST	146.610	24 Apr 17				0.00	146.61	146.61	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / EUR EX.RATE 1.0839 WITH NORTHERN TRUST	67,198.690	24 Apr 17				0.00	67,198.69	67,198.69	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 APR 2017 USD / EUR EX.RATE 1.0839 WITH NORTHERN TRUST	27,731.580	24 Apr 17				0.00	27,731.58	27,731.58	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / EUR EX.RATE 1.0839 WITH NORTHERN TRUST	1,966.640	24 Apr 17				0.00	1,966.64	1,966.64	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / EUR EX.RATE 1.0839 WITH NORTHERN TRUST	17,675.800	24 Apr 17				0.00	17,675.80	17,675.80	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / EUR EX.RATE 1.0839 WITH NORTHERN TRUST	3,538.030	24 Apr 17				0.00	3,538.03	3,538.03	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / EUR EX.RATE 1.08555 WITH NORTHERN TRUST	283,206.480	24 Apr 17				0.00	283,206.48	283,206.48	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / EUR EX.RATE 1.086 WITH NORTHERN TRUST	299,253.920	24 Apr 17				0.00	299,253.92	299,253.92	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / EUR EX.RATE 1.0861 WITH NORTHERN TRUST	79,930.640	24 Apr 17				0.00	79,930.64	79,930.64	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / GBP EX.RATE 1.278568 WITH NORTHERN TRUST	88,074.680	24 Apr 17				0.00	88,074.68	88,074.68	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / HKD EX.RATE 0.1285529 WITH NORTHERN	14,140.820	24 Apr 17				0.00	14,140.82	14,140.82	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / ILS EX.RATE 0.273651 WITH NORTHERN TRUST	1,368.250	24 Apr 17				0.00	1,368.25	1,368.25	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / JPY EX.RATE 0.0090958 WITH NORTHERN	6,762,870.770	24 Apr 17				0.00	6,762,870.77	6,762,870.77	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / JPY EX.RATE 0.0090975 WITH NORTHERN	622.930	24 Apr 17				0.00	622.93	622.93	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / JPY EX.RATE 0.0091035 WITH NORTHERN	273,950.280	24 Apr 17				0.00	273,950.28	273,950.28	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / NOK EX.RATE 0.1168836 WITH NORTHERN	8,415.620	24 Apr 17				0.00	8,415.62	8,415.62	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / QAR EX.RATE 0.2745978 WITH NORTHERN	106,250.080	24 Apr 17				0.00	106,250.08	106,250.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 APR 2017 USD / QAR EX.RATE 0.2746046 WITH NORTHERN	41,380.150	24 Apr 17				0.00	41,380.15	41,380.15	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / SEK EX.RATE 0.1129104 WITH NORTHERN	68,310.790	24 Apr 17				0.00	68,310.79	68,310.79	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / ZAR EX.RATE 0.0767254 WITH NORTHERN	89,181.640	24 Apr 17				0.00	89,181.64	89,181.64	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 CHF / USD EX.RATE 0.964252 WITH NORTHERN TRUST	-1,037.070	24 Aug 17				0.00	-1,037.07	-1,037.07	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 DKK / USD EX.RATE 6.301066 WITH NORTHERN TRUST	-2,380.550	24 Aug 17				0.00	-2,380.55	-2,380.55	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 EUR / USD EX.RATE 0.8473083 WITH NORTHERN	-366,228.790	24 Aug 17				0.00	-366,228.79	-366,228.79	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 EUR / USD EX.RATE 0.8474282 WITH NORTHERN	-2,360.080	24 Aug 17				0.00	-2,360.08	-2,360.08	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 GBP / USD EX.RATE 0.7808376 WITH NORTHERN	-2,561.350	24 Aug 17				0.00	-2,561.35	-2,561.35	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 GBP / USD EX.RATE 0.7811694 WITH NORTHERN	-111,514.090	24 Aug 17				0.00	-111,514.09	-111,514.09	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 HKD / USD EX.RATE 7.825 WITH NORTHERN TRUST	-1,738,221.600	24 Aug 17				0.00	-1,738,221.60	-1,738,221.60	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 HKD / USD EX.RATE 7.8252 WITH NORTHERN TRUST	-337,006.150	24 Aug 17				0.00	-337,006.15	-337,006.15	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 ILS / USD EX.RATE 3.59238 WITH NORTHERN TRUST	-835.100	24 Aug 17				0.00	-835.10	-835.10	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 JPY / USD EX.RATE 109.23 WITH NORTHERN TRUST	-16,259.650	24 Aug 17				0.00	-16,259.65	-16,259.65	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 NOK / USD EX.RATE 7.839713 WITH NORTHERN TRUST	-255.110	24 Aug 17				0.00	-255.11	-255.11	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 SEK / USD EX.RATE 8.058415 WITH NORTHERN TRUST	-496.380	24 Aug 17				0.00	-496.38	-496.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 AUG 2017 USD / BRL EX.RATE 0.3181167 WITH NORTHERN	173,473.900	24 Aug 17				0.00	173,473.90	173,473.90	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / BRL EX.RATE 0.3181167 WITH NORTHERN	96,071.220	24 Aug 17				0.00	96,071.22	96,071.22	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / BRL EX.RATE 0.3181167 WITH NORTHERN	161,645.260	24 Aug 17				0.00	161,645.26	161,645.26	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / EUR EX.RATE 1.1797 WITH NORTHERN TRUST	0.830	24 Aug 17				0.00	0.83	0.83	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / EUR EX.RATE 1.1797 WITH NORTHERN TRUST	61.070	24 Aug 17				0.00	61.07	61.07	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / EUR EX.RATE 1.1797 WITH NORTHERN TRUST	0.960	24 Aug 17				0.00	0.96	0.96	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / HKD EX.RATE 0.1277991 WITH NORTHERN	33,738.970	24 Aug 17				0.00	33,738.97	33,738.97	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 ZAR / USD EX.RATE 13.198251 WITH NORTHERN	-378,851.540	24 Aug 17				0.00	-378,851.54	-378,851.54	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 BRL / USD EX.RATE 3.097 WITH NORTHERN TRUST	-111,788.280	24 Feb 17				0.00	-111,788.28	-111,788.28	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 CAD / USD EX.RATE 1.310493 WITH NORTHERN TRUST	-94,473.460	24 Feb 17				0.00	-94,473.46	-94,473.46	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 HKD / USD EX.RATE 7.7613 WITH NORTHERN TRUST	-14,981.630	24 Feb 17				0.00	-14,981.63	-14,981.63	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 USD / BRL EX.RATE 0.3222065 WITH NORTHERN	1,628.430	24 Feb 17				0.00	1,628.43	1,628.43	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 USD / BRL EX.RATE 0.3222065 WITH NORTHERN	9,443.800	24 Feb 17				0.00	9,443.80	9,443.80	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 USD / BRL EX.RATE 0.3231853 WITH NORTHERN	31,224.790	24 Feb 17				0.00	31,224.79	31,224.79	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 USD / CAD EX.RATE 0.7632423 WITH NORTHERN	45.400	24 Feb 17				0.00	45.40	45.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 FEB 2017 USD / GBP EX.RATE 1.245582 WITH NORTHERN TRUST	9,984.010	24 Feb 17				0.00	9,984.01	9,984.01	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 USD / JPY EX.RATE 0.0089047 WITH NORTHERN	290,005.320	24 Feb 17				0.00	290,005.32	290,005.32	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 USD / NOK EX.RATE 0.1199141 WITH NORTHERN	9,604.100	24 Feb 17				0.00	9,604.10	9,604.10	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 USD / SEK EX.RATE 0.1106844 WITH NORTHERN	31,745.060	24 Feb 17				0.00	31,745.06	31,745.06	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 GBP / USD EX.RATE 0.7989773 WITH NORTHERN	-17,681.400	24 Jan 17				0.00	-17,681.40	-17,681.40	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 GBP / USD EX.RATE 0.7994353 WITH NORTHERN	-15,634.890	24 Jan 17				0.00	-15,634.89	-15,634.89	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 HKD / USD EX.RATE 7.757 WITH NORTHERN TRUST	-34,938.770	24 Jan 17				0.00	-34,938.77	-34,938.77	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 USD / CAD EX.RATE 0.7599362 WITH NORTHERN	34,040.330	24 Jan 17				0.00	34,040.33	34,040.33	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 USD / CHF EX.RATE 1.0007005 WITH NORTHERN	9,674.180	24 Jan 17				0.00	9,674.18	9,674.18	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 USD / COP EX.RATE 0.0003405 WITH NORTHERN	55,476.100	24 Jan 17				0.00	55,476.10	55,476.10	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 USD / DKK EX.RATE 0.1441879 WITH NORTHERN	82,733.130	24 Jan 17				0.00	82,733.13	82,733.13	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 USD / EUR EX.RATE 1.0754 WITH NORTHERN TRUST	76,708.830	24 Jan 17				0.00	76,708.83	76,708.83	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 USD / JPY EX.RATE 0.0087835 WITH NORTHERN	129,235.990	24 Jan 17				0.00	129,235.99	129,235.99	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 USD / JPY EX.RATE 0.0088246 WITH NORTHERN	562.160	24 Jan 17				0.00	562.16	562.16	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 CAD / USD EX.RATE 1.25015 WITH NORTHERN TRUST	-4,231.340	24 Jul 17				0.00	-4,231.34	-4,231.34	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 JUL 2017 CAD / USD EX.RATE 1.25015 WITH NORTHERN TRUST	-12,616.740	24 Jul 17				0.00	-12,616.74	-12,616.74	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 CAD / USD EX.RATE 1.251681 WITH NORTHERN TRUST	-396,553.910	24 Jul 17				0.00	-396,553.91	-396,553.91	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 CAD / USD EX.RATE 1.2517 WITH NORTHERN TRUST	-46,636.570	24 Jul 17				0.00	-46,636.57	-46,636.57	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 CHF / USD EX.RATE 0.9459 WITH NORTHERN TRUST	-173,057.070	24 Jul 17				0.00	-173,057.07	-173,057.07	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 CHF / USD EX.RATE 0.9459 WITH NORTHERN TRUST	-497,421.570	24 Jul 17				0.00	-497,421.57	-497,421.57	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 CHF / USD EX.RATE 0.94612 WITH NORTHERN TRUST	-1,056.950	24 Jul 17				0.00	-1,056.95	-1,056.95	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 DKK / USD EX.RATE 6.385538 WITH NORTHERN TRUST	-939.620	24 Jul 17				0.00	-939.62	-939.62	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 EUR / USD EX.RATE 0.8567527 WITH NORTHERN	-3,023,932.220	24 Jul 17				0.00	-3,023,932.22	-3,023,932.22	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 EUR / USD EX.RATE 0.8586654 WITH NORTHERN	-415,968.050	24 Jul 17				0.00	-415,968.05	-415,968.05	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 EUR / USD EX.RATE 0.8597713 WITH NORTHERN	-45,459.810	24 Jul 17				0.00	-45,459.81	-45,459.81	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 GBP / USD EX.RATE 0.7668947 WITH NORTHERN	-5,215.840	24 Jul 17				0.00	-5,215.84	-5,215.84	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 JPY / USD EX.RATE 110.7235 WITH NORTHERN TRUST	-3,877,267.060	24 Jul 17				0.00	-3,877,267.06	-3,877,267.06	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / CAD EX.RATE 0.7995241 WITH NORTHERN	993,548.640	24 Jul 17				0.00	993,548.64	993,548.64	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / CAD EX.RATE 0.799904 WITH NORTHERN TRUST	3,667.910	24 Jul 17				0.00	3,667.91	3,667.91	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / CAD EX.RATE 0.799904 WITH NORTHERN TRUST	11,480.220	24 Jul 17				0.00	11,480.22	11,480.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 JUL 2017 USD / EUR EX.RATE 1.1638 WITH NORTHERN TRUST	3,015,128.820	24 Jul 17				0.00	3,015,128.82	3,015,128.82	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / EUR EX.RATE 1.16405 WITH NORTHERN TRUST	17,460.750	24 Jul 17				0.00	17,460.75	17,460.75	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / EUR EX.RATE 1.1641 WITH NORTHERN TRUST	18.070	24 Jul 17				0.00	18.07	18.07	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / GBP EX.RATE 1.302 WITH NORTHERN TRUST	5,543.410	24 Jul 17				0.00	5,543.41	5,543.41	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / GBP EX.RATE 1.302377 WITH NORTHERN TRUST	2,604.750	24 Jul 17				0.00	2,604.75	2,604.75	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / GBP EX.RATE 1.3027 WITH NORTHERN TRUST	114,941.640	24 Jul 17				0.00	114,941.64	114,941.64	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / GBP EX.RATE 1.3037 WITH NORTHERN TRUST	330,651.930	24 Jul 17				0.00	330,651.93	330,651.93	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / GBP EX.RATE 1.3052 WITH NORTHERN TRUST	134.030	24 Jul 17				0.00	134.03	134.03	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / HKD EX.RATE 0.1280853 WITH NORTHERN	436,722.360	24 Jul 17				0.00	436,722.36	436,722.36	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / HKD EX.RATE 0.1280869 WITH NORTHERN	93,492.930	24 Jul 17				0.00	93,492.93	93,492.93	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / JPY EX.RATE 0.0090102 WITH NORTHERN	3,127,239.100	24 Jul 17				0.00	3,127,239.10	3,127,239.10	0.00
FX DEAL TRANSACTED ON 24 JUL 2017 USD / SEK EX.RATE 0.1214402 WITH NORTHERN	2,307.360	24 Jul 17				0.00	2,307.36	2,307.36	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 CAD / USD EX.RATE 1.336933 WITH NORTHERN TRUST	-73.150	24 Mar 17				0.00	-73.15	-73.15	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 CAD / USD EX.RATE 1.336933 WITH NORTHERN TRUST	-7,427.370	24 Mar 17				0.00	-7,427.37	-7,427.37	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 CAD / USD EX.RATE 1.336933 WITH NORTHERN TRUST	-5,570.510	24 Mar 17				0.00	-5,570.51	-5,570.51	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 MAR 2017 CAD / USD EX.RATE 1.336933 WITH NORTHERN TRUST	-73.150	24 Mar 17				0.00	-73.15	-73.15	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 CAD / USD EX.RATE 1.336933 WITH NORTHERN TRUST	-21,555.460	24 Mar 17				0.00	-21,555.46	-21,555.46	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 CAD / USD EX.RATE 1.336933 WITH NORTHERN TRUST	-14,309.620	24 Mar 17				0.00	-14,309.62	-14,309.62	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 EUR / USD EX.RATE 0.9244707 WITH NORTHERN	-534,516.830	24 Mar 17				0.00	-534,516.83	-534,516.83	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 EUR / USD EX.RATE 0.925155 WITH NORTHERN TRUST	-543,626.130	24 Mar 17				0.00	-543,626.13	-543,626.13	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 EUR / USD EX.RATE 0.9256191 WITH NORTHERN	-9,864.380	24 Mar 17				0.00	-9,864.38	-9,864.38	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 GBP / USD EX.RATE 0.8002093 WITH NORTHERN	-78,566.690	24 Mar 17				0.00	-78,566.69	-78,566.69	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 HKD / USD EX.RATE 7.7677 WITH NORTHERN TRUST	-1,159.080	24 Mar 17				0.00	-1,159.08	-1,159.08	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / BRL EX.RATE 0.3185322 WITH NORTHERN	78,858.870	24 Mar 17				0.00	78,858.87	78,858.87	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / BRL EX.RATE 0.3185322 WITH NORTHERN	148,634.380	24 Mar 17				0.00	148,634.38	148,634.38	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / CAD EX.RATE 0.7472283 WITH NORTHERN	110,142.150	24 Mar 17				0.00	110,142.15	110,142.15	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / CAD EX.RATE 0.7472345 WITH NORTHERN	12,709.390	24 Mar 17				0.00	12,709.39	12,709.39	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / CAD EX.RATE 0.74744 WITH NORTHERN TRUST	44.460	24 Mar 17				0.00	44.46	44.46	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / CAD EX.RATE 0.74744 WITH NORTHERN TRUST	47.700	24 Mar 17				0.00	47.70	47.70	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / EUR EX.RATE 1.0804 WITH NORTHERN TRUST	13,229.750	24 Mar 17				0.00	13,229.75	13,229.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 MAR 2017 USD / HKD EX.RATE 0.1287498 WITH NORTHERN	23,296.000	24 Mar 17				0.00	23,296.00	23,296.00	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / HKD EX.RATE 0.1287515 WITH NORTHERN	140.340	24 Mar 17				0.00	140.34	140.34	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	-15,505.410	24 May 17				0.00	-15,505.41	-15,505.41	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	-11,835.760	24 May 17				0.00	-11,835.76	-11,835.76	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	-22,132.000	24 May 17				0.00	-22,132.00	-22,132.00	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	-15,629.470	24 May 17				0.00	-15,629.47	-15,629.47	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 CAD / USD EX.RATE 1.343731 WITH NORTHERN TRUST	-39,594.650	24 May 17				0.00	-39,594.65	-39,594.65	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 CAD / USD EX.RATE 1.350415 WITH NORTHERN TRUST	-203,641.100	24 May 17				0.00	-203,641.10	-203,641.10	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 CHF / USD EX.RATE 0.975 WITH NORTHERN TRUST	-41,795.520	24 May 17				0.00	-41,795.52	-41,795.52	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 CHF / USD EX.RATE 0.9766 WITH NORTHERN TRUST	-553,641.630	24 May 17				0.00	-553,641.63	-553,641.63	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 CHF / USD EX.RATE 0.9766 WITH NORTHERN TRUST	-1,330,079.600	24 May 17				0.00	-1,330,079.60	-1,330,079.60	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 HKD / USD EX.RATE 7.78795 WITH NORTHERN TRUST	-13,010.420	24 May 17				0.00	-13,010.42	-13,010.42	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 HKD / USD EX.RATE 7.7889 WITH NORTHERN TRUST	-113,427.910	24 May 17				0.00	-113,427.91	-113,427.91	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 JPY / USD EX.RATE 112.02 WITH NORTHERN TRUST	-17,032.030	24 May 17				0.00	-17,032.03	-17,032.03	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / AUD EX.RATE 0.745951 WITH NORTHERN TRUST	10,833.450	24 May 17				0.00	10,833.45	10,833.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 MAY 2017 USD / AUD EX.RATE 0.745951 WITH NORTHERN TRUST	10,071.200	24 May 17				0.00	10,071.20	10,071.20	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / AUD EX.RATE 0.7461 WITH NORTHERN TRUST	36.410	24 May 17				0.00	36.41	36.41	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / BRL EX.RATE 0.3065604 WITH NORTHERN	18,688.830	24 May 17				0.00	18,688.83	18,688.83	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / CAD EX.RATE 0.7390437 WITH NORTHERN	3.510	24 May 17				0.00	3.51	3.51	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / CAD EX.RATE 0.7407852 WITH NORTHERN	203,715.930	24 May 17				0.00	203,715.93	203,715.93	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / CAD EX.RATE 0.7441966 WITH NORTHERN	24,093.360	24 May 17				0.00	24,093.36	24,093.36	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / CAD EX.RATE 0.7441966 WITH NORTHERN	40,879.540	24 May 17				0.00	40,879.54	40,879.54	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / CHF EX.RATE 1.0255274 WITH NORTHERN	122,242.220	24 May 17				0.00	122,242.22	122,242.22	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / EUR EX.RATE 1.1176 WITH NORTHERN TRUST	36.420	24 May 17				0.00	36.42	36.42	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / EUR EX.RATE 1.1176 WITH NORTHERN TRUST	203.400	24 May 17				0.00	203.40	203.40	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / EUR EX.RATE 1.1176 WITH NORTHERN TRUST	2,657.750	24 May 17				0.00	2,657.75	2,657.75	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / EUR EX.RATE 1.120052 WITH NORTHERN TRUST	216,901.400	24 May 17				0.00	216,901.40	216,901.40	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / EUR EX.RATE 1.1215 WITH NORTHERN TRUST	1,505,853.990	24 May 17				0.00	1,505,853.99	1,505,853.99	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / GBP EX.RATE 1.2932 WITH NORTHERN TRUST	3.880	24 May 17				0.00	3.88	3.88	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / GBP EX.RATE 1.2932 WITH NORTHERN TRUST	0.380	24 May 17				0.00	0.38	0.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 MAY 2017 USD / GBP EX.RATE 1.295268 WITH NORTHERN TRUST	50,427.740	24 May 17				0.00	50,427.74	50,427.74	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / GBP EX.RATE 1.295741 WITH NORTHERN TRUST	87,842.490	24 May 17				0.00	87,842.49	87,842.49	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / JPY EX.RATE 0.0089254 WITH NORTHERN	8.930	24 May 17				0.00	8.93	8.93	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / NOK EX.RATE 0.1190816 WITH NORTHERN	71,448.990	24 May 17				0.00	71,448.99	71,448.99	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / NOK EX.RATE 0.1190816 WITH NORTHERN	4,397.690	24 May 17				0.00	4,397.69	4,397.69	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / NOK EX.RATE 0.1190816 WITH NORTHERN	12,098.100	24 May 17				0.00	12,098.10	12,098.10	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / NOK EX.RATE 0.1192265 WITH NORTHERN	109,158.380	24 May 17				0.00	109,158.38	109,158.38	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / NOK EX.RATE 0.1192265 WITH NORTHERN	5,745.220	24 May 17				0.00	5,745.22	5,745.22	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / NOK EX.RATE 8.3874 WITH NORTHERN TRUST	0.890	24 May 17				0.00	0.89	0.89	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 AUD / USD EX.RATE 1.311386 WITH NORTHERN TRUST	-36,192.330	24 Nov 17				0.00	-36,192.33	-36,192.33	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 AUD / USD EX.RATE 1.311386 WITH NORTHERN TRUST	-42,696.490	24 Nov 17				0.00	-42,696.49	-42,696.49	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 AUD / USD EX.RATE 1.3122464 WITH NORTHERN	-40,151.700	24 Nov 17				0.00	-40,151.70	-40,151.70	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 CAD / USD EX.RATE 1.270746 WITH NORTHERN TRUST	-1,576.540	24 Nov 17				0.00	-1,576.54	-1,576.54	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 CAD / USD EX.RATE 1.270746 WITH NORTHERN TRUST	-28,317.660	24 Nov 17				0.00	-28,317.66	-28,317.66	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 CAD / USD EX.RATE 1.270746 WITH NORTHERN TRUST	-7,462.220	24 Nov 17				0.00	-7,462.22	-7,462.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 NOV 2017 CAD / USD EX.RATE 1.270746 WITH NORTHERN TRUST	-134,065.810	24 Nov 17				0.00	-134,065.81	-134,065.81	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 EUR / USD EX.RATE 0.8380537 WITH NORTHERN	-12,849.010	24 Nov 17				0.00	-12,849.01	-12,849.01	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 GBP / USD EX.RATE 0.7498124 WITH NORTHERN	-50,904.620	24 Nov 17				0.00	-50,904.62	-50,904.62	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 USD / BRL EX.RATE 0.3097989 WITH NORTHERN	353,429.130	24 Nov 17				0.00	353,429.13	353,429.13	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 USD / BRL EX.RATE 0.3097989 WITH NORTHERN	1,347.480	24 Nov 17				0.00	1,347.48	1,347.48	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 USD / CHF EX.RATE 1.0207644 WITH NORTHERN	258,258.240	24 Nov 17				0.00	258,258.24	258,258.24	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 USD / GBP EX.RATE 1.333068 WITH NORTHERN TRUST	2,206.790	24 Nov 17				0.00	2,206.79	2,206.79	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 USD / HKD EX.RATE 0.1280525 WITH NORTHERN	431,073.450	24 Nov 17				0.00	431,073.45	431,073.45	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 USD / JPY EX.RATE 0.0089606 WITH NORTHERN	155,690.680	24 Nov 17				0.00	155,690.68	155,690.68	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 USD / JPY EX.RATE 0.008967 WITH NORTHERN TRUST	1,853.360	24 Nov 17				0.00	1,853.36	1,853.36	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 CAD / USD EX.RATE 1.267653 WITH NORTHERN TRUST	-1,473.390	24 Oct 17				0.00	-1,473.39	-1,473.39	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 CAD / USD EX.RATE 1.267653 WITH NORTHERN TRUST	-1,365.780	24 Oct 17				0.00	-1,365.78	-1,365.78	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 EUR / USD EX.RATE 0.8500575 WITH NORTHERN	-58,395.030	24 Oct 17				0.00	-58,395.03	-58,395.03	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 HKD / USD EX.RATE 7.803002 WITH NORTHERN TRUST	-27,273.460	24 Oct 17				0.00	-27,273.46	-27,273.46	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 HUF / USD EX.RATE 263.7 WITH NORTHERN TRUST	-154,362.780	24 Oct 17				0.00	-154,362.78	-154,362.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 OCT 2017 MXN / USD EX.RATE 19.1781 WITH NORTHERN TRUST	-3,102.810	24 Oct 17				0.00	-3,102.81	-3,102.81	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / BRL EX.RATE 0.306645 WITH NORTHERN TRUST	5,172.240	24 Oct 17				0.00	5,172.24	5,172.24	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / BRL EX.RATE 0.3067296 WITH NORTHERN	200,619.100	24 Oct 17				0.00	200,619.10	200,619.10	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / CAD EX.RATE 0.7882892 WITH NORTHERN	54,640.930	24 Oct 17				0.00	54,640.93	54,640.93	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / CAD EX.RATE 0.7888594 WITH NORTHERN	52,759.100	24 Oct 17				0.00	52,759.10	52,759.10	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / CAD EX.RATE 0.7888594 WITH NORTHERN	23,672.220	24 Oct 17				0.00	23,672.22	23,672.22	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / GBP EX.RATE 1.3116 WITH NORTHERN TRUST	143,153.360	24 Oct 17				0.00	143,153.36	143,153.36	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / GBP EX.RATE 1.3116 WITH NORTHERN TRUST	143,334.930	24 Oct 17				0.00	143,334.93	143,334.93	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / GBP EX.RATE 1.3116 WITH NORTHERN TRUST	341,198.540	24 Oct 17				0.00	341,198.54	341,198.54	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / GBP EX.RATE 1.3126 WITH NORTHERN TRUST	11,575.390	24 Oct 17				0.00	11,575.39	11,575.39	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 USD / SEK EX.RATE 0.1217188 WITH NORTHERN	108,751.570	24 Oct 17				0.00	108,751.57	108,751.57	0.00
FX DEAL TRANSACTED ON 25 APR 2017 CAD / USD EX.RATE 1.359728 WITH NORTHERN TRUST	-67,149.210	25 Apr 17				0.00	-67,149.21	-67,149.21	0.00
FX DEAL TRANSACTED ON 25 APR 2017 CAD / USD EX.RATE 1.359728 WITH NORTHERN TRUST	-414.790	25 Apr 17				0.00	-414.79	-414.79	0.00
FX DEAL TRANSACTED ON 25 APR 2017 CAD / USD EX.RATE 1.359728 WITH NORTHERN TRUST	-760.450	25 Apr 17				0.00	-760.45	-760.45	0.00
FX DEAL TRANSACTED ON 25 APR 2017 CAD / USD EX.RATE 1.359728 WITH NORTHERN TRUST	-64,096.320	25 Apr 17				0.00	-64,096.32	-64,096.32	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 APR 2017 CAD / USD EX.RATE 1.36 WITH NORTHERN TRUST	-71,062.460	25 Apr 17				0.00	-71,062.46	-71,062.46	0.00
FX DEAL TRANSACTED ON 25 APR 2017 CHF / USD EX.RATE 0.992603 WITH NORTHERN TRUST	-1,007.450	25 Apr 17				0.00	-1,007.45	-1,007.45	0.00
FX DEAL TRANSACTED ON 25 APR 2017 EUR / USD EX.RATE 0.9136592 WITH NORTHERN	-64,767.830	25 Apr 17				0.00	-64,767.83	-64,767.83	0.00
FX DEAL TRANSACTED ON 25 APR 2017 EUR / USD EX.RATE 0.9138905 WITH NORTHERN	-2,188.450	25 Apr 17				0.00	-2,188.45	-2,188.45	0.00
FX DEAL TRANSACTED ON 25 APR 2017 EUR / USD EX.RATE 0.9146185 WITH NORTHERN	-210,992.960	25 Apr 17				0.00	-210,992.96	-210,992.96	0.00
FX DEAL TRANSACTED ON 25 APR 2017 EUR / USD EX.RATE 0.914662 WITH NORTHERN TRUST	-365,445.360	25 Apr 17				0.00	-365,445.36	-365,445.36	0.00
FX DEAL TRANSACTED ON 25 APR 2017 EUR / USD EX.RATE 0.9148294 WITH NORTHERN	-159,121.040	25 Apr 17				0.00	-159,121.04	-159,121.04	0.00
FX DEAL TRANSACTED ON 25 APR 2017 GBP / USD EX.RATE 0.779156 WITH NORTHERN TRUST	-3,850.320	25 Apr 17				0.00	-3,850.32	-3,850.32	0.00
FX DEAL TRANSACTED ON 25 APR 2017 GBP / USD EX.RATE 0.7795447 WITH NORTHERN	-32,354.770	25 Apr 17				0.00	-32,354.77	-32,354.77	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / BRL EX.RATE 0.3164958 WITH NORTHERN	53,230.290	25 Apr 17				0.00	53,230.29	53,230.29	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / BRL EX.RATE 0.3164958 WITH NORTHERN	168,500.450	25 Apr 17				0.00	168,500.45	168,500.45	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / CAD EX.RATE 0.7343761 WITH NORTHERN	6,805.830	25 Apr 17				0.00	6,805.83	6,805.83	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / CAD EX.RATE 0.7343761 WITH NORTHERN	9,473.450	25 Apr 17				0.00	9,473.45	9,473.45	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / CHF EX.RATE 1.0063855 WITH NORTHERN	288,713.470	25 Apr 17				0.00	288,713.47	288,713.47	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / CHF EX.RATE 1.0064412 WITH NORTHERN	20,905.280	25 Apr 17				0.00	20,905.28	20,905.28	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 APR 2017 USD / EUR EX.RATE 1.0935 WITH NORTHERN TRUST	146.170	25 Apr 17				0.00	146.17	146.17	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / GBP EX.RATE 1.281966 WITH NORTHERN TRUST	54,358.310	25 Apr 17				0.00	54,358.31	54,358.31	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / GBP EX.RATE 1.2826 WITH NORTHERN TRUST	34,907.380	25 Apr 17				0.00	34,907.38	34,907.38	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / ILS EX.RATE 0.2741153 WITH NORTHERN	441.370	25 Apr 17				0.00	441.37	441.37	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / ILS EX.RATE 0.2744999 WITH NORTHERN	274.500	25 Apr 17				0.00	274.50	274.50	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / JPY EX.RATE 0.0089963 WITH NORTHERN	4,310,195.310	25 Apr 17				0.00	4,310,195.31	4,310,195.31	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / JPY EX.RATE 0.0090171 WITH NORTHERN	1,802.800	25 Apr 17				0.00	1,802.80	1,802.80	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / QAR EX.RATE 0.2745978 WITH NORTHERN	40,557.370	25 Apr 17				0.00	40,557.37	40,557.37	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / SEK EX.RATE 0.113938 WITH NORTHERN TRUST	20,132.690	25 Apr 17				0.00	20,132.69	20,132.69	0.00
FX DEAL TRANSACTED ON 25 APR 2017 USD / SEK EX.RATE 0.1140198 WITH NORTHERN	684.120	25 Apr 17				0.00	684.12	684.12	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 COP / USD EX.RATE 2927.5 WITH NORTHERN TRUST	-4,404,330.400	25 Aug 17				0.00	-4,404,330.40	-4,404,330.40	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 EUR / USD EX.RATE 0.8379961 WITH NORTHERN	-87,160.480	25 Aug 17				0.00	-87,160.48	-87,160.48	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 GBP / USD EX.RATE 0.7762951 WITH NORTHERN	-20,950.470	25 Aug 17				0.00	-20,950.47	-20,950.47	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 HKD / USD EX.RATE 7.822037 WITH NORTHERN TRUST	-2,301.190	25 Aug 17				0.00	-2,301.19	-2,301.19	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 JPY / USD EX.RATE 109.19 WITH NORTHERN TRUST	-20,948.800	25 Aug 17				0.00	-20,948.80	-20,948.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 AUG 2017 USD / CHF EX.RATE 1.0448229 WITH NORTHERN	242,246.370	25 Aug 17				0.00	242,246.37	242,246.37	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 USD / EUR EX.RATE 1.1888 WITH NORTHERN TRUST	183.440	25 Aug 17				0.00	183.44	183.44	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 USD / GBP EX.RATE 1.2873 WITH NORTHERN TRUST	223,495.230	25 Aug 17				0.00	223,495.23	223,495.23	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 USD / HKD EX.RATE 0.1278467 WITH NORTHERN	2,173.390	25 Aug 17				0.00	2,173.39	2,173.39	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 USD / JPY EX.RATE 0.0091516 WITH NORTHERN	919.880	25 Aug 17				0.00	919.88	919.88	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 USD / NOK EX.RATE 0.1285909 WITH NORTHERN	8,631.770	25 Aug 17				0.00	8,631.77	8,631.77	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 USD / NOK EX.RATE 0.1285909 WITH NORTHERN	454.360	25 Aug 17				0.00	454.36	454.36	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 ZAR / USD EX.RATE 13.07068 WITH NORTHERN TRUST	-282,974.100	25 Aug 17				0.00	-282,974.10	-282,974.10	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 CAD / USD EX.RATE 1.3087 WITH NORTHERN TRUST	-70,992.900	25 Jan 17				0.00	-70,992.90	-70,992.90	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 CHF / USD EX.RATE 0.9993 WITH NORTHERN TRUST	-21,148.900	25 Jan 17				0.00	-21,148.90	-21,148.90	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 EUR / USD EX.RATE 0.93083 WITH NORTHERN TRUST	-178,335.460	25 Jan 17				0.00	-178,335.46	-178,335.46	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 EUR / USD EX.RATE 0.9310987 WITH NORTHERN	-48,943.970	25 Jan 17				0.00	-48,943.97	-48,943.97	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 GBP / USD EX.RATE 0.7912644 WITH NORTHERN	-123,597.900	25 Jan 17				0.00	-123,597.90	-123,597.90	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 GBP / USD EX.RATE 0.7921357 WITH NORTHERN	-32,822.660	25 Jan 17				0.00	-32,822.66	-32,822.66	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 GBP / USD EX.RATE 0.7926443 WITH NORTHERN	-36,876.210	25 Jan 17				0.00	-36,876.21	-36,876.21	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 JAN 2017 HKD / USD EX.RATE 7.756706 WITH NORTHERN TRUST	-77,094.580	25 Jan 17				0.00	-77,094.58	-77,094.58	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 ILS / USD EX.RATE 3.78215 WITH NORTHERN TRUST	-7,667.600	25 Jan 17				0.00	-7,667.60	-7,667.60	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 JPY / USD EX.RATE 113.5992 WITH NORTHERN TRUST	-138,566.120	25 Jan 17				0.00	-138,566.12	-138,566.12	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 JPY / USD EX.RATE 113.65 WITH NORTHERN TRUST	-1,798.270	25 Jan 17				0.00	-1,798.27	-1,798.27	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 SEK / USD EX.RATE 8.8251 WITH NORTHERN TRUST	-18,635.940	25 Jan 17				0.00	-18,635.94	-18,635.94	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 SEK / USD EX.RATE 8.82885 WITH NORTHERN TRUST	-86,081.430	25 Jan 17				0.00	-86,081.43	-86,081.43	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 SGD / USD EX.RATE 1.416455 WITH NORTHERN TRUST	-16,237.720	25 Jan 17				0.00	-16,237.72	-16,237.72	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 SGD / USD EX.RATE 1.4177 WITH NORTHERN TRUST	-613,317.340	25 Jan 17				0.00	-613,317.34	-613,317.34	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / AUD EX.RATE 0.75427 WITH NORTHERN TRUST	672,235.590	25 Jan 17				0.00	672,235.59	672,235.59	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / AUD EX.RATE 0.75645 WITH NORTHERN TRUST	102,120.750	25 Jan 17				0.00	102,120.75	102,120.75	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / CAD EX.RATE 0.7651789 WITH NORTHERN	6,999,920.420	25 Jan 17				0.00	6,999,920.42	6,999,920.42	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / CHF EX.RATE 1.0002301 WITH NORTHERN	6,001.380	25 Jan 17				0.00	6,001.38	6,001.38	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / DKK EX.RATE 0.1443983 WITH NORTHERN	67,578.400	25 Jan 17				0.00	67,578.40	67,578.40	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / DKK EX.RATE 0.1445296 WITH NORTHERN	2,002,548.630	25 Jan 17				0.00	2,002,548.63	2,002,548.63	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / EUR EX.RATE 1.0726 WITH NORTHERN TRUST	6.070	25 Jan 17				0.00	6.07	6.07	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 JAN 2017 USD / EUR EX.RATE 1.075238 WITH NORTHERN TRUST	671,493.660	25 Jan 17				0.00	671,493.66	671,493.66	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / GBP EX.RATE 1.262 WITH NORTHERN TRUST	9,853.750	25 Jan 17				0.00	9,853.75	9,853.75	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / HKD EX.RATE 0.1289125 WITH NORTHERN	154,373.500	25 Jan 17				0.00	154,373.50	154,373.50	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / JPY EX.RATE 0.0087974 WITH NORTHERN	17,947.390	25 Jan 17				0.00	17,947.39	17,947.39	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / NOK EX.RATE 0.1200953 WITH NORTHERN	21,857.350	25 Jan 17				0.00	21,857.35	21,857.35	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 USD / SGD EX.RATE 0.7055152 WITH NORTHERN	779,415.750	25 Jan 17				0.00	779,415.75	779,415.75	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 CAD / USD EX.RATE 1.252649 WITH NORTHERN TRUST	-35,128.480	25 Jul 17				0.00	-35,128.48	-35,128.48	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 CAD / USD EX.RATE 1.252649 WITH NORTHERN TRUST	-104,817.450	25 Jul 17				0.00	-104,817.45	-104,817.45	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 CAD / USD EX.RATE 1.2529 WITH NORTHERN TRUST	-75,304.620	25 Jul 17				0.00	-75,304.62	-75,304.62	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 CAD / USD EX.RATE 1.2529 WITH NORTHERN TRUST	-36,384.990	25 Jul 17				0.00	-36,384.99	-36,384.99	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 CHF / USD EX.RATE 0.9494 WITH NORTHERN TRUST	-173,867.700	25 Jul 17				0.00	-173,867.70	-173,867.70	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 EUR / USD EX.RATE 0.8583691 WITH NORTHERN	-171,828.180	25 Jul 17				0.00	-171,828.18	-171,828.18	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 EUR / USD EX.RATE 0.8584428 WITH NORTHERN	-54,858.340	25 Jul 17				0.00	-54,858.34	-54,858.34	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 GBP / USD EX.RATE 0.7662248 WITH NORTHERN	-30,195.390	25 Jul 17				0.00	-30,195.39	-30,195.39	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 GBP / USD EX.RATE 0.7662248 WITH NORTHERN	-14,707.090	25 Jul 17				0.00	-14,707.09	-14,707.09	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 JUL 2017 GBP / USD EX.RATE 0.7670476 WITH NORTHERN	-630,837.760	25 Jul 17				0.00	-630,837.76	-630,837.76	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 JPY / USD EX.RATE 111.59 WITH NORTHERN TRUST	-851.880	25 Jul 17				0.00	-851.88	-851.88	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 JPY / USD EX.RATE 111.59 WITH NORTHERN TRUST	-1,110.980	25 Jul 17				0.00	-1,110.98	-1,110.98	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / CAD EX.RATE 0.7983082 WITH NORTHERN	29,952.640	25 Jul 17				0.00	29,952.64	29,952.64	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / CAD EX.RATE 0.7983082 WITH NORTHERN	95,055.280	25 Jul 17				0.00	95,055.28	95,055.28	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / CHF EX.RATE 1.0513058 WITH NORTHERN	406,335.340	25 Jul 17				0.00	406,335.34	406,335.34	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / CHF EX.RATE 1.0536298 WITH NORTHERN	10,189.260	25 Jul 17				0.00	10,189.26	10,189.26	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / CHF EX.RATE 1.0536298 WITH NORTHERN	22,146.830	25 Jul 17				0.00	22,146.83	22,146.83	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / EUR EX.RATE 1.1661 WITH NORTHERN TRUST	87,036.260	25 Jul 17				0.00	87,036.26	87,036.26	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / GBP EX.RATE 1.306004 WITH NORTHERN TRUST	631,952.620	25 Jul 17				0.00	631,952.62	631,952.62	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / JPY EX.RATE 0.0089574 WITH NORTHERN	139,651.590	25 Jul 17				0.00	139,651.59	139,651.59	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / SEK EX.RATE 0.1218502 WITH NORTHERN	17,797.920	25 Jul 17				0.00	17,797.92	17,797.92	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 CAD / USD EX.RATE 1.344369 WITH NORTHERN TRUST	-733.470	25 May 17				0.00	-733.47	-733.47	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 CAD / USD EX.RATE 1.344369 WITH NORTHERN TRUST	-15,108.090	25 May 17				0.00	-15,108.09	-15,108.09	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 CAD / USD EX.RATE 1.344369 WITH NORTHERN TRUST	-10,250.700	25 May 17				0.00	-10,250.70	-10,250.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 MAY 2017 CAD / USD EX.RATE 1.344369 WITH NORTHERN TRUST	-11,436.610	25 May 17				0.00	-11,436.61	-11,436.61	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 CAD / USD EX.RATE 1.344369 WITH NORTHERN TRUST	-38,188.500	25 May 17				0.00	-38,188.50	-38,188.50	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 CHF / USD EX.RATE 0.973301 WITH NORTHERN TRUST	-126,662.770	25 May 17				0.00	-126,662.77	-126,662.77	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 EUR / USD EX.RATE 0.8922143 WITH NORTHERN	-251,434.140	25 May 17				0.00	-251,434.14	-251,434.14	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 EUR / USD EX.RATE 0.8926922 WITH NORTHERN	-41,877.700	25 May 17				0.00	-41,877.70	-41,877.70	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 HKD / USD EX.RATE 7.792195 WITH NORTHERN TRUST	-35,202.790	25 May 17				0.00	-35,202.79	-35,202.79	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 JPY / USD EX.RATE 111.8215 WITH NORTHERN TRUST	-28,384.850	25 May 17				0.00	-28,384.85	-28,384.85	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / AUD EX.RATE 0.746151 WITH NORTHERN TRUST	10,920.960	25 May 17				0.00	10,920.96	10,920.96	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / AUD EX.RATE 0.746151 WITH NORTHERN TRUST	10,061.850	25 May 17				0.00	10,061.85	10,061.85	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / BRL EX.RATE 0.3047015 WITH NORTHERN	17,127.460	25 May 17				0.00	17,127.46	17,127.46	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / CAD EX.RATE 0.7438434 WITH NORTHERN	23,473.000	25 May 17				0.00	23,473.00	23,473.00	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / CAD EX.RATE 0.7438434 WITH NORTHERN	52,427.110	25 May 17				0.00	52,427.11	52,427.11	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / CHF EX.RATE 1.0272214 WITH NORTHERN	2,229.790	25 May 17				0.00	2,229.79	2,229.79	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / CHF EX.RATE 1.0272214 WITH NORTHERN	20,060.910	25 May 17				0.00	20,060.91	20,060.91	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	79.530	25 May 17				0.00	79.53	79.53	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	95.340	25 May 17				0.00	95.34	95.34	0.00
FX DEAL TRANACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	293.750	25 May 17				0.00	293.75	293.75	0.00
FX DEAL TRANACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	17.200	25 May 17				0.00	17.20	17.20	0.00
FX DEAL TRANACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	251.400	25 May 17				0.00	251.40	251.40	0.00
FX DEAL TRANACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	8.590	25 May 17				0.00	8.59	8.59	0.00
FX DEAL TRANACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	91.420	25 May 17				0.00	91.42	91.42	0.00
FX DEAL TRANACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	37,810.100	25 May 17				0.00	37,810.10	37,810.10	0.00
FX DEAL TRANACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	108,953.810	25 May 17				0.00	108,953.81	108,953.81	0.00
FX DEAL TRANACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	58,388.510	25 May 17				0.00	58,388.51	58,388.51	0.00
FX DEAL TRANACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1203 WITH NORTHERN TRUST	28,775.350	25 May 17				0.00	28,775.35	28,775.35	0.00
FX DEAL TRANACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.12043 WITH NORTHERN TRUST	50,195.260	25 May 17				0.00	50,195.26	50,195.26	0.00
FX DEAL TRANACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.1217 WITH NORTHERN TRUST	52,223.930	25 May 17				0.00	52,223.93	52,223.93	0.00
FX DEAL TRANACTED ON 25 MAY 2017 USD / GBP EX.RATE 1.293641 WITH NORTHERN TRUST	45,212.870	25 May 17				0.00	45,212.87	45,212.87	0.00
FX DEAL TRANACTED ON 25 MAY 2017 USD / GBP EX.RATE 1.29368 WITH NORTHERN TRUST	107,431.210	25 May 17				0.00	107,431.21	107,431.21	0.00
FX DEAL TRANACTED ON 25 MAY 2017 USD / GBP EX.RATE 1.2951 WITH NORTHERN TRUST	46,120.170	25 May 17				0.00	46,120.17	46,120.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 MAY 2017 USD / JPY EX.RATE 0.0089389 WITH NORTHERN	19,839.990	25 May 17				0.00	19,839.99	19,839.99	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / SEK EX.RATE 0.1151407 WITH NORTHERN	43,523.170	25 May 17				0.00	43,523.17	43,523.17	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / SGD EX.RATE 0.7208766 WITH NORTHERN	38.930	25 May 17				0.00	38.93	38.93	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 BRL / USD EX.RATE 3.2316 WITH NORTHERN TRUST	-115,983.860	25 Oct 17				0.00	-115,983.86	-115,983.86	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 CAD / USD EX.RATE 1.279056 WITH NORTHERN TRUST	-6,742.050	25 Oct 17				0.00	-6,742.05	-6,742.05	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 CAD / USD EX.RATE 1.279056 WITH NORTHERN TRUST	-6,250.650	25 Oct 17				0.00	-6,250.65	-6,250.65	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 EUR / USD EX.RATE 0.846867 WITH NORTHERN TRUST	-647,737.870	25 Oct 17				0.00	-647,737.87	-647,737.87	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 HKD / USD EX.RATE 7.803158 WITH NORTHERN TRUST	-251,722.460	25 Oct 17				0.00	-251,722.46	-251,722.46	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 HUF / USD EX.RATE 262.71 WITH NORTHERN TRUST	-173,555.590	25 Oct 17				0.00	-173,555.59	-173,555.59	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 JPY / USD EX.RATE 113.87 WITH NORTHERN TRUST	-310,960.640	25 Oct 17				0.00	-310,960.64	-310,960.64	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 MXN / USD EX.RATE 19.0376 WITH NORTHERN TRUST	-3,131.720	25 Oct 17				0.00	-3,131.72	-3,131.72	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 USD / CAD EX.RATE 0.780823 WITH NORTHERN TRUST	82,549.740	25 Oct 17				0.00	82,549.74	82,549.74	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 USD / CAD EX.RATE 0.7818266 WITH NORTHERN	66,220.790	25 Oct 17				0.00	66,220.79	66,220.79	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 USD / CAD EX.RATE 0.7818266 WITH NORTHERN	64,932.010	25 Oct 17				0.00	64,932.01	64,932.01	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 USD / CAD EX.RATE 0.7818266 WITH NORTHERN	29,134.490	25 Oct 17				0.00	29,134.49	29,134.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 OCT 2017 USD / CAD EX.RATE 0.7818266 WITH NORTHERN	29,711.590	25 Oct 17				0.00	29,711.59	29,711.59	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 USD / DKK EX.RATE 0.1586566 WITH NORTHERN	704,222.350	25 Oct 17				0.00	704,222.35	704,222.35	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 USD / GBP EX.RATE 1.3245 WITH NORTHERN TRUST	5,333.840	25 Oct 17				0.00	5,333.84	5,333.84	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 USD / GBP EX.RATE 1.3248 WITH NORTHERN TRUST	22,692.390	25 Oct 17				0.00	22,692.39	22,692.39	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 USD / SEK EX.RATE 0.1215458 WITH NORTHERN	58,514.250	25 Oct 17				0.00	58,514.25	58,514.25	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 BRL / USD EX.RATE 3.1412 WITH NORTHERN TRUST	-222,969.880	25 Sep 17				0.00	-222,969.88	-222,969.88	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 BRL / USD EX.RATE 3.142 WITH NORTHERN TRUST	-101,195.050	25 Sep 17				0.00	-101,195.05	-101,195.05	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 CAD / USD EX.RATE 1.233853 WITH NORTHERN TRUST	-951.750	25 Sep 17				0.00	-951.75	-951.75	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 CAD / USD EX.RATE 1.233853 WITH NORTHERN TRUST	-78.780	25 Sep 17				0.00	-78.78	-78.78	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 CAD / USD EX.RATE 1.233853 WITH NORTHERN TRUST	-19,554.440	25 Sep 17				0.00	-19,554.44	-19,554.44	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 CAD / USD EX.RATE 1.233853 WITH NORTHERN TRUST	-4,481.160	25 Sep 17				0.00	-4,481.16	-4,481.16	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 CAD / USD EX.RATE 1.233853 WITH NORTHERN TRUST	-315.110	25 Sep 17				0.00	-315.11	-315.11	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 CNY / USD EX.RATE 6.5945 WITH NORTHERN TRUST	-3,797,383.430	25 Sep 17				0.00	-3,797,383.43	-3,797,383.43	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 EUR / USD EX.RATE 0.8435174 WITH NORTHERN	-224,364.310	25 Sep 17				0.00	-224,364.31	-224,364.31	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 GBP / USD EX.RATE 0.7423916 WITH NORTHERN	-144,687.780	25 Sep 17				0.00	-144,687.78	-144,687.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 SEP 2017 INR / USD EX.RATE 64.8357 WITH NORTHERN TRUST	-1,003,355.400	25 Sep 17				0.00	-1,003,355.40	-1,003,355.40	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 KRW / USD EX.RATE 1130.7 WITH NORTHERN TRUST	-2,525,078.080	25 Sep 17				0.00	-2,525,078.08	-2,525,078.08	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 TWD / USD EX.RATE 30.189 WITH NORTHERN TRUST	-591,508.830	25 Sep 17				0.00	-591,508.83	-591,508.83	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / AUD EX.RATE 0.794041 WITH NORTHERN TRUST	55,596.880	25 Sep 17				0.00	55,596.88	55,596.88	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / AUD EX.RATE 0.794046 WITH NORTHERN TRUST	247,402.640	25 Sep 17				0.00	247,402.64	247,402.64	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / BRL EX.RATE 0.3183497 WITH NORTHERN	222,969.880	25 Sep 17				0.00	222,969.88	222,969.88	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / BRL EX.RATE 0.3184511 WITH NORTHERN	98,180.810	25 Sep 17				0.00	98,180.81	98,180.81	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / BRL EX.RATE 0.3184511 WITH NORTHERN	33,824.440	25 Sep 17				0.00	33,824.44	33,824.44	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / BRL EX.RATE 0.3184511 WITH NORTHERN	59,971.170	25 Sep 17				0.00	59,971.17	59,971.17	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / CAD EX.RATE 0.8087343 WITH NORTHERN	16.000	25 Sep 17				0.00	16.00	16.00	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / CHF EX.RATE 1.0320844 WITH NORTHERN	147,181.500	25 Sep 17				0.00	147,181.50	147,181.50	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / CHF EX.RATE 1.0333781 WITH NORTHERN	73,812.650	25 Sep 17				0.00	73,812.65	73,812.65	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / CHF EX.RATE 1.0334849 WITH NORTHERN	110,676.000	25 Sep 17				0.00	110,676.00	110,676.00	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / CNY EX.RATE 0.1516415 WITH NORTHERN	3,797,383.430	25 Sep 17				0.00	3,797,383.43	3,797,383.43	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / GBP EX.RATE 1.3435 WITH NORTHERN TRUST	424.960	25 Sep 17				0.00	424.96	424.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 SEP 2017 USD / GBP EX.RATE 1.3435 WITH NORTHERN TRUST	412.440	25 Sep 17				0.00	412.44	412.44	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / GBP EX.RATE 1.3435 WITH NORTHERN TRUST	134.000	25 Sep 17				0.00	134.00	134.00	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / GBP EX.RATE 1.3435 WITH NORTHERN TRUST	1,894.010	25 Sep 17				0.00	1,894.01	1,894.01	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / GBP EX.RATE 1.3465 WITH NORTHERN TRUST	30,016.580	25 Sep 17				0.00	30,016.58	30,016.58	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / GBP EX.RATE 1.3465 WITH NORTHERN TRUST	108,102.610	25 Sep 17				0.00	108,102.61	108,102.61	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / HKD EX.RATE 0.127964 WITH NORTHERN TRUST	26.630	25 Sep 17				0.00	26.63	26.63	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / INR EX.RATE 0.0154236 WITH NORTHERN	1,003,355.400	25 Sep 17				0.00	1,003,355.40	1,003,355.40	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / JPY EX.RATE 0.0089598 WITH NORTHERN	35,765.680	25 Sep 17				0.00	35,765.68	35,765.68	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / KRW EX.RATE 0.0008844 WITH NORTHERN	2,525,078.080	25 Sep 17				0.00	2,525,078.08	2,525,078.08	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / TWD EX.RATE 0.0331246 WITH NORTHERN	591,508.830	25 Sep 17				0.00	591,508.83	591,508.83	0.00
FX DEAL TRANSACTED ON 26 APR 2017 CAD / USD EX.RATE 1.355329 WITH NORTHERN TRUST	-5,500.910	26 Apr 17				0.00	-5,500.91	-5,500.91	0.00
FX DEAL TRANSACTED ON 26 APR 2017 CAD / USD EX.RATE 1.355329 WITH NORTHERN TRUST	-10,688.700	26 Apr 17				0.00	-10,688.70	-10,688.70	0.00
FX DEAL TRANSACTED ON 26 APR 2017 EUR / USD EX.RATE 0.9175154 WITH NORTHERN	-55,767.530	26 Apr 17				0.00	-55,767.53	-55,767.53	0.00
FX DEAL TRANSACTED ON 26 APR 2017 EUR / USD EX.RATE 0.9194557 WITH NORTHERN	-118,837.520	26 Apr 17				0.00	-118,837.52	-118,837.52	0.00
FX DEAL TRANSACTED ON 26 APR 2017 EUR / USD EX.RATE 0.9195402 WITH NORTHERN	-231,093.750	26 Apr 17				0.00	-231,093.75	-231,093.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 APR 2017 JPY / USD EX.RATE 111.5706 WITH NORTHERN TRUST	-4,401,720.950	26 Apr 17				0.00	-4,401,720.95	-4,401,720.95	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / AUD EX.RATE 0.746951 WITH NORTHERN TRUST	3,960.810	26 Apr 17				0.00	3,960.81	3,960.81	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / AUD EX.RATE 0.746951 WITH NORTHERN TRUST	8,049.400	26 Apr 17				0.00	8,049.40	8,049.40	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / CHF EX.RATE 1.0050706 WITH NORTHERN	428,744.750	26 Apr 17				0.00	428,744.75	428,744.75	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / EUR EX.RATE 1.0874 WITH NORTHERN TRUST	53.940	26 Apr 17				0.00	53.94	53.94	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / EUR EX.RATE 1.0874 WITH NORTHERN TRUST	44.270	26 Apr 17				0.00	44.27	44.27	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / EUR EX.RATE 1.0875 WITH NORTHERN TRUST	79,726.960	26 Apr 17				0.00	79,726.96	79,726.96	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / EUR EX.RATE 1.0875 WITH NORTHERN TRUST	79,868.220	26 Apr 17				0.00	79,868.22	79,868.22	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / EUR EX.RATE 1.088053 WITH NORTHERN TRUST	28,677.750	26 Apr 17				0.00	28,677.75	28,677.75	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / EUR EX.RATE 1.0905 WITH NORTHERN TRUST	1,226,990.140	26 Apr 17				0.00	1,226,990.14	1,226,990.14	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / GBP EX.RATE 1.2815 WITH NORTHERN TRUST	76.710	26 Apr 17				0.00	76.71	76.71	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / GBP EX.RATE 1.2831 WITH NORTHERN TRUST	28,654.540	26 Apr 17				0.00	28,654.54	28,654.54	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / GBP EX.RATE 1.2831 WITH NORTHERN TRUST	27,196.660	26 Apr 17				0.00	27,196.66	27,196.66	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / GBP EX.RATE 1.2837 WITH NORTHERN TRUST	3,709.380	26 Apr 17				0.00	3,709.38	3,709.38	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / GBP EX.RATE 1.284469 WITH NORTHERN TRUST	23,242.040	26 Apr 17				0.00	23,242.04	23,242.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 APR 2017 USD / HKD EX.RATE 0.1285132 WITH NORTHERN	201.770	26 Apr 17				0.00	201.77	201.77	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / QAR EX.RATE 0.2746046 WITH NORTHERN	99,154.570	26 Apr 17				0.00	99,154.57	99,154.57	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / ZAR EX.RATE 0.0749631 WITH NORTHERN	26,542.720	26 Apr 17				0.00	26,542.72	26,542.72	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 CAD / USD EX.RATE 1.270146 WITH NORTHERN TRUST	-7,819.160	26 Dec 17				0.00	-7,819.16	-7,819.16	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 CAD / USD EX.RATE 1.270146 WITH NORTHERN TRUST	-14,653.260	26 Dec 17				0.00	-14,653.26	-14,653.26	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 GBP / USD EX.RATE 0.7486151 WITH NORTHERN	-452,253.680	26 Dec 17				0.00	-452,253.68	-452,253.68	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 USD / BRL EX.RATE 0.3013319 WITH NORTHERN	59,091.310	26 Dec 17				0.00	59,091.31	59,091.31	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 USD / BRL EX.RATE 0.3013319 WITH NORTHERN	317,959.130	26 Dec 17				0.00	317,959.13	317,959.13	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 USD / CAD EX.RATE 0.7870917 WITH NORTHERN	62,050.410	26 Dec 17				0.00	62,050.41	62,050.41	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 USD / CZK EX.RATE 0.0459939 WITH NORTHERN	4,783.370	26 Dec 17				0.00	4,783.37	4,783.37	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 USD / EUR EX.RATE 1.1868 WITH NORTHERN TRUST	45,053.860	26 Dec 17				0.00	45,053.86	45,053.86	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 BRL / USD EX.RATE 3.176 WITH NORTHERN TRUST	-250,404.510	26 Jan 17				0.00	-250,404.51	-250,404.51	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 CHF / USD EX.RATE 1.000791 WITH NORTHERN TRUST	-3,996.840	26 Jan 17				0.00	-3,996.84	-3,996.84	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 DKK / USD EX.RATE 6.971229 WITH NORTHERN TRUST	-286.890	26 Jan 17				0.00	-286.89	-286.89	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 EUR / USD EX.RATE 0.9350146 WITH NORTHERN	-345,309.550	26 Jan 17				0.00	-345,309.55	-345,309.55	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 JAN 2017 EUR / USD EX.RATE 0.936505 WITH NORTHERN TRUST	-2,001,581.980	26 Jan 17				0.00	-2,001,581.98	-2,001,581.98	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 EUR / USD EX.RATE 0.9373916 WITH NORTHERN	-2,133.580	26 Jan 17				0.00	-2,133.58	-2,133.58	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 GBP / USD EX.RATE 0.7932101 WITH NORTHERN	-205,357.490	26 Jan 17				0.00	-205,357.49	-205,357.49	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 GBP / USD EX.RATE 0.7946839 WITH NORTHERN	-13,841.980	26 Jan 17				0.00	-13,841.98	-13,841.98	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 HKD / USD EX.RATE 7.757 WITH NORTHERN TRUST	-219,457.990	26 Jan 17				0.00	-219,457.99	-219,457.99	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 NOK / USD EX.RATE 8.352858 WITH NORTHERN TRUST	-598.600	26 Jan 17				0.00	-598.60	-598.60	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 SEK / USD EX.RATE 8.858135 WITH NORTHERN TRUST	-1,241.800	26 Jan 17				0.00	-1,241.80	-1,241.80	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / CHF EX.RATE 1.00098 WITH NORTHERN TRUST	40,059.500	26 Jan 17				0.00	40,059.50	40,059.50	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / EUR EX.RATE 1.0667 WITH NORTHERN TRUST	79,855.110	26 Jan 17				0.00	79,855.11	79,855.11	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / EUR EX.RATE 1.0667 WITH NORTHERN TRUST	79,713.880	26 Jan 17				0.00	79,713.88	79,713.88	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / EUR EX.RATE 1.0671 WITH NORTHERN TRUST	17,551.130	26 Jan 17				0.00	17,551.13	17,551.13	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / GBP EX.RATE 1.2573 WITH NORTHERN TRUST	1,228,758.600	26 Jan 17				0.00	1,228,758.60	1,228,758.60	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / GBP EX.RATE 1.2573 WITH NORTHERN TRUST	1,383,580.060	26 Jan 17				0.00	1,383,580.06	1,383,580.06	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / GBP EX.RATE 1.259549 WITH NORTHERN TRUST	131,881.390	26 Jan 17				0.00	131,881.39	131,881.39	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / JPY EX.RATE 0.0087359 WITH NORTHERN	285,999.360	26 Jan 17				0.00	285,999.36	285,999.36	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 JAN 2017 USD / MXN EX.RATE 0.0469759 WITH NORTHERN	36,368.140	26 Jan 17				0.00	36,368.14	36,368.14	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 CAD / USD EX.RATE 1.244851 WITH NORTHERN TRUST	-3,542.970	26 Jul 17				0.00	-3,542.97	-3,542.97	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 CAD / USD EX.RATE 1.244851 WITH NORTHERN TRUST	-10,590.620	26 Jul 17				0.00	-10,590.62	-10,590.62	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 CAD / USD EX.RATE 1.253049 WITH NORTHERN TRUST	-16,715.040	26 Jul 17				0.00	-16,715.04	-16,715.04	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 CAD / USD EX.RATE 1.253049 WITH NORTHERN TRUST	-49,867.000	26 Jul 17				0.00	-49,867.00	-49,867.00	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 CAD / USD EX.RATE 1.2533 WITH NORTHERN TRUST	-940,176.330	26 Jul 17				0.00	-940,176.33	-940,176.33	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 EUR / USD EX.RATE 0.8594019 WITH NORTHERN	-475,856.550	26 Jul 17				0.00	-475,856.55	-475,856.55	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 EUR / USD EX.RATE 0.8597713 WITH NORTHERN	-66,677.870	26 Jul 17				0.00	-66,677.87	-66,677.87	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 GBP / USD EX.RATE 0.762509 WITH NORTHERN TRUST	-228,137.250	26 Jul 17				0.00	-228,137.25	-228,137.25	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 GBP / USD EX.RATE 0.7625438 WITH NORTHERN	-283,237.820	26 Jul 17				0.00	-283,237.82	-283,237.82	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 GBP / USD EX.RATE 0.7669888 WITH NORTHERN	-69,070.110	26 Jul 17				0.00	-69,070.11	-69,070.11	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 JPY / USD EX.RATE 111.37 WITH NORTHERN TRUST	-1,415,736.750	26 Jul 17				0.00	-1,415,736.75	-1,415,736.75	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 USD / CAD EX.RATE 0.7980534 WITH NORTHERN	14,233.520	26 Jul 17				0.00	14,233.52	14,233.52	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 USD / CAD EX.RATE 0.7980534 WITH NORTHERN	45,228.950	26 Jul 17				0.00	45,228.95	45,228.95	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 USD / CAD EX.RATE 0.7984733 WITH NORTHERN	940,859.480	26 Jul 17				0.00	940,859.48	940,859.48	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 JUL 2017 USD / CAD EX.RATE 0.803309 WITH NORTHERN TRUST	3,312.690	26 Jul 17				0.00	3,312.69	3,312.69	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 USD / CAD EX.RATE 0.803309 WITH NORTHERN TRUST	10,196.260	26 Jul 17				0.00	10,196.26	10,196.26	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 USD / CHF EX.RATE 1.0513511 WITH NORTHERN	334,515.730	26 Jul 17				0.00	334,515.73	334,515.73	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 USD / EUR EX.RATE 1.1629 WITH NORTHERN TRUST	88,586.570	26 Jul 17				0.00	88,586.57	88,586.57	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 USD / EUR EX.RATE 1.1629 WITH NORTHERN TRUST	88,429.900	26 Jul 17				0.00	88,429.90	88,429.90	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 USD / EUR EX.RATE 1.173042 WITH NORTHERN TRUST	505,079.240	26 Jul 17				0.00	505,079.24	505,079.24	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 USD / HKD EX.RATE 0.1280321 WITH NORTHERN	339,964.880	26 Jul 17				0.00	339,964.88	339,964.88	0.00
FX DEAL TRANSACTED ON 26 JUL 2017 USD / JPY EX.RATE 0.0089198 WITH NORTHERN	273,571.300	26 Jul 17				0.00	273,571.30	273,571.30	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 CAD / USD EX.RATE 1.323535 WITH NORTHERN TRUST	-4,161.580	26 Jun 17				0.00	-4,161.58	-4,161.58	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 CAD / USD EX.RATE 1.323535 WITH NORTHERN TRUST	-14,796.740	26 Jun 17				0.00	-14,796.74	-14,796.74	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 CHF / USD EX.RATE 0.970656 WITH NORTHERN TRUST	-70,723.950	26 Jun 17				0.00	-70,723.95	-70,723.95	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 EUR / USD EX.RATE 0.8914245 WITH NORTHERN	-2,828,057.800	26 Jun 17				0.00	-2,828,057.80	-2,828,057.80	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / BRL EX.RATE 0.3019506 WITH NORTHERN	28,291.870	26 Jun 17				0.00	28,291.87	28,291.87	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / BRL EX.RATE 0.3019506 WITH NORTHERN	12,331.410	26 Jun 17				0.00	12,331.41	12,331.41	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / BRL EX.RATE 0.3019506 WITH NORTHERN	33,612.360	26 Jun 17				0.00	33,612.36	33,612.36	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 JUN 2017 USD / BRL EX.RATE 0.3019506 WITH NORTHERN	42,135.380	26 Jun 17				0.00	42,135.38	42,135.38	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / BRL EX.RATE 0.3019506 WITH NORTHERN	33,642.610	26 Jun 17				0.00	33,642.61	33,642.61	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / DKK EX.RATE 0.1503194 WITH NORTHERN	184,419.400	26 Jun 17				0.00	184,419.40	184,419.40	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / EUR EX.RATE 1.1177 WITH NORTHERN TRUST	2.090	26 Jun 17				0.00	2.09	2.09	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / EUR EX.RATE 1.119746 WITH NORTHERN TRUST	222,090.870	26 Jun 17				0.00	222,090.87	222,090.87	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / GBP EX.RATE 1.2712 WITH NORTHERN TRUST	267.890	26 Jun 17				0.00	267.89	267.89	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / GBP EX.RATE 1.2717 WITH NORTHERN TRUST	5.850	26 Jun 17				0.00	5.85	5.85	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / GBP EX.RATE 1.2717 WITH NORTHERN TRUST	23,791.120	26 Jun 17				0.00	23,791.12	23,791.12	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / GBP EX.RATE 1.2717 WITH NORTHERN TRUST	2,643.570	26 Jun 17				0.00	2,643.57	2,643.57	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / GBP EX.RATE 1.272959 WITH NORTHERN TRUST	124,770.640	26 Jun 17				0.00	124,770.64	124,770.64	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / HKD EX.RATE 0.1282183 WITH NORTHERN	205.150	26 Jun 17				0.00	205.15	205.15	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / HKD EX.RATE 0.1282183 WITH NORTHERN	42,584.110	26 Jun 17				0.00	42,584.11	42,584.11	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / HKD EX.RATE 0.1282183 WITH NORTHERN	36,824.290	26 Jun 17				0.00	36,824.29	36,824.29	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / ILS EX.RATE 0.2837846 WITH NORTHERN	693,220.670	26 Jun 17				0.00	693,220.67	693,220.67	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089366 WITH NORTHERN	336.010	26 Jun 17				0.00	336.01	336.01	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089366 WITH NORTHERN	756.030	26 Jun 17				0.00	756.03	756.03	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089366 WITH NORTHERN	22.340	26 Jun 17				0.00	22.34	22.34	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089366 WITH NORTHERN	30.380	26 Jun 17				0.00	30.38	30.38	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089366 WITH NORTHERN	53.620	26 Jun 17				0.00	53.62	53.62	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089366 WITH NORTHERN	187.670	26 Jun 17				0.00	187.67	187.67	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089366 WITH NORTHERN	9.830	26 Jun 17				0.00	9.83	9.83	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089366 WITH NORTHERN	16.090	26 Jun 17				0.00	16.09	16.09	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089509 WITH NORTHERN	139,081.630	26 Jun 17				0.00	139,081.63	139,081.63	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.0089509 WITH NORTHERN	26,251.340	26 Jun 17				0.00	26,251.34	26,251.34	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / JPY EX.RATE 0.008967 WITH NORTHERN TRUST	20,884.150	26 Jun 17				0.00	20,884.15	20,884.15	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 CAD / USD EX.RATE 1.345769 WITH NORTHERN TRUST	-11,636.470	26 May 17				0.00	-11,636.47	-11,636.47	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 CAD / USD EX.RATE 1.345769 WITH NORTHERN TRUST	-9,742.130	26 May 17				0.00	-9,742.13	-9,742.13	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 CAD / USD EX.RATE 1.345769 WITH NORTHERN TRUST	-15,134.540	26 May 17				0.00	-15,134.54	-15,134.54	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 CAD / USD EX.RATE 1.345769 WITH NORTHERN TRUST	-38,088.600	26 May 17				0.00	-38,088.60	-38,088.60	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 CHF / USD EX.RATE 0.9743 WITH NORTHERN TRUST	-621,714.400	26 May 17				0.00	-621,714.40	-621,714.40	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 MAY 2017 CHF / USD EX.RATE 0.9743 WITH NORTHERN TRUST	-442,212.810	26 May 17				0.00	-442,212.81	-442,212.81	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 CHF / USD EX.RATE 0.9745 WITH NORTHERN TRUST	-109,952.410	26 May 17				0.00	-109,952.41	-109,952.41	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 CHF / USD EX.RATE 0.9745 WITH NORTHERN TRUST	-165,914.200	26 May 17				0.00	-165,914.20	-165,914.20	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 CHF / USD EX.RATE 0.975 WITH NORTHERN TRUST	-109,955.680	26 May 17				0.00	-109,955.68	-109,955.68	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 HKD / USD EX.RATE 7.7928 WITH NORTHERN TRUST	-77,004.180	26 May 17				0.00	-77,004.18	-77,004.18	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 JPY / USD EX.RATE 111.2 WITH NORTHERN TRUST	-51,058.690	26 May 17				0.00	-51,058.69	-51,058.69	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 JPY / USD EX.RATE 111.25 WITH NORTHERN TRUST	-21,891.740	26 May 17				0.00	-21,891.74	-21,891.74	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / AUD EX.RATE 0.744251 WITH NORTHERN TRUST	10,978.250	26 May 17				0.00	10,978.25	10,978.25	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / AUD EX.RATE 0.744251 WITH NORTHERN TRUST	10,090.930	26 May 17				0.00	10,090.93	10,090.93	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / BRL EX.RATE 0.3057356 WITH NORTHERN	24,494.710	26 May 17				0.00	24,494.71	24,494.71	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / CAD EX.RATE 0.7430696 WITH NORTHERN	23,968.290	26 May 17				0.00	23,968.29	23,968.29	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / CAD EX.RATE 0.7430696 WITH NORTHERN	175,652.340	26 May 17				0.00	175,652.34	175,652.34	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / CLP EX.RATE 0.0014888 WITH NORTHERN	5,713.840	26 May 17				0.00	5,713.84	5,713.84	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / EUR EX.RATE 1.1177 WITH NORTHERN TRUST	58,357.700	26 May 17				0.00	58,357.70	58,357.70	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / EUR EX.RATE 1.1177 WITH NORTHERN TRUST	19,346.730	26 May 17				0.00	19,346.73	19,346.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 MAY 2017 USD / GBP EX.RATE 1.2798 WITH NORTHERN TRUST	98.480	26 May 17				0.00	98.48	98.48	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / GBP EX.RATE 1.2798 WITH NORTHERN TRUST	407.160	26 May 17				0.00	407.16	407.16	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / GBP EX.RATE 1.2798 WITH NORTHERN TRUST	424.130	26 May 17				0.00	424.13	424.13	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / GBP EX.RATE 1.2798 WITH NORTHERN TRUST	3,847.960	26 May 17				0.00	3,847.96	3,847.96	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / GBP EX.RATE 1.2798 WITH NORTHERN TRUST	119,909.260	26 May 17				0.00	119,909.26	119,909.26	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / GBP EX.RATE 1.2798 WITH NORTHERN TRUST	10,942.290	26 May 17				0.00	10,942.29	10,942.29	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / GBP EX.RATE 1.280544 WITH NORTHERN TRUST	50,121.040	26 May 17				0.00	50,121.04	50,121.04	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / JPY EX.RATE 0.0089807 WITH NORTHERN	29,537.490	26 May 17				0.00	29,537.49	29,537.49	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / JPY EX.RATE 0.008988 WITH NORTHERN TRUST	1,620.430	26 May 17				0.00	1,620.43	1,620.43	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / JPY EX.RATE 0.0089888 WITH NORTHERN	19,577.530	26 May 17				0.00	19,577.53	19,577.53	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / SGD EX.RATE 0.7236414 WITH NORTHERN	46,313.050	26 May 17				0.00	46,313.05	46,313.05	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 CAD / USD EX.RATE 1.283057 WITH NORTHERN TRUST	-1,901.240	26 Oct 17				0.00	-1,901.24	-1,901.24	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 CAD / USD EX.RATE 1.283057 WITH NORTHERN TRUST	-524.290	26 Oct 17				0.00	-524.29	-524.29	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 CAD / USD EX.RATE 1.283057 WITH NORTHERN TRUST	-17,141.060	26 Oct 17				0.00	-17,141.06	-17,141.06	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 CAD / USD EX.RATE 1.283057 WITH NORTHERN TRUST	-1,762.620	26 Oct 17				0.00	-1,762.62	-1,762.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 OCT 2017 CAD / USD EX.RATE 1.283057 WITH NORTHERN TRUST	-16,238.210	26 Oct 17				0.00	-16,238.21	-16,238.21	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 CAD / USD EX.RATE 1.283057 WITH NORTHERN TRUST	-43,426.990	26 Oct 17				0.00	-43,426.99	-43,426.99	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 CAD / USD EX.RATE 1.283057 WITH NORTHERN TRUST	-497.370	26 Oct 17				0.00	-497.37	-497.37	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 CNH / USD EX.RATE 6.6475 WITH NORTHERN TRUST	-619,029.710	26 Oct 17				0.00	-619,029.71	-619,029.71	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 EUR / USD EX.RATE 0.8569781 WITH NORTHERN	-146,689.120	26 Oct 17				0.00	-146,689.12	-146,689.12	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 HUF / USD EX.RATE 266.04 WITH NORTHERN TRUST	-108,866.590	26 Oct 17				0.00	-108,866.59	-108,866.59	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 MXN / USD EX.RATE 19.1966 WITH NORTHERN TRUST	-243,471.770	26 Oct 17				0.00	-243,471.77	-243,471.77	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / CAD EX.RATE 0.7777519 WITH NORTHERN	32,144.920	26 Oct 17				0.00	32,144.92	32,144.92	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / CAD EX.RATE 0.7777519 WITH NORTHERN	14,421.120	26 Oct 17				0.00	14,421.12	14,421.12	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / CAD EX.RATE 0.7781193 WITH NORTHERN	49,933.830	26 Oct 17				0.00	49,933.83	49,933.83	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / CAD EX.RATE 0.7793886 WITH NORTHERN	77,303.710	26 Oct 17				0.00	77,303.71	77,303.71	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / CAD EX.RATE 0.7793886 WITH NORTHERN	51,367.550	26 Oct 17				0.00	51,367.55	51,367.55	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / CAD EX.RATE 0.7793886 WITH NORTHERN	23,046.640	26 Oct 17				0.00	23,046.64	23,046.64	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / CAD EX.RATE 0.7793886 WITH NORTHERN	34,683.830	26 Oct 17				0.00	34,683.83	34,683.83	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / DKK EX.RATE 0.1572156 WITH NORTHERN	36,788.460	26 Oct 17				0.00	36,788.46	36,788.46	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 OCT 2017 USD / EUR EX.RATE 1.1702 WITH NORTHERN TRUST	92,361.320	26 Oct 17				0.00	92,361.32	92,361.32	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / EUR EX.RATE 1.1702 WITH NORTHERN TRUST	92,197.960	26 Oct 17				0.00	92,197.96	92,197.96	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / GBP EX.RATE 1.315 WITH NORTHERN TRUST	66,123.970	26 Oct 17				0.00	66,123.97	66,123.97	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / JPY EX.RATE 0.0087735 WITH NORTHERN	589,379.580	26 Oct 17				0.00	589,379.58	589,379.58	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / SEK EX.RATE 0.1198347 WITH NORTHERN	43,732.960	26 Oct 17				0.00	43,732.96	43,732.96	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 BRL / USD EX.RATE 3.1688 WITH NORTHERN TRUST	-127,738.910	26 Sep 17				0.00	-127,738.91	-127,738.91	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 CAD / USD EX.RATE 1.238452 WITH NORTHERN TRUST	-39.440	26 Sep 17				0.00	-39.44	-39.44	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 CAD / USD EX.RATE 1.238452 WITH NORTHERN TRUST	-62,173.260	26 Sep 17				0.00	-62,173.26	-62,173.26	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 CAD / USD EX.RATE 1.238452 WITH NORTHERN TRUST	-197.220	26 Sep 17				0.00	-197.22	-197.22	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 EUR / USD EX.RATE 0.8494733 WITH NORTHERN	-195,032.270	26 Sep 17				0.00	-195,032.27	-195,032.27	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 GBP / USD EX.RATE 0.7430215 WITH NORTHERN	-370,265.710	26 Sep 17				0.00	-370,265.71	-370,265.71	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 HKD / USD EX.RATE 7.8112 WITH NORTHERN TRUST	-234,640.060	26 Sep 17				0.00	-234,640.06	-234,640.06	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / AUD EX.RATE 0.789367 WITH NORTHERN TRUST	354,560.610	26 Sep 17				0.00	354,560.61	354,560.61	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / BRL EX.RATE 0.3157562 WITH NORTHERN	391,868.990	26 Sep 17				0.00	391,868.99	391,868.99	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / BRL EX.RATE 0.3157562 WITH NORTHERN	136,117.900	26 Sep 17				0.00	136,117.90	136,117.90	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 SEP 2017 USD / BRL EX.RATE 0.3157562 WITH NORTHERN	24,514.540	26 Sep 17				0.00	24,514.54	24,514.54	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / CAD EX.RATE 0.8071025 WITH NORTHERN	14.670	26 Sep 17				0.00	14.67	14.67	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / EUR EX.RATE 1.180452 WITH NORTHERN TRUST	420,646.360	26 Sep 17				0.00	420,646.36	420,646.36	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / GBP EX.RATE 1.3415 WITH NORTHERN TRUST	17.770	26 Sep 17				0.00	17.77	17.77	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / GBP EX.RATE 1.3429 WITH NORTHERN TRUST	15,842.730	26 Sep 17				0.00	15,842.73	15,842.73	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / ILS EX.RATE 0.2832861 WITH NORTHERN	1,537.420	26 Sep 17				0.00	1,537.42	1,537.42	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / JPY EX.RATE 0.0089141 WITH NORTHERN	20,418.140	26 Sep 17				0.00	20,418.14	20,418.14	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / ZAR EX.RATE 0.0746348 WITH NORTHERN	597,716.150	26 Sep 17				0.00	597,716.15	597,716.15	0.00
FX DEAL TRANSACTED ON 27 APR 2017 CAD / USD EX.RATE 1.365273 WITH NORTHERN TRUST	-81.520	27 Apr 17				0.00	-81.52	-81.52	0.00
FX DEAL TRANSACTED ON 27 APR 2017 CAD / USD EX.RATE 1.365273 WITH NORTHERN TRUST	-543.480	27 Apr 17				0.00	-543.48	-543.48	0.00
FX DEAL TRANSACTED ON 27 APR 2017 CAD / USD EX.RATE 1.365273 WITH NORTHERN TRUST	-1,820.660	27 Apr 17				0.00	-1,820.66	-1,820.66	0.00
FX DEAL TRANSACTED ON 27 APR 2017 CAD / USD EX.RATE 1.365273 WITH NORTHERN TRUST	-298.910	27 Apr 17				0.00	-298.91	-298.91	0.00
FX DEAL TRANSACTED ON 27 APR 2017 EUR / USD EX.RATE 0.9193078 WITH NORTHERN	-55,929.260	27 Apr 17				0.00	-55,929.26	-55,929.26	0.00
FX DEAL TRANSACTED ON 27 APR 2017 EUR / USD EX.RATE 0.9194557 WITH NORTHERN	-399,687.580	27 Apr 17				0.00	-399,687.58	-399,687.58	0.00
FX DEAL TRANSACTED ON 27 APR 2017 EUR / USD EX.RATE 0.9194557 WITH NORTHERN	-242,936.490	27 Apr 17				0.00	-242,936.49	-242,936.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 APR 2017 EUR / USD EX.RATE 0.9194557 WITH NORTHERN	-476,640.190	27 Apr 17				0.00	-476,640.19	-476,640.19	0.00
FX DEAL TRANSACTED ON 27 APR 2017 JPY / USD EX.RATE 110.947 WITH NORTHERN TRUST	-7,466,227.460	27 Apr 17				0.00	-7,466,227.46	-7,466,227.46	0.00
FX DEAL TRANSACTED ON 27 APR 2017 JPY / USD EX.RATE 111.1664 WITH NORTHERN TRUST	-5,301,922.350	27 Apr 17				0.00	-5,301,922.35	-5,301,922.35	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / AUD EX.RATE 0.744651 WITH NORTHERN TRUST	3,224.520	27 Apr 17				0.00	3,224.52	3,224.52	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / AUD EX.RATE 0.744651 WITH NORTHERN TRUST	6,449.040	27 Apr 17				0.00	6,449.04	6,449.04	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / BRL EX.RATE 0.3150003 WITH NORTHERN	8,793.840	27 Apr 17				0.00	8,793.84	8,793.84	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / CAD EX.RATE 0.731743 WITH NORTHERN TRUST	24,580.160	27 Apr 17				0.00	24,580.16	24,580.16	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / CAD EX.RATE 0.7324542 WITH NORTHERN	3,330.410	27 Apr 17				0.00	3,330.41	3,330.41	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / CHF EX.RATE 1.0060797 WITH NORTHERN	267,228.070	27 Apr 17				0.00	267,228.07	267,228.07	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / EUR EX.RATE 1.086 WITH NORTHERN TRUST	33.510	27 Apr 17				0.00	33.51	33.51	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / EUR EX.RATE 1.086 WITH NORTHERN TRUST	62.030	27 Apr 17				0.00	62.03	62.03	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / EUR EX.RATE 1.086 WITH NORTHERN TRUST	84.330	27 Apr 17				0.00	84.33	84.33	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / EUR EX.RATE 1.0863 WITH NORTHERN TRUST	411.640	27 Apr 17				0.00	411.64	411.64	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / EUR EX.RATE 1.0863 WITH NORTHERN TRUST	10,610.980	27 Apr 17				0.00	10,610.98	10,610.98	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / EUR EX.RATE 1.0864 WITH NORTHERN TRUST	3,363,119.300	27 Apr 17				0.00	3,363,119.30	3,363,119.30	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 APR 2017 USD / EUR EX.RATE 1.0882 WITH NORTHERN TRUST	267,318.080	27 Apr 17				0.00	267,318.08	267,318.08	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / GBP EX.RATE 1.290247 WITH NORTHERN TRUST	133,976.100	27 Apr 17				0.00	133,976.10	133,976.10	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / GBP EX.RATE 1.2903 WITH NORTHERN TRUST	39,896.790	27 Apr 17				0.00	39,896.79	39,896.79	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / MXN EX.RATE 0.0522903 WITH NORTHERN	12,970.460	27 Apr 17				0.00	12,970.46	12,970.46	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / MXN EX.RATE 0.0522903 WITH NORTHERN	7,004.050	27 Apr 17				0.00	7,004.05	7,004.05	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / MXN EX.RATE 0.0522903 WITH NORTHERN	6,929.850	27 Apr 17				0.00	6,929.85	6,929.85	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / MXN EX.RATE 0.0522903 WITH NORTHERN	3,742.120	27 Apr 17				0.00	3,742.12	3,742.12	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / MXN EX.RATE 0.0522903 WITH NORTHERN	33,055.400	27 Apr 17				0.00	33,055.40	33,055.40	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / MXN EX.RATE 0.0522903 WITH NORTHERN	59,873.930	27 Apr 17				0.00	59,873.93	59,873.93	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / MXN EX.RATE 0.0522903 WITH NORTHERN	112,064.740	27 Apr 17				0.00	112,064.74	112,064.74	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / MXN EX.RATE 0.0522903 WITH NORTHERN	61,869.070	27 Apr 17				0.00	61,869.07	61,869.07	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / QAR EX.RATE 0.2745676 WITH NORTHERN	40,628.990	27 Apr 17				0.00	40,628.99	40,628.99	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / SEK EX.RATE 0.1131354 WITH NORTHERN	47,188.760	27 Apr 17				0.00	47,188.76	47,188.76	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 AUD / USD EX.RATE 1.2872415 WITH NORTHERN	-1,029.790	27 Dec 17				0.00	-1,029.79	-1,029.79	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 AUD / USD EX.RATE 1.2872415 WITH NORTHERN	-7,412.040	27 Dec 17				0.00	-7,412.04	-7,412.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 DEC 2017 EUR / USD EX.RATE 0.8399832 WITH NORTHERN	-171,683.450	27 Dec 17				0.00	-171,683.45	-171,683.45	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 NOK / USD EX.RATE 8.2655 WITH NORTHERN TRUST	-14,986.020	27 Dec 17				0.00	-14,986.02	-14,986.02	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 USD / BRL EX.RATE 0.3022426 WITH NORTHERN	61,410.180	27 Dec 17				0.00	61,410.18	61,410.18	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 USD / GBP EX.RATE 1.3392 WITH NORTHERN TRUST	1,817,883.350	27 Dec 17				0.00	1,817,883.35	1,817,883.35	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 USD / GBP EX.RATE 1.3392 WITH NORTHERN TRUST	413,056.350	27 Dec 17				0.00	413,056.35	413,056.35	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 USD / GBP EX.RATE 1.3392 WITH NORTHERN TRUST	635,965.320	27 Dec 17				0.00	635,965.32	635,965.32	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 USD / HKD EX.RATE 0.127964 WITH NORTHERN TRUST	83,083.890	27 Dec 17				0.00	83,083.89	83,083.89	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 USD / HKD EX.RATE 0.127982 WITH NORTHERN TRUST	19,547.850	27 Dec 17				0.00	19,547.85	19,547.85	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 AUD / USD EX.RATE 1.3001298 WITH NORTHERN	-12,690.420	27 Feb 17				0.00	-12,690.42	-12,690.42	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 AUD / USD EX.RATE 1.3001298 WITH NORTHERN	-62,986.060	27 Feb 17				0.00	-62,986.06	-62,986.06	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 AUD / USD EX.RATE 1.3007284 WITH NORTHERN	-651,122.090	27 Feb 17				0.00	-651,122.09	-651,122.09	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 AUD / USD EX.RATE 1.3025599 WITH NORTHERN	-353,533.310	27 Feb 17				0.00	-353,533.31	-353,533.31	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 CAD / USD EX.RATE 1.314992 WITH NORTHERN TRUST	-166,981.670	27 Feb 17				0.00	-166,981.67	-166,981.67	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 CHF / USD EX.RATE 1.00501 WITH NORTHERN TRUST	-36,815.550	27 Feb 17				0.00	-36,815.55	-36,815.55	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 DKK / USD EX.RATE 6.99682 WITH NORTHERN TRUST	-68,316.750	27 Feb 17				0.00	-68,316.75	-68,316.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 FEB 2017 GBP / USD EX.RATE 0.8018732 WITH NORTHERN	-93,531.000	27 Feb 17				0.00	-93,531.00	-93,531.00	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 GBP / USD EX.RATE 0.8038062 WITH NORTHERN	-538,018.240	27 Feb 17				0.00	-538,018.24	-538,018.24	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 HKD / USD EX.RATE 7.7607 WITH NORTHERN TRUST	-15,821.670	27 Feb 17				0.00	-15,821.67	-15,821.67	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 HKD / USD EX.RATE 7.76145 WITH NORTHERN TRUST	-29,891.320	27 Feb 17				0.00	-29,891.32	-29,891.32	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 ILS / USD EX.RATE 3.66592 WITH NORTHERN TRUST	-14,457.490	27 Feb 17				0.00	-14,457.49	-14,457.49	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 NOK / USD EX.RATE 8.34065 WITH NORTHERN TRUST	-6,354.420	27 Feb 17				0.00	-6,354.42	-6,354.42	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 SEK / USD EX.RATE 9.0139 WITH NORTHERN TRUST	-67,562.320	27 Feb 17				0.00	-67,562.32	-67,562.32	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 SGD / USD EX.RATE 1.40089 WITH NORTHERN TRUST	-469,186.020	27 Feb 17				0.00	-469,186.02	-469,186.02	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / AUD EX.RATE 0.76914 WITH NORTHERN TRUST	13,844.520	27 Feb 17				0.00	13,844.52	13,844.52	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / AUD EX.RATE 0.769154 WITH NORTHERN TRUST	12,605.950	27 Feb 17				0.00	12,605.95	12,605.95	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / AUD EX.RATE 0.769154 WITH NORTHERN TRUST	63,026.580	27 Feb 17				0.00	63,026.58	63,026.58	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / EUR EX.RATE 1.0585 WITH NORTHERN TRUST	6.740	27 Feb 17				0.00	6.74	6.74	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / EUR EX.RATE 1.059 WITH NORTHERN TRUST	12,995.920	27 Feb 17				0.00	12,995.92	12,995.92	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / EUR EX.RATE 1.059 WITH NORTHERN TRUST	1,444.740	27 Feb 17				0.00	1,444.74	1,444.74	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / EUR EX.RATE 1.06182 WITH NORTHERN TRUST	216,611.280	27 Feb 17				0.00	216,611.28	216,611.28	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 FEB 2017 USD / HKD EX.RATE 0.1288394 WITH NORTHERN	51.020	27 Feb 17				0.00	51.02	51.02	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / HKD EX.RATE 0.1288394 WITH NORTHERN	31,954.340	27 Feb 17				0.00	31,954.34	31,954.34	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / HKD EX.RATE 0.1288394 WITH NORTHERN	17,091.840	27 Feb 17				0.00	17,091.84	17,091.84	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / JPY EX.RATE 0.0089079 WITH NORTHERN	572,918.440	27 Feb 17				0.00	572,918.44	572,918.44	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / JPY EX.RATE 0.0089112 WITH NORTHERN	2,144,834.470	27 Feb 17				0.00	2,144,834.47	2,144,834.47	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / JPY EX.RATE 0.0089246 WITH NORTHERN	71,646.710	27 Feb 17				0.00	71,646.71	71,646.71	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / SEK EX.RATE 0.110742 WITH NORTHERN TRUST	48.050	27 Feb 17				0.00	48.05	48.05	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 EUR / USD EX.RATE 0.9340557 WITH NORTHERN	-123,875.000	27 Jan 17				0.00	-123,875.00	-123,875.00	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 EUR / USD EX.RATE 0.9348695 WITH NORTHERN	-646,006.320	27 Jan 17				0.00	-646,006.32	-646,006.32	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 GBP / USD EX.RATE 0.7959882 WITH NORTHERN	-1,917.690	27 Jan 17				0.00	-1,917.69	-1,917.69	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 GBP / USD EX.RATE 0.7967594 WITH NORTHERN	-286,595.020	27 Jan 17				0.00	-286,595.02	-286,595.02	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 HKD / USD EX.RATE 7.7592 WITH NORTHERN TRUST	-2,852,886.400	27 Jan 17				0.00	-2,852,886.40	-2,852,886.40	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 MXN / USD EX.RATE 20.8917 WITH NORTHERN TRUST	-176,285.210	27 Jan 17				0.00	-176,285.21	-176,285.21	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 TRY / USD EX.RATE 3.861765 WITH NORTHERN TRUST	-117,307.740	27 Jan 17				0.00	-117,307.74	-117,307.74	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / BRL EX.RATE 0.316606 WITH NORTHERN TRUST	52,604.540	27 Jan 17				0.00	52,604.54	52,604.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 JAN 2017 USD / BRL EX.RATE 0.316606 WITH NORTHERN TRUST	95,945.270	27 Jan 17				0.00	95,945.27	95,945.27	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / BRL EX.RATE 0.316606 WITH NORTHERN TRUST	43,876.480	27 Jan 17				0.00	43,876.48	43,876.48	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / BRL EX.RATE 0.316606 WITH NORTHERN TRUST	141,143.100	27 Jan 17				0.00	141,143.10	141,143.10	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / CHF EX.RATE 1.0004572 WITH NORTHERN	317,882.810	27 Jan 17				0.00	317,882.81	317,882.81	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / EUR EX.RATE 1.0682 WITH NORTHERN TRUST	97.940	27 Jan 17				0.00	97.94	97.94	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / GBP EX.RATE 1.2536 WITH NORTHERN TRUST	152,837.870	27 Jan 17				0.00	152,837.87	152,837.87	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / GBP EX.RATE 1.2537 WITH NORTHERN TRUST	405,782.350	27 Jan 17				0.00	405,782.35	405,782.35	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / GBP EX.RATE 1.2537 WITH NORTHERN TRUST	1,528,209.160	27 Jan 17				0.00	1,528,209.16	1,528,209.16	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / GBP EX.RATE 1.2537 WITH NORTHERN TRUST	203,166.900	27 Jan 17				0.00	203,166.90	203,166.90	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / GBP EX.RATE 1.2544 WITH NORTHERN TRUST	314,799.570	27 Jan 17				0.00	314,799.57	314,799.57	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / JPY EX.RATE 0.0086858 WITH NORTHERN	184,642.440	27 Jan 17				0.00	184,642.44	184,642.44	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / MXN EX.RATE 0.0478194 WITH NORTHERN	23,584.140	27 Jan 17				0.00	23,584.14	23,584.14	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 ZAR / USD EX.RATE 13.485423 WITH NORTHERN	-448,062.980	27 Jan 17				0.00	-448,062.98	-448,062.98	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 EUR / USD EX.RATE 0.8578537 WITH NORTHERN	-496,020.220	27 Jul 17				0.00	-496,020.22	-496,020.22	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 GBP / USD EX.RATE 0.7651197 WITH NORTHERN	-769,720.060	27 Jul 17				0.00	-769,720.06	-769,720.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 JUL 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	211,997.630	27 Jul 17				0.00	211,997.63	211,997.63	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	211,481.970	27 Jul 17				0.00	211,481.97	211,481.97	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	73,436.150	27 Jul 17				0.00	73,436.15	73,436.15	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	136,517.200	27 Jul 17				0.00	136,517.20	136,517.20	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / BRL EX.RATE 0.316907 WITH NORTHERN TRUST	167,981.110	27 Jul 17				0.00	167,981.11	167,981.11	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / CAD EX.RATE 0.7960516 WITH NORTHERN	240,052.540	27 Jul 17				0.00	240,052.54	240,052.54	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / CAD EX.RATE 0.7965944 WITH NORTHERN	340,829.050	27 Jul 17				0.00	340,829.05	340,829.05	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / CHF EX.RATE 1.0368389 WITH NORTHERN	208,322.060	27 Jul 17				0.00	208,322.06	208,322.06	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / COP EX.RATE 0.0003325 WITH NORTHERN	2,491.140	27 Jul 17				0.00	2,491.14	2,491.14	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / COP EX.RATE 0.0003325 WITH NORTHERN	4,290.300	27 Jul 17				0.00	4,290.30	4,290.30	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / EUR EX.RATE 1.1654 WITH NORTHERN TRUST	9,361.080	27 Jul 17				0.00	9,361.08	9,361.08	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / EUR EX.RATE 1.168129 WITH NORTHERN TRUST	10,519.420	27 Jul 17				0.00	10,519.42	10,519.42	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / GBP EX.RATE 1.3064 WITH NORTHERN TRUST	17,480.810	27 Jul 17				0.00	17,480.81	17,480.81	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / GBP EX.RATE 1.307083 WITH NORTHERN TRUST	458,444.610	27 Jul 17				0.00	458,444.61	458,444.61	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / GBP EX.RATE 1.309242 WITH NORTHERN TRUST	771,049.270	27 Jul 17				0.00	771,049.27	771,049.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 JUL 2017 USD / JPY EX.RATE 0.0089904 WITH NORTHERN	29.610	27 Jul 17				0.00	29.61	29.61	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 AUD / USD EX.RATE 1.3182178 WITH NORTHERN	-3,793.000	27 Jun 17				0.00	-3,793.00	-3,793.00	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 AUD / USD EX.RATE 1.3188819 WITH NORTHERN	-886,604.020	27 Jun 17				0.00	-886,604.02	-886,604.02	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 BRL / USD EX.RATE 3.3134 WITH NORTHERN TRUST	-11,708.780	27 Jun 17				0.00	-11,708.78	-11,708.78	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 BRL / USD EX.RATE 3.3134 WITH NORTHERN TRUST	-2,491.880	27 Jun 17				0.00	-2,491.88	-2,491.88	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 BRL / USD EX.RATE 3.3145 WITH NORTHERN TRUST	-9,263.630	27 Jun 17				0.00	-9,263.63	-9,263.63	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 CAD / USD EX.RATE 1.312945 WITH NORTHERN TRUST	-3,732,284.290	27 Jun 17				0.00	-3,732,284.29	-3,732,284.29	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 DKK / USD EX.RATE 6.59267 WITH NORTHERN TRUST	-18,505.400	27 Jun 17				0.00	-18,505.40	-18,505.40	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 EUR / USD EX.RATE 0.8820069 WITH NORTHERN	-12,385,348.920	27 Jun 17				0.00	-12,385,348.92	-12,385,348.92	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 EUR / USD EX.RATE 0.8865327 WITH NORTHERN	-43,991.610	27 Jun 17				0.00	-43,991.61	-43,991.61	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 HKD / USD EX.RATE 7.80054 WITH NORTHERN TRUST	-34,228.400	27 Jun 17				0.00	-34,228.40	-34,228.40	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 ILS / USD EX.RATE 3.5177 WITH NORTHERN TRUST	-18,762.260	27 Jun 17				0.00	-18,762.26	-18,762.26	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 SEK / USD EX.RATE 8.65931 WITH NORTHERN TRUST	-204,173.310	27 Jun 17				0.00	-204,173.31	-204,173.31	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / BRL EX.RATE 0.300951 WITH NORTHERN TRUST	25,209.090	27 Jun 17				0.00	25,209.09	25,209.09	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / BRL EX.RATE 0.300951 WITH NORTHERN TRUST	26,735.400	27 Jun 17				0.00	26,735.40	26,735.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 JUN 2017 USD / BRL EX.RATE 0.300951 WITH NORTHERN TRUST	63,301.540	27 Jun 17				0.00	63,301.54	63,301.54	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / BRL EX.RATE 0.300951 WITH NORTHERN TRUST	32,847.180	27 Jun 17				0.00	32,847.18	32,847.18	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / BRL EX.RATE 0.300951 WITH NORTHERN TRUST	76,049.690	27 Jun 17				0.00	76,049.69	76,049.69	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / BRL EX.RATE 0.300951 WITH NORTHERN TRUST	10,970.800	27 Jun 17				0.00	10,970.80	10,970.80	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / CHF EX.RATE 1.0358401 WITH NORTHERN	68,365.440	27 Jun 17				0.00	68,365.44	68,365.44	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / CHF EX.RATE 1.0419923 WITH NORTHERN	386,640.410	27 Jun 17				0.00	386,640.41	386,640.41	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / DKK EX.RATE 0.1525879 WITH NORTHERN	92,646.790	27 Jun 17				0.00	92,646.79	92,646.79	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / EUR EX.RATE 1.1282 WITH NORTHERN TRUST	302.410	27 Jun 17				0.00	302.41	302.41	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / EUR EX.RATE 1.1282 WITH NORTHERN TRUST	1,294.560	27 Jun 17				0.00	1,294.56	1,294.56	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / EUR EX.RATE 1.1282 WITH NORTHERN TRUST	40,420.290	27 Jun 17				0.00	40,420.29	40,420.29	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / EUR EX.RATE 1.1291 WITH NORTHERN TRUST	7,246.360	27 Jun 17				0.00	7,246.36	7,246.36	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / EUR EX.RATE 1.1345 WITH NORTHERN TRUST	9.340	27 Jun 17				0.00	9.34	9.34	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / EUR EX.RATE 1.1348 WITH NORTHERN TRUST	4,509.650	27 Jun 17				0.00	4,509.65	4,509.65	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / GBP EX.RATE 1.27667 WITH NORTHERN TRUST	14,043.370	27 Jun 17				0.00	14,043.37	14,043.37	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / GBP EX.RATE 1.2774 WITH NORTHERN TRUST	109,338.120	27 Jun 17				0.00	109,338.12	109,338.12	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 JUN 2017 USD / GBP EX.RATE 1.282556 WITH NORTHERN TRUST	343,114.670	27 Jun 17				0.00	343,114.67	343,114.67	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / GBP EX.RATE 1.2829 WITH NORTHERN TRUST	15.300	27 Jun 17				0.00	15.30	15.30	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.0088921 WITH NORTHERN	5,203.630	27 Jun 17				0.00	5,203.63	5,203.63	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	26.690	27 Jun 17				0.00	26.69	26.69	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	8.900	27 Jun 17				0.00	8.90	8.90	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	52.930	27 Jun 17				0.00	52.93	52.93	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	220.180	27 Jun 17				0.00	220.18	220.18	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	57.820	27 Jun 17				0.00	57.82	57.82	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	26.690	27 Jun 17				0.00	26.69	26.69	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	4.450	27 Jun 17				0.00	4.45	4.45	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	31.140	27 Jun 17				0.00	31.14	31.14	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	56.930	27 Jun 17				0.00	56.93	56.93	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	18,219.910	27 Jun 17				0.00	18,219.91	18,219.91	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	5,782.400	27 Jun 17				0.00	5,782.40	5,782.40	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	16,333.070	27 Jun 17				0.00	16,333.07	16,333.07	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.008896 WITH NORTHERN TRUST	14.230	27 Jun 17				0.00	14.23	14.23	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.0089193 WITH NORTHERN	247,019.400	27 Jun 17				0.00	247,019.40	247,019.40	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / JPY EX.RATE 0.0089322 WITH NORTHERN	5,621,765.560	27 Jun 17				0.00	5,621,765.56	5,621,765.56	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / NOK EX.RATE 0.1184102 WITH NORTHERN	13,025.120	27 Jun 17				0.00	13,025.12	13,025.12	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / SGD EX.RATE 0.7209005 WITH NORTHERN	23,789.720	27 Jun 17				0.00	23,789.72	23,789.72	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	-242.500	27 Mar 17				0.00	-242.50	-242.50	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	-2,548.340	27 Mar 17				0.00	-2,548.34	-2,548.34	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	-340.500	27 Mar 17				0.00	-340.50	-340.50	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	-848.750	27 Mar 17				0.00	-848.75	-848.75	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	-612.900	27 Mar 17				0.00	-612.90	-612.90	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	-2,420.930	27 Mar 17				0.00	-2,420.93	-2,420.93	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 EUR / USD EX.RATE 0.9192866 WITH NORTHERN	-676,807.100	27 Mar 17				0.00	-676,807.10	-676,807.10	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 GBP / USD EX.RATE 0.7958147 WITH NORTHERN	-131,013.580	27 Mar 17				0.00	-131,013.58	-131,013.58	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 USD / AUD EX.RATE 0.7616 WITH NORTHERN TRUST	32.170	27 Mar 17				0.00	32.17	32.17	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 USD / BRL EX.RATE 0.319346 WITH NORTHERN TRUST	147,667.490	27 Mar 17				0.00	147,667.49	147,667.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 MAR 2017 USD / CAD EX.RATE 0.7470492 WITH NORTHERN	9.560	27 Mar 17				0.00	9.56	9.56	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 USD / CHF EX.RATE 1.0143541 WITH NORTHERN	213,793.540	27 Mar 17				0.00	213,793.54	213,793.54	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 USD / JPY EX.RATE 0.0090432 WITH NORTHERN	70.540	27 Mar 17				0.00	70.54	70.54	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 USD / JPY EX.RATE 0.0090547 WITH NORTHERN	3,739.590	27 Mar 17				0.00	3,739.59	3,739.59	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 JPY / USD EX.RATE 111.04 WITH NORTHERN TRUST	-18,002.120	27 Nov 17				0.00	-18,002.12	-18,002.12	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 USD / CAD EX.RATE 0.7856972 WITH NORTHERN	4,858.150	27 Nov 17				0.00	4,858.15	4,858.15	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 USD / CAD EX.RATE 0.7856972 WITH NORTHERN	25,600.680	27 Nov 17				0.00	25,600.68	25,600.68	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 USD / CHF EX.RATE 1.0190979 WITH NORTHERN	38,026.560	27 Nov 17				0.00	38,026.56	38,026.56	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 USD / GBP EX.RATE 1.333 WITH NORTHERN TRUST	22,877.880	27 Nov 17				0.00	22,877.88	22,877.88	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 USD / HKD EX.RATE 0.1281755 WITH NORTHERN	604,702.690	27 Nov 17				0.00	604,702.69	604,702.69	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 USD / JPY EX.RATE 0.0090066 WITH NORTHERN	40,973.780	27 Nov 17				0.00	40,973.78	40,973.78	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 BRL / USD EX.RATE 3.2675 WITH NORTHERN TRUST	-151,884.480	27 Oct 17				0.00	-151,884.48	-151,884.48	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 BRL / USD EX.RATE 3.2675 WITH NORTHERN TRUST	-218,773.030	27 Oct 17				0.00	-218,773.03	-218,773.03	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 BRL / USD EX.RATE 3.2675 WITH NORTHERN TRUST	-331,997.120	27 Oct 17				0.00	-331,997.12	-331,997.12	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 BRL / USD EX.RATE 3.2675 WITH NORTHERN TRUST	-724,622.300	27 Oct 17				0.00	-724,622.30	-724,622.30	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 OCT 2017 CAD / USD EX.RATE 1.288442 WITH NORTHERN TRUST	-230.030	27 Oct 17				0.00	-230.03	-230.03	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 CAD / USD EX.RATE 1.288442 WITH NORTHERN TRUST	-1,057.560	27 Oct 17				0.00	-1,057.56	-1,057.56	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 CAD / USD EX.RATE 1.288442 WITH NORTHERN TRUST	-29,105.510	27 Oct 17				0.00	-29,105.51	-29,105.51	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 CAD / USD EX.RATE 1.288442 WITH NORTHERN TRUST	-980.500	27 Oct 17				0.00	-980.50	-980.50	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 CAD / USD EX.RATE 1.288442 WITH NORTHERN TRUST	-15,940.180	27 Oct 17				0.00	-15,940.18	-15,940.18	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 CAD / USD EX.RATE 1.288442 WITH NORTHERN TRUST	-213.150	27 Oct 17				0.00	-213.15	-213.15	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 EUR / USD EX.RATE 0.8628627 WITH NORTHERN	-313,335.110	27 Oct 17				0.00	-313,335.11	-313,335.11	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 MXN / USD EX.RATE 19.1536 WITH NORTHERN TRUST	-15,635.270	27 Oct 17				0.00	-15,635.27	-15,635.27	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 USD / CAD EX.RATE 0.7761312 WITH NORTHERN	22,509.160	27 Oct 17				0.00	22,509.16	22,509.16	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 USD / CAD EX.RATE 0.7773088 WITH NORTHERN	271,509.790	27 Oct 17				0.00	271,509.79	271,509.79	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 USD / CHF EX.RATE 1.0005773 WITH NORTHERN	121,457.830	27 Oct 17				0.00	121,457.83	121,457.83	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 USD / GBP EX.RATE 1.3127 WITH NORTHERN TRUST	69,130.690	27 Oct 17				0.00	69,130.69	69,130.69	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 USD / JPY EX.RATE 0.0087801 WITH NORTHERN	192,347.900	27 Oct 17				0.00	192,347.90	192,347.90	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 USD / SEK EX.RATE 0.1193837 WITH NORTHERN	132,903.760	27 Oct 17				0.00	132,903.76	132,903.76	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 CAD / USD EX.RATE 1.236353 WITH NORTHERN TRUST	-8,693.800	27 Sep 17				0.00	-8,693.80	-8,693.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 SEP 2017 CAD / USD EX.RATE 1.236353 WITH NORTHERN TRUST	-3,579.240	27 Sep 17				0.00	-3,579.24	-3,579.24	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 CAD / USD EX.RATE 1.236353 WITH NORTHERN TRUST	-10,823.370	27 Sep 17				0.00	-10,823.37	-10,823.37	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 CAD / USD EX.RATE 1.236353 WITH NORTHERN TRUST	-16,845.760	27 Sep 17				0.00	-16,845.76	-16,845.76	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 CAD / USD EX.RATE 1.236353 WITH NORTHERN TRUST	-40,817.950	27 Sep 17				0.00	-40,817.95	-40,817.95	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 GBP / USD EX.RATE 0.7464157 WITH NORTHERN	-202,571.470	27 Sep 17				0.00	-202,571.47	-202,571.47	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 HKD / USD EX.RATE 7.8111 WITH NORTHERN TRUST	-640,663.420	27 Sep 17				0.00	-640,663.42	-640,663.42	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / AUD EX.RATE 0.7851 WITH NORTHERN TRUST	5.990	27 Sep 17				0.00	5.99	5.99	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / AUD EX.RATE 0.785786 WITH NORTHERN TRUST	152,989.470	27 Sep 17				0.00	152,989.47	152,989.47	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / BRL EX.RATE 0.3130184 WITH NORTHERN	20,159.370	27 Sep 17				0.00	20,159.37	20,159.37	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / BRL EX.RATE 0.3130184 WITH NORTHERN	69,032.610	27 Sep 17				0.00	69,032.61	69,032.61	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / BRL EX.RATE 0.3138042 WITH NORTHERN	229,678.730	27 Sep 17				0.00	229,678.73	229,678.73	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CAD EX.RATE 0.8026326 WITH NORTHERN	25.040	27 Sep 17				0.00	25.04	25.04	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0254307 WITH NORTHERN	69,762.230	27 Sep 17				0.00	69,762.23	69,762.23	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0254307 WITH NORTHERN	36,336.010	27 Sep 17				0.00	36,336.01	36,336.01	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0254307 WITH NORTHERN	34,728.670	27 Sep 17				0.00	34,728.67	34,728.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0254307 WITH NORTHERN	58,025.640	27 Sep 17				0.00	58,025.64	58,025.64	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0257462 WITH NORTHERN	62,728.270	27 Sep 17				0.00	62,728.27	62,728.27	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0257462 WITH NORTHERN	67,392.690	27 Sep 17				0.00	67,392.69	67,392.69	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0257462 WITH NORTHERN	77,194.550	27 Sep 17				0.00	77,194.55	77,194.55	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0257462 WITH NORTHERN	3,085.700	27 Sep 17				0.00	3,085.70	3,085.70	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0257462 WITH NORTHERN	70,674.940	27 Sep 17				0.00	70,674.94	70,674.94	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0257462 WITH NORTHERN	94,764.140	27 Sep 17				0.00	94,764.14	94,764.14	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0259567 WITH NORTHERN	20,045.020	27 Sep 17				0.00	20,045.02	20,045.02	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0259567 WITH NORTHERN	58,656.510	27 Sep 17				0.00	58,656.51	58,656.51	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0259567 WITH NORTHERN	33,448.750	27 Sep 17				0.00	33,448.75	33,448.75	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0259567 WITH NORTHERN	8,402.590	27 Sep 17				0.00	8,402.59	8,402.59	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0259567 WITH NORTHERN	26,177.290	27 Sep 17				0.00	26,177.29	26,177.29	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0297601 WITH NORTHERN	97,762.890	27 Sep 17				0.00	97,762.89	97,762.89	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / CHF EX.RATE 1.0297601 WITH NORTHERN	104,040.500	27 Sep 17				0.00	104,040.50	104,040.50	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / EUR EX.RATE 1.175031 WITH NORTHERN TRUST	65,831.380	27 Sep 17				0.00	65,831.38	65,831.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 SEP 2017 USD / GBP EX.RATE 1.338 WITH NORTHERN TRUST	81.110	27 Sep 17				0.00	81.11	81.11	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / GBP EX.RATE 1.338 WITH NORTHERN TRUST	5,242.030	27 Sep 17				0.00	5,242.03	5,242.03	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / GBP EX.RATE 1.3392 WITH NORTHERN TRUST	15,901.330	27 Sep 17				0.00	15,901.33	15,901.33	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / JPY EX.RATE 0.0088628 WITH NORTHERN	21,416.420	27 Sep 17				0.00	21,416.42	21,416.42	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / ZAR EX.RATE 0.0737675 WITH NORTHERN	560,175.440	27 Sep 17				0.00	560,175.44	560,175.44	0.00
FX DEAL TRANSACTED ON 28 APR 2017 CAD / USD EX.RATE 1.366827 WITH NORTHERN TRUST	-1,744.990	28 Apr 17				0.00	-1,744.99	-1,744.99	0.00
FX DEAL TRANSACTED ON 28 APR 2017 CAD / USD EX.RATE 1.366827 WITH NORTHERN TRUST	-5,807.100	28 Apr 17				0.00	-5,807.10	-5,807.10	0.00
FX DEAL TRANSACTED ON 28 APR 2017 EUR / USD EX.RATE 0.9180207 WITH NORTHERN	-172,826.860	28 Apr 17				0.00	-172,826.86	-172,826.86	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / AUD EX.RATE 0.74755 WITH NORTHERN TRUST	5,577.700	28 Apr 17				0.00	5,577.70	5,577.70	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / AUD EX.RATE 0.74755 WITH NORTHERN TRUST	11,155.400	28 Apr 17				0.00	11,155.40	11,155.40	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / BRL EX.RATE 0.3125391 WITH NORTHERN	5.250	28 Apr 17				0.00	5.25	5.25	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / CAD EX.RATE 0.7316215 WITH NORTHERN	470.800	28 Apr 17				0.00	470.80	470.80	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / CHF EX.RATE 1.005763 WITH NORTHERN TRUST	78,515.600	28 Apr 17				0.00	78,515.60	78,515.60	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / CLP EX.RATE 0.0014994 WITH NORTHERN	8,230.690	28 Apr 17				0.00	8,230.69	8,230.69	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / CLP EX.RATE 0.0014994 WITH NORTHERN	9,960.540	28 Apr 17				0.00	9,960.54	9,960.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 APR 2017 USD / EUR EX.RATE 1.0892 WITH NORTHERN TRUST	90,503.530	28 Apr 17				0.00	90,503.53	90,503.53	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / EUR EX.RATE 1.0892 WITH NORTHERN TRUST	16,331.460	28 Apr 17				0.00	16,331.46	16,331.46	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / EUR EX.RATE 1.0893 WITH NORTHERN TRUST	94,864.520	28 Apr 17				0.00	94,864.52	94,864.52	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / EUR EX.RATE 1.0894 WITH NORTHERN TRUST	5,237.640	28 Apr 17				0.00	5,237.64	5,237.64	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / EUR EX.RATE 1.089437 WITH NORTHERN TRUST	99,739.360	28 Apr 17				0.00	99,739.36	99,739.36	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / GBP EX.RATE 1.291 WITH NORTHERN TRUST	5.690	28 Apr 17				0.00	5.69	5.69	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / GBP EX.RATE 1.291 WITH NORTHERN TRUST	2.480	28 Apr 17				0.00	2.48	2.48	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / GBP EX.RATE 1.295258 WITH NORTHERN TRUST	119,028.630	28 Apr 17				0.00	119,028.63	119,028.63	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / ZAR EX.RATE 0.0747943 WITH NORTHERN	73,554.910	28 Apr 17				0.00	73,554.91	73,554.91	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 EUR / USD EX.RATE 0.8347712 WITH NORTHERN	-136,811.340	28 Aug 17				0.00	-136,811.34	-136,811.34	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 GBP / USD EX.RATE 0.7728274 WITH NORTHERN	-43,790.490	28 Aug 17				0.00	-43,790.49	-43,790.49	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 JPY / USD EX.RATE 109.17 WITH NORTHERN TRUST	-18,670.330	28 Aug 17				0.00	-18,670.33	-18,670.33	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 JPY / USD EX.RATE 109.17545 WITH NORTHERN	-969,386.960	28 Aug 17				0.00	-969,386.96	-969,386.96	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / BRL EX.RATE 0.3165058 WITH NORTHERN	590.380	28 Aug 17				0.00	590.38	590.38	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / BRL EX.RATE 0.3165058 WITH NORTHERN	2,485.580	28 Aug 17				0.00	2,485.58	2,485.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 AUG 2017 USD / BRL EX.RATE 0.3165058 WITH NORTHERN	3,749.750	28 Aug 17				0.00	3,749.75	3,749.75	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / DKK EX.RATE 0.1609803 WITH NORTHERN	124,545.320	28 Aug 17				0.00	124,545.32	124,545.32	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / EUR EX.RATE 1.1972 WITH NORTHERN TRUST	2.050	28 Aug 17				0.00	2.05	2.05	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / EUR EX.RATE 1.1972 WITH NORTHERN TRUST	1,605.900	28 Aug 17				0.00	1,605.90	1,605.90	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / EUR EX.RATE 1.1972 WITH NORTHERN TRUST	0.130	28 Aug 17				0.00	0.13	0.13	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / EUR EX.RATE 1.1972 WITH NORTHERN TRUST	134.420	28 Aug 17				0.00	134.42	134.42	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / EUR EX.RATE 1.1973 WITH NORTHERN TRUST	27,287.540	28 Aug 17				0.00	27,287.54	27,287.54	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / HKD EX.RATE 0.1278266 WITH NORTHERN	76.700	28 Aug 17				0.00	76.70	76.70	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / JPY EX.RATE 0.0091516 WITH NORTHERN	34,131.970	28 Aug 17				0.00	34,131.97	34,131.97	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / JPY EX.RATE 0.0091516 WITH NORTHERN	968,548.170	28 Aug 17				0.00	968,548.17	968,548.17	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / JPY EX.RATE 0.0091651 WITH NORTHERN	87.980	28 Aug 17				0.00	87.98	87.98	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / JPY EX.RATE 0.0091651 WITH NORTHERN	8,578.500	28 Aug 17				0.00	8,578.50	8,578.50	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 USD / SGD EX.RATE 0.7389345 WITH NORTHERN	162.570	28 Aug 17				0.00	162.57	162.57	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 ZAR / USD EX.RATE 13.028231 WITH NORTHERN	-266,970.460	28 Aug 17				0.00	-266,970.46	-266,970.46	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 AUD / USD EX.RATE 1.2824525 WITH NORTHERN	-819.020	28 Dec 17				0.00	-819.02	-819.02	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 DEC 2017 AUD / USD EX.RATE 1.2824525 WITH NORTHERN	-5,896.340	28 Dec 17				0.00	-5,896.34	-5,896.34	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 CAD / USD EX.RATE 1.258748 WITH NORTHERN TRUST	-4,576.700	28 Dec 17				0.00	-4,576.70	-4,576.70	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 CAD / USD EX.RATE 1.258748 WITH NORTHERN TRUST	-8,576.840	28 Dec 17				0.00	-8,576.84	-8,576.84	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 CNH / USD EX.RATE 6.536 WITH NORTHERN TRUST	-351,897.180	28 Dec 17				0.00	-351,897.18	-351,897.18	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 EUR / USD EX.RATE 0.8372405 WITH NORTHERN	-293,348.820	28 Dec 17				0.00	-293,348.82	-293,348.82	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 GBP / USD EX.RATE 0.7435635 WITH NORTHERN	-42,613.900	28 Dec 17				0.00	-42,613.90	-42,613.90	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 NOK / USD EX.RATE 8.2388 WITH NORTHERN TRUST	-13,073.250	28 Dec 17				0.00	-13,073.25	-13,073.25	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 USD / CAD EX.RATE 0.7937138 WITH NORTHERN	25,715.640	28 Dec 17				0.00	25,715.64	25,715.64	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 USD / COP EX.RATE 0.0003347 WITH NORTHERN	38,354.780	28 Dec 17				0.00	38,354.78	38,354.78	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	157.340	28 Dec 17				0.00	157.34	157.34	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 USD / EUR EX.RATE 1.1942 WITH NORTHERN TRUST	144,161.050	28 Dec 17				0.00	144,161.05	144,161.05	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 USD / GBP EX.RATE 1.344 WITH NORTHERN TRUST	173,196.760	28 Dec 17				0.00	173,196.76	173,196.76	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 USD / GBP EX.RATE 1.3441 WITH NORTHERN TRUST	582,785.150	28 Dec 17				0.00	582,785.15	582,785.15	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 USD / GBP EX.RATE 1.3441 WITH NORTHERN TRUST	411,582.220	28 Dec 17				0.00	411,582.22	411,582.22	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 USD / GBP EX.RATE 1.3441 WITH NORTHERN TRUST	1,280,738.240	28 Dec 17				0.00	1,280,738.24	1,280,738.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANACTED ON 28 DEC 2017 USD / GBP EX.RATE 1.3443 WITH NORTHERN TRUST	297.590	28 Dec 17				0.00	297.59	297.59	0.00
FX DEAL TRANACTED ON 28 DEC 2017 USD / HKD EX.RATE 0.1279378 WITH NORTHERN	69,645.850	28 Dec 17				0.00	69,645.85	69,645.85	0.00
FX DEAL TRANACTED ON 28 DEC 2017 USD / JPY EX.RATE 0.0088574 WITH NORTHERN	3,832.160	28 Dec 17				0.00	3,832.16	3,832.16	0.00
FX DEAL TRANACTED ON 28 DEC 2017 USD / SEK EX.RATE 0.1212577 WITH NORTHERN	1,468.700	28 Dec 17				0.00	1,468.70	1,468.70	0.00
FX DEAL TRANACTED ON 28 FEB 2017 AUD / USD EX.RATE 1.300052 WITH NORTHERN TRUST	-244,422.530	28 Feb 17				0.00	-244,422.53	-244,422.53	0.00
FX DEAL TRANACTED ON 28 FEB 2017 AUD / USD EX.RATE 1.3028993 WITH NORTHERN	-698,580.240	28 Feb 17				0.00	-698,580.24	-698,580.24	0.00
FX DEAL TRANACTED ON 28 FEB 2017 CAD / USD EX.RATE 1.3243 WITH NORTHERN TRUST	-143,766.590	28 Feb 17				0.00	-143,766.59	-143,766.59	0.00
FX DEAL TRANACTED ON 28 FEB 2017 CAD / USD EX.RATE 1.3243 WITH NORTHERN TRUST	-124,327.710	28 Feb 17				0.00	-124,327.71	-124,327.71	0.00
FX DEAL TRANACTED ON 28 FEB 2017 CAD / USD EX.RATE 1.328192 WITH NORTHERN TRUST	-54,479.420	28 Feb 17				0.00	-54,479.42	-54,479.42	0.00
FX DEAL TRANACTED ON 28 FEB 2017 CHF / USD EX.RATE 1.001416 WITH NORTHERN TRUST	-1,997.170	28 Feb 17				0.00	-1,997.17	-1,997.17	0.00
FX DEAL TRANACTED ON 28 FEB 2017 DKK / USD EX.RATE 6.994319 WITH NORTHERN TRUST	-428.920	28 Feb 17				0.00	-428.92	-428.92	0.00
FX DEAL TRANACTED ON 28 FEB 2017 GBP / USD EX.RATE 0.8035401 WITH NORTHERN	-1,244.490	28 Feb 17				0.00	-1,244.49	-1,244.49	0.00
FX DEAL TRANACTED ON 28 FEB 2017 GBP / USD EX.RATE 0.8037293 WITH NORTHERN	-64,006.430	28 Feb 17				0.00	-64,006.43	-64,006.43	0.00
FX DEAL TRANACTED ON 28 FEB 2017 GBP / USD EX.RATE 0.8052943 WITH NORTHERN	-47,224.460	28 Feb 17				0.00	-47,224.46	-47,224.46	0.00
FX DEAL TRANACTED ON 28 FEB 2017 HKD / USD EX.RATE 7.7618 WITH NORTHERN TRUST	-18,449.560	28 Feb 17				0.00	-18,449.56	-18,449.56	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANACTED ON 28 FEB 2017 ILS / USD EX.RATE 3.637752 WITH NORTHERN TRUST	-274.900	28 Feb 17				0.00	-274.90	-274.90	0.00
FX DEAL TRANACTED ON 28 FEB 2017 JPY / USD EX.RATE 111.97 WITH NORTHERN TRUST	-377,569.100	28 Feb 17				0.00	-377,569.10	-377,569.10	0.00
FX DEAL TRANACTED ON 28 FEB 2017 SEK / USD EX.RATE 9.003081 WITH NORTHERN TRUST	-1,110.730	28 Feb 17				0.00	-1,110.73	-1,110.73	0.00
FX DEAL TRANACTED ON 28 FEB 2017 SGD / USD EX.RATE 1.3984 WITH NORTHERN TRUST	-267,261.870	28 Feb 17				0.00	-267,261.87	-267,261.87	0.00
FX DEAL TRANACTED ON 28 FEB 2017 USD / CAD EX.RATE 0.7526153 WITH NORTHERN	63.840	28 Feb 17				0.00	63.84	63.84	0.00
FX DEAL TRANACTED ON 28 FEB 2017 USD / CHF EX.RATE 0.9983029 WITH NORTHERN	45,134.780	28 Feb 17				0.00	45,134.78	45,134.78	0.00
FX DEAL TRANACTED ON 28 FEB 2017 USD / CHF EX.RATE 0.9983029 WITH NORTHERN	12,539.410	28 Feb 17				0.00	12,539.41	12,539.41	0.00
FX DEAL TRANACTED ON 28 FEB 2017 USD / DKK EX.RATE 0.1425883 WITH NORTHERN	51,357.730	28 Feb 17				0.00	51,357.73	51,357.73	0.00
FX DEAL TRANACTED ON 28 FEB 2017 USD / EUR EX.RATE 1.0625 WITH NORTHERN TRUST	73,651.060	28 Feb 17				0.00	73,651.06	73,651.06	0.00
FX DEAL TRANACTED ON 28 FEB 2017 USD / EUR EX.RATE 1.0625 WITH NORTHERN TRUST	69,195.650	28 Feb 17				0.00	69,195.65	69,195.65	0.00
FX DEAL TRANACTED ON 28 FEB 2017 USD / EUR EX.RATE 1.0625 WITH NORTHERN TRUST	134,039.690	28 Feb 17				0.00	134,039.69	134,039.69	0.00
FX DEAL TRANACTED ON 28 FEB 2017 USD / JPY EX.RATE 0.0089366 WITH NORTHERN	17,848.760	28 Feb 17				0.00	17,848.76	17,848.76	0.00
FX DEAL TRANACTED ON 28 FEB 2017 USD / SEK EX.RATE 0.1110063 WITH NORTHERN	38,271.180	28 Feb 17				0.00	38,271.18	38,271.18	0.00
FX DEAL TRANACTED ON 28 FEB 2017 USD / SGD EX.RATE 0.7134703 WITH NORTHERN	72.270	28 Feb 17				0.00	72.27	72.27	0.00
FX DEAL TRANACTED ON 28 JUL 2017 CAD / USD EX.RATE 1.243881 WITH NORTHERN TRUST	-511,020.270	28 Jul 17				0.00	-511,020.27	-511,020.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 JUL 2017 EUR / USD EX.RATE 0.8514015 WITH NORTHERN	-57,040.390	28 Jul 17				0.00	-57,040.39	-57,040.39	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 GBP / USD EX.RATE 0.7613827 WITH NORTHERN	-314,241.460	28 Jul 17				0.00	-314,241.46	-314,241.46	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 HKD / USD EX.RATE 7.8107 WITH NORTHERN TRUST	-1,071,329.730	28 Jul 17				0.00	-1,071,329.73	-1,071,329.73	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 JPY / USD EX.RATE 110.6203 WITH NORTHERN TRUST	-1,367,755.730	28 Jul 17				0.00	-1,367,755.73	-1,367,755.73	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / BRL EX.RATE 0.3175107 WITH NORTHERN	5,000,000.000	28 Jul 17				0.00	5,000,000.00	5,000,000.00	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / BRL EX.RATE 0.3177125 WITH NORTHERN	198,263.050	28 Jul 17				0.00	198,263.05	198,263.05	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / CAD EX.RATE 0.8034064 WITH NORTHERN	19,782.470	28 Jul 17				0.00	19,782.47	19,782.47	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / DKK EX.RATE 0.157922 WITH NORTHERN TRUST	114,916.220	28 Jul 17				0.00	114,916.22	114,916.22	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / EUR EX.RATE 1.1726 WITH NORTHERN TRUST	27.030	28 Jul 17				0.00	27.03	27.03	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / EUR EX.RATE 1.1726 WITH NORTHERN TRUST	6.480	28 Jul 17				0.00	6.48	6.48	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / EUR EX.RATE 1.1726 WITH NORTHERN TRUST	4.090	28 Jul 17				0.00	4.09	4.09	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / GBP EX.RATE 1.3121 WITH NORTHERN TRUST	31.320	28 Jul 17				0.00	31.32	31.32	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / GBP EX.RATE 1.313157 WITH NORTHERN TRUST	314,477.140	28 Jul 17				0.00	314,477.14	314,477.14	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / HKD EX.RATE 0.1280377 WITH NORTHERN	19,872.050	28 Jul 17				0.00	19,872.05	19,872.05	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / HKD EX.RATE 0.1280377 WITH NORTHERN	24,124.410	28 Jul 17				0.00	24,124.41	24,124.41	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 JUL 2017 USD / JPY EX.RATE 0.0090199 WITH NORTHERN	1,111,508.950	28 Jul 17				0.00	1,111,508.95	1,111,508.95	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / SEK EX.RATE 0.1230118 WITH NORTHERN	15.500	28 Jul 17				0.00	15.50	15.50	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 USD / SEK EX.RATE 0.1230118 WITH NORTHERN	21.870	28 Jul 17				0.00	21.87	21.87	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 BRL / USD EX.RATE 3.2995 WITH NORTHERN TRUST	-1,241.060	28 Jun 17				0.00	-1,241.06	-1,241.06	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 CHF / USD EX.RATE 0.959084 WITH NORTHERN TRUST	-3,127.980	28 Jun 17				0.00	-3,127.98	-3,127.98	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 CHF / USD EX.RATE 0.960255 WITH NORTHERN TRUST	-12,018.210	28 Jun 17				0.00	-12,018.21	-12,018.21	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 DKK / USD EX.RATE 6.534813 WITH NORTHERN TRUST	-459.080	28 Jun 17				0.00	-459.08	-459.08	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 EUR / USD EX.RATE 0.8787145 WITH NORTHERN	-14,794.340	28 Jun 17				0.00	-14,794.34	-14,794.34	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 EUR / USD EX.RATE 0.8788891 WITH NORTHERN	-5,628,133.390	28 Jun 17				0.00	-5,628,133.39	-5,628,133.39	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 GBP / USD EX.RATE 0.7732158 WITH NORTHERN	-675.590	28 Jun 17				0.00	-675.59	-675.59	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 ILS / USD EX.RATE 3.50812 WITH NORTHERN TRUST	-285.050	28 Jun 17				0.00	-285.05	-285.05	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 ILS / USD EX.RATE 3.508223 WITH NORTHERN TRUST	-1,710.270	28 Jun 17				0.00	-1,710.27	-1,710.27	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 JPY / USD EX.RATE 112.12 WITH NORTHERN TRUST	-5,985,792.230	28 Jun 17				0.00	-5,985,792.23	-5,985,792.23	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 JPY / USD EX.RATE 112.145 WITH NORTHERN TRUST	-9,282.630	28 Jun 17				0.00	-9,282.63	-9,282.63	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 NOK / USD EX.RATE 8.437677 WITH NORTHERN TRUST	-1,066.640	28 Jun 17				0.00	-1,066.64	-1,066.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 JUN 2017 USD / AUD EX.RATE 0.7608 WITH NORTHERN TRUST	68.370	28 Jun 17				0.00	68.37	68.37	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / BRL EX.RATE 0.3021331 WITH NORTHERN	17,255.350	28 Jun 17				0.00	17,255.35	17,255.35	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / BRL EX.RATE 0.3021331 WITH NORTHERN	12,657.830	28 Jun 17				0.00	12,657.83	12,657.83	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / BRL EX.RATE 0.3021331 WITH NORTHERN	20,498.460	28 Jun 17				0.00	20,498.46	20,498.46	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / BRL EX.RATE 0.3021331 WITH NORTHERN	10,911.710	28 Jun 17				0.00	10,911.71	10,911.71	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / BRL EX.RATE 0.3021331 WITH NORTHERN	28,747.470	28 Jun 17				0.00	28,747.47	28,747.47	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / BRL EX.RATE 0.3021331 WITH NORTHERN	76,731.080	28 Jun 17				0.00	76,731.08	76,731.08	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / DKK EX.RATE 0.1530105 WITH NORTHERN	170,530.440	28 Jun 17				0.00	170,530.44	170,530.44	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / EUR EX.RATE 1.135 WITH NORTHERN TRUST	11.410	28 Jun 17				0.00	11.41	11.41	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / EUR EX.RATE 1.1361 WITH NORTHERN TRUST	13.630	28 Jun 17				0.00	13.63	13.63	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / EUR EX.RATE 1.1363 WITH NORTHERN TRUST	44,997.480	28 Jun 17				0.00	44,997.48	44,997.48	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / EUR EX.RATE 1.1374 WITH NORTHERN TRUST	265,342.940	28 Jun 17				0.00	265,342.94	265,342.94	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / EUR EX.RATE 1.14276 WITH NORTHERN TRUST	5,652,668.050	28 Jun 17				0.00	5,652,668.05	5,652,668.05	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / GBP EX.RATE 1.283 WITH NORTHERN TRUST	29,974.660	28 Jun 17				0.00	29,974.66	29,974.66	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / GBP EX.RATE 1.2932 WITH NORTHERN TRUST	15,749.380	28 Jun 17				0.00	15,749.38	15,749.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 JUN 2017 USD / GBP EX.RATE 1.29376 WITH NORTHERN TRUST	34,072.590	28 Jun 17				0.00	34,072.59	34,072.59	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / GBP EX.RATE 1.296551 WITH NORTHERN TRUST	3,889.650	28 Jun 17				0.00	3,889.65	3,889.65	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / HKD EX.RATE 0.1281361 WITH NORTHERN	14.090	28 Jun 17				0.00	14.09	14.09	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / HKD EX.RATE 0.1281361 WITH NORTHERN	46,146.730	28 Jun 17				0.00	46,146.73	46,146.73	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / JPY EX.RATE 0.0089 WITH NORTHERN TRUST	62.300	28 Jun 17				0.00	62.30	62.30	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / JPY EX.RATE 0.0089 WITH NORTHERN TRUST	15.130	28 Jun 17				0.00	15.13	15.13	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / JPY EX.RATE 0.0089 WITH NORTHERN TRUST	38.270	28 Jun 17				0.00	38.27	38.27	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / JPY EX.RATE 0.0089 WITH NORTHERN TRUST	44.500	28 Jun 17				0.00	44.50	44.50	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / JPY EX.RATE 0.0089 WITH NORTHERN TRUST	11,614.450	28 Jun 17				0.00	11,614.45	11,614.45	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / JPY EX.RATE 0.0089 WITH NORTHERN TRUST	5,117.480	28 Jun 17				0.00	5,117.48	5,117.48	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / JPY EX.RATE 0.0089 WITH NORTHERN TRUST	12,246.350	28 Jun 17				0.00	12,246.35	12,246.35	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / JPY EX.RATE 0.008915 WITH NORTHERN TRUST	9,146.790	28 Jun 17				0.00	9,146.79	9,146.79	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / JPY EX.RATE 0.0089481 WITH NORTHERN	5,929,277.150	28 Jun 17				0.00	5,929,277.15	5,929,277.15	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / SEK EX.RATE 0.1169127 WITH NORTHERN	5,261.070	28 Jun 17				0.00	5,261.07	5,261.07	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 CAD / USD EX.RATE 1.338668 WITH NORTHERN TRUST	-11,237.460	28 Mar 17				0.00	-11,237.46	-11,237.46	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 MAR 2017 CAD / USD EX.RATE 1.338668 WITH NORTHERN TRUST	-1,461.700	28 Mar 17				0.00	-1,461.70	-1,461.70	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 CAD / USD EX.RATE 1.338668 WITH NORTHERN TRUST	-2,305.410	28 Mar 17				0.00	-2,305.41	-2,305.41	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 CAD / USD EX.RATE 1.338668 WITH NORTHERN TRUST	-2,832.340	28 Mar 17				0.00	-2,832.34	-2,832.34	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 CAD / USD EX.RATE 1.338668 WITH NORTHERN TRUST	-2,208.630	28 Mar 17				0.00	-2,208.63	-2,208.63	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 CAD / USD EX.RATE 1.338668 WITH NORTHERN TRUST	-43,491.520	28 Mar 17				0.00	-43,491.52	-43,491.52	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 JPY / USD EX.RATE 110.43 WITH NORTHERN TRUST	-21,011.600	28 Mar 17				0.00	-21,011.60	-21,011.60	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / AUD EX.RATE 0.763347 WITH NORTHERN TRUST	10,682.190	28 Mar 17				0.00	10,682.19	10,682.19	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / AUD EX.RATE 0.7634 WITH NORTHERN TRUST	3.760	28 Mar 17				0.00	3.76	3.76	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / AUD EX.RATE 0.7634 WITH NORTHERN TRUST	15.020	28 Mar 17				0.00	15.02	15.02	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / BRL EX.RATE 0.3191421 WITH NORTHERN	245,917.590	28 Mar 17				0.00	245,917.59	245,917.59	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / BRL EX.RATE 0.3191421 WITH NORTHERN	25,726.020	28 Mar 17				0.00	25,726.02	25,726.02	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / CAD EX.RATE 0.7470112 WITH NORTHERN	12,941.350	28 Mar 17				0.00	12,941.35	12,941.35	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / CAD EX.RATE 0.7470112 WITH NORTHERN	82,219.040	28 Mar 17				0.00	82,219.04	82,219.04	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / CAD EX.RATE 0.7473976 WITH NORTHERN	144,556.780	28 Mar 17				0.00	144,556.78	144,556.78	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / CHF EX.RATE 1.0074054 WITH NORTHERN	65,630.800	28 Mar 17				0.00	65,630.80	65,630.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 MAR 2017 USD / CHF EX.RATE 1.0092854 WITH NORTHERN	137.770	28 Mar 17				0.00	137.77	137.77	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / CHF EX.RATE 1.0092854 WITH NORTHERN	120,087.300	28 Mar 17				0.00	120,087.30	120,087.30	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / EUR EX.RATE 1.08 WITH NORTHERN TRUST	870.590	28 Mar 17				0.00	870.59	870.59	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / EUR EX.RATE 1.08 WITH NORTHERN TRUST	36,262.970	28 Mar 17				0.00	36,262.97	36,262.97	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / EUR EX.RATE 1.08 WITH NORTHERN TRUST	40,778.480	28 Mar 17				0.00	40,778.48	40,778.48	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / EUR EX.RATE 1.080457 WITH NORTHERN TRUST	198,672.260	28 Mar 17				0.00	198,672.26	198,672.26	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / EUR EX.RATE 1.0808 WITH NORTHERN TRUST	71,582.450	28 Mar 17				0.00	71,582.45	71,582.45	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / EUR EX.RATE 1.0853 WITH NORTHERN TRUST	18.010	28 Mar 17				0.00	18.01	18.01	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / GBP EX.RATE 1.2449 WITH NORTHERN TRUST	94,623.770	28 Mar 17				0.00	94,623.77	94,623.77	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / GBP EX.RATE 1.2511 WITH NORTHERN TRUST	14.000	28 Mar 17				0.00	14.00	14.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / HKD EX.RATE 0.1287382 WITH NORTHERN	127,073.650	28 Mar 17				0.00	127,073.65	127,073.65	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / JPY EX.RATE 0.0090082 WITH NORTHERN	100.890	28 Mar 17				0.00	100.89	100.89	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 BRL / USD EX.RATE 3.2179 WITH NORTHERN TRUST	-141,622.810	28 Nov 17				0.00	-141,622.81	-141,622.81	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 CNH / USD EX.RATE 6.602 WITH NORTHERN TRUST	-651,317.780	28 Nov 17				0.00	-651,317.78	-651,317.78	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 JPY / USD EX.RATE 111.1174 WITH NORTHERN TRUST	-535,360.620	28 Nov 17				0.00	-535,360.62	-535,360.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 NOV 2017 JPY / USD EX.RATE 111.32 WITH NORTHERN TRUST	-15,873.090	28 Nov 17				0.00	-15,873.09	-15,873.09	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / AUD EX.RATE 0.7597 WITH NORTHERN TRUST	3,647.990	28 Nov 17				0.00	3,647.99	3,647.99	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / CAD EX.RATE 0.7801797 WITH NORTHERN	10,551.880	28 Nov 17				0.00	10,551.88	10,551.88	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / CAD EX.RATE 0.7801797 WITH NORTHERN	55,608.740	28 Nov 17				0.00	55,608.74	55,608.74	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / CAD EX.RATE 0.7802747 WITH NORTHERN	775.730	28 Nov 17				0.00	775.73	775.73	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / CAD EX.RATE 0.7803441 WITH NORTHERN	297,475.520	28 Nov 17				0.00	297,475.52	297,475.52	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / CHF EX.RATE 1.0155377 WITH NORTHERN	2,260.060	28 Nov 17				0.00	2,260.06	2,260.06	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / DKK EX.RATE 0.1590786 WITH NORTHERN	1,234.910	28 Nov 17				0.00	1,234.91	1,234.91	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / EUR EX.RATE 1.1839 WITH NORTHERN TRUST	16,992.400	28 Nov 17				0.00	16,992.40	16,992.40	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / GBP EX.RATE 1.3351 WITH NORTHERN TRUST	90,820.000	28 Nov 17				0.00	90,820.00	90,820.00	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / GBP EX.RATE 1.3373 WITH NORTHERN TRUST	427,186.420	28 Nov 17				0.00	427,186.42	427,186.42	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / HKD EX.RATE 0.1281476 WITH NORTHERN	34,455.890	28 Nov 17				0.00	34,455.89	34,455.89	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / ILS EX.RATE 0.2848191 WITH NORTHERN	8,743.380	28 Nov 17				0.00	8,743.38	8,743.38	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / ILS EX.RATE 0.2857976 WITH NORTHERN	412,688.860	28 Nov 17				0.00	412,688.86	412,688.86	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / JPY EX.RATE 0.0089718 WITH NORTHERN	39,264.550	28 Nov 17				0.00	39,264.55	39,264.55	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 NOV 2017 USD / JPY EX.RATE 0.0089831 WITH NORTHERN	16,259.430	28 Nov 17				0.00	16,259.43	16,259.43	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / JPY EX.RATE 0.0089831 WITH NORTHERN	55,996.230	28 Nov 17				0.00	55,996.23	55,996.23	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / JPY EX.RATE 0.0089831 WITH NORTHERN	13,289.620	28 Nov 17				0.00	13,289.62	13,289.62	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / JPY EX.RATE 0.008992 WITH NORTHERN TRUST	534,914.850	28 Nov 17				0.00	534,914.85	534,914.85	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / NOK EX.RATE 0.1212724 WITH NORTHERN	22,991.200	28 Nov 17				0.00	22,991.20	22,991.20	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / SEK EX.RATE 0.1197275 WITH NORTHERN	9,403.980	28 Nov 17				0.00	9,403.98	9,403.98	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / SGD EX.RATE 0.7428317 WITH NORTHERN	5,078.660	28 Nov 17				0.00	5,078.66	5,078.66	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / SGD EX.RATE 0.7435497 WITH NORTHERN	464,718.570	28 Nov 17				0.00	464,718.57	464,718.57	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 AUD / USD EX.RATE 1.2749475 WITH NORTHERN	-29,805.150	28 Sep 17				0.00	-29,805.15	-29,805.15	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 CAD / USD EX.RATE 1.246151 WITH NORTHERN TRUST	-1,151.950	28 Sep 17				0.00	-1,151.95	-1,151.95	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 CAD / USD EX.RATE 1.246151 WITH NORTHERN TRUST	-1,378.000	28 Sep 17				0.00	-1,378.00	-1,378.00	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 CAD / USD EX.RATE 1.246151 WITH NORTHERN TRUST	-5,375.750	28 Sep 17				0.00	-5,375.75	-5,375.75	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 CAD / USD EX.RATE 1.246151 WITH NORTHERN TRUST	-6,392.400	28 Sep 17				0.00	-6,392.40	-6,392.40	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 CAD / USD EX.RATE 1.246151 WITH NORTHERN TRUST	-42,953.060	28 Sep 17				0.00	-42,953.06	-42,953.06	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 DKK / USD EX.RATE 6.31154 WITH NORTHERN TRUST	-15,051.790	28 Sep 17				0.00	-15,051.79	-15,051.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 SEP 2017 EUR / USD EX.RATE 0.8484859 WITH NORTHERN	-535,489.660	28 Sep 17				0.00	-535,489.66	-535,489.66	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 EUR / USD EX.RATE 0.8487523 WITH NORTHERN	-92,752.970	28 Sep 17				0.00	-92,752.97	-92,752.97	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 EUR / USD EX.RATE 0.8487523 WITH NORTHERN	-144,319.960	28 Sep 17				0.00	-144,319.96	-144,319.96	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 GBP / USD EX.RATE 0.7439806 WITH NORTHERN	-142,359.820	28 Sep 17				0.00	-142,359.82	-142,359.82	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 HKD / USD EX.RATE 7.8092 WITH NORTHERN TRUST	-4,076,977.410	28 Sep 17				0.00	-4,076,977.41	-4,076,977.41	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 ILS / USD EX.RATE 3.527 WITH NORTHERN TRUST	-16,728.100	28 Sep 17				0.00	-16,728.10	-16,728.10	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 JPY / USD EX.RATE 112.35 WITH NORTHERN TRUST	-906,541.740	28 Sep 17				0.00	-906,541.74	-906,541.74	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 JPY / USD EX.RATE 112.6318 WITH NORTHERN TRUST	-380,629.630	28 Sep 17				0.00	-380,629.63	-380,629.63	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 MXN / USD EX.RATE 18.1577 WITH NORTHERN TRUST	-148,127.950	28 Sep 17				0.00	-148,127.95	-148,127.95	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 SGD / USD EX.RATE 1.358577 WITH NORTHERN TRUST	-82,439.200	28 Sep 17				0.00	-82,439.20	-82,439.20	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 TRY / USD EX.RATE 3.563822 WITH NORTHERN TRUST	-122,339.040	28 Sep 17				0.00	-122,339.04	-122,339.04	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / AUD EX.RATE 0.784694 WITH NORTHERN TRUST	98,967.530	28 Sep 17				0.00	98,967.53	98,967.53	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / BRL EX.RATE 0.3136074 WITH NORTHERN	46,119.350	28 Sep 17				0.00	46,119.35	46,119.35	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / BRL EX.RATE 0.3136074 WITH NORTHERN	426,641.940	28 Sep 17				0.00	426,641.94	426,641.94	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / BRL EX.RATE 0.3136074 WITH NORTHERN	95,258.740	28 Sep 17				0.00	95,258.74	95,258.74	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 SEP 2017 USD / CAD EX.RATE 0.8037358 WITH NORTHERN	182,727.910	28 Sep 17				0.00	182,727.91	182,727.91	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / CHF EX.RATE 1.0293361 WITH NORTHERN	32,938.750	28 Sep 17				0.00	32,938.75	32,938.75	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / CHF EX.RATE 1.03023 WITH NORTHERN TRUST	134,825.070	28 Sep 17				0.00	134,825.07	134,825.07	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / EUR EX.RATE 1.1776 WITH NORTHERN TRUST	5,087,232.000	28 Sep 17				0.00	5,087,232.00	5,087,232.00	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / EUR EX.RATE 1.178501 WITH NORTHERN TRUST	107,495.140	28 Sep 17				0.00	107,495.14	107,495.14	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / EUR EX.RATE 1.17855 WITH NORTHERN TRUST	64,820.250	28 Sep 17				0.00	64,820.25	64,820.25	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / GBP EX.RATE 1.3437 WITH NORTHERN TRUST	27,623.420	28 Sep 17				0.00	27,623.42	27,623.42	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / GBP EX.RATE 1.344 WITH NORTHERN TRUST	147,840.000	28 Sep 17				0.00	147,840.00	147,840.00	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / HKD EX.RATE 0.1280085 WITH NORTHERN	109,959.320	28 Sep 17				0.00	109,959.32	109,959.32	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / JPY EX.RATE 0.0088854 WITH NORTHERN	94,428.940	28 Sep 17				0.00	94,428.94	94,428.94	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / JPY EX.RATE 0.0088946 WITH NORTHERN	18,559.610	28 Sep 17				0.00	18,559.61	18,559.61	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / NOK EX.RATE 0.1258549 WITH NORTHERN	28,694.910	28 Sep 17				0.00	28,694.91	28,694.91	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / SEK EX.RATE 0.1228749 WITH NORTHERN	108,129.890	28 Sep 17				0.00	108,129.89	108,129.89	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 ZAR / USD EX.RATE 13.523301 WITH NORTHERN	-21,088.770	28 Sep 17				0.00	-21,088.77	-21,088.77	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 EUR / USD EX.RATE 0.8330959 WITH NORTHERN	-1,481,759.780	29 Aug 17				0.00	-1,481,759.78	-1,481,759.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 AUG 2017 EUR / USD EX.RATE 0.8339143 WITH NORTHERN	-137,817.230	29 Aug 17				0.00	-137,817.23	-137,817.23	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 JPY / USD EX.RATE 108.7952 WITH NORTHERN TRUST	-78,812.130	29 Aug 17				0.00	-78,812.13	-78,812.13	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 JPY / USD EX.RATE 109.02 WITH NORTHERN TRUST	-18,694.510	29 Aug 17				0.00	-18,694.51	-18,694.51	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 USD / BRL EX.RATE 0.3152088 WITH NORTHERN	1,111.500	29 Aug 17				0.00	1,111.50	1,111.50	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 USD / CHF EX.RATE 1.0555204 WITH NORTHERN	13,201.700	29 Aug 17				0.00	13,201.70	13,201.70	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 USD / EUR EX.RATE 1.1971 WITH NORTHERN TRUST	35,723.510	29 Aug 17				0.00	35,723.51	35,723.51	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 USD / EUR EX.RATE 1.1991 WITH NORTHERN TRUST	1,480,226.600	29 Aug 17				0.00	1,480,226.60	1,480,226.60	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 USD / JPY EX.RATE 0.0091726 WITH NORTHERN	58,269.120	29 Aug 17				0.00	58,269.12	58,269.12	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 ZAR / USD EX.RATE 12.980721 WITH NORTHERN	-322,473.460	29 Aug 17				0.00	-322,473.46	-322,473.46	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 AUD / USD EX.RATE 1.2780271 WITH NORTHERN	-485.900	29 Dec 17				0.00	-485.90	-485.90	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 AUD / USD EX.RATE 1.2780271 WITH NORTHERN	-3,496.350	29 Dec 17				0.00	-3,496.35	-3,496.35	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 EUR / USD EX.RATE 0.8317392 WITH NORTHERN	-331,506.120	29 Dec 17				0.00	-331,506.12	-331,506.12	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 EUR / USD EX.RATE 0.8336112 WITH NORTHERN	-474,664.990	29 Dec 17				0.00	-474,664.99	-474,664.99	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 GBP / USD EX.RATE 0.7406897 WITH NORTHERN	-22,597.630	29 Dec 17				0.00	-22,597.63	-22,597.63	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 HKD / USD EX.RATE 7.8139 WITH NORTHERN TRUST	-9,500,095.520	29 Dec 17				0.00	-9,500,095.52	-9,500,095.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 DEC 2017 HUF / USD EX.RATE 258.27 WITH NORTHERN TRUST	-310,865.560	29 Dec 17				0.00	-310,865.56	-310,865.56	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 JPY / USD EX.RATE 112.516 WITH NORTHERN TRUST	-322,643.140	29 Dec 17				0.00	-322,643.14	-322,643.14	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 MXN / USD EX.RATE 19.643 WITH NORTHERN TRUST	-504,285.000	29 Dec 17				0.00	-504,285.00	-504,285.00	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 TRY / USD EX.RATE 3.7867 WITH NORTHERN TRUST	-354,505.750	29 Dec 17				0.00	-354,505.75	-354,505.75	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / EUR EX.RATE 1.1995 WITH NORTHERN TRUST	14.390	29 Dec 17				0.00	14.39	14.39	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / EUR EX.RATE 1.199957 WITH NORTHERN TRUST	29,369.130	29 Dec 17				0.00	29,369.13	29,369.13	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / GBP EX.RATE 1.3515 WITH NORTHERN TRUST	84,099.140	29 Dec 17				0.00	84,099.14	84,099.14	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / GBP EX.RATE 1.3515 WITH NORTHERN TRUST	38,403.560	29 Dec 17				0.00	38,403.56	38,403.56	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / GBP EX.RATE 1.3531 WITH NORTHERN TRUST	117,844.250	29 Dec 17				0.00	117,844.25	117,844.25	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / HKD EX.RATE 0.1279312 WITH NORTHERN	21,610.960	29 Dec 17				0.00	21,610.96	21,610.96	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 ZAR / USD EX.RATE 12.32824 WITH NORTHERN TRUST	-1,214,339.700	29 Dec 17				0.00	-1,214,339.70	-1,214,339.70	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 BRL / USD EX.RATE 3.2884 WITH NORTHERN TRUST	-27,346.900	29 Jun 17				0.00	-27,346.90	-27,346.90	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 CAD / USD EX.RATE 1.29875 WITH NORTHERN TRUST	-2,504,837.730	29 Jun 17				0.00	-2,504,837.73	-2,504,837.73	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 EUR / USD EX.RATE 0.8745081 WITH NORTHERN	-3.840	29 Jun 17				0.00	-3.84	-3.84	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 EUR / USD EX.RATE 0.8745846 WITH NORTHERN	-1,975,659.140	29 Jun 17				0.00	-1,975,659.14	-1,975,659.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 JUN 2017 GBP / USD EX.RATE 0.767422 WITH NORTHERN TRUST	-784,878.450	29 Jun 17				0.00	-784,878.45	-784,878.45	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 GBP / USD EX.RATE 0.76848 WITH NORTHERN TRUST	-3,523,528.160	29 Jun 17				0.00	-3,523,528.16	-3,523,528.16	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 JPY / USD EX.RATE 112.04 WITH NORTHERN TRUST	-289,145.440	29 Jun 17				0.00	-289,145.44	-289,145.44	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 JPY / USD EX.RATE 112.35 WITH NORTHERN TRUST	-4,278,594.760	29 Jun 17				0.00	-4,278,594.76	-4,278,594.76	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / BRL EX.RATE 0.3036007 WITH NORTHERN	53,794.230	29 Jun 17				0.00	53,794.23	53,794.23	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / BRL EX.RATE 0.3036007 WITH NORTHERN	5,275.740	29 Jun 17				0.00	5,275.74	5,275.74	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / BRL EX.RATE 0.3036007 WITH NORTHERN	20,905.760	29 Jun 17				0.00	20,905.76	20,905.76	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / BRL EX.RATE 0.3036007 WITH NORTHERN	82,123.470	29 Jun 17				0.00	82,123.47	82,123.47	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / BRL EX.RATE 0.3036007 WITH NORTHERN	27,348.010	29 Jun 17				0.00	27,348.01	27,348.01	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / CHF EX.RATE 1.0448229 WITH NORTHERN	67,114.050	29 Jun 17				0.00	67,114.05	67,114.05	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / CHF EX.RATE 1.0449758 WITH NORTHERN	109,700.700	29 Jun 17				0.00	109,700.70	109,700.70	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / DKK EX.RATE 0.1538391 WITH NORTHERN	99,386.740	29 Jun 17				0.00	99,386.74	99,386.74	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	3.040	29 Jun 17				0.00	3.04	3.04	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / EUR EX.RATE 1.1232 WITH NORTHERN TRUST	426.430	29 Jun 17				0.00	426.43	426.43	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / EUR EX.RATE 1.1425 WITH NORTHERN TRUST	34,792.210	29 Jun 17				0.00	34,792.21	34,792.21	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 JUN 2017 USD / EUR EX.RATE 1.1425 WITH NORTHERN TRUST	159,255.460	29 Jun 17				0.00	159,255.46	159,255.46	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / EUR EX.RATE 1.1428 WITH NORTHERN TRUST	80.700	29 Jun 17				0.00	80.70	80.70	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / EUR EX.RATE 1.1428 WITH NORTHERN TRUST	9,688.860	29 Jun 17				0.00	9,688.86	9,688.86	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / EUR EX.RATE 1.148045 WITH NORTHERN TRUST	2,319,047.460	29 Jun 17				0.00	2,319,047.46	2,319,047.46	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / GBP EX.RATE 1.2981 WITH NORTHERN TRUST	3,514,944.550	29 Jun 17				0.00	3,514,944.55	3,514,944.55	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / GBP EX.RATE 1.298599 WITH NORTHERN TRUST	185,410.260	29 Jun 17				0.00	185,410.26	185,410.26	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / GBP EX.RATE 1.2999 WITH NORTHERN TRUST	743,542.800	29 Jun 17				0.00	743,542.80	743,542.80	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / HKD EX.RATE 0.1281066 WITH NORTHERN	74,277.610	29 Jun 17				0.00	74,277.61	74,277.61	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / HKD EX.RATE 0.1281066 WITH NORTHERN	33,535.200	29 Jun 17				0.00	33,535.20	33,535.20	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / HKD EX.RATE 0.1281263 WITH NORTHERN	43,215.460	29 Jun 17				0.00	43,215.46	43,215.46	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0088802 WITH NORTHERN	9,698.800	29 Jun 17				0.00	9,698.80	9,698.80	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089 WITH NORTHERN TRUST	10,898.900	29 Jun 17				0.00	10,898.90	10,898.90	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	50.850	29 Jun 17				0.00	50.85	50.85	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	80.290	29 Jun 17				0.00	80.29	80.29	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	80.290	29 Jun 17				0.00	80.29	80.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	171.290	29 Jun 17				0.00	171.29	171.29	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	27.660	29 Jun 17				0.00	27.66	27.66	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	62.450	29 Jun 17				0.00	62.45	62.45	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	22.300	29 Jun 17				0.00	22.30	22.30	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	107.060	29 Jun 17				0.00	107.06	107.06	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	107.060	29 Jun 17				0.00	107.06	107.06	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	10.710	29 Jun 17				0.00	10.71	10.71	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	13.380	29 Jun 17				0.00	13.38	13.38	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089214 WITH NORTHERN	56.200	29 Jun 17				0.00	56.20	56.20	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089309 WITH NORTHERN	4,293,076.970	29 Jun 17				0.00	4,293,076.97	4,293,076.97	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.0089338 WITH NORTHERN	71,769.970	29 Jun 17				0.00	71,769.97	71,769.97	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 112.61 WITH NORTHERN TRUST	0.020	29 Jun 17				0.00	0.02	0.02	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / SEK EX.RATE 0.11788 WITH NORTHERN TRUST	39,822.280	29 Jun 17				0.00	39,822.28	39,822.28	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	-4,186.590	29 Mar 17				0.00	-4,186.59	-4,186.59	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	-26.160	29 Mar 17				0.00	-26.16	-26.16	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	-34,412.740	29 Mar 17				0.00	-34,412.74	-34,412.74	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	-2,494.350	29 Mar 17				0.00	-2,494.35	-2,494.35	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	-50.260	29 Mar 17				0.00	-50.26	-50.26	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	-2,389.520	29 Mar 17				0.00	-2,389.52	-2,389.52	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	-16,202.680	29 Mar 17				0.00	-16,202.68	-16,202.68	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 CAD / USD EX.RATE 1.337732 WITH NORTHERN TRUST	-133,188.390	29 Mar 17				0.00	-133,188.39	-133,188.39	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 TRY / USD EX.RATE 3.658242 WITH NORTHERN TRUST	-208,242.520	29 Mar 17				0.00	-208,242.52	-208,242.52	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / AUD EX.RATE 0.7657 WITH NORTHERN TRUST	40.740	29 Mar 17				0.00	40.74	40.74	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / AUD EX.RATE 0.7657 WITH NORTHERN TRUST	172.720	29 Mar 17				0.00	172.72	172.72	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / BRL EX.RATE 0.3193664 WITH NORTHERN	3,036.400	29 Mar 17				0.00	3,036.40	3,036.40	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / BRL EX.RATE 0.319499 WITH NORTHERN TRUST	31,170.120	29 Mar 17				0.00	31,170.12	31,170.12	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / CAD EX.RATE 0.7475339 WITH NORTHERN	37,796.960	29 Mar 17				0.00	37,796.96	37,796.96	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / CAD EX.RATE 0.7475339 WITH NORTHERN	80,688.810	29 Mar 17				0.00	80,688.81	80,688.81	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / CHF EX.RATE 1.0028592 WITH NORTHERN	62,345.820	29 Mar 17				0.00	62,345.82	62,345.82	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / DKK EX.RATE 0.1445755 WITH NORTHERN	13,108.080	29 Mar 17				0.00	13,108.08	13,108.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 MAR 2017 USD / EUR EX.RATE 1.075358 WITH NORTHERN TRUST	298,050.480	29 Mar 17				0.00	298,050.48	298,050.48	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / EUR EX.RATE 1.0765 WITH NORTHERN TRUST	69,268.660	29 Mar 17				0.00	69,268.66	69,268.66	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / GBP EX.RATE 1.240474 WITH NORTHERN TRUST	187,755.680	29 Mar 17				0.00	187,755.68	187,755.68	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / GBP EX.RATE 1.2407 WITH NORTHERN TRUST	31.890	29 Mar 17				0.00	31.89	31.89	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / GBP EX.RATE 1.2407 WITH NORTHERN TRUST	32,289.680	29 Mar 17				0.00	32,289.68	32,289.68	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / HKD EX.RATE 0.1287117 WITH NORTHERN	216.240	29 Mar 17				0.00	216.24	216.24	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 CAD / USD EX.RATE 1.343431 WITH NORTHERN TRUST	-11,538.850	29 May 17				0.00	-11,538.85	-11,538.85	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 CAD / USD EX.RATE 1.343431 WITH NORTHERN TRUST	-9,973.780	29 May 17				0.00	-9,973.78	-9,973.78	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 CAD / USD EX.RATE 1.343431 WITH NORTHERN TRUST	-15,439.130	29 May 17				0.00	-15,439.13	-15,439.13	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 CAD / USD EX.RATE 1.343431 WITH NORTHERN TRUST	-749.200	29 May 17				0.00	-749.20	-749.20	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 CAD / USD EX.RATE 1.343431 WITH NORTHERN TRUST	-39,112.450	29 May 17				0.00	-39,112.45	-39,112.45	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 CHF / USD EX.RATE 0.9754 WITH NORTHERN TRUST	-293,117.060	29 May 17				0.00	-293,117.06	-293,117.06	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 USD / CAD EX.RATE 0.7443628 WITH NORTHERN	24,935.450	29 May 17				0.00	24,935.45	24,935.45	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 USD / EUR EX.RATE 1.1168 WITH NORTHERN TRUST	395.280	29 May 17				0.00	395.28	395.28	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 USD / EUR EX.RATE 1.1168 WITH NORTHERN TRUST	361.390	29 May 17				0.00	361.39	361.39	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 MAY 2017 USD / EUR EX.RATE 1.1168 WITH NORTHERN TRUST	2,269.340	29 May 17				0.00	2,269.34	2,269.34	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 USD / EUR EX.RATE 1.1168 WITH NORTHERN TRUST	18.760	29 May 17				0.00	18.76	18.76	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 USD / JPY EX.RATE 0.0089847 WITH NORTHERN	29.200	29 May 17				0.00	29.20	29.20	0.00
FX DEAL TRANSACTED ON 29 MAY 2017 USD / SGD EX.RATE 0.721709 WITH NORTHERN TRUST	115.470	29 May 17				0.00	115.47	115.47	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 GBP / USD EX.RATE 0.7453231 WITH NORTHERN	-28,196.590	29 Nov 17				0.00	-28,196.59	-28,196.59	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 JPY / USD EX.RATE 111.78 WITH NORTHERN TRUST	-13,627.810	29 Nov 17				0.00	-13,627.81	-13,627.81	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / BRL EX.RATE 0.310424 WITH NORTHERN TRUST	6,352.110	29 Nov 17				0.00	6,352.11	6,352.11	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / CAD EX.RATE 0.7771215 WITH NORTHERN	27,425.490	29 Nov 17				0.00	27,425.49	27,425.49	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / CAD EX.RATE 0.777994 WITH NORTHERN TRUST	4,275.860	29 Nov 17				0.00	4,275.86	4,275.86	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / CAD EX.RATE 0.777994 WITH NORTHERN TRUST	22,530.580	29 Nov 17				0.00	22,530.58	22,530.58	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / CHF EX.RATE 1.015744 WITH NORTHERN TRUST	12,511.000	29 Nov 17				0.00	12,511.00	12,511.00	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / EUR EX.RATE 1.185 WITH NORTHERN TRUST	10,308.880	29 Nov 17				0.00	10,308.88	10,308.88	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / HKD EX.RATE 0.1280705 WITH NORTHERN	595,649.930	29 Nov 17				0.00	595,649.93	595,649.93	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / JPY EX.RATE 0.0089461 WITH NORTHERN	10,083.200	29 Nov 17				0.00	10,083.20	10,083.20	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / NZD EX.RATE 0.689 WITH NORTHERN TRUST	277,744.790	29 Nov 17				0.00	277,744.79	277,744.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 NOV 2017 USD / SGD EX.RATE 0.7422858 WITH NORTHERN TRUST	212,569.980	29 Nov 17				0.00	212,569.98	212,569.98	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 AUD / USD EX.RATE 1.276202 WITH NORTHERN TRUST	-783.580	29 Sep 17				0.00	-783.58	-783.58	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 BRL / USD EX.RATE 3.1625 WITH NORTHERN TRUST	-125,390.170	29 Sep 17				0.00	-125,390.17	-125,390.17	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 BRL / USD EX.RATE 3.1625 WITH NORTHERN TRUST	-118,023.590	29 Sep 17				0.00	-118,023.59	-118,023.59	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 CAD / USD EX.RATE 1.25025 WITH NORTHERN TRUST	-724.900	29 Sep 17				0.00	-724.90	-724.90	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 CAD / USD EX.RATE 1.25025 WITH NORTHERN TRUST	-1,990.160	29 Sep 17				0.00	-1,990.16	-1,990.16	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 CAD / USD EX.RATE 1.25025 WITH NORTHERN TRUST	-3,357.410	29 Sep 17				0.00	-3,357.41	-3,357.41	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 CAD / USD EX.RATE 1.25025 WITH NORTHERN TRUST	-9,261.910	29 Sep 17				0.00	-9,261.91	-9,261.91	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 EUR / USD EX.RATE 0.8463817 WITH NORTHERN	-128,368.490	29 Sep 17				0.00	-128,368.49	-128,368.49	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 EUR / USD EX.RATE 0.8466347 WITH NORTHERN	-3,543.440	29 Sep 17				0.00	-3,543.44	-3,543.44	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 GBP / USD EX.RATE 0.7452676 WITH NORTHERN	-314,683.780	29 Sep 17				0.00	-314,683.78	-314,683.78	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 GBP / USD EX.RATE 0.7468059 WITH NORTHERN	-46,212.640	29 Sep 17				0.00	-46,212.64	-46,212.64	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 GBP / USD EX.RATE 0.7468639 WITH NORTHERN	-1,338.930	29 Sep 17				0.00	-1,338.93	-1,338.93	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 HKD / USD EX.RATE 7.8112 WITH NORTHERN TRUST	-2,866,886.790	29 Sep 17				0.00	-2,866,886.79	-2,866,886.79	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 ILS / USD EX.RATE 3.526437 WITH NORTHERN TRUST	-283.570	29 Sep 17				0.00	-283.57	-283.57	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 SEP 2017 MXN / USD EX.RATE 18.2057 WITH NORTHERN TRUST	-140,448.620	29 Sep 17				0.00	-140,448.62	-140,448.62	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 NOK / USD EX.RATE 7.969621 WITH NORTHERN TRUST	-752.860	29 Sep 17				0.00	-752.86	-752.86	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 TRY / USD EX.RATE 3.55975 WITH NORTHERN TRUST	-113,185.510	29 Sep 17				0.00	-113,185.51	-113,185.51	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / AUD EX.RATE 0.7837 WITH NORTHERN TRUST	17.990	29 Sep 17				0.00	17.99	17.99	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / AUD EX.RATE 0.7837 WITH NORTHERN TRUST	34.150	29 Sep 17				0.00	34.15	34.15	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / AUD EX.RATE 0.783904 WITH NORTHERN TRUST	264,878.620	29 Sep 17				0.00	264,878.62	264,878.62	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / AUD EX.RATE 0.784405 WITH NORTHERN TRUST	1,111,947.140	29 Sep 17				0.00	1,111,947.14	1,111,947.14	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / BRL EX.RATE 0.3154873 WITH NORTHERN	134,734.130	29 Sep 17				0.00	134,734.13	134,734.13	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / CAD EX.RATE 0.8018661 WITH NORTHERN	2,831,844.730	29 Sep 17				0.00	2,831,844.73	2,831,844.73	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / CHF EX.RATE 1.0319641 WITH NORTHERN	33,720.610	29 Sep 17				0.00	33,720.61	33,720.61	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / DKK EX.RATE 0.1586454 WITH NORTHERN	135,653.160	29 Sep 17				0.00	135,653.16	135,653.16	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / EUR EX.RATE 1.1802 WITH NORTHERN TRUST	4,549,548.670	29 Sep 17				0.00	4,549,548.67	4,549,548.67	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / EUR EX.RATE 1.1802 WITH NORTHERN TRUST	7,385.690	29 Sep 17				0.00	7,385.69	7,385.69	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / EUR EX.RATE 1.1802 WITH NORTHERN TRUST	7,472.440	29 Sep 17				0.00	7,472.44	7,472.44	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / EUR EX.RATE 1.18061 WITH NORTHERN TRUST	4,722.440	29 Sep 17				0.00	4,722.44	4,722.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 SEP 2017 USD / EUR EX.RATE 1.1814 WITH NORTHERN TRUST	5,472,603.320	29 Sep 17				0.00	5,472,603.32	5,472,603.32	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / GBP EX.RATE 1.3388 WITH NORTHERN TRUST	54,976.940	29 Sep 17				0.00	54,976.94	54,976.94	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / GBP EX.RATE 1.3398 WITH NORTHERN TRUST	68,798.450	29 Sep 17				0.00	68,798.45	68,798.45	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / GBP EX.RATE 1.3404 WITH NORTHERN TRUST	2,814,151.440	29 Sep 17				0.00	2,814,151.44	2,814,151.44	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / HKD EX.RATE 0.1280098 WITH NORTHERN	30.720	29 Sep 17				0.00	30.72	30.72	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / HKD EX.RATE 0.1280098 WITH NORTHERN	118,909.590	29 Sep 17				0.00	118,909.59	118,909.59	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / JPY EX.RATE 0.0088763 WITH NORTHERN	536,180.960	29 Sep 17				0.00	536,180.96	536,180.96	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / JPY EX.RATE 0.0088815 WITH NORTHERN	2,049,595.420	29 Sep 17				0.00	2,049,595.42	2,049,595.42	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / JPY EX.RATE 0.008886 WITH NORTHERN TRUST	18,310.480	29 Sep 17				0.00	18,310.48	18,310.48	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / NOK EX.RATE 0.1255414 WITH NORTHERN	5,242,729.210	29 Sep 17				0.00	5,242,729.21	5,242,729.21	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / SEK EX.RATE 0.1221659 WITH NORTHERN	2,809.820	29 Sep 17				0.00	2,809.82	2,809.82	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / SGD EX.RATE 0.7365479 WITH NORTHERN	1,218,077.350	29 Sep 17				0.00	1,218,077.35	1,218,077.35	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / SGD EX.RATE 0.7370283 WITH NORTHERN	24.320	29 Sep 17				0.00	24.32	24.32	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / SGD EX.RATE 1.356 WITH NORTHERN TRUST	4.030	29 Sep 17				0.00	4.03	4.03	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / ZAR EX.RATE 0.0742674 WITH NORTHERN	3,394.260	29 Sep 17				0.00	3,394.26	3,394.26	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 SEP 2017 ZAR / USD EX.RATE 13.513251 WITH NORTHERN	-13,479.710	29 Sep 17				0.00	-13,479.71	-13,479.71	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 EUR / USD EX.RATE 0.8407162 WITH NORTHERN	-311,222.760	30 Aug 17				0.00	-311,222.76	-311,222.76	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 GBP / USD EX.RATE 0.7738201 WITH NORTHERN	-86,828.870	30 Aug 17				0.00	-86,828.87	-86,828.87	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 JPY / USD EX.RATE 110.32 WITH NORTHERN TRUST	-18,458.810	30 Aug 17				0.00	-18,458.81	-18,458.81	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / AUD EX.RATE 0.7896 WITH NORTHERN TRUST	67.800	30 Aug 17				0.00	67.80	67.80	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / AUD EX.RATE 0.7896 WITH NORTHERN TRUST	3.770	30 Aug 17				0.00	3.77	3.77	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / AUD EX.RATE 0.7896 WITH NORTHERN TRUST	22.630	30 Aug 17				0.00	22.63	22.63	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / AUD EX.RATE 0.7896 WITH NORTHERN TRUST	3.330	30 Aug 17				0.00	3.33	3.33	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / EUR EX.RATE 1.1887 WITH NORTHERN TRUST	66,800.110	30 Aug 17				0.00	66,800.11	66,800.11	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / HKD EX.RATE 0.1277743 WITH NORTHERN	792.520	30 Aug 17				0.00	792.52	792.52	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / SGD EX.RATE 0.736106 WITH NORTHERN TRUST	17.570	30 Aug 17				0.00	17.57	17.57	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / SGD EX.RATE 0.736106 WITH NORTHERN TRUST	47.370	30 Aug 17				0.00	47.37	47.37	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / SGD EX.RATE 1.3585 WITH NORTHERN TRUST	3.060	30 Aug 17				0.00	3.06	3.06	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / SGD EX.RATE 1.3585 WITH NORTHERN TRUST	3.110	30 Aug 17				0.00	3.11	3.11	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 ZAR / USD EX.RATE 13.0237 WITH NORTHERN TRUST	-425,749.620	30 Aug 17				0.00	-425,749.62	-425,749.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 JAN 2017 BRL / USD EX.RATE 3.1215 WITH NORTHERN TRUST	-117,078.230	30 Jan 17				0.00	-117,078.23	-117,078.23	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 BRL / USD EX.RATE 3.1215 WITH NORTHERN TRUST	-117,726.400	30 Jan 17				0.00	-117,726.40	-117,726.40	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 BRL / USD EX.RATE 3.1215 WITH NORTHERN TRUST	-82,635.060	30 Jan 17				0.00	-82,635.06	-82,635.06	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 BRL / USD EX.RATE 3.1215 WITH NORTHERN TRUST	-107,383.760	30 Jan 17				0.00	-107,383.76	-107,383.76	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 BRL / USD EX.RATE 3.1215 WITH NORTHERN TRUST	-84,526.620	30 Jan 17				0.00	-84,526.62	-84,526.62	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 CHF / USD EX.RATE 0.9947 WITH NORTHERN TRUST	-76,821.520	30 Jan 17				0.00	-76,821.52	-76,821.52	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 CNY / USD EX.RATE 6.9263 WITH NORTHERN TRUST	-317,629.900	30 Jan 17				0.00	-317,629.90	-317,629.90	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 EUR / USD EX.RATE 0.9336632 WITH NORTHERN	-720,774.880	30 Jan 17				0.00	-720,774.88	-720,774.88	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 EUR / USD EX.RATE 0.9353111 WITH NORTHERN	-456,977.620	30 Jan 17				0.00	-456,977.62	-456,977.62	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 GBP / USD EX.RATE 0.800897 WITH NORTHERN TRUST	-153,858.860	30 Jan 17				0.00	-153,858.86	-153,858.86	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 GBP / USD EX.RATE 0.801539 WITH NORTHERN TRUST	-78,158.600	30 Jan 17				0.00	-78,158.60	-78,158.60	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 GBP / USD EX.RATE 0.801539 WITH NORTHERN TRUST	-190,643.560	30 Jan 17				0.00	-190,643.56	-190,643.56	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 JPY / USD EX.RATE 113.4021 WITH NORTHERN TRUST	-14,895,554.610	30 Jan 17				0.00	-14,895,554.61	-14,895,554.61	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 QAR / USD EX.RATE 3.641 WITH NORTHERN TRUST	-81,990.060	30 Jan 17				0.00	-81,990.06	-81,990.06	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / CAD EX.RATE 0.7636502 WITH NORTHERN	38,765.380	30 Jan 17				0.00	38,765.38	38,765.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 JAN 2017 USD / CHF EX.RATE 1.0042641 WITH NORTHERN	51,046.370	30 Jan 17				0.00	51,046.37	51,046.37	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / CLP EX.RATE 0.0015396 WITH NORTHERN	1,204.100	30 Jan 17				0.00	1,204.10	1,204.10	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / EUR EX.RATE 1.0675 WITH NORTHERN TRUST	7.840	30 Jan 17				0.00	7.84	7.84	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / EUR EX.RATE 1.0693 WITH NORTHERN TRUST	719,597.200	30 Jan 17				0.00	719,597.20	719,597.20	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / GBP EX.RATE 1.247 WITH NORTHERN TRUST	271.520	30 Jan 17				0.00	271.52	271.52	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / GBP EX.RATE 1.2473 WITH NORTHERN TRUST	4,135.660	30 Jan 17				0.00	4,135.66	4,135.66	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / GBP EX.RATE 1.2473 WITH NORTHERN TRUST	45,051.840	30 Jan 17				0.00	45,051.84	45,051.84	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / GBP EX.RATE 1.247582 WITH NORTHERN TRUST	6,025.670	30 Jan 17				0.00	6,025.67	6,025.67	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / GBP EX.RATE 1.2476 WITH NORTHERN TRUST	1,904.410	30 Jan 17				0.00	1,904.41	1,904.41	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / GBP EX.RATE 1.2478 WITH NORTHERN TRUST	416,340.520	30 Jan 17				0.00	416,340.52	416,340.52	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / JPY EX.RATE 0.0087804 WITH NORTHERN	291,756.850	30 Jan 17				0.00	291,756.85	291,756.85	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / JPY EX.RATE 0.0087974 WITH NORTHERN	163,321.310	30 Jan 17				0.00	163,321.31	163,321.31	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / JPY EX.RATE 0.0088075 WITH NORTHERN	14,877,463.210	30 Jan 17				0.00	14,877,463.21	14,877,463.21	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 AUD / USD EX.RATE 1.3005339 WITH NORTHERN	-13,135.240	30 Jun 17				0.00	-13,135.24	-13,135.24	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 CAD / USD EX.RATE 1.2993 WITH NORTHERN TRUST	-1.120	30 Jun 17				0.00	-1.12	-1.12	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 JUN 2017 EUR / USD EX.RATE 0.8761324 WITH NORTHERN	-649,488.550	30 Jun 17				0.00	-649,488.55	-649,488.55	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 EUR / USD EX.RATE 0.8766547 WITH NORTHERN	-87,708.420	30 Jun 17				0.00	-87,708.42	-87,708.42	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 GBP / USD EX.RATE 0.7688729 WITH NORTHERN	-33,864.880	30 Jun 17				0.00	-33,864.88	-33,864.88	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 JPY / USD EX.RATE 112.33 WITH NORTHERN TRUST	-2,085,736.180	30 Jun 17				0.00	-2,085,736.18	-2,085,736.18	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 JPY / USD EX.RATE 112.493 WITH NORTHERN TRUST	-201,058.060	30 Jun 17				0.00	-201,058.06	-201,058.06	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / BRL EX.RATE 0.3020418 WITH NORTHERN	133,842.780	30 Jun 17				0.00	133,842.78	133,842.78	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / BRL EX.RATE 0.3020418 WITH NORTHERN	40,272.740	30 Jun 17				0.00	40,272.74	40,272.74	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / BRL EX.RATE 0.3020418 WITH NORTHERN	41,900.500	30 Jun 17				0.00	41,900.50	41,900.50	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / BRL EX.RATE 0.3020418 WITH NORTHERN	31,025.330	30 Jun 17				0.00	31,025.33	31,025.33	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / BRL EX.RATE 0.3020418 WITH NORTHERN	41,553.440	30 Jun 17				0.00	41,553.44	41,553.44	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / CAD EX.RATE 0.7696452 WITH NORTHERN	93.180	30 Jun 17				0.00	93.18	93.18	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / CAD EX.RATE 0.7696452 WITH NORTHERN	42.090	30 Jun 17				0.00	42.09	42.09	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / CHF EX.RATE 1.0422877 WITH NORTHERN	8,940.310	30 Jun 17				0.00	8,940.31	8,940.31	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / GBP EX.RATE 1.3 WITH NORTHERN TRUST	90.090	30 Jun 17				0.00	90.09	90.09	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / GBP EX.RATE 1.3 WITH NORTHERN TRUST	26,988.940	30 Jun 17				0.00	26,988.94	26,988.94	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 JUN 2017 USD / GBP EX.RATE 1.301204 WITH NORTHERN TRUST	31,433.120	30 Jun 17				0.00	31,433.12	31,433.12	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / HKD EX.RATE 0.1280672 WITH NORTHERN	24,025.790	30 Jun 17				0.00	24,025.79	24,025.79	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	15.540	30 Jun 17				0.00	15.54	15.54	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	31.080	30 Jun 17				0.00	31.08	31.08	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	134.990	30 Jun 17				0.00	134.99	134.99	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	79.930	30 Jun 17				0.00	79.93	79.93	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	34.640	30 Jun 17				0.00	34.64	34.64	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	24.870	30 Jun 17				0.00	24.87	24.87	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	44.400	30 Jun 17				0.00	44.40	44.40	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	39.960	30 Jun 17				0.00	39.96	39.96	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	266.430	30 Jun 17				0.00	266.43	266.43	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	26.640	30 Jun 17				0.00	26.64	26.64	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	22.200	30 Jun 17				0.00	22.20	22.20	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	88.810	30 Jun 17				0.00	88.81	88.81	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	53.290	30 Jun 17				0.00	53.29	53.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	13.320	30 Jun 17				0.00	13.32	13.32	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.008881 WITH NORTHERN TRUST	17.760	30 Jun 17				0.00	17.76	17.76	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.0089 WITH NORTHERN TRUST	2,847.990	30 Jun 17				0.00	2,847.99	2,847.99	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.0089 WITH NORTHERN TRUST	4,757.920	30 Jun 17				0.00	4,757.92	4,757.92	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / JPY EX.RATE 0.0089309 WITH NORTHERN	2,104,081.400	30 Jun 17				0.00	2,104,081.40	2,104,081.40	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / MXN EX.RATE 0.0551116 WITH NORTHERN	65,734.950	30 Jun 17				0.00	65,734.95	65,734.95	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / MXN EX.RATE 0.0551116 WITH NORTHERN	29,789.970	30 Jun 17				0.00	29,789.97	29,789.97	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / MXN EX.RATE 0.0551116 WITH NORTHERN	41,565.230	30 Jun 17				0.00	41,565.23	41,565.23	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / MXN EX.RATE 0.0551116 WITH NORTHERN	91,718.410	30 Jun 17				0.00	91,718.41	91,718.41	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.328734 WITH NORTHERN TRUST	-952.670	30 Mar 17				0.00	-952.67	-952.67	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.328734 WITH NORTHERN TRUST	-11,858.120	30 Mar 17				0.00	-11,858.12	-11,858.12	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.328734 WITH NORTHERN TRUST	-578.810	30 Mar 17				0.00	-578.81	-578.81	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.328734 WITH NORTHERN TRUST	-1,305.940	30 Mar 17				0.00	-1,305.94	-1,305.94	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.328734 WITH NORTHERN TRUST	-45,895.840	30 Mar 17				0.00	-45,895.84	-45,895.84	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.328734 WITH NORTHERN TRUST	-1,251.320	30 Mar 17				0.00	-1,251.32	-1,251.32	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.328734 WITH NORTHERN TRUST	-2,240.540	30 Mar 17				0.00	-2,240.54	-2,240.54	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.328734 WITH NORTHERN TRUST	-912.750	30 Mar 17				0.00	-912.75	-912.75	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.332933 WITH NORTHERN TRUST	-32,299.040	30 Mar 17				0.00	-32,299.04	-32,299.04	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 CAD / USD EX.RATE 1.332933 WITH NORTHERN TRUST	-125,005.350	30 Mar 17				0.00	-125,005.35	-125,005.35	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / AUD EX.RATE 0.7653 WITH NORTHERN TRUST	61.030	30 Mar 17				0.00	61.03	61.03	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / AUD EX.RATE 0.7653 WITH NORTHERN TRUST	117.090	30 Mar 17				0.00	117.09	117.09	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / AUD EX.RATE 0.7653 WITH NORTHERN TRUST	34.070	30 Mar 17				0.00	34.07	34.07	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / BRL EX.RATE 0.3193154 WITH NORTHERN	28,243.890	30 Mar 17				0.00	28,243.89	28,243.89	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / BRL EX.RATE 0.319448 WITH NORTHERN TRUST	426,700.870	30 Mar 17				0.00	426,700.87	426,700.87	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / CAD EX.RATE 0.7525961 WITH NORTHERN	12,420.360	30 Mar 17				0.00	12,420.36	12,420.36	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / CAD EX.RATE 0.7525961 WITH NORTHERN	51,973.230	30 Mar 17				0.00	51,973.23	51,973.23	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / CHF EX.RATE 0.9988014 WITH NORTHERN	51,928.070	30 Mar 17				0.00	51,928.07	51,928.07	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / CHF EX.RATE 0.9996002 WITH NORTHERN	182,063.990	30 Mar 17				0.00	182,063.99	182,063.99	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / EUR EX.RATE 1.068 WITH NORTHERN TRUST	9.260	30 Mar 17				0.00	9.26	9.26	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / GBP EX.RATE 1.247209 WITH NORTHERN TRUST	70,088.320	30 Mar 17				0.00	70,088.32	70,088.32	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 MAR 2017 USD / JPY EX.RATE 0.008975 WITH NORTHERN TRUST	26.930	30 Mar 17				0.00	26.93	26.93	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / JPY EX.RATE 0.008975 WITH NORTHERN TRUST	632.740	30 Mar 17				0.00	632.74	632.74	0.00
FX DEAL TRANSACTED ON 30 MAR 2017 USD / JPY EX.RATE 0.008975 WITH NORTHERN TRUST	37,569.560	30 Mar 17				0.00	37,569.56	37,569.56	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 CAD / USD EX.RATE 1.346083 WITH NORTHERN TRUST	-82,940.030	30 May 17				0.00	-82,940.03	-82,940.03	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 CAD / USD EX.RATE 1.3461 WITH NORTHERN TRUST	-103,297.000	30 May 17				0.00	-103,297.00	-103,297.00	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 HKD / USD EX.RATE 7.7928 WITH NORTHERN TRUST	-83,150.620	30 May 17				0.00	-83,150.62	-83,150.62	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 JPY / USD EX.RATE 110.71 WITH NORTHERN TRUST	-15,606.610	30 May 17				0.00	-15,606.61	-15,606.61	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 JPY / USD EX.RATE 110.71 WITH NORTHERN TRUST	-15,536.100	30 May 17				0.00	-15,536.10	-15,536.10	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 JPY / USD EX.RATE 110.733 WITH NORTHERN TRUST	-77,113.790	30 May 17				0.00	-77,113.79	-77,113.79	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / AUD EX.RATE 0.745251 WITH NORTHERN TRUST	16,323.310	30 May 17				0.00	16,323.31	16,323.31	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / AUD EX.RATE 0.745251 WITH NORTHERN TRUST	19,020.160	30 May 17				0.00	19,020.16	19,020.16	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / CHF EX.RATE 1.0250103 WITH NORTHERN	12,777.930	30 May 17				0.00	12,777.93	12,777.93	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / CLP EX.RATE 0.0014793 WITH NORTHERN	1,423.600	30 May 17				0.00	1,423.60	1,423.60	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / CLP EX.RATE 0.0014793 WITH NORTHERN	1,634.390	30 May 17				0.00	1,634.39	1,634.39	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / CZK EX.RATE 0.0421372 WITH NORTHERN	14,242.370	30 May 17				0.00	14,242.37	14,242.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 MAY 2017 USD / EUR EX.RATE 1.1161 WITH NORTHERN TRUST	94,026.070	30 May 17				0.00	94,026.07	94,026.07	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / EUR EX.RATE 1.1161 WITH NORTHERN TRUST	26,528.080	30 May 17				0.00	26,528.08	26,528.08	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / EUR EX.RATE 1.117 WITH NORTHERN TRUST	124.590	30 May 17				0.00	124.59	124.59	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / GBP EX.RATE 1.284761 WITH NORTHERN TRUST	5,814.020	30 May 17				0.00	5,814.02	5,814.02	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / GBP EX.RATE 1.2855 WITH NORTHERN TRUST	11,459.860	30 May 17				0.00	11,459.86	11,459.86	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / GBP EX.RATE 1.2855 WITH NORTHERN TRUST	72,249.860	30 May 17				0.00	72,249.86	72,249.86	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / HKD EX.RATE 0.1283153 WITH NORTHERN	51.330	30 May 17				0.00	51.33	51.33	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / HKD EX.RATE 0.1283153 WITH NORTHERN	28.230	30 May 17				0.00	28.23	28.23	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / JPY EX.RATE 0.0090245 WITH NORTHERN	162.440	30 May 17				0.00	162.44	162.44	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / JPY EX.RATE 0.0090245 WITH NORTHERN	29,361.070	30 May 17				0.00	29,361.07	29,361.07	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / JPY EX.RATE 0.0090245 WITH NORTHERN	58,180.670	30 May 17				0.00	58,180.67	58,180.67	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / JPY EX.RATE 0.0090245 WITH NORTHERN	4,061.010	30 May 17				0.00	4,061.01	4,061.01	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / JPY EX.RATE 0.0090326 WITH NORTHERN	57,013.820	30 May 17				0.00	57,013.82	57,013.82	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 USD / SGD EX.RATE 0.7222824 WITH NORTHERN	70.990	30 May 17				0.00	70.99	70.99	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 DKK / USD EX.RATE 6.259172 WITH NORTHERN TRUST	-208,341.310	30 Nov 17				0.00	-208,341.31	-208,341.31	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 NOV 2017 GBP / USD EX.RATE 0.7392076 WITH NORTHERN	-120,742.280	30 Nov 17				0.00	-120,742.28	-120,742.28	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 GBP / USD EX.RATE 0.7396997 WITH NORTHERN	-776,142.010	30 Nov 17				0.00	-776,142.01	-776,142.01	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 JPY / USD EX.RATE 112.3 WITH NORTHERN TRUST	-13,695.130	30 Nov 17				0.00	-13,695.13	-13,695.13	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 NOK / USD EX.RATE 8.3167 WITH NORTHERN TRUST	-14,322.400	30 Nov 17				0.00	-14,322.40	-14,322.40	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 SEK / USD EX.RATE 8.3739 WITH NORTHERN TRUST	-138,912.930	30 Nov 17				0.00	-138,912.93	-138,912.93	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / BRL EX.RATE 0.3064946 WITH NORTHERN	2,848.480	30 Nov 17				0.00	2,848.48	2,848.48	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / BRL EX.RATE 0.3064946 WITH NORTHERN	3,105.020	30 Nov 17				0.00	3,105.02	3,105.02	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / CAD EX.RATE 0.7752539 WITH NORTHERN	370,497.610	30 Nov 17				0.00	370,497.61	370,497.61	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / CAD EX.RATE 0.7759409 WITH NORTHERN	221.610	30 Nov 17				0.00	221.61	221.61	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / CAD EX.RATE 0.7759409 WITH NORTHERN	1,167.600	30 Nov 17				0.00	1,167.60	1,167.60	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / EUR EX.RATE 1.1896 WITH NORTHERN TRUST	17,202.760	30 Nov 17				0.00	17,202.76	17,202.76	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / EUR EX.RATE 1.1896 WITH NORTHERN TRUST	3,540.250	30 Nov 17				0.00	3,540.25	3,540.25	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / GBP EX.RATE 1.352495 WITH NORTHERN TRUST	776,483.610	30 Nov 17				0.00	776,483.61	776,483.61	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / JPY EX.RATE 0.0089047 WITH NORTHERN	33,211.040	30 Nov 17				0.00	33,211.04	33,211.04	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / MXN EX.RATE 0.053559 WITH NORTHERN TRUST	24,560.280	30 Nov 17				0.00	24,560.28	24,560.28	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 NOV 2017 USD / MXN EX.RATE 0.053559 WITH NORTHERN TRUST	10,620.660	30 Nov 17				0.00	10,620.66	10,620.66	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / SGD EX.RATE 1.3493 WITH NORTHERN TRUST	0.340	30 Nov 17				0.00	0.34	0.34	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / SGD EX.RATE 1.3493 WITH NORTHERN TRUST	1.790	30 Nov 17				0.00	1.79	1.79	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 CAD / USD EX.RATE 1.283043 WITH NORTHERN TRUST	-3,601.920	30 Oct 17				0.00	-3,601.92	-3,601.92	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 CAD / USD EX.RATE 1.283043 WITH NORTHERN TRUST	-6,189.110	30 Oct 17				0.00	-6,189.11	-6,189.11	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 CAD / USD EX.RATE 1.283043 WITH NORTHERN TRUST	-3,339.330	30 Oct 17				0.00	-3,339.33	-3,339.33	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 MXN / USD EX.RATE 19.2496 WITH NORTHERN TRUST	-39,292.440	30 Oct 17				0.00	-39,292.44	-39,292.44	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 USD / CAD EX.RATE 0.7777259 WITH NORTHERN	19,906.060	30 Oct 17				0.00	19,906.06	19,906.06	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 USD / CAD EX.RATE 0.7793971 WITH NORTHERN	10,357.900	30 Oct 17				0.00	10,357.90	10,357.90	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 USD / CHF EX.RATE 1.0008818 WITH NORTHERN	114,378.130	30 Oct 17				0.00	114,378.13	114,378.13	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 USD / EUR EX.RATE 1.161406 WITH NORTHERN TRUST	4,946.520	30 Oct 17				0.00	4,946.52	4,946.52	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 USD / EUR EX.RATE 1.163 WITH NORTHERN TRUST	25.260	30 Oct 17				0.00	25.26	25.26	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 USD / GBP EX.RATE 1.3207 WITH NORTHERN TRUST	68,060.770	30 Oct 17				0.00	68,060.77	68,060.77	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 USD / HKD EX.RATE 0.1282051 WITH NORTHERN	667,881.920	30 Oct 17				0.00	667,881.92	667,881.92	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 USD / JPY EX.RATE 0.0088141 WITH NORTHERN	179,524.750	30 Oct 17				0.00	179,524.75	179,524.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 OCT 2017 USD / SEK EX.RATE 0.1194766 WITH NORTHERN	294,508.220	30 Oct 17				0.00	294,508.22	294,508.22	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 CHF / USD EX.RATE 0.961236 WITH NORTHERN TRUST	-69,700.420	31 Aug 17				0.00	-69,700.42	-69,700.42	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 EUR / USD EX.RATE 0.8401872 WITH NORTHERN	-298,188.700	31 Aug 17				0.00	-298,188.70	-298,188.70	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 EUR / USD EX.RATE 0.8411334 WITH NORTHERN	-184,722.530	31 Aug 17				0.00	-184,722.53	-184,722.53	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 EUR / USD EX.RATE 0.8425153 WITH NORTHERN	-376,840.850	31 Aug 17				0.00	-376,840.85	-376,840.85	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 GBP / USD EX.RATE 0.7733689 WITH NORTHERN	-60,062.620	31 Aug 17				0.00	-60,062.62	-60,062.62	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 GBP / USD EX.RATE 0.775168 WITH NORTHERN TRUST	-626,838.780	31 Aug 17				0.00	-626,838.78	-626,838.78	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 GBP / USD EX.RATE 0.776588 WITH NORTHERN TRUST	-56,694.890	31 Aug 17				0.00	-56,694.89	-56,694.89	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 SGD / USD EX.RATE 1.358 WITH NORTHERN TRUST	-289,296.020	31 Aug 17				0.00	-289,296.02	-289,296.02	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / AUD EX.RATE 0.7926 WITH NORTHERN TRUST	123.460	31 Aug 17				0.00	123.46	123.46	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / AUD EX.RATE 0.7926 WITH NORTHERN TRUST	4.870	31 Aug 17				0.00	4.87	4.87	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / AUD EX.RATE 0.7926 WITH NORTHERN TRUST	18.100	31 Aug 17				0.00	18.10	18.10	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / CAD EX.RATE 0.7917656 WITH NORTHERN	204.070	31 Aug 17				0.00	204.07	204.07	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / EUR EX.RATE 1.18765 WITH NORTHERN TRUST	174,822.080	31 Aug 17				0.00	174,822.08	174,822.08	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / MXN EX.RATE 0.0559178 WITH NORTHERN	9,355.840	31 Aug 17				0.00	9,355.84	9,355.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 AUG 2017 USD / MXN EX.RATE 0.0559178 WITH NORTHERN	693.030	31 Aug 17				0.00	693.03	693.03	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / MXN EX.RATE 0.0559178 WITH NORTHERN	17,010.470	31 Aug 17				0.00	17,010.47	17,010.47	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / MXN EX.RATE 0.0559178 WITH NORTHERN	1,260.030	31 Aug 17				0.00	1,260.03	1,260.03	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / SGD EX.RATE 0.7365397 WITH NORTHERN	8.840	31 Aug 17				0.00	8.84	8.84	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 BRL / USD EX.RATE 3.1245 WITH NORTHERN TRUST	-368,391.390	31 Jan 17				0.00	-368,391.39	-368,391.39	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 BRL / USD EX.RATE 3.1245 WITH NORTHERN TRUST	-341,179.560	31 Jan 17				0.00	-341,179.56	-341,179.56	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 CLP / USD EX.RATE 645.2 WITH NORTHERN TRUST	-35,237.760	31 Jan 17				0.00	-35,237.76	-35,237.76	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 COP / USD EX.RATE 2916.5 WITH NORTHERN TRUST	-114,454.260	31 Jan 17				0.00	-114,454.26	-114,454.26	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 EUR / USD EX.RATE 0.9278452 WITH NORTHERN	-679,263.840	31 Jan 17				0.00	-679,263.84	-679,263.84	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 GBP / USD EX.RATE 0.7945967 WITH NORTHERN	-64,643.240	31 Jan 17				0.00	-64,643.24	-64,643.24	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / BRL EX.RATE 0.3188267 WITH NORTHERN	1,312.450	31 Jan 17				0.00	1,312.45	1,312.45	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / BRL EX.RATE 0.3188267 WITH NORTHERN	54,760.620	31 Jan 17				0.00	54,760.62	54,760.62	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / CAD EX.RATE 0.7648184 WITH NORTHERN	64.880	31 Jan 17				0.00	64.88	64.88	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / CAD EX.RATE 0.7648184 WITH NORTHERN	8,793.120	31 Jan 17				0.00	8,793.12	8,793.12	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / CHF EX.RATE 1.0089331 WITH NORTHERN	92,061.720	31 Jan 17				0.00	92,061.72	92,061.72	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 JAN 2017 USD / EUR EX.RATE 1.0752 WITH NORTHERN TRUST	925,795.720	31 Jan 17				0.00	925,795.72	925,795.72	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / EUR EX.RATE 1.0752 WITH NORTHERN TRUST	764,421.760	31 Jan 17				0.00	764,421.76	764,421.76	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / EUR EX.RATE 1.0752 WITH NORTHERN TRUST	392,905.630	31 Jan 17				0.00	392,905.63	392,905.63	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / EUR EX.RATE 1.0752 WITH NORTHERN TRUST	1,306,161.410	31 Jan 17				0.00	1,306,161.41	1,306,161.41	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / EUR EX.RATE 1.0752 WITH NORTHERN TRUST	596,506.980	31 Jan 17				0.00	596,506.98	596,506.98	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / EUR EX.RATE 1.0752 WITH NORTHERN TRUST	637,502.720	31 Jan 17				0.00	637,502.72	637,502.72	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / GBP EX.RATE 1.2492 WITH NORTHERN TRUST	793,488.000	31 Jan 17				0.00	793,488.00	793,488.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / GBP EX.RATE 1.256783 WITH NORTHERN TRUST	34,832.330	31 Jan 17				0.00	34,832.33	34,832.33	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / GBP EX.RATE 1.2568 WITH NORTHERN TRUST	402,176.300	31 Jan 17				0.00	402,176.30	402,176.30	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / GBP EX.RATE 1.2582 WITH NORTHERN TRUST	388,301.830	31 Jan 17				0.00	388,301.83	388,301.83	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / GBP EX.RATE 1.2582 WITH NORTHERN TRUST	105,299.100	31 Jan 17				0.00	105,299.10	105,299.10	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / ZAR EX.RATE 0.0739645 WITH NORTHERN	40,597.190	31 Jan 17				0.00	40,597.19	40,597.19	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / BRL EX.RATE 0.3185221 WITH NORTHERN	5,140.330	31 Jul 17				0.00	5,140.33	5,140.33	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / BRL EX.RATE 0.3186235 WITH NORTHERN	80,766.360	31 Jul 17				0.00	80,766.36	80,766.36	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / CAD EX.RATE 0.800064 WITH NORTHERN TRUST	169.780	31 Jul 17				0.00	169.78	169.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 JUL 2017 USD / CAD EX.RATE 0.8012596 WITH NORTHERN	1,897,994.850	31 Jul 17				0.00	1,897,994.85	1,897,994.85	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / DKK EX.RATE 0.15904 WITH NORTHERN TRUST	200,974.650	31 Jul 17				0.00	200,974.65	200,974.65	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / EUR EX.RATE 1.1787 WITH NORTHERN TRUST	6.870	31 Jul 17				0.00	6.87	6.87	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / EUR EX.RATE 1.1787 WITH NORTHERN TRUST	8.800	31 Jul 17				0.00	8.80	8.80	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / EUR EX.RATE 1.1808 WITH NORTHERN TRUST	56.680	31 Jul 17				0.00	56.68	56.68	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / EUR EX.RATE 1.182736 WITH NORTHERN TRUST	1,080,758.480	31 Jul 17				0.00	1,080,758.48	1,080,758.48	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / EUR EX.RATE 1.1836 WITH NORTHERN TRUST	915.630	31 Jul 17				0.00	915.63	915.63	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / GBP EX.RATE 1.3179 WITH NORTHERN TRUST	104,975.480	31 Jul 17				0.00	104,975.48	104,975.48	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / GBP EX.RATE 1.319157 WITH NORTHERN TRUST	115,790.320	31 Jul 17				0.00	115,790.32	115,790.32	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / HKD EX.RATE 0.1280246 WITH NORTHERN	56,010.690	31 Jul 17				0.00	56,010.69	56,010.69	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 BRL / USD EX.RATE 3.16 WITH NORTHERN TRUST	-801,138.300	31 Mar 17				0.00	-801,138.30	-801,138.30	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 BRL / USD EX.RATE 3.16 WITH NORTHERN TRUST	-818,860.410	31 Mar 17				0.00	-818,860.41	-818,860.41	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 CAD / USD EX.RATE 1.33205 WITH NORTHERN TRUST	-9,481,590.130	31 Mar 17				0.00	-9,481,590.13	-9,481,590.13	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 CAD / USD EX.RATE 1.333455 WITH NORTHERN TRUST	-13,323,654.720	31 Mar 17				0.00	-13,323,654.72	-13,323,654.72	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 CAD / USD EX.RATE 1.334067 WITH NORTHERN TRUST	-468.940	31 Mar 17				0.00	-468.94	-468.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 MAR 2017 CAD / USD EX.RATE 1.334067 WITH NORTHERN TRUST	-439.630	31 Mar 17				0.00	-439.63	-439.63	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 EUR / USD EX.RATE 0.9349289 WITH NORTHERN TRUST	-612,096.620	31 Mar 17				0.00	-612,096.62	-612,096.62	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 HKD / USD EX.RATE 7.7704 WITH NORTHERN TRUST	-16,240,718.650	31 Mar 17				0.00	-16,240,718.65	-16,240,718.65	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 JPY / USD EX.RATE 111.55 WITH NORTHERN TRUST	-20,262.690	31 Mar 17				0.00	-20,262.69	-20,262.69	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 MXN / USD EX.RATE 18.7292 WITH NORTHERN TRUST	-1,059,407.140	31 Mar 17				0.00	-1,059,407.14	-1,059,407.14	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 TRY / USD EX.RATE 3.64403 WITH NORTHERN TRUST	-715,364.590	31 Mar 17				0.00	-715,364.59	-715,364.59	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.7629 WITH NORTHERN TRUST	578,351.830	31 Mar 17				0.00	578,351.83	578,351.83	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.7632 WITH NORTHERN TRUST	234,912.610	31 Mar 17				0.00	234,912.61	234,912.61	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.7632 WITH NORTHERN TRUST	188,804.710	31 Mar 17				0.00	188,804.71	188,804.71	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.7632 WITH NORTHERN TRUST	131,723.810	31 Mar 17				0.00	131,723.81	131,723.81	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.7636 WITH NORTHERN TRUST	8.690	31 Mar 17				0.00	8.69	8.69	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.7636 WITH NORTHERN TRUST	16.380	31 Mar 17				0.00	16.38	16.38	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / BRL EX.RATE 0.3152685 WITH NORTHERN TRUST	346,644.890	31 Mar 17				0.00	346,644.89	346,644.89	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CAD EX.RATE 0.7495875 WITH NORTHERN TRUST	12,355.810	31 Mar 17				0.00	12,355.81	12,355.81	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CAD EX.RATE 0.7495875 WITH NORTHERN TRUST	97,238.370	31 Mar 17				0.00	97,238.37	97,238.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CAD EX.RATE 0.7505254 WITH NORTHERN	42.670	31 Mar 17				0.00	42.67	42.67	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CAD EX.RATE 0.7505254 WITH NORTHERN	63.670	31 Mar 17				0.00	63.67	63.67	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CAD EX.RATE 0.752072 WITH NORTHERN TRUST	540,638.780	31 Mar 17				0.00	540,638.78	540,638.78	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CHF EX.RATE 0.9981036 WITH NORTHERN	461,034.650	31 Mar 17				0.00	461,034.65	461,034.65	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CHF EX.RATE 0.9981036 WITH NORTHERN	480,054.940	31 Mar 17				0.00	480,054.94	480,054.94	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CHF EX.RATE 0.9981036 WITH NORTHERN	412,127.220	31 Mar 17				0.00	412,127.22	412,127.22	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CHF EX.RATE 0.9981036 WITH NORTHERN	497,364.190	31 Mar 17				0.00	497,364.19	497,364.19	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CHF EX.RATE 0.9992466 WITH NORTHERN	158,066.920	31 Mar 17				0.00	158,066.92	158,066.92	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	228,556.970	31 Mar 17				0.00	228,556.97	228,556.97	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	60,139.070	31 Mar 17				0.00	60,139.07	60,139.07	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	123,799.710	31 Mar 17				0.00	123,799.71	123,799.71	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	344,456.590	31 Mar 17				0.00	344,456.59	344,456.59	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	436,902.120	31 Mar 17				0.00	436,902.12	436,902.12	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	591,688.970	31 Mar 17				0.00	591,688.97	591,688.97	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	390,723.270	31 Mar 17				0.00	390,723.27	390,723.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	283,422.340	31 Mar 17				0.00	283,422.34	283,422.34	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	322,707.160	31 Mar 17				0.00	322,707.16	322,707.16	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	285,126.490	31 Mar 17				0.00	285,126.49	285,126.49	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0666 WITH NORTHERN TRUST	495,666.910	31 Mar 17				0.00	495,666.91	495,666.91	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.067 WITH NORTHERN TRUST	99.660	31 Mar 17				0.00	99.66	99.66	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0689 WITH NORTHERN TRUST	5,669,197.170	31 Mar 17				0.00	5,669,197.17	5,669,197.17	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2496 WITH NORTHERN TRUST	3,943,569.820	31 Mar 17				0.00	3,943,569.82	3,943,569.82	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2504 WITH NORTHERN TRUST	12.580	31 Mar 17				0.00	12.58	12.58	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	284,260.420	31 Mar 17				0.00	284,260.42	284,260.42	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	142,988.150	31 Mar 17				0.00	142,988.15	142,988.15	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	95,796.080	31 Mar 17				0.00	95,796.08	95,796.08	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	75,772.710	31 Mar 17				0.00	75,772.71	75,772.71	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	351,835.880	31 Mar 17				0.00	351,835.88	351,835.88	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	105,341.910	31 Mar 17				0.00	105,341.91	105,341.91	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	242,850.230	31 Mar 17				0.00	242,850.23	242,850.23	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	329,433.880	31 Mar 17				0.00	329,433.88	329,433.88	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	200,529.250	31 Mar 17				0.00	200,529.25	200,529.25	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	139,909.460	31 Mar 17				0.00	139,909.46	139,909.46	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	383,337.390	31 Mar 17				0.00	383,337.39	383,337.39	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	387,234.940	31 Mar 17				0.00	387,234.94	387,234.94	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	279,744.920	31 Mar 17				0.00	279,744.92	279,744.92	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	550,294.490	31 Mar 17				0.00	550,294.49	550,294.49	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	85,121.860	31 Mar 17				0.00	85,121.86	85,121.86	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2522 WITH NORTHERN TRUST	126,833.670	31 Mar 17				0.00	126,833.67	126,833.67	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2523 WITH NORTHERN TRUST	162,297.220	31 Mar 17				0.00	162,297.22	162,297.22	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2523 WITH NORTHERN TRUST	558,560.950	31 Mar 17				0.00	558,560.95	558,560.95	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2523 WITH NORTHERN TRUST	130,520.630	31 Mar 17				0.00	130,520.63	130,520.63	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.253772 WITH NORTHERN TRUST	4,224.990	31 Mar 17				0.00	4,224.99	4,224.99	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / HKD EX.RATE 0.1286703 WITH NORTHERN	36.030	31 Mar 17				0.00	36.03	36.03	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / HKD EX.RATE 0.1286769 WITH NORTHERN	110,327.960	31 Mar 17				0.00	110,327.96	110,327.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 MAR 2017 USD / HKD EX.RATE 0.1286769 WITH NORTHERN	317,761.020	31 Mar 17				0.00	317,761.02	317,761.02	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / HKD EX.RATE 0.1286769 WITH NORTHERN	151,801.580	31 Mar 17				0.00	151,801.58	151,801.58	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / HKD EX.RATE 0.1286769 WITH NORTHERN	436,732.150	31 Mar 17				0.00	436,732.15	436,732.15	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	184,338.890	31 Mar 17				0.00	184,338.89	184,338.89	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	184,617.000	31 Mar 17				0.00	184,617.00	184,617.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	261,862.730	31 Mar 17				0.00	261,862.73	261,862.73	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	71,397.010	31 Mar 17				0.00	71,397.01	71,397.01	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	93,178.840	31 Mar 17				0.00	93,178.84	93,178.84	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	89,162.380	31 Mar 17				0.00	89,162.38	89,162.38	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	30,052.200	31 Mar 17				0.00	30,052.20	30,052.20	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	155,044.620	31 Mar 17				0.00	155,044.62	155,044.62	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	212,818.860	31 Mar 17				0.00	212,818.86	212,818.86	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	126,032.870	31 Mar 17				0.00	126,032.87	126,032.87	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	265,883.760	31 Mar 17				0.00	265,883.76	265,883.76	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	258,040.080	31 Mar 17				0.00	258,040.08	258,040.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	134,409.860	31 Mar 17				0.00	134,409.86	134,409.86	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089646 WITH NORTHERN	412,654.170	31 Mar 17				0.00	412,654.17	412,654.17	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089694 WITH NORTHERN	2,045,023.720	31 Mar 17				0.00	2,045,023.72	2,045,023.72	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.008975 WITH NORTHERN TRUST	32,712.710	31 Mar 17				0.00	32,712.71	32,712.71	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.008975 WITH NORTHERN TRUST	323.100	31 Mar 17				0.00	323.10	323.10	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NOK EX.RATE 0.116367 WITH NORTHERN TRUST	1,054,871.910	31 Mar 17				0.00	1,054,871.91	1,054,871.91	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NOK EX.RATE 0.1164171 WITH NORTHERN	173,086.900	31 Mar 17				0.00	173,086.90	173,086.90	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NOK EX.RATE 0.1164171 WITH NORTHERN	162,596.800	31 Mar 17				0.00	162,596.80	162,596.80	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SEK EX.RATE 0.1117006 WITH NORTHERN	112.510	31 Mar 17				0.00	112.51	112.51	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SEK EX.RATE 0.1119407 WITH NORTHERN	857,945.610	31 Mar 17				0.00	857,945.61	857,945.61	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SGD EX.RATE 0.7156147 WITH NORTHERN	489,671.250	31 Mar 17				0.00	489,671.25	489,671.25	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SGD EX.RATE 0.7156147 WITH NORTHERN	48,311.280	31 Mar 17				0.00	48,311.28	48,311.28	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SGD EX.RATE 0.7156147 WITH NORTHERN	114,622.810	31 Mar 17				0.00	114,622.81	114,622.81	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SGD EX.RATE 0.7156659 WITH NORTHERN	524,064.310	31 Mar 17				0.00	524,064.31	524,064.31	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / ZAR EX.RATE 0.0745645 WITH NORTHERN	263,686.250	31 Mar 17				0.00	263,686.25	263,686.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 MAR 2017 USD / ZAR EX.RATE 0.0745645 WITH NORTHERN	246,862.260	31 Mar 17				0.00	246,862.26	246,862.26	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / ZAR EX.RATE 0.0746269 WITH NORTHERN	347,131.360	31 Mar 17				0.00	347,131.36	347,131.36	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 ZAR / USD EX.RATE 13.415883 WITH NORTHERN	-1,932,541.320	31 Mar 17				0.00	-1,932,541.32	-1,932,541.32	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 CAD / USD EX.RATE 1.3505 WITH NORTHERN TRUST	-130,599.170	31 May 17				0.00	-130,599.17	-130,599.17	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 CAD / USD EX.RATE 1.3505 WITH NORTHERN TRUST	-151,018.620	31 May 17				0.00	-151,018.62	-151,018.62	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 CAD / USD EX.RATE 1.35117 WITH NORTHERN TRUST	-23,814.020	31 May 17				0.00	-23,814.02	-23,814.02	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 CAD / USD EX.RATE 1.35117 WITH NORTHERN TRUST	-2,441.170	31 May 17				0.00	-2,441.17	-2,441.17	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 CAD / USD EX.RATE 1.35117 WITH NORTHERN TRUST	-21,826.960	31 May 17				0.00	-21,826.96	-21,826.96	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 CAD / USD EX.RATE 1.35117 WITH NORTHERN TRUST	-15,346.260	31 May 17				0.00	-15,346.26	-15,346.26	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 CAD / USD EX.RATE 1.35117 WITH NORTHERN TRUST	-38,877.180	31 May 17				0.00	-38,877.18	-38,877.18	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 CAD / USD EX.RATE 1.351881 WITH NORTHERN TRUST	-163,606.100	31 May 17				0.00	-163,606.10	-163,606.10	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 GBP / USD EX.RATE 0.7744734 WITH NORTHERN	-62,636.450	31 May 17				0.00	-62,636.45	-62,636.45	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 GBP / USD EX.RATE 0.7753934 WITH NORTHERN	-34,430.330	31 May 17				0.00	-34,430.33	-34,430.33	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 HKD / USD EX.RATE 7.7907 WITH NORTHERN TRUST	-98,547.820	31 May 17				0.00	-98,547.82	-98,547.82	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 JPY / USD EX.RATE 110.61 WITH NORTHERN TRUST	-26,708.140	31 May 17				0.00	-26,708.14	-26,708.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 MAY 2017 USD / AUD EX.RATE 0.744151 WITH NORTHERN TRUST	16,364.830	31 May 17				0.00	16,364.83	16,364.83	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / AUD EX.RATE 0.744151 WITH NORTHERN TRUST	11,378.750	31 May 17				0.00	11,378.75	11,378.75	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / CAD EX.RATE 0.7395356 WITH NORTHERN	113,122.910	31 May 17				0.00	113,122.91	113,122.91	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / CAD EX.RATE 0.7400993 WITH NORTHERN	24,337.660	31 May 17				0.00	24,337.66	24,337.66	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / CAD EX.RATE 0.7400993 WITH NORTHERN	189,352.030	31 May 17				0.00	189,352.03	189,352.03	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / CAD EX.RATE 0.7406859 WITH NORTHERN	203.410	31 May 17				0.00	203.41	203.41	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / CHF EX.RATE 1.0322048 WITH NORTHERN	18.120	31 May 17				0.00	18.12	18.12	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / CHF EX.RATE 1.0332713 WITH NORTHERN	46,300.230	31 May 17				0.00	46,300.23	46,300.23	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / CHF EX.RATE 1.0334849 WITH NORTHERN	63,617.840	31 May 17				0.00	63,617.84	63,617.84	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / EUR EX.RATE 1.122 WITH NORTHERN TRUST	608.170	31 May 17				0.00	608.17	608.17	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / EUR EX.RATE 1.122 WITH NORTHERN TRUST	59.510	31 May 17				0.00	59.51	59.51	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / EUR EX.RATE 1.1244 WITH NORTHERN TRUST	152,389.450	31 May 17				0.00	152,389.45	152,389.45	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / EUR EX.RATE 1.1244 WITH NORTHERN TRUST	83,733.740	31 May 17				0.00	83,733.74	83,733.74	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / EUR EX.RATE 1.1244 WITH NORTHERN TRUST	78,668.410	31 May 17				0.00	78,668.41	78,668.41	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / JPY EX.RATE 0.009031 WITH NORTHERN TRUST	144.500	31 May 17				0.00	144.50	144.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 MAY 2017 USD / JPY EX.RATE 0.0090416 WITH NORTHERN	2,855.340	31 May 17				0.00	2,855.34	2,855.34	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / MXN EX.RATE 0.0535877 WITH NORTHERN	5,270.880	31 May 17				0.00	5,270.88	5,270.88	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / SEK EX.RATE 0.1152459 WITH NORTHERN	30,923.400	31 May 17				0.00	30,923.40	30,923.40	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / SGD EX.RATE 0.7228567 WITH NORTHERN	6.660	31 May 17				0.00	6.66	6.66	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / SGD EX.RATE 0.7228567 WITH NORTHERN	2.560	31 May 17				0.00	2.56	2.56	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / SGD EX.RATE 0.7228567 WITH NORTHERN	39.030	31 May 17				0.00	39.03	39.03	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 BRL / USD EX.RATE 3.2677 WITH NORTHERN TRUST	-151,324.840	31 Oct 17				0.00	-151,324.84	-151,324.84	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 CAD / USD EX.RATE 1.288642 WITH NORTHERN TRUST	-591.720	31 Oct 17				0.00	-591.72	-591.72	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 CAD / USD EX.RATE 1.288642 WITH NORTHERN TRUST	-548.340	31 Oct 17				0.00	-548.34	-548.34	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 EUR / USD EX.RATE 0.85814 WITH NORTHERN TRUST	-346,720.100	31 Oct 17				0.00	-346,720.10	-346,720.10	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 MXN / USD EX.RATE 19.1656 WITH NORTHERN TRUST	-78,751.200	31 Oct 17				0.00	-78,751.20	-78,751.20	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / AUD EX.RATE 0.76422 WITH NORTHERN TRUST	432,548.520	31 Oct 17				0.00	432,548.52	432,548.52	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / BRL EX.RATE 0.3042103 WITH NORTHERN	165,010.480	31 Oct 17				0.00	165,010.48	165,010.48	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / CHF EX.RATE 1.0019839 WITH NORTHERN	430,853.090	31 Oct 17				0.00	430,853.09	430,853.09	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / CNH EX.RATE 0.1508523 WITH NORTHERN	59,336.920	31 Oct 17				0.00	59,336.92	59,336.92	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 OCT 2017 USD / DKK EX.RATE 0.1563687 WITH NORTHERN	304,606.310	31 Oct 17				0.00	304,606.31	304,606.31	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / EUR EX.RATE 1.16329 WITH NORTHERN TRUST	1,920,591.790	31 Oct 17				0.00	1,920,591.79	1,920,591.79	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / EUR EX.RATE 1.163605 WITH NORTHERN TRUST	105,888.060	31 Oct 17				0.00	105,888.06	105,888.06	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / GBP EX.RATE 1.32408 WITH NORTHERN TRUST	2,295,954.720	31 Oct 17				0.00	2,295,954.72	2,295,954.72	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / HKD EX.RATE 0.1282092 WITH NORTHERN	255,008.170	31 Oct 17				0.00	255,008.17	255,008.17	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / ILS EX.RATE 0.2839457 WITH NORTHERN	106,479.640	31 Oct 17				0.00	106,479.64	106,479.64	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / JPY EX.RATE 0.0087947 WITH NORTHERN	107,354.680	31 Oct 17				0.00	107,354.68	107,354.68	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / JPY EX.RATE 0.0088113 WITH NORTHERN	3,342,106.420	31 Oct 17				0.00	3,342,106.42	3,342,106.42	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / NOK EX.RATE 0.121921 WITH NORTHERN TRUST	203,851.970	31 Oct 17				0.00	203,851.97	203,851.97	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / SEK EX.RATE 0.1193292 WITH NORTHERN	370,875.090	31 Oct 17				0.00	370,875.09	370,875.09	0.00
Total NORTHERN TRUST COMPANY, CHICAGO							.000.00	733,800.73	733,800.73

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 02 MAY 2017 USD / AUD EX.RATE 0.751508 WITH STATE STREET	-19,959.870	2 May 17				0.00	-15,000.00	-15,000.00	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 AUD / USD EX.RATE 1.326084 WITH STATE STREET	917,650.180	13 Jun 17				0.00	692,000.00	692,000.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 AUD / USD EX.RATE 1.2674271 WITH STATE STREET	326,996.200	13 Oct 17				0.00	258,000.00	258,000.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 USD / AUD EX.RATE 0.7922001 WITH STATE STREET	-121,181.520	22 Aug 17				0.00	-96,000.00	-96,000.00	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 AUD / USD EX.RATE 1.3345433 WITH STATE STREET	33,363.580	23 May 17				0.00	25,000.00	25,000.00	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / AUD EX.RATE 0.745709 WITH STATE STREET	-36,207.150	25 May 17				0.00	-27,000.00	-27,000.00	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 AUD / USD EX.RATE 1.278282 WITH STATE STREET	1,051,550.560	29 Dec 17				0.00	822,628.00	822,471.00	-157.00
FX DEAL TRANSACTED ON 31 MAR 2017 AUD / USD EX.RATE 1.3108221 WITH STATE STREET	1,220,480.290	31 Mar 17				0.00	931,080.00	931,080.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 AUD / USD EX.RATE 1.3431292 WITH STATE STREET	73,721,236.310	31 May 17				0.00	54,887,672.07	54,887,672.07	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / AUD EX.RATE 0.744141 WITH STATE STREET	-73,721,236.310	31 May 17				0.00	-54,858,972.39	-56,087,116.10	-1,228,143.71
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 SEP 2017 USD / GBP EX.RATE 1.2919 WITH STATE STREET	-32,610.590	1 Sep 17				0.00	-42,129.62	-42,129.62	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / GBP EX.RATE 1.2921641 WITH STATE STREET	-27,086.350	2 May 17				0.00	-35,000.00	-35,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
FX DEAL TRANSACTED ON 06 NOV 2017 USD / GBP EX.RATE 1.311069 WITH STATE STREET	-164,727.350	6 Nov 17				0.00	-215,968.92	-215,968.92	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 GBP / USD EX.RATE 0.7853608 WITH STATE STREET	1,382,235.140	13 Jun 17				0.00	1,760,000.00	1,760,000.00	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / GBP EX.RATE 1.220981 WITH STATE STREET	-5,003.870	13 Mar 17				0.00	-6,109.63	-6,109.63	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 USD / GBP EX.RATE 1.30882 WITH STATE STREET	-267,551.530	13 Nov 17				0.00	-350,176.79	-350,176.79	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 GBP / USD EX.RATE 0.7514842 WITH STATE STREET	663,560.530	13 Oct 17				0.00	883,000.00	883,000.00	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 GBP / USD EX.RATE 0.7714496 WITH STATE STREET	49,293.400	14 Jul 17				0.00	63,897.11	63,897.11	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 USD / GBP EX.RATE 1.3197001 WITH STATE STREET	-139,425.630	16 Nov 17				0.00	-184,000.00	-184,000.00	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 GBP / USD EX.RATE 0.8110905 WITH STATE STREET	272,036.020	19 Jan 17				0.00	335,395.39	335,395.39	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 GBP / USD EX.RATE 0.7475479 WITH STATE STREET	396,721.890	21 Dec 17				0.00	530,697.65	530,697.65	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 GBP / USD EX.RATE 0.7814569 WITH STATE STREET	26,569.540	23 Aug 17				0.00	34,000.00	34,000.00	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 GBP / USD EX.RATE 0.7703851 WITH STATE STREET	76,268.130	23 May 17				0.00	99,000.00	99,000.00	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 GBP / USD EX.RATE 0.7733539 WITH STATE STREET	16,240.430	24 May 17				0.00	21,000.00	21,000.00	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / GBP EX.RATE 1.302008 WITH STATE STREET	-179,483.250	25 Jul 17				0.00	-233,688.63	-233,688.63	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 USD / GBP EX.RATE 1.317235 WITH STATE STREET	-160,040.550	25 Oct 17				0.00	-210,811.01	-210,811.01	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 GBP / USD EX.RATE 0.7390983 WITH STATE STREET	907,002.220	29 Dec 17				0.00	1,227,174.00	1,226,989.57	-184.43

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
FX DEAL TRANSACTED ON 30 JUN 2017 GBP / USD EX.RATE 0.7691521 WITH STATE STREET	3,058,398.000	30 Jun 17				0.00	3,976,325.39	4,046,719.37	70,393.98
FX DEAL TRANSACTED ON 31 MAR 2017 GBP / USD EX.RATE 0.7996801 WITH STATE STREET	1,040,060.780	31 Mar 17				0.00	1,300,596.00	1,300,596.00	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / GBP EX.RATE 1.321207 WITH STATE STREET	-15,055.760	31 Oct 17				0.00	-19,891.78	-19,891.78	0.00
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 13 JUN 2017 CAD / USD EX.RATE 1.3222 WITH STATE STREET	4,406,892.600	13 Jun 17				0.00	3,333,000.00	3,313,702.23	-19,297.77
FX DEAL TRANSACTED ON 13 OCT 2017 CAD / USD EX.RATE 1.247887 WITH STATE STREET	1,269,101.080	13 Oct 17				0.00	1,017,000.00	1,017,000.00	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 USD / CAD EX.RATE 0.7851296 WITH STATE STREET	-621,553.400	16 Nov 17				0.00	-488,000.00	-488,000.00	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 CAD / USD EX.RATE 1.2757 WITH STATE STREET	202,836.300	17 Nov 17				0.00	159,000.00	159,000.00	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 CAD / USD EX.RATE 1.256398 WITH STATE STREET	157,049.750	20 Jul 17				0.00	125,000.00	125,000.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 CAD / USD EX.RATE 1.254374 WITH STATE STREET	227,041.690	22 Aug 17				0.00	181,000.00	181,307.00	307.00
FX DEAL TRANSACTED ON 23 AUG 2017 CAD / USD EX.RATE 1.2562 WITH STATE STREET	12,562.000	23 Aug 17				0.00	10,000.00	10,000.00	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / CAD EX.RATE 0.741607 WITH STATE STREET	-280,471.980	23 May 17				0.00	-208,000.00	-208,692.27	-692.27
FX DEAL TRANSACTED ON 24 MAY 2017 CAD / USD EX.RATE 1.345832 WITH STATE STREET	188,416.480	24 May 17				0.00	140,000.00	140,000.00	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / CAD EX.RATE 0.7430685 WITH STATE STREET	-188,407.940	24 May 17				0.00	-140,000.00	-140,200.13	-200.13
FX DEAL TRANSACTED ON 29 DEC 2017 CAD / USD EX.RATE 1.252769 WITH STATE STREET	1,952,579.540	29 Dec 17				0.00	1,558,611.00	1,558,409.47	-201.53

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
FX DEAL TRANSACTED ON 31 MAR 2017 CAD / USD EX.RATE 1.333529 WITH STATE STREET	5,210,421.850	31 Mar 17				0.00	3,907,243.00	3,879,110.97	-28,132.03
Czech koruna - CZK									
FX DEAL TRANSACTED ON 22 AUG 2017 CZK / USD EX.RATE 22.1605 WITH STATE STREET	1,218,827.500	22 Aug 17				0.00	55,000.00	55,000.00	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / CZK EX.RATE 0.040391 WITH STATE STREET	-374,588.540	26 Apr 17				0.00	-15,130.00	-15,130.00	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 CZK / USD EX.RATE 21.25505 WITH STATE STREET	426,588.850	29 Dec 17				0.00	20,070.00	20,071.89	1.89
FX DEAL TRANSACTED ON 31 MAR 2017 CZK / USD EX.RATE 25.263724 WITH STATE STREET	1,457,413.710	31 Mar 17				0.00	57,688.00	57,688.00	0.00
Danish krone - DKK									
FX DEAL TRANSACTED ON 02 MAY 2017 USD / DKK EX.RATE 0.1465516 WITH STATE STREET	-102,353.030	2 May 17				0.00	-15,000.00	-15,000.00	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 DKK / USD EX.RATE 6.6349 WITH STATE STREET	1,744,978.700	13 Jun 17				0.00	263,000.00	263,000.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 DKK / USD EX.RATE 6.2885 WITH STATE STREET	2,282,725.500	13 Oct 17				0.00	363,000.00	363,000.00	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 DKK / USD EX.RATE 6.3206 WITH STATE STREET	4,740,450.000	16 Nov 17				0.00	750,000.00	750,000.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 DKK / USD EX.RATE 6.3216 WITH STATE STREET	3,653,884.800	22 Aug 17				0.00	578,000.00	578,000.00	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 DKK / USD EX.RATE 6.295188 WITH STATE STREET	94,427.820	23 Aug 17				0.00	15,000.00	15,000.00	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 DKK / USD EX.RATE 6.630285 WITH STATE STREET	1,326,057.000	23 May 17				0.00	200,000.00	200,000.00	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 DKK / USD EX.RATE 6.1998 WITH STATE STREET	4,811,770.180	29 Dec 17				0.00	776,117.00	776,092.09	-24.91

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
FX DEAL TRANACTED ON 31 MAR 2017 DKK / USD EX.RATE 6.944229 WITH STATE STREET	2,639,548.950	31 Mar 17				0.00	380,106.86	387,482.32	7,375.46
FX DEAL TRANACTED ON 31 MAR 2017 DKK / USD EX.RATE 6.952472 WITH STATE STREET	553,236.010	31 Mar 17				0.00	79,574.00	79,574.00	0.00
FX DEAL TRANACTED ON 31 MAY 2017 USD / DKK EX.RATE 0.1514227 WITH STATE STREET	-499,155.000	31 May 17				0.00	-75,583.41	-76,191.75	-608.34
Euro - EUR									
FX DEAL TRANACTED ON 01 SEP 2017 USD / EUR EX.RATE 1.1909 WITH STATE STREET	-12,381.830	1 Sep 17				0.00	-14,745.52	-14,745.52	0.00
FX DEAL TRANACTED ON 02 MAY 2017 USD / EUR EX.RATE 1.0899411 WITH STATE STREET	-13,762.210	2 May 17				0.00	-15,000.00	-15,000.00	0.00
FX DEAL TRANACTED ON 03 APR 2017 EUR / USD EX.RATE 0.9382913 WITH STATE STREET	34,716.780	3 Apr 17				0.00	37,000.00	37,000.00	0.00
FX DEAL TRANACTED ON 07 SEP 2017 EUR / USD EX.RATE 0.8347078 WITH STATE STREET	36,784.020	7 Sep 17				0.00	44,068.14	44,068.14	0.00
FX DEAL TRANACTED ON 08 SEP 2017 EUR / USD EX.RATE 0.8283007 WITH STATE STREET	77,268.480	8 Sep 17				0.00	93,285.54	93,285.54	0.00
FX DEAL TRANACTED ON 11 JUL 2017 EUR / USD EX.RATE 0.8779631 WITH STATE STREET	73,317.960	11 Jul 17				0.00	83,509.13	83,721.78	212.65
FX DEAL TRANACTED ON 11 SEP 2017 EUR / USD EX.RATE 0.8321122 WITH STATE STREET	85,754.990	11 Sep 17				0.00	103,057.00	103,057.00	0.00
FX DEAL TRANACTED ON 12 SEP 2017 EUR / USD EX.RATE 0.8361204 WITH STATE STREET	379,300.550	12 Sep 17				0.00	453,643.46	453,643.46	0.00
FX DEAL TRANACTED ON 13 JAN 2017 USD / EUR EX.RATE 1.065 WITH STATE STREET BANK	-137,832.010	13 Jan 17				0.00	-146,791.09	-146,791.09	0.00
FX DEAL TRANACTED ON 13 JUN 2017 EUR / USD EX.RATE 0.8922198 WITH STATE STREET	2,221,627.410	13 Jun 17				0.00	2,490,000.00	2,490,000.00	0.00
FX DEAL TRANACTED ON 13 OCT 2017 EUR / USD EX.RATE 0.8448087 WITH STATE STREET	367,491.760	13 Oct 17				0.00	435,000.00	435,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
FX DEAL TRANACTED ON 14 JUN 2017 EUR / USD EX.RATE 0.8867244 WITH STATE STREET	8,867.240	14 Jun 17				0.00	10,000.00	10,000.00	0.00
FX DEAL TRANACTED ON 16 NOV 2017 USD / EUR EX.RATE 1.1771001 WITH STATE STREET	-452,807.750	16 Nov 17				0.00	-533,000.00	-533,000.00	0.00
FX DEAL TRANACTED ON 18 JAN 2017 USD / EUR EX.RATE 1.068315 WITH STATE STREET	-431,965.770	18 Jan 17				0.00	-461,475.51	-461,475.51	0.00
FX DEAL TRANACTED ON 19 JUL 2017 EUR / USD EX.RATE 0.8677159 WITH STATE STREET	950,035.790	19 Jul 17				0.00	1,094,869.41	1,094,298.72	-570.69
FX DEAL TRANACTED ON 20 JAN 2017 USD / EUR EX.RATE 1.063849 WITH STATE STREET	-710,322.650	20 Jan 17				0.00	-755,676.04	-755,676.04	0.00
FX DEAL TRANACTED ON 22 AUG 2017 EUR / USD EX.RATE 0.8501232 WITH STATE STREET	267,788.830	22 Aug 17				0.00	315,000.00	315,000.00	0.00
FX DEAL TRANACTED ON 23 MAY 2017 USD / EUR EX.RATE 1.122954 WITH STATE STREET	-46,306.440	23 May 17				0.00	-52,000.00	-51,923.41	76.59
FX DEAL TRANACTED ON 25 AUG 2017 USD / EUR EX.RATE 1.180161 WITH STATE STREET	-255,418.350	25 Aug 17				0.00	-301,434.78	-301,434.78	0.00
FX DEAL TRANACTED ON 28 APR 2017 EUR / USD EX.RATE 0.918363 WITH STATE STREET	217,501,950.740	28 Apr 17				0.00	236,836,569.15	236,836,569.15	0.00
FX DEAL TRANACTED ON 28 APR 2017 USD / EUR EX.RATE 1.090507 WITH STATE STREET	-217,501,950.740	28 Apr 17				0.00	-237,187,378.05	-244,156,819.27	-6,969,441.22
FX DEAL TRANACTED ON 29 DEC 2017 EUR / USD EX.RATE 0.8327088 WITH STATE STREET	1,494,087.770	29 Dec 17				0.00	1,794,250.00	1,794,210.79	-39.21
FX DEAL TRANACTED ON 30 MAY 2017 EUR / USD EX.RATE 0.8975468 WITH STATE STREET	1,808.850	30 May 17				0.00	2,015.33	2,015.33	0.00
FX DEAL TRANACTED ON 31 MAR 2017 EUR / USD EX.RATE 0.9349359 WITH STATE STREET	2,591,677.010	31 Mar 17				0.00	2,772,037.00	2,772,037.00	0.00
Hong Kong dollar - HKD									
FX DEAL TRANACTED ON 02 MAY 2017 USD / HKD EX.RATE 0.1285062 WITH STATE STREET	-116,725.920	2 May 17				0.00	-15,000.00	-15,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
FX DEAL TRANACTED ON 13 JUN 2017 HKD / USD EX.RATE 7.7983 WITH STATE STREET	31,785,870.800	13 Jun 17				0.00	4,076,000.00	4,076,000.00	0.00
FX DEAL TRANACTED ON 13 OCT 2017 HKD / USD EX.RATE 7.8071 WITH STATE STREET	15,840,605.900	13 Oct 17				0.00	2,029,000.00	2,029,000.00	0.00
FX DEAL TRANACTED ON 16 NOV 2017 USD / HKD EX.RATE 0.1280377 WITH STATE STREET	-5,849,839.800	16 Nov 17				0.00	-749,000.00	-749,000.00	0.00
FX DEAL TRANACTED ON 20 JUL 2017 USD / HKD EX.RATE 0.1280262 WITH STATE STREET	-218,705.200	20 Jul 17				0.00	-28,000.00	-28,000.00	0.00
FX DEAL TRANACTED ON 22 AUG 2017 HKD / USD EX.RATE 7.8266 WITH STATE STREET	1,338,348.600	22 Aug 17				0.00	171,000.00	171,000.00	0.00
FX DEAL TRANACTED ON 23 MAY 2017 HKD / USD EX.RATE 7.788262 WITH STATE STREET	38,941.310	23 May 17				0.00	5,000.00	5,000.00	0.00
FX DEAL TRANACTED ON 24 AUG 2017 HKD / USD EX.RATE 7.824783 WITH STATE STREET	845,076.560	24 Aug 17				0.00	108,000.00	108,000.00	0.00
FX DEAL TRANACTED ON 24 AUG 2017 USD / HKD EX.RATE 0.1277177 WITH STATE STREET	-923,912.860	24 Aug 17				0.00	-118,000.00	-118,000.00	0.00
FX DEAL TRANACTED ON 29 DEC 2017 HKD / USD EX.RATE 7.817 WITH STATE STREET BANK	22,191,040.310	29 Dec 17				0.00	2,838,818.00	2,838,772.32	-45.68
FX DEAL TRANACTED ON 31 MAR 2017 HKD / USD EX.RATE 7.766438 WITH STATE STREET	1,754,246.810	31 Mar 17				0.00	225,875.34	225,538.13	-337.21
FX DEAL TRANACTED ON 31 MAR 2017 HKD / USD EX.RATE 7.7713 WITH STATE STREET	27,447,190.250	31 Mar 17				0.00	3,531,866.00	3,531,866.00	0.00
Japanese yen - JPY									
FX DEAL TRANACTED ON 13 JUN 2017 JPY / USD EX.RATE 109.93 WITH STATE STREET	1,004,540,340.000	13 Jun 17				0.00	9,138,000.00	9,083,875.21	-54,124.79
FX DEAL TRANACTED ON 13 OCT 2017 JPY / USD EX.RATE 111.9051 WITH STATE STREET	418,525,074.000	13 Oct 17				0.00	3,740,000.00	3,725,687.22	-14,312.78
FX DEAL TRANACTED ON 14 JUN 2017 JPY / USD EX.RATE 109.06 WITH STATE STREET	872,480.000	14 Jun 17				0.00	8,000.00	8,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
FX DEAL TRANACTED ON 16 NOV 2017 JPY / USD EX.RATE 112.79 WITH STATE STREET	50,755,500.000	16 Nov 17				0.00	450,000.00	450,000.00	0.00
FX DEAL TRANACTED ON 24 MAY 2017 USD / JPY EX.RATE 0.008947 WITH STATE STREET	-5,588,450.000	24 May 17				0.00	-50,000.00	-50,000.00	0.00
FX DEAL TRANACTED ON 28 APR 2017 JPY / USD EX.RATE 111.485 WITH STATE STREET	19,613,146,632.000	28 Apr 17				0.00	175,926,327.60	175,926,327.60	0.00
FX DEAL TRANACTED ON 28 APR 2017 USD / JPY EX.RATE 0.00898 WITH STATE STREET	-19,613,146,632.000	28 Apr 17				0.00	-176,125,304.88	-176,297,947.25	-172,642.37
FX DEAL TRANACTED ON 29 DEC 2017 JPY / USD EX.RATE 112.6055 WITH STATE STREET	707,210,848.000	29 Dec 17				0.00	6,280,429.00	6,280,088.12	-340.88
FX DEAL TRANACTED ON 31 MAR 2017 JPY / USD EX.RATE 111.421743 WITH STATE STREET	1,070,788,911.000	31 Mar 17				0.00	9,610,233.00	9,687,329.00	77,096.00
FX DEAL TRANACTED ON 31 MAR 2017 JPY / USD EX.RATE 111.458 WITH STATE STREET	20,318,144,810.000	31 Mar 17				0.00	182,294,180.86	182,294,180.86	0.00
FX DEAL TRANACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089809 WITH STATE STREET	-20,318,144,810.000	31 Mar 17				0.00	-182,475,185.87	-182,029,607.69	445,578.18
Mexican peso - MXN									
FX DEAL TRANACTED ON 22 JUN 2017 USD / MXN EX.RATE 0.0553097 WITH STATE STREET	-620,316.730	22 Jun 17				0.00	-34,309.55	-34,522.46	-212.91
New Zealand dollar - NZD									
FX DEAL TRANACTED ON 13 JUN 2017 NZD / USD EX.RATE 1.3838915 WITH STATE STREET	423,470.800	13 Jun 17				0.00	306,000.00	306,000.00	0.00
FX DEAL TRANACTED ON 22 AUG 2017 USD / NZD EX.RATE 0.7295 WITH STATE STREET	-115,147.360	22 Aug 17				0.00	-84,000.00	-84,000.00	0.00
FX DEAL TRANACTED ON 28 APR 2017 NZD / USD EX.RATE 1.4564945 WITH STATE STREET	1,780,891.070	28 Apr 17				0.00	1,222,724.19	1,222,724.19	0.00
FX DEAL TRANACTED ON 28 APR 2017 USD / NZD EX.RATE 0.686042 WITH STATE STREET	-1,780,891.070	28 Apr 17				0.00	-1,221,766.78	-1,259,000.94	-37,234.16

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
FX DEAL TRANSACTED ON 29 DEC 2017 NZD / USD EX.RATE 1.4056789 WITH STATE STREET	168,893.730	29 Dec 17				0.00	120,151.00	120,114.06	-36.94
FX DEAL TRANSACTED ON 31 MAR 2017 NZD / USD EX.RATE 1.4304064 WITH STATE STREET	486,351.060	31 Mar 17				0.00	340,009.00	340,009.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 NZD / USD EX.RATE 1.4087285 WITH STATE STREET	1,780,891.070	31 May 17				0.00	1,264,183.33	1,264,183.33	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / NZD EX.RATE 0.709371 WITH STATE STREET	-1,780,891.070	31 May 17				0.00	-1,263,312.48	-1,299,338.16	-36,025.68
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 03 APR 2017 USD / NOK EX.RATE 0.1165506 WITH STATE STREET	-7,445,366.370	3 Apr 17				0.00	-867,762.19	-865,871.16	1,891.03
FX DEAL TRANSACTED ON 30 JUN 2017 NOK / USD EX.RATE 8.369696 WITH STATE STREET	1,883,181.580	30 Jun 17				0.00	225,000.00	238,425.70	13,425.70
FX DEAL TRANSACTED ON 30 MAR 2017 USD / NOK EX.RATE 0.1170434 WITH STATE STREET	-13,067,380.570	30 Mar 17				0.00	-1,529,450.52	-1,521,426.56	8,023.96
Polish zloty - PLN									
FX DEAL TRANSACTED ON 02 MAY 2017 USD / PLN EX.RATE 0.2589545 WITH STATE STREET	-69,510.280	2 May 17				0.00	-18,000.00	-18,000.00	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 PLN / USD EX.RATE 3.7431 WITH STATE STREET	321,906.600	13 Jun 17				0.00	86,000.00	86,000.00	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 USD / PLN EX.RATE 0.2774464 WITH STATE STREET	-731,672.900	16 Nov 17				0.00	-203,000.00	-203,000.00	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 PLN / USD EX.RATE 3.474 WITH STATE STREET BANK	1,059,028.060	29 Dec 17				0.00	304,844.00	304,774.10	-69.90
FX DEAL TRANSACTED ON 31 MAR 2017 PLN / USD EX.RATE 3.961554 WITH STATE STREET	440,948.690	31 Mar 17				0.00	111,307.00	111,307.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 13 JUN 2017 SGD / USD EX.RATE 1.3811 WITH STATE STREET	167,113.100	13 Jun 17				0.00	121,000.00	120,851.24	-148.76
FX DEAL TRANSACTED ON 16 NOV 2017 SGD / USD EX.RATE 1.3555 WITH STATE STREET	108,440.000	16 Nov 17				0.00	80,000.00	80,000.00	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 SGD / USD EX.RATE 1.351503 WITH STATE STREET	167,746.250	29 Aug 17				0.00	124,118.30	124,136.94	18.64
FX DEAL TRANSACTED ON 29 DEC 2017 SGD / USD EX.RATE 1.33606 WITH STATE STREET	179,522.370	29 Dec 17				0.00	134,367.00	134,336.96	-30.04
FX DEAL TRANSACTED ON 30 JUN 2017 USD / SGD EX.RATE 0.7264818 WITH STATE STREET	-103,237.280	30 Jun 17				0.00	-75,000.00	-76,088.80	-1,088.80
FX DEAL TRANSACTED ON 31 MAR 2017 SGD / USD EX.RATE 1.397187 WITH STATE STREET	211,771.630	31 Mar 17				0.00	151,570.00	151,335.71	-234.29
FX DEAL TRANSACTED ON 31 MAR 2017 SGD / USD EX.RATE 1.39728 WITH STATE STREET	13,841,462.570	31 Mar 17				0.00	9,906,004.93	9,906,004.93	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SGD EX.RATE 0.7158181 WITH STATE STREET	-13,841,462.570	31 Mar 17				0.00	-9,907,971.24	-9,916,153.29	-8,182.05
FX DEAL TRANSACTED ON 31 MAY 2017 SGD / USD EX.RATE 1.38333 WITH STATE STREET	13,363,807.070	31 May 17				0.00	9,660,606.70	9,660,606.70	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / SGD EX.RATE 0.7231725 WITH STATE STREET	-13,363,807.070	31 May 17				0.00	-9,664,337.38	-9,667,805.16	-3,467.78
South African rand - ZAR									
FX DEAL TRANSACTED ON 13 JUN 2017 ZAR / USD EX.RATE 12.7756 WITH STATE STREET	7,499,277.200	13 Jun 17				0.00	587,000.00	583,885.33	-3,114.67
FX DEAL TRANSACTED ON 13 OCT 2017 ZAR / USD EX.RATE 13.292325 WITH STATE STREET	1,369,109.480	13 Oct 17				0.00	103,000.00	101,839.85	-1,160.15
FX DEAL TRANSACTED ON 16 NOV 2017 ZAR / USD EX.RATE 14.1827 WITH STATE STREET	709,135.000	16 Nov 17				0.00	50,000.00	50,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
FX DEAL TRANSACTED ON 29 DEC 2017 ZAR / USD EX.RATE 12.37765 WITH STATE STREET	3,802,921.560	29 Dec 17				0.00	307,241.00	307,082.57	-158.43
FX DEAL TRANSACTED ON 31 MAR 2017 ZAR / USD EX.RATE 13.40961 WITH STATE STREET	6,908,483.570	31 Mar 17				0.00	515,189.00	510,746.41	-4,442.59
Swedish krona - SEK									
FX DEAL TRANSACTED ON 06 MAR 2017 USD / SEK EX.RATE 0.1111506 WITH STATE STREET	-130,238.210	6 Mar 17				0.00	-14,476.06	-14,476.06	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / SEK EX.RATE 0.1114579 WITH STATE STREET	-196.790	13 Mar 17				0.00	-21.93	-21.93	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 SEK / USD EX.RATE 8.92866 WITH STATE STREET	194,374,431.720	31 Mar 17				0.00	21,769,720.40	21,769,720.40	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SEK EX.RATE 0.1121453 WITH STATE STREET	-194,374,431.720	31 Mar 17				0.00	-21,798,177.02	-22,011,588.37	-213,411.35
FX DEAL TRANSACTED ON 31 MAY 2017 SEK / USD EX.RATE 8.67654 WITH STATE STREET	192,811,905.720	31 May 17				0.00	22,222,211.36	22,222,211.36	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / SEK EX.RATE 0.1154748 WITH STATE STREET	-192,811,905.720	31 May 17				0.00	-22,264,911.34	-22,625,858.04	-360,946.70
Swiss franc - CHF									
FX DEAL TRANSACTED ON 06 FEB 2017 CHF / USD EX.RATE 0.994483 WITH STATE STREET	37,811.700	6 Feb 17				0.00	38,021.46	38,021.46	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 CHF / USD EX.RATE 0.9685 WITH STATE STREET	73,606.000	13 Jun 17				0.00	76,000.00	76,000.00	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 USD / CHF EX.RATE 1.0065425 WITH STATE STREET	-122,200.500	16 Nov 17				0.00	-123,000.00	-123,000.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 USD / CHF EX.RATE 1.0328445 WITH STATE STREET	-268,191.400	22 Aug 17				0.00	-277,000.00	-277,000.00	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / CHF EX.RATE 1.0291888 WITH STATE STREET	-120,483.240	23 May 17				0.00	-124,000.00	-124,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
FX DEAL TRANSACTED ON 24 MAY 2017 CHF / USD EX.RATE 0.976597 WITH STATE STREET	72,268.180	24 May 17				0.00	74,000.00	74,000.00	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / CHF EX.RATE 1.0275232 WITH STATE STREET	-17,517.850	25 May 17				0.00	-18,000.00	-18,000.00	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / CHF EX.RATE 1.0267468 WITH STATE STREET	-172,558.580	28 Sep 17				0.00	-177,173.96	-177,173.96	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 CHF / USD EX.RATE 0.9743933 WITH STATE STREET	12,512.180	29 Dec 17				0.00	12,841.00	12,845.20	4.20
FX DEAL TRANSACTED ON 30 JUN 2017 CHF / USD EX.RATE 0.956064 WITH STATE STREET	2,294,552.880	30 Jun 17				0.00	2,400,000.00	2,376,051.45	-23,948.55
FX DEAL TRANSACTED ON 31 MAR 2017 CHF / USD EX.RATE 1.00084 WITH STATE STREET	65,934,707.040	31 Mar 17				0.00	65,879,368.37	65,879,368.37	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 CHF / USD EX.RATE 1.00091 WITH STATE STREET	1,391,352.980	31 Mar 17				0.00	1,390,088.00	1,390,088.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CHF EX.RATE 0.9994743 WITH STATE STREET	-892,599.120	31 Mar 17				0.00	-892,129.86	-892,129.86	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CHF EX.RATE 1.0007516 WITH STATE STREET	-65,934,707.040	31 Mar 17				0.00	-65,984,234.81	-66,336,040.08	-351,805.27
Turkish lira - TRY									
FX DEAL TRANSACTED ON 13 JUN 2017 TRY / USD EX.RATE 3.521 WITH STATE STREET BANK	355,621.000	13 Jun 17				0.00	101,000.00	101,000.00	0.00
FX DEAL TRANSACTED ON 16 NOV 2017 USD / TRY EX.RATE 0.2578558 WITH STATE STREET	-806,652.290	16 Nov 17				0.00	-208,000.00	-208,000.00	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 TRY / USD EX.RATE 3.8876 WITH STATE STREET	73,864.400	17 Nov 17				0.00	19,000.00	19,000.00	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 TRY / USD EX.RATE 3.56504 WITH STATE STREET	424,239.760	23 May 17				0.00	119,000.00	119,000.00	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 TRY / USD EX.RATE 3.79118 WITH STATE STREET	973,707.720	29 Dec 17				0.00	256,835.00	256,730.49	-104.51

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 SEP 2017 USD / EUR EX.RATE 1.1909 WITH STATE STREET	14,745.520	1 Sep 17				0.00	14,745.52	14,745.52	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / GBP EX.RATE 1.2919 WITH STATE STREET	42,129.620	1 Sep 17				0.00	42,129.62	42,129.62	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / AUD EX.RATE 0.751508 WITH STATE STREET	15,000.000	2 May 17				0.00	15,000.00	15,000.00	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / DKK EX.RATE 0.1465516 WITH STATE STREET	15,000.000	2 May 17				0.00	15,000.00	15,000.00	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / EUR EX.RATE 1.0899411 WITH STATE STREET	15,000.000	2 May 17				0.00	15,000.00	15,000.00	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / GBP EX.RATE 1.2921641 WITH STATE STREET	35,000.000	2 May 17				0.00	35,000.00	35,000.00	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / HKD EX.RATE 0.1285062 WITH STATE STREET	15,000.000	2 May 17				0.00	15,000.00	15,000.00	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / PLN EX.RATE 0.2589545 WITH STATE STREET	18,000.000	2 May 17				0.00	18,000.00	18,000.00	0.00
FX DEAL TRANSACTED ON 03 APR 2017 EUR / USD EX.RATE 0.9382913 WITH STATE STREET	-37,000.000	3 Apr 17				0.00	-37,000.00	-37,000.00	0.00
FX DEAL TRANSACTED ON 03 APR 2017 USD / NOK EX.RATE 0.1165506 WITH STATE STREET	867,762.190	3 Apr 17				0.00	867,762.19	867,762.19	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 CHF / USD EX.RATE 0.994483 WITH STATE STREET	-38,021.460	6 Feb 17				0.00	-38,021.46	-38,021.46	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / SEK EX.RATE 0.1111506 WITH STATE STREET	14,476.060	6 Mar 17				0.00	14,476.06	14,476.06	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 USD / GBP EX.RATE 1.311069 WITH STATE STREET	215,968.920	6 Nov 17				0.00	215,968.92	215,968.92	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 EUR / USD EX.RATE 0.8347078 WITH STATE STREET	-44,068.140	7 Sep 17				0.00	-44,068.14	-44,068.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
FX DEAL TRANACTED ON 08 SEP 2017 EUR / USD EX.RATE 0.8283007 WITH STATE STREET	-93,285.540	8 Sep 17				0.00	-93,285.54	-93,285.54	0.00
FX DEAL TRANACTED ON 11 JUL 2017 EUR / USD EX.RATE 0.8779631 WITH STATE STREET	-83,509.130	11 Jul 17				0.00	-83,509.13	-83,509.13	0.00
FX DEAL TRANACTED ON 11 SEP 2017 EUR / USD EX.RATE 0.8321122 WITH STATE STREET	-103,057.000	11 Sep 17				0.00	-103,057.00	-103,057.00	0.00
FX DEAL TRANACTED ON 12 SEP 2017 EUR / USD EX.RATE 0.8361204 WITH STATE STREET	-453,643.460	12 Sep 17				0.00	-453,643.46	-453,643.46	0.00
FX DEAL TRANACTED ON 13 JAN 2017 USD / EUR EX.RATE 1.065 WITH STATE STREET BANK	146,791.090	13 Jan 17				0.00	146,791.09	146,791.09	0.00
FX DEAL TRANACTED ON 13 JUN 2017 AUD / USD EX.RATE 1.326084 WITH STATE STREET	-692,000.000	13 Jun 17				0.00	-692,000.00	-692,000.00	0.00
FX DEAL TRANACTED ON 13 JUN 2017 CAD / USD EX.RATE 1.3222 WITH STATE STREET	-3,333,000.000	13 Jun 17				0.00	-3,333,000.00	-3,333,000.00	0.00
FX DEAL TRANACTED ON 13 JUN 2017 CHF / USD EX.RATE 0.9685 WITH STATE STREET	-76,000.000	13 Jun 17				0.00	-76,000.00	-76,000.00	0.00
FX DEAL TRANACTED ON 13 JUN 2017 DKK / USD EX.RATE 6.6349 WITH STATE STREET	-263,000.000	13 Jun 17				0.00	-263,000.00	-263,000.00	0.00
FX DEAL TRANACTED ON 13 JUN 2017 EUR / USD EX.RATE 0.8922198 WITH STATE STREET	-2,490,000.000	13 Jun 17				0.00	-2,490,000.00	-2,490,000.00	0.00
FX DEAL TRANACTED ON 13 JUN 2017 GBP / USD EX.RATE 0.7853608 WITH STATE STREET	-1,760,000.000	13 Jun 17				0.00	-1,760,000.00	-1,760,000.00	0.00
FX DEAL TRANACTED ON 13 JUN 2017 HKD / USD EX.RATE 7.7983 WITH STATE STREET	-4,076,000.000	13 Jun 17				0.00	-4,076,000.00	-4,076,000.00	0.00
FX DEAL TRANACTED ON 13 JUN 2017 JPY / USD EX.RATE 109.93 WITH STATE STREET	-9,138,000.000	13 Jun 17				0.00	-9,138,000.00	-9,138,000.00	0.00
FX DEAL TRANACTED ON 13 JUN 2017 NZD / USD EX.RATE 1.3838915 WITH STATE STREET	-306,000.000	13 Jun 17				0.00	-306,000.00	-306,000.00	0.00
FX DEAL TRANACTED ON 13 JUN 2017 PLN / USD EX.RATE 3.7431 WITH STATE STREET	-86,000.000	13 Jun 17				0.00	-86,000.00	-86,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
FX DEAL TRANACTED ON 13 JUN 2017 SGD / USD EX.RATE 1.3811 WITH STATE STREET	-121,000.000	13 Jun 17				0.00	-121,000.00	-121,000.00	0.00
FX DEAL TRANACTED ON 13 JUN 2017 TRY / USD EX.RATE 3.521 WITH STATE STREET BANK	-101,000.000	13 Jun 17				0.00	-101,000.00	-101,000.00	0.00
FX DEAL TRANACTED ON 13 JUN 2017 ZAR / USD EX.RATE 12.7756 WITH STATE STREET	-587,000.000	13 Jun 17				0.00	-587,000.00	-587,000.00	0.00
FX DEAL TRANACTED ON 13 MAR 2017 USD / GBP EX.RATE 1.220981 WITH STATE STREET	6,109.630	13 Mar 17				0.00	6,109.63	6,109.63	0.00
FX DEAL TRANACTED ON 13 MAR 2017 USD / SEK EX.RATE 0.1114579 WITH STATE STREET	21.930	13 Mar 17				0.00	21.93	21.93	0.00
FX DEAL TRANACTED ON 13 NOV 2017 USD / GBP EX.RATE 1.30882 WITH STATE STREET	350,176.790	13 Nov 17				0.00	350,176.79	350,176.79	0.00
FX DEAL TRANACTED ON 13 OCT 2017 AUD / USD EX.RATE 1.2674271 WITH STATE STREET	-258,000.000	13 Oct 17				0.00	-258,000.00	-258,000.00	0.00
FX DEAL TRANACTED ON 13 OCT 2017 CAD / USD EX.RATE 1.247887 WITH STATE STREET	-1,017,000.000	13 Oct 17				0.00	-1,017,000.00	-1,017,000.00	0.00
FX DEAL TRANACTED ON 13 OCT 2017 DKK / USD EX.RATE 6.2885 WITH STATE STREET	-363,000.000	13 Oct 17				0.00	-363,000.00	-363,000.00	0.00
FX DEAL TRANACTED ON 13 OCT 2017 EUR / USD EX.RATE 0.8448087 WITH STATE STREET	-435,000.000	13 Oct 17				0.00	-435,000.00	-435,000.00	0.00
FX DEAL TRANACTED ON 13 OCT 2017 GBP / USD EX.RATE 0.7514842 WITH STATE STREET	-883,000.000	13 Oct 17				0.00	-883,000.00	-883,000.00	0.00
FX DEAL TRANACTED ON 13 OCT 2017 HKD / USD EX.RATE 7.8071 WITH STATE STREET	-2,029,000.000	13 Oct 17				0.00	-2,029,000.00	-2,029,000.00	0.00
FX DEAL TRANACTED ON 13 OCT 2017 JPY / USD EX.RATE 111.9051 WITH STATE STREET	-3,740,000.000	13 Oct 17				0.00	-3,740,000.00	-3,740,000.00	0.00
FX DEAL TRANACTED ON 13 OCT 2017 ZAR / USD EX.RATE 13.292325 WITH STATE STREET	-103,000.000	13 Oct 17				0.00	-103,000.00	-103,000.00	0.00
FX DEAL TRANACTED ON 14 JUL 2017 GBP / USD EX.RATE 0.7714496 WITH STATE STREET	-63,897.110	14 Jul 17				0.00	-63,897.11	-63,897.11	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
FX DEAL TRANACTED ON 14 JUN 2017 EUR / USD EX.RATE 0.8867244 WITH STATE STREET	-10,000.000	14 Jun 17				0.00	-10,000.00	-10,000.00	0.00
FX DEAL TRANACTED ON 14 JUN 2017 JPY / USD EX.RATE 109.06 WITH STATE STREET	-8,000.000	14 Jun 17				0.00	-8,000.00	-8,000.00	0.00
FX DEAL TRANACTED ON 16 NOV 2017 DKK / USD EX.RATE 6.3206 WITH STATE STREET	-750,000.000	16 Nov 17				0.00	-750,000.00	-750,000.00	0.00
FX DEAL TRANACTED ON 16 NOV 2017 JPY / USD EX.RATE 112.79 WITH STATE STREET	-450,000.000	16 Nov 17				0.00	-450,000.00	-450,000.00	0.00
FX DEAL TRANACTED ON 16 NOV 2017 SGD / USD EX.RATE 1.3555 WITH STATE STREET	-80,000.000	16 Nov 17				0.00	-80,000.00	-80,000.00	0.00
FX DEAL TRANACTED ON 16 NOV 2017 USD / CAD EX.RATE 0.7851296 WITH STATE STREET	488,000.000	16 Nov 17				0.00	488,000.00	488,000.00	0.00
FX DEAL TRANACTED ON 16 NOV 2017 USD / CHF EX.RATE 1.0065425 WITH STATE STREET	123,000.000	16 Nov 17				0.00	123,000.00	123,000.00	0.00
FX DEAL TRANACTED ON 16 NOV 2017 USD / EUR EX.RATE 1.1771001 WITH STATE STREET	533,000.000	16 Nov 17				0.00	533,000.00	533,000.00	0.00
FX DEAL TRANACTED ON 16 NOV 2017 USD / GBP EX.RATE 1.3197001 WITH STATE STREET	184,000.000	16 Nov 17				0.00	184,000.00	184,000.00	0.00
FX DEAL TRANACTED ON 16 NOV 2017 USD / HKD EX.RATE 0.1280377 WITH STATE STREET	749,000.000	16 Nov 17				0.00	749,000.00	749,000.00	0.00
FX DEAL TRANACTED ON 16 NOV 2017 USD / PLN EX.RATE 0.2774464 WITH STATE STREET	203,000.000	16 Nov 17				0.00	203,000.00	203,000.00	0.00
FX DEAL TRANACTED ON 16 NOV 2017 USD / TRY EX.RATE 0.2578558 WITH STATE STREET	208,000.000	16 Nov 17				0.00	208,000.00	208,000.00	0.00
FX DEAL TRANACTED ON 16 NOV 2017 ZAR / USD EX.RATE 14.1827 WITH STATE STREET	-50,000.000	16 Nov 17				0.00	-50,000.00	-50,000.00	0.00
FX DEAL TRANACTED ON 17 NOV 2017 CAD / USD EX.RATE 1.2757 WITH STATE STREET	-159,000.000	17 Nov 17				0.00	-159,000.00	-159,000.00	0.00
FX DEAL TRANACTED ON 17 NOV 2017 TRY / USD EX.RATE 3.8876 WITH STATE STREET	-19,000.000	17 Nov 17				0.00	-19,000.00	-19,000.00	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
FX DEAL TRANSACTED ON 18 JAN 2017 USD / EUR EX.RATE 1.068315 WITH STATE STREET	461,475.510	18 Jan 17				0.00	461,475.51	461,475.51	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 GBP / USD EX.RATE 0.8110905 WITH STATE STREET	-335,395.390	19 Jan 17				0.00	-335,395.39	-335,395.39	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 EUR / USD EX.RATE 0.8677159 WITH STATE STREET	-1,094,869.410	19 Jul 17				0.00	-1,094,869.41	-1,094,869.41	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 USD / EUR EX.RATE 1.063849 WITH STATE STREET	755,676.040	20 Jan 17				0.00	755,676.04	755,676.04	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 CAD / USD EX.RATE 1.256398 WITH STATE STREET	-125,000.000	20 Jul 17				0.00	-125,000.00	-125,000.00	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 USD / HKD EX.RATE 0.1280262 WITH STATE STREET	28,000.000	20 Jul 17				0.00	28,000.00	28,000.00	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 GBP / USD EX.RATE 0.7475479 WITH STATE STREET	-530,697.650	21 Dec 17				0.00	-530,697.65	-530,697.65	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 CAD / USD EX.RATE 1.254374 WITH STATE STREET	-181,000.000	22 Aug 17				0.00	-181,000.00	-181,000.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 CZK / USD EX.RATE 22.1605 WITH STATE STREET	-55,000.000	22 Aug 17				0.00	-55,000.00	-55,000.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 DKK / USD EX.RATE 6.3216 WITH STATE STREET	-578,000.000	22 Aug 17				0.00	-578,000.00	-578,000.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 EUR / USD EX.RATE 0.8501232 WITH STATE STREET	-315,000.000	22 Aug 17				0.00	-315,000.00	-315,000.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 HKD / USD EX.RATE 7.8266 WITH STATE STREET	-171,000.000	22 Aug 17				0.00	-171,000.00	-171,000.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 USD / AUD EX.RATE 0.7922001 WITH STATE STREET	96,000.000	22 Aug 17				0.00	96,000.00	96,000.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 USD / CHF EX.RATE 1.0328445 WITH STATE STREET	277,000.000	22 Aug 17				0.00	277,000.00	277,000.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 USD / NZD EX.RATE 0.7295 WITH STATE STREET	84,000.000	22 Aug 17				0.00	84,000.00	84,000.00	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
FX DEAL TRANSACTED ON 22 JUN 2017 USD / MXN EX.RATE 0.0553097 WITH STATE STREET	34,309.550	22 Jun 17				0.00	34,309.55	34,309.55	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 CAD / USD EX.RATE 1.2562 WITH STATE STREET	-10,000.000	23 Aug 17				0.00	-10,000.00	-10,000.00	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 DKK / USD EX.RATE 6.295188 WITH STATE STREET	-15,000.000	23 Aug 17				0.00	-15,000.00	-15,000.00	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 GBP / USD EX.RATE 0.7814569 WITH STATE STREET	-34,000.000	23 Aug 17				0.00	-34,000.00	-34,000.00	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 AUD / USD EX.RATE 1.3345433 WITH STATE STREET	-25,000.000	23 May 17				0.00	-25,000.00	-25,000.00	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 DKK / USD EX.RATE 6.630285 WITH STATE STREET	-200,000.000	23 May 17				0.00	-200,000.00	-200,000.00	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 GBP / USD EX.RATE 0.7703851 WITH STATE STREET	-99,000.000	23 May 17				0.00	-99,000.00	-99,000.00	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 HKD / USD EX.RATE 7.788262 WITH STATE STREET	-5,000.000	23 May 17				0.00	-5,000.00	-5,000.00	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 TRY / USD EX.RATE 3.56504 WITH STATE STREET	-119,000.000	23 May 17				0.00	-119,000.00	-119,000.00	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / CAD EX.RATE 0.741607 WITH STATE STREET	208,000.000	23 May 17				0.00	208,000.00	208,000.00	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / CHF EX.RATE 1.0291888 WITH STATE STREET	124,000.000	23 May 17				0.00	124,000.00	124,000.00	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 USD / EUR EX.RATE 1.122954 WITH STATE STREET	52,000.000	23 May 17				0.00	52,000.00	52,000.00	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 HKD / USD EX.RATE 7.824783 WITH STATE STREET	-108,000.000	24 Aug 17				0.00	-108,000.00	-108,000.00	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / HKD EX.RATE 0.1277177 WITH STATE STREET	118,000.000	24 Aug 17				0.00	118,000.00	118,000.00	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 CAD / USD EX.RATE 1.345832 WITH STATE STREET	-140,000.000	24 May 17				0.00	-140,000.00	-140,000.00	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
FX DEAL TRANSACTED ON 24 MAY 2017 CHF / USD EX.RATE 0.976597 WITH STATE STREET	-74,000.000	24 May 17				0.00	-74,000.00	-74,000.00	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 GBP / USD EX.RATE 0.7733539 WITH STATE STREET	-21,000.000	24 May 17				0.00	-21,000.00	-21,000.00	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / CAD EX.RATE 0.7430685 WITH STATE STREET	140,000.000	24 May 17				0.00	140,000.00	140,000.00	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / JPY EX.RATE 0.008947 WITH STATE STREET	50,000.000	24 May 17				0.00	50,000.00	50,000.00	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 USD / EUR EX.RATE 1.180161 WITH STATE STREET	301,434.780	25 Aug 17				0.00	301,434.78	301,434.78	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / GBP EX.RATE 1.302008 WITH STATE STREET	233,688.630	25 Jul 17				0.00	233,688.63	233,688.63	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / AUD EX.RATE 0.745709 WITH STATE STREET	27,000.000	25 May 17				0.00	27,000.00	27,000.00	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / CHF EX.RATE 1.0275232 WITH STATE STREET	18,000.000	25 May 17				0.00	18,000.00	18,000.00	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 USD / GBP EX.RATE 1.317235 WITH STATE STREET	210,811.010	25 Oct 17				0.00	210,811.01	210,811.01	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / CZK EX.RATE 0.040391 WITH STATE STREET	15,130.000	26 Apr 17				0.00	15,130.00	15,130.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 EUR / USD EX.RATE 0.918363 WITH STATE STREET	-236,836,569.150	28 Apr 17				0.00	-236,836,569.15	-236,836,569.15	0.00
FX DEAL TRANSACTED ON 28 APR 2017 JPY / USD EX.RATE 111.485 WITH STATE STREET	-175,926,327.600	28 Apr 17				0.00	-175,926,327.60	-175,926,327.60	0.00
FX DEAL TRANSACTED ON 28 APR 2017 NZD / USD EX.RATE 1.4564945 WITH STATE STREET	-1,222,724.190	28 Apr 17				0.00	-1,222,724.19	-1,222,724.19	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / EUR EX.RATE 1.090507 WITH STATE STREET	237,187,378.050	28 Apr 17				0.00	237,187,378.05	237,187,378.05	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / JPY EX.RATE 0.00898 WITH STATE STREET	176,125,304.880	28 Apr 17				0.00	176,125,304.88	176,125,304.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
FX DEAL TRANSACTED ON 28 APR 2017 USD / NZD EX.RATE 0.686042 WITH STATE STREET	1,221,766.780	28 Apr 17				0.00	1,221,766.78	1,221,766.78	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 USD / CHF EX.RATE 1.0267468 WITH STATE STREET	177,173.960	28 Sep 17				0.00	177,173.96	177,173.96	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 SGD / USD EX.RATE 1.351503 WITH STATE STREET	-124,118.300	29 Aug 17				0.00	-124,118.30	-124,118.30	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 AUD / USD EX.RATE 1.278282 WITH STATE STREET	-822,628.000	29 Dec 17				0.00	-822,628.00	-822,628.00	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 CAD / USD EX.RATE 1.252769 WITH STATE STREET	-1,558,611.000	29 Dec 17				0.00	-1,558,611.00	-1,558,611.00	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 CHF / USD EX.RATE 0.9743933 WITH STATE STREET	-12,841.000	29 Dec 17				0.00	-12,841.00	-12,841.00	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 CZK / USD EX.RATE 21.25505 WITH STATE STREET	-20,070.000	29 Dec 17				0.00	-20,070.00	-20,070.00	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 DKK / USD EX.RATE 6.1998 WITH STATE STREET	-776,117.000	29 Dec 17				0.00	-776,117.00	-776,117.00	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 EUR / USD EX.RATE 0.8327088 WITH STATE STREET	-1,794,250.000	29 Dec 17				0.00	-1,794,250.00	-1,794,250.00	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 GBP / USD EX.RATE 0.7390983 WITH STATE STREET	-1,227,174.000	29 Dec 17				0.00	-1,227,174.00	-1,227,174.00	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 HKD / USD EX.RATE 7.817 WITH STATE STREET BANK	-2,838,818.000	29 Dec 17				0.00	-2,838,818.00	-2,838,818.00	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 JPY / USD EX.RATE 112.6055 WITH STATE STREET	-6,280,429.000	29 Dec 17				0.00	-6,280,429.00	-6,280,429.00	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 NZD / USD EX.RATE 1.4056789 WITH STATE STREET	-120,151.000	29 Dec 17				0.00	-120,151.00	-120,151.00	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 PLN / USD EX.RATE 3.474 WITH STATE STREET BANK	-304,844.000	29 Dec 17				0.00	-304,844.00	-304,844.00	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 SGD / USD EX.RATE 1.33606 WITH STATE STREET	-134,367.000	29 Dec 17				0.00	-134,367.00	-134,367.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
FX DEAL TRANACTED ON 29 DEC 2017 TRY / USD EX.RATE 3.79118 WITH STATE STREET	-256,835.000	29 Dec 17				0.00	-256,835.00	-256,835.00	0.00
FX DEAL TRANACTED ON 29 DEC 2017 ZAR / USD EX.RATE 12.37765 WITH STATE STREET	-307,241.000	29 Dec 17				0.00	-307,241.00	-307,241.00	0.00
FX DEAL TRANACTED ON 30 JUN 2017 CHF / USD EX.RATE 0.956064 WITH STATE STREET	-2,400,000.000	30 Jun 17				0.00	-2,400,000.00	-2,400,000.00	0.00
FX DEAL TRANACTED ON 30 JUN 2017 GBP / USD EX.RATE 0.7691521 WITH STATE STREET	-3,976,325.390	30 Jun 17				0.00	-3,976,325.39	-3,976,325.39	0.00
FX DEAL TRANACTED ON 30 JUN 2017 NOK / USD EX.RATE 8.369696 WITH STATE STREET	-225,000.000	30 Jun 17				0.00	-225,000.00	-225,000.00	0.00
FX DEAL TRANACTED ON 30 JUN 2017 USD / SGD EX.RATE 0.7264818 WITH STATE STREET	75,000.000	30 Jun 17				0.00	75,000.00	75,000.00	0.00
FX DEAL TRANACTED ON 30 MAR 2017 USD / NOK EX.RATE 0.1170434 WITH STATE STREET	1,529,450.520	30 Mar 17				0.00	1,529,450.52	1,529,450.52	0.00
FX DEAL TRANACTED ON 30 MAY 2017 EUR / USD EX.RATE 0.8975468 WITH STATE STREET	-2,015.330	30 May 17				0.00	-2,015.33	-2,015.33	0.00
FX DEAL TRANACTED ON 31 MAR 2017 AUD / USD EX.RATE 1.3108221 WITH STATE STREET	-931,080.000	31 Mar 17				0.00	-931,080.00	-931,080.00	0.00
FX DEAL TRANACTED ON 31 MAR 2017 CAD / USD EX.RATE 1.333529 WITH STATE STREET	-3,907,243.000	31 Mar 17				0.00	-3,907,243.00	-3,907,243.00	0.00
FX DEAL TRANACTED ON 31 MAR 2017 CHF / USD EX.RATE 1.00084 WITH STATE STREET	-65,879,368.370	31 Mar 17				0.00	-65,879,368.37	-65,879,368.37	0.00
FX DEAL TRANACTED ON 31 MAR 2017 CHF / USD EX.RATE 1.00091 WITH STATE STREET	-1,390,088.000	31 Mar 17				0.00	-1,390,088.00	-1,390,088.00	0.00
FX DEAL TRANACTED ON 31 MAR 2017 CZK / USD EX.RATE 25.263724 WITH STATE STREET	-57,688.000	31 Mar 17				0.00	-57,688.00	-57,688.00	0.00
FX DEAL TRANACTED ON 31 MAR 2017 DKK / USD EX.RATE 6.944229 WITH STATE STREET	-380,106.860	31 Mar 17				0.00	-380,106.86	-380,106.86	0.00
FX DEAL TRANACTED ON 31 MAR 2017 DKK / USD EX.RATE 6.952472 WITH STATE STREET	-79,574.000	31 Mar 17				0.00	-79,574.00	-79,574.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
FX DEAL TRANSACTED ON 31 MAR 2017 EUR / USD EX.RATE 0.9349359 WITH STATE STREET	-2,772,037.000	31 Mar 17				0.00	-2,772,037.00	-2,772,037.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 GBP / USD EX.RATE 0.7996801 WITH STATE STREET	-1,300,596.000	31 Mar 17				0.00	-1,300,596.00	-1,300,596.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 HKD / USD EX.RATE 7.766438 WITH STATE STREET	-225,875.340	31 Mar 17				0.00	-225,875.34	-225,875.34	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 HKD / USD EX.RATE 7.7713 WITH STATE STREET	-3,531,866.000	31 Mar 17				0.00	-3,531,866.00	-3,531,866.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 JPY / USD EX.RATE 111.421743 WITH STATE STREET	-9,610,233.000	31 Mar 17				0.00	-9,610,233.00	-9,610,233.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 JPY / USD EX.RATE 111.458 WITH STATE STREET	-182,294,180.860	31 Mar 17				0.00	-182,294,180.86	-182,294,180.86	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 NZD / USD EX.RATE 1.4304064 WITH STATE STREET	-340,009.000	31 Mar 17				0.00	-340,009.00	-340,009.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 PLN / USD EX.RATE 3.961554 WITH STATE STREET	-111,307.000	31 Mar 17				0.00	-111,307.00	-111,307.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 SEK / USD EX.RATE 8.92866 WITH STATE STREET	-21,769,720.400	31 Mar 17				0.00	-21,769,720.40	-21,769,720.40	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 SGD / USD EX.RATE 1.397187 WITH STATE STREET	-151,570.000	31 Mar 17				0.00	-151,570.00	-151,570.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 SGD / USD EX.RATE 1.39728 WITH STATE STREET	-9,906,004.930	31 Mar 17				0.00	-9,906,004.93	-9,906,004.93	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CHF EX.RATE 0.9994743 WITH STATE STREET	892,129.860	31 Mar 17				0.00	892,129.86	892,129.86	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CHF EX.RATE 1.0007516 WITH STATE STREET	65,984,234.810	31 Mar 17				0.00	65,984,234.81	65,984,234.81	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089809 WITH STATE STREET	182,475,185.870	31 Mar 17				0.00	182,475,185.87	182,475,185.87	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SEK EX.RATE 0.1121453 WITH STATE STREET	21,798,177.020	31 Mar 17				0.00	21,798,177.02	21,798,177.02	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST COMPANY									
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SGD EX.RATE 0.7158181 WITH STATE STREET	9,907,971.240	31 Mar 17				0.00	9,907,971.24	9,907,971.24	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 ZAR / USD EX.RATE 13.40961 WITH STATE STREET	-515,189.000	31 Mar 17				0.00	-515,189.00	-515,189.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 AUD / USD EX.RATE 1.3431292 WITH STATE STREET	-54,887,672.070	31 May 17				0.00	-54,887,672.07	-54,887,672.07	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 NZD / USD EX.RATE 1.4087285 WITH STATE STREET	-1,264,183.330	31 May 17				0.00	-1,264,183.33	-1,264,183.33	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 SEK / USD EX.RATE 8.67654 WITH STATE STREET	-22,222,211.360	31 May 17				0.00	-22,222,211.36	-22,222,211.36	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 SGD / USD EX.RATE 1.38333 WITH STATE STREET	-9,660,606.700	31 May 17				0.00	-9,660,606.70	-9,660,606.70	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / AUD EX.RATE 0.744141 WITH STATE STREET	54,858,972.390	31 May 17				0.00	54,858,972.39	54,858,972.39	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / DKK EX.RATE 0.1514227 WITH STATE STREET	75,583.410	31 May 17				0.00	75,583.41	75,583.41	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / NZD EX.RATE 0.709371 WITH STATE STREET	1,263,312.480	31 May 17				0.00	1,263,312.48	1,263,312.48	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / SEK EX.RATE 0.1154748 WITH STATE STREET	22,264,911.340	31 May 17				0.00	22,264,911.34	22,264,911.34	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / SGD EX.RATE 0.7231725 WITH STATE STREET	9,664,337.380	31 May 17				0.00	9,664,337.38	9,664,337.38	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / GBP EX.RATE 1.321207 WITH STATE STREET	19,891.780	31 Oct 17				0.00	19,891.78	19,891.78	0.00
Total STATE STREET BANK AND TRUST COMPANY							.000.00	-8,910,915.20	-8,910,915.20

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
Cash and Cash Equivalents									
Argentine peso - ARS									
FX DEAL TRANSACTED ON 15 AUG 2017 ARS / USD EX.RATE 17.96 WITH TORONTO-DOMINION	53,880.000	15 Aug 17				0.00	3,000.00	3,080.18	80.18
FX DEAL TRANSACTED ON 15 NOV 2017 USD / ARS EX.RATE 0.057019 WITH	-53,880.000	15 Nov 17				0.00	-3,072.19	-3,080.18	-7.99
Australian dollar - AUD									
FX DEAL TRANSACTED ON 06 MAR 2017 USD / AUD EX.RATE 0.7588347 WITH	-5,403,019.100	6 Mar 17				0.00	-4,100,000.00	-4,100,000.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / AUD EX.RATE 0.7888351 WITH	-1,711,384.510	13 Oct 17				0.00	-1,350,000.00	-1,350,000.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / AUD EX.RATE 0.7478352 WITH	-2,955,197.340	28 Apr 17				0.00	-2,210,000.00	-2,210,000.00	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / AUD EX.RATE 0.7688351 WITH	-4,578,355.560	28 Feb 17				0.00	-3,520,000.00	-3,520,000.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / AUD EX.RATE 0.784635 WITH	-3,160,705.300	29 Sep 17				0.00	-2,480,000.00	-2,480,000.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / AUD EX.RATE 0.7846399 WITH	-382,340.950	29 Sep 17				0.00	-300,000.00	-300,000.00	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 AUD / USD EX.RATE 1.303509 WITH	68,967,928.270	30 Jun 17				0.00	52,909,435.85	52,909,435.85	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / AUD EX.RATE 0.766904 WITH	-68,967,928.270	30 Jun 17				0.00	-52,891,780.06	-55,088,131.89	-2,196,351.83
FX DEAL TRANSACTED ON 30 NOV 2017 AUD / USD EX.RATE 1.317289 WITH	461,051.060	30 Nov 17				0.00	350,000.00	350,000.00	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / AUD EX.RATE 0.793195 WITH	-126,072.400	31 Aug 17				0.00	-100,000.00	-100,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANSACTED ON 31 JAN 2017 AUD / USD EX.RATE 1.3181535 WITH	2,937,285.200	31 Jan 17				0.00	2,228,333.23	2,247,463.74	19,130.51
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.7628353 WITH	-15,080,587.550	31 Mar 17				0.00	-11,504,000.00	-11,504,000.00	0.00
British pound sterling - GBP									
FX DEAL TRANSACTED ON 06 MAR 2017 USD / GBP EX.RATE 1.2255353 WITH	-8,159,701.680	6 Mar 17				0.00	-10,000,000.00	-10,000,000.00	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 GBP / USD EX.RATE 0.765835 WITH	252,725.410	6 Oct 17				0.00	330,000.00	330,000.00	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 USD / GBP EX.RATE 1.3153222 WITH	-1,421,705.100	9 Oct 17				0.00	-1,870,000.00	-1,875,086.85	-5,086.85
FX DEAL TRANSACTED ON 12 JUN 2017 GBP / USD EX.RATE 0.7866261 WITH	1,049,622.280	12 Jun 17				0.00	1,334,334.42	1,330,238.82	-4,095.60
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3305144 WITH	-3,570,046.190	13 Oct 17				0.00	-4,750,000.00	-4,750,000.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / GBP EX.RATE 1.2937648 WITH	-4,328,452.230	28 Apr 17				0.00	-5,600,000.00	-5,600,000.00	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / GBP EX.RATE 1.2443847 WITH	-7,634,293.250	28 Feb 17				0.00	-9,500,000.00	-9,500,000.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 GBP / USD EX.RATE 0.745345 WITH	698,377.380	29 Sep 17				0.00	936,985.00	925,070.66	-11,914.34
FX DEAL TRANSACTED ON 29 SEP 2017 USD / GBP EX.RATE 1.3416354 WITH	-5,739,265.900	29 Sep 17				0.00	-7,700,000.00	-7,700,000.00	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / GBP EX.RATE 1.2885651 WITH	-77,605.710	31 Aug 17				0.00	-100,000.00	-100,000.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 GBP / USD EX.RATE 0.793969 WITH	3,512,206.960	31 Jan 17				0.00	4,423,607.11	4,325,634.27	-97,972.84
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2504345 WITH	-23,382,262.970	31 Mar 17				0.00	-29,238,000.00	-29,238,000.00	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANSACTED ON 31 MAY 2017 GBP / USD EX.RATE 0.774614 WITH	1,936,535.850	31 May 17				0.00	2,500,000.00	2,500,000.00	0.00
Danish krone - DKK									
FX DEAL TRANSACTED ON 06 MAR 2017 USD / DKK EX.RATE 0.1425629 WITH	-2,665,491.000	6 Mar 17				0.00	-380,000.00	-380,000.00	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 DKK / USD EX.RATE 6.9556 WITH TORONTO-DOMINION	1,599,788.000	7 Feb 17				0.00	230,000.00	230,000.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / DKK EX.RATE 0.1589926 WITH	-1,132,128.000	13 Oct 17				0.00	-180,000.00	-180,000.00	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 DKK / USD EX.RATE 6.3342 WITH TORONTO-DOMINION	190,026.000	17 Oct 17				0.00	30,000.00	30,000.00	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / DKK EX.RATE 0.1452112 WITH	-467,917.150	24 Mar 17				0.00	-67,946.82	-68,453.98	-507.16
FX DEAL TRANSACTED ON 28 APR 2017 DKK / USD EX.RATE 6.82976 WITH	84,596,162.130	28 Apr 17				0.00	12,386,403.35	12,386,403.35	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / DKK EX.RATE 0.1464204 WITH	-1,639,116.000	28 Apr 17				0.00	-240,000.00	-240,000.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / DKK EX.RATE 0.1466454 WITH	-84,596,162.130	28 Apr 17				0.00	-12,405,639.12	-12,765,763.59	-360,124.47
FX DEAL TRANSACTED ON 28 FEB 2017 USD / DKK EX.RATE 0.1429562 WITH	-2,588,205.500	28 Feb 17				0.00	-370,000.00	-370,000.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / DKK EX.RATE 0.1588575 WITH	-1,762,586.000	29 Sep 17				0.00	-280,000.00	-280,000.00	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 DKK / USD EX.RATE 6.51856 WITH	88,099,015.130	30 Jun 17				0.00	13,515,103.82	13,515,103.82	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / DKK EX.RATE 0.1536402 WITH	-88,099,015.130	30 Jun 17				0.00	-13,535,550.75	-13,990,521.77	-454,971.02
FX DEAL TRANSACTED ON 30 NOV 2017 USD / DKK EX.RATE 0.1602089 WITH	-2,309,484.500	30 Nov 17				0.00	-370,000.00	-370,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANSACTED ON 31 AUG 2017 DKK / USD EX.RATE 6.2568 WITH TORONTO-DOMINION	1,001,088.000	31 Aug 17				0.00	160,000.00	160,000.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 DKK / USD EX.RATE 6.87975 WITH	87,838,848.920	31 Jan 17				0.00	12,767,738.50	12,767,738.50	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / DKK EX.RATE 0.1455124 WITH	-87,838,848.920	31 Jan 17				0.00	-12,781,644.61	-12,473,831.30	307,813.31
FX DEAL TRANSACTED ON 31 MAR 2017 USD / DKK EX.RATE 0.1438249 WITH	-8,023,646.600	31 Mar 17				0.00	-1,154,000.00	-1,154,000.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / DKK EX.RATE 0.1511544 WITH	-4,227,464.250	31 May 17				0.00	-639,000.00	-639,000.00	0.00
Euro - EUR									
FX DEAL TRANSACTED ON 06 MAR 2017 USD / EUR EX.RATE 1.0597846 WITH	-15,286,119.350	6 Mar 17				0.00	-16,200,000.00	-16,200,000.00	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 EUR / USD EX.RATE 0.8914611 WITH	387,967.250	12 Jun 17				0.00	435,203.81	434,600.93	-602.88
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1835356 WITH	-6,041,223.960	13 Oct 17				0.00	-7,150,000.00	-7,150,000.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / EUR EX.RATE 1.0889355 WITH	-9,734,281.660	28 Apr 17				0.00	-10,600,000.00	-10,600,000.00	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / EUR EX.RATE 1.0626146 WITH	-14,586,656.500	28 Feb 17				0.00	-15,500,000.00	-15,500,000.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 EUR / USD EX.RATE 0.845845 WITH	793,842.250	29 Sep 17				0.00	938,520.00	933,121.89	-5,398.11
FX DEAL TRANSACTED ON 29 SEP 2017 USD / EUR EX.RATE 1.1822148 WITH	-10,717,170.730	29 Sep 17				0.00	-12,670,000.00	-12,670,000.00	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 EUR / USD EX.RATE 0.838669 WITH	1,182,523.810	30 Nov 17				0.00	1,410,000.00	1,410,000.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0695347 WITH	-47,548,233.580	31 Mar 17				0.00	-50,854,500.00	-50,854,500.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANSACTED ON 31 MAY 2017 USD / EUR EX.RATE 1.1245153 WITH	-9,253,278.990	31 May 17				0.00	-10,405,451.02	-10,405,451.02	0.00
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 06 MAR 2017 USD / HKD EX.RATE 0.1287964 WITH	-11,258,075.500	6 Mar 17				0.00	-1,450,000.00	-1,450,000.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 HKD / USD EX.RATE 7.777943 WITH	187,370,361.810	28 Apr 17				0.00	24,089,963.35	24,089,963.35	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / HKD EX.RATE 0.1286437 WITH	-1,395,055.000	28 Apr 17				0.00	-179,464.97	-179,040.28	424.69
FX DEAL TRANSACTED ON 28 APR 2017 USD / HKD EX.RATE 0.1286515 WITH	-187,370,361.810	28 Apr 17				0.00	-24,105,477.99	-24,046,967.26	58,510.73
FX DEAL TRANSACTED ON 31 MAY 2017 HKD / USD EX.RATE 7.78652 WITH	2,922,506.000	31 May 17				0.00	375,328.90	374,341.91	-986.99
FX DEAL TRANSACTED ON 31 MAY 2017 HKD / USD EX.RATE 7.79272 WITH	188,765,416.810	31 May 17				0.00	24,223,302.88	24,223,302.88	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / HKD EX.RATE 0.1284251 WITH	-188,765,416.810	31 May 17				0.00	-24,242,213.92	-24,178,840.51	63,373.41
Japanese yen - JPY									
FX DEAL TRANSACTED ON 06 MAR 2017 USD / JPY EX.RATE 0.0087892 WITH	-1,365,306,000.000	6 Mar 17				0.00	-12,000,000.00	-11,906,911.44	93,088.56
FX DEAL TRANSACTED ON 07 DEC 2017 JPY / USD EX.RATE 112.7335 WITH	16,910,025.000	7 Dec 17				0.00	150,000.00	150,000.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089342 WITH	-659,267,700.000	13 Oct 17				0.00	-5,890,000.00	-5,868,764.86	21,235.14
FX DEAL TRANSACTED ON 19 SEP 2017 JPY / USD EX.RATE 111.45 WITH TORONTO-DOMINION	193,045,796.000	19 Sep 17				0.00	1,732,129.17	1,732,828.83	699.66
FX DEAL TRANSACTED ON 27 JUL 2017 JPY / USD EX.RATE 111.2 WITH TORONTO-DOMINION	60,100,000.000	27 Jul 17				0.00	540,467.63	545,594.84	5,127.21

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANACTED ON 27 JUL 2017 USD / JPY EX.RATE 0.0090061 WITH	-60,100,000.000	27 Jul 17				0.00	-541,268.33	-548,733.17	-7,464.84
FX DEAL TRANACTED ON 27 SEP 2017 USD / JPY EX.RATE 0.0088773 WITH	-59,702,645.000	27 Sep 17				0.00	-530,000.00	-530,000.00	0.00
FX DEAL TRANACTED ON 28 APR 2017 USD / JPY EX.RATE 0.0089709 WITH	-782,529,930.000	28 Apr 17				0.00	-7,020,000.00	-7,020,000.00	0.00
FX DEAL TRANACTED ON 28 FEB 2017 USD / JPY EX.RATE 0.0089377 WITH	-1,387,374,000.000	28 Feb 17				0.00	-12,400,000.00	-12,127,395.11	272,604.89
FX DEAL TRANACTED ON 29 SEP 2017 JPY / USD EX.RATE 112.5545 WITH	78,788,150.000	29 Sep 17				0.00	700,000.00	698,693.30	-1,306.70
FX DEAL TRANACTED ON 29 SEP 2017 USD / JPY EX.RATE 0.0088839 WITH	-900,508,000.000	29 Sep 17				0.00	-8,000,000.00	-8,000,000.00	0.00
FX DEAL TRANACTED ON 30 NOV 2017 JPY / USD EX.RATE 111.9045 WITH	234,999,450.000	30 Nov 17				0.00	2,100,000.00	2,084,807.04	-15,192.96
FX DEAL TRANACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089743 WITH	-3,972,238,816.000	31 Mar 17				0.00	-35,648,000.00	-35,936,479.99	-288,479.99
FX DEAL TRANACTED ON 31 MAY 2017 USD / JPY EX.RATE 0.0090429 WITH	-93,995,975.000	31 May 17				0.00	-850,000.00	-850,000.00	0.00
New Israeli shekel - ILS									
FX DEAL TRANACTED ON 06 MAR 2017 USD / ILS EX.RATE 0.2721177 WITH	-514,483.200	6 Mar 17				0.00	-140,000.00	-140,000.00	0.00
New Zealand dollar - NZD									
FX DEAL TRANACTED ON 06 MAR 2017 USD / NZD EX.RATE 0.7005848 WITH	-114,190.280	6 Mar 17				0.00	-80,000.00	-80,000.00	0.00
FX DEAL TRANACTED ON 28 APR 2017 USD / NZD EX.RATE 0.686535 WITH	-72,829.500	28 Apr 17				0.00	-50,000.00	-50,000.00	0.00
FX DEAL TRANACTED ON 28 FEB 2017 USD / NZD EX.RATE 0.723265 WITH	-124,435.720	28 Feb 17				0.00	-90,000.00	-90,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANSACTED ON 29 SEP 2017 USD / NZD EX.RATE 0.7228849 WITH	-27,666.920	29 Sep 17				0.00	-20,000.00	-20,000.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NZD EX.RATE 0.6990348 WITH	-351,913.710	31 Mar 17				0.00	-246,000.00	-246,000.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 NZD / USD EX.RATE 1.408977 WITH	28,179.530	31 May 17				0.00	20,000.00	20,000.00	0.00
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 06 MAR 2017 USD / NOK EX.RATE 0.1179565 WITH	-3,051,972.000	6 Mar 17				0.00	-360,000.00	-360,000.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / NOK EX.RATE 0.1268786 WITH	-1,733,941.000	13 Oct 17				0.00	-220,000.00	-220,000.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / NOK EX.RATE 0.1167358 WITH	-1,798,933.500	28 Apr 17				0.00	-210,000.00	-210,000.00	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / NOK EX.RATE 0.1196573 WITH	-2,674,304.000	28 Feb 17				0.00	-320,000.00	-320,000.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / NOK EX.RATE 0.125621 WITH	-2,308,530.500	29 Sep 17				0.00	-290,000.00	-290,000.00	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 NOK / USD EX.RATE 8.2899 WITH TORONTO-DOMINION	4,725,243.000	30 Nov 17				0.00	570,000.00	570,000.00	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 NOK / USD EX.RATE 7.7802 WITH TORONTO-DOMINION	7,780.200	31 Aug 17				0.00	1,000.00	1,000.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NOK EX.RATE 0.1164273 WITH	-8,992,735.350	31 Mar 17				0.00	-1,047,000.00	-1,047,000.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 NOK / USD EX.RATE 8.42225 WITH	1,423,360.250	31 May 17				0.00	169,000.00	169,000.00	0.00
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 06 MAR 2017 USD / SGD EX.RATE 0.7085716 WITH	-903,225.600	6 Mar 17				0.00	-640,000.00	-637,286.11	2,713.89

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANSACTED ON 28 APR 2017 SGD / USD EX.RATE 1.396785 WITH	280,056.000	28 Apr 17				0.00	200,500.43	202,060.61	1,560.18
FX DEAL TRANSACTED ON 30 JUN 2017 SGD / USD EX.RATE 1.377 WITH TORONTO-DOMINION	13,259,924.070	30 Jun 17				0.00	9,629,574.49	9,629,574.49	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / SGD EX.RATE 0.7265061 WITH	-13,259,924.070	30 Jun 17				0.00	-9,633,415.26	-9,772,939.32	-139,524.06
FX DEAL TRANSACTED ON 31 JAN 2017 SGD / USD EX.RATE 1.40851 WITH	13,330,889.640	31 Jan 17				0.00	9,464,533.19	9,464,533.19	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / SGD EX.RATE 0.7101007 WITH	-422,475.300	31 Jan 17				0.00	-300,000.00	-299,627.87	372.13
FX DEAL TRANSACTED ON 31 JAN 2017 USD / SGD EX.RATE 0.7101461 WITH	-13,330,889.640	31 Jan 17				0.00	-9,466,878.89	-9,454,531.66	12,347.23
FX DEAL TRANSACTED ON 31 MAY 2017 SGD / USD EX.RATE 1.382768 WITH	103,883.000	31 May 17				0.00	75,126.85	75,152.28	25.43
Swedish krona - SEK									
FX DEAL TRANSACTED ON 06 MAR 2017 USD / SEK EX.RATE 0.1110272 WITH	-14,140,676.000	6 Mar 17				0.00	-1,570,000.00	-1,570,000.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SEK EX.RATE 0.1234476 WITH	-5,751,426.000	13 Oct 17				0.00	-710,000.00	-710,000.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 SEK / USD EX.RATE 8.854687 WITH	191,715,393.720	28 Apr 17				0.00	21,651,289.73	21,651,289.73	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / SEK EX.RATE 0.112935 WITH	-8,854,650.000	28 Apr 17				0.00	-1,000,000.00	-1,000,000.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / SEK EX.RATE 0.1131099 WITH	-191,715,393.720	28 Apr 17				0.00	-21,684,904.36	-22,062,879.77	-377,975.41
FX DEAL TRANSACTED ON 28 FEB 2017 USD / SEK EX.RATE 0.1110322 WITH	-13,329,472.000	28 Feb 17				0.00	-1,480,000.00	-1,480,000.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / SEK EX.RATE 0.1225115 WITH	-8,489,000.000	29 Sep 17				0.00	-1,040,000.00	-1,040,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANSACTED ON 30 JUN 2017 SEK / USD EX.RATE 8.434 WITH TORONTO-DOMINION	190,189,935.720	30 Jun 17				0.00	22,550,383.65	22,550,383.65	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / SEK EX.RATE 0.1187509 WITH	-190,189,935.720	30 Jun 17				0.00	-22,585,217.48	-23,449,262.79	-864,045.31
FX DEAL TRANSACTED ON 30 NOV 2017 USD / SEK EX.RATE 0.119989 WITH	-24,418,913.000	30 Nov 17				0.00	-2,930,000.00	-2,930,000.00	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 SEK / USD EX.RATE 7.9572 WITH TORONTO-DOMINION	636,576.000	31 Aug 17				0.00	80,000.00	80,000.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SEK EX.RATE 0.1120015 WITH	-43,481,551.500	31 Mar 17				0.00	-4,870,000.00	-4,870,000.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / SEK EX.RATE 0.1152718 WITH	-16,907,867.350	31 May 17				0.00	-1,949,000.00	-1,949,000.00	0.00
Swiss franc - CHF									
FX DEAL TRANSACTED ON 06 MAR 2017 USD / CHF EX.RATE 0.9888605 WITH	-2,386,585.400	6 Mar 17				0.00	-2,360,000.00	-2,360,000.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / CHF EX.RATE 1.0262568 WITH	-1,744,202.850	13 Oct 17				0.00	-1,790,000.00	-1,790,000.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 CHF / USD EX.RATE 0.99532 WITH	65,417,705.190	28 Apr 17				0.00	65,725,299.59	65,725,299.59	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / CHF EX.RATE 1.0045557 WITH	-1,423,514.950	28 Apr 17				0.00	-1,430,000.00	-1,430,000.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / CHF EX.RATE 1.006579 WITH	-65,417,705.190	28 Apr 17				0.00	-65,848,088.30	-67,479,194.59	-1,631,106.29
FX DEAL TRANSACTED ON 28 FEB 2017 USD / CHF EX.RATE 0.9985371 WITH	-2,303,369.500	28 Feb 17				0.00	-2,300,000.00	-2,300,000.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / CHF EX.RATE 1.0334689 WITH	-2,902,845.000	29 Sep 17				0.00	-3,000,000.00	-3,000,000.00	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / CHF EX.RATE 1.0183662 WITH	-1,423,849.250	30 Nov 17				0.00	-1,450,000.00	-1,450,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANSACTED ON 31 AUG 2017 CHF / USD EX.RATE 0.961175 WITH	249,905.500	31 Aug 17				0.00	260,000.00	260,000.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CHF EX.RATE 0.9990359 WITH	-7,381,115.910	31 Mar 17				0.00	-7,374,000.00	-7,374,000.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 CHF / USD EX.RATE 0.967535 WITH	11,026,996.400	31 May 17				0.00	11,397,000.00	11,397,000.00	0.00
United States dollar - USD									
FX DEAL TRANSACTED ON 06 MAR 2017 USD / AUD EX.RATE 0.7588347 WITH	4,100,000.000	6 Mar 17				0.00	4,100,000.00	4,100,000.00	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / CHF EX.RATE 0.9888605 WITH	2,360,000.000	6 Mar 17				0.00	2,360,000.00	2,360,000.00	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / DKK EX.RATE 0.1425629 WITH	380,000.000	6 Mar 17				0.00	380,000.00	380,000.00	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / EUR EX.RATE 1.0597846 WITH	16,200,000.000	6 Mar 17				0.00	16,200,000.00	16,200,000.00	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / GBP EX.RATE 1.2255353 WITH	10,000,000.000	6 Mar 17				0.00	10,000,000.00	10,000,000.00	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / HKD EX.RATE 0.1287964 WITH	1,450,000.000	6 Mar 17				0.00	1,450,000.00	1,450,000.00	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / ILS EX.RATE 0.2721177 WITH	140,000.000	6 Mar 17				0.00	140,000.00	140,000.00	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / JPY EX.RATE 0.0087892 WITH	12,000,000.000	6 Mar 17				0.00	12,000,000.00	12,000,000.00	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / NOK EX.RATE 0.1179565 WITH	360,000.000	6 Mar 17				0.00	360,000.00	360,000.00	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / NZD EX.RATE 0.7005848 WITH	80,000.000	6 Mar 17				0.00	80,000.00	80,000.00	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 USD / SEK EX.RATE 0.1110272 WITH	1,570,000.000	6 Mar 17				0.00	1,570,000.00	1,570,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANSACTED ON 06 MAR 2017 USD / SGD EX.RATE 0.7085716 WITH	640,000.000	6 Mar 17				0.00	640,000.00	640,000.00	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 GBP / USD EX.RATE 0.765835 WITH	-330,000.000	6 Oct 17				0.00	-330,000.00	-330,000.00	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 JPY / USD EX.RATE 112.7335 WITH	-150,000.000	7 Dec 17				0.00	-150,000.00	-150,000.00	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 DKK / USD EX.RATE 6.9556 WITH TORONTO-DOMINION	-230,000.000	7 Feb 17				0.00	-230,000.00	-230,000.00	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 USD / GBP EX.RATE 1.3153222 WITH	1,870,000.000	9 Oct 17				0.00	1,870,000.00	1,870,000.00	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 EUR / USD EX.RATE 0.8914611 WITH	-435,203.810	12 Jun 17				0.00	-435,203.81	-435,203.81	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 GBP / USD EX.RATE 0.7866261 WITH	-1,334,334.420	12 Jun 17				0.00	-1,334,334.42	-1,334,334.42	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / AUD EX.RATE 0.7888351 WITH	1,350,000.000	13 Oct 17				0.00	1,350,000.00	1,350,000.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / CHF EX.RATE 1.0262568 WITH	1,790,000.000	13 Oct 17				0.00	1,790,000.00	1,790,000.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / DKK EX.RATE 0.1589926 WITH	180,000.000	13 Oct 17				0.00	180,000.00	180,000.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.1835356 WITH	7,150,000.000	13 Oct 17				0.00	7,150,000.00	7,150,000.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / GBP EX.RATE 1.3305144 WITH	4,750,000.000	13 Oct 17				0.00	4,750,000.00	4,750,000.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / JPY EX.RATE 0.0089342 WITH	5,890,000.000	13 Oct 17				0.00	5,890,000.00	5,890,000.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / NOK EX.RATE 0.1268786 WITH	220,000.000	13 Oct 17				0.00	220,000.00	220,000.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / SEK EX.RATE 0.1234476 WITH	710,000.000	13 Oct 17				0.00	710,000.00	710,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANSACTED ON 15 AUG 2017 ARS / USD EX.RATE 17.96 WITH TORONTO-DOMINION	-3,000.000	15 Aug 17				0.00	-3,000.00	-3,000.00	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 USD / ARS EX.RATE 0.057019 WITH	3,072.190	15 Nov 17				0.00	3,072.19	3,072.19	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 DKK / USD EX.RATE 6.3342 WITH TORONTO-DOMINION	-30,000.000	17 Oct 17				0.00	-30,000.00	-30,000.00	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 JPY / USD EX.RATE 111.45 WITH TORONTO-DOMINION	-1,732,129.170	19 Sep 17				0.00	-1,732,129.17	-1,732,129.17	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / DKK EX.RATE 0.1452112 WITH	67,946.820	24 Mar 17				0.00	67,946.82	67,946.82	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 JPY / USD EX.RATE 111.2 WITH TORONTO-DOMINION	-540,467.630	27 Jul 17				0.00	-540,467.63	-540,467.63	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / JPY EX.RATE 0.0090061 WITH	541,268.330	27 Jul 17				0.00	541,268.33	541,268.33	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / JPY EX.RATE 0.0088773 WITH	530,000.000	27 Sep 17				0.00	530,000.00	530,000.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 CHF / USD EX.RATE 0.99532 WITH	-65,725,299.590	28 Apr 17				0.00	-65,725,299.59	-65,725,299.59	0.00
FX DEAL TRANSACTED ON 28 APR 2017 DKK / USD EX.RATE 6.82976 WITH	-12,386,403.350	28 Apr 17				0.00	-12,386,403.35	-12,386,403.35	0.00
FX DEAL TRANSACTED ON 28 APR 2017 HKD / USD EX.RATE 7.777943 WITH	-24,089,963.350	28 Apr 17				0.00	-24,089,963.35	-24,089,963.35	0.00
FX DEAL TRANSACTED ON 28 APR 2017 SEK / USD EX.RATE 8.854687 WITH	-21,651,289.730	28 Apr 17				0.00	-21,651,289.73	-21,651,289.73	0.00
FX DEAL TRANSACTED ON 28 APR 2017 SGD / USD EX.RATE 1.396785 WITH	-200,500.430	28 Apr 17				0.00	-200,500.43	-200,500.43	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / AUD EX.RATE 0.7478352 WITH	2,210,000.000	28 Apr 17				0.00	2,210,000.00	2,210,000.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / CHF EX.RATE 1.0045557 WITH	1,430,000.000	28 Apr 17				0.00	1,430,000.00	1,430,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANSACTED ON 28 APR 2017 USD / CHF EX.RATE 1.006579 WITH	65,848,088.300	28 Apr 17				0.00	65,848,088.30	65,848,088.30	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / DKK EX.RATE 0.1464204 WITH	240,000.000	28 Apr 17				0.00	240,000.00	240,000.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / DKK EX.RATE 0.1466454 WITH	12,405,639.120	28 Apr 17				0.00	12,405,639.12	12,405,639.12	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / EUR EX.RATE 1.0889355 WITH	10,600,000.000	28 Apr 17				0.00	10,600,000.00	10,600,000.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / GBP EX.RATE 1.2937648 WITH	5,600,000.000	28 Apr 17				0.00	5,600,000.00	5,600,000.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / HKD EX.RATE 0.1286437 WITH	179,464.970	28 Apr 17				0.00	179,464.97	179,464.97	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / HKD EX.RATE 0.1286515 WITH	24,105,477.990	28 Apr 17				0.00	24,105,477.99	24,105,477.99	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / JPY EX.RATE 0.0089709 WITH	7,020,000.000	28 Apr 17				0.00	7,020,000.00	7,020,000.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / NOK EX.RATE 0.1167358 WITH	210,000.000	28 Apr 17				0.00	210,000.00	210,000.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / NZD EX.RATE 0.686535 WITH	50,000.000	28 Apr 17				0.00	50,000.00	50,000.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / SEK EX.RATE 0.112935 WITH	1,000,000.000	28 Apr 17				0.00	1,000,000.00	1,000,000.00	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / SEK EX.RATE 0.1131099 WITH	21,684,904.360	28 Apr 17				0.00	21,684,904.36	21,684,904.36	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / AUD EX.RATE 0.7688351 WITH	3,520,000.000	28 Feb 17				0.00	3,520,000.00	3,520,000.00	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / CHF EX.RATE 0.9985371 WITH	2,300,000.000	28 Feb 17				0.00	2,300,000.00	2,300,000.00	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / DKK EX.RATE 0.1429562 WITH	370,000.000	28 Feb 17				0.00	370,000.00	370,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANACTED ON 28 FEB 2017 USD / EUR EX.RATE 1.0626146 WITH	15,500,000.000	28 Feb 17				0.00	15,500,000.00	15,500,000.00	0.00
FX DEAL TRANACTED ON 28 FEB 2017 USD / GBP EX.RATE 1.2443847 WITH	9,500,000.000	28 Feb 17				0.00	9,500,000.00	9,500,000.00	0.00
FX DEAL TRANACTED ON 28 FEB 2017 USD / JPY EX.RATE 0.0089377 WITH	12,400,000.000	28 Feb 17				0.00	12,400,000.00	12,400,000.00	0.00
FX DEAL TRANACTED ON 28 FEB 2017 USD / NOK EX.RATE 0.1196573 WITH	320,000.000	28 Feb 17				0.00	320,000.00	320,000.00	0.00
FX DEAL TRANACTED ON 28 FEB 2017 USD / NZD EX.RATE 0.723265 WITH	90,000.000	28 Feb 17				0.00	90,000.00	90,000.00	0.00
FX DEAL TRANACTED ON 28 FEB 2017 USD / SEK EX.RATE 0.1110322 WITH	1,480,000.000	28 Feb 17				0.00	1,480,000.00	1,480,000.00	0.00
FX DEAL TRANACTED ON 29 SEP 2017 EUR / USD EX.RATE 0.845845 WITH	-938,520.000	29 Sep 17				0.00	-938,520.00	-938,520.00	0.00
FX DEAL TRANACTED ON 29 SEP 2017 GBP / USD EX.RATE 0.745345 WITH	-936,985.000	29 Sep 17				0.00	-936,985.00	-936,985.00	0.00
FX DEAL TRANACTED ON 29 SEP 2017 JPY / USD EX.RATE 112.5545 WITH	-700,000.000	29 Sep 17				0.00	-700,000.00	-700,000.00	0.00
FX DEAL TRANACTED ON 29 SEP 2017 USD / AUD EX.RATE 0.784635 WITH	2,480,000.000	29 Sep 17				0.00	2,480,000.00	2,480,000.00	0.00
FX DEAL TRANACTED ON 29 SEP 2017 USD / AUD EX.RATE 0.7846399 WITH	300,000.000	29 Sep 17				0.00	300,000.00	300,000.00	0.00
FX DEAL TRANACTED ON 29 SEP 2017 USD / CHF EX.RATE 1.0334689 WITH	3,000,000.000	29 Sep 17				0.00	3,000,000.00	3,000,000.00	0.00
FX DEAL TRANACTED ON 29 SEP 2017 USD / DKK EX.RATE 0.1588575 WITH	280,000.000	29 Sep 17				0.00	280,000.00	280,000.00	0.00
FX DEAL TRANACTED ON 29 SEP 2017 USD / EUR EX.RATE 1.1822148 WITH	12,670,000.000	29 Sep 17				0.00	12,670,000.00	12,670,000.00	0.00
FX DEAL TRANACTED ON 29 SEP 2017 USD / GBP EX.RATE 1.3416354 WITH	7,700,000.000	29 Sep 17				0.00	7,700,000.00	7,700,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANSACTED ON 29 SEP 2017 USD / JPY EX.RATE 0.0088839 WITH	8,000,000.000	29 Sep 17				0.00	8,000,000.00	8,000,000.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / NOK EX.RATE 0.125621 WITH	290,000.000	29 Sep 17				0.00	290,000.00	290,000.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / NZD EX.RATE 0.7228849 WITH	20,000.000	29 Sep 17				0.00	20,000.00	20,000.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 USD / SEK EX.RATE 0.1225115 WITH	1,040,000.000	29 Sep 17				0.00	1,040,000.00	1,040,000.00	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 AUD / USD EX.RATE 1.303509 WITH	-52,909,435.850	30 Jun 17				0.00	-52,909,435.85	-52,909,435.85	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 DKK / USD EX.RATE 6.51856 WITH	-13,515,103.820	30 Jun 17				0.00	-13,515,103.82	-13,515,103.82	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 SEK / USD EX.RATE 8.434 WITH TORONTO-DOMINION	-22,550,383.650	30 Jun 17				0.00	-22,550,383.65	-22,550,383.65	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 SGD / USD EX.RATE 1.377 WITH TORONTO-DOMINION	-9,629,574.490	30 Jun 17				0.00	-9,629,574.49	-9,629,574.49	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / AUD EX.RATE 0.766904 WITH	52,891,780.060	30 Jun 17				0.00	52,891,780.06	52,891,780.06	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / DKK EX.RATE 0.1536402 WITH	13,535,550.750	30 Jun 17				0.00	13,535,550.75	13,535,550.75	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / SEK EX.RATE 0.1187509 WITH	22,585,217.480	30 Jun 17				0.00	22,585,217.48	22,585,217.48	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / SGD EX.RATE 0.7265061 WITH	9,633,415.260	30 Jun 17				0.00	9,633,415.26	9,633,415.26	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 AUD / USD EX.RATE 1.317289 WITH	-350,000.000	30 Nov 17				0.00	-350,000.00	-350,000.00	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 EUR / USD EX.RATE 0.838669 WITH	-1,410,000.000	30 Nov 17				0.00	-1,410,000.00	-1,410,000.00	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 JPY / USD EX.RATE 111.9045 WITH	-2,100,000.000	30 Nov 17				0.00	-2,100,000.00	-2,100,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANSACTED ON 30 NOV 2017 NOK / USD EX.RATE 8.2899 WITH TORONTO-DOMINION	-570,000.000	30 Nov 17				0.00	-570,000.00	-570,000.00	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / CHF EX.RATE 1.0183662 WITH	1,450,000.000	30 Nov 17				0.00	1,450,000.00	1,450,000.00	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / DKK EX.RATE 0.1602089 WITH	370,000.000	30 Nov 17				0.00	370,000.00	370,000.00	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 USD / SEK EX.RATE 0.119989 WITH	2,930,000.000	30 Nov 17				0.00	2,930,000.00	2,930,000.00	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 CHF / USD EX.RATE 0.961175 WITH	-260,000.000	31 Aug 17				0.00	-260,000.00	-260,000.00	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 DKK / USD EX.RATE 6.2568 WITH TORONTO-DOMINION	-160,000.000	31 Aug 17				0.00	-160,000.00	-160,000.00	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 NOK / USD EX.RATE 7.7802 WITH TORONTO-DOMINION	-1,000.000	31 Aug 17				0.00	-1,000.00	-1,000.00	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 SEK / USD EX.RATE 7.9572 WITH TORONTO-DOMINION	-80,000.000	31 Aug 17				0.00	-80,000.00	-80,000.00	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / AUD EX.RATE 0.793195 WITH	100,000.000	31 Aug 17				0.00	100,000.00	100,000.00	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / GBP EX.RATE 1.2885651 WITH	100,000.000	31 Aug 17				0.00	100,000.00	100,000.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 AUD / USD EX.RATE 1.3181535 WITH	-2,228,333.230	31 Jan 17				0.00	-2,228,333.23	-2,228,333.23	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 DKK / USD EX.RATE 6.87975 WITH	-12,767,738.500	31 Jan 17				0.00	-12,767,738.50	-12,767,738.50	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 GBP / USD EX.RATE 0.793969 WITH	-4,423,607.110	31 Jan 17				0.00	-4,423,607.11	-4,423,607.11	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 SGD / USD EX.RATE 1.40851 WITH	-9,464,533.190	31 Jan 17				0.00	-9,464,533.19	-9,464,533.19	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / DKK EX.RATE 0.1455124 WITH	12,781,644.610	31 Jan 17				0.00	12,781,644.61	12,781,644.61	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANSACTED ON 31 JAN 2017 USD / SGD EX.RATE 0.7101007 WITH	300,000.000	31 Jan 17				0.00	300,000.00	300,000.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / SGD EX.RATE 0.7101461 WITH	9,466,878.890	31 Jan 17				0.00	9,466,878.89	9,466,878.89	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.7628353 WITH	11,504,000.000	31 Mar 17				0.00	11,504,000.00	11,504,000.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CHF EX.RATE 0.9990359 WITH	7,374,000.000	31 Mar 17				0.00	7,374,000.00	7,374,000.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / DKK EX.RATE 0.1438249 WITH	1,154,000.000	31 Mar 17				0.00	1,154,000.00	1,154,000.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.0695347 WITH	50,854,500.000	31 Mar 17				0.00	50,854,500.00	50,854,500.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.2504345 WITH	29,238,000.000	31 Mar 17				0.00	29,238,000.00	29,238,000.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089743 WITH	35,648,000.000	31 Mar 17				0.00	35,648,000.00	35,648,000.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NOK EX.RATE 0.1164273 WITH	1,047,000.000	31 Mar 17				0.00	1,047,000.00	1,047,000.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NZD EX.RATE 0.6990348 WITH	246,000.000	31 Mar 17				0.00	246,000.00	246,000.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SEK EX.RATE 0.1120015 WITH	4,870,000.000	31 Mar 17				0.00	4,870,000.00	4,870,000.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 CHF / USD EX.RATE 0.967535 WITH	-11,397,000.000	31 May 17				0.00	-11,397,000.00	-11,397,000.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 GBP / USD EX.RATE 0.774614 WITH	-2,500,000.000	31 May 17				0.00	-2,500,000.00	-2,500,000.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 HKD / USD EX.RATE 7.78652 WITH	-375,328.900	31 May 17				0.00	-375,328.90	-375,328.90	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 HKD / USD EX.RATE 7.79272 WITH	-24,223,302.880	31 May 17				0.00	-24,223,302.88	-24,223,302.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANSACTED ON 31 MAY 2017 NOK / USD EX.RATE 8.42225 WITH	-169,000.000	31 May 17				0.00	-169,000.00	-169,000.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 NZD / USD EX.RATE 1.408977 WITH	-20,000.000	31 May 17				0.00	-20,000.00	-20,000.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 SGD / USD EX.RATE 1.382768 WITH	-75,126.850	31 May 17				0.00	-75,126.85	-75,126.85	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / DKK EX.RATE 0.1511544 WITH	639,000.000	31 May 17				0.00	639,000.00	639,000.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / EUR EX.RATE 1.1245153 WITH	10,405,451.020	31 May 17				0.00	10,405,451.02	10,405,451.02	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / HKD EX.RATE 0.1284251 WITH	24,242,213.920	31 May 17				0.00	24,242,213.92	24,242,213.92	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / JPY EX.RATE 0.0090429 WITH	850,000.000	31 May 17				0.00	850,000.00	850,000.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / SEK EX.RATE 0.1152718 WITH	1,949,000.000	31 May 17				0.00	1,949,000.00	1,949,000.00	0.00
Total TORONTO-DOMINION BANK							.000.00	-5,604,008.49	-5,604,008.49
WESTPAC BANKING CORPORATION									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 13 NOV 2017 USD / AUD EX.RATE 0.76414 WITH WESTPAC BANKING	-66,797.410	13 Nov 17				0.00	-51,042.57	-51,042.57	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / AUD EX.RATE 0.79383 WITH WESTPAC BANKING	-93,112.640	25 Jul 17				0.00	-73,915.61	-73,796.43	119.18
FX DEAL TRANSACTED ON 27 JUN 2017 USD / AUD EX.RATE 0.76115 WITH WESTPAC BANKING	-676,145.580	27 Jun 17				0.00	-514,648.21	-514,648.21	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 28 APR 2017 AUD / USD EX.RATE 1.3372381 WITH WESTPAC	29,151,869.410	28 Apr 17				0.00	21,800,059.47	21,961,560.17	161,500.70
FX DEAL TRANSACTED ON 28 APR 2017 USD / AUD EX.RATE 0.74734 WITH WESTPAC BANKING	-32,951,288.850	28 Apr 17				0.00	-24,625,816.21	-24,331,232.11	294,584.10
FX DEAL TRANSACTED ON 28 FEB 2017 AUD / USD EX.RATE 1.3007115 WITH WESTPAC	30,491,267.190	28 Feb 17				0.00	23,441,991.13	23,330,392.75	-111,598.38
FX DEAL TRANSACTED ON 28 FEB 2017 USD / AUD EX.RATE 0.76817 WITH WESTPAC BANKING	-31,953,820.680	28 Feb 17				0.00	-24,545,966.43	-24,283,306.85	262,659.58
FX DEAL TRANSACTED ON 31 JAN 2017 AUD / USD EX.RATE 1.3173287 WITH WESTPAC	28,590,495.390	31 Jan 17				0.00	21,703,388.13	21,620,132.31	-83,255.82
FX DEAL TRANSACTED ON 31 JAN 2017 USD / AUD EX.RATE 0.758542 WITH WESTPAC	-30,491,267.190	31 Jan 17				0.00	-23,128,906.80	-23,330,392.75	-201,485.95
FX DEAL TRANSACTED ON 31 MAR 2017 AUD / USD EX.RATE 1.3108084 WITH WESTPAC	31,953,820.680	31 Mar 17				0.00	24,377,186.35	24,283,306.85	-93,879.50
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.762448 WITH WESTPAC	-29,151,869.410	31 Mar 17				0.00	-22,226,784.53	-21,961,560.17	265,224.36
FX DEAL TRANSACTED ON 31 MAY 2017 AUD / USD EX.RATE 1.3432014 WITH WESTPAC	32,951,288.850	31 May 17				0.00	24,531,905.04	24,331,232.11	-200,672.93
British pound sterling - GBP									
FX DEAL TRANSACTED ON 02 OCT 2017 GBP / USD EX.RATE 0.7533524 WITH WESTPAC	19,945.860	2 Oct 17				0.00	26,476.13	26,476.13	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 GBP / USD EX.RATE 0.7533524 WITH WESTPAC	16,209.540	2 Oct 17				0.00	21,516.54	21,471.16	-45.38
FX DEAL TRANSACTED ON 05 DEC 2017 USD / GBP EX.RATE 1.3433401 WITH WESTPAC	-145,376.730	5 Dec 17				0.00	-195,290.38	-195,290.38	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 GBP / USD EX.RATE 0.8012461 WITH WESTPAC	310,916.270	6 Feb 17				0.00	388,040.92	388,040.92	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 GBP / USD EX.RATE 0.77041 WITH WESTPAC BANKING	8,600.540	8 Aug 17				0.00	11,163.59	11,163.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 09 OCT 2017 GBP / USD EX.RATE 0.7600921 WITH WESTPAC	48,356.070	9 Oct 17				0.00	63,618.70	63,919.47	300.77
FX DEAL TRANSACTED ON 10 OCT 2017 GBP / USD EX.RATE 0.757008 WITH WESTPAC	78,043.820	10 Oct 17				0.00	103,095.11	102,931.99	-163.12
FX DEAL TRANSACTED ON 11 OCT 2017 GBP / USD EX.RATE 0.7569163 WITH WESTPAC	115,409.730	11 Oct 17				0.00	152,473.56	151,948.46	-525.10
FX DEAL TRANSACTED ON 11 SEP 2017 GBP / USD EX.RATE 0.7588865 WITH WESTPAC	97,033.770	11 Sep 17				0.00	127,863.34	128,734.70	871.36
FX DEAL TRANSACTED ON 11 SEP 2017 USD / GBP EX.RATE 1.3177201 WITH WESTPAC	-70,420.520	11 Sep 17				0.00	-92,794.53	-92,794.53	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 GBP / USD EX.RATE 0.8191659 WITH WESTPAC	61,577.570	12 Jan 17				0.00	75,171.06	75,171.06	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 GBP / USD EX.RATE 0.7758313 WITH WESTPAC	15,652.730	12 Jul 17				0.00	20,175.43	20,244.46	69.03
FX DEAL TRANSACTED ON 12 JUL 2017 GBP / USD EX.RATE 0.7758313 WITH WESTPAC	29,426.400	12 Jul 17				0.00	37,928.86	37,928.86	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / GBP EX.RATE 1.275 WITH WESTPAC BANKING	-10,239,838.530	13 Jun 17				0.00	-13,055,794.13	-13,055,794.13	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 GBP / USD EX.RATE 0.7711527 WITH WESTPAC	96,504.750	14 Aug 17				0.00	125,143.50	124,042.38	-1,101.12
FX DEAL TRANSACTED ON 14 AUG 2017 USD / GBP EX.RATE 1.29676 WITH WESTPAC BANKING	-45,515.920	14 Aug 17				0.00	-59,023.22	-59,023.22	0.00
FX DEAL TRANSACTED ON 15 AUG 2017 GBP / USD EX.RATE 0.7771155 WITH WESTPAC	94,689.130	15 Aug 17				0.00	121,846.92	121,879.12	32.20
FX DEAL TRANSACTED ON 17 NOV 2017 GBP / USD EX.RATE 0.7567158 WITH WESTPAC	97,034.300	17 Nov 17				0.00	128,230.83	128,696.60	465.77
FX DEAL TRANSACTED ON 17 NOV 2017 USD / GBP EX.RATE 1.3215001 WITH WESTPAC	-371,942.480	17 Nov 17				0.00	-491,521.99	-491,521.99	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 GBP / USD EX.RATE 0.776705 WITH WESTPAC	103,050.120	18 Aug 17				0.00	132,676.00	132,996.49	320.49

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 18 AUG 2017 USD / GBP EX.RATE 1.2874901 WITH WESTPAC	-29,366.140	18 Aug 17				0.00	-37,808.61	-37,808.61	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 GBP / USD EX.RATE 0.7663187 WITH WESTPAC	41,742.150	18 Jul 17				0.00	54,471.00	54,471.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 USD / GBP EX.RATE 1.33823 WITH WESTPAC BANKING	-67,774.500	19 Dec 17				0.00	-90,697.87	-90,858.50	-160.63
FX DEAL TRANSACTED ON 21 DEC 2017 GBP / USD EX.RATE 0.7477082 WITH WESTPAC	102,289.780	21 Dec 17				0.00	136,804.40	136,715.42	-88.98
FX DEAL TRANSACTED ON 21 DEC 2017 GBP / USD EX.RATE 0.7477082 WITH WESTPAC	15,861.910	21 Dec 17				0.00	21,214.04	21,214.04	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / GBP EX.RATE 1.3578402 WITH WESTPAC	-56,016.270	21 Sep 17				0.00	-76,061.13	-75,781.62	279.51
FX DEAL TRANSACTED ON 24 OCT 2017 GBP / USD EX.RATE 0.7615972 WITH WESTPAC	26,382.850	24 Oct 17				0.00	34,641.47	34,961.23	319.76
FX DEAL TRANSACTED ON 25 MAY 2017 USD / GBP EX.RATE 1.2964 WITH WESTPAC BANKING	-48,825.630	25 May 17				0.00	-63,297.55	-63,297.55	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / GBP EX.RATE 1.321655 WITH WESTPAC	-104,364.420	26 Oct 17				0.00	-137,933.76	-137,933.76	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / GBP EX.RATE 1.3446702 WITH WESTPAC	-5,718.870	26 Sep 17				0.00	-7,689.99	-7,654.99	35.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / GBP EX.RATE 1.3446702 WITH WESTPAC	-2,704.340	26 Sep 17				0.00	-3,636.44	-3,636.44	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 GBP / USD EX.RATE 0.764754 WITH WESTPAC	49,264.660	27 Jul 17				0.00	64,418.96	64,630.31	211.35
FX DEAL TRANSACTED ON 27 JUL 2017 GBP / USD EX.RATE 0.764754 WITH WESTPAC	118,591.570	27 Jul 17				0.00	155,071.52	155,071.52	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / GBP EX.RATE 1.3148 WITH WESTPAC BANKING	-50,033.360	27 Jul 17				0.00	-65,783.86	-65,783.86	0.00
FX DEAL TRANSACTED ON 28 APR 2017 GBP / USD EX.RATE 0.7729857 WITH WESTPAC	41,406,517.000	28 Apr 17				0.00	53,566,989.64	53,515,854.42	-51,135.22

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 28 APR 2017 USD / GBP EX.RATE 1.294645 WITH WESTPAC	-45,979,508.700	28 Apr 17				0.00	-59,527,141.04	-59,318,164.98	208,976.06
FX DEAL TRANSACTED ON 28 FEB 2017 GBP / USD EX.RATE 0.8036402 WITH WESTPAC	43,919,861.320	28 Feb 17				0.00	54,651,152.39	54,091,703.36	-559,449.03
FX DEAL TRANSACTED ON 28 FEB 2017 USD / GBP EX.RATE 1.245348 WITH WESTPAC	-46,445,361.060	28 Feb 17				0.00	-57,840,637.51	-57,959,163.30	-118,525.79
FX DEAL TRANSACTED ON 31 AUG 2017 USD / GBP EX.RATE 1.2896101 WITH WESTPAC	-50,855.860	31 Aug 17				0.00	-65,584.23	-65,584.23	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 GBP / USD EX.RATE 0.7948892 WITH WESTPAC	40,700,932.310	31 Jan 17				0.00	51,203,278.78	51,472,434.94	269,156.16
FX DEAL TRANSACTED ON 31 JAN 2017 USD / GBP EX.RATE 1.258577 WITH WESTPAC	-43,919,861.320	31 Jan 17				0.00	-55,276,527.30	-54,091,703.36	1,184,823.94
FX DEAL TRANSACTED ON 31 MAR 2017 GBP / USD EX.RATE 0.7996718 WITH WESTPAC	46,445,361.060	31 Mar 17				0.00	58,080,527.80	57,959,163.30	-121,364.50
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.251283 WITH WESTPAC	-41,406,516.000	31 Mar 17				0.00	-51,811,270.81	-53,515,853.13	-1,704,582.32
FX DEAL TRANSACTED ON 31 MAY 2017 GBP / USD EX.RATE 0.7745873 WITH WESTPAC	45,979,508.700	31 May 17				0.00	59,360,005.53	59,318,164.98	-41,840.55
Danish krone - DKK									
FX DEAL TRANSACTED ON 10 NOV 2017 USD / DKK EX.RATE 0.1567295 WITH WESTPAC	-293,745.350	10 Nov 17				0.00	-46,038.56	-46,050.25	-11.69
FX DEAL TRANSACTED ON 28 APR 2017 DKK / USD EX.RATE 6.83014 WITH WESTPAC BANKING	32,784,863.850	28 Apr 17				0.00	4,800,028.09	4,812,774.99	12,746.90
FX DEAL TRANSACTED ON 28 APR 2017 USD / DKK EX.RATE 0.1466031 WITH WESTPAC	-39,079,023.260	28 Apr 17				0.00	-5,729,104.41	-5,897,118.26	-168,013.85
FX DEAL TRANSACTED ON 28 FEB 2017 DKK / USD EX.RATE 6.99535 WITH WESTPAC BANKING	34,936,632.400	28 Feb 17				0.00	4,994,265.10	4,961,286.08	-32,979.02
FX DEAL TRANSACTED ON 28 FEB 2017 USD / DKK EX.RATE 0.1431637 WITH WESTPAC	-37,120,909.780	28 Feb 17				0.00	-5,314,367.45	-5,316,506.23	-2,138.78

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 31 JAN 2017 DKK / USD EX.RATE 6.88214 WITH WESTPAC BANKING	32,172,902.330	31 Jan 17				0.00	4,674,839.85	4,654,173.09	-20,666.76
FX DEAL TRANSACTED ON 31 JAN 2017 USD / DKK EX.RATE 0.1454408 WITH WESTPAC	-34,936,632.400	31 Jan 17				0.00	-5,081,211.58	-4,961,286.08	119,925.50
FX DEAL TRANSACTED ON 31 MAR 2017 DKK / USD EX.RATE 6.9524 WITH WESTPAC BANKING	37,120,909.780	31 Mar 17				0.00	5,339,294.31	5,316,506.23	-22,788.08
FX DEAL TRANSACTED ON 31 MAR 2017 USD / DKK EX.RATE 0.1440175 WITH WESTPAC	-32,784,863.850	31 Mar 17				0.00	-4,721,594.54	-4,812,774.99	-91,180.45
FX DEAL TRANSACTED ON 31 MAY 2017 DKK / USD EX.RATE 6.61557 WITH WESTPAC BANKING	39,079,023.260	31 May 17				0.00	5,907,128.68	5,897,118.26	-10,010.42
Euro - EUR									
FX DEAL TRANSACTED ON 02 FEB 2017 USD / EUR EX.RATE 1.0815 WITH WESTPAC BANKING	-256.490	2 Feb 17				0.00	-277.39	-277.39	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / EUR EX.RATE 1.136 WITH WESTPAC BANKING	-553,081.220	3 Jul 17				0.00	-628,300.27	-628,300.27	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 EUR / USD EX.RATE 0.8415709 WITH WESTPAC	884,862.600	4 Aug 17				0.00	1,051,441.52	1,051,441.52	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 EUR / USD EX.RATE 0.882301 WITH WESTPAC	11,513.830	5 Jul 17				0.00	13,049.77	13,132.10	82.33
FX DEAL TRANSACTED ON 05 JUL 2017 EUR / USD EX.RATE 0.882301 WITH WESTPAC	316,482.000	5 Jul 17				0.00	358,700.70	358,700.70	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 EUR / USD EX.RATE 0.8389824 WITH WESTPAC	83,844.550	5 Sep 17				0.00	99,936.00	99,936.00	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 EUR / USD EX.RATE 0.8380122 WITH WESTPAC	72,591.180	6 Sep 17				0.00	86,623.06	86,623.06	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / EUR EX.RATE 1.141618 WITH WESTPAC	-409,882.140	7 Jul 17				0.00	-467,928.83	-467,928.83	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1178 WITH WESTPAC BANKING	-35,423.870	9 Jun 17				0.00	-39,596.80	-39,596.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 09 OCT 2017 USD / EUR EX.RATE 1.17505 WITH WESTPAC BANKING	-4,275.830	9 Oct 17				0.00	-5,024.31	-5,052.53	-28.22
FX DEAL TRANSACTED ON 10 AUG 2017 EUR / USD EX.RATE 0.8508103 WITH WESTPAC	106,925.980	10 Aug 17				0.00	125,675.45	126,081.77	406.32
FX DEAL TRANSACTED ON 10 AUG 2017 USD / EUR EX.RATE 1.1753501 WITH WESTPAC	-245,964.160	10 Aug 17				0.00	-289,093.98	-289,093.98	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / EUR EX.RATE 1.0869 WITH WESTPAC BANKING	-229,704.250	10 May 17				0.00	-249,665.55	-249,665.55	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / EUR EX.RATE 1.06487 WITH WESTPAC BANKING	-190,672.860	13 Jan 17				0.00	-203,041.81	-203,041.81	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / EUR EX.RATE 1.1198 WITH WESTPAC BANKING	-5,224,216.560	13 Jun 17				0.00	-5,850,077.70	-5,850,077.70	0.00
FX DEAL TRANSACTED ON 15 AUG 2017 USD / EUR EX.RATE 1.1734501 WITH WESTPAC	-40,207.590	15 Aug 17				0.00	-47,181.60	-47,058.96	122.64
FX DEAL TRANSACTED ON 15 JUN 2017 USD / EUR EX.RATE 1.116 WITH WESTPAC BANKING	-3,362.170	15 Jun 17				0.00	-3,752.18	-3,752.18	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / EUR EX.RATE 1.1563101 WITH WESTPAC	-81,958.240	18 Jul 17				0.00	-94,769.13	-94,403.60	365.53
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.06587 WITH WESTPAC BANKING	-600,353.060	19 Jan 17				0.00	-639,898.32	-639,898.32	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / EUR EX.RATE 1.1534 WITH WESTPAC BANKING	-53,041.610	19 Jul 17				0.00	-61,178.19	-61,178.19	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 EUR / USD EX.RATE 0.8476731 WITH WESTPAC	340,335.930	22 Nov 17				0.00	401,494.30	401,494.30	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 EUR / USD EX.RATE 0.8475294 WITH WESTPAC	200,062.620	24 Aug 17				0.00	236,053.89	236,053.89	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / EUR EX.RATE 1.1799001 WITH WESTPAC	-100,291.060	24 Aug 17				0.00	-118,333.42	-119,065.54	-732.12
FX DEAL TRANSACTED ON 26 SEP 2017 USD / EUR EX.RATE 1.1794201 WITH WESTPAC	-20,555.590	26 Sep 17				0.00	-24,243.67	-24,114.79	128.88

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 26 SEP 2017 USD / EUR EX.RATE 1.1794201 WITH WESTPAC	-8,519.000	26 Sep 17				0.00	-10,047.48	-10,047.48	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 USD / EUR EX.RATE 1.1594001 WITH WESTPAC	-48,559.170	27 Oct 17				0.00	-56,299.50	-56,462.18	-162.68
FX DEAL TRANSACTED ON 28 APR 2017 EUR / USD EX.RATE 0.9183158 WITH WESTPAC	84,303,977.280	28 Apr 17				0.00	91,802,816.06	91,903,976.63	101,160.57
FX DEAL TRANSACTED ON 28 APR 2017 USD / EUR EX.RATE 1.090386 WITH WESTPAC	-97,528,562.890	28 Apr 17				0.00	-106,343,779.58	-109,480,690.28	-3,136,910.70
FX DEAL TRANSACTED ON 28 DEC 2017 EUR / USD EX.RATE 0.8364421 WITH WESTPAC	5,676.450	28 Dec 17				0.00	6,786.42	6,816.28	29.86
FX DEAL TRANSACTED ON 28 DEC 2017 EUR / USD EX.RATE 0.8364421 WITH WESTPAC	183,037.210	28 Dec 17				0.00	218,828.31	219,791.09	962.78
FX DEAL TRANSACTED ON 28 FEB 2017 EUR / USD EX.RATE 0.9411348 WITH WESTPAC	85,685,201.350	28 Feb 17				0.00	91,044,553.64	90,449,301.75	-595,251.89
FX DEAL TRANSACTED ON 28 FEB 2017 USD / EUR EX.RATE 1.064107 WITH WESTPAC	-90,615,647.660	28 Feb 17				0.00	-96,424,744.98	-96,528,315.90	-103,570.92
FX DEAL TRANSACTED ON 30 NOV 2017 EUR / USD EX.RATE 0.8395812 WITH WESTPAC	147,568.640	30 Nov 17				0.00	175,764.58	175,764.58	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 EUR / USD EX.RATE 0.9253724 WITH WESTPAC	80,231,529.030	31 Jan 17				0.00	86,701,880.92	86,321,103.04	-380,777.88
FX DEAL TRANSACTED ON 31 JAN 2017 USD / EUR EX.RATE 1.081666 WITH WESTPAC	-85,685,201.350	31 Jan 17				0.00	-92,682,769.00	-90,449,301.75	2,233,467.25
FX DEAL TRANSACTED ON 31 MAR 2017 EUR / USD EX.RATE 0.9349263 WITH WESTPAC	90,615,647.660	31 Mar 17				0.00	96,922,768.58	96,528,315.90	-394,452.68
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.070913 WITH WESTPAC	-84,303,977.280	31 Mar 17				0.00	-90,282,225.22	-91,903,976.63	-1,621,751.41
FX DEAL TRANSACTED ON 31 MAY 2017 EUR / USD EX.RATE 0.8892367 WITH WESTPAC	97,528,562.890	31 May 17				0.00	109,676,720.69	109,480,690.28	-196,030.41

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 06 NOV 2017 HKD / USD EX.RATE 7.80291 WITH WESTPAC BANKING	876,922.680	6 Nov 17				0.00	112,384.06	112,371.24	-12.82
FX DEAL TRANSACTED ON 11 OCT 2017 HKD / USD EX.RATE 7.80588 WITH WESTPAC BANKING	2,642,052.120	11 Oct 17				0.00	338,469.48	338,469.48	0.00
FX DEAL TRANSACTED ON 28 APR 2017 HKD / USD EX.RATE 7.77794 WITH WESTPAC BANKING	72,404,480.450	28 Apr 17				0.00	9,308,953.33	9,305,053.26	-3,900.07
FX DEAL TRANSACTED ON 28 APR 2017 USD / HKD EX.RATE 0.1286443 WITH WESTPAC	-84,271,092.590	28 Apr 17				0.00	-10,840,998.51	-10,815,286.82	25,711.69
FX DEAL TRANSACTED ON 28 FEB 2017 HKD / USD EX.RATE 7.76284 WITH WESTPAC BANKING	76,020,221.680	28 Feb 17				0.00	9,792,836.34	9,792,382.22	-454.12
FX DEAL TRANSACTED ON 28 FEB 2017 USD / HKD EX.RATE 0.1288744 WITH WESTPAC	-80,673,546.410	28 Feb 17				0.00	-10,396,758.86	-10,381,493.32	15,265.54
FX DEAL TRANSACTED ON 31 JAN 2017 HKD / USD EX.RATE 7.75975 WITH WESTPAC BANKING	65,122,662.080	31 Jan 17				0.00	8,392,366.00	8,392,798.63	432.63
FX DEAL TRANSACTED ON 31 JAN 2017 USD / HKD EX.RATE 0.1289034 WITH WESTPAC	-76,020,221.680	31 Jan 17				0.00	-9,799,261.60	-9,792,382.22	6,879.38
FX DEAL TRANSACTED ON 31 MAR 2017 HKD / USD EX.RATE 7.7711 WITH WESTPAC BANKING	80,673,546.410	31 Mar 17				0.00	10,381,226.13	10,381,493.32	267.19
FX DEAL TRANSACTED ON 31 MAR 2017 USD / HKD EX.RATE 0.1287666 WITH WESTPAC	-72,404,480.450	31 Mar 17				0.00	-9,323,277.58	-9,305,053.26	18,224.32
FX DEAL TRANSACTED ON 31 MAY 2017 HKD / USD EX.RATE 7.79206 WITH WESTPAC BANKING	84,271,092.590	31 May 17				0.00	10,814,995.34	10,815,286.82	291.48
Japanese yen - JPY									
FX DEAL TRANSACTED ON 04 DEC 2017 JPY / USD EX.RATE 112.9132 WITH WESTPAC	12,981,095.000	4 Dec 17				0.00	114,965.26	115,639.35	674.09
FX DEAL TRANSACTED ON 10 AUG 2017 USD / JPY EX.RATE 0.0091124 WITH WESTPAC	-16,116,553.000	10 Aug 17				0.00	-146,859.77	-145,778.60	1,081.17

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 19 JUN 2017 JPY / USD EX.RATE 111.2894 WITH WESTPAC	14,854,885.000	19 Jun 17				0.00	133,479.78	133,150.05	-329.73
FX DEAL TRANSACTED ON 19 JUN 2017 USD / JPY EX.RATE 0.0089856 WITH WESTPAC	-4,492,065.000	19 Jun 17				0.00	-40,363.82	-40,264.11	99.71
FX DEAL TRANSACTED ON 20 JUL 2017 USD / JPY EX.RATE 0.0089188 WITH WESTPAC	-4,465,388.000	20 Jul 17				0.00	-39,826.01	-40,192.51	-366.50
FX DEAL TRANSACTED ON 20 JUL 2017 USD / JPY EX.RATE 0.0089188 WITH WESTPAC	-1,207,156.000	20 Jul 17				0.00	-10,766.41	-10,865.49	-99.08
FX DEAL TRANSACTED ON 20 OCT 2017 JPY / USD EX.RATE 113.1411 WITH WESTPAC	10,019,304.000	20 Oct 17				0.00	88,555.83	87,915.62	-640.21
FX DEAL TRANSACTED ON 25 JUL 2017 USD / JPY EX.RATE 0.0089413 WITH WESTPAC	-8,001,000.000	25 Jul 17				0.00	-71,539.70	-71,447.07	92.63
FX DEAL TRANSACTED ON 25 JUL 2017 USD / JPY EX.RATE 0.0089413 WITH WESTPAC	-9,758,850.000	25 Jul 17				0.00	-87,257.24	-87,257.24	0.00
FX DEAL TRANSACTED ON 28 APR 2017 JPY / USD EX.RATE 111.4756 WITH WESTPAC	7,585,749,599.000	28 Apr 17				0.00	68,048,520.03	67,960,487.36	-88,032.67
FX DEAL TRANSACTED ON 28 APR 2017 USD / JPY EX.RATE 0.0089802 WITH WESTPAC	-8,662,478,701.000	28 Apr 17				0.00	-77,791,136.69	-77,864,977.09	-73,840.40
FX DEAL TRANSACTED ON 28 FEB 2017 JPY / USD EX.RATE 111.8906 WITH WESTPAC	8,456,707,385.000	28 Feb 17				0.00	75,580,141.54	74,289,167.52	-1,290,974.02
FX DEAL TRANSACTED ON 28 FEB 2017 USD / JPY EX.RATE 0.0089495 WITH WESTPAC	-8,639,886,054.000	28 Feb 17				0.00	-77,322,996.50	-77,843,824.25	-520,827.75
FX DEAL TRANSACTED ON 28 NOV 2017 USD / JPY EX.RATE 0.0089713 WITH WESTPAC	-5,345,450.000	28 Nov 17				0.00	-47,955.88	-47,767.75	188.13
FX DEAL TRANSACTED ON 28 NOV 2017 USD / JPY EX.RATE 0.0089713 WITH WESTPAC	-595,000.000	28 Nov 17				0.00	-5,337.95	-5,337.95	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 JPY / USD EX.RATE 112.5807 WITH WESTPAC	7,839,821,334.000	31 Jan 17				0.00	69,637,347.56	69,079,402.01	-557,945.55
FX DEAL TRANSACTED ON 31 JAN 2017 USD / JPY EX.RATE 0.0088887 WITH WESTPAC	-8,456,707,385.000	31 Jan 17				0.00	-75,168,928.26	-74,289,167.52	879,760.74

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 31 MAR 2017 JPY / USD EX.RATE 111.4244 WITH WESTPAC	8,639,886,054.000	31 Mar 17				0.00	77,540,341.74	77,843,824.25	303,482.51
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089828 WITH WESTPAC	-7,585,749,599.000	31 Mar 17				0.00	-68,140,943.04	-67,960,487.36	180,455.68
FX DEAL TRANSACTED ON 31 MAY 2017 JPY / USD EX.RATE 110.579 WITH WESTPAC BANKING	8,662,478,701.000	31 May 17				0.00	78,337,466.44	77,864,977.09	-472,489.35
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 28 APR 2017 ILS / USD EX.RATE 3.62011 WITH WESTPAC BANKING	2,593,139.910	28 Apr 17				0.00	716,315.06	718,311.36	1,996.30
FX DEAL TRANSACTED ON 28 APR 2017 USD / ILS EX.RATE 0.2764493 WITH WESTPAC	-2,966,040.400	28 Apr 17				0.00	-819,959.75	-835,151.46	-15,191.71
FX DEAL TRANSACTED ON 28 FEB 2017 ILS / USD EX.RATE 3.64066 WITH WESTPAC BANKING	2,869,345.780	28 Feb 17				0.00	788,138.90	785,530.29	-2,608.61
FX DEAL TRANSACTED ON 28 FEB 2017 USD / ILS EX.RATE 0.2748793 WITH WESTPAC	-2,937,790.830	28 Feb 17				0.00	-807,537.97	-809,442.56	-1,904.59
FX DEAL TRANSACTED ON 31 JAN 2017 ILS / USD EX.RATE 3.76738 WITH WESTPAC BANKING	2,693,906.010	31 Jan 17				0.00	715,060.87	712,673.55	-2,387.32
FX DEAL TRANSACTED ON 31 JAN 2017 USD / ILS EX.RATE 0.2655774 WITH WESTPAC	-2,869,345.780	31 Jan 17				0.00	-762,033.52	-785,530.29	-23,496.77
FX DEAL TRANSACTED ON 31 MAR 2017 ILS / USD EX.RATE 3.63014 WITH WESTPAC BANKING	2,937,790.830	31 Mar 17				0.00	809,277.56	809,442.56	165.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / ILS EX.RATE 0.2756697 WITH WESTPAC	-2,593,139.310	31 Mar 17				0.00	-714,849.86	-718,311.19	-3,461.33
FX DEAL TRANSACTED ON 31 MAY 2017 ILS / USD EX.RATE 3.53895 WITH WESTPAC BANKING	2,966,040.400	31 May 17				0.00	838,113.11	835,151.46	-2,961.65
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 28 APR 2017 NZD / USD EX.RATE 1.4566303 WITH WESTPAC	692,874.330	28 Apr 17				0.00	475,669.31	479,157.26	3,487.95

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 28 APR 2017 USD / NZD EX.RATE 0.685936 WITH WESTPAC	-799,214.080	28 Apr 17				0.00	-548,209.71	-565,004.39	-16,794.68
FX DEAL TRANSACTED ON 28 FEB 2017 NZD / USD EX.RATE 1.3827166 WITH WESTPAC	793,701.220	28 Feb 17				0.00	574,015.84	565,512.11	-8,503.73
FX DEAL TRANSACTED ON 28 FEB 2017 USD / NZD EX.RATE 0.722444 WITH WESTPAC	-812,344.720	28 Feb 17				0.00	-586,873.57	-568,560.09	18,313.48
FX DEAL TRANSACTED ON 31 JAN 2017 NZD / USD EX.RATE 1.3639532 WITH WESTPAC	718,691.110	31 Jan 17				0.00	526,917.73	521,051.07	-5,866.66
FX DEAL TRANSACTED ON 31 JAN 2017 USD / NZD EX.RATE 0.732463 WITH WESTPAC	-793,701.220	31 Jan 17				0.00	-581,356.78	-565,512.11	15,844.67
FX DEAL TRANSACTED ON 31 MAR 2017 NZD / USD EX.RATE 1.4304412 WITH WESTPAC	812,344.720	31 Mar 17				0.00	567,898.01	568,560.09	662.08
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NZD EX.RATE 0.698515 WITH WESTPAC	-692,874.330	31 Mar 17				0.00	-483,983.11	-479,157.26	4,825.85
FX DEAL TRANSACTED ON 31 MAY 2017 NZD / USD EX.RATE 1.4088674 WITH WESTPAC	799,214.080	31 May 17				0.00	567,274.16	565,004.39	-2,269.77
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 28 APR 2017 NOK / USD EX.RATE 8.56693 WITH WESTPAC BANKING	15,770,444.220	28 Apr 17				0.00	1,840,851.30	1,833,101.16	-7,750.14
FX DEAL TRANSACTED ON 28 APR 2017 USD / NOK EX.RATE 0.1167634 WITH WESTPAC	-17,476,367.170	28 Apr 17				0.00	-2,040,599.46	-2,069,592.94	-28,993.48
FX DEAL TRANSACTED ON 28 FEB 2017 NOK / USD EX.RATE 8.35777 WITH WESTPAC BANKING	17,285,478.880	28 Feb 17				0.00	2,068,192.70	2,056,766.72	-11,425.98
FX DEAL TRANSACTED ON 28 FEB 2017 USD / NOK EX.RATE 0.1196751 WITH WESTPAC	-17,652,548.910	28 Feb 17				0.00	-2,112,569.82	-2,052,932.29	59,637.53
FX DEAL TRANSACTED ON 31 JAN 2017 NOK / USD EX.RATE 8.22816 WITH WESTPAC BANKING	15,901,670.490	31 Jan 17				0.00	1,932,591.31	1,926,587.81	-6,003.50
FX DEAL TRANSACTED ON 31 JAN 2017 USD / NOK EX.RATE 0.1215554 WITH WESTPAC	-17,285,478.880	31 Jan 17				0.00	-2,101,143.70	-2,056,766.72	44,376.98

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 31 MAR 2017 NOK / USD EX.RATE 8.58847 WITH WESTPAC BANKING	17,652,548.910	31 Mar 17				0.00	2,055,377.61	2,052,932.29	-2,445.32
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NOK EX.RATE 0.1164657 WITH WESTPAC	-15,770,444.220	31 Mar 17				0.00	-1,836,715.60	-1,833,101.16	3,614.44
FX DEAL TRANSACTED ON 31 MAY 2017 NOK / USD EX.RATE 8.42198 WITH WESTPAC BANKING	17,476,367.170	31 May 17				0.00	2,075,090.08	2,069,592.94	-5,497.14
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 28 APR 2017 SGD / USD EX.RATE 1.39777 WITH WESTPAC BANKING	5,287,010.870	28 Apr 17				0.00	3,782,461.21	3,787,799.74	5,338.53
FX DEAL TRANSACTED ON 28 APR 2017 USD / SGD EX.RATE 0.7155277 WITH WESTPAC	-5,968,530.290	28 Apr 17				0.00	-4,270,648.55	-4,306,298.91	-35,650.36
FX DEAL TRANSACTED ON 28 FEB 2017 SGD / USD EX.RATE 1.39862 WITH WESTPAC BANKING	5,561,801.250	28 Feb 17				0.00	3,976,635.01	3,944,539.89	-32,095.12
FX DEAL TRANSACTED ON 28 FEB 2017 USD / SGD EX.RATE 0.7150723 WITH WESTPAC	-5,891,790.430	28 Feb 17				0.00	-4,213,056.10	-4,217,761.06	-4,704.96
FX DEAL TRANSACTED ON 31 JAN 2017 SGD / USD EX.RATE 1.408871 WITH WESTPAC	4,912,932.530	31 Jan 17				0.00	3,487,141.50	3,470,075.24	-17,066.26
FX DEAL TRANSACTED ON 31 JAN 2017 USD / SGD EX.RATE 0.7098386 WITH WESTPAC	-5,561,801.250	31 Jan 17				0.00	-3,947,981.08	-3,944,539.89	3,441.19
FX DEAL TRANSACTED ON 31 MAR 2017 SGD / USD EX.RATE 1.39723 WITH WESTPAC BANKING	5,891,790.430	31 Mar 17				0.00	4,216,764.91	4,217,761.06	996.15
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SGD EX.RATE 0.7158042 WITH WESTPAC	-5,287,010.800	31 Mar 17				0.00	-3,784,464.76	-3,787,799.69	-3,334.93
FX DEAL TRANSACTED ON 31 MAY 2017 SGD / USD EX.RATE 1.38333 WITH WESTPAC BANKING	5,968,530.290	31 May 17				0.00	4,314,610.61	4,306,298.91	-8,311.70
Swedish krona - SEK									
FX DEAL TRANSACTED ON 28 APR 2017 SEK / USD EX.RATE 8.85524 WITH WESTPAC BANKING	74,197,978.890	28 Apr 17				0.00	8,378,991.30	8,402,751.79	23,760.49

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 28 APR 2017 USD / SEK EX.RATE 0.1130884 WITH WESTPAC	-86,004,940.750	28 Apr 17				0.00	-9,726,161.05	-9,897,570.72	-171,409.67
FX DEAL TRANSACTED ON 28 FEB 2017 SEK / USD EX.RATE 9.0067 WITH WESTPAC BANKING	77,282,042.500	28 Feb 17				0.00	8,580,505.90	8,550,790.27	-29,715.63
FX DEAL TRANSACTED ON 28 FEB 2017 USD / SEK EX.RATE 0.1112161 WITH WESTPAC	-82,600,456.380	28 Feb 17				0.00	-9,186,504.63	-9,206,419.53	-19,914.90
FX DEAL TRANSACTED ON 31 JAN 2017 SEK / USD EX.RATE 8.74204 WITH WESTPAC BANKING	71,544,957.450	31 Jan 17				0.00	8,184,011.68	8,167,838.65	-16,173.03
FX DEAL TRANSACTED ON 31 JAN 2017 USD / SEK EX.RATE 0.1145168 WITH WESTPAC	-77,282,042.500	31 Jan 17				0.00	-8,850,095.45	-8,550,790.27	299,305.18
FX DEAL TRANSACTED ON 31 MAR 2017 SEK / USD EX.RATE 8.92785 WITH WESTPAC BANKING	82,600,456.380	31 Mar 17				0.00	9,251,998.68	9,206,419.53	-45,579.15
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SEK EX.RATE 0.1121573 WITH WESTPAC	-74,197,978.890	31 Mar 17				0.00	-8,321,844.19	-8,402,751.79	-80,907.60
FX DEAL TRANSACTED ON 31 MAY 2017 SEK / USD EX.RATE 8.67457 WITH WESTPAC BANKING	86,004,940.750	31 May 17				0.00	9,914,605.65	9,897,570.72	-17,034.93
Swiss franc - CHF									
FX DEAL TRANSACTED ON 13 JUN 2017 USD / CHF EX.RATE 1.0318853 WITH WESTPAC	-527,142.110	13 Jun 17				0.00	-543,950.17	-543,950.17	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 CHF / USD EX.RATE 0.96198 WITH WESTPAC BANKING	323,976.410	17 Aug 17				0.00	336,780.82	336,780.82	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 CHF / USD EX.RATE 0.9651 WITH WESTPAC BANKING	104,186.070	18 Aug 17				0.00	107,953.65	107,953.65	0.00
FX DEAL TRANSACTED ON 28 APR 2017 CHF / USD EX.RATE 0.9955 WITH WESTPAC BANKING	25,375,986.930	28 Apr 17				0.00	25,490,695.06	25,531,730.49	41,035.43
FX DEAL TRANSACTED ON 28 APR 2017 USD / CHF EX.RATE 1.0062387 WITH WESTPAC	-29,185,586.770	28 Apr 17				0.00	-29,367,666.30	-30,105,303.80	-737,637.50
FX DEAL TRANSACTED ON 28 FEB 2017 CHF / USD EX.RATE 1.0015 WITH WESTPAC BANKING	26,342,111.350	28 Feb 17				0.00	26,302,657.37	26,109,734.71	-192,922.66

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 28 FEB 2017 USD / CHF EX.RATE 1.0004002 WITH WESTPAC	-27,966,366.060	28 Feb 17				0.00	-27,977,557.08	-27,881,328.01	96,229.07
FX DEAL TRANSACTED ON 31 JAN 2017 CHF / USD EX.RATE 0.98665 WITH WESTPAC BANKING	24,375,635.550	31 Jan 17				0.00	24,705,453.35	24,563,546.68	-141,906.67
FX DEAL TRANSACTED ON 31 JAN 2017 USD / CHF EX.RATE 1.0148163 WITH WESTPAC	-26,342,111.350	31 Jan 17				0.00	-26,732,404.46	-26,109,734.71	622,669.75
FX DEAL TRANSACTED ON 31 MAR 2017 CHF / USD EX.RATE 1.0009 WITH WESTPAC BANKING	27,966,366.060	31 Mar 17				0.00	27,941,218.96	27,881,328.01	-59,890.95
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CHF EX.RATE 1.0006504 WITH WESTPAC	-25,375,986.930	31 Mar 17				0.00	-25,392,492.05	-25,531,730.49	-139,238.44
FX DEAL TRANSACTED ON 31 MAY 2017 CHF / USD EX.RATE 0.9675 WITH WESTPAC BANKING	29,185,586.770	31 May 17				0.00	30,165,981.16	30,105,303.80	-60,677.36
United States dollar - USD									
FX DEAL TRANSACTED ON 02 FEB 2017 USD / EUR EX.RATE 1.0815 WITH WESTPAC BANKING	277.390	2 Feb 17				0.00	277.39	277.39	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 GBP / USD EX.RATE 0.7533524 WITH WESTPAC	-26,476.130	2 Oct 17				0.00	-26,476.13	-26,476.13	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 GBP / USD EX.RATE 0.7533524 WITH WESTPAC	-21,516.540	2 Oct 17				0.00	-21,516.54	-21,516.54	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / EUR EX.RATE 1.136 WITH WESTPAC BANKING	628,300.270	3 Jul 17				0.00	628,300.27	628,300.27	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 EUR / USD EX.RATE 0.8415709 WITH WESTPAC	-1,051,441.520	4 Aug 17				0.00	-1,051,441.52	-1,051,441.52	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 JPY / USD EX.RATE 112.9132 WITH WESTPAC	-114,965.260	4 Dec 17				0.00	-114,965.26	-114,965.26	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 USD / GBP EX.RATE 1.3433401 WITH WESTPAC	195,290.380	5 Dec 17				0.00	195,290.38	195,290.38	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 EUR / USD EX.RATE 0.882301 WITH WESTPAC	-13,049.770	5 Jul 17				0.00	-13,049.77	-13,049.77	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 05 JUL 2017 EUR / USD EX.RATE 0.882301 WITH WESTPAC	-358,700.700	5 Jul 17				0.00	-358,700.70	-358,700.70	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 EUR / USD EX.RATE 0.8389824 WITH WESTPAC	-99,936.000	5 Sep 17				0.00	-99,936.00	-99,936.00	0.00
FX DEAL TRANSACTED ON 06 FEB 2017 GBP / USD EX.RATE 0.8012461 WITH WESTPAC	-388,040.920	6 Feb 17				0.00	-388,040.92	-388,040.92	0.00
FX DEAL TRANSACTED ON 06 NOV 2017 HKD / USD EX.RATE 7.80291 WITH WESTPAC BANKING	-112,384.060	6 Nov 17				0.00	-112,384.06	-112,384.06	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 EUR / USD EX.RATE 0.8380122 WITH WESTPAC	-86,623.060	6 Sep 17				0.00	-86,623.06	-86,623.06	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / EUR EX.RATE 1.141618 WITH WESTPAC	467,928.830	7 Jul 17				0.00	467,928.83	467,928.83	0.00
FX DEAL TRANSACTED ON 08 AUG 2017 GBP / USD EX.RATE 0.77041 WITH WESTPAC BANKING	-11,163.590	8 Aug 17				0.00	-11,163.59	-11,163.59	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.1178 WITH WESTPAC BANKING	39,596.800	9 Jun 17				0.00	39,596.80	39,596.80	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 GBP / USD EX.RATE 0.7600921 WITH WESTPAC	-63,618.700	9 Oct 17				0.00	-63,618.70	-63,618.70	0.00
FX DEAL TRANSACTED ON 09 OCT 2017 USD / EUR EX.RATE 1.17505 WITH WESTPAC BANKING	5,024.310	9 Oct 17				0.00	5,024.31	5,024.31	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 EUR / USD EX.RATE 0.8508103 WITH WESTPAC	-125,675.450	10 Aug 17				0.00	-125,675.45	-125,675.45	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / EUR EX.RATE 1.1753501 WITH WESTPAC	289,093.980	10 Aug 17				0.00	289,093.98	289,093.98	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / JPY EX.RATE 0.0091124 WITH WESTPAC	146,859.770	10 Aug 17				0.00	146,859.77	146,859.77	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / EUR EX.RATE 1.0869 WITH WESTPAC BANKING	249,665.550	10 May 17				0.00	249,665.55	249,665.55	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 USD / DKK EX.RATE 0.1567295 WITH WESTPAC	46,038.560	10 Nov 17				0.00	46,038.56	46,038.56	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 10 OCT 2017 GBP / USD EX.RATE 0.757008 WITH WESTPAC	-103,095.110	10 Oct 17				0.00	-103,095.11	-103,095.11	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 GBP / USD EX.RATE 0.7569163 WITH WESTPAC	-152,473.560	11 Oct 17				0.00	-152,473.56	-152,473.56	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 HKD / USD EX.RATE 7.80588 WITH WESTPAC BANKING	-338,469.480	11 Oct 17				0.00	-338,469.48	-338,469.48	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 GBP / USD EX.RATE 0.7588865 WITH WESTPAC	-127,863.340	11 Sep 17				0.00	-127,863.34	-127,863.34	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / GBP EX.RATE 1.3177201 WITH WESTPAC	92,794.530	11 Sep 17				0.00	92,794.53	92,794.53	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 GBP / USD EX.RATE 0.8191659 WITH WESTPAC	-75,171.060	12 Jan 17				0.00	-75,171.06	-75,171.06	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 GBP / USD EX.RATE 0.7758313 WITH WESTPAC	-20,175.430	12 Jul 17				0.00	-20,175.43	-20,175.43	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 GBP / USD EX.RATE 0.7758313 WITH WESTPAC	-37,928.860	12 Jul 17				0.00	-37,928.86	-37,928.86	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / EUR EX.RATE 1.06487 WITH WESTPAC BANKING	203,041.810	13 Jan 17				0.00	203,041.81	203,041.81	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / CHF EX.RATE 1.0318853 WITH WESTPAC	543,950.170	13 Jun 17				0.00	543,950.17	543,950.17	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / EUR EX.RATE 1.1198 WITH WESTPAC BANKING	5,850,077.700	13 Jun 17				0.00	5,850,077.70	5,850,077.70	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / GBP EX.RATE 1.275 WITH WESTPAC BANKING	13,055,794.130	13 Jun 17				0.00	13,055,794.13	13,055,794.13	0.00
FX DEAL TRANSACTED ON 13 NOV 2017 USD / AUD EX.RATE 0.76414 WITH WESTPAC BANKING	51,042.570	13 Nov 17				0.00	51,042.57	51,042.57	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 GBP / USD EX.RATE 0.7711527 WITH WESTPAC	-125,143.500	14 Aug 17				0.00	-125,143.50	-125,143.50	0.00
FX DEAL TRANSACTED ON 14 AUG 2017 USD / GBP EX.RATE 1.29676 WITH WESTPAC BANKING	59,023.220	14 Aug 17				0.00	59,023.22	59,023.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 15 AUG 2017 GBP / USD EX.RATE 0.7771155 WITH WESTPAC	-121,846.920	15 Aug 17				0.00	-121,846.92	-121,846.92	0.00
FX DEAL TRANSACTED ON 15 AUG 2017 USD / EUR EX.RATE 1.1734501 WITH WESTPAC	47,181.600	15 Aug 17				0.00	47,181.60	47,181.60	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / EUR EX.RATE 1.116 WITH WESTPAC BANKING	3,752.180	15 Jun 17				0.00	3,752.18	3,752.18	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 CHF / USD EX.RATE 0.96198 WITH WESTPAC BANKING	-336,780.820	17 Aug 17				0.00	-336,780.82	-336,780.82	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 GBP / USD EX.RATE 0.7567158 WITH WESTPAC	-128,230.830	17 Nov 17				0.00	-128,230.83	-128,230.83	0.00
FX DEAL TRANSACTED ON 17 NOV 2017 USD / GBP EX.RATE 1.3215001 WITH WESTPAC	491,521.990	17 Nov 17				0.00	491,521.99	491,521.99	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 CHF / USD EX.RATE 0.9651 WITH WESTPAC BANKING	-107,953.650	18 Aug 17				0.00	-107,953.65	-107,953.65	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 GBP / USD EX.RATE 0.776705 WITH WESTPAC	-132,676.000	18 Aug 17				0.00	-132,676.00	-132,676.00	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / GBP EX.RATE 1.2874901 WITH WESTPAC	37,808.610	18 Aug 17				0.00	37,808.61	37,808.61	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 GBP / USD EX.RATE 0.7663187 WITH WESTPAC	-54,471.000	18 Jul 17				0.00	-54,471.00	-54,471.00	0.00
FX DEAL TRANSACTED ON 18 JUL 2017 USD / EUR EX.RATE 1.1563101 WITH WESTPAC	94,769.130	18 Jul 17				0.00	94,769.13	94,769.13	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 USD / GBP EX.RATE 1.33823 WITH WESTPAC BANKING	90,697.870	19 Dec 17				0.00	90,697.87	90,697.87	0.00
FX DEAL TRANSACTED ON 19 JAN 2017 USD / EUR EX.RATE 1.06587 WITH WESTPAC BANKING	639,898.320	19 Jan 17				0.00	639,898.32	639,898.32	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / EUR EX.RATE 1.1534 WITH WESTPAC BANKING	61,178.190	19 Jul 17				0.00	61,178.19	61,178.19	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 JPY / USD EX.RATE 111.2894 WITH WESTPAC	-133,479.780	19 Jun 17				0.00	-133,479.78	-133,479.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 19 JUN 2017 USD / JPY EX.RATE 0.0089856 WITH WESTPAC	40,363.820	19 Jun 17				0.00	40,363.82	40,363.82	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 USD / JPY EX.RATE 0.0089188 WITH WESTPAC	39,826.010	20 Jul 17				0.00	39,826.01	39,826.01	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 USD / JPY EX.RATE 0.0089188 WITH WESTPAC	10,766.410	20 Jul 17				0.00	10,766.41	10,766.41	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 JPY / USD EX.RATE 113.1411 WITH WESTPAC	-88,555.830	20 Oct 17				0.00	-88,555.83	-88,555.83	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 GBP / USD EX.RATE 0.7477082 WITH WESTPAC	-136,804.400	21 Dec 17				0.00	-136,804.40	-136,804.40	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 GBP / USD EX.RATE 0.7477082 WITH WESTPAC	-21,214.040	21 Dec 17				0.00	-21,214.04	-21,214.04	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / GBP EX.RATE 1.3578402 WITH WESTPAC	76,061.130	21 Sep 17				0.00	76,061.13	76,061.13	0.00
FX DEAL TRANSACTED ON 22 NOV 2017 EUR / USD EX.RATE 0.8476731 WITH WESTPAC	-401,494.300	22 Nov 17				0.00	-401,494.30	-401,494.30	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 EUR / USD EX.RATE 0.8475294 WITH WESTPAC	-236,053.890	24 Aug 17				0.00	-236,053.89	-236,053.89	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / EUR EX.RATE 1.1799001 WITH WESTPAC	118,333.420	24 Aug 17				0.00	118,333.42	118,333.42	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 GBP / USD EX.RATE 0.7615972 WITH WESTPAC	-34,641.470	24 Oct 17				0.00	-34,641.47	-34,641.47	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / AUD EX.RATE 0.79383 WITH WESTPAC BANKING	73,915.610	25 Jul 17				0.00	73,915.61	73,915.61	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / JPY EX.RATE 0.0089413 WITH WESTPAC	71,539.700	25 Jul 17				0.00	71,539.70	71,539.70	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / JPY EX.RATE 0.0089413 WITH WESTPAC	87,257.240	25 Jul 17				0.00	87,257.24	87,257.24	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / GBP EX.RATE 1.2964 WITH WESTPAC BANKING	63,297.550	25 May 17				0.00	63,297.55	63,297.55	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 26 OCT 2017 USD / GBP EX.RATE 1.321655 WITH WESTPAC	137,933.760	26 Oct 17				0.00	137,933.76	137,933.76	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / EUR EX.RATE 1.1794201 WITH WESTPAC	24,243.670	26 Sep 17				0.00	24,243.67	24,243.67	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / EUR EX.RATE 1.1794201 WITH WESTPAC	10,047.480	26 Sep 17				0.00	10,047.48	10,047.48	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / GBP EX.RATE 1.3446702 WITH WESTPAC	7,689.990	26 Sep 17				0.00	7,689.99	7,689.99	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / GBP EX.RATE 1.3446702 WITH WESTPAC	3,636.440	26 Sep 17				0.00	3,636.44	3,636.44	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 GBP / USD EX.RATE 0.764754 WITH WESTPAC	-64,418.960	27 Jul 17				0.00	-64,418.96	-64,418.96	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 GBP / USD EX.RATE 0.764754 WITH WESTPAC	-155,071.520	27 Jul 17				0.00	-155,071.52	-155,071.52	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / GBP EX.RATE 1.3148 WITH WESTPAC BANKING	65,783.860	27 Jul 17				0.00	65,783.86	65,783.86	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / AUD EX.RATE 0.76115 WITH WESTPAC BANKING	514,648.210	27 Jun 17				0.00	514,648.21	514,648.21	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 USD / EUR EX.RATE 1.1594001 WITH WESTPAC	56,299.500	27 Oct 17				0.00	56,299.50	56,299.50	0.00
FX DEAL TRANSACTED ON 28 APR 2017 AUD / USD EX.RATE 1.3372381 WITH WESTPAC	-21,800,059.470	28 Apr 17				0.00	-21,800,059.47	-21,800,059.47	0.00
FX DEAL TRANSACTED ON 28 APR 2017 CHF / USD EX.RATE 0.9955 WITH WESTPAC BANKING	-25,490,695.060	28 Apr 17				0.00	-25,490,695.06	-25,490,695.06	0.00
FX DEAL TRANSACTED ON 28 APR 2017 DKK / USD EX.RATE 6.83014 WITH WESTPAC BANKING	-4,800,028.090	28 Apr 17				0.00	-4,800,028.09	-4,800,028.09	0.00
FX DEAL TRANSACTED ON 28 APR 2017 EUR / USD EX.RATE 0.9183158 WITH WESTPAC	-91,802,816.060	28 Apr 17				0.00	-91,802,816.06	-91,802,816.06	0.00
FX DEAL TRANSACTED ON 28 APR 2017 GBP / USD EX.RATE 0.7729857 WITH WESTPAC	-53,566,989.640	28 Apr 17				0.00	-53,566,989.64	-53,566,989.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 28 APR 2017 HKD / USD EX.RATE 7.77794 WITH WESTPAC BANKING	-9,308,953.330	28 Apr 17				0.00	-9,308,953.33	-9,308,953.33	0.00
FX DEAL TRANSACTED ON 28 APR 2017 ILS / USD EX.RATE 3.62011 WITH WESTPAC BANKING	-716,315.060	28 Apr 17				0.00	-716,315.06	-716,315.06	0.00
FX DEAL TRANSACTED ON 28 APR 2017 JPY / USD EX.RATE 111.4756 WITH WESTPAC	-68,048,520.030	28 Apr 17				0.00	-68,048,520.03	-68,048,520.03	0.00
FX DEAL TRANSACTED ON 28 APR 2017 NOK / USD EX.RATE 8.56693 WITH WESTPAC BANKING	-1,840,851.300	28 Apr 17				0.00	-1,840,851.30	-1,840,851.30	0.00
FX DEAL TRANSACTED ON 28 APR 2017 NZD / USD EX.RATE 1.4566303 WITH WESTPAC	-475,669.310	28 Apr 17				0.00	-475,669.31	-475,669.31	0.00
FX DEAL TRANSACTED ON 28 APR 2017 SEK / USD EX.RATE 8.85524 WITH WESTPAC BANKING	-8,378,991.300	28 Apr 17				0.00	-8,378,991.30	-8,378,991.30	0.00
FX DEAL TRANSACTED ON 28 APR 2017 SGD / USD EX.RATE 1.39777 WITH WESTPAC BANKING	-3,782,461.210	28 Apr 17				0.00	-3,782,461.21	-3,782,461.21	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / AUD EX.RATE 0.74734 WITH WESTPAC BANKING	24,625,816.210	28 Apr 17				0.00	24,625,816.21	24,625,816.21	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / CHF EX.RATE 1.0062387 WITH WESTPAC	29,367,666.300	28 Apr 17				0.00	29,367,666.30	29,367,666.30	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / DKK EX.RATE 0.1466031 WITH WESTPAC	5,729,104.410	28 Apr 17				0.00	5,729,104.41	5,729,104.41	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / EUR EX.RATE 1.090386 WITH WESTPAC	106,343,779.580	28 Apr 17				0.00	106,343,779.58	106,343,779.58	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / GBP EX.RATE 1.294645 WITH WESTPAC	59,527,141.040	28 Apr 17				0.00	59,527,141.04	59,527,141.04	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / HKD EX.RATE 0.1286443 WITH WESTPAC	10,840,998.510	28 Apr 17				0.00	10,840,998.51	10,840,998.51	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / ILS EX.RATE 0.2764493 WITH WESTPAC	819,959.750	28 Apr 17				0.00	819,959.75	819,959.75	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / JPY EX.RATE 0.0089802 WITH WESTPAC	77,791,136.690	28 Apr 17				0.00	77,791,136.69	77,791,136.69	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 28 APR 2017 USD / NOK EX.RATE 0.1167634 WITH WESTPAC	2,040,599.460	28 Apr 17				0.00	2,040,599.46	2,040,599.46	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / NZD EX.RATE 0.685936 WITH WESTPAC	548,209.710	28 Apr 17				0.00	548,209.71	548,209.71	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / SEK EX.RATE 0.1130884 WITH WESTPAC	9,726,161.050	28 Apr 17				0.00	9,726,161.05	9,726,161.05	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / SGD EX.RATE 0.7155277 WITH WESTPAC	4,270,648.550	28 Apr 17				0.00	4,270,648.55	4,270,648.55	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 EUR / USD EX.RATE 0.8364421 WITH WESTPAC	-6,786.420	28 Dec 17				0.00	-6,786.42	-6,786.42	0.00
FX DEAL TRANSACTED ON 28 DEC 2017 EUR / USD EX.RATE 0.8364421 WITH WESTPAC	-218,828.310	28 Dec 17				0.00	-218,828.31	-218,828.31	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 AUD / USD EX.RATE 1.3007115 WITH WESTPAC	-23,441,991.130	28 Feb 17				0.00	-23,441,991.13	-23,441,991.13	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 CHF / USD EX.RATE 1.0015 WITH WESTPAC BANKING	-26,302,657.370	28 Feb 17				0.00	-26,302,657.37	-26,302,657.37	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 DKK / USD EX.RATE 6.99535 WITH WESTPAC BANKING	-4,994,265.100	28 Feb 17				0.00	-4,994,265.10	-4,994,265.10	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 EUR / USD EX.RATE 0.9411348 WITH WESTPAC	-91,044,553.640	28 Feb 17				0.00	-91,044,553.64	-91,044,553.64	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 GBP / USD EX.RATE 0.8036402 WITH WESTPAC	-54,651,152.390	28 Feb 17				0.00	-54,651,152.39	-54,651,152.39	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 HKD / USD EX.RATE 7.76284 WITH WESTPAC BANKING	-9,792,836.340	28 Feb 17				0.00	-9,792,836.34	-9,792,836.34	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 ILS / USD EX.RATE 3.64066 WITH WESTPAC BANKING	-788,138.900	28 Feb 17				0.00	-788,138.90	-788,138.90	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 JPY / USD EX.RATE 111.8906 WITH WESTPAC	-75,580,141.540	28 Feb 17				0.00	-75,580,141.54	-75,580,141.54	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 NOK / USD EX.RATE 8.35777 WITH WESTPAC BANKING	-2,068,192.700	28 Feb 17				0.00	-2,068,192.70	-2,068,192.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 28 FEB 2017 NZD / USD EX.RATE 1.3827166 WITH WESTPAC	-574,015.840	28 Feb 17				0.00	-574,015.84	-574,015.84	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 SEK / USD EX.RATE 9.0067 WITH WESTPAC BANKING	-8,580,505.900	28 Feb 17				0.00	-8,580,505.90	-8,580,505.90	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 SGD / USD EX.RATE 1.39862 WITH WESTPAC BANKING	-3,976,635.010	28 Feb 17				0.00	-3,976,635.01	-3,976,635.01	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / AUD EX.RATE 0.76817 WITH WESTPAC BANKING	24,545,966.430	28 Feb 17				0.00	24,545,966.43	24,545,966.43	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / CHF EX.RATE 1.0004002 WITH WESTPAC	27,977,557.080	28 Feb 17				0.00	27,977,557.08	27,977,557.08	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / DKK EX.RATE 0.1431637 WITH WESTPAC	5,314,367.450	28 Feb 17				0.00	5,314,367.45	5,314,367.45	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / EUR EX.RATE 1.064107 WITH WESTPAC	96,424,744.980	28 Feb 17				0.00	96,424,744.98	96,424,744.98	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / GBP EX.RATE 1.245348 WITH WESTPAC	57,840,637.510	28 Feb 17				0.00	57,840,637.51	57,840,637.51	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / HKD EX.RATE 0.1288744 WITH WESTPAC	10,396,758.860	28 Feb 17				0.00	10,396,758.86	10,396,758.86	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / ILS EX.RATE 0.2748793 WITH WESTPAC	807,537.970	28 Feb 17				0.00	807,537.97	807,537.97	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / JPY EX.RATE 0.0089495 WITH WESTPAC	77,322,996.500	28 Feb 17				0.00	77,322,996.50	77,322,996.50	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / NOK EX.RATE 0.1196751 WITH WESTPAC	2,112,569.820	28 Feb 17				0.00	2,112,569.82	2,112,569.82	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / NZD EX.RATE 0.722444 WITH WESTPAC	586,873.570	28 Feb 17				0.00	586,873.57	586,873.57	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / SEK EX.RATE 0.1112161 WITH WESTPAC	9,186,504.630	28 Feb 17				0.00	9,186,504.63	9,186,504.63	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / SGD EX.RATE 0.7150723 WITH WESTPAC	4,213,056.100	28 Feb 17				0.00	4,213,056.10	4,213,056.10	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 28 NOV 2017 USD / JPY EX.RATE 0.0089713 WITH WESTPAC	47,955.880	28 Nov 17				0.00	47,955.88	47,955.88	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / JPY EX.RATE 0.0089713 WITH WESTPAC	5,337.950	28 Nov 17				0.00	5,337.95	5,337.95	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 EUR / USD EX.RATE 0.8395812 WITH WESTPAC	-175,764.580	30 Nov 17				0.00	-175,764.58	-175,764.58	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / GBP EX.RATE 1.2896101 WITH WESTPAC	65,584.230	31 Aug 17				0.00	65,584.23	65,584.23	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 AUD / USD EX.RATE 1.3173287 WITH WESTPAC	-21,703,388.130	31 Jan 17				0.00	-21,703,388.13	-21,703,388.13	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 CHF / USD EX.RATE 0.98665 WITH WESTPAC BANKING	-24,705,453.350	31 Jan 17				0.00	-24,705,453.35	-24,705,453.35	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 DKK / USD EX.RATE 6.88214 WITH WESTPAC BANKING	-4,674,839.850	31 Jan 17				0.00	-4,674,839.85	-4,674,839.85	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 EUR / USD EX.RATE 0.9253724 WITH WESTPAC	-86,701,880.920	31 Jan 17				0.00	-86,701,880.92	-86,701,880.92	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 GBP / USD EX.RATE 0.7948892 WITH WESTPAC	-51,203,278.780	31 Jan 17				0.00	-51,203,278.78	-51,203,278.78	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 HKD / USD EX.RATE 7.75975 WITH WESTPAC BANKING	-8,392,366.000	31 Jan 17				0.00	-8,392,366.00	-8,392,366.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 ILS / USD EX.RATE 3.76738 WITH WESTPAC BANKING	-715,060.870	31 Jan 17				0.00	-715,060.87	-715,060.87	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 JPY / USD EX.RATE 112.5807 WITH WESTPAC	-69,637,347.560	31 Jan 17				0.00	-69,637,347.56	-69,637,347.56	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 NOK / USD EX.RATE 8.22816 WITH WESTPAC BANKING	-1,932,591.310	31 Jan 17				0.00	-1,932,591.31	-1,932,591.31	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 NZD / USD EX.RATE 1.3639532 WITH WESTPAC	-526,917.730	31 Jan 17				0.00	-526,917.73	-526,917.73	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 SEK / USD EX.RATE 8.74204 WITH WESTPAC BANKING	-8,184,011.680	31 Jan 17				0.00	-8,184,011.68	-8,184,011.68	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 31 JAN 2017 SGD / USD EX.RATE 1.408871 WITH WESTPAC	-3,487,141.500	31 Jan 17				0.00	-3,487,141.50	-3,487,141.50	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / AUD EX.RATE 0.758542 WITH WESTPAC	23,128,906.800	31 Jan 17				0.00	23,128,906.80	23,128,906.80	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / CHF EX.RATE 1.0148163 WITH WESTPAC	26,732,404.460	31 Jan 17				0.00	26,732,404.46	26,732,404.46	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / DKK EX.RATE 0.1454408 WITH WESTPAC	5,081,211.580	31 Jan 17				0.00	5,081,211.58	5,081,211.58	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / EUR EX.RATE 1.081666 WITH WESTPAC	92,682,769.000	31 Jan 17				0.00	92,682,769.00	92,682,769.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / GBP EX.RATE 1.258577 WITH WESTPAC	55,276,527.300	31 Jan 17				0.00	55,276,527.30	55,276,527.30	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / HKD EX.RATE 0.1289034 WITH WESTPAC	9,799,261.600	31 Jan 17				0.00	9,799,261.60	9,799,261.60	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / ILS EX.RATE 0.2655774 WITH WESTPAC	762,033.520	31 Jan 17				0.00	762,033.52	762,033.52	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / JPY EX.RATE 0.0088887 WITH WESTPAC	75,168,928.260	31 Jan 17				0.00	75,168,928.26	75,168,928.26	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / NOK EX.RATE 0.1215554 WITH WESTPAC	2,101,143.700	31 Jan 17				0.00	2,101,143.70	2,101,143.70	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / NZD EX.RATE 0.732463 WITH WESTPAC	581,356.780	31 Jan 17				0.00	581,356.78	581,356.78	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / SEK EX.RATE 0.1145168 WITH WESTPAC	8,850,095.450	31 Jan 17				0.00	8,850,095.45	8,850,095.45	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 USD / SGD EX.RATE 0.7098386 WITH WESTPAC	3,947,981.080	31 Jan 17				0.00	3,947,981.08	3,947,981.08	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 AUD / USD EX.RATE 1.3108084 WITH WESTPAC	-24,377,186.350	31 Mar 17				0.00	-24,377,186.35	-24,377,186.35	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 CHF / USD EX.RATE 1.0009 WITH WESTPAC BANKING	-27,941,218.960	31 Mar 17				0.00	-27,941,218.96	-27,941,218.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 31 MAR 2017 DKK / USD EX.RATE 6.9524 WITH WESTPAC BANKING	-5,339,294.310	31 Mar 17				0.00	-5,339,294.31	-5,339,294.31	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 EUR / USD EX.RATE 0.9349263 WITH WESTPAC	-96,922,768.580	31 Mar 17				0.00	-96,922,768.58	-96,922,768.58	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 GBP / USD EX.RATE 0.7996718 WITH WESTPAC	-58,080,527.800	31 Mar 17				0.00	-58,080,527.80	-58,080,527.80	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 HKD / USD EX.RATE 7.7711 WITH WESTPAC BANKING	-10,381,226.130	31 Mar 17				0.00	-10,381,226.13	-10,381,226.13	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 ILS / USD EX.RATE 3.63014 WITH WESTPAC BANKING	-809,277.560	31 Mar 17				0.00	-809,277.56	-809,277.56	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 JPY / USD EX.RATE 111.4244 WITH WESTPAC	-77,540,341.740	31 Mar 17				0.00	-77,540,341.74	-77,540,341.74	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 NOK / USD EX.RATE 8.58847 WITH WESTPAC BANKING	-2,055,377.610	31 Mar 17				0.00	-2,055,377.61	-2,055,377.61	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 NZD / USD EX.RATE 1.4304412 WITH WESTPAC	-567,898.010	31 Mar 17				0.00	-567,898.01	-567,898.01	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 SEK / USD EX.RATE 8.92785 WITH WESTPAC BANKING	-9,251,998.680	31 Mar 17				0.00	-9,251,998.68	-9,251,998.68	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 SGD / USD EX.RATE 1.39723 WITH WESTPAC BANKING	-4,216,764.910	31 Mar 17				0.00	-4,216,764.91	-4,216,764.91	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / AUD EX.RATE 0.762448 WITH WESTPAC	22,226,784.530	31 Mar 17				0.00	22,226,784.53	22,226,784.53	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / CHF EX.RATE 1.0006504 WITH WESTPAC	25,392,492.050	31 Mar 17				0.00	25,392,492.05	25,392,492.05	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / DKK EX.RATE 0.1440175 WITH WESTPAC	4,721,594.540	31 Mar 17				0.00	4,721,594.54	4,721,594.54	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / EUR EX.RATE 1.070913 WITH WESTPAC	90,282,225.220	31 Mar 17				0.00	90,282,225.22	90,282,225.22	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / GBP EX.RATE 1.251283 WITH WESTPAC	51,811,270.810	31 Mar 17				0.00	51,811,270.81	51,811,270.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 31 MAR 2017 USD / HKD EX.RATE 0.1287666 WITH WESTPAC	9,323,277.580	31 Mar 17				0.00	9,323,277.58	9,323,277.58	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / ILS EX.RATE 0.2756697 WITH WESTPAC	714,849.860	31 Mar 17				0.00	714,849.86	714,849.86	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / JPY EX.RATE 0.0089828 WITH WESTPAC	68,140,943.040	31 Mar 17				0.00	68,140,943.04	68,140,943.04	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NOK EX.RATE 0.1164657 WITH WESTPAC	1,836,715.600	31 Mar 17				0.00	1,836,715.60	1,836,715.60	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / NZD EX.RATE 0.698515 WITH WESTPAC	483,983.110	31 Mar 17				0.00	483,983.11	483,983.11	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SEK EX.RATE 0.1121573 WITH WESTPAC	8,321,844.190	31 Mar 17				0.00	8,321,844.19	8,321,844.19	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / SGD EX.RATE 0.7158042 WITH WESTPAC	3,784,464.760	31 Mar 17				0.00	3,784,464.76	3,784,464.76	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 AUD / USD EX.RATE 1.3432014 WITH WESTPAC	-24,531,905.040	31 May 17				0.00	-24,531,905.04	-24,531,905.04	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 CHF / USD EX.RATE 0.9675 WITH WESTPAC BANKING	-30,165,981.160	31 May 17				0.00	-30,165,981.16	-30,165,981.16	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 DKK / USD EX.RATE 6.61557 WITH WESTPAC BANKING	-5,907,128.680	31 May 17				0.00	-5,907,128.68	-5,907,128.68	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 EUR / USD EX.RATE 0.8892367 WITH WESTPAC	-109,676,720.690	31 May 17				0.00	-109,676,720.69	-109,676,720.69	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 GBP / USD EX.RATE 0.7745873 WITH WESTPAC	-59,360,005.530	31 May 17				0.00	-59,360,005.53	-59,360,005.53	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 HKD / USD EX.RATE 7.79206 WITH WESTPAC BANKING	-10,814,995.340	31 May 17				0.00	-10,814,995.34	-10,814,995.34	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 ILS / USD EX.RATE 3.53895 WITH WESTPAC BANKING	-838,113.110	31 May 17				0.00	-838,113.11	-838,113.11	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 JPY / USD EX.RATE 110.579 WITH WESTPAC BANKING	-78,337,466.440	31 May 17				0.00	-78,337,466.44	-78,337,466.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WESTPAC BANKING CORPORATION									
FX DEAL TRANSACTED ON 31 MAY 2017 NOK / USD EX.RATE 8.42198 WITH WESTPAC BANKING	-2,075,090.080	31 May 17				0.00	-2,075,090.08	-2,075,090.08	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 NZD / USD EX.RATE 1.4088674 WITH WESTPAC	-567,274.160	31 May 17				0.00	-567,274.16	-567,274.16	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 SEK / USD EX.RATE 8.67457 WITH WESTPAC BANKING	-9,914,605.650	31 May 17				0.00	-9,914,605.65	-9,914,605.65	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 SGD / USD EX.RATE 1.38333 WITH WESTPAC BANKING	-4,314,610.610	31 May 17				0.00	-4,314,610.61	-4,314,610.61	0.00
Total WESTPAC BANKING CORPORATION							.000.00	-7,241,023.91	-7,241,023.91

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price Disposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) CUSIP: 53983M9S2	Total acquisitions	1,600	1,262,422,664.89			0.00	1,262,422,664.89	1,262,422,664.89
	Total dispositions	1,116		1,051,665,148.52		0.00	1,051,665,148.52	1,051,665,148.52
UTD STATES TREAS 3% DUE 05-15-2047 SEDOL: BF0T9Z9	Total acquisitions	524	1,150,993,339.38			0.00	1,150,993,339.38	1,150,993,339.38
	Total dispositions	422		1,114,483,831.63		0.00	1,112,883,901.32	1,114,483,831.63

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 32,548,970,891.09

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
1ST PACIFIC CO USD0.01	26,000.00	(20,632.39)	(154,000.00)	114,490.78
1ST QUANTUM MINLS COM NPV	101.00	(849.60)	(79,529.00)	892,774.98
1ST REP BK SAN 4.625% DUE 02-13-2047	1,724,000.00	(1,726,787.73)	(1,594,000.00)	1,637,814.33
2017 MANDATORY MAND EXCHANGEABLE TR SECS144A SUBJECT EXCHANGE NEW YORK	12,110.00	(1,213,015.50)	(3,700.00)	382,504.56
21ST CENTY FOX 6.15% DUE 02-15-2041	215,000.00	(256,277.85)	(525,000.00)	650,625.00
21ST CENTY FOX 6.65% DUE 11-15-2037	45,000.00	(59,215.50)	(470,000.00)	606,633.60
21ST CENTY FOX AMER INC 4.75% DUE 09-15-2044 REG	3,915,000.00	(4,050,801.90)	(3,350,000.00)	3,715,116.00
3I GROUP ORD GBP0.738636	132,959.00	(1,581,504.13)	(51,866.00)	510,494.28
3M CO 3.125% DUE 09-19-2046	419,000.00	(370,077.56)	(1,307,000.00)	1,169,947.98
3SBIO INC	179,500.00	(262,134.76)	(40,000.00)	55,814.47
51JOB INC 3.25% DUE 04-15-2019	185,000.00	(205,296.25)	(1,515,000.00)	1,717,730.39
888 HOLDINGS ORD GBP0.005	24,136.00	(85,739.07)	(41,638.00)	0.00
A.P. MOLLER-MAERSK SER'A'DKK1000	62.00	(105,710.75)	(238.00)	399,146.76
A.P. MOLLER-MAERSK SER'B'DKK1000	1,473.00	(2,488,392.41)	(1,100.00)	2,016,137.83
AAC TECHNOLOGIES HOLDINGS INC	80,000.00	(974,043.96)	(17,000.00)	328,300.02
ABB LTD CHF0.12 (REGD)	138,229.00	(3,259,134.82)	(344,399.00)	8,519,301.27
ABBOTT LABS 4.75% DUE 11-30-2036	885,000.00	(899,289.05)	(2,025,000.00)	2,109,483.55
ABBOTT LABS 4.9% DUE 11-30-2046	3,985,000.00	(4,115,865.10)	(2,506,000.00)	2,585,859.76
ABBVIE INC 4.3% DUE 05-14-2036	200,000.00	(209,916.00)	(455,000.00)	448,278.95
ABBVIE INC 4.4% DUE 11-06-2042	1,468,000.00	(1,543,156.29)	(590,000.00)	610,688.95
ABBVIE INC 4.45% DUE 05-14-2046	6,660,000.00	(6,643,336.55)	(1,963,000.00)	2,046,512.90
ABBVIE INC FIXED 4.5% DUE 05-14-2035	360,000.00	(365,637.60)	(1,100,000.00)	1,136,717.95
ABBVIE INC FIXED 4.7% DUE 05-14-2045	6,655,000.00	(6,693,228.40)	(1,745,000.00)	1,829,746.75
ABCAM ORD GBP0.002	36,485.00	(503,081.56)	(155,925.00)	2,090,926.36
ABC-MART INC NPV	9,200.00	(539,548.23)	(2,600.00)	130,656.74
ABERDEEN ASSET MANAGEMENT	1,625.00	(5,313.57)	(99,589.00)	165,213.17
ABERTIS INFRAESTR EUR3 SERIE A	69,869.00	(1,452,758.52)	(34,107.00)	574,880.53
ABN AMRO GROUP NV DR EACH REP SHS	72,420.00	(2,268,227.61)	(15,979.00)	411,382.33
ABU DHABI COMM.BK. AED1	400,542.00	(789,087.99)	(256,260.00)	500,711.26
ACACIA MINING PLC ORD GBP0.10	38,659.00	(161,915.51)	(144,649.00)	473,115.81
ACADIA RLTY TR COM	12,847.00	(375,453.20)	(35.00)	1,122.78
ACCELL GROUP	3,508.00	(108,240.03)	(3,508.00)	49,865.66
ACCOR EUR3	101,295.00	(4,834,771.23)	(13,282.00)	621,215.28
ACCU DYNE IND BORROWER S.C.A. LLC REFINANCING TERM LN DUE 12-13-2019 BEO	131,000.00	(125,110.79)	(131,000.00)	131,000.00
ACE HARDWARE IDR10	13,400,000.00	(1,056,142.29)	(24,200,000.00)	2,141,624.76
ACKERMANS NPV	793.00	(135,693.52)	(793.00)	0.00
ACOM CO NPV	600.00	(2,536.99)	(400.00)	1,790.20
ACORDA THERAPEUTICS INC SR NT CONV 1.75%DUE 06-15-2021 REG	1,340,000.00	(1,236,012.56)	(1,340,000.00)	1,057,014.94
ACS ACTIVIDADES CO EUR0.5	3,756.00	(115,826.24)	(15,661.00)	523,667.43
ACS ACTIVIDADES CO EUR0.5 RFD JUL17	271.00	0.00	(271.00)	0.00
ACS ACTIVIDADES CO EUR0.50 RFD JAN17	266.00	0.00	(266.00)	0.00
ACTAVIS FDG SCS 4.55% DUE 03-15-2035	2,009,000.00	(2,098,023.45)	(1,380,000.00)	1,432,717.90
ACTAVIS FDG SCS 4.75% DUE 03-15-2045	1,505,000.00	(1,583,067.20)	(7,982,000.00)	8,379,760.96
ACTAVIS FDG SCS 4.85% DUE 06-15-2044	6,020,000.00	(6,140,132.35)	(2,295,000.00)	2,519,429.45
ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025	5,000,000.00	(5,192,399.40)	(520,000.00)	533,962.50
ACTAVIS INC 3.25% DUE 10-01-2022	300,000.00	(299,805.00)	(300,000.00)	308,505.00
ACTIVISION 4.5% DUE 06-15-2047	1,230,000.00	(1,212,214.20)	(205,000.00)	202,199.70
ADAMJEE INSURANCE PKR10	111,000.00	(79,737.34)	(111,000.00)	51,994.98
ADARO ENERGY TBK IDR100	7,614,500.00	(965,671.65)	(1,815,300.00)	252,665.49
ADASTRIA CO LTD	1,400.00	(30,814.83)	(8,900.00)	110,908.67
ADECCO GROUP AG CHF0.1 (REGD)	16,353.00	(1,250,860.47)	(24,746.00)	1,834,626.00
ADIDAS AG	49,965.00	(9,966,811.37)	(25,620.00)	5,624,477.81
ADM MACULUS FUND V, LP	677,958.76	(677,958.76)	(5,413,604.26)	5,413,604.26
ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR	1,430,066.00	(17,995,144.33)	(124,234.00)	1,562,032.37
ADR SBERBANK RUSSIA SPONSORED ADR	59,291.00	0.00		
ADV MED SOLUTIONS ORD GBP0.05	54,720.00	(149,312.36)	(187,765.00)	439,256.42
ADVA OPTICAL NETWORKING SE	22,599.00	(196,047.79)	(28,787.00)	213,410.46
ADVANCED INFO SERV THB1(ALIEN MKT)	169,700.00	(915,843.77)	(7,000.00)	38,756.85
ADVANCED MICRO 2.125% DUE 09-01-2026	1,545,000.00	(2,846,131.91)	(2,942,000.00)	5,292,938.25
ADVANCED SEMICONDT TWD10	2,119,000.00	(2,622,584.34)	(615,000.00)	780,724.73
ADVANTECH CO LTD TWD10	75,000.00	(640,328.89)	(134,405.00)	949,253.87
ADVENT INTERNATIONAL GPE VII-B	2,020,000.00	(2,020,000.00)	(1,511,991.00)	1,511,991.00
AEDIFICA NPV (S/R 23/03/2017)	496.00	0.00	(496.00)	632.02
AEGON NV COM STK EUR0.12	86,857.00	(473,602.09)	(136,541.00)	749,847.35
AENA SME S.A. EUR10	7,869.00	(1,504,400.58)	(9,683.00)	1,683,679.18
AEON CO LTD NPV	22,300.00	(351,914.53)	(11,000.00)	165,813.67
AEON FANTASY CO NPV	2,300.00	(62,993.08)	(2,300.00)	90,429.04
AEON FINANCIAL SERVICE CO LTD NPV	11,000.00	(237,436.12)	(6,800.00)	131,413.95
AEON MALL CO LTD NPV	65,700.00	(1,164,539.81)	(38,000.00)	712,351.32
AEON THANA SINS(A T THB1(NVDR)	34,600.00	(104,233.16)	(274,800.00)	878,409.83
AEROJET ROCKETDYNE HLDGS INC 2.25% 12-15-2023	1,545,000.00	0.00	(335,000.00)	469,021.44
AEROPORTS DE PARIS EUR3	70.00	(12,187.01)	(63.00)	9,454.36

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
AETNA INC 2.75% DUE 11-15-2022	160,000.00	(157,958.40)	(160,000.00)	159,809.60
AG NET LEASE REALTY FUND III	9,000,000.00	(9,000,000.00)	(52,535.00)	52,535.00
AGEAS NPV	4,204.00	(200,410.64)	(13,949.00)	562,627.89
AGFA GEVAERT NV NPV	19,150.00	(81,334.04)	(130,349.00)	190,431.17
AGILE GROUP HOLDINGS LTD	1,658,000.00	(1,679,931.55)	(552,000.00)	537,230.49
AGL ENERGY NPV	201.00	(3,783.87)	(33,928.00)	641,072.66
AGNICO EAGLE MINES LTD COM NPV	29,182.00	(1,332,475.14)	(1,569.00)	70,339.61
AGRICULTURAL BANK OF CHINA CMN STK	4,284,000.00	(1,383,252.39)	(2,079,000.00)	317,819.82
AGRIUM INC DISC COML PAPER 4/A2 YRS 1&2 09-20-2017	300,000.00	(299,615.00)	(300,000.00)	299,615.00
AGRIUM INC DISC COML PAPER 4/A2 YRS 1&2 09-26-2017	2,326,000.00	(2,323,407.90)	(2,326,000.00)	2,323,407.90
AGRIUM INC DISC COML PAPER 4/A2 YRS 1&2 12-01-2017	2,000,000.00	(1,996,055.56)	(2,000,000.00)	1,996,055.56
AGRIUM INC DISC COML PAPER 4/A2 YRS 1&2 CPN 10-12-2017	1,900,000.00	(1,895,932.50)	(1,900,000.00)	1,895,932.50
AIA GROUP LTD NPV	3,270,833.00	(22,933,266.61)	(1,009,700.00)	7,310,727.16
AIR FRANCE - KLM EUR8.50	22,301.00	(329,328.53)	(93,698.00)	559,143.93
AIR LEASE CORP 3.875 DUE 12-01-2018 BEO	2,032,000.00	(2,881,778.00)	(1,831,000.00)	2,765,123.29
AIR LIQUIDE(L') EUR5.50	60,978.70	(6,202,829.41)	(6,079.70)	721,311.71
AIR WATER INC NPV	300.00	(5,744.09)	(200.00)	3,793.50
AIRASIA BHD MYR0.1	157,600.00	(116,795.71)	(376,500.00)	214,708.48
AIRBUS GROUP SE 3.15% DUE 04-10-2027	3,583,000.00	(3,580,857.88)	(3,583,000.00)	3,585,690.94
AIRBUS SE EUR1	55,468.00	(5,032,973.34)	(23,793.00)	2,016,221.06
AIRPORTS OF THB10(ALIEN MKT)	580,500.00	(965,239.61)	(52,200.00)	90,927.12
AISAN INDUSTRY CO NPV	24,100.00	(205,627.41)	(65,400.00)	532,919.25
AISIN SEIKI CO NPV	200.00	(10,315.79)	(31,700.00)	1,611,634.89
AJINOMOTO CO INC NPV	132,800.00	(2,787,494.91)	(56,800.00)	1,084,785.61
AK STL CORP SR NT EXCH 5% DUE 11-15-2019/12-01-2015 REG	1,427,000.00	(2,119,535.28)	(520,000.00)	690,552.40
AKAMAI TECHNOLOGIES INC SR NT CONV 0% DUE 02-15-2019 REG	3,935,000.00	(4,092,460.26)	(6,920,000.00)	7,104,154.75
AKER ASA SER'A'NOK28	2,616.00	(103,777.43)	(3,330.00)	53,453.22
AKR CORPORINDO TBK COMMON STOCK	186,500.00	(88,639.56)	(2,254,800.00)	1,156,914.10
AKZO NOBEL NV EUR2	60,562.00	(5,023,890.72)	(230,349.00)	20,006,732.74
ALACER GOLD CORP COM	201,519.00	(373,356.23)	(409,905.00)	654,757.86
ALAMOS GOLD INC COM NPV	69,734.00	(532,735.34)	(60,405.00)	432,217.53
ALDAR PROPERTIES AED1	161,343.00	(99,138.04)	(823,120.00)	524,529.57
ALDERMORE GROUP PLC	7,436.00	(20,950.35)	(70,972.00)	155,845.20
ALEXANDRIA REAL ESTATE EQUITIES INC COM	1,344.00	(149,388.36)	(1,321.00)	158,196.05
ALFA LAVAL AB NPV	661.00	(14,915.48)	(13,655.00)	287,530.85
ALFRESA HOLDINGS NPV	13,100.00	(263,230.25)	(10,400.00)	187,108.00
ALGONQUIN PWR&UTIL COM NPV	24,580.00	(235,037.47)	(74,296.00)	729,111.82
ALIMENTATION 3.55% DUE 07-26-2027	365,000.00	(364,510.90)	(185,000.00)	186,326.45
ALIMENTATION COUCH CLASS'B'S/VTG COM NPV	42,956.00	(2,109,568.61)	(272.00)	12,760.72
ALLEGHENY TECHNOLOGIES INC ALLEGY TECH SEDOL = BZ01S69 4.75 DUE 07-01-2022BEO	1,035,000.00	(1,647,421.89)	(1,085,000.00)	1,640,833.01
ALLEGION US HLDG CO INC 3.55% 10-01-2027	957,000.00	(954,684.06)	(957,000.00)	954,846.75
ALLIANZ SE NPV(REGD)(VINKULIERT)	13,356.00	(2,829,659.88)	(43,245.00)	8,446,785.73
ALLIED IRISH BANKS EURO.625	146,621.00	(906,572.62)	(146,621.00)	0.00
ALLSTATE CORP 4.2% DUE 12-15-2046	1,584,000.00	(1,613,178.32)	(4,393,000.00)	4,600,968.52
ALMONDE INC. TERM LOAN B DUE 04-26-2024 BEO	222,717.00	(221,608.42)	(556.80)	556.80
ALMONDE, INC. TERM LOAN (SECOND LIEN) SENIOR SECURED DUE 04-28-2025 BEO	83,043.00	(82,217.57)	(83,043.00)	83,250.61
ALON USA ENERGY INC 3% DUE 09-15-2018 BEO	1,150,000.00	(1,307,200.04)	(2,145,000.00)	2,302,735.42
ALPEK SAB DE CV COM CL I SER A	1,269,300.00	(1,337,985.01)	(149,900.00)	163,695.06
ALPINVEST SECONDARIES FUND (ONSHORE) V LP	7,895,591.71	(7,895,591.71)	(8,512,719.82)	8,512,719.82
ALPS ELECTRIC CO NPV	45,600.00	(1,263,685.75)	(300.00)	8,145.22
ALSTOM EUR7.0	32,639.00	(1,361,545.11)	(32,825.00)	1,311,776.33
ALTAGAS INCOME LTD COMMON STOCK	3,266.00	(75,746.59)	(2,691.00)	61,739.84
ALTICE NV EUR0.01 (COMMON SHARES A)	218,058.00	(2,502,323.35)	(39,926.00)	960,376.98
ALTICE NV EUR0.25 (COMMON SHARES B)	605.00	(14,172.27)	(605.00)	14,434.34
ALTIVUM NPV	15,257.00	(116,818.42)	(15,257.00)	49,841.58
ALTRAN TECHNOLOGIE EUR0.50	59,133.00	(1,083,594.49)	(15,772.00)	233,723.42
ALTRIA GROUP INC 3.875% DUE 09-16-2046	955,000.00	(911,244.80)	(625,000.00)	574,696.00
ALTRIA GROUP INC 4.25% DUE 08-09-2042	170,000.00	(171,703.40)	(95,000.00)	98,374.40
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	275,000.00	(326,655.30)	(135,000.00)	162,542.70
ALUMINA LTD NPV	3,943.00	(6,102.40)	(3,943.00)	5,813.50
AMADA HOLDINGS CO LTD NPV	92,400.00	(1,067,678.95)	(98,800.00)	1,242,226.27
AMADEUS IT GROUP EUR0.01	115,443.00	(6,889,803.93)	(110,463.00)	6,448,188.19
AMAG 3.25% DUE 06-01-2022	989,000.00	(989,000.00)	(989,000.00)	991,472.50
AMAZON COM INC 4.05% DUE 08-22-2047	6,615,000.00	(6,630,155.60)	(480,000.00)	487,060.20
AMAZON COM INC 4.25% DUE 08-22-2057	4,677,000.00	(4,657,990.14)	(1,634,000.00)	1,667,557.62
AMBERBROOK VII LP	8,047,600.00	(8,047,600.00)	(416,000.32)	416,000.32
AMBEV SA COM NPV	400,900.00	(2,182,162.93)	(784,011.00)	4,765,351.02
AMBU A/S DKK2.5 (POST SPLIT)	40,813.00	(2,982,694.03)	(10,622.00)	788,919.01
AMC NETWORKS INC 4.75% DUE 08-01-2025	70,000.00	(70,000.00)	(70,000.00)	70,612.50
AMCOR LIMITED NPV	1,858.00	(23,135.84)	(40,440.00)	467,849.17
AMEC FOSTER WHEEL ORD GBP0.50	13,276.00	(83,359.21)	(13,276.00)	0.00
AMER MOVIL SAB DE CV 6.125% 03-30-2040	140,000.00	(159,310.75)	(100,000.00)	116,193.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO	752,000.00	(869,951.20)	(185,000.00)	214,483.45
AMEREN CORP DISC COML PAPER 3/A3 YRS 1&204-10-2017	2,800,000.00	(2,797,606.00)	(2,800,000.00)	2,797,606.00
AMEREN CORP DISC COML PAPER 3/A3 YRS 1&205-04-2017	1,900,000.00	(1,898,290.00)	(1,900,000.00)	1,898,290.00
AMEREN CORP DISC COML PAPER 3/A3 YRS 1&207-05-2017	100,000.00	(99,885.42)	(100,000.00)	99,885.42
AMEREN CORP DISC COML PAPER 3/A3 YRS 1&209-20-2017	2,500,000.00	(2,497,145.83)	(2,500,000.00)	2,497,145.83
AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)	106,700.00	(100,301.44)	(279,300.00)	200,972.18
AMERICAN ASSETS TR INC COM	8,931.00	(361,828.48)	(30.00)	1,281.57
AMERICAN CAMPUS CMNTYS INC COM	4,754.00	(226,074.54)	(15,620.00)	715,306.10
AMERICAN CAMPUS CMNTYS OPER PARTNERSHIP 3.625% 11-15-2027	2,390,000.00	(2,388,616.80)	(175,000.00)	172,508.00
AMERICAN EXPRESS CR CORP TRANCHE # TR 00106 1.875% 05-03-2019	600,000.00	(599,754.00)	(425,000.00)	425,824.50
AMERICAN EXPRESS CREDIT MTN 2.2% DUE 03-03-2020	300,000.00	(299,688.00)	(300,000.00)	299,292.00
AMERICAN HOMES 4 RENT COMMON STOCK	3,128.00	(71,691.15)	(3,128.00)	69,567.34
AMERICAN INTERNATIONAL GROUP INC BNDS 3.75% DUE 07-10-2025 REG	70,000.00	(69,331.50)	(70,000.00)	71,280.30
AMERICAN TOWER CORP	10,615.00	(1,319,549.93)	(22,903.00)	2,752,174.79
AMERN AIRLS 2017-1 3.65% DUE 08-15-2030	1,248,000.00	(1,248,000.00)	(1,248,000.00)	1,251,120.00
AMERN EXPRESS CR 3.3% DUE 05-03-2027	820,000.00	(812,160.40)	(820,000.00)	823,469.70
AMERN INTL GROUP 3.9% DUE 04-01-2026	215,000.00	(214,802.20)	(305,000.00)	313,987.80
AMERN INTL GROUP 4.375% DUE 01-15-2055	1,530,000.00	(1,408,199.70)	(450,000.00)	416,377.15
AMERN INTL GROUP 4.5% DUE 07-16-2044	3,065,000.00	(2,910,549.85)	(460,000.00)	472,812.75
AMERN INTL GROUP 4.7% DUE 07-10-2035	225,000.00	(230,421.25)	(810,000.00)	866,994.30
AMERN TOWER CORP 3.125% DUE 01-15-2027	3,488,000.00	(3,317,706.96)	(1,523,000.00)	1,462,000.98
AMERN TOWER CORP 3.375% DUE 10-15-2026	316,000.00	(302,146.56)	(985,000.00)	962,107.09
AMG ADVANCED METAL EURO.02	7,406.00	(209,803.01)	(7,406.00)	260,084.35
AMG CAP TR II CONV TR 5.15% PFD SECS CONV PFD STK	24,195.00	(1,461,034.34)	(28,911.00)	1,705,981.76
AMGEN INC 4.4% 05-01-2045	7,150,000.00	(7,064,929.90)	(1,156,000.00)	1,187,989.43
AMGEN INC 4.563% DUE 06-15-2048	160,000.00	(171,059.20)	(910,000.00)	991,993.80
AMGEN INC 4.663% DUE 06-15-2051	565,000.00	(578,363.40)	(1,130,000.00)	1,226,924.70
AMGEN INC 5.15% DUE 11-15-2041	432,000.00	(474,422.40)	(1,380,000.00)	1,565,204.40
AMOREPACIFIC CORP KRW500	40,312.00	(10,576,590.83)	(34,647.00)	8,066,296.62
AMP LIMITED NPV	8,347.00	(31,961.79)	(155,359.00)	604,635.71
AMPLIFON EURO.02	91,809.00	(1,396,860.34)	(10,358.00)	129,786.93
AMS AG COM	13,661.00	(1,070,242.10)	(957.00)	94,240.31
AMSURG CORP 5.625% DUE 07-15-2022	91,000.00	(88,270.00)	(91,000.00)	92,592.50
AMUSE INC NPV	8,100.00	(214,030.91)	(8,100.00)	125,195.31
ANA HOLDINGS INC NPV	124,100.00	(357,352.51)	(236,000.00)	1,133,230.24
ANADARKO PETE CO 6.2% DUE 03-15-2040	1,085,000.00	(1,240,263.50)	(1,210,000.00)	1,406,988.40
ANADARKO PETE CORP 4.5% DUE 07-15-2044	4,691,000.00	(4,461,324.02)	(3,715,000.00)	3,593,899.60
ANADARKO PETE CORP 6.45% DUE 09-15-2036	2,845,000.00	(3,383,284.40)	(3,819,000.00)	4,539,658.73
ANADARKO PETE CORP TANGIBLE EQUITY UNIT ANADARKO PETROLEUM CONV PRFD	1,174.00	(44,612.00)	(88,236.00)	3,785,796.50
ANDEAVOR LOGISTICS LP & TESORO LOGISTICS3.5% DUE 12-01-2022	160,000.00	(159,504.00)	(160,000.00)	160,456.00
ANDEAVOR LOGISTICS LP & TESORO LOGISTICS4.25% 12-01-2027	265,000.00	(264,528.30)	(265,000.00)	266,495.65
ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047	2,498,000.00	(2,525,563.46)	(115,000.00)	117,452.95
ANDRITZ AG NPV (BR)	240.00	(14,487.29)	(13,846.00)	750,194.43
ANGLO AMERICAN USD0.54945	77,083.00	(1,034,892.77)	(60,103.00)	1,051,316.31
ANGLO AMERN CAP 4.75% DUE 04-10-2027	570,000.00	(570,000.00)	(570,000.00)	580,687.50
ANGLOGOLD ASHANTI LIMITED ZAR0.25	86,414.00	(989,556.72)	(67,429.00)	729,835.56
ANHEUSER-BUSCH 4.439% DUE 10-06-2048	4,491,953.30	(2,245,309.25)	(3,513,695.10)	3,709,293.39
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	1,375,000.00	(1,447,959.15)	(2,515,000.00)	2,760,361.25
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	24,868,000.00	(27,435,088.64)	(4,790,000.00)	5,328,309.75
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	220,000.00	(238,304.00)	(1,000,000.00)	1,126,790.00
ANHEUSER-BUSCH INB NPV	47,533.00	(5,236,202.46)	(94,656.00)	10,545,622.15
ANIMA HLDG SPA NPV	7,310.00	(54,466.34)	(11,603.00)	80,904.44
ANNALY CAP MGMT INC COM	15,098.00	(168,522.66)	(15,098.00)	183,427.32
ANTHEM INC PREFERRED STOCK	48,900.00	(2,331,144.85)	(156,724.00)	7,860,840.55
ANTHEM INC 2.95% 12-01-2022	420,000.00	(420,319.20)	(125,000.00)	124,837.50
ANTHEM INC 3.35% DUE 12-01-2024	315,000.00	(314,899.20)	(315,000.00)	317,705.85
ANTHEM INC 4.65% DUE 08-15-2044	2,975,000.00	(3,037,089.75)	(560,000.00)	566,825.50
ANTHEM INC FIXED 2.5% 11-21-2020	1,415,000.00	(1,412,481.30)	(150,000.00)	149,739.00
ANTOFAGASTA ORD GBP0.05	8,584.00	(88,521.47)	(13,722.00)	151,706.44
APA GROUP NPV (STAPLED UNITS)	1,170.00	(7,951.49)	(1,041.00)	7,060.88
APACHE CORP 5.1% DUE 09-01-2040	205,000.00	(214,885.10)	(275,000.00)	286,848.85
APACHE CORP FIXED 4.25% DUE 01-15-2044	3,850,000.00	(3,559,542.50)	(2,770,000.00)	2,541,554.50
APARTMENT INVT & MGMT CO CL A	2,445.00	(108,448.08)	(2,463.00)	111,416.29
APPLE INC 1.55% DUE 02-08-2019	490,000.00	(489,627.60)	(490,000.00)	490,289.10
APPLE INC 2.85% DUE 05-11-2024	340,000.00	(339,677.00)	(340,000.00)	342,981.80
APPLE INC 2.9% DUE 09-12-2027	280,000.00	(279,686.40)	(280,000.00)	276,399.20
APPLE INC 3% DUE 02-09-2024	780,000.00	(779,656.80)	(540,000.00)	547,991.80
APPLE INC 3.2% DUE 05-11-2027	4,408,000.00	(4,408,000.00)	(2,108,000.00)	2,127,125.71
APPLE INC 3.35% DUE 02-09-2027	1,335,000.00	(1,344,278.25)	(1,335,000.00)	1,345,790.40
APPLE INC 3.45% DUE 02-09-2045	1,795,000.00	(1,113,392.60)	(1,110,000.00)	1,023,503.75
APPLE INC 3.45% DUE 05-06-2024	440,000.00	(456,535.20)	(110,000.00)	113,604.70
APPLE INC 3.75% DUE 09-12-2047	1,100,000.00	(1,093,153.15)	(335,000.00)	331,634.70

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
APPLE INC 3.85% DUE 05-04-2043	675,000.00	(680,122.15)	(655,000.00)	655,026.30
APPLE INC 3.85% DUE 08-04-2046	1,305,000.00	(1,294,554.90)	(1,310,000.00)	1,267,231.60
APPLE INC 4.25% DUE 02-09-2047	6,599,000.00	(6,724,125.77)	(3,709,000.00)	3,933,832.09
APPLE INC 4.375% DUE 05-13-2045	565,000.00	(600,736.10)	(1,746,000.00)	1,887,728.78
APPLE INC 4.65% DUE 02-23-2046	3,831,000.00	(4,129,034.60)	(1,905,000.00)	2,082,909.65
APPLE INC FIXED 3.75% 11-13-2047	11,790,000.00	(11,689,601.50)	(810,000.00)	810,318.25
APPLIED MATLS INC 4.35% DUE 04-01-2047	5,856,000.00	(6,094,056.87)	(1,405,000.00)	1,479,646.43
APPLIED SYSTEMS INC APPLIED SYSTEMS INC TERM LOAN B SENIOR SECURED 9-18-2024	162,000.00	(162,005.79)	(405.00)	405.00
ARB CORPORATION NPV	9,300.00	(103,408.25)	(32,361.00)	459,620.31
ARBOR RLTY TR INC 5.375% 11-15-2020	888,000.00	(889,018.13)	(250,000.00)	253,940.50
ARC LAND SAKAMOTO NPV	14,200.00	(212,018.19)	(16,700.00)	11,837.91
ARC RES LTD CDA COM	18,453.00	(249,541.74)	(18,285.00)	227,907.57
ARCELIK TRY1	24,553.00	(180,708.50)	(24,553.00)	158,227.16
ARCELOMITTAL NPV	842.00	(7,007.11)	(170,449.00)	1,452,820.96
ARCELOMITTAL NPV(POST STK SPLIT)	520.00	(12,206.39)	(40,253.66)	857,326.74
ARCHER-DANIELS 4.016% DUE 04-16-2043	376,000.00	(382,452.16)	(1,172,000.00)	1,212,798.00
ARCS COMPANY LTD NPV	18,800.00	(410,300.58)	(18,800.00)	0.00
AREZZO INDUSTRIA E COMERCIO	15,600.00	(141,522.02)	(123,800.00)	1,677,400.46
ARGONAUT GOLD INC COM	39,000.00	(58,017.25)	(63,000.00)	101,705.09
ARISTOCRAT LEISURE NPV	5,752.00	(99,842.32)	(261.00)	4,296.90
ARKEMA EUR10	75.00	(8,122.58)	(5,789.00)	612,868.03
ARRAY BIOPHARMA 3% DUE 06-01-2020	355,000.00	(588,998.13)	(1,210,000.00)	1,349,712.98
ARROW ELECTRS INC FIXED 3.875% DUE 01-12-2028	482,000.00	(479,951.50)	(482,000.00)	484,901.64
ARTEMIS REAL ESTATE PARTNERS FUND II, LP	10,678,311.00	(10,678,311.00)	(4,130,866.00)	4,130,866.00
ARYZTA AG CHF0.02 (REGD)	43,628.00	(1,577,389.15)	(16,312.00)	437,619.20
AS ONE CORPORATION NPV	400.00	(21,982.49)	(1,400.00)	44,602.84
ASAHI GLASS CO NPV	10,600.00	(357,815.13)	(390,900.00)	4,203,442.78
ASAHI GROUP HOLDINGS LTD NPV	2,500.00	(90,018.20)	(58,100.00)	2,445,036.78
ASAHI KASEI CORP NPV	17,200.00	(158,661.99)	(138,100.00)	1,542,618.00
ASALEO CARE LTD NPV	44,696.00	(53,325.30)	(246,227.00)	248,371.78
ASANKO GOLD INC COM NPV	581,300.00	(1,540,043.72)	(2,063,988.00)	1,329,471.46
ASCEND LEARNING, LLC TERM LOAN B TL 06-28-2024 BEO	69,000.00	(68,660.00)	(172.50)	172.50
ASCENDAS R/EST INV NPV (REIT)	380,100.00	(701,422.32)	(192,700.00)	362,929.41
ASCENSION HLTH 3.945% DUE 11-15-2046	1,245,000.00	(1,232,649.35)	(800,000.00)	828,592.00
ASCOTT RESIDENCE RIGHT	12,383.00	0.00	(12,383.00)	1,176.35
ASELSAN TRY1 (B SHARES)	49,890.00	(372,082.36)	(20,875.00)	189,040.07
ASHTREAD GROUP ORD GBP0.10	123.00	(2,430.48)	(22,085.00)	449,699.14
ASIAN DEV BK NT 1.625% DUE 05-05-2020 REG	370,000.00	(369,171.20)	(370,000.00)	370,244.20
ASICS CORP NPV	99,200.00	(1,408,566.32)	(155,200.00)	2,762,944.38
ASM INTL NV EURO0.04	11,923.00	(675,835.25)	(24,561.00)	1,371,405.08
ASM PACIFIC TECH HKD0.10	95,700.00	(1,377,891.24)	(1,200.00)	14,991.50
ASML HOLDING NV EURO0.09	81,704.00	(11,156,759.22)	(46,556.00)	6,882,404.26
ASOS PLC ORD GBP0.035	59,633.00	(4,243,407.10)	(81,884.00)	6,120,910.16
ASR NEDERLAND NV EURO.16	4,150.00	(137,599.18)	(4,150.00)	83,842.33
ASSA ABLOY SER'B'NPV (POST SPLIT)	44.00	(905.62)	(31,066.00)	685,490.34
ASSIC GENERALI SPA EUR1	235,825.00	(4,099,332.93)	(424,714.00)	7,287,813.37
ASTALDI EUR2	15,332.00	(98,340.59)	(15,332.00)	45,611.47
ASTELLAS PHARMA NPV	61,800.00	(802,457.53)	(49,200.00)	638,360.18
ASTRAZENECA ORD USD0.25	213,941.00	(12,435,608.87)	(169,944.00)	10,788,384.41
ASUSTEK COMPUTER TWD10	56,000.00	(554,075.78)	(98,000.00)	809,064.20
ASX LTD NPV	173.00	(6,619.39)	(173.00)	6,595.21
AT&T INC 3.4% DUE 05-15-2025	515,000.00	(509,123.85)	(595,000.00)	585,193.15
AT&T INC 3.4% DUE 08-14-2024	1,985,000.00	(1,981,665.20)	(555,000.00)	555,477.30
AT&T INC 3.9% DUE 08-14-2027	240,000.00	(239,584.80)	(240,000.00)	239,445.60
AT&T INC 4.35% DUE 06-15-2045	2,367,000.00	(2,084,267.01)	(730,000.00)	654,101.90
AT&T INC 4.5% DUE 03-09-2048	3,159,000.00	(2,838,741.97)	(1,850,000.00)	1,695,888.20
AT&T INC 4.55% DUE 03-09-2049	570,000.00	(532,323.00)	(415,000.00)	381,974.30
AT&T INC 4.75% DUE 05-15-2046	6,464,000.00	(6,189,800.77)	(3,614,000.00)	3,409,480.38
AT&T INC 4.8% DUE 06-15-2044	3,363,000.00	(3,183,467.72)	(855,000.00)	835,397.10
AT&T INC 4.9% DUE 08-14-2037	8,715,000.00	(8,704,009.34)	(4,270,000.00)	4,287,387.00
AT&T INC 5.15% DUE 03-15-2042	1,425,000.00	(1,444,137.00)	(350,000.00)	354,947.05
AT&T INC 5.25% DUE 03-01-2037	5,109,000.00	(5,261,207.73)	(2,264,000.00)	2,373,581.07
AT&T INC 5.3% DUE 08-14-2058	6,344,000.00	(6,343,203.04)	(1,212,000.00)	1,219,872.80
AT&T INC 5.35% DUE 09-01-2040	210,000.00	(210,008.40)	(210,000.00)	210,638.40
AT&T INC 5.45% DUE 03-01-2047	27,540,000.00	(28,315,148.85)	(10,545,000.00)	11,089,485.15
AT&T INC 5.7% DUE 03-01-2057	1,900,000.00	(2,020,555.00)	(1,900,000.00)	2,051,770.00
AT&T INC 6.35% DUE 03-15-2040	230,000.00	(273,534.40)	(145,000.00)	169,918.25
AT&T INC 6.375% DUE 03-01-2041	195,000.00	(217,933.95)	(195,000.00)	224,136.90
AT&T INC FLTG RT 2.67152% DUE 07-15-2021	1,100,000.00	(1,100,000.00)	(400,000.00)	404,807.00
ATCO LTD CLASS I NON-VOTING COM NPV	299.00	(10,859.57)	(8,698.00)	330,283.74
ATEA ASA NOK10	20,378.00	(259,527.00)	(20,378.00)	0.00
ATEAM INC NPV	800.00	(21,030.41)	(800.00)	0.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
ATLANTIA S.P.A	11,456.00	(378,019.53)	(138,349.00)	3,719,080.53
ATLANTIC ASSET SECURITIZATION LLC DISC COML PAPER 4/2 YRS 1&2 12-18-2017	10,000,000.00	(9,966,380.60)	(10,000,000.00)	9,966,380.60
ATLAS AIR 2.25% DUE 06-01-2022	1,715,000.00	(1,916,476.25)	(1,071,000.00)	1,127,790.52
ATLAS AIR WORLDWIDE HLDGS INC 1.875% DUE06-01-2024 BEO	2,875,000.00	(2,988,837.60)	(1,163,000.00)	1,448,223.16
ATLAS COPCO AB SER'A'NPV (POST SPLIT)	260,000.00	(9,462,835.15)	(29,982.00)	1,129,545.78
ATLAS COPCO AB SER'B'NPV (POST SPLIT)			(15,600.00)	513,885.19
ATMOS ENERGY CORP 3.0% DUE 06-15-2027	484,000.00	(482,669.00)	(484,000.00)	478,371.08
ATOS SE	88.00	(12,713.57)	(248.00)	31,211.22
ATTOCK PETROLEUM L PKR10	26,900.00	(169,074.58)	(8,100.00)	42,563.81
AURELIUS EQUITY OP NPV	925.00	(57,983.85)	(925.00)	0.00
AURIZON HOLDINGS NPV	270.00	(1,077.31)	(270.00)	1,083.58
AUROBINDO PHARMA INR1	206,556.00	(1,976,051.56)	(244,391.00)	2,554,295.97
AURUBIS AG NPV	4,555.00	(366,073.25)	(7,654.00)	134,778.30
AUSNET SERVICES NPV	51,129.00	(64,783.74)	(109,150.00)	138,876.04
AUST & NZ BANK GRP NPV	233,709.00	(5,250,444.23)	(185,821.00)	4,422,415.98
AUSTAL LIMITED NPV	74,463.00	(95,550.97)	(116,789.00)	120,893.05
AUSTRALIA & NEW ZEALAND BKG GROUP 1.875 DUE 10-06-2017	1,668,000.00	(1,674,331.84)	(1,668,000.00)	1,668,000.00
AUSTRALIAN PHARMAC NPV	67,635.00	(83,924.01)	(91,485.00)	35,483.15
AUTO TRADER GROUP PLC	782,143.00	(3,793,153.53)	(912,271.00)	4,143,020.03
AUTOGRILL SPA NPV	61,669.00	(581,158.22)	(22,259.00)	294,752.41
AUTOMATIC DATA PROCESSING INC DISC COML PAPER 4/2 YRS 1&2 09-19-2017	12,000,000.00	(11,999,623.33)	(12,000,000.00)	11,999,623.33
AUTONEUM HLDG AG CHF0.05	866.00	(226,980.88)	(1,933.00)	366,312.47
AUTOZONE INC 3.25% DUE 04-15-2025	150,000.00	(146,755.50)	(150,000.00)	150,451.50
AUTOZONE INC 3.75% DUE 06-01-2027	1,594,000.00	(1,593,920.30)	(1,594,000.00)	1,600,844.75
AVALONBAY CMNTYS REIT	1,971.00	(362,271.44)	(6,133.00)	1,151,613.12
AVANTOR INC 6% DUE 10-01-2024	392,000.00	(396,095.00)	(392,000.00)	392,130.00
AVEVA GROUP ORD GBP0.03556	10,399.00	(276,465.59)	(79,296.00)	1,993,308.33
AVEX INC	7,000.00	(108,243.04)	(9,400.00)	123,813.91
AVIS BUDGET CAR RENT LLC 5.5 DUE 04-01-2023	50,000.00	(49,875.00)	(50,000.00)	51,375.00
AVIVA ORD GBP0.25	356,628.00	(2,427,450.44)	(440,739.00)	2,932,995.14
AVOLON TLB BORROWER 1 (LUXEMBOURG) S.A R.L TLB SR SECD 1ST LIEN DUE 01-20-2022	600,000.00	(597,000.00)	(600,000.00)	608,250.00
AXA EUR2.29	159,024.00	(4,278,836.24)	(492,159.00)	13,050,973.28
AXEL SPRINGER SE NPV(REGD)	51,335.00	(3,740,215.96)	(4,157.00)	240,638.41
AXIA REAL ESTATE SOCIMI SA EUR10	76,715.00	(1,500,755.55)	(81,343.00)	1,653,002.43
AXIAL RETAILING INC	800.00	(31,405.34)	(1,500.00)	0.00
AXIATA GROUP BERHAD MYR1	70,900.00	(75,165.82)	(173,700.00)	184,340.35
AXIS BANK LTD INR2	201,884.00	(1,515,833.93)	(312,891.00)	2,405,309.46
AZRIELI GROUP ILS0.1	1,407.00	(75,128.06)	(649.00)	34,616.80
B A T CAP CORP 4.54% DUE 08-15-2047	7,730,000.00	(7,871,710.69)	(390,000.00)	400,107.00
B COMMUNICATIONS LTD ILS0.10	742.00	(14,605.70)	(18,017.00)	277,112.94
B2 GOLD CORP COMMON STOCK	312,398.00	(786,893.91)	(57,413.00)	165,056.66
B3 SA COM NPV	253,500.00	(1,670,365.42)	(181,200.00)	1,144,046.53
BABCOCK INTL GROUP ORD GBP0.60	521,529.00	(4,934,360.69)	(15,702.00)	175,211.15
BAE SYS HLDGS INC 4.75% DUE 10-07-2044	1,957,000.00	(2,058,921.59)	(165,000.00)	172,393.39
BAE SYSTEMS ORD GBP0.025	972,315.00	(7,897,346.77)	(1,012,217.00)	8,147,415.88
BAIC MOTOR CORPORATION LIMITED 'H'CNY1	2,183,000.00	(2,200,749.19)	(1,735,000.00)	1,979,598.21
BAJAJ AUTO LTD INR10	16,656.00	(770,184.20)	(27,748.00)	1,220,030.20
BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)	1,064.00	(161,641.93)	(3,604.00)	492,970.57
BANCA GENERALI EUR1	97,678.00	(3,268,791.74)	(5,005.00)	162,393.59
BANCA IFIS EUR1	2,956.00	(114,412.64)	(6,134.00)	200,719.35
BANCO BPM NPV	76,165.27	(134,729.77)	(76,165.27)	192,356.93
BANCO POPULAR ESPA EURO.5	285,128.00	(280,441.81)	(285,128.00)	231,929.00
BANCO SANTANDER EURO.50(REGD)	1,123,332.00	(5,769,482.74)	(1,880,868.00)	11,998,582.66
BANCO SANTANDER SA EUR SUB RIGHTS 31/12/2049	2,527,466.00	0.00	(2,278,620.00)	0.00
BANCO SANTANDER SA FIXED 4.25% DUE 04-11-2027	1,400,000.00	(1,387,512.00)	(1,400,000.00)	1,391,150.00
BANDAI NAMCO HOLDINGS INC	200.00	(6,038.39)	(100.00)	3,135.38
BANG & OLUFSEN B DKK10	12,070.00	(232,602.60)	(17,581.00)	71,137.36
BANGKOK BANK THB10(ALIEN MKT)	331,200.00	(1,875,882.16)	(36,900.00)	207,733.32
BANGKOK DUSIT MEDI THB0.1(NVDR)	1,073,000.00	(646,229.38)	(1,073,000.00)	604,117.03
BANGKOK DUSIT MEDICAL SERVICES THB0.1(ALIEN MARKET)	626,000.00	(380,587.65)	(1,890,000.00)	1,064,084.36
BANK AMER CORP 2.369% DUE 07-21-2021	1,855,000.00	(1,854,384.25)	(1,300,000.00)	1,299,611.75
BANK AMER CORP 3.248% DUE 10-21-2027	515,000.00	(492,888.65)	(1,925,000.00)	1,858,829.95
BANK AMER CORP 3.419% DUE 12-20-2028	495,000.00	(491,228.10)	(1,576.90)	1,576.90
BANK AMER CORP 3.5% DUE 04-19-2026	2,000,000.00	(1,970,620.00)	(5,635,000.00)	5,556,676.90
BANK AMER CORP 3.593% DUE 07-21-2028	1,560,000.00	(1,560,489.30)	(1,560,000.00)	1,571,703.70
BANK AMER CORP 3.705% BNDS 04-24-2028	555,000.00	(555,974.40)	(555,000.00)	555,641.90
BANK AMER CORP 4.183% DUE 11-25-2027	186,000.00	(186,386.88)	(1,758,000.00)	1,773,781.77
BANK AMER CORP 4.25% DUE 10-22-2026	296,000.00	(300,197.28)	(923,000.00)	955,740.24
BANK AMER CORP 4.875% DUE 04-01-2044	100,000.00	(114,009.00)	(785,000.00)	938,403.95
BANK AMER CORP 5% DUE 01-21-2044	385,000.00	(444,199.90)	(1,025,000.00)	1,177,579.75
BANK AMER CORP 5.65% DUE 05-01-2018	910,000.00	(949,462.50)	(1,930,000.00)	1,979,769.90
BANK AMER CORP 5.875% DUE 02-07-2042	410,000.00	(538,311.20)	(115,000.00)	148,454.65

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
BANK AMER CORP BNDS 4.443% 01-20-2048	3,155,000.00	(3,183,194.10)	(3,155,000.00)	3,355,337.45
BANK AMER CORP FIXED 3.824% 01-20-2028	12,260,000.00	(12,267,394.20)	(3,540,000.00)	3,601,026.25
BANK AMER CORP FLTG RT 2.328% DUE 10-01-2021	310,000.00	(309,969.00)	(310,000.00)	308,051.50
BANK AMER CORP FLTG RT 4.244% DUE 04-24-2038	14,996,000.00	(15,039,112.25)	(4,150,000.00)	4,318,957.85
BANK AMER CORP NON CUMULATIVE PERP CONV PFD SER L NON CUM PERP CONV PFD SER L	4,525.00	(5,816,075.00)	(2,120.00)	2,630,164.76
BANK AMER CORP VAR RT 3.124% DUE 01-20-2023	995,000.00	(995,000.00)	(995,000.00)	1,007,740.70
BANK CHINA LTD HONG KONG BRH DISC COML PAPER 3/A3 YRS 1&2 08-21-2017	2,000,000.00	(1,997,083.34)	(2,000,000.00)	1,997,083.34
BANK CHINA LTD HONG KONG BRH DISC COML PAPER 3/A3 YRS 1&2 05-08-2017	2,800,000.00	(2,797,343.11)	(2,800,000.00)	2,797,343.11
BANK CHINA LTD HONG KONG BRH DISC COML PAPER 3/A3 YRS 1&2 09-11-2017	2,000,000.00	(1,997,268.34)	(2,000,000.00)	1,997,268.34
BANK CHINA LTD HONG KONG BRH DISC CP 3/A3 YRS 1&2 10-27-2017	3,000,000.00	(2,996,325.00)	(3,000,000.00)	2,996,325.00
BANK HAPOALIM B.M. ILS1	51,918.00	(320,082.25)	(194,911.00)	1,311,810.00
BANK OF CHINA LTD 'H' CNY1	21,859,000.00	(10,840,539.82)	(9,280,000.00)	4,596,837.79
BANK OF COMMUNICATIONS CO 'H'	2,391,000.00	(1,837,187.16)	(190,000.00)	140,472.36
BANK OF EAST ASIA HKD2.50	62,600.00	(277,071.86)	(2,200.00)	9,265.54
BANK OF IRELAND GR EUR1	52,220.00	(152,648.00)	(6,512.00)	53,261.63
BANK OF IRELAND ORD STK EURO.1	1,717,746.00	(438,728.74)	(1,717,746.00)	0.00
BANK OF MONTREAL COM NPV	36,576.00	(2,702,071.37)	(14,000.00)	1,034,525.20
BANK OF QUEENSLAND NPV	1,536.00	(15,285.51)	(18,961.00)	177,319.11
BANK PEKAO SA PLN1.00	55,898.00	(1,950,754.86)	(5,929.00)	206,216.83
BANK PERMATA IDR12500 SUB RIGHT 02/06/17	1,957,877.00	0.00	(1,957,877.00)	0.00
BANK PERMATA LKD SHS(IDR12500 & IDR125)	1,957,877.00	(77,460.95)	(9,627,579.00)	446,312.42
BANK RAKYAT INDONESIA PERSER	36,057,800.00	(5,950,673.51)	(2,742,300.00)	2,082,815.31
BANKIA S.A. EURO.80	286,141.00	(326,676.73)	(242,846.00)	270,389.68
BANKIA S.A. EUR1 (POST CONS)	95,456.00	(450,328.34)	(12,523.00)	60,390.92
BANKINTER SA EURO.3(REGD)	174,803.00	(1,568,775.43)	(117,762.00)	1,077,603.05
BAPTIST HLTH S FLA 4.342% DUE 11-15-2041	970,000.00	(970,000.00)	(170,000.00)	171,273.30
BARCLAYS AFRICA GR ZAR2	161,046.00	(1,931,535.93)	(129,348.00)	1,395,938.85
BARCLAYS PLC 3.65% DUE 03-16-2025	400,000.00	(389,150.70)	(400,000.00)	400,476.35
BARCLAYS PLC 3.684% DUE 01-10-2023	710,000.00	(710,000.00)	(710,000.00)	711,948.95
BARCLAYS PLC 4.375% DUE 01-12-2026	755,000.00	(776,368.00)	(505,000.00)	520,348.25
BARCLAYS PLC 4.836% 05-09-2028	6,155,000.00	(6,220,966.02)	(1,203,000.00)	1,243,957.83
BARCLAYS PLC 4.95% DUE 01-10-2047	2,881,000.00	(2,943,312.84)	(1,856,000.00)	2,009,187.86
BARCLAYS PLC 5.2% DUE 05-12-2026	480,000.00	(511,786.40)	(720,000.00)	757,359.45
BARCLAYS PLC 5.25% DUE 08-17-2045	285,000.00	(319,456.25)	(285,000.00)	329,209.20
BARCLAYS PLC ORD GBP0.25	2,835,568.00	(7,496,402.28)	(1,443,398.00)	3,923,667.12
BARING PRIVATE EQUITY ASIA IV	5,519,905.39	(5,519,905.39)	(8,142,091.50)	8,142,091.50
BARRATT DEVELOPMENTS ORD GBP0.10	2,886.00	(22,804.08)	(977,871.00)	7,767,682.89
BARRICK GOLD CORP COM NPV	18,828.00	(310,801.20)	(19,078.00)	304,592.70
BARRICK PD 5.95% DUE 10-15-2039	115,000.00	(142,403.10)	(350,000.00)	411,273.35
BARTON CAP SA DISC COML PAPER 4/2 YRS 1&2 04-03-2017	12,000,000.00	(11,965,883.33)	(12,000,000.00)	11,965,883.33
BASF - ORD SHS COMSTK	108,536.00	(10,449,357.32)	(118,728.00)	11,535,411.02
BASIN ELEC PWR 4.75% DUE 04-26-2047	6,478,000.00	(6,462,418.34)	(1,610,000.00)	1,730,750.20
BAVARIAN NORDIC DKK10	1,539.00	(108,848.55)	(1,539.00)	69,671.11
BAXALTA INC 5.25% DUE 06-23-2045	1,122,000.00	(1,237,518.21)	(1,516,000.00)	1,786,524.23
BAYER AG NPV (REGD)	60,654.00	(7,127,234.80)	(25,140.00)	3,227,162.15
BAYER MOTOREN WERK NON VTG PRF EUR1	6.00	(467.22)	(2,604.00)	208,560.08
BAYERISCHE LANDESBANK GIROZENTRALE N Y BRH DISC COML PAPER 3/A3 YRS 05-09-2017	100,000.00	(99,869.03)	(100,000.00)	99,869.03
BAYERISCHE MOTOREN WERKE A G COM	34,644.00	(3,273,050.02)	(72,491.00)	6,850,560.76
BAYTEX ENERGY CORP	106,809.00	(284,997.90)	(106,809.00)	292,039.30
BB SEGURIDADE PART COM NPV	7,300.00	(67,693.73)	(7,300.00)	66,175.47
BB&T CORP SR 2.75% DUE 04-01-2022	545,000.00	(543,980.85)	(110,000.00)	110,850.30
BBVA(BILB-VIZ-ARG) EURO.49	401,123.00	(3,023,469.19)	(859,843.00)	6,524,934.73
BBVA(BILB-VIZ-ARG) EURO.49 (RFD) APRIL 2017	9,080.00	0.00	(9,080.00)	0.00
BCE INC COM NPV	21,320.00	(971,637.86)	(32,267.00)	1,443,748.11
BCO BRADESCO SA COM NPV	16,154.60	(138,162.67)	(0.60)	4.76
BCO BRADESCO SA PRF NPV	20,497.00	(47,534.70)	(65,167.00)	673,507.10
BCO DE SABADELL EURO.125	19,006.00	(39,288.93)	(276,489.00)	500,410.79
BCO DO BRASIL SA COM NPV	90,600.00	(976,739.51)	(276,500.00)	2,998,054.34
BCP RAPTOR, LLC (AKA EAGLECLAW MIDSTREAMVENTURES) INITIAL T L SEN SEC 06-24-24	550,000.00	(544,505.00)	(550,000.00)	544,582.76
BDCM OPPORTUNITY FUND IV LP	11,941,366.00	(11,941,366.00)	(1,926,079.00)	1,926,079.00
BE SEMICONDUCTOR EURO.01	3,517.00	(216,354.52)	(15,505.00)	306,950.01
BEACH ENERGY LTD NPV	174,647.00	(93,105.23)	(174,647.00)	85,881.97
BEC WORLD THB1(ALIEN MKT)	235,000.00	(128,072.99)	(1,176,100.00)	595,229.55
BECTON DICKINSON & 3.7% DUE 06-06-2027	3,192,000.00	(3,203,159.20)	(3,192,000.00)	3,215,635.95
BECTON DICKINSON & 4.669% DUE 06-06-2047	6,843,000.00	(7,085,835.25)	(1,613,000.00)	1,679,359.60
BECTON DICKINSON & CO DEP SHS REPSTG 1/20TH INT MANDATORY CONV PFD SER A	180,425.00	(9,104,609.75)	(129,335.00)	7,174,152.97
BEDFORD ROW FDG CORP IAM COML PAPER VAR RT 144A 09-05-2017	12,000,000.00	(12,000,000.00)	(12,000,000.00)	12,000,000.00
BEECKEN PETTY OKEEFE FUND IV, L.P.	3,238,420.27	(3,238,420.27)	(2,354,330.48)	2,354,330.48
BEIERSDORF AG EUR1	6,802.00	(692,869.00)	(3,522.00)	374,811.15
BEIJING CAP LAND 'H' CNY1	80,000.00	(31,958.53)	(80,000.00)	34,810.09
BEIJING CAPITAL INTERNATIONAL AIRPORTS 'H' CNY1	590,000.00	(841,994.60)	(400,000.00)	597,516.82
BEIJING ENTERPRISE NPV	121,500.00	(635,645.00)	(233,500.00)	1,154,861.82

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
BEIJING URBAN CONSTRUCTION COMSTK	82,000.00	(51,293.07)	(82,000.00)	52,578.28
BEKAERT SA NPV	7,476.00	(360,422.42)	(8,451.00)	174,950.85
BELC CO LTD NPV	2,100.00	(82,074.19)	(2,100.00)	78,907.37
BELDEN INC NEW DEP SHS REPSTG 1/100TH INT PFD MANDATORY CONV SER B	5,602.00	(606,797.16)	(56,871.00)	5,831,731.25
BELLE INTERNATIONAL HKD0.01	1,573,000.00	(1,023,273.73)	(1,787,000.00)	1,390,922.78
BENDIGO AND ADELAIDE BANK LTD NPV	3,491.00	(31,402.29)	(22,687.00)	208,771.55
BENEFIT ONE INC NPV	42,500.00	(808,392.39)	(8,400.00)	173,314.82
BENESSE HOLDINGS INC NPV	12,000.00	(414,192.31)	(2,100.00)	67,751.78
BENI STABILI SPA EURO.1	2,081,961.00	(1,803,882.28)	(799,873.00)	632,032.25
BENNINGTON STARK CAP CO LLC DISC COML PAPER 144A 3C7 YRS 1&2 06-12-2017	9,000,000.00	(8,991,337.50)	(9,000,000.00)	8,991,337.50
BENNINGTON STARK CAP CO LLC DISC COML PAPER 144A 3C7 YRS 1&2 CPN 04-11-2017	12,000,000.00	(11,963,583.33)	(12,000,000.00)	11,963,583.33
BERENDSEN PLC BASIC CASH DUMMY	5,222.00	0.00	(5,222.00)	38,031.72
BERENDSEN PLC ORD GBP0.30	74,881.00	(856,078.77)	(153,104.00)	1,357,576.71
BERGMAN & BEVING SER'B'NPV	3,364.00	(55,046.02)	(17,464.00)	182,839.84
BERKLEY GP HOLDINGS	3,266.00	(151,701.83)	(11,263.00)	466,266.84
BERKSHIRE FUND VII, LP	167,007.00	(167,007.00)	(8,213,146.00)	8,213,146.00
BERKSHIRE FUND VIII	3,544,131.00	(3,544,131.00)	(6,251,230.00)	6,251,230.00
BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	570,000.00	(598,927.50)	(10,990,000.00)	12,108,145.62
BET-AT-HOME.COM NPV	2,009.00	(228,151.71)	(2,009.00)	48,719.15
BGEO GROUP PLC ORD GBP0.01	4,093.00	(148,235.51)	(9,771.00)	442,511.34
BGF CO LTD KRW1000	13,533.00	(1,209,897.11)	(15,986.75)	1,404,741.74
BGF RETAIL CO LTD KRW1000	1,018.25	0.00	(0.25)	43.94
BHARAT PETROL CORP INR10	53,499.50	(400,512.61)	(0.50)	3.92
BHARTI INFRATEL LT INR10	1,043,091.00	(6,152,975.25)	(374,437.00)	2,348,781.57
BHP BILLITON FIN 5% DUE 09-30-2043	1,217,000.00	(1,383,687.27)	(1,210,000.00)	1,434,410.35
BHP BILLITON LTD NPV	115,989.00	(2,132,634.83)	(84,075.00)	1,699,865.35
BHP BILLITON PLC USD0.50	133,647.00	(2,169,752.48)	(150,385.00)	2,530,950.12
BIC EUR3.82	3,680.00	(370,119.37)	(24.00)	3,246.24
BID CORP LTD NPV	252,792.00	(5,404,260.74)	(90,543.00)	2,032,976.88
BIDVEST GROUP ZAR0.05	172,826.00	(2,307,651.50)	(91,969.00)	1,162,542.31
BIESSE EUR1	26,524.00	(1,254,826.59)	(11,036.00)	244,824.30
BILLERUDKORSNAS AB NPV	14,093.00	(234,722.72)	(14,093.00)	216,887.24
BINGGRAE KRW5000	6,862.00	(398,542.90)	(6,862.00)	366,480.12
BIOGEN INC 5.2% DUE 09-15-2045	960,000.00	(1,061,409.40)	(1,325,000.00)	1,522,744.40
BIOMARIN PHARMACEUTICAL INC .75 10-15-2018	345,000.00	(403,598.90)	(2,745,000.00)	3,112,119.55
BIOMARIN PHARMACEUTICAL INC 1.5 10-15-2020	920,000.00	(1,125,889.01)	(3,465,000.00)	4,152,000.56
BIOMARIN PHARMACEUTICAL INC SR SUB CONV NT .599% 08-01-2024	990,000.00	(1,001,967.19)	(320,000.00)	321,537.92
BIOMERIEUX NPV	9,420.00	0.00	(2,810.00)	242,624.08
BIRD CONSTR INC COM	37,000.00	(243,420.88)	(253,700.00)	1,596,204.09
BK CENTRAL ASIA IDR62.50	2,102,400.00	(2,775,102.20)	(167,200.00)	228,880.18
BK LEUMI LE ISRAEL ILS1	93,553.00	(411,140.96)	(226,344.00)	1,055,659.75
BK MANDIRI IDR250	3,458,900.00	(1,017,577.98)	(208,600.00)	203,924.65
BK OF KYOTO LTD NPV	36,300.00	(1,685,186.99)	(15,400.00)	137,486.70
BK OF NOVA SCOTIA COM NPV	32,201.00	(1,864,859.74)	(83,659.00)	5,134,367.36
BK OF TOKYO 2.7% DUE 09-09-2018	445,000.00	(447,977.05)	(445,000.00)	446,864.55
BKW AG CHF2.50	1,761.00	(106,000.37)	(1,761.00)	0.00
BLACKBERRY LTD NPV	67,521.00	(710,827.98)	(69,518.00)	805,527.16
BLACKHAWK NETWORK HLDGS INC 1.5% 01-15-2022	3,792,000.00	(504,224.86)	(1,800,000.00)	1,843,236.15
BLACKMORES LTD NPV	1,600.00	(111,613.97)	(5,100.00)	581,651.76
BLACKSTONE MTG TR 4.375% DUE 05-05-2022	1,610,000.00	(1,599,981.25)	(1,610,000.00)	1,626,200.00
BLACKSTONE REAL ESTATE DEBT STRATEGIES II LP	6,245,408.00	(6,245,408.00)	(14,979,086.92)	14,979,086.92
BLACKSTONE REAL ESTATE DEBT STRATEGIES III LP	19,468,880.33	(19,468,880.33)	(2,659,522.13)	2,659,522.13
BLUELINE RENT FIN 9.25% DUE 03-15-2024	50,000.00	(50,000.00)	(50,000.00)	51,125.00
BLUESCOPE STEEL NPV	2,756.00	(23,171.88)	(106,631.00)	956,008.04
BML INC NPV	5,800.00	(139,857.56)	(21,100.00)	106,175.61
BND C OP CHASUS33 103.4453125 06 SEP 2017 3175N0374 US01F0326904	700,000.00	0.00	(700,000.00)	1,066.41
BND C OP CHASUS33 103.53125 09-06-2017 317571917 US01F0326904	300,000.00	0.00	(300,000.00)	398.44
BND C OP CHASUS33 103.546875 09-06-2017 317571925 US01F0326904	300,000.00	0.00	(300,000.00)	398.44
BND C OP CSFPG2L 103.625 08-07-2017 3175A0378 US01F0326821	600,000.00	0.00	(600,000.00)	1,101.56
BND C OP CSIDLN 103.484375 08-07-2017 3175A0907 US01F0326821	600,000.00	0.00	(600,000.00)	1,359.38
BND C OP CSIDLN 103.53125 07 AUG 2017 3175H1155 US01F0326821	600,000.00	0.00	(600,000.00)	1,265.63
BND C OP SBNYUS33 103.484375 07 AUG 20173175A0147 US01F0326821	600,000.00	(1,359.38)	(600,000.00)	1,359.38
BNP PARIBAS EUR2	67,369.00	(4,811,657.30)	(192,501.00)	14,296,498.82
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML 11-22-2017	5,400,000.00	(5,399,827.50)	(5,400,000.00)	5,399,827.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 01-04-2017	9,000,000.00	(8,999,837.50)	(9,000,000.00)	8,999,837.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 01-05-2017	11,600,000.00	(11,599,790.56)	(11,600,000.00)	11,599,790.56
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 01-06-2017	11,700,000.00	(11,699,788.75)	(11,700,000.00)	11,699,788.75
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 01-09-2017	11,900,000.00	(11,899,355.42)	(11,900,000.00)	11,899,355.42
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 01-10-2017	11,700,000.00	(11,699,788.75)	(11,700,000.00)	11,699,788.75
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 01-11-2017	11,800,000.00	(11,799,786.94)	(11,800,000.00)	11,799,786.94
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 01-12-2017	11,600,000.00	(11,599,790.56)	(11,600,000.00)	11,599,790.56
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 01-13-2017	10,900,000.00	(10,899,803.19)	(10,900,000.00)	10,899,803.19

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 01-18-2017	9,200,000.00	(9,199,833.89)	(9,200,000.00)	9,199,833.89
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 01-19-2017	11,200,000.00	(11,199,797.78)	(11,200,000.00)	11,199,797.78
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 01-20-2017	11,100,000.00	(11,099,799.58)	(11,100,000.00)	11,099,799.58
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 01-23-2017	12,200,000.00	(12,199,339.17)	(12,200,000.00)	12,199,339.17
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 01-24-2017	12,200,000.00	(12,199,779.72)	(12,200,000.00)	12,199,779.72
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 01-25-2017	12,300,000.00	(12,299,777.92)	(12,300,000.00)	12,299,777.92
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 01-26-2017	12,200,000.00	(12,199,779.72)	(12,200,000.00)	12,199,779.72
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 01-27-2017	12,400,000.00	(12,399,776.11)	(12,400,000.00)	12,399,776.11
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 01-30-2017	12,400,000.00	(12,399,328.33)	(12,400,000.00)	12,399,328.33
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 01-31-2017	12,500,000.00	(12,499,774.31)	(12,500,000.00)	12,499,774.31
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 02-02-2017	12,200,000.00	(12,199,779.72)	(12,200,000.00)	12,199,779.72
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 02-03-2017	12,200,000.00	(12,199,779.72)	(22,200,000.00)	22,167,176.94
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 02-06-2017	12,400,000.00	(12,399,328.33)	(12,400,000.00)	12,399,328.33
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 02-07-2017	12,100,000.00	(12,099,781.53)	(12,100,000.00)	12,099,781.53
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 02-08-2017	12,200,000.00	(12,199,779.72)	(12,200,000.00)	12,199,779.72
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 02-09-2017	12,200,000.00	(12,199,779.72)	(12,200,000.00)	12,199,779.72
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 02-10-2017	12,000,000.00	(11,999,783.33)	(12,000,000.00)	11,999,783.33
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 02-13-2017	12,000,000.00	(11,999,350.00)	(12,000,000.00)	11,999,350.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 02-14-2017	12,100,000.00	(12,099,781.53)	(12,100,000.00)	12,099,781.53
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 02-15-2017	12,200,000.00	(12,199,779.72)	(12,200,000.00)	12,199,779.72
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 02-16-2017	10,300,000.00	(10,299,814.03)	(10,300,000.00)	10,299,814.03
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 02-17-2017	12,300,000.00	(12,299,777.92)	(12,300,000.00)	12,299,777.92
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 05-09-2017	5,200,000.00	(5,199,870.00)	(5,200,000.00)	5,199,870.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 05-10-2017	5,200,000.00	(5,199,870.00)	(5,200,000.00)	5,199,870.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 05-11-2017	5,200,000.00	(5,199,870.00)	(5,200,000.00)	5,199,870.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 05-12-2017	3,800,000.00	(3,799,905.00)	(3,800,000.00)	3,799,905.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 05-15-2017	3,800,000.00	(3,799,715.00)	(3,800,000.00)	3,799,715.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 05-16-2017	3,900,000.00	(3,899,902.50)	(3,900,000.00)	3,899,902.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 05-17-2017	4,000,000.00	(3,999,900.00)	(4,000,000.00)	3,999,900.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 05-18-2017	5,200,000.00	(5,199,870.00)	(5,200,000.00)	5,199,870.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 05-19-2017	5,200,000.00	(5,199,870.00)	(5,200,000.00)	5,199,870.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 05-22-2017	5,100,000.00	(5,099,617.50)	(5,100,000.00)	5,099,617.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 05-23-2017	5,200,000.00	(5,199,870.00)	(5,200,000.00)	5,199,870.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 05-24-2017	5,200,000.00	(5,199,870.00)	(5,200,000.00)	5,199,870.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 05-25-2017	5,200,000.00	(5,199,870.00)	(5,200,000.00)	5,199,870.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 05-26-2017	5,200,000.00	(5,199,870.00)	(5,200,000.00)	5,199,870.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 05-30-2017	4,600,000.00	(4,599,540.00)	(4,600,000.00)	4,599,540.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 05-31-2017	5,200,000.00	(5,199,870.00)	(5,200,000.00)	5,199,870.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-02-2017	5,200,000.00	(5,199,870.00)	(5,200,000.00)	5,199,870.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-05-2017	5,200,000.00	(5,199,610.00)	(5,200,000.00)	5,199,610.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-06-2017	5,200,000.00	(5,199,870.00)	(5,200,000.00)	5,199,870.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-07-2017	5,000,000.00	(4,999,875.00)	(5,000,000.00)	4,999,875.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-08-2017	2,900,000.00	(2,899,927.50)	(2,900,000.00)	2,899,927.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-09-2017	3,000,000.00	(2,999,925.00)	(3,000,000.00)	2,999,925.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-12-2017	3,000,000.00	(2,999,775.00)	(3,000,000.00)	2,999,775.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-13-2017	3,000,000.00	(2,999,925.00)	(3,000,000.00)	2,999,925.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-14-2017	2,900,000.00	(2,899,927.50)	(2,900,000.00)	2,899,927.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-15-2017	3,700,000.00	(3,699,907.50)	(3,700,000.00)	3,699,907.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-16-2017	3,500,000.00	(3,499,888.19)	(3,500,000.00)	3,499,888.19
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-19-2017	4,900,000.00	(4,899,530.42)	(4,900,000.00)	4,899,530.42
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-20-2017	5,200,000.00	(5,199,833.89)	(5,200,000.00)	5,199,833.89
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-21-2017	5,100,000.00	(5,099,837.08)	(5,100,000.00)	5,099,837.08
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-22-2017	5,100,000.00	(5,099,837.09)	(5,100,000.00)	5,099,837.09
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-23-2017	5,100,000.00	(5,099,837.09)	(5,100,000.00)	5,099,837.09
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-26-2017	5,100,000.00	(5,099,511.25)	(5,100,000.00)	5,099,511.25
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-27-2017	5,200,000.00	(5,199,833.89)	(5,200,000.00)	5,199,833.89
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-28-2017	5,200,000.00	(5,199,833.89)	(5,200,000.00)	5,199,833.89
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-29-2017	5,200,000.00	(5,199,833.89)	(5,200,000.00)	5,199,833.89
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 06-30-2017	5,200,000.00	(5,199,833.89)	(5,200,000.00)	5,199,833.89
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 07-05-2017	4,200,000.00	(4,199,731.67)	(4,200,000.00)	4,199,731.67
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 07-06-2017	5,200,000.00	(5,199,833.89)	(5,200,000.00)	5,199,833.89
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 07-07-2017	5,200,000.00	(5,199,833.89)	(5,200,000.00)	5,199,833.89
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 07-10-2017	5,200,000.00	(5,199,501.67)	(5,200,000.00)	5,199,501.67
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 07-11-2017	5,200,000.00	(5,199,833.89)	(5,200,000.00)	5,199,833.89
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 07-12-2017	5,200,000.00	(5,199,833.89)	(5,200,000.00)	5,199,833.89
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 07-13-2017	5,100,000.00	(5,099,837.08)	(5,100,000.00)	5,099,837.08
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 07-14-2017	5,200,000.00	(5,199,833.89)	(5,200,000.00)	5,199,833.89
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 07-17-2017	5,200,000.00	(5,199,501.67)	(5,200,000.00)	5,199,501.67
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 07-18-2017	5,200,000.00	(5,199,833.89)	(5,200,000.00)	5,199,833.89
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 07-19-2017	5,200,000.00	(5,199,833.89)	(5,200,000.00)	5,199,833.89
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 07-20-2017	5,200,000.00	(5,199,833.89)	(5,200,000.00)	5,199,833.89
BNP PARIBAS NEW YORK BRH 3/A3 DISC COMPL PAPER YRS 1&2 07-21-2017	4,600,000.00	(4,599,853.06)	(4,600,000.00)	4,599,853.06

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(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 11-17-2017	5,300,000.00	(5,299,830.69)	(5,300,000.00)	5,299,830.69
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 11-20-2017	5,400,000.00	(5,399,482.50)	(5,400,000.00)	5,399,482.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 11-21-2017	5,400,000.00	(5,399,827.50)	(5,400,000.00)	5,399,827.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 11-24-2017	5,400,000.00	(5,399,655.00)	(5,400,000.00)	5,399,655.00
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 11-27-2017	5,400,000.00	(5,399,482.50)	(5,400,000.00)	5,399,482.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 11-28-2017	5,600,000.00	(5,599,821.11)	(5,600,000.00)	5,599,821.11
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 11-29-2017	5,400,000.00	(5,399,827.50)	(5,400,000.00)	5,399,827.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 11-30-2017	5,400,000.00	(5,399,827.50)	(5,400,000.00)	5,399,827.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 12-04-2017	5,400,000.00	(5,399,482.50)	(5,400,000.00)	5,399,482.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 12-05-2017	5,400,000.00	(5,399,827.50)	(5,400,000.00)	5,399,827.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 12-06-2017	5,400,000.00	(5,399,827.50)	(5,400,000.00)	5,399,827.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 12-07-2017	5,400,000.00	(5,399,827.50)	(5,400,000.00)	5,399,827.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 12-08-2017	5,400,000.00	(5,399,827.50)	(5,400,000.00)	5,399,827.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 12-12-2017	5,400,000.00	(5,399,827.50)	(5,400,000.00)	5,399,827.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 12-13-2017	5,400,000.00	(5,399,827.50)	(5,400,000.00)	5,399,827.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 12-14-2017	5,400,000.00	(5,399,827.50)	(5,400,000.00)	5,399,827.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 12-18-2017	5,200,000.00	(5,199,393.34)	(5,200,000.00)	5,199,393.34
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 12-19-2017	5,200,000.00	(5,199,797.78)	(5,200,000.00)	5,199,797.78
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 12-21-2017	4,700,000.00	(4,699,817.22)	(4,700,000.00)	4,699,817.22
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 12-22-2017	4,100,000.00	(4,099,840.56)	(4,100,000.00)	4,099,840.56
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 12-26-2017	4,600,000.00	(4,599,284.44)	(4,600,000.00)	4,599,284.44
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 12-29-2017	4,900,000.00	(4,899,809.44)	(4,900,000.00)	4,899,809.44
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 CPN 01-17-2017	11,200,000.00	(11,199,191.11)	(11,200,000.00)	11,199,191.11
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 CPN 08-07-2017	5,000,000.00	(4,999,520.83)	(5,000,000.00)	4,999,520.83
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 CPN 10-18-2017	5,300,000.00	(5,299,830.69)	(5,300,000.00)	5,299,830.69
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 CPN 11-03-2017	5,400,000.00	(5,399,827.50)	(5,400,000.00)	5,399,827.50
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 CPN 11-13-2017	4,400,000.00	(4,399,578.33)	(4,400,000.00)	4,399,578.33
BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 1&2 CPN 12-15-2017	5,300,000.00	(5,299,793.89)	(5,300,000.00)	5,299,793.89
BOBST GROUP AG CHF1 (REGD)	3,001.00	(303,258.09)	(3,001.00)	0.00
BOC AVIATION LTD NPV	9,500.00	(48,078.15)	(75,467.00)	394,242.77
BOC HONG KONG HLDG NPV	201,500.00	(971,437.37)	(437,500.00)	1,988,484.21
BODYCOTE PLC ORD GBP0.1727272	4,546.00	(55,834.85)	(11,486.00)	0.00
BOEING CO 3.375% DUE 06-15-2046	195,000.00	(177,231.60)	(475,000.00)	452,957.00
BOEING CO 3.65% DUE 03-01-2047	783,000.00	(746,919.36)	(783,000.00)	755,963.01
BOLIDEN AB NPV	907.00	(26,707.66)	(8,013.00)	225,740.44
BOLLORE EUR16	5,444.00	(21,977.84)	(65,500.00)	278,804.75
BOLSAS Y MERCADOS EUR3.00	2,555.00	(92,644.20)	(2,555.00)	0.00
BOMBARDIER INC CLASS'B'SUB-VTG NPV	305,976.00	(572,361.37)	(886.00)	1,591.83
BONDUELLE EUR1.75	3,982.00	(143,349.11)	(40,965.00)	1,094,052.18
BOOHOO.COM PLC ORD GBP0.01	315,254.00	(804,219.17)	(28,252.00)	90,786.02
BOOKER GROUP ORD GBP0.01	56,475.00	(146,931.01)	(1,069,252.00)	2,450,772.46
BORAL FIN PTY LTD 3.75% 05-01-2028	528,000.00	(525,550.08)	(528,000.00)	531,310.56
BORAL LIMITED NPV	67,374.00	(343,210.27)	(67,374.00)	378,524.06
BORREGAARD ASA COM STK	3,854.00	(43,142.80)	(13,471.00)	129,651.25
BORUSSIA DORTMUND NPV	35,777.00	(221,002.58)	(35,777.00)	210,240.58
BOSSARD HLDGS AG CHF5	2,061.00	(383,140.67)	(2,061.00)	0.00
BOSTON SCIENTIFIC CORP DISC COML PAPER 4/2 YRS 1&2 09-26-2017	300,000.00	(298,770.00)	(300,000.00)	298,770.00
BOUYGUES EUR1	6,212.00	(316,246.39)	(10,389.00)	409,803.17
BOVIS HOMES GROUP GBP0.50	1,162.00	(16,711.61)	(27,397.00)	325,251.24
BOYAA INTERACTIVE USD0.00005	191,000.00	(104,835.81)	(191,000.00)	72,644.71
BP CAP MKTS P L C 3.723% DUE 11-28-2028	425,000.00	(433,313.00)	(1,555,000.00)	1,622,155.10
BP ORD USD0.25	1,491,929.00	(8,770,962.11)	(1,328,290.00)	7,972,461.21
BR PROPERTIES SA COMSTK	487,600.00	(1,415,103.06)	(66,000.00)	202,893.96
BRADESPAR SA PRF NPV	55,000.00	(402,694.89)	(55,000.00)	449,002.31
BRAMBLES LTD NPV	406,927.00	(2,917,471.90)	(374,217.00)	2,716,567.20
BRANCH BANKING & TRUST 2.1% 01-15-2020	320,000.00	(319,974.40)	(320,000.00)	322,188.80
BRANDYWINE RLTY TR SH BEN INT NEW REIT	61,907.00	(1,118,754.69)	(2,407.00)	40,574.37
BRASKEM S.A. PRF'A' NPV	5,200.00	(57,020.86)	(23,300.00)	276,315.49
BRENNTAG AG NPV	39,157.00	(2,274,439.16)	(42,726.00)	2,366,962.32
BREVILLE GROUP LTD NPV	23,315.00	(213,437.88)	(7,350.00)	0.00
BREWIN DOLPHIN ORD GBP0.01	8,806.00	(41,196.23)	(8,806.00)	18,570.25
BRF SA COM NPV	65,100.00	(785,945.62)	(5,000.00)	59,191.09
BRIDGESTONE CORP NPV	3,700.00	(156,698.24)	(82,700.00)	3,478,895.97
BRILLIANCE CHINA USD0.01	2,072,000.00	(4,284,693.51)	(802,000.00)	1,247,321.94
BRISTOL MYERS 1.6% DUE 02-27-2019	350,000.00	(349,720.00)	(350,000.00)	350,015.50
BRISTOL MYERS 3.25% DUE 02-27-2027	1,000,000.00	(1,003,903.10)	(1,000,000.00)	1,012,916.90
BRISTOW GROUP INC 4.5% 06-01-2023	1,190,000.00	(1,200,362.00)	(245,000.00)	259,749.98
BRIT SKY 3.75% DUE 09-16-2024	8,965,000.00	(8,969,093.90)	(8,770,000.00)	9,050,725.30
BRITISH AMERICAN TOBACCO ORD GBP0.25	330,939.00	(20,935,376.36)	(273,105.00)	17,254,935.12
BRITISH LAND CO ORD GBP0.25	513.00	(4,076.94)	(40,988.00)	315,980.60
BRIXMOR PPTY GROUP INC COM	4,217.00	(85,024.56)	(4,217.00)	80,681.05
BROADCOM CORP / 3.5% DUE 01-15-2028	3,770,000.00	(3,682,766.30)	(570,000.00)	546,174.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
BROADCOM CORP / 3.875% 144A 01-15-2027	8,465,000.00	(8,491,475.66)	(1,700,000.00)	1,746,224.00
BROADSOFT INC SR NT CONV 1% DUE 09-01-2022 REG	3,360,000.00	(3,962,530.46)	(7,287,000.00)	9,285,927.43
BROKER SWAP CASH COLLATERAL PAYABLE BANK OF AMERICA	61,380,000.00	(61,380,000.00)	(45,810,000.00)	45,810,000.00
BROKER SWAP CASH COLLATERAL PAYABLE BARCLAYS	123,090,000.00	(123,090,000.00)	(126,720,000.00)	126,720,000.00
BROKER SWAP CASH COLLATERAL PAYABLE CITI	210,061,946.62	(210,061,946.62)	(181,915,001.56)	181,915,001.56
BROKER SWAP CASH COLLATERAL PAYABLE GOLDMAN SACHS	187,450,000.00	(174,110,000.00)	(203,650,000.00)	190,310,000.00
BROKER SWAP CASH COLLATERAL PAYABLE JP MORGAN CHASE	477,890,000.00	(477,890,000.00)	(296,450,000.00)	296,450,000.00
BROKER SWAP CASH COLLATERAL PAYABLE MORGAN STANLEY	351,980,574.62	(282,698,385.11)	(234,771,613.92)	165,489,424.41
BROOKFIELD ASSET LIMITED VTG SHARES CLASS A	28,680.00	(1,045,616.01)	(24,300.00)	1,031,239.40
BROOKFIELD REAL ESTATE FINANCE FUND IV	8,483,189.82	(8,483,189.82)	(24,465,576.39)	24,465,576.39
BROOKFIELD REAL ESTATE FINANCE FUND V LP	13,958,596.72	(13,958,596.72)	(7,649,619.11)	7,649,619.11
BROOKFIELD RENEWAB PARTNERSHIP UNITS	24,097.00	(768,803.83)	(35,391.00)	1,173,851.80
BROOKFIELD STRATEGIC REAL ESTATE PARTNERS A1 LP	4,693,102.00	(4,693,102.00)	(37,858,520.00)	37,858,520.00
BROOKFIELD STRATEGIC REAL ESTATE PARTNERS II	24,986,981.00	(24,986,981.00)	(7,623,792.00)	7,623,792.00
BROTHER INDUSTRIES NPV	600.00	(13,279.86)	(9,000.00)	220,935.60
BSTN PPTYS INC	2,204.00	(291,554.98)	(6,564.00)	837,366.60
BT GROUP ORD GBP0.05	194,753.00	(654,873.09)	(965,666.00)	3,678,486.91
BUCKEYE PARTNERS L 5.6% DUE 10-15-2044	190,000.00	(196,112.30)	(190,000.00)	198,192.80
BUMRUNGRAD HOPTL THB1(ALIEN MKT)	46,900.00	(254,444.53)	(106,000.00)	677,984.69
BUNGE LTD CONV PFD STK	14,594.00	(1,536,651.94)	(51,592.00)	5,419,667.40
BUNZL PLC ORD GBP0.32142857	612.00	(19,044.02)	(985.00)	28,460.90
BURBERRY GROUP ORD GBP0.0005	568.00	(10,675.40)	(20,826.00)	497,433.10
BURE EQUITY AB NPV	9,117.00	(103,177.75)	(24,837.00)	59,791.20
BUREAU VERITAS EURO.12	556.00	(13,229.18)	(925.00)	20,863.56
BURFORD CAPITAL LT ORD NPV	6,182.00	(95,777.10)	(6,182.00)	0.00
BURL NORTHN SANTA 4.375% DUE 09-01-2042	120,000.00	(123,951.60)	(225,000.00)	243,096.75
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,600,000.00	(1,915,149.00)	(110,000.00)	126,611.10
BUWOG AG NPV (SUB RIGHT 01/06/2017)	3,442.00	0.00	(3,442.00)	0.00
BUY TO OPEN REPO W/BARCLAYS .52% FROM 03-07-2017 TO 03-08-2017	700,000.00	(700,000.00)	(700,000.00)	700,000.00
BUY TO OPEN REPO W/BARCLAYS .54% FROM 03-06-2017 TO 03-07-2017	500,000.00	(500,000.00)	(500,000.00)	500,000.00
BUY TO OPEN REPO W/BARCLAYS .59% FROM 01-24-2017 TO 01-25-2017	100,000.00	(100,000.00)	(100,000.00)	100,000.00
BUY TO OPEN REPO W/BARCLAYS .79% FROM 03-23-2017 TO 03-24-2017	100,000.00	(100,000.00)	(100,000.00)	100,000.00
BUY TO OPEN REPO W/BARCLAYS .81% FROM 05-09-2017 TO 05-10-2017	1,200,000.00	(1,200,000.00)	(1,200,000.00)	1,200,000.00
BUY TO OPEN REPO W/BARCLAYS .84% FROM 03-30-2017 TO 03-31-2017	400,000.00	(400,000.00)	(400,000.00)	400,000.00
BUY TO OPEN REPO W/BARCLAYS .85% FROM 05-02-2017 TO 05-03-2017	1,300,000.00	(1,300,000.00)	(1,300,000.00)	1,300,000.00
BUY TO OPEN REPO W/BARCLAYS .87% FROM 04-19-2017 TO 04-20-2017	500,000.00	(500,000.00)	(500,000.00)	500,000.00
BUY TO OPEN REPO W/BARCLAYS .96% FROM 04-18-2017 TO 04-19-2017	400,000.00	(400,000.00)	(400,000.00)	400,000.00
BUY TO OPEN REPO W/BARCLAYS .99% FROM 04-28-2017 TO 05-01-2017	400,000.00	(400,000.00)	(400,000.00)	400,000.00
BUY TO OPEN REPO W/BARCLAYS 1.01% FROM 07-12-2017 TO 07-13-2017	1,100,000.00	(1,100,000.00)	(1,100,000.00)	1,100,000.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-13-2017 TO 11-14-2017	14,700,000.00	(14,700,000.00)	(14,700,000.00)	14,700,000.00
BUY TO OPEN REPO W/CHASE SEC .51% FROM 01-23-2017 TO 01-24-2017	200,000.00	(200,000.00)	(200,000.00)	200,000.00
BUY TO OPEN REPO W/CHASE SEC .53% FROM 03-08-2017 TO 03-09-2017	100,000.00	(100,000.00)	(100,000.00)	100,000.00
BUY TO OPEN REPO W/CHASE SEC .55% FROM 03-06-2017 TO 03-07-2017	300,000.00	(300,000.00)	(300,000.00)	300,000.00
BUY TO OPEN REPO W/CHASE SEC .56% FROM 02-08-2017 TO 02-09-2017	500,000.00	(500,000.00)	(500,000.00)	500,000.00
BUY TO OPEN REPO W/CHASE SEC .58% FROM 02-07-2017 TO 02-08-2017	700,000.00	(700,000.00)	(700,000.00)	700,000.00
BUY TO OPEN REPO W/CHASE SEC .6% FROM 02-13-2017 TO 02-14-2017	800,000.00	(800,000.00)	(800,000.00)	800,000.00
BUY TO OPEN REPO W/CHASE SEC .61% FROM 01-30-2017 TO 01-31-2017	100,000.00	(100,000.00)	(100,000.00)	100,000.00
BUY TO OPEN REPO W/CHASE SEC .61% FROM 02-03-2017 TO 02-06-2017	700,000.00	(700,000.00)	(700,000.00)	700,000.00
BUY TO OPEN REPO W/CHASE SEC .61% FROM 02-06-2017 TO 02-07-2017	800,000.00	(800,000.00)	(800,000.00)	800,000.00
BUY TO OPEN REPO W/CHASE SEC .64% FROM 02-10-2017 TO 02-13-2017	700,000.00	(700,000.00)	(700,000.00)	700,000.00
BUY TO OPEN REPO W/CHASE SEC .86% FROM 04-26-2017 TO 04-27-2017	400,000.00	(400,000.00)	(400,000.00)	400,000.00
BUY TO OPEN REPO W/CHASE SEC .89% FROM 04-06-2017 TO 04-07-2017	3,900,000.00	(3,900,000.00)	(3,900,000.00)	3,900,000.00
BUY TO OPEN REPO W/CHASE SEC .89% FROM 04-07-2017 TO 04-10-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN REPO W/CHASE SEC .91% FROM 06-05-2017 TO 06-06-2017	100,000.00	(100,000.00)	(100,000.00)	100,000.00
BUY TO OPEN REPO W/CHASE SEC .95% FROM 04-13-2017 TO 04-17-2017	1,000,000.00	(1,000,000.00)	(1,000,000.00)	1,000,000.00
BUY TO OPEN REPO W/CHASE SEC .97% FROM 05-26-2017 TO 05-30-2017	200,000.00	(200,000.00)	(200,000.00)	200,000.00
BUY TO OPEN REPO W/CHASE SEC 1.25% FROM 11-17-2017 TO 11-20-2017	4,100,000.00	(4,100,000.00)	(4,100,000.00)	4,100,000.00
BUY TO OPEN REPO W/CITIGROUP .5% FROM 02-22-2017 TO 02-23-2017	600,000.00	(600,000.00)	(600,000.00)	600,000.00
BUY TO OPEN REPO W/CITIGROUP .52% FROM 01-10-2017 TO 01-11-2017	1,000,000.00	(1,000,000.00)	(1,000,000.00)	1,000,000.00
BUY TO OPEN REPO W/CITIGROUP .56% FROM 03-03-2017 TO 03-06-2017	300,000.00	(300,000.00)	(300,000.00)	300,000.00
BUY TO OPEN REPO W/CITIGROUP .69% FROM 01-31-2017 TO 02-01-2017	2,800,000.00	(2,800,000.00)	(2,800,000.00)	2,800,000.00
BUY TO OPEN REPO W/CITIGROUP .85% FROM 04-25-2017 TO 04-26-2017	400,000.00	(400,000.00)	(400,000.00)	400,000.00
BUY TO OPEN REPO W/CITIGROUP .93% FROM 06-06-2017 TO 06-07-2017	600,000.00	(600,000.00)	(600,000.00)	600,000.00
BUY TO OPEN REPO W/CITIGROUP 1.09% FROM 09-06-2017 TO 09-07-2017	4,900,000.00	(4,900,000.00)	(4,900,000.00)	4,900,000.00
BUY TO OPEN REPO W/CITIGROUP 1.1% FROM 09-08-2017 TO 09-11-2017	5,400,000.00	(5,400,000.00)	(5,400,000.00)	5,400,000.00
BUY TO OPEN REPO W/CITIGROUP 1.12% FROM 09-07-2017 TO 09-08-2017	13,500,000.00	(13,500,000.00)	(13,500,000.00)	13,500,000.00
BUY TO OPEN REPO W/CITIGROUP 1.14% FROM 10-17-2017 TO 10-18-2017	6,800,000.00	(6,800,000.00)	(6,800,000.00)	6,800,000.00
BUY TO OPEN REPO W/CITIGROUP 1.14% FROM 10-18-2017 TO 10-19-2017	6,800,000.00	(6,800,000.00)	(6,800,000.00)	6,800,000.00
BUY TO OPEN REPO W/CITIGROUP 1.14% FROM 11-21-2017 TO 11-22-2017	4,100,000.00	(4,100,000.00)	(4,100,000.00)	4,100,000.00
BUY TO OPEN REPO W/CITIGROUP 1.15% FROM 10-19-2017 TO 10-20-2017	3,200,000.00	(3,200,000.00)	(3,200,000.00)	3,200,000.00
BUY TO OPEN REPO W/CITIGROUP 1.17% FROM 11-14-2017 TO 11-15-2017	14,700,000.00	(14,700,000.00)	(14,700,000.00)	14,700,000.00
BUY TO OPEN REPO W/CITIGROUP 1.18% FROM 11-10-2017 TO 11-13-2017	14,100,000.00	(14,100,000.00)	(14,100,000.00)	14,100,000.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN REPO W/CITIGROUP 1.2% FROM 11-20-2017 TO 11-21-2017	4,100,000.00	(4,100,000.00)	(4,100,000.00)	4,100,000.00
BUY TO OPEN REPO W/CITIGROUP 1.25% FROM 11-15-2017 TO 11-16-2017	15,200,000.00	(15,200,000.00)	(15,200,000.00)	15,200,000.00
BUY TO OPEN REPO W/CITIGROUP 1.28% FROM 11-16-2017 TO 11-17-2017	14,900,000.00	(14,900,000.00)	(14,900,000.00)	14,900,000.00
BUY TO OPEN REPO W/CREDIT SU .79% FROM 04-21-2017 TO 04-24-2017	1,000,000.00	(1,000,000.00)	(1,000,000.00)	1,000,000.00
BUY TO OPEN REPO W/DEUTSCHE .8% FROM 04-20-2017 TO 04-21-2017	300,000.00	(300,000.00)	(300,000.00)	300,000.00
BUY TO OPEN REPO W/DEUTSCHE .8% FROM 05-10-2017 TO 05-11-2017	200,000.00	(200,000.00)	(200,000.00)	200,000.00
BUY TO OPEN REPO W/DEUTSCHE .8% FROM 05-22-2017 TO 05-23-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN REPO W/DEUTSCHE .81% FROM 04-04-2017 TO 04-05-2017	500,000.00	(500,000.00)	(500,000.00)	500,000.00
BUY TO OPEN REPO W/DEUTSCHE .82% FROM 05-19-2017 TO 05-22-2017	800,000.00	(800,000.00)	(800,000.00)	800,000.00
BUY TO OPEN REPO W/DEUTSCHE .83% FROM 05-17-2017 TO 05-18-2017	100,000.00	(100,000.00)	(100,000.00)	100,000.00
BUY TO OPEN REPO W/DEUTSCHE .84% FROM 04-05-2017 TO 04-06-2017	300,000.00	(300,000.00)	(300,000.00)	300,000.00
BUY TO OPEN REPO W/DEUTSCHE .85% FROM 04-26-2017 TO 04-27-2017	400,000.00	(400,000.00)	(400,000.00)	400,000.00
BUY TO OPEN REPO W/DEUTSCHE .85% FROM 05-04-2017 TO 05-05-2017	2,500,000.00	(2,500,000.00)	(2,500,000.00)	2,500,000.00
BUY TO OPEN REPO W/DEUTSCHE .85% FROM 05-11-2017 TO 05-12-2017	900,000.00	(900,000.00)	(900,000.00)	900,000.00
BUY TO OPEN REPO W/DEUTSCHE .85% FROM 05-18-2017 TO 05-19-2017	600,000.00	(600,000.00)	(600,000.00)	600,000.00
BUY TO OPEN REPO W/DEUTSCHE .86% FROM 04-12-2017 TO 04-13-2017	600,000.00	(600,000.00)	(600,000.00)	600,000.00
BUY TO OPEN REPO W/DEUTSCHE .88% FROM 04-10-2017 TO 04-11-2017	500,000.00	(500,000.00)	(500,000.00)	500,000.00
BUY TO OPEN REPO W/DEUTSCHE .9% FROM 05-05-2017 TO 05-08-2017	2,300,000.00	(2,300,000.00)	(2,300,000.00)	2,300,000.00
BUY TO OPEN REPO W/DEUTSCHE .9% FROM 05-25-2017 TO 05-26-2017	300,000.00	(300,000.00)	(300,000.00)	300,000.00
BUY TO OPEN REPO W/DEUTSCHE .9% FROM 05-30-2017 TO 05-31-2017	200,000.00	(200,000.00)	(200,000.00)	200,000.00
BUY TO OPEN REPO W/DEUTSCHE .95% FROM 05-26-2017 TO 05-30-2017	1,000,000.00	(1,000,000.00)	(1,000,000.00)	1,000,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.05% FROM 08-03-2017 TO 08-04-2017	1,000,000.00	(1,000,000.00)	(1,000,000.00)	1,000,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.05% FROM 08-04-2017 TO 08-07-2017	1,100,000.00	(1,100,000.00)	(1,100,000.00)	1,100,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.19% FROM 10-23-2017 TO 10-24-2017	1,000,000.00	(1,000,000.00)	(1,000,000.00)	1,000,000.00
BUY TO OPEN REPO W/GOLDMAN S .51% FROM 02-21-2017 TO 02-22-2017	800,000.00	(800,000.00)	(800,000.00)	800,000.00
BUY TO OPEN REPO W/GOLDMAN S .52% FROM 01-20-2017 TO 01-23-2017	100,000.00	(100,000.00)	(100,000.00)	100,000.00
BUY TO OPEN REPO W/GOLDMAN S .52% FROM 02-27-2017 TO 02-28-2017	400,000.00	(400,000.00)	(400,000.00)	400,000.00
BUY TO OPEN REPO W/GOLDMAN S .53% FROM 03-10-2017 TO 03-13-2017	700,000.00	(700,000.00)	(700,000.00)	700,000.00
BUY TO OPEN REPO W/GOLDMAN S .54% FROM 03-03-2017 TO 03-06-2017	1,200,000.00	(1,200,000.00)	(1,200,000.00)	1,200,000.00
BUY TO OPEN REPO W/GOLDMAN S .57% FROM 02-24-2017 TO 02-27-2017	400,000.00	(400,000.00)	(400,000.00)	400,000.00
BUY TO OPEN REPO W/GOLDMAN S .58% FROM 03-15-2017 TO 03-16-2017	300,000.00	(300,000.00)	(300,000.00)	300,000.00
BUY TO OPEN REPO W/GOLDMAN S .6% FROM 02-28-2017 TO 03-01-2017	800,000.00	(800,000.00)	(800,000.00)	800,000.00
BUY TO OPEN REPO W/GOLDMAN S .75% FROM 03-20-2017 TO 03-21-2017	400,000.00	(400,000.00)	(400,000.00)	400,000.00
BUY TO OPEN REPO W/GOLDMAN S .76% FROM 03-21-2017 TO 03-22-2017	200,000.00	(200,000.00)	(200,000.00)	200,000.00
BUY TO OPEN REPO W/GOLDMAN S .79% FROM 05-23-2017 TO 05-24-2017	600,000.00	(600,000.00)	(600,000.00)	600,000.00
BUY TO OPEN REPO W/GOLDMAN S .81% FROM 05-12-2017 TO 05-15-2017	500,000.00	(500,000.00)	(500,000.00)	500,000.00
BUY TO OPEN REPO W/GOLDMAN S .84% FROM 04-11-2017 TO 04-12-2017	800,000.00	(800,000.00)	(800,000.00)	800,000.00
BUY TO OPEN REPO W/GOLDMAN S .84% FROM 05-16-2017 TO 05-17-2017	100,000.00	(100,000.00)	(100,000.00)	100,000.00
BUY TO OPEN REPO W/GOLDMAN S .85% FROM 04-25-2017 TO 04-26-2017	200,000.00	(200,000.00)	(200,000.00)	200,000.00
BUY TO OPEN REPO W/GOLDMAN S .86% FROM 04-24-2017 TO 04-25-2017	1,500,000.00	(1,500,000.00)	(1,500,000.00)	1,500,000.00
BUY TO OPEN REPO W/GOLDMAN S .97% FROM 03-31-2017 TO 04-03-2017	500,000.00	(500,000.00)	(500,000.00)	500,000.00
BUY TO OPEN REPO W/HSBC SECS .5% FROM 02-08-2017 OPEN MATURITY	123,799,000.00	(123,799,000.00)	(123,799,000.00)	123,799,000.00
BUY TO OPEN REPO W/MLPFS INC .84% FROM 04-11-2017 TO 04-12-2017	7,300,000.00	(7,300,000.00)	(7,300,000.00)	7,300,000.00
BUY TO OPEN REPO W/TORONTO D .51% FROM 01-23-2017 TO 01-24-2017	300,000.00	(300,000.00)	(300,000.00)	300,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF M .75% FROM 03-22-2017 TO 03-23-2017	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .51% FROM 01-03-2017 TO 01-04-2017	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .51% FROM 02-03-2017 TO 02-06-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .51% FROM 02-07-2017 TO 02-08-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .51% FROM 02-08-2017 TO 02-09-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .51% FROM 02-14-2017 TO 02-15-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .51% FROM 02-16-2017 TO 02-17-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .51% FROM 02-17-2017 TO 02-21-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .51% FROM 02-24-2017 TO 02-27-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .52% FROM 02-06-2017 TO 02-07-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .52% FROM 02-10-2017 TO 02-13-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .52% FROM 02-13-2017 TO 02-14-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .53% FROM 02-09-2017 TO 02-10-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .53% FROM 02-15-2017 TO 02-16-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .75% FROM 03-21-2017 TO 03-22-2017	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .76% FROM 05-12-2017 TO 05-15-2017	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .77% FROM 04-03-2017 TO 04-04-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .78% FROM 06-02-2017 TO 06-05-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.03% FROM 10-17-2017 TO 10-18-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.03% FROM 10-18-2017 TO 10-19-2017	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.03% FROM 10-19-2017 TO 10-20-2017	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.03% FROM 10-24-2017 TO 10-25-2017	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.03% FROM 11-01-2017 TO 11-02-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.05% FROM 09-29-2017 TO 10-02-2017	49,000,000.00	(49,000,000.00)	(49,000,000.00)	49,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.05% FROM 10-20-2017 TO 10-23-2017	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.05% FROM 10-23-2017 TO 10-24-2017	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.33% FROM 12-26-2017 TO 12-27-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.33% FROM 12-27-2017 TO 12-28-2017	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition		(d) Proceeds of Disposition	
	Acquired		Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.33% FROM 12-28-2017 TO 12-29-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .5%FROM 02-21-2017 TO 02-22-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .5%FROM 02-23-2017 TO 02-24-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .49% FROM 02-22-2017 TO 02-23-2017	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .49% FROM 02-23-2017 TO 02-24-2017	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .5% FROM 01-03-2017 TO 01-04-2017	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .5% FROM 01-10-2017 TO 01-11-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .5% FROM 01-11-2017 TO 01-12-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .5% FROM 01-23-2017 TO 01-24-2017	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .5% FROM 02-17-2017 TO 02-21-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .5% FROM 02-21-2017 TO 02-22-2017	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .5% FROM 02-27-2017 TO 02-28-2017	215,000,000.00	(215,000,000.00)	(215,000,000.00)	215,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .5% FROM 03-01-2017 TO 03-02-2017	155,000,000.00	(155,000,000.00)	(155,000,000.00)	155,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .5% FROM 03-02-2017 TO 03-03-2017	175,000,000.00	(175,000,000.00)	(175,000,000.00)	175,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .5% FROM 03-07-2017 TO 03-08-2017	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .5% FROM 03-08-2017 TO 03-09-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .5% FROM 03-09-2017 TO 03-10-2017	95,000,000.00	(95,000,000.00)	(95,000,000.00)	95,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .5% FROM 03-10-2017 TO 03-13-2017	160,000,000.00	(160,000,000.00)	(160,000,000.00)	160,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .5% FROM 03-13-2017 TO 03-14-2017	160,000,000.00	(160,000,000.00)	(160,000,000.00)	160,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .51% FROM 01-09-2017 TO 01-10-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .51% FROM 01-20-2017 TO 01-23-2017	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .51% FROM 02-07-2017 TO 02-08-2017	125,000,000.00	(125,000,000.00)	(125,000,000.00)	125,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .51% FROM 02-14-2017 TO 02-15-2017	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .51% FROM 02-24-2017 TO 02-27-2017	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .51% FROM 03-03-2017 TO 03-06-2017	260,000,000.00	(260,000,000.00)	(260,000,000.00)	260,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .51% FROM 03-06-2017 TO 03-07-2017	250,000,000.00	(250,000,000.00)	(250,000,000.00)	250,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .52% FROM 01-05-2017 TO 01-06-2017	275,000,000.00	(275,000,000.00)	(275,000,000.00)	275,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .52% FROM 01-06-2017 TO 01-09-2017	195,000,000.00	(195,000,000.00)	(195,000,000.00)	195,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .52% FROM 01-12-2017 TO 01-13-2017	125,000,000.00	(125,000,000.00)	(125,000,000.00)	125,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .52% FROM 01-19-2017 TO 01-20-2017	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .52% FROM 01-24-2017 TO 01-25-2017	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .52% FROM 01-25-2017 TO 01-26-2017	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .52% FROM 01-26-2017 TO 01-27-2017	70,000,000.00	(70,000,000.00)	(70,000,000.00)	70,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .52% FROM 01-27-2017 TO 01-30-2017	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .52% FROM 01-30-2017 TO 01-31-2017	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .52% FROM 02-02-2017 TO 02-03-2017	300,000,000.00	(300,000,000.00)	(300,000,000.00)	300,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .52% FROM 02-03-2017 TO 02-06-2017	165,000,000.00	(165,000,000.00)	(165,000,000.00)	165,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .52% FROM 02-06-2017 TO 02-07-2017	205,000,000.00	(205,000,000.00)	(205,000,000.00)	205,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .52% FROM 02-10-2017 TO 02-13-2017	180,000,000.00	(180,000,000.00)	(180,000,000.00)	180,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .52% FROM 02-13-2017 TO 02-14-2017	210,000,000.00	(210,000,000.00)	(210,000,000.00)	210,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .52% FROM 02-16-2017 TO 02-17-2017	145,000,000.00	(145,000,000.00)	(145,000,000.00)	145,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .52% FROM 02-28-2017 TO 03-01-2017	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .52% FROM 03-14-2017 TO 03-15-2017	160,000,000.00	(160,000,000.00)	(160,000,000.00)	160,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .52% FROM 03-15-2017 TO 03-16-2017	230,000,000.00	(230,000,000.00)	(230,000,000.00)	230,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .53% FROM 01-13-2017 TO 01-17-2017	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .53% FROM 02-01-2017 TO 02-02-2017	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .53% FROM 02-09-2017 TO 02-10-2017	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .54% FROM 01-31-2017 TO 02-01-2017	175,000,000.00	(175,000,000.00)	(175,000,000.00)	175,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .54% FROM 02-15-2017 TO 02-16-2017	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .55% FROM 01-17-2017 TO 01-18-2017	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .56% FROM 01-18-2017 TO 01-19-2017	175,000,000.00	(175,000,000.00)	(175,000,000.00)	175,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .75% FROM 03-22-2017 TO 03-23-2017	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .75% FROM 05-23-2017 TO 05-24-2017	65,000,000.00	(65,000,000.00)	(65,000,000.00)	65,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .76% FROM 03-23-2017 TO 03-24-2017	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .76% FROM 03-27-2017 TO 03-28-2017	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .76% FROM 04-04-2017 TO 04-05-2017	160,000,000.00	(160,000,000.00)	(160,000,000.00)	160,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .76% FROM 04-20-2017 TO 04-21-2017	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .76% FROM 04-21-2017 TO 04-24-2017	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .76% FROM 05-03-2017 TO 05-04-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .76% FROM 05-09-2017 TO 05-10-2017	125,000,000.00	(125,000,000.00)	(125,000,000.00)	125,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .76% FROM 05-10-2017 TO 05-11-2017	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .76% FROM 05-12-2017 TO 05-15-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .76% FROM 05-16-2017 TO 05-17-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .76% FROM 05-17-2017 TO 05-18-2017	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .76% FROM 05-19-2017 TO 05-22-2017	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .76% FROM 05-22-2017 TO 05-23-2017	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .77% FROM 03-16-2017 TO 03-17-2017	220,000,000.00	(220,000,000.00)	(220,000,000.00)	220,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .77% FROM 03-24-2017 TO 03-27-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .77% FROM 04-03-2017 TO 04-04-2017	225,000,000.00	(225,000,000.00)	(225,000,000.00)	225,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .77% FROM 04-12-2017 TO 04-13-2017	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .77% FROM 04-19-2017 TO 04-20-2017	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .77% FROM 04-24-2017 TO 04-25-2017	180,000,000.00	(180,000,000.00)	(180,000,000.00)	180,000,000.00

(c) Cost of Acquisition
Acquired

(d) Proceeds of Disposition
Disposed

(a) Identity of issue, borrower, lessor or similar party &

(b) Description of investment including maturity date, rate of interest, collateral or maturity value

	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .77% FROM 04-25-2017 TO 04-26-2017	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .77% FROM 04-26-2017 TO 04-27-2017	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .77% FROM 05-02-2017 TO 05-03-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .77% FROM 05-04-2017 TO 05-05-2017	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .77% FROM 05-08-2017 TO 05-09-2017	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .77% FROM 05-11-2017 TO 05-12-2017	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .77% FROM 05-15-2017 TO 05-16-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .77% FROM 05-18-2017 TO 05-19-2017	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .77% FROM 05-24-2017 TO 05-25-2017	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .78% FROM 04-10-2017 TO 04-11-2017	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .78% FROM 04-27-2017 TO 04-28-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .78% FROM 05-05-2017 TO 05-08-2017	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .78% FROM 05-25-2017 TO 05-26-2017	95,000,000.00	(95,000,000.00)	(95,000,000.00)	95,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .78% FROM 05-30-2017 TO 05-31-2017	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .79% FROM 05-01-2017 TO 05-02-2017	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .79% FROM 06-06-2017 TO 06-07-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .79% FROM 06-07-2017 TO 06-08-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .8% FROM 04-13-2017 TO 04-17-2017	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .8% FROM 05-26-2017 TO 05-30-2017	145,000,000.00	(145,000,000.00)	(145,000,000.00)	145,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .8% FROM 05-31-2017 TO 06-01-2017	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .81% FROM 04-18-2017 TO 04-19-2017	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .82% FROM 04-17-2017 TO 04-18-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .82% FROM 04-28-2017 TO 05-01-2017	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .82% FROM 06-12-2017 TO 06-13-2017	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .82% FROM 06-13-2017 TO 06-14-2017	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .83% FROM 06-14-2017 TO 06-15-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.01% FROM 07-28-2017 TO 07-31-2017	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.01% FROM 08-09-2017 TO 08-10-2017	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.01% FROM 08-22-2017 TO 08-23-2017	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.01% FROM 08-23-2017 TO 08-24-2017	65,000,000.00	(65,000,000.00)	(65,000,000.00)	65,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.01% FROM 09-19-2017 TO 09-20-2017	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.01% FROM 09-21-2017 TO 09-22-2017	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.01% FROM 09-25-2017 TO 09-26-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.01% FROM 09-28-2017 TO 09-29-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.01% FROM 10-03-2017 TO 10-04-2017	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.01% FROM 10-04-2017 TO 10-05-2017	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.01% FROM 10-13-2017 TO 10-16-2017	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.01% FROM 11-29-2017 TO 11-30-2017	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 06-27-2017 TO 06-28-2017	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 07-26-2017 TO 07-27-2017	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 07-27-2017 TO 07-28-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 08-10-2017 TO 08-11-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 08-21-2017 TO 08-22-2017	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 08-29-2017 TO 08-30-2017	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 08-30-2017 TO 08-31-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 09-05-2017 TO 09-06-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 09-06-2017 TO 09-07-2017	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 09-08-2017 TO 09-11-2017	65,000,000.00	(65,000,000.00)	(65,000,000.00)	65,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 09-11-2017 TO 09-12-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 09-12-2017 TO 09-13-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 09-13-2017 TO 09-14-2017	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 09-18-2017 TO 09-19-2017	165,000,000.00	(165,000,000.00)	(165,000,000.00)	165,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 09-22-2017 TO 09-25-2017	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 10-02-2017 TO 10-03-2017	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 10-05-2017 TO 10-06-2017	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 10-06-2017 TO 10-10-2017	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 10-10-2017 TO 10-11-2017	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 10-11-2017 TO 10-12-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 10-12-2017 TO 10-13-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 10-30-2017 TO 10-31-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 11-28-2017 TO 11-29-2017	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 12-01-2017 TO 12-04-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 12-08-2017 TO 12-11-2017	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 12-11-2017 TO 12-12-2017	35,000,000.00	(35,000,000.00)	(35,000,000.00)	35,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.02% FROM 12-12-2017 TO 12-13-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.03% FROM 06-23-2017 TO 06-26-2017	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.03% FROM 06-26-2017 TO 06-27-2017	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.03% FROM 06-28-2017 TO 06-29-2017	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.03% FROM 07-06-2017 TO 07-07-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.03% FROM 08-11-2017 TO 08-14-2017	70,000,000.00	(70,000,000.00)	(70,000,000.00)	70,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.03% FROM 08-14-2017 TO 08-15-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.03% FROM 08-16-2017 TO 08-17-2017	70,000,000.00	(70,000,000.00)	(70,000,000.00)	70,000,000.00

		(c) Cost of Acquisition	(d) Proceeds of Disposition		
		Acquired	Disposed		
(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value		Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.03% FROM 08-18-2017 TO 08-21-2017	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.03% FROM 08-25-2017 TO 08-28-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.03% FROM 08-28-2017 TO 08-29-2017	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.03% FROM 10-16-2017 TO 10-17-2017	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.03% FROM 10-17-2017 TO 10-18-2017	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.03% FROM 10-18-2017 TO 10-19-2017	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.03% FROM 10-19-2017 TO 10-20-2017	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.03% FROM 10-27-2017 TO 10-30-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.03% FROM 11-07-2017 TO 11-08-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.03% FROM 11-08-2017 TO 11-09-2017	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.03% FROM 11-22-2017 TO 11-24-2017	35,000,000.00	(35,000,000.00)	(35,000,000.00)	35,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.03% FROM 11-30-2017 TO 12-01-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.03% FROM 12-05-2017 TO 12-06-2017	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.03% FROM 12-13-2017 TO 12-14-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.04% FROM 07-31-2017 TO 08-01-2017	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.04% FROM 08-17-2017 TO 08-18-2017	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.04% FROM 08-24-2017 TO 08-25-2017	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.04% FROM 09-01-2017 TO 09-05-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.04% FROM 09-14-2017 TO 09-15-2017	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.04% FROM 09-15-2017 TO 09-18-2017	160,000,000.00	(160,000,000.00)	(160,000,000.00)	160,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.04% FROM 10-26-2017 TO 10-27-2017	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.04% FROM 11-02-2017 TO 11-03-2017	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.04% FROM 11-03-2017 TO 11-06-2017	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.04% FROM 11-06-2017 TO 11-07-2017	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.04% FROM 11-09-2017 TO 11-10-2017	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.04% FROM 11-10-2017 TO 11-13-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.04% FROM 11-13-2017 TO 11-14-2017	63,000,000.00	(63,000,000.00)	(63,000,000.00)	63,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.04% FROM 11-14-2017 TO 11-15-2017	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.04% FROM 11-24-2017 TO 11-27-2017	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.04% FROM 11-27-2017 TO 11-28-2017	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.04% FROM 12-06-2017 TO 12-07-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.04% FROM 12-07-2017 TO 12-08-2017	65,000,000.00	(65,000,000.00)	(65,000,000.00)	65,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.05% FROM 06-29-2017 TO 06-30-2017	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.05% FROM 10-31-2017 TO 11-01-2017	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.06% FROM 08-31-2017 TO 09-01-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.06% FROM 11-15-2017 TO 11-16-2017	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.06% FROM 11-17-2017 TO 11-20-2017	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.08% FROM 06-15-2017 TO 06-16-2017	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.08% FROM 06-16-2017 TO 06-19-2017	70,000,000.00	(70,000,000.00)	(70,000,000.00)	70,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.08% FROM 11-16-2017 TO 11-17-2017	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.09% FROM 06-30-2017 TO 07-03-2017	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.33% FROM 12-26-2017 TO 12-27-2017	95,000,000.00	(95,000,000.00)	(95,000,000.00)	95,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.33% FROM 12-27-2017 TO 12-28-2017	85,000,000.00	(85,000,000.00)	(85,000,000.00)	85,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1.33% FROM 12-28-2017 TO 12-29-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1%FROM 09-20-2017 TO 09-21-2017	95,000,000.00	(95,000,000.00)	(95,000,000.00)	95,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB	1%FROM 09-27-2017 TO 09-28-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.5% FROM 03-07-2017 TO 03-08-2017	20,336,000.00	(20,336,000.00)	(20,336,000.00)	20,336,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.5% FROM 03-08-2017 TO 03-09-2017	35,613,000.00	(35,613,000.00)	(35,613,000.00)	35,613,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.51% FROM 01-10-2017 TO 01-11-2017	13,247,000.00	(13,247,000.00)	(13,247,000.00)	13,247,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.51% FROM 02-14-2017 TO 02-15-2017	13,916,000.00	(13,916,000.00)	(13,916,000.00)	13,916,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.51% FROM 02-17-2017 TO 02-21-2017	44,303,000.00	(44,303,000.00)	(44,303,000.00)	44,303,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.52% FROM 02-02-2017 TO 02-03-2017	23,469,000.00	(23,469,000.00)	(23,469,000.00)	23,469,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.52% FROM 02-03-2017 TO 02-06-2017	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.52% FROM 02-06-2017 TO 02-07-2017	92,357,000.00	(92,357,000.00)	(92,357,000.00)	92,357,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.52% FROM 02-10-2017 TO 02-13-2017	28,351,904.00	(28,351,904.00)	(28,351,904.00)	28,351,904.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.52% FROM 02-13-2017 TO 02-14-2017	8,542,000.00	(8,542,000.00)	(8,542,000.00)	8,542,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.52% FROM 02-16-2017 TO 02-17-2017	15,992,000.00	(15,992,000.00)	(15,992,000.00)	15,992,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.52% FROM 02-28-2017 TO 03-01-2017	2,784,000.00	(2,784,000.00)	(2,784,000.00)	2,784,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.53% FROM 01-13-2017 TO 01-17-2017	25,642,000.00	(25,642,000.00)	(25,642,000.00)	25,642,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.54% FROM 01-31-2017 TO 02-01-2017	55,749,000.00	(55,749,000.00)	(55,749,000.00)	55,749,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.55% FROM 01-17-2017 TO 01-18-2017	5,000,000.00	(5,000,000.00)	(5,000,000.00)	5,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.56% FROM 01-18-2017 TO 01-19-2017	21,060,000.00	(21,060,000.00)	(21,060,000.00)	21,060,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.75% FROM 03-17-2017 TO 03-20-2017	42,139,000.00	(42,139,000.00)	(42,139,000.00)	42,139,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.75% FROM 03-21-2017 TO 03-22-2017	2,240,000.00	(2,240,000.00)	(2,240,000.00)	2,240,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.76% FROM 03-16-2017 TO 03-17-2017	23,252,000.00	(23,252,000.00)	(23,252,000.00)	23,252,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.76% FROM 03-27-2017 TO 03-28-2017	3,859,000.00	(3,859,000.00)	(3,859,000.00)	3,859,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.76% FROM 05-16-2017 TO 05-17-2017	32,228,000.00	(32,228,000.00)	(32,228,000.00)	32,228,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.76% FROM 05-17-2017 TO 05-18-2017	582,000.00	(582,000.00)	(582,000.00)	582,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.77% FROM 04-05-2017 TO 04-06-2017	13,000,000.00	(13,000,000.00)	(13,000,000.00)	13,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.77% FROM 04-12-2017 TO 04-13-2017	14,106,000.00	(14,106,000.00)	(14,106,000.00)	14,106,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.77% FROM 05-02-2017 TO 05-03-2017	32,300,000.00	(32,300,000.00)	(32,300,000.00)	32,300,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	.77% FROM 05-03-2017 TO 05-04-2017	8,407,000.00	(8,407,000.00)	(8,407,000.00)	8,407,000.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .77% FROM 05-04-2017 TO 05-05-2017	3,821,000.00	(3,821,000.00)	(3,821,000.00)	3,821,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .77% FROM 05-15-2017 TO 05-16-2017	3,794,000.00	(3,794,000.00)	(3,794,000.00)	3,794,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .77% FROM 05-24-2017 TO 05-25-2017	33,474,000.00	(33,474,000.00)	(33,474,000.00)	33,474,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .78% FROM 05-25-2017 TO 05-26-2017	44,198,000.00	(44,198,000.00)	(44,198,000.00)	44,198,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .78% FROM 06-07-2017 TO 06-08-2017	57,551,000.00	(57,551,000.00)	(57,551,000.00)	57,551,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .79% FROM 04-13-2017 TO 04-17-2017	13,831,000.00	(13,831,000.00)	(13,831,000.00)	13,831,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .79% FROM 06-02-2017 TO 06-05-2017	13,843,000.00	(13,843,000.00)	(13,843,000.00)	13,843,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .79% FROM 06-05-2017 TO 06-06-2017	24,892,000.00	(24,892,000.00)	(24,892,000.00)	24,892,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 05-31-2017 TO 06-01-2017	42,000,000.00	(42,000,000.00)	(42,000,000.00)	42,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 06-01-2017 TO 06-02-2017	44,655,000.00	(44,655,000.00)	(44,655,000.00)	44,655,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 06-08-2017 TO 06-09-2017	79,857,000.00	(79,857,000.00)	(79,857,000.00)	79,857,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .81% FROM 06-09-2017 TO 06-12-2017	87,660,000.00	(87,660,000.00)	(87,660,000.00)	87,660,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .81% FROM 06-12-2017 TO 06-13-2017	34,200,000.00	(34,200,000.00)	(34,200,000.00)	34,200,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .83% FROM 06-14-2017 TO 06-15-2017	31,200,000.00	(31,200,000.00)	(31,200,000.00)	31,200,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.01% FROM 07-10-2017 TO 07-11-2017	27,000,000.00	(27,000,000.00)	(27,000,000.00)	27,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.01% FROM 07-13-2017 TO 07-14-2017	12,314,000.00	(12,314,000.00)	(12,314,000.00)	12,314,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.01% FROM 07-21-2017 TO 07-24-2017	79,561,000.00	(79,561,000.00)	(79,561,000.00)	79,561,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.01% FROM 08-04-2017 TO 08-07-2017	34,313,000.00	(34,313,000.00)	(34,313,000.00)	34,313,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.01% FROM 08-07-2017 TO 08-08-2017	42,200,000.00	(42,200,000.00)	(42,200,000.00)	42,200,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.01% FROM 08-08-2017 TO 08-09-2017	63,162,000.00	(63,162,000.00)	(63,162,000.00)	63,162,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.01% FROM 08-09-2017 TO 08-10-2017	28,753,000.00	(28,753,000.00)	(28,753,000.00)	28,753,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.01% FROM 08-22-2017 TO 08-23-2017	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.01% FROM 08-23-2017 TO 08-24-2017	27,839,000.00	(27,839,000.00)	(27,839,000.00)	27,839,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.01% FROM 09-26-2017 TO 09-27-2017	34,756,000.00	(34,756,000.00)	(34,756,000.00)	34,756,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.01% FROM 09-28-2017 TO 09-29-2017	37,391,000.00	(37,391,000.00)	(37,391,000.00)	37,391,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.01% FROM 10-04-2017 TO 10-05-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.01% FROM 12-04-2017 TO 12-05-2017	24,000,000.00	(24,000,000.00)	(24,000,000.00)	24,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.02% FROM 06-21-2017 TO 06-22-2017	72,958,000.00	(72,958,000.00)	(72,958,000.00)	72,958,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.02% FROM 06-22-2017 TO 06-23-2017	1,000,000.00	(1,000,000.00)	(1,000,000.00)	1,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.02% FROM 07-20-2017 TO 07-21-2017	67,561,000.00	(67,561,000.00)	(67,561,000.00)	67,561,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.02% FROM 07-26-2017 TO 07-27-2017	128,244,000.00	(128,244,000.00)	(128,244,000.00)	128,244,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.02% FROM 07-28-2017 TO 07-31-2017	48,842,000.00	(48,842,000.00)	(48,842,000.00)	48,842,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.02% FROM 08-10-2017 TO 08-11-2017	37,719,000.00	(37,719,000.00)	(37,719,000.00)	37,719,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.02% FROM 08-21-2017 TO 08-22-2017	54,000,000.00	(54,000,000.00)	(54,000,000.00)	54,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.02% FROM 09-05-2017 TO 09-06-2017	44,146,000.00	(44,146,000.00)	(44,146,000.00)	44,146,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.02% FROM 09-06-2017 TO 09-07-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.02% FROM 09-07-2017 TO 09-08-2017	130,047,000.00	(130,047,000.00)	(130,047,000.00)	130,047,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.02% FROM 09-08-2017 TO 09-11-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.02% FROM 09-11-2017 TO 09-12-2017	59,896,000.00	(59,896,000.00)	(59,896,000.00)	59,896,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.02% FROM 09-13-2017 TO 09-14-2017	6,000,000.00	(6,000,000.00)	(6,000,000.00)	6,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.02% FROM 10-05-2017 TO 10-06-2017	11,984,000.00	(11,984,000.00)	(11,984,000.00)	11,984,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.02% FROM 10-10-2017 TO 10-11-2017	34,673,000.00	(34,673,000.00)	(34,673,000.00)	34,673,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.02% FROM 10-11-2017 TO 10-12-2017	17,658,000.00	(17,658,000.00)	(17,658,000.00)	17,658,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.02% FROM 12-11-2017 TO 12-12-2017	15,194,000.00	(15,194,000.00)	(15,194,000.00)	15,194,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.02% FROM 12-12-2017 TO 12-13-2017	20,929,000.00	(20,929,000.00)	(20,929,000.00)	20,929,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.03% FROM 06-26-2017 TO 06-27-2017	11,000,000.00	(11,000,000.00)	(11,000,000.00)	11,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.03% FROM 07-25-2017 TO 07-26-2017	3,211,000.00	(3,211,000.00)	(3,211,000.00)	3,211,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.03% FROM 07-27-2017 TO 07-28-2017	72,877,000.00	(72,877,000.00)	(72,877,000.00)	72,877,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.03% FROM 08-11-2017 TO 08-14-2017	6,828,000.00	(6,828,000.00)	(6,828,000.00)	6,828,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.03% FROM 08-16-2017 TO 08-17-2017	25,449,000.00	(25,449,000.00)	(25,449,000.00)	25,449,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.03% FROM 08-17-2017 TO 08-18-2017	60,708,000.00	(60,708,000.00)	(60,708,000.00)	60,708,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.03% FROM 08-18-2017 TO 08-21-2017	35,000,000.00	(35,000,000.00)	(35,000,000.00)	35,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.03% FROM 08-28-2017 TO 08-29-2017	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.03% FROM 10-16-2017 TO 10-17-2017	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.03% FROM 10-18-2017 TO 10-19-2017	19,000,000.00	(19,000,000.00)	(19,000,000.00)	19,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.03% FROM 10-24-2017 TO 10-25-2017	7,000,000.00	(7,000,000.00)	(7,000,000.00)	7,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.03% FROM 10-25-2017 TO 10-26-2017	39,918,000.00	(39,918,000.00)	(39,918,000.00)	39,918,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.03% FROM 11-07-2017 TO 11-08-2017	12,273,000.00	(12,273,000.00)	(12,273,000.00)	12,273,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.03% FROM 11-08-2017 TO 11-09-2017	55,744,000.00	(55,744,000.00)	(55,744,000.00)	55,744,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.03% FROM 11-28-2017 TO 11-29-2017	27,345,000.00	(27,345,000.00)	(27,345,000.00)	27,345,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.03% FROM 11-30-2017 TO 12-01-2017	111,603,000.00	(111,603,000.00)	(111,603,000.00)	111,603,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.03% FROM 12-05-2017 TO 12-06-2017	46,771,000.00	(46,771,000.00)	(46,771,000.00)	46,771,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.03% FROM 12-13-2017 TO 12-14-2017	32,189,000.00	(32,189,000.00)	(32,189,000.00)	32,189,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.04% FROM 06-23-2017 TO 06-26-2017	32,000,000.00	(32,000,000.00)	(32,000,000.00)	32,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.04% FROM 09-01-2017 TO 09-05-2017	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.04% FROM 10-20-2017 TO 10-23-2017	9,000,000.00	(9,000,000.00)	(9,000,000.00)	9,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.04% FROM 10-26-2017 TO 10-27-2017	35,493,000.00	(35,493,000.00)	(35,493,000.00)	35,493,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.04% FROM 11-02-2017 TO 11-03-2017	21,792,000.00	(21,792,000.00)	(21,792,000.00)	21,792,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.04% FROM 11-09-2017 TO 11-10-2017	89,772,000.00	(89,772,000.00)	(89,772,000.00)	89,772,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.04% FROM 11-10-2017 TO 11-13-2017	1,282,000.00	(1,282,000.00)	(1,282,000.00)	1,282,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.04% FROM 11-14-2017 TO 11-15-2017	8,342,000.00	(8,342,000.00)	(8,342,000.00)	8,342,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.04% FROM 12-06-2017 TO 12-07-2017	26,000,000.00	(26,000,000.00)	(26,000,000.00)	26,000,000.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value		(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
		Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	1.05% FROM 08-15-2017 TO 08-16-2017	59,788,000.00	(59,788,000.00)	(59,788,000.00)	59,788,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	1.05% FROM 10-31-2017 TO 11-01-2017	61,873,000.00	(61,873,000.00)	(61,873,000.00)	61,873,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	1.05% FROM 11-20-2017 TO 11-21-2017	27,580,000.00	(27,580,000.00)	(27,580,000.00)	27,580,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	1.05% FROM 11-27-2017 TO 11-28-2017	61,653,000.00	(61,653,000.00)	(61,653,000.00)	61,653,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	1.06% FROM 08-31-2017 TO 09-01-2017	137,779,000.00	(137,779,000.00)	(137,779,000.00)	137,779,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	1.28% FROM 12-14-2017 TO 12-15-2017	50,860,000.00	(50,860,000.00)	(50,860,000.00)	50,860,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	1.33% FROM 12-26-2017 TO 12-27-2017	34,115,000.00	(34,115,000.00)	(34,115,000.00)	34,115,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	1.33% FROM 12-27-2017 TO 12-28-2017	33,000,000.00	(33,000,000.00)	(33,000,000.00)	33,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	1.33% FROM 12-28-2017 TO 12-29-2017	71,579,000.00	(71,579,000.00)	(71,579,000.00)	71,579,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP	1.34% FROM 12-22-2017 TO 12-26-2017	138,163,000.00	(138,163,000.00)	(138,163,000.00)	138,163,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	.77% FROM 05-09-2017 TO 05-10-2017	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	.81% FROM 06-08-2017 TO 06-09-2017	95,000,000.00	(95,000,000.00)	(95,000,000.00)	95,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	.82% FROM 05-26-2017 TO 05-30-2017	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	.82% FROM 06-01-2017 TO 06-02-2017	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	.82% FROM 06-09-2017 TO 06-12-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	.82% FROM 06-12-2017 TO 06-13-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	.83% FROM 06-13-2017 TO 06-14-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	.83% FROM 06-14-2017 TO 06-15-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	1.02% FROM 06-22-2017 TO 06-23-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	1.02% FROM 06-27-2017 TO 06-28-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	1.03% FROM 06-26-2017 TO 06-27-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	1.03% FROM 06-28-2017 TO 06-29-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	1.04% FROM 06-20-2017 TO 06-21-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	1.05% FROM 06-23-2017 TO 06-26-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	1.05% FROM 06-29-2017 TO 06-30-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	1.06% FROM 06-19-2017 TO 06-20-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	1.08% FROM 06-15-2017 TO 06-16-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	1.08% FROM 06-16-2017 TO 06-19-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	.8%FROM 05-30-2017 TO 05-31-2017	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	.8%FROM 05-31-2017 TO 06-01-2017	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	.8%FROM 06-05-2017 TO 06-06-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	.8%FROM 06-06-2017 TO 06-07-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHE	.8%FROM 06-07-2017 TO 06-08-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.47% FROM 01-03-2017 TO 01-04-2017	109,000,000.00	(109,000,000.00)	(109,000,000.00)	109,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.49% FROM 01-10-2017 TO 01-11-2017	68,963,000.00	(68,963,000.00)	(68,963,000.00)	68,963,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.49% FROM 01-11-2017 TO 01-12-2017	151,243,000.00	(151,243,000.00)	(151,243,000.00)	151,243,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.49% FROM 02-22-2017 TO 02-23-2017	136,724,000.00	(136,724,000.00)	(136,724,000.00)	136,724,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.49% FROM 02-23-2017 TO 02-24-2017	160,751,000.00	(160,751,000.00)	(160,751,000.00)	160,751,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 01-09-2017 TO 01-10-2017	128,233,000.00	(128,233,000.00)	(128,233,000.00)	128,233,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 01-12-2017 TO 01-13-2017	160,287,000.00	(160,287,000.00)	(160,287,000.00)	160,287,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 01-20-2017 TO 01-23-2017	199,914,000.00	(199,914,000.00)	(199,914,000.00)	199,914,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 01-23-2017 TO 01-24-2017	196,000,000.00	(196,000,000.00)	(196,000,000.00)	196,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 01-24-2017 TO 01-25-2017	172,266,000.00	(172,266,000.00)	(172,266,000.00)	172,266,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 01-25-2017 TO 01-26-2017	169,658,000.00	(169,658,000.00)	(169,658,000.00)	169,658,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 01-26-2017 TO 01-27-2017	130,172,000.00	(130,172,000.00)	(130,172,000.00)	130,172,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 01-27-2017 TO 01-30-2017	77,331,000.00	(77,331,000.00)	(77,331,000.00)	77,331,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 01-30-2017 TO 01-31-2017	129,963,000.00	(129,963,000.00)	(129,963,000.00)	129,963,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 02-02-2017 TO 02-03-2017	154,499,000.00	(154,499,000.00)	(154,499,000.00)	154,499,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 02-03-2017 TO 02-06-2017	243,295,000.00	(243,295,000.00)	(243,295,000.00)	243,295,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 02-07-2017 TO 02-08-2017	166,574,000.00	(166,574,000.00)	(166,574,000.00)	166,574,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 02-14-2017 TO 02-15-2017	176,515,000.00	(176,515,000.00)	(176,515,000.00)	176,515,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 02-17-2017 TO 02-21-2017	170,131,000.00	(170,131,000.00)	(170,131,000.00)	170,131,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 02-21-2017 TO 02-22-2017	123,379,000.00	(123,379,000.00)	(123,379,000.00)	123,379,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 02-24-2017 TO 02-27-2017	131,793,000.00	(131,793,000.00)	(131,793,000.00)	131,793,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 02-27-2017 TO 02-28-2017	148,166,000.00	(148,166,000.00)	(148,166,000.00)	148,166,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 03-01-2017 TO 03-02-2017	134,709,000.00	(134,709,000.00)	(134,709,000.00)	134,709,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 03-02-2017 TO 03-03-2017	210,932,000.00	(210,932,000.00)	(210,932,000.00)	210,932,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 03-03-2017 TO 03-06-2017	168,998,000.00	(168,998,000.00)	(168,998,000.00)	168,998,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 03-06-2017 TO 03-07-2017	218,007,000.00	(218,007,000.00)	(218,007,000.00)	218,007,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 03-07-2017 TO 03-08-2017	165,999,000.00	(165,999,000.00)	(165,999,000.00)	165,999,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 03-08-2017 TO 03-09-2017	162,219,000.00	(162,219,000.00)	(162,219,000.00)	162,219,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 03-09-2017 TO 03-10-2017	143,775,000.00	(143,775,000.00)	(143,775,000.00)	143,775,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 03-10-2017 TO 03-13-2017	145,771,000.00	(145,771,000.00)	(145,771,000.00)	145,771,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.5% FROM 03-13-2017 TO 03-14-2017	179,046,000.00	(179,046,000.00)	(179,046,000.00)	179,046,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.51% FROM 01-04-2017 TO 01-05-2017	88,000,000.00	(88,000,000.00)	(88,000,000.00)	88,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.51% FROM 01-05-2017 TO 01-06-2017	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.51% FROM 01-06-2017 TO 01-09-2017	70,917,000.00	(70,917,000.00)	(70,917,000.00)	70,917,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.51% FROM 01-19-2017 TO 01-20-2017	209,354,000.00	(209,354,000.00)	(209,354,000.00)	209,354,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.51% FROM 02-01-2017 TO 02-02-2017	126,568,000.00	(126,568,000.00)	(126,568,000.00)	126,568,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.51% FROM 02-06-2017 TO 02-07-2017	131,865,000.00	(131,865,000.00)	(131,865,000.00)	131,865,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.51% FROM 02-10-2017 TO 02-13-2017	202,637,000.00	(202,637,000.00)	(202,637,000.00)	202,637,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	.51% FROM 02-13-2017 TO 02-14-2017	238,736,000.00	(238,736,000.00)	(238,736,000.00)	238,736,000.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .51% FROM 02-16-2017 TO 02-17-2017	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .51% FROM 02-28-2017 TO 03-01-2017	140,498,000.00	(140,498,000.00)	(140,498,000.00)	140,498,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .51% FROM 03-14-2017 TO 03-15-2017	135,529,000.00	(135,529,000.00)	(135,529,000.00)	135,529,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .51% FROM 03-15-2017 TO 03-16-2017	173,761,000.00	(173,761,000.00)	(173,761,000.00)	173,761,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .52% FROM 01-13-2017 TO 01-17-2017	179,690,000.00	(179,690,000.00)	(179,690,000.00)	179,690,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .52% FROM 01-31-2017 TO 02-01-2017	93,772,000.00	(93,772,000.00)	(93,772,000.00)	93,772,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .52% FROM 02-09-2017 TO 02-10-2017	166,547,000.00	(166,547,000.00)	(166,547,000.00)	166,547,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .52% FROM 02-15-2017 TO 02-16-2017	171,026,000.00	(171,026,000.00)	(171,026,000.00)	171,026,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .53% FROM 01-17-2017 TO 01-18-2017	163,929,000.00	(163,929,000.00)	(163,929,000.00)	163,929,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .54% FROM 01-18-2017 TO 01-19-2017	175,000,000.00	(175,000,000.00)	(175,000,000.00)	175,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .75% FROM 03-17-2017 TO 03-20-2017	130,836,000.00	(130,836,000.00)	(130,836,000.00)	130,836,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .75% FROM 03-20-2017 TO 03-21-2017	126,470,000.00	(126,470,000.00)	(126,470,000.00)	126,470,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .75% FROM 03-21-2017 TO 03-22-2017	111,806,000.00	(111,806,000.00)	(111,806,000.00)	111,806,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .75% FROM 03-22-2017 TO 03-23-2017	161,769,000.00	(161,769,000.00)	(161,769,000.00)	161,769,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .75% FROM 03-23-2017 TO 03-24-2017	152,891,000.00	(152,891,000.00)	(152,891,000.00)	152,891,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .75% FROM 03-27-2017 TO 03-28-2017	158,754,000.00	(158,754,000.00)	(158,754,000.00)	158,754,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .75% FROM 03-28-2017 TO 03-29-2017	105,620,000.00	(105,620,000.00)	(105,620,000.00)	105,620,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .75% FROM 03-29-2017 TO 03-30-2017	129,411,000.00	(129,411,000.00)	(129,411,000.00)	129,411,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .75% FROM 04-04-2017 TO 04-05-2017	214,230,000.00	(214,230,000.00)	(214,230,000.00)	214,230,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .75% FROM 04-20-2017 TO 04-21-2017	153,141,000.00	(153,141,000.00)	(153,141,000.00)	153,141,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .75% FROM 04-21-2017 TO 04-24-2017	188,774,000.00	(188,774,000.00)	(188,774,000.00)	188,774,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .75% FROM 05-09-2017 TO 05-10-2017	147,260,000.00	(147,260,000.00)	(147,260,000.00)	147,260,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .75% FROM 05-10-2017 TO 05-11-2017	127,000,000.00	(127,000,000.00)	(127,000,000.00)	127,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .75% FROM 05-12-2017 TO 05-15-2017	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .75% FROM 05-16-2017 TO 05-17-2017	161,000,000.00	(161,000,000.00)	(161,000,000.00)	161,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .75% FROM 05-17-2017 TO 05-18-2017	145,835,000.00	(145,835,000.00)	(145,835,000.00)	145,835,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .75% FROM 05-19-2017 TO 05-22-2017	82,571,000.00	(82,571,000.00)	(82,571,000.00)	82,571,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .75% FROM 05-22-2017 TO 05-23-2017	93,277,000.00	(93,277,000.00)	(93,277,000.00)	93,277,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .75% FROM 05-23-2017 TO 05-24-2017	101,679,000.00	(101,679,000.00)	(101,679,000.00)	101,679,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .76% FROM 03-24-2017 TO 03-27-2017	168,408,000.00	(168,408,000.00)	(168,408,000.00)	168,408,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .76% FROM 03-30-2017 TO 03-31-2017	163,465,000.00	(163,465,000.00)	(163,465,000.00)	163,465,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .76% FROM 04-03-2017 TO 04-04-2017	60,757,000.00	(60,757,000.00)	(60,757,000.00)	60,757,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .76% FROM 04-05-2017 TO 04-06-2017	214,000,000.00	(214,000,000.00)	(214,000,000.00)	214,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .76% FROM 04-10-2017 TO 04-11-2017	114,385,000.00	(114,385,000.00)	(114,385,000.00)	114,385,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .76% FROM 04-11-2017 TO 04-12-2017	155,954,000.00	(155,954,000.00)	(155,954,000.00)	155,954,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .76% FROM 04-12-2017 TO 04-13-2017	170,231,000.00	(170,231,000.00)	(170,231,000.00)	170,231,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .76% FROM 04-19-2017 TO 04-20-2017	171,174,000.00	(171,174,000.00)	(171,174,000.00)	171,174,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .76% FROM 04-25-2017 TO 04-26-2017	173,500,000.00	(173,500,000.00)	(173,500,000.00)	173,500,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .76% FROM 04-26-2017 TO 04-27-2017	182,164,000.00	(182,164,000.00)	(182,164,000.00)	182,164,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .76% FROM 05-02-2017 TO 05-03-2017	159,000,000.00	(159,000,000.00)	(159,000,000.00)	159,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .76% FROM 05-03-2017 TO 05-04-2017	152,260,000.00	(152,260,000.00)	(152,260,000.00)	152,260,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .76% FROM 05-04-2017 TO 05-05-2017	155,065,000.00	(155,065,000.00)	(155,065,000.00)	155,065,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .76% FROM 05-08-2017 TO 05-09-2017	146,626,000.00	(146,626,000.00)	(146,626,000.00)	146,626,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .76% FROM 05-11-2017 TO 05-12-2017	149,830,000.00	(149,830,000.00)	(149,830,000.00)	149,830,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .76% FROM 05-15-2017 TO 05-16-2017	145,278,000.00	(145,278,000.00)	(145,278,000.00)	145,278,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .76% FROM 05-18-2017 TO 05-19-2017	89,666,000.00	(89,666,000.00)	(89,666,000.00)	89,666,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .76% FROM 05-24-2017 TO 05-25-2017	94,437,000.00	(94,437,000.00)	(94,437,000.00)	94,437,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .77% FROM 04-06-2017 TO 04-07-2017	92,800,000.00	(92,800,000.00)	(92,800,000.00)	92,800,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .77% FROM 04-07-2017 TO 04-10-2017	137,600,000.00	(137,600,000.00)	(137,600,000.00)	137,600,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .77% FROM 04-24-2017 TO 04-25-2017	123,498,000.00	(123,498,000.00)	(123,498,000.00)	123,498,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .77% FROM 04-27-2017 TO 04-28-2017	154,926,000.00	(154,926,000.00)	(154,926,000.00)	154,926,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .77% FROM 05-05-2017 TO 05-08-2017	103,527,000.00	(103,527,000.00)	(103,527,000.00)	103,527,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .77% FROM 05-25-2017 TO 05-26-2017	78,665,000.00	(78,665,000.00)	(78,665,000.00)	78,665,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .77% FROM 06-05-2017 TO 06-06-2017	111,700,000.00	(111,700,000.00)	(111,700,000.00)	111,700,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .77% FROM 06-06-2017 TO 06-07-2017	125,869,000.00	(125,869,000.00)	(125,869,000.00)	125,869,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .77% FROM 06-07-2017 TO 06-08-2017	48,077,000.00	(48,077,000.00)	(48,077,000.00)	48,077,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .78% FROM 03-31-2017 TO 04-03-2017	181,962,000.00	(181,962,000.00)	(181,962,000.00)	181,962,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .78% FROM 04-13-2017 TO 04-17-2017	143,000,000.00	(143,000,000.00)	(143,000,000.00)	143,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .78% FROM 04-18-2017 TO 04-19-2017	184,233,000.00	(184,233,000.00)	(184,233,000.00)	184,233,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .78% FROM 05-01-2017 TO 05-02-2017	135,346,000.00	(135,346,000.00)	(135,346,000.00)	135,346,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .78% FROM 05-26-2017 TO 05-30-2017	133,000,000.00	(133,000,000.00)	(133,000,000.00)	133,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .78% FROM 05-30-2017 TO 05-31-2017	127,425,000.00	(127,425,000.00)	(127,425,000.00)	127,425,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .78% FROM 05-31-2017 TO 06-01-2017	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .78% FROM 06-01-2017 TO 06-02-2017	95,488,000.00	(95,488,000.00)	(95,488,000.00)	95,488,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .78% FROM 06-02-2017 TO 06-05-2017	113,380,000.00	(113,380,000.00)	(113,380,000.00)	113,380,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .79% FROM 04-17-2017 TO 04-18-2017	171,565,000.00	(171,565,000.00)	(171,565,000.00)	171,565,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .79% FROM 04-28-2017 TO 05-01-2017	46,408,000.00	(46,408,000.00)	(46,408,000.00)	46,408,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .79% FROM 06-08-2017 TO 06-09-2017	41,616,000.00	(41,616,000.00)	(41,616,000.00)	41,616,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .79% FROM 06-09-2017 TO 06-12-2017	66,700,000.00	(66,700,000.00)	(66,700,000.00)	66,700,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 06-12-2017 TO 06-13-2017	96,900,000.00	(96,900,000.00)	(96,900,000.00)	96,900,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 06-13-2017 TO 06-14-2017	50,500,000.00	(50,500,000.00)	(50,500,000.00)	50,500,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .81% FROM 06-14-2017 TO 06-15-2017	37,244,000.00	(37,244,000.00)	(37,244,000.00)	37,244,000.00

			(c) Cost of Acquisition		(d) Proceeds of Disposition	
			Acquired		Disposed	
(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value			Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 06-21-2017 TO 06-22-2017		96,000,000.00	(96,000,000.00)	(96,000,000.00)	96,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 06-22-2017 TO 06-23-2017		117,240,000.00	(117,240,000.00)	(117,240,000.00)	117,240,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 06-27-2017 TO 06-28-2017		162,337,000.00	(162,337,000.00)	(162,337,000.00)	162,337,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 07-06-2017 TO 07-07-2017		111,152,000.00	(111,152,000.00)	(111,152,000.00)	111,152,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 07-07-2017 TO 07-10-2017		150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 07-13-2017 TO 07-14-2017		105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 07-14-2017 TO 07-17-2017		120,197,000.00	(120,197,000.00)	(120,197,000.00)	120,197,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 07-17-2017 TO 07-18-2017		111,700,000.00	(111,700,000.00)	(111,700,000.00)	111,700,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 07-18-2017 TO 07-19-2017		87,917,000.00	(87,917,000.00)	(87,917,000.00)	87,917,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 07-20-2017 TO 07-21-2017		115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 07-26-2017 TO 07-27-2017		50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 07-27-2017 TO 07-28-2017		112,550,000.00	(112,550,000.00)	(112,550,000.00)	112,550,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 07-28-2017 TO 07-31-2017		89,174,000.00	(89,174,000.00)	(89,174,000.00)	89,174,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 08-01-2017 TO 08-02-2017		71,480,000.00	(71,480,000.00)	(71,480,000.00)	71,480,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 08-21-2017 TO 08-22-2017		84,000,000.00	(84,000,000.00)	(84,000,000.00)	84,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 08-22-2017 TO 08-23-2017		65,000,000.00	(65,000,000.00)	(65,000,000.00)	65,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 08-23-2017 TO 08-24-2017		80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 08-29-2017 TO 08-30-2017		102,000,000.00	(102,000,000.00)	(102,000,000.00)	102,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 08-30-2017 TO 08-31-2017		100,701,000.00	(100,701,000.00)	(100,701,000.00)	100,701,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 09-05-2017 TO 09-06-2017		86,723,000.00	(86,723,000.00)	(86,723,000.00)	86,723,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 09-06-2017 TO 09-07-2017		70,000,000.00	(70,000,000.00)	(70,000,000.00)	70,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 09-07-2017 TO 09-08-2017		27,407,000.00	(27,407,000.00)	(27,407,000.00)	27,407,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 09-08-2017 TO 09-11-2017		100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 09-11-2017 TO 09-12-2017		87,000,000.00	(87,000,000.00)	(87,000,000.00)	87,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 09-18-2017 TO 09-19-2017		79,138,000.00	(79,138,000.00)	(79,138,000.00)	79,138,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 09-22-2017 TO 09-25-2017		71,335,000.00	(71,335,000.00)	(71,335,000.00)	71,335,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 10-02-2017 TO 10-03-2017		120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 10-03-2017 TO 10-04-2017		142,000,000.00	(142,000,000.00)	(142,000,000.00)	142,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 10-04-2017 TO 10-05-2017		130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 10-05-2017 TO 10-06-2017		87,153,000.00	(87,153,000.00)	(87,153,000.00)	87,153,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 10-06-2017 TO 10-10-2017		97,000,000.00	(97,000,000.00)	(97,000,000.00)	97,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 10-10-2017 TO 10-11-2017		91,000,000.00	(91,000,000.00)	(91,000,000.00)	91,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 10-11-2017 TO 10-12-2017		148,025,000.00	(148,025,000.00)	(148,025,000.00)	148,025,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 10-12-2017 TO 10-13-2017		108,342,000.00	(108,342,000.00)	(108,342,000.00)	108,342,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 10-13-2017 TO 10-16-2017		133,000,000.00	(133,000,000.00)	(133,000,000.00)	133,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 10-25-2017 TO 10-26-2017		99,000,000.00	(99,000,000.00)	(99,000,000.00)	99,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 10-30-2017 TO 10-31-2017		28,105,000.00	(28,105,000.00)	(28,105,000.00)	28,105,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 11-22-2017 TO 11-24-2017		145,303,000.00	(145,303,000.00)	(145,303,000.00)	145,303,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 12-04-2017 TO 12-05-2017		88,000,000.00	(88,000,000.00)	(88,000,000.00)	88,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 12-08-2017 TO 12-11-2017		40,807,000.00	(40,807,000.00)	(40,807,000.00)	40,807,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 12-11-2017 TO 12-12-2017		98,615,000.00	(98,615,000.00)	(98,615,000.00)	98,615,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.01% FROM 12-12-2017 TO 12-13-2017		101,277,000.00	(101,277,000.00)	(101,277,000.00)	101,277,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 06-20-2017 TO 06-21-2017		113,306,000.00	(113,306,000.00)	(113,306,000.00)	113,306,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 06-26-2017 TO 06-27-2017		180,000,000.00	(180,000,000.00)	(180,000,000.00)	180,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 06-28-2017 TO 06-29-2017		151,387,000.00	(151,387,000.00)	(151,387,000.00)	151,387,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 07-05-2017 TO 07-06-2017		108,080,000.00	(108,080,000.00)	(108,080,000.00)	108,080,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 07-24-2017 TO 07-25-2017		124,000,000.00	(124,000,000.00)	(124,000,000.00)	124,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 07-25-2017 TO 07-26-2017		114,749,000.00	(114,749,000.00)	(114,749,000.00)	114,749,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 08-10-2017 TO 08-11-2017		100,877,000.00	(100,877,000.00)	(100,877,000.00)	100,877,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 08-16-2017 TO 08-17-2017		85,000,000.00	(85,000,000.00)	(85,000,000.00)	85,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 08-17-2017 TO 08-18-2017		92,214,000.00	(92,214,000.00)	(92,214,000.00)	92,214,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 08-18-2017 TO 08-21-2017		81,000,000.00	(81,000,000.00)	(81,000,000.00)	81,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 08-25-2017 TO 08-28-2017		128,296,000.00	(128,296,000.00)	(128,296,000.00)	128,296,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 08-28-2017 TO 08-29-2017		77,000,000.00	(77,000,000.00)	(77,000,000.00)	77,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 09-12-2017 TO 09-13-2017		78,000,000.00	(78,000,000.00)	(78,000,000.00)	78,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 09-13-2017 TO 09-14-2017		100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 10-16-2017 TO 10-17-2017		106,000,000.00	(106,000,000.00)	(106,000,000.00)	106,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 10-17-2017 TO 10-18-2017		100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 10-18-2017 TO 10-19-2017		98,000,000.00	(98,000,000.00)	(98,000,000.00)	98,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 10-19-2017 TO 10-20-2017		100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 10-26-2017 TO 10-27-2017		86,000,000.00	(86,000,000.00)	(86,000,000.00)	86,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 10-27-2017 TO 10-30-2017		79,000,000.00	(79,000,000.00)	(79,000,000.00)	79,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 11-01-2017 TO 11-02-2017		123,067,000.00	(123,067,000.00)	(123,067,000.00)	123,067,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 11-07-2017 TO 11-08-2017		125,581,000.00	(125,581,000.00)	(125,581,000.00)	125,581,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 11-08-2017 TO 11-09-2017		91,340,000.00	(91,340,000.00)	(91,340,000.00)	91,340,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 11-21-2017 TO 11-22-2017		90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 11-28-2017 TO 11-29-2017		116,512,000.00	(116,512,000.00)	(116,512,000.00)	116,512,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 12-01-2017 TO 12-04-2017		66,000,000.00	(66,000,000.00)	(66,000,000.00)	66,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 12-05-2017 TO 12-06-2017		100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.02% FROM 12-13-2017 TO 12-14-2017		88,000,000.00	(88,000,000.00)	(88,000,000.00)	88,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.03% FROM 06-23-2017 TO 06-26-2017		134,000,000.00	(134,000,000.00)	(134,000,000.00)	134,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS	1.03% FROM 06-29-2017 TO 06-30-2017		128,032,000.00	(128,032,000.00)	(128,032,000.00)	128,032,000.00

			(c) Cost of Acquisition	(d) Proceeds of Disposition
			Acquired	Disposed
(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value			Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.03% FROM 07-31-2017 TO 08-01-2017			107,000,000.00	(107,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.03% FROM 08-11-2017 TO 08-14-2017			83,000,000.00	(83,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.03% FROM 08-24-2017 TO 08-25-2017			102,569,000.00	(102,569,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.03% FROM 09-01-2017 TO 09-05-2017			91,000,000.00	(91,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.03% FROM 10-24-2017 TO 10-25-2017			145,000,000.00	(145,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.03% FROM 10-31-2017 TO 11-01-2017			65,000,000.00	(65,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.03% FROM 11-02-2017 TO 11-03-2017			153,000,000.00	(153,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.03% FROM 11-06-2017 TO 11-07-2017			131,658,000.00	(131,658,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.03% FROM 11-09-2017 TO 11-10-2017			124,066,000.00	(124,066,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.03% FROM 11-10-2017 TO 11-13-2017			116,000,000.00	(116,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.03% FROM 11-13-2017 TO 11-14-2017			100,670,000.00	(100,670,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.03% FROM 11-14-2017 TO 11-15-2017			85,000,000.00	(85,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.03% FROM 11-27-2017 TO 11-28-2017			94,967,000.00	(94,967,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.03% FROM 11-30-2017 TO 12-01-2017			74,266,000.00	(74,266,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.03% FROM 12-06-2017 TO 12-07-2017			114,000,000.00	(114,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.03% FROM 12-07-2017 TO 12-08-2017			94,071,000.00	(94,071,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.04% FROM 06-19-2017 TO 06-20-2017			167,000,000.00	(167,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.04% FROM 07-03-2017 TO 07-05-2017			83,557,000.00	(83,557,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.04% FROM 08-15-2017 TO 08-16-2017			139,000,000.00	(139,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.04% FROM 09-14-2017 TO 09-15-2017			141,000,000.00	(141,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.04% FROM 09-15-2017 TO 09-18-2017			81,138,000.00	(81,138,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.04% FROM 09-29-2017 TO 10-02-2017			105,000,000.00	(105,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.04% FROM 10-20-2017 TO 10-23-2017			110,000,000.00	(110,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.04% FROM 10-23-2017 TO 10-24-2017			101,481,000.00	(101,481,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.04% FROM 11-03-2017 TO 11-06-2017			110,971,000.00	(110,971,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.04% FROM 11-24-2017 TO 11-27-2017			106,019,000.00	(106,019,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.05% FROM 08-31-2017 TO 09-01-2017			20,000,000.00	(20,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.05% FROM 11-20-2017 TO 11-21-2017			140,000,000.00	(140,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.06% FROM 11-15-2017 TO 11-16-2017			104,831,000.00	(104,831,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.06% FROM 11-17-2017 TO 11-20-2017			82,727,000.00	(82,727,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.07% FROM 06-15-2017 TO 06-16-2017			132,486,000.00	(132,486,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.07% FROM 06-16-2017 TO 06-19-2017			61,593,000.00	(61,593,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.07% FROM 06-30-2017 TO 07-03-2017			61,989,000.00	(61,989,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.07% FROM 11-16-2017 TO 11-17-2017			69,000,000.00	(69,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.27% FROM 12-14-2017 TO 12-15-2017			96,215,000.00	(96,215,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.29% FROM 12-19-2017 TO 12-20-2017			67,000,000.00	(67,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.3% FROM 12-15-2017 TO 12-18-2017			92,000,000.00	(92,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.3% FROM 12-18-2017 TO 12-19-2017			96,000,000.00	(96,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.3% FROM 12-20-2017 TO 12-21-2017			117,519,000.00	(117,519,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.31% FROM 12-21-2017 TO 12-22-2017			134,965,000.00	(134,965,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.32% FROM 12-22-2017 TO 12-26-2017			179,495,000.00	(179,495,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.32% FROM 12-27-2017 TO 12-28-2017			97,000,000.00	(97,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.32% FROM 12-28-2017 TO 12-29-2017			87,000,000.00	(87,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.33% FROM 12-26-2017 TO 12-27-2017			129,000,000.00	(129,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1%FROM 07-10-2017 TO 07-11-2017			105,000,000.00	(105,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1%FROM 07-11-2017 TO 07-12-2017			131,052,000.00	(131,052,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1%FROM 07-12-2017 TO 07-13-2017			140,161,000.00	(140,161,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1%FROM 07-19-2017 TO 07-20-2017			27,500,000.00	(27,500,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1%FROM 07-21-2017 TO 07-24-2017			103,871,000.00	(103,871,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1%FROM 08-02-2017 TO 08-03-2017			76,000,000.00	(76,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1%FROM 08-03-2017 TO 08-04-2017			136,000,000.00	(136,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1%FROM 08-04-2017 TO 08-07-2017			80,000,000.00	(80,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1%FROM 08-07-2017 TO 08-08-2017			148,500,000.00	(148,500,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1%FROM 08-08-2017 TO 08-09-2017			122,500,000.00	(122,500,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1%FROM 08-09-2017 TO 08-10-2017			59,918,000.00	(59,918,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1%FROM 09-19-2017 TO 09-20-2017			81,022,000.00	(81,022,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1%FROM 09-20-2017 TO 09-21-2017			106,220,000.00	(106,220,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1%FROM 09-21-2017 TO 09-22-2017			128,845,000.00	(128,845,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1%FROM 09-25-2017 TO 09-26-2017			124,136,000.00	(124,136,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1%FROM 09-26-2017 TO 09-27-2017			130,350,000.00	(130,350,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1%FROM 09-27-2017 TO 09-28-2017			147,039,000.00	(147,039,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1%FROM 09-28-2017 TO 09-29-2017			120,790,000.00	(120,790,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1%FROM 11-29-2017 TO 11-30-2017			155,000,000.00	(155,000,000.00)
BUY TO OPEN TRIPARTY REPO W/HSBC SECU .75% FROM 03-16-2017 TO 03-17-2017			143,269,000.00	(143,269,000.00)
BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.01% FROM 07-28-2017 TO 07-31-2017			70,000,000.00	(70,000,000.00)
BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.01% FROM 08-08-2017 TO 08-09-2017			80,000,000.00	(80,000,000.00)
BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.01% FROM 08-09-2017 TO 08-10-2017			60,000,000.00	(60,000,000.00)
BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.01% FROM 08-22-2017 TO 08-23-2017			60,000,000.00	(60,000,000.00)
BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.01% FROM 08-23-2017 TO 08-24-2017			30,000,000.00	(30,000,000.00)
BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.01% FROM 09-19-2017 TO 09-20-2017			110,000,000.00	(110,000,000.00)
BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.01% FROM 09-20-2017 TO 09-21-2017			100,000,000.00	(100,000,000.00)
BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.01% FROM 09-21-2017 TO 09-22-2017			15,000,000.00	(15,000,000.00)

(c) Cost of Acquisition
Acquired

(d) Proceeds of Disposition
Disposed

(a) Identity of issue, borrower, lessor or similar party &

(b) Description of investment including maturity date, rate of interest, collateral or maturity value

		Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.01% FROM 09-25-2017 TO 09-26-2017	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.01% FROM 10-03-2017 TO 10-04-2017	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.01% FROM 10-04-2017 TO 10-05-2017	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.01% FROM 11-29-2017 TO 11-30-2017	70,000,000.00	(70,000,000.00)	(70,000,000.00)	70,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.01% FROM 12-04-2017 TO 12-05-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 07-26-2017 TO 07-27-2017	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 07-27-2017 TO 07-28-2017	70,000,000.00	(70,000,000.00)	(70,000,000.00)	70,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 08-10-2017 TO 08-11-2017	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 08-21-2017 TO 08-22-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 08-29-2017 TO 08-30-2017	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 08-30-2017 TO 08-31-2017	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 09-06-2017 TO 09-07-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 09-07-2017 TO 09-08-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 09-08-2017 TO 09-11-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 09-11-2017 TO 09-12-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 09-12-2017 TO 09-13-2017	70,000,000.00	(70,000,000.00)	(70,000,000.00)	70,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 09-18-2017 TO 09-19-2017	165,000,000.00	(165,000,000.00)	(165,000,000.00)	165,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 09-22-2017 TO 09-25-2017	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 10-02-2017 TO 10-03-2017	70,000,000.00	(70,000,000.00)	(70,000,000.00)	70,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 10-05-2017 TO 10-06-2017	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 10-06-2017 TO 10-10-2017	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 10-10-2017 TO 10-11-2017	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 10-11-2017 TO 10-12-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 10-12-2017 TO 10-13-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 10-13-2017 TO 10-16-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 10-30-2017 TO 10-31-2017	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 12-01-2017 TO 12-04-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 12-08-2017 TO 12-11-2017	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 12-11-2017 TO 12-12-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.02% FROM 12-12-2017 TO 12-13-2017	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 07-25-2017 TO 07-26-2017	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 08-11-2017 TO 08-14-2017	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 08-14-2017 TO 08-15-2017	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 08-16-2017 TO 08-17-2017	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 08-17-2017 TO 08-18-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 08-18-2017 TO 08-21-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 08-25-2017 TO 08-28-2017	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 08-28-2017 TO 08-29-2017	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 09-05-2017 TO 09-06-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 09-13-2017 TO 09-14-2017	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 10-16-2017 TO 10-17-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 10-17-2017 TO 10-18-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 10-18-2017 TO 10-19-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 10-19-2017 TO 10-20-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 10-24-2017 TO 10-25-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 10-25-2017 TO 10-26-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 10-27-2017 TO 10-30-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 11-06-2017 TO 11-07-2017	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 11-07-2017 TO 11-08-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 11-08-2017 TO 11-09-2017	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 11-21-2017 TO 11-22-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 11-22-2017 TO 11-24-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 11-28-2017 TO 11-29-2017	70,000,000.00	(70,000,000.00)	(70,000,000.00)	70,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 11-30-2017 TO 12-01-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 12-05-2017 TO 12-06-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.03% FROM 12-13-2017 TO 12-14-2017	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.04% FROM 07-31-2017 TO 08-01-2017	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.04% FROM 08-24-2017 TO 08-25-2017	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.04% FROM 09-14-2017 TO 09-15-2017	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.04% FROM 09-15-2017 TO 09-18-2017	160,000,000.00	(160,000,000.00)	(160,000,000.00)	160,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.04% FROM 10-20-2017 TO 10-23-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.04% FROM 10-23-2017 TO 10-24-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.04% FROM 10-26-2017 TO 10-27-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.04% FROM 10-31-2017 TO 11-01-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.04% FROM 11-02-2017 TO 11-03-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.04% FROM 11-03-2017 TO 11-06-2017	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.04% FROM 11-09-2017 TO 11-10-2017	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.04% FROM 11-10-2017 TO 11-13-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.04% FROM 11-13-2017 TO 11-14-2017	35,000,000.00	(35,000,000.00)	(35,000,000.00)	35,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.04% FROM 11-14-2017 TO 11-15-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.04% FROM 11-27-2017 TO 11-28-2017	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN	1.04% FROM 12-06-2017 TO 12-07-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.04% FROM 12-07-2017 TO 12-08-2017	65,000,000.00	(65,000,000.00)	(65,000,000.00)	65,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.05% FROM 09-01-2017 TO 09-05-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.05% FROM 11-20-2017 TO 11-21-2017	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.05% FROM 11-24-2017 TO 11-27-2017	125,000,000.00	(125,000,000.00)	(125,000,000.00)	125,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.06% FROM 08-31-2017 TO 09-01-2017	85,000,000.00	(85,000,000.00)	(85,000,000.00)	85,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.06% FROM 11-15-2017 TO 11-16-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.06% FROM 11-17-2017 TO 11-20-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.08% FROM 11-16-2017 TO 11-17-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.33% FROM 12-22-2017 TO 12-26-2017	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.33% FROM 12-26-2017 TO 12-27-2017	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.33% FROM 12-27-2017 TO 12-28-2017	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.33% FROM 12-28-2017 TO 12-29-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .48% FROM 01-03-2017 TO 01-04-2017	4,800,000.00	(4,800,000.00)	(4,800,000.00)	4,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .5% FROM 01-10-2017 TO 01-11-2017	1,600,000.00	(1,600,000.00)	(1,600,000.00)	1,600,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .5% FROM 01-19-2017 TO 01-20-2017	1,900,000.00	(1,900,000.00)	(1,900,000.00)	1,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .5% FROM 01-20-2017 TO 01-23-2017	2,600,000.00	(2,600,000.00)	(2,600,000.00)	2,600,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .5% FROM 01-23-2017 TO 01-24-2017	3,200,000.00	(3,200,000.00)	(3,200,000.00)	3,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .5% FROM 02-07-2017 TO 02-08-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .5% FROM 02-08-2017 TO 02-09-2017	1,500,000.00	(1,500,000.00)	(1,500,000.00)	1,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .5% FROM 02-14-2017 TO 02-15-2017	100,000.00	(100,000.00)	(100,000.00)	100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .5% FROM 02-17-2017 TO 02-21-2017	900,000.00	(900,000.00)	(900,000.00)	900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .5% FROM 02-21-2017 TO 02-22-2017	1,400,000.00	(1,400,000.00)	(1,400,000.00)	1,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .5% FROM 02-22-2017 TO 02-23-2017	1,500,000.00	(1,500,000.00)	(1,500,000.00)	1,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .5% FROM 02-23-2017 TO 02-24-2017	1,500,000.00	(1,500,000.00)	(1,500,000.00)	1,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .5% FROM 02-27-2017 TO 02-28-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .5% FROM 03-01-2017 TO 03-02-2017	4,200,000.00	(4,200,000.00)	(4,200,000.00)	4,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .5% FROM 03-02-2017 TO 03-03-2017	4,600,000.00	(4,600,000.00)	(4,600,000.00)	4,600,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .5% FROM 03-06-2017 TO 03-07-2017	3,800,000.00	(3,800,000.00)	(3,800,000.00)	3,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .5% FROM 03-07-2017 TO 03-08-2017	3,900,000.00	(3,900,000.00)	(3,900,000.00)	3,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .5% FROM 03-08-2017 TO 03-09-2017	3,900,000.00	(3,900,000.00)	(3,900,000.00)	3,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .5% FROM 03-09-2017 TO 03-10-2017	2,500,000.00	(2,500,000.00)	(2,500,000.00)	2,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .5% FROM 03-10-2017 TO 03-13-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .5% FROM 03-13-2017 TO 03-14-2017	2,700,000.00	(2,700,000.00)	(2,700,000.00)	2,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .51% FROM 01-05-2017 TO 01-06-2017	3,600,000.00	(3,600,000.00)	(3,600,000.00)	3,600,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .51% FROM 01-06-2017 TO 01-09-2017	3,500,000.00	(3,500,000.00)	(3,500,000.00)	3,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .51% FROM 01-09-2017 TO 01-10-2017	3,400,000.00	(3,400,000.00)	(3,400,000.00)	3,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .51% FROM 01-11-2017 TO 01-12-2017	3,600,000.00	(3,600,000.00)	(3,600,000.00)	3,600,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .51% FROM 01-24-2017 TO 01-25-2017	2,900,000.00	(2,900,000.00)	(2,900,000.00)	2,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .51% FROM 01-25-2017 TO 01-26-2017	2,900,000.00	(2,900,000.00)	(2,900,000.00)	2,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .51% FROM 01-26-2017 TO 01-27-2017	2,300,000.00	(2,300,000.00)	(2,300,000.00)	2,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .51% FROM 01-27-2017 TO 01-30-2017	3,200,000.00	(3,200,000.00)	(3,200,000.00)	3,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .51% FROM 01-30-2017 TO 01-31-2017	2,700,000.00	(2,700,000.00)	(2,700,000.00)	2,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .51% FROM 02-02-2017 TO 02-03-2017	3,100,000.00	(3,100,000.00)	(3,100,000.00)	3,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .51% FROM 02-06-2017 TO 02-07-2017	1,300,000.00	(1,300,000.00)	(1,300,000.00)	1,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .51% FROM 02-13-2017 TO 02-14-2017	2,300,000.00	(2,300,000.00)	(2,300,000.00)	2,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .51% FROM 02-16-2017 TO 02-17-2017	2,000,000.00	(2,000,000.00)	(2,000,000.00)	2,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .51% FROM 02-24-2017 TO 02-27-2017	2,100,000.00	(2,100,000.00)	(2,100,000.00)	2,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .51% FROM 03-03-2017 TO 03-06-2017	2,500,000.00	(2,500,000.00)	(2,500,000.00)	2,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .51% FROM 03-14-2017 TO 03-15-2017	2,500,000.00	(2,500,000.00)	(2,500,000.00)	2,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .51% FROM 03-15-2017 TO 03-16-2017	2,400,000.00	(2,400,000.00)	(2,400,000.00)	2,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .52% FROM 01-04-2017 TO 01-05-2017	2,800,000.00	(2,800,000.00)	(2,800,000.00)	2,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .52% FROM 01-12-2017 TO 01-13-2017	3,800,000.00	(3,800,000.00)	(3,800,000.00)	3,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .52% FROM 02-01-2017 TO 02-02-2017	5,000,000.00	(5,000,000.00)	(5,000,000.00)	5,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .52% FROM 02-03-2017 TO 02-06-2017	1,500,000.00	(1,500,000.00)	(1,500,000.00)	1,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .52% FROM 02-09-2017 TO 02-10-2017	1,900,000.00	(1,900,000.00)	(1,900,000.00)	1,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .52% FROM 02-10-2017 TO 02-13-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .52% FROM 02-28-2017 TO 03-01-2017	3,700,000.00	(3,700,000.00)	(3,700,000.00)	3,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .53% FROM 01-13-2017 TO 01-17-2017	3,200,000.00	(3,200,000.00)	(3,200,000.00)	3,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .53% FROM 01-31-2017 TO 02-01-2017	2,200,000.00	(2,200,000.00)	(2,200,000.00)	2,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .53% FROM 02-15-2017 TO 02-16-2017	1,100,000.00	(1,100,000.00)	(1,100,000.00)	1,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .54% FROM 01-17-2017 TO 01-18-2017	1,900,000.00	(1,900,000.00)	(1,900,000.00)	1,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .54% FROM 01-18-2017 TO 01-19-2017	2,400,000.00	(2,400,000.00)	(2,400,000.00)	2,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .75% FROM 03-16-2017 TO 03-17-2017	3,000,000.00	(3,000,000.00)	(3,000,000.00)	3,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .75% FROM 03-17-2017 TO 03-20-2017	3,100,000.00	(3,100,000.00)	(3,100,000.00)	3,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .75% FROM 03-20-2017 TO 03-21-2017	3,300,000.00	(3,300,000.00)	(3,300,000.00)	3,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .75% FROM 03-21-2017 TO 03-22-2017	3,200,000.00	(3,200,000.00)	(3,200,000.00)	3,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .75% FROM 03-22-2017 TO 03-23-2017	4,400,000.00	(4,400,000.00)	(4,400,000.00)	4,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .75% FROM 03-23-2017 TO 03-24-2017	4,000,000.00	(4,000,000.00)	(4,000,000.00)	4,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .75% FROM 05-10-2017 TO 05-11-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .75% FROM 05-22-2017 TO 05-23-2017	5,000,000.00	(5,000,000.00)	(5,000,000.00)	5,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .75% FROM 05-23-2017 TO 05-24-2017	4,100,000.00	(4,100,000.00)	(4,100,000.00)	4,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 03-24-2017 TO 03-27-2017	3,600,000.00	(3,600,000.00)	(3,600,000.00)	3,600,000.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 03-27-2017 TO 03-28-2017	3,700,000.00	(3,700,000.00)	(3,700,000.00)	3,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 03-28-2017 TO 03-29-2017	3,600,000.00	(3,600,000.00)	(3,600,000.00)	3,600,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 03-29-2017 TO 03-30-2017	3,700,000.00	(3,700,000.00)	(3,700,000.00)	3,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 04-03-2017 TO 04-04-2017	3,700,000.00	(3,700,000.00)	(3,700,000.00)	3,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 04-04-2017 TO 04-05-2017	3,300,000.00	(3,300,000.00)	(3,300,000.00)	3,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 04-11-2017 TO 04-12-2017	4,500,000.00	(4,500,000.00)	(4,500,000.00)	4,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 04-12-2017 TO 04-13-2017	4,500,000.00	(4,500,000.00)	(4,500,000.00)	4,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 04-20-2017 TO 04-21-2017	2,500,000.00	(2,500,000.00)	(2,500,000.00)	2,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 04-21-2017 TO 04-24-2017	1,900,000.00	(1,900,000.00)	(1,900,000.00)	1,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 04-25-2017 TO 04-26-2017	1,000,000.00	(1,000,000.00)	(1,000,000.00)	1,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 04-26-2017 TO 04-27-2017	5,000,000.00	(5,000,000.00)	(5,000,000.00)	5,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 05-03-2017 TO 05-04-2017	3,000,000.00	(3,000,000.00)	(3,000,000.00)	3,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 05-04-2017 TO 05-05-2017	3,200,000.00	(3,200,000.00)	(3,200,000.00)	3,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 05-05-2017 TO 05-08-2017	1,500,000.00	(1,500,000.00)	(1,500,000.00)	1,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 05-08-2017 TO 05-09-2017	2,100,000.00	(2,100,000.00)	(2,100,000.00)	2,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 05-09-2017 TO 05-10-2017	2,000,000.00	(2,000,000.00)	(2,000,000.00)	2,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 05-12-2017 TO 05-15-2017	3,100,000.00	(3,100,000.00)	(3,100,000.00)	3,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 05-15-2017 TO 05-16-2017	3,200,000.00	(3,200,000.00)	(3,200,000.00)	3,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 05-16-2017 TO 05-17-2017	3,400,000.00	(3,400,000.00)	(3,400,000.00)	3,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 05-17-2017 TO 05-18-2017	2,900,000.00	(2,900,000.00)	(2,900,000.00)	2,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 05-18-2017 TO 05-19-2017	3,400,000.00	(3,400,000.00)	(3,400,000.00)	3,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 05-19-2017 TO 05-22-2017	2,900,000.00	(2,900,000.00)	(2,900,000.00)	2,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .76% FROM 05-24-2017 TO 05-25-2017	2,800,000.00	(2,800,000.00)	(2,800,000.00)	2,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .77% FROM 03-30-2017 TO 03-31-2017	4,300,000.00	(4,300,000.00)	(4,300,000.00)	4,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .77% FROM 04-05-2017 TO 04-06-2017	3,800,000.00	(3,800,000.00)	(3,800,000.00)	3,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .77% FROM 04-06-2017 TO 04-07-2017	4,200,000.00	(4,200,000.00)	(4,200,000.00)	4,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .77% FROM 04-19-2017 TO 04-20-2017	3,100,000.00	(3,100,000.00)	(3,100,000.00)	3,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .77% FROM 04-24-2017 TO 04-25-2017	1,300,000.00	(1,300,000.00)	(1,300,000.00)	1,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .77% FROM 04-27-2017 TO 04-28-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .77% FROM 05-02-2017 TO 05-03-2017	3,100,000.00	(3,100,000.00)	(3,100,000.00)	3,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .77% FROM 05-11-2017 TO 05-12-2017	2,800,000.00	(2,800,000.00)	(2,800,000.00)	2,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .78% FROM 04-07-2017 TO 04-10-2017	4,200,000.00	(4,200,000.00)	(4,200,000.00)	4,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .78% FROM 04-10-2017 TO 04-11-2017	4,200,000.00	(4,200,000.00)	(4,200,000.00)	4,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .78% FROM 04-13-2017 TO 04-17-2017	4,400,000.00	(4,400,000.00)	(4,400,000.00)	4,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .78% FROM 04-28-2017 TO 05-01-2017	2,800,000.00	(2,800,000.00)	(2,800,000.00)	2,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .78% FROM 05-01-2017 TO 05-02-2017	3,000,000.00	(3,000,000.00)	(3,000,000.00)	3,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .78% FROM 05-30-2017 TO 05-31-2017	4,100,000.00	(4,100,000.00)	(4,100,000.00)	4,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .78% FROM 06-01-2017 TO 06-02-2017	3,400,000.00	(3,400,000.00)	(3,400,000.00)	3,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .78% FROM 06-05-2017 TO 06-06-2017	4,100,000.00	(4,100,000.00)	(4,100,000.00)	4,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .78% FROM 06-06-2017 TO 06-07-2017	3,700,000.00	(3,700,000.00)	(3,700,000.00)	3,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .78% FROM 06-07-2017 TO 06-08-2017	4,400,000.00	(4,400,000.00)	(4,400,000.00)	4,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .79% FROM 03-31-2017 TO 04-03-2017	3,500,000.00	(3,500,000.00)	(3,500,000.00)	3,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .79% FROM 04-17-2017 TO 04-18-2017	3,800,000.00	(3,800,000.00)	(3,800,000.00)	3,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .79% FROM 04-18-2017 TO 04-19-2017	2,800,000.00	(2,800,000.00)	(2,800,000.00)	2,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .79% FROM 05-25-2017 TO 05-26-2017	3,400,000.00	(3,400,000.00)	(3,400,000.00)	3,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .79% FROM 05-26-2017 TO 05-30-2017	3,100,000.00	(3,100,000.00)	(3,100,000.00)	3,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .79% FROM 06-02-2017 TO 06-05-2017	4,400,000.00	(4,400,000.00)	(4,400,000.00)	4,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .8% FROM 05-31-2017 TO 06-01-2017	4,300,000.00	(4,300,000.00)	(4,300,000.00)	4,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .8% FROM 06-08-2017 TO 06-09-2017	3,600,000.00	(3,600,000.00)	(3,600,000.00)	3,600,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .8% FROM 06-09-2017 TO 06-12-2017	3,700,000.00	(3,700,000.00)	(3,700,000.00)	3,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .81% FROM 06-12-2017 TO 06-13-2017	3,900,000.00	(3,900,000.00)	(3,900,000.00)	3,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .81% FROM 06-13-2017 TO 06-14-2017	3,300,000.00	(3,300,000.00)	(3,300,000.00)	3,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L .82% FROM 06-14-2017 TO 06-15-2017	3,500,000.00	(3,500,000.00)	(3,500,000.00)	3,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 07-07-2017 TO 07-10-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 07-10-2017 TO 07-11-2017	1,600,000.00	(1,600,000.00)	(1,600,000.00)	1,600,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 07-11-2017 TO 07-12-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 07-12-2017 TO 07-13-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 07-13-2017 TO 07-14-2017	1,400,000.00	(1,400,000.00)	(1,400,000.00)	1,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 07-14-2017 TO 07-17-2017	1,300,000.00	(1,300,000.00)	(1,300,000.00)	1,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 07-18-2017 TO 07-19-2017	2,600,000.00	(2,600,000.00)	(2,600,000.00)	2,600,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 07-19-2017 TO 07-20-2017	2,700,000.00	(2,700,000.00)	(2,700,000.00)	2,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 07-21-2017 TO 07-24-2017	1,600,000.00	(1,600,000.00)	(1,600,000.00)	1,600,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 08-04-2017 TO 08-07-2017	2,800,000.00	(2,800,000.00)	(2,800,000.00)	2,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 08-07-2017 TO 08-08-2017	2,700,000.00	(2,700,000.00)	(2,700,000.00)	2,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 08-08-2017 TO 08-09-2017	2,400,000.00	(2,400,000.00)	(2,400,000.00)	2,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 08-09-2017 TO 08-10-2017	2,400,000.00	(2,400,000.00)	(2,400,000.00)	2,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 08-22-2017 TO 08-23-2017	1,500,000.00	(1,500,000.00)	(1,500,000.00)	1,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 08-23-2017 TO 08-24-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 09-19-2017 TO 09-20-2017	1,100,000.00	(1,100,000.00)	(1,100,000.00)	1,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 09-20-2017 TO 09-21-2017	2,400,000.00	(2,400,000.00)	(2,400,000.00)	2,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 09-21-2017 TO 09-22-2017	2,400,000.00	(2,400,000.00)	(2,400,000.00)	2,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 09-25-2017 TO 09-26-2017	2,400,000.00	(2,400,000.00)	(2,400,000.00)	2,400,000.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 09-26-2017 TO 09-27-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 09-27-2017 TO 09-28-2017	2,000,000.00	(2,000,000.00)	(2,000,000.00)	2,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 09-28-2017 TO 09-29-2017	2,100,000.00	(2,100,000.00)	(2,100,000.00)	2,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 10-03-2017 TO 10-04-2017	2,100,000.00	(2,100,000.00)	(2,100,000.00)	2,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 10-04-2017 TO 10-05-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 10-13-2017 TO 10-16-2017	1,900,000.00	(1,900,000.00)	(1,900,000.00)	1,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 11-29-2017 TO 11-30-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 12-04-2017 TO 12-05-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.01% FROM 12-11-2017 TO 12-12-2017	2,500,000.00	(2,500,000.00)	(2,500,000.00)	2,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 06-21-2017 TO 06-22-2017	4,000,000.00	(4,000,000.00)	(4,000,000.00)	4,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 06-22-2017 TO 06-23-2017	3,300,000.00	(3,300,000.00)	(3,300,000.00)	3,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 07-05-2017 TO 07-06-2017	2,000,000.00	(2,000,000.00)	(2,000,000.00)	2,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 07-06-2017 TO 07-07-2017	2,000,000.00	(2,000,000.00)	(2,000,000.00)	2,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 07-17-2017 TO 07-18-2017	1,400,000.00	(1,400,000.00)	(1,400,000.00)	1,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 07-20-2017 TO 07-21-2017	2,700,000.00	(2,700,000.00)	(2,700,000.00)	2,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 07-25-2017 TO 07-26-2017	2,000,000.00	(2,000,000.00)	(2,000,000.00)	2,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 07-26-2017 TO 07-27-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 07-27-2017 TO 07-28-2017	2,100,000.00	(2,100,000.00)	(2,100,000.00)	2,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 07-28-2017 TO 07-31-2017	2,300,000.00	(2,300,000.00)	(2,300,000.00)	2,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 08-01-2017 TO 08-02-2017	2,500,000.00	(2,500,000.00)	(2,500,000.00)	2,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 08-10-2017 TO 08-11-2017	2,600,000.00	(2,600,000.00)	(2,600,000.00)	2,600,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 08-21-2017 TO 08-22-2017	1,400,000.00	(1,400,000.00)	(1,400,000.00)	1,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 09-06-2017 TO 09-07-2017	2,200,000.00	(2,200,000.00)	(2,200,000.00)	2,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 09-07-2017 TO 09-08-2017	2,300,000.00	(2,300,000.00)	(2,300,000.00)	2,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 09-08-2017 TO 09-11-2017	1,900,000.00	(1,900,000.00)	(1,900,000.00)	1,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 09-11-2017 TO 09-12-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 09-12-2017 TO 09-13-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 09-13-2017 TO 09-14-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 09-22-2017 TO 09-25-2017	2,200,000.00	(2,200,000.00)	(2,200,000.00)	2,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 10-02-2017 TO 10-03-2017	2,100,000.00	(2,100,000.00)	(2,100,000.00)	2,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 10-05-2017 TO 10-06-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 10-06-2017 TO 10-10-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 10-10-2017 TO 10-11-2017	1,900,000.00	(1,900,000.00)	(1,900,000.00)	1,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 10-11-2017 TO 10-12-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 10-12-2017 TO 10-13-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 10-30-2017 TO 10-31-2017	1,300,000.00	(1,300,000.00)	(1,300,000.00)	1,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 11-28-2017 TO 11-29-2017	2,000,000.00	(2,000,000.00)	(2,000,000.00)	2,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 12-01-2017 TO 12-04-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 12-08-2017 TO 12-11-2017	2,500,000.00	(2,500,000.00)	(2,500,000.00)	2,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.02% FROM 12-12-2017 TO 12-13-2017	2,400,000.00	(2,400,000.00)	(2,400,000.00)	2,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 06-20-2017 TO 06-21-2017	2,200,000.00	(2,200,000.00)	(2,200,000.00)	2,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 06-26-2017 TO 06-27-2017	3,300,000.00	(3,300,000.00)	(3,300,000.00)	3,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 06-27-2017 TO 06-28-2017	3,600,000.00	(3,600,000.00)	(3,600,000.00)	3,600,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 07-24-2017 TO 07-25-2017	1,900,000.00	(1,900,000.00)	(1,900,000.00)	1,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 08-11-2017 TO 08-14-2017	2,400,000.00	(2,400,000.00)	(2,400,000.00)	2,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 08-14-2017 TO 08-15-2017	2,100,000.00	(2,100,000.00)	(2,100,000.00)	2,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 08-16-2017 TO 08-17-2017	1,500,000.00	(1,500,000.00)	(1,500,000.00)	1,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 08-17-2017 TO 08-18-2017	1,300,000.00	(1,300,000.00)	(1,300,000.00)	1,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 08-18-2017 TO 08-21-2017	1,300,000.00	(1,300,000.00)	(1,300,000.00)	1,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 08-25-2017 TO 08-28-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 08-28-2017 TO 08-29-2017	2,000,000.00	(2,000,000.00)	(2,000,000.00)	2,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 08-29-2017 TO 08-30-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 08-30-2017 TO 08-31-2017	1,500,000.00	(1,500,000.00)	(1,500,000.00)	1,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 09-05-2017 TO 09-06-2017	2,100,000.00	(2,100,000.00)	(2,100,000.00)	2,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 09-14-2017 TO 09-15-2017	1,900,000.00	(1,900,000.00)	(1,900,000.00)	1,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 09-18-2017 TO 09-19-2017	2,000,000.00	(2,000,000.00)	(2,000,000.00)	2,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 10-16-2017 TO 10-17-2017	2,100,000.00	(2,100,000.00)	(2,100,000.00)	2,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 10-17-2017 TO 10-18-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 10-18-2017 TO 10-19-2017	2,500,000.00	(2,500,000.00)	(2,500,000.00)	2,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 10-19-2017 TO 10-20-2017	2,600,000.00	(2,600,000.00)	(2,600,000.00)	2,600,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 10-24-2017 TO 10-25-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 10-25-2017 TO 10-26-2017	1,600,000.00	(1,600,000.00)	(1,600,000.00)	1,600,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 10-27-2017 TO 10-30-2017	1,200,000.00	(1,200,000.00)	(1,200,000.00)	1,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 11-01-2017 TO 11-02-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 11-06-2017 TO 11-07-2017	1,600,000.00	(1,600,000.00)	(1,600,000.00)	1,600,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 11-07-2017 TO 11-08-2017	1,600,000.00	(1,600,000.00)	(1,600,000.00)	1,600,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 11-21-2017 TO 11-22-2017	2,200,000.00	(2,200,000.00)	(2,200,000.00)	2,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 11-22-2017 TO 11-24-2017	2,100,000.00	(2,100,000.00)	(2,100,000.00)	2,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 11-30-2017 TO 12-01-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.03% FROM 12-13-2017 TO 12-14-2017	2,200,000.00	(2,200,000.00)	(2,200,000.00)	2,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 06-23-2017 TO 06-26-2017	3,100,000.00	(3,100,000.00)	(3,100,000.00)	3,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 06-28-2017 TO 06-29-2017	4,200,000.00	(4,200,000.00)	(4,200,000.00)	4,200,000.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition		(d) Proceeds of Disposition	
	Acquired		Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 06-29-2017 TO 06-30-2017	4,700,000.00	(4,700,000.00)	(4,700,000.00)	4,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 07-03-2017 TO 07-05-2017	4,100,000.00	(4,100,000.00)	(4,100,000.00)	4,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 07-31-2017 TO 08-01-2017	2,500,000.00	(2,500,000.00)	(2,500,000.00)	2,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 08-24-2017 TO 08-25-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 09-01-2017 TO 09-05-2017	1,900,000.00	(1,900,000.00)	(1,900,000.00)	1,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 10-20-2017 TO 10-23-2017	1,900,000.00	(1,900,000.00)	(1,900,000.00)	1,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 10-23-2017 TO 10-24-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 10-26-2017 TO 10-27-2017	1,300,000.00	(1,300,000.00)	(1,300,000.00)	1,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 11-02-2017 TO 11-03-2017	1,300,000.00	(1,300,000.00)	(1,300,000.00)	1,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 11-03-2017 TO 11-06-2017	1,200,000.00	(1,200,000.00)	(1,200,000.00)	1,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 11-08-2017 TO 11-09-2017	1,400,000.00	(1,400,000.00)	(1,400,000.00)	1,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 11-10-2017 TO 11-13-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 11-13-2017 TO 11-14-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 11-14-2017 TO 11-15-2017	1,900,000.00	(1,900,000.00)	(1,900,000.00)	1,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 11-20-2017 TO 11-21-2017	2,200,000.00	(2,200,000.00)	(2,200,000.00)	2,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 11-27-2017 TO 11-28-2017	2,300,000.00	(2,300,000.00)	(2,300,000.00)	2,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 12-05-2017 TO 12-06-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 12-06-2017 TO 12-07-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.04% FROM 12-07-2017 TO 12-08-2017	1,500,000.00	(1,500,000.00)	(1,500,000.00)	1,500,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.05% FROM 06-19-2017 TO 06-20-2017	3,000,000.00	(3,000,000.00)	(3,000,000.00)	3,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.05% FROM 08-15-2017 TO 08-16-2017	1,900,000.00	(1,900,000.00)	(1,900,000.00)	1,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.05% FROM 08-31-2017 TO 09-01-2017	1,400,000.00	(1,400,000.00)	(1,400,000.00)	1,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.05% FROM 09-29-2017 TO 10-02-2017	2,000,000.00	(2,000,000.00)	(2,000,000.00)	2,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.05% FROM 10-31-2017 TO 11-01-2017	1,900,000.00	(1,900,000.00)	(1,900,000.00)	1,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.05% FROM 11-09-2017 TO 11-10-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.05% FROM 11-24-2017 TO 11-27-2017	2,200,000.00	(2,200,000.00)	(2,200,000.00)	2,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.06% FROM 11-15-2017 TO 11-16-2017	2,200,000.00	(2,200,000.00)	(2,200,000.00)	2,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.06% FROM 11-17-2017 TO 11-20-2017	2,000,000.00	(2,000,000.00)	(2,000,000.00)	2,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.07% FROM 06-15-2017 TO 06-16-2017	2,400,000.00	(2,400,000.00)	(2,400,000.00)	2,400,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.07% FROM 06-16-2017 TO 06-19-2017	2,600,000.00	(2,600,000.00)	(2,600,000.00)	2,600,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.07% FROM 06-30-2017 TO 07-03-2017	2,300,000.00	(2,300,000.00)	(2,300,000.00)	2,300,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.07% FROM 11-16-2017 TO 11-17-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.27% FROM 12-14-2017 TO 12-15-2017	2,200,000.00	(2,200,000.00)	(2,200,000.00)	2,200,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.29% FROM 12-15-2017 TO 12-18-2017	2,000,000.00	(2,000,000.00)	(2,000,000.00)	2,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.29% FROM 12-18-2017 TO 12-19-2017	2,100,000.00	(2,100,000.00)	(2,100,000.00)	2,100,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.3% FROM 12-19-2017 TO 12-20-2017	2,000,000.00	(2,000,000.00)	(2,000,000.00)	2,000,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.3% FROM 12-20-2017 TO 12-21-2017	2,900,000.00	(2,900,000.00)	(2,900,000.00)	2,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.31% FROM 12-21-2017 TO 12-22-2017	2,600,000.00	(2,600,000.00)	(2,600,000.00)	2,600,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.34% FROM 12-22-2017 TO 12-26-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.34% FROM 12-26-2017 TO 12-27-2017	1,700,000.00	(1,700,000.00)	(1,700,000.00)	1,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.34% FROM 12-27-2017 TO 12-28-2017	1,900,000.00	(1,900,000.00)	(1,900,000.00)	1,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.35% FROM 12-28-2017 TO 12-29-2017	1,800,000.00	(1,800,000.00)	(1,800,000.00)	1,800,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L FROM 09-15-2017 TO 09-18-2017	1,900,000.00	(1,900,000.00)	(1,900,000.00)	1,900,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1%FROM 08-02-2017 TO 08-03-2017	2,700,000.00	(2,700,000.00)	(2,700,000.00)	2,700,000.00
BUY TO OPEN TRIPARTY REPO W/MERRILL L 1%FROM 08-03-2017 TO 08-04-2017	2,600,000.00	(2,600,000.00)	(2,600,000.00)	2,600,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .5% FROM 01-03-2017 TO 01-04-2017	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .5% FROM 01-10-2017 TO 01-11-2017	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .5% FROM 01-11-2017 TO 01-12-2017	165,000,000.00	(165,000,000.00)	(165,000,000.00)	165,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .5% FROM 01-23-2017 TO 01-24-2017	175,000,000.00	(175,000,000.00)	(175,000,000.00)	175,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .5% FROM 02-21-2017 TO 02-22-2017	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .5% FROM 02-27-2017 TO 02-28-2017	220,000,000.00	(220,000,000.00)	(220,000,000.00)	220,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .5% FROM 03-02-2017 TO 03-03-2017	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .5% FROM 03-07-2017 TO 03-08-2017	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .5% FROM 03-08-2017 TO 03-09-2017	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .5% FROM 03-09-2017 TO 03-10-2017	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .5% FROM 03-10-2017 TO 03-13-2017	205,000,000.00	(205,000,000.00)	(205,000,000.00)	205,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .5% FROM 03-13-2017 TO 03-14-2017	185,000,000.00	(185,000,000.00)	(185,000,000.00)	185,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .51% FROM 01-09-2017 TO 01-10-2017	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .51% FROM 01-12-2017 TO 01-13-2017	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .51% FROM 01-20-2017 TO 01-23-2017	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .51% FROM 02-02-2017 TO 02-03-2017	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .51% FROM 02-03-2017 TO 02-06-2017	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .51% FROM 02-07-2017 TO 02-08-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .51% FROM 02-08-2017 TO 02-09-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .51% FROM 02-13-2017 TO 02-14-2017	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .51% FROM 02-14-2017 TO 02-15-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .51% FROM 02-17-2017 TO 02-21-2017	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .51% FROM 02-24-2017 TO 02-27-2017	280,000,000.00	(280,000,000.00)	(280,000,000.00)	280,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .51% FROM 03-01-2017 TO 03-02-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .51% FROM 03-03-2017 TO 03-06-2017	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .51% FROM 03-06-2017 TO 03-07-2017	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .52% FROM 01-05-2017 TO 01-06-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition		(d) Proceeds of Disposition	
	Acquired	Disposed		
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .52% FROM 01-06-2017 TO 01-09-2017	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .52% FROM 01-19-2017 TO 01-20-2017	180,000,000.00	(180,000,000.00)	(180,000,000.00)	180,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .52% FROM 01-24-2017 TO 01-25-2017	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .52% FROM 01-25-2017 TO 01-26-2017	175,000,000.00	(175,000,000.00)	(175,000,000.00)	175,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .52% FROM 01-26-2017 TO 01-27-2017	175,000,000.00	(175,000,000.00)	(175,000,000.00)	175,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .52% FROM 01-27-2017 TO 01-30-2017	175,000,000.00	(175,000,000.00)	(175,000,000.00)	175,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .52% FROM 01-30-2017 TO 01-31-2017	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .52% FROM 02-06-2017 TO 02-07-2017	220,000,000.00	(220,000,000.00)	(220,000,000.00)	220,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .52% FROM 02-10-2017 TO 02-13-2017	35,000,000.00	(35,000,000.00)	(35,000,000.00)	35,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .52% FROM 02-16-2017 TO 02-17-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .52% FROM 02-28-2017 TO 03-01-2017	160,000,000.00	(160,000,000.00)	(160,000,000.00)	160,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .52% FROM 03-14-2017 TO 03-15-2017	185,000,000.00	(185,000,000.00)	(185,000,000.00)	185,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .52% FROM 03-15-2017 TO 03-16-2017	230,000,000.00	(230,000,000.00)	(230,000,000.00)	230,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .53% FROM 01-13-2017 TO 01-17-2017	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .53% FROM 02-01-2017 TO 02-02-2017	180,000,000.00	(180,000,000.00)	(180,000,000.00)	180,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .53% FROM 02-09-2017 TO 02-10-2017	35,000,000.00	(35,000,000.00)	(35,000,000.00)	35,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .53% FROM 02-15-2017 TO 02-16-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .54% FROM 01-17-2017 TO 01-18-2017	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .54% FROM 01-31-2017 TO 02-01-2017	175,000,000.00	(175,000,000.00)	(175,000,000.00)	175,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .56% FROM 01-18-2017 TO 01-19-2017	160,000,000.00	(160,000,000.00)	(160,000,000.00)	160,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .75% FROM 03-17-2017 TO 03-20-2017	145,000,000.00	(145,000,000.00)	(145,000,000.00)	145,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .75% FROM 03-20-2017 TO 03-21-2017	235,000,000.00	(235,000,000.00)	(235,000,000.00)	235,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .75% FROM 03-21-2017 TO 03-22-2017	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .75% FROM 03-22-2017 TO 03-23-2017	132,000,000.00	(132,000,000.00)	(132,000,000.00)	132,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .76% FROM 03-16-2017 TO 03-17-2017	230,000,000.00	(230,000,000.00)	(230,000,000.00)	230,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .76% FROM 03-23-2017 TO 03-24-2017	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .76% FROM 03-27-2017 TO 03-28-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .76% FROM 04-04-2017 TO 04-05-2017	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .76% FROM 04-20-2017 TO 04-21-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .76% FROM 04-21-2017 TO 04-24-2017	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .76% FROM 05-09-2017 TO 05-10-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .76% FROM 05-10-2017 TO 05-11-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .76% FROM 05-12-2017 TO 05-15-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .76% FROM 05-16-2017 TO 05-17-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .76% FROM 05-17-2017 TO 05-18-2017	85,000,000.00	(85,000,000.00)	(85,000,000.00)	85,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .76% FROM 05-19-2017 TO 05-22-2017	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .76% FROM 05-22-2017 TO 05-23-2017	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .76% FROM 05-23-2017 TO 05-24-2017	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .77% FROM 03-24-2017 TO 03-27-2017	35,000,000.00	(35,000,000.00)	(35,000,000.00)	35,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .77% FROM 04-12-2017 TO 04-13-2017	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .77% FROM 04-19-2017 TO 04-20-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .77% FROM 04-24-2017 TO 04-25-2017	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .77% FROM 04-25-2017 TO 04-26-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .77% FROM 04-26-2017 TO 04-27-2017	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .77% FROM 05-02-2017 TO 05-03-2017	35,000,000.00	(35,000,000.00)	(35,000,000.00)	35,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .77% FROM 05-03-2017 TO 05-04-2017	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .77% FROM 05-04-2017 TO 05-05-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .77% FROM 05-08-2017 TO 05-09-2017	155,000,000.00	(155,000,000.00)	(155,000,000.00)	155,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .77% FROM 05-11-2017 TO 05-12-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .77% FROM 05-15-2017 TO 05-16-2017	140,000,000.00	(140,000,000.00)	(140,000,000.00)	140,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .77% FROM 05-18-2017 TO 05-19-2017	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .77% FROM 05-24-2017 TO 05-25-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .78% FROM 04-27-2017 TO 04-28-2017	140,000,000.00	(140,000,000.00)	(140,000,000.00)	140,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .78% FROM 05-05-2017 TO 05-08-2017	65,000,000.00	(65,000,000.00)	(65,000,000.00)	65,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .78% FROM 05-25-2017 TO 05-26-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .78% FROM 05-30-2017 TO 05-31-2017	165,000,000.00	(165,000,000.00)	(165,000,000.00)	165,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .79% FROM 05-01-2017 TO 05-02-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .79% FROM 05-26-2017 TO 05-30-2017	145,000,000.00	(145,000,000.00)	(145,000,000.00)	145,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .79% FROM 06-02-2017 TO 06-05-2017	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .79% FROM 06-05-2017 TO 06-06-2017	157,000,000.00	(157,000,000.00)	(157,000,000.00)	157,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .79% FROM 06-06-2017 TO 06-07-2017	160,000,000.00	(160,000,000.00)	(160,000,000.00)	160,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .79% FROM 06-07-2017 TO 06-08-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .8% FROM 04-13-2017 TO 04-17-2017	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .8% FROM 04-17-2017 TO 04-18-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .8% FROM 04-18-2017 TO 04-19-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .8% FROM 05-31-2017 TO 06-01-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .8% FROM 06-01-2017 TO 06-02-2017	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .8% FROM 06-08-2017 TO 06-09-2017	148,000,000.00	(148,000,000.00)	(148,000,000.00)	148,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .81% FROM 04-28-2017 TO 05-01-2017	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .81% FROM 06-09-2017 TO 06-12-2017	165,000,000.00	(165,000,000.00)	(165,000,000.00)	165,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .82% FROM 06-12-2017 TO 06-13-2017	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .82% FROM 06-13-2017 TO 06-14-2017	175,000,000.00	(175,000,000.00)	(175,000,000.00)	175,000,000.00

(c) Cost of Acquisition
Acquired

(d) Proceeds of Disposition
Disposed

(a) Identity of issue, borrower, lessor or similar party &

(b) Description of investment including maturity date, rate of interest, collateral or maturity value

	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN .83% FROM 06-14-2017 TO 06-15-2017	175,000,000.00	(175,000,000.00)	(175,000,000.00)	175,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN 1.08% FROM 06-15-2017 TO 06-16-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/ROYAL BAN 1.08% FROM 06-16-2017 TO 06-19-2017	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .49% FROM 02-21-2017 TO 02-22-2017	85,000,000.00	(85,000,000.00)	(85,000,000.00)	85,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .49% FROM 02-23-2017 TO 02-24-2017	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .5% FROM 02-17-2017 TO 02-21-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .5% FROM 02-24-2017 TO 02-27-2017	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .5% FROM 03-03-2017 TO 03-06-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .5% FROM 03-06-2017 TO 03-07-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .5% FROM 03-07-2017 TO 03-08-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .5% FROM 03-08-2017 TO 03-09-2017	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .5% FROM 03-09-2017 TO 03-10-2017	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .5% FROM 03-10-2017 TO 03-13-2017	70,000,000.00	(70,000,000.00)	(70,000,000.00)	70,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .5% FROM 03-13-2017 TO 03-14-2017	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .51% FROM 03-14-2017 TO 03-15-2017	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .53% FROM 01-31-2017 TO 02-01-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .77% FROM 05-05-2017 TO 05-08-2017	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 06-05-2017 TO 06-06-2017	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .81% FROM 06-06-2017 TO 06-07-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .81% FROM 06-07-2017 TO 06-08-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .82% FROM 06-02-2017 TO 06-05-2017	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .83% FROM 06-01-2017 TO 06-02-2017	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .83% FROM 06-08-2017 TO 06-09-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .83% FROM 06-09-2017 TO 06-12-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .84% FROM 06-12-2017 TO 06-13-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .84% FROM 06-13-2017 TO 06-14-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .87% FROM 06-14-2017 TO 06-15-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.01% FROM 06-21-2017 TO 06-22-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.01% FROM 06-22-2017 TO 06-23-2017	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.01% FROM 06-27-2017 TO 06-28-2017	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.01% FROM 06-28-2017 TO 06-29-2017	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.01% FROM 08-22-2017 TO 08-23-2017	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.01% FROM 08-23-2017 TO 08-24-2017	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.01% FROM 08-29-2017 TO 08-30-2017	65,000,000.00	(65,000,000.00)	(65,000,000.00)	65,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.01% FROM 08-30-2017 TO 08-31-2017	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.01% FROM 09-06-2017 TO 09-07-2017	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.01% FROM 09-11-2017 TO 09-12-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.01% FROM 09-12-2017 TO 09-13-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.01% FROM 12-04-2017 TO 12-05-2017	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.02% FROM 06-26-2017 TO 06-27-2017	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.02% FROM 08-21-2017 TO 08-22-2017	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.02% FROM 09-07-2017 TO 09-08-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.02% FROM 09-08-2017 TO 09-11-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.02% FROM 09-13-2017 TO 09-14-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.02% FROM 09-18-2017 TO 09-19-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.02% FROM 10-30-2017 TO 10-31-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.02% FROM 12-01-2017 TO 12-04-2017	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.03% FROM 08-28-2017 TO 08-29-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.03% FROM 09-05-2017 TO 09-06-2017	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.03% FROM 10-18-2017 TO 10-19-2017	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.03% FROM 10-19-2017 TO 10-20-2017	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.03% FROM 10-25-2017 TO 10-26-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.03% FROM 10-27-2017 TO 10-30-2017	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.03% FROM 11-06-2017 TO 11-07-2017	65,000,000.00	(65,000,000.00)	(65,000,000.00)	65,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.03% FROM 11-07-2017 TO 11-08-2017	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.03% FROM 11-30-2017 TO 12-01-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.03% FROM 12-06-2017 TO 12-07-2017	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.04% FROM 06-23-2017 TO 06-26-2017	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.04% FROM 06-29-2017 TO 06-30-2017	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.04% FROM 08-18-2017 TO 08-21-2017	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.04% FROM 08-25-2017 TO 08-28-2017	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.04% FROM 09-14-2017 TO 09-15-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.04% FROM 10-16-2017 TO 10-17-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.04% FROM 10-24-2017 TO 10-25-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.04% FROM 10-26-2017 TO 10-27-2017	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.04% FROM 11-10-2017 TO 11-13-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.04% FROM 11-13-2017 TO 11-14-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.04% FROM 11-14-2017 TO 11-15-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.05% FROM 06-20-2017 TO 06-21-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.05% FROM 08-24-2017 TO 08-25-2017	125,000,000.00	(125,000,000.00)	(125,000,000.00)	125,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.06% FROM 09-01-2017 TO 09-05-2017	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.06% FROM 10-17-2017 TO 10-18-2017	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.06% FROM 10-20-2017 TO 10-23-2017	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.06% FROM 10-23-2017 TO 10-24-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.08% FROM 06-19-2017 TO 06-20-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.08% FROM 08-31-2017 TO 09-01-2017	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.08% FROM 09-15-2017 TO 09-18-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.08% FROM 10-31-2017 TO 11-01-2017	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.1% FROM 06-15-2017 TO 06-16-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.1% FROM 06-16-2017 TO 06-19-2017	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.33% FROM 12-26-2017 TO 12-27-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.36% FROM 12-22-2017 TO 12-26-2017	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1%FROM 09-19-2017 TO 09-20-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1%FROM 09-20-2017 TO 09-21-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1%FROM 09-21-2017 TO 09-22-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/THE ROYAL 1.01% FROM 06-21-2017 TO 06-22-2017	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/THE ROYAL 1.01% FROM 06-22-2017 TO 06-23-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/THE ROYAL 1.02% FROM 06-27-2017 TO 06-28-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/THE ROYAL 1.03% FROM 06-20-2017 TO 06-21-2017	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/THE ROYAL 1.03% FROM 06-26-2017 TO 06-27-2017	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/THE ROYAL 1.03% FROM 06-28-2017 TO 06-29-2017	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/THE ROYAL 1.04% FROM 06-23-2017 TO 06-26-2017	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/THE ROYAL 1.04% FROM 06-29-2017 TO 06-30-2017	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/THE ROYAL 1.05% FROM 06-19-2017 TO 06-20-2017	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00
BUZZI UNICEM SPA EURO.60	30,040.00	(749,342.33)	(69,392.00)	1,727,369.09
BW OFFSHORE LTD	47,991.00	(156,260.57)	(47,991.00)	22,229.33
C C LAND HOLDINGS HKD0.1	108,000.00	(33,509.91)	(108,000.00)	31,565.42
CACHE LOGISTICS TR NPV (REIT)	23,600.00	(13,554.93)	(58,600.00)	0.00
CACHE LOGISTICS TR RIGHTS 09/29/2017	10,548.00	0.00	(10,548.00)	1,284.68
CADILA HEALTHCARE INR1	9,795.00	(67,107.68)	(9,795.00)	66,880.06
CAE INC COM NPV	568.00	(9,315.82)	(26,067.00)	424,651.06
CAESARS ENTMT CORP 5.0% 10-01-2024	3,410,000.00	(6,518,784.28)	(705,000.00)	1,374,122.87
CAFE DE CORAL HLDG HKD0.10	152,000.00	(498,311.43)	(152,000.00)	480,340.43
CAIRN HOMES PLC ORD EURO.001	690,008.00	(1,491,202.85)	(212,116.00)	448,667.04
CAIXABANK SA EUR1	63,065.00	(224,548.39)	(2,934,074.00)	11,985,753.89
CALAMP CORP SR NT CONV 1.625% DUE 05-15-2020 REG	845,000.00	(913,339.89)	(340,000.00)	366,763.78
CALBEE INC	66,500.00	(2,326,286.67)	(23,400.00)	832,995.25
CALIFORNIA ST FLTG RT 2.193% 04-01-2047 BEO TAXABLE	315,000.00	(315,000.00)	(315,000.00)	315,740.25
CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.0% European SWO 10.06.17 2 11-06-2017	500,000,000.00	0.00	(500,000,000.00)	0.00
CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.2 European SWO 10.06.17 2.2 11-06-2017	500,000,000.00	(1,000,000.00)	(500,000,000.00)	0.00
CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.88% European 317U220N6 07-07-2017	1,500,000.00	0.00	(1,500,000.00)	3,382.50
CALTEX AUSTRALIA NPV	1,007.00	(22,818.58)	(196,977.00)	4,684,827.13
CAMDEN PPTY TR SH BEN INT	1,196.00	(96,242.12)	(1,196.00)	107,220.47
CAMECO CORP COM NPV	31,240.00	(317,079.21)	(18,848.00)	233,412.19
CAMPARI EURO.10	1,905.00	(19,793.19)	(440,894.00)	1,219,832.31
CAN PACIFIC RYS COM NPV	59,988.00	(9,422,973.84)	(12,029.00)	1,971,307.79
CANACCORD GENUITY GROUP INC	56,611.00	(215,556.43)	(166,937.00)	736,063.70
CANADIAN IMP BANK COM NPV	4,089.00	(352,914.30)	(14,306.00)	1,221,502.98
CANON ELECTRONICS NPV	2,200.00	(44,091.52)	(14,600.00)	279,755.14
CANON INC NPV	26,200.00	(888,376.41)	(82,300.00)	2,647,486.75
CAP 1 FINL CORP 2.5% DUE 05-12-2020	500,000.00	(499,210.00)	(500,000.00)	502,288.80
CAP 1 FINL CORP 3.2% DUE 02-05-2025	205,000.00	(198,276.00)	(205,000.00)	202,892.60
CAP 1 FINL CORP 3.75% DUE 03-09-2027	2,805,000.00	(2,798,454.35)	(1,705,000.00)	1,717,019.85
CAP 1 FINL CORP 3.75% DUE 07-28-2026	320,000.00	(309,420.80)	(820,000.00)	794,461.55
CAP 1 FINL CORP FIXED 3.05% DUE 03-09-2022	465,000.00	(464,702.40)	(465,000.00)	465,360.00
CAP 1 NATL ASSN 2.25% DUE 09-13-2021	95,000.00	(93,252.95)	(95,000.00)	93,407.80
CAP 1 NATL ASSN 2.35% DUE 01-31-2020	215,000.00	(215,457.95)	(215,000.00)	215,866.45
CAPGEMINI EUR8	31.00	(3,366.66)	(5,826.00)	593,983.23
CAPITA PLC ORD GBP0.02066666	14,733.00	(110,151.00)	(21,688.00)	154,187.34
CAPITAL INTERNATIONAL PRIVATE EQUITY FUND V, LP	255,436.00	(255,436.00)	(2,716,120.00)	2,716,120.00
CAPITAL INTERNATIONAL PRIVATE EQUITY FUND VI	11,371,954.00	(11,371,954.00)	(3,013,508.00)	3,013,508.00
CAPITAL INTL PRIVATE EQUITY FUND IV, LP	40,815.00	(40,815.00)	(1,224,349.00)	1,224,349.00
CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG	350,000.00	(348,698.00)	(350,000.00)	354,205.40
CAPITAL ONE NA 2.95 DUE 07-23-2021	415,000.00	(418,601.00)	(415,000.00)	421,088.05
CAPITALAND COM RIGHTS 19/10/17	19,770.00	0.00	(19,770.00)	23.80
CAPITALAND COMM TR NPV (REIT)	23,454.00	(24,082.58)	(120,800.00)	136,942.88
CAPITALAND LTD NPV	193,400.00	(505,960.11)	(2,100.00)	5,266.61
CAPITALAND MALL TRUST	153,300.00	(220,574.21)	(34,900.00)	52,965.14
CARABAO GROUP PUBLIC COMPANY LTD THB1 (NVDR)	324,800.00	(692,298.03)	(324,800.00)	528,591.63
CARDINAL HLTH INC 1.948% DUE 06-14-2019	400,000.00	(400,000.00)	(400,000.00)	400,752.00
CARDINAL HLTH INC 3.41% DUE 06-15-2027	1,465,000.00	(1,465,000.00)	(1,465,000.00)	1,477,126.23
CARDINAL HLTH INC 4.368% DUE 06-15-2047	5,172,000.00	(5,185,683.90)	(1,027,000.00)	1,061,250.14
CARDTRONICS INC & 5.5% DUE 05-01-2025	171,000.00	(171,000.00)	(171,000.00)	172,710.00
CARGOTEC OYJ SER'B'NPV	298.00	(14,860.63)	(13,797.00)	687,540.50

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
CARILLION ORD GBP0.50	71,093.00	(55,819.31)	(71,093.00)	53,676.90
CARMEL PARTNERS INVESTMENT FUND IV LP	887,387.00	(887,387.00)	(15,170,793.00)	15,170,793.00
Carmel Partners Investment Fund VI LP	7,710,113.00	(7,710,113.00)	(278,156.00)	278,156.00
CARNIVAL PLC ORD USD1.66	4,823.00	(252,069.75)	(115,271.00)	6,970,951.88
CARREFOUR SA EUR2.50	4,033.00	(92,577.84)	(29,819.00)	688,864.42
CARRIAGE SVCS INC SUB CONV NT 2.75% 03-15-2021 REG	310,000.00	(396,893.00)	(4,435,000.00)	5,671,684.26
CARSALES.COM LTD NPV	5,329.00	(55,892.67)	(5,329.00)	0.00
CASINO GUICH-PERR EUR1.53	9.00	(507.59)	(2,489.00)	140,674.41
CASIO COMPUTER CO NPV	200.00	(3,019.94)	(600.00)	8,721.78
CASTROL INDIA INR5	23,000.00	(135,515.64)	(119,951.00)	729,911.44
CATCHER TECHNOLOGY TWD10	160,000.00	(1,820,763.96)	(85,000.00)	888,039.86
CATERPILLAR FINANCIAL SERVICES CORP CPN 03-27-2017	150,000.00	(149,902.50)	(150,000.00)	149,902.50
CATERPILLAR FINL 3.3 DUE 06-09-2024	5,178,000.00	(5,281,922.46)	(5,178,000.00)	5,360,221.68
CATERPILLAR FINL SVCS CORP MEDIUM TERM NOTES 1.25 DUE 08-18-2017	2,325,000.00	(2,325,255.75)	(2,325,000.00)	2,325,000.00
CATHAY FINL HLDG TWD10	1,589,000.00	(2,533,475.22)	(1,088,000.00)	1,729,188.35
CATHAY PACIFIC AIR NPV	11,000.00	(15,733.25)	(156,000.00)	227,158.99
CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 1&2 08-08-2017	2,200,000.00	(2,195,783.33)	(2,200,000.00)	2,195,783.33
CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 1&2 08-14-2017	2,800,000.00	(2,794,283.33)	(2,800,000.00)	2,794,283.33
CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 1&2 08-15-2017	2,700,000.00	(2,695,950.00)	(2,700,000.00)	2,695,950.00
CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 1&2 08-28-2017	100,000.00	(99,808.33)	(100,000.00)	99,808.33
CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 1&2 11-20-2017	100,000.00	(99,775.00)	(100,000.00)	99,775.00
CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 1&2 CPN 10-12-2017	2,100,000.00	(2,094,768.67)	(2,100,000.00)	2,094,768.67
CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 1&2 CPN 11-13-2017	3,600,000.00	(3,591,908.33)	(3,600,000.00)	3,591,908.33
CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 1&2 11-09-2017	100,000.00	(99,762.50)	(100,000.00)	99,762.50
CATHOLIC HEALTH INITIATIVES SER A DISC CP3/A4 YRS 1&2 12-08-2017	200,000.00	(199,508.33)	(200,000.00)	199,508.33
CATTOLICA ASSICURA EUR3	92,838.00	(713,446.59)	(67,972.00)	338,964.89
CAWACHI LIMITED NPV	1,900.00	(51,580.41)	(6,400.00)	0.00
CBOE VOLATILITY INDEX CALL OPTION W/STK \$16.00 PER SHARE 15-FEB-2017	10,000.00	(1,090,407.00)	(10,000.00)	0.00
CBOE VOLATILITY INDEX CALL OPTION W/STK \$20.00 PER SHARE 15-FEB-2017	20,000.00	0.00	(20,000.00)	1,079,186.00
CBRE EUROPEAN PARALLEL CO-INVESTMENT VEHICLE 2 B.V.	14,698,654.06	(14,698,654.06)	(303,275.80)	303,275.80
CBRE GL INV PTRS EU CO-INV FUND B-V	19,137,364.52	(19,137,364.52)	(7,205,231.54)	7,205,231.54
CBS CORP NEW 3.375% DUE 02-15-2028	845,000.00	(836,778.15)	(845,000.00)	830,325.80
CCC SA PLN0.10	2,093.00	(115,362.98)	(2,093.00)	122,714.49
CCL INDUSTRIES INC CLASS'B'NON VTG COM NPV	79,385.00	(1,915,642.35)	(36,874.00)	1,712,588.74
CCP DUE FROM GOLDMAN SACHS	640,244.36	(640,244.36)	(463,348.13)	463,348.13
CCP DUE FROM MORGAN STANLEY CO LL C	2,050,000.00	(2,050,000.00)	(1,436,000.00)	1,436,000.00
CCP DUE FROM WELLS FARGO BANK,N.AMINNEPOLIS,MN,US	22,000.00	(22,000.00)	(22,000.00)	22,000.00
CCP DUE TO/FROM MORGAN STANLEY	1,609,000.00	(1,609,000.00)	(835,000.00)	835,000.00
CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA	979,000.00	(979,000.00)	(92,000.00)	92,000.00
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	360,000.00	(360,000.00)	(708,000.00)	708,000.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK	1,801,000.00	(1,801,000.00)	(1,556,000.00)	1,556,000.00
CCR SA COM NPV	257,900.00	(1,475,420.23)	(30,100.00)	167,981.11
CD PROJEKT SA PLN1.00	19,876.00	(338,827.04)	(18,944.00)	527,623.38
CD&R WTRWKS MERGER 6.125% DUE 08-15-2025	195,000.00	(195,220.00)	(20,000.00)	20,400.00
CDK GLOBAL INC FIXED 4.5% DUE 10-15-2024	45,000.00	(46,575.00)	(45,000.00)	47,887.50
CDL HOSPITALITY RIGHTS	5,840.00	0.00	(5,840.00)	1,145.64
CDN NAT RES LTD 3.85% DUE 06-01-2027	315,000.00	(314,042.40)	(315,000.00)	314,949.60
CDN NAT RES LTD 5.85% DUE 02-01-2035	80,000.00	(86,441.60)	(880,000.00)	965,478.80
CDN NAT RES LTD 6.25% DUE 03-15-2038	1,500,000.00	(1,746,900.00)	(3,223,000.00)	3,757,781.43
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	6,876,000.00	(6,965,485.70)	(3,111,000.00)	3,216,782.07
CDN NATL RAILWAYS COM NPV	13,176.00	(1,069,690.05)	(8,124.00)	675,409.22
CDN NATURAL RESOURCES COMMON STOCK	225,080.00	(7,245,941.75)	(113,695.00)	3,613,423.14
CDN PAC RY CO NEW 4.8% DUE 08-01-2045	1,300,000.00	(1,449,305.00)	(1,300,000.00)	1,497,012.00
CDN PAC RY CO NEW 6.125% DUE 09-15-2115	1,488,000.00	(1,886,919.67)	(1,060,000.00)	1,348,886.00
CDN UTILITIES CLASS'A'COM NON-VTG NPV	1,008.00	(30,210.56)	(1,162.00)	34,130.79
CDS / STS 20/12/2021 SWPC0DS22	1,000,000.00	(9,862.19)	(1,000,000.00)	5,643.34
CDS / STS CME_CHASUS 06-20-2021 JPMM279BUY04	55,000,000.00	(633,407.23)	(25,000,000.00)	341,033.56
CDS / STS CME_CHASUS 12-20-2020 CDX.NA.IG.25 02.	840,000,000.00	(8,313,776.09)	(630,000,000.00)	0.00
CDS / STS CME_CHASUS 12-20-2020 JPMM279SELL01	55,000,000.00	(910,286.53)	(30,000,000.00)	0.00
CDS / STS CME_CHASUS 12-20-2020 JPMMMPAY69	300,000,000.00	(2,504,620.75)	(200,000,000.00)	268,228.71
CDS / STS CME_CHASUS PURC PROT ON CDX NAIGS25V1 5Y 12-20-2020 CDX.NA.IG.2502	630,000,000.00	(6,019,336.37)	(840,000,000.00)	0.00
CDS / STS CME_CHASUS PURC PROTECTION ON CDX NAIGS25V1 5Y 12-20-2020 JPMMMPAY69	200,000,000.00	0.00	(300,000,000.00)	0.00
CDS / STS CME_CHASUS PURC PROTECTION ON CDX NAIGS26V1 5Y 06-20-2021 JPMM279BUY04	25,000,000.00	0.00	(55,000,000.00)	0.00
CDS / STS CME_CHASUS SELL PROT ON CDX NAIGS25V1 5Y 12-20-2020 JPMM279SELL01	30,000,000.00	(202,233.16)	(55,000,000.00)	60,263.38
CDS / STS CME_GOLDUS 06-20-2022 SDBB4QT333	100,000,000.00	(2,271,541.74)	(100,000,000.00)	2,117,025.81
CDS / STS CME_GOLDUS PURC PROTECTION ON CDX NAIGS28V1 5Y 06-20-2022 SDBB4QT333	100,000,000.00	0.00	(100,000,000.00)	0.00
CDS / STS ICE_GOLDUS 06-20-2022 SWPC0FA52	200,000.00	0.00	(7,400,000.00)	0.00
CDS / STS ICE_GOLDUS 12-20-2021 SWPC0DTU2	7,500,000.00	0.00	(900,000.00)	0.00
CDS / STS ICE_GOLDUS 20/06/2022 SWPC0F9K1	3,250,000.00	(93,593.74)	(3,250,000.00)	53,592.10
CDS / STS ICE_GOLDUS 20/12/2021 SWPC0DSY5	1,250,000.00	(19,602.65)	(1,250,000.00)	18,744.05
CDS / STS ICE_GOLDUS 20/12/2021 SWPC0DSZ2	1,000,000.00	(9,048.76)	(1,000,000.00)	9,862.19
CDS / STS ICE_GOLDUS PURC PROT ON ITRAXXEUROPES26V1 5 20/12/2021 SWPC0DSY5	1,250,000.00	0.00	(1,250,000.00)	0.00

	(c) Cost of Acquisition		(d) Proceeds of Disposition	
	Acquired		Disposed	
(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	Share/Par	Net Amount	Share/Par	Net Amount
CDS / STS ICE_GOLDUS PURC PROT ON ITRAXXEUEPES27V1 5 20/06/2022 SWPC0F9K1	3,250,000.00	0.00	(3,250,000.00)	0.00
CDS / STS ICE_GOLDUS PURC PROT ON ITRAXXFINSSENS26V1 5 20/12/2021 SWPC0DSZ2	1,000,000.00	0.00	(1,000,000.00)	0.00
CDS / STS ICE_GOLDUS SELL PROTECTION ON CDX NAIGS27V1 5Y 12-20-2021 SWPC0DTU2	900,000.00	(14,683.75)	(7,500,000.00)	155,789.94
CDS / STS ICE_GOLDUS SELL PROTECTION ON CDX NAIGS28V1 5Y 06-20-2022 SWPC0FA52	7,400,000.00	(139,189.82)	(200,000.00)	4,457.61
CDS / STS ICE_MSCSUS 06-20-2022 SWPC0FA52	6,000,000.00	0.00	(103,900,000.00)	0.00
CDS / STS ICE_MSCSUS SELL PROTECTION ON CDX NAIGS28V1 5Y 06-20-2022 SWPC0FA52	103,900,000.00	(1,823,988.32)	(6,000,000.00)	134,561.01
CDS BNPAFRPP 06-20-2022 SWPC0FFB4	100,000.00	(467.81)	(300,000.00)	4,614.18
CDS BNPAFRPP SELL PROT 06-20-2022 SWPC0FFB4	300,000.00	0.00	(100,000.00)	0.00
CDS ICE_GOLDUS 12-20-2017 SWPC0F1U7	100,000.00	0.00	(100,000.00)	0.00
CDS ICE_GOLDUS 12-20-2021 SWPC0DZ76	400,000.00	0.00	(300,000.00)	0.00
CDS ICE_GOLDUS 20/12/2017 SWPC0FN09	300,000.00	0.00	(300,000.00)	0.00
CDS ICE_GOLDUS SELL PROT ON VERIZON COMMUNICATIO 12-20-2017 SWPC0F1U7	100,000.00	(662.83)	(100,000.00)	0.00
CDS ICE_GOLDUS SELL PROTECTION ON CDS_DUMMY_INDEX 20/12/2017 SWPC0FN09	300,000.00	(1,921.03)	(300,000.00)	0.00
CDS ICE_GOLDUS SELL PROTECTION ON SLM CORP MEDIUM TERM 12-20-2021 SWPC0DZ76	300,000.00	(2,241.71)	(400,000.00)	40,234.52
CDS ICE_MSCSUS 06-20-2022 SWPC0FAP8	5,300,000.00	0.00	(9,500,000.00)	0.00
CDS ICE_MSCSUS SELL PROTECTION ON METLIFE INC 06-20-2022 SWPC0FAP8	9,500,000.00	(86,504.69)	(5,300,000.00)	119,371.30
CDS/STS WFBUS65 BUY PROT ON ITRAXX FINSSENS26V1 5 20/12/2021 SWPC0DSZ2	1,000,000.00	0.00	(1,000,000.00)	0.00
CEBU AIR INC COMSTK	112,210.00	(210,716.80)	(112,210.00)	235,452.05
CECONOMY AG ORD NPV	21,712.00	(501,064.50)	(10,400.00)	115,922.54
CELESTICA INC SUB ORD VTG SHS NPV	58,751.00	(691,374.91)	(24,968.00)	357,983.01
CELGENE CORP 3.45% DUE 11-15-2027	825,000.00	(823,746.00)	(500,000.00)	499,495.00
CELGENE CORP 3.875% DUE 08-15-2025	610,000.00	(633,966.90)	(330,000.00)	340,457.70
CELGENE CORP 4.625% DUE 05-15-2044	400,000.00	(395,816.00)	(295,000.00)	290,793.30
CELGENE CORP 5% DUE 08-15-2045	340,000.00	(375,363.70)	(735,000.00)	810,734.40
CELLNEX TELECOM SA EURO.25	3,919.00	(55,879.35)	(113,669.00)	1,865,077.33
CELLTRION INC KRW1000	23,682.00	(2,010,074.24)	(3,814.90)	482,699.07
CEMBRA MONEY BANK CHF1 (REGD)	2,448.00	(219,063.44)	(4,768.00)	86,997.69
CEMENTOS ARGOS SA	7,640.00	(30,476.86)	(51,457.00)	201,335.58
CEMEX S A B DE C V 3.72% DUE 03-15-2020	1,280,000.00	(1,455,360.75)	(3,505,000.00)	3,870,935.81
CEMEX SA CPO NPV(REP 2'A' & 1'B')	2,831,200.00	(2,413,345.29)	(636,000.00)	644,298.07
CENDANA CAPITAL III, LP	588,197.53	(588,197.53)	(73,300.43)	73,300.43
CENOVUS ENERGY INC 144A FIXED 4.25% DUE 04-15-2027	1,250,000.00	(1,249,787.50)	(1,250,000.00)	1,226,283.15
CENOVUS ENERGY INC COM NPV	350,354.00	(2,954,584.09)	(9,994.00)	96,434.98
CENT GARDEN & PET 5.125% 02-01-2028	120,000.00	(120,000.00)	(120,000.00)	120,600.00
CENT PATTANA PUB THB0.5(NVDR)	72,100.00	(119,370.88)	(72,100.00)	143,574.00
CENTAMIN PLC ORD NPV (DI)	67,199.00	(130,801.30)	(478,692.00)	877,664.97
CENTENE CORP DEL 4.75% DUE 01-15-2025	445,000.00	(441,837.50)	(265,000.00)	270,966.25
CENTERPOINT ENERGY 5.85 DUE 01-15-2041	155,000.00	(197,933.45)	(250,000.00)	294,197.50
CENTERPOINT ENERGY INC ZERO PREMIUM FLTG RT 09-15-2029	3,102.00	(224,808.49)	(30,000.00)	2,053,021.00
CENTERRA GOLD INC COM NPV	247,538.00	(1,651,428.15)	(92,183.00)	520,673.06
CENTRAL JAPAN RLWY NPV	3,200.00	(530,489.80)	(9,400.00)	1,572,276.89
CENTRICA ORD GBP0.061728395	546,812.00	(1,374,130.30)	(343,849.00)	901,502.72
CENTURYLINK INC 5.8 DUE 03-15-2022	290,000.00	(278,037.50)	(200,000.00)	278,138.75
CERBERUS INSTITUTIONAL PARTNERS VI LP	51,288,401.05	(51,288,401.05)	(4,397,010.81)	4,397,010.81
CERVED INFORMATION NPV	101,224.00	(1,266,349.87)	(7,873.00)	97,629.95
CESC INR10	77,151.00	(1,018,372.91)	(9,060.00)	137,392.49
CEWE STIFTUNG & CO NPV	176.00	(14,244.35)	(10,868.00)	440,704.46
CF CALVARY MANAGEMENT (HM)	1,487,166.09	(150,000,000.00)	(589,732.87)	60,000,000.00
CF HIGHMARK ALPHADYNE CLASS 1A USD - SERIES 1	119,611.94	0.00	(16,068.52)	25,000,000.00
CF HIGHMARK COMMODITIES 2 COMMODITIES 2	600,000.00	(60,000,000.00)	(600,000.00)	52,906,459.91
CF HIGHMARK EVENT DRIVEN - DISTRESSED 1 (MONARCH ALTERNATIVE CAPITAL) 2013	6,117.52	0.00	(7,002.46)	30,000,000.00
CF HIGHMARK US EQUITIES 2 (ASCEND)	1,230.72	(136,000.00)	(960,141.32)	106,102,250.42
CF HMK GLOBAL MACRO 3 GAM GLOBAL FUND	10,421.25	(1,000,000.00)	(1,281,270.47)	124,321,357.42
CF HMK LONG SHORT EQUITY 13 (KEEL)	204.06	(17,923.59)	(494,437.81)	43,900,000.00
CGI GROUP INC 'A'SUB-VTG NPV	26,343.00	(1,372,874.78)	(706.00)	35,101.04
CH & DWIGHT INC 3.95% DUE 08-01-2047	2,277,000.00	(2,263,403.06)	(782,000.00)	777,841.28
CHAILEASE HOLDING TWD10	533,000.00	(1,257,772.65)	(237,000.00)	623,075.46
CHALLENGER LTD NPV	901.00	(8,429.77)	(813.00)	8,036.67
CHANGE HEALTHCARE 5.75% DUE 03-01-2025	315,000.00	(315,000.00)	(50,000.00)	50,062.50
CHAROEN POK FOODS THB1(NVDR)	293,100.00	(238,816.52)	(605,000.00)	493,194.14
CHART INDS INC 1% DUE 11-15-2024	3,958,000.00	(3,982,695.75)	(615,000.00)	635,890.32
CHARTA LLC DISC COML PAPER 4/2 YRS 1&2 CPN 06-22-2017	5,000,000.00	(4,984,506.94)	(5,000,000.00)	4,984,506.94
CHARTER 5.375% DUE 05-01-2047	13,504,000.00	(13,627,916.54)	(2,842,000.00)	2,942,899.17
CHARTER 6.384% DUE 10-23-2035	6,409,000.00	(7,321,901.33)	(2,420,000.00)	2,818,777.60
CHARTER 6.484% DUE 10-23-2045	602,000.00	(696,619.79)	(1,746,000.00)	2,039,896.99
CHEMOURS CO FIXED 5.375% DUE 05-15-2027	58,000.00	(57,449.58)	(58,000.00)	61,805.00
CHEMRING GROUP ORD GBP0.01(POST SUBD)	45,264.00	(108,868.99)	(45,264.00)	12,419.92
CHENIERE ENERGY INC SR NT CONV 4.25% DUE 03-15-2045 REG	1,395,000.00	(975,026.59)	(4,290,000.00)	2,917,830.08
CHEVRON CORP NEW 1.344% DUE 11-09-2017	570,000.00	(570,182.40)	(570,000.00)	570,000.00
CHIBA BANK NPV	59,000.00	(498,511.96)	(36,000.00)	243,339.19
CHIBA KOGYO BANK NPV	12,300.00	(64,328.10)	(12,300.00)	0.00
CHIMERA INVT CORP COM NEW COM NEW	2,623.00	(52,958.37)	(2,623.00)	49,434.52

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
CHINA AEROSPACE NPV	778,000.00	(102,773.80)	(778,000.00)	104,062.57
CHINA AGRI-INDUSTRIES HLDGS HKD0.10	1,225,000.00	(623,290.11)	(1,225,000.00)	576,966.69
CHINA AOYUAN PROPE HKD0.01	919,000.00	(405,245.27)	(919,000.00)	510,859.39
CHINA CINDA ASSET MANAGEMENT COMPANY LTD	3,934,000.00	(1,528,331.50)	(3,737,000.00)	1,470,903.08
CHINA COAL ENERGY 'H'CNY1	190,000.00	101,436.37	(190,000.00)	(94,452.59)
CHINA COMM SERVICE 'H'CNY1	1,172,000.00	(777,126.01)	(738,000.00)	461,033.05
CHINA COMMUNICATIONS CONSTRUCTION CNY1	1,592,000.00	(2,225,442.47)	(1,420,000.00)	1,792,477.31
CHINA CONCH VENTUR HKD0.01	207,000.00	(407,380.66)	(515,500.00)	1,048,950.14
CHINA CONSTRUCTION BANK'H'CNY1	20,448,000.00	(17,062,452.57)	(8,310,122.00)	6,743,941.59
CHINA CYTS TOURS HOLDING CO. LTD CNY1 (STOCK CONNECT)	100,000.00	(299,405.68)	(100,000.00)	295,711.63
CHINA EVERBRIGHT B 'H'CNY1	772,000.00	(390,535.73)	(923,000.00)	437,313.43
CHINA EVERBRIGHT INTERNATIONAL LTD	881,000.00	(1,157,433.05)	(1,502,100.00)	1,913,983.17
CHINA EVERBRIGHT L NPV	38,000.00	(77,223.82)	(234,000.00)	519,966.40
CHINA EVERGRANDE GROUP (LOCAL 3333)	409,000.00	(1,235,756.14)	(71,000.00)	248,948.52
CHINA GALAXY SEC COMSTK	1,389,000.00	(1,323,764.42)	(2,153,000.00)	1,570,212.42
CHINA HUARONG AST 'H'CNY1	4,022,000.00	(1,712,387.10)	(311,000.00)	138,743.59
CHINA INTL MARINE CONTAINERS HONG KONG DISC COML PAPER YRS 1&2 12-11-2017	300,000.00	(299,945.84)	(300,000.00)	299,945.84
CHINA JINMAO HOLDINGS GROUP LT	348,000.00	(101,389.60)	(348,000.00)	109,965.11
CHINA LIFE INSURANCE CO 'H' CNY1	1,694,000.00	(5,213,751.89)	(1,086,000.00)	3,557,968.62
CHINA LODGING .375% 11-01-2022	931,000.00	(932,369.25)	(300,000.00)	318,750.00
CHINA MENGNIU DAIR HKD0.1	797,000.00	(1,560,578.94)	(797,000.00)	1,730,690.93
CHINA MERCHANTS BK COM STK	1,318,000.00	(3,704,121.50)	(596,500.00)	1,651,296.57
CHINA MERCHANTS PO NPV	732,000.00	(2,057,529.82)	(318,000.00)	903,694.73
CHINA MINSHENG BAN 'H'CNY1	647,500.00	(745,633.86)	(784,500.00)	779,619.72
CHINA MOBILE LTD NPV	1,592,000.00	(17,258,599.97)	(1,028,000.00)	11,130,218.58
CHINA NATIONAL BUI 'H'CNY1	60,000.00	(32,928.08)	(60,000.00)	41,828.34
CHINA NATIONAL MAT 'H'CNY1	140,000.00	(35,189.02)	(140,000.00)	45,645.44
CHINA OVERSEAS GRA NPV	96,000.00	(33,153.68)	(96,000.00)	35,253.05
CHINA OVERSEAS LAND & INVESTMNT HKD0.10	1,881,000.00	(5,749,966.03)	(795,900.00)	2,485,611.63
CHINA PAC INS GR-H	1,309,600.00	(5,409,296.30)	(98,000.00)	386,113.20
CHINA PETROLEUM & CHEMICAL CORP CNY1'H'SHS	9,334,000.00	(7,199,908.24)	(4,308,000.00)	3,088,368.41
CHINA PWR NEW COMMON STOCK	60,500.00	(33,621.79)	(60,500.00)	35,497.84
CHINA RAILWAY CONS 'H'CNY1	744,000.00	(1,059,255.73)	(744,000.00)	1,027,969.79
CHINA RAILWAY SIGNAL & COM CORP LTD CNY1	3,370,000.00	(2,597,138.25)	(759,500.00)	571,039.41
CHINA RES BEER HLD NPV	164,000.00	(397,439.50)	(48,000.00)	138,305.75
CHINA RES GAS GP L HKD0.10	38,000.00	(139,355.40)	(38,000.00)	138,968.03
CHINA RES PWR HLDG NPV	1,298,000.00	(2,512,435.02)	(1,680,000.00)	3,176,250.37
CHINA SHENHUA ENERGY CO 'H'	1,752,000.00	(2,771,817.09)	(571,500.00)	128,450.60
CHINA SOUTH CITY H NPV	472,000.00	(100,684.58)	(472,000.00)	99,126.76
CHINA SPECIAL OPPORTUNITIES FUND III	154,994.00	(154,994.00)	(2,389,684.00)	2,389,684.00
CHINA SUNTIEN GREE 'H'CNY1	212,000.00	(33,240.19)	(212,000.00)	35,798.18
CHINA TELECOM CORP LTD 'H'CNY1	11,486,000.00	(5,638,878.43)	(398,000.00)	194,963.82
CHINA UNICOM LTD HKD0.10	356,000.00	(498,006.24)	(386,000.00)	569,210.57
CHINA WATER AFFAIR HKD0.01	496,000.00	(345,766.28)	(496,000.00)	275,228.42
CHINA YONGDA AUTOMOBILES SER COM	58,500.00	(49,681.16)	(58,500.00)	52,224.98
CHINA YURUN FOOD GROUP LTD	100,000.00	(16,607.59)	(100,000.00)	17,441.00
CHINA ZHENG TONG AU HKD 0.10	90,000.00	(32,790.79)	(90,000.00)	33,064.76
CHIYODA INTEGRE CO NPV	900.00	(21,838.52)	(5,000.00)	81,818.28
CHOBANI LLC / 7.5% DUE 04-15-2025	883,000.00	(913,262.15)	(130,000.00)	140,394.00
CHONGQING RURAL CO CNY1 H SHARE	4,776,000.00	(3,311,573.89)	(2,007,000.00)	1,372,322.08
CHOW TAI FOOK JEWELRY HKD1	880,600.00	(796,290.27)	(1,281,000.00)	1,194,808.74
CHR. HANSEN HLDG DKK10	39,781.00	(3,128,403.04)	(20,646.00)	1,704,292.28
CHRISTIAN DIOR SE EUR2	7,492.00	(1,601,350.62)	(58,827.00)	16,146,480.50
CHS / CMNTY HEALTH SYS INC 6.25% 03-31-2023	996,000.00	(1,002,175.00)	(81,000.00)	83,025.00
CHUBU ELECTRIC POWER CO INC NPV	393,000.00	(5,164,791.91)	(60,400.00)	780,980.49
CHUDENKO CORP NPV	900.00	(26,254.10)	(900.00)	0.00
CHUGAI PHARMACY CO. LTD NPV	16,500.00	(592,048.32)	(5,300.00)	240,053.67
CHUGOKU BANK NPV	2,700.00	(42,843.72)	(18,000.00)	253,824.93
CHUGOKU ELECTRIC POWER CO INC NPV	17,800.00	(197,272.67)	(21,900.00)	243,449.06
CI FINANCIAL CORP COMSTK	789.00	(17,315.25)	(28,672.00)	599,852.88
CI:Z HOLDINGS CO LTD	5,000.00	(147,169.52)	(5,000.00)	75,208.21
CIA ENER MG-CEMIG PRF BRL5.00	458,200.00	(1,379,115.18)	(113,400.00)	325,917.13
CIA ENERGETICA MINAS GERAIS-CEMIG PRF BRL 5.00 (S/R 29/11/2017)	69,365.00	0.00	(69,365.00)	0.00
CIA PARANAENSE DE PRF'B'NPV	101,700.00	(812,086.77)	(34,200.00)	289,444.38
CIE DE ST-GOBAIN EUR4	331.00	(16,823.08)	(48,278.00)	2,582,815.99
CIECH SA PLN5.00	4,864.00	(97,310.24)	(4,864.00)	86,660.77
CIELO SA COM NPV	889,003.00	(6,470,318.71)	(738,735.00)	5,430,888.93
CIENA CORP 3.75% DUE 10-15-2018	1,955,000.00	(445,451.94)	(610,000.00)	727,453.00
CIENA CORP 4 DUE 12-15-2020 BEO	537,000.00	(707,837.39)	(1,016,000.00)	1,391,123.11
CIGNA CORP 3.875% 10-15-2047	3,399,000.00	(3,379,348.53)	(2,044,000.00)	2,037,326.86
CIMAREX ENERGY CO 3.9% 05-15-2027	503,000.00	(501,732.44)	(503,000.00)	512,446.34
CIMB GROUP HOLDINGS BERHAD MYR1	1,812,400.00	(2,390,866.20)	(394,700.00)	612,075.54

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
CINEPLEX INC COM NPV	13,725.00	(431,810.37)	(12,347.00)	366,727.91
CINGULAR WIRELESS 7.125% DUE 12-15-2031	265,000.00	(344,052.15)	(655,000.00)	820,184.45
CINTAS CORP NO 2 2.9% DUE 04-01-2022	435,000.00	(434,425.80)	(435,000.00)	437,814.45
CINTAS CORP NO 2 3.7% DUE 04-01-2027	1,175,000.00	(1,185,515.60)	(360,000.00)	372,589.20
CIR-COMPAGNIE INDS EURO.50	147,297.00	(220,900.98)	(147,297.00)	0.00
CITIC LTD	1,819,000.00	(2,710,337.60)	(500,000.00)	731,788.83
CITIGROUP INC 2.15% DUE 07-30-2018	575,000.00	(576,673.25)	(400,000.00)	401,744.00
CITIGROUP INC 2.75% DUE 04-25-2022	840,000.00	(839,195.00)	(840,000.00)	841,489.05
CITIGROUP INC 2.876% DUE 07-24-2023	2,405,000.00	(2,404,547.65)	(1,080,000.00)	1,077,667.00
CITIGROUP INC 3.2% DUE 10-21-2026	545,000.00	(520,048.80)	(1,625,000.00)	1,550,667.80
CITIGROUP INC 3.52% 10-27-2028	7,675,000.00	(7,674,115.00)	(125,000.00)	125,411.25
CITIGROUP INC 3.668% DUE 07-24-2028	3,877,000.00	(3,896,367.84)	(2,040,000.00)	2,067,330.40
CITIGROUP INC 3.887% DUE 01-10-2028	4,730,000.00	(4,754,322.40)	(2,700,000.00)	2,762,785.80
CITIGROUP INC 4.281% DUE 04-24-2048	17,439,000.00	(17,441,155.60)	(3,806,000.00)	3,959,877.42
CITIGROUP INC 4.45% DUE 09-29-2027	915,000.00	(927,947.25)	(2,531,000.00)	2,640,528.66
CITIGROUP INC 4.65% DUE 07-30-2045	869,000.00	(909,673.00)	(2,405,000.00)	2,568,565.90
CITIGROUP INC 4.75% DUE 05-18-2046	925,000.00	(971,745.85)	(1,105,000.00)	1,184,429.30
CITIGROUP INC 5.875 DUE 01-30-2042	135,000.00	(169,183.35)	(1,635,000.00)	2,096,994.10
CITIGROUP INC 6.675% DUE 09-13-2043	150,000.00	(198,325.50)	(150,000.00)	201,624.45
CITIGROUP INC 8.125% DUE 07-15-2039	395,000.00	(584,014.45)	(700,000.00)	1,084,264.65
CITRIX SYS INC 4.5% 12-01-2027	566,000.00	(564,766.12)	(566,000.00)	568,728.12
CITRIX SYSTEMS INC CONV BNDS DUE .5% 04-15-2019	2,656,000.00	(3,221,433.44)	(6,086,000.00)	7,388,842.05
CITY DEVELOPMENTS LTD	8,200.00	(63,276.59)	(22,900.00)	191,327.74
CITY UNION BK COMMON STK	123,200.00	(192,858.10)	(420,200.00)	1,059,846.70
CJ CORP KRW5000	820.00	(128,255.86)	(820.00)	123,369.02
CJ HOME SHOPPING CO KRW5000	6,894.00	(1,264,286.82)	(1,154.00)	249,977.96
CK ASSET HOLDINGS LTD	153,500.00	(4,256.95)	(14,000.00)	115,931.68
CK HUTCHISON HLDGS HKD1	234,500.00	(2,879,527.22)	(377,000.00)	4,759,234.10
CK INFRASTRUCTURE HKD1	904,810.00	(469,661.84)	(377,500.00)	3,284,103.42
CK INFRASTRUCTURE HOLDINGS LTD	738,000.00	(6,172,305.44)	(1,010,810.00)	1,273,141.67
CKD CORP NPV	76,700.00	(1,638,248.54)	(13,700.00)	202,224.85
CLARION CO LTD NPV	153,000.00	(599,790.92)	(142,000.00)	523,256.49
CLEVELAND-CLIFFS INC NEW SR NT CONV 1.5%01-15-2025	1,628,000.00	(1,641,706.25)	(310,000.00)	320,457.19
CLIENT SWAP CASH COLLATERAL RECEIVABLE BANK OF AMERICA	230,910,000.00	(192,620,000.00)	(187,610,000.00)	149,320,000.00
CLIENT SWAP CASH COLLATERAL RECEIVABLE BARCLAYS	101,460,000.00	(91,110,000.00)	(125,620,000.00)	115,270,000.00
CLIENT SWAP CASH COLLATERAL RECEIVABLE CITI	161,700,765.86	(153,009,950.85)	(161,700,765.86)	153,009,950.85
CLIENT SWAP CASH COLLATERAL RECEIVABLE CSFB	58,710,000.00	(52,170,000.00)	(53,980,000.00)	47,440,000.00
CLIENT SWAP CASH COLLATERAL RECEIVABLE GOLDMAN SACHS	2,150,000.00	(2,150,000.00)	(3,840,000.00)	3,840,000.00
CLIENT SWAP CASH COLLATERAL RECEIVABLE JP MORGAN CHASE	279,970,000.00	(266,310,000.00)	(214,770,000.00)	201,110,000.00
CLIENT SWAP CASH COLLATERAL RECEIVABLE MORGAN STANLEY	33,425,089.00	(33,425,089.00)	(33,425,089.00)	33,425,089.00
CLOSE BROS GROUP ORD GBP0.25	9,893.00	(202,218.53)	(9,893.00)	102,107.14
CLOVIS ONCOLOGY INC SR NT CONV 2.5% DUE 09-15-2021 REG	2,375,000.00	(3,121,397.85)	(3,318,000.00)	4,405,163.19
CLP HOLDINGS LTD NPV	188,000.00	(1,991,089.93)	(135,000.00)	1,376,445.79
CMD P OP CITIUS33 1170 06-08-2017 GOLD P1170 04.07	10,000.00	0.00	(10,000.00)	30,000.00
CMD P OP CITIUS33 1170 06-08-2017 GOLD P1170 05.09	10,000.00	(14,500.00)	(10,000.00)	0.00
CMD P OP CITIUS33 1245 06-08-2017 GOLD P1245 04.07	10,000.00	(211,000.00)	(10,000.00)	0.00
CMD P OP CITIUS33 1245 06-08-2017 GOLD P1245 05.09	10,000.00	0.00	(10,000.00)	330,000.00
CMD P OP GOLDUS33 109 11-01-2017 99D088BU	17,755.00	(41,420.64)	(17,755.00)	0.00
CMD P OP GOLDUS33 109 11-01-2017 99D089AU	9,085.00	(21,250.27)	(9,085.00)	0.00
CME_IRS CME_CHASUS USD P 2.17%/R 3M LIBOR 05/19/2027 JPMM211PAY04	150,000,000.00	0.00	(150,000,000.00)	0.00
CME_IRS CME_CHASUS USD P 2.23%/R 3M LIBOR 04/18/2027 JPMM211PAY03	150,000,000.00	0.00	(150,000,000.00)	0.00
CME_IRS CME_CHASUS USD P 2.73%/R 3M LIBOR 12/14/2046 JPMM293PAY72	383,000,000.00	0.00	(383,000,000.00)	0.00
CME_IRS CME_CHASUS USD P 3M LIBOR/R 2.0% 02/15/2027 JPMM211REC01	600,000,000.00	(10,687,457.00)	(600,000,000.00)	0.00
CME_IRS CME_CHASUS USD P 3M LIBOR/R 2.25% 02/21/2027 JPMM211REC03	300,000,000.00	0.00	(300,000,000.00)	1,509,925.00
CME_IRS CME_GOLDUS CAD P 3M CDOR/R 1.45% 13/12/2019 SWU00M7H5	14,800,000.00	(57,674.96)	(14,800,000.00)	65,021.88
CME_IRS CME_GOLDUS JPY P .3%/R 6M LIBOR 18/03/2026 SWU00FP15	380,000,000.00	(4,521.41)	(380,000,000.00)	22,914.52
CME_IRS CME_GOLDUS MXN P 28D TIE/R 5.99% 30/01/2026 SWU00GP62	2,600,000.00	(5,689.97)	(2,600,000.00)	7,598.40
CME_IRS CME_GOLDUS MXN P 28D TIE/R 6.08% 10/03/2026 SWU00HEY1	10,200,000.00	(27,062.51)	(10,200,000.00)	28,581.68
CME_IRS CME_GOLDUS MXN P 28D TIE/R 6.75% 31/08/2021 SWU00B8J4	2,400,000.00	(548.17)	(2,400,000.00)	1,523.31
CME_IRS CME_GOLDUS MXN P 28D TIE/R 7.28% 22/03/2022 SWU00LDE7	3,200,000.00	0.00	(3,200,000.00)	1,105.93
CME_IRS CME_GOLDUS MXN P 28D TIE/R 7.32% 23/03/2022 SWU00LDR8	15,200,000.00	(329.36)	(15,200,000.00)	6,262.31
CME_IRS CME_GOLDUS MXN P 28D TIE/R 7.38% 04/11/2026 SWU00K9E4	7,200,000.00	0.00	(7,200,000.00)	6,557.96
CME_IRS CME_GOLDUS MXN P 28D TIE/R 7.73% 25/02/2027 SWU00L6C9	2,000,000.00	(174.16)	(2,000,000.00)	2,124.36
CME_IRS CME_GOLDUS MXN P 28D TIE/R 7.73% 25/02/2027 SWU00L6D7	7,000,000.00	(570.47)	(7,000,000.00)	7,372.74
CME_IRS CME_GOLDUS MXN P 28D TIE/R 7.74% 22/02/2027 SWU00L506	14,800,000.00	(1,535.38)	(14,800,000.00)	15,928.24
CME_IRS CME_GOLDUS USD P 1.25%/R 3M LIBOR 06/15/2018 SWU00FLL5	58,800,000.00	(44,172.08)	(58,800,000.00)	0.00
CME_IRS CME_GOLDUS USD P 1.25%/R 3M LIBOR 12/21/2018 SWU00IN03	21,400,000.00	(1,391.00)	(21,400,000.00)	16,409.79
CME_IRS CME_GOLDUS USD P 1.75%/R 3M LIBOR 06/21/2047 SWU00KLP5	900,000.00	(95,165.81)	(900,000.00)	93,662.02
CME_IRS CME_GOLDUS USD P 1.75%/R 3M LIBOR 12/14/2017 SWU00CSO9	5,800,000.00	0.00	(5,800,000.00)	0.00
CME_IRS CME_GOLDUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1	6,790,000.00	0.00	(6,790,000.00)	152,601.83
CME_IRS CME_GOLDUS USD P 2.0%/R 3M LIBOR 12/20/2019 SWU00LT75	13,900,000.00	(15,147.87)	(13,900,000.00)	56,279.53
CME_IRS CME_GOLDUS USD P 2.25%/R 3M LIBOR 09/14/2046 SWU00JQC2	1,200,000.00	0.00	(1,200,000.00)	29,334.66

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
CME_IRS CME_GOLDUS USD P 2.41%/R 3M LIBOR 09/15/2025 SWU00E775	6,700,000.00	(96,000.00)	(6,700,000.00)	0.00
CME_IRS CME_GOLDUS USD P 3M LIBOR/R 1.75% 06/21/2047 SWU00KLP5	820,000.00	(76,191.37)	(820,000.00)	78,000.56
CME_IRS CME_GOLDUS USD P 3M LIBOR/R 2.4% 02/21/2027 SWU00LOR2	5,200,000.00	(2,094.04)	(5,200,000.00)	0.00
CME_IRS CME_GOLDUS USD P 3M LIBOR/R 2.75% 12/20/2047 SWU00L9U6	325,000.00	(6,570.00)	(325,000.00)	4,943.78
CME_IRS CME_MSCSUS USD P 1.8%/R 3M LIBOR 07/18/2019 MSCOPAY01	0.00	0.00	0.00	0.00
CME_IRS CME_SBSIUS USD P 1.5%/R 3M LIBOR 06/21/2024 SWU00KLJ9	400,000.00	(6,882.91)	(400,000.00)	7,263.54
CME_IRS CME_SBSIUS USD P 1.5%/R 3M LIBOR 06/21/2027 SWU00KLL4	3,400,000.00	(161,840.55)	(3,400,000.00)	80,277.39
CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 06/21/2047 SWU00KLP5	2,000,000.00	(207,266.73)	(2,000,000.00)	201,526.80
CME_IRS CME_SBSIUS USD P 2.05%/R 3M LIBOR 09/07/2027 SWU00MM05	22,800,000.00	0.00	(22,800,000.00)	13,741.47
CME_IRS CME_SBSIUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0	6,900,000.00	(30,351.92)	(6,900,000.00)	87,590.00
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.75% 06/21/2047 SWU00KLP5	6,600,000.00	(520,402.06)	(6,600,000.00)	633,725.96
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.22% 05/24/2027 SWU00LV23	14,000,000.00	(17,456.09)	(14,000,000.00)	6,121.64
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.34% 06/12/2027 SWU00LZO1	18,200,000.00	(242,730.52)	(18,200,000.00)	169,519.09
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.52% 03/10/2027 SWU00L696	3,400,000.00	(3,084.98)	(3,400,000.00)	0.00
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.77% 03/10/2047 SWU00L6A3	1,400,000.00	(4,978.47)	(1,400,000.00)	0.00
CME_IRS CME_WFBIUS MXN P 28D TIE/R 5.99% 30/01/2026 SWU00GP62	2,600,000.00	(7,598.40)	(2,600,000.00)	7,592.55
CME_IRS CME_WFBIUS MXN P 28D TIE/R 6.08% 10/03/2026 SWU00HEY1	10,200,000.00	(28,581.68)	(10,200,000.00)	28,291.12
CME_IRS CME_WFBIUS MXN P 28D TIE/R 7.38% 04/11/2026 SWU00K9E4	7,200,000.00	(3,964.25)	(7,200,000.00)	3,990.45
CME_IRS CME_WFBIUS MXN P 28D TIE/R 7.73% 25/02/2027 SWU00L6C9	2,000,000.00	0.00	(2,000,000.00)	174.16
CME_IRS CME_WFBIUS MXN P 28D TIE/R 7.73% 25/02/2027 SWU00L6D7	7,000,000.00	0.00	(7,000,000.00)	570.47
CME_IRS CME_WFBIUS MXN P 28D TIE/R 7.74% 22/02/2027 SWU00L506	14,800,000.00	0.00	(14,800,000.00)	2,766.49
CME_IRS CME_WFBIUS USD P 1.75%/R 3M LIBOR 06/21/2047 SWU00KLP5	200,000.00	(18,672.40)	(200,000.00)	21,307.09
CME_IRS CME_WFBIUS USD P 3M LIBOR/R 1.75% 06/21/2047 SWU00KLP5	920,000.00	(127,615.86)	(920,000.00)	53,267.73
CME_IRS CME_WFBIUS USD P 3M LIBOR/R 2.4% 02/21/2027 SWU00LOR2	5,200,000.00	0.00	(5,200,000.00)	0.00
CME_ZCS CME_MSCSUS BRL P 10.3%/R 1D BZDIO 02/01/2025 SWU00L6S4	9,136,404.01	(24,581.80)	(9,136,404.01)	11,189.99
CME_ZCS CME_MSCSUS BRL P 1D BZDIO/R 10.01% 02/01/2025 SWU00LLU2	15,243,469.97	0.00	(15,243,469.97)	1,678.79
CME_ZCS CME_MSCSUS BRL P 1D BZDIO/R 9.94% 02/01/2025 SWU00LIX0	2,505,267.37	0.00	(2,505,267.37)	14,013.21
CME_ZCS CME_MSCSUS BRL P 1D BZDIO/R 9.97% 02/01/2025 SWU00LIK8	20,139,520.71	0.00	(20,139,520.71)	22,481.80
CMO CITIGROUP COML MTG TR 2007-C6 CL A-4FLT RT DUE 12-10-2049/06-12-2017 BEO	422,540.59	(424,634.83)	(422,540.59)	422,540.59
CMS ENERGY CORP 3.875 DUE 03-01-2024	1,285,000.00	(1,348,093.50)	(1,110,000.00)	1,168,075.20
CMS ENERGY CORP 4.875 DUE 03-01-2044	67,000.00	(72,280.94)	(2,274,000.00)	2,561,508.63
CNH INDUSTRIAL NV COM EURO.01	375.00	(3,813.25)	(91,748.00)	890,813.16
CNOOC LTD HKD0.02	976,000.00	(1,413,579.59)	(924,000.00)	1,170,671.63
CNP ASSURANCES EUR1.00	6,783.00	(150,531.83)	(14,557.00)	307,724.44
COACH INC FIXED 4.125% DUE 07-15-2027	926,000.00	(924,685.08)	(926,000.00)	928,762.63
COBHAM ORD GBP0.025	5,561,884.00	(7,882,185.78)	(2,631,039.00)	4,664,732.49
COBHAM ORD GBP0.025(NP-04/05/17)	1,850,908.00	0.00	(1,850,908.00)	26,521.97
COCA COLA CO .875% DUE 10-27-2017	3,000,000.00	(2,994,750.00)	(3,000,000.00)	3,000,000.00
COCA COLA CO COCA-COLA CO DUE 11-16-2017BEO	6,000,000.00	(6,003,371.40)	(6,000,000.00)	6,000,000.00
COCA-COLA AMATIL NPV	224,948.00	(1,643,236.87)	(578,815.00)	3,710,973.70
COCA-COLA BOTTLER NPV	20,400.00	(681,227.06)	(5,200.00)	167,218.07
COCA-COLA EUROPEAN ORD EURO.01	162,172.00	(6,498,538.10)	(17,901.00)	706,016.69
COCHLEAR LTD NPV	1,002.00	(104,210.33)	(76.00)	9,130.20
COCOKARA FINE INC NPV	1,500.00	(99,142.19)	(11,200.00)	446,426.17
COFCO CAP CORP DISC COML PAPER NTS 3/A2 BAML YRS 1&2 04-18-2017	300,000.00	(299,942.50)	(300,000.00)	299,942.50
COFCO CAP CORP DISC COML PAPER NTS 3/A2 BAML YRS 1&2 08-22-2017	3,600,000.00	(3,599,091.33)	(3,600,000.00)	3,599,091.33
COFCO CAP CORP DISC COML PAPER NTS 3/A2 BAML YRS 1&2 08-29-2017	2,500,000.00	(2,499,314.58)	(2,500,000.00)	2,499,314.58
COGECO COMMUNICATI SUB VTG SHS	7,008.00	(373,972.30)	(17,962.00)	1,351,405.03
COLGATE-PALMOLIVE CO 3.7% DUE 08-01-2047	4,358,000.00	(4,328,129.94)	(4,223,000.00)	4,215,394.45
COLLATERALIZED COML PAPER CO LLC DISC COML PAPER 3/A3 YRS 1&2 10-02-2017	12,000,000.00	(11,917,493.28)	(12,000,000.00)	11,917,493.28
COLLATERALIZED COML PAPER CO LLC IAM COML PAPER IAM VAR RT DUE 09-08-2017	6,000,000.00	(6,000,000.00)	(6,000,000.00)	6,000,000.00
COLONY CAP INC SR NT CONV 5% DUE 04-15-2023 REG	295,000.00	(305,878.13)	(5,681,000.00)	5,866,810.69
COLOPL INC NPV	8,700.00	(88,986.32)	(24,700.00)	251,162.88
COLOPLAST SER'B'DKK1	4,391.00	(349,909.50)	(42,626.00)	3,426,143.16
COLUMBIA PIPELN 5.8% DUE 06-01-2045	814,000.00	(953,389.36)	(1,118,000.00)	1,343,098.12
COMCAST CORP 3.0% 02-01-2024	770,000.00	(768,529.30)	(280,000.00)	279,132.00
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	135,000.00	(144,934.65)	(150,000.00)	162,757.50
COMCAST CORP NEW 3.15% DUE 02-15-2028	225,000.00	(224,858.25)	(225,000.00)	223,557.75
COMCAST CORP NEW 3.2% DUE 07-15-2036	1,452,000.00	(1,301,529.24)	(1,849,000.00)	1,692,603.03
COMCAST CORP NEW 3.4% DUE 07-15-2046	2,075,000.00	(1,785,407.50)	(3,799,000.00)	3,395,486.05
COMCAST CORP NEW 4% DUE 08-15-2047	3,690,000.00	(3,692,876.25)	(3,690,000.00)	3,707,564.40
COMCAST CORP NEW 4.6% DUE 08-15-2045	600,000.00	(648,330.00)	(2,260,000.00)	2,448,297.80
COMCAST CORP NEW 4.65% DUE 07-15-2042	750,000.00	(828,757.50)	(200,000.00)	219,634.00
COMCAST CORP NEW 6.45% DUE 03-15-2037	1,700,000.00	(2,298,220.00)	(1,370,000.00)	1,836,983.50
COMCAST CORP NEW 6.95% DUE 08-15-2037	160,000.00	(211,342.40)	(1,735,000.00)	2,445,649.50
COMFORTDELGRO CORP LTD	305,100.00	(519,115.40)	(717,400.00)	1,126,445.61
COMMERZBANK AG NPV	490.00	(5,997.39)	(103,823.00)	1,011,162.48
COMMONWEALTH BANK OF AUSTRALIA NPV	141,491.00	(8,972,213.92)	(148,348.00)	9,252,326.94
COMPAL ELECTRONIC TWD10	276,000.00	(192,884.34)	(761,000.00)	510,769.48
COMPASS BK 2.875% DUE 06-29-2022	320,000.00	(318,883.20)	(320,000.00)	317,996.95
COMPASS GROUP ORD GBP0.1105	101,037.00	(2,131,318.78)	(76,980.97)	1,638,421.31
COMPASS GROUP PLC ORD GBP0.10625	123,791.00	(2,256,119.04)	(129,962.00)	2,665,121.67

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
CONAGRA FOODS INC 3.2% DUE 01-25-2023	3,012,000.00	(3,015,784.27)	(12,616,000.00)	12,852,488.98
CONCHO RES INC 3.75% DUE 10-01-2027	749,000.00	(746,273.64)	(749,000.00)	752,872.33
CONCHO RES INC 4.875% DUE 10-01-2047	865,000.00	(862,828.85)	(765,000.00)	793,695.15
CONCORD MINUTEMEN CAP CO LLC SER A DISC COML PAPER 144A 3C7 06-15-2017	10,400,000.00	(10,395,377.78)	(10,400,000.00)	10,395,377.78
CONCORDIA FINL GROUP LT	84,600.00	(513,001.70)	(62,300.00)	307,356.49
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	4,170,000.00	(3,971,461.20)	(1,500,000.00)	1,559,535.00
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	90,000.00	(114,362.10)	(2,430,000.00)	3,081,435.30
CONS EDISON CO N Y 3.85% DUE 06-15-2046	1,718,000.00	(1,654,262.20)	(3,383,000.00)	3,450,398.67
CONS EDISON CO N Y 3.875% DUE 06-15-2047	370,000.00	(368,631.00)	(205,000.00)	208,306.65
CONS EDISON CO N Y 4.3% DUE 12-01-2056	242,000.00	(249,076.08)	(755,000.00)	759,990.55
CONSOLIDATED EDISON INC 2.0% 03-15-2020	440,000.00	(439,854.80)	(440,000.00)	439,401.60
CONSTELLATION 4.5% DUE 05-09-2047	1,385,000.00	(1,400,649.85)	(795,000.00)	812,210.55
CONSTELLATION SOFT COM STK NPV	1,543.00	(807,391.68)	(18,032.00)	8,978,258.30
CONSTR Y AUX FERRO EURO.301	1,773.00	(69,173.48)	(4,513.00)	0.00
CONTACT ENERGY NPV	603.00	(2,385.99)	(76,363.00)	277,365.65
CONTAINER CORP INR10	20,354.00	(110,414.54)	(73,965.00)	1,536,482.33
CONTINENTAL AG ORD NPV	50,978.00	(11,150,564.55)	(13,755.00)	3,145,661.05
CONTL RES INC FIXED 3.8% DUE 06-01-2024	46,000.00	(43,672.50)	(400,000.00)	369,000.00
CONVATEC GROUP PLC ORD GBPO.1 (WI)	376,678.00	(1,125,070.02)	(91,438.00)	328,603.22
CONVIVIALITY PLC ORD GBPO.0002	64,629.00	(298,940.31)	(64,629.00)	0.00
CONVOY GLOBAL HLDG HKD0.10	1,002,000.00	(23,165.26)	(1,002,000.00)	29,925.75
CONZZETA AG COM	64.00	(59,741.63)	(64.00)	0.00
COOPERATIEVE 2.75% DUE 01-10-2022	520,000.00	(518,986.00)	(520,000.00)	519,772.80
COOPERATIEVE 3.75% DUE 07-21-2026	250,000.00	(243,087.50)	(1,647,000.00)	1,627,041.15
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLEENBANK B A N Y BRH DISC 4-11-2017	5,200,000.00	(5,199,870.00)	(5,200,000.00)	5,199,870.00
COOPERATIEVE CENTRALE CPN 04-13-2017	5,200,000.00	(5,199,870.00)	(5,200,000.00)	5,199,870.00
COOPERATIEVE CENTRALE RAIFFEISEN BRH DISC COML PAPER 03-13-2017	5,100,000.00	(5,099,723.75)	(5,100,000.00)	5,099,723.75
COOPERATIEVE CENTRALE RAIFFEISEN DISC COML PAPER 03-24-2017	4,900,000.00	(4,899,877.50)	(4,900,000.00)	4,899,877.50
COOPERATIEVE CENTRALE RAIFFEISEN DISC COML PAPER 02-22-2017	12,300,000.00	(12,299,777.92)	(12,300,000.00)	12,299,777.92
COOPERATIEVE CENTRALE RAIFFEISEN DISC COML PAPER 02-23-2017	12,300,000.00	(12,299,777.92)	(12,300,000.00)	12,299,777.92
COOPERATIEVE CENTRALE RAIFFEISEN DISC COML PAPER 02-24-2017	12,200,000.00	(12,199,779.72)	(12,200,000.00)	12,199,779.72
COOPERATIEVE CENTRALE RAIFFEISEN DISC COML PAPER 02-27-2017	5,100,000.00	(5,099,723.75)	(5,100,000.00)	5,099,723.75
COOPERATIEVE CENTRALE RAIFFEISEN DISC COML PAPER 03-02-2017	5,100,000.00	(5,099,907.92)	(5,100,000.00)	5,099,907.92
COOPERATIEVE CENTRALE RAIFFEISEN DISC COML PAPER 03-20-2017	5,200,000.00	(5,199,610.00)	(5,200,000.00)	5,199,610.00
COOPERATIEVE CENTRALE RAIFFEISEN DISC COML PAPER 04-10-2017	5,200,000.00	(5,199,610.00)	(5,200,000.00)	5,199,610.00
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL DISC COML PAPER 02-28-2017	5,100,000.00	(5,099,907.92)	(5,100,000.00)	5,099,907.92
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL DISC COML PAPER 03-03-2017	5,200,000.00	(5,199,906.11)	(5,200,000.00)	5,199,906.11
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL DISC COML PAPER 03-06-2017	4,900,000.00	(4,899,734.58)	(4,900,000.00)	4,899,734.58
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL DISC COML PAPER 03-09-2017	4,100,000.00	(4,099,925.97)	(4,100,000.00)	4,099,925.97
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL DISC COML PAPER 03-10-2017	5,100,000.00	(5,099,907.92)	(5,100,000.00)	5,099,907.92
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL DISC COML PAPER 03-14-2017	5,100,000.00	(5,099,907.92)	(5,100,000.00)	5,099,907.92
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL DISC COML PAPER 03-16-2017	5,100,000.00	(5,099,907.92)	(5,100,000.00)	5,099,907.92
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL DISC COML PAPER 03-27-2017	5,000,000.00	(4,999,625.00)	(5,000,000.00)	4,999,625.00
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL DISC COML PAPER 03-29-2017	5,100,000.00	(5,099,872.50)	(5,100,000.00)	5,099,872.50
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL DISC COML PAPER 03-30-2017	5,100,000.00	(5,099,872.50)	(5,100,000.00)	5,099,872.50
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL DISC COML PAPER 03-31-2017	5,200,000.00	(5,199,870.00)	(5,200,000.00)	5,199,870.00
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL DISC COML PAPER 04-04-2017	5,200,000.00	(5,199,870.00)	(5,200,000.00)	5,199,870.00
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL DISC COML PAPER 04-06-2017	5,000,000.00	(4,999,875.00)	(5,000,000.00)	4,999,875.00
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL DISC COML PAPER 04-12-2017	5,100,000.00	(5,099,872.50)	(5,100,000.00)	5,099,872.50
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL DISC COML PAPER 04-19-2017	5,200,000.00	(5,199,870.00)	(5,200,000.00)	5,199,870.00
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL DISC COML PAPER 04-20-2017	5,100,000.00	(5,099,872.50)	(5,100,000.00)	5,099,872.50
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL DISC COML PAPER 04-28-2017	5,200,000.00	(5,199,870.00)	(5,200,000.00)	5,199,870.00
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL DISC COML PAPER 05-08-2017	5,200,000.00	(5,199,610.00)	(5,200,000.00)	5,199,610.00
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLCPN 03-22-2017	5,100,000.00	(5,099,872.50)	(5,100,000.00)	5,099,872.50
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLCPN 04-24-2017	4,900,000.00	(4,899,632.50)	(4,900,000.00)	4,899,632.50
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLCPN 04-27-2017	5,200,000.00	(5,199,870.00)	(5,200,000.00)	5,199,870.00
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL DISC COML PAPER 02-21-2017	11,900,000.00	(11,899,140.56)	(11,900,000.00)	11,899,140.56
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL DISC COML PAPER 04-21-2017	5,100,000.00	(5,099,872.50)	(5,100,000.00)	5,099,872.50
COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLEENBANK DISC COML PAPER 03-07-2017	4,900,000.00	(4,899,911.53)	(4,900,000.00)	4,899,911.53
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	410,000.00	(464,430.15)	(590,000.00)	654,290.75
CORECIVIC INC COM	1,635.00	(51,388.05)	(14,735.00)	441,094.95
CORESIT RLT Y CORP CORESITE REALTY CORP	468.00	(51,720.93)	(468.00)	52,398.16
CORP OFFICE PPTYS TR COM	51,546.00	(1,636,025.01)	(22,387.00)	734,527.79
CORPORACION 3.625% DUE 08-01-2027	538,000.00	(528,515.06)	(538,000.00)	539,226.64
CORUS ENTERTAINMNT CLASS 'B' NON-VTG NPV	28,076.00	(259,743.74)	(77,459.00)	794,192.18
COSAN SA INDUSTRIA COM NPV	17,500.00	(213,118.05)	(75,600.00)	885,174.05
COSCO SHIPPING PORTS LTD	184,000.00	(202,260.51)	(184,000.00)	200,605.63
COSMAX INC KRW500	15,028.00	(1,681,839.01)	(15,028.00)	1,840,349.63
COSMO ENERGY HOLDINGS CO LTD COMSTK	3,100.00	(52,114.53)	(3,100.00)	47,995.11
COSMOS PHARMACEUTI NPV	2,700.00	(588,735.82)	(3,482.00)	651,157.65
COSTAIN GROUP ORD GBPO.50	57,602.00	(339,094.40)	(57,602.00)	81,094.87
COSTCO WHSL CORP 2.15% DUE 05-18-2021	430,000.00	(429,247.50)	(430,000.00)	432,532.70

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
COSTCO WHSL CORP 2.3% DUE 05-18-2022	345,000.00	(346,887.15)	(345,000.00)	346,500.75
COSTCO WHSL CORP 3% DUE 05-18-2027	2,153,000.00	(2,134,419.61)	(1,853,000.00)	1,844,942.51
COTT CORPORATION COM NPV	70,200.00	(771,921.71)	(17,800.00)	256,769.94
COUNTRY GARDEN HLD HKD0.10	1,674,000.00	(1,315,764.39)	(658,000.00)	773,558.91
COURT SQUARES VENTURES II LP	11,958.82	(11,958.82)	(1,992,193.22)	1,992,193.22
COVESTRO AG NPV	152.00	(12,187.84)	(371.00)	28,589.42
COVEY PK ENERGY 7.5% DUE 05-15-2025	300,000.00	(300,000.00)	(175,000.00)	178,000.00
COWAY CO LTD KRW500	10,392.00	(885,740.44)	(8,069.00)	684,240.30
CPECHINA FUNA, LP	369,412.00	(369,412.00)	(4,625,703.00)	4,625,703.00
CPECHINA FUND II LP	13,508,081.00	(13,508,081.00)	(165,510.00)	165,510.00
CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 1&3 08-14-2017	4,500,000.00	(4,499,568.75)	(4,500,000.00)	4,499,568.75
CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 1&3 09-01-2017	5,200,000.00	(5,199,848.33)	(5,200,000.00)	5,199,848.33
CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 1&3 10-31-2017	5,300,000.00	(5,299,830.69)	(5,300,000.00)	5,299,830.69
CR SUISSE GROUP 4.55% DUE 04-17-2026	250,000.00	(258,552.50)	(1,275,000.00)	1,348,072.50
CR SUISSE GROUP AG 4.282% DUE 01-09-2028	3,401,000.00	(3,397,561.23)	(3,401,000.00)	3,458,198.30
CRAMO NPV	22,652.00	(590,833.10)	(27,865.00)	573,277.21
CREDIT AGRICOLE SA EUR3	46,045.00	(738,646.60)	(98,645.00)	1,534,877.66
CREDIT SAISON CO NPV	59,600.00	(1,139,837.83)	(9,600.00)	180,333.16
CREDIT SUISSE AG CHF0.04(REGD)	125,742.00	(1,814,420.41)	(108,265.00)	1,752,769.33
CREDIT SUISSE GP CHF0.04 (S/R 07/06/2017)	71,356.00	0.00	(71,348.00)	14,374.12
CRESCENT POINT EN COM NPV	102,617.00	(730,158.76)	(632.00)	5,645.83
CROOZ INC NPV	3,600.00	(105,903.60)	(7,400.00)	181,478.66
CROW HOLDINGS REALTY PARTNERS VI LP	2,081,133.00	(2,081,133.00)	(8,384,814.00)	8,384,814.00
CROW HOLDINGS REALTY PARTNERS VII LP	15,315,795.00	(15,315,795.00)	(2,775,976.00)	2,775,976.00
CROWN CASTLE INTL 4% DUE 03-01-2027	2,002,000.00	(1,993,551.56)	(2,002,000.00)	2,036,148.98
CROWN CASTLE INTL CORP NEW COM	46,873.00	(4,686,695.36)	(46,917.00)	4,416,040.66
CROWN CASTLE INTL PFD MAND CONV SER A 6.875%	5,266.00	(5,385,476.49)	(1,979.00)	2,185,737.78
CROWN PT CAP CO LLC SER A DISC COML PAPER 144A 3C7 YRS 1&2 07-06-2017	15,000,000.00	(14,950,691.67)	(15,000,000.00)	14,996,000.00
CROWN RESORTS LIMITED	19,977.00	(191,849.80)	(35,831.00)	337,594.13
CRRC CORPORATION LIMITED 'H' CNY1	531,000.00	(503,598.15)	(531,000.00)	510,654.96
CSI PROPERTIES LTD COMSTK	380,000.00	(16,703.29)	(380,000.00)	16,512.77
CSL LTD NPV	5,026.00	(457,122.19)	(15,129.00)	1,533,056.77
CSPC PHARMACEUTICAL GROUP LTD HKD0.10	934,000.00	(1,430,649.11)	(48,000.00)	76,097.38
CSX CORP 3.8% DUE 11-01-2046	990,000.00	(909,213.25)	(7,825,000.00)	7,606,275.45
CSX CORP 4.25% DUE 11-01-2066	369,000.00	(347,756.80)	(1,670,000.00)	1,608,833.56
CSX CORP 5.5% DUE 04-15-2041	2,400,000.00	(2,827,536.00)	(2,400,000.00)	2,874,312.00
CTBC FINANCIAL HOLDING CO COM STK	6,287,200.00	(3,930,412.40)	(1,704,000.00)	1,064,021.89
CTRIP COM INTL LTD 1.25% 09-15-2022	895,000.00	(60,021.28)	(895,000.00)	914,639.61
CTRIP COM INTL LTD SR NT CONV ADR 1% DUE 07-01-2020 REG	531,000.00	(590,027.58)	(5,181,000.00)	5,673,975.91
CTRIP COM INTL LTD SR NT CONV ADR REPSTG.25 ORD SH 1.25% DUE 10-15-2018 REG	440,000.00	(520,009.06)	(1,259,000.00)	1,693,819.66
CTS EVENTIM AG & C NPV	56,675.00	(2,532,009.68)	(18,557.00)	864,658.65
CUBESMART	3,844.00	(99,644.26)	(2,484.00)	61,501.59
CURRENCY OPT CALL BOFAUS3N GBP/AUD 1.625 European 23/03/2017 FX OPTIONS 02.23	25,000,000.00	(314,313.00)	(25,000,000.00)	0.00
CURRENCY OPTION CALL BNPFRPP EUR/USD 1.2126 European 30/11/2017 31750CII3	200,000.00	0.00	(200,000.00)	1,077.19
CURRENCY OPTION CALL BNPFRPP EUR/USD 1.213 European 21/12/2017 31750CJ76	200,000.00	0.00	(200,000.00)	1,132.90
CURRENCY OPTION CALL BNPFRPP USD/MXN 18.15 European 10-17-2017 31750CGA2	150,000.00	0.00	(150,000.00)	645.00
CURRENCY OPTION CALL BOFAUS3N AUD/USD .7535 European 01/06/2017 FX OPT 05.02	35,000,000.00	(224,748.00)	(35,000,000.00)	0.00
CURRENCY OPTION CALL BOFAUS3N AUD/USD .7535 European 01/06/2017 FX OPT 05.25	35,000,000.00	0.00	(35,000,000.00)	19,692.00
CURRENCY OPTION CALL BOFAUS3N AUD/USD .76 European 16/06/2017 FX OPTION 04.18.	35,000,000.00	(301,066.00)	(35,000,000.00)	0.00
CURRENCY OPTION CALL BOFAUS3N AUD/USD .76 European 16/06/2017 FX OPTION 04.19.	35,000,000.00	0.00	(35,000,000.00)	190,146.00
CURRENCY OPTION CALL BOFAUS3N AUD/USD .77 European 01/06/2017 FX OPTION 05.02.	35,000,000.00	0.00	(35,000,000.00)	43,094.00
CURRENCY OPTION CALL BOFAUS3N AUD/USD .77 European 01/06/2017 FX OPTION 05.25.	35,000,000.00	(229.00)	(35,000,000.00)	0.00
CURRENCY OPTION CALL BOFAUS3N AUD/USD .78 European 16/06/2017 FX OPTION 04.18.	35,000,000.00	0.00	(35,000,000.00)	85,925.00
CURRENCY OPTION CALL BOFAUS3N AUD/USD .78 European 16/06/2017 FX OPTIONS 04.19	35,000,000.00	(51,081.00)	(35,000,000.00)	0.00
CURRENCY OPTION CALL BOFAUS3N EUR/JPY 120.0 European 23/03/2017 FX OPT 02.23	25,000,000.00	(257,158.00)	(25,000,000.00)	0.00
CURRENCY OPTION CALL BOFAUS3N EUR/JPY 120.0 European 23/03/2017 FX OPT 02.24	25,000,000.00	0.00	(25,000,000.00)	162,991.54
CURRENCY OPTION CALL BOFAUS3N EUR/JPY 121.5 European 23/03/2017 FX OPT 02.23	25,000,000.00	0.00	(25,000,000.00)	126,847.00
CURRENCY OPTION CALL BOFAUS3N EUR/JPY 121.5 European 23/03/2017 FX OPT 02.24	25,000,000.00	(77,230.15)	(25,000,000.00)	0.00
CURRENCY OPTION CALL BOFAUS3N EUR/USD 1.0625 European 06/04/2017 FX OPT 03.06	25,000,000.00	(217,251.00)	(25,000,000.00)	0.00
CURRENCY OPTION CALL BOFAUS3N EUR/USD 1.0625 European 06/04/2017 FX OPT 03.16	25,000,000.00	0.00	(25,000,000.00)	328,750.00
CURRENCY OPTION CALL BOFAUS3N EUR/USD 1.0625 European 23/03/2017 FX OPT 02.23	25,000,000.00	(194,492.00)	(25,000,000.00)	0.00
CURRENCY OPTION CALL BOFAUS3N EUR/USD 1.0625 European 23/03/2017 FX OPT 03.01	25,000,000.00	0.00	(25,000,000.00)	120,373.97
CURRENCY OPTION CALL BOFAUS3N EUR/USD 1.065 European 09/03/2017 FX OPT 01.11	25,000,000.00	(403,441.00)	(25,000,000.00)	0.00
CURRENCY OPTION CALL BOFAUS3N EUR/USD 1.065 European 09/03/2017 FX OPT 01.19	25,000,000.00	0.00	(25,000,000.00)	409,783.00
CURRENCY OPTION CALL BOFAUS3N EUR/USD 1.0825 European 23/03/2017 FX OPT 02.23	25,000,000.00	0.00	(25,000,000.00)	53,020.00
CURRENCY OPTION CALL BOFAUS3N EUR/USD 1.0825 European 23/03/2017 FX OPT 03.01	25,000,000.00	(25,653.47)	(25,000,000.00)	0.00
CURRENCY OPTION CALL BOFAUS3N EUR/USD 1.085 European 06/04/2017 FX OPT 03.06	25,000,000.00	0.00	(25,000,000.00)	44,329.00
CURRENCY OPTION CALL BOFAUS3N EUR/USD 1.085 European 06/04/2017 FX OPT 03.16	25,000,000.00	(60,250.00)	(25,000,000.00)	0.00
CURRENCY OPTION CALL BOFAUS3N EUR/USD 1.085 European 09/03/2017 FX OPT 01.11	25,000,000.00	0.00	(25,000,000.00)	201,623.00
CURRENCY OPTION CALL BOFAUS3N EUR/USD 1.085 European 09/03/2017 FX OPT 01.19	25,000,000.00	(190,659.00)	(25,000,000.00)	0.00
CURRENCY OPTION CALL BOFAUS3N GBP/AUD 1.625 European 23/03/2017 FX OPT 03.22	25,000,000.00	0.00	(25,000,000.00)	64,558.13
CURRENCY OPTION CALL BOFAUS3N GBP/AUD 1.65 European 23/03/2017 FX OPTION 02.23	25,000,000.00	0.00	(25,000,000.00)	133,147.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
CURRENCY OPTION CALL BOFAUS3N GBP/AUD 1.65 European 23/03/2017 FX OPTION 03.22	25,000,000.00	(623.75)	(25,000,000.00)	0.00
CURRENCY OPTION CALL BOFAUS3N GBP/USD 1.26 European 05/04/2017 FX OPTION 02.03	25,000,000.00	(449,976.00)	(25,000,000.00)	0.00
CURRENCY OPTION CALL BOFAUS3N GBP/USD 1.26 European 05/04/2017 FX OPTION 03.22	25,000,000.00	0.00	(25,000,000.00)	89,549.00
CURRENCY OPTION CALL BOFAUS3N GBP/USD 1.285 European 05/04/2017 FX OPT 02.03	25,000,000.00	0.00	(25,000,000.00)	217,758.00
CURRENCY OPTION CALL BOFAUS3N GBP/USD 1.285 European 05/04/2017 FX OPT 03.22	25,000,000.00	(11,744.00)	(25,000,000.00)	0.00
CURRENCY OPTION CALL BOFAUS3N USD/JPY 111.5 European 04-26-2017 FX OPT 03.28	25,000,000.00	(209,225.00)	(25,000,000.00)	0.00
CURRENCY OPTION CALL BOFAUS3N USD/JPY 111.5 European 04-26-2017 FX OPT 04.06	25,000,000.00	0.00	(25,000,000.00)	143,500.00
CURRENCY OPTION CALL BOFAUS3N USD/JPY 114 European 04-26-2017 FX OPTION 03.28.	25,000,000.00	0.00	(25,000,000.00)	46,900.00
CURRENCY OPTION CALL BOFAUS3N USD/JPY 114 European 04-26-2017 FX OPTION 04.06.	25,000,000.00	(24,675.00)	(25,000,000.00)	0.00
CURRENCY OPTION CALL BOFAUS3N USD/JPY 115 European 02-09-2017 FX OPTION 01.11.	25,000,000.00	(463,100.00)	(25,000,000.00)	0.00
CURRENCY OPTION CALL BOFAUS3N USD/JPY 118 European 02-09-2017 FX OPTION 01.11.	25,000,000.00	0.00	(25,000,000.00)	175,575.00
CURRENCY OPTION CALL BOFAUS3N USD/ZAR 13.2 European 04-04-2017 FX OPTION 03.02	20,000,000.00	(421,000.00)	(20,000,000.00)	0.00
CURRENCY OPTION CALL BOFAUS3N USD/ZAR 13.2 European 04-04-2017 FX OPTION 03.31	20,000,000.00	0.00	(20,000,000.00)	268,600.00
CURRENCY OPTION CALL BOFAUS3N USD/ZAR 13.5 European 04-04-2017 FX OPTION 03.02	20,000,000.00	0.00	(20,000,000.00)	245,000.00
CURRENCY OPTION CALL BOFAUS3N USD/ZAR 13.5 European 04-04-2017 FX OPTION 03.31	20,000,000.00	(78,600.00)	(20,000,000.00)	0.00
CURRENCY OPTION CALL BOFAUS6S USD/MXN 19.5 European 11-16-2017 31750CJ35	300,000.00	0.00	(300,000.00)	1,315.50
CURRENCY OPTION CALL BOFAUS6S USD/MXN 19.75 European 11-29-2017 31750CJ0	500,000.00	0.00	(500,000.00)	2,525.00
CURRENCY OPTION CALL BOFAUS6S USD/RUB 59.5 European 11-29-2017 31750CJQ4	100,000.00	0.00	(100,000.00)	457.50
CURRENCY OPTION CALL CHASUS33 USD/ZAR 14.675 European 11-29-2017 31750CJW1	400,000.00	0.00	(400,000.00)	3,496.00
CURRENCY OPTION CALL CHASUS33 USD/ZAR 14European 11-01-2017 31750CIJ1	400,000.00	(3,112.00)	(400,000.00)	2,495.20
CURRENCY OPTION CALL CITIUS33 USD/BRL 3.35 European 11-30-2017 31750CK17	625,000.00	0.00	(625,000.00)	4,525.00
CURRENCY OPTION CALL CITIUS33 USD/EUR 1.185 European 12-18-2017 FX OPT 11.16	5,925,000.00	(34,475.00)	(5,925,000.00)	0.00
CURRENCY OPTION CALL CITIUS33 USD/EUR 1.21 European 12-18-2017 FX OPTION 11.16	6,050,000.00	0.00	(6,050,000.00)	7,850.00
CURRENCY OPTION CALL CITIUS33 USD/MXN 18.8 European 05-01-2017 FX OPTION 03.30	15,000,000.00	(224,925.00)	(15,000,000.00)	0.00
CURRENCY OPTION CALL CITIUS33 USD/MXN 18.8 European 05-01-2017 FX OPTION 04.26	15,000,000.00	0.00	(15,000,000.00)	332,798.00
CURRENCY OPTION CALL CITIUS33 USD/MXN 19.35 European 05-01-2017 FX OPT 03.30	15,000,000.00	0.00	(15,000,000.00)	78,225.00
CURRENCY OPTION CALL CITIUS33 USD/MXN 19.35 European 05-01-2017 FX OPT 04.26	15,000,000.00	(57,285.00)	(15,000,000.00)	0.00
CURRENCY OPTION CALL CITIUS33 USD/TRY 3.7 European 10-26-2017 31750CHL7	500,000.00	0.00	(500,000.00)	1,970.00
CURRENCY OPTION CALL CSFPGB2L AUD/USD .775 European 19/04/2017 FX OPTION 03.17	25,000,000.00	(123,875.00)	(25,000,000.00)	0.00
CURRENCY OPTION CALL CSFPGB2L AUD/USD .775 European 19/04/2017 FX OPTION 03.30	25,000,000.00	0.00	(25,000,000.00)	41,175.00
CURRENCY OPTION CALL CSFPGB2L AUD/USD .8European 19/04/2017 FX OPTION 03.30.	25,000,000.00	(475.00)	(25,000,000.00)	0.00
CURRENCY OPTION CALL CSFPGB2L AUD/USD .8European 19/04/2017 FX OPTIONS 03.17	25,000,000.00	0.00	(25,000,000.00)	8,000.00
CURRENCY OPTION CALL CSFPGB2L USD/BRL 3.3 European 10-27-2017 31750CHO1	200,000.00	0.00	(200,000.00)	880.00
CURRENCY OPTION CALL CSFPGB2L USD/CLP 665 European 05-26-2017 FX OPTION 04.03.	25,000,000.00	(295,000.00)	(25,000,000.00)	0.00
CURRENCY OPTION CALL CSFPGB2L USD/CLP 665 European 05-26-2017 FX OPTION 05.09.	25,000,000.00	0.00	(25,000,000.00)	522,750.00
CURRENCY OPTION CALL CSFPGB2L USD/CLP 685 European 05-26-2017 FX OPTION 04.03.	25,000,000.00	0.00	(25,000,000.00)	102,000.00
CURRENCY OPTION CALL CSFPGB2L USD/CLP 685 European 05-26-2017 FX OPTIONS 05.09	25,000,000.00	(122,500.00)	(25,000,000.00)	0.00
CURRENCY OPTION CALL CSFPGB2L USD/MXN 18.25 European 10-25-2017 31750CHI4	300,000.00	0.00	(300,000.00)	1,380.00
CURRENCY OPTION CALL DEUTGB2L USD/RUB 61European 07-25-2017 31750CAH3	500,000.00	(100.00)	(500,000.00)	4,610.00
CURRENCY OPTION CALL GSCMUS33 USD/MXN 18.3 European 10-05-2017 31750CFB1	500,000.00	0.00	(500,000.00)	3,000.00
CURRENCY OPTION CALL GSILGB2X AUD/USD .7725 European 10/03/2017 FX OPT 02.10	35,000,000.00	(193,557.00)	(35,000,000.00)	0.00
CURRENCY OPTION CALL GSILGB2X AUD/USD .7725 European 10/03/2017 FX OPT 02.21	35,000,000.00	0.00	(35,000,000.00)	115,562.00
CURRENCY OPTION CALL GSILGB2X AUD/USD .7925 European 10/03/2017 FX OPT 02.10	35,000,000.00	0.00	(35,000,000.00)	30,273.00
CURRENCY OPTION CALL GSILGB2X AUD/USD .7925 European 10/03/2017 FX OPT 02.21	35,000,000.00	(12,150.00)	(35,000,000.00)	0.00
CURRENCY OPTION CALL GSILGB2X USD/JPY 114 European 04-11-2017 FX OPTION 02.09.	20,000,000.00	(307,260.00)	(20,000,000.00)	0.00
CURRENCY OPTION CALL GSILGB2X USD/JPY 114 European 04-11-2017 FX OPTION 03.08.	20,000,000.00	0.00	(20,000,000.00)	195,480.00
CURRENCY OPTION CALL GSILGB2X USD/JPY 115 European 02-09-2017 FX OPTION 01.18.	25,000,000.00	0.00	(25,000,000.00)	144,075.00
CURRENCY OPTION CALL GSILGB2X USD/JPY 117 European 04-11-2017 FX OPTION 02.09.	20,000,000.00	0.00	(20,000,000.00)	137,020.00
CURRENCY OPTION CALL GSILGB2X USD/JPY 117 European 04-11-2017 FX OPTION 03.08.	20,000,000.00	(50,400.00)	(20,000,000.00)	0.00
CURRENCY OPTION CALL GSILGB2X USD/JPY 118 European 02-09-2017 FX OPTION 01.18.	25,000,000.00	(33,025.00)	(25,000,000.00)	0.00
CURRENCY OPTION CALL GSILGB2X USD/SGD 1.4 European 07-03-2017 FX OPTION 05.03.	25,000,000.00	(143,625.00)	(25,000,000.00)	0.00
CURRENCY OPTION CALL GSILGB2X USD/SGD 1.4 European 07-03-2017 FX OPTION 05.10.	25,000,000.00	0.00	(25,000,000.00)	252,775.00
CURRENCY OPTION CALL GSILGB2X USD/SGD 1.43 European 07-03-2017 FX OPTION 05.03	25,000,000.00	0.00	(25,000,000.00)	28,625.00
CURRENCY OPTION CALL GSILGB2X USD/SGD 1.43 European 07-03-2017 FX OPTION 05.10	25,000,000.00	(60,175.00)	(25,000,000.00)	0.00
CURRENCY OPTION CALL MRMDUS33 USD/RUB 59European 11-17-2017 31750CJ43	400,000.00	0.00	(400,000.00)	1,690.00
CURRENCY OPTION CALL MSBKUS5WFXO USD/RUB59.5 European 11-29-2017 31750CJU5	400,000.00	0.00	(400,000.00)	1,904.00
CURRENCY OPTION CALL SCBLGB2L USD/ZAR 13.75 European 10-24-2017 31750CH94	400,000.00	0.00	(400,000.00)	2,824.80
CURRENCY OPTION PUT BOFAUS3N AUD/JPY 84.0 European 01/05/2017 FX OPTION 03.02	25,000,000.00	0.00	(25,000,000.00)	177,342.51
CURRENCY OPTION PUT BOFAUS3N AUD/JPY 84.0 European 01/05/2017 FX OPTION 03.22	25,000,000.00	(227,111.50)	(25,000,000.00)	0.00
CURRENCY OPTION PUT BOFAUS3N AUD/JPY 86.0 European 01/05/2017 FX OPTION 03.02	25,000,000.00	(321,947.49)	(25,000,000.00)	0.00
CURRENCY OPTION PUT BOFAUS3N AUD/JPY 86.0 European 01/05/2017 FX OPTION 03.22	25,000,000.00	0.00	(25,000,000.00)	428,716.75
CURRENCY OPTION PUT BOFAUS3N AUD/USD .758 European 11/04/2017 FX OPTION 02.09	25,000,000.00	(252,054.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT BOFAUS3N AUD/USD .758 European 11/04/2017 FX OPTION 04.06	25,000,000.00	0.00	(25,000,000.00)	104,000.00
CURRENCY OPTION PUT BOFAUS3N AUD/USD .72European 22/06/2017 FX OPTION 04.21.	25,000,000.00	0.00	(25,000,000.00)	53,975.00
CURRENCY OPTION PUT BOFAUS3N AUD/USD .72European 22/06/2017 FX OPTION 05.18.	25,000,000.00	(41,863.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT BOFAUS3N AUD/USD .74European 11/04/2017 FX OPTION 02.09.	25,000,000.00	0.00	(25,000,000.00)	112,374.00
CURRENCY OPTION PUT BOFAUS3N AUD/USD .74European 11/04/2017 FX OPTION 04.06.	25,000,000.00	(2,000.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT BOFAUS3N AUD/USD .75European 22/06/2017 FX OPTION 04.21.	25,000,000.00	(240,481.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT BOFAUS3N AUD/USD .75European 22/06/2017 FX OPTION 05.18.	25,000,000.00	0.00	(25,000,000.00)	307,026.00
CURRENCY OPTION PUT BOFAUS3N EUR/USD 1.05 European 23/02/2017 FX OPTION 01.25	35,000,000.00	0.00	(35,000,000.00)	86,727.00
CURRENCY OPTION PUT BOFAUS3N EUR/USD 1.05 European 23/02/2017 FX OPTION 02.10	35,000,000.00	(84,000.00)	(35,000,000.00)	0.00
CURRENCY OPTION PUT BOFAUS3N EUR/USD 1.07 European 23/02/2017 FX OPTION 01.25	35,000,000.00	(281,804.00)	(35,000,000.00)	0.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
CURRENCY OPTION PUT BOFAUS3N EUR/USD 1.07 European 23/02/2017 FX OPTION 02.10	35,000,000.00	0.00	(35,000,000.00)	375,000.00
CURRENCY OPTION PUT BOFAUS3N GBP/USD 1.22 European 05/05/2017 FX OPTION 04.03	20,000,000.00	0.00	(20,000,000.00)	59,960.00
CURRENCY OPTION PUT BOFAUS3N GBP/USD 1.23 European 14/02/2017 FX OPTION 01.09	20,000,000.00	(470,431.00)	(20,000,000.00)	0.00
CURRENCY OPTION PUT BOFAUS3N GBP/USD 1.25 European 05/05/2017 FX OPTION 04.03	20,000,000.00	(224,085.00)	(20,000,000.00)	0.00
CURRENCY OPTION PUT BOFAUS3N GBP/USD 1.26 European 14/02/2017 FX OPTION 01.09	20,000,000.00	0.00	(20,000,000.00)	909,314.00
CURRENCY OPTION PUT BOFAUS3N USD/JPY 110European 03-03-2017 FX OPTION 02.03.	25,000,000.00	0.00	(25,000,000.00)	133,825.00
CURRENCY OPTION PUT BOFAUS3N USD/JPY 110European 03-03-2017 FX OPTION 02.09.	25,000,000.00	(80,650.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT BOFAUS3N USD/JPY 112European 03-03-2017 FX OPTION 02.03.	25,000,000.00	(280,600.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT BOFAUS3N USD/JPY 112European 03-03-2017 FX OPTION 02.09.	25,000,000.00	0.00	(25,000,000.00)	192,225.00
CURRENCY OPTION PUT BOFAUS3N USD/TRY 3.58 European 06-27-2017 FX OPTION 04.24	35,000,000.00	(497,350.00)	(35,000,000.00)	0.00
CURRENCY OPTION PUT BOFAUS3N USD/TRY 3.58 European 06-27-2017 FX OPTION 05.18	35,000,000.00	0.00	(35,000,000.00)	249,200.00
CURRENCY OPTION PUT BOFAUS3N USD/TRY 3.5European 06-27-2017 FX OPTION 04.24.	35,000,000.00	0.00	(35,000,000.00)	230,475.00
CURRENCY OPTION PUT BOFAUS3N USD/TRY 3.5European 06-27-2017 FX OPTION 05.18.	35,000,000.00	(85,015.00)	(35,000,000.00)	0.00
CURRENCY OPTION PUT CITIUS33 USD/CNH 6.78 European 05-15-2017 FX OPTION 03.15	100,000,000.00	0.00	(100,000,000.00)	102,500.00
CURRENCY OPTION PUT CITIUS33 USD/CNH 6.85 European 05-15-2017 FX OPTION 03.15	100,000,000.00	(285,500.00)	(100,000,000.00)	0.00
CURRENCY OPTION PUT CITIUS33 USD/CNY 6.8European 05-11-2017 FX OPTION 03.09.	75,000,000.00	0.00	(75,000,000.00)	111,750.00
CURRENCY OPTION PUT CITIUS33 USD/CNY 6.9European 05-11-2017 FX OPTION 03.09.	75,000,000.00	(346,500.00)	(75,000,000.00)	0.00
CURRENCY OPTION PUT CITIUS33 USD/EUR 1.184 European 12-18-2017 FX OPT 11.22	11,840,000.00	(54,200.00)	(11,840,000.00)	0.00
CURRENCY OPTION PUT CITIUS33 USD/EUR 1.209 European 12-18-2017 FX OPT 11.22	12,090,000.00	0.00	(12,090,000.00)	9,900.00
CURRENCY OPTION PUT CSFPG2L EUR/USD 1.05 European 25/04/2017 FX OPTION 03.23	25,000,000.00	0.00	(25,000,000.00)	66,950.00
CURRENCY OPTION PUT CSFPG2L EUR/USD 1.05 European 25/04/2017 FX OPTION 04.03	25,000,000.00	(88,275.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT CSFPG2L EUR/USD 1.0725 European 25/04/2017 FX OPT 03.23	25,000,000.00	(204,800.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT CSFPG2L EUR/USD 1.0725 European 25/04/2017 FX OPT 04.03	25,000,000.00	0.00	(25,000,000.00)	275,425.00
CURRENCY OPTION PUT CSFPG2L USD/BRL 3.07 European 06-22-2017 FX OPTION 04.24	25,000,000.00	0.00	(25,000,000.00)	193,750.00
CURRENCY OPTION PUT CSFPG2L USD/BRL 3.07 European 06-22-2017 FX OPTION 05.25	25,000,000.00	(20,000.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT CSFPG2L USD/BRL 3.13 European 06-22-2017 FX OPTION 04.24	25,000,000.00	(376,875.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT CSFPG2L USD/BRL 3.13 European 06-22-2017 FX OPTION 05.25	25,000,000.00	0.00	(25,000,000.00)	47,500.00
CURRENCY OPTION PUT CSFPG2L USD/CNH 6.78 European 05-15-2017 FX OPTION 03.30	100,000,000.00	(118,000.00)	(100,000,000.00)	0.00
CURRENCY OPTION PUT CSFPG2L USD/CNH 6.78 European 06-16-2017 FX OPTION 04.18	75,000,000.00	0.00	(75,000,000.00)	87,750.00
CURRENCY OPTION PUT CSFPG2L USD/CNH 6.78 European 06-16-2017 FX OPTION 05.18	75,000,000.00	(7,500.00)	(75,000,000.00)	0.00
CURRENCY OPTION PUT CSFPG2L USD/CNH 6.85 European 05-15-2017 FX OPTION 03.30	100,000,000.00	0.00	(100,000,000.00)	300,000.00
CURRENCY OPTION PUT CSFPG2L USD/CNH 6.88 European 06-16-2017 FX OPTION 04.18	75,000,000.00	(381,375.00)	(75,000,000.00)	0.00
CURRENCY OPTION PUT CSFPG2L USD/CNH 6.88 European 06-16-2017 FX OPTION 05.18	75,000,000.00	0.00	(75,000,000.00)	105,750.00
CURRENCY OPTION PUT CSFPG2L USD/CNH 6.8European 05-11-2017 FX OPTION 03.30.	75,000,000.00	(114,000.00)	(75,000,000.00)	0.00
CURRENCY OPTION PUT CSFPG2L USD/CNH 6.9European 05-11-2017 FX OPTION 03.30.	75,000,000.00	0.00	(75,000,000.00)	444,000.00
CURRENCY OPTION PUT CSFPG2L USD/SGD 1.38 European 04-19-2017 FX OPTION 03.17	25,000,000.00	0.00	(25,000,000.00)	28,425.00
CURRENCY OPTION PUT CSFPG2L USD/SGD 1.38 European 04-19-2017 FX OPTION 03.28	25,000,000.00	(25,000.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT CSFPG2L USD/SGD 1.3975 European 04-19-2017 FX OPT 03.17	25,000,000.00	(127,975.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT CSFPG2L USD/SGD 1.3975 European 04-19-2017 FX OPT 03.28	25,000,000.00	0.00	(25,000,000.00)	131,875.00
CURRENCY OPTION PUT GSILGB2X AUD/USD .72European 06/01/2017 FX OPTION 01.03.	25,000,000.00	(57,306.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT GSILGB2X AUD/USD .72European 22/06/2017 FX OPTION 05.01.	25,000,000.00	(34,334.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT GSILGB2X AUD/USD .72European 22/06/2017 FX OPTION 05.18.	25,000,000.00	0.00	(25,000,000.00)	39,766.00
CURRENCY OPTION PUT GSILGB2X AUD/USD .74European 06/01/2017 FX OPTION 01.03.	25,000,000.00	0.00	(25,000,000.00)	410,411.00
CURRENCY OPTION PUT GSILGB2X AUD/USD .75European 22/06/2017 FX OPTION 05.01.	25,000,000.00	0.00	(25,000,000.00)	201,276.00
CURRENCY OPTION PUT GSILGB2X AUD/USD .75European 22/06/2017 FX OPTION 05.18.	25,000,000.00	(305,286.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT GSILGB2X EUR/CAD 1.36 European 08/03/2017 FX OPTION 01.06	25,000,000.00	0.00	(25,000,000.00)	127,588.55
CURRENCY OPTION PUT GSILGB2X EUR/CAD 1.385 European 08/03/2017 FX OPT 01.06	25,000,000.00	(280,926.73)	(25,000,000.00)	0.00
CURRENCY OPTION PUT GSILGB2X EUR/USD 1.02 European 14/02/2017 FX OPTION 01.10	25,000,000.00	(50,462.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT GSILGB2X EUR/USD 1.025 European 09/02/2017 FX OPT 01.10	25,000,000.00	(54,345.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT GSILGB2X EUR/USD 1.04 European 23/05/2017 FX OPTION 04.21	25,000,000.00	0.00	(25,000,000.00)	220,365.00
CURRENCY OPTION PUT GSILGB2X EUR/USD 1.05 European 09/02/2017 FX OPTION 01.10	25,000,000.00	0.00	(25,000,000.00)	180,973.00
CURRENCY OPTION PUT GSILGB2X EUR/USD 1.05 European 14/02/2017 FX OPTION 01.10	25,000,000.00	0.00	(25,000,000.00)	200,690.00
CURRENCY OPTION PUT GSILGB2X EUR/USD 1.065 European 23/05/2017 FX OPT 04.21	25,000,000.00	(342,482.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT GSILGB2X USD/JPY 110European 04-20-2017 FX OPTION 03.17.	20,000,000.00	0.00	(20,000,000.00)	44,960.00
CURRENCY OPTION PUT GSILGB2X USD/JPY 110European 04-20-2017 FX OPTION 03.22.	20,000,000.00	(160,940.00)	(20,000,000.00)	0.00
CURRENCY OPTION PUT GSILGB2X USD/JPY 113European 04-20-2017 FX OPTION 03.17.	20,000,000.00	(212,320.00)	(20,000,000.00)	0.00
CURRENCY OPTION PUT GSILGB2X USD/JPY 113European 04-20-2017 FX OPTION 03.22.	20,000,000.00	0.00	(20,000,000.00)	468,740.00
CURRENCY OPTION PUT GSILGB2X USD/MXN 20.5 European 02-02-2017 FX OPTION 01.30	25,000,000.00	0.00	(25,000,000.00)	75,800.00
CURRENCY OPTION PUT GSILGB2X USD/MXN 20 European 02-02-2017 FX OPTION 01.30.	25,000,000.00	(9,475.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT GSILGB2X USD/MXN 20 European 03-23-2017 FX OPTION 01.25.	25,000,000.00	0.00	(25,000,000.00)	80,400.00
CURRENCY OPTION PUT GSILGB2X USD/MXN 20 European 03-23-2017 FX OPTION 02.03.	25,000,000.00	(277,175.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT GSILGB2X USD/MXN 21 European 03-23-2017 FX OPTION 01.25.	25,000,000.00	(356,025.00)	(25,000,000.00)	0.00
CURRENCY OPTION PUT GSILGB2X USD/MXN 21 European 03-23-2017 FX OPTION 02.03.	25,000,000.00	0.00	(25,000,000.00)	900,150.00
CVC BRASIL OP AG V COM NPV	280,200.00	(2,785,137.70)	(350,400.00)	3,739,645.95
CVS GROUP PLC COMM STK	88,472.00	(1,478,646.54)	(11,331.00)	63,239.31
CVS HEALTH CORP 3.875% DUE 07-20-2025	350,000.00	(365,940.75)	(89,000.00)	92,073.17
CVS HEALTH CORP 5.125% DUE 07-20-2045	825,000.00	(924,064.80)	(2,250,000.00)	2,567,442.20
CWABS INC FLTGT RT 2.3715% DUE 10-25-2034	324,802.35	(320,945.32)	(11,746.24)	11,746.24
CYBERDYNE INC NPV	500.00	(6,869.34)	(400.00)	5,370.60
CYPRESS 2% DUE 02-01-2023	2,345,000.00	(2,355,490.63)	(2,110,000.00)	2,168,614.64
CYPRESS SEMICONDUCTOR CORP SR NT CONV 4.5% DUE 01-15-2022 REG	5,375,000.00	(538,488.45)	(2,860,000.00)	3,716,545.82
CYRUSONE INC COM	1,196.00	(62,339.39)	(1,196.00)	72,118.45

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
D A CONSORTIUM HLD NPV	1,600.00	(25,439.15)	(1,600.00)	26,629.79
DABUR INDIA LTD INR1	14,834.00	(63,603.42)	(14,834.00)	62,846.10
DACIAN GOLD RIGHTS 2017	98,384.00	0.00	(98,384.00)	0.00
DAE FDG LLC 5% DUE 08-01-2024	356,000.00	(356,000.00)	(136,000.00)	136,755.00
DAG VENTURES VI LP	7,624,828.95	(7,624,828.95)	(640,780.48)	640,780.48
DAH SING FINANCIAL NPV	16,800.00	(118,966.10)	(158,081.00)	991,600.62
DAI NIPPON PRINTNG NPV	2,000.00	(22,846.84)	(25,900.00)	318,970.41
DAIFUKU CO LTD NPV	136,700.00	(6,156,814.34)	(7,300.00)	177,311.77
DAI-ICHI LIFE HOLD NPV	49,900.00	(859,314.55)	(209,260.00)	3,782,188.87
DAIICHI SANKYO COM NPV	20,400.00	(491,897.49)	(32,300.00)	728,555.31
DAIKIN INDUSTRIES NPV	37,000.00	(3,703,765.95)	(7,300.00)	731,495.43
DAIMLER AG ORD NPV(REGD)	12,334.00	(939,077.10)	(56,747.00)	4,240,015.59
DAIMLER FIN N AMER 3.45% DUE 01-06-2027	345,000.00	(343,613.10)	(345,000.00)	343,651.35
DAINICHISEIKA C&C NPV	13,400.00	(123,977.82)	(3,000.00)	0.00
DAITO TRUST CONST NPV	4,900.00	(896,226.58)	(1,200.00)	218,268.41
DAIWA HOUSE INDS NPV	49,000.00	(1,442,832.24)	(239,100.00)	8,096,911.18
DAIWA HOUSE REIT INVESTMENT CO	192.00	(466,986.00)	(89.00)	225,831.83
DAIWA SECS GROUP INC	30,000.00	(173,100.23)	(112,000.00)	679,280.20
DAIWABO HOLDINGS NPV	14,000.00	(50,315.63)	(1,400.00)	0.00
DANIELI & C EUR1	2,851.00	(68,420.27)	(2,851.00)	0.00
DANONE EURO.25	234.00	(17,939.37)	(195.00)	15,069.53
DANSKE BANK A/S DKK10	25,995.00	(970,018.36)	(36,395.00)	1,286,831.21
DARDEN RESTAURANTS STEP CPN 6.8% DUE 10-15-2037	300,000.00	(375,396.60)	(300,000.00)	396,465.00
DASSAULT SYSTEMES EURO.50	736.00	(69,038.51)	(23,848.00)	2,151,800.24
DATALOGIC SPA EURO.52	43,998.00	(1,618,199.02)	(1,357.00)	15,142.20
DAVIDE DE CAMPARI EURO.05	676,346.00	(61,273.03)	(156,283.00)	1,081,599.42
DAVITA INC 5% DUE 05-01-2025	115,000.00	(114,887.50)	(115,000.00)	116,537.50
DBS GROUP HLDGS NPV	241,943.00	(3,591,570.63)	(222,965.00)	3,208,896.62
DCAT LLC DISC COML PAPER 3/A3 YRS 1&2 03-14-2017	2,125,000.00	(2,124,033.13)	(2,125,000.00)	2,124,033.13
DCAT LLC DISC COML PAPER 3/A3 YRS 1&2 04-07-2017	1,600,000.00	(1,598,530.67)	(1,600,000.00)	1,598,530.67
DCAT LLC DISC COML PAPER 3/A3 YRS 1&2 04-12-2017	400,000.00	(399,614.22)	(400,000.00)	399,614.22
DCAT LLC DISC COML PAPER 3/A3 YRS 1&2 04-17-2017	5,045,000.00	(5,039,526.18)	(5,045,000.00)	5,039,526.18
DCAT LLC DISC COML PAPER 3/A3 YRS 1&2 04-27-2017	100,000.00	(99,904.75)	(100,000.00)	99,904.75
DCAT LLC DISC COML PAPER 3/A3 YRS 1&2 05-02-2017	700,000.00	(699,673.33)	(700,000.00)	699,673.33
DCAT LLC DISC COML PAPER 3/A3 YRS 1&2 05-24-2017	3,200,000.00	(3,198,001.87)	(3,200,000.00)	3,198,001.87
DCAT LLC DISC COML PAPER 3/A3 YRS 1&2 06-14-2017	700,000.00	(699,330.33)	(700,000.00)	699,330.33
DCAT LLC DISC COML PAPER 3/A3 YRS 1&2 06-19-2017	4,900,000.00	(4,895,623.25)	(4,900,000.00)	4,895,623.25
DCT INDL TR INC	1,260.00	(60,643.80)	(1,260.00)	71,928.70
DDR CORP COM	4,307.00	(54,009.78)	(4,307.00)	42,252.70
DEA CAPITAL SPA EUR1	33,287.00	(51,262.55)	(33,287.00)	0.00
DEBENHAMS ORD GBP0.0001	148,697.00	(83,683.35)	(381,061.00)	214,247.47
DECHRA PHARMA ORD GBP0.01	54,250.00	(1,540,098.54)	(1,158.00)	0.00
DEERE JOHN CAP 1.95% DUE 06-22-2020	315,000.00	(314,807.85)	(315,000.00)	315,636.30
DEERE JOHN CAP 2.65% DUE 06-10-2026	2,000,000.00	(1,927,980.00)	(2,000,000.00)	1,910,600.00
DELFI LTD	30,400.00	(47,987.26)	(632,800.00)	643,584.00
DELIVERY HERO AG NPV	82,413.00	(2,429,813.79)	(3,971.00)	171,839.66
DELTA AIR LINES FIXED 2.875% DUE 03-13-2020	400,000.00	(398,908.00)	(100,000.00)	101,650.00
DELTA ELECTRONIC TWD10	318,000.00	(1,744,494.31)	(503,760.00)	2,391,823.47
DELTA ELECTRONICS THB1(ALIEN MKT)	53,100.00	(139,281.60)	(163,200.00)	391,544.08
DELTA LLOYD NV EURO.20	16,472.00	(94,133.32)	(36,751.00)	212,374.40
DENA CO LTD NPV	84,700.00	(1,752,542.95)	(4,200.00)	91,902.01
DENSO CORP NPV	14,200.00	(687,609.61)	(23,400.00)	1,134,393.19
DENTSU INC COM STK	120,600.00	(5,760,917.01)	(40,095.00)	1,697,963.25
DERICHEBOURG EURO.25	38,636.00	(324,883.73)	(53,968.00)	98,321.91
DETOUR GOLD CORPOR COM NPV	92,714.00	(1,173,469.97)	(91,236.00)	1,036,443.84
DEUTSCHE BANK AG NPV(REGD)	96,864.00	(1,421,849.24)	(128,823.00)	2,305,856.91
DEUTSCHE BANK MEX CBF1 (FIBRA UNO ADMINISTR)	74,900.00	(109,495.08)	(74,900.00)	126,369.66
DEUTSCHE BK AG 04/06/2017	129,892.00	0.00	(129,892.00)	36,281.43
DEUTSCHE BOERSE AG 12000 P/OPT 17/03/2017	35.00	(19,359.26)	(35.00)	0.00
DEUTSCHE BOERSE AG NPV (ASD UK HLDCO123 PLC)	25,552.00	(2,340,949.35)	(119,189.00)	0.00
DEUTSCHE BOERSE AG NPV(REGD)	154,780.00	(3,782,170.83)	(20,269.00)	2,186,920.61
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	835.00	(20,182.17)	(44,612.00)	935,131.74
DEUTSCHE PFAND AG NPV	9,131.00	(129,466.55)	(9,131.00)	103,919.95
DEUTSCHE POST AG NPV(REGD)	105,137.00	(3,776,825.79)	(203,558.00)	8,375,164.45
DEUTSCHE TELEKOM NPV(REGD)	491,325.00	(9,142,237.93)	(417,601.00)	7,637,776.44
DEUTSCHE WOHNEN SE NPV (BR)	30,828.00	(1,200,168.38)	(26,389.00)	1,015,226.46
DEUTZ AG NPV	8,043.00	(70,058.95)	(8,043.00)	0.00
DEVON ENERGY CORP 5% DUE 06-15-2045	665,000.00	(680,015.70)	(145,000.00)	158,574.90
DEVON ENERGY CORP 5.6 DUE 07-15-2041	5,664,000.00	(6,057,037.52)	(3,250,000.00)	3,625,786.50
DEXCOM INC .75% DUE 05-15-2022	1,682,000.00	(1,691,332.30)	(1,682,000.00)	1,596,658.37
DEXUS FIN PTY LTD NPV INSTO OFFER SD 26/06/17	2,700.00	(20,796.83)	(2,700.00)	0.00
DEXUS PROPERTY GROUP NPV	21,687.00	(138,049.56)	(68,397.00)	502,628.14

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
DIAGEO ORD PLC	318,261.00	(10,505,905.21)	(144,965.00)	4,671,400.62
DIALOG SEMICONDUCTOR PLC COMMON STOCK	12,706.00	(614,776.09)	(28,111.00)	1,044,711.07
DIAMONDBACK ENERGY 5.375% DUE 05-31-2025	136,000.00	(140,220.00)	(85,000.00)	87,762.50
DIEBOLD NIXDORF AG NPV	529.00	(40,206.69)	(529.00)	42,744.60
DIGITAL RLTY TR INC COM	2,300.00	(245,062.41)	(2,363.96)	274,805.81
DIGITAL RLTY TR LP FIXED 3.7% 08-15-2027	1,049,000.00	(1,048,202.76)	(749,000.00)	752,385.90
DIGNITY PLC	133,293.00	(3,796,458.89)	(91,013.00)	2,656,027.70
DIRECT LINE INSURANCE PLC ORD GBP	271,544.00	(1,216,288.81)	(1,180,085.00)	5,014,886.29
DISCO CORPORATION NPV	1,600.00	(246,816.03)	(1,600.00)	291,577.17
DISCOVER BK NEW 3.45% DUE 07-27-2026	331,000.00	(318,147.27)	(1,032,000.00)	1,004,796.08
DISCOVERY 3.95% DUE 03-20-2028	941,000.00	(937,640.63)	(941,000.00)	926,169.84
DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042	2,985,000.00	(2,778,906.66)	(1,103,000.00)	1,050,574.41
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017	3,533,000.00	(3,529,467.00)	(1,450,000.00)	1,481,648.70
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	1,895,000.00	(1,909,015.65)	(160,000.00)	160,578.90
DISH NETWORK CORP NT CONV 3.375% 08-15-2026 REG	12,686,000.00	(738,921.11)	(2,720,000.00)	3,008,524.34
DISNEY WALT CO 3% DUE 07-30-2046	1,288,000.00	(1,099,090.94)	(2,588,000.00)	2,245,720.74
DISNEY WALT CO NEW 4.125 DUE 06-01-2044	656,000.00	(676,211.36)	(2,046,000.00)	2,088,004.38
DISTRIBUIDORA INTL DE ALIMENTACION EURO.01	46,434.00	(256,898.59)	(46,434.00)	296,198.29
DIVI'S LAB LTD PAR INR 2	4,497.00	(43,371.89)	(4,497.00)	40,338.01
DIXONS CARPHONE PLC ORD GBP0.001	84,357.00	(246,088.17)	(184,412.00)	493,768.43
DKSH HOLDING LTD CHF0.1	24,735.00	(2,026,702.55)	(32,800.00)	2,612,377.09
D-LINK TWD10	171,000.00	(77,182.84)	(229,000.00)	86,663.19
DNB ASA NOK10	161,063.00	(2,830,426.42)	(303,639.00)	5,575,596.21
DNB BK ASA IAM COML PAPER 4/2 VAR RT DUE 08-23-2017	6,000,000.00	(6,000,000.00)	(6,000,000.00)	6,000,000.00
DNO ASA NOK0.25	19,948.00	(26,162.23)	(19,948.00)	0.00
DO NOT USE GOLDMAN SACHS 3% DUE 04-26-2022	345,000.00	(343,896.00)	(345,000.00)	0.00
DO NOT USE# (REDWOOD TR INC SR NT CONV 4.75% 15/08/2023)	851,000.00	(851,000.00)	(851,000.00)	0.00
DO NOT USE## (BANK OF IRELAND GROUP PLC)	57,258.00	0.00	(57,258.00)	0.00
DOLLARAMA INC COM STK NPV	38,920.00	(4,839,811.41)	(410.00)	40,501.98
DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:CSFB	700,000.00	(700,000.00)	(700,000.00)	700,000.00
DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY	1,760,000.00	(1,760,000.00)	(1,760,000.00)	1,760,000.00
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY	370,000.00	(370,000.00)	(1,840,000.00)	1,840,000.00
DOMETIC GROUP AB NPV	178,886.00	(1,591,688.91)	(207,321.00)	1,540,786.95
DOMINION ENERGY INC CONV PRFD	11,000.00	(570,421.50)	(11,000.00)	568,379.60
DOMINION GAS HLDGS 4.8% DUE 11-01-2043	808,000.00	(841,144.16)	(2,520,000.00)	2,787,372.00
DOMINOS PIZZA ENT NPV	9,461.00	(341,919.01)	(69.00)	2,556.10
DOMINO'S PIZZA GROUP PLC ORD GBP0.00520833	53,001.00	(220,475.10)	(276,207.00)	1,065,487.34
DOMTAR CORP 6.75 DUE 02-15-2044	400,000.00	(423,172.00)	(370,000.00)	404,276.80
DONGBU INSURANCE CO LTD KRW500	7,575.00	(486,051.23)	(7,276.00)	457,386.93
DONGFENG MOTOR GRO 'H'CNY1	1,164,000.00	(1,405,032.39)	(370,000.00)	468,169.01
DOOSAN BOBCAT INC KRW500	73,056.00	(2,285,404.69)	(73,056.00)	2,395,547.78
DOUGLAS EMMETT INC COM REIT	2,008.00	(77,131.78)	(2,008.00)	76,934.81
DOUTOR NICHIRE HO NPV	7,500.00	(158,638.38)	(9,700.00)	0.00
DOW CHEMICAL CO 4.375% DUE 11-15-2042	130,000.00	(135,608.20)	(2,620,000.00)	2,655,768.05
DOWNER EDI LTD RIGHTS 11//04/2017	12,393.00	0.00	(12,393.00)	13.87
DOWNER EDI LTD NPV	24,909.00	(119,304.81)	(134,838.00)	730,393.63
DR PEPPER SNAPPLE 4.5% DUE 11-15-2045	1,511,000.00	(1,587,177.54)	(686,000.00)	728,038.08
DRA GROWTH & INCOME FUND VIII	6,913,220.00	(6,913,220.00)	(5,139,612.00)	5,139,612.00
DRA GROWTH AND INCOME FUND IX, LLC	22,371,393.00	(22,371,393.00)	(5,215,364.00)	5,215,364.00
DRA GROWTH AND INCOME FUND VIII CO - INVESTMENT I, LLC	1,055,664.00	(1,055,664.00)	(4,400,000.00)	4,400,000.00
DRAEGERWERK KGAA NON-VTG PRF NPV	1,374.00	(133,817.32)	(1,374.00)	144,014.39
DT BETEILIGUNGS AG NPV (REG)	4,693.00	(235,883.93)	(7,639.00)	28,987.85
DTE ELEC CO DISC COML PAPER 3/A3 YRS 1&204-07-2017	500,000.00	(499,943.34)	(500,000.00)	499,943.34
DTE ENERGY CO 2.85% DUE 10-01-2026	3,320,000.00	(3,104,997.00)	(2,760,000.00)	2,674,252.40
DU PONT E I DE NEMOURS & CO NT 4.9 DUE 01-15-2041	360,000.00	(409,021.20)	(360,000.00)	410,414.40
DUBAI ISLAMIC BK AED1	734,239.00	(1,217,155.42)	(286,230.00)	466,521.28
DUET GROUP (STAPLED)	2,353.00	(4,754.21)	(102,344.00)	218,489.07
DUFRY AG CHF5 (REGD)	300.00	(45,942.34)	(255.00)	39,203.73
DUKE ENERGY 4 DUE 09-30-2042	1,275,000.00	(1,326,790.50)	(200,000.00)	211,116.00
DUKE ENERGY CORP 3.75% DUE 09-01-2046	5,255,000.00	(5,016,012.65)	(4,605,000.00)	4,473,889.35
DUKE ENERGY CORP 3.95% DUE 08-15-2047	700,000.00	(697,186.00)	(400,000.00)	398,032.00
DUKE ENERGY FLA 1.85% DUE 01-15-2020	540,000.00	(539,384.40)	(540,000.00)	540,561.60
DUKE ENERGY FLA 3.2% DUE 01-15-2027	3,770,000.00	(3,767,738.00)	(3,440,000.00)	3,401,285.15
DUKE ENERGY OH INC 3.7% DUE 06-15-2046	495,000.00	(462,636.90)	(375,000.00)	368,981.25
DUKE RLTY CORP COM NEW REIT	5,232.00	(138,360.77)	(5,211.00)	151,031.65
DUMMY ASSET CODE LAND SECURITIES GROUP P)	45,356.00	0.00	(45,356.00)	35,829.43
DUMMY ASSET QIAGEN NV	896.00	0.00		
DUSKIN CO.LTD NPV	1,900.00	(54,291.57)	(1,900.00)	0.00
DYCOM INDS INC SR NT CONV .75% DUE 09-15-2021 REG	2,293,000.00	(2,612,866.62)	(4,365,000.00)	5,188,728.32
DYNEGY INC NEW DEL 7.625% DUE 11-01-2024	595,000.00	(589,703.75)	(270,000.00)	284,175.00
DYNEGY INC NEW DEL TANGIBLE EQUITY UNIT 1 PREPAID STK & 1 SR AMORTIZING NT	7,200.00	(458,715.96)	(43,897.00)	2,729,995.28
E TRADE FINL CORP 3.8% DUE 08-24-2027	480,000.00	(479,289.60)	(480,000.00)	481,401.60

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
E.ON SE NPV	229,190.00	(2,429,961.79)	(241,869.00)	2,422,765.34
E.SUN FINL HLDGS TWD10	862,000.00	(529,472.49)	(1,918,500.00)	1,118,036.55
EAGLE HLDG CO II 7.625% DUE 05-15-2022	94,000.00	(94,000.00)	(94,000.00)	95,057.50
EAST JAPAN RAILWAY CO NPV	17,100.00	(1,563,196.73)	(72,200.00)	6,398,787.70
EASTMAN CHEM CO 4.65% DUE 10-15-2044	784,000.00	(793,168.00)	(2,319,000.00)	2,364,523.08
EASYJET ORD GBP0.27285714	1,609.00	(20,768.88)	(11,424.00)	151,328.30
EBAY INC FIXED 3.6% DUE 06-05-2027	1,921,000.00	(1,919,405.57)	(1,921,000.00)	1,907,446.73
ECLAT TEXTILE CO TWD10	36,000.00	(369,331.19)	(36,620.00)	403,015.04
ECONOCOM GROUP NPV	5,028.00	(42,809.46)	(5,028.00)	37,386.71
ECOPETROL S A 7.375 DUE 09-18-2043 REG	2,600,000.00	(2,808,000.00)	(1,300,000.00)	1,417,650.00
EDENRED EUR2	229,700.00	(5,984,681.41)	(28,669.00)	751,275.80
EDF EURO.5	25,631.00	(250,656.37)	(20,688.00)	205,030.87
EDUCATION RLTY TR INC COM NEW COM NEW	13,577.00	(533,680.29)	(3,431.00)	141,027.85
EI GROUP PLC ORD GBP0.025	65,395.00	(113,696.87)	(65,395.00)	0.00
EIFFAGE EUR4	28,375.00	(2,341,991.64)	(3,786.00)	328,824.87
EIS BARCUS33 09/28/2018 USD 1M LIBOR/LB02TRUU LB02TRUU	3,945,175.40	0.00	(3,945,175.40)	0.00
EIS BARCUS33 12/29/2017 USD 1M LIBOR/LB02TRUU LB02TRUU	1,746,912.04	0.00	(1,746,912.04)	0.00
EIS GSILGB2X 05/31/2017 USD 1M LIBOR/U.S. TREASURY LBUTTRUU	158,143.36	0.00	(158,143.36)	0.00
EIS GSILGB2X 12/29/2017 USD 3M LIBOR/GSISKH1T GSISKH1T	293,411.93	0.00	(293,411.93)	0.00
EIS JPMSGB2L 06-12-2017 1513328162	40,952.00	0.00	(40,952.00)	0.00
EIS JPMSGB2L 07/12/2017 USD CHINA ETF/1M LIBOR 1521437512	81,904.00	(7,779.50)	(81,904.00)	3,045.15
EIS JPMSGB2L 08/10/2017 USD CHINA ETF/1M LIBOR 19888499	55,678.00	(81,829.42)	(55,678.00)	0.00
EIS JPMSGB2L 09/11/2017 USD CHINA ETF/1M LIBOR 1534891039	24,632.00	(35,014.22)	(24,632.00)	0.00
EISAI CO NPV	57,700.00	(3,200,932.64)	(98,600.00)	5,193,244.50
EIZO CORPORATION NPV	2,800.00	(113,784.04)	(2,800.00)	0.00
EL.EN. SPA EURO.13	8,225.00	(269,382.82)	(10,590.00)	235,171.64
ELDORADO GOLD CORP COM NPV	208,688.00	(559,559.91)	(793,232.00)	1,515,494.05
ELECOM CO NPV	1,800.00	(30,076.82)	(5,400.00)	18,016.05
ELECTRIC POWER DEVELOPMENT CO LTD NPV	300.00	(7,813.07)	(7,600.00)	181,070.25
ELECTRICITE DE EURO.5 (S/R 21/03/2017)	22,785.00	0.00	(22,778.00)	252.37
ELECTROCOMPONENTS ORD GBP0.10	49,415.00	(300,854.15)	(164,053.00)	666,205.91
ELECTROLUX AB SER'B'NPV (POST SPLIT)	653.00	(16,827.21)	(23,703.00)	714,833.77
ELECTRONICS FOR .75% DUE 09-01-2019	921,000.00	(985,096.51)	(9,508,000.00)	9,893,078.20
ELEMENT FLEET MGMT COM NPV	79,348.00	(655,728.65)	(557.00)	4,628.67
ELI LILLY & CO 3.95% 05-15-2047	1,425,000.00	(1,417,290.75)	(240,000.00)	253,804.80
ELIOR GROUP	71,793.00	(1,949,130.22)	(33,850.00)	676,050.09
ELIS EUR1.00	2,103.00	0.00	(2,103.00)	0.00
ELIS EUR10 (S/R 03/02/2017)	115,808.00	0.00	(115,808.00)	124,007.40
ELISA OYJ NPV	15,561.00	(669,870.51)	(19,950.00)	806,838.42
ELITE MATERIAL TWD10	256,000.00	(1,130,959.52)	(256,000.00)	884,697.26
ELLIS CAPITAL, L.P.	1,295,440.00	(1,295,440.00)	(34,255.00)	34,255.00
ELRINGKLINGER AG NPV (REGD)	1,372.00	(28,509.79)	(1,372.00)	30,511.08
EMAAR PROPERTIES AED1	582,193.00	(1,192,877.36)	(69,713.00)	154,260.22
EMERA INC COM NPV	25,394.00	(914,009.00)	(18,487.00)	692,332.54
EMERA US FIN LP 4.75% DUE 06-15-2046	4,825,000.00	(5,054,883.90)	(3,595,000.00)	3,795,204.00
EMERALD BAY S.A. IDX/LKD A/BKD 19/10/20 EUR	100,000.00	(102,120.98)	(100,000.00)	0.00
EMIS GROUP PLC ORD GBP0.01	25,434.00	(307,438.81)	(27,104.00)	69,232.58
EMLAK KONUT GAYRIM TRY1 (B SHARES)	883,121.00	(745,232.49)	(1,104,191.00)	840,241.45
EMPEROR CAPITAL GR HKD0.01	1,296,000.00	(110,549.17)	(3,906,000.00)	234,328.78
EMPEROR INTL HLD L HKD0.01	144,000.00	(33,742.51)	(144,000.00)	40,198.17
EMPIRE CO CLASS'A'N/VTG COM NPV	63,513.00	(998,751.56)	(106,781.00)	1,928,638.75
EMPIRE ST RLTY OP 2.625% DUE 08-15-2019	71,000.00	(79,179.41)	(5,314,000.00)	6,018,332.13
EMPIRE ST RLTY TR INC CL A CL A	1,792.00	(37,042.31)	(1,792.00)	37,098.04
EMS-CHEMIE HLDG AG CHF0.01 (REGD)	45.00	(30,881.74)	(77.00)	50,827.47
ENABLE MIDSTREAM 5% DUE 05-15-2044	2,266,000.00	(2,143,723.26)	(1,886,000.00)	1,851,922.11
ENAGAS SA EUR1.50	1,210.00	(34,422.35)	(12,273.00)	322,724.78
ENBRIDGE ENERGY 7.375% DUE 10-15-2045	856,000.00	(1,099,317.77)	(710,000.00)	898,261.30
ENBRIDGE ENERGY PARTNERS L P DISC COML PAPER 4/2 YRS 1&2 07-20-2017	300,000.00	(299,516.67)	(300,000.00)	299,516.67
ENBRIDGE ENERGY PARTNERS L P DISC COML PAPER 4/2 YRS 1&2 CPN 08-07-2017	300,000.00	(299,480.00)	(300,000.00)	299,480.00
ENBRIDGE INC 2.9% 07-15-2022	405,000.00	(404,659.80)	(405,000.00)	407,182.15
ENBRIDGE INC 5.5% DUE 12-01-2046	2,885,000.00	(3,163,096.05)	(3,040,000.00)	3,542,368.00
ENBRIDGE INC COM NPV	64,980.00	(2,472,956.00)	(19,754.00)	815,535.22
ENBRIDGE INC FIXED 5.5% DUE 07-15-2077	3,697,000.00	(3,697,000.00)	(1,385,000.00)	1,426,550.00
ENBRIDGE INC SR NT FLTG RATE DUE 06-15-2020 REG	200,000.00	(200,000.00)	(100,000.00)	100,950.00
ENBRIDGE INCOME FD HLDGS INC COM	57,977.00	(1,468,606.75)	(33,648.00)	862,396.95
ENCANA CORP COM NPV	823,825.00	(8,453,652.15)	(79,733.00)	942,803.77
ENCAP ENERGY CAPITAL FUND X LP	14,447,926.22	(14,447,926.22)	(1,495,394.70)	1,495,394.70
ENCE ENERGIA Y CEL EURO.90	66,733.00	(270,747.50)	(186,042.00)	468,166.50
ENCORE CAP GROUP INC SR NT CONV 3% DUE 07-01-2020 REG	620,000.00	(661,468.40)	(2,205,000.00)	2,269,058.61
ENDESA SA EUR1.2	9,796.00	(215,442.72)	(31,992.00)	747,357.13
ENDO LUXEMBOURG FIN COMPANY I S.A R.L. TLB SENIOR SECD FIRST LIEN 04-29-2024	2,700,000.00	(2,700,375.00)	(284,818.30)	285,953.30
ENEL SPA EUR1	551,909.00	(2,856,808.00)	(960,099.00)	4,615,179.26

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
ENERCARE INC STK	13,373.00	(209,066.31)	(55,708.00)	826,058.76
ENERGIAS DE PORTUGAL SA EUR1(REGD)	5,561.00	(20,263.30)	(120,033.00)	403,962.92
ENERGY & MINERALS GROUP FUND II, LP	1,027,043.00	(1,027,043.00)	(6,006,479.56)	6,006,479.56
ENERGY FUTURE INTERMEDIATE HOLDING CO LLC DELAYED T L SEN SEC 06-23-2018	200,000.00	(199,636.36)	(200,000.00)	0.00
ENERGY SELECT SECTOR SPDR FUND 65.5 P/OPT 08-18-2017	90.00	0.00	(90.00)	5,104.98
ENERGY SELECT SECTOR SPDR FUND 67.5 C/OPT 08-18-2017	90.00	(4,722.88)	(90.00)	0.00
ENERGY TRANSFER 5.15% DUE 03-15-2045	830,000.00	(800,353.77)	(630,000.00)	614,896.00
ENERGY TRANSFER 6.05% DUE 06-01-2041	637,000.00	(682,764.04)	(270,000.00)	289,180.80
ENERGY TRANSFER 6.5% DUE 02-01-2042	360,000.00	(404,785.60)	(590,000.00)	664,648.20
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	290,000.00	(286,657.40)	(290,000.00)	286,714.10
ENGIE BRASIL COM NPV	6,100.00	(68,161.55)	(6,100.00)	70,903.93
ENGIE COMSTK	192,173.00	(3,033,038.71)	(560,914.00)	9,070,317.09
ENI SPA EUR1	62,942.00	(1,041,544.09)	(133,047.00)	2,148,600.93
EN-JAPAN INC. NPV	2,900.00	(86,871.97)	(11,600.00)	276,873.43
ENLINK MIDSTREAM 5.45% DUE 06-01-2047	965,000.00	(960,772.15)	(135,000.00)	138,851.55
ENLINK MIDSTREAM 5.6% DUE 04-01-2044	280,000.00	(288,752.80)	(215,000.00)	220,817.90
ENLINK MIDSTREAM PARTNERS LP 5.05% DUE 04-01-2045	811,000.00	(777,224.63)	(275,000.00)	264,530.75
ENNOCONN CORPORATI TWD10	30,000.00	(425,490.22)	(56,000.00)	622,678.07
ENSCO JERSEY FIN LTD CONV 3.0% 01-31-2024	2,343,000.00	0.00	(1,403,000.00)	1,219,941.90
ENTERGY CORP DISC COML PAPER 4/2 YRS 1&2 10-30-2017	500,000.00	(497,960.42)	(500,000.00)	497,960.42
ENTERGY CORP DISC COML PAPER 4/2 YRS 1&210-05-2017	400,000.00	(399,001.11)	(400,000.00)	399,001.11
ENTERPRISE PRODS 4.45 DUE 02-15-2043	165,000.00	(156,931.50)	(165,000.00)	168,857.70
ENTERPRISE PRODS 4.85% DUE 03-15-2044	488,000.00	(492,718.96)	(1,105,000.00)	1,148,308.85
ENTERPRISE PRODS 5.1% DUE 02-15-2045	2,127,000.00	(2,254,766.64)	(2,825,000.00)	3,062,297.70
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	665,000.00	(728,899.85)	(1,040,000.00)	1,110,767.80
ENVESTNET INC 1.75% DUE 12-15-2019 BEO	1,480,000.00	(1,502,711.29)	(7,727,000.00)	7,535,676.22
EOG RES INC 5.1% DUE 01-15-2036	160,000.00	(180,080.00)	(110,000.00)	126,395.50
EPISTAR CORP TWD10	1,122,000.00	(1,171,592.32)	(467,000.00)	703,493.21
EPS HOLDINGS INC NPV	4,900.00	(94,377.63)	(4,900.00)	0.00
EQT CORP 3.9% DUE 10-01-2027	2,323,000.00	(2,321,095.14)	(1,173,000.00)	1,173,961.86
EQTY LIFESTYLE PPTYS INC REIT	1,123.00	(87,085.22)	(1,123.00)	97,902.66
EQTY RESDNTL EFF 5/15/02	151,843.00	(9,749,782.44)	(148,672.00)	9,599,929.63
EQUINITI GROUP PLC ORD GBP0.001	34,902.00	(95,301.81)	(98,397.00)	172,029.43
EQUINITI GROUP PLC ORD GBP0.001 NIL PAID RIGHT 31/12/2049	7,479.00	0.00	(7,479.00)	10,341.05
EQUINIX INC 5.375% DUE 05-15-2027	330,000.00	(330,000.00)	(117,000.00)	120,660.00
EQUINIX INC COM PAR \$0.001	1,079.00	(432,616.26)	(1,084.00)	470,242.33
EQUITY COMMONWEALTH USD0.01(BNF INT)	16,114.00	(502,567.40)	(1,728.00)	53,194.29
EQUITY SWAP 06-12-2017 1513328162	40,952.00	(53,950.01)	(40,952.00)	0.00
EQX C OP BOFAUS3N 235 09-01-2017 70330789	36.00	(3,204.00)	(36.00)	2,196.00
EQX C OP MSCSUS33 09-21-2017 OCD002380	300,000.00	(26,160.00)	(300,000.00)	23,730.00
EQX P OP BOFAUS3N 128 07-21-2017 70320771	976.00	(30,261.00)	(976.00)	40,016.00
EQX P OP BOFAUS3N 130 09-15-2017 70328231	324.00	0.00	(324.00)	50,868.00
EQX P OP BOFAUS3N 137 09-15-2017 70328230	162.00	(57,186.00)	(162.00)	0.00
EQX P OP BOFAUS3N 137 09-15-2017 70328231	162.00	(57,186.00)	(162.00)	0.00
EQX P OP BOFAUS3N 138 07-21-2017 70320770	976.00	(167,872.00)	(976.00)	199,528.00
EQX P OP BOFAUS3N 2300 12-15-2017 70334349	22.00	0.00	(22.00)	68,464.00
EQX P OP BOFAUS3N 2400 12-15-2017 70334351	22.00	(115,566.00)	(22.00)	0.00
EQX P OP BOFAUS3N 245 09-01-2017 70330784	36.00	(6,120.00)	(36.00)	8,856.00
ERAC USA FIN LLC 4.5% DUE 02-15-2045	970,000.00	(970,135.80)	(970,000.00)	968,283.10
ERAMET EUR3.05	3,691.00	(240,330.34)	(3,691.00)	109,428.93
EREGLI DEMIR CELIK TRY1 (B SHARES)	500,502.00	(893,370.03)	(194,703.00)	416,658.61
ERG SPA EURO.10	1,534.00	(25,689.88)	(1,534.00)	0.00
ERICSSON SER'B'NPV	12,335.00	(79,503.14)	(365,446.00)	2,307,121.10
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	1,590,000.00	(1,553,843.40)	(120,000.00)	121,070.40
ERSTE GROUP BANK AG NPV	81,915.00	(3,012,472.46)	(39,361.00)	1,564,893.11
ESPRINET EURO.15	10,532.00	(78,868.67)	(35,190.00)	43,371.20
ESPRIT HOLDINGS HKD0.10	1,027,900.00	(804,972.22)	(1,027,900.00)	826,703.50
ESSEX PPTY TR REIT	947.00	(220,246.49)	(973.00)	255,293.10
ESSILOR INTL EURO.18	477.00	(61,833.27)	(54,334.00)	6,401,687.52
ESSITY AB SER'B'NPV	42,628.00	0.00	(38,849.00)	1,118,331.95
ESTEE LAUDER COS 4.15% DUE 03-15-2047	840,000.00	(839,172.93)	(840,000.00)	862,081.85
ETABLISSEMENTEN COLRUYT ORDSHR	1,941.00	(101,617.44)	(594.00)	31,547.94
EURAZEO SE NPV	110.40	0.00	(3,550.40)	240,706.00
EUROFINS SCIENTIFI EURO.10	8,356.00	(4,367,982.66)	(7,358.00)	3,778,148.78
EURONET WORLDWIDE INC SR NT CONV 1.5% DUE 10-01-2044/10-05-2020 REG	1,495,000.00	(1,895,434.40)	(5,844,000.00)	7,032,265.08
EURONEXT EUR1.60	24,415.00	(1,080,224.85)	(48,404.00)	2,025,911.90
EUTELSAT COMMUNICA EUR1	29,071.00	(722,142.57)	(10,172.00)	237,936.23
EVA AIRWAYS TWD10	785,000.00	(392,003.64)	(785,000.00)	386,912.89
EVA PRECISION INDL HKD0.10	260,000.00	(33,105.79)	(260,000.00)	40,058.32
EVERBRIDGE INC CONV 1.5% BNDS 11-01-2022 REG	1,484,000.00	(1,490,975.00)	(325,000.00)	353,263.51
EVOLUTION GAMING NPV	28,212.00	(1,906,280.47)	(4,701.00)	328,061.44
EVOLUTION MINING NPV	112,000.00	(205,123.90)	(23,000.00)	38,966.63

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
EVONIK INDUSTRIES NPV	2,215.00	(72,572.00)	(24,777.00)	824,082.17
EVOTEC AG NPV	1,829.00	(29,400.73)	(1,829.00)	25,693.71
EVRAZ GROUP SA ORD USD1	83,081.00	(311,418.80)	(114,690.00)	93,626.31
EXCEL MEDICAL FUND L.P.	359,043.00	(359,043.00)	(1,120,697.01)	1,120,697.01
EXELON CORP 4.45% DUE 04-15-2046	450,000.00	(448,872.50)	(760,000.00)	779,542.45
EXELON CORP 5.1% DUE 06-15-2045	135,000.00	(144,441.90)	(565,000.00)	623,014.25
EXELON GENERATION 5.75% DUE 10-01-2041	1,228,000.00	(1,205,994.24)	(4,241,000.00)	4,295,694.75
EXOR NV EURO.01	7,113.00	(396,013.60)	(5,534.00)	294,521.35
EXPERIAN ORD USD0.10	332,468.00	(6,775,007.40)	(247,375.00)	4,966,147.68
EXPORT-IMPORT BK KOREA DISC COML PAPER 3/A3 YRS 1&2 08-25-2017	1,100,000.00	(1,099,689.56)	(1,100,000.00)	1,099,689.56
EXPRESS SCRIPTS 3% DUE 07-15-2023	222,000.00	(218,769.90)	(693,000.00)	696,769.92
EXPRESS SCRIPTS 4.8% DUE 07-15-2046	3,848,000.00	(3,795,463.89)	(3,364,000.00)	3,316,886.72
EXTRA SPACE STORAGE INC COM	22,053.00	(1,723,715.16)	(1,804.00)	140,065.94
EXTRA SPACE STORAGE LP SR NT 3.125% CNV BDS USD1000 10-01-2035	900,000.00	(1,002,239.91)	(3,497,000.00)	3,684,993.03
EXXARO RESOURCES ZAR0.01	210,529.00	(1,856,022.08)	(104,661.00)	894,877.45
FAES FARMA SA EURO.1(REGD)	11,222.00	(35,176.83)	(93,011.00)	288,270.28
FAIRWAY FIN CORP IAM COML PAPER 4/2 VAR 09-13-2017	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
FAIRWOOD HOLDINGS HKD1.00	428,000.00	(1,684,398.75)	(387,000.00)	1,466,077.08
FALCK RENEWABLES EUR1	23,641.00	(43,433.38)	(23,641.00)	0.00
FAMILYMART UNY HLD NPV	15,400.00	(939,332.15)	(500.00)	29,519.09
FAN COMMUNICATIONS NPV	3,700.00	(39,600.72)	(3,700.00)	0.00
FANCL CORP NPV	2,700.00	(58,410.03)	(2,700.00)	0.00
FANUC CORP NPV	14,800.00	(3,105,490.16)	(14,900.00)	2,995,331.05
FAST RETAILING CO LTD NPV	4,900.00	(1,535,521.36)	(2,000.00)	686,542.84
FAURECIA EUR7	8,037.00	(354,384.24)	(76,491.00)	5,167,438.57
FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW	5,930.00	(782,370.74)	(1,054.00)	137,318.05
FEDEX CORP 2.625% DUE 08-01-2022	110,000.00	(110,232.10)	(110,000.00)	111,739.10
FEDEX CORP 3.3% DUE 03-15-2027	220,000.00	(217,456.80)	(220,000.00)	221,458.20
FEDEX CORP 4.4% DUE 01-15-2047	3,164,000.00	(3,131,549.06)	(2,404,000.00)	2,457,010.43
FEDEX CORP 4.55% DUE 04-01-2046	1,725,000.00	(1,739,920.05)	(2,310,000.00)	2,385,224.40
FEDEX CORP 4.75% DUE 11-15-2045	2,860,000.00	(3,002,799.00)	(160,000.00)	167,182.40
FEDEX CORP BOND 5.1 DUE 01-15-2044	120,000.00	(134,799.60)	(470,000.00)	530,615.55
FENNER ORD GBP0.25	102,974.00	(383,412.55)	(102,974.00)	0.00
FERGUSON PLC ORD GBP0.108030303	56,868.00	(3,735,422.56)	(49,462.00)	3,060,199.67
FERRARI NV COM EURO.01	51,635.00	(5,128,232.15)	(7,025.00)	754,485.20
FERREXPO PLC ORD GBP0.10	222,397.00	(439,550.95)	(222,397.00)	455,752.68
FERROVIAL SA EURO.2	155,091.00	(2,810,686.54)	(97,873.00)	2,071,197.63
FERROVIAL SA EURO.2 RFD OCT 2017	7,137.00	0.00	(7,137.00)	0.00
FERROVIAL SA MAY 2017	6,006.00	0.00	(6,006.00)	0.00
FEVERTREE DRINKS ORD GBP0.0025	170,980.00	(4,286,734.56)	(36,424.00)	599,662.32
FFC PARTNERS III-B	1,585,931.00	(1,585,931.00)	(4,801,971.00)	4,801,971.00
FIAT CHRYSLER AUTOMOBILES NV	114,951.00	(1,744,191.41)	(145,193.00)	1,686,320.06
FID NATL 4.5% DUE 08-15-2046	235,000.00	(232,755.75)	(734,000.00)	762,185.60
FID NATL 5% DUE 10-15-2025	192,000.00	(210,153.60)	(599,000.00)	673,326.28
FIDELITY NATL FINL INC SR NT CONV 4.25 DUE 08-15-2018 REG	669,000.00	(1,657,380.92)	(1,163,000.00)	2,903,071.40
FINCANTIERI SPA NPV	838,287.00	(594,751.28)	(792,856.00)	763,339.32
FINGERPRINT CARDS SER'B'NPV	46,457.00	(144,580.03)	(49,806.00)	92,555.79
FINISAR CORP SR NT CONV .5% DUE 12-15-2033/12-22-2018 REG	3,230,000.00	(3,594,118.26)	(5,395,000.00)	6,093,593.12
FIREEYE INC SR NT CONV SER A 1% DUE 06-01-2035/06-01-2020 REG	1,285,000.00	(1,211,755.00)	(4,475,000.00)	4,083,437.50
FIRST ABU DHABI BK AED1	44,869.00	0.00	(44,869.00)	124,851.97
FIRST INTER BK ISR ILS0.05	2,255.00	(41,709.62)	(2,255.00)	0.00
FIRST TRACTOR CO 'H'CNY1	250,000.00	(157,815.17)	(250,000.00)	121,025.45
FIRSTENERGY CORP 4.85% 07-15-2047	3,686,000.00	(3,684,221.66)	(285,000.00)	287,424.60
FIRSTGROUP ORD GBP0.05	54,063.00	(82,701.31)	(54,063.00)	77,890.78
FIRSTMARK CAPITAL III, L.P.	3,523,869.41	(3,523,869.41)	(187,010.69)	187,010.69
FIRSTMARK CAPITAL OF I, L.P.	5,876,477.85	(5,876,477.85)	(26,477.85)	26,477.85
FIRSTSTRAND LTD ZAR0.01	1,219,715.00	(4,777,226.35)	(1,095,501.00)	4,302,637.71
FLETCHER BUILDING NPV	53,587.00	(281,366.33)	(55,961.00)	319,625.04
FLEXIGROUP LIMITED NPV	36,665.00	(55,137.27)	(47,837.00)	66,703.73
FLSMIDTH & CO A/S SER'B'DKK20	1,116.00	(68,595.25)	(1,116.00)	75,058.97
FNAC DARTY SA EUR1	679.00	(63,183.14)	(2,826.00)	156,309.09
FOMENTO ECON MEXIC UNITS (REP 1'B'& 4'D'SHS)	172,000.00	(1,431,688.80)	(99,300.00)	894,329.47
FONCIERE DES REIT EUR	48.00	(4,506.77)	(2,313.00)	199,364.81
FORD CR AUTO OWNER 2.36% DUE 03-15-2029	685,000.00	(684,924.38)	(685,000.00)	681,530.47
FORD CR FLOORPLAN MASTER OWNER 2017-1 ASSET BKD NTS CL A-1 2.07% 05-15-2022	595,000.00	(594,897.84)	(595,000.00)	595,278.91
FORD CR FLOORPLAN MASTER OWNER TR A 2017-2 CL A-1 2.37% 09-15-2022	275,000.00	(274,959.33)	(275,000.00)	275,526.37
FORD MTR CO DEL 4.346% DUE 12-08-2026	360,000.00	(373,442.40)	(1,435,000.00)	1,455,038.06
FORD MTR CO DEL 5.291% DUE 12-08-2046	2,673,000.00	(2,713,553.54)	(2,216,000.00)	2,281,829.92
FORD MTR CO DEL 7.45% DUE 07-16-2031	60,000.00	(76,713.60)	(730,000.00)	921,997.40
FORD MTR CO DEL NT 4.75 01-15-2043	135,000.00	(126,362.70)	(1,895,000.00)	1,805,132.45
FORD MTR CR CO LLC 4.134% DUE 08-04-2025	180,000.00	(179,946.00)	(180,000.00)	185,270.40
FORD MTR CR CO LLC 3.339% DUE 03-28-2022	300,000.00	(301,227.00)	(300,000.00)	301,548.00

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	Share/Par	Net Amount	Share/Par	Net Amount
FORD MTR CR CO LLC 3.81% DUE 01-09-2024	255,000.00	(255,000.00)	(200,000.00)	200,888.00
FORD MTR CR CO LLC FIXED 3.815% DUE 11-02-2027	3,361,000.00	(3,361,000.00)	(3,361,000.00)	3,366,982.58
FORD OTOMOTIV SAN TRY1	50,133.00	(631,203.81)	(35,574.00)	474,580.80
FOREST CITY RLTY TR INC COM CL A COM CL A	3,198.00	(69,684.42)	(3,198.00)	77,008.17
FORMOSA CHEM&FIBRE TWD10	323,000.00	(1,025,343.47)	(323,000.00)	961,669.21
FORTERRA PLC ORD GBP0.01	48,486.00	(176,266.08)	(48,486.00)	0.00
FORTESCUE METALS GRP LTD NPV	53,732.00	(221,073.73)	(79,447.00)	365,446.24
FORTIS INC COM NPV	61,408.00	(2,114,343.20)	(2,601.00)	83,196.82
FORTRESS INVESTMENT GROUP LLC TERM LOAN B DUE 06-10-2022 BEO	500,000.00	(498,750.00)	(500,000.00)	507,500.00
FORTUM OYJ EUR3.40	2,421.00	(41,301.25)	(24,318.00)	400,561.39
FORWARD CASH COLLATERAL PAYABLE TO NOMURA SECURITIES INTERNATIONAL	840,000.00	(840,000.00)	(840,000.00)	840,000.00
FORWARD CASH COLLATERAL RECEIVABLE FROM NOMURA SECURITIES INTERNATIONAL	804,000.00	(804,000.00)	(804,000.00)	804,000.00
FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	1,550,000.00	(1,550,000.00)	(1,550,000.00)	1,550,000.00
FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	550,000.00	(550,000.00)	(550,000.00)	550,000.00
FRANCISCO PARTNERS II (CAYMAN), LP	1,318,380.00	(1,318,380.00)	(3,422,690.00)	3,055,392.00
FRANCISCO PARTNERS III	401,628.00	(401,628.00)	(1,518,773.00)	1,686,394.00
FRANCISCO PARTNERS III (CAYMAN)	2,187,185.00	(2,187,185.00)	(8,823,665.00)	9,850,153.00
FRANCISCO PARTNERS III (DOMESTIC AIV) LP	121,943.39	(121,943.39)	(6,585,411.00)	6,585,411.00
FRANCISCO PARTNERS IV, LP	13,327,005.54	(13,327,005.54)	(147,005.54)	147,005.54
FRANCO NEVADA CORP COM NPV	29,677.00	(2,157,400.28)	(412.00)	30,240.26
FRAPORT (FRANKFURT AIRPORT SERVICES) NPV	133.00	(10,734.19)	(4,613.00)	360,175.88
FRESENIUS MEDICAL CARE NPV	674.00	(62,174.98)	(672.00)	63,711.80
FRESENIUS SE&KGAA NPV	99,677.00	(8,253,388.07)	(10,077.00)	821,176.32
FRESNILLO PLC ORD USD0.50	2,979.00	(54,238.85)	(179.00)	3,644.23
FUBON FINANCIAL HL TWD10	634,000.00	(1,042,222.14)	(417,000.00)	668,037.37
FUCHS PETROLUB SE	6,766.00	(382,794.73)	(1,887.00)	105,445.33
FUDO TERRA CORPORATION JPY50	16,000.00	(29,517.26)	(45,800.00)	0.00
FUGRO NV CVA EURO.05	12,910.00	(212,002.83)	(7,890.00)	107,085.46
FUJI ELECTRIC HOLINDGS CO Y50	8,000.00	(44,443.54)	(30,000.00)	172,522.16
FUJI MACHINE MFG NPV	6,000.00	(100,830.84)	(6,000.00)	0.00
FUJI MEDIA HOLDINGS INC NPV	18,400.00	(279,099.17)	(111,800.00)	1,652,837.39
FUJIBO HOLDINGS NPV	6,800.00	(204,272.20)	(18,700.00)	289,626.93
FUJIFILM HOLDINGS CORP NPV	28,300.00	(1,098,187.12)	(36,200.00)	1,408,839.43
FUJIMI INC NPV	4,100.00	(82,019.62)	(10,500.00)	78,762.02
FUJITSU Y50	53,000.00	(390,550.21)	(107,000.00)	807,714.48
FUKUI COMPUTER HLD NPV	3,200.00	(97,388.38)	(3,200.00)	79,915.89
FUKUOKA FINANCIAL NPV	87,000.00	(491,793.72)	(40,000.00)	180,621.89
FULLER H B CO FIXED 4% DUE 02-15-2027	709,000.00	(710,054.68)	(709,000.00)	724,831.97
FURUKAWA ELECTRIC NPV	800.00	(38,585.50)	(800.00)	18,208.55
FUSO CHEMICAL CO NPV	800.00	(22,180.13)	(2,700.00)	65,617.80
FUT 02 JUN 17 LME NICKEL US	25.00	0.00	(25.00)	0.00
FUT 02 JUN 17 LME ZINC US	40.00	0.00	(40.00)	0.00
FUT 10 APR 17 LME NICKEL US	49.00	0.00	(49.00)	0.00
FUT 14 JUN 17 LME ALUM US	75.00	0.00	(75.00)	0.00
FUT 15 MAR 17 LME ALUM US	502.00	0.00	(502.00)	0.00
FUT 15 MAR 17 LME ZINC US	38.00	0.00	(38.00)	0.00
FUT 15 NOV 17 LME ALUM US	1,265.00	0.00	(1,265.00)	0.00
FUT 15 NOV 17 LME NICKEL US	469.00	0.00	(469.00)	0.00
FUT 15 NOV 17 LME ZINC US	481.00	0.00	(481.00)	0.00
FUT 16 JUN 17 LME ALUM US	50.00	0.00	(50.00)	0.00
FUT 17 JAN 18 LME ALUM US	1,246.00	0.00	(1,246.00)	0.00
FUT 17 JAN 18 LME NICKEL US	452.00	0.00	(452.00)	0.00
FUT 17 JAN 18 LME ZINC US	479.00	0.00	(479.00)	0.00
FUT 17 MAY 17 LME ALUM US	3,160.00	0.00	(3,160.00)	0.00
FUT 17 MAY 17 LME NICKEL US	1,183.00	0.00	(1,183.00)	0.00
FUT 17 MAY 17 LME ZINC US	1,217.00	0.00	(1,217.00)	0.00
FUT 19 APR 17 LME ALUM US	18.00	0.00	(18.00)	0.00
FUT 19 APR 17 LME NICKEL US	41.00	0.00	(41.00)	0.00
FUT 19 APR 17 LME ZINC US	14.00	0.00	(14.00)	0.00
FUT 19 JUL 17 LME ALUM US	1,522.00	0.00	(1,522.00)	0.00
FUT 19 JUL 17 LME NICKEL US	576.00	0.00	(576.00)	0.00
FUT 19 JUL 17 LME ZINC US	590.00	0.00	(590.00)	0.00
FUT 20 DEC 17 LME ALUM US	427.00	0.00	(427.00)	0.00
FUT 20 SEP 17 LME ALUM US	1,552.00	0.00	(1,552.00)	0.00
FUT 20 SEP 17 LME ZINC US	602.00	0.00	(602.00)	0.00
FUT 21 JUN 17 LME ZINC US	94.00	0.00	(94.00)	0.00
FUT 21 MAR 18 LME ALUM US	1,553.00	0.00	(1,553.00)	0.00
FUT 21 MAR 18 LME NICKEL US	497.00	0.00	(497.00)	0.00
FUT 21 MAR 18 LME ZINC US	532.00	0.00	(532.00)	0.00
FUT APR 17 CFE VIX	214.00	0.00	(214.00)	0.00
FUT APR 17 CME CATTLE	2,742.00	0.00	(2,742.00)	0.00
FUT APR 17 CME LEAN HOGS	2,605.00	0.00	(2,605.00)	0.00

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	Share/Par	Net Amount	Share/Par	Net Amount
FUT APR 17 CMX GOLD	4,566.00	0.00	(4,566.00)	0.00
FUT APR 17 HKE HANG SENG	184.00	0.00	(184.00)	0.00
FUT APR 17 HKE H-SHARES	175.00	0.00	(175.00)	0.00
FUT APR 17 NYM HH NAT GAS	59.00	0.00	(59.00)	0.00
FUT APR 17 NYM RBOB GAS	98.00	0.00	(98.00)	0.00
FUT APR 18 CME CATTLE	1,033.00	0.00	(1,033.00)	0.00
FUT APR 18 NYM HH NAT GAS	281.00	0.00	(281.00)	0.00
FUT AUG 17 CME CATTLE	1,292.00	0.00	(1,292.00)	0.00
FUT AUG 17 CME FEEDERS	71.00	0.00	(71.00)	0.00
FUT AUG 17 CME LEAN HOGS	1,036.00	0.00	(1,036.00)	0.00
FUT AUG 17 CMX GOLD	6,319.00	0.00	(6,319.00)	0.00
FUT AUG 17 HKE HANG SENG	55.00	0.00	(55.00)	0.00
FUT AUG 17 HKE H-SHARES	275.00	0.00	(275.00)	0.00
FUT AUG 17 NYM LT CRUDE	677.00	0.00	(677.00)	0.00
FUT CALL APR 17 CBT CORN 370	250.00	(135,077.50)	(250.00)	154,203.75
FUT CALL APR 17 CBT WHEAT 430	200.00	(163,212.00)	(200.00)	243,138.00
FUT CALL APR 17 CBT WHEAT 460	200.00	(71,187.00)	(200.00)	54,738.00
FUT CALL APR 17 CME MINIS&PW3 2360	254.00	(32,265.20)	(254.00)	0.00
FUT CALL APR 17 CME MINIS&PW3 2385	1,300.00	(429,815.00)	(1,300.00)	0.00
FUT CALL APR 17 CME MINIS&PW3 2390	300.00	(99,140.00)	(300.00)	0.00
FUT CALL APR 17 CME MINIS&PW3 2395	200.00	(54,010.00)	(200.00)	0.00
FUT CALL APR 17 CMX GOLD OPT 1205	100.00	(110,691.00)	(100.00)	198,319.00
FUT CALL APR 17 CMX SILVER 1700	50.00	(73,800.50)	(50.00)	95,859.50
FUT CALL APR 17 ICEUS COFFEEC 1475	150.00	(198,226.31)	(150.00)	0.00
FUT CALL APR 17 ICEUS COFFEEC 1575	150.00	(8,799.00)	(150.00)	59,480.81
FUT CALL APR 17 IMM MINIS&PW1 2355	175.00	(52,121.75)	(175.00)	79,003.25
FUT CALL APR 17 IMM MINIS&PW1 2375	500.00	(167,525.00)	(500.00)	0.00
FUT CALL APR 17 IMM MINIS&PW1 2395	200.00	(44,010.00)	(200.00)	0.00
FUT CALL APR 17 IMM MINIS&PW1 2405	1,300.00	(470,440.00)	(1,300.00)	0.00
FUT CALL APR 17 IMM MINIS&PW1 2410	200.00	(65,260.00)	(200.00)	0.00
FUT CALL APR 17 LME COPPER US 5900	150.00	(637,899.00)	(150.00)	899,601.00
FUT CALL APR 17 LME COPPER US 6200	150.00	(386,649.00)	(150.00)	306,726.00
FUT CALL APR 17 NYM LT CRUDE 4900	100.00	(30,236.00)	(100.00)	6,764.00
FUT CALL APR 17 NYM LT CRUDE 5300	150.00	(273,354.00)	(150.00)	314,646.00
FUT CALL APR 17 NYM LT CRUDE 5350	200.00	(166,442.00)	(200.00)	88,678.00
FUT CALL APR 17 NYM LT CRUDE 5600	150.00	(93,354.00)	(150.00)	100,146.00
FUT CALL APR 17 T-NOTE OPTION 125.0	33.00	(3.30)	(33.00)	20,491.68
FUT CALL APR 17 U.S. T-BONDS 1500	500.00	(107,155.00)	(500.00)	240,291.75
FUT CALL APR 17 U.S. T-BONDS 1510	50.00	(26,653.00)	(50.00)	10,066.00
FUT CALL APR 17 U.S. T-BONDS 1520	850.00	(169,145.50)	(850.00)	236,505.50
FUT CALL AUG 17 CME MINIS&PW3 2465	150.00	(39,882.50)	(150.00)	22,435.00
FUT CALL AUG 17 CME MINIS&PW3 2495	410.00	(116,958.00)	(410.00)	0.00
FUT CALL AUG 17 CME MINIS&PW3 2500	450.00	(134,335.00)	(450.00)	0.00
FUT CALL AUG 17 IMM MINIS&PW4 2470	100.00	(33,880.00)	(100.00)	49,590.00
FUT CALL AUG 17 IMM MINIS&PW4 2490	200.00	(45,260.00)	(200.00)	0.00
FUT CALL AUG 17 IMM MINIS&PW4 2500	700.00	(143,035.00)	(700.00)	0.00
FUT CALL AUG 17 T-NOTE OPTION 1260	3.00	(1.68)	(3.00)	260.93
FUT CALL AUG 17 T-NOTE OPTION 1280	14.00	(1.40)	(14.00)	2,822.26
FUT CALL AUG 17 U.S. T-BONDS 1535	60.00	(18,389.90)	(60.00)	41,141.40
FUT CALL AUG 17 U.S. T-BONDS 1540	200.00	(62,862.00)	(200.00)	34,239.25
FUT CALL AUG 17 U.S. T-BONDS 1545	100.00	(59,556.00)	(100.00)	29,897.25
FUT CALL AUG 17 U.S. T-BONDS 1555	100.00	(50,181.00)	(100.00)	0.00
FUT CALL AUG 17 U.S. T-BONDS 1560	250.00	(91,859.00)	(250.00)	0.00
FUT CALL AUG 17 U.S. T-BONDS 1570	550.00	(300,996.00)	(550.00)	0.00
FUT CALL AUG 17 U.S. T-BONDS 1585	50.00	(17,278.00)	(50.00)	0.00
FUT CALL AUG 17 U.S. T-BONDS 1590	150.00	(65,897.00)	(150.00)	0.00
FUT CALL DEC 17 CBT CORN 360	54.00	(6,846.12)	(54.00)	0.00
FUT CALL DEC 17 CMX GOLD OPT 1325	150.00	(79,617.50)	(150.00)	0.00
FUT CALL DEC 17 CMX GOLD OPT 1350	150.00	(71,367.50)	(150.00)	0.00
FUT CALL DEC 17 CMX SILVER 1800	15.00	(49,794.44)	(15.00)	23,595.00
FUT CALL DEC 17 EMINI S&P 500 2600	500.00	(258,425.00)	(500.00)	257,240.00
FUT CALL DEC 17 LME COPPER US 6300	9.00	(31,643.55)	(9.00)	61,623.45
FUT CALL DEC 17 LME COPPER US 6600	32.00	(129,694.40)	(32.00)	317,505.60
FUT CALL DEC 17 NYM LT CRUDE 5200	100.00	(77,750.00)	(100.00)	0.00
FUT CALL DEC 17 NYM LT CRUDE 6000	64.00	(19,526.00)	(64.00)	0.00
FUT CALL DEC 17 T-NOTE OPTION 1265	30.00	(3.00)	(30.00)	4,194.15
FUT CALL DEC 17 T-NOTE OPTION 1270	42.00	(4.20)	(42.00)	11,268.50
FUT CALL DEC 17 U.S. T-BONDS 1530	150.00	(43,931.00)	(150.00)	85,756.50
FUT CALL DEC 17 U.S. T-BONDS 1540	100.00	(62,681.00)	(100.00)	46,003.25
FUT CALL DEC 17 U.S. T-BONDS 1550	500.00	(183,719.00)	(500.00)	127,240.75
FUT CALL FEB 17 CBT CORN 355	400.00	(184,874.00)	(400.00)	106,376.00
FUT CALL FEB 17 CME MINIS&PW3 2285	200.00	(104,010.00)	(200.00)	194,740.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
FUT CALL FEB 17 CME MINIS&PW3 2295	100.00	(38,880.00)	(100.00)	0.00
FUT CALL FEB 17 CME MINIS&PW3 2300	800.00	(272,210.00)	(800.00)	329,265.00
FUT CALL FEB 17 CME MINIS&PW3 2315	500.00	(122,400.00)	(500.00)	92,240.00
FUT CALL FEB 17 CME MINIS&PW3 2325	400.00	(125,520.00)	(400.00)	33,800.00
FUT CALL FEB 17 IMM MINIS&PW1 2275	300.00	(187,923.00)	(300.00)	312,500.00
FUT CALL FEB 17 U.S. T-BONDS 1500	600.00	0.00	(150.00)	484,983.88
FUT CALL FEB 17 U.S. T-BONDS 1520	300.00	(286,647.00)	(300.00)	0.00
FUT CALL FEB 17 U.S. T-BONDS 1540	850.00	(184,415.88)	(1,450.00)	705,401.00
FUT CALL FEB 17 U.S. T-BONDS 1545	600.00	0.00	(600.00)	299,157.00
FUT CALL JAN 17 CME MINIS&PW3 2250	0.00	0.00	(900.00)	249,577.50
FUT CALL JAN 17 CME MINIS&PW3 2285	450.00	(138,397.50)	(650.00)	60,645.00
FUT CALL JAN 18 NYM NAT GAS E 3500	37.00	(85,621.70)	(37.00)	0.00
FUT CALL JAN 18 NYM NAT GAS E 4000	37.00	(15,318.00)	(37.00)	41,288.30
FUT CALL JAN 18 T-NOTE OPTION 1255	25.00	(2.50)	(25.00)	4,676.60
FUT CALL JAN 18 U.S. T-BONDS 1540	600.00	(146,401.00)	(600.00)	77,898.75
FUT CALL JAN 18 U.S. T-BONDS 1545	100.00	(23,619.00)	(100.00)	0.00
FUT CALL JAN 18 U.S. T-BONDS 1550	500.00	(264,968.00)	(500.00)	14,408.00
FUT CALL JUL 17 CBT CORN 380	29.00	(10,207.33)	(29.00)	0.00
FUT CALL JUL 17 CBT SOYBEANS 1000	10.00	(4,806.90)	(10.00)	0.00
FUT CALL JUL 17 CME MINIS&PW3 2450	50.00	(16,940.00)	(50.00)	17,467.50
FUT CALL JUL 17 CME MINIS&PW3 2465	300.00	(116,640.00)	(300.00)	44,870.00
FUT CALL JUL 17 CMX GOLD OPT 1280	290.00	(180,010.50)	(290.00)	184,981.50
FUT CALL JUL 17 T-NOTE OPTION 1270	109.00	(10.90)	(109.00)	34,040.45
FUT CALL JUL 17 U.S. T-BONDS 1520	400.00	(295,256.50)	(400.00)	500,719.50
FUT CALL JUL 17 U.S. T-BONDS 1550	300.00	(249,147.00)	(300.00)	0.00
FUT CALL JUL 17 U.S. T-BONDS 1560	100.00	(59,556.00)	(100.00)	45,913.00
FUT CALL JUL 17 U.S. T-BONDS 1565	600.00	0.00	(600.00)	232,962.00
FUT CALL JUN 17 CSC SUGAR 11 1675	150.00	(73,244.00)	(150.00)	0.00
FUT CALL JUN 17 EMINI S&P 500 2400	300.00	(188,055.00)	(300.00)	411,517.50
FUT CALL JUN 17 EMINI S&P 500 2450	200.00	(56,510.00)	(200.00)	0.00
FUT CALL JUN 17 ICEUS COFFEEC 1425	100.00	(141,048.50)	(100.00)	0.00
FUT CALL JUN 17 ICEUS COFFEEC 1525	100.00	0.00	(100.00)	47,426.50
FUT CALL JUN 17 JAPANESE YEN 905	100.00	0.00	(100.00)	132,255.00
FUT CALL JUN 17 LME COPPER US 6000	14.00	(82,291.30)	(14.00)	0.00
FUT CALL JUN 17 LME COPPER US 6400	14.00	0.00	(14.00)	40,663.70
FUT CALL JUN 17 LME NICKEL US 10500	17.00	(30,140.15)	(17.00)	30,039.85
FUT CALL JUN 17 NYM LT CRUDE 4950	250.00	(248,090.00)	(250.00)	214,910.00
FUT CALL JUN 17 NYM LT CRUDE 5000	22.00	(30,249.10)	(22.00)	0.00
FUT CALL JUN 17 T-NOTE OPTION 1280	17.00	(551.48)	(17.00)	5,823.52
FUT CALL JUN 17 U.S. T-BONDS 1530	100.00	(132,979.50)	(100.00)	134,208.00
FUT CALL JUN 17 U.S. T-BONDS 1540	300.00	(133,356.00)	(300.00)	112,138.00
FUT CALL JUN 17 U.S. T-BONDS 1560	100.00	(23,604.50)	(100.00)	37,333.00
FUT CALL MAR 17 CMX GOLD OPT 1250	400.00	(214,680.00)	(400.00)	43,627.50
FUT CALL MAR 17 EMINI S&P 500 2325	600.00	(589,860.00)	(600.00)	0.00
FUT CALL MAR 17 EMINI S&P 500 2350	300.00	(150,555.00)	(300.00)	0.00
FUT CALL MAR 17 EMINI S&P 500 2375	300.00	(122,890.00)	(300.00)	119,805.00
FUT CALL MAR 17 EMINI S&P 500 2385	150.00	0.00	(150.00)	13,305.00
FUT CALL MAR 17 EMINI S&P 500 2395	550.00	(90,340.00)	(550.00)	0.00
FUT CALL MAR 17 EMINI S&P 500 2425	400.00	(188,645.00)	(400.00)	0.00
FUT CALL MAR 17 IMM MINIS&PW1 2300	200.00	(172,782.00)	(200.00)	127,218.00
FUT CALL MAR 17 IMM MINIS&PW1 2330	200.00	(37,782.00)	(200.00)	57,218.00
FUT CALL MAR 17 IMM MINIS&PW2 2390	400.00	(78,770.00)	(400.00)	0.00
FUT CALL MAR 17 NYM LT CRUDE 5250	150.00	(246,354.00)	(150.00)	251,646.00
FUT CALL MAR 17 NYM LT CRUDE 5400	250.00	(290,590.00)	(250.00)	269,160.00
FUT CALL MAR 17 NYM LT CRUDE 5450	200.00	(404,472.00)	(200.00)	151,528.00
FUT CALL MAR 17 NYM LT CRUDE 5600	150.00	(54,354.00)	(150.00)	65,646.00
FUT CALL MAR 17 NYM LT CRUDE 5800	200.00	(24,472.00)	(200.00)	141,528.00
FUT CALL MAR 17 U.S. T-BONDS 1500	100.00	(157,979.50)	(100.00)	157,645.50
FUT CALL MAR 17 U.S. T-BONDS 1540	1,050.00	(442,826.00)	(1,050.00)	229,068.25
FUT CALL MAR 17 U.S. T-BONDS 1550	206.00	(12,590.50)	(206.00)	93,471.42
FUT CALL MAR 17 U.S. T-BONDS 1560	300.00	0.00	(300.00)	229,266.00
FUT CALL MAR 18 LME ALUM US 2500	32.00	(6,350.40)	(32.00)	13,785.60
FUT CALL MAY 17 CBT CORN 360	300.00	(98,343.00)	(300.00)	162,344.50
FUT CALL MAY 17 CBT SOYBEANS 940	50.00	(37,640.50)	(50.00)	0.00
FUT CALL MAY 17 CBT WHEAT 425	200.00	(93,062.00)	(200.00)	15,969.00
FUT CALL MAY 17 CBT WHEAT 440	200.00	(15,562.00)	(200.00)	52,075.50
FUT CALL MAY 17 CME MINIS&PW3 2400	50.00	(20,065.00)	(50.00)	0.00
FUT CALL MAY 17 CME MINIS&PW3 2405	250.00	(90,950.00)	(250.00)	0.00
FUT CALL MAY 17 IMM MINIS&PW1 2390	50.00	(5,160.50)	(50.00)	2,929.50
FUT CALL MAY 17 T-NOTE OPTION 1250	37.00	(20.72)	(37.00)	18,186.24
FUT CALL MAY 17 U.S. T-BONDS 1520	400.00	(281,975.00)	(400.00)	393,224.50
FUT CALL MAY 17 U.S. T-BONDS 1530	400.00	(241,349.00)	(400.00)	276,846.25

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
FUT CALL MAY 17 U.S. T-BONDS 1540	950.00	(409,353.00)	(950.00)	447,965.99
FUT CALL NOV 17 CMX GOLD OPT 1315	50.00	(25,372.50)	(50.00)	0.00
FUT CALL NOV 17 CMX GOLD OPT 1325	125.00	(67,306.25)	(125.00)	0.00
FUT CALL NOV 17 CMX GOLD OPT 1340	100.00	(50,245.00)	(100.00)	0.00
FUT CALL NOV 17 CMX SILVER 1725	30.00	(15,186.25)	(30.00)	30,601.50
FUT CALL NOV 17 CMX SILVER 1750	25.00	(8,936.25)	(25.00)	0.00
FUT CALL NOV 17 IMM EUR 1190	100.00	0.00	(100.00)	47,567.50
FUT CALL NOV 17 IMM EUR 1195	175.00	0.00	(175.00)	78,946.25
FUT CALL NOV 17 IMM EUR 1210	150.00	0.00	(150.00)	55,257.50
FUT CALL NOV 17 IMM MINIS&PW2 2575	625.00	(212,687.50)	(625.00)	115,430.00
FUT CALL NOV 17 IMM MINIS&PW4 2600	400.00	(116,770.00)	(400.00)	4,217.50
FUT CALL NOV 17 T-NOTE OPTION 1275	47.00	(4.70)	(47.00)	8,527.13
FUT CALL NOV 17 T-NOTE OPTION 1280	7.00	(0.70)	(7.00)	1,421.70
FUT CALL NOV 17 T-NOTE OPTION 1290	26.00	(2.60)	(26.00)	7,612.60
FUT CALL NOV 17 U.S. T-BONDS 1545	300.00	(92,731.00)	(300.00)	0.00
FUT CALL NOV 17 U.S. T-BONDS 155.0	200.00	(108,175.00)	(200.00)	0.00
FUT CALL NOV 17 U.S. T-BONDS 1570	200.00	(139,425.00)	(200.00)	0.00
FUT CALL OCT 17 CME MINIS&PW3 2570	75.00	(11,035.00)	(75.00)	0.00
FUT CALL OCT 17 CMX GOLD OPT 1300	100.00	(80,745.00)	(100.00)	53,314.25
FUT CALL OCT 17 CMX GOLD OPT 1325	395.00	(281,967.75)	(395.00)	330,833.50
FUT CALL OCT 17 CMX GOLD OPT 1350	200.00	(108,590.00)	(200.00)	27,438.75
FUT CALL OCT 17 CMX SILVER 1775	40.00	(29,598.00)	(40.00)	0.00
FUT CALL OCT 17 CSC SUGAR 11 2200	61.00	(1,631.75)	(61.00)	0.00
FUT CALL OCT 17 IMM MINIS&PW1 2520	200.00	(48,760.00)	(200.00)	0.00
FUT CALL OCT 17 IMM MINIS&PW1 2525	400.00	(92,520.00)	(400.00)	0.00
FUT CALL OCT 17 IMM MINIS&PW2 2530	100.00	(19,130.00)	(100.00)	0.00
FUT CALL OCT 17 T-NOTE OPTION 127.50	68.00	(6.80)	(68.00)	13,643.52
FUT CALL OCT 17 T-NOTE OPTION 1270	33.00	(3.30)	(33.00)	9,230.43
FUT CALL OCT 17 U.S. T-BONDS 1570	850.00	(392,164.50)	(850.00)	274,638.00
FUT CALL OCT 17 U.S. T-BONDS 1580	300.00	(122,418.00)	(300.00)	90,444.00
FUT CALL SEP 17 CMX GOLD OPT 1250	105.00	(84,757.25)	(105.00)	273,742.75
FUT CALL SEP 17 CMX GOLD OPT 1300	398.00	(179,975.10)	(398.00)	204,872.40
FUT CALL SEP 17 CMX SILVER 1650	35.00	(29,985.75)	(35.00)	81,514.25
FUT CALL SEP 17 CMX SILVER 1725	80.00	(53,546.00)	(80.00)	48,127.50
FUT CALL SEP 17 CMX SILVER 1800	14.00	(3,129.00)	(14.00)	4,991.00
FUT CALL SEP 17 IMM EUR 1200	1,900.00	(1,534,030.00)	(1,900.00)	556,152.50
FUT CALL SEP 17 IMM MINIS&PW1 2470	175.00	(54,227.50)	(175.00)	0.00
FUT CALL SEP 17 IMM MINIS&PW1 2485	150.00	(56,445.00)	(150.00)	0.00
FUT CALL SEP 17 IMM MINIS&PW1 2490	200.00	(44,735.00)	(200.00)	0.00
FUT CALL SEP 17 IMM MINIS&PW2 2475	175.00	(73,665.00)	(175.00)	24,935.00
FUT CALL SEP 17 T-NOTE OPTION 1265	9.00	(5.04)	(9.00)	3,926.79
FUT CALL SEP 17 T-NOTE OPTION 127.00	12.00	(1.20)	(12.00)	2,231.52
FUT CALL SEP 17 T-NOTE OPTION 1280	46.00	(4.60)	(46.00)	17,958.20
FUT CALL SEP 17 U.S. T-BONDS 1540	325.00	(197,854.25)	(325.00)	264,481.75
FUT CALL SEP 17 U.S. T-BONDS 1545	125.00	(61,119.00)	(125.00)	139,383.20
FUT CALL SEP 17 U.S. T-BONDS 1560	500.00	(222,530.50)	(500.00)	189,255.75
FUT DEC 17 10 YR T-NOTES	1,249.00	0.00	(1,249.00)	0.00
FUT DEC 17 5 YR T NOTE	949.00	0.00	(949.00)	0.00
FUT DEC 17 CBT BEAN OIL	1,912.00	0.00	(1,912.00)	0.00
FUT DEC 17 CBT CORN	5,192.00	0.00	(5,192.00)	0.00
FUT DEC 17 CBT UL T-BONDS	4,321.00	0.00	(4,321.00)	0.00
FUT DEC 17 CBT ULT TNOTE	966.00	0.00	(966.00)	0.00
FUT DEC 17 CBT WHEAT	1,919.00	0.00	(1,919.00)	0.00
FUT DEC 17 CME CATTLE	1,087.00	0.00	(1,087.00)	0.00
FUT DEC 17 CME LEAN HOGS	1,071.00	0.00	(1,071.00)	0.00
FUT DEC 17 CMX GOLD	6,902.00	0.00	(6,902.00)	0.00
FUT DEC 17 CMX HG COPPER	1,481.00	0.00	(1,481.00)	0.00
FUT DEC 17 CMX SILVER	661.00	0.00	(661.00)	0.00
FUT DEC 17 EMINI S&P 500	8,349.00	0.00	(8,349.00)	0.00
FUT DEC 17 EUR FOAT	28.00	0.00	(28.00)	0.00
FUT DEC 17 EURO DOLLARS	9,457.00	0.00	(9,457.00)	0.00
FUT DEC 17 EURX EUR-BOBL	32.00	0.00	(32.00)	0.00
FUT DEC 17 EURX EUR-BUND	65.00	0.00	(65.00)	0.00
FUT DEC 17 EUX EURO-BTP	18.00	0.00	(18.00)	0.00
FUT DEC 17 FINEX USD INDX	6,558.00	0.00	(6,558.00)	0.00
FUT DEC 17 HANG SENG INDX	72.00	0.00	(72.00)	0.00
FUT DEC 17 HKE H-SHARES	447.00	0.00	(447.00)	0.00
FUT DEC 17 ICEUS COFFEEC	564.00	0.00	(564.00)	0.00
FUT DEC 17 IMM EUR FX	2,310.00	0.00	(2,310.00)	0.00
FUT DEC 17 LIF LONG GILT	22.00	0.00	(22.00)	0.00
FUT DEC 17 NYCE COTTON 2	697.00	0.00	(697.00)	0.00
FUT DEC 17 NYM LT CRUDE	572.00	0.00	(572.00)	0.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
FUT DEC 17 NYM RBOB GAS	49.00	0.00	(49.00)	0.00
FUT DEC 17 OSE TOPIX	52.00	0.00	(52.00)	0.00
FUT DEC 17 SGXDT NKEI 225	223.00	0.00	(223.00)	0.00
FUT DEC 17 U.S. T-BONDS	2,664.00	0.00	(2,664.00)	0.00
FUT DEC 17 US 2YR T-NOTE	909.00	0.00	(909.00)	0.00
FUT DEC 18 NYM LT CRUDE	35.00	0.00	(35.00)	0.00
FUT FEB 17 CMX GOLD	2,791.00	0.00	(2,791.00)	0.00
FUT FEB 17 HANG SENG INDX	233.00	0.00	(233.00)	0.00
FUT FEB 18 CME CATTLE	1,167.00	0.00	(1,167.00)	0.00
FUT FEB 18 CME LEAN HOGS	1,078.00	0.00	(1,078.00)	0.00
FUT FEB 18 CMX GOLD	7,066.00	0.00	(7,066.00)	0.00
FUT JAN 17 CFE VIX	98.00	0.00	(98.00)	0.00
FUT JAN 17 CMX GOLD	94.00	0.00	(94.00)	0.00
FUT JAN 17 HKE HANG SENG	200.00	0.00	(200.00)	0.00
FUT JAN 18 CBT BEAN OIL	1,544.00	0.00	(1,544.00)	0.00
FUT JAN 18 HEATING OIL	615.00	0.00	(615.00)	0.00
FUT JAN 18 HKE H-SHARES	156.00	0.00	(156.00)	0.00
FUT JAN 18 IPE BRENT CRD	196.00	0.00	(196.00)	0.00
FUT JAN 18 NYM LT CRUDE	1,824.00	0.00	(1,824.00)	0.00
FUT JAN 18 NYM RBOB GAS	665.00	0.00	(665.00)	0.00
FUT JUL 17 CBT BEAN MEAL	1,732.00	0.00	(1,732.00)	0.00
FUT JUL 17 CBT BEAN OIL	1,909.00	0.00	(1,909.00)	0.00
FUT JUL 17 CBT SOYBEANS	1,925.00	0.00	(1,925.00)	0.00
FUT JUL 17 CME LEAN HOGS	1,067.00	0.00	(1,067.00)	0.00
FUT JUL 17 CMX HG COPPER	1,977.00	0.00	(1,977.00)	0.00
FUT JUL 17 CMX SILVER	836.00	0.00	(836.00)	0.00
FUT JUL 17 CSC COFFEE 'C'	765.00	0.00	(765.00)	0.00
FUT JUL 17 CSC SUGAR 11	2,642.00	0.00	(2,642.00)	0.00
FUT JUL 17 HKE HANG SENG	42.00	0.00	(42.00)	0.00
FUT JUL 17 HKE H-SHARES	264.00	0.00	(264.00)	0.00
FUT JUL 17 IPE BRENT CRD	3,007.00	0.00	(3,007.00)	0.00
FUT JUL 17 NYCE COTTON 2	695.00	0.00	(695.00)	0.00
FUT JUL 17 NYM HH NAT GAS	3,940.00	0.00	(3,940.00)	0.00
FUT JUL 17 NYM LT CRUDE	2,638.00	0.00	(2,638.00)	0.00
FUT JUL 17 NYM PLATINUM	53.00	0.00	(53.00)	0.00
FUT JUN 17 10 YR T-NOTES	1,137.00	0.00	(1,137.00)	0.00
FUT JUN 17 CBT 5Y T-NOTE	1,157.00	0.00	(1,157.00)	0.00
FUT JUN 17 CBT UL T-BONDS	4,752.00	0.00	(4,752.00)	0.00
FUT JUN 17 CBT ULT TNOTE	1,006.00	0.00	(1,006.00)	0.00
FUT JUN 17 CME CATTLE	1,789.00	0.00	(1,789.00)	0.00
FUT JUN 17 CME LEAN HOGS	1,798.00	0.00	(1,798.00)	0.00
FUT JUN 17 CMX GOLD	3,226.00	0.00	(3,226.00)	0.00
FUT JUN 17 EMINI S&P 500	6,033.00	0.00	(6,033.00)	0.00
FUT JUN 17 EUR FOAT	22.00	0.00	(22.00)	0.00
FUT JUN 17 EURO DOLLARS	2,037.00	0.00	(2,037.00)	0.00
FUT JUN 17 EURX DAX INDEX	468.00	0.00	(468.00)	0.00
FUT JUN 17 EURX E-STXX 50	2,895.00	0.00	(2,895.00)	0.00
FUT JUN 17 EURX EUR-BUND	71.00	0.00	(71.00)	0.00
FUT JUN 17 EUX EURO-BTP	23.00	0.00	(23.00)	0.00
FUT JUN 17 FINEX USD INDX	5,414.00	0.00	(5,414.00)	0.00
FUT JUN 17 HANG SENG INDX	77.00	0.00	(77.00)	0.00
FUT JUN 17 HKE H-SHARES	518.00	0.00	(518.00)	0.00
FUT JUN 17 IMM AUD	420.00	0.00	(420.00)	0.00
FUT JUN 17 IMM CAD	307.00	0.00	(307.00)	0.00
FUT JUN 17 IMM EMINI NSDQ	210.00	0.00	(210.00)	0.00
FUT JUN 17 IMM EUR FX	288.00	0.00	(288.00)	0.00
FUT JUN 17 IMM GBP	1,325.00	0.00	(1,325.00)	0.00
FUT JUN 17 IMM MEX PESO	700.00	0.00	(700.00)	0.00
FUT JUN 17 IMM NZD	225.00	0.00	(225.00)	0.00
FUT JUN 17 JAPANESE YEN	1,043.00	0.00	(1,043.00)	0.00
FUT JUN 17 LIF LONG GILT	22.00	0.00	(22.00)	0.00
FUT JUN 17 NYM PALLADIUM	239.00	0.00	(239.00)	0.00
FUT JUN 17 OSE TOPIX	43.00	0.00	(43.00)	0.00
FUT JUN 17 SFE SPI 200	66.00	0.00	(66.00)	0.00
FUT JUN 17 SGXDT NKEI 225	238.00	0.00	(238.00)	0.00
FUT JUN 17 U.S. T-BONDS	2,635.00	0.00	(2,635.00)	0.00
FUT JUN 17 US 2YR T-NOTE	905.00	0.00	(905.00)	0.00
FUT JUN 18 EURO DOLLARS	5,956.00	0.00	(5,956.00)	0.00
FUT JUN 18 IPE BRENT CRD	109.00	0.00	(109.00)	0.00
FUT MAR 17 10 YR T-NOTES	786.00	0.00	(786.00)	0.00
FUT MAR 17 AST DOLLAR	650.00	0.00	(650.00)	0.00
FUT MAR 17 CBOT DJ-AIGCI	575.00	0.00	(575.00)	0.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
FUT MAR 17 CBT BEAN MEAL	655.00	0.00	(655.00)	0.00
FUT MAR 17 CBT BEAN OIL	470.00	0.00	(470.00)	0.00
FUT MAR 17 CBT SOYBEANS	677.00	0.00	(677.00)	0.00
FUT MAR 17 CBT UL T-BONDS	1,256.00	0.00	(1,256.00)	0.00
FUT MAR 17 CBT ULT TNOTE	95.00	0.00	(95.00)	0.00
FUT MAR 17 CFE VIX	384.00	0.00	(384.00)	0.00
FUT MAR 17 CMX HG COPPER	539.00	0.00	(539.00)	0.00
FUT MAR 17 CMX SILVER	309.00	0.00	(309.00)	0.00
FUT MAR 17 CSC COFFEE 'C'	366.00	0.00	(366.00)	0.00
FUT MAR 17 CSC SUGAR 11	486.00	0.00	(486.00)	0.00
FUT MAR 17 EMINI S&P 500	3,313.00	0.00	(3,313.00)	0.00
FUT MAR 17 EURO DOLLARS	1,268.00	0.00	(1,268.00)	0.00
FUT MAR 17 EURX DAX INDEX	135.00	0.00	(135.00)	0.00
FUT MAR 17 EURX EUR-BUND	168.00	0.00	(168.00)	0.00
FUT MAR 17 FINEX USD INDX	718.00	0.00	(718.00)	0.00
FUT MAR 17 HKE HANG SENG	253.00	0.00	(253.00)	0.00
FUT MAR 17 HKE H-SHARES	324.00	0.00	(324.00)	0.00
FUT MAR 17 ICEUS SM RUS2	120.00	0.00	(120.00)	0.00
FUT MAR 17 IMM EURO FX	300.00	0.00	(300.00)	0.00
FUT MAR 17 IMM NIKKEI	250.00	0.00	(250.00)	0.00
FUT MAR 17 IMM NZD	300.00	0.00	(300.00)	0.00
FUT MAR 17 JAPANESE YEN	471.00	0.00	(471.00)	0.00
FUT MAR 17 NYCE COTTON 2	98.00	0.00	(98.00)	0.00
FUT MAR 17 NYM HH NAT GAS	986.00	0.00	(986.00)	0.00
FUT MAR 17 NYM LT CRUDE	1,076.00	0.00	(1,076.00)	0.00
FUT MAR 17 SGX MSCI INDEX	183.00	0.00	(183.00)	0.00
FUT MAR 17 SGXDT NKEI 225	193.00	0.00	(193.00)	0.00
FUT MAR 17 U.S. T-BONDS	1,263.00	0.00	(1,263.00)	0.00
FUT MAR 18 10 YR T-NOTES	1,366.00	0.00	(1,366.00)	0.00
FUT MAR 18 CBT 5Y T-NOTE	764.00	0.00	(764.00)	0.00
FUT MAR 18 CBT BEAN OIL	1,691.00	0.00	(1,691.00)	0.00
FUT MAR 18 CBT UL T-BONDS	6,027.00	0.00	(6,027.00)	0.00
FUT MAR 18 CBT ULT TNOTE	746.00	0.00	(746.00)	0.00
FUT MAR 18 CBT WHEAT	2,065.00	0.00	(2,065.00)	0.00
FUT MAR 18 CMX HG COPPER	1,546.00	0.00	(1,546.00)	0.00
FUT MAR 18 CSC SUGAR 11	1,977.00	0.00	(1,977.00)	0.00
FUT MAR 18 EMINI S&P 500	8,173.00	0.00	(8,173.00)	0.00
FUT MAR 18 EUR FOAT	15.00	0.00	(15.00)	0.00
FUT MAR 18 EURO DOLLARS	8,210.00	0.00	(8,210.00)	0.00
FUT MAR 18 EURX EUR-BOBL	31.00	0.00	(31.00)	0.00
FUT MAR 18 EURX EUR-BUND	56.00	0.00	(56.00)	0.00
FUT MAR 18 EUX EURO-BTP	13.00	0.00	(13.00)	0.00
FUT MAR 18 FINEX USD INDX	4,571.00	0.00	(4,571.00)	0.00
FUT MAR 18 IMM EURO FX	1,650.00	0.00	(1,650.00)	0.00
FUT MAR 18 IPE BRENT CRD	254.00	0.00	(254.00)	0.00
FUT MAR 18 LIF LONG GILT	15.00	0.00	(15.00)	0.00
FUT MAR 18 NYCE COTTON 2	487.00	0.00	(487.00)	0.00
FUT MAR 18 NYM HH NAT GAS	3,193.00	0.00	(3,193.00)	0.00
FUT MAR 18 NYM RBOB GAS	763.00	0.00	(763.00)	0.00
FUT MAR 18 U.S. T-BONDS	1,920.00	0.00	(1,920.00)	0.00
FUT MAR 18 US 2YR T-NOTE	987.00	0.00	(987.00)	0.00
FUT MAY 17 CBT BEAN MEAL	3,110.00	0.00	(3,110.00)	0.00
FUT MAY 17 CBT BEAN OIL	3,994.00	0.00	(3,994.00)	0.00
FUT MAY 17 CBT SOYBEANS	3,743.00	0.00	(3,743.00)	0.00
FUT MAY 17 CBT WHEAT	5,011.00	0.00	(5,011.00)	0.00
FUT MAY 17 CMX HG COPPER	4,005.00	0.00	(4,005.00)	0.00
FUT MAY 17 CMX SILVER	1,637.00	0.00	(1,637.00)	0.00
FUT MAY 17 CSC COFFEE 'C'	1,544.00	0.00	(1,544.00)	0.00
FUT MAY 17 CSC SUGAR 11	4,660.00	0.00	(4,660.00)	0.00
FUT MAY 17 HKE HANG SENG	147.00	0.00	(147.00)	0.00
FUT MAY 17 HKE H-SHARES	215.00	0.00	(215.00)	0.00
FUT MAY 17 NYCE COTTON 2	1,360.00	0.00	(1,360.00)	0.00
FUT MAY 17 NYM HH NAT GAS	7,398.00	0.00	(7,398.00)	0.00
FUT MAY 17 NYM LT CRUDE	4,825.00	0.00	(4,825.00)	0.00
FUT MAY 17 SGX MSCI INDEX	38.00	0.00	(38.00)	0.00
FUT MAY 18 CSC SUGAR 11	222.00	0.00	(222.00)	0.00
FUT NOV 17 HKE H-SHARES	144.00	0.00	(144.00)	0.00
FUT NOV 17 NYM HH NAT GAS	2,802.00	0.00	(2,802.00)	0.00
FUT NOV 17 NYM RBOB GAS	659.00	0.00	(659.00)	0.00
FUT OCT 17 CME CATTLE	1,100.00	0.00	(1,100.00)	0.00
FUT OCT 17 CME FEEDERS	58.00	0.00	(58.00)	0.00
FUT OCT 17 CME LEAN HOGS	1,002.00	0.00	(1,002.00)	0.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
FUT OCT 17 CMX GOLD	195.00	0.00	(195.00)	0.00
FUT OCT 17 CSC SUGAR 11	2,097.00	0.00	(2,097.00)	0.00
FUT OCT 17 HKE HANG SENG	40.00	0.00	(40.00)	0.00
FUT OCT 17 HKE H-SHARES	230.00	0.00	(230.00)	0.00
FUT OCT 17 NYM HH NAT GAS	85.00	0.00	(85.00)	0.00
FUT PUT JUN 17 CMX GOLD OPT 1255	75.00	(108,393.25)	(75.00)	139,226.75
FUT PUT MAR 17 NYM LT CRUDE 5300	100.00	(67,236.00)	(100.00)	130,114.00
FUT PUT MAY 17 CMX GOLD OPT 1255	50.00	(58,615.50)	(50.00)	0.00
FUT PUT APR 17 CME MINIS&PW3 2300	1,300.00	0.00	(1,300.00)	459,560.00
FUT PUT APR 17 CME MINIS&PW3 2310	400.00	0.00	(400.00)	160,730.00
FUT PUT APR 17 IMM MINIS&PW1 2300	250.00	0.00	(250.00)	120,300.00
FUT PUT APR 17 IMM MINIS&PW1 2310	100.00	0.00	(100.00)	56,120.00
FUT PUT APR 17 IMM MINIS&PW1 2320	300.00	(237,923.00)	(300.00)	119,577.00
FUT PUT APR 17 IMM MINIS&PW1 2325	100.00	0.00	(100.00)	34,870.00
FUT PUT APR 17 IMM MINIS&PW1 2340	1,450.00	0.00	(1,450.00)	675,615.00
FUT PUT APR 17 IMM MINIS&PW1 2350	100.00	0.00	(100.00)	52,370.00
FUT PUT APR 17 IMM MINIS&PW1 2370	300.00	(300,423.00)	(300.00)	583,952.00
FUT PUT APR 17 U.S. T-BONDS 1440	2,000.00	(507,451.90)	(2,000.00)	0.00
FUT PUT APR 17 U.S. T-BONDS 1450	1,200.00	(456,861.50)	(1,200.00)	52,944.00
FUT PUT APR 17 U.S. T-BONDS 1460	200.00	(166,740.25)	(200.00)	62,166.00
FUT PUT APR 17 U.S. T-BONDS 1465	250.00	0.00	(250.00)	94,860.50
FUT PUT APR 17 U.S. T-BONDS 1470	850.00	(282,338.00)	(850.00)	534,661.75
FUT PUT APR 17 U.S. T-BONDS 1490	200.00	(267,521.50)	(200.00)	522,322.25
FUT PUT AUG 17 CME MINIS&PW3 2395	800.00	(23,770.00)	(800.00)	119,480.00
FUT PUT AUG 17 T-NOTE OPTION 1240	17.00	(1.70)	(17.00)	2,786.23
FUT PUT AUG 17 T-NOTE OPTION 1255	23.00	(2.30)	(23.00)	7,925.88
FUT PUT AUG 17 U.S. T-BONDS 1500	250.00	0.00	(250.00)	80,798.50
FUT PUT AUG 17 U.S. T-BONDS 1520	750.00	0.00	(750.00)	508,800.00
FUT PUT AUG 17 U.S. T-BONDS 1530	250.00	0.00	(250.00)	157,360.00
FUT PUT AUG 17 U.S. T-BONDS 1540	300.00	0.00	(300.00)	96,333.00
FUT PUT DEC 17 EMINI S&P 500 2475	500.00	0.00	(500.00)	265,325.00
FUT PUT DEC 17 NYM LT CRUDE 4700	100.00	0.00	(100.00)	73,250.00
FUT PUT DEC 17 T-NOTE OPTION 1235	16.00	(1.60)	(16.00)	3,231.04
FUT PUT DEC 17 T-NOTE OPTION 1240	72.00	(7.20)	(72.00)	12,303.16
FUT PUT DEC 17 U.S. T-BONDS 1500	500.00	0.00	(500.00)	249,096.00
FUT PUT FEB 17 CME MINIS&PW3 2185	300.00	0.00	(300.00)	122,110.00
FUT PUT FEB 17 IMM MINIS&PW1 2270	100.00	(15,891.00)	(100.00)	0.00
FUT PUT FEB 17 NYM LT CRUDE 5000	300.00	(87,708.00)	(50.00)	0.00
FUT PUT FEB 17 NYM LT CRUDE 5300	50.00	(30,118.00)	(300.00)	329,362.00
FUT PUT FEB 17 U.S. T-BONDS 1490	900.00	(418,461.00)	(900.00)	101,801.00
FUT PUT FEB 17 U.S. T-BONDS 1550	300.00	0.00	(300.00)	126,141.00
FUT PUT FEB 18 NYM NAT GAS E 2500	147.00	(50,582.70)	(48.00)	40,132.80
FUT PUT JAN 18 NYM LT CRUDE 5750	32.00	(33,551.60)	(32.00)	0.00
FUT PUT JAN 18 T-NOTE OPTION 1225	64.00	(6.40)	(64.00)	10,075.12
FUT PUT JAN 18 T-NOTE OPTION 1240	15.00	(8.40)	(15.00)	2,789.40
FUT PUT JAN 18 T-NOTE OPTION 1245	10.00	(5.60)	(10.00)	2,229.70
FUT PUT JAN 18 U.S. T-BONDS 1505	100.00	0.00	(100.00)	23,257.00
FUT PUT JAN 18 U.S. T-BONDS 1510	1,100.00	0.00	(1,100.00)	438,636.00
FUT PUT JUL 17 CME MINIS&PW3 2315	200.00	0.00	(200.00)	93,490.00
FUT PUT JUL 17 CME MINIS&PW3 2325	50.00	0.00	(50.00)	11,185.00
FUT PUT JUL 17 CMX GOLD OPT 1235	100.00	0.00	(100.00)	66,255.00
FUT PUT JUL 17 ICEUS COTTN 2 7500	100.00	(31,711.00)	(100.00)	48,999.00
FUT PUT JUL 17 ICEUS COTTN 2 7800	100.00	(107,431.00)	(100.00)	74,589.00
FUT PUT JUL 17 NYM LT CRUDE 4350	400.00	(228,194.00)	(400.00)	0.00
FUT PUT JUL 17 T-NOTE OPTION 1220	11.00	(185.03)	(11.00)	2,908.85
FUT PUT JUL 17 T-NOTE OPTION 123.5	98.00	(4,745.16)	(98.00)	26,167.44
FUT PUT JUL 17 T-NOTE OPTION 1255	27.00	(2.70)	(27.00)	10,936.62
FUT PUT JUL 17 U.S. T-BONDS 1480	400.00	0.00	(400.00)	295,370.50
FUT PUT JUN 17 CBT CORN 355	350.00	(123,671.00)	(350.00)	83,818.50
FUT PUT JUN 17 CBT CORN 370	200.00	(85,793.25)	(200.00)	73,188.00
FUT PUT JUN 17 CBT CORN 375	350.00	(201,633.50)	(350.00)	308,079.00
FUT PUT JUN 17 CBT SOYBEANS 1030	250.00	(419,452.50)	(250.00)	749,922.50
FUT PUT JUN 17 CBT SOYBEANS 970	250.00	(283,390.00)	(250.00)	134,987.50
FUT PUT JUN 17 CMX GOLD OPT 1250	17.00	(14,510.35)	(17.00)	0.00
FUT PUT JUN 17 EMINI S&P 500 2310	300.00	0.00	(300.00)	186,945.00
FUT PUT JUN 17 EMINI S&P 500 2400	200.00	0.00	(200.00)	68,490.00
FUT PUT JUN 17 EURO DOLLARS 9850	521.00	(14,051.91)	(521.00)	0.00
FUT PUT JUN 17 JAPANESE YEN 865	100.00	(131,495.00)	(100.00)	0.00
FUT PUT JUN 17 LME ZINC US 2500	125.00	(218,301.25)	(125.00)	149,667.50
FUT PUT JUN 17 LME ZINC US 2650	125.00	(337,832.50)	(125.00)	561,386.25
FUT PUT JUN 17 NYM LT CRUDE 4500	100.00	(30,236.00)	(100.00)	62,823.00
FUT PUT JUN 17 NYM LT CRUDE 4800	200.00	(110,472.00)	(200.00)	85,028.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
FUT PUT JUN 17 NYM LT CRUDE 4850	100.00	(109,236.00)	(100.00)	151,864.00
FUT PUT JUN 17 NYM LT CRUDE 4900	200.00	(231,922.00)	(200.00)	261,528.00
FUT PUT JUN 17 NYM LT CRUDE 5200	200.00	(325,472.00)	(200.00)	434,128.00
FUT PUT JUN 17 NYM NAT GAS E 3000	100.00	(25,236.00)	(100.00)	51,164.00
FUT PUT JUN 17 NYM NAT GAS E 3300	100.00	(159,036.00)	(100.00)	143,782.88
FUT PUT JUN 17 T-NOTE OPTION 1190	42.00	(4.20)	(42.00)	6,506.06
FUT PUT JUN 17 T-NOTE OPTION 1220	42.00	(31,556.44)	(42.00)	(4.20)
FUT PUT JUN 17 T-NOTE OPTION 1240	17.00	(1.70)	(17.00)	3,167.27
FUT PUT JUN 17 U.S. T-BONDS 150.0	300.00	0.00	(300.00)	151,020.00
FUT PUT MAR 17 CMX GOLD OPT 1170	150.00	(97,231.00)	(150.00)	65,653.50
FUT PUT MAR 17 CMX GOLD OPT 1175	150.00	(118,117.50)	(150.00)	45,816.25
FUT PUT MAR 17 CMX GOLD OPT 1205	150.00	(223,616.50)	(150.00)	278,769.00
FUT PUT MAR 17 EMINI S&P 500 2175	300.00	0.00	(300.00)	299,445.00
FUT PUT MAR 17 EMINI S&P 500 2185	300.00	0.00	(300.00)	310,695.00
FUT PUT MAR 17 EMINI S&P 500 2245	300.00	0.00	(300.00)	149,445.00
FUT PUT MAR 17 EMINI S&P 500 2360	400.00	0.00	(400.00)	185,730.00
FUT PUT MAR 17 U.S. T-BONDS 147.0	550.00	0.00	(550.00)	245,100.00
FUT PUT MAR 17 U.S. T-BONDS 1480	550.00	(184,918.00)	(550.00)	250,929.50
FUT PUT MAR 17 U.S. T-BONDS 1490	500.00	(230,112.00)	(500.00)	102,718.75
FUT PUT MAR 17 U.S. T-BONDS 1500	200.00	(69,112.00)	(200.00)	66,177.75
FUT PUT MAY 17 CBT CORN 355	29.00	(8,448.28)	(29.00)	0.00
FUT PUT MAY 17 CBT WHEAT 420	25.00	(11,000.50)	(25.00)	5,137.00
FUT PUT MAY 17 CME MINIS&PW3 2310	300.00	0.00	(300.00)	132,735.00
FUT PUT MAY 17 CMX GOLD OPT 1250	150.00	(211,846.50)	(150.00)	126,123.50
FUT PUT MAY 17 CMX SILVER 1800	50.00	(50,970.50)	(50.00)	79,414.50
FUT PUT MAY 17 ICEUS COTTN 2 7500	200.00	(81,822.00)	(200.00)	37,438.00
FUT PUT MAY 17 ICEUS COTTN 2 7800	200.00	(145,682.00)	(200.00)	285,578.00
FUT PUT MAY 17 IMM MINIS&PW1 2370	200.00	(25,282.00)	(200.00)	0.00
FUT PUT MAY 17 IMM MINIS&PW1 2380	200.00	(104,544.50)	(200.00)	30,538.50
FUT PUT MAY 17 LME ALUM US 1800	350.00	0.00	(350.00)	69,069.00
FUT PUT MAY 17 LME ALUM US 1875	350.00	(242,606.00)	(350.00)	0.00
FUT PUT MAY 17 LME COPPER US 5600	100.00	0.00	(100.00)	102,234.00
FUT PUT MAY 17 LME COPPER US 5750	100.00	(237,766.00)	(100.00)	0.00
FUT PUT MAY 17 T-NOTE OPTION 1220	15.00	(1.50)	(15.00)	4,429.65
FUT PUT MAY 17 T-NOTE OPTION 1230	37.00	(3.70)	(37.00)	21,910.66
FUT PUT MAY 17 U.S. T-BONDS 1480	750.00	0.00	(750.00)	410,362.00
FUT PUT MAY 17 U.S. T-BONDS 1490	600.00	0.00	(600.00)	256,727.00
FUT PUT NOV 17 IMM EUR 1150	150.00	(46,617.50)	(150.00)	0.00
FUT PUT NOV 17 IMM EUR 1160	150.00	(70,055.00)	(150.00)	0.00
FUT PUT NOV 17 IMM EUR 1165	675.00	(123,841.25)	(675.00)	85,821.25
FUT PUT NOV 17 IMM MINIS&PW2 2475	500.00	0.00	(500.00)	193,100.00
FUT PUT NOV 17 IMM MINIS&PW4 2500	400.00	0.00	(400.00)	123,230.00
FUT PUT NOV 17 T-NOTE OPTION 125.00	71.00	(39.76)	(71.00)	16,801.32
FUT PUT NOV 17 T-NOTE OPTION 1255	7.00	(3.92)	(7.00)	1,952.30
FUT PUT NOV 17 T-NOTE OPTION 1260	12.00	(6.72)	(12.00)	2,436.00
FUT PUT NOV 17 U.S. T-BONDS 1505	300.00	(6,612.00)	(300.00)	113,520.00
FUT PUT NOV 17 U.S. T-BONDS 1510	200.00	(12,862.00)	(200.00)	110,576.00
FUT PUT NOV 17 U.S. T-BONDS 1530	200.00	0.00	(200.00)	151,201.00
FUT PUT OCT 17 CME MINIS&PW3 2475	25.00	0.00	(25.00)	3,592.50
FUT PUT OCT 17 IMM MINIS&PW1 2425	500.00	0.00	(500.00)	156,850.00
FUT PUT OCT 17 IMM MINIS&PW2 2440	100.00	0.00	(100.00)	18,120.00
FUT PUT OCT 17 T-NOTE OPTION 1230	33.00	(3.30)	(33.00)	5,621.23
FUT PUT OCT 17 T-NOTE OPTION 1235	68.00	(6.80)	(68.00)	12,757.48
FUT PUT OCT 17 T-NOTE OPTION 1250	24.00	(2.40)	(24.00)	10,096.56
FUT PUT OCT 17 T-NOTE OPTION 1267	235.00	(81,180.75)	(235.00)	82,210.46
FUT PUT OCT 17 U.S. T-BONDS 1520	350.00	0.00	(350.00)	175,148.00
FUT PUT OCT 17 U.S. T-BONDS 1530	100.00	0.00	(100.00)	38,882.00
FUT PUT OCT 17 U.S. T-BONDS 1540	200.00	0.00	(200.00)	55,889.00
FUT PUT SEP 17 IMM MINIS&PW1 2400	100.00	0.00	(100.00)	43,620.00
FUT PUT SEP 17 IMM MINIS&PW1 2405	200.00	0.00	(200.00)	57,240.00
FUT PUT SEP 17 IMM MINIS&PW2 2365	175.00	0.00	(175.00)	79,772.50
FUT PUT SEP 17 T-NOTE OPTION 124.00	58.00	(5.80)	(58.00)	22,573.92
FUT PUT SEP 17 T-NOTE OPTION 1260	264.00	(74,698.80)	(264.00)	18,219.04
FUT PUT SEP 17 U.S. T-BONDS 1500	200.00	0.00	(200.00)	99,638.00
FUT PUT SEP 17 U.S. T-BONDS 1510	300.00	(9,737.00)	(300.00)	222,504.00
FUT PUT SEP 17 U.S. T-BONDS 1520	500.00	(15,987.00)	(500.00)	260,486.27
FUT SEP 17 10 YR T-NOTES	1,034.00	0.00	(1,034.00)	0.00
FUT SEP 17 CBT 5Y T-NOTE	1,127.00	0.00	(1,127.00)	0.00
FUT SEP 17 CBT UL T-BONDS	4,222.00	0.00	(4,222.00)	0.00
FUT SEP 17 CBT ULT TNOTE	913.00	0.00	(913.00)	0.00
FUT SEP 17 CBT WHEAT	2,157.00	0.00	(2,157.00)	0.00
FUT SEP 17 CDN DOLLAR	147.00	0.00	(147.00)	0.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
FUT SEP 17 CMX HG COPPER	1,579.00	0.00	(1,579.00)	0.00
FUT SEP 17 CMX SILVER	790.00	0.00	(790.00)	0.00
FUT SEP 17 CSC COFFEE 'C'	589.00	0.00	(589.00)	0.00
FUT SEP 17 EMINI S&P 500	6,677.00	0.00	(6,677.00)	0.00
FUT SEP 17 EUR FOAT	22.00	0.00	(22.00)	0.00
FUT SEP 17 EURO DOLLARS	1,685.00	0.00	(1,685.00)	0.00
FUT SEP 17 EURX E-STXX 50	2,636.00	0.00	(2,636.00)	0.00
FUT SEP 17 EURX EUR-BOBL	32.00	0.00	(32.00)	0.00
FUT SEP 17 EURX EUR-BUND	63.00	0.00	(63.00)	0.00
FUT SEP 17 EUX EURO-BTP	23.00	0.00	(23.00)	0.00
FUT SEP 17 HEATING OIL	707.00	0.00	(707.00)	0.00
FUT SEP 17 HKE HANG SENG	43.00	0.00	(43.00)	0.00
FUT SEP 17 HKE H-SHARES	192.00	0.00	(192.00)	0.00
FUT SEP 17 IMM EURO FX	2,001.00	0.00	(2,001.00)	0.00
FUT SEP 17 JAPANESE YEN	842.00	0.00	(842.00)	0.00
FUT SEP 17 LIF LONG GILT	22.00	0.00	(22.00)	0.00
FUT SEP 17 NYM HH NAT GAS	3,205.00	0.00	(3,205.00)	0.00
FUT SEP 17 NYM LT CRUDE	2,154.00	0.00	(2,154.00)	0.00
FUT SEP 17 NYM RBOB GAS	742.00	0.00	(742.00)	0.00
FUT SEP 17 OSE TOPIX	25.00	0.00	(25.00)	0.00
FUT SEP 17 SGX MINI JGB	63.00	0.00	(63.00)	0.00
FUT SEP 17 SGXDT NKEI 225	182.00	0.00	(182.00)	0.00
FUT SEP 17 U.S. T-BONDS	2,953.00	0.00	(2,953.00)	0.00
FUT SEP 17 US 2YR T-NOTE	752.00	0.00	(752.00)	0.00
FUTABA INDUSTRIAL NPV	8,500.00	(51,667.56)	(27,200.00)	213,053.34
FWD CNTRT 0.0 09 MAY 2019 FTN7 TAIEX JUL 17 FUTURE FTN7 IN TWD SYN_SWAP	5,800.00	0.00	(5,800.00)	29,389.98
FWD CNTRT 0.0 09 MAY 2019 TAIEX JUN 17 FU TXM7	5,800.00	0.00	(5,800.00)	59,596.88
FWD CNTRT 0.0 14 MAR 2019 KOSPI 200 JUN 17 KSM7	3,000,000.00	0.00	(3,000,000.00)	76,290.48
FWD CNTRT 0.0 14 MAR 2019 KOSPI 200 SEP 17 FUTURE KSU7 IN KRW SYN_SWAP	5,500,000.00	0.00	(2,500,000.00)	3,003.74
FWD CNTRT 09 MAY 2019 SYN_SWAP FTN7 TAIEX JUL 17 FUTURE FTN7 IN TWD	5,800.00	0.00	(5,800.00)	0.00
FWD CNTRT 09 MAY 2019 TAIEX JUN 17 FU TXM7	5,800.00	0.00	(5,800.00)	0.00
FWD CNTRT 14 MAR 2019 KOSPI 200 JUN 17 KSM7	3,000,000.00	0.00	(3,000,000.00)	0.00
FWD CNTRT 14 MAR 2019 SYN_SWAP MSNYUS33 KOSPI 200 SEP 17 FUTURE KSU7 IN KRW	5,500,000.00	(4,916.38)	(5,500,000.00)	0.00
G.U.D. HOLDINGS NPV	4,883.00	(45,640.68)	(4,883.00)	0.00
G4S PLC ORD 25P	5,321.00	(17,101.93)	(153,264.00)	605,590.68
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	781,000.00	(771,841.33)	(155,000.00)	161,640.20
GAC JOHN HANCOCK LIFE INS CO. CNTCT 8474 JOHN HANCOCK OTHER CONTRACTS	60,840.10	(60,840.10)	(47,643.65)	47,643.65
GADOL 45CI 3 LP	127,143.00	(127,143.00)	(14,504,950.00)	14,504,950.00
GAFISA SA COM NPV (S/R 15/04/2017)	27,152.00	0.00	(27,152.00)	28,241.18
GAIL INDIA LTD INR10	265,440.00	(565,292.56)	(93,830.00)	586,608.88
GALAPAGOS NV NPV	1,548.00	(74,175.94)	(1,548.00)	68,930.37
GALAXY ENTERTAINME NPV	368,000.00	(1,793,757.66)	(537,000.00)	3,509,591.57
GALLIFORD TRY ORD GBP0.50	5,330.00	(91,852.66)	(8,363.00)	54,044.13
GALP ENERGIA SGPS EUR1	12,749.00	(238,736.48)	(23,702.00)	361,447.99
GAM HOLDING LTD COMSTK	106,140.00	(1,695,364.25)	(8,229.00)	51,912.08
GAMING & LEISURE PPTYs INC COM	2,717.00	(91,318.02)	(2,717.00)	103,622.10
GAP VI OFFICE CO-INVESTORS	126,923.00	(126,923.00)	(943,037.77)	943,037.77
GARDNER DENVER, INC. DOLLAR TRANCHE SENIOR SECURED 07-30-2024	543,578.35	0.00	(543,578.35)	545,616.77
GAS NATURAL SDG EUR1	30,822.00	(757,152.67)	(47,361.00)	1,056,997.53
GAVILAN RESOURCES, LLC TERM LOAN (SECONDLIEN) DUE 02-24-2024 BEO	300,000.00	(297,000.00)	(300,000.00)	296,625.00
GCL POLY ENERGY COMSTK	3,533,000.00	(581,429.07)	(1,971,000.00)	258,353.71
GE CAP INTL FDG CO 2.342% DUE 11-15-2020	1,145,000.00	(1,157,972.55)	(380,000.00)	383,606.20
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	8,163,000.00	(8,716,752.71)	(3,991,000.00)	4,324,811.60
GEA GROUP AG NPV	180.00	(7,814.27)	(294.00)	12,584.59
GECINA EUR7.50	737.00	(96,821.97)	(2,507.00)	347,081.36
GECINA EUR7.50 (SUB RT 02/08/2017)	2,399.00	0.00	(2,394.00)	0.00
GEDEON RICHTER PLC HUF100	16,426.00	(392,770.03)	(13,951.00)	333,408.14
GEDI GRUPPO EDITOR EURO.15	4,615.57	0.00	(4,615.57)	3,900.98
GEELY AUTOMOBILE H HKD0.02	702,000.00	(1,303,761.41)	(530,000.00)	1,113,553.67
GEMALTO EUR1	9,018.00	(261,899.59)	(9,261.00)	363,844.42
GEMALTO NV	4,516.00	(253,985.14)	(4,516.00)	0.00
GEMTEK TECHNOLOGY TWD10	111,000.00	(102,716.97)	(111,000.00)	86,107.24
GEN CORP NEW 3.875% DUE 04-15-2027	575,000.00	(580,193.20)	(115,000.00)	119,475.80
GEN ELEC CAP CORP 6.15% DUE 08-07-2037	235,000.00	(312,810.85)	(180,000.00)	240,044.40
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00800 5.625 DUE 09-15-2017	150,000.00	(154,503.00)	(150,000.00)	150,000.00
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	175,000.00	(252,167.65)	(255,000.00)	369,168.45
GEN MTRS FINL CO 4% DUE 01-15-2025	495,000.00	(503,652.60)	(835,000.00)	841,061.55
GENERAL ELEC CAP CORP TRANCHE # TR 008741.6 11-20-2017	108,000.00	(108,274.32)	(108,000.00)	108,000.00
GENERAL ELEC CO 4.125% DUE 10-09-2042	245,000.00	(252,340.20)	(2,745,000.00)	2,898,859.20
GENERAL ELEC CO 4.5% DUE 03-11-2044	345,000.00	(380,618.05)	(3,265,000.00)	3,613,313.45
GENERAL INTERFACE TWD10	117,000.00	(1,204,272.48)	(98,000.00)	683,860.99
GENERAL MTRS CO 4.2% DUE 10-01-2027	930,000.00	(928,623.60)	(700,000.00)	707,332.20

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	Share/Par	Net Amount	Share/Par	Net Amount
GENERAL MTRS CO 5.15% DUE 04-01-2038	1,246,000.00	(1,245,215.02)	(801,000.00)	853,369.38
GENERAL MTRS CO 5.2% DUE 04-01-2045	845,000.00	(843,997.20)	(395,000.00)	397,682.65
GENERAL MTRS CO 6.25% DUE 10-02-2043	1,985,000.00	(2,257,769.35)	(235,000.00)	268,579.15
GENERAL MTRS CO FIXED 4% DUE 04-01-2025	120,000.00	(118,710.00)	(120,000.00)	120,529.20
GENERAL MTRS FINL CO INC 3.95% 04-13-2024	535,000.00	(534,090.50)	(535,000.00)	549,006.30
GENMAB AS DKK1	37,666.00	(7,826,533.76)	(15,752.00)	3,205,448.98
GENOMMA LAB INTERN SER'B' MXN3.722	225,400.00	(269,143.43)	(225,400.00)	286,025.78
GENTERA SAB DE CV COM NPV	122,100.00	(196,902.05)	(210,700.00)	336,601.67
GENTING MALAYSIA B MYR0.10	776,400.00	(967,544.66)	(73,000.00)	102,443.72
GENTING SINGAPORE PLC USD0.10	5,700.00	(4,385.50)	(5,700.00)	4,769.63
GENWORTH FINL INC SR NT 6.515% DUE 05-22-2018	300,000.00	(299,250.00)	(300,000.00)	304,500.00
GENWORTH MORTGAGE INSURANCE AUS LTD NPV	78,256.00	(180,923.20)	(109,286.00)	127,418.42
GEO GROUP INC(THE) COM USD0.01 NEW	38,750.00	(674,185.68)	(101,450.00)	3,167,802.96
GEO HOLDINGS CORP	11,900.00	(177,814.09)	(31,800.00)	339,833.58
GEORGE WESTON COM NPV	2,452.00	(213,267.48)	(235.00)	20,553.86
GEORGIA ST 4.55% 10-01-2029 BEO TAXABLE	750,000.00	(856,822.50)	(750,000.00)	870,277.50
GETAC TECHNOLOGY C TWD10	695,000.00	(1,006,806.25)	(695,000.00)	957,554.98
GETINGE AB RIGHT 29/12/2049	1,062.00	0.00	(1,062.00)	319.02
GETINGE AB SER'B'NPV	8,477.00	(150,281.13)	(7,923.00)	151,750.55
GETLINK SE	190,554.00	(1,849,883.69)	(103,314.00)	1,181,390.09
GFPT PCL THB1(NVDR)	1,188,100.00	(662,012.40)	(818,600.00)	353,700.45
GGP INC COGGP INC COM USD0.01M USD0.01	40,977.00	(919,600.53)	(11,493.00)	248,905.34
GILDAN ACTIVEWEAR COM NPV	119,561.00	(3,494,923.79)	(12,563.00)	359,111.52
GILEAD SCIENCES 2.95% DUE 03-01-2027	300,000.00	(292,416.00)	(300,000.00)	297,816.00
GILEAD SCIENCES 3.5% DUE 02-01-2025	300,000.00	(312,327.00)	(210,000.00)	217,261.80
GILEAD SCIENCES 4% DUE 09-01-2036	161,000.00	(154,357.14)	(973,000.00)	960,892.77
GILEAD SCIENCES 4.15% DUE 03-01-2047	6,865,000.00	(6,599,665.80)	(2,390,000.00)	2,425,099.30
GILEAD SCIENCES 4.5% DUE 02-01-2045	1,225,000.00	(1,301,480.00)	(420,000.00)	450,957.10
GILEAD SCIENCES 4.75% DUE 03-01-2046	485,000.00	(494,205.30)	(1,485,000.00)	1,645,502.85
GILEAD SCIENCES 4.8% DUE 04-01-2044	135,000.00	(138,358.80)	(100,000.00)	112,033.00
GIMV NPV	3,328.00	(200,371.57)	(3,328.00)	65,658.96
GIVAUDAN SA CHF10	6.00	(12,683.05)	(10.00)	19,648.13
GJENSIDIGE FORSIKR NOK2	1,414.00	(24,337.61)	(10,860.00)	173,835.54
GKN ORD GBP0.10	1,397,069.00	(6,522,022.45)	(230,658.00)	1,003,642.64
GLAXOSMITHKLINE ORD GBP0.25	743,322.00	(15,565,349.66)	(94,822.00)	1,955,699.76
GLENCORE FDG LLC 4% DUE 03-27-2027	1,985,000.00	(1,963,476.92)	(887,000.00)	885,845.16
GLENCORE FDG LLC DISC COMPL PAPER PROGRAM 4/2 YRS 1&2 12-11-2017	700,000.00	(698,250.00)	(700,000.00)	698,250.00
GLENCORE PLC ORD USD0.01	1,139,543.00	(5,281,667.02)	(1,515,652.00)	5,873,075.68
GLOBAL BK CORP 4.5% DUE 10-20-2021	300,000.00	(295,725.00)	(300,000.00)	303,450.00
GLOBAL BRANDS HLDG	1,888,000.00	(231,131.10)	(1,888,000.00)	33,210.11
GLOBAL LOGISTIC PR NPV	700.00	(1,532.07)	(3,200.00)	6,238.21
GLOBALWAFERS CO LT TWD10	89,000.00	(944,424.52)	(55,000.00)	724,233.14
GLOBE TELECOM INC PHP50	5,250.00	(179,424.45)	(12,795.00)	474,808.33
GLP CAP L P / GLP 5.375% DUE 04-15-2026	647,000.00	(697,688.75)	(85,000.00)	91,906.25
GLUSKIN SHEFF & AS SUB-VTG COM NPV	22,580.00	(301,783.83)	(46,867.00)	608,871.63
GMP CAPITAL CORP COM NPV	125,602.00	(319,847.18)	(210,936.00)	457,363.65
GN STORE NORD DKK4	86,210.00	(2,626,115.88)	(21,524.00)	433,202.15
GNC HLDGS INC SR NT CONV 1.5% 08-15-2020	4,476,000.00	0.00	(4,476,000.00)	2,617,030.00
GO-AHEAD GROUP ORD GBP0.10	697.00	(15,480.84)	(16,207.00)	369,358.96
GOGO INC CONV SR NT 3.75% DUE 03-01-2020BEO	1,980,000.00	(1,801,800.00)	(1,515,000.00)	1,394,627.19
GOLD FIELDS LTD ZAR0.50	131,051.00	(504,241.39)	(42,082.00)	134,579.76
GOLD ROAD RES LTD NPV	77,000.00	(42,696.49)	(517,000.00)	266,865.57
GOLDCORP INC COM NPV	50,589.00	(703,020.34)	(76,435.00)	1,119,716.22
GOLDCORP INC NEW 5.45% DUE 06-09-2044	138,000.00	(150,974.76)	(430,000.00)	491,029.90
GOLDEN AGRI-RESOURCES LTD USD0.025	607,900.00	(171,606.22)	(215,600.00)	59,026.43
GOLDMAN SACHS 2.876% DUE 10-31-2022	805,000.00	(804,997.00)	(805,000.00)	802,196.50
GOLDMAN SACHS 2.905% DUE 07-24-2023	1,610,000.00	(1,610,405.00)	(1,130,000.00)	1,131,935.70
GOLDMAN SACHS 3% DUE 04-26-2022	595,000.00	(249,277.50)	(595,000.00)	601,314.20
GOLDMAN SACHS 3.5% DUE 11-16-2026	454,000.00	(444,860.98)	(2,427,000.00)	2,399,229.13
GOLDMAN SACHS 3.85% DUE 01-26-2027	6,810,000.00	(59,773.20)	(980,000.00)	940,368.30
GOLDMAN SACHS 4.75% DUE 10-21-2045	283,000.00	(296,460.15)	(1,840,000.00)	1,950,002.60
GOLDMAN SACHS 4.8% DUE 07-08-2044	12,294,000.00	(13,214,865.01)	(2,040,000.00)	2,265,270.40
GOLDMAN SACHS 5.15% DUE 05-22-2045	181,000.00	(204,458.62)	(1,402,000.00)	1,472,911.20
GOLDMAN SACHS 6.125% DUE 02-15-2033	317,000.00	(385,389.22)	(1,465,000.00)	1,821,023.75
GOLDMAN SACHS 6.75% DUE 10-01-2037	1,602,000.00	(2,032,760.88)	(3,695,000.00)	4,800,736.50
GOLDMAN SACHS FLTGT RT 3.691% DUE 06-05-2028	1,570,000.00	(1,571,979.75)	(1,570,000.00)	1,583,533.50
GOLDMAN SACHS FLTGT RT 4.017% DUE 10-31-2038	12,286,000.00	(12,289,642.65)	(485,000.00)	497,852.45
GOLDMAN SACHS GROUP INC 2.908% 06-05-2023 REG	2,130,000.00	(2,134,780.40)	(1,315,000.00)	1,315,296.00
GOLDMAN SACHS GROUP INC 3.85% 26 JAN 2027 DO NOT USE SEE TNT #471LABB	8,725,000.00	(8,660,658.15)	(8,725,000.00)	2,016,081.25
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	289,000.00	(356,378.78)	(169,000.00)	213,665.01
GOODMAN GROUP NPV	18,370.00	(106,949.15)	(17,701.00)	106,009.18
GP FIN SANT MEX SER'B' MXN3.78078	53,500.00	(96,294.61)	(53,500.00)	107,094.97

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
GPE BRUXELLES LAM NPV	5,283.00	(524,695.32)	(8,903.00)	837,498.95
GPO AERO CENT NORT SER'B' NPV	180,700.00	(934,732.90)	(63,300.00)	390,720.89
GPO AERO SURESTE SER'B'NPV	6,495.00	(100,666.22)	(6,495.00)	128,055.80
GPO MEXICO SA SER'B'COM NPV	443,200.00	(1,354,701.37)	(744,850.00)	2,115,790.14
GPT GROUP NPV (STAPLED SECURITIES)	34,963.00	(132,827.56)	(95,181.00)	369,720.73
GRAFTON GROUP PLC	6,550.00	(70,347.77)	(6,550.00)	0.00
GRAINGER W W INC 3.75% DUE 05-15-2046	453,000.00	(430,575.21)	(680,000.00)	637,710.80
GRAMMER AG NPV	3,375.00	(173,116.62)	(6,769.00)	232,106.75
GRAND PACIF PETROC TWD10	105,000.00	(71,240.13)	(434,000.00)	318,499.72
GRANGES AB NPV	9,569.00	(103,453.92)	(13,431.00)	69,416.80
GREAT PLAINS 3.9% DUE 04-01-2027	1,467,000.00	(1,468,930.26)	(1,032,000.00)	1,036,819.44
GREAT PLAINS ENERGY INC 4.85% DUE 04-01-2047	4,068,000.00	(4,078,711.83)	(1,379,000.00)	1,388,180.00
GREAT WALL MOTOR 'H'CNV1	1,594,000.00	(1,688,627.90)	(1,130,000.00)	1,250,513.18
GREAT WEST LIFECO COM NPV	15,463.00	(430,092.90)	(2,377.00)	62,993.60
GREE INC NPV	4,800.00	(43,025.27)	(11,800.00)	19,530.12
GREEN PLAINS INC 4.125% DUE 09-01-2022	889,000.00	(899,223.57)	(250,000.00)	234,062.50
GREENEDEN U.S HOLDINGS II LLC (GENESYS TELECOMMUNICATIONS LABORATORIES INC.,)	146,642.28	(144,442.28)	(146,642.28)	377.31
GREENEDEN U.S. HOLDINGS I, LLC USD TERM LOAN SENIOR SECURED 12-01-2023	146,642.25	(382.28)	(733.20)	733.20
GREENFIELD ACQUISITION PARTNERS VI	480,408.42	(480,408.42)	(10,167,591.59)	10,167,591.59
GRENKE AG	16,941.00	(1,439,748.85)	(4,790.00)	378,079.53
GRIFOLS SA	8,844.00	(238,770.11)	(25,218.00)	719,672.76
GROWTHPOINT PROPS NPV	268,223.00	(571,965.36)	(268,223.00)	524,676.53
GRUMA, S.A.B DE C.V	5,680.00	(74,691.28)	(5,680.00)	81,105.50
GRUPO FINANCIERO BANORTE S A B DE C V	1,390,200.00	(7,589,889.55)	(213,300.00)	1,395,077.34
GRUPO TELEVISA S A 5% DUE 05-13-2045	200,000.00	(202,527.80)	(150,000.00)	134,610.70
GRUPO TELEVISA S A 6.625% DUE 01-15-2040	130,000.00	(151,756.90)	(440,000.00)	517,362.50
GS FIN CORP MEDIUM ZERO CPN 0% DUE 06-05-2023	685,000.00	(694,725.00)	(1,655,000.00)	1,697,997.76
GS RETAIL CO LTD	1,514.00	(71,721.71)	(1,514.00)	54,302.88
GTCR FUND XI/A LP	9,114,236.56	(9,114,236.56)	(1,618,492.56)	1,618,492.56
GTCR FUND XI/B LP	6,525,000.00	(6,525,000.00)	(2,551,885.00)	2,551,885.00
GTT COMMUNICATIONS 7.875% DUE 12-31-2024	50,000.00	(53,000.00)	(50,000.00)	53,500.00
GUANGZHOU R&F PROP 'H'CNV0.25	1,356,400.00	(2,975,982.27)	(302,800.00)	624,351.48
GUARDIAN LIFE INS 4.85% DUE 01-24-2077	4,378,000.00	(4,342,476.23)	(4,238,000.00)	4,372,422.80
GUNGHO ONLINE ENTE NPV	86,200.00	(222,334.72)	(86,200.00)	125,344.09
GURIT HOLDING AG CHF50 (BR)	315.00	(362,652.92)	(580.00)	240,134.14
GURUNAVI INC NPV	4,700.00	(78,346.19)	(4,700.00)	33,525.91
GVC HLDGS PLC ORD EURO0.01	1,678.00	(16,296.22)	(7,684.00)	73,270.27
GWA GROUP LTD NPV	77,582.00	(163,863.72)	(242,688.00)	96,103.95
H&R GMBH & CO.KGAA NPV	7,967.22	0.00	(7,967.22)	109,806.47
H&R GMBH & CO.KGAA NPV(FRACTIONAL)	7,967.22	0.00	(7,967.22)	0.00
H&R REAL ESTATE IN STAPLED UT(1 REIT UT&1 FIN	40,533.00	(719,642.20)	(738.00)	12,450.70
H.LUNDBECK A/S DKK5	11,045.00	(586,632.61)	(30,852.00)	1,310,953.49
HACHIJUNI BANK NPV	6,700.00	(42,320.64)	(21,500.00)	129,115.21
HAIER ELECTRONICS HKD0.10	2,213,000.00	(5,136,667.77)	(1,155,809.00)	2,976,595.11
HAITONG SECURITIES CO.LTD	621,600.00	(1,062,224.00)	(467,600.00)	823,610.12
HAKUHODO DY HLDGS NPV	1,400.00	(17,475.64)	(8,900.00)	111,644.85
HAMBURGER HAFEN NPV (REGD) 'A'	1,583.00	(49,490.88)	(24,349.00)	671,666.12
HAMMERSON ORD GBP0.25	38,158.00	(273,188.61)	(123,044.00)	904,415.64
HANA FINANCIAL GRP KRW5000	134,003.00	(4,689,584.64)	(2,756.00)	102,888.93
HANG LUNG GROUP HKD1	4,000.00	(16,586.91)	(43,000.00)	176,749.57
HANG LUNG PROPERTIES HKD1	1,000.00	(2,228.80)	(125,000.00)	317,657.11
HANG SENG BANK NPV	7,200.00	(156,344.16)	(43,100.00)	906,646.26
HANKOOK TIRE CO KRW500	32,922.00	(1,689,111.68)	(24,802.00)	1,293,946.29
HANKYU HANSHIN HOLDINGS INC NPV	500.00	(18,570.85)	(6,000.00)	203,125.89
HANMI PHARM CO LTD KRW2500	2,357.64	(634,077.26)	(671.78)	346,891.28
HANMI SCIENCE CO LTD	1,305.00	(93,968.95)	(1,305.00)	138,480.19
HANNOVER FDG CO LLC DISC COML PAPER 4/2 YRS 1&2 09-26-2017	700,000.00	(697,257.36)	(700,000.00)	697,257.36
HANNOVER RUECK SE ORD NPV(REGD)	4,946.00	(629,601.80)	(7,453.00)	866,825.72
HAN'S LASER TECHNOLOGY INDUSTRY GP 'A'CNV1 (STOCK CONNECT)	144,913.00	(594,061.12)	(144,913.00)	1,085,143.81
HANSSEM CO KRW1000	6,027.00	(954,521.66)	(4,900.00)	747,333.52
HANWA CO LTD NPV	5,000.00	(34,087.54)	(12,800.00)	204,628.91
HANWHA GENERAL INSURANCE CO RTS 02/11/2017	7,128.00	0.00	(7,128.00)	0.00
HARBIN ELECTRIC COMPANY LTD	268,000.00	(151,820.97)	(268,000.00)	127,750.75
HARBOUR GROUP INVESTMENTS VI, LP	6,255,176.00	(6,255,176.00)	(19,937,757.65)	17,570,161.00
HAREL INS INVS ILS1	27,625.00	(159,636.44)	(7,617.00)	14,999.46
HARGREAVES LANSDOW ORD GBP0.004	117.00	(1,836.14)	(79,130.00)	1,315,387.25
HARRISON STREET REAL ESTATE PARTNERS V, LP	3,235,295.00	(3,235,295.00)	(8,921,526.00)	8,921,526.00
HARTFORD FINL SVCS 4.3 DUE 04-15-2043	80,000.00	(80,083.20)	(80,000.00)	83,888.00
HARVEY NORMAN HLDG NPV	130,125.00	(385,915.72)	(24,905.00)	85,524.41
HASEKO CORPORATION NPV	19,500.00	(233,333.00)	(19,500.00)	0.00
HAVELLS INDIA COM	18,994.00	(147,292.88)	(18,994.00)	145,940.95
HAZAMA ANDO CORP NPV	170,300.00	(1,277,962.42)	(98,200.00)	776,025.96

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
HCA INC 4.75% 05-01-2023	150,000.00	(157,875.00)	(150,000.00)	158,625.00
HCA INC 5% DUE 03-15-2024	85,000.00	(88,825.00)	(255,000.00)	267,385.00
HCL TECHNOLOGIES INR2	129,305.00	(1,665,828.36)	(179,474.00)	2,365,305.48
HCP INC COM REIT	25,979.00	(792,979.92)	(18,744.00)	553,043.42
HD SUPPLY WATERWORKS, LTD. TERM LOAN B SENIOR SECD 1ST LIEN DUE 07-19-2024 BEO	150,000.00	(149,625.00)	(150,000.00)	150,937.50
HDFC BANK	70,077.00	(1,565,053.98)	(8,776.00)	239,702.85
HEALTHCARE TR AMER INC CL A NEW CL A NEW	2,712.00	(86,231.01)	(2,712.00)	82,080.29
HEALTHSCOPE LTD NPV	96,121.00	(145,033.11)	(355,291.00)	502,521.77
HEIDELBERGCEMENT NPV	70.00	(6,360.39)	(10,996.00)	1,031,534.17
HEINEKEN HOLDING EUR1.6 A	6,496.00	(619,736.48)	(6,496.00)	602,350.06
HEINEKEN N V 4.35% DUE 03-29-2047	5,926,000.00	(5,885,618.66)	(4,526,000.00)	4,794,524.41
HEINEKEN NV EUR1.60	2,973.00	(226,998.27)	(8,710.00)	847,144.88
HEIWADO CO LTD NPV	1,900.00	(41,645.84)	(1,900.00)	0.00
HELIX ENERGY SOLUTIONS GROUP INC SR NT CONV 4.25% DUE 05-01-2022 REG	40,000.00	(42,568.00)	(3,435,000.00)	3,390,953.85
HELIX GEN FUNDING, LLC TERM LOAN DUE 03-09-2024 BEO	287,462.69	(286,025.38)	(287,462.69)	287,462.69
HELLA GMBH & CO.KG NPV	9,736.00	(596,031.13)	(17,312.00)	870,960.60
HENDERSON LAND DEVELOPMENT HKD2	403,960.00	(1,627,714.24)	(241,100.00)	1,457,917.92
HENGAN INTL HKD0.10	176,000.00	(1,372,888.83)	(191,500.00)	1,470,968.72
HENKEL AG & CO KGAA NON-VTG PRF NPV	11,353.00	(1,581,197.85)	(12,674.00)	1,743,964.96
HENNES & MAURITZ SER'B'NPV	874.00	(22,531.82)	(13,873.00)	349,384.66
HERBALIFE LTD SR NT CONV 2% DUE 08-15-2019 REG	1,180,000.00	(1,247,016.92)	(4,281,000.00)	3,964,953.67
HERMES INTL NPV	72.00	(34,552.39)	(997.00)	519,856.32
HERTZ CORP 144A 7.625% DUE 06-01-2022 BEO	1,000,000.00	(1,011,748.75)	(494,000.00)	503,055.00
HESS CORP 4.3% DUE 04-01-2027	292,000.00	(287,363.04)	(414,000.00)	411,222.06
HESS CORP 5.6% DUE 02-15-2041	5,570,000.00	(5,492,920.05)	(640,000.00)	653,389.35
HESS CORP 5.8% DUE 04-01-2047	4,139,000.00	(4,289,127.36)	(5,421,000.00)	5,492,778.66
HESS CORP DEP SHS REPSTG 1/20TH INT MANDATORY CONV PDF SER A	21,515.00	(1,212,544.69)	(7,130.00)	385,965.80
HEWLETT PACKARD ENTERPRISE CO DISC COML PAPER 4/2 YRS 1&2 10-26-2017	500,000.00	(498,363.89)	(500,000.00)	498,363.89
HEWLETT PACKARD ENTERPRISE CO NT STEP UP10-15-2035 12-23-2016	1,263,000.00	(1,333,336.47)	(1,490,000.00)	1,588,515.55
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	545,000.00	(568,549.25)	(300,000.00)	316,383.00
HEXAGON AB SER'B'NPV	6,749.00	(297,251.00)	(47,237.00)	2,208,213.62
HI RIDGE BRANDS CO 8.875% DUE 03-15-2025	155,000.00	(155,000.00)	(50,000.00)	52,500.00
HIDAY HIDAKA CORP NPV	1,140.00	(22,923.85)	(2,840.00)	0.00
HIGHMARK GLOBAL 5	192,813.54	(20,000,000.00)	(94,742.87)	10,000,000.00
HIGHWOODS PPTYS INC COM	5,247.00	(262,551.41)	(1,427.00)	72,478.87
HIGHWOODS REAL TY LP 3.875% DUE 03-01-2027	180,000.00	(177,600.60)	(180,000.00)	180,516.60
HINDALCO INDS INR1	155,502.00	(436,174.13)	(176,417.00)	632,988.56
HINDUSTAN PETROL INR10	214,115.50	(1,122,857.82)	(69,798.50)	507,592.57
HINDUSTAN UNILEVER INR1	118,185.00	(2,198,150.80)	(38,598.00)	678,379.55
HINO MOTORS NPV	114,800.00	(1,450,857.17)	(25,200.00)	307,182.00
HIRATA CORPORATION NPV	11,100.00	(1,150,388.32)	(1,700.00)	172,567.08
HIROSE ELECTRIC NPV	200.00	(28,129.79)	(2,500.00)	352,390.65
HIROSHIMA BANK NPV	1,100.00	(5,139.83)	(33,100.00)	194,427.14
HISAMITSU PHARM CO NPV	500.00	(27,849.89)	(1,100.00)	60,073.27
HISENSE KELON ELEC 'H'CNV1	772,000.00	(878,797.52)	(672,000.00)	807,827.67
HITACHI CAP AMER CORP DISC COML PAPER 3/A3 YRS 1&2 10-25-2017	600,000.00	(599,775.00)	(600,000.00)	599,775.00
HITACHI CAP AMER CORP DISC COML PAPER 3/A3 YRS 1&2 CPN 10-30-2017	300,000.00	(299,622.50)	(300,000.00)	299,622.50
HITACHI HIGH-TECH NPV	42,000.00	(1,664,079.61)	(200.00)	7,097.83
HITACHI METALS NPV	12,500.00	(166,150.81)	(2,300.00)	31,364.17
HITACHI NPV	280,000.00	(1,851,787.09)	(1,653,000.00)	11,166,188.54
HK ELEC INVS&HK EL UNITS (STAPLED)	49,500.00	(45,439.93)	(149,500.00)	135,371.35
HKR INTL LTD HKD0.25	68,000.00	(33,121.65)	(68,000.00)	36,610.68
HKT TRUST AND HKT HKD0.0005 SHARE STAPLED	1,669,000.00	(2,182,385.45)	(1,049,000.00)	1,355,349.87
HOCHTIEF AG NPV	64.00	(11,315.78)	(751.00)	110,062.95
HOKKOKU BANK NPV	37,000.00	(143,957.34)	(54,000.00)	216,751.23
HOKUETSU BANK NPV	1,900.00	(45,887.83)	(5,300.00)	30,331.79
HOKUHOKU FINANCIAL NPV	6,000.00	(98,654.23)	(7,200.00)	64,190.00
HOKURIKU ELEC PWR NPV	300.00	(2,703.27)	(15,300.00)	148,350.21
HOLOGIC INC SR NT CONV 2% DUE 03-01-2042/03-06-2018 REG	3,049,000.00	(4,365,351.46)	(4,627,000.00)	6,321,716.23
HOME DEPOT INC 3.5% DUE 09-15-2056	225,000.00	(197,754.75)	(702,000.00)	633,484.80
HOME DEPOT INC 3.9% DUE 06-15-2047	3,563,000.00	(3,547,642.93)	(1,378,000.00)	1,395,618.93
HOME DEPOT INC 4.25% DUE 04-01-2046	295,000.00	(319,222.45)	(295,000.00)	317,776.20
HOME DEPOT INC 4.4 DUE 03-15-2045 REG	621,000.00	(666,478.56)	(775,000.00)	848,702.50
HOME PRODUCT CENTE THB1(ALIEN MKT)	605,800.00	(192,420.47)	(707,000.00)	195,956.03
HON HAI PRECISION TWD10	3,600,000.00	(11,881,234.49)	(1,654,855.00)	5,782,178.18
HONDA AUTO 1.22% DUE 12-18-2019	435,000.00	(433,606.64)	(435,000.00)	433,538.67
HONDA MOTOR CO NPV	112,900.00	(3,371,797.45)	(101,000.00)	3,102,265.94
HONG KONG & CHINA GAS HKD0.25	19,000.00	(36,198.96)	(24,000.00)	47,196.92
HONG KONG EXCHANGES & CLEAR	25,800.00	(673,205.70)	(105,127.00)	2,642,797.21
HONGHUA GROUP LTD HKD0.10	991,000.00	(100,752.18)	(991,000.00)	98,504.07
HONGKONG&SHANG HOT NPV	1,307.00	(2,186.09)	(658,270.00)	1,132,966.05
HOPEWELL HLDGS NPV	4,000.00	(15,200.27)	(22,000.00)	45,787.79

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
HORIZON GLOBAL CORPORATION 2.75% DUE 07-01-2022 BEO	1,979,000.00	(2,000,323.48)	(1,143,000.00)	1,168,848.75
HOSIDEN CORP NPV	99,700.00	(1,345,125.11)	(44,600.00)	576,832.04
HOSPITALITY PPTYS 4.95% DUE 02-15-2027	115,000.00	(113,797.10)	(115,000.00)	116,115.50
HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT	2,247.00	(70,870.38)	(2,247.00)	62,990.63
HOST HOTELS & RESORTS INC REIT	10,694.00	(199,447.47)	(10,694.00)	195,393.58
HOUSING DEVEL FIN INR2	25,422.00	(662,395.03)	(44,486.00)	1,216,488.64
HOWDEN JOINERY GR ORD GBP0.10	53,602.00	(301,340.81)	(53,602.00)	28,912.58
HOYA CORP NPV	39,600.00	(2,020,805.33)	(14,800.00)	757,968.21
HSBC BANK PLC(RYANIR HOLDINGS PLC)P-NOTE 29/10/18	67,400.00	(1,160,091.94)	(31,100.00)	637,251.44
HSBC BK USA 5.875 11-01-2034	1,326,000.00	(1,625,782.08)	(235,000.00)	290,364.15
HSBC BK USA N A 7 DUE 01-15-2039	380,000.00	(533,904.00)	(430,000.00)	591,601.75
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	105,000.00	(122,015.25)	(410,000.00)	508,407.80
HSBC HLDGS ORD USD0.50(UK REG)	197,550.00	(1,724,797.19)	(1,109,524.00)	9,382,977.76
HSBC HLDGS PLC 4.041% 03-13-2028	2,659,000.00	(2,662,787.50)	(835,000.00)	867,339.10
HSBC HLDGS PLC 4.25% DUE 08-18-2025	349,000.00	(351,973.48)	(1,389,000.00)	1,423,777.71
HSBC HLDGS PLC 4.3% DUE 03-08-2026	165,000.00	(175,980.75)	(270,000.00)	283,489.50
HSBC HLDGS PLC 4.375% DUE 11-23-2026	226,000.00	(228,203.50)	(1,174,000.00)	1,189,834.49
HSBC HLDGS PLC 5.25% DUE 03-14-2044	180,000.00	(210,998.40)	(180,000.00)	212,337.00
HSBC HLDGS PLC 6.1% DUE 01-14-2042	3,600,000.00	(4,593,816.00)	(105,000.00)	141,327.90
HSBC HLDGS PLC 6.5% DUE 09-15-2037	1,040,000.00	(1,339,039.10)	(2,650,000.00)	3,481,784.65
HSBC HOLDINGS PLC ORD USD0.50(HONGKONG REG)	241,600.00	(2,057,395.37)	(572,000.00)	4,830,444.40
HSREP V CO-INVESTMENT LP	1,562,500.00	(1,562,500.00)	(3,385,092.00)	3,385,092.00
HUADIAN POWER INTERNATIONAL CORPORATION LIMITED 'H'CNY1	2,803,200.00	(1,258,993.22)	(1,978,100.00)	717,030.21
HUAKU DEVELOPMENT TWD10	277,000.00	(626,593.83)	(15,000.00)	29,052.23
HUANENG POWER 'H'CNY1	710,000.00	(506,254.88)	(710,000.00)	491,278.58
HUBBELL INC 3.35% DUE 03-01-2026	344,000.00	(346,983.94)	(1,073,000.00)	1,089,137.92
HUBBELL INC FIXED 3.15% DUE 08-15-2027	673,000.00	(667,616.00)	(673,000.00)	671,055.03
HUBSPOT INC .25% DUE 06-01-2022	6,892,000.00	(6,957,638.75)	(4,473,000.00)	4,655,769.76
HUDSON PACIFIC PROPERTIES INC COM	2,154.00	(74,223.39)	(2,154.00)	70,095.86
HUGO BOSS AG	160.00	(12,124.91)	(6,615.00)	489,335.66
HUHTAMAKI OYJ SER'I'NPV	16,974.00	(727,359.43)	(16,974.00)	723,505.60
HULIC COMPANY LTD	500.00	(4,927.09)	(500.00)	5,029.78
HUNTING ORD GBP0.25	4,707.00	(34,597.50)	(21,438.00)	118,596.52
HUNTINGTON NATL BK 2.5% DUE 08-07-2022	505,000.00	(505,168.45)	(275,000.00)	271,313.50
HUSKY ENERGY INC COM NPV	75,161.00	(1,031,852.67)	(384.00)	4,607.95
HUSQVARNA AB SER'B'NPV	38,180.00	(370,767.03)	(38,180.00)	376,960.85
HWA SHIN CO KRW500	12,220.00	(73,892.77)	(26,029.00)	116,685.75
HYDRO ONE LTD COM	107,530.00	(1,886,513.22)	(5,082.00)	91,463.59
HYLAND SOFTWARE, INC. TERM LOAN SENIOR SECURED FIRST LIEN DUE 01-31-2023 BEO	88,350.00	(88,134.13)	(442.86)	442.86
HYOSUNG KRW5000	168.00	(18,688.24)	(7,558.00)	953,076.84
HYPERA SA	292,900.00	(2,677,427.48)	(288,600.00)	2,553,134.25
HYUNDAI ENG & CONS KRW5000	24,885.00	(1,106,732.43)	(7,163.00)	233,733.38
HYUNDAI GREENFOOD CO LTD KRW500	17,124.00	(262,365.64)	(17,124.00)	234,074.01
HYUNDAI HEAVY INDS KRW5000	9,786.00	(1,558,407.97)	(9,786.00)	947,038.50
HYUNDAI MARINE&FIR KRW500	36,181.00	(1,321,371.86)	(25,846.00)	988,467.20
HYUNDAI MOBIS KRW5000	32,171.00	(7,187,218.49)	(7,739.00)	1,680,075.62
HYUNDAI MOTOR CO 2ND PRF KRW5000	2,938.00	(282,417.08)	(2,938.00)	283,175.76
HYUNDAI MOTOR CO KRW5000	41,200.00	(5,806,784.91)	(11,767.00)	1,490,283.93
HYUNDAI MOTOR CO PRF KRW5000	2,885.00	(259,736.70)	(1,903.00)	168,278.34
HYUNDAI WIA CORP	1,698.00	(103,569.89)	(1,698.00)	110,312.81
I.D.I. INSURANCE ILS1.00	440.00	(21,871.38)	(852.00)	25,245.52
I/O CMO COMM 2012-CCRE5 MTG TR MTG PASSTHRU CTF CL X-A FLTG RT DUE 12-10-2045	2,483,832.90	(164,747.98)	(363,352.92)	12,548.64
I/O CMO FREMF MORTGAGE TRUST SER 2013-K713 CL X2A 0.1% 144A 04-25-2046 REG	73,380,407.46	(177,580.59)	(3,021,332.47)	12,789.00
I/O CMO J P MORGAN CHASE COML MTG SECS TR 2013-C COML MTG PASSTHRU 01-15-2046	(60,257.38)	724.97	(418,896.79)	18,209.58
IBERDROLA SA EUR0.75	889,018.00	(6,240,898.28)	(1,355,637.00)	10,492,080.87
IBERDROLA SA EUR0.75 RFD JUL1	32,749.00	0.00	(32,749.00)	0.00
IBERDROLA SA EUR1 RFD	15,170.00	0.00	(15,170.00)	0.00
ICA GRUPPEN AB NPV	663.00	(25,020.34)	(5,188.00)	177,467.39
I-CABLE COMMUNICAT NPV	74,086.00	0.00	(74,086.00)	2,127.81
ICADE NPV (POST MERGER)	2.00	(191.55)	(2,273.00)	172,295.22
ICAHN ENTERPRISES 6.25% DUE 02-01-2022	659,000.00	(671,793.75)	(214,000.00)	218,280.00
ICHOR INVESTMENT HOLDINGS LLC	893,730.00	0.00	(893,730.00)	3,939,570.00
ICICI BANK INR2	476,972.70	(1,629,548.05)	(26,257.70)	124,365.02
ICICI PRUDENTIAL L INR10	185,300.00	(1,034,397.83)	(270,102.00)	1,761,428.53
ICL-ISRAEL CHEM ILS1	12,336.00	(52,378.47)	(42,561.00)	179,370.23
IDEMITSU KOSAN CO NPV	24,800.00	(747,823.33)	(5,500.00)	179,465.12
IDFC LIMITED	336,605.00	(293,470.23)	(336,605.00)	279,057.54
IGM FINANCIAL INC COM NPV	1,349.00	(41,670.35)	(1,253.00)	38,272.96
IHH HEALTHCARE BHD COM	900,000.00	0.00		
IHI CORPORATION NPV	1,000.00	(2,601.90)	(80,000.00)	276,081.28
IIDA GROUP LTD	1,700.00	(27,973.68)	(4,300.00)	70,371.27
IL TOOL WKS INC 2.65% DUE 11-15-2026	470,000.00	(453,291.50)	(2,747,000.00)	2,656,558.97

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
ILIAD NPV	20.00	(5,079.14)	(10,234.00)	2,529,047.22
ILLUMINA INC SR NT CONV .5% DUE 06-15-2021 REG	3,485,000.00	(3,754,234.88)	(5,093,000.00)	5,439,449.07
IMERYS EUR2	1,237.00	(102,100.84)	(9,591.00)	807,686.93
IMI ORD GBP0.28571428	1,668.00	(24,181.60)	(29,728.00)	470,510.59
IMMOFINANZ AG NPV	7,486.00	(13,941.08)	(16,993.00)	20,444.47
IMMUCOR INC (FKA IVD ACQ CORP) TERM B-2 LN DUE 08-19-2018 BEO	199,479.17	(197,979.17)	(199,479.17)	199,479.17
IMPERIAL BRANDS PLC GBP0.10	69,173.00	(2,947,341.65)	(49,165.00)	2,246,119.58
IN MICH PWR CO 3.75% DUE 07-01-2047	4,090,000.00	(4,064,181.30)	(395,000.00)	391,919.00
IN MICH PWR CO 4.55% DUE 03-15-2046	750,000.00	(805,380.00)	(240,000.00)	269,419.20
INABATA & CO NPV	6,900.00	(89,664.12)	(6,900.00)	87,497.07
INCHCAPE ORD GBP0.10	7,711.00	(84,590.30)	(16,425.00)	89,454.66
INCITEC PIVOT NPV	2,023.00	(5,786.30)	(161,765.00)	434,624.50
INCYTE CORP FIXED .375% DUE 11-15-2018	170,000.00	(392,960.27)	(1,305,000.00)	616,634.33
INDIAN HOTELS CO. LTD. RIGHTS 27/10/2017	124,492.00	0.00	(124,492.00)	0.00
INDIAN OIL CORP INR10	274,780.00	(1,673,755.36)	(354,078.00)	2,092,850.18
INDITEX (IND.DE DISENO TEXTIL SA) EURO.03 (POST SUBD)	143,530.00	(5,370,848.58)	(47,552.00)	1,938,114.33
INDVIOR PLC ORD USD0.10	62,083.00	(251,113.89)	(183,593.00)	456,583.40
INDL ALLIANCE INS COM NPV	7,984.00	(342,565.54)	(7,984.00)	339,920.29
INDL BANK OF KOREA KRW5000	219,461.00	(2,451,562.18)	(24,054.00)	334,607.36
INDRA SISTEMAS SA EURO.20 SER 'A'	1,800.00	(24,203.95)	(12,742.00)	192,245.12
INDRAPRASTHA GAS INR10	35,237.00	(832,832.02)	(35,237.00)	0.00
INDRAPRASTHA GAS INR2 (POST SUBDIVISION)	210,264.00	(177,016.91)	(49,503.00)	244,616.27
INDS BACHOCO SAB D SERIES 'B' NPV	72,400.00	(285,784.17)	(110,800.00)	469,800.59
INDUS HOLDING AG NPV	399.00	(29,275.09)	(399.00)	0.00
INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	20,533,000.00	(13,838,301.90)	(16,970,000.00)	11,662,075.03
INDUSTRIAL GROWTH PARTNERS V LP	3,470,819.07	(3,470,819.07)	(378,574.21)	378,574.21
INDUSTRIAL&FINANCIAL SYSTEMS IFS AB NPV COMPULSORY REDEEMED SHS TIA B	296.00	0.00	(296.00)	0.00
INDUSTRIES OF QATA QAR10	27,069.00	(854,766.61)	(44,345.00)	1,291,008.78
INDUSTRIVARDEN AB SER'C'NPV	2,141.00	(43,063.06)	(13,694.00)	305,941.27
INFICON HOLDING AG CHF5 (REGD)	99.00	(54,145.68)	(481.00)	184,639.56
INFINEON TECHNOLOG ORD NPV (REGD)	733.00	(14,174.76)	(53,434.00)	1,274,231.27
INFINERA CORP SR NT CONV 1.75% DUE 06-01-2018 REG	295,000.00	(336,516.75)	(295,000.00)	317,968.26
INFO SVC INTL DENT NPV	2,700.00	(62,863.91)	(59,600.00)	1,227,999.51
INFOCOM CORP NPV	7,900.00	(189,870.58)	(7,900.00)	0.00
INFORMATION RESOURCES INC TERM LOAN SECOND LIEN DUE 12-20-2024 BEO	667,000.00	(662,097.50)	(180,000.00)	179,989.52
INFORMATION RESOURCES, INC. (FKA SYMPHONYIRI GROUP, INC.) TL DUE 01-18-24	557,000.00	(554,220.00)	(151,805.64)	152,826.17
INFOSYS LIMITED	23,975.00	(343,554.15)	(83,058.00)	1,159,831.09
INFRAREIT INC COM INFRAREIT INC	18,200.00	(346,464.58)	(5,200.00)	102,960.87
ING GROEP N.V. EURO.01	1,027,002.00	(17,438,726.04)	(803,673.00)	13,945,156.55
INGENICO GROUP EUR1	6,526.00	(605,068.78)	(3,207.00)	316,682.70
INGERSOLL-RAND 5.75% DUE 06-15-2043	499,000.00	(599,817.96)	(1,887,000.00)	2,332,476.08
INMARSAT ORD EURO.0005	12,274.00	(129,114.78)	(55,723.00)	521,203.79
INNOGY SE NPV	31,182.00	(1,341,895.08)	(17,607.00)	775,425.33
INNOLUX CORP TWD10	3,017,000.00	(1,254,857.55)	(216,000.00)	96,009.62
INNOVIVA INC SR NT CONV 2.5% 08-15-2025	649,000.00	(653,893.45)	(200,000.00)	208,700.00
INPEX CORPORATION NPV	75,700.00	(719,284.98)	(47,400.00)	494,723.76
INPHI CORP SR NT CONV 1.125% DUE 12-01-2020 REG	2,120,000.00	(2,729,345.13)	(2,120,000.00)	2,438,730.19
INPHI CORPORATION .75% 09-01-2021	3,299,000.00	0.00	(700,000.00)	710,689.00
INS AUSTRALIA NPV	118,331.00	(641,902.22)	(110,509.00)	522,601.88
INSIGHT VENTURE PARTNERS IX LP	10,500,000.00	(10,500,000.00)	(473,672.15)	473,672.15
INSULET CORP CONV 1.25% 09-15-2021	1,977,000.00	(46,405.33)	(1,237,000.00)	1,626,685.77
INTACT FINL CORP COM NPV	18,599.00	(1,327,185.39)	(9,836.00)	815,530.50
INTEGRA GOLD CORP	745,000.00	(488,814.30)	(1,438,000.00)	1,124,866.71
INTEGRATED DEVICE TECHNOLOGY INC SR NT CONV .875% DUE 11-15-2022 REG	621,000.00	(660,771.40)	(6,564,000.00)	6,828,638.02
INTEL CORP 3.15% DUE 05-11-2027	1,439,000.00	(1,434,222.52)	(1,439,000.00)	1,447,385.89
INTEL CORP 4.1% DUE 05-11-2047	7,350,000.00	(7,356,582.80)	(300,000.00)	315,471.00
INTEL CORP CONV BD 3.25% DUE 08-01-2039 BEO	4,975,000.00	(10,446,989.92)	(11,121,000.00)	19,826,703.70
INTEL CORP JR SUB DEB CONV 3.4925% DUE 12-15-2035/12-18-2017 REG	7,473,000.00	(10,107,318.30)	(9,994,000.00)	16,358,548.04
INTER AMERN DEV BK 3.2 DUE 08-07-2042 BEO	254,000.00	(251,856.24)	(792,000.00)	804,877.92
INTER PIPELINE LTD COM NPV	66,403.00	(1,309,503.43)	(83,485.00)	1,697,054.82
INTERCEPT PHARMACEUTICALS INC SR NT CONV3.25% DUE 07-01-2023 REG	830,000.00	(818,783.38)	(1,213,000.00)	1,049,409.09
INTERCONEXION ELEC COM COP32.8	104,064.00	(384,596.01)	(25,686.00)	96,462.69
INTERCONTINENTAL HOTELS GROUP	266.00	(14,819.53)	(16,472.00)	906,245.27
INTERMED CAP GRP ORD GBP0.2625	2,723.00	(32,962.19)	(2,723.00)	34,959.75
INTERNATIONAL BK FOR RECON & DEV 2% DUE 01-26-2022 BEO	465,000.00	(462,475.05)	(465,000.00)	464,135.10
INTERNATIONAL BK FOR RECON & DEV GLOBAL NT 1.875% DUE 04-21-2020 REG	815,000.00	(814,290.95)	(815,000.00)	820,574.60
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	635,000.00	(633,595.45)	(275,000.00)	279,880.45
INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048	2,025,000.00	(2,024,749.35)	(75,000.00)	75,442.50
INTERNATIONAL PERSONAL FINANCE PLC ORD GBP0.10	80,507.00	(185,859.87)	(162,218.00)	140,802.75
INTERPUMP GROUP EURO.52	2,619.00	(74,860.42)	(2,619.00)	35,170.27
INTERSERVE ORD GBP0.10	38,386.00	(114,476.52)	(46,469.00)	109,049.34
INTERTEK GROUP ORD GBP0.01	59,242.00	(2,665,567.73)	(43,638.00)	2,551,222.47

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
INTESA SANPAOLO DI RISP EURO.52(NON CNV)	3,933.00	(11,938.17)	(60,189.00)	154,939.06
INTESA SANPAOLO EURO.52	879,088.00	(2,729,385.72)	(1,623,213.00)	4,549,910.93
INTL BUSINESS 4.7% DUE 02-19-2046	232,000.00	(256,007.36)	(1,139,000.00)	1,279,723.16
INTL CONS AIRLINE ORD EURO.50	4,012.00	(28,222.91)	(24,564.00)	176,814.24
INTL FLAVORS & 4.375% DUE 06-01-2047	682,000.00	(679,613.00)	(682,000.00)	699,861.58
INTL PAPER CO 4.4% DUE 08-15-2047	3,908,000.00	(3,729,950.91)	(1,138,000.00)	1,140,280.10
INTL PAPER CO 5% DUE 09-15-2035	711,000.00	(785,135.97)	(295,000.00)	315,126.90
INTL PETROLEUM COR COM NPV	135.00	0.00	(135.00)	476.33
INTST PWR & LT CO 3.25% DUE 12-01-2024	275,000.00	(277,631.75)	(215,000.00)	216,833.95
INVENTEC CORP TWD10	786,000.00	(624,868.19)	(606,000.00)	453,431.97
INVESTEC ORD GBP0.0002	19,703.00	(139,567.12)	(25,035.00)	177,463.25
INVESTOR AB SER'B'NPV	45,132.00	(2,018,717.41)	(44,928.00)	2,020,411.97
INVITATION HOMES INC COM	1,245.00	(27,190.80)	(1,245.00)	27,137.14
IOOF HOLDINGS LTD NPV	61,487.00	(564,812.21)	(61,487.00)	552,284.11
IPI DC PARTNERS FUND I-A, LP	30,747,134.00	(30,747,134.00)	(7,014,632.00)	7,014,632.00
IPSEN EUR1	1,166.00	(144,385.22)	(1,166.00)	156,186.81
IRON MTN INC NEW COM	4,009.00	(142,639.75)	(4,250.00)	160,068.69
IRONWOOD PHARMACEUTICALS INC SR NT CONV 2.25% DUE 06-15-2022 REG	260,000.00	(306,522.84)	(3,888,000.00)	4,657,928.74
isetan MITSUKOSHI NPV	1,800.00	(18,536.19)	(17,800.00)	201,405.37
ISHIHARA SANGYO NPV	7,000.00	(97,025.50)	(7,000.00)	0.00
ISIS PHARMACEUTICALS INC DEL SR NT CONV 1% DUE 11-15-2021 REG	1,707,000.00	(1,836,150.32)	(6,961,000.00)	7,018,438.28
ISRAEL DISCOUNT BK ILS0.10 SER'A'	118,558.00	(293,734.50)	(326,209.00)	507,112.04
ISS A/S DKK1	2,742.00	(99,579.49)	(27,295.00)	1,097,970.10
ISTAR INC 5.25% 09-15-2022	520,000.00	(520,000.00)	(289,000.00)	293,885.00
ISUZU MOTORS NPV	182,060.00	(2,425,675.17)	(497,760.00)	6,696,707.49
ITALMOBILIARE NPV	3,810.00	(70,765.45)	(3,810.00)	0.00
ITAU UNIBANCO HOLD PRF NPV	5,500.00	(62,873.06)	(5,500.00)	75,785.61
ITAUSA INV ITAU SA PFD NPV (RECEIPTS APR/2017)	577.00	(1,137.31)	(577.00)	0.00
ITAUSA INV ITAU SA PRF NPV	195,977.00	(593,729.64)	(267,850.00)	881,939.54
ITAUSA RIGHTS 31/03/2017	2,757.00	0.00	(2,757.00)	2,538.44
ITC INR1	691,988.00	(2,933,224.35)	(31,339.00)	143,076.27
ITC PROPERTIES GROUP LIMITED HKD0.01(POST B/L CHANGE)	80,000.00	(33,504.74)	(80,000.00)	34,141.93
ITOCHU CORP NPV	23,000.00	(366,681.42)	(97,300.00)	1,475,863.08
ITOCHU TECHNO-SOLUTIONS CORPORATION NPV	1,400.00	(49,527.73)	(1,400.00)	51,515.80
ITOHAM YONEKYU HOLDINGS	178,700.00	(1,673,622.70)	(10,100.00)	39,795.64
ITV ORD GBP0.10	11,702.00	(25,453.88)	(189,751.00)	491,435.88
J FRONT RETAILING NPV	1,300.00	(18,283.75)	(12,500.00)	185,677.42
J P MORGAN CHASE 3.0934% DUE 07-05-2032	109,393.95	(112,402.28)	(414.92)	414.92
JACCS CO LTD NPV	29,700.00	(150,574.42)	(36,700.00)	226,137.06
JACKPOTJOY PLC ORD GBP0.1	19,211.00	(184,942.99)	(18,396.00)	145,716.40
JAFCO CO LTD NPV	3,300.00	(156,143.34)	(3,300.00)	20,190.23
JAMES HARDIE INDUSTRIES PLC	128,116.00	(1,871,651.29)	(102,602.00)	1,561,925.25
JAPAN AIRLINES CO NPV	153,800.00	(4,957,082.28)	(351,400.00)	11,865,772.15
JAPAN AIRPORT TERMINAL CO. NPV	100.00	(3,689.41)	(100.00)	3,766.98
JAPAN EXCHANGE GROUP INC NPV	5,200.00	(90,770.65)	(5,200.00)	92,012.70
JAPAN LIFELINE CO NPV	41,500.00	(1,133,558.52)	(9,900.00)	348,815.59
JAPAN POST BANK CO NPV	1,600.00	(20,232.51)	(22,000.00)	273,170.00
JAPAN POST HOLD CO NPV	59,500.00	(701,855.14)	(25,900.00)	319,324.82
JAPAN PRIME REALTY REIT	148.00	(538,677.72)	(53.00)	200,213.03
JAPAN REAL ESTATE INVESTMENT CO	207.00	(1,051,361.20)	(79.00)	413,318.78
JAPAN RETAIL FUND REIT	488.00	(917,759.34)	(310.00)	564,702.41
JAPAN TOBACCO INC NPV	138,900.00	(5,026,515.17)	(148,000.00)	5,029,333.65
JARDINE CYCLE & CARRIAGE SGD1	300.00	(8,992.80)	(300.00)	9,097.58
JAZZ INVTs I LTD 1.875% DEBENTURE 08-15-2021 SR	4,094,000.00	(4,355,649.29)	(3,925,000.00)	4,093,207.23
JBG SMITH PROPERTIES COM USD0.01 WI	4,538.50	0.00	(4,538.50)	156,557.46
JBS SA COM NPV	667,600.00	(2,189,937.48)	(124,600.00)	320,489.59
JC DECAUX SA NPV	3,757.00	(125,523.75)	(3,757.00)	145,134.32
JD SPORTS FASHION ORD GBP0.0025	231,235.00	(1,108,714.43)	(73,916.00)	0.00
JEAN COUTU GROUP CLASS'A'SUB-VTG NPV	21,240.00	(338,269.47)	(44,612.00)	848,870.30
JENOPTIK AG NPV	1,969.00	(54,659.82)	(8,505.00)	199,338.98
JERONIMO MARTINS EUR1	71.00	(1,185.75)	(71.00)	1,314.35
JFE HOLDINGS INC NPV	59,800.00	(1,209,368.75)	(34,700.00)	561,327.53
JGC CORP NPV	3,700.00	(64,087.42)	(13,600.00)	228,850.53
JM AB NPV	26,897.00	(882,362.37)	(26,897.00)	0.00
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	8,908,000.00	(8,885,972.53)	(2,293,000.00)	2,347,640.28
JOHNSON & JOHNSON 3.75% DUE 03-03-2047	6,460,000.00	(6,436,230.68)	(3,082,000.00)	3,127,275.07
JOHNSON & JOHNSON 5.55% DUE 08-15-2017	1,500,000.00	(1,540,065.00)	(1,500,000.00)	1,500,000.00
JOHNSON CTLS INTL 4.5% DUE 02-15-2047	753,000.00	(763,852.74)	(278,000.00)	274,964.24
JOHNSON ELEC HLDGS HKD0.05	83,500.00	(261,757.22)	(141,500.00)	52,127.94
JOHNSON MATTHEY	1,362.00	(52,806.90)	(1,348.00)	52,259.30
JOLLIBEE FOODS PHP1	10,460.00	(40,837.26)	(108,380.00)	551,908.17
JP MORGAN STRUCTURED PROD(KWEICHOW MOUTAI CO LTD-A) 144 A P-NOTE 19/11/2019	34,880.00	(2,354,351.49)	(9,350.00)	896,396.98

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
JP MORGAN STRUCTURED PRODUCTS (SHANGHAI INTERNATIONAL AIR-A) P-NOTE 18/11/2019	268,808.00	(1,268,440.87)	(27,000.00)	149,290.77
JP MORGAN STRUCTURED PRODUCTS B.V. (ANHUI CONCH CEMENT CO LTD-A) P-NOTE 14/04/21	581,700.00	(1,801,607.26)	(309,100.00)	1,103,841.11
JP MORGAN STRUCTURED PRODUCTS(HANGZHOU RB APPLIANCES -A) P-NOTE 07/12/2017	145,173.00	(1,037,725.49)	(145,173.00)	1,049,194.31
JPM (HANGZHOU HIK) PNOTE 16/04/20	400,200.00	(1,886,605.10)	(56,800.00)	284,063.87
JPM (HANGZHOU ROBAM APPLIANCES-A) P-NOTE 12/05/2018	164,573.00	(1,195,621.49)	(73,573.00)	540,928.50
JPM(INNER MONGOLIA YILI INDUSTRIAL) P-NOTE 24-10-2019	226,600.00	(602,554.44)	(431,000.00)	1,137,925.08
JPM(SICHUAN SWELLFUN LTD)P-NOTE 30/12/2020	144,300.00	(916,277.69)	(11,300.00)	80,309.13
JPMORGAN CHASE & 3.22% DUE 03-01-2025	2,140,000.00	(2,144,031.25)	(1,180,000.00)	1,190,732.20
JPMORGAN CHASE & 3.625% DUE 12-01-2027	592,000.00	(576,128.48)	(1,847,000.00)	1,803,561.11
JPMORGAN CHASE & 3.882% DUE 07-24-2038	6,454,000.00	(6,469,072.40)	(870,000.00)	883,987.80
JPMORGAN CHASE & 5.6% DUE 07-15-2041	65,000.00	(80,618.85)	(290,000.00)	355,582.55
JPMORGAN CHASE & CO 2.776% 04-25-2023	550,000.00	(552,281.40)	(305,000.00)	306,545.90
JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO	9,410,000.00	(9,427,419.30)	(7,135,000.00)	7,291,925.65
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	4,620,000.00	(4,624,806.10)	(65,000.00)	66,787.50
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	1,415,000.00	(1,668,921.75)	(465,000.00)	584,145.30
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	4,380,000.00	(4,399,433.60)	(2,025,000.00)	2,057,088.80
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	4,463,000.00	(4,483,960.72)	(2,873,000.00)	2,953,135.42
JPMORGAN CHASE & CO NT FIXED/FLTG RATE DUE 05-01-2028/10-25-2017 REG	11,225,000.00	(11,252,608.40)	(1,735,000.00)	1,739,148.90
JSR CORP NPV	62,900.00	(1,104,210.77)	(30,700.00)	556,753.60
JSW STEEL LTD INR1	115,250.00	0.00	(115,250.00)	328,508.44
JTEKT CORPORATION NPV	4,300.00	(73,658.18)	(14,600.00)	228,693.81
JU TENG INTERNATIO HKD0.1	104,000.00	(33,613.23)	(104,000.00)	39,060.68
JULIUS BAER GRUPPE CHF0.02 (REGD)	24,963.00	(1,251,946.74)	(197,427.00)	11,233,563.07
JUMBO SA EURO.88	13,590.00	(225,547.89)	(12,989.00)	200,793.15
JUSTSYSTEMS CORP NPV	7,900.00	(130,574.20)	(7,900.00)	108,219.37
JUVENTUS F.C. NPV	240,024.00	(194,424.75)	(240,024.00)	214,414.65
JXTG HOLDINGS INC NPV	250,600.00	(546,487.27)	(224,300.00)	1,058,992.45
JYOTHY LABORATORIE INR1	37,000.00	(216,301.43)	(93,000.00)	485,510.47
K + S AG -REG.SHS- SHS	21,317.00	(533,652.21)	(40,844.00)	950,030.86
K WAH INTL HKD0.10 COM STK	759,000.00	(502,190.95)	(759,000.00)	410,024.95
KADOKAWA DWANGO	1,100.00	(16,260.26)	(2,700.00)	34,800.69
KAGA ELECTRONICS NPV	15,100.00	(342,743.63)	(5,800.00)	0.00
KAJIMA CORP NPV	100,000.00	(783,501.46)	(145,000.00)	1,092,432.51
KAKAKU.COM. INC NPV	19,000.00	(266,363.50)	(900.00)	12,965.08
KAMEI CORP NPV	2,000.00	(33,772.13)	(2,000.00)	0.00
KAMIGUMI CO LTD NPV	2,000.00	(18,453.68)	(13,900.00)	136,996.09
KANAMOTO CO LTD NPV	22,800.00	(719,730.73)	(26,200.00)	823,917.86
KANDENKO CO LTD NPV	5,000.00	(46,588.32)	(5,000.00)	0.00
KANEKA CORP NPV	149,000.00	(1,190,625.60)	(12,000.00)	92,548.26
KANEMATSU ELECTRON NPV	8,500.00	(238,195.42)	(5,400.00)	0.00
KANGWON LAND INC KRW500	900.00	(27,551.31)	(10,764.00)	328,600.79
KANSAI ELECTRIC POWER CO NPV	460,200.00	(5,981,966.81)	(110,000.00)	1,414,796.68
KANSAI NEROLAC PAI INR1	25,000.00	(128,671.53)	(237,341.00)	1,803,992.34
KANSAI PAINT CO NPV	6,800.00	(144,279.81)	(26,700.00)	620,752.53
KANSAI URBAN BANKING CORP JPY50	6,700.00	(87,781.41)	(27,600.00)	106,447.96
KAO CORP NPV	34,100.00	(2,061,230.69)	(14,300.00)	828,082.76
KAPPAHL AB NPV	45,081.00	(250,253.11)	(58,750.00)	109,675.51
KARUR VYSYA BANK INR2	200,034.00	(441,003.43)	(200,034.00)	375,288.91
KASEN INTERNATIONA USD0.00015	184,000.00	(34,080.87)	(184,000.00)	32,110.13
KASIKORNBANK PCL THB10 (NVDR)	287,100.00	(1,665,287.34)	(271,100.00)	1,481,432.56
KASIKORNBANK PLC THB10 (ALIEN MKT)	317,800.00	(1,766,692.79)	(328,100.00)	1,758,931.71
KAWASAKI HEAVY IND NPV	467,000.00	(1,510,613.88)	(61,700.00)	241,202.41
KB FINANCIAL GROUP KRW5000	37,620.00	(1,667,898.47)	(4,144.00)	221,930.87
KB HOME SR NT CONV 1.375% DUE 02-01-2019/11-06-2018 REG	755,000.00	(871,445.49)	(240,000.00)	286,378.56
KBC ANCORA NPV	12,242.00	(743,089.78)	(1,709.00)	0.00
KBC GROEP NV NPV	27,391.00	(2,018,621.31)	(45,068.00)	3,440,409.90
KCE ELECTRONICS THB1(ALIEN)	41,300.00	(125,010.43)	(41,300.00)	105,980.06
KDDI CORP NPV	198,900.00	(5,401,342.07)	(359,600.00)	9,517,633.86
KEIHIN CORP NPV	86,400.00	(1,527,493.14)	(16,300.00)	138,745.08
KEIKYU CORPORATION NPV	10,000.00	(118,754.47)	(5,000.00)	97,514.53
KELLOGG CO 4.5% DUE 04-01-2046	200,000.00	(200,608.00)	(335,000.00)	347,303.30
KELT EXPLORATION L COM NPV	39,200.00	(201,713.77)	(39,200.00)	201,699.15
KEPCO PLANT SERVICE & ENGINEERING CO LTDKRW200	2,343.00	(122,039.09)	(4,514.00)	233,930.83
KEPPEL CORP NPV	9,200.00	(47,310.03)	(128,800.00)	626,677.61
KERING	56.00	(17,087.17)	(56.00)	19,103.58
KERRY GROUP 'A'ORD EURO.125	7,090.00	(505,290.41)	(22,742.00)	2,097,778.81
KERRY PROPERTIES HKD1	217,500.00	(914,941.17)	(78,000.00)	253,496.62
KESKO OYJ SER'B'EUR2	7,976.00	(423,929.90)	(7,976.00)	399,368.07
KEYENCE CORP NPV	34,095.00	(5,425,216.66)	(12,400.00)	6,096,427.01
KEYSIGHT 4.6% DUE 04-06-2027	1,013,000.00	(1,016,143.24)	(1,013,000.00)	1,051,098.93
KEYTONE VENTURES, LP	249,370.27	(249,370.27)	(2,142,873.70)	2,142,873.70
KEYWORDS STUDIOS P ORD GBP0.01	103,571.00	(1,987,719.96)	(7,002.00)	0.00

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	Share/Par	Net Amount	Share/Par	Net Amount
KIA MOTORS CORP KRW5000	64,330.00	(2,091,458.36)	(32,908.00)	1,027,335.98
KIATNAKIN BANK (NVDR)	434,700.00	(826,034.81)	(45,200.00)	91,472.12
KIER GROUP ORD GBP0.01	1,686.00	(28,124.66)	(1,686.00)	24,745.81
KILROY RLTY CORP COM	1,341.00	(96,672.69)	(1,341.00)	92,769.24
KILROY RLTY L P 4.25% DUE 08-15-2029	950,000.00	(984,941.00)	(950,000.00)	993,633.50
KIMBERLY CLARK DE MEXICO S.A.B DE C.V	90,800.00	(143,815.62)	(90,800.00)	186,660.13
KIMCO RLTY CORP 3.3% DUE 02-01-2025	160,000.00	(159,748.80)	(115,000.00)	115,476.10
KIMCO RLTY CORP 4.45% 09-01-2047	985,000.00	(978,606.20)	(260,000.00)	260,187.90
KIMCO RLTY CORP COM	5,699.00	(125,804.96)	(5,678.00)	112,907.78
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	90,000.00	(83,948.40)	(90,000.00)	86,626.80
KINAXIS INC COM NPV	2,900.00	(149,092.98)	(2,900.00)	174,456.93
KINDEN CORP NPV	3,300.00	(42,299.99)	(10,000.00)	0.00
KINDER MORGAN 4.15% DUE 02-01-2024	355,000.00	(365,852.35)	(355,000.00)	367,559.70
KINDER MORGAN 5.625% DUE 09-01-2041	151,000.00	(155,520.94)	(471,000.00)	492,491.73
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	120,000.00	(119,474.40)	(2,037,000.00)	1,994,493.12
KINDER MORGAN INC 5.05% DUE 02-15-2046	2,340,000.00	(2,311,512.00)	(520,000.00)	539,390.80
KINDER MORGAN INC 5.3% DUE 12-01-2034	1,050,000.00	(1,114,673.00)	(370,000.00)	393,281.80
KINDER MORGAN INC 5.55% DUE 06-01-2045	3,383,000.00	(3,565,736.77)	(1,573,000.00)	1,673,329.86
KINGBOARD CHEMICAL HKD0.10	320,500.00	(1,535,051.60)	(59,500.00)	247,646.60
KINGFISHER ORD GBP0.157142857	417,993.00	(1,781,409.60)	(534,933.00)	2,081,142.12
KINNEVIK AB SER'B'NPV (POST SPLIT)	51,763.00	(1,554,275.25)	(74,242.00)	2,343,521.76
KINROSS GOLD CORP COM	250,414.00	(981,164.26)	(188,997.00)	743,588.37
KION GROUP AG NPV	15.00	(1,294.54)	(1,981.00)	134,923.52
KIRIN HOLDINGS CO NPV	9,300.00	(213,146.52)	(15,000.00)	295,293.75
KITZ CORPORATION NPV	6,300.00	(51,515.34)	(6,300.00)	0.00
KIYO BANK LTD NPV	1,500.00	(22,871.39)	(1,500.00)	23,459.82
KKEIO CORPORATION NPV	12,000.00	(99,472.63)	(400.00)	16,958.46
KKR CHINA GROWTH FUND	7,842,227.00	(7,842,227.00)	(10,559,486.00)	10,559,486.00
KLABIN SA UNITS (1 COM & 4 PRF) COM UNIT	318,800.00	(1,684,123.51)	(54,900.00)	292,492.95
KLEPIERRE EUR1.40	9,884.00	(401,295.42)	(15,500.00)	609,171.67
KLONDEX MINES COM NPV	69,000.00	(224,168.71)	(82,000.00)	331,904.92
KNOWLES CORP SR NT CONV 3.25% DUE 11-01-2021 REG	1,040,000.00	0.00	(1,040,000.00)	1,247,351.59
KOA CORPORATION NPV	2,300.00	(41,627.27)	(2,300.00)	47,066.20
KOBE STEEL LTD	300,000.00	(2,779,097.69)	(132,100.00)	1,198,131.88
KOC HLDG TRY1 (B SHARES)	225,153.00	(968,610.63)	(100,443.00)	441,966.42
KOENIG +BAUER AG	961.00	(69,355.66)	(4,259.00)	75,239.87
KOMATSU NPV	14,800.00	(504,723.96)	(116,300.00)	3,212,002.32
KOMERI CO LTD NPV	6,700.00	(196,313.68)	(4,700.00)	133,284.29
KON AHOLD DELHAIZE EUR0.01	62,934.00	(1,341,827.39)	(66,078.00)	1,423,667.58
KON BAM GROEP NV EUR0.10	7,417.00	(42,053.85)	(12,715.00)	70,444.32
KONAMI HOLDINGS CO NPV	1,900.00	(93,129.45)	(2,400.00)	121,926.96
KONE CORPORATION NPV ORD 'B'	43,014.00	(2,108,727.83)	(24,793.00)	1,225,458.29
KONECRANES OYJ NPV	2,551.00	(117,048.41)	(141,251.00)	5,139,103.70
KONGSBERG AUTOMOT NOK0.50	47,390.00	(46,829.60)	(319,783.00)	59,735.39
KONICA MINOLTA INC NPV	518,800.00	(4,236,029.65)	(53,500.00)	491,453.23
KONINKLIJKE BOSKAL EUR0.01	23,652.00	(803,510.91)	(25,508.00)	898,128.26
KONINKLIJKE DSM NV EUR1.50	20,610.00	(1,741,890.22)	(18,096.00)	1,399,995.89
KONINKLIJKE KPN	170,839.00	(561,219.70)	(391,548.00)	1,343,304.20
KONINKLIJKE PHILIP EUR0.20	24,858.00	(745,234.07)	(195.00)	7,516.17
KONOIKE TRANSPORT NPV	6,700.00	(91,708.30)	(29,600.00)	35,664.22
KOREA AEROSPACE INDUSTRIES	22,535.00	(1,027,661.12)	(25,350.00)	1,338,021.88
KOREA DEV BK N Y BRH DISC COML PAPER 3/A2 08-02-2017	12,000,000.00	(11,922,346.68)	(12,000,000.00)	11,959,166.67
KOREA DEV BK N Y BRH DISC COML PAPER 3/A2 08-22-2017	6,000,000.00	(5,962,708.33)	(6,000,000.00)	5,962,708.33
KOREA ELEC POWER KRW5000	896.00	(31,676.24)	(43,026.00)	1,549,496.61
KOREA GAS KRW5000	17,303.00	(721,732.35)	(17,303.00)	682,127.77
KOREAN REINSURANCE KRW500	26,398.00	(299,119.24)	(17,945.00)	174,672.99
KOSHIDAKA HLDG CO NPV	7,700.00	(219,314.97)	(7,700.00)	0.00
KRAFT FOODS GROUP 5% DUE 06-04-2042	2,960,000.00	(3,073,526.35)	(1,575,000.00)	1,623,800.42
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	3,765,000.00	(3,599,344.75)	(5,755,000.00)	5,527,054.40
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	3,527,000.00	(3,708,164.16)	(975,000.00)	1,023,846.50
KROGER CO 3.3% DUE 01-15-2021	235,000.00	(240,271.05)	(235,000.00)	239,864.50
KROGER CO 3.7% 08-01-2027	230,000.00	(229,864.30)	(50,000.00)	50,327.00
KROGER CO 3.875% DUE 10-15-2046	475,000.00	(428,131.90)	(350,000.00)	308,978.10
KROGER CO 4.45% DUE 02-01-2047	8,470,000.00	(8,333,984.40)	(1,215,000.00)	1,174,456.25
KROGER CO 4.65% 01-15-2048	3,702,000.00	(3,667,864.92)	(680,000.00)	680,330.00
KROTON EDUCACIONAL COM NPV	561,300.00	(2,915,343.04)	(623,900.00)	2,952,059.84
KSA SUKUK LTD 2.894% DUE 04-20-2022	300,000.00	(300,000.00)	(300,000.00)	301,710.00
KT&G CORPORATION KRW5000	9,264.00	(843,956.46)	(15,271.00)	1,520,020.27
KUALA LUMPUR KEPG MYR1	258,400.00	(1,443,120.86)	(258,400.00)	1,471,908.90
KUBOTA CORP NPV	400.00	(6,686.45)	(27,100.00)	492,156.14
KUEHNE&NAGEL INTL CHF1 (REGD)	34,513.00	(5,534,513.92)	(1,068.00)	188,380.59
KUMBA IRON ORE LTD ZAR0.01	67,326.00	(1,200,755.51)	(15,559.00)	422,809.61

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
KUNGSLEDEN NPV (S/R 24/03/2017)	6,024.00	0.00	(6,024.00)	584.90
KURARAY CO NPV	1,400.00	(22,662.33)	(14,000.00)	241,171.32
KURITA WATER INDS NPV	44,700.00	(1,159,317.36)	(20,800.00)	557,141.26
KURODA ELECTRIC NPV	2,200.00	(47,518.72)	(2,200.00)	0.00
KWG PROPERTY HLDGS HKD0.10	174,000.00	(100,494.29)	(174,000.00)	114,668.98
KY UTILS CO 4.65 DUE 11-14-2043	150,000.00	(169,408.50)	(150,000.00)	166,302.00
KYOCERA CORP NPV	6,300.00	(426,538.49)	(16,700.00)	954,546.91
KYOKUTO KAIHATSU NPV	5,500.00	(88,813.90)	(5,500.00)	0.00
KYOKUTO SECURITIES NPV	2,800.00	(43,190.35)	(2,800.00)	38,871.23
KYORIN HOLDINGS INC NPV	5,600.00	(113,063.36)	(21,900.00)	340,606.81
KYOWA EXEO CORP NPV	4,100.00	(61,037.03)	(5,700.00)	0.00
KYOWA HAKKO KIRIN CO LTD NPV	39,000.00	(676,608.56)	(10,000.00)	163,754.43
KYUSHU ELEC POWER NPV	63,900.00	(733,595.38)	(6,700.00)	75,252.94
KYUSHU FINANCIAL HOLDINGS IN	9,100.00	(54,226.04)	(9,500.00)	61,039.34
KYUSHU RAILWAY COR NPV	9,100.00	(307,883.13)	(1,700.00)	51,412.73
L E LUNDBERGFORETA SER'B'NPV	1,203.00	(93,915.90)	(1,203.00)	91,544.86
L3 TECHNOLOGIES 3.85% DUE 12-15-2026	525,000.00	(526,039.50)	(1,168,000.00)	1,175,736.83
LABORATORY CORP AMER HLDGS 3.25% 09-01-2024	814,000.00	(812,168.50)	(814,000.00)	819,730.56
LAFARGEHOLCIM LTD	121,252.00	(7,019,596.13)	(244,790.00)	14,077,082.73
LAGARDERE SCA EUR6.10	2,348.00	(71,408.52)	(8,228.00)	241,976.53
LAM RESH CORP SR NT CONV 1.25% DUE 05-15-2018 BEO	525,000.00	(1,588,106.85)	(5,444,000.00)	12,839,838.56
LAMB WESTON HLDGS 4.875% DUE 11-01-2026	429,000.00	(444,645.00)	(90,000.00)	91,800.00
LAND SECURITIES GP ORD GBP0.10	21,379.00	(282,182.91)	(54,597.00)	720,464.36
LAND SECURITIES GP ORD GBP0.106666666	66.00	(838.73)	(5,931.26)	77,366.30
LANDMARK REAL ESTATE PARTNERS VII LP	17,774,964.00	(17,774,964.00)	(11,394,303.00)	11,394,303.00
LANDMARK REAL ESTATE PARTNERS VIII, L.P	11,410,311.00	(11,410,311.00)	(2,999,284.00)	2,999,284.00
LANXESS AG NPV	303.00	(22,680.00)	(21,286.00)	1,607,114.60
LARGAN PRECISION C TWD10	12,050.00	(1,830,531.28)	(4,900.00)	784,378.30
LARSEN & TOUBRO INR2	16,272.50	0.00	(47,987.50)	1,050,081.12
LASALLE HOTEL PPTYS COM SH BEN INT	89,226.00	(2,689,936.85)	(14,052.00)	407,329.95
LAWSON INC NPV	13,400.00	(909,325.63)	(7,400.00)	500,176.58
LCH_IRS LCH_GOLDUS EUR P 1.5%/R 6M EURIB 21/03/2048 SWU00KWG3	1,150,000.00	(13,776.73)	(1,150,000.00)	270.50
LCH_IRS LCH_GOLDUS EUR P 6M EURIB/R .25% 20/09/2022 SWU00KWE8	10,000,000.00	0.00	(10,000,000.00)	59,644.18
LCH_IRS LCH_MSCSUS EUR P 1.0%/R 6M EURIB 20/09/2027 SWU00KWF5	13,200,000.00	(109,511.90)	(13,200,000.00)	60,409.40
LCH_IRS LCH_WFBIUS EUR P 1.5%/R 6M EURIB 21/03/2048 SWU00KWG3	2,000,000.00	(20,143.84)	(2,000,000.00)	13,776.73
LCH_IRS LCH_WFBIUS EUR P 6M EURIB/R .25% 20/09/2022 SWU00KWE8	10,000,000.00	(37,352.40)	(10,000,000.00)	46,754.66
LEG IMMOBILIEN AG NPV	15,056.00	(1,586,655.59)	(2,467.00)	0.00
LEGAL & GENERAL GP ORD GBP0.025	12,815.00	(42,150.95)	(302,072.00)	957,551.08
LENDLEASE GROUP NPV (STAPLED)	10,382.00	(124,741.52)	(33,184.00)	417,130.92
LENZING AG NPV	804.00	(146,668.51)	(3,125.00)	114,902.26
LEONARDO SPA EUR4.40	18,765.00	(269,068.30)	(19,324.00)	254,761.40
LEONI AG NPV	3,327.00	(247,976.87)	(13,581.00)	696,667.49
LEOPALACE 21 CORP NPV	422,500.00	(2,476,957.36)	(204,900.00)	1,453,934.89
LEROY SEAFOOD GROU NOK0.10	84,483.00	0.00	(106,771.00)	1,209,198.85
LG CHEMICAL KRW5000	12,653.00	(3,223,481.90)	(4,387.00)	1,122,107.38
LG CORP KRW5000	2,053.00	(115,503.64)	(6,542.00)	444,973.20
LG DISPLAY CO LTD KRW5000	40,411.00	(1,048,479.64)	(25,852.00)	739,803.63
LG ELECTRONICS INC KRW5000	22,447.00	(1,270,846.91)	(4,534.00)	388,188.65
LG HSEHLD & HLTCRE COMMON STOCK	4,158.00	(3,365,007.94)	(5,456.00)	5,214,415.02
LG UPLUS CORP KRW5000	340,039.00	(4,444,168.85)	(31,304.00)	415,180.02
LI & FUNG HKD0.0125	166,000.00	(69,477.24)	(392,000.00)	170,387.48
LIBERBANK SA COM STK	118,424.00	(128,791.19)	(118,424.00)	61,900.95
LIBERBANK SA EURO.02 (S/R 10/11/17)	100,016.00	0.00	(100,016.00)	34,953.86
LIBERTY HLDGS ZAR0.0833	13,332.00	(113,509.50)	(50,665.00)	411,606.21
LIBERTY MEDIA CORP DEL SR NT CASH CONV 1.375% DUE 10-15-2023 REG	1,271,000.00	(1,513,016.63)	(6,114,000.00)	6,764,325.34
LIBERTY PPTY TR SH BEN INT	2,046.00	(78,893.76)	(2,046.00)	85,909.69
LIFE STORAGE INC COM	19,704.00	(1,634,563.37)	(640.00)	47,028.78
LIGAND .75% DUE 08-15-2019	710,000.00	(1,253,262.06)	(2,745,000.00)	4,294,538.30
LIGHTSPEED VENTURE PARTNERS SELECT LP	1,000,000.00	(1,000,000.00)	(60,533.10)	215,620.20
LIGHTSTONE GENERATION LLC TERM LOAN C DUE 12-15-2023 BEO	52,173.91	(51,130.43)	(52,173.91)	52,826.08
LIGHTSTONE GENERATION LLC TERM LOAN DUE 12-15-2023 BEO	547,826.09	(536,869.57)	(547,826.09)	554,673.92
LINAMAR CORP COMMON STOCK	32,312.00	(1,477,258.24)	(31,498.00)	1,821,452.03
LINDE AG NPV	56,081.00	(10,772,834.05)	(178,319.00)	6,799,635.57
LINE CORP NPV	300.00	(11,393.18)	(300.00)	11,470.14
LINK ADMINISTRATIO NPV	15,987.00	(100,356.45)	(15,987.00)	0.00
LINK REAL ESTATE INVESTMENT	204,500.00	(1,651,793.95)	(7,000.00)	63,321.33
LINX SA COM NPV	33,100.00	(178,305.13)	(145,100.00)	932,253.12
LION CORP NPV	85,600.00	(1,517,849.60)	(215,200.00)	4,154,964.86
LIQUOR STORES N A COM	23,186.00	(165,372.07)	(69,372.00)	505,248.51
LISI EURO.40	1,648.00	(74,717.00)	(1,648.00)	0.00
LITE-ON TECHNOLOGY TWD10	482,000.00	(813,756.90)	(807,088.00)	1,163,692.61
LIVE NATION ENTMT INC SR NT CONV 2.5% DUE 05-15-2019	1,088,000.00	(1,228,330.80)	(5,525,000.00)	6,300,789.84

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
LIXIL GROUP CORPORATION	35,100.00	(889,643.88)	(96,300.00)	2,470,269.02
LLOYDS BANKING GP ORD GBP0.1	5,317,467.00	(4,632,137.39)	(7,950,349.00)	6,853,241.12
LLOYDS BKG GROUP 3% DUE 01-11-2022	405,000.00	(403,618.95)	(405,000.00)	404,886.60
LLOYDS BKG GROUP 3.75% DUE 01-11-2027	883,000.00	(876,889.64)	(883,000.00)	876,960.28
LOBLAWS COS LTD COM NPV	691.00	(38,544.67)	(779.00)	42,514.91
LOCALIZA RENT A CA COM NPV	521,265.85	(1,422,803.35)	(153,100.85)	2,406,342.30
LOGITECH INTL CHF0.25 (REGD)	8,136.00	(218,193.35)	(11,073.00)	405,406.13
LOJAS AMERICANAS COM NPV	191,200.00	(791,401.68)	(590,900.00)	2,576,909.07
LOJAS AMERICANAS PRF NPV	581,500.00	(2,976,813.46)	(143,200.00)	691,874.29
LOJAS RENNER SA COM NPV	185,150.00	(1,531,875.81)	(60,296.00)	593,747.90
LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604	107,351.00	(4,509,411.17)	(44,903.00)	2,264,659.34
LONE STAR FUND IX (US) LP	18,074,348.93	(18,074,348.93)	(36,140,277.66)	36,140,277.66
LONE STAR REAL ESTATE FUND III (US) LP	297,700.74	(297,700.74)	(30,431,659.27)	30,431,659.27
LONE STAR REAL ESTATE FUND IV (US) LP	7,400,918.68	(7,400,918.68)	(30,922,598.93)	30,922,598.93
LONE STAR REAL ESTATE FUND V (US), L.P.	14,668,306.32	(14,668,306.32)	(2,724,136.25)	2,724,136.25
LONKING HOLDINGS HKD0.1	2,845,000.00	(1,278,806.64)	(472,000.00)	180,038.21
LONZA GROUP AG RIGHTS	277.00	0.00	(277.00)	3,789.19
LONZA GROUP AG CHF1 (REGD)	22,495.00	(5,247,974.27)	(373.00)	81,571.30
LOOMIS AB SER'B'NPV	8,537.00	(257,938.56)	(61,360.00)	1,785,645.67
L'OREAL EURO.20	1,371.00	(279,875.48)	(57,326.00)	11,438,824.85
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE	400,000.00	(561,828.00)	(400,000.00)	595,944.00
LOTTE CHEMICAL COR KRW5000	2,627.00	(885,735.58)	(58.00)	19,070.19
LOTTE CHILSUNG BEV KRW5000	65.00	(94,192.72)	(42.00)	48,093.79
LOTTE CONFECT KRW500	180.34	0.00	(180.34)	26,564.48
LOTTE CORPORATION KRW200	3,200.89	(108,775.08)	(3,200.89)	179,191.88
LOTTE SHOPPING CO KRW5000	1,660.00	(389,837.87)	(0.98)	184.48
LOWES COS INC 3.1% DUE 05-03-2027	130,000.00	(129,799.80)	(130,000.00)	131,080.30
LOWES COS INC 4.05% DUE 05-03-2047	11,065,000.00	(10,999,652.10)	(2,047,000.00)	2,049,700.44
LOWES COS INC 4.375% DUE 09-15-2045	545,000.00	(568,258.70)	(575,000.00)	600,087.50
LOWES COS INC 5.125% DUE 11-15-2041	150,000.00	(171,186.00)	(2,850,000.00)	3,411,279.00
LUK FOOK HLDGS HKD0.10	32,000.00	(113,658.14)	(40,000.00)	50,500.47
LUNDIN GOLD INC COM	35,000.00	(147,345.68)	(15,000.00)	61,170.38
LUNDIN MINING CORP COM NPV	338,900.00	(2,263,780.73)	(206,500.00)	1,189,868.31
LUNDIN PETROLEUM A NPV	656.00	(13,536.25)	(551.00)	12,041.84
LUXOTTICA GROUP EURO.06	10,722.00	(603,650.40)	(81,159.00)	4,686,152.00
LYB INTL FIN B V 4.875% DUE 03-15-2044	1,880,000.00	(1,930,892.00)	(115,000.00)	120,715.50
LYB INTL FIN B V 5.25% DUE 07-15-2043	140,000.00	(151,501.00)	(1,105,000.00)	1,202,024.25
M DIAS BRANCO SA I COM NPV	264,500.00	(1,845,907.92)	(130,100.00)	2,110,777.59
M UFJ LEASE	7,700.00	(42,546.25)	(25,900.00)	137,241.76
M&A CAPITAL PARTNE NPV	17,850.00	(969,026.23)	(1,250.00)	83,676.11
M3 INC NPV	300.00	(8,328.93)	(200.00)	5,146.18
MABUCHI MOTOR CO NPV	300.00	(16,468.24)	(300.00)	15,578.82
MACDONALD DETTWILE COM NPV	16,872.00	(827,626.15)	(16,872.00)	0.00
MACERICH CO REIT	2,317.00	(147,661.69)	(2,412.00)	137,568.30
MACQUARIE GP LTD NPV	18,511.00	(1,237,842.41)	(18,511.00)	1,369,566.78
MACQUARIE INFRASTRUCTURE CORP SR NT CONV2% DUE 10-01-2023 REG	2,040,000.00	(2,034,712.32)	(2,670,000.00)	2,638,444.22
MADISON REALTY CAPITAL DEBT FUND IV LP	49,153,095.78	(49,153,095.78)	(8,967,444.21)	8,967,444.21
MAEDA ROAD CONST NPV	2,000.00	(42,726.56)	(4,000.00)	0.00
MAGNA INTL INC COM NPV	138,177.00	(5,964,995.12)	(67,920.90)	3,321,270.13
MAIRE TECNIMONT SP NPV	11,019.00	(63,096.50)	(21,109.00)	15,292.16
MAISONS DU MONDE EUR3.24	17,951.00	(801,277.12)	(576.00)	0.00
MAKINO MILLING NPV	2,000.00	(17,027.56)	(12,000.00)	105,615.06
MAKITA CORP NPV	47,700.00	(474,387.93)	(12,800.00)	495,010.59
MALAYAN BKG BERHAD MYR1	270,700.00	(512,232.47)	(619,800.00)	1,249,303.56
MAN SE ORD NPV	7,576.00	(812,236.02)	(4,287.00)	455,658.41
MAN WAH HOLDINGS L HKD0.4	212,000.00	(179,983.99)	(464,400.00)	403,166.00
MANAPPURAM GEN FIN & LEASING COM STK	219,094.00	(330,206.69)	(615,182.00)	854,078.98
MANDATORY EXCHANGEABLE TR MAND EXCHANGEABLE TR SECS 144A	16,035.00	(2,276,503.15)	(84,854.00)	13,932,510.92
MANDOM CORP NPV	2,200.00	(45,523.05)	(2,800.00)	0.00
MANGALORE REF & PET INR10	420,981.00	(836,308.92)	(482,026.00)	933,279.72
MANGINI NORTH HOLDINGS LLC	129,562.00	(129,562.00)	(325,228.00)	325,228.00
MANI INC NPV	8,500.00	(233,473.38)	(24,500.00)	684,221.12
MANULIFE FINL CORP 4.061% DUE 02-24-2032	1,598,000.00	(1,601,210.24)	(537,000.00)	538,911.72
MANULIFE FINL CORP COM NPV	72,834.00	(1,329,846.63)	(88,968.00)	1,602,144.79
MAOYE INTL HOLDS L HKD0.1	340,000.00	(33,393.28)	(340,000.00)	35,154.14
MAPFRE EURO.10	376,710.00	(1,289,867.52)	(494,088.00)	1,731,775.94
MARATHON OIL CORP 4.4% DUE 07-15-2027	1,957,000.00	(1,949,837.38)	(530,000.00)	538,437.60
MARATHON OIL CORP 5.2% DUE 06-01-2045	2,900,000.00	(2,908,248.14)	(3,269,000.00)	3,212,086.71
MARATHON OIL CORP 6.6% DUE 10-01-2037	2,890,000.00	(3,263,859.15)	(895,000.00)	1,095,152.90
MARINE HARVEST ASA NOK7.50	370,592.00	(7,238,812.85)	(19,675.00)	383,988.74
MARKET VALUE ADJUSTMENT TO LP ASSETS - CLIENT DIRECTED	1.00	0.00	(1.00)	0.00
MARKS & SPENCER GP ORD GBP0.25	7,996.00	(34,189.83)	(90,844.00)	394,061.79

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
MARLIN EQUITY IV LP	9,307,040.00	(9,307,040.00)	(195,600.00)	195,600.00
MARLIN HERITAGE, L.P.	1,202,035.00	(1,202,035.00)	(1,859,234.00)	1,859,234.00
MARRIOTT INTL INC DISC COML PAPER 4/2 YRS 1&2 10-18-2017	500,000.00	(498,783.61)	(500,000.00)	498,783.61
MARSH & MCLENNAN 2.75% DUE 01-30-2022	480,000.00	(479,342.40)	(480,000.00)	480,422.40
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	3,538,000.00	(3,634,911.66)	(723,000.00)	756,250.64
MARTINREA INTL INC COM NPV	63,744.00	(522,166.16)	(98,130.00)	792,994.28
MARUBENI CORP NPV	46,500.00	(304,804.50)	(138,500.00)	890,157.61
MARUI GROUP CO LTD	100.00	(1,363.09)	(10,200.00)	142,237.87
MARUICHI STEEL TUBE LTD	1,300.00	(38,744.77)	(4,400.00)	130,884.17
MARUTI SUZUKI IND INRS	16,798.00	(1,518,573.21)	(5,751.00)	685,688.86
MARVELOUS INC NPV	5,000.00	(48,355.03)	(5,000.00)	0.00
MASCO CORP 4.5% DUE 05-15-2047	1,386,000.00	(1,382,818.20)	(400,000.00)	400,626.00
MASSACHUSETTS ST 3% 09-01-2046 BEO	425,000.00	(360,140.75)	(425,000.00)	395,441.25
MASTERCARD INC 3.8% DUE 11-21-2046	110,000.00	(112,321.00)	(365,000.00)	361,189.40
MATSUYA FOODS CO NPV	5,300.00	(200,130.85)	(1,300.00)	0.00
MATTEL INC 5.45 DUE 11-01-2041	165,000.00	(168,508.35)	(415,000.00)	363,601.60
MAXAR TECHNOLOGIES COM NPV	16,872.00	0.00	(8,015.00)	522,770.43
MAXELL HOLDINGS NPV	5,900.00	(119,667.81)	(5,900.00)	0.00
MAXIS BHD MYR0.10	259,900.00	(374,202.46)	(259,900.00)	334,640.45
MAZDA MOTOR CORP NPV	460,100.00	(6,497,006.13)	(128,500.00)	1,841,022.72
MBK PARTNERS FUND III LP	7,166,067.00	(7,166,067.00)	(1,511,430.00)	1,511,430.00
MCAFEELLC TLB DUE 09-30-2024 BEO	100,000.00	(99,000.00)	(100,000.00)	100,000.00
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	4,340,000.00	(4,333,398.40)	(180,000.00)	192,938.40
MCDONALDS CORP 4.7% DUE 12-09-2035	224,000.00	(236,571.36)	(558,000.00)	613,752.54
MCDONALDS CORP 4.875% DUE 12-09-2045	2,693,000.00	(2,890,143.08)	(190,000.00)	213,276.90
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	260,000.00	(278,299.40)	(260,000.00)	281,580.00
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00122 3.5% DUE 03-01-2027	1,135,000.00	(1,129,052.60)	(1,135,000.00)	1,148,825.55
MCDONALD'S HOLDING CO JAPAN	11,700.00	(426,717.02)	(1,400.00)	59,900.82
MCJ CO LTD NPV	7,800.00	(86,514.10)	(7,800.00)	90,018.75
MCMILLAN SHAKESPEA NPV	4,329.00	(52,470.77)	(4,329.00)	0.00
MEBUIK FINANCIAL GROUP INC NPV	6,300.00	(24,559.93)	(46,400.00)	189,941.58
MEDIASET ESPANA EURO.5	179,016.00	(2,091,575.44)	(79,481.00)	936,038.59
MEDIATEK INC TWD10	162,000.00	(1,164,887.31)	(278,000.00)	1,951,362.21
MEDIBANK PRIVATE L NPV	120,769.00	(261,416.69)	(120,769.00)	271,011.61
MEDICAL PPTYS TR INC COM REIT	4,999.00	(66,183.76)	(4,999.00)	64,189.93
MEDICINES CO SR NT CONV 2.5% DUE 01-15-2022 REG	275,000.00	(440,513.10)	(275,000.00)	358,484.38
MEDICINES CO SR NT CONV 2.75% DUE 07-15-2023	3,256,000.00	(1,856,278.44)	(980,000.00)	943,333.36
MEDIDATA SOLUTIONS INC 1% SNR NTS 01/08/2018 USD 1% DUE 08-01-2018 BEO	1,810,000.00	(2,411,866.32)	(3,553,000.00)	3,965,448.91
MEDIOBANCA SPA EURO.5	993.00	(10,485.70)	(36,680.00)	336,918.36
MEDIPAL HOLDINGS CORP	9,198.00	(155,608.40)	(9,900.00)	162,452.61
MEDTRONIC INC 4.625% DUE 03-15-2045	5,270,000.00	(5,756,711.80)	(1,935,000.00)	2,158,477.40
MEDY-TOX INC KRW500	2,540.00	(927,107.16)	(2,540.00)	1,073,739.43
MEG ENERGY CORP COM NPV	503,382.00	(1,918,886.27)	(14,281.00)	60,787.26
MEGGITT ORD GBP0.05	13,263.00	(70,873.32)	(103,593.00)	645,781.91
MEGMILK SNOW BRAND NPV	33,200.00	(961,083.99)	(40,700.00)	1,091,647.34
MEIJI HOLDINGS CO NPV	13,200.00	(1,078,868.60)	(3,000.00)	254,314.51
MEIKO NETWORK JPN NPV	17,300.00	(219,964.91)	(17,300.00)	0.00
MELCO HLDGS INC NPV	2,500.00	(74,214.93)	(7,900.00)	40,852.24
MELCO INTL DEV NPV	269,000.00	(593,706.72)	(206,000.00)	176,221.62
MELEXIS NPV	624.00	(54,226.26)	(7,176.00)	599,880.09
MELIA HOTELS INTL EURO.2	138,655.00	(1,995,567.37)	(43,460.00)	572,619.47
MELROSE INDUST PLC	77,565.00	(192,855.18)	(98,894.00)	305,768.65
MENICON CO LTD NPV	1,000.00	(39,405.75)	(1,000.00)	0.00
MERCK KGAA NPV	2,396.00	(267,661.03)	(606.00)	67,617.30
MERIDA INDUSTRY TWD10	601,000.00	(3,179,184.72)	(108,000.00)	458,778.04
MERIDIAN ENERGY LT NPV	28,743.00	(56,470.26)	(213,722.00)	419,460.67
MERITOR INC 7.875 03-01-2026	720,000.00	(1,208,493.55)	(720,000.00)	1,582,352.83
MERLIN ENTERTAINME ORD GBP0.01	105,933.00	(695,767.90)	(560,274.00)	3,315,736.30
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	3,179,000.00	(3,746,571.81)	(370,000.00)	445,864.20
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	555,000.00	(796,878.70)	(1,745,000.00)	2,461,252.80
MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00677 6.875% DUE 04-25-2018	685,000.00	(715,397.10)	(1,150,000.00)	1,198,105.50
MERSEN EUR2	8,860.00	(239,493.03)	(4,208.00)	48,022.97
METHANEX CORP 5.65% DUE 12-01-2044	300,000.00	(310,713.00)	(175,000.00)	166,052.25
METHANEX CORP COM NPV	52,521.00	(2,638,059.73)	(38,403.00)	1,909,565.06
METLIFE INC 3.6% DUE 04-10-2024	240,000.00	(251,186.40)	(80,000.00)	83,271.20
METLIFE INC 4.05% DUE 03-01-2045	285,000.00	(291,134.80)	(525,000.00)	519,141.60
METLIFE INC 4.6% DUE 05-13-2046	405,000.00	(441,603.15)	(310,000.00)	339,936.60
METLIFE INC 4.875% DUE 11-13-2043	455,000.00	(515,677.80)	(265,000.00)	301,803.10
METLIFE INC 5.875% DUE 02-06-2041	120,000.00	(153,668.40)	(200,000.00)	257,364.50
METLIFE INC STEP CPN 4.721% DUE 12-15-2044	482,000.00	(530,153.74)	(1,126,000.00)	1,224,250.63
METRO AG (NEW)	17,372.00	(137,545.28)	(1,522.00)	31,144.34
METRO INC COM NPV	24,055.00	(766,658.10)	(1,648.00)	54,377.66

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
METROPOLITAN BANK PHP20	805,500.00	(1,325,631.39)	(89,000.00)	153,513.02
METSO OYJ NPV	202.00	(6,864.43)	(10,677.00)	353,996.63
MEXICHEM SAB DE CV	258,600.00	(667,128.16)	(423,672.00)	1,145,549.45
MFA FINL INC	175,621.00	(1,514,352.98)	(5,430.00)	47,193.98
MGI COUTIER EURO.8	3,863.00	(157,665.87)	(3,863.00)	0.00
MGM CHINA HLDGS LT HKD1	8,400.00	(17,816.92)	(9,600.00)	20,200.52
MICHELIN (CGDE) EUR2	6,528.00	(813,086.82)	(28,479.00)	3,743,458.01
MICRO FOCUS INTERNATIONAL (DUMMY ASSET CODE)	1,352.00	0.00	(1,352.00)	3,032.79
MICRO FOCUS INTERNATIONAL PLC ORD GBP0.10	547.00	(15,818.56)	(12,865.00)	386,002.07
MICRO FOCUS INTL ORD GBP0.10	172,301.00	(5,579,457.12)	(4,893.36)	156,685.07
MICROCHIP TECHNOLOGY INC SR SUB NT CONV 1.625% DUE 02-15-2025 REG	105,000.00	(140,142.03)	(12,102,000.00)	17,950,355.58
MICRON TECH INC 2.125% DUE 02-15-2033	165,000.00	(409,612.50)	(2,734,000.00)	7,373,422.64
MICRON TECHNOLOGY INC SR NT CONV 2032C 144A 2.375 DUE 05-01-2032/05-01-2016 REG	150,000.00	(533,400.00)	(150,000.00)	645,141.30
MICRON TECHNOLOGY INC SR SUB NT 3 DUE 11-15-2043	2,691,000.00	(3,337,326.78)	(13,881,000.00)	16,528,537.49
MICROSOFT CORP 2.4% DUE 08-08-2026	270,000.00	(259,645.50)	(270,000.00)	260,520.30
MICROSOFT CORP 2.875% DUE 02-06-2024	350,000.00	(347,452.00)	(350,000.00)	350,871.50
MICROSOFT CORP 3.3% DUE 02-06-2027	1,666,000.00	(1,662,416.40)	(1,666,000.00)	1,680,913.52
MICROSOFT CORP 3.45% DUE 08-08-2036	812,000.00	(769,533.82)	(1,209,000.00)	1,188,328.62
MICROSOFT CORP 3.7% DUE 08-08-2046	8,130,000.00	(7,952,434.45)	(2,252,000.00)	2,161,422.57
MICROSOFT CORP 3.75% DUE 02-12-2045	1,271,000.00	(1,208,511.15)	(4,705,000.00)	4,638,238.90
MICROSOFT CORP 3.95% DUE 08-08-2056	230,000.00	(238,562.50)	(230,000.00)	242,668.40
MICROSOFT CORP 4% DUE 02-12-2055	710,000.00	(704,996.10)	(510,000.00)	499,264.05
MICROSOFT CORP 4.1% DUE 02-06-2037	5,173,000.00	(5,223,495.39)	(2,238,000.00)	2,369,137.23
MICROSOFT CORP 4.45% DUE 11-03-2045	455,000.00	(493,743.45)	(3,550,000.00)	3,742,012.30
MICROSOFT CORP 4.75% DUE 11-03-2055	95,000.00	(101,612.95)	(1,310,000.00)	1,526,442.70
MICROSOFT CORP FIXED 1.85% DUE 02-06-2020	345,000.00	(344,768.85)	(345,000.00)	346,452.45
MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	23,360,000.00	(23,845,985.80)	(12,935,000.00)	14,122,158.45
MICROSOFT CORP FIXED 4.5% DUE 02-06-2057	4,344,000.00	(4,417,933.10)	(705,000.00)	760,313.60
MICRO-STAR INTL TWD10	363,000.00	(836,313.62)	(346,000.00)	782,101.56
MID-AMER APT CMNTYS INC COM	1,725.00	(175,417.58)	(1,710.00)	179,125.15
MIDAMERICAN ENERGY CO 3.95% 08-01-2047	1,750,000.00	(1,747,532.50)	(950,000.00)	1,015,312.50
MIGDAL INS & FINAN ILS0.01	237,534.00	(263,316.56)	(93,440.00)	14,914.82
MILBON CO LTD NPV	500.00	(23,840.39)	(500.00)	24,592.53
MILLICOM INTERNATIONAL CELLULAR SA SHS SWEDISH DEPOSITORY RECEIPT	124.00	(7,341.30)	(3,140.00)	184,879.55
MILLS ESTRUTURAS E COM NPV	20,000.00	(27,743.38)	(772,400.00)	1,080,690.85
MIMAKI ENGINEERING NPV	11,500.00	(78,868.83)	(11,500.00)	78,172.83
MIMASU SEMICONDUCT NPV	17,800.00	(278,326.14)	(17,800.00)	89,402.14
MINEBEA MITSUMI INC	500.00	(4,722.92)	(500.00)	7,014.65
MINERAL RESOURCES NPV	2,918.00	(21,636.06)	(54,610.00)	385,375.62
MINOR INTERNATIONAL PCL-FOR THB1(ALIEN MKT)	341,890.00	(253,490.92)	(617,390.00)	821,677.38
MINTH GRP HKD0.1	282,000.00	(1,485,970.50)	(76,000.00)	359,345.94
MIRACA HOLDINGS INC NPV	100.00	(4,292.56)	(100.00)	4,531.23
MIROKU JYOHO SERV NPV	1,700.00	(35,392.95)	(1,700.00)	0.00
MIRVAC GROUP STAPLED SECURITIES	178,271.00	(300,571.62)	(399,291.00)	678,901.92
MISUMI GROUP INC NPV	103,410.00	(2,546,715.88)	(145,130.00)	3,779,423.28
MITSUBISHI CHEM HL NPV	86,700.00	(850,730.82)	(103,300.00)	785,726.71
MITSUBISHI CORP NPV	107,200.00	(2,596,111.55)	(107,400.00)	2,409,731.27
MITSUBISHI ELEC CP NPV	20,300.00	(305,251.70)	(166,000.00)	2,428,890.72
MITSUBISHI ESTATE CO LTD	22,100.00	(395,715.39)	(25,200.00)	501,448.04
MITSUBISHI GAS CHM NPV	6,500.00	(168,452.91)	(18,700.00)	388,140.25
MITSUBISHI HVY IND NPV	937,200.00	(5,565,738.96)	(141,100.00)	806,487.90
MITSUBISHI LOGISTI NPV	1,000.00	(14,325.65)	(9,000.00)	121,592.34
MITSUBISHI MATERLS NPV	200.00	(7,472.19)	(14,000.00)	419,970.18
MITSUBISHI MOTOR C NPV	760,300.00	(4,831,799.76)	(101,700.00)	721,131.32
MITSUBISHI TANABE PHARMA CORP	9,400.00	(212,085.00)	(20,600.00)	434,538.24
MITSUBISHI UFJ FIN NPV	2,612,400.00	(17,524,453.15)	(3,086,299.00)	19,714,103.54
MITSUBISHI UFJ TR & CORP N Y BRH DISC COML PAPER 4/2 YRS 1&2 05-25-2017	6,000,000.00	(5,983,900.00)	(6,000,000.00)	5,983,900.00
MITSUBOSHI BELTING NPV	2,000.00	(24,976.48)	(2,000.00)	0.00
mitsui & co ltd npv	43,900.00	(629,492.15)	(108,100.00)	1,588,304.39
mitsui chemicals npv	26,800.00	(291,596.39)	(2,400.00)	23,078.31
mitsui fudosan co ltd npv	24,300.00	(549,857.74)	(56,300.00)	1,266,915.79
mitsui high tec npv	1,100.00	(23,116.49)	(1,100.00)	0.00
mitsui o.s.k.lines npv	375,100.00	(1,307,636.29)	(112,000.00)	336,905.39
mitsui sugar co ltd jpy50	900.00	(32,181.06)	(900.00)	0.00
MIXI. INC NPV	75,500.00	(4,076,689.15)	(3,500.00)	164,030.75
MIYAZAKI BANK NPV	12,000.00	(38,925.21)	(1,200.00)	0.00
MIZRAHI TEFAHOT BANK LTD ILS0.01	25,344.00	(422,910.55)	(18,164.00)	329,612.12
MIZUHO FINANCIAL GROUP NPV	3,375,400.00	(6,190,740.05)	(5,868,600.00)	10,514,032.48
MLP BLACKSTONE GROUP L P COM UNIT REPSTGLTD	20,000.00	(650,840.00)	(20,000.00)	648,897.48
MLP BUCKEYE PARTNERS L P UNIT LTD PARTNERSHIP INTS	650.00	(45,096.22)	(32,649.00)	2,187,422.47
MLP ENTERPRISE PRODS PARTNERS L P COM UNIT	115,356.00	(3,116,806.41)	(66,216.00)	1,892,629.84
MLP PLAINS ALL AMERICAN PIPELINE L.P. UNIT LTD PARTNERSHIP INT	56,362.00	(1,549,443.61)	(17,762.00)	425,685.71

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
MLP WESTERN GAS EQUITY PARTNERS LP COM UNIT LTD PARTNERSHIP INT	51,863.00	(2,116,561.96)	(27,354.00)	1,049,860.37
MLP WESTN GAS PARTNERS LP COM UNIT REPSTG LTD PARTNER INT	1,308.00	(82,959.51)	(46,320.00)	2,800,504.96
MLP WILLIAMS PARTNERS L P NEW COM UNIT LTD PARTNERSHIP INT	17,865.00	(659,694.58)	(80,814.00)	3,279,638.27
MMI HOLDINGS LIMIT ZAR0.000001	29,844.00	(48,725.04)	(82,355.00)	106,136.56
MODEC INC(JAPAN) NPV	2,800.00	(48,696.39)	(2,800.00)	58,793.27
MODERN LAND (CHINA USD0.01	220,000.00	(32,153.68)	(220,000.00)	34,768.94
MOL HUNGARIAN OIL HUF1000	18,865.00	(1,402,002.84)	(24,808.00)	60,378.06
MOL HUNGARIAN OIL HUF125(POST SUBDIVISION)	192,144.00	0.00	(22,184.00)	254,804.61
MOLINA HEALTHCARE 1.625% DUE 08-15-2044	1,595,000.00	(2,053,589.62)	(5,452,000.00)	4,563,367.35
MOLINA HEALTHCARE 4.875% DUE 06-15-2025	260,000.00	(260,450.00)	(80,000.00)	79,400.00
MOLINA HEALTHCARE 5.375% DUE 11-15-2022	104,000.00	(108,940.30)	(414,000.00)	430,916.25
MOLINA HEALTHCARE INC 1.125 01-15-2020 REG	2,600,000.00	(4,111,774.42)	(4,470,000.00)	7,327,158.92
MOLSON COORS 2.25% DUE 03-15-2020	600,000.00	(599,496.00)	(600,000.00)	600,352.00
MOLSON COORS 4.2% DUE 07-15-2046	5,091,000.00	(4,941,534.61)	(995,000.00)	989,105.15
MOMENTUM GROUP AB SER'B'NPV	10,334.00	0.00	(10,334.00)	108,327.97
MONADELPHOUS GROUP NPV	41,098.00	(410,533.65)	(44,174.00)	72,710.95
MONCLER SPA NPV	72,221.00	(2,057,574.70)	(9,809.00)	108,439.94
MONDELEZ INTL INC DISC COML PAPER 4/2 YRS 1&2 10-16-2017	300,000.00	(298,936.00)	(300,000.00)	298,936.00
MONDI LTD NPV	1,330.00	(34,478.83)	(16,251.00)	433,136.93
MONDI PLC GBP	1,883.00	(47,185.45)	(30,190.00)	761,680.95
MONEYSUPERMARKET.C ORD GBP0.0002	45,743.00	(208,416.75)	(121,666.00)	96,560.62
MORGAN STANLEY 2.75% DUE 05-19-2022	985,000.00	(982,941.35)	(985,000.00)	994,903.75
MORGAN STANLEY 3.125% DUE 07-27-2026	1,055,000.00	(1,005,124.40)	(2,390,000.00)	2,349,630.75
MORGAN STANLEY 3.625% DUE 01-20-2027	5,225,000.00	(5,166,152.00)	(5,225,000.00)	5,264,239.30
MORGAN STANLEY 3.875% DUE 01-27-2026	135,000.00	(135,195.75)	(135,000.00)	137,377.35
MORGAN STANLEY 3.971% 07-22-2038	5,794,000.00	(5,816,574.20)	(340,000.00)	341,029.10
MORGAN STANLEY 4.1% DUE 05-22-2023	376,000.00	(389,468.32)	(1,174,000.00)	1,224,378.48
MORGAN STANLEY 4.3% DUE 01-27-2045	735,000.00	(756,593.65)	(485,000.00)	503,021.10
MORGAN STANLEY 4.375% DUE 01-22-2047	11,555,000.00	(11,768,344.89)	(6,870,000.00)	7,184,505.35
MORGAN STANLEY 5% DUE 11-24-2025	300,000.00	(325,533.00)	(2,749,000.00)	2,937,150.10
MORGAN STANLEY 6.375% DUE 07-24-2042	60,000.00	(75,627.00)	(1,100,000.00)	1,464,294.85
MORGAN STANLEY ABS CAP I INC TR 2004-WMC2 PASSTHRU M-1 FLTG 7-25-2034	470,794.73	(470,279.80)	(33,232.44)	33,232.44
MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028	3,114,000.00	(3,117,824.70)	(445,000.00)	448,648.30
MORGAN STANLEY SR NT FLTG DUE 02-14-2020/02-14-2019 REG	760,000.00	(760,000.00)	(760,000.00)	763,192.00
MORINAGA & CO NPV	15,800.00	(903,999.24)	(8,300.00)	426,709.77
MOSAIC CO NEW 4.875% DUE 11-15-2041	2,830,000.00	(2,625,933.48)	(2,258,000.00)	2,124,877.62
MOSAIC CO NEW 5.45% DUE 11-15-2033	820,000.00	(851,122.05)	(820,000.00)	853,497.00
MOTIVA ENTERPRISES LLC DISC COML PAPER 3/A3 YRS 1&2 09-18-2017	1,100,000.00	(1,099,147.50)	(1,100,000.00)	1,099,147.50
MOTIVA ENTERPRISES LLC DISC COML PAPER 3/A3 YRS 1&2 08-31-2017	1,000,000.00	(999,765.00)	(1,000,000.00)	999,765.00
MPLX LP FIXED 4.125% DUE 03-01-2027	979,000.00	(977,368.58)	(979,000.00)	987,781.63
MPLX LP FIXED 5.2% DUE 03-01-2047	534,000.00	(533,443.44)	(534,000.00)	549,699.60
MRF INR10	438.00	(342,951.51)	(438.00)	430,132.13
MS&AD INS GP HLDGS NPV	27,600.00	(923,083.61)	(34,700.00)	1,133,874.91
MTN GROUP LTD ZAR0.0001	92,474.00	(881,081.44)	(92,474.00)	824,784.92
MTR CORP HKD1	34,500.00	(203,656.19)	(58,600.00)	329,735.08
MTU AERO ENGINES A NPV (REGD)	3,199.00	(463,610.79)	(3,199.00)	248,064.87
MUENCHENER RUECKVE NPV(REGD)	4,695.00	(961,999.41)	(23,773.00)	4,919,220.98
MULLEN GROUP LTD COM STK	22,829.00	(278,436.77)	(62,929.00)	764,906.36
MULTIPLAN COM NPV RIGHTS 13/02/2017	11,762.00	0.00	(11,762.00)	0.00
MULTIPLAN EMPREEND COM NPV	29,566.00	(334,441.28)	(101,000.00)	2,189,415.70
MULTIPLAN EMPREEND COM NPV (RECEIPTS FEB/2017)	11,762.00	(220,795.80)	(12,066.00)	0.00
MURATA MANUFACTURING CO. NPV	39,600.00	(5,667,781.45)	(12,400.00)	1,881,137.42
MUSASHI SEIMITSU NPV	12,000.00	(280,442.36)	(26,600.00)	789,532.21
MYLAN N V FIXED 3.95% DUE 06-15-2026	742,000.00	(755,555.34)	(542,000.00)	541,337.02
MYLAN N V FIXED 5.25% DUE 06-15-2046	2,382,000.00	(2,452,781.64)	(1,672,000.00)	1,845,419.84
NABORS INDS INC .75% DUE 01-15-2024	11,107,000.00	(10,973,374.06)	(10,102,000.00)	9,111,382.76
NABTESCO CORP NPV	8,900.00	(249,700.80)	(36,900.00)	1,412,738.39
NAGOYA RAILROAD CO LTD	152,000.00	(1,342,333.57)	(1,501.00)	15,336.54
NAKAYAMA STEEL WKS NPV	5,700.00	(34,251.72)	(5,700.00)	0.00
NAMPAK ZAR0.05	491,314.00	(724,585.05)	(1,875,777.00)	2,578,636.33
NANTO BANK NPV	5,300.00	(187,543.75)	(6,300.00)	138,878.27
NASPERS 'N' ZAR0.02	97,735.00	(20,577,271.99)	(19,888.00)	4,450,196.39
NATIONAL ALUMINUM	102,600.00	(99,642.39)	(102,600.00)	123,320.88
NATIONAL CAPITAL PROPERTIES IV, LP	507,299.38	(507,299.38)	(96,657.00)	96,657.00
NATIONAL GRID ORD GBP0.113953	71,961.00	(888,446.95)	(162,058.00)	2,024,265.10
NATIONAL GRID ORD GBP0.12431289	140,078.00	(1,759,307.81)	(113,165.83)	1,389,180.76
NATIONAL RETAIL PPTYS INC COM STK	2,053.00	(89,280.79)	(2,053.00)	83,754.10
NATIXIS EUR1.6(POST SUBDV)	78,604.00	(532,596.44)	(125,222.00)	888,848.61
NATL AUSTRALIA BK NPV	228,005.00	(5,342,186.52)	(158,446.00)	3,973,706.68
NATL EXPRESS GRP ORD GBP0.05	11,015.00	(46,765.75)	(11,015.00)	52,170.36
NATURA COSMETICOS SA COM NPV	164,900.00	(1,480,436.30)	(263,144.00)	2,228,300.32
NAVER CORPORATION KRW500	7,676.00	(5,643,806.08)	(2,206.00)	1,540,724.72

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	7,115,000.00	(7,216,495.15)	(745,000.00)	789,337.10
NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	305,000.00	(421,336.15)	(125,000.00)	167,553.75
NCR CORP NEW PFD CONV SER A	990.00	(1,584,471.19)	(999.69)	1,498,174.84
NCSOFT CORP KRW500	6,262.00	(2,354,881.87)	(1,801.00)	708,784.43
NEC CORP NPV	887,100.00	(3,158,882.40)	(75,800.00)	205,126.39
NEC NETWORKS AND SYSTEM INTEGRATION CORPORATION	1,100.00	(25,397.72)	(1,100.00)	0.00
NEDBANK GROUP LTD ZAR1	50,062.00	(944,474.94)	(58,598.00)	978,593.79
NEMETSCHEK SE ORD NPV	13,549.00	(1,237,273.73)	(4,585.00)	412,017.16
NEOPOST EUR1	6,659.00	(240,108.52)	(8,371.00)	54,115.04
NESTE OYJ NPV	12,849.00	(613,070.00)	(18,858.00)	773,460.55
NESTLE SA CHF0.10(REGD)	140,017.00	(11,355,948.09)	(219,107.00)	17,538,767.92
NET ONE SYSTEMS CO NPV	9,900.00	(90,553.86)	(9,900.00)	113,271.53
NETFLIX INC 4.375% 11-15-2026	1,001,000.00	0.00	(184,000.00)	181,132.50
NETLINK NBN TRUST	3,879,900.00	(2,297,026.59)	(435,700.00)	267,468.89
NETMARBLE GAMES CO KRW100	1,682.00	(234,011.62)	(1,682.00)	242,001.84
NETS A/S DKK1	4,071.00	(79,438.20)	(4,071.00)	0.00
NEUBERGER BERMAN LOAN ADVISERS HOLDINGS (CAYMAN) LP	13,432,515.34	(13,432,515.34)	(1,932,515.34)	1,932,515.34
NEUROCRINE 2.25% DUE 05-15-2024	5,197,000.00	(5,274,363.88)	(2,140,000.00)	2,375,054.29
NEVRO CORP SR NT CONV 1.75% DUE 06-01-2021 REG	1,643,000.00	(1,919,193.98)	(4,581,000.00)	5,266,073.24
NEVSUN RESOURCES COM NPV	594,511.00	(1,566,037.88)	(186,735.00)	417,400.05
NEW GOLD INC COM NPV	151,808.00	(459,455.73)	(50,114.00)	164,687.86
NEW LOOK VISION COM 4 RESTRICTED MONTH HOLD	54,200.00	0.00	(54,200.00)	0.00
NEW LOOK VISION SUBS RCPT 4 MONTH HOLD	54,200.00	(1,315,614.48)	(54,200.00)	0.00
NEW RESIDENTIAL INVT CORP COM NEW COM NEW	4,235.00	(70,255.26)	(4,235.00)	70,548.59
NEW WORLD DEVELOPMENT CO HKD1	84,056.00	(108,781.88)	(327,000.00)	425,736.53
NEW YORK CMNTY CAP TR V BIFURCATED OPT NT UNIT SECS BONUSES	27,000.00	(1,366,242.40)	(27,000.00)	1,357,547.83
NEWCASTLE GOLD LTD COM COMMON STOCK	197,252.00	(153,063.23)	(70,000.00)	39,840.53
NEWCREST MINING LTD NPV	207,943.00	(3,523,373.70)	(76,618.00)	1,196,794.05
NEWELL BRANDS INC 5.5% DUE 04-01-2046	3,151,000.00	(3,702,916.93)	(4,051,000.00)	4,845,433.59
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	75,000.00	(81,993.00)	(75,000.00)	81,306.00
NEWMONT MNG CORP 6.25% DUE 10-01-2039	285,000.00	(344,720.00)	(270,000.00)	334,076.85
NEX GROUP PLC ORD GBP0	225,000.00	(1,630,639.58)	(258,694.00)	1,810,907.39
NEXANS EUR1	1,105.00	(56,820.07)	(6,663.00)	357,052.29
NEXEN TIRE CP KRW500	4,206.00	(48,062.53)	(4,206.00)	50,366.18
NEXON CO LTD NPV	209,000.00	(3,505,081.24)	(79,800.00)	2,061,395.16
NEXT ORD GBP0.10	31,266.00	(1,797,670.98)	(2,870.00)	146,333.22
NEXTERA ENERGY CAP 3.55% DUE 05-01-2027	3,810,000.00	(3,799,179.60)	(3,810,000.00)	3,935,768.10
NEXTERA ENERGY INC PREFERRED STOCK	570.00	(34,668.54)	(7,785.00)	492,712.90
NEXTERA ENERGY INC CORPORATE UNIT	32,170.00	(1,666,155.80)	(103,440.00)	5,329,678.14
NGK INSULATORS LTD NPV	200.00	(3,985.74)	(200.00)	3,750.10
NGK SPARK PLUG CO NPV	99,537.00	(2,337,728.19)	(300.00)	6,249.49
NH FOODS LTD NPV	27,000.00	(774,739.67)	(5,000.00)	149,288.46
NHK SPRING CO LTD NPV	7,100.00	(69,424.45)	(7,400.00)	2,884.70
NICHIAS CORP NPV	11,000.00	(109,429.75)	(11,000.00)	0.00
NICHICON CORP NPV	8,100.00	(74,908.74)	(8,100.00)	97,330.22
NICHIHA CORP NPV	4,000.00	(127,650.03)	(7,300.00)	0.00
NICHIREI CORP NPV	1,700.00	(42,062.92)	(7,000.00)	183,618.92
NIDEC CORPORATION NPV	34,800.00	(3,477,322.62)	(4,800.00)	567,563.23
NIEN MADE ENTERPRI TWD10	40,000.00	(392,401.97)	(17,000.00)	170,262.13
NIHON M&A CENTER I NPV	2,200.00	(81,319.13)	(2,200.00)	0.00
NIHON PARKERIZING NPV	57,800.00	(914,708.66)	(9,900.00)	154,493.83
NIHON UNISYS NPV	14,000.00	(229,422.57)	(14,000.00)	0.00
NIKE INC 3.375% DUE 11-01-2046	145,000.00	(136,342.05)	(295,000.00)	273,330.40
NIKE INC 3.625% DUE 05-01-2043	335,000.00	(323,975.05)	(150,000.00)	147,621.00
NIKKEI 225 APR 19250 C/OPT 14/04/2017	100.00	(266,661.11)	(100.00)	289,142.54
NIKKISO CO LTD NPV	5,700.00	(56,727.21)	(5,700.00)	0.00
NIKON CORP NPV	103,000.00	(1,740,112.04)	(196,400.00)	3,449,781.86
NINE DRAGONS PAPER HKD0.1	1,265,000.00	(1,381,209.86)	(115,000.00)	233,558.27
NINTENDO CO LTD NPV	32,800.00	(10,394,361.26)	(17,300.00)	5,364,058.56
NIPPON BUILDING FD REIT	232.00	(1,212,843.96)	(84.00)	451,431.67
NIPPON CHEMI-CON NPV	2,000.00	(68,542.68)	(2,000.00)	0.00
NIPPON DENKO CO NPV	19,400.00	(67,106.10)	(19,400.00)	80,192.87
NIPPON ELECTRIC GLASS CO LTD	13,200.00	(312,905.27)	(22,800.00)	165,430.15
NIPPON EXPRESS CO NPV	2,700.00	(164,654.47)	(35,700.00)	227,199.90
NIPPON PROLOGIS RE REIT	109.00	(235,199.19)	(174.00)	374,562.09
NIPPON STEEL & SUMIKIN BUSSAN NPV	2,100.00	(113,519.08)	(2,100.00)	0.00
NIPPON STEEL AND SUMITOMO METAL CORPORATION	195,300.00	(4,627,782.82)	(111,600.00)	2,540,505.85
NIPPON TELEGRAPH & TELEPHONE CORP NPV	81,600.00	(3,506,332.51)	(458,700.00)	21,201,798.49
NIPRO CORP NPV	6,000.00	(90,645.02)	(79,600.00)	1,121,975.21
NISHIMATSU CONSTCN NPV	27,000.00	(153,266.80)	(5,400.00)	0.00
NISOURCE FIN CORP 3.49% 05-15-2027	1,316,000.00	(1,315,789.44)	(502,000.00)	511,081.18
NISOURCE FIN CORP 3.95% DUE 03-30-2048	3,320,000.00	(3,316,481.40)	(2,630,000.00)	2,650,926.20

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	Share/Par	Net Amount	Share/Par	Net Amount
NISOURCE FIN CORP 4.375% 05-15-2047	7,318,000.00	(7,311,999.24)	(3,010,000.00)	3,195,125.80
NISSAN CHEMICAL IN NPV	300.00	(10,248.80)	(300.00)	10,149.87
NISSAN MOTOR CO LTD	121,800.00	(1,201,327.05)	(293,800.00)	2,883,857.15
NISSAN MTR ACCEP 1.55% DUE 09-13-2019	300,000.00	(296,052.00)	(300,000.00)	297,567.00
NISSHIN SEIFUN GRP NPV	17,500.00	(298,241.83)	(24,300.00)	388,418.24
NISSIN CORP NPV	20,100.00	(128,515.43)	(1,100.00)	0.00
NISSIN FOODS HOLDINGS CO LTD NPV	2,200.00	(122,954.18)	(4,300.00)	269,947.36
NITORI HOLDINGS NPV	11,500.00	(1,686,693.53)	(8,600.00)	1,238,545.20
NITTETSU MINING CO NPV	3,200.00	(192,148.45)	(3,200.00)	0.00
NITTO BOSEKI CO JPY50	5,000.00	(28,775.67)	(1,000.00)	0.00
NITTO DENKO CORP NPV	1,500.00	(141,265.58)	(8,000.00)	676,876.23
NITTO KOGYO CORP NPV	6,300.00	(86,909.81)	(2,600.00)	0.00
NKT A/S	16,041.00	(1,186,294.45)	(23,073.00)	1,721,833.75
NMC HEALTH PLC ORD GBP0.10	2,767.00	(84,747.89)	(2,767.00)	80,859.81
NN GROUP N.V. EURO.12	7,873.00	(285,310.65)	(27,117.00)	991,618.51
NOBIA AB NPV	22,513.00	(230,363.57)	(51,157.00)	57,784.18
NOBINA AB NPV	90,159.00	(491,230.24)	(126,270.00)	122,265.73
NOBLE ENERGY INC 3.85% DUE 01-15-2028	1,746,000.00	(1,740,552.48)	(1,746,000.00)	1,747,668.74
NOBLE ENERGY INC 4.95% DUE 08-15-2047	2,571,000.00	(2,561,260.98)	(2,041,000.00)	2,038,115.33
NOEVIR CO LTD	600.00	(31,989.77)	(600.00)	36,178.68
NOHMI BOSAI JPY50	2,200.00	(32,674.78)	(2,200.00)	0.00
NOJIMA CORP NPV	10,900.00	(190,600.71)	(38,500.00)	591,408.53
NOK CORP NPV	800.00	(18,718.11)	(9,100.00)	213,757.05
NOKIA CORP FIXED 4.375% DUE 06-12-2027	183,000.00	(182,251.53)	(183,000.00)	186,345.00
NOKIA OYJ EURO.06	61,185.00	(313,005.43)	(584,620.00)	3,063,473.20
NOKIAN RENKAAT OYJ NPV	29.00	(1,240.64)	(24,279.00)	1,019,993.43
NOMURA CO LTD NPV	4,800.00	(104,194.82)	(7,100.00)	43,428.54
NOMURA HOLDINGS NPV	498,900.00	(3,021,919.24)	(772,200.00)	4,660,417.78
NOMURA REAL ESTATE MASTER FU	1,122.00	(1,493,920.60)	(382.00)	504,469.52
NOMURA RESEARCH INSTITUTE NPV	800.00	(30,623.40)	(6,150.00)	225,693.52
NOMURA RL EST INC NPV	55,900.00	(1,086,108.99)	(26,700.00)	547,011.38
NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	30,007.00	(373,980.42)	(360,912.00)	4,466,693.48
NORDSTROM INC 4% DUE 03-15-2027	210,000.00	(209,210.40)	(85,000.00)	84,541.85
NORDSTROM INC 5% DUE 01-15-2044	515,000.00	(493,500.35)	(155,000.00)	151,245.90
NORFOLK SOUTHN 4.45% DUE 06-15-2045	115,000.00	(121,419.30)	(215,000.00)	229,114.20
NORFOLK SOUTHN 4.65% DUE 01-15-2046	380,000.00	(423,714.80)	(105,000.00)	114,415.35
NORFOLK SOUTHN 4.8 DUE 08-15-2043	2,600,000.00	(2,879,266.00)	(6,416,000.00)	3,767,679.65
NORITAKE CO LTD NPV	1,000.00	(48,107.11)	(1,000.00)	0.00
NORSK HYDRO ASA NOK1.098	1,432.00	(9,347.80)	(131,053.00)	730,434.76
NORTH HAVEN PRIVATE EQUITY ASIA III TE LP	1,059,820.00	(1,059,820.00)	(414,907.00)	414,907.00
NORTH PACIFIC BANK NPV	27,500.00	(99,806.06)	(41,200.00)	123,451.69
NORTH WEST CO INC COM NPV	6,291.00	(150,128.29)	(18,822.00)	0.00
NORTH WEST CO INC VAR VTG AND COM VTG SHS	18,822.00	0.00	(18,822.00)	463,865.33
NORTHERN STAR RESOURCES LTD	9,000.00	(40,151.70)	(225,368.00)	696,472.80
NORTHROP GRUMMAN 2.08% DUE 10-15-2020	1,255,000.00	(1,254,811.75)	(765,000.00)	764,778.15
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	9,725,000.00	(9,727,734.00)	(590,000.00)	602,436.10
NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045	3,042,000.00	(3,016,614.11)	(1,940,000.00)	1,870,974.80
NOVARTIS AG CHF0.50 (REGD)	148,986.00	(12,126,750.08)	(266,316.00)	22,318,362.22
NOVARTIS CAP CORP 4% DUE 11-20-2045	175,000.00	(179,042.50)	(1,105,000.00)	1,143,088.55
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	785,000.00	(860,445.85)	(250,000.00)	275,959.00
NOVELLUS SYS INC 2.625% DUE 05-15-2041	1,215,000.00	(5,249,200.89)	(320,000.00)	1,476,570.41
NOVO BANCO SA 5% SNR EMTN 23/04/2019 EUR	13,000.00	(12,830.85)	(13,000.00)	13,165.47
NOVO-NORDISK AS DKK0.2 SERIES'B'	3,224.00	(132,392.50)	(43,123.00)	1,999,634.41
NOVUS HOLDINGS	4,844.00	0.00	(4,844.00)	2,157.87
NOVUS HOLDINGS LTD NPV	35,200.00	0.00	(35,200.00)	14,559.07
NRW BANK Z/CPN CP DUE 04-13-2017	6,000,000.00	(5,984,302.50)	(6,000,000.00)	5,984,302.50
NRW BK DISC COML PAPER CITI 4/2 YRS 1&2 CPN 04-03-2017	12,000,000.00	(11,969,200.00)	(12,000,000.00)	11,969,200.00
NRW BK DISC COML PAPER CITI 4/2 YRS 1&2 CPN 07-07-2017	9,000,000.00	(8,973,162.50)	(9,000,000.00)	8,999,711.25
NS SOLUTIONS CORP NPV	5,400.00	(147,281.43)	(1,900.00)	36,539.97
NTN CORP NPV	3,000.00	(14,765.66)	(16,000.00)	74,079.67
NTT DATA CORP NPV	1,500.00	(23,520.07)	(1,200.00)	21,906.31
NTT DOCOMO NPV	233,900.00	(5,770,710.47)	(550,000.00)	13,130,309.38
NUANCE 1.25% DUE 04-01-2025	5,293,000.00	(5,374,890.11)	(1,355,000.00)	1,331,911.59
NUANCE 1.5% DUE 11-01-2035	855,000.00	(876,229.85)	(1,510,000.00)	1,580,976.78
NUFARM LIMITED RIGHTS 15/11/2017	1,054.00	0.00	(1,054.00)	890.93
NUFARM NPV	4,745.00	(33,620.42)	(4,745.00)	33,197.48
NUFLARE TECHNOLOGY NPV	2,700.00	(153,510.37)	(5,900.00)	178,157.49
NUVASIVE INC SR NT CONV 2.25% DUE 03-15-2021 REG	5,102,000.00	(694,810.05)	(2,977,000.00)	3,838,421.69
NVIDIA CORP 1% CNV BDS 12-01-2018 USD1000	462,000.00	(2,834,227.86)	(1,936,000.00)	10,788,493.54
NWS HOLDINGS LTD HKD1	12,189.00	(22,511.58)	(79,000.00)	145,961.58
NYU HOSPS CTR 4.368% DUE 07-01-2047	130,000.00	(130,000.00)	(130,000.00)	137,663.50
O REILLY AUTOMOTIVE INC NEW 3.6% DUE 09-01-2027	2,080,000.00	(2,076,672.00)	(370,000.00)	371,004.70

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	Share/Par	Net Amount	Share/Par	Net Amount
OASIS PETE INC NEW 2.625% DUE 09-15-2023	2,290,000.00	(2,373,053.67)	(2,105,000.00)	2,355,251.56
OBAYASHI CORP NPV	160,400.00	(1,733,928.33)	(96,200.00)	1,047,072.36
OBI PHARMA INC TWD10	12,000.00	(104,972.61)	(12,000.00)	74,160.76
OBIC CO LTD NPV	100.00	(4,543.95)	(100.00)	4,831.27
OCCIDENTAL PETE 4.4% DUE 04-15-2046	190,000.00	(198,208.00)	(673,000.00)	684,744.25
OCEANAGOLD CORP COM NPV	151,023.00	(443,523.74)	(107,000.00)	346,908.77
ODAKYU ELEC RLWY NPV	6,400.00	(127,988.47)	(1,400.00)	27,610.47
OHL MEX SAB DE CV COMSTK	436,300.00	(532,536.04)	(505,300.00)	767,285.30
OHSO FOOD SERVICE NPV	1,300.00	(50,314.62)	(1,300.00)	0.00
OIL & NATURAL GAS	367,716.00	(1,048,587.02)	(490,527.50)	1,267,205.62
OIL INDIA LTD INR10	177,339.00	(893,658.25)	(177,339.00)	833,448.16
OIL SEARCH LTD NPV	745.00	(4,030.39)	(518.00)	2,763.03
OITA BANK NPV	37,000.00	(143,574.09)	(40,500.00)	211,718.56
OJI HOLDINGS CORP	3,000.00	(14,588.74)	(47,000.00)	225,739.91
OKAMURA CORP NPV	3,500.00	(33,700.13)	(3,500.00)	38,998.27
OKUMURA CORP NPV	1,600.00	(61,070.60)	(1,600.00)	0.00
OLD MUTUAL PLC ORD GBP0.114285714	10,162.00	(25,364.46)	(257,947.00)	667,900.21
OLIN CORP 5.125% BDS 09-15-2027 USD2000	238,000.00	(238,000.00)	(238,000.00)	238,000.00
OMEGA HEALTHCARE INVS INC REIT	2,688.00	(88,829.25)	(2,688.00)	83,795.27
OMNICOM GROUP INC 3.6% DUE 04-15-2026	379,000.00	(379,576.08)	(1,182,000.00)	1,195,464.39
OMRON CORP NPV	2,000.00	(98,596.50)	(12,100.00)	591,275.54
OMV AG NPV	430.00	(24,558.20)	(7,967.00)	347,815.50
ON SEMICONDUCTOR CORP SR NT CONV 1% DUE 12-01-2020 REG	420,000.00	(443,099.48)	(8,883,000.00)	9,572,264.73
ON THE BEACH GROUP ORD GBP0.01	8,552.00	(50,778.81)	(8,552.00)	0.00
ONEOK PARTNERS L P 6.125 DUE 02-01-2041	2,485,000.00	(2,821,866.60)	(600,000.00)	684,504.00
ONESAVINGS BANK PL ORD GBP0.01	17,372.00	(98,090.06)	(40,796.00)	0.00
ONEX CORP SUB-VTG NPV	262.00	(19,433.93)	(451.00)	33,629.14
ONO PHARMACEUTICAL NPV	65,700.00	(1,379,035.45)	(10,700.00)	233,299.42
ONWARD HOLDINGS NPV	45,000.00	(325,385.53)	(4,000.00)	30,544.20
OPAP(ORG OF FOOTB) EURO.30 (CR)	144,244.00	(1,464,885.90)	(89,663.00)	1,024,925.80
OPEN TEXT CO COM NPV	787.00	(18,703.11)	(1,044.00)	40,205.84
ORACLE CORP 2.95% DUE 11-15-2024	2,150,000.00	(2,146,603.00)	(760,000.00)	762,088.55
ORACLE CORP 3.85% DUE 07-15-2036	1,163,000.00	(1,152,068.35)	(35,000.00)	36,484.35
ORACLE CORP 3.9% DUE 05-15-2035	154,000.00	(153,420.96)	(1,480,000.00)	1,512,047.42
ORACLE CORP 4% 11-15-2047	6,635,000.00	(6,696,065.85)	(505,000.00)	528,133.05
ORACLE CORP 4% DUE 07-15-2046	490,000.00	(487,114.90)	(3,175,000.00)	3,093,904.70
ORACLE CORP 4.125% DUE 05-15-2045	610,000.00	(620,003.95)	(715,000.00)	746,374.90
ORACLE CORP 4.375% DUE 05-15-2055	1,354,000.00	(1,353,904.10)	(305,000.00)	320,405.55
ORACLE CORP 4.5% DUE 07-08-2044	5,640,000.00	(5,876,048.40)	(1,320,000.00)	1,498,799.80
ORACLE CORP JAPAN NPV	400.00	(23,666.49)	(600.00)	36,194.15
ORANGE EUR4	92,223.00	(1,546,781.87)	(187,137.00)	2,988,260.06
ORANGE S A 5.5% DUE 02-06-2044	1,600,000.00	(1,867,152.00)	(1,600,000.00)	1,940,376.00
OREXIGEN THERAPEUTICS INC 2.75% 12-01-2020	3,437,000.00	0.00	(3,437,000.00)	1,714,912.50
ORICA LIMITED NPV	225.00	(3,093.98)	(29,339.00)	407,966.88
ORIENT O/SEAS INTL USD0.10	18,500.00	(99,200.43)	(18,500.00)	44,166.71
ORIENTAL LAND CO LTD NPV	4,400.00	(259,456.27)	(4,600.00)	395,635.96
ORIGIN ENERGY LTD NPV	762.00	(4,022.44)	(85,566.00)	472,409.86
ORION CORPORATION SER'B'NPV	3,038.00	(126,495.46)	(3,912.00)	226,393.64
ORION HOLDINGS COR KRW500	173.00	(104,192.16)	(643.72)	50,281.73
ORION KRW500	3,007.28	(171,419.84)	(0.28)	20.19
ORIX CORP NPV	93,900.00	(1,485,662.21)	(163,500.00)	2,616,589.88
ORKLA ASA NOK1.25	52,212.00	(530,197.61)	(130,331.00)	1,257,617.13
ORPEA EUR1.25	17,758.00	(2,061,137.45)	(4,031.00)	467,496.99
ORSTED A/S	9,177.00	(389,915.13)	(16,829.00)	854,655.96
OSAKA GAS CO LTD NPV	117,100.00	(464,938.03)	(86,100.00)	435,113.35
OSAKI ELECTRIC CO NPV	16,900.00	(131,079.89)	(16,900.00)	0.00
OSRAM LICHT AG NPV	56,030.00	(4,358,754.67)	(6,783.00)	551,577.38
OTC CASH COLL RECEIVABLE FROM 101204-20243 THE NORTHERN TRUST COMPANY	360,000.00	(360,000.00)	(240,000.00)	240,000.00
OTC DER CASH COLL PAY TO MACQUARIE BANK LIMITED 31 DEC 2050	280,000.00	(280,000.00)	(430,000.00)	430,000.00
OTC DER CASH COLL PAY TO BARCLAYS	26,890,000.00	(26,890,000.00)	(26,890,000.00)	26,890,000.00
OTC DER CASH COLL PAY TO UBSSEC	255,000.00	(255,000.00)	(255,000.00)	255,000.00
OTC DER CASH COLL PAY TO WEST PACK	21,940,000.00	(21,940,000.00)	(19,620,000.00)	19,620,000.00
OTC DER CASH COLL REC FROM BARCLAYS	12,510,000.00	(12,510,000.00)	(13,980,000.00)	13,980,000.00
OTC DER CASH COLL REC FROM WEST PACK	30,530,000.00	(30,530,000.00)	(30,530,000.00)	30,530,000.00
OTC DERICASH COLL RECEI FROM CITIBANK	2,051,000.00	(2,051,000.00)	(1,186,000.00)	1,186,000.00
OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	230,000.00	(230,000.00)	(160,000.00)	160,000.00
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	390,000.00	(390,000.00)	(139,129.12)	139,129.12
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	500,000.00	(500,000.00)	(920,000.00)	920,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBC	70,000.00	(70,000.00)	(70,000.00)	70,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS AND CO	98,000.00	(98,000.00)	(107,000.00)	107,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA	320,000.00	(320,000.00)	(320,000.00)	320,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM TD SECURITIES	2,340,000.00	(2,340,000.00)	(5,172,000.00)	5,172,000.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM CREDIT SUISSE EUROPE	1,470,000.00	(1,470,000.00)	(1,470,000.00)	1,470,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CREDIT SUISSE EUROPE	3,660,000.00	(3,660,000.00)	(3,930,000.00)	3,930,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	180,000.00	(180,000.00)	(180,000.00)	180,000.00
OTP BANK NYRT HUF100	99,829.00	(3,657,328.45)	(8,309.00)	243,103.72
OTSUKA CORP NPV	8,200.00	(513,651.20)	(300.00)	15,227.32
OTSUKA HOLDINGS CO LTD	42,800.00	(1,910,693.71)	(52,700.00)	2,272,302.87
OUTFRONT MEDIA INC COM	1,933.00	(51,340.48)	(1,933.00)	42,996.30
OUTOKUMPU OYJ SER'A'NPV	63,172.00	(562,545.93)	(46,016.00)	15,900.11
OVERSEA-CHINESE BANKING CORPORATION SGD0.5	87,900.00	(601,353.79)	(360,100.00)	2,823,544.24
OVERSEA-CHINESE BKG CORP LTD 4/A2 DISC COMML PAPER YRS 1&2 CPN 08-07-2017	12,000,000.00	(11,929,410.00)	(12,000,000.00)	11,929,410.00
OVS SPA NPV	217,092.00	(1,559,163.96)	(93,143.00)	623,867.32
OZ MINERALS LTD COMSTK	25,128.00	(139,390.63)	(73,344.00)	40,693.65
P2 BRASIL PRIVATE INFRASTRUCTURE FUND IILP	984,364.12	(984,364.12)	(5,306,963.68)	5,306,963.68
PAC GAS & ELEC CO 3.75 DUE 08-15-2042	635,000.00	(637,057.90)	(455,000.00)	462,703.15
PAC GAS & ELEC CO 4% DUE 12-01-2046	1,151,000.00	(1,153,757.10)	(2,160,000.00)	2,197,636.20
PAC GAS & ELEC CO 4.3% DUE 03-15-2045	672,000.00	(698,402.88)	(2,097,000.00)	2,156,995.17
PACIFIC BASIN SHIP USD0.01	1,936,000.00	(370,563.83)	(6,510,000.00)	1,306,002.86
PACIFIC GAS & ELEC CO 3.3% DUE 03-15-2027	1,685,000.00	(1,679,018.25)	(790,000.00)	794,055.10
PACIFICORP 4.1 DUE 02-01-2042	270,000.00	(272,673.00)	(100,000.00)	106,528.00
PACIRA PHARMACEUTICALS INC SR NT CONV 3.25 02-01-2019 REG	300,000.00	(627,348.00)	(300,000.00)	300,000.00
PADDY POWER BETFAIR PLC	1,868.00	(204,352.65)	(1,868.00)	214,758.89
PAL GROUP HOLDINGS CO LTD	2,000.00	(59,426.53)	(2,000.00)	0.00
PALO ALTO NETWORKS INC SR NT CONV 0% DUE07-01-2019 REG	1,795,000.00	(2,479,480.23)	(350,000.00)	484,447.60
PANASONIC CORP	294,600.00	(3,498,352.06)	(217,300.00)	2,727,927.09
PARAMOUNT GROUP INC COM	2,730.00	(44,303.42)	(2,730.00)	43,907.44
PARAMOUNT RESOURCE COM NPV CLASS A	68,600.00	(870,175.31)	(31,300.00)	508,371.13
PARK 24 CO LTD NPV	17,800.00	(453,379.45)	(200.00)	5,254.75
PARK HOTELS & RESORTS INC COM	65,949.52	(113,600.28)	(65,949.52)	1,820,863.74
PARKER-HANNIFIN 3.25% DUE 03-01-2027	911,000.00	(910,993.38)	(911,000.00)	922,044.32
PARKER-HANNIFIN 4.1% DUE 03-01-2047	1,583,000.00	(1,585,169.74)	(488,000.00)	493,314.32
PARTNERS GROUP HLG CHF0.01 (REGD)	8,236.00	(4,610,033.15)	(1,873.00)	1,233,631.82
PASON SYSTEM INCOR COM NPV	19,356.00	(277,363.89)	(19,356.00)	263,260.88
PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV LP	3,540,109.32	(3,540,109.32)	(106,053.22)	106,053.22
PATRIA-BRAZILIAN PRIVATE EQUITY FUND III, LP	1,190,563.25	(1,190,563.25)	(249,408.22)	249,408.22
PATRIZIA IMMO AG NPV (REGD)	166.40	0.00	(1,830.40)	7.98
PATRIZIA IMMOBILIEN AG NPV SUB RIGHTS 31/12/49	166.40	0.00	(166.40)	0.00
PATTERN ENERGY GROUP INC SR NT CONV 4% DUE 07-15-2020 REG	1,190,000.00	(1,252,088.83)	(2,315,000.00)	2,286,853.44
PAYSAFE GROUP PLC ORD GBP0.0001	14,138.00	(92,003.04)	(39,707.00)	148,429.30
PCCW LIMITED NPV	789,000.00	(456,607.27)	(284,000.00)	167,338.57
PEABODY SECS FIN 6% DUE 03-31-2022	103,000.00	(103,000.00)	(103,000.00)	101,540.00
PEARSON ORD GBP0.25	120,259.00	(1,095,036.06)	(42,274.00)	354,996.82
PEBBLEBROOK HOTEL TR COM STK	9,899.00	(308,966.98)	(2,860.00)	105,909.28
PEG Pooled Corporate Finance Institutional Investors LLC	122,250.00	(122,250.00)	(834,644.70)	834,644.70
PEG POOLED VC INSTL INV II LLC	221,283.00	(221,283.00)	(1,547,408.80)	1,547,408.80
PEGATRON CORP TWD10	544,000.00	(1,447,777.08)	(716,000.00)	1,707,152.86
PEMBINA PIPELINE CORPORATION COMMON STOCK	12,500.00	(393,303.25)	(12,884.00)	413,472.32
PENDRAGON ORD GBP0.05	81,913.00	(32,322.78)	(259,463.00)	103,605.86
PENSKE AUTOMOTIVE GROUP 3.75% DUE 08-15-2020	100,000.00	(100,000.00)	(100,000.00)	101,500.00
PEPSICO INC 3.45% DUE 10-06-2046	7,669,000.00	(7,131,316.90)	(1,100,000.00)	1,036,220.00
PEPSICO INC 4% DUE 05-02-2047	7,309,000.00	(7,265,482.38)	(7,309,000.00)	7,471,819.82
PEPSICO INC FIXED 3% 10-15-2027	784,000.00	(781,781.28)	(784,000.00)	780,385.76
PERNOD RICARD NPV EUR 1.55	1,409.00	(184,382.41)	(26,015.00)	3,322,558.91
PERRIGO FIN PLC 3.9% DUE 12-15-2024	145,000.00	(147,631.75)	(765,000.00)	784,393.80
PETROBRAS GLOBAL 7.375% DUE 01-17-2027	1,970,000.00	(2,051,900.00)	(870,000.00)	927,780.00
PETROCHINA CO 'H' CNY1	12,240,000.00	(8,639,857.40)	(9,780,000.00)	6,659,144.26
PETROFAC ORD USD0.02	1,411.00	(14,808.04)	(25,722.00)	196,732.78
PETRONET LNG INR10	50,043.00	(181,735.59)	(117,244.00)	742,154.86
PEUGEOT SA EUR1	19,180.00	(395,949.03)	(32,734.00)	645,692.27
PEYTO EXPL & DEV CORP NEW COM	414.00	(7,355.24)	(912.00)	16,165.64
PFIZER INC 4.125% DUE 12-15-2046	3,200,000.00	(3,285,236.00)	(805,000.00)	874,523.75
PFIZER INC NT 7.2 DUE 03-15-2039	365,000.00	(521,154.30)	(380,000.00)	555,604.80
PGE POLSKA GRUPA PLN10.25	478,001.00	(1,663,744.90)	(63,617.00)	176,700.88
PHILIP MORRIS INTL 1.125% DUE 08-21-2017	5,000,000.00	(4,998,100.00)	(5,000,000.00)	5,000,000.00
PHILIP MORRIS INTL 2% DUE 02-21-2020	1,065,000.00	(1,058,482.20)	(365,000.00)	365,726.35
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	365,000.00	(353,900.35)	(340,000.00)	333,033.80
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043	545,000.00	(586,458.15)	(545,000.00)	587,520.60
PHILIPS LIGHTING EURO.01	11,806.00	(456,236.43)	(11,806.00)	48,062.95
PHISON ELECTRONICS TWD10	127,000.00	(1,627,335.16)	(61,000.00)	711,830.34
PIAGGIO NPV	19,103.00	(61,945.74)	(19,103.00)	0.00
PICK'N PAY STORES ZAR0.0125	24,281.00	(117,442.72)	(24,281.00)	104,689.59
PIEDMONT OFFICE REALTY TRU-A	2,026.00	(43,336.14)	(2,026.00)	41,055.27
PILIPINAS SHELL PE PHP1	438,730.00	(612,417.23)	(515,000.00)	585,968.42

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
PING AN INSURANCE GROUP 'H' CNY1	1,763,500.00	(12,594,142.04)	(852,000.00)	6,264,730.24
PIOLAX INC NPV	3,700.00	(83,991.31)	(3,700.00)	100,751.70
PIRAMAL ENTERPRISES INR2	9,386.00	(361,842.47)	(32,980.00)	1,325,184.40
PK OH INDS INC OH 6.625% DUE 04-15-2027	128,000.00	(128,000.00)	(128,000.00)	129,600.00
PKN ORLEN SA PLN1.25	91,981.00	(2,370,309.32)	(17,489.00)	531,008.46
PLAINS ALL AMERN 3.6% DUE 11-01-2024	188,000.00	(183,209.76)	(897,000.00)	869,064.16
PLAINS ALL AMERN 4.7 DUE 06-15-2044	7,250,000.00	(6,681,821.85)	(1,070,000.00)	990,420.00
PLAINS ALL AMERN PIPELINE L P DISC COML PAPER 4/A2 YRS 1&2 CPN 04-17-2017	300,000.00	(299,496.25)	(300,000.00)	299,496.25
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	4,140,000.00	(3,971,866.35)	(400,000.00)	378,028.00
PLATINUM EQUITY CAPITAL PARTNERS II, LP	139,610.00	(139,610.00)	(654,584.21)	654,584.21
PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	904,777.00	(904,777.00)	(9,066,209.28)	9,066,209.28
PLATINUM EQUITY CAPITAL PARTNERS IV LP	15,152,205.00	(15,152,205.00)	(6,226,808.00)	6,226,808.00
PLAYTECH PLC ORD NPV	21,168.00	(274,488.66)	(27,804.00)	0.00
PLENUS CO LTD NPV	2,900.00	(65,093.37)	(2,900.00)	0.00
PLUS500 LTD ORD ILS0.01 (DI)	31,616.00	(375,440.06)	(100,436.00)	365,122.80
PNC BK N A PITT PA 2% DUE 05-19-2020	600,000.00	(599,322.00)	(235,000.00)	233,789.75
PNC BK N A PITT PA 2.3% DUE 06-01-2020	85,000.00	(85,581.40)	(85,000.00)	84,845.30
PNC BK N A PITT PA 2.45% DUE 11-05-2020	265,000.00	(269,293.00)	(265,000.00)	268,712.65
PNC BK N A PITT PA 2.6% DUE 07-21-2020	85,000.00	(86,292.00)	(85,000.00)	86,321.75
PNC BK N A PITT PA 3.1% 10-25-2027	1,132,000.00	(1,131,615.12)	(1,132,000.00)	1,130,347.28
POLA ORBIS HLDG IN NPV	40,500.00	(1,361,160.60)	(40,500.00)	1,460,518.41
POLY PROPERTY GROUP CO LTD HKD0.50	83,000.00	(33,345.73)	(83,000.00)	35,634.43
POLYPIPE GROUP PLC ORD GBP0.001	85,244.00	(442,039.03)	(85,244.00)	42,404.94
PORSCHE AUTO HL SE NON VTG PRF NPV	2,155.00	(126,707.87)	(12,284.00)	761,934.42
PORTO SEGURO SA COM NPV	54,300.00	(606,570.19)	(20,600.00)	226,918.81
POSCO KRW5000	13,182.00	(3,312,895.63)	(16,830.00)	4,187,053.41
POST HLDGS INC PFD PERP CONV STK SERIES C 2.5%	24,615.00	(3,856,670.57)	(6,800.00)	1,031,350.76
POST HOLDINGS, INC. TERM LOAN A SERNIOR SECURED DUE 05-24-2024 BEO	300,000.00	(299,250.00)	(1,500.00)	1,500.00
POSTE ITALIANE SPA NPV	31,209.00	(216,710.24)	(53,709.00)	360,766.12
POSTNL NV EURO.48	10,689.00	(45,915.14)	(88,713.00)	379,825.35
POTASH CORP SASK 4% DUE 12-15-2026	208,000.00	(213,984.16)	(649,000.00)	669,177.41
POTASH CORP SASK COM NPV	361.00	(6,689.10)	(815.00)	14,260.32
POWER ASSETS HLDGS NPV	9,500.00	(84,383.66)	(74,000.00)	647,402.58
POWER CORP CANADA SUB-VTG NPV	408.00	(9,358.28)	(399.00)	9,680.05
POWER FINANCE CORP INR10	800,794.00	(1,619,518.72)	(413,272.00)	804,761.50
POWER FINL CORP COM NPV	3,863.00	(100,681.59)	(4,254.00)	115,260.61
POWERTECH TECHNOLO TWD10	139,000.00	(410,380.01)	(182,000.00)	542,832.52
POWSZECHNA KASA OS PLN1.00	398,965.00	(3,746,296.62)	(52,888.00)	480,319.83
POWSZECHNY ZAKLAD UBEZPIECZE	351,289.00	(3,284,588.62)	(148,360.00)	1,795,271.28
PP LONDON SUMATRA IDR100.00	4,429,400.00	(536,593.81)	(4,429,400.00)	458,702.38
PPB GROUP BERHAD MYR1	54,700.00	(207,094.11)	(54,700.00)	213,745.55
PPL CAP FDG INC 3.1% DUE 05-15-2026	1,920,000.00	(1,896,076.80)	(1,040,000.00)	1,005,464.35
PPL CAP FDG INC 3.95% DUE 03-15-2024	1,135,000.00	(1,173,249.50)	(9,545,000.00)	10,072,057.05
PRA GROUP INC 3.5% DUE 06-01-2023	10,538,000.00	(10,529,643.76)	(9,331,000.00)	9,460,988.33
PRAIRIESKY ROYALTY COM NPV	133.00	(3,141.46)	(695.00)	16,521.05
PRESIDENT CHAIN ST TWD10	125,000.00	(977,861.24)	(137,000.00)	1,126,522.27
PRICELINE GROUP .9% DUE 09-15-2021	810,000.00	(917,143.70)	(5,060,000.00)	5,680,380.46
PRICELINE GROUP INC SR NT CONV .35% DUE 06-15-2020 REG	5,315,000.00	(7,955,927.85)	(6,640,000.00)	9,399,930.13
PRIMA MEAT PACKERS NPV	145,000.00	(896,344.94)	(66,000.00)	335,251.04
PRIMAVERA CAPITAL (CAYMAN) FUND L.P.	442,400.00	(442,400.00)	(4,611,851.12)	4,611,851.12
PRIMAVERA CAPITAL FUND II LP	28,334,488.54	(28,334,488.54)	(433,672.88)	433,672.88
PROBI AB NPV	542.00	(34,566.94)	(542.00)	27,347.30
PROGRESSIVE CORP 4.35 DUE 04-25-2044	85,000.00	(91,354.60)	(85,000.00)	93,077.55
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	5,418,000.00	(5,586,792.86)	(4,643,000.00)	4,885,561.02
PROLOGIS INC COM	7,605.00	(395,704.25)	(7,583.00)	467,920.49
PROOFPOINT INC SR NT CONV .75% DUE 06-15-2020 REG	1,961,000.00	(2,385,342.48)	(6,391,000.00)	7,644,324.95
PROSIEBENSAT.1 MEDIA SE NPV	16,843.00	(588,114.95)	(23,717.00)	1,004,028.07
PROVIDENT FINANCIAL GROUP	16,892.00	(198,296.19)	(16,892.00)	199,015.72
PROXIMUS	30,420.00	(1,054,524.40)	(22,430.00)	755,490.19
PRUDENTIAL FINL 5.75% DUE 07-15-2033	1,319,000.00	(1,607,069.60)	(165,000.00)	190,992.45
PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045	173,000.00	(181,650.00)	(860,000.00)	911,080.00
PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG	572,000.00	(605,055.88)	(1,785,000.00)	1,980,946.77
PRUDENTIAL GBP0.05	180,797.00	(4,330,835.09)	(170,408.00)	4,007,963.39
PRYSMIAN SPA EURO.10	121.00	(3,379.74)	(112.00)	3,314.24
PT BUMI SERPONG DA IDR100	6,773,900.00	(958,984.59)	(6,773,900.00)	901,023.23
PT INDOFOOD SUKSES IDR100	1,068,300.00	(644,605.63)	(1,910,200.00)	1,131,084.00
PT MATAHARI DEPT STORE TBK	811,500.00	(866,239.81)	(1,207,600.00)	1,067,767.82
PT XL AXIATA IDR100	434,700.00	(103,204.17)	(3,000,000.00)	714,499.55
PTT GLOBAL CHEMICAL PUBLIC CO LTD THB10(ALIEN MKT)	106,500.00	(193,086.53)	(236,800.00)	528,507.92
PTT PUBLIC COMPANY THB10(NVDR)	144,400.00	(1,727,124.91)	(26,900.00)	303,485.68
PUB STORAGE COM	17,271.00	(3,624,776.57)	(1,109.00)	237,337.28
PUBLIC BK BHD MYR1	61,400.00	(276,351.63)	(169,800.00)	761,678.21

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
PUBLIC SVC CO N C INC 03-09-2017	2,800,000.00	(2,799,405.00)	(2,800,000.00)	2,799,405.00
PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 1&2 04-07-2017	100,000.00	(99,929.11)	(100,000.00)	99,929.11
PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 1&2 06-16-2017	1,900,000.00	(1,898,010.28)	(1,900,000.00)	1,898,010.28
PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 1&2 09-20-2017	600,000.00	(599,647.50)	(600,000.00)	599,647.50
PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 1&2 11-03-2017	500,000.00	(499,354.17)	(500,000.00)	499,354.17
PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 1&2 12-12-2017	2,600,000.00	(2,596,607.00)	(2,600,000.00)	2,596,607.00
PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 1&2 12-21-2017	200,000.00	(199,729.33)	(200,000.00)	199,729.33
PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 1&2 12-22-2017	1,090,000.00	(1,088,919.08)	(1,090,000.00)	1,088,919.08
PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 1&2 CPN 10-17-2017	400,000.00	(399,536.00)	(400,000.00)	399,536.00
PUBLIC SVC ENTERPRISE GROUP INC 2.65% 11-15-2022	965,000.00	(963,774.45)	(285,000.00)	282,289.65
PUBLICIS GROUPE SA EURO.40	44,924.00	(3,160,107.33)	(10,027.00)	696,111.63
PUGET SOUND ENERGY 4.3% DUE 05-20-2045	830,000.00	(881,363.60)	(2,250,000.00)	2,394,613.80
PUT SWPTN USD BARCUS33 6M 3.15%/3MLIBOR European SWO 03.07.17 3.1 09-07-2017	10,000,000.00	0.00	(10,000,000.00)	48,952.00
PUT SWPTN USD CHASUS33 6M 2.5%/3MLIBOR European SWO 05.08.17 2.5 06-08-2017	15,000,000.00	(22,500.00)	(15,000,000.00)	0.00
PUT SWPTN USD CHASUS33 6M 2.9%/3MLIBOR European SWO 03.22.17 2.9 12-29-2017	10,000,000.00	(105,000.00)	(10,000,000.00)	0.00
PUT SWPTN USD CHASUS33 6M 3.205%/3MLIBOREuropean SWO 03.22.17 3.212-29-2017	20,000,000.00	0.00	(20,000,000.00)	105,000.00
PUT SWPTN USD CSFPG82L 6M 2.5%/3MLIBOR European SWO 04.10.17 2.5 09-11-2017	20,000,000.00	(53,000.00)	(20,000,000.00)	0.00
PUT SWPTN USD CSFPG82L 6M 2.7%/3MLIBOR European SWO 04.10.17 2.7 09-11-2017	40,000,000.00	0.00	(40,000,000.00)	53,000.00
PUT SWPTN USD GSCMUS33 6M 2.48%/3MLIBOR European 317U221N5 07-07-2017	1,500,000.00	0.00	(1,500,000.00)	5,355.00
PUT SWPTN USD GSILGB2X 6M 2.8%/3MLIBOR European SWO 05.11.17 2.8 11-13-2017	10,000,000.00	(54,500.00)	(10,000,000.00)	0.00
PVPTL CCO HLDGS LLC / CCO HLDGS CAP CORP 5.125% DUE 05-01-2027	2,137,000.00	(2,190,933.75)	(257,000.00)	262,617.50
PVPTL CDK GLOBAL INC 4.875% 06-01-2027	195,000.00	(195,000.00)	(21,000.00)	21,525.00
PVPTL CLEVELAND ELEC ILLUM CO 3.5% 04-01-2028	856,000.00	(853,466.24)	(856,000.00)	859,312.72
PVPTL KAMAN CORP 3.25% DUE 05-01-2024	135,000.00	(135,000.00)	(135,000.00)	136,809.27
PVPTL NEW AMETHYST CORP 6.25% DUE 12-01-2024/12-01-2016	92,000.00	(88,875.00)	(130,000.00)	135,525.00
PVPTL NGPL PIPECO LLC FIXED 4.375% DUE 08-15-2022	362,000.00	(362,000.00)	(200,000.00)	205,000.00
PVPTL SAREPTA THERAPEUTICS INC SR NT CONV 1.5% 11-15-2024	2,354,000.00	(2,381,413.57)	(445,000.00)	473,100.68
PVPTL TESLA INC 5.3% 8-15-2025	200,000.00	(200,000.00)	(200,000.00)	194,000.00
PVPTL WORKDAY INC .25% 10-01-2022	4,179,000.00	(4,182,888.66)	(600,000.00)	591,786.00
PVPTL 1011778 BC ULC/NEW RED FIN INC 4.25% DUE 05-15-2024 BEO	566,000.00	(566,035.00)	(73,000.00)	73,365.00
PVPTL 321 HENDERSON RECEIVABLES LLC SER 17-1A CL A 3.99% 08-15-2062	620,000.00	(619,521.86)	(4,546.71)	4,546.71
PVPTL AEP TEX INC 3.8% DUE 10-01-2047 BEO	1,580,000.00	(1,561,830.00)	(410,000.00)	413,616.20
PVPTL AIR CANADA AIR CANADA 2017-1AA PTT3.3% DUE 07-15-2031 BEO	425,000.00	(425,000.00)	(425,000.00)	422,845.25
PVPTL AIR TRANS SVCS GROUP INC CONV SR NT 144A 1.125% DUE 10-15-2024 BEO	3,239,000.00	(3,276,938.22)	(1,165,000.00)	1,198,089.98
PVPTL AIRBUS GROUP 3.95% 04-10-2047	2,458,000.00	(2,439,325.52)	(1,593,000.00)	1,648,630.27
PVPTL ALIMENTATION COUCHE-TARD INC SR NT2.7% DUE 07-26-2022/07-26-2017 BEO	530,000.00	(529,507.10)	(530,000.00)	531,999.80
PVPTL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047	2,340,000.00	(2,345,524.90)	(835,000.00)	854,645.70
PVPTL ALLISON TRANSMISSION INC SR 4.75% 10-01-2027	61,000.00	(61,000.00)	(61,000.00)	61,228.75
PVPTL ALTICE US FIN I CORP 5.5% DUE 05-15-2026/04-26-2016 BEO	200,000.00	(206,000.00)	(200,000.00)	211,750.00
PVPTL AMAZON COM INC 2.8% 08-22-2024	1,585,000.00	(1,580,894.85)	(1,405,000.00)	1,419,354.30
PVPTL AMAZON COM INC 3.875% 08-22-2037	1,924,000.00	(1,919,209.24)	(1,454,000.00)	1,518,327.98
PVPTL ANTERO RES CORP SR NT 5.0% 144A 03-01-2025	147,000.00	(142,590.00)	(105,000.00)	103,275.00
PVPTL ARRAY BIOPHARMA INC CONV 2.625%12-01-2024	1,045,000.00	(726,555.19)	(335,000.00)	343,354.23
PVPTL AVIS BUDGET CAR RENT LLC/AVIS BUDGET F SR NT 144A 5.25% 03-15-2025	717,000.00	(674,527.50)	(257,000.00)	255,743.75
PVPTL AXALTA COATING SYS LLC SR NT 144A 4.875% DUE 08-15-2024/08-16-2016 BEO	150,000.00	(154,125.00)	(150,000.00)	156,000.00
PVPTL B A T CAP CORP GTD 3.222% DUE 08-15-2024/08-15-2017	955,000.00	(955,000.00)	(535,000.00)	534,985.70
PVPTL BABSON CLO LTD 2014-1/BABSON CLO 2014- SR SECD NT CL A-1-R FLTG 144A VAR	435,000.00	(435,000.00)	(435,000.00)	435,435.00
PVPTL BABSON CLO LTD 2014-III SR SECD TERM NT CL A-R FLTG DUE 01-15-2026 BEO	440,000.00	(440,000.00)	(440,000.00)	443,960.00
PVPTL BAKER HUGHES A GE CO LLC/BAKER HUGHES 144A 4.08 DUE 12-15-2047	2,993,000.00	(2,997,884.80)	(2,393,000.00)	2,422,566.17
PVPTL BAT CAPITAL CORP 4.39% DUE 08-15-2037	1,910,000.00	(1,932,064.45)	(645,000.00)	653,802.75
PVPTL BLOCK COMMUNICATIONS INC 6.875% 02-15-2025	59,000.00	(59,000.00)	(59,000.00)	60,180.00
PVPTL BOOZ ALLEN HAMILTON HLDG CORP 5.125% DUE 05-01-2025 BEO	346,000.00	(353,125.00)	(346,000.00)	345,857.50
PVPTL BRAMBLES USA INC SR NT 144A 4.125%DUE 10-23-2025/10-23-2015 BEO	189,000.00	(196,911.54)	(589,000.00)	605,674.59
PVPTL BRIGHTHOUSE FINL INC 4.7% 06-22-2047	10,569,000.00	(10,479,563.22)	(2,028,000.00)	2,019,912.74
PVPTL CAIXA ECONOMICA FEDERAL 2.375 11-6-17	300,000.00	(298,875.00)	(300,000.00)	300,000.00
PVPTL CARBONITE INC SR NT CONV 144A 2.5%DUE 04-01-2022 BEO	7,471,000.00	(7,623,598.67)	(5,860,000.00)	6,449,281.34
PVPTL CBS RADIO INC 7.25% DUE 11-01-2024	15,000.00	(16,012.50)	(96,000.00)	102,535.00
PVPTL CEMEX SAB DE CV 6.5 DUE 12-10-2019BEO	300,000.00	(317,850.00)	(92,000.00)	98,210.00
PVPTL CENOVUS ENERGY INC 5.25% DUE 06-15-2037 BEO	1,210,000.00	(1,204,911.00)	(610,000.00)	593,412.35
PVPTL CENOVUS ENERGY INC 5.4% DUE 06-15-2047 BEO	5,262,000.00	(5,246,871.66)	(1,477,000.00)	1,417,163.97
PVPTL CF INDS INC SR SECD NT 144A 4.5% DUE 12-01-2026 BEO	501,000.00	(510,118.20)	(2,269,000.00)	2,344,182.03
PVPTL CHARTER COMMUNICATIONS OPER LLC/CHARTER SR SECD NT 4.2% 03-15-2028	505,000.00	(503,772.85)	(180,000.00)	181,065.60
PVPTL CHENIERE CORPUS CHRISTI HLDGS 5.875% 03-31-2025	2,600,000.00	(2,730,000.00)	(341,000.00)	360,903.75
PVPTL CHESAPEAKE ENERGY CORP 144A 8.0% DUE 01-15-2025	175,000.00	(176,312.50)	(512,000.00)	502,712.50
PVPTL CIENA CORP SR NT CONV 144A 3.75% DUE 10-15-2018 REG	1,580,000.00	(2,179,932.31)	(1,580,000.00)	3,950.00
PVPTL CIT GROUP INC 5.5 DUE 02-15-2019 BEO	300,000.00	(316,687.50)	(750,000.00)	789,736.25
PVPTL CMO COMM 2010-C1 MTG TR COML MTG PASSTHRU CTF 144A A-3 4.205 DUE 07-10-46	536,955.13	(559,586.95)	(1,538.65)	1,538.65
PVPTL CMO COMM 2014-277P MTG TR COML MTGPASSTHRU CTF CL A 3.731 08-10-2049	105,000.00	(110,163.87)	(190,000.00)	197,184.38
PVPTL CMO MORGAN STANLEY CAP I TR 2011-C1 CL A-3 4.7 DUE 09-15-2020	23,256.68	(23,936.21)	(8,355.39)	8,355.39
PVPTL CMO OBP DEPOSITOR LLC TR 2010 OBP CTF 144A 4.6462 DUE 07-15-2045 BEO	105,000.00	(111,213.87)	(335,000.00)	354,576.56
PVPTL COMCAST CORP NEW NT 144A 3.969% 11-01-2047	3,571,670.16	(3,004,258.50)	(670.16)	670.16
PVPTL COMCAST CORP NEW NT 4.049% 11-01-2052	5,650,000.00	(5,588,703.65)	(151,145.60)	149,153.60

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition		(d) Proceeds of Disposition	
	Acquired		Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
PVTPL COMMONWEALTH BANK AUST 3.9% 07-12-2047	2,373,000.00	(2,366,307.03)	(2,108,000.00)	2,119,234.80
PVTPL CONSTELLUM N V 5.75% DUE 05-15-2024/05-07-2014 BEO	246,000.00	(235,065.00)	(153,000.00)	156,442.50
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 4.5% 08-01-2047	1,670,000.00	(1,626,087.10)	(870,000.00)	886,134.25
PVTPL COX COMMUNICATIONS INC NEW 4.6% DUE 08-15-2047	1,244,000.00	(1,233,549.84)	(294,000.00)	295,131.90
PVTPL CSC HOLDINGS LLC BNDS 5.5% DUE 04-15-2027	200,000.00	(200,000.00)	(200,000.00)	203,500.00
PVTPL CSG SYS INTL INC SR NT CONV 4.25% DUE 03-15-2036 REG	2,336,000.00	0.00	(1,485,000.00)	1,563,205.39
PVTPL CSN RES S A GTD SR NT 144A 6.5% DUE 07-21-2020/07-21-2010 REG	100,000.00	(83,500.00)	(100,000.00)	93,750.00
PVTPL CUMBERLAND FARMS INC SR NT 144A 6.75% DUE 05-01-2025/04-21-2017 BEO	60,000.00	(63,975.00)	(60,000.00)	63,750.00
PVTPL DERMIRA INC SR NT 144A 3% DUE 05-15-2022 BEO	2,000,000.00	(2,000,000.00)	(2,000,000.00)	2,062,500.00
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02	937,000.00	(1,023,372.66)	(4,147,000.00)	4,533,516.98
PVTPL DOLE FOOD CO INC 7.25% 06-15-2025	85,000.00	(85,000.00)	(85,000.00)	90,106.25
PVTPL DR PEPPER SNAPPLE GROUP INC 3.43% 06-15-2027	530,000.00	(537,356.40)	(205,000.00)	204,223.05
PVTPL EATON VANCE CLO 2014-1 LTD/EATON VANCE SR SECD NT CL A-R FLTG 144A VAR RT	435,000.00	(435,000.00)	(435,000.00)	435,435.00
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	949,000.00	(1,007,509.73)	(934,000.00)	953,597.37
PVTPL ENEL FIN INTL N V 3.625% 05-25-2027	1,860,000.00	(1,841,214.00)	(400,000.00)	398,440.00
PVTPL ENTEGRIS INC 4.625% 02-10-2026	356,000.00	(356,000.00)	(356,000.00)	363,397.50
PVTPL ERAC USA FIN LLC NT 144A 3.3% DUE 12-01-2026/05-26-2016 BEO	3,165,000.00	(3,030,430.05)	(3,165,000.00)	3,114,941.80
PVTPL ERAC USA FIN LLC NT 144A 3.85% DUE 11-15-2024/05-22-2014 BEO	845,000.00	(854,480.90)	(845,000.00)	880,270.30
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046	1,516,000.00	(1,401,419.66)	(2,798,000.00)	2,652,132.39
PVTPL FIRST DATA CORP 5% DUE 01-15-2024/11-25-2015 BEO	75,000.00	(76,218.75)	(160,000.00)	164,006.25
PVTPL FIRST QUALITY FIN CO INC 144A BNDS 4.625% 05-15-2021	70,000.00	(70,962.50)	(70,000.00)	70,962.50
PVTPL FIRST QUANTUM MINERALS SR NT 144A 7.5% DUE 04-01-2025/03-22-2017 BEO	523,000.00	(524,312.50)	(523,000.00)	521,047.50
PVTPL FLAGSHIP CLO SER 14-8A CL AR FLTG RT DUE 01-16-2026	435,000.00	(435,000.00)	(435,000.00)	435,783.00
PVTPL FLEXION THERAPEUTICS INC SR NT CONV 144A 3.375% DUE 05-01-2024 BEO	4,858,000.00	(5,148,285.87)	(2,889,000.00)	3,080,879.36
PVTPL GERDAU TRADE INC 4.875% DUE 10-24-2027 BEO	619,000.00	(612,970.94)	(619,000.00)	621,166.50
PVTPL GREENKO DUTCH B V 4.875% DUE 07-24-2022	200,000.00	(200,000.00)	(200,000.00)	201,020.00
PVTPL GTL TRADE FIN INC BD 144A 7.25% DUE 10-20-2017 BEO	500,000.00	(513,500.00)	(500,000.00)	500,000.00
PVTPL GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2064 BEO	70,000.00	(73,690.40)	(2,710,000.00)	2,940,368.90
PVTPL H & E EQUIP SVCS INC 5.625% 09-01-2025	229,000.00	(229,000.00)	(57,000.00)	58,282.50
PVTPL HALCON RES CORP 6.75% DUE 02-15-2025	589,000.00	(588,586.25)	(260,000.00)	245,372.50
PVTPL HCI GROUP INC SR NT CONV 144A 4.25% DUE 03-01-2037 BEO	2,049,000.00	(2,050,250.00)	(1,243,000.00)	1,154,282.13
PVTPL HEINEKEN N V SR NT 144A 3.5% 01-29-2028	305,000.00	(308,995.50)	(305,000.00)	312,679.15
PVTPL HERTZ CORP SR 5.5% 10-15-2024	366,000.00	(318,671.25)	(699,000.00)	597,427.50
PVTPL IAC FINANCECO INC .875% CONV BNDS DUE 10-01-2022 BEO	3,511,000.00	(3,604,234.31)	(460,000.00)	491,479.64
PVTPL II-VI INC SR NT CONV 144A .25% DUE 09-01-2022 BEO	3,616,000.00	(3,646,534.59)	(2,261,000.00)	2,455,886.15
PVTPL INEOS GROUP HLDGS S A 5.625% 08-01-2024	105,000.00	(108,625.00)	(180,000.00)	186,363.75
PVTPL INSULET CORP 1.375% DUE 11-15-2024 BEO	2,370,000.00	(2,384,299.81)	(395,000.00)	402,599.01
PVTPL INTEL CORP INTEL CORP 3.734% 12-08-2047	4,300,376.00	(166,833.15)	(1,376.00)	1,376.00
PVTPL INVACARE CORP 4.5% DUE 06-01-2022 BEO	2,000,000.00	(2,000,000.00)	(2,000,000.00)	2,042,250.00
PVTPL ISTAR INC SR NT CONV 3.125% DUE 09-15-2022 BEO	4,817,000.00	(4,819,502.50)	(4,817,000.00)	4,842,625.00
PVTPL ITRON INC 5% 01-15-2026	88,000.00	(88,000.00)	(88,000.00)	88,770.00
PVTPL J2 CLOUD LLC/GLOBAL INC 6.0% 07-15-2025	113,000.00	(113,000.00)	(113,000.00)	114,130.00
PVTPL JACOBS ENTMT INC SR SECD NT 7.875% 02-01-2024	110,000.00	(110,000.00)	(110,000.00)	113,372.50
PVTPL JAZZ INVTs I LTD SR NT EXCHANGEABLE 144A 1.5 DUE 08-15-2024 BEO	1,540,000.00	(1,489,950.00)	(1,540,000.00)	1,474,088.46
PVTPL JOHNSON S C & SON INC SR NT 144A 4.75% DUE 10-15-2046/10-16-2015 BEO	310,000.00	(356,600.50)	(145,000.00)	168,988.80
PVTPL KAR AUCTION SVCS INC 5.125% DUE 06-01-2025 BEO	343,000.00	(343,000.00)	(45,000.00)	45,900.00
PVTPL LENDINGTREE INC NEW SR NT CONV 144A .5% DUE 06-01-2022 BEO	4,648,000.00	(4,694,130.26)	(2,723,000.00)	3,266,506.28
PVTPL LIBERTY EXPEDIA HLDGS INC EXCHANGEABLE SR DEB 144A 1	3,489,000.00	(3,590,651.59)	(2,065,000.00)	2,124,000.11
PVTPL LIBERTY INTERACTIVE LLC SR DEB EXCHANGEABLE 144A 1.75 DUE 09-30-2046	550,000.00	(623,532.68)	(7,245,000.00)	8,238,193.69
PVTPL LIBERTY MUT GROUP INC GTD SR NT 4.85 DUE 08-01-2044	1,625,000.00	(1,606,807.75)	(1,610,000.00)	1,762,241.60
PVTPL LIMEROCK CLO SER 2014-3A CL A1R FLTG DUE 10-20-2026	445,000.00	(445,000.00)	(445,000.00)	445,222.50
PVTPL MARRIOTT VACATIONS WORLDWIDE CORP CONV BNDS 1.5% DUE 09-15-2022	7,895,000.00	(7,925,849.50)	(7,000,000.00)	7,126,731.25
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	3,447,000.00	(3,592,532.27)	(318,000.00)	354,341.04
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 144A 4.5% DUE 04-15-2065 BEO	327,000.00	(315,362.07)	(450,000.00)	464,332.50
PVTPL MDC PARTNERS INC 6.5% DUE 05-01-2024	50,000.00	(50,625.00)	(877,000.00)	879,552.50
PVTPL MEDNAX INC SR 144A 5.25% DUE 12-01-2023/12-08-2015 BEO	875,000.00	(895,781.25)	(545,000.00)	558,625.00
PVTPL MEG ENERGY CORP 6.5% 01-15-2025	341,000.00	(343,325.00)	(341,000.00)	329,052.50
PVTPL MERITOR INC 3.25% CONV BNDS DUE 10-15-2037	2,667,000.00	(2,686,217.40)	(1,080,000.00)	1,133,165.34
PVTPL MGIC INVT CORP WIS CONV SUB DEB 144A 9% DUE 04-01-2063 BEO	1,345,000.00	(1,776,112.50)	(1,463,000.00)	1,902,072.50
PVTPL MIDAS INTER HOLDCO II/FIN 7.875% DUE 10-01-2022 BEO	100,000.00	(104,000.00)	(50,000.00)	50,875.00
PVTPL MONDELEZ INTL HLDGS NETH B V NT 144A 2% DUE 10-28-2021/10-28-2016 BEO	330,000.00	(323,169.00)	(330,000.00)	323,330.70
PVTPL NEXTERA ENERGY OPER PARTNERS LP 4.25% 09-15-2024	692,000.00	(692,000.00)	(692,000.00)	702,622.50
PVTPL NEXTERA ENERGY PARTNERS CONVER 1.5% DUE 09-15-2020	2,300,000.00	(2,262,234.19)	(660,000.00)	654,318.11
PVTPL NIELSEN CO LUX SARL/THE 5.0% DUE 02-01-2025 BEO	568,000.00	(568,168.75)	(50,000.00)	50,125.00
PVTPL NISSAN MTR ACCEP CORP NT 2.15% DUE 07-13-2020 BEO	540,000.00	(539,627.40)	(540,000.00)	540,912.60
PVTPL NORFOLK SOUTHN CORP NT 3.942% 11-01-2047	3,665,455.74	0.00	(1,455.74)	1,455.74
PVTPL NOVA CHEMICALS CORP SR NT 144A 5.25 06-01-2027	377,000.00	(377,000.00)	(343,000.00)	346,895.00
PVTPL NXP B V / NXP FDG LLC SR NT 144A 4.625% DUE 06-01-2023 BEO	2,600,000.00	(2,780,232.00)	(1,500,000.00)	1,569,000.00
PVTPL ON SEMICONDUCTOR CORP SR NT CONV 1.625% DUE 10-15-2023	6,248,000.00	(6,393,985.09)	(2,306,000.00)	2,547,903.76
PVTPL ONEMAIN FINL HLDGS INC 6.75% 12-15-2019	400,000.00	(419,750.00)	(50,000.00)	52,562.50
PVTPL PACIFIC GAS & ELEC CO SR NT 3.95% 12-01-2047	6,459,000.00	(6,430,838.76)	(4,709,000.00)	4,593,299.87
PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022	178,000.00	(178,000.00)	(178,000.00)	183,080.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
PVTPL PARK AEROSPACE HLDGS LTD 144A 5.5% DUE 02-15-2024 BEO	336,000.00	(341,595.00)	(336,000.00)	348,085.00
PVTPL PARSLEY ENERGY LLC/FINAN 144A 5.375% DUE 01-15-2025/12-13-2016 BEO	55,000.00	(56,718.75)	(61,000.00)	61,860.00
PVTPL PEABODY SECS FIN CORP 144A 6.375 DUE 03-31-2025/02-15-2017 BEO	319,000.00	(323,275.00)	(319,000.00)	313,747.50
PVTPL PETSMART INC 5.875% DUE 06-01-2025	233,000.00	(233,590.00)	(233,000.00)	215,378.75
PVTPL PETSMART INC SR NT 8.875% DUE 06-01-2025 BEO	100,000.00	(100,000.00)	(100,000.00)	67,000.00
PVTPL PILGRIMS PRIDE CORP NEW SR NT 5.875% 09-30-2027	62,000.00	(62,000.00)	(62,000.00)	63,472.50
PVTPL PLASTIPAK HLDGS INC BNDS 6.25% DUE 10-15-2025	123,000.00	(123,000.00)	(123,000.00)	123,922.50
PVTPL POST HLDGS INC SR 5.75% DUE 03-01-2027 BO	861,000.00	(897,241.25)	(175,000.00)	181,243.75
PVTPL PROS HLDGS INC 2.0% 06-01-2047	1,715,000.00	(1,511,477.24)	(65,000.00)	58,210.77
PVTPL PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 BEO	1,059,000.00	(1,066,254.15)	(869.25)	869.25
PVTPL REALPAGE INC CONV SR NT 144A 1.5% DUE 11-15-2022 BEO	2,065,000.00	(2,258,140.51)	(595,000.00)	742,158.17
PVTPL RESTORATION HARDWARE HLDGS INC SR NT 144A 0% DUE 06-15-2019 BEO	1,260,000.00	(1,163,421.25)	(955,000.00)	868,300.61
PVTPL SABINE PASS LIQUEFACTION LLC 4.2% 03-15-2028	1,435,000.00	(1,433,608.05)	(360,000.00)	359,776.80
PVTPL SABINE PASS LIQUEFACTION LLC SR SECD NT 144A 5% DUE 03-15-2027 BEO	265,000.00	(270,546.45)	(751,000.00)	790,300.85
PVTPL SBA COMMUNICATIONS CORP SR NT 144A4.875% DUE 09-01-2024/08-15-2016 BEO	35,000.00	(34,562.50)	(160,000.00)	158,050.00
PVTPL SEALED AIR CORP NEW 144A 5.25% DUE04-01-2023/03-21-2013 BEO	170,000.00	(178,075.00)	(170,000.00)	181,837.50
PVTPL SERVICENOW INC SR NT CONV 144A 0% DUE 06-01-2022 BEO	4,863,000.00	(5,035,481.67)	(1,675,000.00)	1,847,292.36
PVTPL SFR GROUP SA BNDS 144A 7.375% 05-01-2026	85,000.00	(87,827.50)	(200,000.00)	207,300.00
PVTPL SHERWIN-WILLIAMS CO SR NT 3.95% DUE 01-15-2026 BEO	215,000.00	0.00	(215,000.00)	226,246.65
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 4.2% 03-16-2047	11,524,000.00	(11,552,222.37)	(510,000.00)	551,197.80
PVTPL SIEMENS FINANCIERINGSMAT 2.2% DUE 03-16-2020	1,200,000.00	(1,199,760.00)	(770,000.00)	776,360.20
PVTPL SILVER STD RES INC SR NT CONV 2.875% 02-01-2033	100,000.00	(101,118.90)	(1,210,000.00)	1,180,602.70
PVTPL SILVERSEA CRUISE FIN LTD GTD SR SECD NT 144A 7.25% DUE 02-01-2025 BEO	153,000.00	(153,000.00)	(153,000.00)	163,327.50
PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047	4,222,000.00	(4,210,744.47)	(2,892,000.00)	3,148,858.99
PVTPL SP FINCO LLC SR 6.75% DUE 07-01-2025	356,000.00	(359,212.50)	(211,000.00)	191,100.00
PVTPL SPRINT COMMUNICATIONS INC BNDS 9.0% DUE 11-15-2018	260,000.00	(283,959.42)	(285,000.00)	312,017.50
PVTPL SUMMIT MATERIALS LLC 5.125% DUE 06-01-2025 BEO	91,000.00	(91,000.00)	(91,000.00)	91,910.00
PVTPL SYNAPTICS INC SR NT CONV 144A .5% DUE 06-15-2022 BEO	4,193,000.00	(4,235,922.44)	(3,528,000.00)	3,419,635.92
PVTPL TEGNA INC BNDS 144A 5.5% 09-15-2024	35,000.00	(36,225.00)	(35,000.00)	36,925.00
PVTPL TENET HEALTHCARE CORP TENET HEAL THCARE CORP 4.625% DUE 07-15-2024 BEO	720,000.00	(275,000.00)	(163,000.00)	161,067.50
PVTPL TERRAFORM PWR OPER 4.25% 01-31-2023	197,000.00	(197,000.00)	(197,000.00)	197,738.75
PVTPL TRANS-ALLEGHENY INTST LINE CO 3.85% NTS 06-01-2025	525,000.00	(539,091.00)	(1,637,000.00)	1,708,587.89
PVTPL TRANSOCEAN INC 7.5% DUE 01-15-2026 BEO	120,000.00	(120,000.00)	(120,000.00)	121,500.00
PVTPL TRONOX FINANCE PLC BNDS 5.75% 10-01-2025	92,000.00	(92,000.00)	(92,000.00)	94,422.50
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	1,533,000.00	(1,538,851.82)	(1,533,000.00)	1,603,170.35
PVTPL UBS GROUP FUNDING (SWITZERLAND) 3.491% 05-23-2023	310,000.00	(309,993.80)	(310,000.00)	317,852.05
PVTPL ULTRA RES INC 7.125% 04-15-2025	190,000.00	(187,163.30)	(190,000.00)	188,100.00
PVTPL VALEANT PHARMACEUTICALS 5.5% 11-01-2025	327,000.00	(327,062.50)	(10,000.00)	10,175.00
PVTPL VALEANT PHARMACEUTICALS INTL BNDS 9.0% DUE 12-15-2025	369,000.00	(363,874.59)	(136,000.00)	142,241.25
PVTPL VALEANT PHARMACEUTICALS INTL INC CDA 7.0% DUE 03-15-2024	1,883,000.00	(1,918,761.25)	(85,000.00)	87,018.75
PVTPL VALEANT PHARMACEUTICALS INTL INC CDA 6.5% DUE 03-15-2022 BEO	1,251,000.00	(1,272,500.00)	(451,000.00)	474,710.00
PVTPL VERIZON COMMUNICATIONS INC 5.012% 144A 04-15-2049 BEO	3,492,948.80	(2,747,781.05)	(2,576,636.05)	2,520,082.34
PVTPL VERIZON COMMUNICATIONS INC NT 4.812% 03-15-2039	2,205,000.00	(2,158,671.50)	(945,411.35)	905,148.95
PVTPL VERIZON OWNER TR 2016-2 AST BACKEDCTF CL A 144A 1.68 DUE 05-20-2021BEO	220,000.00	(219,767.97)	(775,000.00)	773,062.50
PVTPL VISHAY INTERTECHNOLOGY INC SR NT 144A 2.25% DUE 05-15-2041 REG	656,000.00	(653,911.95)	(656,000.00)	654,990.51
PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044	300,000.00	(299,982.00)	(970,000.00)	961,512.50
PVTPL WEATHERFORD INTL LTD 9.875% 02-15-2024	302,000.00	(344,592.50)	(430,000.00)	479,186.25
PVTPL WEIBO CORP SR NT CONV ADR REPSTG CL A ORD SHS 144A 1.25 DUE 11-15-2022	2,139,000.00	(2,165,793.25)	(732,000.00)	817,797.71
PVTPL WEST STR MERGER SUB INC SR 6.375% DUE 09-01-2025 BEO	153,000.00	(153,000.00)	(153,000.00)	153,000.00
PVTPL WESTLAKE CHEM CORP SR NT 144A 3.6%DUE 08-15-2026/08-10-2016 BEO	373,000.00	(366,901.45)	(260,000.00)	255,710.00
PVTPL WESTROCK CO SR NT 144A 3.375% DUE 09-15-2027/08-24-2017 BEO	1,380,000.00	(1,379,392.80)	(1,380,000.00)	1,378,440.60
PVTPL WORLD WRESTLING ENTMT INC SR NT CONV 144A 3.375% DUE 12-15-2023 BEO	1,136,000.00	(1,225,071.50)	(3,090,000.00)	3,362,833.46
PVTPL ZAYO GROUP LLC/ZAYO CAP INC SR 5.75% 01-15-2027	458,000.00	(462,507.50)	(426,000.00)	443,580.00
QATAR NATIONAL BK QAR10	3,887.00	(158,376.67)	(3,887.00)	127,677.20
QBE INS GROUP NPV	51,213.00	(399,220.75)	(544,957.00)	4,951,885.12
QEP RES INC 5.375 DUE 10-01-2022 REG	69,000.00	(66,847.50)	(69,000.00)	67,950.00
QEP RESOURCES INC 5.25 DUE 05-01-2023	54,000.00	(51,480.00)	(54,000.00)	52,400.00
QUALCOMM INC 4.3% DUE 05-20-2047	4,813,000.00	(4,808,549.67)	(1,133,000.00)	1,150,236.47
QUALCOMM INC 4.8% DUE 05-20-2045	2,600,000.00	(2,745,418.00)	(1,700,000.00)	1,870,412.00
QUALCOMM INC FIXED 1.85% DUE 05-20-2019	755,000.00	(754,652.70)	(755,000.00)	757,705.70
QUALICORP SA EQUITY	256,000.00	(2,049,429.56)	(52,300.00)	512,266.02
QUALITY CARE PPTYS INC COM	1,310.00	(24,719.70)	(1,310.00)	24,288.05
QUEST DIAGNOSTICS 3.45% DUE 06-01-2026	314,000.00	(310,417.26)	(979,000.00)	977,672.48
QUIDEL CORP SR NT CONV 3.25% DUE 12-15-2020 REG	1,335,000.00	(1,689,990.27)	(605,000.00)	813,886.79
QUINTILES 4.875% DUE 05-15-2023	175,000.00	(178,281.25)	(390,000.00)	399,347.50
QWEST CORP 6.75% DUE 12-01-2021	75,000.00	(82,875.00)	(75,000.00)	82,312.50
RABOBANK-COOPERATIEVE RABOBANK UA 03-15-2017	5,100,000.00	(5,099,907.92)	(5,100,000.00)	5,099,907.92
RADIAN GROUP INC FIXED 4.5% 10-01-2024	246,000.00	(246,000.00)	(246,000.00)	252,405.00
RAFFLES MEDICAL NPV	658,763.00	(593,498.96)	(1,755,077.00)	1,450,869.53
RAIA DROGASIL SA COM NPV	286,600.00	(6,082,611.81)	(222,000.00)	4,364,371.56
RAIFFEISEN BK INTL NPV (REGD)	5,865.00	(152,965.28)	(12,266.00)	384,340.39
RAKUTEN INC NPV	552,300.00	(5,560,793.70)	(552,300.00)	5,848,085.13

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
RAMIRENT OYJ NPV	8,222.00	(84,029.23)	(12,631.00)	36,215.77
RAMSAY HEALTH CARE NPV	203.00	(10,816.75)	(134.00)	7,513.46
RANDGOLD RESOURCES ORD USD0.05	31,462.00	(2,899,097.15)	(9,809.00)	876,455.09
RANDON SA IMPLEMEN PRF NPV	29,400.00	(38,675.54)	(540,700.00)	925,996.34
RANDSTAD HLDGS NV EURO.10	4,792.00	(290,878.42)	(6,248.00)	368,762.62
RAYONIER INC REIT	1,786.00	(50,700.62)	(1,786.00)	51,671.34
RBS GLOBAL INC / 4.875% DUE 12-15-2025	180,000.00	(180,000.00)	(180,000.00)	181,350.00
REA GROUP LIMITED NPV	7,242.00	(350,488.13)	(115.00)	5,701.06
REALTEK SEMICOND TWD10	60,000.00	(219,147.27)	(72,000.00)	242,619.96
REALTY INCOME CORP COM	143,102.00	(8,583,650.54)	(143,213.00)	7,890,967.20
RECEIVABLE FROM LEHMAN LBI	511,607.59	0.00	(2,436,226.56)	0.00
RECKITT BENCK GRP ORD GBP0.10	57,360.00	(5,422,905.95)	(139,069.00)	13,190,993.13
RECORDATI EURO.125	1,411.00	(56,718.33)	(1,411.00)	57,752.42
RECRUIT HLDGS CO L NPV	308,100.00	(5,649,200.93)	(57,700.00)	1,226,758.79
RED ELECTRICA CORP EURO.5	21,227.00	(472,085.65)	(23,937.00)	466,229.26
REDROW ORD GBP0.10	15,894.00	(119,690.00)	(15,894.00)	20,212.68
REDWOOD TRUST INC CONV BNDS 4.75% DUE 08-15-2023	851,000.00	0.00	(601,000.00)	587,013.64
REFRESCO GROUP N.V EURO.12	844.00	(16,633.07)	(10,452.00)	122,289.46
REGENCY CTRS CORP COM	2,214.00	(146,517.50)	(2,198.00)	143,052.51
REGENCY CTRS L P 3.6% 02-01-2027	375,000.00	(375,132.55)	(210,000.00)	210,025.20
REGENCY CTRS L P 4.4% DUE 02-01-2047	530,000.00	(532,062.70)	(125,000.00)	123,035.00
REGIONS FINL CORP FIXED 2.75% DUE 08-14-2022	370,000.00	(369,811.30)	(370,000.00)	370,209.20
REITMANS(CANADA) CLASS'A'NON VTG NPV	32,871.00	(134,963.50)	(98,351.00)	332,769.68
RELANCE CAPITAL INR10(DEMAT)	95,489.00	(887,123.52)	(71,730.00)	747,262.81
RELANCE HOME FIN INR10	90,201.00	0.00	(90,201.00)	113,367.15
RELANCE INDS INR10(100%DEMAT)	556,567.00	(6,936,418.27)	(181,588.00)	3,720,372.62
RELO GROUP INC	45,800.00	(971,504.81)	(9,800.00)	72,726.15
RELX NV	68,347.00	(1,449,509.57)	(64,267.00)	1,347,478.68
RELX PLC	155,607.00	(3,412,813.11)	(64,367.00)	1,336,739.30
REMBRANDT VENTURE PARTNERS FUND TWO	1,094,594.00	(1,094,594.00)	(1,110,737.00)	1,110,737.00
RENAISSANCERE FIN 3.45% DUE 07-01-2027	485,000.00	(481,469.20)	(485,000.00)	477,235.15
RENAULT SA EUR3.81	3,918.00	(390,320.03)	(10,573.00)	960,018.08
RENESAS ELECTRONICS CORPORATION NPV	67,600.00	(569,791.13)	(43,000.00)	379,724.20
RENISHAW ORD GBP0.20	3,656.00	(222,378.06)	(3,656.00)	0.00
REORG TERADYNE INC MANDATORY EXCHANGE TERADYNE INC 3E26A1M 12-18-17	1,818,000.00	(2,113,068.05)	(11,230,000.00)	9,233,634.78
REORG T-MOBILE INC MANDATORY CONVERSION T-MOBILE US 2N13A61 12-15-17	6,341.00	(622,598.47)	(56,401.00)	5,598,258.81
REORG/ 1011778 B C MANDATORY EXCHANGE 1011778 B C 421HA9C 11-14-2017	542,000.00	(544,710.00)	(542,000.00)	0.00
REORG/ ALPINE FIN MANDATORY EXCHANGE ASCEND 461FAFC 08-04-2017	145,000.00	(145,000.00)	(145,000.00)	0.00
REORG/ ARCONIC MANDATORY EXCHANGE ARCONIC 2B1GAQ2 10-02-2017	7,617.00	(278,485.14)	(32,536.00)	1,400,407.24
REORG/ BANCO SANTANDER SA MANDATORY EXCHANGE BANCO 504657X 15/08/2017	227,862.00	(1,285,322.21)	(227,862.00)	0.00
REORG/ BARCLAYS BK PLC REVERSE SPLIT BARCLAYS 2J11AH2 08-23-2017	420,000.00	6,965,556.28	(260,000.00)	(3,223,303.00)
REORG/ BLACKHAWK MANDATORY EXCHANGE BLACKHAWK 3B2MA4K 08-04-2017	585,000.00	(639,094.15)	(8,706,000.00)	5,599,721.31
REORG/ CHESAPEAKE MANDATORY EXCHANGE CHESAPEAKE 3P2NAHM 01-30-2018	2,778,000.00	(2,489,213.44)	(7,365,000.00)	7,245,610.15
REORG/ COLONY MANDATORY EXCHANGE COLONY 3M2YA5M 02-01-2018	4,426,000.00	(4,601,222.95)	(2,605,000.00)	2,612,237.54
REORG/ CTRIP COM MANDATORY EXCHANGE CTRIP COM 3K24A1K 09-15-2017	810,000.00	(846,348.51)	(4,050,000.00)	3,356,969.92
REORG/ CYPRESS SEM MANDATORY EXCHANGE CYPRESS SEM 3829AMJ 06-23-2017	200,000.00	(244,539.63)	(9,627,000.00)	5,648,874.05
REORG/ DISH MANDATORY EXCHANGE DISH 3D22ABK 08-15-2017	2,452,000.00	(3,006,347.09)	(19,329,000.00)	8,757,557.46
REORG/ ENERGY TRANSFER STOCK MERGER ENERGY TRANSFER 2H1RAN2 04-28-2017	58,478.00	(2,142,627.67)	(30,741.00)	1,160,883.92
REORG/ EVOLENT MANDATORY EXCHANGE EVOLENT HEALTH 3323A1K 12-05-17	1,438,000.00	(1,699,177.51)	(3,427,000.00)	3,398,320.13
REORG/ FINISAR CORP MANDATORY EXCHANGE FINISAR 3D22ANM 12-21-2017	1,160,000.00	(1,161,627.39)	(6,881,000.00)	6,873,586.70
REORG/ GREEN PLAINS MANDATORY EXCHANGE GREEN PLAINS 3F2AA4K 08-15-2017	325,000.00	(370,250.40)	(1,700,000.00)	1,770,127.49
REORG/ INPHI CORP MANDATORY EXCHANGE INPHI 3Y2EAVK 10-11-2017	1,517,000.00	(1,579,477.63)	(8,583,000.00)	5,510,170.20
REORG/ INSULET MANDATORY EXCHANGE INSULET 3X2MAFK 09-13-2017	816,000.00	(826,127.38)	(5,076,000.00)	3,258,239.51
REORG/ LIBERTY MEDIA MANDATORY EXCHANGE LIBERTY MEDIA 3X2GASM 03-21-2018	6,980,000.00	(7,060,276.17)	(5,380,000.00)	5,767,271.73
REORG/ MEDICINES MANDATORY EXCHANGE MEDICINES 3X2ZAPJ 06-13-2017	1,630,000.00	(1,840,582.90)	(4,936,000.00)	3,838,911.26
REORG/ ORCHESTRA MANDATORY EXCHANGE VFH PARENT 4413AZC 08-01-2017	122,000.00	(122,000.00)	(122,000.00)	0.00
REORG/ SOLERA MANDATORY EXCHANGE SOLERA 421GAK0 09-01-2017	159,000.00	(180,465.00)	(159,000.00)	0.00
REORG/ SUNOCO LOGISTICS NAME CHANGE ENERGY TRANSFER 2H1RAN2 04-28-2017	2,348.00	(60,899.84)	(125,273.00)	3,114,247.04
REORG/ THC ESCROW MANDATORY EXCHANGE TENET 4T1LAZC 07-14-2017	445,000.00	(445,000.00)	(445,000.00)	0.00
REORG/ TWO HBRS REVERSE SPLIT TWO HARBORS 2L18AW2 11-02-2017	4,839.00	(46,454.40)	(4,839.00)	48,052.26
REORG/ ZILLOW GRP MANDATORY EXCHANGE ZILLOW 3D2RACM 12-12-2017	1,775,000.00	(1,890,915.56)	(5,437,000.00)	3,879,629.27
REORG/AEGEAN MANDATORY EXCHANGE AEGEAN MARINE PETE NET 3S2SATM 01-11-18	35,000.00	(36,050.00)	(1,170,000.00)	1,024,408.64
REORG/AEROJET MANDATORY EXCHANGE AEROJET ROCKETDYNE 3B2HA3M 12-14-2017	420,000.00	(461,364.43)	(6,362,000.00)	5,325,038.72
REORG/ALLERGAN MANDATORY CONVERSION ALLERGAN PLC 6A61AAU 03-01-2018	9,844.00	(8,315,360.19)	(15,864.00)	12,249,386.38
REORG/AMERICAN MANDATORY EXCHANGE AMERICAN TOWER 2F14A31 02-15-2018	23,359.00	(2,720,762.40)	(84,625.00)	9,442,203.97
REORG/BANCO MANDATORY EXCHANGE BANCO SANTANDER CENTRAL 281043U 15/11/17	11,412.00	0.00	(11,412.00)	0.00
REORG/CARE CAP PPTYS STOCK MERGER SABRA HEALTH 2064405 08-17-2017	1,173.00	(31,530.24)	(13,480.00)	333,316.58
REORG/CK PROPERTY NAME CHANGE CK ASSET 7A7JNVU 20/09/2017	79,000.00	(688,716.97)	(340,500.00)	1,322,511.97
REORG/DISH NETWORK MANDATORY EXCHANGE DISH NETWORK 3U2NALM 03-19-2018	4,638,000.00	(4,648,326.00)	(3,563,000.00)	3,614,652.36
REORG/DUPONT FABROS STOCK MERGER DIGITAL RLTY 2010247 09-14-2017	1,070.00	(69,771.38)	(982.00)	61,911.88
REORG/ENCORE MANDATORY EXCHANGE ENCORE CAPITAL 03-05-2018	1,480,000.00	(1,561,744.67)	(630,000.00)	737,263.85
REORG/ENSCO JERSEY MANDATORY EXCHANGE ENSCO JERSEY FIN LTD 3E2WABM 12-15-17	3,640,000.00	(3,648,650.73)	(9,976,000.00)	7,676,710.08

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
REORG/GOLAR LNG MANDATORY EXCHANGE GOLAR LNG 3T2VA5M 02-22-2018	2,995,000.00	(2,995,000.00)	(2,995,000.00)	2,984,268.93
REORG/GREENBRIER COS INC MANDATORY EXCHANGE 3N29ARM 2-6-18	6,132,000.00	(6,332,828.27)	(3,888,000.00)	4,234,065.10
REORG/HERCULES CAP MANDATORY EXCHANGE HERCULES CAP INC CONV 3S2PANM 01-25-2018	1,395,000.00	(1,395,000.00)	(1,395,000.00)	1,415,162.50
REORG/LIBERTY MEDIA MANDATORY EXCHANGE LIBERTY MEDIA 3H2VAAK 08-18-2017	1,015,000.00	(1,104,181.14)	(6,685,000.00)	6,464,174.04
REORG/LUMENTUM HLDGS MANDATORY EXCHANGE LUMENTUM 3Y2RAHM 03-16-2018	6,545,000.00	(7,028,543.94)	(2,931,000.00)	3,198,332.22
REORG/MICROCHIP MANDATORY EXCHANGE MICORCHIP 03-13-2018	20,517,000.00	(21,488,246.53)	(7,515,000.00)	8,345,883.09
REORG/MICROCHIP MANDATORY EXCHANGE MICROCHIP 03-13-2018	555,000.00	(555,000.00)	(555,000.00)	560,924.56
REORG/NICE SYS INC MANDATORY EXCHANGE NICE SYS INC 431TAWD 18-01-18	5,406,000.00	(5,539,179.95)	(4,456,000.00)	4,805,236.47
REORG/OSI SYS INC SR MANDATORY EXCHANGE OSI SYS INC 03-16-2018	5,823,000.00	(5,792,842.04)	(3,371,000.00)	3,274,872.03
REORG/PACIRA MANDATORY EXCHANGE PACIRA 3U2MAZM 3-13-18	4,870,000.00	(5,010,949.45)	(2,840,000.00)	2,864,767.21
REORG/POST HLDGS INC PLAN OF REORG POST HLDGS 2F19AQ1 06-01-2017	3,340.00	(486,040.78)	(13,165.00)	1,913,789.61
REORG/PRETIUM RES INC MANDATORY EXCHANGE PRETIUM RES INC 3L22AXM 01-16-18	2,008,000.00	(2,035,722.50)	(1,000,000.00)	1,031,875.00
REORG/SCIENTIFIC GAMES MANDATORY EXCHANGE SCIENTIFIC 4V18AX8 03-27-2017	397,000.00	(420,851.25)	(397,000.00)	163,137.50
REORG/SILICON MANDATORY EXCHANGE SILICON 3X2VAZM 03-06-2018	3,628,000.00	(3,701,918.22)	(2,042,000.00)	2,156,955.29
REORG/SOUTHWESTERN MANDATORY CONV SOUTHWESTERN ENERGY CO 2838035 01-12-18	49,380.00	(1,140,026.18)	(313,199.00)	5,460,161.92
REORG/SQUARE INC SR NT MANDATORY EXCHANGE SQUARE 3X2YA7M 03-16-2018	4,365,000.00	(4,523,645.95)	(3,555,000.00)	4,729,223.16
REORG/TARGA RES MANDATORY EXCHANGE TARGA RES 4F11AUD 09-22-2017	435,000.00	(458,381.25)	(715,000.00)	0.00
REORG/TEMPO MANDATORY EXCHANGE TEMPO ACQUISITION LLC/TEMPO 4L1JAF 12-08-2017	299,000.00	(293,797.40)	(299,000.00)	0.00
REORG/TESORO NAME CHANGE ANDEAVOR LOGISTICS LP COM UNIT LTD 2G15AC2 08-01-17	467.00	(27,343.36)	(40,032.00)	2,241,740.42
REORG/VALE S A ADR REPSTG MANDATORY CONVERSION VALE SA ADR 2052420 11-27-17	717,804.00	(6,300,108.70)	(326,191.00)	2,848,338.01
REORG/VIAVI SOLUTIONS MANDATORY EXCHANGE VIAVI 3U2VAEM 03-06-2018	2,530,000.00	(2,655,629.37)	(800,000.00)	788,095.63
REORG/WEBMD MANDATORY EXCHANGE WEBMD HEALTH 3Y27ABJ 06-15-2017	545,000.00	(531,433.32)	(1,866,000.00)	1,251,939.44
REPLIGEN CORP SR NT CONV 2.125% DUE 06-01-2021 REG	300,000.00	(378,170.70)	(675,000.00)	875,094.23
REPLY SPA	7,067.00	(125,101.29)	(5,783.00)	0.00
REPLY SPA EUR0.52	1,181.00	(264,878.16)	(2,321.00)	157,168.10
REPSOL SA EUR1	59,859.00	(835,550.54)	(106,546.00)	1,679,637.37
REPSOL SA EUR1 RFD JAN17	3,117.00	0.00	(3,117.00)	0.00
REPSOL SA EUR1 RFD JUL17	1,986.00	0.00	(1,986.00)	0.00
REPUBLIC N Y CORP 7.2% DUE 07-15-2097	60,000.00	(85,222.80)	(140,000.00)	184,837.80
REPUBLIC SVCS INC 2.9% DUE 07-01-2026	1,283,000.00	(1,258,623.00)	(505,000.00)	495,500.95
REPUBLIC SVCS INC FIXED 3.375% 11-15-2027	1,165,000.00	(1,163,042.80)	(295,000.00)	296,106.25
RESOLUTE MINING NPV	358,447.00	(337,377.22)	(358,447.00)	155,287.70
RESONA HOLDINGS NPV	661,691.00	(3,798,667.61)	(857,800.00)	4,469,052.83
RESTORATION 0% DUE 07-15-2020	1,293,000.00	(1,210,851.13)	(660,000.00)	522,837.50
RETAIL PPTYs AMER INC CL A	3,324.00	(47,965.32)	(3,324.00)	44,068.61
REVOLUTION GROWTH II	1,652,903.00	(1,652,903.00)	(275,070.00)	275,070.00
REVOLUTION VENTURES II LP	3,427,830.00	(3,427,830.00)	(218,419.90)	218,419.90
REXEL EUR5	15,525.00	(285,490.61)	(29,724.00)	519,778.66
REXNORD CORP NEW DEP SHS REPSTG 1/20TH INT MANDATORY CONV PFD SER A	23,500.00	(1,311,047.56)	(89,169.00)	4,760,157.26
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	125,000.00	(155,150.00)	(685,000.00)	846,614.10
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	635,000.00	(759,844.45)	(995,000.00)	1,211,347.60
RHEINMETALL AG NPV	15,763.00	(1,840,892.13)	(2,636.00)	33,220.27
RHI AG NPV	551.00	(14,115.92)	(11,867.00)	293,699.75
RHI MAGNESITA N.V.	3,521.00	0.00	(3,521.00)	0.00
RICHEMONT(CIE FIN) CHF1 (REGD)	31,197.00	(2,653,630.16)	(67,284.00)	5,702,120.63
RICOH CO LTD NPV	354,100.00	(3,134,345.34)	(103,000.00)	920,031.58
RIDGEFIELD FDG CO LLC SER A1 DISC COML PAPER 144A 3C7 YRS 1&2 02-03-2017	12,000,000.00	(11,991,300.00)	(12,000,000.00)	11,991,372.50
RIDGEFIELD FDG CO LLC SER A1 DISC COML PAPER 144A 3C7 YRS 1&2 06-13-2017	15,000,000.00	(14,953,520.83)	(15,000,000.00)	14,953,520.83
RIDGEFIELD FDG CO LLC SER A1 DISC COML PAPER 144A 3C7 YRS 1&2 12-12-2017	9,600,000.00	(9,567,240.00)	(9,600,000.00)	9,567,240.00
RIDGEFIELD FDG CO LLC SER A1 DISC COML PAPER 144A 3C7 YRS 1&2 CPN 03-13-2017	(2,700,000.00)	2,692,755.00	(2,700,000.00)	2,692,755.00
RIGHTMOVE ORD GBP0.01	69,487.00	(3,779,267.10)	(21,212.00)	1,184,842.52
RIO OIL FINANCE TRUST 6.75% DUE 01-06-2027 BEO	281,587.93	(285,811.75)	(48,050.31)	48,050.31
RIO TINTO FIN USA 3.75% DUE 06-15-2025	1,407,000.00	(1,459,146.13)	(1,407,000.00)	1,486,833.18
RIO TINTO LIMITED NPV	3,054.00	(151,345.76)	(43,333.00)	2,198,190.33
RIO TINTO ORD GBP0.10	52,496.00	(2,332,841.77)	(124,516.00)	5,291,455.66
RIOCAN REAL ESTATE TRUST UNITS NPV	251.00	(4,783.17)	(394.00)	7,592.36
ROBINSON DEP STORE THB3.55(ALIEN MKT)	28,000.00	(52,289.19)	(28,000.00)	0.00
ROCHE HLDGS AG GENUSSSCHEINE NPV	41,473.00	(10,278,583.60)	(57,416.00)	14,343,929.63
ROCK FIELD CO LTD NPV	6,500.00	(110,369.84)	(6,500.00)	90,734.57
ROCKPOINT REAL ESTATE FUND III, LP	94,913.00	(94,913.00)	(209,581.19)	209,581.19
ROCKPOINT REAL ESTATE FUND IV	6,289,266.00	(6,289,266.00)	(9,411,913.78)	9,411,913.78
ROCKPOINT REAL ESTATE FUND V LP	22,595,588.00	(22,595,588.00)	(2,470,601.38)	2,470,601.38
ROCKWELL COLLINS 2.8% DUE 03-15-2022	345,000.00	(344,768.85)	(345,000.00)	347,635.80
ROCKWELL COLLINS 4.35% DUE 04-15-2047	500,000.00	(500,176.25)	(390,000.00)	410,503.30
ROCKWOOL INTL SER'B'DKK10	186.00	(32,912.48)	(409.00)	108,804.86
ROGERS COMMS INC CLASS'B'COM CAD1.62478	6,264.00	(279,061.72)	(51,991.00)	2,398,732.09
ROHM CO LTD NPV	32,100.00	(2,981,962.76)	(56,300.00)	4,056,655.70
ROLAND DG CORP NPV	4,200.00	(125,649.39)	(25,400.00)	602,821.64
ROPER TECHNOLOGIES 3.8% DUE 12-15-2026	1,403,000.00	(1,452,410.98)	(1,742,000.00)	1,804,938.46
ROXGOLD INC COM NPV	397,392.00	(395,190.59)	(281,000.00)	278,635.12
ROYAL BK OF CANADA COM NPV	17,101.00	(1,246,679.88)	(2,995.00)	214,129.56
ROYAL BK SCOT GRP ORD GBP1	10,342.00	(34,405.99)	(181,382.00)	569,887.32

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
ROYAL BK SCOTLAND FIXED 7.648% DUE 12-31-2049	400,000.00	(473,000.00)	(400,000.00)	486,000.00
ROYAL DUTCH SHELL 'A'SHS EURO.07	74,861.00	(2,373,321.84)	(64,058.00)	1,728,440.05
ROYAL DUTCH SHELL 'A'SHS EURO.07(GBP)	109,246.00	(3,273,767.84)	(244,548.00)	6,576,367.50
ROYAL DUTCH SHELL 'B'ORD EURO.07	128,189.00	(3,615,142.99)	(637,278.00)	17,743,137.34
ROYAL GOLD INC CONV SR NT 2.875% DUE 06-15-2019 REG	1,355,000.00	(1,468,722.28)	(1,045,000.00)	1,118,737.73
ROYAL MAIL PLC ORD GBP0.01	237,382.00	(1,212,179.87)	(880,016.00)	5,065,786.66
RPI 15/11/2030 SWU0C8254	409,000.00	0.00	(180,000.00)	5,380.45
RPI GBP UK RPI/3.3% LCH_GOLDUS 15/11/2030 SWU0C8254	180,000.00	0.00	(409,000.00)	1,961.82
RPM INTL INC 2.25% DUE 12-15-2020	560,000.00	(670,576.67)	(4,790,000.00)	5,587,551.86
RPM INTL INC 3.75% DUE 03-15-2027	805,000.00	(805,822.85)	(165,000.00)	165,156.75
RPM INTL INC 5.25% DUE 06-01-2045	250,000.00	(265,580.00)	(1,476,000.00)	1,493,171.22
RRJ CAPITAL MASTER FUND III LP	12,520,199.00	(12,520,199.00)	(3,399,120.00)	3,399,120.00
RSA INSURANCE GRP ORD GBP1.00	4,081.00	(32,788.30)	(101,670.00)	791,472.44
RTI INTL METALS 1.625% DUE 10-15-2019	3,147,000.00	(3,617,272.57)	(4,525,000.00)	5,103,149.31
RTL GROUP NPV	296.00	(22,891.27)	(10,992.00)	829,709.47
RUMO SA COM NPV	126,100.00	0.00	(126,100.00)	353,648.00
RURAL ELECTRIFICAT INR10	441,170.00	(1,095,479.62)	(99,505.00)	303,293.50
RUSSEL METALS INC COM NPV	6,000.00	(133,698.74)	(11,100.00)	215,911.28
RWE AG NPV	60,691.00	(1,114,930.81)	(89,624.00)	1,774,725.24
RYDER SYS INC DISC COML PAPER 3/A3 YRS 1&2 05-17-2017	2,100,000.00	(2,097,952.50)	(2,100,000.00)	2,097,952.50
RYDER SYS INC DISC COML PAPER 3/A3 YRS 1&2 11-14-2017	2,400,000.00	(2,396,941.99)	(2,400,000.00)	2,396,941.99
RYLAND GROUP INC 1.625% DUE 05-15-2018	430,000.00	(514,637.53)	(2,326,000.00)	3,139,515.72
RYMAN HEALTHCARE NPV	2,016.00	(12,776.55)	(2,016.00)	12,742.69
RYOHIN KEIKAKU CO NPV	1,900.00	(430,588.12)	(3,300.00)	860,443.45
RYOYO ELECTRO CORP NPV	4,400.00	(80,137.85)	(4,400.00)	0.00
S & P DEPOSITARY RECEIPTS PUT OPTION W/STK \$232.00 PER SHARE 21-APR-2017	5,300.00	(1,012,528.43)	(5,300.00)	0.00
S & P DEPOSITARY RECEIPTS PUT OPTION W/STK \$248.00 PER SHARE 03-NOV-2017	35,000.00	0.00	(35,000.00)	2,250,169.66
S & P DEPOSITARY RECEIPTS PUT OPTION W/STK \$253.00 PER SHARE 03-NOV-2017	35,000.00	(5,004,602.50)	(35,000.00)	0.00
S A C I FALABELLA 3.75% DUE 10-30-2027	597,000.00	(590,862.84)	(597,000.00)	583,388.40
SA SA INTL HLDGS HKD0.10	642,000.00	(275,487.23)	(642,000.00)	269,695.84
SABESP CIA SANEAME COM NPV	8,500.00	(88,046.67)	(8,500.00)	88,910.87
SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027	1,319,000.00	(1,398,807.37)	(1,319,000.00)	1,405,084.14
SACYR SA EURO SUB RIGHTS 31/12/2049	34,661.00	0.00	(34,661.00)	2,656.21
SAF HOLLAND EURO.01 (BR)	976.00	(14,133.17)	(2,396.00)	41,959.05
SAFILO POST RAGGR COMSTK	4,297.00	(34,115.95)	(4,297.00)	29,087.48
SAFRAN SA EURO.20	75,419.00	(5,918,524.39)	(80,070.00)	6,951,596.58
SAGE GROUP GBP0.01051948	21,171.00	(172,778.85)	(92,164.00)	813,904.33
SAIF PARTNERS INDIA IV LIMITED	951,725.23	(951,725.23)	(6,759,378.96)	6,759,378.96
SAIF PARTNERS IV	2,319,483.00	(2,319,483.00)	(6,302,992.00)	6,302,992.00
SAINSBURY(J) ORD GBP0.28571428	179,540.00	(542,050.15)	(132,158.00)	447,832.25
SAINT MARC HOLDING NPV	5,600.00	(169,266.38)	(6,700.00)	0.00
SAIPEM NPV	83,100.00	(44,166.35)	(337,427.40)	278,882.20
SAIZERIYA COMPANY NPV	1,600.00	(45,528.32)	(6,800.00)	0.00
SALESFORCE COM INC .25 DUE 04-01-2018 BEO	4,404,000.00	(5,631,307.08)	(3,165,000.00)	4,415,573.20
SALMAR ASA NOK0.25	1,240.00	(35,562.74)	(25,541.00)	636,122.98
SALVATORE FERRAGAM SPA	1,543.00	(44,630.94)	(16,521.00)	500,368.50
SALZGITTER AG ORD NPV	42,744.00	(2,126,909.58)	(4,346.00)	42,445.63
SAMPO PLC SER'A'NPV	29,294.00	(1,516,494.08)	(52,989.00)	2,685,993.35
SAMSONITE INTL SA	1,757,722.00	(7,007,333.66)	(341,100.00)	1,334,998.11
SAMSUNG ELECTRONIC KRW5000	20,343.00	(37,868,163.07)	(7,659.00)	14,961,452.85
SAMSUNG ELECTRONIC PFD KRW5000	1,137.00	(1,804,083.51)	(230.00)	394,293.23
SAMSUNG LIFE INSUR KRW500	14,779.00	(1,432,119.10)	(22,518.00)	2,247,138.81
SAN DIEGO GAS & 3.75% DUE 06-01-2047	435,000.00	(433,059.90)	(95,000.00)	99,891.55
SANCHEZ ENERGY CORP PERP PFD CONV SER B 6.50%	27,204.00	(1,229,464.91)	(27,204.00)	808,003.32
SANDFIRE RESOURCES NPV	66,545.00	(313,603.66)	(92,655.00)	0.00
SANDS CHINA LTD USD0.01	1,757,200.00	(7,917,535.64)	(1,540,800.00)	7,160,433.84
SANDVIK AB NPV	1,124.00	(16,572.16)	(36,165.00)	549,815.35
SAN-IN GODO BANK NPV	7,500.00	(63,869.71)	(9,900.00)	0.00
SANKEN ELECTRIC CO NPV	36,000.00	(160,751.09)	(36,000.00)	140,485.72
SANKI ENGINEERING NPV	19,100.00	(205,038.25)	(3,700.00)	0.00
SANKYO CO LTD NPV	100.00	(3,340.39)	(2,400.00)	82,249.10
SANKYU INC NPV	29,000.00	(175,172.62)	(5,800.00)	237,988.41
SANOFI EUR2	5,445.00	(512,923.08)	(59,758.00)	5,459,516.87
SANOMA OYJ NPV	4,136.00	(34,978.95)	(82,200.00)	497,199.78
SANTANDER HLDGS 4.4% DUE 07-13-2027	962,000.00	(960,229.92)	(962,000.00)	983,289.06
SANTANDER UK GROUP 3.571% DUE 01-10-2023	510,000.00	(510,289.20)	(510,000.00)	523,254.90
SANTANDER UK GROUP 3.823% DUE 11-03-2028	2,520,000.00	(2,520,000.00)	(130,000.00)	129,541.10
SANTE HEALTH VENTURES II	2,014,350.45	(2,014,350.45)	(1,072,893.41)	1,072,893.41
SANTEN PHARM CO NPV	8,000.00	(110,259.22)	(8,200.00)	125,046.56
SANTOS LIMITED NPV	1,525.00	(4,475.10)	(1,438.00)	3,986.19
SANY HEAVY EQUIPME HKD0.1	556,000.00	(101,481.04)	(556,000.00)	97,929.30
SANYO DENKI CO NPV	5,700.00	(90,244.54)	(1,700.00)	0.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
SAP SE	125,591.00	(12,536,276.29)	(86,694.00)	8,916,883.46
SAPPI ZAR1	163,666.00	(1,122,638.78)	(163,666.00)	1,075,878.22
SAPUTO INC COM NPV	399.00	(13,760.99)	(400.00)	13,471.99
SARAS RAFFINERIE NPV	140,694.00	(244,650.45)	(247,179.00)	484,853.90
SARTORIUS AG NON VTG PRF NPV	6,893.00	(685,808.61)	(6,893.00)	645,580.95
SARTORIUS STEDIM B EURO.20	82,363.00	(6,097,160.45)	(10,923.00)	769,637.87
SAS AB COMSTK	82,520.00	(213,888.16)	(105,132.00)	40,931.23
SASOL NPV	43,648.00	(1,299,272.90)	(103,231.00)	2,939,244.01
SATS LTD NPV	98,600.00	(357,509.93)	(684,600.00)	2,443,816.34
SBA COMMUNICATIONS CORP COM USD0.01 CL A	43,361.00	(5,250,233.80)	(12,910.00)	1,953,988.85
SBERBANK OF RUSSIA SPON ADR			(59,291.00)	0.00
SBI HLDGS INC NPV	600.00	(8,483.01)	(10,800.00)	155,709.41
SBM OFFSHORE NV EURO.25	14,110.00	(240,236.63)	(17,360.00)	283,422.34
SCANDIC HOTELS GRO NPV	34,314.00	(373,510.27)	(37,139.00)	0.00
SCENTRE GROUP	334,497.00	(1,067,884.47)	(130,613.00)	405,163.91
SCHAEFFLER AG NPV (NON VTG PRF SHS)	5,373.00	(90,966.26)	(931.00)	14,604.25
SCHINDLER-HLDG AG CHF0.10 (PTG CERT)	3.00	(586.82)	(3.00)	619.10
SCHINDLER-HLDG AG CHF0.10 (REGD)	1,154.00	(254,971.09)	(3,047.00)	633,120.11
SCHNEIDER ELECTRIC EUR4.00	64,686.00	(4,895,811.60)	(138,248.00)	11,239,988.59
SCHRODERS VTG SHS GBP1	1,282.00	(56,936.03)	(8,611.00)	343,920.77
SCHWAB CHARLES 3.2% DUE 03-02-2027	215,000.00	(214,653.85)	(215,000.00)	216,603.90
SCHWEITER TECH CHF1	32.00	(36,126.19)	(32.00)	0.00
SCIENTIFIC GAMES INTL INC 7% BDS 01-01-2022USD2000	242,000.00	0.00	(123,000.00)	130,380.00
SCOR SE EUR7.876972	1,105.00	(44,373.83)	(9,314.00)	358,178.54
SCRIPPS E W CO OH 5.125% DUE 05-15-2025	83,000.00	(83,000.00)	(83,000.00)	83,726.25
SEB SA EUR1.00	212.00	(35,247.44)	(208.00)	36,682.98
SECOM CO NPV	9,500.00	(722,027.74)	(300.00)	22,680.86
SECURITAS SER'B'NPV	609.00	(10,273.26)	(11,891.00)	188,769.77
SEEK LIMITED NPV	15.00	(169.17)	(15.00)	179.98
SEGA SAMMY HLDGS I NPV	2,900.00	(42,450.62)	(10,500.00)	146,682.23
SEGRO PLC ORD GBP0.10	17,267.00	(80,034.20)	(87,878.00)	539,724.36
SEGRO PLC ORD GBP0.10 (NP-27/03/2017)	21,343.00	0.00	(21,343.00)	8,431.55
SEIBU HOLDINGS INC NPV	20,100.00	(342,272.13)	(11,300.00)	201,906.18
SEIKO EPSON CORP NPV	33,100.00	(776,140.23)	(66,900.00)	1,511,102.23
SEINO HOLDINGS NPV	14,300.00	(165,213.25)	(39,200.00)	39,376.66
SEKISUI CHEMICAL CO LTD NPV	900.00	(16,515.49)	(20,800.00)	360,663.92
SEKISUI HOUSE NPV	4,900.00	(89,129.72)	(32,600.00)	539,010.66
SELECT HARVESTS NPV	7,954.00	(33,737.43)	(7,954.00)	34,386.24
SEMAFO INC COM NPV	183,107.00	(495,464.62)	(216,409.00)	635,341.53
SEMBCORP INDUSTRIE NPV	50,900.00	(115,272.75)	(117,000.00)	278,889.32
SEMBCORP MARINE NPV			(500.00)	521.64
SEMPRA ENERGY 3.25% 06-15-2027	6,968,000.00	(6,941,545.52)	(1,008,000.00)	1,002,458.12
SENIOR HSG PPTYS TR SH BEN INT SH BEN INT	3,295.00	(66,756.70)	(3,295.00)	63,312.94
SENKO GROUP HOLDIN NPV	12,300.00	(83,912.52)	(12,300.00)	0.00
SENSHU IKEDA HLDGS NPV	30,100.00	(139,750.30)	(44,500.00)	142,674.84
SEQUA CORPORATION TL SENIOR SECURED FIRST LIEN DUE 11-28-2021 BEO	500,000.00	(506,250.00)	(2,500.00)	2,500.00
SERTA SIMMONS HOLDINGS, LLC TERM LOAN (SECOND LIEN) DUE 11-08-2024 BEO	144,198.00	(147,091.96)	(33,228.16)	33,228.16
SERVICE CORP INTL 4.625% DUE 12-15-2027	184,000.00	(184,000.00)	(184,000.00)	187,010.00
SERVICENOW INC SR NT CONV 0% DUE 11-01-2018 REG	1,280,000.00	(1,654,310.61)	(9,309,000.00)	12,732,099.27
SES FDR EACH REP 1 'A' NPV	6,666.00	(142,767.09)	(220,439.00)	4,419,753.28
SEVEN & I HOLDINGS NPV	336,000.00	(13,477,248.79)	(134,000.00)	5,431,830.48
SEVEN BANK NPV	17,900.00	(65,180.31)	(3,900.00)	13,864.50
SEVEN GENERATIONS COM NPV	37,151.00	(364,137.18)	(37,151.00)	571,349.04
SEVEN GROUP HLDGS NPV	20,049.00	(169,281.54)	(62,595.00)	491,107.12
SEVEN WEST MEDIA LIMITED	195,493.00	(124,911.86)	(195,493.00)	83,346.90
SEVERN TRENT ORD GBP0.9789	4,896.00	(139,502.07)	(9,522.00)	293,431.42
SFR GROUP EUR1	260.00	(7,338.76)	(260.00)	7,944.76
SGS SA CHF1 (REGD)	105.00	(238,704.93)	(2,720.00)	6,197,329.36
SHANDONG WEIGAO GP 'H'CNY0.1	1,284,000.00	(931,892.63)	(144,000.00)	105,425.66
SHANGHAI INDUSTRIAL HOLDINGS HKD0.10	406,000.00	(1,271,497.18)	(197,000.00)	576,924.23
SHANGHAI PRIME MAC 'H'CNY1	554,000.00	(109,791.77)	(180,000.00)	35,862.05
SHANGRI-LA ASIA HKD1	36,000.00	(55,118.97)	(40,000.00)	84,122.99
SHARP CORP NPV	97,000.00	(357,300.85)	(61,899.00)	312,917.26
SHAW COMMUNICATION 'B'CNV NPV	18,559.00	(389,123.24)	(19,563.00)	419,074.62
SHAWCOR LTD NEW COM NPV	13,491.00	(303,003.08)	(13,491.00)	275,834.67
SHEFFIELD RECEIVABLES CO LLC DISC COML PAPER 4/2 YRS 1&2 06-06-2017	6,000,000.00	(5,980,600.02)	(6,000,000.00)	5,980,600.02
SHEFFIELD RECEIVABLES CO LLC DISC COML PAPER 4/2 YRS 1&2 144A 05-17-2017	12,000,000.00	(11,961,846.72)	(12,000,000.00)	11,961,846.72
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	7,265,000.00	(7,436,105.35)	(4,205,000.00)	4,392,387.40
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	1,376,000.00	(1,446,955.14)	(115,000.00)	126,075.65
SHELL INTL FIN B V 1.25% DUE 11-10-2017	500,000.00	(500,150.00)	(500,000.00)	500,000.00
SHELL INTL FIN B V 3.625% DUE 08-21-2042	116,000.00	(107,345.24)	(200,000.00)	189,754.00
SHELL INTL FIN B V 4% DUE 05-10-2046	494,000.00	(481,084.39)	(330,000.00)	333,842.20

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	Share/Par	Net Amount	Share/Par	Net Amount
SHELL INTL FIN B V GTD NT FLTG RATE DUE 05-10-2017 REG	1,168,000.00	(1,169,034.96)	(1,168,000.00)	1,168,000.00
SHENZHOU INTERNATI HKD0.10	126,000.00	(775,754.04)	(173,000.00)	1,239,097.35
SHERWIN-WILLIAMS 2.75% DUE 06-01-2022	285,000.00	(284,823.30)	(285,000.00)	288,699.30
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	1,040,000.00	(1,035,288.40)	(1,040,000.00)	1,083,893.49
SHIBUYA CORPORATIO NPV	4,500.00	(127,147.33)	(5,700.00)	49,915.29
SHIKOKU ELEC POWER NPV	4,900.00	(62,305.16)	(300.00)	3,070.15
SHIMA SEIKI MFG NPV	22,200.00	(1,209,222.30)	(5,000.00)	312,066.82
SHIMADZU CORP NPV	5,300.00	(123,321.43)	(500.00)	9,187.72
SHIMANO INC NPV	38,238.00	(5,804,248.23)	(3,500.00)	505,903.33
SHIMAO PROPERTY HO HKD0.10	1,040,000.00	(2,280,701.30)	(314,500.00)	604,837.49
SHIMIZU CORP NPV	11,200.00	(105,287.90)	(42,600.00)	409,000.43
SHINDENGEN ELECTRC NPV	33,000.00	(198,560.16)	(3,300.00)	0.00
SHIN-ETSU CHEMICAL NPV	200.00	(19,521.82)	(27,400.00)	2,492,773.12
SHIN-ETSU POLYMER NPV	17,000.00	(150,861.14)	(22,000.00)	42,609.95
SHINHAN FIN GROUP KRW5000	116,455.00	(4,869,456.71)	(17,154.00)	765,315.98
SHINKO ELEC INDS NPV	4,800.00	(34,608.67)	(22,500.00)	119,332.90
SHINMAYWA INDS NPV	10,800.00	(95,445.57)	(10,800.00)	0.00
SHINSEGA CO KRW5000	972.00	(194,330.58)	(6,175.00)	1,438,347.06
SHINSEI BANK NPV	96,000.00	(169,257.60)	(82,900.00)	298,886.47
SHIRE ACQUISITIONS 3.2% DUE 09-23-2026	3,755,000.00	(3,529,408.40)	(4,730,000.00)	4,463,864.83
SHIRE PLC ORD GBP0.05	56,236.00	(3,111,209.02)	(101,784.00)	5,135,655.80
SHISEIDO CO LTD NPV	66,900.00	(1,885,619.76)	(142,700.00)	5,101,567.59
SHIZUOKA BANK NPV	46,000.00	(482,756.16)	(27,000.00)	229,160.09
SHOPIFY INC COM NPV CL A	41.00	(3,598.63)	(29.00)	2,833.26
SHOPRITE HLDGS LTD ZAR0.01134	6,109.00	(78,400.18)	(402,022.00)	5,057,900.96
SHOREVIEW CAPITAL PARTNERS II, LP	245,393.00	(245,393.00)	(2,971,746.00)	2,971,746.00
SHOREVIEW CAPITAL PARTNERS III LP	8,147,719.00	(8,147,719.00)	(254,006.00)	254,006.00
SHOWA SHELL SEKIYU KK NPV	1,300.00	(14,211.96)	(12,200.00)	125,216.92
SHRIRAM TRANSPORT INR10	39,621.00	(785,720.11)	(11,631.00)	217,445.70
SHUN TAK HLDGS NPV	342,000.00	(127,042.42)	(342,000.00)	99,933.49
SHUNFENG INTL EN LTD	240,000.00	(16,736.36)	(240,000.00)	22,137.97
SIAM CEMENT CO THB1(ALIEN MKT)	24,300.00	(362,959.20)	(51,100.00)	733,822.81
SIAM CITY CEM THB10(ALIEN MKT)	32,640.00	(235,328.05)	(143,040.00)	1,237,994.62
SIAM COMMERCIAL BK THB10 (ALIEN MKT)	305,200.00	(1,386,954.55)	(176,200.00)	832,806.22
SIAM CY CEM RIGHTS 2017	32,640.00	0.00	(32,640.00)	0.00
SIAM GLOBAL HOUSE THB1(NVDR)	2,704,600.00	(1,403,903.64)	(362,900.00)	182,522.00
SIAS EURO.50	2,728.00	(44,534.36)	(2,728.00)	0.00
SIBANYE GOLD LTD NPV	229,806.00	(334,606.80)	(278,223.00)	487,567.58
SIBANYE GOLD LTD NPV (S/R 09/06/2017)	197,081.00	0.00	(197,081.00)	53,356.04
SIEMENS AG NPV(REGD)	28,865.00	(4,150,779.80)	(64,542.00)	8,761,492.23
SIEMENS GAMESA RENEWABLE ENERGY	12,511.00	(156,976.51)	(30,800.00)	688,170.96
SIF HOLDING NV EURO.2	2,262.00	(48,316.77)	(2,262.00)	45,857.07
SIGMA HEALTHCARE COM STCK	371,080.00	(114,256.55)	(371,080.00)	253,050.18
SIKA AG CHF0.60 (BR)	956.00	(6,974,268.15)	(23.00)	153,439.82
SILTRONIC AG NPV	4,563.00	(455,500.93)	(4,563.00)	160,992.68
SILVER TOWER U S FDG LLC DISC COML PAPER4/2 YRS 1&2 CPN 11-02-2017	400,000.00	(399,526.33)	(400,000.00)	399,526.33
SIM CORP	27,567.00	(1,702,778.91)	(1,142.00)	72,051.94
SIMON PTY GROUP L 4.25% DUE 11-30-2046	284,000.00	(276,417.20)	(887,000.00)	913,665.07
SIMON PTY GROUP L FIXED 6.75% DUE 02-01-2040	90,000.00	(116,839.80)	(90,000.00)	124,975.80
SIMON PROPERTY GROUP INC COM	16,896.00	(2,922,499.86)	(2,628.00)	443,741.26
SIMS METAL MANAGEMENT LTD	21,745.00	(196,358.13)	(79,658.00)	624,422.04
SINFONIA TECH CO LTD	113,000.00	(456,959.32)	(113,000.00)	429,520.22
SINGAPORE AIRLINES NPV	41,400.00	(297,566.47)	(10,500.00)	79,333.26
SINGAPORE EXCHANGE NPV	19,800.00	(110,571.17)	(3,800.00)	20,420.61
SINGAPORE PRESS HOLDINGS NPV	94,800.00	(228,225.23)	(127,200.00)	276,851.84
SINGAPORE TELECOMMUNICATIONS NEW COM STK	797,600.00	(2,196,928.50)	(522,500.00)	1,412,908.62
SINKO INDUSTRIES NPV	1,600.00	(24,577.65)	(1,600.00)	0.00
SINO BIOPHARMACEUT HKD0.025	2,894,000.00	(2,930,058.82)	(270,000.00)	244,534.65
SINO LAND CO NPV	16,829.00	(29,165.63)	(162,000.00)	283,388.71
SINOCHEN CP CO LTD DISC COML PAPER 3/A2 YRS 1&2 12-27-2017	1,200,000.00	(1,198,712.00)	(1,200,000.00)	1,198,712.00
SINOFERT HOLDINGS HKD0.1	632,000.00	(102,549.31)	(632,000.00)	104,843.43
SINOLINK WORLDWIDE HKD0.10	138,000.00	(16,948.94)	(138,000.00)	15,059.19
SINO-OCEAN GROUP H NPV	1,885,500.00	(1,101,058.94)	(522,000.00)	327,001.47
SINOPEC 'H' CNY1	1,514,500.00	(1,412,253.09)	(1,706,000.00)	1,519,319.50
SINOPEC S/PETROCHE 'H'CNY1	2,434,000.00	(1,433,527.60)	(1,148,000.00)	675,398.13
SINOPHARM GROUP CO. LTD. 'H'SHS CNY1	260,400.00	(1,185,948.67)	(483,200.00)	2,139,191.89
SINOTRUK (HK) LTD NPV	2,528,000.00	(2,647,166.63)	(1,984,000.00)	1,725,576.37
SIRTEX MEDICAL NPV	18,930.00	(208,394.91)	(18,930.00)	103,944.42
SITC INTERNATIONAL HKD0.10	55,000.00	(35,252.13)	(55,000.00)	49,480.50
SJM HOLDINGS LTD. NPV	4,000.00	(3,545.49)	(115,000.00)	94,924.62
SK HOLDINGS CO LTD	2,084.00	(408,222.46)	(2,084.00)	458,787.10
SK HYNIX INC	224,973.00	(11,223,616.73)	(150,971.00)	7,999,995.44

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	Share/Par	Net Amount	Share/Par	Net Amount
SK INNOVATION CO.LTD KRW5000	9,134.00	(1,303,134.78)	(7,414.00)	1,182,740.59
SK TELECOM KRW500	9,373.00	(2,124,190.10)	(10,247.00)	2,180,409.51
SKAND ENSKILDA BKN SER'A'NPV	7,161.00	(85,947.52)	(78,398.00)	912,738.33
SKANSKA AB SER'B'NPV	1,100.00	(24,721.46)	(25,368.00)	601,048.06
SKF AB SER'B'NPV	1,247.00	(27,758.98)	(20,807.00)	421,501.09
SKY PLC	2,896.00	(34,995.05)	(102,594.00)	1,287,170.75
SL CORPORATION KRW500	1,951.00	(40,477.29)	(1,951.00)	36,390.46
SL GREEN RLTY CORP COM STK	1,426.00	(151,802.60)	(1,463.00)	146,098.15
SLEEP CTRY CDA COM	57,987.00	(1,477,814.33)	(19,600.00)	598,426.41
SLIGRO FOOD GROUP EURO.06	11,065.00	(545,257.83)	(11,065.00)	506,392.33
SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022	1,800,000.00	(1,917,000.00)	(200,000.00)	219,375.00
SLM CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.875 DUE 06-17-2019	400,000.00	(412,500.00)	(400,000.00)	412,788.00
SM ENERGY CO 1.5% DUE 07-01-2021	404,000.00	(467,453.33)	(5,776,000.00)	5,745,134.00
SM ENERGY CO 6.75% DUE 09-15-2026	675,000.00	(701,734.38)	(201,000.00)	193,250.00
SM INVEST CORP PHP10	68,060.00	(1,010,122.01)	(18,000.00)	254,705.40
SMA SOLAR TECH AG NPV (BR)	9,648.00	(397,849.19)	(9,017.00)	238,356.05
SMARTCENTRES REAL VARIABLE VTG UNITS	58.00	(1,413.57)	(126.00)	3,050.92
SMC CORP NPV	2,300.00	(837,564.57)	(4,200.00)	1,200,547.72
SMITH & NEPHEW ORD USD0.20	29,563.00	(473,428.87)	(8,648.00)	154,171.93
SMITH(DS) ORD GBP0.10	17,355.00	(90,831.72)	(30,869.00)	0.00
SMITHS GROUP ORD GBP0.375	11,278.00	(224,919.10)	(15,781.00)	317,656.98
SNAM NPV	3,877.00	(17,788.42)	(190,148.00)	845,538.83
SNAP ON INC 3.25% DUE 03-01-2027	466,000.00	(465,561.96)	(466,000.00)	467,006.56
SNC-LAVALIN GROUP COM NPV	84.00	(3,544.54)	(139.00)	6,119.17
SOCIETE GENERALE 4/A2 DISC COML PAPER YRS 1&2 08-01-2017	4,700,000.00	(4,699,870.75)	(4,700,000.00)	4,699,870.75
SOCIETE GENERALE EUR1.25	34,229.00	(1,859,049.56)	(87,873.00)	4,615,966.95
SODEXHO EUR4	39,736.00	(4,736,912.54)	(4,436.00)	549,406.43
SOFTBANK GROUP CORP	32,100.00	(2,445,109.25)	(119,600.00)	9,726,380.77
SOFTCAT PLC ORD GBP0.0005	9,034.00	(45,554.07)	(14,902.00)	86,015.49
SOFTWARE AG NPV (REGD)	4,671.00	0.00	(4,671.00)	0.00
SOGO MEDICAL NPV	4,400.00	(215,370.26)	(800.00)	0.00
SOHGO SECURITY SER NPV	1,500.00	(68,941.47)	(1,500.00)	64,735.04
SOLERA LLC / 10.5% DUE 03-01-2024	159,000.00	0.00	(511,000.00)	577,912.50
SOLVAY SA NPV	409.00	(56,431.76)	(21,829.00)	2,994,043.72
SOMPO HOLDINGS INC	152,200.00	(5,976,120.88)	(27,500.00)	1,022,099.96
SONIC HEALTHCARE NPV	254.00	(4,134.87)	(254.00)	4,165.69
SONOVA HOLDING AG COMMON STOCK	4,932.00	(805,044.15)	(502.00)	78,557.69
SONY CORP NPV	68,200.00	(2,133,719.30)	(207,700.00)	7,967,214.15
SONY FINANCIAL HOL NPV	13,400.00	(228,358.69)	(19,800.00)	321,864.13
SOPHOS GROUP PLC ORD GBP0.03	160,675.00	(956,579.87)	(32,726.00)	142,066.44
SOPRA STERIA GROUP	1,474.00	(265,438.16)	(1,368.00)	114,937.48
SOUTH CAROLINA ELEC & GAS CO- DISC COML PAPER 3/A3 YRS 1&2 03-17-2017	5,330,000.00	(5,327,331.22)	(5,330,000.00)	5,327,331.22
SOUTH CAROLINA ELEC & GAS CO- DISC COML PAPER 3/A3 YRS 1&2 04-18-2017	400,000.00	(399,600.44)	(400,000.00)	399,600.44
SOUTH CAROLINA ELEC & GAS CO- DISC COML PAPER 3/A3 YRS 1&2 05-18-2017	2,500,000.00	(2,497,287.50)	(2,500,000.00)	2,497,287.50
SOUTH CAROLINA ELEC & GAS CO- DISC COML PAPER 3/A3 YRS 1&2 05-30-2017	900,000.00	(899,111.00)	(900,000.00)	899,111.00
SOUTH CAROLINA ELEC & GAS CO- DISC COML PAPER 3/A3 YRS 1&2 06-27-2017	200,000.00	(199,797.78)	(200,000.00)	199,797.78
SOUTH CAROLINA ELEC & GAS CO- DISC COML PAPER 3/A3 YRS 1&2 07-13-2017	100,000.00	(99,860.67)	(100,000.00)	99,860.67
SOUTH CAROLINA ELEC & GAS CO- DISC COML PAPER 3/A3 YRS 1&2 07-17-2017	4,500,000.00	(4,494,889.98)	(4,500,000.00)	4,494,889.98
SOUTH CAROLINA ELEC & GAS CO- DISC COML PAPER 3/A3 YRS 1&2 07-24-2017	400,000.00	(399,581.11)	(400,000.00)	399,581.11
SOUTH CAROLINA ELEC & GAS CO- DISC COML PAPER 3/A3 YRS 1&2 08-10-2017	100,000.00	(99,854.17)	(100,000.00)	99,854.17
SOUTH CAROLINA ELEC & GAS CO- DISC COML PAPER 3/A3 YRS 1&2 08-15-2017	100,000.00	(99,849.31)	(100,000.00)	99,849.31
SOUTH CAROLINA ELEC & GAS CO- DISC COML PAPER 3/A3 YRS 1&2 08-16-2017	2,600,000.00	(2,596,706.66)	(2,600,000.00)	2,596,706.66
SOUTH CAROLINA ELEC & GAS CO- DISC COML PAPER 3/A3 YRS 1&2 10-03-2017	472,000.00	(471,330.02)	(472,000.00)	471,330.02
SOUTH CAROLINA ELEC & GAS CO- DISC COML PAPER 3/A3 YRS 1&2 10-10-2017	100,000.00	(99,895.28)	(100,000.00)	99,895.28
SOUTH CAROLINA ELEC & GAS CO- DISC COML PAPER 3/A3 YRS 1&2 10-26-2017	400,000.00	(399,507.44)	(400,000.00)	399,507.44
SOUTH CAROLINA ELEC & GAS CO- DISC COML PAPER 3/A3 YRS 1&2 CPN 10-12-2017	1,400,000.00	(1,398,251.95)	(1,400,000.00)	1,398,251.95
SOUTH CAROLINA ELEC & GAS CO- DISC COML PAPER 3/A3 YRS 1&2 CPN 10-16-2017	300,000.00	(299,638.33)	(300,000.00)	299,638.33
SOUTH CAROLINA ELEC & GAS CO-COMMERCIAL PAPER NOTE 10-24-2017	100,000.00	(99,896.72)	(100,000.00)	99,896.72
SOUTH32 LTD NPV	231,813.00	(473,510.28)	(145,660.00)	320,854.14
SOUTHERN CO 2.95% DUE 07-01-2023	555,000.00	(552,619.05)	(335,000.00)	334,752.00
SOUTHERN CO 4.4% DUE 07-01-2046	3,721,000.00	(3,675,079.51)	(4,406,000.00)	4,578,903.95
SOUTHERN CO SER 2017-A SR NT FLTG 144A DUE 09-30-2020/09-30-2019 BEO	400,000.00	(400,000.00)	(400,000.00)	402,624.00
SOUTHERN PWR CO 4.95% DUE 12-15-2046	205,000.00	(205,262.40)	(1,210,000.00)	1,255,207.29
SOUTHN CAL EDISON 4.5% DUE 09-01-2040	3,000,000.00	(3,261,390.00)	(1,000,000.00)	1,114,840.00
SOUTHN COPPER 6.75% DUE 04-16-2040	245,000.00	(281,339.75)	(220,000.00)	268,876.00
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	865,000.00	(998,859.25)	(470,000.00)	490,459.65
SOUTHN CROSS MEDIA GROUP	13,343.00	(14,103.57)	(32,404.00)	32,638.02
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	976,000.00	(1,051,591.20)	(165,000.00)	175,248.15
SPAR GROUP LIMITED ZAR	9,549.00	(120,182.89)	(18,611.00)	228,967.16
SPAR NORD BANK AS DKK10	20,118.00	(233,450.01)	(20,118.00)	72,690.95
SPAREBANK 1 NORD-NORGE GRUNNFONDSBEVIS NOK50	45,051.00	(304,380.62)	(60,539.00)	133,696.92
SPAREBANK 1 SMN NOK25	15,851.00	(133,145.60)	(27,879.00)	14,990.66

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
SPARK NEW ZEALAND LTD COM	293,922.00	(749,003.80)	(162,601.00)	427,026.59
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	155,000.00	(201,258.05)	(1,645,000.00)	2,143,866.25
SPDR SER OIL & GAS EXPL. ETF CALL OPTIONW/STK \$42.00 PER SHARE 17-MAR-2017	2,000.00	(298,469.80)	(2,000.00)	104,313.51
SPDR SER OIL & GAS EXPL. ETF CALL OPTIONW/STK \$46.00 PER SHARE 17-MAR-2017	2,000.00	(18,119.20)	(2,000.00)	99,225.12
SPECTRA ENERGY PARTNERS LP DISC COML PAPER 4/2 YRS 1&2 09-25-2017	250,000.00	(249,712.22)	(250,000.00)	249,712.22
SPECTRA ENERGY PARTNERS LP DISC COML PAPER 4/2 YRS 1&2 09-29-2017	250,000.00	(249,681.39)	(250,000.00)	249,681.39
SPECTRA ENERGY PARTNERS LP SR NT FLTG DUE 06-05-2020 REG	200,000.00	(200,000.00)	(200,000.00)	201,497.00
SPECTRANETICS CORP SR NT CONV 2.625% DUE06-01-2034/06-05-2021 REG	320,000.00	(357,590.35)	(5,058,000.00)	6,192,943.27
SPECTRIS ORD GBP0.05	3,134.00	(108,393.58)	(22,580.00)	448,747.91
SPIE EURO.47	2,821.00	(79,555.62)	(2,821.00)	77,616.49
SPIRE HEALTHCARE G ORD GBP0.01	9,681.00	(39,290.56)	(9,681.00)	29,012.97
SPIRIT RLTY CAP INC 3.75 DUE 05-15-2021 REG	1,225,000.00	(1,218,385.00)	(1,065,000.00)	1,107,620.65
SPIRIT RLTY CAP INC NEW COM	6,713.00	(68,069.82)	(6,713.00)	56,127.17
SPRINGLEAF FIN CORP 6.125% 05-15-2022	622,000.00	(622,000.00)	(622,000.00)	658,112.50
SPRINT COMMUNICATIONS INC TERM LOAN SENIOR SECD 1ST LIEN DUE 01-31-2024BEO	1,200,000.00	(1,200,000.00)	(505,250.00)	504,625.00
SPRINT CORP 7.125% DUE 06-15-2024	255,000.00	(264,562.50)	(215,000.00)	229,938.75
SPRINT SPECTRUM CO 3.36% DUE 09-20-2021	245,000.00	(246,684.38)	(15,312.50)	15,312.50
SSAB AB SER'A'NPV	13,312.00	(57,494.43)	(13,312.00)	68,935.67
SSE PLC ORD GBP0.50	74,168.00	(1,388,310.95)	(206,083.00)	3,939,506.44
SSP GROUP PLC ORD GBP0.01	15,802.00	(109,641.71)	(15,802.00)	0.00
ST BARBARA LIMITED NPV	85,507.00	(178,270.75)	(208,851.00)	255,307.55
ST CORPORATION NPV	8,400.00	(192,145.29)	(8,400.00)	210,804.73
ST JAMES'S PLACE ORD GBP0.15	17,677.00	(254,422.49)	(33,652.00)	508,800.74
ST JUDE MED INC 4.75% DUE 04-15-2043	75,000.00	(74,694.00)	(285,000.00)	712.50
STADA ARZNEIMITTEL NPV (ADD BAIN CINVEN CSH)	2,113.00	0.00	(2,113.00)	0.00
STADA ARZNEIMITTEL NPV(REGD) (VINKULIERT)	5,620.00	(214,742.70)	(10,009.00)	381,042.16
STAFFLINE GROUP ORD GBP0.10	4,541.00	(72,735.67)	(4,541.00)	12,052.64
STANDARD BK GR LTD ZAR0.1	101,622.00	(1,223,211.78)	(134,049.00)	1,611,267.74
STANDARD CHARTERED ORD	296,800.00	(2,863,930.03)	(90,000.00)	846,515.62
STANDARD CHARTERED PLC SHS	28,924.00	(280,992.23)	(380,932.00)	3,594,935.88
STANDARD LIFE ABERDEEN PLC	47,265.14	(41,982.00)	(110,805.14)	536,442.61
STANLEY BLACK & DECKER INC	41,196.00	(4,252,790.66)	(19,378.00)	2,260,670.52
STANLEY ELECTRIC NPV	45,000.00	(1,248,629.97)	(108,400.00)	3,446,363.85
STARBUCKS CORP 3.75% 12-01-2047	3,085,000.00	(3,076,701.35)	(2,825,000.00)	2,835,480.75
STARBUCKS CORP 4.3% DUE 06-15-2045	210,000.00	(229,286.40)	(275,000.00)	296,891.30
STARHUB LTD NPV	149,795.00	(303,701.44)	(17,100.00)	33,469.04
START TODAY CO LTD NPV	39,500.00	(1,032,731.72)	(8,600.00)	264,354.31
STARWOOD PROPERTY TRUST INC COM REIT	3,500.00	(79,065.00)	(180,430.00)	4,084,564.86
STARWOOD WAYPOINT RESIDENTIAL TR SR NT CONV 3% DUE 07-01-2019 REG	1,354,000.00	(1,515,376.33)	(1,984,000.00)	2,358,666.74
STATE BK OF INDIA COMSTK	282,988.00	(1,403,808.10)	(128,120.00)	538,632.58
STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG	135,000.00	(119,137.50)	(235,000.00)	216,737.50
STATOIL ASA	92,164.00	(1,662,639.88)	(32,644.00)	610,051.96
STATOIL ASA 4.8 DUE 11-08-2043	1,300,000.00	(1,422,681.00)	(1,855,000.00)	2,086,199.75
STD INDS INC DEL 5% DUE 02-15-2027	90,000.00	(90,000.00)	(90,000.00)	87,632.50
STD PAC CORP NEW 1.25% DUE 08-01-2032	1,010,000.00	(1,010,505.00)	(3,804,000.00)	3,879,652.85
STEINHOFF INT H NV EURO.5	450,754.00	(2,288,612.00)	(508,515.00)	771,438.62
STERICYCLE INC DEPOSITARY SHS REPSTG 1/10TH PFD CONV SER A 5.25%	16,976.00	(1,207,306.25)	(16,976.00)	1,020,163.93
STMICROELECTRONICS EUR1.04	481.00	(7,787.23)	(25,171.00)	388,344.99
STOBART GROUP LTD ORD GBP0.10	10,486.00	(39,282.61)	(10,486.00)	16,750.68
STOCKLAND NPV (STAPLED)	34,991.00	(126,703.65)	(135,561.00)	475,398.27
STOLT-NIELSEN LTD USD1	5,138.00	(81,405.74)	(16,183.00)	174,924.75
STORA ENSO OYJ SER'R'NPV	76,849.00	(1,199,558.87)	(29,571.00)	356,379.98
STORE CAPITAL CORPORATION COM USD0.01	2,386.00	(57,015.26)	(2,386.00)	58,288.99
STRATEC BIOMEDICAL	18,924.00	(1,213,922.96)	(6,513.00)	521,697.85
STRAUMANN HLDG CHF0.10 (REGD)	53.00	(34,459.58)	(49.00)	32,126.80
STRYKER CORP 4.375 DUE 05-15-2044 REG	490,000.00	(493,707.90)	(1,529,000.00)	1,596,123.10
STUDIO ALICE NPV	10,800.00	(258,147.80)	(5,400.00)	0.00
SUBARU CORPORATION NPV	30,000.00	(1,066,206.83)	(59,700.00)	2,119,984.47
SUEDZUCKER AG NPV	1,138.00	(23,602.57)	(18,208.00)	401,442.81
SUEZ EUR4	464.00	(8,587.11)	(32,874.00)	561,995.98
SUGI HOLDINGS NPV	24,800.00	(1,255,277.90)	(38,700.00)	1,827,998.16
SUL AMERICA SA UNITS (1 COM SHS & 2 PRF)	534,425.99	(3,009,912.63)	(94,025.99)	546,278.87
SUMCO CORPORATION NPV	10,500.00	(228,728.50)	(3,800.00)	34,888.01
SUMITOMO BAKELITE NPV	5,000.00	(29,684.52)	(5,000.00)	16,239.34
SUMITOMO CHEMICAL CO. LTD NPV	17,000.00	(92,247.89)	(154,000.00)	902,520.79
SUMITOMO CORP NPV	135,400.00	(1,886,275.29)	(307,800.00)	4,334,802.76
SUMITOMO DAINIPPON PHARMA CO LTD NPV	6,500.00	(96,854.00)	(1,200.00)	17,166.31
SUMITOMO ELECTRIC NPV	101,300.00	(1,694,521.02)	(177,500.00)	2,882,904.91
SUMITOMO FORESTRY NPV	5,400.00	(84,312.99)	(5,400.00)	0.00
SUMITOMO HEAVY IND NPV	94,000.00	(692,204.97)	(303,900.00)	3,475,410.44
SUMITOMO METAL MINING CO LTD NPV	132,583.00	(2,526,173.41)	(82,700.50)	1,169,256.74
SUMITOMO MITSUI 2.934% DUE 03-09-2021	300,000.00	(300,918.00)	(300,000.00)	305,337.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
SUMITOMO MITSUI FINANCIAL GROUP NPV	261,600.00	(10,316,026.37)	(452,898.00)	17,221,586.27
SUMITOMO MITSUI FINL GROUP INC 2.784% BNDS 07-12-2022	1,115,000.00	(1,118,412.40)	(250,000.00)	248,102.50
SUMITOMO MITSUI FINL GRP 2.778% DUE 10-18-2022	245,000.00	(245,000.00)	(245,000.00)	245,294.00
SUMITOMO MITSUI TRUST HOLDINGS INC	97,900.00	(3,511,432.56)	(109,900.00)	3,965,069.27
SUMITOMO RUBBER NPV	3,800.00	(63,227.30)	(10,100.00)	172,838.21
SUMITOMO SEIKA NPV	2,100.00	(97,227.98)	(2,100.00)	0.00
SUN ART RETAIL GRO NPV	1,732,000.00	(1,000,837.90)	(1,532,000.00)	842,152.42
SUN COMMUNITIES INC COM	989.00	(79,952.12)	(989.00)	87,582.42
SUN HUNG KAI PROP NPV	7,000.00	(109,375.29)	(76,000.00)	1,141,747.79
SUN LIFE FINL INC COM NPV	42,545.00	(1,573,604.90)	(16,760.00)	645,666.81
SUN PHARMACEUTICAL EQ-INR 1	373,208.00	(3,663,393.19)	(27,391.00)	245,141.05
SUNCOR ENERGY INC 4% DUE 11-15-2047	1,605,000.00	(1,596,857.85)	(180,000.00)	182,181.60
SUNCOR ENERGY INC COM NPV 'NEW'	111,655.00	(3,409,740.51)	(177,601.00)	5,876,419.45
SUNCOR ENERGY INC DISC COML PAPER 4/2 YRS 1&2 11-01-2017	400,000.00	(398,463.11)	(400,000.00)	398,463.11
SUNCORP GROUP LTD NPV	71,238.00	(819,727.15)	(131,633.00)	1,357,592.25
SUNDRUG CO LTD NPV	7,000.00	(252,918.19)	(5,200.00)	225,541.29
SUNNY OPTICAL TECH HKD0.10	264,000.00	(2,115,187.30)	(45,000.00)	619,787.97
SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027	550,000.00	(545,688.00)	(455,000.00)	447,133.10
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	4,641,000.00	(4,648,968.24)	(530,000.00)	534,216.60
SUNOCO LOGISTICS PARTNERS OPERATION COM UNIT REPSTG LTD PARTNERSHIP INT	2,373.00	(67,515.17)	(124,536.00)	3,406,078.04
SUNTEC REAL ESTATE INVESTMENT TRUST REIT	14,100.00	(19,587.05)	(149,600.00)	192,437.66
SUNTORY BEVERAGE & NPV	7,900.00	(392,492.02)	(7,900.00)	350,666.66
SUNTRUST BK ATL GA FIXED 2.45% DUE 08-01-2022	295,000.00	(293,653.20)	(200,000.00)	197,152.00
SUNTRUST BKS INC 2.7% DUE 01-27-2022	815,000.00	(820,694.30)	(370,000.00)	370,207.20
SUPER RETAIL GROUP LTD G NPV	5,549.00	(35,467.48)	(5,549.00)	0.00
SUPERIOR PLUS CORP COM NPV	77,512.00	(692,849.78)	(68,571.00)	652,710.29
SURUGA BANK NPV	48,200.00	(1,102,885.68)	(48,200.00)	1,023,535.87
SURYA CITRA MEDIA IDR50	1,052,900.00	(200,873.19)	(436,500.00)	74,230.96
SUZANO PAPEL E CEL PRF'A'NPV	43,300.00	(190,717.69)	(138,400.00)	477,351.07
SUZUKEN CO LTD NPV	11,798.00	(421,946.42)	(6,398.00)	225,763.81
SUZUKI MOTOR CORP NPV	33,900.00	(1,596,289.96)	(17,200.00)	892,226.41
SVENSKA CELLULOSA SER'B'NPV	456.00	(15,428.27)	(48,036.00)	494,542.64
SVENSKA HANDELSBANKEN SER'A'NPV (P/S)	7,731.00	(109,433.96)	(103,013.00)	1,442,314.22
SWATCH GROUP CHF0.45(REGD)	443.00	(33,559.26)	(3,397.00)	239,878.69
SWATCH GROUP CHF2.25(BR)	8,219.00	(3,058,228.39)	(11,834.00)	4,522,889.11
SWEDBANK AG SEK20 SER'A'	5,295.00	(131,825.53)	(159,592.00)	3,868,538.47
SWEDISH MATCH NPV	5,517.00	(206,679.49)	(774.00)	26,424.73
SWIRE PACIFIC 'A' NPV	5,000.00	(49,717.69)	(34,000.00)	338,047.21
SWIRE PROPERTIES LTD HKD1	400.00	(1,392.30)	(53,400.00)	170,512.71
SWISS LIFE HOLDINGS AG	194.00	(66,146.93)	(1,707.00)	559,632.36
SWISS PRIME SITE CHF18.80 (REGD)	2,688.00	(237,583.54)	(3,682.00)	323,238.92
SWISS RE AG CHF0.10	27,087.00	(2,494,265.51)	(29,942.00)	2,704,879.84
SWISSCOM AG CHF1(REGD)	3,044.00	(1,485,479.85)	(1,826.00)	866,577.25
SWO_CDX BARCGB33 17/05/2017 ITRAXX EUROPE.27 317545X5	2,000,000.00	(217.54)	(2,000,000.00)	2,506.04
SWO_CDX BARCGB33 17/05/2017 ITRAXX EUROPE.27 317545GT2	2,000,000.00	0.00	(2,000,000.00)	2,079.48
SWO_CDX BARCUS33 04/19/2017 CDX.NA.IG.27 SWO 02.14.17 75	100,000,000.00	(84,900.00)	(100,000,000.00)	0.00
SWO_CDX BARCUS33 10/18/2017 CDX.NA.IG.28 SWO 08.03.17 65	100,000,000.00	(112,500.00)	(100,000,000.00)	0.00
SWO_CDX BARCUS33 10/18/2017 CDX.NA.IG.28 SWO 08.03.17 80	100,000,000.00	0.00	(100,000,000.00)	40,000.00
SWO_CDX BARCUS33 10/18/2017 CDX.NA.IG.28 SWO 09.06.17	100,000,000.00	(80,000.00)	(100,000,000.00)	0.00
SWO_CDX BARCUS33 11/15/2017 CDX.NA.IG.28 SWO 09.12.17 65	100,000,000.00	(89,500.00)	(100,000,000.00)	0.00
SWO_CDX BARCUS33 11/15/2017 CDX.NA.IG.28 SWO 09.12.17 85	100,000,000.00	0.00	(100,000,000.00)	23,500.00
SWO_CDX BOFAUS3N 11/15/2017 CDX.NA.IG.28 SWO 09.28.17 60	100,000,000.00	(65,000.00)	(100,000,000.00)	0.00
SWO_CDX BOFAUS3N 11/15/2017 CDX.NA.IG.28 SWO 09.28.17 80	100,000,000.00	0.00	(100,000,000.00)	15,000.00
SWO_CDX BOFAUS3N 12/20/2017 CDX.NA.IG.28 SWO 10.16.17 60	100,000,000.00	(75,000.00)	(100,000,000.00)	0.00
SWO_CDX BOFAUS3N 12/20/2017 CDX.NA.IG.28 SWO 10.16.17 80	100,000,000.00	0.00	(100,000,000.00)	22,000.00
SWO_CDX BOFAUS3N 12/20/2017 CDX.NA.IG.28 SWO 10.20.17 60	250,000,000.00	(125,000.00)	(250,000,000.00)	0.00
SWO_CDX BOFAUS3N 12/20/2017 CDX.NA.IG.28 SWO 10.20.17 80	250,000,000.00	0.00	(250,000,000.00)	32,500.00
SWO_CDX CITIUS33 11/15/2017 CDX.NA.IG.28 3175Y3335	1,900,000.00	0.00	(1,900,000.00)	2,470.00
SWO_CDX GOLDUS33 06/20/2017 CDX.NA.IG.28 SWO 05.10.17 70	100,000,000.00	(47,500.00)	(100,000,000.00)	0.00
SWO_CDX GSILGB2X 03/15/2017 CDX.NA.IG.27 SWO 02.03.17 75	100,000,000.00	(44,500.00)	(100,000,000.00)	0.00
SWO_CDX MSCUS33 02/15/2017 CDX.NA.IG.27 SWO 01.19.17 75	100,000,000.00	(37,000.00)	(100,000,000.00)	0.00
SWO_CDX MSCUS33 03/15/2017 CDX.NA.IG.27 SWO 02.24.17 70	100,000,000.00	(27,500.00)	(100,000,000.00)	0.00
SWO_CDX MSNYUS33 08/16/2017 CDX.NA.IG.28 SWO 06.08.17 70	100,000,000.00	(90,000.00)	(100,000,000.00)	0.00
SWO_CDX MSNYUS33 08/16/2017 CDX.NA.IG.28 SWO 06.08.17 85	100,000,000.00	0.00	(100,000,000.00)	31,000.00
SWO_CDX MSNYUS33 12/20/2017 CDX.NA.IG.29 SWO 11.01.17 60	100,000,000.00	(60,000.00)	(100,000,000.00)	0.00
SYCAMORE PARTNERS II, LP	23,669,840.00	(23,669,840.00)	(3,712,708.00)	3,712,708.00
SYDBANK DKK10	12,032.00	(391,344.68)	(52,447.00)	1,833,912.08
SYDNEY AIRPORT CORPORATION LTD NPV (STAPLED SECURITY)	1,822.00	(9,038.58)	(1,822.00)	9,780.83
SYMRISE AG NPV (BR)	551.00	(39,580.90)	(64,470.00)	4,398,144.54
SYN SWAP FWD CNTRT 0.0 09 MAY 2019 TAIFEX JAN 18 FUTURE TXZ7	5,200.00	0.00	(5,200.00)	0.00
SYN SWAP FWD CNTRT 09 MAY 2019 TAIFEX JAN 18 FUTURE TXZ7	5,200.00	(10,738.13)	(5,200.00)	0.00
SYN_SWAP 0.0 09 MAY 2019 TAIFEX AUG 17 FUTURE FTQ7 IN TWD FTQ7	5,600.00	0.00	(5,600.00)	0.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
SYN_SWAP FWD CNTRT 0.0 09 MAY 2019 FTX7 TAIFEX NOV 17 FUTURE FTX7 IN TWD	8,400.00	0.00	(8,400.00)	0.00
SYN_SWAP FWD CNTRT 0.0 09 MAY 2019 TAIFEX DEC 17 FUTURE	8,400.00	0.00	(8,400.00)	0.00
SYN_SWAP FWD CNTRT 09 MAY 2019 FTX7 TAIFEX NOV 17 FUTURE FTX7 IN TWD	8,400.00	(7,463.50)	(8,400.00)	0.00
SYN_SWAP FWD CNTRT 09 MAY 2019 TAIFEX DEC 17 FUTURE	8,400.00	(53,397.37)	(8,400.00)	0.00
SYNCHRONY BK 3% DUE 06-15-2022	440,000.00	(438,112.40)	(440,000.00)	438,138.80
SYNCHRONY FINL 3.7% DUE 08-04-2026	225,000.00	(223,492.50)	(370,000.00)	364,612.00
SYNCHRONY FINL 3.95% DUE 12-01-2027	820,000.00	(816,815.00)	(75,000.00)	74,124.00
SYNCHRONY FINL 4.25 DUE 08-15-2024	330,000.00	(338,378.70)	(330,000.00)	346,479.10
SYNGENTA AG CHF0.10 (REGD)	2,305.00	(1,023,183.57)	(6,761.00)	2,891,721.78
SYNGENTA AG CHF0.10 (TENDERED 2ND LINE)	236.00	0.00		
SYSO CORP 3.25% DUE 07-15-2027	1,140,000.00	(1,133,878.20)	(275,000.00)	274,895.50
SYSO CORP 4.85% DUE 10-01-2045	165,000.00	(181,115.55)	(175,000.00)	193,112.50
SYMEX CORP NPV	100.00	(6,023.07)	(6,100.00)	364,489.89
SYSTEMA CORP NPV	2,000.00	(40,338.89)	(4,400.00)	87,176.57
T&D HOLDINGS INC NPV	82,300.00	(1,209,310.69)	(135,500.00)	2,076,818.23
TA CHEN STAINLESS RTS 2017	5,182.00	0.00	(5,182.00)	0.00
TA CHEN STAINLESS TWD10	121,182.00	(76,712.83)	(137,000.00)	78,455.68
TABCORP HOLDINGS LTD NPV	86,662.00	(191,319.96)	(38,161.00)	131,514.45
TAIHEIYO CEMENT NPV	134,000.00	(464,565.03)	(68,400.00)	355,799.48
TAILWATER ENERGY FUND II, LP	9,555,708.00	(9,555,708.00)	(6,217,322.83)	6,217,322.83
TAILWATER ENERGY FUND III	11,269,800.00	(11,269,800.00)	(536,055.00)	536,055.00
TAISEI CORP NPV	27,300.00	(345,889.81)	(134,100.00)	1,220,672.14
TAISHO HOLDIN	1,200.00	(96,248.75)	(900.00)	72,694.71
TAIWAN FAMILYMART TWD10	22,000.00	(147,569.60)	(88,000.00)	524,390.70
TAIWAN HON CHUAN E TWD10	509,000.00	(958,747.49)	(242,000.00)	436,817.04
TAIWAN PAIHO TWD10	277,300.00	(1,166,185.40)	(31,300.00)	124,247.69
TAIWAN SEMICON MAN TWD10	1,804,000.00	(11,119,876.78)	(1,377,000.00)	9,995,223.46
TAIWAN UNION TECH TWD10	90,000.00	(232,439.01)	(288,000.00)	405,184.32
TAIYO NIPPON SANSO CORP NPV	100.00	(1,163.04)	(100.00)	1,180.38
TAKARA BIO INC NPV	16,100.00	(225,175.26)	(16,100.00)	50,526.97
TAKEDA PHARMACEUTICAL CO NPV	201,200.00	(10,640,148.32)	(144,700.00)	7,470,287.95
TAKE-TWO 1% DUE 07-01-2018	450,000.00	(1,615,087.80)	(1,565,000.00)	5,697,948.65
TAKKT AG NPV	1,473.00	(32,699.90)	(132,180.00)	3,085,151.25
TAMBURI INVESTMENT NPV	3,671.00	(25,799.57)	(3,671.00)	25,828.41
TANGER FACTORY OUTLET CTRS INC COM	5,189.00	(171,129.61)	(19,586.00)	579,480.39
TANSEISHA CO LTD NPV	8,100.00	(89,877.74)	(8,100.00)	0.00
TARGET CORP 3.625% DUE 04-15-2046	4,881,000.00	(4,475,853.84)	(1,240,000.00)	1,174,040.80
TARGET CORP 4% DUE 07-01-2042	265,000.00	(264,695.70)	(265,000.00)	270,109.95
TARKETT EUR5	3,668.00	(148,844.23)	(5,509.00)	180,404.45
TATA CONSULTANCY S INR1	155,161.00	(5,689,807.04)	(121,292.00)	4,743,300.12
TATA GLOBAL BEVERA INR1(100%DEMAT)	369,455.00	(1,411,221.24)	(97,013.00)	239,657.73
TATA STEEL LTD INR10	30,305.00	(314,837.22)	(32,241.00)	322,564.77
TATE & LYLE ORD GBP0.25	2,387.00	(20,733.22)	(19,348.00)	178,312.09
TATSUTA ELEC WIRE NPV	6,600.00	(38,833.36)	(6,600.00)	0.00
TATTS GROUP LTD NPV CASH DUMMY LINE	42,503.00	0.00	(42,503.00)	8,694.14
TAUBMAN CTRS INC COM	818.00	(54,012.54)	(818.00)	44,160.90
TAV HAVAILIMANLARI TRY1	159,639.00	(652,087.01)	(51,291.00)	249,852.31
TAYLOR WIMPEY ORD GBP0.01	209,108.00	(538,443.99)	(1,267,103.00)	3,118,438.86
TC PIPELINES LP 3.9% DUE 05-25-2027	205,000.00	(205,000.00)	(205,000.00)	206,033.20
TCC INTL HLDGS LTD HKD0.10	140,000.00	(33,893.11)	(140,000.00)	35,683.53
TCV VIII LP	5,460,000.00	(5,460,000.00)	(697,542.00)	697,542.00
TD AMERITRADE HLDG 3.3% DUE 04-01-2027	954,000.00	(952,015.68)	(954,000.00)	967,688.76
TDC DKK 1 COMSTK	2,601.00	(15,505.18)	(42,651.00)	231,061.79
TDK CORP NPV	100.00	(6,121.96)	(100.00)	7,248.47
TECH DATA CORP 4.95% 02-15-2027	342,000.00	(341,428.86)	(342,000.00)	342,256.50
TECH MAHINDRA	110,737.00	(810,213.95)	(27,889.00)	192,953.04
TECHNIPFMC PLC USD1	28.00	0.00	(28.00)	884.08
TECHNOGYM S P A	6,849.00	(51,473.80)	(6,849.00)	50,307.75
TECHNOLOGY ONE NPV	21,064.00	(88,272.50)	(21,064.00)	25,910.25
TECHNOPRO HLDGS IN NPV	77,400.00	(2,738,729.17)	(17,600.00)	808,578.93
TECHTRONIC INDUSTR NPV	2,262,500.00	(11,669,359.96)	(558,000.00)	2,847,927.14
TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV	389.00	(8,317.84)	(415.00)	8,182.91
TECNICAS REUNIDAS ORD EURO.10	3,538.00	(143,588.87)	(5,185.00)	207,443.04
TEIJIN LTD NPV	4,900.00	(92,168.28)	(10,700.00)	216,187.60
TELADOC INC SR NT CONV 144A 3% DUE 12-15-2022 BEO	2,255,000.00	(2,390,158.46)	(690,000.00)	785,299.11
TELE COLUMBUS AG NPV	62,786.00	(544,672.55)	(62,786.00)	541,574.91
TELE2 AB SER'B'NPV	45,237.00	(466,841.70)	(106,234.00)	1,083,459.83
TELECOM ITALIA SPA DI RISP NPV	35,938.00	(28,088.20)	(331,817.00)	238,350.58
TELECOM ITALIA SPA NPV	690,746.00	(625,186.50)	(1,221,054.00)	1,090,741.13
TELEFONICA 7.045% DUE 06-20-2036	4,334,000.00	(5,462,511.78)	(3,226,000.00)	4,057,727.32
TELEFONICA BRASIL PRF NPV	9,800.00	(143,237.82)	(35,200.00)	548,685.19
TELEFONICA DEUTSCH NPV	4,970.00	(25,757.67)	(43,001.00)	207,918.74

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	Share/Par	Net Amount	Share/Par	Net Amount
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	4,965,000.00	(5,141,963.27)	(125,000.00)	140,323.75
TELEFONICA FIXED 4.103% DUE 03-08-2027	1,189,000.00	(1,192,080.73)	(225,000.00)	229,059.90
TELEFONICA SA EUR1	308,554.00	(3,337,934.58)	(502,556.00)	5,355,914.95
TELEKOMUNIKASI SER'B'IDR50	11,711,300.00	(3,599,024.71)	(7,895,600.00)	2,639,818.05
TELENET GRP HLDG NPV	5,911.00	(380,098.01)	(35,171.00)	2,127,213.57
TELENOR ASA ORD NOK6	76,899.00	(1,523,310.74)	(176,586.00)	3,062,802.95
TELEPERFORMANCE SOCIETE EUROPEENNE	8,685.00	(1,282,823.52)	(503.00)	55,151.68
TELIA COMPANY AB NPV	36,707.00	(167,755.44)	(162,940.00)	701,749.63
TELIT SHS	335,067.00	(1,184,848.05)	(335,067.00)	487,820.28
TELKOM SA SOC LTD ZAR10	29,516.00	(166,277.56)	(89,564.00)	364,943.72
TELSTRA CORP LTD NPV	420,025.00	(1,372,885.81)	(172,512.00)	524,455.57
TELUS CORP FIXED 3.7% DUE 09-15-2027	310,000.00	(309,674.50)	(125,000.00)	127,402.50
TELUS CORPORATION COM NPV	18,015.00	(555,850.45)	(18,015.00)	37,341.34
TELUS CORPORATION COM NPV(NON CANADIAN)	16,944.00	0.00	(1,071.00)	0.00
TEMENOS GROUP AG CHF5 (REGD)	89,392.00	(8,147,899.45)	(92,533.00)	8,607,871.61
TEMPO ACQUISITION, LLC TLB SENIOR SECURED FIRST LIEN DUE 04-19-2024 BEO	200,000.00	(199,000.00)	(200,000.00)	199,501.25
TEN PAO GROUP HOLD HKD0.01	2,728,000.00	(707,727.91)	(140,000.00)	37,252.05
TENAGA NASIONL BHD MYR1	13,400.00	(41,408.89)	(183,800.00)	560,209.11
TENARIS S.A. USD1	16,716.00	(249,611.79)	(1,733.00)	25,151.33
TENASKA POWER FUND, LP	16,429.00	(16,429.00)	(676,571.74)	676,571.74
TENCENT HLDGS LIM1 HKD0.00002 RIGHTS 2017	1,209.00	0.00	(33.00)	0.00
TENCENT HLDGS LIMITED COMMON STOCK	1,147,300.00	(37,847,533.58)	(509,880.00)	20,225,065.04
TENET HEALTHCARE 4.375% DUE 10-01-2021	8,000.00	(8,130.00)	(8,000.00)	8,230.00
TENET HEALTHCARE 4.5% DUE 04-01-2021	65,000.00	(66,587.50)	(65,000.00)	66,543.75
TENET HEALTHCARE 4.75% DUE 06-01-2020	200,000.00	(205,312.50)	(200,000.00)	207,179.50
TENET HEALTHCARE 6.75% DUE 06-15-2023	173,000.00	(167,127.50)	(160,000.00)	148,881.25
TENET HEALTHCARE CORP 8.125 DUE 04-01-2022	89,000.00	(91,225.00)	(89,000.00)	92,142.50
TENET HEALTHCARE CORP SR SECD NT FLTG DUE 06-15-2020/06-15-2017 REG	75,000.00	(75,375.00)	(120,000.00)	122,025.00
TENGRAM CAPITAL PARTNERS FUND II L.P.	7,889,408.00	(7,889,408.00)	(65,130.00)	65,130.00
TENNANT CO 5.625% DUE 05-01-2025	57,000.00	(57,000.00)	(57,000.00)	57,570.00
TERADYNE INC SR NT CONV 1.25% 12-15-2023 RE	3,557,000.00	0.00	(790,000.00)	1,151,011.08
TERNA SPA ORD EURO.22	58,984.00	(343,260.88)	(80,186.00)	407,212.12
TERUMO CORP NPV	11,300.00	(434,644.12)	(11,200.00)	492,535.28
TESARO INC 3% DUE 10-01-2021	590,000.00	(2,230,224.19)	(230,000.00)	647,565.38
TESCO ORD GBP0.05	5,124.00	(12,038.08)	(323,119.00)	776,273.98
TESLA INC FORMERLY 0% DUE 03-15-2022	3,368,000.00	(3,572,289.79)	(2,450,000.00)	2,906,553.24
TESLA MTRS INC .25 03-01-2019	2,780,000.00	(2,732,946.28)	(4,870,000.00)	4,977,728.87
TESLA MTRS INC 1.25 03-01-2021	4,020,000.00	(3,869,289.43)	(1,530,000.00)	1,489,641.00
TEVA 3.15% DUE 10-01-2026	1,000,000.00	(914,075.00)	(2,015,000.00)	1,857,840.91
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000	2,295,000.00	(1,940,764.70)	(3,513,000.00)	3,082,856.09
TEVA PHARMACEUTICAL INDUSTRIES	2,970.00	(1,943,663.04)	(10,024.00)	5,909,058.74
TEXTRON INC 3.65% DUE 03-15-2027	1,403,000.00	(1,400,509.85)	(1,403,000.00)	1,422,393.88
TEXTRON INC 4% DUE 03-15-2026	605,000.00	(619,120.35)	(1,373,000.00)	1,405,824.86
TEXWINCA HLDGS HKD0.05	98,000.00	(57,345.06)	(256,000.00)	91,394.38
T-GAIA CORP NPV	1,000.00	(19,080.82)	(15,900.00)	0.00
THAI OIL PCL THB10(ALIEN MKT)	205,500.00	(414,644.27)	(3,085,000.00)	8,447,650.66
THAI VEGETABLE OIL THB1 (NVDR)	503,000.00	(535,975.91)	(503,000.00)	456,804.39
THALES SA EUR3	34.00	(3,569.85)	(3,255.00)	308,244.60
THANACHART CAPITAL PUBLIC COMPANY LTD THB10 (NVDR)	596,900.00	(897,020.89)	(50,400.00)	67,437.72
THC ESCROW CORP III 5.125% DUE 05-01-2025	457,000.00	(457,000.00)	(95,000.00)	92,862.50
THC ESCROW CORP III 7.0% DUE 08-01-2025	446,000.00	(443,330.00)	(196,000.00)	184,200.00
THE ENERGY & MINERALS GROUP FUND III, LP	5,241,310.00	(5,241,310.00)	(1,790,537.00)	1,790,537.00
THE FOSCHINI GROUP COMSTK	93,417.00	(1,139,384.52)	(102,839.00)	1,061,996.41
THE MARKET VECTORS - GOLD MINE CALL OPTION W/STK \$21.50 PER SH 21-APR-2017	1,000.00	(94,176.10)	(1,000.00)	171,360.15
THE MARKET VECTORS - GOLD MINE CALL OPTION W/STK \$24.00 PER SH 21-APR-2017	1,500.00	(83,910.60)	(1,500.00)	50,486.22
THERAVANCE INC 2.125% DUE 01-15-2023	1,540,000.00	(1,420,301.29)	(1,540,000.00)	1,409,768.02
THK CO LTD NPV	100.00	(2,638.42)	(11,200.00)	302,733.60
THOMA BRAVO FUND XI, LP	2,386,193.13	(2,386,193.13)	(6,059,989.13)	6,059,989.13
THOMA BRAVO FUND XII LP	9,929,036.71	(9,929,036.71)	(1,908,860.71)	1,908,860.71
THOMA BRAVO SPECIAL OPPORTUNITIES FUND II LP	722,552.00	(722,552.00)	(1,295,559.00)	1,295,559.00
THOMSON-REUTERS CP COM NPV	32,043.00	(1,509,986.71)	(26,126.00)	1,158,801.53
THYSSENKRUPP AG NPV	17,748.00	(480,183.12)	(66,016.00)	1,677,327.88
TIANGONG INTERNATI	764,000.00	(103,709.85)	(764,000.00)	91,034.83
TIANJIN DEVMT HLDG NPV	178,000.00	(100,418.09)	(178,000.00)	94,285.48
TIANNENG POWER INT HKD0.10	226,000.00	(205,077.65)	(48,000.00)	43,693.25
TIETO OYJ ORD NPV	4,740.00	(148,230.08)	(8,461.00)	75,538.64
TIME WARNER CABLE 5.875% DUE 11-15-2040	205,000.00	(217,562.40)	(150,000.00)	163,582.50
TIME WARNER INC FIXED 4.65% DUE 06-01-2044	3,670,000.00	(3,701,436.10)	(625,000.00)	622,649.05
TIME WARNER INC FIXED 4.85% DUE 07-15-2045	2,579,000.00	(2,578,380.18)	(3,215,000.00)	3,248,154.17
TIME WARNER INC NEW 5.35 DUE 12-15-2043 REG	7,294,000.00	(7,827,826.22)	(45,000.00)	49,369.50
TIMES CHINA HOLDINGS LTD	64,000.00	(32,964.55)	(64,000.00)	35,675.76
TINGYI(CAYMAN ISL) USD 0.005	1,576,000.00	(1,391,311.33)	(510,000.00)	4,690.48

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
TIS INC	500.00	(14,476.75)	(2,100.00)	0.00
TISCO FINANCIAL GR THB10(ALIEN MKT)	71,000.00	(156,194.13)	(531,600.00)	1,453,895.06
TITAN COMPANY LTD	66,219.00	(570,474.81)	(17,583.00)	141,541.14
T-MOBILE USA INC 4% DUE 04-15-2022	173,000.00	(173,000.00)	(173,000.00)	177,297.50
T-MOBILE USA INC 5.375% DUE 04-15-2027	1,737,000.00	(1,776,176.46)	(855,000.00)	911,555.00
TOBU RAILWAY CO Y50	5,400.00	(66,510.70)	(18,700.00)	110,663.46
TOCALO CO LTD NPV	700.00	(26,625.86)	(700.00)	0.00
TOCHIGI BANK NPV	8,900.00	(41,674.79)	(48,900.00)	198,110.58
TODA CORP NPV	82,000.00	(598,620.33)	(9,000.00)	0.00
TOEI CO LTD NPV	2,000.00	(17,951.83)	(4,000.00)	35,957.96
TOHO CO LTD NPV	100.00	(2,898.15)	(100.00)	2,692.74
TOHO GAS CO LTD NPV	8,500.00	(237,673.26)	(100.00)	2,678.59
TOHOKU ELEC POWER NPV	18,100.00	(239,340.63)	(16,000.00)	216,804.09
TOKAI TOKYO FINANCIAL HOLDINGS INC	10,100.00	(60,255.08)	(10,100.00)	65,609.07
TOKIO MARINE HOLDINGS INC NPV	108,800.00	(4,487,998.62)	(201,600.00)	8,306,564.22
TOKMANNI GROUP OYJ NPV	17,041.00	(140,811.74)	(17,041.00)	149,480.53
TOKYO ELEC POWER H NPV	69,700.00	(275,172.34)	(68,700.00)	270,812.48
TOKYO ELECTRON NPV	51,500.00	(5,852,143.62)	(36,200.00)	5,288,792.56
TOKYO GAS CO LTD NPV	323,100.00	(1,641,302.31)	(247,500.00)	2,008,915.22
TOKYO SEIMITSU CO NPV	3,100.00	(98,649.63)	(4,700.00)	27,891.34
TOKYO STEEL MFG NPV	172,100.00	(1,453,936.89)	(13,900.00)	44,670.12
TOKYO TATEMONO CO NPV	10,700.00	(148,793.30)	(200.00)	2,749.77
TOKYO TY FINANCIAL GROUP INC	7,700.00	(255,819.35)	(8,700.00)	223,606.01
TOKYU CONST(NEW) NPV	1,900.00	(15,082.24)	(19,300.00)	151,359.84
TOKYU CORP NPV	29,000.00	(463,611.43)	(28,700.00)	254,173.58
TOKYU FUDOSAN HOLDINGS CORPORATION NPV	8,700.00	(50,062.50)	(56,700.00)	322,694.46
TOLL BROS FIN CORP 4.875% DUE 03-15-2027	711,000.00	(736,987.05)	(711,000.00)	736,402.50
TOMONY HOLDINGS IN NPV	25,700.00	(137,021.61)	(31,700.00)	50,183.21
TOMSON GROUP HKD0.50	82,000.00	(33,478.27)	(82,000.00)	33,491.97
TONEN GEN SEKIYU NPV	31,000.00	(368,749.63)	(58,000.00)	48,228.89
TONG REN TANG TECH 'H'CNY1	295,000.00	(469,011.66)	(737,000.00)	1,052,117.91
TOPCO SCI RIGHTS 2017	11,657.00	0.00	(11,657.00)	0.00
TOPCO SCIENTIFIC C TWD10	11,657.00	(25,261.89)	(164,657.00)	431,397.22
TOPPAN PRINTING CO NPV	2,000.00	(21,074.31)	(30,000.00)	304,627.29
TORAY INDS INC NPV	15,800.00	(134,484.69)	(6,600.00)	64,568.53
TORII PHARM CO LTD NPV	6,300.00	(173,148.90)	(6,300.00)	0.00
TOROMONT INDUSTRIE COM STK NPV	98,021.00	(4,190,780.14)	(8,500.00)	374,362.22
TORONTO DOMINION 2.125 DUE 07-02-2019	105,000.00	(105,601.65)	(105,000.00)	105,473.55
TORONTO DOMINION BK 1.85% DUE 09-11-2020	65,000.00	(64,926.55)	(65,000.00)	64,754.30
TORONTO-DOMINION 3.625% DUE 09-15-2031	991,000.00	(979,573.77)	(1,214,000.00)	1,199,833.62
TORONTO-DOMINION COM NPV	30,499.00	(1,512,355.64)	(33,658.00)	1,673,560.79
TOSHIBA CORP NPV	550,000.00	(1,322,253.40)	(1,216,000.00)	2,569,236.63
TOSHIBA TEC CORP NPV	10,000.00	(54,683.88)	(10,000.00)	0.00
TOSOH CORP NPV	5,000.00	(44,087.01)	(37,000.00)	360,932.35
TOTAL EUR2.5	76,580.00	(3,883,508.63)	(377,408.00)	19,350,490.74
TOURMALINE OIL CP COM NPV	87,814.00	(1,871,194.56)	(386.00)	7,862.11
TOWA BANK NPV	113,000.00	(117,737.81)	(100,000.00)	78,051.41
TOWER SEMICONDUCTO ORD ILS1	645.00	(13,867.03)	(6,203.00)	165,340.15
TOWNGAS CHINA CO HKD0.10	12,654.00	(7,837.84)	(522,654.00)	421,475.38
TOYO CONSTRUCTION NPV	10,200.00	(42,328.37)	(10,200.00)	0.00
TOYO KOHAN CO LTD NPV	47,100.00	(200,202.72)	(9,900.00)	0.00
TOYO SEIKAN GROUP HOLDINGS LTD	10,400.00	(166,601.17)	(2,300.00)	38,172.31
TOYO SUISAN KAISHA NPV	17,400.00	(683,623.97)	(800.00)	29,706.30
TOYODA GOSEI NPV	600.00	(13,951.58)	(35,900.00)	881,317.03
TOYOTA BOSHOKU CP NPV	4,900.00	(103,776.51)	(4,900.00)	92,690.09
TOYOTA INDUSTRIES NPV	300.00	(15,949.32)	(8,300.00)	423,352.05
TOYOTA MOTOR CORP NPV	67,300.00	(3,726,496.39)	(188,000.00)	10,600,596.35
TOYOTA MTR CR CORP 2.6% 01-11-2022	840,000.00	(838,866.00)	(420,000.00)	422,670.80
TOYOTA MTR CR CORP 1.95% DUE 04-17-2020	705,000.00	(704,675.70)	(115,000.00)	114,690.65
TOYOTA MTR CR CORP 3.2% DUE 01-11-2027	982,000.00	(978,749.58)	(982,000.00)	988,074.90
TOYOTA MTR CR CORP FLTG RT 1.56611% DUE 12-05-2017	6,000,000.00	(6,011,280.00)	(6,000,000.00)	6,000,000.00
TOYOTA TSUSHO CORP NPV	1,500.00	(51,124.58)	(11,500.00)	355,201.28
TPG TELECOM LIMITED PLACEMENT	212.00	(839.37)	(212.00)	0.00
TPG TELECOM LTD NPV	51,739.00	(250,936.86)	(2,974.00)	13,669.13
TPG TELECOM LTD NPV DFD 22/05/17(EX-RIGHT)	4,296.00	0.00	(4,030.00)	0.00
TRADEME IPO (TIME.NZ)	319,279.00	(992,369.96)	(134,566.00)	455,831.01
TRANSALTA RENEWABL COM NPV	97,243.00	(1,086,552.76)	(7,165.00)	81,652.72
TRANSAT AT INC COM VTG/VAR VTG	74,736.00	(309,707.45)	(99,410.00)	663,401.74
TRANSCANADA CORP COM NPV	27,018.00	(1,248,242.02)	(87,915.00)	4,433,718.21
TRANSCANADA PIPELINES LTD DISC COML PAPER 4/2 YRS 1&2 11-08-2017	500,000.00	(498,059.31)	(500,000.00)	498,059.31
TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077	1,934,000.00	(1,932,140.00)	(918,000.00)	937,507.50
TRANSCOSMOS INC NPV	5,900.00	(143,632.06)	(1,800.00)	16,220.80

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
TRANSDIGM INC 6.375% DUE 06-15-2026	524,000.00	(528,962.50)	(485,000.00)	496,876.25
TRANSMISSORA ALIAN UNITS (1 COM & 2 PRF)	36,800.00	(260,144.37)	(78,500.00)	491,570.40
TRANSNEFT PJSC RUB1 PRF(USD)	86.00	(263,763.96)	(86.00)	253,362.39
TRANSOCEAN PROTEUS 6.25% DUE 12-01-2024	38,000.00	(38,807.50)	(38,000.00)	39,947.50
TRANSURBAN GROUP STAPLED UNITS NPV	496.00	(3,842.17)	(496.00)	4,332.59
TRAVELERS COS INC 4% DUE 05-30-2047	5,025,000.00	(5,010,237.35)	(195,000.00)	201,871.80
TRAVELERS COS INC 5.35% DUE 11-01-2040	85,000.00	(100,893.30)	(175,000.00)	211,022.00
TRAVELSKY TECHNOLO 'H'CNY1	23,000.00	(52,087.68)	(297,000.00)	747,880.59
TRAVIS PERKINS ORD GBP0.10	52,175.00	(989,393.91)	(35,055.00)	659,911.25
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026	365,000.00	(468,569.95)	(115,000.00)	146,557.15
TREASURY WINE ESTA NPV	361,235.00	(3,304,966.10)	(299,357.00)	3,198,945.20
TREND MICRO INC NPV	14,800.00	(718,145.05)	(5,200.00)	256,823.71
TRICAN WELL SERVIC COM NPV	343,400.00	(1,243,763.54)	(44,600.00)	140,232.36
TRICON CAPITAL GRO SUBSCRIPTION RECEIPTS	10,637.00	(80,383.42)	(10,637.00)	0.00
TRIDENT IV, LP	259,480.34	(259,480.34)	(2,678,380.33)	2,678,380.33
TRIDENT V, LP	5,688,586.43	(5,688,586.43)	(12,035,400.45)	12,035,400.45
TRIDENT VI, LP	20,194,391.91	(20,194,391.91)	(4,389,973.45)	4,389,973.45
TRIGANO EUR 4.256780342	10,137.00	(1,603,372.87)	(5,848.00)	628,900.96
TRINIDAD DRILLING 6.625% DUE 02-15-2025	116,000.00	(116,000.00)	(116,000.00)	109,645.00
TRINITY INDS INC SUB NT CONV 3.875% DUE 06-01-2036/06-01-2018 BEO	1,230,000.00	(1,679,163.86)	(1,360,000.00)	1,718,054.26
TRISURA GROUP LTD COM NPV	504.00	0.00	(504.00)	8,526.80
TRITAX BIG BOX REIT PLC NEW ORD GBP0.01	3,162.00	0.00	(3,162.00)	0.00
TRUST TECH INC. NPV	39,900.00	(1,225,863.07)	(6,000.00)	175,775.65
TRUWORTHS INTERNAT ZAR0.00015	97,187.00	(661,321.29)	(126,365.00)	703,328.53
TRYG A/S DKK5	1,490.00	(30,551.46)	(7,948.00)	154,192.16
TS TECH CO.LTD. NPV	5,700.00	(149,677.78)	(5,700.00)	0.00
TSUGAMI CORP NPV	7,000.00	(46,359.41)	(7,000.00)	66,975.15
TSUMURA & CO NPV	600.00	(23,956.16)	(600.00)	22,384.63
TSURUHA HOLDINGS NPV	6,300.00	(649,784.31)	(1,500.00)	186,464.66
TUFTS UNIV TAXABLE BD SER 2012A 5.017 DUE 04-15-2112	80,000.00	(80,812.00)	(285,000.00)	298,219.35
TUI AG ORD REG SHS NPV	8,757.00	(154,558.35)	(25,138.00)	353,262.39
TULLOW OIL PLC ORD GBP0.10 NIL PAID 12/31/2049	16,319.00	0.00	(16,319.00)	23,856.23
TURKIYE GARANTI BK TRY1	610,917.00	(1,649,213.34)	(1,300,103.00)	3,100,125.88
TURKIYE HALK BANKA TRY1	1,443,525.00	(4,388,991.60)	(307,628.00)	982,960.12
TURKIYE IS BANKASI TRY1 (C SHARES)	763,226.00	(1,327,146.55)	(290,143.00)	575,768.91
TURKIYE VAKIFLAR TRY1 (D SHARES)	486,340.00	(774,896.29)	(39,309.00)	79,872.13
TURQUOISE HILL RES LTD COM	311,394.00	(990,418.88)	(450,468.00)	1,406,900.98
TUTOR PERINI CORP 2.875% DUE 06-15-2021 REG	925,000.00	0.00	(925,000.00)	1,012,762.73
TV ASAHI HOLDINGS CORP	1,200.00	(23,771.24)	(1,200.00)	21,910.07
TYSON FOODS INC 3.55% DUE 06-02-2027	1,946,000.00	(1,942,750.18)	(1,946,000.00)	1,984,812.11
TYSON FOODS INC 4.55% DUE 06-02-2047	2,855,000.00	(2,838,326.80)	(1,620,000.00)	1,720,683.75
U S BK NATL ASSN CINCINNATI 2.8% DUE 01-27-2025	485,000.00	(479,160.60)	(395,000.00)	395,760.30
UBE INDUSTRIES NPV	120,000.00	(312,507.26)	(130,000.00)	1,839,162.63
UBISOFT ENTERTAIN NPV	132,512.00	(7,566,320.10)	(39,902.00)	2,714,252.92
UBS AG STAMFORD 1.375% DUE 08-14-2017	1,000,000.00	(1,000,310.00)	(1,000,000.00)	1,000,000.00
UBS GROUP CHF0.10 (REGD)	33,218.00	(538,269.22)	(393,097.00)	6,366,565.76
UBS GROUP FDG FLTGT 2.859% DUE 08-15-2023	2,135,000.00	(2,132,162.55)	(150,000.00)	147,900.00
UCB NPV	4,016.00	(285,735.57)	(1,105.00)	77,560.23
UDG HEALTHCARE PLC ORD EURO.05	245,646.00	(2,926,132.74)	(47,500.00)	290,229.79
UDR INC COM STK	4,307.00	(156,513.27)	(4,261.00)	164,265.52
UDR INC MEDIUM FIXED 3.5% 07-01-2027	1,620,000.00	(1,616,176.80)	(220,000.00)	219,807.50
ULKER BISKUVI SANA TRY1	150,127.00	(789,260.84)	(11,779.00)	70,127.71
ULTRATECH CEMENT LTD INR10	20,744.00	(1,228,647.59)	(2,052.00)	134,092.10
ULVAC INC NPV	1,700.00	(104,707.18)	(15,700.00)	472,188.26
UMICORE NPV	91.00	(5,952.46)	(3,062.00)	192,093.42
UNIBAIL-RODAMCO SE EUR5	4,659.00	(1,148,638.50)	(7,923.00)	1,895,361.14
UNICHARM CORP NPV	11,200.00	(286,718.51)	(94,430.00)	2,108,558.90
UNICREDIT SPA NPV	951,967.00	(12,373,585.00)	(511,597.90)	9,214,283.29
UNICREDIT SPA NPV (SUB RIGHT) 23/02/2017	209,038.00	0.00	(209,038.00)	0.00
UNILEVER CAP CORP 1.8% DUE 05-05-2020	350,000.00	(348,883.50)	(350,000.00)	350,661.50
UNILEVER CAP CORP FIXED 2.2% DUE 05-05-2022	215,000.00	(214,789.30)	(215,000.00)	213,144.55
UNILEVER INDONESIA IDR10	204,800.00	(724,811.09)	(17,400.00)	63,552.79
UNILEVER NV CVA EURO.16	81,104.00	(3,991,912.87)	(73,535.00)	4,106,328.39
UNILEVER PLC ORD GBP0.031111	237,058.00	(11,029,892.57)	(390,045.00)	21,642,796.74
UNION ELEC CO 2.95% DUE 06-15-2027	460,000.00	(458,500.40)	(55,000.00)	54,975.25
UNION PAC CORP 3% DUE 04-15-2027	610,000.00	(601,508.80)	(385,000.00)	389,561.00
UNION PAC CORP 3.799% DUE 10-01-2051	5,675,000.00	(5,463,892.28)	(195,000.00)	179,407.80
UNION PAC CORP 4.75% DUE 09-15-2041	715,000.00	(779,636.00)	(380,000.00)	436,583.50
UNION PAC CORP FIXED 4% DUE 04-15-2047	6,020,000.00	(5,944,177.05)	(2,440,000.00)	2,563,011.15
UNION PACIFIC CORP 3.6% DUE 09-15-2037	1,185,000.00	(1,183,826.85)	(830,000.00)	841,688.10
UNIPER SE NPV	52,917.00	(1,155,495.67)	(65,615.00)	1,147,195.95
UNIPOL GRUPPO SPA NPV	39,771.00	(155,905.50)	(39,771.00)	165,663.13

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
UNIPOLSAI SPA	142,327.00	(314,435.75)	(197,582.00)	445,101.36
UNIPRES CORP NPV	9,100.00	(207,355.87)	(9,100.00)	0.00
UNI-PRESIDENT CHIN HKD0.01	730,000.00	(506,297.99)	(730,000.00)	503,006.51
UNITED BANK LTD PKR10	362,000.00	(769,236.32)	(129,500.00)	324,430.80
UNITED GROUP B.V. PP BOND 4.375% DUE 01/07/2022	200,000.00	(228,390.00)	(200,000.00)	239,072.66
UNITED INC NPV	1,800.00	(37,990.56)	(1,800.00)	44,034.60
UNITED INTERNET AG NPV(REGD)	28,872.00	(1,671,317.25)	(602.00)	31,579.04
UNITED LABORATORIE HKD0.01	260,000.00	(180,762.37)	(260,000.00)	110,978.53
UNITED OVERSEAS BK LTD IAM COML PAPER NTCOML PAPER IAM 3 DUE 09-22-2017	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
UNITED STATES STEEL CORP 6.875% 08-15-2025	280,000.00	(280,000.00)	(280,000.00)	282,475.00
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	769,000.00	(787,200.43)	(135,000.00)	137,936.25
UNITED URBAN INVES REIT	406.00	(609,564.71)	(348.00)	510,180.51
UNITED UTILITIES GROUP ORD GBP0.05	1,475.00	(17,437.95)	(24,092.00)	292,918.97
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	2,683,000.00	(2,734,317.27)	(7,791,000.00)	7,874,308.82
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	285,000.00	(290,406.45)	(285,000.00)	284,905.20
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	8,010,000.00	(8,007,094.40)	(3,867,000.00)	4,190,391.72
UNITEDHEALTH GROUP INC 3.375% DUE 04-15-2027 REG	85,000.00	(84,565.65)	(85,000.00)	85,674.90
UNITI GROUP INC COM	45,185.00	(731,320.17)	(11,685.00)	298,672.83
UNITIKA LTD NPV	221,000.00	(164,697.95)	(221,000.00)	171,553.84
UNIVERSAL ROBINA PHP1	123,810.00	(369,634.00)	(29,470.00)	86,569.77
UOL GROUP LIMITED SGD1	25,725.00	(145,172.09)	(44,100.00)	219,658.57
UPCB FINANCE VII L 3.625% NTS 15/06/29 EUR1000	200,000.00	(224,129.99)	(200,000.00)	0.00
UPL LIMITED INR2	113,924.00	(1,234,021.97)	(126,266.00)	1,558,692.06
UPM-KYMMENE CORP NPV	17,914.00	(539,889.43)	(51,538.00)	1,270,711.65
US BANCORP FIXED 3.15% 04-27-2027	390,000.00	(389,766.00)	(390,000.00)	389,832.30
USS CO LTD NPV	11,300.00	(230,263.05)	(18,700.00)	369,319.29
UTD ENGINEERS NPV	48,900.00	(94,578.98)	(71,100.00)	39,026.06
UTD O/S BANK NPV	59,066.00	(881,423.93)	(373,800.00)	6,177,903.66
UTD RENTALS N AMER 4.625% DUE 10-15-2025	446,000.00	(446,000.00)	(309,000.00)	316,340.00
UTD RENTALS N AMER 5.875% DUE 09-15-2026	108,000.00	(112,995.00)	(130,000.00)	139,750.00
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	2,453,000.00	(2,344,634.71)	(5,513,000.00)	5,315,584.81
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	5,538,000.00	(5,529,910.22)	(1,338,000.00)	1,389,511.44
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	540,000.00	(585,182.25)	(145,000.00)	157,704.90
UTD TRACTORS IDR250	1,347,100.00	(2,794,946.00)	(459,900.00)	911,517.73
VA ELEC & PWR CO 4.45 02-15-2044	225,000.00	(238,785.75)	(1,390,000.00)	1,546,143.60
VA ELEC & PWR CO 3.8% DUE 09-15-2047	890,000.00	(886,048.40)	(805,000.00)	808,503.85
VALE OVERSEAS LTD 6.25% DUE 08-10-2026	2,182,000.00	(2,365,530.32)	(1,120,000.00)	1,254,720.00
VALE OVERSEAS LTD 6.875% DUE 11-10-2039	470,000.00	(502,352.50)	(385,000.00)	446,795.00
VALE S A 5.625% DUE 09-11-2042	665,000.00	(669,656.25)	(135,000.00)	128,790.00
VALE SA	38,200.00	(298,234.05)	(38,200.00)	360,752.86
VALE SA COM NPV	40,100.00	(362,959.77)	(40,100.00)	410,766.14
VALEANT PH INT INC COM NPV	65,255.00	(822,831.43)	(217.00)	3,579.71
VALLOUREC SA EUR2.00	200,818.00	(1,305,927.12)	(312,525.00)	1,933,232.89
VALMET OYJ NPV	1,335.00	(20,416.99)	(16,752.00)	73,112.94
VALORA HOLDING RIGHT 31/12/2049	455.00	0.00	(455.00)	0.00
VANECK VECTORS JUNIOR GOLD MINERS ETF 34C/OPT 09-15-2017	200.00	(12,108.30)	(200.00)	0.00
VASTNED RETAIL EUR5	3,011.00	(142,219.12)	(932.00)	0.00
VAT GROUP AG CHF0.10	12,732.00	(1,658,182.74)	(537.00)	0.00
VEDANTA LTD INR1	34,102.00	(168,093.84)	(394,485.00)	1,472,297.25
VEDANTA RESOURCES ORD USD0.10	5,190.00	(59,212.30)	(22,192.00)	178,189.87
VEECO INSTRS INC DEL CONV SR NT 2.7% DUE01-15-2023 REG	9,930,000.00	(9,974,485.96)	(9,338,000.00)	9,212,062.40
VENTAS INC REIT	28,880.00	(1,802,573.00)	(6,941.00)	456,473.09
VENTURE CORP LTD NPV	11,600.00	(144,766.56)	(190,600.00)	2,531,933.94
VEOLIA ENVIRONNEME EUR5	26,413.00	(571,100.68)	(8,876.00)	188,673.79
VERBIO AG NPV (BR)	26,186.00	(278,466.54)	(26,186.00)	0.00
VEREIT INC COM USD0.001	13,559.00	(115,251.50)	(13,559.00)	115,350.10
VERESEN INC	714.00	(7,027.99)	(714.00)	7,630.30
VERINT SYS INC 1.5% DUE 06-01-2021	2,250,000.00	(2,190,613.09)	(1,830,000.00)	1,752,836.81
VERISIGN INC JR SUB CONV DEB 3.25% DUE 08-15-2037/05-01-2018 REG	1,730,000.00	(4,708,560.03)	(960,000.00)	2,613,540.01
VERIZON 2.625% DUE 08-15-2026	150,000.00	(136,674.00)	(150,000.00)	133,212.00
VERIZON 3.85% DUE 11-01-2042	785,000.00	(693,281.25)	(17,629,000.00)	15,244,842.58
VERIZON 4.125% DUE 08-15-2046	180,000.00	(158,947.20)	(180,000.00)	164,484.00
VERIZON 4.272% DUE 01-15-2036	795,000.00	(740,846.10)	(1,810,000.00)	1,701,831.05
VERIZON 4.5% DUE 08-10-2033	4,490,000.00	(4,477,338.20)	(1,935,000.00)	1,995,830.90
VERIZON 4.672% DUE 03-15-2055	20,984,400.00	(19,371,052.98)	(4,205,000.00)	3,951,936.95
VERIZON 4.75% DUE 11-01-2041	930,000.00	(916,624.75)	(260,000.00)	261,666.60
VERIZON 4.812% DUE 03-15-2039	675,000.00	(675,431.30)	(680,000.00)	701,998.90
VERIZON 4.862% DUE 08-21-2046	250,000.00	(252,905.00)	(2,794,000.00)	2,671,893.00
VERIZON 5.012% DUE 04-15-2049	270,000.00	(274,028.30)	(455,000.00)	469,987.85
VERIZON 5.012% DUE 08-21-2054	2,770,000.00	(2,774,754.40)	(2,980,000.00)	2,936,689.10
VERIZON 5.05% DUE 03-15-2034	715,000.00	(737,958.65)	(2,915,000.00)	3,089,971.50
VERIZON 5.5% DUE 03-16-2047	15,815,000.00	(16,568,386.50)	(2,315,000.00)	2,510,863.05

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027	610,000.00	(605,558.80)	(610,000.00)	627,131.15
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	1,396,000.00	(1,323,720.19)	(845,000.00)	804,325.95
VERIZON COMMUNICATIONS 4.522% 09-15-2048	1,465,000.00	(1,360,089.30)	(8,674,000.00)	7,997,520.72
VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000 REG	250,000.00	(276,150.00)	(1,250,000.00)	409,527.50
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	15,645,000.00	(16,139,969.95)	(3,259,000.00)	3,390,382.05
VERIZON FLTG RT 2.45394% DUE 05-22-2020	300,000.00	(300,000.00)	(300,000.00)	300,039.00
VERMILION ENERGY I COM NPV	20.00	(850.71)	(20.00)	725.84
VIACOM INC NEW 4.85% DUE 12-15-2034	202,000.00	(188,915.41)	(942,000.00)	897,456.92
VIACOM INC NEW 5.25% DUE 04-01-2044	348,000.00	(328,174.44)	(348,000.00)	338,064.60
VIACOM INC NEW 5.85% DUE 09-01-2043	585,000.00	(607,050.95)	(482,000.00)	512,905.84
VIACOM INC NEW DISC COML PAPER 4/2 YRS 1&2 DUE 08-04-2017	500,000.00	(499,250.00)	(500,000.00)	499,250.00
VIACOM INC NEW FLTG RT 6.25% DUE 02-28-2057	765,000.00	(767,327.50)	(765,000.00)	787,950.00
VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006	205,000.00	(227,051.85)	(95,000.00)	105,969.65
VIAVI SOLUTIONS INC .625% DUE 08-15-2033/08-20-2018 BEO	3,125,000.00	(3,452,853.27)	(3,125,000.00)	3,460,987.90
VICINITY CENTRES NPV	107,854.00	(239,369.20)	(304,340.00)	637,648.07
VIDRALA SA EUR1.02	14,905.00	(1,331,235.96)	(1,142.00)	115,743.89
VIENNA INS GRP AG NPV (BR)	1,299.00	(38,504.74)	(1,299.00)	37,868.17
VIFOR PHARMA AG	127.00	(136,877.52)	(137.00)	30,137.22
VIFOR PHARMA AG CHF0.01	4,125.00	(342,469.15)	(4,125.00)	470,314.91
VINCI EUR2.50	19,193.00	(1,445,931.22)	(124,772.00)	9,650,750.38
VIPER ENERGY PARTNERS LP COM UNIT REPSTGLTD PARTNER INT	153,054.00	(3,064,672.05)	(29,234.00)	614,814.34
VIPSHOP HLDGS LTD 1.5% DUE 03-15-2019	650,000.00	(673,092.89)	(9,852,000.00)	9,831,528.31
VIRBAC EUR1.25	5,804.00	(1,020,080.99)	(7,940.00)	1,249,935.57
VIRTUS HEALTH LTD NPV	13,311.00	(55,027.10)	(13,311.00)	57,059.42
VIRTUS INVT MANDATORY PFD CONV SER D 7.25%	9,920.00	(992,000.00)	(9,920.00)	991,978.37
VISA INC 2.75% 09-15-2027	240,000.00	(238,212.00)	(240,000.00)	236,152.20
VISA INC 3.15% DUE 12-14-2025	290,000.00	(296,282.60)	(285,000.00)	290,939.90
VISA INC 3.65% 09-15-2047	2,324,000.00	(2,312,190.67)	(190,000.00)	191,722.70
VISA INC 4.3% DUE 12-14-2045	55,000.00	(60,986.20)	(180,000.00)	197,031.60
VISHAY 2.25% DUE 11-15-2040	770,000.00	(1,051,525.86)	(926,000.00)	1,206,939.61
VITA GROUP LIMITED NPV	262,213.00	(360,798.72)	(121,028.00)	105,292.09
VITROLIFE AB NPV	773.00	(64,703.50)	(8,367.00)	431,919.32
VIVENDI SA EUR5.50	254,525.00	(6,481,568.30)	(118,703.00)	2,888,337.47
VMWARE INC 3.9% 08-21-2027	864,000.00	(861,096.96)	(864,000.00)	861,516.00
VOCUS GROUP LTD	567.00	(1,815.95)	(28,752.00)	75,440.10
VODACOM GROUP LIMI ZAR0.01	7,546.00	(82,791.07)	(25,653.00)	330,600.54
VODAFONE GROUP ORD USD0.2095238	2,432,493.00	(7,035,611.51)	(4,560,865.00)	11,660,715.87
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	1,090,000.00	(1,094,752.15)	(1,670,000.00)	1,681,247.20
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	240,000.00	(268,008.00)	(445,000.00)	505,360.20
VOESTALPINE AG NPV	1,806.00	(101,321.13)	(29,990.00)	1,219,351.52
VOLKSWAGEN AG NON VTG PRF NPV	27,534.00	(4,401,190.80)	(21,351.00)	3,238,574.60
VOLKSWAGEN AG ORD NPV	935.00	(145,705.96)	(854.00)	135,428.63
VOLVO AB SER'B'NPV	4,269.00	(58,939.14)	(152,847.00)	2,358,897.95
VONOVIA SE NPV	6,837.00	(290,965.59)	(99,373.00)	3,917,583.12
VOPAK(KON) EURO.50	3,681.00	(154,942.26)	(157.00)	7,268.65
VORNADO RLTY TR COM	89,849.00	(8,966,196.60)	(83,365.00)	7,733,271.60
VTECH HOLDINGS LTD COMSTK	2,300.00	(36,421.79)	(2,300.00)	32,708.25
VULCAN MATLS CO 3.9% 04-01-2027	2,191,000.00	(2,192,515.83)	(2,191,000.00)	2,250,764.71
VULCAN MATLS CO 4.5% 06-15-2047	550,000.00	(549,511.50)	(550,000.00)	557,856.20
W P CAREY INC COM	1,449.00	(90,171.27)	(1,449.00)	98,823.41
WA PRIME GROUP L P 5.95% DUE 08-15-2024	1,165,000.00	(1,147,140.55)	(75,000.00)	76,269.00
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	65,000.00	(88,630.75)	(380,000.00)	500,294.65
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	1,150,000.00	(1,477,554.50)	(280,000.00)	334,685.60
WACKER CHEMIE AG NPV(BR)	596.00	(62,323.11)	(596.00)	67,157.11
WACKER NEUSON SE(REGD)	1,842.00	(40,621.49)	(1,842.00)	53,928.54
WAKITA & CO NPV	2,900.00	(31,986.26)	(2,900.00)	0.00
WALGREEN CO 3.1 BDS 09/15/2022 USD1000	155,000.00	(158,844.00)	(155,000.00)	158,594.45
WALGREENS BOOTS 4.65% DUE 06-01-2046	787,000.00	(792,969.12)	(2,095,000.00)	2,179,687.95
WALGREENS BOOTS FIXED 3.8% DUE 11-18-2024	115,000.00	(120,074.95)	(115,000.00)	119,467.75
WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	190,000.00	(197,223.80)	(625,000.00)	643,524.35
WALLENIIUS WILHELMSSEN LOGISTICS ASA	73,873.00	(368,784.34)	(40,477.00)	257,071.34
WAL-MART DE MEX COM NPV	2,963,800.00	(6,200,992.44)	(880,800.00)	2,074,351.23
WALMART INC 3.625% DUE 12-15-2047	22,300,000.00	(22,290,139.05)	(5,335,000.00)	5,486,642.85
WALMART INC 4% DUE 04-11-2043	3,600,000.00	(3,800,049.00)	(3,600,000.00)	3,878,412.00
WALMART INC 5% DUE 10-25-2040	345,000.00	(402,735.60)	(840,000.00)	1,021,440.00
WALMART INC 5.625% DUE 04-15-2041	195,000.00	(251,356.95)	(12,005,000.00)	15,876,598.15
WAL-MART STORES 4.3 DUE 04-22-2044	8,970,000.00	(9,489,988.65)	(10,470,000.00)	11,790,512.00
WAL-MART STORES INC 4.75 DUE 10-02-2043	210,000.00	(243,366.90)	(4,365,000.00)	5,131,903.15
WALT DISNEY COMPANY (THE) MTN 1.95% 03-04-2020	570,000.00	(569,851.80)	(335,000.00)	336,142.35
WANT WANT CHINA HO USD0.02	2,480,000.00	(1,748,022.73)	(2,076,000.00)	1,433,444.89
WARBURG PINCUS (EUROPA) PE XI (CAYMAN)	350,000.00	(350,000.00)	(1,055,000.00)	1,055,000.00
WARBURG PINCUS (GANYMEDE) PRIVATE EQUITYXII (CAYMAN), LP	3,087,500.00	(3,087,500.00)	(325,000.00)	325,000.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
WARBURG PINCUS ENERGY (E&P)-A LP	8,400,000.00	(8,400,000.00)	(1,531,827.20)	1,515,484.16
WARBURG PINCUS ENERGY LP	1,680,000.00	(1,680,000.00)	(560,000.00)	560,000.00
WARBURG PINCUS PRIVATE EQUITY (E&P) XI-A, LP	950,000.00	(950,000.00)	(1,595,872.00)	1,560,121.60
WARBURG PINCUS PRIVATE EQUITY XI, LP	3,300,000.00	(3,300,000.00)	(8,165,000.00)	8,165,000.00
WARTSILA EUR3.50	158.00	(9,138.85)	(23,239.00)	1,435,395.51
WASKITA KARYA TBK IDR100	896,600.00	(148,087.38)	(253,800.00)	45,773.91
WAYFAIR INC .375% DUE 09-01-2022	3,512,000.00	(3,516,552.41)	(2,262,000.00)	2,239,421.20
WEATHERFORD INTL 8.25% DUE 06-15-2023	467,000.00	(500,355.00)	(610,000.00)	607,931.25
WEATHERFORD INTL LTD EXCHANGEABLE SR NT 5.875% DUE 07-01-2021 REG	2,550,000.00	(3,035,983.12)	(6,950,000.00)	7,907,298.84
WEBMD HEALTH CORP 1.5% NTS 01/12/2020 USD 1.5% DUE 12-01-2020 REG	1,991,000.00	(2,467,329.29)	(2,556,000.00)	3,525,488.31
WEBMD HEALTH CORP CONV 2.625% DUE 06-15-2023 BEO	545,000.00	0.00	(545,000.00)	532,312.95
WEICHAI POWER CO 'H' CNY1	1,856,000.00	(1,847,502.44)	(1,856,000.00)	1,954,624.61
WEINGARTEN RLTY INVS COM	1,630.00	(54,442.00)	(1,630.00)	52,525.54
WEIQIAO TEXTILE CO 'H' CNY1	53,000.00	(33,865.66)	(53,000.00)	37,647.12
WEIR GROUP ORD GBP0.125	255.00	(6,162.54)	(37,428.00)	954,742.78
WELLCARE GROUP INC 5.25% DUE 04-01-2025	689,000.00	(689,000.00)	(102,000.00)	106,357.60
WELLPOINT INC 4.625 DUE 05-15-2042	245,000.00	(248,390.80)	(325,000.00)	352,701.25
WELLPOINT INC 4.85% DUE 08-15-2054	145,000.00	(156,209.95)	(190,000.00)	198,194.10
WELLPOINT INC 5.1% DUE 01-15-2044	2,005,000.00	(2,209,467.75)	(205,000.00)	239,240.80
WELLPOINT INC SR NT CONV 2.75% DUE 10-15-2042 REG	1,700,000.00	(4,356,395.08)	(2,010,000.00)	5,121,121.06
WELLS FARGO & CO 2.1% DUE 07-26-2021	290,000.00	(282,030.80)	(290,000.00)	281,427.60
WELLS FARGO & CO 2.5% DUE 03-04-2021	275,000.00	(276,930.50)	(585,000.00)	584,984.25
WELLS FARGO & CO 2.625% DUE 07-22-2022	2,060,000.00	(2,059,560.10)	(1,185,000.00)	1,183,616.00
WELLS FARGO & CO 3% DUE 02-19-2025	290,000.00	(287,700.30)	(180,000.00)	177,901.20
WELLS FARGO & CO 3% DUE 10-23-2026	2,035,000.00	(1,971,615.80)	(9,375,000.00)	9,008,822.55
WELLS FARGO & CO 3.069% DUE 01-24-2023	260,000.00	(260,000.00)	(260,000.00)	260,127.40
WELLS FARGO & CO 3.9% DUE 05-01-2045	10,120,000.00	(9,796,391.45)	(4,915,000.00)	4,918,561.65
WELLS FARGO & CO 4.4% DUE 06-14-2046	864,000.00	(841,128.44)	(860,000.00)	887,050.75
WELLS FARGO & CO 4.75% DUE 12-07-2046	1,851,000.00	(1,947,503.89)	(805,000.00)	825,977.90
WELLS FARGO & CO 4.9% DUE 11-17-2045	95,000.00	(104,788.80)	(250,000.00)	262,698.10
WELLS FARGO & CO 5.375% DUE 11-02-2043	650,000.00	(732,069.90)	(250,000.00)	291,078.80
WELLS FARGO & CO 5.606% DUE 01-15-2044	410,000.00	(488,949.85)	(200,000.00)	241,967.00
WELLS FARGO & CO FLTG RT 3.584% DUE 05-22-2028	10,985,000.00	(11,093,742.00)	(2,435,000.00)	2,473,237.80
WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5%	4,326.00	(5,371,338.50)	(3,605.00)	4,487,744.22
WELLS FARGO BK N A 2.15% DUE 12-06-2019	130,000.00	(130,659.10)	(1,385,000.00)	1,392,159.10
WELLTOWER INC COM REIT	5,187.00	(367,833.41)	(11,149.00)	779,353.44
WENDEL EUR4	283.00	(38,735.03)	(1,336.00)	201,840.30
WESFARMERS LTD NPV	240.00	(7,411.15)	(18,791.00)	612,589.85
WESSANEN EUR1 CMSTK	46,775.00	(882,561.50)	(13,238.00)	263,736.42
WEST FRASER TIMBER COM NPV	19,092.00	(675,110.62)	(35,436.00)	1,933,509.74
WEST JAPAN RAILWAY NPV	7,400.00	(532,464.52)	(26,400.00)	1,842,280.97
WESTBROOK RE FUND IX	670,027.00	(670,027.00)	(22,630,597.00)	22,630,597.00
WESTBROOK REAL ESTATE FUND VII LP	178,882.00	(178,882.00)	(533,300.00)	533,300.00
Westbrook Real Estate Fund X LP	14,252,764.00	(14,252,764.00)	(2,357,453.00)	2,357,453.00
WESTERN FOREST PRO COM STK NPV	74,986.00	(122,983.36)	(180,293.00)	350,096.67
WESTFIELD CORP NPV STAPLED UNITS	402,963.00	(2,522,922.64)	(811,722.00)	5,818,741.07
WESTLAKE CHEM CORP 5% DUE 08-15-2046	110,000.00	(120,194.80)	(150,000.00)	167,314.50
WESTPAC BKG CORP 1.5% DUE 12-01-2017	1,225,000.00	(1,225,845.25)	(1,225,000.00)	1,225,000.00
WESTPAC BKG CORP 4.322% DUE 11-23-2031	288,000.00	(292,890.24)	(898,000.00)	928,666.70
WESTPAC BKG CORP NPV	231,674.00	(5,685,688.28)	(274,955.00)	6,899,477.22
WEYERHAEUSER CO COM	10,911.00	(370,441.74)	(16,455.00)	542,517.11
WFRBS COML MTG TR 1.964% DUE 05-15-2045	350,000.00	(351,093.75)	(350,000.00)	351,107.42
WH GROUP LIMITED COMSTK	734,500.00	(767,393.31)	(13,000.00)	12,210.86
WHARF(HLDGS) NPV	5,000.00	(38,205.03)	(77,000.00)	653,051.80
WHEATON PRECIOUS M COM NPV	50,473.00	(771,687.69)	(265.00)	5,385.38
WHIRLPOOL CORP 4.5% DUE 06-01-2046	276,000.00	(277,672.56)	(860,000.00)	914,833.60
WHITBREAD ORD GBP0.76797385	151.00	(7,732.96)	(540.00)	26,922.71
WHITE DEER ENERGY LP II	9,692,939.00	(9,692,939.00)	(5,157,022.00)	5,157,022.00
WHITE DEER ENERGY, L.P.	610,872.00	(610,872.00)	(5,580,192.00)	5,580,192.00
WHITE ROCK LAND INVESTORS, LLC	129,243.00	(129,243.00)	(283,205.00)	283,205.00
WHITECAP RES INC SUBSCRIPTION RCPT	201,683.00	(1,386,801.22)	(201,683.00)	0.00
WHITEHAVEN COAL NPV	238,798.00	(712,583.24)	(101,723.00)	302,681.69
WHITING PETE CORP 6.25% DUE 04-01-2023	109,000.00	(109,133.75)	(326,000.00)	307,441.00
WI PWR & LT CO FIXED 3.05% 10-15-2027	715,000.00	(712,919.35)	(715,000.00)	718,045.90
WIENERBERGER AG NPV	66,778.00	(1,674,065.14)	(4,221.00)	93,292.39
WILLIAM HILL ORD GBP0.10	62,978.00	(229,746.91)	(198,304.00)	703,300.56
WILLIAMS COS INC 3.7% DUE 01-15-2023	185,000.00	(181,993.75)	(78,000.00)	77,220.00
WILLIAMS PARTNERS 3.75% DUE 06-15-2027	1,872,000.00	(1,871,045.28)	(415,000.00)	412,713.35
WILLIAMS PARTNERS 5.4% DUE 03-04-2044	472,000.00	(494,986.40)	(120,000.00)	129,469.20
WILMAR INTERNATIONAL LTD NPV	101,000.00	(246,089.31)	(38,100.00)	93,919.64
WIN SEMICONDUCTORS TWD10	357,000.00	(3,158,440.44)	(28,100.00)	289,984.43
WINBOND ELECTRONIC RIGHTS 2017	104,849.00	0.00	(104,849.00)	0.00

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral or maturity value	(c) Cost of Acquisition Acquired		(d) Proceeds of Disposition Disposed	
	Share/Par	Net Amount	Share/Par	Net Amount
WINBOND ELECTRONIC TWD10	1,652,849.00	(1,093,820.85)	(239,000.00)	198,032.60
WINPAK COM NPV	17,100.00	(610,436.21)	(26,400.00)	1,127,937.00
WINTER STREET OPPORTUNITIES FUND LP	316,329.00	(316,329.00)	(2,778,488.00)	2,778,488.00
WIPRO INR2	381,365.00	(1,227,955.30)	(41,201.00)	292,536.61
WIRECARD AG NPV	75,343.00	(5,575,636.35)	(99,843.00)	6,657,571.94
WISTRON CORP TWD10	2,370,000.00	(2,071,668.13)	(2,551,405.00)	2,198,271.07
WM MORRISON SUPERMARKETS ORD GBP0.10	8,739.00	(27,980.49)	(118,486.00)	359,922.16
WOLTERS KLUWER EURO.12	63,235.00	(2,619,151.94)	(11,126.00)	439,996.68
WOOD GROUP (JOHN) ORD GBP0.0428571	421,639.00	(3,867,907.72)	(340,032.00)	3,211,618.35
WOODSIDE PETROLEUM NPV	10,362.00	(243,197.63)	(155.00)	3,669.75
WOOLWORTHS GRP LTD NPV	1,968.00	(39,063.86)	(83,393.00)	1,673,272.68
WOORI BANK KRW5000	111,092.00	(1,422,969.87)	(19,021.00)	290,649.65
WORLDPAY GRP PLC ORD GBP0.03	1,172,325.00	(4,938,397.43)	(2,655,115.00)	13,811,928.00
WORLEY GROUP PLACEMENT SHS	20,680.00	(209,493.57)	(20,680.00)	0.00
WORLEYPARSONS LIMITED NPV	28,682.00	(59,524.22)	(187,702.00)	1,809,705.34
WORLEYPARSONS LTD RIGHTS 02/11/2017	20,680.00	0.00	(20,680.00)	0.00
WOWOW INC NPV	1,400.00	(40,682.24)	(8,300.00)	136,557.69
WPP PLC ORD GBP0.10	154,628.00	(2,825,503.63)	(181,005.00)	3,892,702.69
WPX ENERGY INC 5.25% DUE 09-15-2024	286,000.00	(278,222.50)	(45,000.00)	42,337.50
WPX ENERGY INC PFD CONV SER A 6.25%	31,185.00	(1,801,049.24)	(42,319.00)	2,319,907.53
WRIGHT MED GROUP INC NT CONV 2% DUE 02-15-2020 BEO	1,991,000.00	(2,218,014.60)	(6,334,000.00)	6,997,492.53
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	272,000.00	(340,046.16)	(2,395,000.00)	3,154,104.85
WYNN LAS VEGAS LLC 5.25% DUE 05-15-2027	670,000.00	(670,000.00)	(400,000.00)	414,500.00
WYNN MACAU LTD HKD0.001	80,000.00	(165,727.74)	(79,600.00)	171,038.61
XCEL ENERGY INC 3.35% DUE 12-01-2026	1,700,000.00	(1,735,275.00)	(870,000.00)	888,174.30
XIAMEN INTL PORT 'H'CNY1	172,000.00	(33,432.55)	(172,000.00)	36,524.61
XINCHEN CHINA POWE HKD0.01	144,000.00	(24,426.57)	(144,000.00)	25,402.53
XING SE NPV (REGD)	8,474.00	(2,553,805.86)	(897.00)	236,556.63
XINYI GLASS HLDGS HKD0.1	614,000.00	(567,743.55)	(1,068,000.00)	978,081.55
XIWANG SPECIAL STE NPV	140,000.00	(16,651.50)	(140,000.00)	19,447.16
XLIT LTD 4.45% DUE 03-31-2025	262,000.00	(265,992.88)	(818,000.00)	848,184.20
XLIT LTD 5.5% DUE 03-31-2045	1,400,000.00	(1,433,306.00)	(969,000.00)	1,038,077.34
YAGEO CORP TWD10	161,000.00	(1,631,362.48)	(35,238.31)	336,900.50
YAHOO INC 0% CNV BDS 12-01-2018 USD1000	6,730,000.00	(7,825,708.47)	(3,206,000.00)	3,823,702.58
YAHOO JAPAN CORP NPV	2,500.00	(11,420.98)	(5,500.00)	23,965.87
YAKULT HONSHA CO NPV	3,600.00	(268,421.88)	(100.00)	5,380.07
YAMABIKO CORPO NPV	12,300.00	(160,744.46)	(12,300.00)	31,842.67
YAMADA DENKI CO LTD NPV	100,700.00	(523,702.33)	(33,100.00)	169,446.30
YAMAHA CORP NPV	22,800.00	(829,882.72)	(100.00)	3,529.22
YAMAHA MOTOR CO NPV	13,500.00	(381,078.35)	(93,900.00)	2,340,606.68
YAMANA GOLD INC COM NPV	230,591.00	(628,343.15)	(30,759.00)	76,627.09
YAMATO HOLDINGS NPV	7,500.00	(162,512.15)	(7,500.00)	152,702.24
YAMAZAKI BAKING COM NPV	24,000.00	(484,926.89)	(400.00)	8,199.21
YANGZIJIAN SHIPBU NPV (SGD)	903,800.00	(967,517.75)	(132,300.00)	108,304.50
YANLORD LAND GROUP NPV	150,000.00	(184,824.37)	(1,377,800.00)	1,710,128.90
YAPI KREDI BANKASI TRY1	119,376.00	(149,358.24)	(59,057.00)	74,866.54
YARA INTERNATIONAL NOK1.7	9,390.00	(434,379.99)	(60,094.00)	2,580,592.16
YASKAWA ELEC CORP NPV	20,600.00	(577,840.16)	(20,900.00)	841,465.02
YAT SING HOLDINGS HKD0.002	95,000.00	(43,955.48)	(95,000.00)	44,176.08
YELLOW HAT LTD NPV	2,300.00	(66,547.55)	(2,300.00)	0.00
YODOGAWA STEEL WKS NPV	2,100.00	(58,831.12)	(2,100.00)	29,184.90
YOKOGAWA ELECTRIC NPV	1,200.00	(19,569.70)	(9,600.00)	154,717.90
YOKOHAMA RUBBER CO NPV	1,100.00	(21,840.41)	(6,600.00)	132,388.11
YOMA STRATEGIC HLD NPV	101,500.00	(39,642.16)	(1,192,466.00)	439,415.96
YUASA TRADING CO NPV	1,200.00	(42,332.71)	(1,200.00)	0.00
YUE YUEN INDL HLDG HKD0.25	235,500.00	(935,065.86)	(277,000.00)	1,101,165.20
YUEXIU PROPERTY COMPANY LTD HKD 0.10	3,560,000.00	(570,505.71)	(684,000.00)	111,755.98
YUHAN CORP KRW5000	352.00	(70,402.29)	(352.00)	72,914.69
YURTEC CORPORATION NPV	18,900.00	(160,967.74)	(12,000.00)	0.00
ZALANDO SE NPV	9,637.00	(434,483.83)	(17,876.00)	884,384.82
ZARDOYA-OTIS EURO.10	1,950.00	(18,315.05)	(11,356.00)	104,037.11
ZEAL NETWORK SE NPV(CI)	1,885.00	(54,009.07)	(2,426.00)	29,098.11
ZEE ENTERTAIN ENT INR1	148,195.00	(1,175,375.47)	(275,302.00)	2,139,776.63
ZENKOKU HOSHO CO L NPV	22,200.00	(934,250.28)	(18,535.00)	636,439.13
ZHEJIANG EXPRESS 'H'CNY1	2,904,000.00	(3,340,430.76)	(1,508,000.00)	1,725,214.50
ZHONGSHENG GROUP H HKD0.0001	498,500.00	(815,619.11)	(249,000.00)	536,738.25
ZHUZHOU CRRC TIMES ELECTRIC CO LTD	205,000.00	(1,164,849.64)	(59,000.00)	304,710.59
ZILLOW GROUP INC 2.0% 12-01-2021	1,670,000.00	0.00	(175,000.00)	194,345.55
ZODIAC AEROSPACE NPV	29,398.00	(767,586.05)	(183,706.00)	5,306,690.57
ZOETIS INC 3.95% 09-12-2047	1,792,000.00	(1,779,724.04)	(525,000.00)	520,064.20
ZPG PLC ORD GBP0.001	295,813.00	(1,391,322.46)	(38,386.00)	181,218.11
ZUMTOBEL GROUP AG	10,400.00	(186,505.13)	(12,096.00)	0.00

(c) Cost of Acquisition
Acquired

(d) Proceeds of Disposition
Disposed

(a) Identity of issue, borrower, lessor or similar party &
(b) Description of investment including maturity date, rate of interest, collateral or maturity
value

Share/Par	Net Amount	Share/Par	Net Amount
16,488.00	(4,751,956.70)	(53,723.00)	15,427,188.71

ZURICH INSURANCE GROUP AG

CHF0.10

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	1ST CAP REALTY INC COM NPV	55,253.00	825,427.77	913,717.36
	1ST PACIFIC CO USD0.01	104,000.00	96,040.97	70,510.28
	1ST REP BK SAN 4.625% DUE 02-13-2047	130,000.00	129,191.57	139,030.71
	2017 MANDATORY MAND EXCHANGEABLE TR SECS144A SUBJECT EXCHANGE NEW YORK	8,410.00	843,015.50	867,912.00
	21ST CENTY FOX 6.15% DUE 02-15-2041	510,000.00	609,344.23	677,045.40
	21ST CENTY FOX 6.15% DUE 03-01-2037	7,445,000.00	8,410,710.66	9,750,292.14
	21ST CENTY FOX 6.4% DUE 12-15-2035	90,000.00	105,206.96	119,605.86
	21ST CENTY FOX 6.65% DUE 11-15-2037	565,000.00	686,484.62	777,103.83
	21ST CENTY FOX 6.75% DUE 01-09-2038	115,000.00	146,955.05	156,981.90
	21ST CENTY FOX 7.43% DUE 10-01-2026	1,447,000.00	1,816,789.06	1,872,953.39
	21ST CENTY FOX 7.75% DUE 01-20-2024	1,742,000.00	2,135,288.90	2,155,237.24
	21ST CENTY FOX 7.75% DUE 02-01-2024	900,000.00	1,089,081.00	1,116,504.00
	21ST CENTY FOX 7.75% DUE 12-01-2045	50,000.00	74,333.50	79,320.60
	21ST CENTY FOX 7.85% DUE 03-01-2039	205,000.00	312,184.25	313,289.61
	21ST CENTY FOX 7.9% DUE 12-01-2095	120,000.00	164,858.40	184,719.72
	21ST CENTY FOX AMER INC 4.75% DUE 09-15-2044 REG	9,171,000.00	9,296,481.32	10,490,780.27
	321 HENDERSON 9.31000041962% DUE 07-15-2061	390,230.43	493,641.49	453,115.67
	3I GROUP ORD GBP0.738636	175,362.00	1,871,697.81	2,167,013.63
	3M CO 3.875% DUE 06-15-2044	1,197,000.00	1,324,971.91	1,275,750.63
	3M CO COM	47,557.00	8,599,600.79	11,193,491.09
	3M CO FIXED 3.625% 10-15-2047	3,750,000.00	3,758,683.65	3,848,516.25
	3SBIO INC	139,500.00	212,640.75	273,742.85
	5TH 3RD BANCORP COM	0.00	0.00	0.00
	888 HOLDINGS ORD GBP0.005	50,859.00	142,012.53	193,808.25
	A.P. MOLLER-MAERSK SER'A'DKK1000	188.00	326,376.55	314,121.67
	A.P. MOLLER-MAERSK SER'B'DKK1000	1,308.00	2,209,651.91	2,286,742.79
	AAC TECHNOLOGIES HOLDINGS INC	63,000.00	767,059.62	1,123,431.36
	ABB LTD CHF0.12 (REGD)	493,147.00	10,692,199.28	13,218,060.16
	ABBOTT LAB COM	280,989.00	12,444,744.63	16,036,042.23
	ABBOTT LABS 2.35% DUE 11-22-2019	975,000.00	974,044.50	976,060.80
	ABBOTT LABS 3.75% DUE 11-30-2026	445,000.00	441,689.20	456,955.37
	ABBOTT LABS 4.75% 04-15-2043	845,000.00	850,045.92	938,208.57
	ABBOTT LABS 4.75% DUE 11-30-2036	450,000.00	452,716.81	505,620.45
	ABBOTT LABS 4.9% DUE 11-30-2046	12,025,000.00	12,088,344.32	13,786,626.43
	ABBVIE INC 3.6% 05-14-2025	100,000.00	99,825.00	102,807.60
	ABBVIE INC 4.3% DUE 05-14-2036	830,000.00	838,204.98	889,368.24
	ABBVIE INC 4.4% DUE 11-06-2042	4,243,000.00	4,162,499.29	4,549,115.48
	ABBVIE INC 4.45% DUE 05-14-2046	5,940,000.00	5,902,922.55	6,456,780.00
	ABBVIE INC COM USD0.01	230,667.00	15,512,096.59	22,307,805.57
	ABBVIE INC FIXED 4.5% DUE 05-14-2035	775,000.00	786,552.81	851,215.05
	ABBVIE INC FIXED 4.7% DUE 05-14-2045	12,960,000.00	12,966,717.92	14,531,724.00
	ABCCAM ORD GBP0.002	200,669.00	1,893,593.54	2,863,850.50
	ABC-MART INC NPV	6,600.00	381,909.83	379,067.91
	ABERTIS INFRAESTR EUR3 SERIE A	97,491.00	1,816,710.77	2,171,596.55
	ABN AMRO GROUP NV DR EACH REP SHS	83,782.00	2,492,454.81	2,706,286.10
	ABU DHABI COMM.BK. AED1	354,712.00	705,475.34	656,731.00
	ACADIA HEALTHCARE 6.5% DUE 03-01-2024	646,000.00	671,032.50	671,840.00
	ACADIA HEALTHCARE CO INC COM	133,000.00	5,943,670.50	4,339,790.00
	ACADIA RLTY TR COM	32,303.00	1,004,436.88	883,810.08
	ACBEL POLYTECH INC TWD10	231,000.00	180,273.10	172,715.36
	ACCELERATE DIAGNOSTICS INC COM	1,726.00	2,705.71	45,221.20
	ACCELERON PHARMA INC COM	8,260.00	323,062.21	350,554.40
	ACCENTURE PLC SHS CL A NEW	354,044.00	36,245,038.20	54,200,595.96
	ACCO BRANDS CORP COM	133,650.00	1,109,697.90	1,630,530.00
	ACCOR EUR3	158,630.00	7,431,025.39	8,190,765.34
	ACCTON TECH CORP TWD10	59,000.00	158,272.38	210,158.44
	ACCURAY INC DEL COM	146,650.00	866,774.63	630,595.00
	ACE CAP TR II 9.7% DUE 04-01-2030	80,000.00	119,000.00	120,400.00
	ACE INA HLDGS INC 3.35% DUE 05-03-2026	95,000.00	96,855.35	96,952.92
	ACE INA HLDGS INC 4.15% DUE 03-13-2043	300,000.00	283,478.98	325,757.40
	ACE INA HLDGS INC 4.35% DUE 11-03-2045	610,000.00	619,448.09	688,747.95
	ACE INA HLDGS INC 6.7% DUE 05-15-2036	115,000.00	150,453.35	161,948.52
	ACI WORLDWIDE INC COM STK	237,570.00	4,876,235.30	5,385,711.90
	ACOM CO NPV	200.00	832.12	843.32
	ACS ACTIVIDADES CO EURO.5	11,570.00	365,016.82	453,198.04
	ACTAVIS FDG SCS 3.45% DUE 03-15-2022	360,000.00	369,544.80	365,779.44
	ACTAVIS FDG SCS 4.55% DUE 03-15-2035	5,464,000.00	5,547,393.59	5,781,819.02
	ACTAVIS FDG SCS 4.75% DUE 03-15-2045	2,706,000.00	2,744,323.59	2,880,688.53
	ACTAVIS FDG SCS 4.85% DUE 06-15-2044	6,595,000.00	6,656,556.47	7,059,452.88
	ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025	4,830,000.00	5,017,693.80	4,917,167.02
	ACTIVECARE INC COM PAR NO PAR COM PAR NOPAR	1.00	0.00	3.03
	ACTIVISION 4.5% DUE 06-15-2047	1,025,000.00	1,010,178.50	1,077,324.20

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	ACTIVISION BLIZZARD INC COM STK	189,101.00	9,553,174.88	11,973,875.32
	ACTUANT CORP CL A NEW	30,880.00	779,250.83	781,264.00
	ACUITY BRANDS INC COM	5,235.00	328,733.84	921,360.00
	ACUSHNET HLDGS CORP COM	184,565.00	3,359,181.54	3,890,630.20
	ACXIOM CORP COM	83,646.00	1,889,916.63	2,305,283.76
	ADARO ENERGY TBK IDR100	5,799,200.00	737,395.93	795,025.76
	ADECCO GROUP AG CHF0.1 (REGD)	10,291.00	774,969.16	787,269.42
	ADIDAS AG	78,463.00	13,845,489.13	15,748,601.53
	ADIENT PLC ADIENT PLC LTD COM	57,138.00	4,065,196.14	4,496,760.60
	ADJBL RATE MTG TR FLTG RT 3.004446% DUE 02-25-2035	461,018.87	424,137.32	448,651.58
	ADM MACULUS FUND V, LP	10,020,346.05	10,020,346.05	1,505,674.00
	ADMIRAL GROUP ORD GBP0.001	9,662.00	227,281.53	261,666.85
	ADOBE SYS INC COM	155,935.00	19,377,229.12	27,326,049.40
	ADR ALIBABA GROUP HOLDING LTD SPONSORED ADS	382,992.00	43,733,338.32	66,039,310.56
	ADR AMADEUS IT GROUP S A ADS	5,477.00	218,905.56	396,151.41
	ADR AMBEV SA SPONSORED ADR	1,186,771.00	6,851,226.86	7,666,540.66
	ADR ANGLO AMERN PLC SPONSORED ADR	7,300.00	72,772.44	75,555.00
	ADR ANGGOLD ASHANTI LTD	294,796.00	3,479,777.23	3,003,971.24
	ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT)	43,125.00	4,980,254.02	7,495,987.50
	ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM	126,563.00	3,415,154.15	4,391,736.10
	ADR AUTOHOME INC SPONSORED ADR REPST CL A	25,999.00	1,334,933.43	1,681,355.33
	ADR AZUL S A SPONSORED ADR REPSTG PFD	106,288.00	2,394,695.87	2,532,843.04
	ADR BAE SYS PLC SPONSORED ADR	15,700.00	502,434.79	489,526.00
	ADR BAIDU INC SPONS REPR 0.10 ORD CLS'A'	83,813.00	16,023,869.13	19,629,842.73
	ADR BANCO BILBAO VIZCAYA ARGENTARIA S A SPONSORED ADR	783,300.00	6,451,406.91	6,658,050.00
	ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004	756,297.00	6,971,345.88	7,744,481.28
	ADR BANCO MACRO S A SPONSORED ADR REPSTGCL B	15,600.00	1,758,907.55	1,807,728.00
	ADR BANCO SANTANDER BRASIL S A ADS REPSTG 1 UNIT	149,817.00	1,513,405.00	1,448,730.39
	ADR BHP BILLITON LTD SPONSORED ADR	19,180.00	747,622.74	882,088.20
	ADR BHP BILLITON PLC SPONSORED ADR	144,196.00	5,577,100.49	5,811,098.80
	ADR BRIT AMERN TOB PLC SPONSORED	62,066.00	3,205,395.13	4,157,801.34
	ADR CANON INC SPONSORED ADR	29,818.00	1,048,925.26	1,115,193.20
	ADR CARNIVAL PLC ADR	8,000.00	532,262.47	530,240.00
	ADR CEMEX SAB DE CV	362,204.00	3,075,087.82	2,716,530.00
	ADR CHINA LIFE INS CO LTD SPONSORED ADR REPSTG H SHS	11,500.00	185,190.21	179,515.00
	ADR CHINA LODGING GROUP LTD SPONSORED ADR	16,680.00	1,500,771.42	2,409,092.40
	ADR CHINA PETE & CHEM CORP SPONSORED ADRREPSTG H SHS	23,361.00	1,746,670.53	1,713,996.57
	ADR CHUNGHWA TELECOM CO LTD SPONSORED ADR NEW 2011	13,676.00	470,905.09	484,677.44
	ADR CNOOC LTD SPONSORED ADR SPONSORED ADR	19,804.00	2,391,062.53	2,843,062.24
	ADR COMPANHIA ENERGETICA DE MINAS GERAIS SPONSORED ADR PAR \$0.01 REP NON VTG PFD	51,452.00	327,097.05	105,991.12
	ADR COMPANHIA PARANAENSE DE ENERGIA SER B COPEL ISIN US20441B4077	141,822.00	1,505,737.49	1,082,101.86
	ADR CTRIP COM INTL LTD ADS	276,721.00	12,351,756.95	12,203,396.10
	ADR ECOPETROL S A SPONSORED ADS	113,535.00	1,455,276.22	1,661,017.05
	ADR EMBRAER S A SPONSORED ADR REPSTG 4 COM SHS	0.00	0.00	0.00
	ADR ENEL AMERICAS S A SPONSORED ADR ENERSIS AMERICAS S.A	10,446.00	107,649.54	116,681.82
	ADR ENEL CHILE SA SPON ADR EACH REPR 50 ORD	10,446.00	87,536.06	59,333.28
	ADR FOMENTO ECONOMICO MEXICANO SAB DE CV	23,924.00	2,111,327.52	2,246,463.60
	ADR GAZPROM SPONSORED ADR PJSC GAZPROM	70,952.00	579,922.71	312,898.32
	ADR GERDAU S A SPONSORED ADR REPRESENTING PFD SHS	483,100.00	1,859,302.24	1,797,132.00
	ADR GRIFOLS S A SPONSORED ADR REPSTG 1/2CL B NON VTG NEW	219,988.00	3,667,522.52	5,042,124.96
	ADR GRUPO TELEvisa SA DE CV SPONSORED ADR REPSTG ORD PARTN SPONS ADR	474,082.00	11,282,933.46	8,851,110.94
	ADR GW PHARMACEUTICALS PLC ADS	3,800.00	435,089.36	501,638.00
	ADR HDFC BK LTD ADR REPSTG 3 SHS	266,819.00	18,607,082.99	27,127,487.73
	ADR ICI BK LTD	1,024,269.00	8,434,811.14	9,966,137.37
	ADR IMPERIAL BRANDS PLC SPONSORED ADR	6,198.00	281,206.35	264,468.66
	ADR INTERCONTINENTAL HOTELS GROUP PLC NEW SPONSORED ADR 2017	13,094.00	693,919.03	831,599.94
	ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR	1,850,930.00	21,856,453.74	24,062,090.00
	ADR JD COM INC SPONSORED ADR REPSTG COM CL A	362,627.00	12,559,059.38	15,020,010.34
	ADR JINKOSOLAR HLDG CO LTD	6,300.00	150,816.74	151,515.00
	ADR KASIKORNBANK PUB CO LTD ADR	9,699.00	261,839.05	286,896.42
	ADR KOREA ELEC PWR CORP SPONSORED ADR ISIN #US5006311063	11,797.00	246,812.47	208,924.87
	ADR KT CORP SPONSORED ADR	73,653.00	1,070,141.70	1,149,723.33
	ADR LONGTOP FINL TECHNOLOGIES LTD ADR	94,200.00	1,898,206.06	2,826.00
	ADR MICRO FOCUS INTL PLC SPONSORED ADR NEW SPON ADR EACH REP 1 ORD SHS	8,398.00	283,991.53	282,088.82
	ADR MITSUBISHI UFJ FINL GROUP INC SPONSORED ADR	585,200.00	3,848,922.80	4,254,404.00
	ADR MOMO INC ADR	16,726.00	583,209.07	409,452.48
	ADR NATIONAL GRID PLC SPONSORED ADR NEW 2017	18,700.00	1,215,431.83	1,099,747.00
	ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001	24,602.00	7,638,033.96	8,489,412.14
	ADR NICE LTD SPONSORED ADR	10,750.00	903,683.05	988,032.50
	ADR NOAH HLDGS LTD SPONSORED ADS	26,771.00	1,049,048.53	1,238,961.88
	ADR NOVARTIS AG	63,900.00	5,308,110.46	5,365,044.00
	ADR NOVO-NORDISK A S ADR	63,757.00	3,179,873.07	3,421,838.19

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	ADR ORIX CORP SPONSORED ADR	2,294.00	175,205.84	194,485.32
	ADR PETROCHINA CO LTD SPONSORED ADR	21,124.00	1,373,659.52	1,477,412.56
	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	603,250.00	5,984,740.05	6,207,442.50
	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR REPSTG PFD SHS	553,839.00	4,453,057.22	5,444,237.37
	ADR PJSC LUKOIL SPONSORED ADR	9,230.00	541,501.90	532,109.50
	ADR POSCO SPONSORED ADR	91,576.00	6,224,338.90	7,154,832.88
*	ADR PRUDENTIAL PLC ADR ISIN #US74435K2042	2,114.00	100,449.59	107,348.92
	ADR PT BK CENT ASIA TBK ADR	14,961.00	502,426.29	609,810.36
	ADR RANDGOLD RES LTD ADR	13,200.00	754,401.38	1,305,348.00
	ADR RELX PLC SPONSORED ADR	20,271.00	409,135.10	480,422.70
	ADR RIO TINTO PLC SPONSORED ADR	23,500.00	1,132,495.92	1,243,855.00
	ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104	68,871.00	2,129,691.93	2,174,946.18
	ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS	43,104.00	2,179,171.16	2,875,467.84
	ADR RYANAIR HLDGS PLC SPONSORED ADR NEW	112,469.00	11,743,191.99	11,718,145.11
	ADR SBERBANK RUSSIA SPONSORED ADR	48,140.00	478,655.15	819,824.20
	ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS	20,879.00	1,104,032.97	1,105,751.84
	ADR SK TELECOM LTD SPONSORED ADR	80,306.00	1,919,794.37	2,241,340.46
	ADR SMITH & NEPHEW GROUP P L C SPONSORED ADR NEW	41,304.00	1,492,561.69	1,446,053.04
	ADR SOCIEDAD QUIMICA Y MINERA DE CHILE SA SPONSORED ADR REPSTG SER B SHS	79,607.00	3,578,653.58	4,726,267.59
	ADR STMICROELECTRONICS N V SHS-N Y REGISTRY SHS-N Y REGISTRY	37,000.00	210,000.07	808,080.00
	ADR TAL ED GROUP ADS REPSTG COM SHS ADR	47,430.00	1,140,830.03	1,409,145.30
	ADR TATA MTRS LTD SPONSORED ADR	72,226.00	2,782,601.34	2,388,513.82
	ADR TELECOM ARGENTINA S A SPONSORED ADR REPSTG CL B SHS	6,400.00	200,125.76	234,432.00
	ADR TELEFONICA BRASIL SA SPON ADR EA REPR 1 PFD SH	0.00	0.00	0.00
	ADR TENCENT HLDGS LTD ADR	25,349.00	1,064,941.88	1,316,120.08
	ADR TEVA PHARMACEUTICAL INDS	390,177.00	12,279,483.86	7,393,854.15
	ADR TIM PARTICIPACOES SA SPONSORED ADR	153,573.00	2,393,381.95	2,965,494.63
	ADR TURKIYE GARANTI BANKASI A S SPONSORED ADR REPSTG 2000 SHS	70,600.00	222,529.43	199,798.00
	ADR UNILEVER N V NEW YORK SHS NEW	106,100.00	5,959,873.55	5,975,552.00
	ADR UNILEVER PLC SPONSORED ADR NEW	12,500.00	697,485.91	691,750.00
	ADR VALE S A ADR	927,517.00	8,942,665.41	11,343,532.91
	ADR VOLKSWAGEN A G SPONSORED ADR	42,000.00	1,209,753.30	1,698,270.00
	ADR WEIBO CORP SPONSORED ADR	11,390.00	956,594.59	1,178,409.40
	ADR WNS HLDGS LTD SPONSORED ADR	23,193.00	664,491.39	930,735.09
	ADR WPP PLC ADR DR EACH REPR 5 SHS	763.00	89,210.49	69,097.28
	ADR YINTECH INVT HLDGS LTD SPONSORED ADR	9,301.00	191,918.66	88,917.56
	ADR YPF SOCIEDAD ANONIMA SPONSORED ADR REPSTG CL D SHS	82,600.00	1,834,733.59	1,892,366.00
	ADR YY INC ADS REPSTG COM CL A	17,207.00	1,506,219.44	1,945,423.42
	ADTALEM GLOBAL ED INC COM	25,962.00	878,547.17	1,091,702.10
	ADTRAN INC COM	106,329.00	2,145,136.76	2,057,466.15
	ADVANCE AUTO PTS INC COM	11,942.00	1,121,124.96	1,190,497.98
	ADVANCE MTG CORP SER A MTG PASS THRU BD IN DEFAULT 10.5 12-31-2040	40.00	117,871.22	0.00
	ADVANCED INFO SERV THB1(ALIEN MKT)	293,800.00	1,861,720.48	1,721,871.74
	ADVANCED INFO SERV THB1(NVDR)	307,300.00	1,569,481.62	1,800,991.10
	ADVANCED MICRO 2.125% DUE 09-01-2026	2,287,000.00	3,520,863.06	3,434,788.13
	ADVANCED MICRO DEVICES INC COM	106,182.00	1,303,169.91	1,091,550.96
	ADVANCED SEMICONDT TWD10	3,236,910.00	3,915,163.98	4,149,675.44
	ADVENT INTERNATIONAL GPE VII-B	30,037,378.00	30,037,378.00	46,789,867.00
	ADVENT INTERNATIONAL GPE VIII-B-3, LP	22,575,000.00	22,575,000.00	23,425,967.00
	AEGON NV COM STK EURO.12	127,582.00	839,208.51	814,260.53
	AEON CO LTD NPV	15,400.00	250,897.60	260,084.33
	AEON FINANCIAL SERVICE CO LTD NPV	13,800.00	280,563.62	321,448.73
	AEON MALL CO LTD NPV	185,600.00	2,780,616.65	3,631,268.53
	AEP TEX CENT 5.17% DUE 01-01-2018	125,675.54	134,973.56	125,697.91
	AEP TRANSM CO LLC 3.1% DUE 12-01-2026	445,000.00	444,123.35	445,883.77
	AERCAP HOLDINGS N.V. EURO.01	3,515.00	153,268.06	184,924.15
	AEROJET ROCKETDYNE HLDGS INC 2.25% 12-15-2023	1,210,000.00	1,247,972.57	1,666,018.75
	AEROPORTS DE PARIS EUR3	39.00	6,789.91	7,422.75
	AEROVIRONMENT INC COM	16,350.00	438,507.63	918,216.00
	AES CORP 6% DUE 05-15-2026	782,000.00	825,010.00	844,560.00
	AES CORP COM	313,800.00	3,629,771.73	3,398,454.00
	AETNA INC NEW 2.2% DUE 03-15-2019	325,000.00	324,675.00	324,788.43
	AETNA INC NEW 3.875% DUE 08-15-2047	4,184,000.00	4,092,394.00	4,123,407.31
	AETNA INC NEW 4.75% DUE 03-15-2044	1,500,000.00	1,529,175.00	1,674,613.50
	AETNA INC NEW 6.75% DUE 12-15-2037	185,000.00	231,372.10	253,723.62
	AFFILIATED MANAGERS GROUP INC COM STK	8.00	1,594.25	1,642.00
	AFLAC INC 4% DUE 10-15-2046	939,000.00	918,274.66	982,583.69
	AG NET LEASE REALTY FUND III	35,152,693.00	35,152,693.00	36,537,293.00
	AGCO CORP COM	21,368.00	1,537,339.60	1,526,316.24
	AGEAS NPV	9,349.00	400,654.36	457,077.99
	AGF MANAGEMENT CLASS'B'NON-VTG NPV	58,900.00	262,733.21	384,534.10
	AGGREKO ORD GBP0.048329113924	236,380.00	3,031,538.61	2,554,907.05

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	AGILE GROUP HOLDINGS LTD	1,106,000.00	1,349,476.73	1,677,965.54
	AGILENT TECHNOLOGIES INC COM	9,264.00	518,190.69	620,410.08
	AGL CAP CORP 4.4% DUE 06-01-2043	1,960,000.00	1,990,170.90	2,084,873.56
	AGL CAP CORP 5.875% DUE 03-15-2041	1,485,000.00	1,828,912.85	1,842,757.29
	AGNICO EAGLE MINES LTD COM NPV	27,754.00	1,266,988.09	1,285,639.61
	AGNICO-EAGLE MINES LTD COM NPV	37,790.00	1,212,032.37	1,745,142.20
	AGREE RLTY CORP COM	17,101.00	837,831.01	879,675.44
	AGRICULTURAL BANK OF CHINA CMN STK	4,466,000.00	2,084,440.21	2,079,521.06
	AGRIUM INC 6.125% DUE 01-15-2041	215,000.00	231,458.25	273,500.43
	AGRIUM INC DISC COML PAPER 4/A2 YRS 3&4 01-11-2018	1,200,000.00	1,199,045.00	1,199,262.04
	AIA GROUP LTD NPV	5,554,763.00	33,373,388.99	47,359,696.32
	AIB GROUP PLC ORD EURO.625	169,130.00	1,054,504.55	1,102,746.34
	AIG GLOBAL FDG SR 1.95% DUE 10-18-2019	345,000.00	344,682.60	342,017.48
	AIMIA INC COM	267,339.00	1,356,234.64	797,995.02
	AIR CHINA LTD 'H' CNY1	368,000.00	250,470.09	446,271.73
	AIR LEASE CORP 2.125% DUE 01-15-2020	600,000.00	597,858.00	595,596.60
	AIR LEASE CORP 3.875% DUE 12-01-2018 BEO	2,275,000.00	3,188,777.33	3,797,828.14
	AIR LIQUIDE(L') EUR5.50	95,129.00	9,961,137.21	11,999,957.07
	AIR NEW ZEALAND NPV	557,148.00	1,298,518.88	1,264,017.30
	AIR PROD & CHEM INC COM	29,809.00	3,957,966.91	4,891,060.72
	AIR WATER INC NPV	100.00	2,078.53	2,110.96
	AIRASIA BHD MYR0.1	550,400.00	279,380.28	455,606.62
	AIRBUS SE EUR1	42,514.00	3,878,569.97	4,237,217.58
	AIRCATTLE LTD 5% DUE 04-01-2023	782,000.00	825,010.00	824,032.50
	AIRPORTS OF THB10(ALIEN MKT)	528,300.00	886,831.62	1,102,313.59
	AIRTAC INTERNATIONAL TWD10	112,000.00	1,743,565.93	2,013,542.35
	AISIN SEIKI CO NPV	5,300.00	225,628.24	297,816.24
	AJINOMOTO CO INC NPV	76,300.00	1,561,100.52	1,436,593.87
	AK STL CORP SR NT EXCH 5% DUE 11-15-2019/12-01-2015 REG	907,000.00	1,290,919.37	1,192,705.00
	AKAMAI TECHNOLOGIES INC COM STK	74,325.00	4,222,088.38	4,834,098.00
	AKAMAI TECHNOLOGIES INC SR NT CONV 0% DUE 02-15-2019 REG	825,000.00	807,262.50	830,156.25
	AKBANK TRY1	275,801.00	738,510.67	716,489.04
	AKER BP ASA NOK1	65,845.00	1,375,033.82	1,625,325.42
	AKR CORPORINDO TBK COMMON STOCK	186,500.00	88,639.56	87,287.64
	AKZO NOBEL NV EUR2	109,301.00	8,477,008.32	9,583,776.30
	ALABAMA POWER CO 3.7% 12-01-2047	255,000.00	254,671.05	260,318.03
	ALABAMA PWR CO 3.75% DUE 03-01-2045	125,000.00	124,132.50	128,118.25
	ALABAMA PWR CO 4.15% DUE 08-15-2044	390,000.00	386,895.60	420,854.46
	ALABAMA PWR CO 4.3% DUE 01-02-2046	115,000.00	128,262.95	128,443.85
	ALABAMA PWR CO 6.125% DUE 05-15-2038	200,000.00	241,896.00	262,841.80
	ALAMOS GOLD INC COM NPV	85,905.00	378,931.88	561,524.36
	ALAMOS GOLD INC NEW COM CL A COM CL A	184,210.00	1,425,853.81	1,199,207.10
	ALASKA AIR GROUP INC COM	36.00	2,478.05	2,646.36
	ALBEMARLE CORP COM	34,713.00	3,462,000.76	4,439,445.57
	ALCHIP TECHNOLOGIE TWD10	49,000.00	136,497.71	149,016.25
	ALEXANDRIA REAL 4.5 DUE 07-30-2029	1,835,000.00	1,966,121.90	1,945,171.57
	ALEXANDRIA REAL ESTATE EQUITIES 4.6 DUE 04-01-2022 REG	239,000.00	258,984.66	253,789.32
	ALEXANDRIA REAL ESTATE EQUITIES INC COM	23.00	2,768.54	3,003.57
	ALEXION PHARMACEUTICALS INC COM	29,743.00	3,482,525.27	3,556,965.37
	ALFA LAVAL AB NPV	5,277.00	82,133.74	124,907.80
	ALFRESA HOLDINGS NPV	9,500.00	185,437.15	223,226.81
	ALIBABA GROUP HLDG 4% DUE 12-06-2037	532,000.00	531,271.16	550,541.26
	ALIBABA GROUP HLDG 4.2% DUE 12-06-2047	2,665,000.00	2,660,496.15	2,774,760.69
	ALIBABA PICTURES LTD	1,450,000.00	230,050.52	194,760.34
	ALIGN TECHNOLOGY INC COM	31,746.00	1,856,237.00	7,053,643.74
	ALIMENTATION 3.55% DUE 07-26-2027	180,000.00	179,758.80	179,833.32
	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV	42,793.00	2,102,081.62	2,240,147.55
	ALKERMES PLC SHS	24,375.00	1,385,942.37	1,334,043.75
	ALLEGHENY TECHNOLOGIES INC ALLEGY TECH SEDOL = BZ01S69 4.75 DUE 07-01-2022BEO	840,000.00	1,313,721.52	1,554,000.00
	ALLEGHENY TECHNOLOGIES INC COM	130,527.00	2,517,555.54	3,150,921.78
	ALLEGION PLC COMMON STOCK	36.00	2,745.80	2,864.16
	ALLERGAN PLC. COM STK	90,495.00	19,996,877.18	14,803,172.10
	ALLIANCE DATA SYS CORP COM	13.00	3,170.13	3,295.24
	ALLIANT ENERGY CORP COM	58.00	2,463.85	2,471.38
	ALLIANZ SE NPV(REGD)(VINKULIERT)	71,055.00	11,702,544.74	16,339,325.57
	ALLIED PROPS REAL TRUST UNITS	22,034.00	694,553.54	740,006.16
	ALLSCRIPTS HEALTHCARE SOLUTIONS INC	249,818.00	3,129,096.85	3,634,851.90
	ALLSTATE CORP 4.2% DUE 12-15-2046	700,000.00	708,357.94	763,756.00
	ALLSTATE CORP 4.5% DUE 06-15-2043	195,000.00	224,396.10	220,444.58
	ALLSTATE CORP COM	35,915.00	2,894,513.43	3,760,659.65
	ALLY AUTO RECEIVABLES SER 15-1 A3 1.39% 09-16-2019	196,169.26	196,144.72	195,998.99
	ALLY FINL INC 4.75% DUE 09-10-2018	175,000.00	185,171.88	177,187.50

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	ALLY FINL INC 5.125% DUE 09-30-2024	1,025,000.00	1,096,750.00	1,108,281.25
	ALLY FINL INC 8% DUE 03-15-2020	322,000.00	390,022.50	355,005.00
	ALLY FINL INC 8% DUE 11-01-2031	600,000.00	707,250.00	780,000.00
	ALMONDE INC. TERM LOAN B DUE 04-26-2024 BEO	222,160.20	221,054.39	222,697.16
	ALMONDE, INC. TERM LOAN (SECOND LIEN) SENIOR SECURED DUE 04-28-2025 BEO	0.00	0.00	0.00
	ALNYLAM PHARMACEUTICALS INC COM	9,028.00	1,143,463.97	1,147,007.40
	ALON USA ENERGY INC 3% DUE 09-15-2018 BEO	425,000.00	487,274.74	564,453.13
	ALPEK SAB DE CV COM CL I SER A	1,269,300.00	1,337,985.01	1,521,304.59
	ALPEN CO LTD NPV	8,100.00	173,490.66	174,655.13
	ALPHA 3 B V / 6.25% DUE 02-01-2025	475,000.00	481,897.25	486,875.00
	ALPHA BANK EURO.3(REV SPLIT)	1,724,546.00	3,289,062.93	3,700,582.06
	ALPHA STAR HOLDING LTD DUE 09/04/2019	200,000.00	202,800.00	201,750.00
	ALPHABET INC CAP STK USD0.001 CL C	57,361.00	45,177,172.25	60,022,550.40
	ALPHABET INC CAPITAL STOCK USD0.001 CL A	68,729.00	50,220,454.29	72,399,128.60
	ALPINVEST SECONDARIES FUND (ONSHORE) V LP	28,927,437.58	28,927,437.58	31,335,823.00
	ALPS ELECTRIC CO NPV	45,600.00	1,263,685.75	1,303,435.42
	ALSTOM EUR7.0	16.00	646.91	664.86
	ALTABA INC COM	105,386.00	4,094,083.31	7,361,212.10
	ALTAGAS INCOME LTD COMMON STOCK	937.00	21,468.16	21,403.04
	ALTICE NV EURO.01 (COMMON SHARES A)	347,603.00	4,178,064.10	3,650,595.32
	ALTRAN TECHNOLOGIE EURO.50	59,133.00	1,083,594.49	986,285.99
	ALTRIA GROUP INC 3.875% DUE 09-16-2046	2,445,000.00	2,385,813.05	2,426,200.40
	ALTRIA GROUP INC 4.25% DUE 08-09-2042	525,000.00	540,584.58	550,977.00
	ALTRIA GROUP INC 4.5% DUE 05-02-2043	250,000.00	237,723.45	271,645.00
	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	140,000.00	168,281.40	170,305.80
	ALTRIA GROUP INC COM	261,714.00	17,291,921.55	18,688,996.74
	AMADA HOLDINGS CO LTD NPV	11,300.00	119,939.48	153,876.61
	AMADEUS IT GROUP EURO.01	85,415.00	5,494,259.44	6,165,262.57
	AMATA CORP THB1(ALIEN MKT)	717,000.00	560,629.15	572,015.96
	AMATA CORP THB1(LOCAL)	195,300.00	155,674.89	155,808.53
	AMAZON COM INC 4.05% DUE 08-22-2047	6,135,000.00	6,140,294.45	6,611,793.80
	AMAZON COM INC 4.25% DUE 08-22-2057	3,043,000.00	3,037,356.26	3,319,590.44
	AMAZON COM INC 4.8% DUE 12-05-2034	1,000,000.00	1,081,730.00	1,173,730.00
	AMAZON COM INC 4.95% DUE 12-05-2044	1,830,000.00	1,797,718.80	2,224,482.12
	AMAZON COM INC COM	50,480.00	39,999,994.84	59,034,845.60
	AMBARELLA INC SHS	55,637.00	2,789,842.25	3,268,673.75
	AMBERBROOK VII LP	16,216,818.48	16,216,818.48	20,417,044.00
	AMBU A/S DKK2.5 (POST SPLIT)	30,191.00	2,263,079.36	2,707,276.30
	AMCOR FIN USA INC 3.625% DUE 04-28-2026	925,000.00	950,280.25	911,479.28
	AMCOR LIMITED NPV	166.00	1,928.02	2,002.09
	AMER ELEC PWR CO INC COM	4,579.00	218,070.03	336,877.03
	AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG	155,000.00	178,200.40	194,379.46
	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	314,534.00	5,232,322.25	5,394,258.10
	AMER MOVIL SAB DE CV 6.125% 03-30-2040	390,000.00	465,382.55	495,577.29
	AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO	3,081,000.00	3,638,053.22	3,716,949.21
	AMERCO COM	384.00	136,433.57	145,117.44
	AMEREN CORP COM	8,602.00	347,485.25	507,431.98
	AMEREN ILL CO 3.7% 12-01-2047	4,670,000.00	4,636,469.40	4,778,437.40
	AMEREN ILL CO 4.15% DUE 03-15-2046	230,000.00	236,331.90	253,422.05
	AMERICA MOVIL SAB DE CV 6.0% 09/06/2019	9,800,000.00	760,193.96	487,713.48
	AMERICAN AIRLINES INC COM USD1	28.00	1,418.23	1,456.84
	AMERICAN ASSETS TR INC COM	23,833.00	949,063.57	911,373.92
	AMERICAN CAMPUS CMNTYS OPER PARTNERSHIP 3.625% 11-15-2027	2,215,000.00	2,213,607.16	2,190,654.94
	AMERICAN EXPRESS CO	221,142.00	16,105,486.30	21,961,612.02
	AMERICAN EXPRESS CR CORP TRANCHE # TR 00106 1.875% 05-03-2019	175,000.00	174,928.25	174,296.68
	AMERICAN EXPRESS CREDIT 2.25 DUE 08-15-2019 REG	750,000.00	749,542.50	751,566.75
	AMERICAN HONDA FIN CORP MED TERM NTS VAR RT DUE 03-08-2018	9,000,000.00	9,000,000.00	8,999,838.00
	AMERICAN INTERNATIONAL GROUP INC BND 4.8% DUE 07-10-2045 REG	1,265,000.00	1,255,651.65	1,418,750.63
	AMERICAN INTERNATIONAL GROUP INC COM	88,940.00	5,386,129.71	5,299,045.20
	AMERICAN INTL PETE CORP COM PAR \$0.08 NEW COM PAR \$0.08 NEW	15,440.00	0.00	30.88
	AMERICAN OUTDOOR BRANDS CORP COM	14,315.00	230,234.77	183,804.60
	AMERICAN RENAL ASSOCS HLDGS INC COM	83,772.00	1,369,920.73	1,457,632.80
	AMERICAN TOWER CORP	22,659.00	2,475,445.43	3,232,759.53
	AMERICAN TOWER CORP 3.6% 01-15-2028	2,311,000.00	2,298,890.36	2,297,413.64
	AMERICAN WTR WKS CO INC NEW COM	26.00	2,101.23	2,378.74
	AMERIPRISE FINL INC COM	46,500.00	6,182,479.74	7,880,355.00
	AMERISAFE INC COM	20,920.00	889,693.35	1,288,672.00
	AMERISOURCEBERGEN 3.45% 12-15-2027	215,000.00	214,473.25	213,210.99
	AMERISOURCEBERGEN 4.3% 12-15-2047	260,000.00	258,736.40	260,928.46
	AMERISOURCEBERGEN CORP COM	117,319.00	9,695,704.11	10,772,230.58
	AMERN BLD 5.75% DUE 12-15-2023	662,000.00	703,375.00	696,755.00
	AMERN EXPRESS CO 4.05% DUE 12-03-2042	120,000.00	124,203.60	127,515.72

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	AMERN EXPRESS CO FIXED 2.5% DUE 08-01-2022	245,000.00	244,806.45	242,042.85
	AMERN EXPRESS CR FIXED 1.64% DUE 12-15-2021	400,000.00	399,935.92	397,931.20
	AMERN FINL GROUP 4.5% DUE 06-15-2047	1,200,000.00	1,219,746.00	1,247,797.20
	AMERN GREETINGS 7.875% DUE 02-15-2025	56,000.00	55,592.32	60,480.00
	AMERN INTL GROUP 3.875% DUE 01-15-2035	1,748,000.00	1,743,642.20	1,754,593.46
	AMERN INTL GROUP 3.9% DUE 04-01-2026	405,000.00	404,797.50	419,988.24
	AMERN INTL GROUP 4.375% DUE 01-15-2055	1,575,000.00	1,457,725.83	1,604,186.33
	AMERN INTL GROUP 4.5% DUE 07-16-2044	4,580,000.00	4,454,023.48	4,933,127.16
	AMERN INTL GROUP 6.25% DUE 05-01-2036	290,000.00	363,355.33	374,318.08
	AMERN INTL GROUP 6.82% DUE 11-15-2037	465,000.00	592,981.95	620,997.27
	AMERN INTL GROUP 8.175% DUE 05-15-2068	238,000.00	296,844.03	323,680.00
	AMERN RLTY CAP 3.75% DUE 12-15-2020	1,775,000.00	1,834,906.25	1,822,703.13
	AMERN TOWER CORP 3.125% DUE 01-15-2027	3,000,000.00	2,861,100.00	2,888,238.00
	AMERN TOWER CORP 3.55% DUE 07-15-2027	1,410,000.00	1,407,782.15	1,399,694.31
	AMERN WTR CAP CORP 2.95% DUE 09-01-2027	200,000.00	199,342.00	197,932.20
	AMERN WTR CAP CORP 3.75% DUE 09-01-2047	2,235,000.00	2,228,138.55	2,306,236.16
	AMERN WTR CAP CORP 4% DUE 12-01-2046	285,000.00	282,628.80	304,253.46
	AMETEK INC NEW COM	89,846.00	5,123,630.47	6,511,139.62
	AMG CAP TR II CONV TR 5.15% PFD SECS CONV PFD STK	26,288.00	1,595,075.27	1,675,860.00
	AMGEN INC 2.65% DUE 05-11-2022	490,000.00	488,951.40	488,681.41
	AMGEN INC 3.875 DUE 11-15-2021	510,000.00	529,130.10	533,045.37
	AMGEN INC 4.4% 05-01-2045	8,570,000.00	8,498,216.20	9,324,494.23
	AMGEN INC 4.563% DUE 06-15-2048	1,250,000.00	1,271,787.50	1,393,765.00
	AMGEN INC 4.663% DUE 06-15-2051	8,985,000.00	8,411,396.28	10,049,767.43
	AMGEN INC 4.95% DUE 10-01-2041	2,775,000.00	2,763,847.50	3,216,341.55
	AMGEN INC 5.15% DUE 11-15-2041	8,307,000.00	8,594,948.33	9,969,280.54
	AMGEN INC COM	96,365.00	15,424,046.67	16,757,873.50
	AMOREPACIFIC CORP KRW500	14,879.00	3,695,438.99	4,232,082.11
	AMOREPACIFIC GROUP KRW500	3,781.00	471,546.92	497,987.95
	AMP LIMITED NPV	138,545.00	487,060.34	562,403.84
	AMPHENOL CORP NEW CL A	39,025.00	2,440,267.05	3,426,395.00
	AMPLIFON EURO.02	81,451.00	1,242,587.45	1,255,833.74
	AMS AG COM	12,704.00	998,144.68	1,153,072.14
	AMYRIS INC 6.5% DUE 05-15-2019	840,000.00	797,100.00	529,200.00
	ANA HOLDINGS INC NPV	3,500.00	99,093.90	146,213.94
	ANADARKO PETE CO 6.2% DUE 03-15-2040	435,000.00	474,315.57	527,460.56
	ANADARKO PETE CORP 0% DUE 10-10-2036	3,210,000.00	1,257,948.57	1,375,645.50
	ANADARKO PETE CORP 4.5% DUE 07-15-2044	7,555,000.00	7,147,657.63	7,528,663.27
	ANADARKO PETE CORP 6.45% DUE 09-15-2036	3,792,000.00	4,613,219.39	4,644,487.10
	ANADARKO PETE CORP 6.6% DUE 03-15-2046	880,000.00	1,079,611.00	1,131,924.64
	ANADARKO PETE CORP 7.95% DUE 06-15-2039	135,000.00	175,992.75	183,217.28
	ANADARKO PETE CORP TANGIBLE EQUITY UNIT ANADARKO PETROLEUM CONV PRFD	11,625.00	430,479.81	402,922.50
	ANADARKO PETRO CORP COM	61,277.00	3,197,039.43	3,286,898.28
	ANALOG DEVICES INC COM	129.00	11,090.27	11,484.87
	ANALOGIC CORP COM PAR \$0.05	15,806.00	1,246,989.26	1,323,752.50
	ANANDA DEVELOPMENT THB0.10(NVDR)	6,044,100.00	1,119,391.53	1,094,206.51
	ANDEAVOR COM USD0.1666	24,746.00	2,580,923.54	2,829,457.64
	ANDEAVOR 4.5% BNDS 04-01-2048	741,000.00	730,433.34	749,397.01
	ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047	2,383,000.00	2,409,705.56	2,485,364.15
	ANDRITZ AG NPV (BR)	87,698.00	4,436,021.67	4,958,416.09
	ANGLO AMERICAN USD0.54945	301,905.00	5,127,698.40	6,328,189.61
	ANGLOGOLD ASHANTI LIMITED ZAR0.25	64,352.00	705,384.47	668,574.66
	ANHEUSER BUSCH 3.75% DUE 07-15-2042	4,075,000.00	3,636,679.50	3,963,214.60
	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	1,994,000.00	1,955,453.38	2,172,235.68
	ANHEUSER-BUSCH 3.3% DUE 02-01-2023	505,000.00	503,086.05	516,762.97
	ANHEUSER-BUSCH 4.7% DUE 02-01-2036	8,724,000.00	8,806,175.25	9,754,731.89
	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	45,123,000.00	48,324,173.47	52,297,060.66
	ANHEUSER-BUSCH 4.95% DUE 01-15-2042	1,545,000.00	1,603,705.16	1,788,366.86
	ANHEUSER-BUSCH INB NPV	81,685.00	8,886,692.60	9,134,875.24
	ANHUI CONCH CEMENT 'H'CNY1	889,000.00	3,126,919.60	4,179,288.25
	ANSYS INC COM	46,235.00	5,417,012.49	6,823,823.65
	ANTA SPORTS PRODUC HKD0.10	170,000.00	568,217.14	770,918.35
	ANTERO MIDSTREAM GP LP COM SHS REPSTG LTD PARTNER INTS	16,527.00	359,242.55	325,912.44
	ANTERO RES CORP COM	34,139.00	736,520.13	648,641.00
	ANTHEM INC 2.95% 12-01-2022	295,000.00	295,224.20	295,123.61
	ANTHEM INC 3.65% 12-01-2027	870,000.00	869,590.50	886,815.36
	ANTHEM INC 4.375% 12-01-2047	3,632,000.00	3,631,963.68	3,861,694.94
	ANTHEM INC 4.65% DUE 01-15-2043	3,060,000.00	2,880,561.60	3,355,360.38
	ANTHEM INC 4.65% DUE 08-15-2044	3,475,000.00	3,536,044.75	3,816,359.68
	ANTHEM INC COM	25,381.00	3,643,235.03	5,710,978.81
	ANTHEM INC FIXED 2.5% 11-21-2020	1,265,000.00	1,262,748.30	1,262,358.68
	ANTOFAGASTA ORD GBP0.05	10,458.00	112,036.53	142,177.97

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
*	AON CORP SR NT 6.25 DUE 09-30-2040	270,000.00	326,490.51	355,608.63
*	AON PLC 4.45% DUE 05-24-2043	170,000.00	159,055.40	177,836.15
*	AON PLC 4.6% DUE 06-14-2044	205,000.00	202,329.88	223,639.01
*	AON PLC COM	82,005.00	8,112,917.17	10,988,670.00
	AOZORA BANK NPV	5,800.00	198,712.70	225,770.08
	APA GROUP NPV (STAPLED UNITS)	129.00	888.38	840.47
	APACHE CORP 4.75% DUE 04-15-2043	7,765,000.00	7,626,623.10	7,980,377.82
	APACHE CORP 5.1% DUE 09-01-2040	630,000.00	644,975.56	671,192.55
	APACHE CORP 5.25% DUE 02-01-2042	160,000.00	171,440.00	173,235.68
	APACHE CORP COM	14,556.00	622,270.63	614,554.32
	APACHE CORP FIXED 4.25% DUE 01-15-2044	1,080,000.00	1,014,001.20	1,046,275.92
	APARTMENT INVT & MGMT CO CL A	14.00	622.47	611.94
	APPALACHIAN PWR CO 4.4% DUE 05-15-2044	6,970,000.00	6,975,452.84	7,683,309.80
	APPALACHIAN PWR CO 4.45% DUE 06-01-2045	1,055,000.00	1,045,507.55	1,170,820.01
	APPALACHIAN PWR CO 7% DUE 04-01-2038	3,100,000.00	3,831,197.00	4,413,262.30
	APPLE INC 1% DUE 05-03-2018	7,000,000.00	6,980,815.00	6,982,696.00
	APPLE INC 1.3% DUE 02-23-2018	2,025,000.00	2,026,735.20	2,023,987.50
	APPLE INC 2.7% DUE 05-13-2022	305,000.00	307,296.65	307,230.47
	APPLE INC 3% DUE 02-09-2024	240,000.00	239,894.40	243,046.32
	APPLE INC 3.2% DUE 05-11-2027	2,300,000.00	2,300,000.00	2,329,210.00
	APPLE INC 3.45% DUE 02-09-2045	8,939,000.00	8,214,870.75	8,723,820.39
	APPLE INC 3.45% DUE 05-06-2024	330,000.00	342,401.40	342,217.26
	APPLE INC 3.75% DUE 09-12-2047	765,000.00	760,195.67	783,971.24
	APPLE INC 3.85% DUE 05-04-2043	2,335,000.00	2,222,940.54	2,425,966.93
	APPLE INC 3.85% DUE 08-04-2046	3,165,000.00	3,156,182.20	3,298,464.89
	APPLE INC 4.25% DUE 02-09-2047	2,890,000.00	2,986,096.35	3,211,454.70
	APPLE INC 4.375% DUE 05-13-2045	4,014,000.00	4,028,350.11	4,522,043.95
	APPLE INC 4.45% DUE 05-06-2044	780,000.00	775,780.20	890,967.48
	APPLE INC 4.65% DUE 02-23-2046	9,728,000.00	10,271,044.36	11,391,828.49
	APPLE INC BNDS 2.75% DUE 01-13-2025 REG	535,000.00	534,218.90	530,346.57
	APPLE INC COM STK	844,348.00	110,109,595.21	142,889,012.04
	APPLE INC FIXED 3.75% 11-13-2047	10,980,000.00	10,880,794.60	11,292,951.96
	APPLIED MATERIALS INC COM	92,762.00	2,130,385.80	4,741,993.44
	APPLIED MATLS INC 4.35% DUE 04-01-2047	4,451,000.00	4,658,525.48	4,993,078.39
	APPLIED SYSTEMS INC APPLIED SYSTEMS INC TERM LOAN B SENIOR SECURED 9-18-2024	161,595.00	161,600.78	163,143.56
	APTIV PLC COM USD	71,148.00	5,640,912.69	6,035,484.84
	APX GROUP INC 7.625% DUE 09-01-2023 BEO	255,000.00	255,000.00	268,387.50
	APX GROUP INC 7.875% DUE 12-01-2022	482,000.00	506,444.28	516,342.50
	APX GROUP INC 8.75% DUE 12-01-2020	315,000.00	310,971.71	321,300.00
	AQR STYLE PREMIA FUND LP	50,000,000.00	50,000,000.00	56,260,985.00
	ARAKAWA CHEMICAL COM STK	18,200.00	263,348.69	374,501.55
	ARBOR RLTY TR INC 5.375% 11-15-2020	638,000.00	638,731.49	647,171.25
	ARC LAND SAKAMOTO NPV	12,000.00	178,388.46	194,513.98
	ARC RES LTD CDA COM	421.00	5,384.18	4,956.10
	ARCELORMITTAL NPV(POST STK SPLIT)	16,016.00	352,119.28	521,476.07
	ARCH CAP FIN LLC 5.031% DUE 12-15-2046	200,000.00	201,345.53	232,457.00
	ARCH CAPITAL GROUP COM STK	11,965.00	1,128,175.10	1,086,063.05
	ARCHER-DANIELS-MIDLAND CO COM	120,465.00	5,012,327.87	4,828,237.20
	ARCHROCK INC COM	64,165.00	885,888.95	673,732.50
	ARCLAND SERVICE HO NPV	5,500.00	102,674.38	130,213.05
	ARCONIC INC COM USD1.00	292,831.00	7,404,731.33	7,979,644.75
	ARD FINANCE S A PIK 7.125% 09-15-2023	234,000.00	234,000.00	244,530.00
	ARDAGH PACKAGING 6% DUE 02-15-2025	494,000.00	494,000.00	519,935.00
	AREZZO INDUSTRIA E COMERCIO	91,386.00	773,636.90	1,506,983.27
	ARGENT LETRAS DEL 14/09/2018	1,000,000.00	48,616.45	45,005.84
	ARGENTINA(REP OF) 0% T-BILL 09/02/2018 USD1	500,000.00	491,405.00	498,579.00
	ARGENTINA(REP OF) FRN 04/2022 ARS1	10,098,000.00	605,975.03	564,576.09
	ARGENTINA(REP OF) FRN 22/06/20 ARS1	6,800,000.00	421,916.95	387,410.36
	Argentine peso	25,353.54	25,353.54	25,353.54
	ARGONAUT GOLD INC COM	940,375.00	2,993,786.20	1,801,269.00
	ARISTOCRAT LEISURE NPV	5,491.00	96,460.46	101,786.42
	ARITZIA INC SUB VTG SHS	386,300.00	4,324,513.92	3,912,484.14
	ARIZONA PUB SVC CO 3.75% DUE 05-15-2046	2,880,000.00	2,871,734.40	2,965,726.08
	ARIZONA PUB SVC CO 4.35% DUE 11-15-2045	510,000.00	517,797.90	569,986.71
	ARIZONA PUB SVC CO 4.5% DUE 04-01-2042	225,000.00	224,631.00	253,877.40
	ARIZONA PUB SVC CO 5.05 DUE 09-01-2041	170,000.00	202,388.40	202,489.89
	ARJO AB SER'B'NPV	625.00	2,127.96	1,787.02
	ARKEMA EUR10	22.00	2,445.19	2,682.71
	ARMSTRONG WORLD INDS INC NEW COM STK	69,413.00	3,006,072.08	4,202,957.15
	ARRIS INTERNATIONAL LTD COM USD0.01	58,800.00	1,607,358.19	1,510,572.00
	ARROW ELECTR INC COM	19,124.00	1,587,607.58	1,537,760.84
	ARTEMIS REAL ESTATE PARTNERS FUND II, LP	31,162,337.00	31,162,337.00	29,597,585.00

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	ARYZTA AG CHF0.02 (REGD)	138,057.00	5,792,317.93	5,475,529.04
	ASAHI GLASS CO NPV	48,300.00	1,393,806.33	2,092,356.86
	ASAHI GROUP HOLDINGS LTD NPV	102,700.00	3,197,738.47	5,096,253.88
	ASAHI KASEI CORP NPV	100.00	1,204.01	1,290.28
	ASBURY AUTOMOTIVE 6% DUE 12-15-2024	561,000.00	580,635.00	584,113.20
	ASCEND LEARNING, LLC TERM LOAN B TL 06-28-2024 BEO	68,827.50	68,488.35	69,154.43
	ASCENDAS R/EST INV NPV (REIT)	189,100.00	354,447.13	384,878.78
	ASCENSION HLTH 3.945% DUE 11-15-2046	2,450,000.00	2,443,143.51	2,590,581.00
	ASELSAN TRY1 (8 SHARES)	29,015.00	244,429.88	243,347.66
	ASHTead CAP INC 4.375% DUE 08-15-2027	626,000.00	626,775.00	635,390.00
	ASHTead GROUP ORD GBP0.10	4,551.00	75,796.02	122,634.81
	ASIA VITAL COMPONE TWD10	226,000.00	166,901.51	246,060.79
	ASICS CORP NPV	99,100.00	1,406,906.99	1,579,969.82
	ASM PACIFIC TECH HKD0.10	95,500.00	1,375,135.21	1,330,376.22
	ASML HOLDING NV EURO.09	132,464.00	15,843,044.98	23,087,962.57
	ASOS PLC ORD GBP0.035	42,525.00	3,125,593.15	3,862,850.82
	ASSA ABLOY SER'B'NPV (POST SPLIT)	38.00	775.91	790.86
	ASSECO POLAND SAPLN1	48,890.00	714,532.70	618,793.08
	ASSIC GENERALI SPA EUR1	484,459.00	8,081,666.46	8,842,423.69
	ASSURANT INC 6.75% DUE 02-15-2034	498,000.00	636,797.58	616,705.27
	ASSURANT INC COM	8,555.00	846,716.72	862,686.20
	ASSURED GUARANTY LTD COMMON STK	41,904.00	1,553,591.38	1,419,288.48
	ASTELLAS PHARMA NPV	81,400.00	1,045,637.41	1,038,364.85
	ASTRA OTOPARTS	5,372,000.00	1,902,586.18	815,649.16
	ASTRAL FOODS ZAR0.01	41,619.00	880,875.66	900,624.40
	ASTRAZENeca ORD USD0.25	198,758.00	11,853,829.35	13,768,828.50
	ASTRAZENeca PLC 3.125% DUE 06-12-2027	260,000.00	259,864.80	256,924.20
	ASTRAZENeca PLC 4% DUE 09-18-2042	3,675,000.00	3,425,465.00	3,721,768.05
	ASTRAZENeca PLC 4.375% DUE 11-16-2045	155,000.00	157,582.26	168,615.51
	ASTRONICS CORP COM	27,446.00	1,014,454.41	1,138,185.62
	AT&T CORP USD SR NT VAR RATE DUE 11-15-2031BEO	618,000.00	846,567.30	871,951.03
	AT&T INC 3.4% DUE 05-15-2025	995,000.00	983,130.05	978,234.25
	AT&T INC 3.4% DUE 08-14-2024	1,430,000.00	1,427,597.60	1,437,341.62
	AT&T INC 4.3 DUE 12-15-2042	12,540,000.00	10,586,017.20	11,780,389.50
	AT&T INC 4.35% DUE 06-15-2045	28,198,000.00	24,319,616.61	26,015,503.00
	AT&T INC 4.5% DUE 03-09-2048	8,005,000.00	7,328,439.56	7,500,532.90
	AT&T INC 4.5% DUE 05-15-2035	4,701,000.00	4,634,589.75	4,673,104.27
	AT&T INC 4.55% DUE 03-09-2049	2,357,000.00	2,191,980.51	2,218,356.54
	AT&T INC 4.75% DUE 05-15-2046	12,286,000.00	12,027,891.81	12,016,285.45
	AT&T INC 4.8% DUE 06-15-2044	6,563,000.00	6,427,057.68	6,491,338.61
	AT&T INC 4.9% DUE 08-14-2037	4,445,000.00	4,441,019.19	4,500,984.78
	AT&T INC 5.15% DUE 02-14-2050	3,880,000.00	3,889,879.80	3,928,360.32
	AT&T INC 5.15% DUE 03-15-2042	1,075,000.00	1,090,630.22	1,115,386.68
	AT&T INC 5.25% DUE 03-01-2037	2,845,000.00	2,980,706.00	3,008,940.28
	AT&T INC 5.3% DUE 08-14-2058	5,132,000.00	5,134,039.12	5,148,838.10
	AT&T INC 5.35% DUE 09-01-2040	3,000.00	2,848.17	3,165.88
	AT&T INC 5.45% DUE 03-01-2047	16,995,000.00	17,532,830.50	18,163,780.14
	AT&T INC 6% DUE 08-15-2040	5,265,000.00	5,258,994.36	5,958,363.65
	AT&T INC 6.35% DUE 03-15-2040	85,000.00	101,088.80	100,481.90
	AT&T INC COM	797,055.00	31,144,820.85	30,989,498.40
	AT&T INC FLTG RT 2.67152% DUE 07-15-2021	700,000.00	700,000.00	709,592.80
	AT&T INC SR NT 144A ZERO CPN CORP BD DUE11-27-2022	1,000,000.00	771,250.00	852,973.00
	AT&T WIRELESS SVCS 8.75% DUE 03-01-2031	780,000.00	1,085,473.55	1,110,680.22
	ATACAMA PAC GOLD C COM	661,200.00	223,326.30	353,568.78
	ATCO LTD CLASS I NON-VOTING COM NPV	55.00	1,968.63	1,975.34
	ATLANTIA S.P.A	11,275.00	373,223.83	356,347.03
	ATLANTIC PWR CORP COM NEW COM NEW	227,700.00	596,675.07	535,095.00
	ATLAS AIR 2.25% DUE 06-01-2022	1,715,000.00	1,916,476.25	1,966,890.63
	ATLAS AIR WORLDWIDE HLDGS INC 1.875% DUE06-01-2024 BEO	1,712,000.00	1,774,262.68	2,015,880.00
	ATLAS COPCO AB SER'A'NPV (POST SPLIT)	358,624.00	11,978,435.62	15,514,457.51
	ATLAS COPCO AB SER'B'NPV (POST SPLIT)	6,982.00	165,745.31	268,279.35
	ATLASSIAN CORPORATION PLC COM USD0.1 CL A	24,952.00	620,457.09	1,135,815.04
	ATOS SE	39.00	5,740.32	5,682.97
	ATRICURE INC COM STK	25,100.00	494,461.17	457,824.00
	ATTOCK PETROLEUM L PKR10	18,800.00	118,163.65	89,115.58
	AU OPTRONICS CORP TWD10	3,215,000.00	1,279,036.87	1,339,650.86
	AUCKLAND INTL NPV	205.00	916.88	944.76
	AUROBINDO PHARMA INR1	32,629.00	335,892.32	351,684.16
	AURYN RES INC COM NPV	207,100.00	225,812.43	342,150.13
	AUSNET SERVICES NPV	93,323.00	110,349.41	131,751.62
	AUST & NZ BANK GRP NPV	458,907.00	10,977,901.84	10,315,766.62
	AUST & NZ BKG GRP NY MTN 1.5% 01-16-2018	8,600,000.00	8,603,835.38	8,598,520.80

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	AUSTRALIA & NEW 1.45% DUE 05-15-2018	5,850,000.00	5,846,551.00	5,843,067.75
	Australian dollar	646,333.72	646,333.72	646,333.72
	AUSTRIA TECH SYSTEMTECHNIK	3,943.00	110,601.98	111,456.12
	AUTO TRADER GROUP PLC	562,057.00	2,685,914.21	2,682,418.50
	AUTOBACS SEVEN CO NPV	4,600.00	87,781.81	88,284.07
	AUTOCANADA INC COM STK	269,200.00	5,840,774.58	4,864,270.72
	AUTODESK INC COM	74,424.00	4,432,486.20	7,801,867.92
	AUTOGRILL SPA NPV	39,410.00	371,021.33	544,220.60
	AUTOLIV INC COM STK	26,627.00	2,670,796.69	3,383,759.16
	AUTOMATIC DATA PROCESSING INC COM	49,381.00	4,082,773.11	5,786,959.39
	AUTONATION INC 3.8% DUE 11-15-2027	1,753,000.00	1,751,685.25	1,735,846.90
	AUTOZONE INC COM	2,929.00	1,636,080.85	2,083,602.73
	AVALONBAY CMNTYS FIXED 4.15% 07-01-2047	2,315,000.00	2,316,427.00	2,423,997.15
	AVERY DENNISON CORP COM	16,290.00	1,066,060.76	1,871,069.40
	AVIGILON CORP COM NPV	11,831.00	175,011.66	199,142.66
	AVIS BUDGET GROUP INC COM STK	32,400.00	998,791.01	1,421,712.00
	AVIVA ORD GBP0.25	1,375,082.00	10,086,403.75	9,421,621.30
	AXA EUR2.29	268,681.00	6,610,189.83	7,980,306.56
	AXALTA COATING SYSTEMS LTD COM USD1.00	144,205.00	3,986,599.92	4,666,473.80
	AXEL SPRINGER SE NPV(REGD)	50,990.00	3,715,263.42	3,987,831.46
	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	13,081.00	814,303.37	657,451.06
	AXON ENTERPRISE INC COM	10,133.00	180,296.40	268,524.50
	AYGAZ TRY1	25,430.00	95,760.36	107,780.38
	AZBIL CORP NPV	24,200.00	912,452.30	1,050,492.68
	AZRIELI GROUP ILS0.1	2,194.00	109,435.87	122,792.97
	AZZ INC COM	60,280.00	2,826,876.32	3,080,308.00
	B & G FOODS INC 5.25% DUE 04-01-2025	886,000.00	898,025.00	901,194.90
	B & M EUROPEAN VALUE RETAIL SA ORD GBP0.1	225,703.00	1,149,794.38	1,293,334.55
	B A T CAP CORP 4.54% DUE 08-15-2047	7,340,000.00	7,477,972.82	7,728,344.72
	B2 GOLD CORP COMMON STOCK	783,097.00	1,742,933.40	2,425,010.06
	B2GOLD CORP COM STK	284,090.00	675,531.90	880,679.00
	B3 SA COM NPV	413,100.00	2,373,257.06	2,836,941.31
	BABCOCK & WILCOX ENTERPRISES INC COM	62,000.00	230,941.52	352,160.00
	BABCOCK INTL GROUP ORD GBP0.60	532,777.00	5,069,935.55	5,084,638.51
	BAE SYS HLDGS INC 4.75% DUE 10-07-2044	3,385,000.00	3,552,872.82	3,779,443.90
	BAE SYSTEMS ORD GBP0.025	1,182,922.00	9,021,540.73	9,169,134.17
	BAIC MOTOR CORPORATION LIMITED 'H' CNY1	448,000.00	509,341.14	583,403.48
	BAIDU INC FORMERLY 2.75 DUE 06-09-2019	800,000.00	794,560.00	801,007.20
	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013 (A) AND AIVS	71,764,267.06	71,764,267.06	74,040,698.00
	BAJAJ AUTO LTD INR10	55,781.00	1,668,226.29	2,913,345.21
	BAKER HUGHES A GE CO USD0.0001 CL A	27,269.00	876,282.64	862,791.16
	BAKKAFROST P/F COMSTK	11,550.00	453,649.98	490,984.61
	BALFOUR BEATTY GBP0.50	1,846,307.00	6,554,871.02	7,417,848.55
	BALL CORP COM	94,454.00	3,705,787.04	3,575,083.90
	BALLARD PWR SYS INC NEW	20,100.00	88,478.92	88,641.00
	BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)	2,344.00	318,741.06	364,889.48
	BALRAMPUR CHINI MI INR1	353,420.00	846,353.02	733,113.60
	BALT GAS & ELEC CO 3.5% DUE 08-15-2046	1,573,000.00	1,542,632.63	1,541,189.22
	BALTIMORE GAS & ELEC CO 3.75% DUE 08-15-2047	175,000.00	173,598.25	179,295.20
	BANCA GENERALI EUR1	92,673.00	3,098,123.96	3,086,955.60
	BANCFIRST CORP COM	3,700.00	102,740.43	189,255.00
	BANCO ABC BRASIL PRF NPV	109,200.00	620,429.74	565,571.13
	BANCO BILBAO VIZCAYA ARG 7.0% 29/12/2049	1,400,000.00	1,490,516.97	1,771,093.64
	BANCO BILBAO VIZCAYA ARGENTARIA S A 6.125% 12-31-2049	1,200,000.00	1,200,000.00	1,237,500.00
	BANCO GENERAL S A 4.125% DUE 08-07-2027	200,000.00	198,126.00	200,036.00
	BANCO SANTANDER 6.25%-FRN PERP EUR100000	1,500,000.00	1,581,052.47	1,979,126.25
	BANCO SANTANDER EURO.50(REGD)	1,799,647.00	11,842,539.79	11,840,208.00
	BANCOLOMBIA SA	482,300.00	5,104,828.99	4,844,816.22
	BANDAI NAMCO HOLDINGS INC	100.00	3,269.04	3,271.19
	BANGKOK BANK THB10(ALIEN MKT)	525,600.00	3,066,726.37	3,531,954.59
	BANGKOK DUSIT MEDICAL SERVICES THB0.1(ALIEN MARKET)	626,000.00	380,587.65	401,454.43
	BANGKOK EXPRESSWAY AND METRO PCL	981,300.00	217,683.63	231,850.57
	BANK AMER CORP 2.369% DUE 07-21-2021	555,000.00	555,000.00	554,027.64
	BANK AMER CORP 3.419% DUE 12-20-2028	8,876,000.00	7,442,337.01	8,877,908.35
	BANK AMER CORP 3.5% DUE 04-19-2026	4,933,000.00	4,903,533.63	5,043,514.00
	BANK AMER CORP 4% DUE 01-22-2025	70,000.00	69,577.90	72,825.34
	BANK AMER CORP 4.45% DUE 03-03-2026	225,000.00	225,000.00	240,165.90
	BANK AMER CORP 4.75% DUE 04-21-2045	750,000.00	749,047.50	850,495.50
	BANK AMER CORP 5% DUE 01-21-2044	3,675,000.00	3,780,542.01	4,439,326.50
	BANK AMER CORP 5.65% DUE 05-01-2018	910,000.00	949,462.50	920,859.03
	BANK AMER CORP 5.875% DUE 02-07-2042	295,000.00	390,865.10	390,626.91
	BANK AMER CORP FIXED 3.824% 01-20-2028	8,720,000.00	8,695,873.69	9,019,706.40

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	BANK AMER CORP FLTG RT 3.093% DUE 10-01-2025	745,000.00	745,000.00	743,291.72
	BANK AMER CORP FLTG RT 4.244% DUE 04-24-2038	10,846,000.00	10,861,674.05	11,762,823.23
	BANK AMER CORP NON CUMULATIVE PERP CONV PFD SER L NON CUM PERP CONV PFD SER L	5,410.00	6,786,037.56	7,135,790.00
	BANK CHINA LTD HONG KONG BRH DISC COML PAPER 3/A3 YRS 3&4 02-22-2018	1,800,000.00	1,792,350.00	1,794,775.00
	BANK HAPOALIM B.M. ILS1	51,630.00	266,782.96	380,571.69
	BANK MONTREAL CHICAGO BRH IAM INSTL CTF DEP 09-29-2017 VAR RT 09-28-2018	15,000,000.00	15,000,000.00	14,983,800.00
	BANK MONTREAL CHICAGO BRH ILL INSTL CTF DEP 01-11-2017 VAR RT 01-11-2018	8,000,000.00	8,000,000.00	8,001,648.00
	BANK MONTREAL CHICAGO BRH ILL INSTL CTF DEP 01-19-2017 1.53% 01-22-2018	4,000,000.00	4,000,000.00	3,999,878.24
	BANK MONTREAL QUE 3.803% 12-15-2032	1,221,000.00	1,221,000.00	1,207,117.23
	BANK N S HALIFAX COM STK	79,119.00	4,548,361.05	5,105,549.07
	BANK NEW YORK MELLON CORP COM STK	220,072.00	9,035,936.76	11,853,077.92
	BANK NOVA SCOTIA HOUSTON TEX CTF DEP 08-02-2017 VAR RT DUE 05-02-2018	5,000,000.00	5,000,000.00	5,002,278.63
	BANK NOVA SCOTIA HOUSTON TEX INSTL CTF DEP PROGRAM 08-21-2017 FLTG 09-19-2018	5,000,000.00	5,000,000.00	4,994,050.00
	BANK NOVA SCOTIA HOUSTON TEX INSTL CTF DEP 08-11-2017 VAR RT DUE 05-11-2018	6,269,000.00	6,269,000.00	6,263,545.97
	BANK NT BUTTERFIELD COM BMD1(POST REV SPLIT)	138,370.00	4,859,607.35	5,021,447.30
	BANK OF AMERICA CORP	2,194,865.00	48,204,346.12	64,792,414.80
	BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	1,000,000.00	999,270.00	1,053,071.00
	BANK OF CHINA LTD 'H'CNY1	17,372,000.00	8,592,966.56	8,533,442.50
	BANK OF COMMUNICATIONS CO 'H'	4,037,000.00	3,237,242.55	2,995,228.53
	BANK OF EAST ASIA HKD2.50	61,400.00	271,961.12	265,870.57
	BANK OF IRELAND GR EUR1	45,708.00	361,525.11	389,417.37
	BANK OF IRELAND GROUP PLC EUR1	105,704.00	837,507.35	907,545.00
	BANK OF MONTREAL 2.35% 09-11-2022	650,000.00	648,062.95	639,395.90
	BANK OF MONTREAL COM NPV	22,576.00	1,645,008.71	1,812,458.47
	BANK OF NOVA SCOTIA DTD 02-03-2017 1.51%CTF OF DEP DUE 02-02-2018	8,000,000.00	8,000,000.00	7,999,326.40
	BANK OF QUEENSLAND NPV	19,189.00	197,127.27	190,910.37
	BANK PEKAO SA PLN1.00	62,239.00	2,296,713.68	2,319,543.71
	BANK RAKYAT INDONESIA PERSER	36,771,800.00	7,138,066.21	9,865,439.62
	BANK TABUNGAN NEG IDR500	6,086,700.00	1,309,232.82	1,601,586.07
	BANKIA S.A. EUR1 (POST CONS)	205,858.00	964,868.35	985,563.68
	BANKINTER SA EURO.3(REGD)	120,690.00	1,077,051.06	1,145,483.73
	BANKUNITED INC	22,500.00	792,033.71	916,200.00
	BANKUNITED INC 4.875% DUE 11-17-2025	1,487,000.00	1,478,072.00	1,580,912.97
	BANNER CORP COM NEW COM NEW	14,365.00	649,506.40	791,798.80
	BANPU PUBLIC COMPANY LIMITED THB1(ALIEN MKT)	278,800.00	152,390.20	166,818.04
	BANQUE CENTRALE DE TUNISIE AID-TUNISIA 1.416% DUE 08-05-2021 REG	680,000.00	680,000.00	657,492.00
	BAPTIST HLTH S FLA 4.342% DUE 11-15-2041	800,000.00	800,000.00	861,808.00
	BARCLAYS AFRICA GR ZAR2	64,131.00	863,943.21	942,746.42
	BARCLAYS BK PLC	250,000.00	(9,574,594.97)	(6,980,000.00)
	BARCLAYS BK PLC NEW YORK BRH INSTL CTF DEP 00027 DTD 08-28-2017 1.94% 09-04-2018	500,000.00	500,000.00	500,042.01
	BARCLAYS BK PLC NEW YORK BRH INSTL CTF DEP 06-16-2017 FLTG 03-16-2018	500,000.00	500,000.00	500,510.50
	BARCLAYS PLC 4.337% DUE 01-10-2028	205,000.00	212,175.25	212,167.83
	BARCLAYS PLC 4.375% DUE 01-12-2026	500,000.00	511,015.00	520,110.00
	BARCLAYS PLC 4.836% 05-09-2028	4,952,000.00	4,998,199.22	5,154,234.73
	BARCLAYS PLC 4.95% DUE 01-10-2047	1,025,000.00	1,074,193.24	1,137,406.63
	BARCLAYS PLC ORD GBP0.25	4,755,456.00	14,801,336.38	13,065,309.09
	BARING PRIVATE EQUITY ASIA IV	31,268,043.04	31,268,043.04	3,423,472.00
	BARLOWORLD LTD ZAR0.05	114,623.00	999,837.37	1,477,321.96
	BARNABAS HLTH SYS 4% DUE 07-01-2028	1,300,000.00	1,154,959.00	1,319,531.20
	BARRATT DEVELOPMENTS ORD GBP0.10	32,986.00	226,443.05	288,926.28
	BARRICK GOLD CORP	203,796.00	3,256,688.84	2,948,928.12
	BARRICK GOLD CORP COM NPV	7,632.00	117,880.84	110,738.46
	BARRICK N AMER FIN 5.7% DUE 05-30-2041	330,000.00	384,254.30	405,486.18
	BARRICK PD 5.95% DUE 10-15-2039	415,000.00	437,088.03	517,691.75
	BASF - ORD SHS COMSTK	192,683.00	18,279,491.41	21,226,228.72
	BASIN ELEC PWR 4.75% DUE 04-26-2047	4,868,000.00	4,858,294.84	5,423,039.62
	BAXALTA INC 3.6% DUE 06-23-2022	400,000.00	400,150.77	409,097.20
	BAXALTA INC 5.25% DUE 06-23-2045	3,290,000.00	3,467,376.35	3,834,264.70
	BAXTER INTL INC COM	17.00	1,079.69	1,098.88
	BAYER AG NPV (REGD)	96,710.00	11,895,174.35	12,077,454.98
	BAYER MOTOREN WERK NON VTG PRF EUR1	2,630.00	224,657.82	235,720.90
	BAYERISCHE MOTOREN WERKE A G COM	89,868.00	8,761,724.68	9,370,129.26
	BAYLOR SCOTT & 2.65% DUE 11-15-2026	1,065,000.00	995,221.20	1,029,578.10
	BAYLOR SCOTT & 3.967% DUE 11-15-2046	740,000.00	700,306.40	769,584.46
	BB&T CORP COM	48,345.00	2,218,922.71	2,403,713.40
	BB&T CORP SR 2.75% DUE 04-01-2022	435,000.00	434,186.55	438,087.20
	BBA AVIATION PLC ORD GBP0.2976 (POST CONS)	869,247.00	2,985,299.41	4,112,031.47
	BBVA(BILB-VIZ-ARG) EURO.49	461,777.00	3,370,288.99	3,943,617.18
	BCE INC COM NPV	33,765.00	1,479,908.84	1,627,144.49
	BCF L L C SER 1997-R2 VAR RT CMO CTF DUE12-25-2035 BEO	45,542.38	49,647.71	40,781.94
	BCO BRADESCO SA COM NPV	30,300.00	304,521.22	292,851.59
	BCO BRADESCO SA PRF NPV	125,400.00	1,049,062.59	1,279,668.99

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	BCO DE SABADELL EURO.125	257,142.00	365,891.51	511,333.27
	BCO DO BRASIL SA COM NPV	137,300.00	948,501.74	1,317,079.98
	BCO EST R GDE SUL PRF CLASS 'B' NPV	78,400.00	417,787.92	352,163.03
	BDCM OPPORTUNITY FUND IV LP	27,002,019.00	27,002,019.00	28,837,727.00
	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	9,901,769.14	9,901,769.14	139,631.00
	BEACON CAPITAL STRATEGIC PARTNERS V, LP V, LP	15,982,724.57	15,982,724.57	350,459.00
	BEACON CAPITAL STRATEGIC PTRS VI	10,221,428.52	10,221,428.52	7,621,511.00
	BEACON ROOFING SUP 6.375% DUE 10-01-2023	612,000.00	664,020.00	651,015.00
	BEAR CREEK MINING COM NPV	571,200.00	1,423,205.67	920,885.90
	BECTON DICKINSON & 3.25% DUE 11-12-2020	400,000.00	409,268.00	405,738.40
	BECTON DICKINSON & 4.669% DUE 06-06-2047	5,230,000.00	5,472,835.25	5,662,562.84
	BECTON DICKINSON & CO DEP SHS REPSTG 1/20TH INT MANDATORY CONV PFD SER A	51,090.00	2,588,154.20	2,958,111.00
	BED BATH & BEYOND 5.165% DUE 08-01-2044	610,000.00	548,407.52	536,590.16
	BED BATH & BEYOND INC COM	0.00	0.00	0.00
	BEECKEN PETTY O'KEEFE FUND IV, L.P.	20,604,896.23	20,604,896.23	20,909,729.00
	BEECKEN PETTY O'KEEFE QP FUND II, LP	8,759,611.60	8,759,611.60	3,599,322.00
	BEIERSDORF AG EUR1	43,563.00	3,099,027.76	5,121,193.38
	BEIJING CAPITAL INTERNATIONAL AIRPORTS 'H' CNY1	190,000.00	286,545.65	286,313.69
	BELDEN INC COM	12,496.00	841,704.77	964,316.32
	BELDEN INC NEW DEP SHS REPSTG 1/100TH INT PFD MANDATORY CONV SER B	11,667.00	1,192,474.11	1,202,284.35
	BELIMO HOLDING AG CHF1 (REGD)	31.00	106,834.42	135,706.52
	BELLWAY GBP0.125	104,866.00	2,992,776.00	5,054,382.69
	BELMOND LTD COM STOCK	50,742.00	613,790.68	621,589.50
	BELO SUN MINING CORP	1,227,000.00	452,663.91	386,819.10
	BENDIGO AND ADELAIDE BANK LTD NPV	25,278.00	234,279.21	230,729.76
	BENEFIT ONE INC NPV	34,100.00	652,028.33	714,087.00
	BENEFITFOCUS INC COM	23,863.00	782,539.93	644,301.00
	BENESSE HOLDINGS INC NPV	13,300.00	446,589.74	469,307.59
	BENI STABILI SPA EURO.1	1,342,642.00	1,169,113.16	1,243,040.59
	BERKLEY GP HOLDINGS	6,469.00	281,441.05	367,276.99
	BERKSHIRE FUND VI, LP	14,252,495.96	14,252,495.96	13,589,279.00
	BERKSHIRE FUND VII, LP	18,075,693.76	18,075,693.76	11,788,796.00
	BERKSHIRE FUND VIII	29,235,283.80	29,235,283.80	29,111,119.00
	BERKSHIRE HATHAWAY 1.45% DUE 03-07-2018	2,865,000.00	2,868,536.35	2,863,094.78
	BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	2,055,000.00	2,005,286.20	2,297,461.23
	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	230,000.00	217,083.20	259,180.56
	BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	2,130,000.00	2,046,354.37	2,454,569.40
	BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040	1,265,000.00	1,454,851.20	1,668,141.59
	BERKSHIRE HATHAWAY INC-CL B	187,005.00	29,213,673.41	37,068,131.10
	BERLI JUCKER PUB EQUITY	180,500.00	281,227.91	365,541.58
	BERRY PLASTICS 5.125% DUE 07-15-2023	1,598,000.00	1,653,930.00	1,661,920.00
	BEST BUY INC COM STK	6,337.00	356,761.93	433,894.39
	BEZEQ ISRAEL TELCM ILS1	100,691.00	197,388.80	152,559.92
	BGF CO LTD KRW1000	1,900.00	91,437.58	27,065.53
	BGF RETAIL CO LTD KRW1000	1,018.00	181,161.54	199,691.75
	BHARAT PETROL CORP INR10	53,499.00	400,508.98	433,926.32
	BHARTI INFRA TEL LT INR10	780,384.00	4,607,224.75	4,630,769.49
	BHP BILLITON FIN 5% DUE 09-30-2043	4,191,000.00	4,596,177.81	5,138,358.79
	BHP BILLITON LTD NPV	80,871.00	1,541,082.67	1,870,398.73
	BHP BILLITON PLC USD0.50	385,559.00	6,980,019.99	7,940,827.17
	BIC EUR3.82	3,680.00	370,119.37	405,040.43
	BID CORP LTD NPV	253,594.00	5,111,181.57	6,165,529.73
	BIDVEST GROUP ZAR0.05	127,972.00	1,732,987.77	2,254,395.27
	BIESSE EUR1	31,740.00	1,266,881.16	1,612,196.58
	BIM BIRLESIK MAGAZ TRY1	13,323.00	254,582.29	274,429.34
	BIOGEN INC 3.625% DUE 09-15-2022	215,000.00	214,828.00	222,815.25
	BIOGEN INC 5.2% DUE 09-15-2045	690,000.00	769,172.20	819,082.44
	BIOGEN INC COMMON STOCK	47,327.00	13,528,280.80	15,076,962.39
	BIOMARIN PHARMACEUTICAL INC 1.5 10-15-2020	3,080,000.00	3,527,267.42	3,647,875.00
	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	7,140.00	640,541.24	636,673.80
	BIOMARIN PHARMACEUTICAL INC SR SUB CONV NT .599% 08-01-2024	670,000.00	678,099.01	667,487.50
	BIOMERIEUX NPV	6,610.00	178,861.93	592,836.07
	BIO-TECHNE CORP COM	13,902.00	1,352,331.76	1,801,004.10
	BK CENTRAL ASIA IDR62.50	2,948,600.00	3,694,888.26	4,759,487.01
	BK LEUMI LE ISRAEL ILS1	24,242.00	88,951.41	146,430.30
	BK MANDIRI IDR250	4,710,100.00	2,050,783.44	2,777,283.95
	BK MONTREAL CHGO BRH CTF DEP DTD 03-08-2017 VAR RT DUE 03-08-2018	6,000,000.00	6,000,000.00	6,003,540.00
	BK NEW YORK INC 2.1 DUE 01-15-2019	295,000.00	294,631.25	294,898.23
	BK NEW YORK INC 2.2% DUE 05-15-2019	680,000.00	678,680.80	680,905.76
	BK NEW YORK INC MEDIUM TERM SR NTS 2.2 03-04-2019	335,000.00	334,628.15	335,948.39
	BK NEW YORK MELLON CORP 3.442% DUE 02-07-2028/02-07-2027 REG	1,295,000.00	1,295,000.00	1,323,679.07
	BK NOVA SCOTIA HSTN TEX INSTL CTF DEP DTD 01-06-2017 VAR RT DUE 01-05-2018	10,000,000.00	10,012,670.00	10,000,520.00

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	BK OF KYOTO LTD NPV	34,300.00	1,776,567.47	1,787,314.69
	BK OF NOVA SCOTIA COM NPV	29,499.00	1,634,276.13	1,909,859.83
	BK OF PHILIP ISLAN PHP10	105,310.00	219,813.89	228,045.09
	BK UTD HSTN TEX MED TRM BK NTS TRANCHE #TR 00001 8 3-15-09 BD IN DEFAULT	97,000.00	121.25	145.50
	BLACK HILLS CORP 4.2% DUE 09-15-2046	930,000.00	924,931.50	949,298.43
	BLACKBAUD INC COM	39,881.00	2,800,912.38	3,768,355.69
	BLACKBERRY LTD COM	245,458.00	1,861,683.01	2,741,765.86
	BLACKBERRY LTD NPV	320.00	3,075.13	3,585.78
	BLACKHAWK NETWORK HLDGS INC 1.5% 01-15-2022	1,992,000.00	2,061,845.78	2,025,615.00
	BLACKLINE INC COM	14,867.00	503,629.51	487,637.60
	BLACKROCK INC COM STK	27,278.00	9,297,200.55	14,012,981.38
	BLACKSTONE REAL ESTATE DEBT STRATEGIES II LP	12,417,336.08	12,417,336.08	12,353,248.00
	BLACKSTONE REAL ESTATE DEBT STRATEGIES III LP	19,869,800.20	19,869,800.20	20,802,330.00
	BLOCK H & R INC COM	33,023.00	838,584.09	865,863.06
	BLUE RIDGE MTN RES INC COM	31,297.00	311,260.00	258,200.25
	BMC STK HLDGS INC COM	15,060.00	344,926.94	381,018.00
	BML INC NPV	4,900.00	121,758.42	122,010.65
	BMW US CAP LLC 2.15% DUE 04-06-2020	345,000.00	344,530.80	343,816.65
	BNP PARIBAS EUR2	156,770.00	9,565,195.51	11,718,526.81
	BNP PARIBAS SR NON PFD 144A MED 2.95% 05-23-2022	300,000.00	299,625.00	300,652.80
	BOBST GROUP AG CHF1 (REGD)	2,631.00	114,644.86	349,900.05
	BOC HONG KONG HLDG NPV	119,000.00	413,049.02	602,816.83
	BOEING CO COM	72,534.00	14,140,547.19	21,391,001.94
	BOEING CO DEB 6.875 DUE 10-15-2043 REG	155,000.00	218,494.20	227,777.00
	BOK FINL CORP COM NEW	43,500.00	3,609,199.03	4,015,920.00
	BOLIDEN AB NPV	20,578.00	447,553.41	705,244.19
	BOLLORE EURO.16 (RFD 01/01/2018)	182.00	747.06	994.38
	BOLLORE EUR16	22,408.00	74,755.87	121,837.28
	BOMBARDIER INC 6.125% DUE 01-15-2023	255,000.00	262,027.50	249,900.00
	BOMBARDIER INC 8.75% DUE 12-01-2021	356,000.00	352,443.56	390,710.00
	BOMBARDIER INC CLASS'B'SUB-VTG NPV	305,090.00	570,612.75	737,796.96
	BONTERRA RESOURCES COM NPV	3,833,797.00	1,174,117.24	1,774,693.53
	BOOHOO.COM PLC ORD GBP0.01	304,484.00	785,160.20	776,414.12
	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK	19,691.00	580,678.94	750,817.83
	BORG WARNER INC COM	26.00	1,385.11	1,328.34
	BORGWARNER INC 4.375% DUE 03-15-2045	480,000.00	465,478.64	494,367.84
	BOSTON PRIVATE FINL HLDGS INC COM	51,835.00	739,927.36	800,850.75
	BOSTON SCIENTIFIC CORP COM	323,509.00	6,604,641.50	8,019,788.11
	BOULDER RIDGE ESTATES, LLC	3,367,015.00	3,367,015.00	5,469,614.00
	BOUYGUES EUR1	10,634.00	486,035.93	553,038.73
	BOX INC CL A CL A	30,612.00	579,807.83	646,525.44
	BOYD GAMING CORP 6.375% DUE 04-01-2026	724,000.00	770,087.50	780,110.00
	BOYU CAPITAL FUND III LP	6,837,505.02	6,837,505.02	6,298,927.06
	BP CAP MKTS P L C 3.216% DUE 11-28-2023	630,000.00	630,000.00	643,554.45
	BP CAP MKTS P L C 3.279% 09-19-2027	415,000.00	415,000.00	420,100.77
	BP ORD USD0.25	2,242,976.00	13,540,595.18	15,859,691.06
	BPOST SA/NV NPV	11,099.00	334,223.58	338,323.16
	BR PROPERTIES SA COMSTK	421,600.00	1,224,790.18	1,347,249.10
	BRADY CORP CL A	33,387.00	1,166,517.79	1,265,367.30
	BRAMBLES LTD NPV	32,710.00	236,754.03	257,632.16
	BRANDYWINE OPER 3.95% DUE 11-15-2027	798,000.00	792,015.00	792,092.41
	BRANDYWINE RLTY TR SH BEN INT NEW REIT	59,500.00	1,079,665.01	1,082,305.00
	BRASKEM AMERICA FINANCE 7.125 DUE 07-22-2041 BEO	1,300,000.00	1,384,500.00	1,543,750.00
	Brazilian real	1,363,000.41	1,363,000.41	1,363,000.41
	BREMBO SPA NPV	50,894.00	853,677.63	774,308.28
	BRENNTAG AG NPV	79,607.00	4,644,541.52	5,044,394.65
	BREVILLE GROUP LTD NPV	15,965.00	154,817.71	157,336.52
	BRF S.A ADR	366,469.00	4,775,535.34	4,126,440.94
	BRF SA COM NPV	60,100.00	725,091.98	663,127.43
	BRIDGESTONE CORP NPV	35,900.00	1,406,369.76	1,669,278.29
	BRIGHT HORIZONS FA COM USD0.001	65,436.00	4,397,981.69	6,150,984.00
	BRILLIANCE CHINA USD0.01	2,108,000.00	4,166,330.38	5,635,858.93
	BRIO GOLD INC COM NPV	478,231.00	1,261,444.78	713,749.13
	BRISTOL MYERS 1.75% DUE 03-01-2019	350,000.00	350,777.05	348,823.30
	BRISTOL MYERS SQUIBB CO COM	500,889.00	27,195,815.90	30,694,477.92
	BRISTOW GROUP INC 4.5% 06-01-2023	945,000.00	955,362.00	1,042,453.13
	BRIT SKY 3.75% DUE 09-16-2024	5,643,000.00	5,730,000.74	5,885,406.35
	BRITISH AMERICAN TOBACCO ORD GBP0.25	709,985.00	41,608,103.59	48,194,494.22
	British pound sterling	434,386.84	434,386.84	434,386.84
	BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000	2,100,000.00	3,147,102.00	3,137,542.80
	BRIXMOR OPER 3.25% DUE 09-15-2023	600,000.00	598,416.00	587,836.80
	BROADCOM CORP / 2.375% DUE 01-15-2020	600,000.00	598,644.00	595,942.20

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	BROADCOM CORP / 3.5% DUE 01-15-2028	3,200,000.00	3,141,044.00	3,050,592.00
	BROADCOM CORP / 3.875% 144A 01-15-2027	6,765,000.00	6,786,120.66	6,657,071.19
	BROADCOM LIMITED COM NPV	46,973.00	7,163,777.06	12,067,363.70
	BROKER SWAP CASH COLLATERAL PAYABLE BARCLAYS	(3,630,000.00)	(3,630,000.00)	(3,630,000.00)
	BROKER SWAP CASH COLLATERAL PAYABLE CITI	(4,760,527.29)	(4,760,527.29)	(4,760,527.29)
	BROKER SWAP CASH COLLATERAL PAYABLE GOLDMAN SACHS	(16,200,000.00)	(16,200,000.00)	(16,200,000.00)
	BROKER SWAP CASH COLLATERAL PAYABLE MORGAN STANLEY	(32,263,275.37)	(32,263,275.37)	(32,263,275.37)
	BROOKFIELD ASSET LIMITED VTG SHARES CLASS A	61,512.00	2,126,264.18	2,686,409.39
	BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A	27,747.00	985,669.79	1,208,104.38
	BROOKFIELD FIN INC FIXED 4.7% 09-20-2047	400,000.00	396,876.00	419,190.80
	BROOKFIELD PREMIER REAL ESTATE PARTNERSHIP LP	102,199,341.04	102,199,341.04	109,759,226.00
	BROOKFIELD REAL ESTATE FINANCE FUND IV	29,238,646.00	29,238,646.00	25,887,144.00
	BROOKFIELD REAL ESTATE FINANCE FUND V LP	6,308,977.61	6,308,977.61	6,769,865.00
	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS A1 LP	23,023,036.00	23,023,036.00	72,933,238.00
	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS II	58,235,374.00	58,235,374.00	63,075,609.00
	BROTHER INDUSTRIES NPV	27,500.00	459,140.74	678,650.69
	BROWN & BROWN INC COM	41,250.00	1,400,483.41	2,122,725.00
	BROWN FORMAN CORP 4.5% DUE 07-15-2045	2,196,000.00	2,223,846.44	2,485,867.61
	BROWN-FORMAN INC CL B NON-VTG COM	51.00	2,640.58	3,502.17
	BRP INC SUB VTG NPV	15,343.00	495,104.22	569,538.23
	BSTN PPTYS INC	12.00	1,476.61	1,560.36
	BSTN PPTYS LTD 3.65% DUE 02-01-2026	1,250,000.00	1,246,350.00	1,269,857.50
	BT GROUP ORD GBP0.05	875,919.00	3,915,247.98	3,219,372.15
	BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	395,000.00	399,625.45	425,449.37
	BUDGET GROUP INC CL A CL A	3.00	36.81	0.01
	BUILDDIRECT.COM TECHNOLOGIES INC WRT 25/04/2018	112,500.00	0.00	0.00
	BUILDDIRECT.COM TECHNOLOGIES INC. WT - APRIL 25, 2018 (JAN. 1/15)REST/RI (1933)	196,875.00	0.00	0.00
	BUILDDIRECT.COM WARRANT 4/25/18	87,500.00	0.00	0.00
	BUMRUNGRAD HOPTL THB1(ALIEN MKT)	46,900.00	254,444.53	271,988.34
	BUNGE LTD	11,119.00	826,986.51	745,862.52
	BUNGE LTD CONV PFD STK	19,608.00	1,939,615.04	2,040,457.50
	BUNGE LTD FIN CORP 3.75% DUE 09-25-2027	455,000.00	453,798.80	448,438.45
	BUNZL PLC ORD GBP0.32142857	125.00	3,864.62	3,503.62
	BURBERRY GROUP ORD GBP0.0005	135,166.00	2,934,627.90	3,276,597.26
	BUREAU VERITAS EURO.12	66.00	1,786.77	1,806.17
	BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	1,000,000.00	994,250.00	1,171,583.00
	BURL NORTHN 4.4 DUE 03-15-2042	6,250,000.00	5,820,500.00	7,021,400.00
	BURL NORTHN SANTA 3.9% DUE 08-01-2046	4,667,000.00	4,536,189.24	4,952,965.76
	BURL NORTHN SANTA 4.375% DUE 09-01-2042	105,000.00	104,543.25	117,279.33
	BURL NORTHN SANTA 4.95% DUE 09-15-2041	745,000.00	803,124.36	884,180.90
	BURL NORTHN SANTA FE CORP DEB DTD 08/01/1997 7.25 8-1-2097/07-31-2097 REG	500,000.00	742,640.00	770,685.00
	BURLINGTON NORTHERN SANTA FE LLC 4.125% DEB SNR 06-15-2047 USD	550,000.00	543,713.50	602,647.10
	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	3,350,000.00	3,762,256.50	4,142,077.35
	BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	2,286,000.00	2,379,710.88	2,740,285.36
	BURLINGTON STORES INC COM	13,472.00	882,109.88	1,657,460.16
	BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.4% FROM 12-29-2017 TO 01-02-2018	100,000,000.00	100,000,000.00	100,000,000.00
	BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.38% FROM 12-29-2017 TO 01-02-2018	100,000,000.00	100,000,000.00	100,000,000.00
	BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.39% FROM 12-29-2017 TO 01-02-2018	83,000,000.00	83,000,000.00	83,000,000.00
	BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.37% FROM 12-29-2017 TO 01-02-2018	89,000,000.00	89,000,000.00	89,000,000.00
	BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.38% FROM 12-29-2017 TO 01-02-2018	100,000,000.00	100,000,000.00	100,000,000.00
	BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.4% FROM 12-29-2017 TO 01-02-2018	1,700,000.00	1,700,000.00	1,700,000.00
	BWX TECHNOLOGIES INC COM	29,358.00	1,209,489.61	1,775,865.42
	C H ROBINSON WORLDWIDE INC COM NEW COM NEW	22,909.00	1,733,414.81	2,040,962.81
	CA INC COM	5,479.00	112,002.25	182,341.12
	CABOT CORP COM	24,314.00	1,441,939.35	1,497,499.26
	CABOT OIL & GAS CORP COM	64,957.00	1,509,926.06	1,857,770.20
	CADENCE DESIGN SYS INC COM	449.00	19,615.31	18,777.18
	CAE INC COM NPV	124,573.00	1,424,599.84	2,321,544.79
	CAESARS ENTMT CORP 5.0% 10-01-2024	2,705,000.00	5,181,932.67	5,232,484.38
	CAIRN ENERGY PLC ORD GBP0.0136686	660,400.00	1,768,230.76	1,909,995.58
	CAIRN HOMES PLC ORD EURO.001	477,892.00	1,040,358.86	1,121,882.12
	CAIXABANK SA EUR1	676,432.00	2,508,354.50	3,158,877.56
	CALAMP CORP SR NT CONV 1.625% DUE 05-15-2020 REG	505,000.00	545,842.18	534,037.50
	CALATLANTIC GROUP 5% DUE 06-15-2027	29,000.00	29,000.00	30,087.50
	CALBEE INC	84,400.00	3,242,296.40	2,745,903.24
	CALL SWAPTION USD BARCUS33 3MLIBOR/6M 1.8 European SWO 10.20.17 1.8 02-20-2018	(25,000,000.00)	(34,864.00)	(742.50)
	CALL SWAPTION USD BARCUS33 3MLIBOR/6M 2.264 European SWO 03.23.17 3 09-24-2018	150,000,000.00	3,122,399.00	1,551,030.00
	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.0% European 317U223P8 11-27-2018	34,500,000.00	84,736.83	52,440.00
	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.0% European 317U264P8 12-04-2018	16,700,000.00	35,157.89	25,911.72
	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.1725% European 317U265P7 12-04-2018	(3,500,000.00)	(35,000.00)	(33,574.10)
	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.18% European 317U257P7 11-27-2018	(2,400,000.00)	(22,560.00)	(23,144.40)
	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.2% European 317U222P9 11-27-2018	(2,400,000.00)	(30,432.00)	(24,427.44)

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	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.21% European 317U224P7 11-27-2018	(2,400,000.00)	(31,200.00)	(25,090.08)
	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.6 European SWO 12.07.2017 2 06-07-2018	(25,000,000.00)	(57,000.00)	(51,062.50)
	CALL SWAPTION USD CSFPG82L 3MLIBOR/6M 1.4 European SWO 09.12.17 1.4 12-12-2018	(150,000,000.00)	(765,000.00)	(148,545.00)
	CALL SWAPTION USD CSFPG82L 3MLIBOR/6M 1.5 European SWO 09.14.17 1.5 08-14-2018	(100,000,000.00)	(370,000.00)	(59,180.00)
	CALL SWAPTION USD CSFPG82L 3MLIBOR/6M 1.9 European SWO 09.14.17 1.9 08-14-2018	100,000,000.00	990,000.00	257,580.00
	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.65% European 317U540M1 11-15-2018	11,600,000.00	65,830.35	4,543.72
	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.0% European 317U541M0 11-15-2018	(2,500,000.00)	(65,972.22)	(13,639.75)
	CALL SWAPTION USD MSNYUS33 3MLIBOR/6M 1.8 European SWO 10.17.17 1.8 01-17-2018	(25,000,000.00)	0.00	0.00
	CALL SWAPTION USD MSNYUS33 3MLIBOR/6M 1.8% European SWO 12.18 1.8 12-18-2018	25,000,000.00	65,000.00	56,755.00
	CALL SWAPTION USD MSNYUS33 3MLIBOR/6M 1.9 European SWO 03.17.17 1.9 03-19-2018	25,000,000.00	125,000.00	7,840.00
	CALL SWPTN USD BARCUS33 3MLIBOR/6M 2.015European SWO 10.20.17 2.0 02-20-2018	25,000,000.00	96,671.00	7,790.00
	CALL SWPTN USD BOFAUS3N 3MLIBOR/6M 2.035European SWO 12.04.2017 2 07-05-2018	25,000,000.00	80,000.00	62,730.00
	CALL SWPTN USD BOFAUS3N 3MLIBOR/6M 2.07 European SWO 07.06.17 2.0 07-06-2018	100,000,000.00	1,030,000.00	381,540.00
	CALL SWPTN USD BOFAUS3N 3MLIBOR/6M 2.226European SWO 12.20 2.226 12-20-2018	100,000,000.00	0.00	1,144,060.00
	CALL SWPTN USD BOFAUS3N 3MLIBOR/6M 2.65 European SWO 12.04.2017 2 07-05-2018	(25,000,000.00)	(68,000.00)	(54,075.00)
	CALL SWPTN USD CHASUS33 03.09.17 2.3 03-09-2018	200,000,000.00	2,800,000.00	1,177,520.00
	CALL SWPTN USD CHASUS33 3MLIBOR/6M 1.902European SWO 08.08.17 1.9 12-17-2018	100,000,000.00	0.00	465,610.00
	CALL SWPTN USD CHASUS33 3MLIBOR/6M 2.45 European STRADDLE 03.03.1 03-05-2018	(10,000,000.00)	(151,687.50)	(95,082.00)
	CALL SWPTN USD CITIUS33 3MLIBOR/6M 1.96 European SWO 12.07.2017 1 06-07-2018	25,000,000.00	57,000.00	37,190.00
	CALL SWPTN USD CSFPG82L 3M LIBOR/6M 1.9225 09.12.17 1.9 12-12-2018	150,000,000.00	2,190,000.00	728,790.00
	CALL SWPTN USD CSFPG82L 3M LIBOR/6M 2.0275 EUROPEAN SWO 10.06.17 2.0	150,000,000.00	1,305,000.00	791,565.00
	CALL SWPTN USD CSFPG82L 3M LIBOR/6M 2.1075 EUROPEAN SWO 10.24.17 2.1	250,000,000.00	2,000,000.00	1,422,225.00
	CALL SWPTN USD CSFPG82L 3MLIBOR/6M 1.925European SWO 12.21.17 1.9 09-23-2018	25,000,000.00	52,500.00	60,682.50
	CALL SWPTN USD CSFPG82L 3MLIBOR/6M 2.06 European SWO 06.29.17 2.0 12-17-2018	150,000,000.00	2,520,000.00	1,095,105.00
	CALL SWPTN USD GSILGB2X 3MLIBOR/6M 1.75 European SWO 10.25.17 1.7 10-25-2018	25,000,000.00	0.00	38,315.00
	CALL SWPTN USD MSCSUS33 3MLIBOR/6M 2.38 European SWO 03.03.17 2.3 03-05-2018	200,000,000.00	3,540,000.00	1,257,560.00
	CALL SWPTN USD MSNYUS33 3MLIBOR/6M 1.92 European SWO 10.26.17 1.9 04-26-2018	25,000,000.00	78,000.00	19,535.00
	CALL SWPTN USD MSNYUS33 3MLIBOR/6M 1.985European SWO 10.17.17 1.9 01-17-2018	25,000,000.00	0.00	172.50
	CALL SWPTN USD MSNYUS33 3MLIBOR/6M 2.17 European SWO 03.27.17 2.1 09-27-2018	150,000,000.00	2,900,000.00	1,179,465.00
	CALLON PETE CO DEL 6.125% DUE 10-01-2024	353,000.00	364,043.75	363,590.00
	CALLON PETE CO DEL COM	48,720.00	672,244.61	591,948.00
	CALPINE CORP 5.25% DUE 06-01-2026	146,000.00	146,000.00	143,081.46
	CALPINE CORP 5.5% DUE 02-01-2024	479,000.00	479,000.00	456,247.50
	CALTEx AUSTRALIA NPV	23,047.00	560,323.06	613,792.50
	CAMECO CORP COM NPV	61,839.00	613,543.44	573,008.34
	CAMPBELL SOUP CO 3.8% DUE 08-02-2042	310,000.00	272,543.71	295,877.02
	CAMPBELL SOUP CO COM	43,588.00	2,292,484.37	2,097,018.68
	CAN PACIFIC RYS COM NPV	70,953.00	10,811,213.19	13,005,360.14
	CANADA GOOSE HLDGS INC CANADA GOOSE HOLDINGS INC	50,548.00	1,205,612.91	1,595,294.88
	Canadian dollar	(1,617,390.38)	(1,617,390.38)	(1,617,390.38)
	CANADIAN IMP BANK COM NPV	18.00	1,678.76	1,760.42
	CANADIAN IMPERIAL BK COMM N Y BRH 09-20-2017 1.63% CTF OF DEP 10-19-2018	7,000,000.00	7,000,000.00	6,984,429.41
	CANADIAN IMPERIAL BK COMM N Y BRH CTF DEP 02-22-2017 VAR RT 02-22-2018	9,000,000.00	9,000,000.00	8,998,254.00
	CANADIAN NATL RY CO COM	110,886.00	8,240,789.06	9,148,095.00
	CANADIAN PAC RY LTD COM NPV	80,194.00	10,723,845.24	14,656,255.44
	CANCOM SE NPV	853.00	69,939.42	71,085.20
	CANON INC NPV	139,300.00	4,746,630.69	5,193,608.52
	CAP 1 FINL CORP 3.3% DUE 10-30-2024	185,000.00	184,461.65	184,029.12
	CAP 1 FINL CORP 3.75% DUE 03-09-2027	1,100,000.00	1,099,885.55	1,111,737.00
	CAP 1 MULTI-ASSET 1.39% DUE 01-15-2021	400,000.00	399,942.56	399,769.60
	CAP SA COM NPV	97,778.00	997,613.53	1,249,675.28
	CAPGEMINI EUR8	6.00	691.90	712.48
	CAPITA PLC ORD GBP0.02066666	32,737.00	227,021.17	177,538.49
	CAPITAL INTERNATIONAL PRIVATE EQUITY FUND V, LP	35,138,305.00	35,138,305.00	3,527,683.00
	CAPITAL INTERNATIONAL PRIVATE EQUITY FUND VI	60,112,031.00	60,112,031.00	51,530,457.00
	CAPITAL INTL PRIVATE EQUITY FUND IV, LP	4,122,188.00	4,122,188.00	160,847.00
	CAPITAL ONE FINL CORP 2.4% 10-30-2020	295,000.00	294,728.60	293,189.29
	CAPITAL ONE FINL CORP COM	115,297.00	9,113,014.04	11,481,275.26
	CAPITALAND COMM TR NPV (REIT)	122,054.00	141,330.91	176,267.75
	CAPITALAND LTD NPV	192,800.00	504,364.76	509,266.69
	CAPITALAND MALL TRUST	121,100.00	174,215.77	193,013.32
	CARDINAL CO-INVEST LP	12,525,046.00	12,525,046.00	18,074,084.00
	CARDINAL HLTH INC	185,699.00	12,448,318.08	11,377,777.73
	CARDINAL HLTH INC 4.368% DUE 06-15-2047	4,145,000.00	4,158,683.90	4,119,499.96
	CARDINAL HLTH INC 4.5% DUE 11-15-2044	1,300,000.00	1,279,590.00	1,319,346.60
	CARDINAL HLTH INC 4.6% DUE 03-15-2043	3,573,000.00	3,707,620.26	3,678,903.72
	CARDINAL HLTH INC 4.9% DUE 09-15-2045	1,205,000.00	1,232,221.70	1,295,195.46
	CARDINAL RESOURCES NPV	2,930,525.00	744,819.51	1,203,357.86
	CARDTRONICS PLC CARDTRONICS PLC	109,908.00	3,410,341.95	2,035,496.16
	CARL ZEISS MEDITEC NPV	17,946.00	997,740.14	1,115,405.12
	CARLISLE COS INC 3.75% 12-01-2027	2,090,000.00	2,107,067.72	2,111,708.83
	CARLSBERG SER'B'DKK20	24,668.00	2,205,116.50	2,963,947.49

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	CARMAX INC COM	39.00	2,923.30	2,501.07
	CARMEL PARTNERS INVESTMENT FUND III	13,733,872.29	13,733,872.29	9,703,461.00
	CARMEL PARTNERS INVESTMENT FUND IV LP	23,529,719.00	23,529,719.00	58,992,350.00
	CARMEL PARTNERS INVESTMENT FUND V	28,604,208.00	28,604,208.00	30,273,086.00
	Carmel Partners Investment Fund VI LP	9,088,452.00	9,088,452.00	7,127,346.00
	CARNIVAL CORP COM PAIRED	98,448.00	4,846,673.80	6,533,993.76
	CARNIVAL PLC ORD USD1.66	39,860.00	1,551,238.60	2,637,796.81
	CAROLINA PWR & LT 4.1 DUE 05-15-2042	630,000.00	610,602.60	682,283.70
	CAROLINA PWR & LT 4.1% DUE 03-15-2043	1,100,000.00	1,075,680.00	1,194,674.80
	CARPENTER EAST LLC	2,954,250.00	2,954,250.00	4,674,509.00
	CARPENTER TECHNOLOGY CORP COM	13,011.00	482,754.65	663,430.89
	CARREFOUR SA EUR2.50	28,834.00	766,397.36	624,614.60
	CARRIAGE SERVICES INC COM	8,250.00	179,891.54	212,107.50
	CARRIAGE SVCS INC SUB CONV NT 2.75% 03-15-2021 REG	850,000.00	942,417.74	1,058,785.50
	CARRIZO OIL & GAS 6.25% DUE 04-15-2023	594,000.00	561,630.84	616,275.00
	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM	18,339.00	1,790,906.92	2,154,649.11
	CASEYS GEN STORES INC COM	16,671.00	1,921,677.45	1,866,151.74
	CASH HELD ELSEWHERE RCP FOR HARBOUR GROUP INVESTMENTS VI, LP	7,962,938.50	7,962,938.50	7,962,939.00
	CASH MGMT TREAS BILLS 0% 01-02-2018	25,000,000.00	24,909,458.25	25,000,000.00
	CASINO GUICH-PERR EUR1.53	2,726.00	198,110.36	165,502.14
	CASIO COMPUTER CO NPV	100.00	1,457.54	1,438.97
	CATALENT INC COM	1,900.00	78,761.76	78,052.00
	CATALENT PHARMA 4.875% DUE 01-15-2026	72,000.00	72,000.00	72,270.00
	CATCHER TECHNOLOGY TWD10	155,000.00	1,778,687.25	1,708,419.44
	CATERPILLAR FINANCIAL SERVICES LTD 2.1% DUE 01-10-2020	520,000.00	519,428.00	518,922.04
	CATERPILLAR INC 3.803% DUE 08-15-2042	4,081,000.00	3,648,426.79	4,372,779.26
	CATERPILLAR INC 4.75% DUE 05-15-2064	270,000.00	267,571.31	317,278.89
	CATERPILLAR INC COM	71,550.00	6,347,174.85	11,274,849.00
	CATHAY FINL HLDG TWD10	943,000.00	1,485,030.59	1,695,330.75
	CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 3&4 01-11-2018	5,100,000.00	5,083,368.32	5,097,259.62
	CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 3&4 02-01-2018	100,000.00	99,730.94	99,855.22
	CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 3&4 02-09-2018	2,700,000.00	2,692,566.01	2,695,155.31
	CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 3&4 02-08-2018	700,000.00	697,281.61	698,774.67
	CATTOLICA ASSICURA EUR3	24,866.00	157,553.36	270,224.81
	CAVCO INDS INC DEL COM STK	7,822.00	741,426.46	1,193,637.20
	CBOE GLOBAL MARKETS INC	52,606.00	3,508,624.31	6,554,181.54
	CBRE EUROPEAN PARALLEL CO-INVESTMENT VEHICLE 1 B.V.	5,582,576.80	5,582,576.80	6,276,283.00
	CBRE EUROPEAN PARALLEL CO-INVESTMENT VEHICLE 2 B.V.	14,395,378.26	14,395,378.26	15,437,603.00
	CBRE GIP SWEDISH RETAIL VENTURE HOLDINGSB.V.	54,246,188.31	6,038,155.85	6,747,984.66
	CBRE GIP UK LOGISTICS VENTURE SCSP	41,194,743.00	52,149,457.05	62,216,697.96
	CBRE GL INV PTRS EU CO-INV FUND B-V	47,594,052.33	47,594,052.33	62,953,640.00
	CBRE GROUP INC CL A CL A	25.00	1,039.97	1,082.75
	CBS CORP NEW 4.6% DUE 01-15-2045	1,600,000.00	1,579,216.00	1,631,384.00
	CBS CORP NEW 4.85% DUE 07-01-2042	1,400,000.00	1,447,054.00	1,468,244.40
	CBS CORP NEW CL B	7,253.00	422,629.31	427,927.00
	CBS OUTDOOR AMERS 5.875% DUE 03-15-2025	670,000.00	712,253.53	708,525.00
	CCL INDUSTRIES INC CLASS'B'NON VTG COM NPV	52,700.00	2,155,392.13	2,442,887.59
	CCO HLDGS LLC / 5.875% DUE 04-01-2024	493,000.00	528,742.50	513,952.50
	CCP DUE FROM GOLDMAN SACHS	291,638.85	291,638.85	291,638.85
	CCP DUE FROM MORGAN STANLEY CO LL C	614,000.00	614,000.00	614,000.00
	CCP DUE TO/FROM MORGAN STANLEY	774,000.00	774,000.00	774,000.00
	CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA	927,000.00	927,000.00	927,000.00
	CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK	245,000.00	245,000.00	245,000.00
	CCR SA COM NPV	401,300.00	2,112,456.62	1,953,813.57
	CCY SWP 01/09/2018 FX SWAP .255 08.	(6,708,000.00)	0.00	(6,900,265.25)
	CCY SWP 02/07/2019 FXSWAP 06302014	(25,630,000.00)	0.00	(31,513,255.31)
	CCY SWP 02/12/2019 FXSWAP 112814 1.	(172,418,450.00)	0.00	(209,101,646.92)
	CCY SWP 03/03/2018 FX SWAP 1.3425 0	(125,244,000.00)	0.00	(15,297,865.85)
	CCY SWP 04/06/2018 FX SWAP .555 06.	(6,205,000,000.00)	0.00	(55,229,672.21)
	CCY SWP 05/03/2018 FX SWAP .1525 03	(124,260,000.00)	0.00	(15,178,288.81)
	CCY SWP 05/06/2018 FX SWAP .3 06.03	(93,308,000.00)	0.00	(112,245,338.67)
	CCY SWP 05/06/2018 FXSWAP .55 06.03	(18,836,000.00)	0.00	(19,351,004.65)
	CCY SWP 08/06/2018 FX SWAP .26 06.0	(93,193,000.00)	0.00	(112,114,283.91)
	CCY SWP 08/06/2018 FX SWAP .54 06.0	(3,108,000,000.00)	0.00	(27,665,992.37)
	CCY SWP 10/02/2018 FX SWAP 02.06.15	(2,973,357,000.00)	0.00	(156,127,188.73)
	CCY SWP 10/02/2018 FX SWAP 02.06.20	(13,754,000.00)	0.00	(18,627,180.08)
	CCY SWP 10/03/2018 FX SWAP .005 03.	(41,590,000.00)	0.00	(33,245,909.78)
	CCY SWP 10/03/2018 FX SWAP .03 03.0	(28,501,000.00)	0.00	(38,591,853.04)
	CCY SWP 10/03/2018 FX SWAP .304 03.	(193,103,000.00)	0.00	(232,058,983.84)
	CCY SWP 10/03/2018 FX SWAP .3425 03	(12,788,000.00)	0.00	(13,126,845.91)
	CCY SWP 10/03/2018 FX SWAP .507 03.	(6,044,000,000.00)	0.00	(53,718,122.34)
	CCY SWP 10/03/2018 FX SWAP 1.336 03	(41,593,000.00)	0.00	(33,248,307.90)

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	CCY SWP 10/03/2018 FX SWAP 1.42 030	(28,545,000.00)	0.00	(38,651,431.36)
	CCY SWP 10/03/2018 FX SWAP 1.42000	(126,885,000.00)	0.00	(15,502,121.99)
	CCY SWP 10/03/2018 FX SWAP 1.61 03.	(12,756,000.00)	0.00	(13,093,998.00)
	CCY SWP 10/03/2018 FX SWAP 1.67 03.	(193,317,000.00)	0.00	(232,316,155.52)
	CCY SWP 10/03/2018 FX SWAP 1.875 03	(6,047,000,000.00)	0.00	(53,744,785.88)
	CCY SWP 10/06/2018 FX SWAP .275 06.	(93,700,000.00)	0.00	(112,731,839.07)
	CCY SWP 11/09/2018 FX SWAP .325 09.	(100,287,000.00)	0.00	(120,800,048.28)
	CCY SWP 12/03/2018 FX SWAP .035 03.	(14,581,000.00)	0.00	(19,743,111.50)
	CCY SWP 12/03/2018 FX SWAP .045 03.	(21,459,000.00)	0.00	(17,153,236.54)
	CCY SWP 12/03/2018 FX SWAP .285 03.	(97,593,000.00)	0.00	(117,281,698.47)
	CCY SWP 12/03/2018 FX SWAP .3575 03	(6,978,000.00)	0.00	(7,163,011.88)
	CCY SWP 12/03/2018 FX SWAP .59 03.1	(3,032,000,000.00)	0.00	(26,947,433.59)
	CCY SWP 12/09/2019 FXSWAP 09102014	(15,474,000.00)	0.00	(18,743,115.25)
	CCY SWP 14/09/2018 FX SWAP .035 09.	(58,968,000.00)	0.00	(79,960,489.24)
	CCY SWP 15/12/2019 FXSWAP 121114 2.	(2,383,000,000.00)	0.00	(21,441,994.96)
	CCY SWP 16/03/2018 FX SWAP .085 03.	(128,046,000.00)	0.00	(15,647,643.46)
	CCY SWP 16/03/2018 FX SWAP .105 03.	(128,992,500.00)	0.00	(15,763,308.88)
	CCY SWP 16/03/2018 FX SWAP .113 03.	(14,648,000.00)	0.00	(19,832,410.77)
	CCY SWP 16/03/2018 FX SWAP -.1575 0	(21,385,000.00)	0.00	(17,094,065.92)
	CCY SWP 16/03/2018 FX SWAP .1685 03	(6,961,000.00)	0.00	(7,146,717.62)
	CCY SWP 16/03/2018 FX SWAP .315 03.	(98,058,000.00)	0.00	(117,852,048.26)
	CCY SWP 16/03/2018 FX SWAP .485 03.	(3,026,000,000.00)	0.00	(26,896,283.36)
	CCY SWP 17/10/2019 1030444089	(15,625,000.00)	0.00	(18,927,117.63)
	CCY SWP 18/12/2019 FXSWAP 121614 1.	(19,965,000.00)	0.00	(24,221,485.47)
	CCY SWP 20/01/2018 FX SWAP 01.15.15	(121,411,000.00)	0.00	(14,817,842.20)
	CCY SWP 20/01/2018 FX SWAP 011515 1	(2,335,000,000.00)	0.00	(20,734,551.26)
	CCY SWP 20/11/2019 1030444089 72	(15,949,000.00)	0.00	(19,336,225.39)
	CCY SWP 26/01/2018 FX SWAP 01.22.15	(2,970,903,000.00)	0.00	(157,378,561.14)
	CCY SWP 26/01/2018 FX SWAP 01.23.15	(19,746,000.00)	0.00	(15,804,624.65)
	CCY SWP 26/09/2019 FXSWAP 09302014	(15,625,000.00)	0.00	(18,932,727.63)
	CCY SWP 27/01/2018 FX SWAP 01.23.15	(5,934,032,000.00)	0.00	(116,840,164.26)
	CCY SWP 27/01/2018 FXSWAP 1.23.15 1	(40,956,000.00)	0.00	(32,780,781.00)
	CCY SWP 28/01/2018 FXSWAP 1.26.15 1	(183,036,000.00)	0.00	(219,759,354.43)
	CCY SWP 28/08/2018 FX SWAP .715 08.	(2,869,000,000.00)	0.00	(25,571,925.47)
	CCY SWP USD 3MEURIB/ LIBOR BOFAUS3N 03-12-2018 FX SWAP .285 03.	105,000,000.00	0.00	105,179,644.50
	CCY SWP USD 3MEURIB/ LIBOR BOFAUS3N 03-16-2018 FX SWAP .315 03.	104,000,000.00	0.00	104,177,507.20
	CCY SWP USD 3MEURIB/ LIBOR BOFAUS3N 06-05-2018 FX SWAP .3 06.03	105,000,000.00	0.00	105,326,287.50
	CCY SWP USD 3MEURIB/ LIBOR BOFAUS3N 09-11-2018 FX SWAP .325 09.	112,000,000.00	0.00	112,492,251.20
	CCY SWP USD 3MEURIB/ LIBOR CHASUS33 01-26-2018 FX SWAP 01.22.15	103,000,000.00	0.00	103,308,855.80
	CCY SWP USD 3MEURIB/ LIBOR CHASUS33 03-10-2018 FX SWAP .304 03.	210,000,000.00	0.00	210,374,367.00
	CCY SWP USD 3MEURIB/ LIBOR MSCUS33 02-10-2018 FX SWAP 02.06.15	103,000,000.00	0.00	103,254,183.40
	CCY SWP USD 3MEURIB/3M 0.0% CHASUS33 06-08-2018 FX SWAP .26 06.0	105,000,000.00	0.00	105,299,995.50
	CCY SWP USD 3MEURIB/3M 0.0% CHASUS33 06-10-2018 FX SWAP .275 06.	105,000,000.00	0.00	105,298,914.00
	CCY SWP USD 3MEURIB/6M 1.371% CHASUS33 01-28-2018 FXSWAP 1.26.15 1	103,000,000.00	0.00	103,584,401.40
	CCY SWP USD 3MEURIB/6M 1.4025% CHASUS33 01-28-2018 FXSWAP 1.26.15 1	103,000,000.00	0.00	103,600,685.70
	CCY SWP USD 3MEURIB/6M 1.53% MSCUS33 10-17-2019 1030444089	20,000,000.00	0.00	19,958,444.00
	CCY SWP USD 3MEURIB/6M 1.67% CHASUS33 03-10-2018 FX SWAP 1.67 03.	210,000,000.00	0.00	211,157,520.00
	CCY SWP USD 3MEURIB/6M 1.8% CHASUS33 12-18-2019 FXSWAP 121614 1.	25,000,000.00	0.00	24,993,620.00
	CCY SWP USD 3MEURIB/6M 1.8325% MSCUS33 12-02-2019 FXSWAP 112814 1.	110,000,000.00	0.00	110,130,295.00
	CCY SWP USD 3MEURIB/6M 1.84% MSCUS33 12-02-2019 FXSWAP 112814 1.	105,000,000.00	0.00	105,139,755.00
	CCY SWP USD 3MEURIB/6M 1.908% MSCUS33 11-20-2019 1030444089 72	20,000,000.00	0.00	20,068,850.00
	CCY SWP USD 3MEURIB/6M 2.045% GSILGB2X 09-26-2019 FXSWAP 09302014	20,000,000.00	0.00	20,184,340.00
	CCY SWP USD 3MEURIB/6M 2.06% MSCUS33 09-12-2019 FXSWAP 09102014	20,000,000.00	0.00	20,206,074.00
	CCY SWP USD 3MLIBOR/ LIBOR BOFAUS3N 03-12-2018 FX SWAP .035 03.	22,000,000.00	0.00	22,023,929.40
	CCY SWP USD 3MLIBOR/ LIBOR BOFAUS3N 03-12-2018 FX SWAP .3575 03	7,000,000.00	0.00	7,013,241.90
	CCY SWP USD 3MLIBOR/ LIBOR BOFAUS3N 09-01-2018 FX SWAP .255 08.	7,000,000.00	0.00	7,029,126.30
	CCY SWP USD 3MLIBOR/ LIBOR CHASUS33 01-26-2018 FX SWAP 01.22.15	6,000,000.00	0.00	6,022,395.00
	CCY SWP USD 3MLIBOR/ LIBOR CHASUS33 02-10-2018 FX SWAP 02.06.15	6,000,000.00	0.00	6,017,739.00
	CCY SWP USD 3MLIBOR/ LIBOR CHASUS33 02-10-2018 FX SWAP 02.06.20	21,000,000.00	0.00	21,042,869.40
	CCY SWP USD 3MLIBOR/ LIBOR CHASUS33 03-10-2018 FX SWAP .3425 03	13,000,000.00	0.00	13,024,437.40
	CCY SWP USD 3MLIBOR/ LIBOR CHASUS33 03-16-2018 FX SWAP .113 03.	22,000,000.00	0.00	22,014,603.60
	CCY SWP USD 3MLIBOR/ LIBOR CHASUS33 03-16-2018 FX SWAP .1685 03	7,000,000.00	0.00	7,009,448.60
	CCY SWP USD 3MLIBOR/ LIBOR CHASUS33 06-05-2018 FXSWAP .55 06.03	20,000,000.00	0.00	20,087,312.00
	CCY SWP USD 3MLIBOR/ LIBOR MSCUS33 01-26-2018 FX SWAP 01.22.15	21,000,000.00	0.00	21,053,991.00
	CCY SWP USD 3MLIBOR/ LIBOR MSCUS33 03-10-2018 FX SWAP .03 03.0	43,000,000.00	0.00	43,044,629.70
	CCY SWP USD 3MLIBOR/ LIBOR MSCUS33 09-14-2018 FX SWAP .035 09.	91,000,000.00	0.00	91,198,398.20
	CCY SWP USD 3MLIBOR/6M 1.16% CHASUS33 01-27-2018 FX SWAP 01.23.15	43,000,000.00	0.00	43,199,795.20
	CCY SWP USD 3MLIBOR/6M 1.42% MSCUS33 03-10-2018 FX SWAP 1.42 030	43,000,000.00	0.00	43,183,119.80
	CCY SWP USD 3MLIBOR/6M 1.59% CHASUS33 01-27-2018 FX SWAP 01.23.15	13,000,000.00	0.00	13,088,628.80
	CCY SWP USD 3MLIBOR/6M 1.61% GSILGB2X 03-10-2018 FX SWAP 1.61 03.	13,000,000.00	0.00	13,067,745.60
	CCY SWP USD 3MSTBOR/ LIBOR CHASUS33 03-16-2018 FX SWAP .085 03.	15,000,000.00	0.00	15,017,194.50
	CCY SWP USD 3MSTBOR/ LIBOR MSCUS33 03-05-2018 FX SWAP .1525 03	15,000,000.00	0.00	15,022,930.50

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	CCY SWP USD 3MSTBOR/ LIBOR MSCUS33 03-16-2018 FX SWAP .105 03.	15,000,000.00	0.00	15,017,925.00
	CCY SWP USD 3MSTBOR/6M .9% CHASUS33 01-20-2018 FX SWAP 01.15.15	15,000,000.00	0.00	15,054,121.50
	CCY SWP USD 3MSTBOR/6M 1.23% CHASUS33 01-27-2018 FX SWAP 01.23.15	15,000,000.00	0.00	15,074,997.00
	CCY SWP USD 3MSTBOR/6M 1.3425% CHASUS33 03-03-2018 FX SWAP 1.3425 0	15,000,000.00	0.00	15,061,750.50
	CCY SWP USD 3MSTBOR/6M 1.42% CHASUS33 03-10-2018 FX SWAP 1.42000	15,000,000.00	0.00	15,063,879.00
	CCY SWP USD 6M .6%/6M 1.83% MSCUS33 07-02-2019 FXSWAP 06302014	35,000,000.00	0.00	35,340,291.00
	CCY SWP USD CDOR/ LIBOR CHASUS33 01-26-2018 FX SWAP 01.23.15	16,000,000.00	0.00	16,039,705.60
	CCY SWP USD CDOR/ LIBOR CHASUS33 02-10-2018 FX SWAP 02.06.15	16,000,000.00	0.00	16,031,248.00
	CCY SWP USD CDOR/ LIBOR CHASUS33 03-10-2018 FX SWAP .005 03.	33,000,000.00	0.00	33,033,960.30
	CCY SWP USD CDOR/ LIBOR CHASUS33 03-12-2018 FX SWAP .045 03.	17,000,000.00	0.00	17,018,915.90
	CCY SWP USD CDOR/ LIBOR CHASUS33 03-16-2018 FX SWAP -.1575 0	17,000,000.00	0.00	17,009,440.10
	CCY SWP USD CDOR/6M 1.08% CHASUS33 01-27-2018 FXSWAP 1.23.15 1	33,000,000.00	0.00	33,139,999.20
	CCY SWP USD CDOR/6M 1.336% CHASUS33 03-10-2018 FX SWAP 1.336 03	33,000,000.00	0.00	33,126,637.50
	CCY SWP USD JPSW/ LIBOR BOFAUS3N 03-10-2018 FX SWAP .507 03.	50,000,000.00	0.00	50,114,720.00
	CCY SWP USD JPSW/ LIBOR BOFAUS3N 06-08-2018 FX SWAP .54 06.0	25,000,000.00	0.00	25,106,650.00
	CCY SWP USD JPSW/ LIBOR CHASUS33 01-26-2018 FX SWAP 01.22.15	24,000,000.00	0.00	24,118,298.40
	CCY SWP USD JPSW/ LIBOR CHASUS33 02-10-2018 FX SWAP 02.06.15	24,000,000.00	0.00	24,075,804.00
	CCY SWP USD JPSW/ LIBOR CHASUS33 06-04-2018 FX SWAP .555 06.	50,000,000.00	0.00	50,220,600.00
	CCY SWP USD JPSW/ LIBOR CHASUS33 08-28-2018 FX SWAP .715 08.	24,000,000.00	0.00	24,183,698.40
	CCY SWP USD JPSW/ LIBOR CSFPGB2L 03-12-2018 FX SWAP .59 03.1	25,000,000.00	0.00	25,061,782.50
	CCY SWP USD JPSW/ LIBOR CSFPGB2L 03-16-2018 FX SWAP .485 03.	25,000,000.00	0.00	25,053,027.50
	CCY SWP USD JPSW/3M 1.875% BOFAUS3N 03-10-2018 FX SWAP 1.875 03	50,000,000.00	0.00	50,326,985.00
	CCY SWP USD JPSW/6M 1.415% MSCUS33 01-20-2018 FX SWAP 011515 1	20,000,000.00	0.00	20,124,184.00
	CCY SWP USD JPSW/6M 1.6375% CHASUS33 01-27-2018 FX SWAP 01.23.15	49,000,000.00	0.00	49,345,817.50
	CCY SWP USD JPSW/6M 2.3925% CHASUS33 12-15-2019 FXSWAP 121114 2.	20,000,000.00	0.00	20,230,512.00
	CD PROJEKT SA PLN1.00	16,130.00	274,968.81	450,273.40
	CD&R WTRWKS MERGER 6.125% DUE 08-15-2025	175,000.00	175,197.43	177,625.00
	CDN NAT RES LTD 3.8% DUE 04-15-2024	600,000.00	599,742.00	617,901.60
	CDN NAT RES LTD 5.85% DUE 02-01-2035	595,000.00	654,392.90	697,515.53
	CDN NAT RES LTD 6.25% DUE 03-15-2038	4,000,000.00	4,640,225.00	4,995,168.00
	CDN NAT RES LTD COM CDN NAT RES COM STK	81,131.00	2,565,081.46	2,897,999.32
	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	3,765,000.00	3,793,264.13	4,213,547.04
	CDN NATL RAILWAYS COM NPV	97,601.00	6,078,879.98	8,074,020.23
	CDN NATL RY CO 3.2% DUE 08-02-2046	2,428,000.00	2,314,161.38	2,353,108.34
	CDN NATL RY CO 4.5% DUE 11-07-2043	1,860,000.00	1,826,929.20	2,108,663.40
	CDN NATURAL RESOURCES COMMON STOCK	111,385.00	3,622,422.71	3,993,307.16
	CDN PAC RY CO NEW 6.125% DUE 09-15-2115	2,212,000.00	2,614,457.93	2,953,378.34
	CDN UTILITIES CLASS'A'COM NON-VTG NPV	390.00	11,774.46	11,644.44
	CDS / STS BOFAUS3DCRD 12-20-2018 SWPCCDSA4	(4,300,000.00)	0.00	0.00
	CDS / STS BOFAUS3DCRD SELL PROTECTION ONCDX NAIGS21V1 5Y 12-20-2018 SWPCCDSA4	4,300,000.00	26,038.91	42,462.93
	CDS / STS BOFAUS6S 12-20-2019 SWPC31J02	(4,300,000.00)	0.00	0.00
	CDS / STS BOFAUS6S SELL PROTECTION ON 12-20-2019 SWPC31J02	4,300,000.00	643,447.27	419,262.47
	CDS / STS CITIUS33 12-20-2018 SWPCCDSB2	(4,700,000.00)	0.00	0.00
	CDS / STS CITIUS33 12-20-2019 SWPC31J10	(1,300,000.00)	0.00	0.00
	CDS / STS CITIUS33 12-20-2021 SWPCDX67	(1,600,000.00)	0.00	0.00
	CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCDX67	1,600,000.00	161,911.11	258,777.12
	CDS / STS CITIUS33 SELL PROTECTION ON CDX NAIGS21V1 5Y 12-20-2018 SWPCCDSB2	4,700,000.00	44,754.43	46,412.97
	CDS / STS CITIUS33 SELL PROTECTION ON CDX NAIGS23V1 5Y 12-20-2019 SWPC31J10	1,300,000.00	14,733.33	23,332.92
	CDS / STS ICE_GOLDUS 06-20-2022 SWPC0FA52	(7,200,000.00)	0.00	0.00
	CDS / STS ICE_GOLDUS 12-20-2021 1482124972	(2,827,000.00)	0.00	0.00
	CDS / STS ICE_GOLDUS 12-20-2021 1482124976	(940,800.00)	0.00	0.00
	CDS / STS ICE_GOLDUS 12-20-2022 SWPC0G796	(200,000.00)	0.00	0.00
	CDS / STS ICE_GOLDUS 20/06/2022 SWPC0F9N5	(1,000,000.00)	(6,045.53)	(35,359.36)
	CDS / STS ICE_GOLDUS 20/12/2021 1482124980	(254,000.00)	0.00	0.00
	CDS / STS ICE_GOLDUS 20/12/2021 1482124984	(564,000.00)	0.00	0.00
	CDS / STS ICE_GOLDUS 20/12/2022 SWPC0G6Z9	(3,250,000.00)	(86,778.87)	(106,916.81)
	CDS / STS ICE_GOLDUS PURC PROT ON ITRAXXEUROPES28V1 5 20/12/2022 SWPC0G6Z9	3,250,000.00	0.00	0.00
	CDS / STS ICE_GOLDUS PURC PROT ON ITRAXXFINSSENS27V1 5 20/06/2022 SWPC0F9N5	1,000,000.00	0.00	0.00
	CDS / STS ICE_GOLDUS SELL PROT ON ITRAXXEUROPES26V1 5 20/12/2021 1482124984	564,000.00	8,545.82	18,748.08
	CDS / STS ICE_GOLDUS SELL PROT ON ITRAXXOVERS26V1 5Y 20/12/2021 1482124980	254,000.00	25,488.20	37,606.07
	CDS / STS ICE_GOLDUS SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 1482124976	940,800.00	59,040.00	81,502.16
	CDS / STS ICE_GOLDUS SELL PROTECTION ON CDX NAIGS27V1 5Y 12-20-2021 1482124972	2,827,000.00	42,951.00	65,346.67
	CDS / STS ICE_GOLDUS SELL PROTECTION ON CDX NAIGS28V1 5Y 06-20-2022 SWPC0FA52	7,200,000.00	135,427.93	162,440.64
	CDS / STS ICE_GOLDUS SELL PROTECTION ON CDX NAIGS29V1 5Y 12-20-2022 SWPC0G796	200,000.00	4,594.37	4,821.24
	CDS / STS ICE_MSCUS 06-20-2022 SWPC0FA52	(97,900,000.00)	0.00	0.00
	CDS / STS ICE_MSCUS 12-20-2022 SWPC0G796	(5,500,000.00)	0.00	0.00
	CDS / STS ICE_MSCUS SELL PROTECTION ON CDX NAIGS28V1 5Y 06-20-2022 SWPC0FA52	97,900,000.00	1,718,656.94	2,208,741.48
	CDS / STS ICE_MSCUS SELL PROTECTION ON CDX NAIGS29V1 5Y 12-20-2022 SWPC0G796	5,500,000.00	127,202.10	132,584.10
	CDS / STS MSCUS33 12-20-2018 SWPC31H87	(6,200,000.00)	0.00	0.00
	CDS / STS MSCUS33 SELL PROTECTION ON CDX NAIGS21V1 5Y 12-20-2018 SWPC31H87	6,200,000.00	69,750.00	61,225.62
	CDS BARCB33 06/20/2022 SELL REPUBLIC OF ARGENTINA SWPC0G2Y6	100,000.00	8,918.74	11,841.49
	CDS BARCB33 06-20-2022 SWPC0FY98	(300,000.00)	(1,600.29)	0.00

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	CDS BARCGB33 06-20-2022 SWPCOG2Y6	(100,000.00)	0.00	0.00
	CDS BARCGB33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFY98	300,000.00	0.00	2,270.58
	CDS BNPAFRPP 06-20-2022 SWPCOF9H8	(50,000.00)	(697.87)	0.00
	CDS BNPAFRPP SELL PROTECTION ON UNITED MEXICAN STS M 06-20-2022 SWPCOF9H8	50,000.00	0.00	124.14
	CDS BOFAUS6NGFX 12-20-2021 SWPCOE2E5	(100,000.00)	(4,658.97)	0.00
	CDS BOFAUS6NGFX SELL 12-20-2021 SWPCOE2E5	100,000.00	0.00	908.19
	CDS CHASUS33 12-20-2019 SWPCO6TO1	(500,000.00)	0.00	0.00
	CDS CHASUS33 SELL PROTECTION ON CDS_DUMMY_INDEX 12-20-2019 SWPCO6TO1	500,000.00	5,905.16	8,316.10
	CDS CITIUS33 06-20-2022 SWPCOFFP98	(1,300,000.00)	0.00	0.00
	CDS CITIUS33 12-20-2022 SWPCOG5Z0	(200,000.00)	(2,582.41)	(361.00)
	CDS CITIUS33 20/12/2021 SWPCOEVV5	(100,000.00)	(3,642.70)	(4,090.48)
	CDS CITIUS33 SELL PROT ON 06-20-2022 SWPCOFFP98	1,300,000.00	122,091.49	153,939.37
	CDS CITIUS33 SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2022	100,000.00	0.00	0.00
	CDS CITIUS33 SELL PROT ON COLOMBIA(REPUBLIC OF SWPCOG5Z0	100,000.00	0.00	0.00
	CDS CITIUS33 SELL PROTECTION ON SHIRE ACQUISITIONS I 20/12/2021 SWPCOEVV5	100,000.00	0.00	0.00
	CDS GSILGB2X 03-20-2019 SWPC03BQ2	(700,000.00)	(11,920.73)	0.00
	CDS GSILGB2X 03-20-2020 SWPC09E37	(1,500,000.00)	0.00	0.00
	CDS GSILGB2X 06/20/2022 SELL REPUBLIC OF ARGENTINA SWPCOFGX5	100,000.00	8,986.68	11,841.49
	CDS GSILGB2X 06-20-2022 SWPCOFGX5	(100,000.00)	0.00	0.00
	CDS GSILGB2X 12-20-2022 SWPCOG7D7	(100,000.00)	(1,259.44)	(180.50)
	CDS GSILGB2X SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2022	100,000.00	0.00	0.00
	CDS GSILGB2X SELL PROTECTION ON ITALY REP 03-20-2019 SWPC03BQ2	700,000.00	0.00	6,487.39
	CDS GSILGB2X SELL PROTECTION ON ITALY REP 03-20-2020 SWPC09E37	1,500,000.00	10,973.58	20,269.20
	CDS ICE_GOLDUS 03-20-2019 SWPCOE6P6	(1,200,000.00)	0.00	0.00
	CDS ICE_GOLDUS SELL PROTECTION ON EXELONGENERATION CO 03-20-2019 SWPCOE6P6	1,200,000.00	8,561.68	11,203.44
	CDS ICE_MSCSUS 06-20-2022 SWPCOFAP8	(4,200,000.00)	0.00	0.00
	CDS ICE_MSCSUS 12-20-2022 SWPCOGA27	(5,300,000.00)	0.00	0.00
	CDS ICE_MSCSUS 12-20-2022 SWPCOGA50	(4,800,000.00)	0.00	0.00
	CDS ICE_MSCSUS SELL PROT ON BERKSHIRE HATHAWAY I 12-20-2022 SWPCOGA50	4,800,000.00	97,261.41	108,920.16
*	CDS ICE_MSCSUS SELL PROTECTION ON METLIFE INC 06-20-2022 SWPCOFAP8	4,200,000.00	38,244.18	102,601.38
*	CDS ICE_MSCSUS SELL PROTECTION ON METLIFE INC 12-20-2022 SWPCOGA27	5,300,000.00	108,053.58	127,000.72
	CDS MRMDUS33 09-20-2019 SWPC05E76	(350,000.00)	(10,815.25)	0.00
	CDS MRMDUS33 12-20-2022 SWPCOG6C0	(300,000.00)	(14,756.05)	(8,283.42)
	CDS MRMDUS33 12-20-2022 SWPCOG6E6	(100,000.00)	(651.24)	(249.44)
	CDS MRMDUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 12-20-2022 SWPCOG6C0	300,000.00	0.00	0.00
	CDS MRMDUS33 SELL PROTECTION ON RUSSIAN FEDN 09-20-2019 SWPC05E76	350,000.00	0.00	3,778.95
	CDS MRMDUS33 SELL PROTECTION ON UNITED MEXICAN STS 12-20-2022 SWPCOG6E6	100,000.00	0.00	0.00
	CDS MSCSUS33 09-20-2019 SWPC05ZM0	(400,000.00)	0.00	0.00
	CDS MSCSUS33 SELL PROTECTION ON ITALY REP 09-20-2019 SWPC05ZM0	400,000.00	3,142.89	4,714.52
	CECONOMY AG ORD NPV	11,412.00	158,004.89	172,733.00
	CEDAR FAIR L P / 5.375% DUE 06-01-2024	544,000.00	573,240.00	568,480.00
	CELANESE CORP DEL COM SER A STK	44,090.00	4,596,667.19	4,721,157.20
	CELESTICA INC SUB ORD VTG SHS NPV	77,698.00	848,149.58	817,318.84
	CELGENE CORP 3.45% DUE 11-15-2027	325,000.00	324,506.00	324,757.88
	CELGENE CORP 3.875% DUE 08-15-2025	700,000.00	715,501.20	724,560.90
	CELGENE CORP 3.95% DUE 10-15-2020	280,000.00	302,953.11	289,944.20
	CELGENE CORP 4.625% DUE 05-15-2044	1,435,000.00	1,402,776.16	1,531,035.94
	CELGENE CORP 5% DUE 08-15-2045	1,730,000.00	1,763,471.60	1,962,840.70
	CELGENE CORP 5.25% DUE 08-15-2043	1,000,000.00	1,053,340.00	1,154,547.00
	CELGENE CORP 5.7% DUE 10-15-2040	60,000.00	69,438.64	71,206.80
	CELGENE CORP COM	132,300.00	15,138,933.98	13,806,828.00
	CELGENE CORP FIXED 4.35% DUE 11-15-2047	985,000.00	985,240.60	1,023,148.07
	CELLTRION INC KRW1000	31,572.06	2,590,688.87	6,520,557.16
	CELULOSA ARAUCO Y 5.5% DUE 11-02-2047	1,300,000.00	1,296,204.00	1,352,000.00
	CEMEX S A B DE C V 3.72% DUE 03-15-2020	1,131,000.00	1,240,510.45	1,177,653.75
	CEMEX SA CPO NPV(REP 2'A' & 1'B')	4,393,901.00	3,973,190.01	3,301,236.60
	CENDANA BLACKBIRD LP	1,642,844.00	1,642,844.00	1,026,225.00
	CENDANA CAPITAL III, LP	514,897.10	514,897.10	406,777.00
	CENDANA INVESTMENTS II LP	437,575.00	437,575.00	422,572.00
	CENOVUS ENERGY INC 4.45% DUE 09-15-2042	3,671,000.00	3,243,381.40	3,389,258.09
	CENOVUS ENERGY INC 5.2% DUE 09-15-2043	2,480,000.00	2,353,501.19	2,516,981.76
	CENOVUS ENERGY INC 5.4% 06-15-2047	3,785,000.00	3,771,452.05	3,983,084.19
	CENOVUS ENERGY INC COM NPV	340,360.00	2,875,174.66	3,118,506.56
	CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037	600,000.00	600,156.00	617,938.20
	CENSTOR CORP COM	48,048.00	167,898.54	0.00
	CENSTOR CORP SER A CONV PFD	12,029.00	26,428.38	0.00
	CENT PATTANA PUB	210,800.00	464,206.19	551,417.61
	CENTENE CORP DEL 4.75% DUE 01-15-2025	325,000.00	325,150.00	330,687.50
	CENTENE CORP DEL 6.125% DUE 02-15-2024	806,000.00	873,502.50	852,345.00
	CENTERPOINT ENERGY 4.1% DUE 09-01-2047	190,000.00	188,892.30	199,638.89
	CENTERPOINT ENERGY 5.85 DUE 01-15-2041	340,000.00	417,295.35	433,790.02
	CENTERPOINT ENERGY 6.25% DUE 02-01-2037	1,185,000.00	1,483,712.82	1,497,349.41

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	CENTERPOINT ENERGY INC COM	74.00	2,163.51	2,098.64
	CENTERPOINT ENERGY INC ZERO PREMIUM FLTG RT 09-15-2029	23,406.00	1,471,226.15	1,581,777.48
	CENTERRA GOLD INC COM NPV	251,267.00	1,667,397.84	1,291,479.69
	CENTRAIS ELET BRAS PRF'B'NPV	228,800.00	1,643,926.67	1,565,753.22
	CENTRAIS ELETRICAS 6.875% DUE 07-30-2019	100,000.00	105,600.00	104,600.00
	CENTRAL JAPAN RLWY NPV	11,700.00	1,925,171.31	2,095,925.43
	CENTRAL SPORTS NPV	3,100.00	119,590.42	120,670.22
	CENTRICA ORD GBP0.061728395	739,632.00	2,276,595.11	1,373,737.71
	CENTURYLINK INC 7.5% DUE 04-01-2024	996,000.00	1,066,404.43	993,510.00
	CENTURYLINK INC COM	31,158.00	719,985.39	519,715.44
	CENTURYLINK, INC. DUE 01-15-2025 BEO	500,000.00	497,500.00	481,785.50
	CERBERUS INSTITUTIONAL PARTNERS V LP	28,583,497.76	28,583,497.76	89,701,233.00
	CERBERUS INSTITUTIONAL PARTNERS VI LP	62,946,699.78	62,946,699.78	72,673,419.00
	CERBERUS OFFSHORE LEVERED LOAN OPPORTUNITIES III, LP	51,536,499.54	51,536,499.54	55,087,326.00
	CERNER CORP COM	147.00	10,211.86	9,906.33
	CERVED INFORMATION NPV	93,351.00	1,168,323.82	1,188,216.40
	CESC INR10	68,091.00	898,783.29	1,118,003.49
	CEVA INC COM	13,600.00	377,081.99	627,640.00
	CEVINE CAPITAL MANAGEMENT VI (NO.1) FEEDER LP	10,771,028.60	12,543,814.08	11,451,647.98
	CEZ CZK100	35,180.00	810,241.75	821,583.73
	CF ACADIAN NON-US SMALL CAP 130/30	747,512.19	74,751,219.00	76,734,486.80
	CF BLUE BAY ASSET MANAGEMENT FD	1,472,480.00	156,084,805.37	197,694,053.06
	CF BRYN MAWR CAP -HM FD	14.15	1,415.36	2,216.63
	CF CALVARY MANAGEMENT (HM)	897,433.22	90,517,786.43	92,061,800.85
	CF COMMODITIES 8 (CAYMUS CAP)	231,560.74	23,550,219.11	25,301,415.47
	CF HIGHMARK ALPHADYNE CLASS 1A USD - SERIES 1	103,543.42	108,040,831.35	166,012,390.82
	CF HIGHMARK COMMODITIES 13	223,206.50	20,000,000.00	19,839,350.32
	CF HIGHMARK COMMODITIES 15	87,500.00	8,750,000.00	7,685,626.94
	CF HIGHMARK COMMODITIES 2	400,000.00	40,000,000.00	34,003,803.20
	CF HIGHMARK COMMODITIES 7 FD	396,021.04	40,000,000.00	42,828,861.04
	CF HIGHMARK EVENT DRIVEN - DISTRESSED 1 (MONARCH ALTERNATIVE CAPITAL) 2013	30,999.09	105,369,791.06	134,001,836.18
	CF HIGHMARK FIXED IN ARBITRAGE 2	1,483,726.51	155,000,000.00	170,985,757.60
	CF HIGHMARK FIXED INCOME 2	64.82	6,905.46	26,272.83
	CF HIGHMARK FIXED INCOME 3 (LAZARD)	1,392,018.89	148,981,444.27	196,126,889.41
	CF HIGHMARK GENERAL ACCOUNT	978,506.21	978,506.21	978,506.21
	CF HIGHMARK GLOBAL 2	141,146.21	14,517,608.42	21,831,093.27
	CF HIGHMARK GLOBAL 3 (WELLINGTON IGUAZU)FD	1,292,480.14	144,495,253.91	189,897,002.89
	CF HIGHMARK GLOBAL 4	1,000,000.00	100,000,000.00	105,389,906.10
	CF HIGHMARK GLOBAL MACRO 4 (NOMURA) FD	1,036,872.73	108,590,277.16	123,809,668.96
	CF HIGHMARK L/S EQ10	12.07	1,215.74	1,072.03
	CF HIGHMARK L/S EQ8	731,094.52	73,984,580.44	78,112,796.01
	CF HIGHMARK L/S EQ9	1,355,234.24	135,000,000.00	145,923,755.74
	CF HIGHMARK LIMITED LONG SHORT EQUITY 5 FORMULA GROWTH	1,000,000.00	100,000,000.00	97,615,017.30
	CF HIGHMARK LONG SHORT EQUITY I FUND	1,506,127.33	160,991,017.54	179,981,661.86
	CF HIGHMARK LONG SHORT CREDIT 5	1,000,000.00	100,000,000.00	102,731,575.20
	CF HIGHMARK LONG SHORT EQUITY 6 (CAPEVIEW)	730,602.89	75,212,067.97	86,583,582.31
	CF HIGHMARK LONG SHORT EQUITY 14	1,000,000.00	100,000,000.00	105,146,996.90
	CF HIGHMARK LONG/SHORT EQ 11	1,333,844.30	134,030,332.12	151,122,575.00
	CF HIGHMARK LONG-SHORT CREDIT 1 (CASPIANCREDIT ADVISOR)	1,500,286.81	155,000,000.00	178,376,661.19
	CF HIGHMARK MULTI-STRATEGY 5	1,000,000.00	100,000,000.00	100,256,574.50
	CF HIGHMARK US EQUITIES 1 (SCOPIA)	760,808.50	84,094,478.99	104,480,594.15
	CF HMK COMM 10 (RED KITE-TAMARISK)	250,000.00	25,000,000.00	22,288,484.55
	CF HMK GLOBAL MACRO 3 GAM GLOBAL FUND	5.14	519.75	439.13
	CF HMK L/S EQ 3 (RAYS CAPITAL ASIA EX JAPAN)	801,763.69	80,000,000.00	79,475,516.73
	CF HMK LONG SHORT EQUITY 13 (KEEL)	5,766.26	574,142.88	499,875.68
	CF HMK MS 3 (BERYL CAPITAL)	500,000.00	50,000,000.00	48,850,815.10
	CF HMK MULTI STRATEGY 2 (GLAZER) FD	1,283,305.45	135,000,000.00	164,746,419.56
	CF INDS HLDGS INC COM	24,962.00	740,982.95	1,061,883.48
	CF JP MORGAN US LARGE CAP 130/30 SEPARATE ACCOUNT FD (LMT ONLY)	6,956,100.39	117,292,800.80	305,126,883.89
	CF JPMCB SPECIAL SITUATION PROPERTY FUND	3,595.16	5,693,949.48	10,354,298.08
	CF LMR ALPHA RATES TRADING FUND FEEDER 2 LTD CL A SHARES INT SER DEC 2015 FD	1,250,785.92	126,261,320.00	160,173,268.42
	CF PGIM CLASS A TRANCHE F SHARES-SERIES 1/2017	250,000.00	250,000,000.00	252,715,214.00
	CF RUSSELL FRONTIER MARKETS EQTY FD	1,879,691.97	21,266,942.54	45,075,013.42
	CF TREND CAPITAL MANAGEMENT LP (ONLY LMT161) FD	1,188,188.81	122,327,077.55	142,086,123.67
	CGI GROUP INC 'A'SUB-VTG NPV	26,147.00	1,362,869.78	1,425,308.35
	CH & DWIGHT INC 3.15% DUE 08-01-2027	475,000.00	477,479.30	467,983.78
	CH & DWIGHT INC 3.95% DUE 08-01-2047	1,495,000.00	1,486,113.12	1,500,387.98
	CHAILEASE HOLDING TWD10	437,000.00	1,031,895.29	1,271,710.60
	CHALLENGER LTD NPV	88.00	871.67	965.67
	CHANGE HEALTHCARE 5.75% DUE 03-01-2025	265,000.00	265,000.00	265,000.00
	CHARLES RIV LABORATORIES INTL INC COM	35,988.00	2,481,121.25	3,938,886.60
	CHAROEN POK FOODS THB1(ALIEN MKT)	3,810,200.00	3,057,000.18	2,805,915.93

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	CHART INDS INC 1% DUE 11-15-2024	3,343,000.00	3,365,309.43	3,503,881.89
	CHARTER 4.464% DUE 07-23-2022	500,000.00	499,483.00	521,674.50
	CHARTER 5.375% 05-01-2047	10,662,000.00	10,800,922.90	10,932,271.05
	CHARTER 6.384% DUE 10-23-2035	7,557,000.00	8,336,662.93	8,823,742.13
	CHARTER 6.484% DUE 10-23-2045	4,875,000.00	4,897,960.10	5,683,908.75
	CHARTER 6.834% DUE 10-23-2055	305,000.00	366,084.60	366,867.12
	CHARTER COMMUN OPERATING, LLC (AKA CCO SAFARI LLC) TERM I-1 LOAN 1-15-2024	98,500.00	98,253.75	98,517.63
	CHARTER COMMUNICATIONS INC NEW CL A CL A	15,502.00	6,152,306.53	5,208,051.92
	CHASE BK U S A N A IAM CTF DEP 01-09-2017 VAR RT DUE 01-09-2018	6,000,000.00	6,000,000.00	6,000,996.00
	CHASE ISSUANCE TR 1.59% DUE 02-18-2020	1,385,000.00	1,384,932.28	1,384,739.62
	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	39,745.00	3,407,555.14	4,118,376.90
	CHEESECAKE FACTORY INC COM	48,804.00	2,221,395.13	2,351,376.72
	CHEGG INC COM	15,915.00	260,868.19	259,732.80
	CHEIL WORLDWIDE KRW200	7,368.00	124,381.78	145,907.80
	CHEMED CORP NEW COM	12,633.00	1,256,383.84	3,070,071.66
	CHEMICAL FINL CORP COM	17,170.00	610,819.22	918,079.90
	CHEMOURS CO 7% DUE 05-15-2025	851,000.00	732,170.00	923,335.00
	CHENG UEI PRECISIO TWD10	154,000.00	251,551.45	258,749.60
	CHENIERE CORPUS 5.875% DUE 03-31-2025	2,600,000.00	2,730,000.00	2,817,750.00
	CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027	406,000.00	406,000.00	419,966.40
	CHENIERE ENERGY INC COM NEW	74,843.00	3,606,455.10	4,029,547.12
	CHENIERE ENERGY INC SR NT CONV 4.25% DUE 03-15-2045 REG	1,825,000.00	1,338,236.64	1,294,609.38
	CHENIERE ENERGY PARTNERS, L.P. TERM LOAN 02-25-2020 BEO	100,000.00	100,000.00	99,625.00
	CHES UTILS CORP COM	12,914.00	838,951.76	1,014,394.70
	CHESAPEAKE ENERGY CORP COM	92,150.00	503,600.44	364,914.00
	CHESAPEAKE ENERGY CORP DUE 08-17-2021 BEO	392,370.00	395,073.19	416,893.13
	CHEVRON CORP COM	419,213.00	43,059,545.25	52,481,275.47
	CHEVRON CORP NEW 2.895% DUE 03-03-2024	695,000.00	695,000.00	701,175.08
	CHIBA BANK NPV	91,000.00	723,690.30	757,727.48
	CHICAGO ILL 7.045% DUE 01-01-2029 REG	165,000.00	165,000.00	182,358.00
	CHILDRENS PL INC NEW COM	6,860.00	471,878.40	997,101.00
	CHINA AIRLINES TWD10	3,333,000.00	1,271,956.91	1,304,818.79
	CHINA CINDA ASSET MANAGEMENT COMPANY LTD	2,279,000.00	810,355.67	833,784.04
	CHINA CITIC BK COR 'H'CNY1	2,763,000.00	1,812,014.42	1,731,889.53
	CHINA COMM SERVICE 'H'CNY1	1,624,000.00	1,005,441.04	1,088,580.46
	CHINA COMMUNICATIONS CONSTRUCTION CNY1	334,000.00	462,385.03	379,404.65
	CHINA CONSTRUCTION BANK'H'CNY1	21,681,000.00	17,826,860.68	19,968,940.68
	CHINA EVERBRIGHT B 'H'CNY1	800,000.00	393,062.96	373,530.50
	CHINA EVERGRANDE GROUP (LOCAL 3333)	338,000.00	1,042,095.09	1,165,248.87
	CHINA HONGXING SPO HKD0.02	2,122,000.00	258,372.24	182,602.51
	CHINA HUARONG AST 'H'CNY1	4,032,000.00	1,717,139.42	1,903,224.90
	CHINA INTL TRAVEL SERVICE CORP LTD 'A'CNY1 STOCK CONNECT	348,151.00	2,061,595.52	2,319,741.39
	CHINA LESSO GROUP HKD0.05	482,000.00	352,432.78	311,990.07
	CHINA LIFE INSURANCE CO 'H' CNY1	913,000.00	2,833,313.34	2,867,249.56
	CHINA LITERATURE L USD0.0001	1,478.00	10,524.33	15,758.80
	CHINA LODGING .375% 11-01-2022	631,000.00	631,928.03	685,423.75
	CHINA LONGYUAN PWR 'H'CNY1	3,161,000.00	2,310,245.10	2,248,239.16
	CHINA MENGNIU DAIR HKD0.1	50,000.00	133,232.36	148,708.63
	CHINA MERCHANTS BK COM STK	1,084,000.00	3,021,495.30	4,312,537.58
	CHINA MERCHANTS PO NPV	640,000.00	1,850,864.14	1,674,235.35
	CHINA MINSHENG BAN 'H'CNY1	255,700.00	275,725.42	256,115.41
	CHINA MOBILE LTD NPV	2,038,290.00	22,203,068.44	20,663,717.97
	CHINA MOLYBDENUM CO LTD 'H' COMSTK	2,193,000.00	1,388,392.16	1,408,268.84
	CHINA MOTOR CO TWD10	735,000.00	705,141.98	642,169.46
	CHINA OILFIELD SER 'H'CNY1	2,296,000.00	2,049,509.20	2,235,114.43
	CHINA OVERSEAS LAND & INVESTMNT HKD0.10	1,840,100.00	5,638,842.59	5,920,012.66
	CHINA PAC INS GR-H	1,797,300.00	7,242,145.04	8,633,238.46
	CHINA PETROCHEMICA TWD10	436,000.00	205,889.32	224,897.09
	CHINA PETROLEUM & CHEMICAL CORP CNY1'H'SHS	8,012,000.00	6,343,219.19	5,872,713.08
	CHINA RAILWAY SIGNAL & COM CORP LTD CNY1	2,610,500.00	2,002,981.71	2,043,705.63
	CHINA RES BEER HLD NPV	132,000.00	329,503.67	473,641.80
	CHINA RY GROUP LTD COMMON STOCK	3,480,000.00	3,012,881.87	2,573,062.31
	CHINA SHENHUA ENERGY CO 'H'	1,758,000.00	4,123,866.62	4,346,705.38
	CHINA SPECIAL OPPORTUNITIES FUND III	14,242,645.09	14,242,645.09	19,158,837.00
	CHINA TELECOM CORP LTD 'H'CNY1	11,590,000.00	5,713,409.19	5,515,305.79
	CHINA UNICOM LTD HKD0.10	70,000.00	129,191.17	94,559.50
	CHINA YUCHAI INTL LTD COM	9,000.00	154,966.76	216,000.00
	CHIPOTLE MEXICAN GRILL INC COM STK	6,488.00	2,335,034.52	1,875,226.64
	CHOBANI LLC / 7.5% DUE 04-15-2025	753,000.00	783,262.15	798,180.00
	CHOICE HOTELS INTL 5.75% DUE 07-01-2022	157,000.00	171,130.00	171,915.00
	CHONGQING RURAL CO CNY1 H SHARE	3,026,000.00	2,038,770.81	2,136,737.75
	CHR. HANSEN HLDG DKK10	110,587.00	7,327,472.56	10,380,239.01

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	CHROMA ATE INC TWD10	236,000.00	1,027,300.17	1,284,742.18
	CHS / CMNTY HEALTH SYS INC 6.25% 03-31-2023	915,000.00	920,672.83	823,500.00
	CHS / CMNTY HLTH 6.875% DUE 02-01-2022	586,000.00	509,302.50	336,950.00
	CHUBB CORP 5.75% DUE 05-15-2018	315,000.00	342,531.00	319,319.91
	CHUBB LTD ORD CHF24.15	243,200.00	27,270,324.39	35,538,816.00
	CHUBU ELECTRIC POWER CO INC NPV	396,000.00	5,206,970.93	4,923,195.74
	CHUGAI PHARMACY CO. LTD NPV	11,550.00	412,584.76	591,597.87
	CHUGOKU ELECTRIC POWER CO INC NPV	23,000.00	277,496.83	247,252.56
	CHUGOKU MAR PAINTS NPV	18,900.00	128,965.21	158,213.05
	CHURCH & DWIGHT INC COM	303.00	14,474.64	15,201.51
	CHURCHILL DOWNS INC COM	0.00	0.00	0.00
	CI FINANCIAL CORP COMSTK	48.00	1,065.31	1,140.48
	CIA ENERG MG-CEMIG PRF BRL5.00	436,600.00	1,328,271.28	904,236.23
	CIA ENERGETICA MINAS GERAIS-CEMIG PRF BRL5.00 (RECEIPTS NOV/17	69,365.00	141,717.50	144,288.23
	CIA FERRO LIGAS DA PRF NPV	15,100.00	51,471.23	93,182.90
	CIA HERING COM NPV	189,300.00	1,649,853.42	1,462,080.13
	CIA PARANAENSE DE COM NPV	7,600.00	56,208.34	49,030.78
	CIA PARANAENSE DE PRF'B'NPV	82,400.00	605,712.04	619,782.34
	CIA SANEAMENTO MIN COM NPV	64,400.00	889,188.63	842,397.27
	CIE DE ST-GOBAIN EUR4	32,800.00	1,464,458.34	1,810,979.42
	CIELO SA COM NPV	289,800.00	2,087,411.55	2,054,835.85
	CIENA CORP 3.75% DUE 10-15-2018	1,345,000.00	1,795,207.34	1,563,562.50
	CIENA CORP 4 DUE 12-15-2020 BEO	734,000.00	983,420.28	956,952.50
	CIENA CORP COM NEW	175,271.00	3,808,710.10	3,668,422.03
	CIFI HLDGS GROUP C HKD0.10	524,000.00	129,719.34	315,715.14
	CIGNA CORP 3.875% 10-15-2047	1,355,000.00	1,340,091.36	1,356,619.23
	CIGNA CORPORATION	29,869.00	4,344,196.57	6,066,095.21
	CIMAREX ENERGY CO COM	25,433.00	2,843,701.50	3,103,080.33
	CIMB GROUP HOLDINGS BERHAD MYR1	1,869,700.00	2,429,494.57	3,021,457.37
	CIN FINL CORP 6.92% DUE 05-15-2028	545,000.00	653,057.15	703,681.66
	CIN FNCL CORP COM	43,775.00	3,252,218.38	3,281,811.75
	CINCINNATI BELL INC NEW COM NEW COM NEW	28,219.00	519,136.08	588,366.15
	CINEDIGM CORP COM NEW COM NEW	86,060.00	219,283.47	129,090.00
	CINEPLEX INC COM NPV	1,378.00	43,354.07	41,055.70
	CINGULAR WIRELESS 7.125% DUE 12-15-2031	600,000.00	772,044.02	763,141.20
	CINTAS CORP COM	10.00	1,405.01	1,558.30
	CINTAS CORP NO 2 3.7% DUE 04-01-2027	815,000.00	826,898.00	848,027.88
	CIPEF CONSTELLATION COINVESTMENT FUND LP	20,533,009.00	20,533,009.00	3,696,591.00
	CIPEF ETW COINVESTMENT FUND LP	9,948,279.00	9,948,279.00	19,157,049.00
	CIPLA INR2	135,257.00	1,055,673.42	1,289,473.73
	CISCO SYS INC 1.4% DUE 02-28-2018	8,205,000.00	8,220,166.35	8,200,708.79
	CISCO SYS INC 5.5% DUE 01-15-2040	2,050,000.00	2,304,507.50	2,712,562.05
	CISCO SYSTEMS INC	692,404.00	20,841,021.13	26,519,073.20
	CIT GROUP INC NEW 5.375 DUE 05-15-2020	111,000.00	117,937.50	117,243.75
	CITIBANK N A 2.1% DUE 06-12-2020	1,255,000.00	1,254,460.35	1,246,792.30
	CITIC LTD	1,319,000.00	1,946,638.92	1,903,255.60
	CITIGROUP INC 1.75% DUE 05-01-2018	750,000.00	751,110.00	749,374.50
	CITIGROUP INC 1.8% DUE 02-05-2018	500,000.00	499,945.00	499,947.50
	CITIGROUP INC 2.15% DUE 07-30-2018	575,000.00	576,673.25	575,357.65
	CITIGROUP INC 2.5% DUE 07-29-2019	330,000.00	329,798.70	331,012.77
	CITIGROUP INC 2.876% DUE 07-24-2023	1,325,000.00	1,324,434.24	1,318,360.43
	CITIGROUP INC 3.2% DUE 10-21-2026	11,370,000.00	11,363,291.70	11,281,166.20
	CITIGROUP INC 3.4% DUE 05-01-2026	9,390,000.00	9,411,896.86	9,446,086.48
	CITIGROUP INC 3.52% 10-27-2028	7,550,000.00	7,549,115.00	7,585,620.90
	CITIGROUP INC 3.668% DUE 07-24-2028	1,837,000.00	1,846,163.98	1,863,726.51
	CITIGROUP INC 3.7% DUE 01-12-2026	485,000.00	484,354.95	499,312.35
	CITIGROUP INC 3.887% DUE 01-10-2028	2,030,000.00	2,040,305.48	2,101,216.46
	CITIGROUP INC 4.281% DUE 04-24-2048	13,633,000.00	13,633,000.00	14,801,389.00
	CITIGROUP INC 4.45% DUE 09-29-2027	323,000.00	335,757.96	341,961.07
	CITIGROUP INC 4.6% DUE 03-09-2026	330,000.00	327,990.30	351,193.26
	CITIGROUP INC 4.75% DUE 05-18-2046	2,470,000.00	2,498,270.05	2,722,804.50
	CITIGROUP INC 6% DUE 10-31-2033	1,050,000.00	1,204,929.33	1,281,386.40
	CITIGROUP INC 6.125% DUE 08-25-2036	623,000.00	705,696.32	784,993.08
	CITIGROUP INC 6.125% DUE 12-29-2049	50,000.00	50,000.00	53,187.50
	CITIGROUP INC 6.625 DUE 06-15-2032 BEO	350,000.00	406,396.88	446,014.80
	CITIGROUP INC 6.875% DUE 02-15-2098	65,000.00	86,897.75	88,839.08
	CITIGROUP INC 8.125% DUE 07-15-2039	4,470,000.00	6,320,848.20	7,147,203.69
	CITIGROUP INC COM NEW COM NEW	479,468.00	25,658,236.87	35,677,213.88
	CITIZENS FINL GROUP INC COM	28,384.00	1,052,391.46	1,191,560.32
	CITRIX SYSTEMS INC CONV BNDS DUE .5% 04-15-2019	3,913,000.00	4,502,962.00	5,059,998.13
	CITY DEVELOPMENTS LTD	100.00	915.39	934.60
	CITY OF HOPE 5.623% DUE 11-15-2043	1,250,000.00	1,532,825.00	1,593,838.75

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	CITY OF NEW YORK 5.517 DUE 10-01-2037	1,000,000.00	1,104,920.00	1,261,360.00
	CJ E&M CORPORATION KRW5000	10,462.00	771,336.75	954,777.83
	CJ HOME SHOPPING CO KRW5000	5,740.00	1,052,655.40	1,238,559.62
	CK ASSET HOLDINGS LTD	139,500.00	1,102,679.57	1,218,815.96
	CK HUTCHISON HLDGS HKD1	146,500.00	1,979,068.83	1,838,441.66
	CK INFRASTRUCTURE HKD1	527,310.00	4,321,400.07	4,529,551.96
	CKD CORP NPV	68,800.00	1,471,868.39	1,550,061.25
	CLARIANT AG CHF3.70 (REGD)	258.00	7,026.20	7,214.47
	CLARION CO LTD NPV	21,000.00	77,390.48	78,109.19
	CLAYTON DUBILIER & RICE FUND VI, LP	16,317,498.27	16,317,498.27	13,915.00
	CLEAN HBRS INC COM	17,300.00	951,260.41	937,660.00
	CLECO PWR LLC 6% DUE 12-01-2040	850,000.00	1,029,369.52	1,067,949.35
	CLERESTORY SMALL CAP RE FUND I-TE, LP	5,707,081.11	5,707,081.11	9,345,821.00
	CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	175,000.00	175,000.00	196,791.18
	CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	2,249,000.00	2,808,618.67	2,802,391.19
	CLEVELAND CLIFFS USD0.125	109,000.00	719,406.19	785,890.00
	CLEVELAND-CLIFFS INC NEW SR NT CONV 1.5%01-15-2025	1,318,000.00	1,331,706.25	1,443,210.00
	CLIENT SWAP CASH COLLATERAL RECEIVABLE BANK OF AMERICA	43,300,000.00	43,300,000.00	43,300,000.00
	CLIENT SWAP CASH COLLATERAL RECEIVABLE CSFB	5,310,000.00	5,310,000.00	5,310,000.00
	CLIENT SWAP CASH COLLATERAL RECEIVABLE JP MORGAN CHASE	65,200,000.00	65,200,000.00	65,200,000.00
	CLOROX CO COM	21,198.00	2,925,310.51	3,152,990.52
	CLOSE BROS PRIVATE EQUITY FD VII LP	1.00	1.56	347.58
	CLOVIS ONCOLOGY INC SR NT CONV 2.5% DUE 09-15-2021 REG	1,306,000.00	1,675,928.51	1,757,386.25
	CLP HOLDINGS LTD NPV	220,000.00	1,999,292.59	2,250,009.59
	CMD SWP 01-31-2018 99D088TH5	(12,108.00)	0.00	0.00
	CMD SWP 02-15-2018 99D07DOJ6	(1,428.00)	0.00	0.00
	CMD SWP 02-15-2018 99D088TB8	(3,327.00)	0.00	(101,489.47)
	CMD SWP 02-23-2018 99D07UG08	(4,032.00)	0.00	0.00
	CMD SWP 03-29-2018 99D08NRX9	(7,123.00)	0.00	(74,179.63)
	CMD SWP 04-27-2018 99D08EQP7	(7,862.00)	0.00	0.00
	CMD SWP 04-30-2018 99D08ZKA9	(23,023.00)	0.00	(34,092.46)
	CMD SWP 04-30-2018 99D092B52	(404,561.00)	0.00	0.00
	CMD SWP 04-30-2018 99D093QE5	(7,390.00)	0.00	0.00
	CMD SWP 06-29-2018 99D088SB9	(45,178.00)	0.00	0.00
	CMD SWP 06-29-2018 99D088SH6	(207,993.00)	0.00	0.00
	CMD SWP 06-29-2018 99D08JR00	(22,696.00)	0.00	0.00
	CMD SWP 06-29-2018 99D09FTD7	(29,291.00)	0.00	0.00
	CMD SWP 11-30-2018 99D098B00	(35,183.00)	0.00	0.00
	CMD SWP 11-30-2018 99D098B34	(14,848.00)	0.00	0.00
	CMD SWP BARCGB22 01-31-2018 99D088TH5	12,108.00	0.00	95,397.72
	CMD SWP BARCGB22 02-15-2018 99D07DOJ6	1,428.00	0.00	2,222.54
	CMD SWP BARCGB22 02-15-2018 99D088TB8	3,327.00	0.00	0.00
	CMD SWP BARCGB22 03-29-2018 99D08NRX9	7,123.00	0.00	0.00
	CMD SWP BARCGB22 04-30-2018 99D08ZKA9	23,023.00	0.00	0.00
	CMD SWP BARCGB22 04-30-2018 99D092B52	404,561.00	0.00	34,670.84
	CMD SWP BARCGB22 06-29-2018 99D088SH6	207,993.00	0.00	0.00
	CMD SWP BARCGB22 11-30-2018 99D098B00	35,183.00	0.00	0.00
	CMD SWP CSFPG21 06-29-2018 99D088SB9	45,178.00	0.00	254,623.21
	CMD SWP GSILGB2X 04-30-2018 99D093QE5	7,390.00	0.00	50,117.50
	CMD SWP MACQAU2S 02-23-2018 99D07UG08	4,032.00	0.00	5,644.80
	CMD SWP MACQAU2S 04-27-2018 99D08EQP7	7,862.00	0.00	25,944.60
	CMD SWP MACQAU2S 06-29-2018 99D08JR00	22,696.00	0.00	83,975.20
	CMD SWP ROYCCAT3IMM 06-29-2018 99D09FTD7	29,291.00	0.00	31,699.32
	CMD SWP ROYCCAT3IMM 11-30-2018 99D098B34	14,848.00	0.00	55,436.49
	CME GROUP INC COM STK	53,945.00	6,537,792.34	7,878,667.25
	CME_IRS CME_CHASUS USD P 1.12%/R 3M LIBOR 01/19/2019 JPMMPAY63	0.00	277,704.74	1,404,888.00
	CME_IRS CME_CHASUS USD P 3M LIBOR/R 1.09% 01/26/2018 JPMMPREC17	0.00	0.00	471,600.00
	CME_IRS CME_GOLDUS CAD P 3.5%/R 3M CDOR 20/06/2044 SWU006K13	0.00	(81,381.38)	(74,652.02)
	CME_IRS CME_GOLDUS CAD P 3M CDOR/R 3.3% 19/06/2024 SWU006PW7	0.00	123,721.46	74,590.93
	CME_IRS CME_GOLDUS JPY P .3%/R 6M LIBOR 18/03/2026 SWU00FP15	0.00	(18,618.05)	(21,494.95)
	CME_IRS CME_GOLDUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1	0.00	0.00	59,689.45
	CME_IRS CME_GOLDUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5	0.00	0.00	14,185.36
	CME_IRS CME_GOLDUS USD P 2.0%/R 3M LIBOR 12/20/2019 SWU00LT75	0.00	(13,535.59)	2,041.74
	CME_IRS CME_GOLDUS USD P 2.33%/R 3M LIBOR 08/19/2025 SWU00DW46	0.00	0.00	(8,802.60)
	CME_IRS CME_GOLDUS USD P 2.33%/R 3M LIBOR 09/02/2025 SWU00E1A4	0.00	0.00	(36,765.90)
	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 2.75% 12/20/2047 SWU00L9U6	0.00	2,463.75	3,511.03
	CME_IRS CME_MSCSUS MXN P 28D TIE/R 7.35% 30/09/2027 SWU00MXX1	0.00	(3,497.82)	(67,371.11)
	CME_IRS CME_MSCSUS MXN P 28D TIE/R 7.38% 14/08/2037 SWU00MN12	0.00	17,926.63	(334,348.51)
	CME_IRS CME_MSCSUS MXN P 28D TIE/R 7.73% 25/02/2027 SWU00L6D7	0.00	59,797.37	(40,295.68)
	CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 06/21/2047 SWU00KLP5	0.00	734,718.77	702,893.34
	CME_IRS CME_SBSIUS USD P 2.38%/R 3M LIBOR 09/07/2047 SWU00MM13	0.00	273,937.59	282,521.20
	CME_IRS CME_SBSIUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLU0	0.00	(387,842.82)	59,270.25

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	CME_IRS MSNYUS33 21/03/2023 PLN P 6MWIBOR / R 2.5% SWU00MK23	0.00	(18,784.93)	(14,692.34)
	CME_ZCS CME_CHASUS BRL P 1D BZDIO/R 8.22% 02/01/2020 JPMM531PAY01	0.00	0.00	20,741.84
	CME_ZCS CME_GOLDUS BRL P 1D BZDIO/R 10.23% 02/01/2025 SWU00N3F1	0.00	1,300.08	5,436.44
	CME_ZCS CME_MSCSUS BRL P 1D BZDIO/R 10.01% 02/01/2025 SWU00LLU2	0.00	0.00	(4,098.94)
	CME_ZCS CME_MSCSUS BRL P 1D BZDIO/R 9.97% 02/01/2025 SWU00LIK8	0.00	0.00	(27,312.93)
	CMO 1ST HORIZON MTG PASSTHRU TR SER 2004-AA1 CL-A1 DUE 06-25-2034 BEO	349,220.10	338,743.21	346,369.77
	CMO 2005-AR13 MTG PASSTHRU CTF CL A-1A2 DUE 10-25-2045 REG	644,580.50	634,911.79	646,998.97
	CMO ADJBL RATE MTG TR 2005-5 MTG BKD PASSTHRU CTF CL 6-A-2-1 DUE 09-25-2035	167,593.68	153,869.54	167,316.82
	CMO CR SUISS 1ST BSTN MTG SECS CORP DUE08-25-2033 REG	1,706.95	1,639.72	1,718.07
	CMO CWALT INC 2004-6CB MTG PASSTHRU CTF CL A-1 DUE 05-25-2034 REG	268,107.40	249,559.82	268,028.58
	CMO GE BUSINESS LN TR 2005-1 MTG PASSTHRU CTF CL A-3 144A DUE 6-15-33 BEO	729,305.15	660,135.11	715,255.09
	CMO GE BUSINESS LN TR 2005-2 MTG PASSTHRU CTF CL A 144A VAR DUE	346,108.76	335,803.37	340,945.16
	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG	272,256.03	273,351.68	277,650.51
	CMO GSR MTG LN TR SER 2003-1 CL A2 FLT RT DUE 03-25-2033 REG	2,598.61	2,496.29	2,572.84
	CMO INDYMAC INDX MTG LN TR 2007-FLX1 MTGPASSTHRU CTF CL A-2 FLTG RATE 02-25-2037	90,341.45	86,784.26	90,707.42
	CMO INDYMAC MBS INC 2005-AR1 CL 1-A-1 5.29829 DUE 03-25-2035 REG	372,078.95	336,731.46	376,229.12
	CMO IRVINE CORE OFFICE TR 2013-IRV MTG PASS THRU CTF CL A-2 144A DUE 5-15-48BEO	95,000.00	96,632.81	96,491.69
	CMO J P MORGAN CHASE COML MTG SECS TR 2011-C CL A-3 4.17120 DUE 08-15-2021	299,533.70	335,524.54	313,748.67
	CMO J P MORGAN MTG TR 2004-A3 MTG PASSTHRU CTF CL S-F-2 DUE 06-25-2034 REG	494,523.19	487,104.94	490,535.85
	CMO J P MORGAN MTG TR 2004-A5 MTG PASSTHRU CTF CL 4-A-1 DUE 12-25-2034 REG	86,615.86	83,205.35	87,383.28
	CMO LEHMAN XS TR LEH XS 05-7N 3-A1 DUE 12-25-2035 BEO	514,376.43	509,951.38	438,287.81
	CMO MORGAN STANLEY CAP I INC SER 2005-3AR CL 2-A-2 FLT RT 7-25-2035 REG	42,814.03	42,553.15	39,730.69
	CMO NAAC REPERFORMING LN REMIC TR 2004-R3 CTF CL A1 6.5 DUE 02-25-2035 BEO	561,754.36	589,842.08	571,204.19
	CMO STRUCTURED ADJ RATE MTG LN TR 2004-16 6-A ADJ DUE 11-25-2034 REG	507,528.76	483,738.34	499,046.94
	CMO STRUCTURED ADJ RATE MTG LN TR SER 2004-14 CL 2A DUE 10-25-2034 REG	408,570.28	394,270.49	415,414.65
	CMO STRUCTURED ADJ RATE MTG LN TR SER 2005-16 CL A1 DUE 08-25-2035 REG	369,285.47	346,366.06	366,046.47
	CMO STRUCTURED AST MTG INVTS II INC 2004-AR3 I-A-1 VAR 07-19-2034	241,802.16	222,656.32	238,613.03
	CMO STRUCTURED AST MTG INVTS II INC SER 2005-AR1 CL A1 FLT RT DUE 04-19-2035BEO	367,874.82	335,067.84	359,226.82
	CMO STRUCTURED AST MTG INVTS INC DUE 12-19-2033 REG	281,043.77	261,601.24	274,632.88
	CMO WA MUT MTG SECS CORP 2005-AR1 CL A-1A VAR DUE 12-25-2044 REG	12,661.15	11,553.30	12,567.48
	CMO WAMU MTG PASS-THROUGH CTF 2005-AR2 CL 2A-1A VAR DUE 01-25-2045 REG	13,187.68	12,099.69	13,099.93
	CMO WAMU MTG PASS-THRU CTF 2005-AR11 CL A1A FLT RT 8-25-45	260,992.25	243,701.51	261,316.14
	CMS ENERGY CORP 2.95% DUE 02-15-2027	3,535,000.00	3,408,474.80	3,411,660.32
	CMS ENERGY CORP 3.875 DUE 03-01-2024	2,995,000.00	3,121,832.67	3,133,156.36
	CMS ENERGY CORP COM	16,174.00	763,432.38	765,030.20
	CMS ENERGY CORP SR NT 4.7 03-31-2043	4,475,000.00	4,336,534.50	5,030,396.73
	CN LT & PWR CO 4.3% DUE 04-15-2044	1,257,000.00	1,319,900.28	1,417,679.80
	CNA FINL CORP 4.5% DUE 03-01-2026	7,585,000.00	8,026,076.20	8,072,882.37
	CNH INDL N V FIXED 3.85% DUE 11-15-2027	1,000,000.00	993,840.00	998,363.00
	CNH INDUSTRIAL NV COM EUR0.01	70.00	910.45	938.91
	CNO FINL GROUP INC COM	36,305.00	650,089.60	896,370.45
	CNOOC LTD HKD0.02	1,621,000.00	2,232,808.29	2,326,585.91
	CNP ASSURANCES EUR1.00	8,418.00	148,087.62	194,635.99
	COBHAM ORD GBP0.025	5,299,704.00	8,842,515.15	9,054,668.62
	COBIZ FINL INC COM STK	51,134.00	669,708.87	1,022,168.66
	COCA COLA CO 1.15% DUE 04-01-2018	3,000,000.00	2,998,440.00	2,996,001.00
	COCA COLA CO COM	886,188.00	38,113,670.85	40,658,305.44
	COCA-COLA AMATIL NPV	262,559.00	1,834,990.13	1,747,618.09
	COCA-COLA BOTTLE NPV	15,200.00	511,968.41	555,241.90
	COCA-COLA EUROPEAN ORD EUR0.01	144,271.00	5,781,427.09	5,756,786.03
	COCA-COLA EUROPEAN PARTNERS PLC ORD GBP0.01	232,744.00	9,020,503.90	9,274,848.40
	COCA-COLA FEMSA S 2.375% DUE 11-26-2018	150,000.00	149,803.50	150,362.70
	COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043	1,557,000.00	1,557,714.15	1,844,470.47
	COCA-COLA HBC AG ORD (CDI)	11,445.00	257,375.81	374,669.86
	COCHLEAR LTD NPV	926.00	96,136.28	124,016.91
	COCOKARA FINE INC NPV	1,500.00	99,142.19	96,937.42
	COGNEX CORP COM	50,212.00	771,601.47	3,070,965.92
	COGNIZANT TECH SOLUTIONS CORP CL A	64,848.00	4,499,851.71	4,605,504.96
	COHERENT INC COM	16,807.00	3,429,427.83	4,743,271.54
	COLGATE-PALMOLIVE CO 3.7% DUE 08-01-2047	135,000.00	134,027.90	138,086.24
	COLGATE-PALMOLIVE CO COM	178,801.00	12,279,987.04	13,490,535.45
	COLLEGIATE FDG SVCS ED LN TR SER 2005-A CL A-4 FLTG RT DUE 03-28-2035	1,150,000.00	1,068,691.41	1,089,300.70
	Colombian peso	38,396.54	38,396.54	38,396.54
	COLONY CAP INC 3.875% DUE 01-15-2021	790,000.00	811,231.25	785,062.50
	COLONY CAP INC SR NT CONV 5% DUE 04-15-2023 REG	819,000.00	884,969.64	843,058.13
	COLOPLAST SER'B'DKK1	45,436.00	3,551,397.58	3,616,325.72
	COLUMBIA CAP EQUITY PTNRS III (QP), LP	16,300,173.54	16,300,173.54	1,542,313.00
	COLUMBIA CAPITAL EQUITY PTRS IV (QP) LP	9,053,988.31	9,053,988.31	6,686,552.00
	COLUMBIA PIPELN 5.8% DUE 06-01-2045	2,539,000.00	2,515,773.61	3,169,139.18
	COLUMBUS GOLD CORP COM NPV	847,000.00	419,530.87	527,283.61
	COLUMBUS MCKINNON CORP N Y COM	72,063.00	1,940,460.14	2,881,078.74
	COM ALCOA CORPORATION COM USD0.01	46,884.00	2,076,796.48	2,525,641.08

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	COM FWD TO BUY 0.0 05 NOV 2018 XRH CURNCY 99D08WDS5	500.00	0.00	231,424.62
	COM FWD TO BUY 0.0 XRH CURNCY 02 NOV 2018 99D08UVY6	534.00	0.00	247,173.88
	COM FWD TO SELL 05 NOV 2018 XRH CURNCY 99D08WDS5	(500.00)	0.00	0.00
	COM FWD TO SELL XRH CURNCY 02 NOV 2018 99D08UVY6	(534.00)	0.00	0.00
	COMCAST CORP 3.0% 02-01-2024	490,000.00	489,064.10	493,243.31
	COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	700,000.00	768,350.51	773,475.50
	COMCAST CORP NEW 3.2% DUE 07-15-2036	277,000.00	248,294.49	263,404.01
	COMCAST CORP NEW 3.4% DUE 07-15-2046	3,280,000.00	2,922,264.71	3,103,391.68
	COMCAST CORP NEW 4.049% DUE 11-01-2052	7,444,000.00	7,315,333.08	7,616,909.23
	COMCAST CORP NEW 4.2% DUE 08-15-2034	6,640,000.00	7,090,832.10	7,094,766.97
	COMCAST CORP NEW 4.4% DUE 08-15-2035	425,000.00	424,740.75	464,649.95
	COMCAST CORP NEW 4.65% DUE 07-15-2042	750,000.00	828,757.50	844,229.25
	COMCAST CORP NEW 4.75% DUE 03-01-2044	1,400,000.00	1,387,596.00	1,605,476.60
	COMCAST CORP NEW 5.65% DUE 06-15-2035	11,220,000.00	12,586,734.60	13,989,825.30
	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	3,301,000.00	3,263,199.90	3,410,193.78
	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	3,057,000.00	2,906,039.08	3,130,432.20
	COMCAST CORP NEW-CL A	698,260.00	21,327,538.39	27,965,313.00
	COMERICA INC 2.125 05-23-2019	365,000.00	365,000.00	363,510.07
	COMERICA INC COM	123,099.00	8,803,995.83	10,686,224.19
	COMFORTDELGRO CORP LTD	115,900.00	238,279.10	171,716.55
	COMINAR REAL ESTAT TRUST UNITS	57,869.00	639,451.39	665,081.29
	COMMERCIAL FIFTY LLC	118,767.00	118,767.00	1,033,752.00
	COMMERCIAL INTL BK EGP10	69,292.00	345,586.85	301,915.14
	COMMERCIAL INTL BK GDR REPR 1 ORD EGP10 REG'S	153,242.00	667,371.97	665,836.49
	COMMERZBANK AG NPV	281.00	3,850.94	4,219.50
	COMMONWEALTH BA CD 18/04/17 1.51000% 12/04/18	12,000,000.00	12,000,000.00	12,000,000.00
	COMMONWEALTH BANK OF AUSTRALIA NPV	166,641.00	10,342,198.33	10,471,375.96
	COMMONWEALTH BK AUSTRALIA IAM COML PAPER 08-08-2017 VAR RT DUE 08-03-2018	4,000,000.00	4,000,000.00	4,000,328.00
	COMMONWEALTH BK AUSTRALIA IAM COML PAPER 4/2 11-30-2018	5,000,000.00	5,000,000.00	4,999,200.00
	COMMONWEALTH BK AUSTRALIA N Y BRH INSTL DTD 02-24-2017 VAR RT DUE 02-23-2018	6,000,000.00	6,000,000.00	6,003,540.00
	COMMONWEALTH BK AUSTRALIA N Y BRH INSTL DTD 12-19-2017 FLTG DUE 12-19-2018	6,000,000.00	6,000,000.00	5,992,920.00
	COMMONWEALTH EDISON CO 3.75% 08-15-2047	840,000.00	841,456.15	872,880.96
	COMMUNITY BK SYS INC COM	4,130.00	165,173.64	221,987.50
	COMPAL ELECTRONIC TWD10	233,000.00	166,899.07	166,772.52
	COMPANHIA BRASILEIRA DE DISTRIBUICAO S.APREFERRED SHARES	4,595.00	151,051.89	108,304.15
	COMPASS GROUP ORD GBP0.1105	755,732.00	13,871,294.76	16,357,065.44
	COMWLTH EDISON CO 3.65% DUE 06-15-2046	425,000.00	422,241.75	429,277.63
	COMWLTH EDISON CO 3.7% DUE 03-01-2045	3,572,000.00	3,521,608.55	3,636,635.34
	COMWLTH EDISON CO 4.6% DUE 08-15-2043	125,000.00	126,666.25	143,822.25
	CONAGRA BRANDS INC COM USD5	24,332.00	915,226.18	916,586.44
	CONAGRA INC NT 8.25 DUE 09-15-2030 BEO	325,000.00	432,129.75	449,150.00
	CONCHO RES INC 4.875% DUE 10-01-2047	100,000.00	99,749.00	108,742.80
	CONCHO RES INC COM STK	22,637.00	2,411,969.48	3,400,530.14
	CONCORDIA FINL GROUP LT	135,800.00	803,639.05	819,742.57
*	CONDUENT INC COM	24,400.00	374,523.58	394,304.00
	CONMED CORP COM	16,294.00	710,961.84	830,505.18
	CONNECTICUT LIGHT & POWER 4.15% DUE 06-01-2045	3,571,000.00	3,571,394.41	3,938,584.46
	CONOCO INC 6.95% DUE 04-15-2029	7,390,000.00	9,526,641.87	9,706,092.51
	CONOCOPHILLIPS CO 4.15% DUE 11-15-2034	345,000.00	344,816.55	366,582.17
	CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	2,670,000.00	2,542,878.03	2,919,855.93
	CONOCOPHILLIPS CO 5.95% DUE 03-15-2046	80,000.00	107,315.20	107,761.04
	CONOCOPHILLIPS COM	198,596.00	9,211,575.71	10,900,934.44
	CONOCOPHILLIPS NT 5.9 DUE 10-15-2032 BEO	455,000.00	544,197.15	563,434.69
	CONS EDISON CO N Y 3.85% DUE 06-15-2046	11,111,000.00	11,249,188.35	11,571,739.84
	CONS EDISON CO N Y 3.875% DUE 06-15-2047	165,000.00	164,389.50	172,560.63
	CONS EDISON CO N Y 3.95% DUE 03-01-2043	3,800,000.00	3,495,506.00	4,001,593.80
	CONS EDISON CO N Y 4.3% DUE 12-01-2056	230,000.00	227,996.70	250,970.25
	CONS EDISON CO N Y 4.5% DUE 12-01-2045	690,000.00	689,310.00	793,560.72
	CONS EDISON CO N Y 4.625% DUE 12-01-2054	950,000.00	950,339.67	1,087,457.40
	CONS EDISON CO N Y 6.3% DUE 08-15-2037	1,410,000.00	1,754,815.50	1,919,571.18
	CONS EDISON CO N Y 6.75% DUE 04-01-2038	140,000.00	184,511.60	201,027.26
	CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	1,835,000.00	1,832,698.97	2,090,610.00
	CONS EDISON INC COM	53,550.00	4,238,142.23	4,549,072.50
	CONSTELLATION 4.5% DUE 05-09-2047	590,000.00	606,422.38	647,158.02
	CONSTELLATION BRANDS INC 2.0% 11-07-2019	685,000.00	684,041.00	680,561.89
	CONSTELLATION BRANDS INC 3.5% DUE 05-09-2027 REG	480,000.00	478,876.80	489,753.60
	CONSTELLATION BRANDS INC 6 DUE 05-01-2022 REG	165,000.00	179,025.00	185,449.11
	CONSTELLATION BRANDS INC CL A CL A	32,468.00	5,354,782.84	7,421,210.76
	CONSTELLATION SOFT COM STK NPV	2,859.00	1,231,737.32	1,738,788.60
	CONSUMERS ENERGY 3.95% DUE 07-15-2047	2,112,000.00	2,120,712.91	2,289,845.18
	CONTAINER CORP INR10	5,561.00	110,414.54	120,176.50
	CONTINENTAL AG ORD NPV	58,562.00	12,789,373.16	15,825,798.14

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	CONTINENTAL BLDG PRODS INC COM	39,091.00	937,912.59	1,100,411.65
	CONTINENTAL GOLD I COM NPV	1,484,388.00	4,400,441.89	4,004,334.92
	CONTINENTAL RES INC COM	35,216.00	1,480,657.82	1,865,391.52
	CONTL RES INC 4.9% DUE 06-01-2044	2,450,000.00	2,071,212.50	2,339,750.00
	CONTL RES INC FIXED 3.8% DUE 06-01-2024	598,000.00	517,012.50	591,272.50
	CONVATEC GROUP PLC ORD GBP0.1 (WI)	888,929.00	2,551,941.60	2,471,135.15
	COOPER COS INC COM NEW COM NEW	1,766.00	375,734.66	384,776.08
	COOPERATIVE 2.5% DUE 01-19-2021	250,000.00	252,090.00	251,144.25
	COOPERATIVE 5.25% DUE 05-24-2041	110,000.00	135,221.19	138,719.90
	COOPERATIVE CENTRALE RAIFFEISEN BOERENL CTF OF DEP 09-14-2017 1.51% 09-14-2018	9,000,000.00	9,000,000.00	8,977,044.33
	COOPERATIVE CENTRALE RAIFFEISEN-BOERENLEENBANK B A N Y BRH DISC CP 05-02-18	5,000,000.00	4,960,522.22	4,971,635.00
	COOPERATIVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	125,000.00	150,206.25	150,440.13
	COOPERATIVE RABOBANK U.A./NY INSTL CTF DEP 10-05-2017 VAR RT 10-05-2018	14,000,000.00	14,000,000.00	14,000,700.00
	COPA HOLDINGS SA COM STK	55,707.00	4,923,568.17	7,468,080.42
	CORE LABORATORIES NV NLG0.03	82,241.00	9,141,310.80	9,009,501.55
	CORELOGIC INC-W/I COM STK	38,350.00	1,394,242.51	1,772,153.50
	CORETRONICS CORP TWD10	76,800.00	83,535.70	88,004.44
	CORNING INC 4.375% 11-15-2057	4,430,000.00	4,428,316.60	4,397,674.30
	CORNING INC COM	249.00	7,353.08	7,965.51
	CORONATION FUND MA ZAR0.0001	108,493.00	562,026.10	647,627.84
	CORP FINANC ALBA EUR1	1,923.00	92,252.37	110,192.09
	CORP OFFICE PPTYS TR COM	45,689.00	1,452,693.36	1,334,118.80
	CORPORACION NPV	767,200.00	976,987.87	955,201.35
	CORUS ENTERTAINMNT CLASS 'B' NON-VTG NPV	18,300.00	163,616.51	170,884.71
	CORVUS GOLD INC COM STK	239,000.00	261,439.71	313,090.00
	CORVUS GOLD INC COMMON STOCK	737,047.00	672,975.94	970,611.40
	COSMOS PHARMACEUTI NPV	2,700.00	588,735.82	563,968.04
	COSTAR GROUP INC COM	4,431.00	751,328.50	1,315,785.45
	COSTCO WHOLESALE CORP NEW COM	91,685.00	13,947,739.03	17,064,412.20
	COSTCO WHSL CORP 3% DUE 05-18-2027	300,000.00	297,411.00	300,436.50
	COTT CORPORATION COM NPV	484,700.00	4,666,974.27	8,116,050.92
	COUNTRY GARDEN HLD HKD0.10	1,016,000.00	816,770.55	1,936,525.40
	COUNTRYWIDE AST-BACKED CERTIFICATES SER 2007-13 RATE 02-25-2036 REG	642,329.66	554,009.34	631,483.28
	COURT SQUARES VENTURES II LP	12,720,020.60	12,720,020.60	1,742,839.00
	COVANTA HLDG CORP COM	53,000.00	968,099.08	895,700.00
	COVESTRO AG NPV	15,688.00	815,884.42	1,620,646.17
	COVEY PK ENERGY 7.5% DUE 05-15-2025	125,000.00	125,000.00	130,275.00
	COWAY CO LTD KRW500	6,323.00	570,195.72	577,046.47
	COX COMMUNICATIONS INC 144A 4.5 DUE 06-30-2043 BEO	1,000,000.00	862,140.00	938,340.00
	CPECHINA FUNA, LP	15,231,852.00	15,231,852.00	61,604,107.00
	CPECHINA FUND II LP	40,343,275.00	40,343,275.00	57,160,263.00
	CR AGRICOLE S A 4.125% DUE 01-10-2027	1,488,000.00	1,480,969.08	1,545,014.21
	CR SUISSE 1ST BSTN MTG SECS CORP 2002-3 HOME EQTY PASSTHRU A-4 02-25-2033 REG	117.42	103.33	104.89
	CR SUISSE GROUP 3.75% DUE 03-26-2025	250,000.00	242,262.50	255,096.75
	CREATE RESTAURANTS HOLDINGS INC NPV	9,800.00	109,174.05	115,616.51
	CREDICORP LTD COM STK	25,326.00	4,167,985.56	5,253,372.18
	CREDIT AGRICOLE SA EUR3	56,030.00	715,930.50	928,475.42
	CREDIT SAISON CO NPV	238,900.00	4,186,790.65	4,347,492.23
	CREDIT SUISSE AG CHF0.04(REGD)	115,884.00	1,862,932.85	2,069,144.79
	CREDIT SUISSE AG N Y BRH CTF DEP 10-12-2017 VAR RT 07-12-2018	14,000,000.00	14,000,000.00	14,000,140.00
	CREDIT SUISSE AG N Y BRH INSTL CTF DEP DTD 08-16-2017 1.6% 05-25-2018	8,500,000.00	8,500,000.00	8,493,256.36
	CREDIT SUISSE GROUP AG 6.5% 08/08/2023	1,300,000.00	1,443,000.00	1,457,787.50
	CREE INC COM	36,615.00	1,290,055.90	1,359,881.10
	CRESCENT POINT EN COM NPV	101,985.00	723,631.26	779,772.77
	CRH ORD EURO.32	118,161.00	3,072,141.20	4,250,247.17
	CROCS INC COM	42,450.00	385,370.81	536,568.00
	CRODA INTL	9,088.00	403,422.50	543,877.43
	CROMBIE REAL STATE TRUST UNITS	81,700.00	839,755.46	899,844.37
	CROW HOLDINGS REALTY PARTNERS VI LP	33,992,992.00	33,992,992.00	33,996,210.00
	CROW HOLDINGS REALTY PARTNERS VII LP	43,446,154.00	43,446,154.00	42,490,234.00
	CROW HOLDINGS RETAIL FUND I, LP	22,266,338.00	22,266,338.00	22,271,783.00
	CROW HOLDINGS RETAIL FUND II LP	12,086,648.00	12,086,648.00	12,086,648.00
	CROWN CASTLE INTL 4.45% DUE 02-15-2026	1,300,000.00	1,374,581.00	1,364,855.70
	CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047	1,665,000.00	1,680,371.55	1,752,743.84
	CROWN CASTLE INTL CORP NEW COM	12.00	1,188.27	1,332.12
	CROWN CASTLE INTL PFD MAND CONV SER A 6.875%	3,287.00	3,358,952.26	3,450,002.33
	CROWN HLDGS INC COM	24,535.00	1,263,769.07	1,380,093.75
	CROWN RESORTS LIMITED	19,977.00	191,849.80	203,437.64
	CSC HOLDINGS LLC SR NT 144A 10.875% DUE 10-15-2025/10-09-2015 BEO	1,073,000.00	1,258,092.50	1,276,870.00
	CSL LTD NPV	93,320.00	6,726,423.53	10,313,520.93
	CSPC PHARMACEUTICAL GROUP LTD HKD0.10	886,000.00	1,361,286.83	1,788,479.40
	CSRA INC COM	57,685.00	1,628,581.06	1,725,935.20

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	CSX CORP 3.8% DUE 11-01-2046	1,620,000.00	1,608,387.00	1,610,743.32
	CSX CORP 3.95% DUE 05-01-2050	6,250,000.00	6,120,077.00	6,218,831.26
	CSX CORP 4.4 DUE 03-01-2043 REG	210,000.00	209,510.70	227,385.69
	CSX CORP 4.5% DUE 08-01-2054	1,165,000.00	1,158,569.65	1,226,530.64
	CSX CORP 4.75% DUE 05-30-2042	3,010,000.00	3,045,843.90	3,373,370.21
	CSX CORP COM	40,008.00	2,061,990.58	2,200,840.08
	CTBC FINANCIAL HOLDING CO COM STK	5,697,000.00	3,486,068.14	3,924,542.56
	CTRIIP COM INTL LTD SR NT CONV ADR 1% DUE07-01-2020 REG	870,000.00	996,619.46	916,762.50
	CTS EVENTIM AG & C NPV	38,118.00	1,710,165.99	1,777,101.68
	CUBESMART	12,980.00	386,012.27	375,381.60
	CUBIC CORP COM	6,297.00	333,336.41	371,208.15
	CULLEN / FROST BANKERS INC COM	38,000.00	3,582,930.28	3,596,700.00
	CUMMINS INC	6.00	972.14	1,059.84
	CUMULUS MEDIA INC CL A NEW CL A NEW	3,486.00	0.00	261.45
	CURRENCY OPTION CALL BOFAUS6S USD/MXN 19.5 European 02-27-2018 31750CME7	(500,000.00)	(5,575.00)	(15,238.50)
	CURRENCY OPTION CALL GSCMUS33 USD/BRL 3.4 European 01-09-2018 31750CN71	(200,000.00)	(1,415.00)	(283.38)
	CURRENCY OPTION CALL SOGEFRPPHCM USD/RUB61.25 European 02-27-2018 31750CMI8	(500,000.00)	(6,250.00)	(1,913.80)
	Custom STIF reconciliation adjustment	0.00	265,487,865.65	265,487,865.65
	CVB FINL CORP COM	27,014.00	490,357.38	636,449.84
	CVC BRASIL OP AG V COM NPV	446,073.00	3,538,059.67	6,522,124.89
	CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,130,000.00	1,245,069.53	1,314,901.90
	CVS GROUP PLC COMM STK	77,141.00	1,281,858.13	1,086,309.53
	CVS HEALTH CORP 2.125% DUE 06-01-2021	230,000.00	229,358.30	224,459.07
	CVS HEALTH CORP 2.8% DUE 07-20-2020	310,000.00	316,289.90	311,291.46
	CVS HEALTH CORP 2.875% DUE 06-01-2026	6,895,000.00	6,894,268.62	6,610,650.20
	CVS HEALTH CORP 3.875% DUE 07-20-2025	350,000.00	365,940.75	360,454.15
	CVS HEALTH CORP 5.125% DUE 07-20-2045	5,395,000.00	5,526,695.32	6,183,177.13
	CVS HEALTH CORP COM	307,474.00	23,971,678.86	22,291,865.00
	CWABS INC FLTG RT 2.3715% DUE 10-25-2034	313,056.11	309,338.56	307,909.47
	CYBERDYNE INC NPV	100.00	1,289.00	1,723.04
	CYPRESS 2% DUE 02-01-2023	235,000.00	242,145.79	243,665.63
	CYPRESS SEMICONDUCTOR CORP COM	266,454.00	3,455,059.46	4,060,758.96
	CYPRESS SEMICONDUCTOR CORP SR NT CONV 4.5% DUE 01-15-2022 REG	2,515,000.00	2,673,587.46	3,300,937.50
	CYRUSONE LP / 5% DUE 03-15-2024	241,000.00	243,975.00	250,037.50
	CYRUSONE LP / 5.375% DUE 03-15-2027	795,000.00	836,496.25	834,750.00
	Czech koruna	7,348.26	7,348.26	7,348.26
	D R HORTON INC COM	20.00	717.23	1,021.40
	DAE DUCK ELECTRNC KRW500	31,650.00	209,934.80	291,503.43
	DAE FDG LLC 5% DUE 08-01-2024	220,000.00	220,000.00	217,250.00
	DAG VENTURES VI LP	12,384,048.47	12,384,048.47	10,121,227.00
	DAI NIPPON PRINTNG NPV	12,100.00	248,477.96	269,927.21
	DAI NIPPON TORYO NPV	34,400.00	336,668.02	550,277.85
	DAICEL CORPORATION INDS NPV	14,200.00	168,895.04	161,601.42
	DAIFUKU CO LTD NPV	131,700.00	5,907,553.22	7,178,322.24
	DAI-ICHI LIFE HOLD NPV	131,840.00	2,012,484.05	2,719,894.89
	DAIICHI SANKYO COM NPV	48,700.00	987,326.26	1,269,701.73
	DAI-ICHI SEIKO CO. NPV	10,700.00	125,971.68	285,903.24
	DAIKEN CORP NPV	2,800.00	73,505.70	73,075.90
	DAIKI ALUMINIUM NPV	40,000.00	163,297.28	312,117.18
	DAIKIN INDUSTRIES NPV	29,700.00	2,998,599.19	3,515,752.33
	DAIMLER AG ORD NPV(REGD)	65,891.00	5,099,958.54	5,601,831.75
	DAIMLER FIN N AMER 1.75% DUE 10-30-2019	55,000.00	54,921.90	54,336.87
	DAIMLER FIN N AMER 2.375% DUE 08-01-2018	915,000.00	925,083.30	916,930.65
	DAIMLER FIN N AMER 2.85% DUE 01-06-2022	300,000.00	302,508.00	301,284.90
	DAISHIN SECURITIES KRW5000	47,632.00	587,326.66	640,699.46
	DAITO TRUST CONST NPV	3,700.00	705,038.13	754,616.07
	DAIWA HOUSE INDS NPV	273,630.00	6,429,579.86	10,510,403.99
	DAIWA HOUSE REIT INVESTMENT CO	234.00	593,869.38	556,074.56
	DAIWA SECS GROUP INC	80,000.00	612,285.51	502,015.09
	DALATA HOTEL GROUP ORD EURO.01	140,254.00	956,332.76	1,061,869.27
	DALI FOODS GROUP C HKD0.01	729,000.00	604,278.28	662,108.40
	DANA INC COM	36,358.00	666,830.74	1,163,819.58
	DANAHER CORP COM	208,621.00	17,285,890.42	19,364,201.22
	DANAHER CORP LIQUID YIELD OPT NT 0% DUE 01-22-2021/01-22-2018 BEO	440,000.00	1,407,229.56	1,560,075.00
	DANAOS CORP COM STK	31,350.00	197,972.99	45,457.50
	Danish krone	245,675.55	245,675.55	245,675.55
	DANONE EURO.25	15,783.00	1,109,176.20	1,325,708.32
	DANSKE BANK A/S DKK10	55,732.00	1,819,053.37	2,171,610.09
	DARDEN RESTAURANTS INC COM	20,305.00	1,778,448.98	1,949,686.10
	DARLING INGREDIENTS INC COMSTK	44,284.00	658,023.73	802,868.92
	DASSAULT SYSTEMES EURO.50	30.00	3,031.42	3,191.37
	DATALOGIC SPA EURO.52	42,641.00	1,579,509.17	1,578,086.19

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	DATANG INTL POWER 'H'CNV1	8,272,700.00	2,843,647.22	2,444,569.99
	DAVE & BUSTERS ENTMT INC COM	25,695.00	1,339,942.15	1,417,593.15
	DAVIDE DE CAMPARI EURO.05	520,063.00	2,093,900.12	4,024,848.93
	DAVITA INC 5% DUE 05-01-2025	95,000.00	92,937.50	94,971.50
	DAVITA INC 5.125% DUE 07-15-2024	580,000.00	603,925.00	585,800.00
	DAVITA INC COM	12,736.00	848,213.71	920,176.00
	DBS GROUP HLDGS NPV	265,696.00	3,912,984.67	4,940,545.95
	DECHRA PHARMA ORD GBP0.01	53,092.00	1,507,006.07	1,505,351.64
	DECKERS OUTDOOR CORP COM	38,477.00	2,490,591.73	3,087,779.25
	DEERE & CO COM	25.00	3,702.45	3,912.75
	DEFAULTED PVTPL CHINA MED TECH INC SR ADRS 6.25 DUE 12-15-16	1,520,000.00	1,006,025.00	3,328.80
	DEFAULTED MIG LLC ZERO CPN 0% DUE 12-31-2040	1,748,974.53	1,519,482.59	437,243.63
	DELEK LOGISTICS 6.75% DUE 05-15-2025	349,000.00	346,365.05	352,490.00
	DELEK US HLDGS INC NEW COM	59,473.00	1,976,354.11	2,077,986.62
	DELHAIZE GROUP SA 5.7 DUE 10-01-2040	1,470,000.00	1,716,563.10	1,726,510.59
	DELIVERY HERO AG NPV	78,442.00	2,312,735.29	3,108,374.25
	DELL INTERNATIONAL L.L.C. TL DUE 12-31-2018 BEO	302,575.00	302,581.88	302,448.83
	DELMARVA PWR & LT CO 4.15% DUE 05-15-2045	2,524,000.00	2,556,547.01	2,762,793.12
	DELPHI JERSEY 5% DUE 10-01-2025	629,000.00	629,967.50	636,862.50
	DELPHI TECHNOLOGIES PLC COM USD0.01 WI	117,393.00	6,262,311.83	6,159,610.71
	DELTA AIR LINES 3.625% DUE 03-15-2022	100,000.00	103,197.00	101,727.80
	DELTA AIR LINES FIXED 2.875% DUE 03-13-2020	300,000.00	299,181.00	301,740.90
	DELTA AIR LINES INC DEL PASS THRU TRS SER 2002-1 CL G-1 6.718 01-02-2023 BEO	1,502,802.27	1,711,691.70	1,658,222.08
	DELTA ELECTRONICS THB1(ALIEN MKT)	53,100.00	139,281.60	119,348.73
	DENA CO LTD NPV	84,400.00	1,745,637.92	1,740,445.63
	DENKA COMPANY LTD NPV	31,300.00	1,100,033.49	1,254,500.67
	DENSO CORP NPV	104,300.00	4,215,962.45	6,261,703.50
	DENTSPLY SIRONA INC COM	73,360.00	3,990,707.83	4,829,288.80
	DENTSU INC COM STK	138,605.00	6,603,878.54	5,875,178.65
	DENYO CO LTD NPV	17,000.00	225,286.21	304,234.35
	DESTINATION XL GROUP INC COM	174,458.00	997,743.47	383,807.60
	DETOUR GOLD CORPOR COM NPV	54,478.00	655,756.87	642,631.26
	DEUTSCHE BANK AG NPV(REGD)	118,289.00	2,586,629.39	2,254,907.86
	DEUTSCHE BK AG FRANKFURT SR NT 4.25% DUE10-14-2021	600,000.00	600,990.00	624,219.00
	DEUTSCHE BOERSE AG NPV(REGD)	134,511.00	12,059,283.55	15,635,215.19
	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	4,221.00	57,323.28	155,706.69
	DEUTSCHE POST AG NPV(REGD)	232,880.00	6,941,215.62	11,115,782.22
	DEUTSCHE TELEKOM 9.25% DUE 06-01-2032	840,000.00	1,349,104.00	1,319,263.68
	DEUTSCHE TELEKOM AG DISC COMPL PAPER 4/2 YRS 3&4 01-30-2018	500,000.00	495,766.53	499,164.00
	DEUTSCHE TELEKOM NPV(REGD)	741,237.00	12,794,413.97	13,168,695.75
	DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	2,590,000.00	3,714,526.20	3,832,140.69
	DEUTSCHE WOHNEN SE NPV (BR)	4,478.00	187,486.66	196,052.08
	DEUTSCHLAND I/L BOND 0.1% 15/04/2026 EUR	754,000.00	890,989.27	1,026,926.02
	DEVELOPERS DIVERS RLTY CORP MED TRANCHE # SR 00021 7/15/98 7.5 15 JUL 18	500,000.00	541,355.00	513,645.00
	DEVELOPMENT BK JAPAN NT 144A 1.625% DUE 09-01-2021 BEO	1,200,000.00	1,194,564.00	1,149,577.20
	DEVON ENERGY CORP 4.75% DUE 05-15-2042	4,500,000.00	4,311,450.00	4,765,036.50
	DEVON ENERGY CORP 5% DUE 06-15-2045	1,550,000.00	1,360,423.60	1,729,096.30
	DEVON ENERGY CORP 5.6 DUE 07-15-2041	3,169,000.00	3,315,070.08	3,735,211.57
	DEVON ENERGY CORP NEW COM	128,066.00	4,429,792.70	5,301,932.40
	DEXCOM INC COM	21,278.00	647,935.65	1,221,144.42
	DEXIA CR LOC N Y BRH LICENSED N Y ST CTF OF DEP 04-17-2017 1.4% 01-17-2018	9,000,000.00	9,000,000.00	8,999,775.63
	DEXIA CR LOC N Y BRH LICENSED N Y ST INSTL CTF DEP 08-24-2017 VAR RT 08-24-2018	12,000,000.00	12,000,000.00	12,013,800.00
	DEXUS PROPERTY GROUP NPV	67,779.00	431,130.78	516,880.13
	DGB FINANCIAL GROU KRW5000	53,772.00	440,184.53	529,909.49
	DIAGEO ORD PLC	539,369.00	16,654,922.87	19,882,458.52
	DIAGEO PLC SPONSORED ADR NEW	10,565.00	1,161,437.73	1,542,806.95
	DIALOG GROUP MYR0.10	449,000.00	278,852.12	278,475.41
	DIAMOND 1 FIN CORP 3.48% DUE 06-01-2019	400,000.00	406,620.00	405,010.80
	DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021	100,000.00	99,971.00	104,201.90
	DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036	8,377,000.00	10,114,677.51	10,578,400.21
	DIAMONDBACK ENERGY 4.75% DUE 11-01-2024	116,000.00	116,000.00	116,435.00
	DIAMONDBACK ENERGY 5.375% DUE 05-31-2025	671,000.00	673,689.00	690,291.25
	DIAMONDBACK ENERGY INC COM	26,317.00	2,690,580.25	3,322,521.25
	DIEBOLD NIXDORF INC COM STK	28,900.00	631,706.54	472,515.00
	DIGICERT HOLDINGS, INC. TLB1 TERM LOAN SENIOR SECURED 10-31-2024	374,000.00	372,130.00	378,581.50
	DIGITAL RLTY TR INC COM	47.00	5,623.35	5,353.30
	DIGITAL RLTY TR LP FIXED 3.7% 08-15-2027	300,000.00	299,772.00	302,183.10
	DIGNITY PLC	112,499.00	3,190,649.22	2,769,731.35
	DIRECT LINE INSURANCE PLC ORD GBP	66,748.00	331,159.36	344,649.78
	DISCOVERY 4.875% DUE 04-01-2043	1,175,000.00	1,148,073.25	1,166,867.83
	DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042	1,882,000.00	1,752,061.08	1,866,379.40
	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK	191.00	4,423.87	4,274.58

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	DISCOVERY COMMUNICATIONS LLC 2.2% DUE 09-20-2019	235,000.00	234,908.35	233,914.30
	DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017	2,083,000.00	2,080,917.00	2,158,181.72
	DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	1,735,000.00	1,749,209.25	1,810,852.47
	DISH DBS CORP 7.75% DUE 07-01-2026	2,109,000.00	2,248,712.50	2,217,086.25
	DISH DBS CORP SR NT 7.875 DUE 09-01-2019	300,000.00	333,000.00	321,000.00
	DISH NETWORK CORP CL A COM STK	232.00	13,049.83	11,078.00
	DISH NETWORK CORP NT CONV 3.375% 08-15-2026 REG	9,966,000.00	10,582,168.82	10,844,253.76
	DISNEY WALT CO NEW 4.125 DUE 06-01-2044	900,000.00	919,740.27	971,979.30
	DKSH HOLDING LTD CHF0.1	59,569.00	4,348,906.98	5,211,141.35
	D-LINK TWD10	242,000.00	94,385.16	86,200.58
	DMCI HLDGS INC PHP1	1,534,900.00	473,801.90	442,759.62
	DNB ASA NOK10	690,144.00	11,124,435.07	12,833,648.45
	DNB BK ASA NEW YORK BRH INSTL CTF DEP 11-22-2017 1.63% 06-29-2018	20,000,000.00	20,000,000.00	19,987,772.80
	DOLBY LABORATORIES INC CL A COM STK	51,900.00	2,306,709.75	3,217,800.00
	DOLLAR GEN CORP NEW COM	59,854.00	4,393,261.75	5,567,020.54
	DOLLAR TREE INC COM STK	17,965.00	1,286,802.80	1,927,824.15
	DOLLARAMA INC COM STK NPV	38,656.00	4,818,771.16	4,845,304.92
	DOMAIN PARTNERS V, LP	4,784,764.95	4,784,764.95	645,818.00
	DOMAIN PARTNERS VI, LP	9,498,106.22	9,498,106.22	4,875,054.00
	DOMAIN PARTNERS VII, LP	16,481,231.23	16,481,231.23	14,813,894.00
	DOMETIC GROUP AB NPV	130,508.00	1,218,351.54	1,331,779.35
	DOMINION ENERGY GAS HLDGS LLC 4.6% DUE 12-15-2044	430,000.00	431,378.70	473,078.26
	DOMINION ENERGY INC COM STK NPV	8,791.00	700,410.47	712,598.46
	DOMINION RES INC 1.6% DUE 08-15-2019	485,000.00	484,956.35	479,663.06
	DOMINION RES INC 2.5% DUE 12-01-2019	735,000.00	733,897.50	736,128.23
	DOMINION RES INC 4.05% DUE 09-15-2042	290,000.00	264,865.70	298,430.01
	DOMINION RES INC 5.25% DUE 08-01-2033	1,155,000.00	1,340,767.02	1,351,435.47
	DOMINION RESOURCES INC 4.9% 08-01-2041	1,660,000.00	1,659,091.70	1,918,307.62
	DOMINOS PIZZA ENT NPV	9,392.00	338,824.08	343,056.01
	DOMINOS PIZZA INC COM	2,957.00	541,237.97	558,754.72
	DOMTAR CORP 6.75 DUE 02-15-2044	1,423,000.00	1,470,459.89	1,645,447.63
	DON QUIJOTE HOLDINGS CO LTD	73,300.00	2,946,885.40	3,832,552.15
	DONALDSON INC COM	24,471.00	943,194.19	1,197,855.45
	DONGBU INSURANCE CO LTD KRW500	7,294.00	470,331.04	485,108.40
	DONGFENG MOTOR GRO 'H'CNY1	1,394,000.00	1,731,444.54	1,686,930.27
	DOREL INDUSTRIES CLASS'B'SUB VTG NPV	9,491.00	273,433.41	235,580.11
	DOUZONE BIZON CO L KRW500	25,410.00	691,201.41	790,390.92
	DOVER CORP COM	49.00	4,754.26	4,948.51
	DOW CHEM CO 4.25% DUE 10-01-2034	1,770,000.00	1,728,157.20	1,860,349.65
	DOW CHEM CO 4.625% DUE 10-01-2044	875,000.00	860,457.50	956,547.38
	DOW CHEMICAL CO 3% DUE 11-15-2022	395,000.00	371,762.15	397,093.50
	DOW CHEMICAL CO 4.375% DUE 11-15-2042	8,365,000.00	7,614,935.63	8,801,335.13
	DOWDUPONT INC COM USD0.01	286,066.00	17,629,036.15	20,373,620.52
	DP WORLD 6.85% SNR MTN 02/07/37 USD	200,000.00	246,625.00	246,706.60
	DR PEPPER SNAPPLE 4.42% DUE 12-15-2046	120,000.00	119,900.40	126,093.12
	DR PEPPER SNAPPLE 4.5% DUE 11-15-2045	825,000.00	867,090.20	886,486.43
	DR PEPPER SNAPPLE 7.45% DUE 05-01-2038	155,000.00	232,651.41	224,660.10
	DR PEPPER SNAPPLE GROUP INC COM STK	16,234.00	1,534,130.54	1,575,672.04
	DR REDDYS LABS LTD ADR REPSTG 1/2 SH	5,839.00	215,759.81	219,312.84
	DRA GROWTH & INCOME FUND VIII	43,798,704.00	43,798,704.00	44,288,355.00
	DRA GROWTH AND INCOME FUND IX, LLC	17,156,029.00	17,156,029.00	16,928,679.00
	DRA GROWTH AND INCOME FUND VIII CO - INVESTMENT I, LLC	93,857,759.00	93,857,759.00	93,243,661.00
	DST SYS INC COM	15,800.00	891,599.73	980,706.00
	DSV DKK1	20,374.00	1,360,399.24	1,605,499.06
	DSV PARTNERS IV, LP	157,331.24	157,331.24	3,918.00
	DTE ENERGY CO 1.5% DUE 10-01-2019	285,000.00	284,643.75	280,479.33
	DTE ENERGY CO 2.85% DUE 10-01-2026	18,015,000.00	17,796,474.02	17,297,894.91
	DTE ENERGY CO COM	4,514.00	364,592.20	494,102.44
	DU PONT E I DE 2.2% DUE 05-01-2020	175,000.00	174,807.50	174,845.83
	DUBAI INVESTMENTS AED1	747,939.00	477,822.93	490,778.97
	DUBAI ISLAMIC BK AED1	540,686.00	901,641.86	911,252.00
	DUCOMMUN INC DEL COM	28,141.00	760,192.99	800,611.45
	DUFY AG CHF5 (REGD)	45.00	7,102.15	6,691.12
	DUKE ENERGY 3.75% DUE 06-01-2045	2,944,000.00	2,888,549.92	3,032,043.26
	DUKE ENERGY 3.875% DUE 03-15-2046	5,007,000.00	4,982,543.69	5,250,900.98
	DUKE ENERGY 4 DUE 09-30-2042	2,730,000.00	2,749,588.00	2,912,658.84
	DUKE ENERGY 4.15% DUE 12-01-2044	105,000.00	106,087.80	114,528.23
	DUKE ENERGY 4.2% DUE 08-15-2045	245,000.00	258,970.67	270,199.48
	DUKE ENERGY 4.25% DUE 12-15-2041	1,762,000.00	1,871,315.07	1,939,322.39
	DUKE ENERGY 4.375% DUE 03-30-2044	2,758,000.00	2,895,636.28	3,134,216.02
	DUKE ENERGY CORP 3.75% DUE 04-15-2024	4,685,000.00	4,792,333.60	4,893,037.43
	DUKE ENERGY CORP 3.75% DUE 09-01-2046	11,555,000.00	11,193,543.66	11,426,866.61

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	DUKE ENERGY CORP 3.95% DUE 08-15-2047	300,000.00	298,794.00	308,292.00
	DUKE ENERGY CORP 4.8% DUE 12-15-2045	2,485,000.00	2,676,189.00	2,871,879.71
	DUKE ENERGY CORP NEW 3.95 DUE 10-15-2023	5,365,000.00	5,895,705.80	5,631,667.33
	DUKE ENERGY CORP NEW COM NEW COM NEW	72,867.00	5,882,407.67	6,128,843.37
	DUKE ENERGY FLA 1.196% DUE 03-01-2022	141,336.07	141,334.66	139,700.81
	DUKE ENERGY FLA 1.731% DUE 09-01-2024	645,000.00	644,987.10	631,255.05
	DUKE ENERGY FLA 2.858% DUE 03-01-2035	205,000.00	204,989.75	190,249.84
	DUKE ENERGY FLA 3.112% DUE 09-01-2036	265,000.00	264,984.10	251,202.78
	DUKE ENERGY FLA 3.2% DUE 01-15-2027	330,000.00	329,802.00	334,091.01
	DUKE ENERGY FLA 3.4% DUE 10-01-2046	3,585,000.00	3,415,632.30	3,467,282.94
	DUKE ENERGY IND 3.75% DUE 05-15-2046	2,250,000.00	2,259,887.50	2,307,955.50
	DUKE ENERGY OH INC 3.7% DUE 06-15-2046	515,000.00	494,675.35	523,598.96
	DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047	1,000,000.00	998,530.00	1,002,493.00
	DUKE RLTY CORP COM NEW REIT	21.00	601.17	571.41
	DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	1,705,000.00	1,705,000.00	1,783,716.44
	DUKSAN NEOLUX CO LTD	26,685.00	656,516.90	613,190.42
	DUNI AB NPV	134,011.00	1,651,733.43	1,984,590.38
	DURATEX SA COM NPV	620,200.00	1,836,114.37	1,720,129.03
	DXC TECHNOLOGY CO FIXED 2.875% DUE 03-27-2020	300,000.00	299,067.00	301,459.50
	DXP ENTERPRISES INC COM NEW STK	28,746.00	1,046,345.38	850,019.22
	DYCOM INDS INC COM	5,060.00	430,975.26	563,835.80
	DYCOM INDS INC SR NT CONV .75% DUE 09-15-2021 REG	3,079,000.00	3,346,172.39	4,014,246.25
	DYNAM JAPAN HLDGS NPV	174,800.00	300,071.15	255,805.97
	DYNEGY INC NEW DEL 7.625% DUE 11-01-2024	480,000.00	466,863.94	514,800.00
	DYNEGY INC NEW DEL COM	60,451.00	656,547.81	716,344.35
	DYNEGY INC NEW DEL TANGIBLE EQUITY UNIT 1 PREPAID STK & 1 SR AMORTIZING NT	4,700.00	387,441.16	372,334.00
	E INK HOLDINGS INC TWD10	1,230,000.00	1,997,512.04	1,983,970.97
	E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW	94,880.00	4,138,520.24	4,703,201.60
	E.ON SE NPV	300,660.00	2,969,262.77	3,271,315.93
	EAGLE PHARMACEUTICALS INC COM	13,667.00	956,752.86	730,091.14
	EAST JAPAN RAILWAY CO NPV	28,700.00	2,584,674.21	2,801,211.72
	EAST RIDGE HOLDINGS, LLC	2,435,778.00	2,435,778.00	3,415,562.00
	EAST WEST BANCORP INC COM	60,323.00	3,516,760.10	3,669,448.09
	EASTMAIN RESOURCES COM NPV	1,082,500.00	598,100.36	298,066.56
	EASTMAN CHEM CO 4.65% DUE 10-15-2044	930,000.00	887,629.20	1,014,469.11
	EASTMAN CHEM CO 4.8% DUE 09-01-2042	285,000.00	274,355.25	313,366.05
	EASTMAN CHEM CO COM	28.00	2,294.78	2,593.92
	EASTON VALLEY HOLDINGS LLC	4,187,018.00	4,187,018.00	6,232,467.00
	EASYJET ORD GBP0.27285714	7,929.00	123,073.63	157,028.00
	EATON CORP PLC COM USD0.50	7,958.00	520,061.22	628,761.58
	EBAY INC COM USD0.001	180,174.00	5,590,136.57	6,799,766.76
	EBAY INC FLTG RATE NT DUE 01-30-2023 REG	300,000.00	300,000.00	301,065.30
	ECOLAB INC COM STK USD1	37,034.00	4,769,894.60	4,969,222.12
	ECOPETROL S A 7.375 DUE 09-18-2043 REG	1,300,000.00	1,404,000.00	1,562,600.00
	EDENRED EUR2	342,561.00	8,193,009.08	9,946,377.05
	EDF EURO.5	28,764.00	424,881.67	359,904.86
	EDF S A 4.75% DUE 10-13-2035	356,000.00	363,858.49	393,111.22
	EDF S A 4.95% DUE 10-13-2045	1,400,000.00	1,449,056.00	1,588,416.20
	EDISON INTL COM	31,037.00	2,310,157.25	1,962,779.88
	EDUCATION RLTY TR INC COM NEW COM NEW	25,442.00	953,299.37	888,434.64
	EDWARDS LIFESCIENCES CORP COM	87,870.00	4,186,811.95	9,903,827.70
	EGYPT(ARAB REP OF 0% TB 27/03/18 EGP25000	900,000.00	46,948.30	48,621.16
	EGYPT(ARAB REP OF 0% T-BILL 10/04/18 EGP25000	3,400,000.00	176,195.64	183,170.51
	EIFFAGE EUR4	25,843.00	2,133,007.58	2,834,488.11
	EIS BARCUS33 01/31/2018 USD 1M LIBOR/LB02TRUU LB02TRUU	0.00	0.00	973,150.66
	EIS BARCUS33 02/28/2018 USD 1M LIBOR/LB02TRUU LB02TRUU	0.00	0.00	62,080.50
	EIS BARCUS33 03/30/2018 USD 1M LIBOR/LB02TRUU LB02TRUU	0.00	0.00	332,098.38
	EIS BARCUS33 04/30/2018 USD 1M LIBOR/LB02TRUU LB02TRUU 10.31.2	0.00	0.00	770,387.47
	EIS BARCUS33 05/31/2018 USD 1M LIBOR/LB02TRUU LB02TRUU	0.00	0.00	165,182.15
	EIS BARCUS33 05/31/2018 USD 1M LIBOR/U.S. TREASURY LBUTTRUU	0.00	0.00	236,338.38
	EIS BARCUS33 06/30/2018 USD 1M LIBOR/LB02TRUU LB02TRUU	0.00	0.00	1,057,544.59
	EIS BARCUS33 09/28/2018 USD 1M LIBOR/LB02TRUU LB02TRUU	0.00	0.00	0.00
	EIS BARCUS33 12/29/2017 USD 1M LIBOR/LB02TRUU LB02TRUU	0.00	0.00	0.00
	EIS BOFAUS3N 05/31/2018 USD 3M LIBOR/MSCI AC WORLD MIMUAWON	0.00	0.00	271,720.40
	EIS CHASUS33 03/20/2018 USD MARKET IBOX /3M LIBOR SWU0Y7765	0.00	294.44	16,131.93
	EIS CHASUS33 03/20/2020 USD MARKET IBOX /3M LIBOR SWU0Y6320	0.00	176.67	36,660.13
	EIS CITIUS33 03/20/2020 USD MARKET IBOX /3M LIBOR SWU074507	0.00	1,082.08	587,169.80
	EIS GOLDUS33 06/30/2018 USD 3M LIBOR/MSCI AC WORLD MIMUAWON	0.00	0.00	1,026,161.89
	EIS GOLDUS33 06/30/2018 USD 3M LIBOR/U.S. TREASURY LBUTTRUU	0.00	0.00	1,877,352.73
	EIS GSILGB2X 02/28/2018 USD 3M LIBOR/GSISKH1T GSISKH1T	0.00	0.00	306,994.68
	EIS GSILGB2X 05/31/2018 USD 3M LIBOR/GSISKH1T GSISKH1T	0.00	0.00	100,372.61
	EIS GSILGB2X 06/30/2018 USD 3M LIBOR/GSISKH1T GSISKH1T	0.00	0.00	286,317.27

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	EIS GSILGB2X 07/05/2018 USD 3M LIBOR/GSISKH1T GSISKH1T	0.00	0.00	0.00
	EIS GSILGB2X 11/30/2018 USD 3M LIBOR/MSCI AC WORLD MIMUAWON 11.30	0.00	0.00	5,376,414.73
	EIS GSILGB2X 12/05/2018 USD 3M LIBOR/GSISKH1T GSISKH1T 11.30	0.00	0.00	777,984.94
	EIS GSILGB2X 12/29/2017 USD 3M LIBOR/GSISKH1T GSISKH1T	0.00	0.00	0.00
	EIS GSILGB2X 12/29/2017 USD 3M LIBOR/MSCI AC WORLD MIMUAWON	0.00	0.00	0.00
	EISAI CO NPV	43,695.00	2,432,347.96	2,488,656.20
	EL DORADO LAND VENTURES LLC	1,447,129.00	1,447,129.00	2,052,691.00
	EL PASO ELEC CO 5% DUE 12-01-2044	600,000.00	597,870.00	662,108.40
	EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31	2,502,000.00	2,975,477.94	3,227,149.66
	EL PASO PIPELN 4.7% DUE 11-01-2042	6,010,000.00	5,176,764.82	5,818,154.79
	EL PASO PIPELN 7.5% DUE 11-15-2040	655,000.00	835,810.60	838,341.05
	EL.EN. SPA EURO.13	10,844.00	229,727.69	338,949.02
	ELDORADO GOLD CORP COM NPV	415,959.00	1,669,455.38	604,210.37
	ELDORADO GOLD CORP NEW COM	258,162.00	890,628.86	369,171.66
	ELDORADO RESORTS INC 6.0% 04-01-2025	450,000.00	465,672.50	470,250.00
	ELECTR ARTS COM	19,388.00	1,871,701.36	2,036,903.28
	ELECTRIC POWER DEVELOPMENT CO LTD NPV	12,100.00	397,981.07	325,996.45
	ELECTROCOMPONENTS ORD GBP0.10	167,150.00	470,437.88	1,416,592.87
	ELECTRONICS FOR .75% DUE 09-01-2019	452,000.00	472,312.16	435,897.50
	ELEMENT FLEET MGMT COM NPV	127,983.00	1,128,124.58	970,380.70
	ELI LILLY & CO 3.95% 05-15-2047	1,185,000.00	1,178,589.15	1,272,298.95
	ELI LILLY & CO COM	118,231.00	8,890,209.26	9,985,790.26
	ELIOR GROUP	37,943.00	1,030,126.15	784,804.72
	ELISA OYJ NPV	3,408.00	104,148.03	133,900.93
	ELITEGROUP COMPUT TWD10	257,000.00	139,572.65	171,428.33
	ELLIE MAE INC COM STK	31,698.00	2,150,278.50	2,833,801.20
	ELLIS CAPITAL, L.P.	3,637,796.00	3,637,796.00	4,287,253.00
	EMAAR PROPERTIES AED1	927,413.00	1,826,702.00	1,752,408.58
	EMC CORP 1.875% DUE 06-01-2018	300,000.00	297,000.00	298,573.50
	EMCOR GROUP INC COM	9,978.00	368,964.92	815,701.50
	EMD FIN LLC 2.4% DUE 03-19-2020	835,000.00	834,958.25	833,170.52
	EMERA INC COM NPV	36,973.00	1,266,850.42	1,386,321.51
	EMERA US FIN LP 4.75% DUE 06-15-2046	7,619,000.00	7,845,645.23	8,341,464.06
	EMERALD BAY S.A. 0% NTS 19/10/20 EUR1	100,000.00	102,120.98	111,374.21
	EMERAM FUND I FEEDER LIMITED	31,071,149.27	34,546,562.22	35,471,418.03
	EMERGENT BIOSOLUTIONS INC COM	30,540.00	998,508.97	1,419,193.80
	EMERSON ELECTRIC CO COM	51,147.00	2,863,334.14	3,564,434.43
	EMG AE PERMIAN CO-INVESTMENT, LP	11,086,455.00	11,086,455.00	2,252,615.00
	EMG AE WOODFORD CO-INVESTMENT, LP	10,835,554.00	10,835,554.00	9,721,212.00
	EMG AENO CO-INVESTMENT LP	5,843,911.00	5,843,911.00	7,079,149.00
	EMG PRES EQUITY LP	5,000,000.00	5,000,000.00	7,150,061.00
	EMG TALLGRASS HOLDINGS CO-INVESTMENT LP	1,767,439.00	1,767,439.00	15,598,400.00
	EMG UTICA II CO-INVESTMENT LP	4,176,172.00	4,176,172.00	6,824,730.00
	EMPIRE CO CLASS'A'N/VTG COM NPV	27,100.00	444,839.57	529,693.12
	EMPIRE ST RLTY OP 2.625% DUE 08-15-2019	963,000.00	1,040,106.20	1,064,716.88
	EMS-CHEMIE HLDG AG CHF0.01 (REGD)	7.00	4,683.63	4,672.65
	ENABLE MIDSTREAM 5% DUE 05-15-2044	880,000.00	861,219.96	864,293.76
	ENAGAS SA EUR1.50	10,889.00	314,669.76	312,112.47
	ENBRIDGE ENERGY 7.375% DUE 10-15-2045	1,331,000.00	1,580,940.65	1,768,584.88
	ENBRIDGE INC 3.7% 07-15-2027	595,000.00	594,845.30	597,508.52
	ENBRIDGE INC 5.5% DUE 12-01-2046	800,000.00	880,032.00	961,967.20
	ENBRIDGE INC COM NPV	62,903.00	2,357,898.52	2,468,024.64
	ENBRIDGE INC FIXED 5.5% DUE 07-15-2077	2,312,000.00	2,312,000.00	2,297,550.00
	ENBRIDGE INC SR NT FLTG RATE 01-10-2020	200,000.00	199,776.00	200,275.60
	ENBRIDGE INC SR NT FLTG RATE DUE 06-15-2020 REG	100,000.00	100,000.00	100,928.80
	ENBRIDGE INCOME FD HLDGS INC COM	69,877.00	1,783,560.69	1,662,503.19
	ENCANA CORP 5.15 DUE 11-15-2041	3,320,000.00	3,173,378.60	3,617,837.20
	ENCANA CORP COM NPV	1,020,335.00	10,241,185.91	13,655,378.60
	ENCAP ENERGY CAPITAL FUND X LP	25,108,595.78	25,108,595.78	24,822,584.00
	ENCAP ENERGY CAPITAL FUND XI LP	3,557,340.65	3,557,340.65	2,065,250.00
	ENCORE CAP GROUP INC SR NT CONV 3% DUE 07-01-2020 REG	475,000.00	514,983.60	526,062.50
	ENDESA SA EUR1.2	15,652.00	316,004.81	335,583.34
	ENDO INTL LTD COM STK	29,811.00	1,114,740.98	231,035.25
	ENDO LUXEMBOURG FIN COMPANY I S.A R.L. TLB SENIOR SECD FIRST LIEN 04-29-2024	2,415,181.70	2,415,517.15	2,426,395.39
	ENEL SPA EUR1	778,434.00	3,832,822.28	4,795,234.67
	ENERGA SA PLN10.92	369,323.00	1,096,127.29	1,353,022.27
	ENERGIAS DE PORTUGAL SA EUR1(REGD)	114,930.00	432,762.52	398,152.94
	ENERGY & MINERALS GROUP FUND II, LP	42,280,224.18	42,280,224.18	57,183,429.00
	ENERGY ABSOLUTE PUBLIC CO LTD THB0.10(ALIEN MKT)	149,000.00	143,350.78	240,027.62
	ENERGY FUTURE INTERMEDIATE HOLDING COMPANY LLC TERM LOAN DUE 06-23-2018 BEO	200,000.00	199,636.36	200,350.00
	ENERGY RECOVERY INC COM	117,100.00	1,095,005.26	1,024,625.00
	ENERGY TRANSFER 4.9% DUE 02-01-2024	1,250,000.00	1,288,025.00	1,321,878.75

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	ENERGY TRANSFER 4.9% DUE 03-15-2035	570,000.00	564,849.40	563,840.58
	ENERGY TRANSFER 5.15% DUE 02-01-2043	1,320,000.00	1,317,164.08	1,249,980.61
	ENERGY TRANSFER 5.15% DUE 03-15-2045	2,000,000.00	1,975,095.27	1,944,694.00
	ENERGY TRANSFER 5.5% DUE 06-01-2027	1,636,000.00	1,656,336.25	1,668,720.00
	ENERGY TRANSFER 5.95 DUE 10-01-2043	1,235,000.00	1,255,217.55	1,313,087.82
	ENERGY TRANSFER 6.05% DUE 06-01-2041	975,000.00	1,004,158.80	1,044,665.70
	ENERGY TRANSFER 6.5% DUE 02-01-2042	310,000.00	347,661.71	351,017.65
	ENERGY TRANSFER EQUITY L P 4.25% DUE 03-15-2023/10-18-2017	401,000.00	401,000.00	397,992.50
	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	2,845,000.00	3,076,645.00	3,089,433.87
	ENERGY TRANSFER PARTNERS L P ENERGY TRANSFER PARTNERS 6.625% DUE 10-15-2036	1,250,000.00	1,481,906.50	1,439,896.25
	ENERPLUS CORP	221,527.00	1,996,372.61	2,176,461.45
	ENERSYS COM	12,890.00	886,937.23	897,530.70
	ENERVEST ENERGY INSTITUTIONAL FUND XII-C, LP	26,270,151.39	26,270,151.39	1.00
	ENERVEST ENERGY INSTITUTIONAL FUND XIII-C LP	48,325,750.15	48,325,750.15	1.00
	ENGIE BRASIL COM NPV	0.00	0.00	0.00
	ENGIE COMSTK	161,278.00	2,915,375.54	2,776,153.87
	ENI SPA EUR1	232,192.00	4,144,687.92	3,847,663.13
	ENLINK MIDSTREAM 4.85% DUE 07-15-2026	1,252,000.00	1,269,200.85	1,311,930.74
	ENLINK MIDSTREAM 5.45% DUE 06-01-2047	830,000.00	826,618.86	877,053.53
	ENLINK MIDSTREAM 5.6% DUE 04-01-2044	65,000.00	67,031.90	68,245.45
	ENLINK MIDSTREAM PARTNERS LP 5.05% DUE 04-01-2045	1,715,000.00	1,578,326.35	1,693,922.65
	ENLINK MIDSTREAM PARTNERS LP 6.0% DUE 12-30-2049	1,247,000.00	1,247,000.00	1,193,753.10
	ENN ENERGY COMSTK	156,000.00	1,156,412.58	1,112,532.46
	ENSCO JERSEY FIN LTD CONV 3.0% 01-31-2024	940,000.00	789,449.79	834,250.00
	ENTEGRIS INC COM	52,723.00	1,611,378.11	1,605,415.35
	ENTERGY CORP NEW COM	6,851.00	499,742.99	557,602.89
	ENTERGY TEX INC 7.125% DUE 02-01-2019	205,000.00	241,779.05	215,361.93
	ENTERPRISE PRODS 4.45 DUE 02-15-2043	1,000,000.00	931,340.00	1,035,194.00
	ENTERPRISE PRODS 4.85% DUE 03-15-2044	947,000.00	983,452.93	1,030,848.33
	ENTERPRISE PRODS 4.95% DUE 10-15-2054	2,025,000.00	1,991,709.00	2,215,505.93
	ENTERPRISE PRODS 5.1% DUE 02-15-2045	12,709,000.00	13,202,100.28	14,501,820.50
	ENTERPRISE PRODS 6.125% DUE 10-15-2039	4,580,000.00	5,343,280.80	5,761,525.50
	ENTERPRISE PRODS 7.55% DUE 04-15-2038	480,000.00	648,953.85	672,261.12
	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	2,130,000.00	2,104,059.46	2,346,823.36
	ENTERPRISE PRODS FIXED 5.25% DUE 08-16-2077	942,000.00	942,000.00	932,580.00
	ENTERPRISE PRODS FLTGT RT 4.875% DUE 08-16-2077	1,073,000.00	1,073,000.00	1,075,682.50
	ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042	405,000.00	371,660.40	444,739.82
	ENTRA ASA NOK1	81,670.00	1,154,308.63	1,218,157.92
	ENVESTNET INC 1.75% DUE 12-15-2019 BEO	1,010,000.00	1,025,498.92	1,046,612.50
	ENVESTNET INC COM STK	44,235.00	1,382,009.48	2,205,114.75
	ENVISION HEALTHCARE CORP COM	51,741.00	2,486,205.51	1,788,168.96
	EOG RES INC 5.1% DUE 01-15-2036	700,000.00	715,679.14	808,497.20
	EOG RES INC FIXED 3.9% DUE 04-01-2035	120,000.00	121,477.20	122,481.00
	EOG RESOURCES INC COM	153,693.00	12,830,960.95	16,585,011.63
	EPISTAR CORP TWD10	655,000.00	683,950.96	993,774.89
	EPR PPTYS 4.5% DUE 06-01-2027	300,000.00	304,398.00	301,707.00
	EQT CORP 3.9% DUE 10-01-2027	1,150,000.00	1,149,057.00	1,143,251.80
	EQT CORP COM	203,547.00	12,123,500.20	11,585,895.24
	EQTY RESDNTL EFF 5/15/02	12,800.00	829,569.33	816,256.00
	EQUIFAX INC COM	19,196.00	2,264,780.65	2,263,592.32
	EQUINIX INC 5.375% DUE 05-15-2027	213,000.00	213,000.00	227,910.00
	EQUINIX INC 5.875% DUE 01-15-2026	1,406,000.00	1,521,995.00	1,509,692.50
	EQUINOX GOLD CORP COM NPV	934,497.00	761,538.30	835,337.91
	EQUITY COMMONWEALTH USD0.01(BNF INT)	26,766.00	787,460.82	816,630.66
	EREGLI DEMIR CELIK TRY1 (B SHARES)	475,684.00	764,828.36	1,257,082.41
	ERICSSON	140,000.00	995,160.70	935,200.00
	ERICSSON SER'B'NPV	305.00	1,932.44	2,006.02
	ERP OPER LTD 4.5% DUE 07-01-2044	235,000.00	233,347.95	257,254.03
	ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	1,470,000.00	1,436,572.20	1,512,484.48
	ERSTE GROUP BANK AG NPV	71,865.00	2,606,096.98	3,115,698.92
	ESC CB IMPAX LABORATORIES D06/15/16 02.000% JD22 ESCROW	765,000.00	0.00	765,000.00
	ESC CB TRICO MARINE CV D02/07/07 3.000% ESCROW	285,000.00	184,537.50	0.00
	ESC GCB GMX RES INC ESCR D10/28/09 4.500%	700,000.00	465,257.53	0.00
	ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW	3,800,000.00	0.00	380.00
	ESC GCB144A SINO-FORESTFCV D12/17/09 4.250% JD16 ESCROW	5,877,000.00	0.00	14,692.50
	ESC MNLEHMAN BRTHRS HLDGRR 5.625 D012208M012413GL ESCROW	8,900,000.00	0.00	409,400.00
	ESCORTS INR10	71,370.00	855,197.43	880,503.02
	ESCROW CB CITADEL BROADCAST F D02/18/04 4.000 FA11	3,950,000.00	0.00	0.00
	ESCROW GM CORP SR CONV 06/01/2009	560,300.00	0.00	112,060.00
	ESCROW LEAR CORPORATION	200,000.00	0.00	2,000.00
	ESON PRECISION IND TWD10	285,000.00	334,859.06	434,321.29
	ESSEX PORTFOLIO L 3.625% DUE 05-01-2027	300,000.00	299,742.00	302,171.70

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	ESSEX PPTY TR REIT	8.00	2,023.53	1,930.96
	ESSILOR INTL EURO.18	39,531.00	5,125,494.38	5,456,541.73
	ESSITY AB SER'B'NPV	3,779.00	79,913.54	107,542.84
	ESTACIO PARTICIPAC COM NPV	92,000.00	906,986.51	910,264.99
	ESTEE LAUDER COMPANIES INC CL A USD0.01	6,776.00	565,164.56	862,178.24
	ETABLISSEMENTEN COLRUYT ORDSHR	1,626.00	85,678.79	84,660.44
	ETF- ISHARES BARCLAYS 20+ YR TREAS BD FD	59.00	7,459.57	7,484.74
	ETF- ISHARES BARCLAYS BARCLAYS 7-10 YR TREAS BD FD	266.00	28,217.92	28,081.62
	ETHAN ALLEN INTERIORS INC COM	76,000.00	1,945,984.72	2,173,600.00
	EURAZEO SE NPV	1,029.00	53,381.17	95,142.99
	Euro	15,072,966.83	15,072,966.83	15,072,966.83
	EUROBANK ERGASIAS S.A.	272,986.00	239,828.24	278,631.37
	EUROFINS SCIENTIFI EURO.10	12,615.00	5,378,807.30	7,689,171.94
	EURONET WORLDWIDE INC COM	34,020.00	1,929,396.77	2,866,865.40
	EURONET WORLDWIDE INC SR NT CONV 1.5% DUE 10-01-2044/10-05-2020 REG	2,467,000.00	2,908,205.46	3,034,410.00
	EURONEXT EUR1.60	17,846.00	776,557.57	1,110,261.26
	EUTELSAT COMMUNICA EUR1	35,773.00	949,933.15	828,840.29
	EVERBRIDGE INC CONV 1.5% BNDS 11-01-2022 REG	1,159,000.00	1,165,975.00	1,281,419.38
	EVEREST RE GROUP COM	4,324.00	1,014,627.32	956,728.24
	EVERGREEN INTL STO TWD10	265,000.00	125,893.13	126,006.02
	EVERGREEN MARINE C TWD10	257,000.00	143,043.48	141,201.67
	EVERSOURCE ENERGY 2.75% DUE 03-15-2022	820,000.00	828,388.60	821,484.20
	EVERSOURCE ENERGY COM	10,339.00	647,050.39	653,218.02
	EVN AG NPV	6,376.00	110,874.12	127,860.23
	EVOLUTION GAMING NPV	23,511.00	1,591,359.00	1,666,947.85
	EVOLUTION MINING NPV	823,144.00	988,090.34	1,706,128.56
	EVONIK INDUSTRIES NPV	7,681.00	265,310.00	289,336.35
	EXCEL MARITIME CARRIERS LLC COMMON STOCK	2,614.33	31,862.12	31,862.15
	EXCEL MEDICAL FUND L.P.	10,586,080.25	10,586,080.25	4,409,311.00
	EXELIXIS INC COM STK	13,710.00	373,769.12	416,784.00
	EXELON CORP 3.95% DUE 06-15-2025	755,000.00	757,089.83	786,811.17
	EXELON CORP 4.45% DUE 04-15-2046	345,000.00	343,929.03	374,919.78
	EXELON CORP 4.95% DUE 06-15-2035	2,230,000.00	2,217,643.79	2,542,969.35
	EXELON CORP 5.625% DUE 06-15-2035	290,000.00	333,563.80	356,407.97
	EXELON CORP COM	113,710.00	4,002,384.30	4,481,311.10
	EXELON GENERATION 5.6 DUE 06-15-2042	8,725,000.00	8,520,988.25	9,566,692.03
	EXIDE INDUSTRIES INR1	382,654.00	767,284.64	1,339,011.73
	EXOR NV EURO.01	12,026.00	594,782.81	737,925.98
	EXPEDIA INC DEL COM NEW	46,490.00	5,676,711.39	5,568,107.30
	EXPEDITORS INTL WASH INC COM	29,955.00	1,675,283.13	1,937,788.95
	EXPERIAN ORD USD0.10	897,820.00	16,084,511.12	19,869,647.92
	EXPRESS INC COM	36,800.00	456,721.97	373,520.00
	EXPRESS SCRIPTS 4.8% DUE 07-15-2046	4,345,000.00	4,355,553.82	4,622,158.86
	EXPRESS SCRIPTS HLDG CO COM	13,453.00	953,564.49	1,004,131.92
	EXTERRAN CORP COM	14,663.00	273,349.22	461,004.72
	EXTRA SPACE STORAGE INC COM	20,293.00	1,592,459.37	1,774,622.85
	EXTRA SPACE STORAGE LP SR NT 3.125% CNV BDS USD1000 10-01-2035	1,559,000.00	1,766,784.46	1,746,080.00
	EXXARO RESOURCES ZAR0.01	117,949.00	1,009,844.55	1,548,199.72
	EXXON MOBIL CORP 3.567% DUE 03-06-2045	2,565,000.00	2,538,537.10	2,592,012.02
	EXXON MOBIL CORP COM	576,079.00	47,728,512.23	48,183,247.56
	F N B CORP PA COM	191,530.00	2,491,844.11	2,646,944.60
	F&F COMPANY KRW500	9,708.00	138,148.68	380,412.50
	F5 NETWORKS INC COM STK	38.00	4,667.99	4,986.36
	FACEBOOK INC COM USD0.000006 CL 'A'	429,631.00	52,412,973.85	75,812,686.26
	FACTSET RESH SYS INC COM STK	39,977.00	5,700,112.75	7,705,966.52
	FAIRFAX FINL HLDGS SUB-VTG COM NPV	5,467.00	2,529,949.35	2,920,532.97
	FAIRMOUNT SANTROL HLDGS INC COMMON STOCK	99,191.00	575,481.46	518,768.93
	FAIRWOOD HOLDINGS HKD1.00	41,000.00	170,429.34	167,832.88
	FALCON CREDIT FUND LP	25,549,943.56	25,549,943.56	25,468,567.00
	FAMILYMART UNY HLD NPV	15,200.00	928,173.80	1,065,956.51
	FANUC CORP NPV	36,200.00	6,746,829.23	8,695,712.38
	FARADAY TECHNOLOGY TWD10	70,000.00	87,453.06	136,196.38
	FARALLON CAPITAL INSTITUTIONAL PARTNERS L.P.	1.00	1.00	3,830,000.00
	FARGLORE LAND DEVE TWD10	205,000.00	220,318.10	221,130.10
	FARMERS EXCHANGE FLTG RT 6.151% DUE 11-01-2053	2,905,000.00	3,083,614.04	3,327,677.50
	FAST RETAILING CO LTD NPV	2,900.00	915,809.91	1,156,138.49
	FED EXPRESS CORP 7.6% DUE 07-01-2097	355,000.00	473,011.30	531,832.96
	FEDERAL HOME LN BK CONS DISC NTS 02-15-2018	50,000,000.00	49,888,055.56	49,919,350.00
	FEDERAL HOME LN BK CONS DISC NTS 01-22-2018	600,000.00	599,306.67	599,569.80
	FEDERAL HOME LN BK CONS DISC NTS DISC NT 29/01/2018	2,400,000.00	2,396,693.25	2,397,676.80
	FEDERAL HOME LN BK CONS DISC NTS DUE 01-23-2018	2,500,000.00	2,496,578.17	2,498,117.50
	FEDERAL HOME LN BK DISC NT 02-26-2018	50,000,000.00	49,889,861.11	49,899,000.00

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	FEDERAL HOME LN BK DISC NT DUE 01-24-2018	2,000,000.00	1,998,102.50	1,998,424.00
	FEDERAL HOME LN BKS .875% DUE 01-30-2018	35,000,000.00	34,998,213.95	34,992,300.00
	FEDERAL HOME LN BKS FLTGT RT DUE 01-25-2019	5,000,000.00	5,000,000.00	4,999,980.00
	FEDERAL HOME LN BKS FRNS 01-02-2018	50,000,000.00	50,000,644.50	50,000,000.00
	FEDERAL HOME LN MTG CORP POOL #A92639 4.5% 06-01-2040 BEO	654,779.55	697,391.37	706,127.36
	FEDERAL HOME LN MTG CORP POOL #G01767 6.5% 12-01-2032 BEO	76,645.58	86,992.71	87,395.12
	FEDERAL HOME LN MTG CORP POOL #G06975 4%04-01-2042 BEO	301,239.05	312,559.07	316,273.89
	FEDERAL HOME LN MTG CORP POOL #G07507 5%11-01-2041 BEO	543,789.00	594,769.21	594,861.66
	FEDERAL HOME LN MTG CORP POOL #G07601 3%07-01-2043 BEO	404,371.30	391,845.27	406,243.94
	FEDERAL HOME LN MTG CORP POOL #G08537 3%07-01-2043 BEO	503,330.57	483,806.83	505,663.51
	FEDERAL HOME LN MTG CORP POOL #G08554 3.5% 10-01-2043 BEO	2,140,041.11	2,187,523.28	2,208,460.36
	FEDERAL HOME LN MTG CORP POOL #G08616 4%11-01-2044 BEO	885,663.05	941,570.55	926,330.93
	FEDERAL HOME LN MTG CORP POOL #G08747 3%02-01-2047 BEO	531,745.91	528,131.70	532,188.85
	FEDERAL HOME LN MTG CORP POOL #G0-8767 4% 06-01-2047 BEO	1,094,891.57	1,143,734.00	1,145,055.12
	FEDERAL HOME LN MTG CORP POOL #G18527 3%10-01-2029 BEO	285,957.80	296,435.45	291,344.67
	FEDERAL HOME LN MTG CORP POOL #G60250 3.5% 10-01-2045 BEO	120,498.11	123,680.01	124,521.42
	FEDERAL HOME LN MTG CORP POOL #G60440 3.5% 03-01-2046 BEO	256,199.30	262,964.57	264,753.54
	FEDERAL HOME LN MTG CORP POOL #Q20856 3%08-01-2043 BEO	1,832,333.56	1,799,480.39	1,839,296.43
	FEDERAL HOME LN MTG CORP POOL #Q27456 4%07-01-2044 BEO	218,821.99	232,472.71	228,897.65
	FEDERAL HOME LN MTG CORP POOL #Q51461 3.5% 10-01-2047 BEO	571,263.74	589,428.14	587,539.04
	FEDERAL HOME LN MTG CORP POOL #Z40042 5.5% 05-01-2034 BEO	164,739.41	179,977.80	181,788.29
	FEDERAL HOME LN MTG CORP SER K027 CL A2 2.63 01-25-2023	1,640,000.00	1,584,650.00	1,653,372.56
	FEDERAL HOME LN MTG CORP SER K045 CL A2 3.023% DUE 01-25-2025	470,000.00	484,082.14	480,436.82
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH6783 4% 03-01-2041 BEO	1,294,859.10	1,386,308.53	1,360,132.95
	FEDERAL NATL MTG ASSN GTD MTG POOL #AI8485 5% 07-01-2041 BEO	526,051.30	583,299.02	567,651.44
	FEDERAL NATL MTG ASSN GTD MTG POOL #AI9145 3% 12-01-2042 BEO	1,385,535.16	1,366,267.57	1,393,017.05
	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ5340 3.5% 11-01-2026 BEO	504,029.28	533,325.99	521,661.23
	FEDERAL NATL MTG ASSN GTD MTG POOL #AK4523 4% 03-01-2042 BEO	848,105.10	907,207.42	890,722.38
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0081 5% 08-01-2040 BEO	287,656.00	317,050.85	310,334.80
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL7083 6.5% 10-01-2039 BEO	144,174.10	168,052.93	162,768.23
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL7118 4% 08-01-2045 BEO	568,932.02	616,980.10	602,345.40
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9867 3% 02-01-2032 BEO	552,008.12	568,309.61	562,776.14
	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW	4,908.00	645,785.93	651,831.48
	FEDEX CORP 3.9% DUE 02-01-2035	515,000.00	512,641.30	523,180.78
	FEDEX CORP 4.1% DUE 02-01-2045	620,000.00	607,694.40	639,086.08
	FEDEX CORP 4.1% DUE 04-15-2043	590,000.00	576,081.23	602,736.33
	FEDEX CORP 4.4% DUE 01-15-2047	760,000.00	751,989.60	810,939.76
	FEDEX CORP 4.5% DUE 02-01-2065	530,000.00	509,353.38	535,152.13
	FEDEX CORP 4.55% DUE 04-01-2046	6,300,000.00	6,368,567.25	6,918,729.30
	FEDEX CORP 4.75% DUE 11-15-2045	2,700,000.00	2,837,943.00	3,023,406.00
	FEDEX CORP BOND 5.1 DUE 01-15-2044	1,520,000.00	1,583,331.60	1,768,884.80
	FEDEX CORP COM	77,822.00	14,646,379.48	19,419,701.88
	FEDEX CORP NT 4.9 DUE 01-15-2034 REG	2,060,000.00	2,057,116.00	2,335,125.36
	FEDT RETAIL HLDGS 6.375% DUE 03-15-2037	209,000.00	228,067.77	213,136.11
	FEED ONE CO LTD NPV	178,700.00	268,996.88	420,377.27
	FERGUSON PLC ORD GBP0.108030303	116,602.00	7,135,574.80	8,407,188.89
	FERRARI N V FERRARI N V COMMON S TOCK	11,031.00	1,279,913.57	1,156,490.04
	FERRARI NV COM EURO.01	44,610.00	4,459,370.46	4,684,494.59
	FERRO CORP COM	22,530.00	352,700.74	531,482.70
	FERROVIAL SA EURO.2	363,101.00	6,629,743.98	8,251,521.54
	FEVERTREE DRINKS ORD GBP0.0025	165,866.00	4,137,614.97	5,109,024.66
	FFC PARTNERS II, LP	13,223,796.87	13,223,796.87	451,097.00
	FFC PARTNERS III-B	12,376,861.72	12,376,861.72	3,113,943.00
	FFCB DISC NT 01-02-2018 0% DISC NTS 02/01/2018 USD	175,000,000.00	174,979,582.75	175,000,000.00
	FFCB DISC NT 01-18-2018 0% DISC NTS 18/01/2018 USD	400,000.00	399,692.00	399,772.00
	FFNMA SER 2017-M3 CL A2 VAR RT 12-25-2026 REG	2,230,000.00	2,120,696.33	2,166,681.38
	FHA 197TH INSD PROJ MTG SER REILLY MTG ASSOC 7.43 DUE 09-01-2018	5,650.00	5,915.26	5,667.96
	FHA INSD PROJ MTG SER NINETY-FIRST (M091) PJ P/T CTF REILLY 7.43 09-01-23	3,783.15	3,891.63	3,773.70
	FHA SIXTY-EIGHTH FED HSG ADMIN INSD GMAC 7.43 PROJ PASS THRU CTF 3-1-21 REG	14,004.10	14,376.07	14,048.62
	FHA TWENTY THREE FEDERAL HOUSING #23 7.43 DUE 1-12-21	2,842.83	2,851.72	2,851.87
	FHLB CONS BD DTD 08/26/2016 FLTGT RATE 02-26-2018	3,000,000.00	2,999,839.50	2,999,730.00
	FHLB DISC NT 01-02-2018 0% DISC NTS 02/01/2018 USD	4,600,000.00	4,599,616.67	4,600,000.00
	FHLB DISC NT 01-05-2018 0% DISC NTS 05/01/2018 USD	2,500,000.00	2,494,225.00	2,499,730.00
	FHLB DISC NT 01-10-2018 0% DISC NTS 10/01/2018 USD	2,200,000.00	2,193,938.39	2,199,368.60
	FHLB DISC NT 01-26-2018 0% BDS 26/01/18 USD1000	50,000,000.00	49,857,180.56	49,957,000.00
	FHLB DISC NT 01-30-2018 0% DISC NTS 30/01/2018 USD	2,500,000.00	2,497,089.58	2,497,492.50
	FHLB DISC NT 01-31-2018 0% DISC NTS 31/01/2018 USD	1,670,000.00	1,664,689.68	1,668,264.87
	FHLB DISC NT 02-02-2018 0% DISC NTS 02/02/2018 USD	60,000,000.00	59,879,880.00	59,931,780.00
	FHLB DISC NT 02-05-2018 0% DISC NTS 05/02/2018 USD	900,000.00	898,493.50	898,875.00
	FHLB DISC NT 02-07-2018 0% DISC NTS 07/02/2018 USD	130,000,000.00	129,679,414.58	129,828,400.00
	FHLB DISC NT 02-09-2018 0% DISC NTS 09/02/2018 USD	3,500,000.00	3,488,940.97	3,495,124.50
	FHLB DISC NT 02-13-2018 0% NTS 13/02/18 USD1000	30,000,000.00	29,933,916.00	29,957,070.00

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	FHLB DISC NT 02-14-2018	500,000.00	498,425.00	499,211.50
	FHLB DISC NT 02-16-2018	1,400,000.00	1,397,147.11	1,397,690.00
	FHLB DISC NT 03-20-2018 0% DISC NTS 20/03/2018 USD	10,000,000.00	9,940,263.90	9,971,120.00
	FHLB TRANCHE 00070 .875 03-19-2018	20,000,000.00	19,971,940.00	19,978,960.00
	FHLMC GOLD POOL#Q35734 3.5% 09-01-2045	191,734.63	196,797.63	198,136.65
	FHLMC GOLD Q40045 3.5 04-01-2046	854,206.81	899,586.57	878,474.83
	FHLMC GOLD V60885 2.5 07-01-2030	442,093.11	447,688.36	441,964.90
	FHLMC MULTICLASS MTG GTD SER 119 CL 119-H 7.50 PARTN CTD DUE 1-15-21 REG	2,689.96	2,716.86	2,790.78
	FHLMC MULTICLASS SER 2266 CL F 11-15-2030	610.08	610.19	611.98
	FHLMC MULTICLASS SER K023 CL A2 2.307 08-25-2022	380,000.00	371,880.47	378,017.54
	FHLMC MULTICLASS SER KSCT CLS A1 3.1942% 12-25-2019	322,820.18	339,163.39	326,232.07
	FHLMC MULTICLASS TRANCHE 2.454 08-25-2023	870,000.00	878,937.89	866,410.38
	FHLMC POOL #1G0223 ADJ RT 04-01-2035	51,754.42	51,370.28	51,947.46
	FHLMC POOL #1J1214 ADJ RT 09-01-2035	82,035.75	81,849.90	84,837.43
	FHLMC POOL #785867 ADJ RT 12-01-2026	16,769.33	16,460.14	17,033.61
	FHLMC POOL #786223 ADJ RT 01-01-2028	11,738.90	11,771.91	12,252.36
	FHLMC POOL #788799 ADJ RT 05-01-2031	24,559.56	25,388.45	25,011.21
	FHLMC POOL #789272 ADJ RT 04-01-2032	58,127.82	59,871.68	60,785.25
	FHLMC POOL #G0-7519 5.5 04-01-2039	11,192.87	12,125.03	12,369.71
	FHLMC PRIN STRIP PRIN PMT ON 6.875% DEB 2031 03-15-2031 (UNDDATE)	10,800,000.00	3,911,209.70	7,233,494.40
	FIAT CHRYSLER AUTOMOBILES NV	104,672.00	1,612,928.09	1,874,040.06
	FIBRIA CELULOSE SA COMSTK	105,400.00	1,528,817.52	1,520,421.45
	FIDELITY NATL FINL INC SR NT CONV 4.25 DUE 08-15-2018 REG	585,000.00	1,238,849.02	1,789,052.85
	FIDELITY NATL INFORMATION SVCS INC COM STK	98,113.00	8,056,368.44	9,231,452.17
	FIDESEA GROUP ORD GBPO.10	2,143.00	74,552.07	73,372.26
	FIFTH CINVEN FUND (NO.3) LP	33,719,728.24	39,837,593.65	49,414,390.84
	FINANCIAL ENGINES INC COM	73,081.00	2,210,995.53	2,214,354.30
	FINCANTIERI SPA NPV	45,431.00	25,442.55	68,301.04
	FING CORP PRIN FICO STRIPS SER 15-PRIN PMT ON 9.65 2019 BD 03-07-2019 REG	4,860,000.00	2,519,356.60	4,747,928.40
	FINISAR CORP SR NT CONV .5% DUE 12-15-2033/12-22-2018 REG	1,960,000.00	2,195,155.19	1,974,700.00
	FIREEYE INC COM	74,800.00	945,049.83	1,062,160.00
	FIREEYE INC SR NT CONV SER A 1% DUE 06-01-2035/06-01-2020 REG	1,285,000.00	1,211,755.00	1,199,868.75
	FIRST AMERN FINL CORP COM STK	17,602.00	619,752.34	986,416.08
	FIRST DATA CORP NEW COM CL A COM CL A	136,345.00	2,475,115.82	2,278,324.95
	FIRST FINL HLDG CO TWD10	4,354,014.00	2,567,427.82	2,860,391.95
	FIRST MNG FIN CORP COM NPV	798,062.00	545,296.48	394,906.77
	FIRST REP BK SAN FRANCISCO CALIF NEW COM	23,691.00	1,816,471.38	2,052,588.24
	FIRST SOLAR INC COM	38,657.00	2,019,202.72	2,610,120.64
	FIRSTCASH INC COM	23,875.00	1,612,474.53	1,610,368.75
	FIRSTENERGY CORP 3.9% 07-15-2027	1,934,000.00	1,946,621.78	1,981,665.36
	FIRSTENERGY CORP 4.85% 07-15-2047	3,401,000.00	3,401,020.01	3,795,475.19
	FIRSTENERGY CORP 7.375% DUE 11-15-2031	2,612,000.00	3,395,335.25	3,522,807.01
	FIRSTENERGY CORP COM	19,395.00	620,431.39	593,874.90
	FIRSTMARK CAPITAL III, L.P.	11,830,483.72	11,830,483.72	13,970,476.00
	FIRSTMARK CAPITAL IV LP	2,750,000.00	2,750,000.00	2,318,028.00
	FIRSTMARK CAPITAL OF I, L.P.	14,214,574.71	14,214,574.71	15,232,731.00
	FIRSTMARK CAPITAL P2, LP	15,000,000.00	15,000,000.00	14,979,600.00
	FIRSTRAND LTD ZAR0.01	770,765.00	3,125,163.19	4,186,910.04
	FISCAL YR 2005 SECUR CORP N Y SPL OBL B 4.93 DUE 04-01-2020 BEOTAXABLE MUNIBOND	125,000.00	135,162.50	127,845.00
	FISERV INC COM	97.00	12,689.35	12,719.61
	FL PWR & LT CO 3.7% 12-01-2047	1,915,000.00	1,899,852.35	1,996,023.65
	FL PWR & LT CO 3.8% DUE 12-15-2042	520,000.00	508,435.20	545,221.56
	FL PWR & LT CO 4.05% DUE 10-01-2044	1,000,000.00	996,700.00	1,093,424.00
	FL PWR & LT CO 4.95% DUE 06-01-2035	4,695,000.00	5,119,709.70	5,563,255.74
	FL PWR & LT CO 5.65% DUE 02-01-2035	538,000.00	621,229.24	683,039.42
	FL PWR & LT CO 5.65% DUE 02-01-2037	1,300,000.00	1,535,677.00	1,660,820.20
	FLA SILV 05-18 0.0000& 05-31-18	0.00	0.00	1,997.37
	FLEETCOR TECHNOLOGIES INC COM	5,462.00	828,018.59	1,051,052.66
	FLETCHER BUILDING NPV	59,773.00	314,473.01	323,080.24
	FLEURY SA COMSTK	169,100.00	1,427,152.15	1,509,466.40
	FLEX LTD FLEX LTD	222,906.00	3,346,027.30	4,010,078.94
	FLORIDA PWR CORP 3.85% DUE 11-15-2042	140,000.00	126,261.80	146,723.36
	FLORIDA PWR CORP 6.4% DUE 06-15-2038	2,260,000.00	2,838,853.80	3,180,644.90
	FLUIDIGM CORP DEL COM STK	141,300.00	679,760.73	832,257.00
	FLUOR CORP NEW COM	100.00	4,814.89	5,165.00
	FNMA POOL #303959 ADJ RT DUE 05-01-2026 REG	8,170.20	8,405.10	8,355.83
	FNMA POOL #373311 ADJ RT DUE 03-01-2027 REG	20,103.35	19,908.56	20,297.35
	FNMA POOL #463617 4.91% DUE 10-01-2019 BEO	343,665.68	380,985.61	357,652.87
	FNMA POOL #467144 4.25% DUE 01-01-2021 BEO	405,968.03	438,572.35	426,786.07
	FNMA POOL #468272 3.83% DUE 07-01-2021 BEO	431,672.70	461,805.48	450,791.48
	FNMA POOL #504558 6.5% DUE 07-01-2029 REG	14,825.66	15,460.39	16,433.50
	FNMA POOL #544781 ADJ RT DUE 02-01-2030 REG	114,554.96	116,434.33	120,967.75

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	FNMA POOL #544860 ADJ RT DUE 09-01-2034 BEO	61,520.16	63,211.96	65,266.98
	FNMA POOL #735642 2.401% 08-01-2042 BEO	73,146.04	73,888.96	74,301.09
	FNMA POOL #735643 2.401% 08-01-2042 BEO	74,000.50	74,681.43	75,223.73
	FNMA POOL #735653 2.401% 10-01-2044 BEO	70,000.61	70,650.09	71,144.00
	FNMA POOL #735654 2.401% 10-01-2044 BEO	166,414.31	167,952.85	169,224.22
	FNMA POOL #745002 6% DUE 10-01-2035 REG	173,798.45	195,523.22	197,496.39
	FNMA POOL #758900 3.367% 12-01-2033 BEO	33,618.70	33,560.96	35,243.16
	FNMA POOL #802467 ADJ RT DUE 11-01-2034 BEO	58,617.80	58,287.99	61,649.51
	FNMA POOL #804565 ADJ RT DUE 01-01-2035 BEO	78,200.33	79,575.88	80,949.07
	FNMA POOL #838331 ADJ RT DUE 06-01-2035 BEO	104,794.88	104,074.43	107,412.66
	FNMA POOL #897717 ADJ RT DUE 08-01-2036 REG	104,725.83	106,427.62	109,011.21
	FNMA POOL #AB3274 4.5% 07-01-2041 BEO	180,402.17	195,679.98	194,296.75
	FNMA POOL #AB7615 3.5% 01-01-2043 BEO	640,685.98	669,917.27	661,290.44
	FNMA POOL #AD0555 5.5% 02-01-2038 BEO	194,259.83	213,928.65	215,515.74
	FNMA POOL #AD7916 4.5% 07-01-2040 BEO	484,264.23	527,394.02	518,249.89
	FNMA POOL #AE0949 4% 02-01-2041 BEO	302,280.20	324,573.34	317,724.60
	FNMA POOL #AL8153 3% 03-01-2031 BEO	235,850.11	248,158.52	240,512.87
	FNMA POOL #AL8387 4% 03-01-2046 BEO	8,756,318.69	9,356,947.43	9,162,979.64
	FNMA POOL #AL8946 3.5% 08-01-2046 BEO	1,515,102.13	1,614,885.80	1,562,858.15
	FNMA POOL #AM6238 3.61% 07-01-2029 BEO	1,200,000.00	1,293,984.38	1,249,452.00
	FNMA POOL #AM6558 3.7% 09-01-2034 BEO	1,990,779.71	2,220,963.61	2,125,382.30
	FNMA POOL #AM7912 3.6% DUE 02-01-2040 BEO	1,966,325.18	2,185,616.52	2,020,458.11
	FNMA POOL #AN0971 3.11% 02-01-2028 BEO	350,000.00	353,937.50	356,489.00
	FNMA POOL #AN1151 3.2% DUE 03-01-2031 BEO	339,911.71	366,400.92	344,857.43
	FNMA POOL #AN1161 3.05% DUE 04-01-2028 BEO	350,000.00	354,416.02	354,669.70
	FNMA POOL #AN2799 2.21% DUE 09-01-2026 BEO	380,000.00	379,005.47	361,912.00
	FNMA POOL #AN3620 2.75% 11-01-2031 BEO	590,199.24	595,916.80	577,262.07
	FNMA POOL #AN4786 3.32% 03-01-2029 BEO	1,048,206.38	1,081,617.96	1,082,681.89
	FNMA POOL #AN5048 3.13% 04-01-2029 BEO	1,295,839.65	1,287,133.23	1,320,551.31
	FNMA POOL #AN5049 3.13% DUE 04-01-2029 BEO	1,256,272.03	1,247,831.45	1,280,229.14
	FNMA POOL #AS4953 3% 05-01-2030 BEO	302,497.72	318,284.31	308,774.55
	FNMA POOL #AS5938 3.5% 10-01-2045 BEO	444,599.44	465,492.13	456,723.67
	FNMA POOL #AS6320 3% 12-01-2030 BEO	407,557.22	429,145.02	415,626.85
	FNMA POOL #AS6633 3% DUE 02-01-2046 REG	747,457.01	775,661.84	747,836.72
	FNMA POOL #AS7800 3% 08-01-2046 BEO	473,456.51	492,690.68	473,697.97
	FNMA POOL #AS8784 3% DUE 02-01-2047 BEO	377,423.82	377,084.72	377,615.55
	FNMA POOL #ATS365 3.5% 05-01-2043 BEO	2,211,337.15	2,268,002.69	2,277,168.66
	FNMA POOL #AV0004 3% 09-01-2043 BEO	910,760.15	898,094.89	915,213.77
	FNMA POOL #AV2321 3% 12-01-2028 BEO	383,025.29	396,790.27	390,953.91
	FNMA POOL #AZ0085 2.5% 08-01-2030 BEO	761,786.68	773,451.51	763,256.93
	FNMA POOL #AZ0867 4% 07-01-2045 BEO	555,357.93	602,259.63	587,007.78
	FNMA POOL #AZ5892 2.5% 09-01-2030 BEO	173,826.20	176,487.92	174,159.95
	FNMA POOL #BC0330 3% 12-01-2045 BEO	609,669.66	608,383.66	610,181.78
	FNMA POOL #MA2863 3% DUE 01-01-2047 BEO	375,307.91	376,466.09	375,498.57
	FNMA REMIC SER 1998-73 CL MZ 6.3 10-17-2038	22,760.62	22,824.64	22,999.54
	FNMA REMIC SER 1999-M1 CL B 6.29 02-25-2029	1,379,572.33	1,354,998.70	1,441,210.24
	FNMA REMIC TR 2016-M11 CL-X2 VAR RATE 07-25-2039	2,362,341.34	166,102.13	153,339.58
	FNMA SER 2000-32 CLASS-FM 10-18-2030	1,499.68	1,499.00	1,504.80
	FNMA SER 2006-5 CL 3A2 05-25-2035	132,973.35	136,339.24	139,946.34
	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY	1,900,000.00	1,889,312.50	1,897,512.90
	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY	(1,800,000.00)	(1,838,812.50)	(1,845,210.60)
	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES FEBRUARY	(1,800,000.00)	(1,874,531.25)	(1,879,799.40)
	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY	6,020,000.00	6,285,256.25	6,295,348.78
	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES FEBRUARY	5,360,000.00	5,695,837.50	5,695,836.16
	FNMA TRANCHE 00391 11-25-2023	765,760.34	765,134.88	767,955.77
	FOLSOM REAL ESTATE SOUTH, LLC	7,189,287.00	7,189,287.00	13,161,758.00
	FOMENTO ECON MEXIC UNITS (REP 1'B'8' 4'D'SHS)	178,000.00	1,574,217.06	1,682,609.70
	FOMENTO ECONOMICO 4.375% DUE 05-10-2043	200,000.00	206,909.60	210,625.80
	FONCIERE DES REIT EUR	1,662.00	145,930.82	188,556.55
	FOOT LOCKER INC COM	71.00	3,262.40	3,328.48
	FORD CR AUTO OWNER 1.28% DUE 09-15-2019	195,414.84	195,399.29	195,213.37
	FORD CR AUTO OWNER 2.26% DUE 11-15-2025	1,220,000.00	1,219,695.61	1,222,480.26
	FORD FNDTN 3.859% DUE 06-01-2047	2,700,000.00	2,789,325.00	2,877,889.50
	FORD MOTOR CREDIT CO LLC 5 DUE 05-15-2018	350,000.00	369,488.00	353,562.65
	FORD MTR CO DEL 4.346% DUE 12-08-2026	360,000.00	373,442.40	375,329.88
	FORD MTR CO DEL 5.291% DUE 12-08-2046	1,547,000.00	1,564,890.92	1,683,459.33
	FORD MTR CO DEL 7.45% DUE 07-16-2031	109,000.00	138,907.51	142,486.22
	FORD MTR CO DEL 7.7% DUE 05-15-2097	170,000.00	203,848.70	223,625.31
	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	401,930.00	4,855,810.46	5,020,105.70
	FORD MTR CO DEL NT 4.75 01-15-2043	2,130,000.00	2,197,841.53	2,160,099.03
	FORD MTR CR CO LLC 2.551% DUE 10-05-2018	440,000.00	443,176.80	441,278.20
	FORD MTR CR CO LLC 2.597% DUE 11-04-2019	410,000.00	410,000.00	410,268.14

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	FORD MTR CR CO LLC 3.096% DUE 05-04-2023	250,000.00	244,295.00	248,568.00
	FORD MTR CR CO LLC 3.81% DUE 01-09-2024	55,000.00	55,000.00	56,147.36
	FORD MTR CR CO LLC 4.375% DUE 08-06-2023	200,000.00	207,116.00	210,600.80
	FORD MTR CR CO LLC NT FLTG RATE DUE 08-03-2022 REG	500,000.00	500,000.00	504,730.00
	FORD OTOMOTIV SAN TRY1	29,077.00	385,100.94	462,044.85
	FORMFACTOR INC COM STK	15,500.00	160,646.60	242,575.00
	FORMOSA ADVANCED T TWD10	131,000.00	119,098.31	138,446.16
	FORTESCUE METALS GRP LTD NPV	193,465.00	690,977.38	738,435.03
	FORTIS INC COM NPV	59,072.00	2,037,910.51	2,173,917.49
	FORTISSIMO CAPITAL FUND IV LP	14,850,000.00	14,850,000.00	12,887,717.00
	FORTIVE CORP 4.3% DUE 06-15-2046	185,000.00	186,319.74	197,504.34
	FORTIVE CORP COM MON STOCK	10,031.00	507,852.48	725,742.85
	FORTUM OYJ EUR3.40	21,749.00	419,510.70	430,917.31
	FORTUNA MINES INC FORMERLY FORTUNA VENT COM	254,000.00	951,209.99	1,325,880.00
	FORTUNE BRANDS HOME & SEC INC COM	51.00	3,276.99	3,490.44
	FORUM ENERGY TECH COM USD0.01	34,875.00	502,090.04	542,306.25
	FOUR SEAS MERCANTL HKD0.10	8,610,000.00	2,929,979.22	3,799,841.38
	FOURTH CINVEN FUND	10,065,130.49	13,522,088.62	476,896.44
	FOX FACTORY HLDG CORP COM	64,102.00	1,294,418.45	2,490,362.70
	FOXTONS GROUP PLC ORD GBP0.01	847,494.00	1,997,952.97	940,087.07
	FRANCISCO PARTNERS II (CAYMAN), LP	4,852,042.00	4,852,042.00	3,072,811.00
	FRANCISCO PARTNERS II, LP	11,667,038.44	11,667,038.44	6,432,228.00
	FRANCISCO PARTNERS III	13,052,878.00	13,052,878.00	12,525,783.00
	FRANCISCO PARTNERS III (CAYMAN)	9,564,822.00	9,564,822.00	17,227,979.00
	FRANCISCO PARTNERS III (DOMESTIC AIV) LP	4,481,204.39	4,481,204.39	6,520,954.00
	FRANCISCO PARTNERS IV, LP	32,780,000.00	32,780,000.00	38,776,411.00
	FRANCISCO PARTNERS, LP	23,203,369.00	23,203,369.00	230,877.00
	FRANCO NEVADA CORP COM NPV	29,518.00	2,146,060.67	2,366,717.17
	FREENET AG - ORD SHS	149,300.00	3,445,654.73	5,525,392.66
	FREEPORT-MCMORAN 3.875% DUE 03-15-2023	1,061,000.00	917,765.00	1,055,695.00
	FREEPORT-MCMORAN 4.55% DUE 11-14-2024	188,000.00	175,412.50	191,139.60
	FREEPORT-MCMORAN 5.45% DUE 03-15-2043	580,000.00	550,013.75	579,275.00
	FREEPORT-MCMORAN INC	92.00	1,356.23	1,744.32
	FREMONT HOME LN TR FLTG RT 2.5765% DUE 04-25-2035	448,281.22	404,223.57	449,823.76
	FRESENIUS MEDICAL CARE NPV	92.00	8,359.61	9,697.37
	FRESENIUS SE&KGAA NPV	166,022.00	12,262,700.01	12,972,305.05
	FRESH DEL MONTE PRODUCE INC COM STK	26,931.00	1,249,048.17	1,283,800.77
	FRESNILLO PLC ORD USD0.50	82,800.00	1,161,421.40	1,600,590.23
	FRONTIER 11% DUE 09-15-2025	1,334,000.00	1,427,380.00	980,490.00
	FRUTAROM INDUSTRIE ILS1	13,955.00	978,375.50	1,312,432.85
	FUBON FINANCIAL HL TWD10	422,000.00	693,718.84	718,967.69
	FUCHS PETROLUB SE	5,034.00	294,518.55	267,483.62
	FUFENG GROUP LTD	381,000.00	234,873.45	248,564.08
	FUGRO NV CVA EURO0.05	81,644.00	3,554,863.16	1,273,515.19
	FUJI ELECTRIC HOLINDGS CO Y50	28,000.00	118,109.80	211,025.30
	FUJI SOFT INC NPV	7,500.00	192,020.12	241,011.98
	FUJIFILM HOLDINGS CORP NPV	34,200.00	1,231,289.13	1,398,055.92
	FUJIKURA NPV	21,600.00	126,807.76	190,593.87
	FUJITSU Y50	183,000.00	870,321.64	1,303,986.68
	FUKUOKA FINANCIAL NPV	121,000.00	650,474.90	679,920.11
	FULLSHARE HOLDINGS HKD0.01	1,032,500.00	447,897.89	475,483.86
	FUT 15 AUG 18 LME NICKEL US	0.00	0.00	0.00
	FUT 17 OCT 18 LME ZINC US	0.00	0.00	0.00
	FUT 18 DEC 19 LME ALUM US	0.00	0.00	0.00
	FUT 19 DEC 18 LME ALUM US	0.00	0.00	0.00
	FUT 19 SEP 18 LME ALUM US	0.00	0.00	0.00
	FUT 20 JUN 18 LME ALUM US	0.00	0.00	0.00
	FUT 20 JUN 18 LME NICKEL US	0.00	0.00	0.00
	FUT 20 JUN 18 LME ZINC US	0.00	0.00	0.00
	FUT 21 MAR 18 LME ALUM US	0.00	0.00	0.00
	FUT 21 MAR 18 LME COPPER US	0.00	0.00	0.00
	FUT 21 MAR 18 LME LEAD US	0.00	0.00	0.00
	FUT 21 MAR 18 LME NICKEL US	0.00	(0.00)	(0.00)
	FUT 21 MAR 18 LME ZINC US	0.00	0.00	0.00
	FUT APR 18 CME CATTLE	0.00	0.00	0.00
	FUT APR 18 CME LEAN HOGS	0.00	0.00	0.00
	FUT APR 18 CMX GOLD	0.00	0.00	0.00
	FUT APR 18 NYM HH NAT GAS	0.00	0.00	0.00
	FUT APR 20 NYM HH NAT GAS	0.00	0.00	0.00
	FUT AUG 18 CME CATTLE	0.00	0.00	0.00
	FUT AUG 18 CME LEAN HOGS	0.00	0.00	0.00
	FUT AUG 18 CMX GOLD	0.00	0.00	0.00

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	FUT AUG 18 NYM WAHA SWAP	0.00	0.00	0.00
	FUT AUG 20 NYM HH NAT GAS	0.00	0.00	0.00
	FUT CALL FEB 18 T-NOTE OPTION 1255	(19.00)	(3,533.24)	(1,484.47)
	FUT CALL FEB 18 T-NOTE OPTION 1260	(25.00)	(3,867.75)	(1,172.00)
	FUT CALL FEB 18 U.S. T-BONDS 1540	500.00	294,657.00	406,250.00
	FUT CALL JAN 18 CME MINIS&PW3 2700	200.00	88,385.00	74,000.00
	FUT CALL JAN 18 CME MINIS&PW3 2715	200.00	72,760.00	32,000.00
	FUT CALL JAN 18 CME MINIS&PW3 2720	100.00	23,380.00	11,750.00
	FUT CALL JAN 18 CME MINIS&PW3 2730	200.00	65,885.00	12,500.00
	FUT CALL MAR 18 EURO DOLLARS 9875	(290.00)	(33,749.77)	(1,812.50)
	FUT CALL MAR 18 EURX EUR-BUND 16550	0.00	0.00	(0.00)
	FUT CALL MAR 18 ICE BRENT CRD 6300	0.00	0.00	0.00
	FUT CALL MAR 18 ICE BRENT CRD 6700	0.00	0.00	0.00
	FUT CALL MAR 18 LME ALUM US 2200	32.00	64,894.40	87,384.00
	FUT CALL MAR 18 T-NOTE OPTION 1265	(26.00)	(6,461.01)	(2,437.50)
	FUT DEC 18 CMX HG COPPER	0.00	0.00	0.00
	FUT DEC 18 CMX SILVER	0.00	0.00	0.00
	FUT DEC 18 ICEUS COFFEEC	0.00	0.00	0.00
	FUT DEC 18 IPE BRENT CRD	0.00	0.00	0.00
	FUT DEC 20 NYM HH NAT GAS	0.00	0.00	0.00
	FUT FEB 18 CME CATTLE	0.00	0.00	0.00
	FUT FEB 18 CME LEAN HOGS	0.00	0.00	0.00
	FUT FEB 18 CMX GOLD	0.00	(0.00)	0.00
	FUT FEB 18 ICE NEWC COAL	0.00	0.00	0.00
	FUT FEB 18 ICE RDAM COAL	0.00	0.00	0.00
	FUT FEB 18 NYM HH NAT GAS	0.00	0.00	0.00
	FUT FEB 18 NYM LT CRUDE	0.00	0.00	0.00
	FUT FEB 18 NYM RBOB GAS	0.00	0.00	0.00
	FUT FEB 20 NYM HH NAT GAS	0.00	0.00	0.00
	FUT JAN 18 CME FEEDERS	0.00	0.00	0.00
	FUT JAN 18 HKE HANG SENG	0.00	0.00	0.00
	FUT JAN 18 HKE H-SHARES	0.00	0.00	0.00
	FUT JAN 18 ICE GAS OIL	0.00	0.00	0.00
	FUT JAN 18 ICE NEWC COAL	0.00	0.00	0.00
	FUT JAN 18 ICE RDAM COAL	0.00	0.00	0.00
	FUT JAN 18 MNP CAC40	0.00	0.00	0.00
	FUT JAN 18 MRV IBEX 35+	0.00	0.00	0.00
	FUT JAN 18 SGX MSCI INDO	0.00	0.00	0.00
	FUT JAN 18 SGX SP CNX NIF	0.00	0.00	0.00
	FUT JAN 18 TAIWAN INDEX	0.00	0.00	0.00
	FUT JAN 20 NYM HH NAT GAS	0.00	0.00	0.00
	FUT JUL 18 CBT BEAN OIL	0.00	0.00	0.00
	FUT JUL 18 CBT CORN	0.00	0.00	0.00
	FUT JUL 18 CSC SUGAR 11	0.00	0.00	0.00
	FUT JUL 18 NYM WAHA SWAP	0.00	0.00	0.00
	FUT JUL 20 NYM HH NAT GAS	0.00	0.00	0.00
	FUT JUN 18 EURO DOLLARS	0.00	0.00	0.00
	FUT JUN 18 IPE BRENT CRD	0.00	0.00	0.00
	FUT JUN 20 NYM HH NAT GAS	0.00	0.00	0.00
	FUT MAR 18 10 YR T-NOTES	0.00	0.00	0.00
	FUT MAR 18 BRITISH POUND	0.00	0.00	0.00
	FUT MAR 18 CBOT DJ-AIGCI	0.00	0.00	0.00
	FUT MAR 18 CBT 5Y T-NOTE	0.00	0.00	0.00
	FUT MAR 18 CBT BEAN MEAL	0.00	0.00	0.00
	FUT MAR 18 CBT BEAN OIL	0.00	0.00	(0.00)
	FUT MAR 18 CBT CORN	0.00	(0.00)	0.00
	FUT MAR 18 CBT SOYBEANS	0.00	0.00	0.00
	FUT MAR 18 CBT UL T-BONDS	0.00	0.00	0.00
	FUT MAR 18 CBT ULT TNOTE	0.00	0.00	0.00
	FUT MAR 18 CBT WHEAT	0.00	(0.00)	0.00
	FUT MAR 18 CME EMINIRUS2K	0.00	0.00	0.00
	FUT MAR 18 CME FEEDERS	0.00	0.00	0.00
	FUT MAR 18 CMX HG COPPER	0.00	(0.00)	0.00
	FUT MAR 18 CMX SILVER	0.00	0.00	0.00
	FUT MAR 18 CSC COCOA	0.00	0.00	0.00
	FUT MAR 18 CSC SUGAR 11	0.00	0.00	0.00
	FUT MAR 18 EMINI S&P 500	0.00	0.00	0.00
	FUT MAR 18 EUR FOAT	0.00	0.00	0.00
	FUT MAR 18 EURO DOLLARS	0.00	0.00	0.00
	FUT MAR 18 EURX DAX INDEX	0.00	0.00	0.00
	FUT MAR 18 EURX E-STXX 50	0.00	0.00	(0.00)
	FUT MAR 18 EURX EUR-BOBL	0.00	(0.00)	0.00

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	FUT MAR 18 EURX EUR-BUND	0.00	0.00	0.00
	FUT MAR 18 EUX EURO-BTP	0.00	0.00	0.00
	FUT MAR 18 FINEX USD INDX	0.00	0.00	0.00
	FUT MAR 18 FTSE 100	0.00	(0.00)	0.00
	FUT MAR 18 HEATING OIL	0.00	0.00	0.00
	FUT MAR 18 ICE NEWC COAL	0.00	0.00	0.00
	FUT MAR 18 ICE RDAM COAL	0.00	0.00	0.00
	FUT MAR 18 ICEUS COFFEEC	0.00	0.00	0.00
	FUT MAR 18 ICEUS SM RUS2	0.00	0.00	0.00
	FUT MAR 18 ICUS MSCI EMG	0.00	0.00	0.00
	FUT MAR 18 IDEM MNFTSEMIB	0.00	0.00	0.00
	FUT MAR 18 IMM CAD	0.00	0.00	0.00
	FUT MAR 18 IMM CHF	(36.00)	(4,588,212.50)	(4,647,150.00)
	FUT MAR 18 IMM EMINI NSDQ	0.00	0.00	0.00
	FUT MAR 18 IMM EURO FX	0.00	0.00	0.00
	FUT MAR 18 IPE BRENT CRD	0.00	0.00	0.00
	FUT MAR 18 JAPANESE YEN	0.00	0.00	0.00
	FUT MAR 18 KCBT RED WHEAT	0.00	(0.00)	0.00
	FUT MAR 18 KSE KOSPI 200	0.00	0.00	0.00
	FUT MAR 18 LIF LONG GILT	0.00	0.00	0.00
	FUT MAR 18 LIF ROBUSTA 1	0.00	0.00	0.00
	FUT MAR 18 ME 5Y CDN BOND	0.00	0.00	0.00
	FUT MAR 18 MXDR IPC	0.00	0.00	0.00
	FUT MAR 18 NIKKEI 225-YEN	0.00	0.00	0.00
	FUT MAR 18 NYCE COTTON 2	0.00	0.00	0.00
	FUT MAR 18 NYM HH NAT GAS	0.00	0.00	0.00
	FUT MAR 18 NYM LT CRUDE	0.00	0.00	0.00
	FUT MAR 18 NYM RBOB GAS	0.00	(0.00)	0.00
	FUT MAR 18 OSE MN NIK225	0.00	0.00	0.00
	FUT MAR 18 OSE NIKKEI 225	0.00	0.00	0.00
	FUT MAR 18 OSE TOPIX	0.00	0.00	(0.00)
	FUT MAR 18 SFE 10Y T-BOND	0.00	0.00	0.00
	FUT MAR 18 SFE 3Y T-BOND	0.00	0.00	0.00
	FUT MAR 18 SFE SPI 200	0.00	(0.00)	0.00
	FUT MAR 18 SGX MINI JGB	0.00	0.00	0.00
	FUT MAR 18 SGXDT NKEI 225	0.00	0.00	0.00
	FUT MAR 18 SWISS FRANC	36.00	4,588,212.50	4,647,150.00
	FUT MAR 18 U.S. T-BONDS	0.00	(0.00)	0.00
	FUT MAR 18 US 2YR T-NOTE	0.00	0.00	0.00
	FUT MAR 19 EURO DOLLARS	0.00	0.00	0.00
	FUT MAR 20 NYM HH NAT GAS	0.00	0.00	0.00
	FUT MAY 18 CME FEEDERS	0.00	0.00	0.00
	FUT MAY 18 CSC SUGAR 11	0.00	0.00	0.00
	FUT MAY 18 NYM BRENT LD	0.00	0.00	0.00
	FUT MAY 18 NYM LT CRUDE	0.00	0.00	0.00
	FUT MAY 18 NYM RBOB GAS	0.00	0.00	0.00
	FUT MAY 20 NYM HH NAT GAS	0.00	0.00	0.00
	FUT NOV 20 NYM HH NAT GAS	0.00	0.00	0.00
	FUT OCT 18 NYM HH NAT GAS	0.00	0.00	0.00
	FUT OCT 20 NYM HH NAT GAS	0.00	0.00	0.00
	FUT PUT FEB 18 NYM NAT GAS E 2500	99.00	34,065.90	16,137.00
	FUT PUT FEB 18 T-NOTE OPTION 1225	(19.00)	(3,533.24)	(1,187.50)
	FUT PUT FEB 18 T-NOTE OPTION 1230	(25.00)	(5,430.25)	(3,125.00)
	FUT PUT FEB 18 U.S. T-BONDS 149.0	(100.00)	(56,069.00)	(17,188.00)
	FUT PUT FEB 18 U.S. T-BONDS 1500	(400.00)	(302,402.00)	(118,752.00)
	FUT PUT JAN 18 CME MINIS&PW3 2560	(100.00)	(29,870.00)	(21,250.00)
	FUT PUT JAN 18 CME MINIS&PW3 2600	(200.00)	(69,115.00)	(63,000.00)
	FUT PUT MAR 18 EURO DOLLARS 9825	290.00	29,425.05	38,062.50
	FUT PUT MAR 18 EURX EUR-BUND 16150	0.00	0.00	0.00
	FUT PUT MAR 18 T-NOTE OPTION 1225	(26.00)	(4,836.01)	(4,875.00)
	FUT SEP 18 IPE BRENT CRD	0.00	0.00	0.00
	FUT SEP 18 NYM LT CRUDE	0.00	0.00	0.00
	FUT SEP 18 NYM WAHA SWAP	0.00	0.00	0.00
	FUT SEP 20 NYM HH NAT GAS	0.00	0.00	0.00
	FUTABA INDUSTRIAL NPV	35,200.00	214,304.77	327,783.40
	FUTUREFUEL CORP COM STK	24,487.00	389,899.78	345,021.83
	G4S PLC ORD 25P	721.00	2,723.58	2,604.14
	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	7,370,000.00	7,068,336.39	7,836,196.72
*	GAC JOHN HANCOCK LIFE INS CO. CNTCT 8474 JOHN HANCOCK OTHER CONTRACTS	1,724,752.64	1,724,752.58	1,724,752.64
*	GAC METROPOLITAN LIFE INS CO CNTCT #13168 METLIFE OTHER CONTRACTS	3,220.28	0.00	0.00
*	GAC METROPOLITAN LIFE INS CO CNTCT 10433METLIFE OTHER CONTRACTS	19,103.38	19,103.38	19,103.38
*	GAC METROPOLITAN LIFE INSURANCE COMPANY CNTRCT#365 METLIFE OTHER CONTRACTS	5,033.48	5,033.48	5,033.48

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	GADOL 45CI 3 LP	11,021,874.00	11,021,874.00	18,507,986.00
	GAIL INDIA LTD INR10	730,672.00	3,839,143.49	5,719,795.78
	GAINESVILLE FLA UTILS SYS REV B-BUILD AMER BDS- 6.024 DUE 10-01-2040	1,000,000.00	1,155,920.00	1,334,360.00
	GALAXY ENTERTAINME NPV	922,000.00	3,920,921.34	7,395,059.68
	GALLAGHER ARTHUR J & CO COM	3,985.00	230,376.65	252,170.80
	GALP ENERGIA SGPS EUR1	12,570.00	236,135.63	231,316.42
	GAM HOLDING LTD COMSTK	99,659.00	1,606,061.44	1,610,702.15
	GAMMA Q	296,840.80	30,000,000.00	33,568,922.77
	GAP INC COM	23,933.00	571,290.29	815,157.98
	GAP VI OFFICE CO-INVESTORS	10,254,117.35	10,254,117.35	12,800,709.00
	GARDNER DENVER HLDGS INC COM	23,022.00	552,382.47	781,136.46
	GARMIN LTD COMMON STOCK	69,627.00	3,297,299.94	4,147,680.39
	GARTNER INC 5.125% DUE 04-01-2025	845,000.00	863,320.00	883,025.00
	GARTNER INC COM	59,378.00	6,145,339.82	7,312,400.70
	GAS NATURAL SDG EUR1	17,387.00	389,690.91	401,907.48
	GATES GLOBAL LLC / 6% DUE 07-15-2022	863,000.00	833,030.00	882,417.50
	GATX CORP 3.25% DUE 09-15-2026	1,210,000.00	1,186,898.66	1,179,334.97
	GATX CORP 3.5% 03-15-2028	861,000.00	856,875.81	849,664.07
	GATX CORP 3.85% DUE 03-30-2027	1,005,000.00	1,006,033.60	1,021,792.55
	GATX CORP 4.5% 03-30-2045	200,000.00	207,242.00	208,216.60
	GAZPROM PJSC SPON ADR-EACH REPR 2 ORD SHS	202,759.00	1,176,954.49	894,167.19
	GCL POLY ENERGY COMSTK	3,533,000.00	581,429.07	632,724.86
	GCP APPLIED TECHNOLOGIES INC COM	55,885.00	1,397,706.54	1,782,731.50
	GDI PROPERTY GROUP NPV (STAPLED UNITS)	738,492.00	700,060.71	722,014.42
	GE CAP INTL FDG CO 2.342% DUE 11-15-2020	765,000.00	772,625.95	761,472.59
	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	33,891,000.00	32,314,486.46	36,678,771.99
	GEA GROUP AG NPV	68.00	3,062.81	3,266.99
	GEBERIT AG CHF0.10 (REGD)	2,189.00	937,912.05	963,878.81
	GECINA EUR7.50	2,281.00	306,664.83	421,535.94
	GEDEON RICHTER PLC HUF100	13,258.00	309,745.57	347,960.21
	GEELY AUTOMOBILE H HKD0.02	667,000.00	946,074.77	2,312,268.94
	GEN CORP NEW 3.875% DUE 04-15-2027	460,000.00	465,278.30	479,737.68
	GEN ELEC CAP CORP 6.15% DUE 08-07-2037	140,000.00	186,815.04	184,888.90
	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00750 08/15/06 VAR 8-15-36	1,000,000.00	822,500.00	881,102.00
	GEN MTRS CO COM	126,946.00	4,183,871.34	5,203,516.54
	GENERAL DYNAMICS CORP COM	81,263.00	14,532,215.81	16,532,957.35
	GENERAL ELEC CAP CORP 1.625 DUE 04-02-2018	715,000.00	716,801.80	714,655.37
	GENERAL ELEC CO 4.125% DUE 10-09-2042	11,900,000.00	11,074,181.64	12,466,451.90
	GENERAL ELEC CO FLTGT RT 5% DUE 12-29-2049	4,900,000.00	5,044,470.00	5,049,940.00
	GENERAL ELECTRIC CO	949,665.00	26,142,118.18	16,571,654.25
	GENERAL INTERFACE TWD10	19,000.00	203,845.01	127,056.14
	GENERAL MILLS INC COM	15,947.00	862,054.50	945,497.63
	GENERAL MLS INC 4.15% DUE 02-15-2043	1,665,000.00	1,547,284.50	1,687,660.65
	GENERAL MOTORS FINANCIAL CO INC NTS 3.5 DUE 07-10-2019	425,000.00	425,000.00	431,405.18
	GENERAL MTRS CO 4.2% DUE 10-01-2027	230,000.00	229,659.60	238,328.30
	GENERAL MTRS CO 5.15% DUE 04-01-2038	445,000.00	444,719.65	474,438.53
	GENERAL MTRS CO 5.2% DUE 04-01-2045	485,000.00	485,781.41	512,469.92
	GENERAL MTRS CO 5.4% 04-01-2048	1,200,000.00	1,199,124.00	1,308,879.60
	GENERAL MTRS CO 6.25% DUE 10-02-2043	2,275,000.00	2,550,696.90	2,694,666.98
	GENERAL MTRS CO 6.6% DUE 04-01-2036	1,055,000.00	1,132,637.14	1,285,399.34
	GENESIS ENERGY L P 5.75% DUE 02-15-2021	200,000.00	200,500.00	203,500.00
	GENESIS ENERGY L P/GENESIS ENERGY FIN 6.5% 10-01-2025	100,000.00	100,000.00	101,500.00
	GENMAB AS DKK1	63,366.00	8,819,105.10	10,516,033.48
	GENTEX CORP COM	164,700.00	2,593,369.42	3,450,465.00
	GENTHERM INC COM NPV	104,956.00	3,961,613.57	3,332,353.00
	GENTING MALAYSIA B MYR0.10	1,099,400.00	1,329,423.34	1,529,434.64
	GENUINE PARTS CO COM	83.00	7,870.25	7,885.83
	GENWORTH MI CANADA COM NPV	4,400.00	98,103.56	152,759.49
	GENWORTH MORTGAGE INSURANCE AUS LTD NPV	155,059.00	334,385.52	363,838.20
	GEO HOLDINGS CORP	5,400.00	105,484.12	104,740.35
	GEORGE WASH UNIV 4.3% DUE 09-15-2044	375,000.00	375,000.00	410,961.75
	GEORGE WESTON COM NPV	5,903.00	480,597.24	514,283.47
	GEORGIA PWR CO 4.75% DUE 09-01-2040	1,105,000.00	1,114,404.40	1,215,133.14
	GEORGIA PWR CO 5.4% DUE 06-01-2040	1,830,000.00	2,031,461.60	2,199,541.05
	GETINGE AB SER'B'NPV	554.00	8,698.62	8,052.03
	GETLINK SE	596,682.00	6,533,316.34	7,680,834.84
	GFPT PCL THB1(NVDR)	369,500.00	205,886.35	159,863.46
	GGP INC COGGP INC COM USD0.01M USD0.01	29,484.00	655,574.80	689,630.76
	GIGA-BYTE TECH TWD10	327,000.00	347,169.62	593,376.68
	G-III APPAREL GROUP LTD COM	4,360.00	162,909.39	160,840.40
	GILBERT GLOBAL EQUITY PARTNERS, LP	56,195,564.13	56,195,564.13	22,064,747.00
	GILDAN ACTIVEWEAR COM NPV	283,741.00	8,365,790.29	9,196,473.93

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	GILEAD SCIENCES 2.5% DUE 09-01-2023	485,000.00	483,283.10	478,802.67
	GILEAD SCIENCES 3.5% DUE 02-01-2025	300,000.00	312,327.00	310,263.00
	GILEAD SCIENCES 4.15% DUE 03-01-2047	8,065,000.00	7,786,405.60	8,578,546.94
	GILEAD SCIENCES 4.5% DUE 02-01-2045	3,565,000.00	3,635,421.80	3,962,230.13
	GILEAD SCIENCES 4.6% DUE 09-01-2035	3,418,000.00	3,449,561.77	3,851,313.53
	GILEAD SCIENCES 4.8% DUE 04-01-2044	4,050,000.00	4,111,404.12	4,699,312.20
	GILEAD SCIENCES INC	119,342.00	8,413,557.15	8,549,660.88
	GILEAD SCIENCES, INC. TL DUE 09-08-2022 BEO	130,000.00	130,000.00	129,837.50
	GIVAUDAN SA CHF10	1.00	2,259.10	2,310.93
	GJENSIDIGE FORSIKR NOK2	9,685.00	166,393.47	183,413.90
	GKN ORD GBP0.10	1,422,506.00	6,617,129.19	6,146,198.97
	GLACIER BANCORP INC NEW COM	28,096.00	807,729.88	1,106,701.44
	GLAUKOS CORP COM	9,925.00	356,657.57	254,576.25
	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	2,145,000.00	2,751,517.45	3,026,009.42
	GLAXOSMITHKLINE ORD GBP0.25	742,812.00	15,541,610.51	13,288,996.56
	GLENORE FDG LLC 3.875% DUE 10-27-2027	804,000.00	797,157.96	793,355.04
	GLENORE FDG LLC 4% DUE 03-27-2027	1,098,000.00	1,086,093.10	1,102,411.76
	GLENORE PLC ORD USD0.01	1,195,189.00	4,884,406.88	6,305,489.27
	GLENDON OPPORTUNITIES FUND, LP	28,000,000.00	28,000,000.00	33,802,568.00
	GLOBAL PMTS INC COM	4,352.00	384,978.05	436,244.48
	GLOBAL SC FIN II SRL 3.09 SER 2014-1 CL A-2 07-17-2024	375,249.97	375,149.22	370,604.00
	GLOBALTRANS INVEST GDR EACH REPR 1 ORD 'REGS'	36,048.00	338,700.06	338,490.72
	GLOBALWAFERS CO LT TWD10	34,000.00	324,810.02	454,155.96
	GLOBUS MED INC CL A NEW COM STK	118,523.00	3,216,022.12	4,871,295.30
	GLOW ENERGY THB10(ALIEN MKT)	68,500.00	165,496.57	170,777.08
	GLP CAP L P / GLP 5.375% DUE 04-15-2026	1,259,000.00	1,354,866.25	1,350,277.50
	GN STORE NORD DKK4	84,769.00	2,575,911.08	2,741,143.23
	GNMA 2013-H25 REMIC PASSTHRU CTF CL SA 10-20-2063	242,228.63	241,963.69	244,882.00
	GNMA FLTG RT 2.28638% DUE 02-16-2030	2,852.20	2,852.18	2,863.34
	GNMA FLTG RT 5.23500013351% DUE 04-16-2039	119,984.62	128,983.47	120,291.18
	GNMA II JUMBOS 4% 30 YEARS SETTLES JANUARY	1,615,000.00	1,684,394.53	1,683,511.53
	GNMA POOL # 352052 SERIES 2023 7.5 DUE 10-15-2023	4,650.75	4,987.32	4,967.42
	GNMA POOL #399246 7.5 DUE 04-15-2027 REG	208.98	223.46	212.85
	GNMA POOL #447986 7 DUE 06-15-2028 REG	4,233.22	4,498.55	4,559.90
	GNMA POOL #4748 5.5% 07-20-2040 BEO	238,771.92	266,230.67	261,861.16
	GNMA POOL #477011 SER 2029 7% DUE 10-15-2029 REG	4,882.68	5,183.37	5,071.88
	GNMA POOL #484839 SER 2028 7% DUE 10-15-2028 REG	5,182.93	5,507.72	5,441.71
	GNMA POOL #486116 8.5 DUE 07-15-2030 REG	240.04	248.76	241.87
	GNMA POOL #493727 7 DUE 10-15-2029 REG	1,398.83	1,485.01	1,424.37
	GNMA POOL #499467 7 DUE 04-15-2029 REG	3,043.54	3,231.00	3,283.92
	GNMA POOL #520977 8 DUE 08-15-2030 REG	2,044.81	2,206.52	2,257.25
	GNMA POOL #523763 SER 2030 7.5% DUE 02-15-2030 REG	2,724.85	2,904.45	2,780.82
	GNMA POOL #530650 7.5 DUE 06-15-2031 REG	1,619.79	1,727.26	1,636.47
	GNMA POOL #531298 SER 2030 8.5% DUE 08-15-2030 REG	9,702.84	10,057.61	10,153.35
	GNMA POOL #532766 SER 2030 8.5% DUE 08-15-2030 REG	3,141.34	3,258.53	3,214.41
	GNMA POOL #533903 SER 2030 8.5% DUE 06-15-2030 REG	2,182.83	2,261.28	2,190.25
	GNMA POOL #535344 SER 2030 7.5% DUE 06-15-2030 REG	14,048.53	14,974.59	14,867.14
	GNMA POOL #537750 SER 2030 8.5% DUE 12-15-2030 REG	4,463.86	4,645.20	4,479.80
	GNMA POOL #544661 SER 2030 8.5% DUE 12-15-2030 REG	3,417.38	3,544.48	3,456.05
	GNMA POOL #552172 SER 2031 7.5% DUE 11-15-2031 REG	2,574.57	2,745.41	2,793.25
	GNMA POOL #587958 7 DUE 05-15-2032 REG	6,256.04	6,642.16	6,361.89
	GNMA POOL #780896 SER 2028 7% DUE 11-15-2028 REG	697.88	743.55	806.27
	GNMA POOL #780977 SER 2028 7.5% DUE 12-15-2028 REG	3,093.89	3,321.47	3,578.46
	GNMA POOL #781205 SER 2030 8.5% DUE 07-15-2030 REG	4,878.26	5,059.91	5,815.08
	GNMA POOL #MA2074 4% 07-20-2044 BEO	814,396.49	858,615.67	855,290.60
	GNMA POOL #MA2755 4% 04-20-2045 BEO	322,546.20	342,806.14	338,028.42
	GNMA POOL #MA3173 3.5% 10-20-2045 BEO	372,002.29	392,433.35	385,153.69
	GNMA POOL #MA3735 3% 06-20-2046 BEO	398,768.52	417,803.48	402,774.15
	GNMA POOL #MA3873 3% 08-20-2046 BEO	258,820.49	262,136.63	261,420.34
	GNMA POOL #MA4195 3% 01-20-2047 BEO	584,768.62	589,953.87	590,642.62
	GNMA REMIC 2015-042 CL ZB 3.0% 03-20-2045	2,046,896.72	1,914,878.16	1,936,016.32
	GNMA REMIC SER 2014-027 CL MX 2.5% 02-20-2044	3,010,649.00	2,528,945.16	2,725,179.26
	GNMAII 008418 ADJ RT DUE 05-20-2024	13,883.91	13,259.10	14,107.86
	GNMAII POOL #002959 8.5 DUE 08-20-2030 REG	7,711.19	7,964.80	8,864.94
	GNMAII POOL #003013 8.5 DUE 12-20-2030 REG	19,268.27	19,902.01	22,334.04
	GNMAII POOL #008157 ADJ RT 03-20-2023	26,471.75	26,844.02	27,029.51
	GNMAII POOL #3001 SER 2030 8.5% DUE 11-20-2030 REG	10,840.85	11,197.37	12,393.28
	GNMAII POOL #3735 SER 2035 5% DUE 07-20-2035 REG	272,318.37	295,976.03	296,065.62
	GNMAII POOL #80407 SER 2030 ADJ RT 05-20-2030	71,056.98	71,639.88	73,615.74
	GNMAII POOL #80965 SER 2034 ADJ RT 07-20-2034	334,818.65	334,609.40	348,100.91
	GNMAII POOL #81132 SER 2034 ADJ RT 11-20-2034	162,542.63	163,939.47	169,371.05
	GNMAII POOL #8191 SER 2023 ADJ RT 05-20-2023	21,661.23	20,628.72	22,127.18

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	GNMAII POOL #8818 SER 2026 ADJ RT 02-20-2026	12,050.68	12,286.06	12,331.34
	GNMAII POOL #MA0024 4.5 DUE 04-20-2042 REG	174,225.54	188,326.92	184,790.58
	GNMAII POOL #MA0851 3 DUE 02-20-2043 REG	2,077,268.27	2,072,967.66	2,106,584.76
	GNMAII POOL #MA2754 SER 2045 3.5% DUE 04-20-2045 REG	1,831,917.23	1,899,039.81	1,896,338.43
	GNMAII POOL #MA2892 SER 2045 3.5% DUE 06-20-2045 BEO	461,199.88	478,098.55	477,504.22
	GNMAII POOL #MA2961 SER 2045 3.5% DUE 07-20-2045	399,509.30	415,239.99	413,632.75
	GNMAII POOL #MA3597 SER 2046 3.5% DUE 04-20-2046 BEO	286,030.71	297,505.45	296,054.94
	GNMAII POOL #MA3874 SER 2046 3.5% DUE 08-20-2046 BEO	953,048.55	986,703.08	986,205.11
	GODADDY INC CL A CL A	62,048.00	2,765,668.75	3,119,773.44
	GOGO INC CONV SR NT 3.75% DUE 03-01-2020BEO	465,000.00	423,150.00	424,021.88
	GOLD CIRCUIT ELECT TWD10	298,000.00	118,650.50	106,147.82
	GOLD FIELDS LTD ZAR0.50	131,051.00	504,241.39	572,686.52
	GOLD ROAD RES LTD NPV	5,228,112.00	1,328,932.66	2,862,417.55
	GOLD STD VENTURES CORP COM	338,658.00	591,192.07	592,651.50
	GOLDCORP INC COM NPV	54,252.00	1,005,991.27	694,089.60
	GOLDCORP INC NEW 3.7% DUE 03-15-2023	110,000.00	111,417.90	112,682.46
	GOLDCORP INC NEW 5.45% DUE 06-09-2044	80,000.00	79,613.60	93,124.56
	GOLDCORP INC NEW COM	100,116.00	1,796,630.71	1,278,481.32
	GOLDEN AGRI-RESOURCES LTD USD0.025	783,300.00	231,253.41	216,866.96
	GOLDMAN SACHS 2.3% DUE 12-13-2019	500,000.00	499,625.00	499,679.00
	GOLDMAN SACHS 2.905% DUE 07-24-2023	480,000.00	480,120.74	476,648.16
	GOLDMAN SACHS 3.75% DUE 02-25-2026	305,000.00	304,295.45	312,957.45
	GOLDMAN SACHS 3.85% DUE 01-26-2027	5,830,000.00	5,817,659.10	5,985,410.32
	GOLDMAN SACHS 3.85% DUE 07-08-2024	685,000.00	716,807.50	710,527.90
	GOLDMAN SACHS 4% DUE 03-03-2024	1,015,000.00	1,011,934.70	1,064,874.06
	GOLDMAN SACHS 4.8% DUE 07-08-2044	25,759,000.00	27,119,872.71	29,379,556.26
	GOLDMAN SACHS 5.15% DUE 05-22-2045	65,000.00	74,867.00	75,376.93
	GOLDMAN SACHS 6.125% DUE 02-15-2033	2,387,000.00	2,827,544.66	3,042,367.56
	GOLDMAN SACHS 6.25% DUE 02-01-2041	3,065,000.00	3,544,151.45	4,130,387.87
	GOLDMAN SACHS 6.75% DUE 10-01-2037	7,268,000.00	8,558,333.09	9,729,257.33
	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	11,801,000.00	11,804,820.80	12,136,053.99
	GOLDMAN SACHS GROUP INC 2.908% 06-05-2023 REG	815,000.00	816,802.51	809,581.07
	GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG	355,000.00	354,874.30	353,569.71
	GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	120,000.00	153,130.80	154,726.56
	GOLDMAN SACHS GROUP INC 7.5 02-15-2019 MTN1	1,205,000.00	1,480,342.50	1,273,486.18
	GOLDMAN SACHS GROUP INC COM	35,492.00	7,693,593.23	9,041,941.92
	GOME RETAIL HLDS HKD0.025	1,432,000.00	167,057.24	172,192.44
	GOODMAN GROUP NPV	18,138.00	97,719.15	119,451.48
	GOODYEAR TIRE & RUBBER CO COM	104,145.00	3,180,199.16	3,364,924.95
	GPE BRUXELLES LAM NPV	4,006.00	385,215.97	432,888.35
	GPO AERO CENT NORT SER'B' NPV	180,700.00	934,732.90	938,987.96
	GPT GROUP NPV (STAPLED SECURITIES)	133,177.00	485,958.15	532,280.05
	GRACE W R & CO DEL NEW COM STK	48,515.00	3,615,557.72	3,402,356.95
	GRACO INC COM	52,800.00	1,343,020.24	2,387,616.00
	GRAINGER W W INC 3.75% DUE 05-15-2046	375,000.00	366,387.15	361,407.75
	GRAINGER W W INC 4.2% DUE 05-15-2047	400,000.00	402,685.30	415,484.40
	GRAINGER W W INC COM	8,891.00	1,675,525.96	2,100,498.75
	GRAINGER W W INC FIXED 4.6% DUE 06-15-2045	1,510,000.00	1,569,964.95	1,652,821.84
	GRAND CANYON ED INC COM STK	72,298.00	3,260,808.45	6,472,839.94
	GRAND PACIF PETROC TWD10	527,000.00	374,962.97	556,955.16
	GRAPHIC PACKAGING HLDG CO COM STK	95,589.00	1,389,348.84	1,476,850.05
	GRAY T.V INC COM CL B	80,459.00	1,134,035.10	1,347,688.25
	GREAT WALL MOTOR 'H'CNY1	464,000.00	506,307.21	531,232.01
	GREAT WEST LIFE CO NPV	40,833.00	1,068,069.76	1,143,891.06
	GREATEK ELECTRONIC TWD10	358,000.00	445,630.58	626,772.18
	GREEN BANCORP INC COM	31,614.00	646,143.79	641,764.20
	GREEN PLAINS INC 4.125% DUE 09-01-2022	639,000.00	646,348.55	601,059.38
	GREENBRIAR EQUITY FUND, LP	5,818,065.54	5,818,065.54	3,951.00
	GREENBRIER COS INC COM STK	25,881.00	1,122,147.66	1,379,457.30
	GREENCORE GROUP ORD GBP0.01	1,523,970.00	5,316,324.27	4,735,381.90
	GREENEDEN U.S. HOLDINGS I, LLC USD TERM LOAN SENIOR SECURED 12-01-2023	145,909.05	143,730.65	146,638.60
	GREENFIELD ACQUISITION PARTNERS V, LP	28,455,529.16	28,455,529.16	1,536,877.00
	GREENFIELD ACQUISITION PARTNERS VI	12,697,324.06	12,697,324.06	12,434,291.00
	GREGGS ORD GBP0.02	2,347.00	39,579.69	44,416.92
	GRENDENE SA COM NPV	17,800.00	113,160.12	152,666.49
	GRENKE AG	12,151.00	1,026,695.41	1,155,017.36
	GRIFOLS SA	40,499.00	480,808.60	1,187,817.12
	GRINDING MEDIA INC 7.375% DUE 12-15-2023	263,000.00	266,481.25	282,383.10
	GRUH FIN INR2	85,545.00	672,767.83	674,549.35
	GRUPA LOTOS SA PLN1.00	13,729.00	168,702.53	227,973.78
	GRUPO FINANCIERO BANORTE S A B DE C V	1,788,674.00	10,131,739.07	9,857,796.50
	GRUPO TELEVISA S A 5% DUE 05-13-2045	200,000.00	202,527.80	204,471.60

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	GS FIN CORP MEDIUM ZERO CPN 0% DUE 06-05-2023	740,000.00	743,763.94	793,376.20
	GS HOME SHOPPING I KRWS000	617.00	126,502.60	124,950.35
	GS MTG SECS CORP FLTG RT 2.0407% DUE 11-25-2035	67,146.95	63,537.80	67,156.89
	GTCR FUND VIII AIV, L.P.	3,210,544.00	3,210,544.00	2,507,500.00
	GTCR FUND X/A AIV	9,725,834.00	9,725,834.00	16,883,164.00
	GTCR FUND X/A LP	8,537,090.00	8,537,090.00	9,230,976.00
	GTCR FUND X/B	2,449,643.00	2,449,643.00	1,979,325.00
	GTCR FUND XI/A LP	18,704,290.00	18,704,290.00	20,264,300.00
	GTCR FUND XI/B LP	14,626,096.00	14,626,096.00	18,441,768.00
	GTCR PARTNERS IX-A, L.P.	10,748,925.71	10,748,925.71	4,724,891.00
	GTRC FUND VIII, LP	444,690.85	444,690.85	337,294.00
	GUANGDONG INVEST NPV	148,000.00	209,241.51	198,032.57
	GUANGZHOU AUTOMOBILE GROUP COMPANY LTD COMMON STOCK	432,000.00	771,173.73	1,023,453.12
	GUANGZHOU BAIYUNSHAN PHARMACEUTICAL CO 'H' CNY1	104,000.00	313,918.03	306,653.19
	GUANGZHOU R&F PROP 'H' CNY0.25	1,466,400.00	3,152,617.55	3,305,229.17
	GUARARAPES CONFEC COM NPV	4,400.00	193,465.78	199,022.04
	GUARDIAN LIFE INS 4.85% DUE 01-24-2077	140,000.00	138,649.00	153,737.36
	GUDANG GARAM TBK IDR500	231,200.00	1,353,569.92	1,428,012.53
	GUIDEWIRE SOFTWARE INC COM USD0.0001	22,202.00	681,310.23	1,648,720.52
	GULF PWR CO 4.55% DUE 10-01-2044	800,000.00	798,432.00	866,128.00
	GULFPORT ENERGY CORP COM NEW COM NEW	43,375.00	994,724.28	553,465.00
	GUYANA GOLDFIELDS NEW COM NPV	548,000.00	1,889,640.23	2,221,828.49
	H&R REAL ESTATE IN STAPLED UT(1 REIT UT&1 FIN	39,885.00	708,636.54	679,950.20
	H.LUNDBECK A/S DKK5	11,045.00	586,632.61	561,121.06
	HACHIJUNI BANK NPV	21,200.00	138,045.87	121,761.21
	HAEMONETICS CORP MASS COM	79,519.00	3,369,511.97	4,618,463.52
	HAIER ELECTRONICS HKD0.10	1,688,000.00	4,226,046.50	4,620,930.49
	HAIN CELESTIAL GROUP INC COM	5,900.00	192,807.28	250,101.00
	HAITIAN INTL HLDGS HKD0.10	68,000.00	135,851.58	204,418.41
	HAITONG SECURITIES CO.LTD	1,010,800.00	1,684,458.55	1,466,295.52
	HALCON RES CORP COM PAR\$ NEW COM PAR\$ NEW	64,339.00	478,307.22	487,046.23
	HALLIBURTON CO 4.85% DUE 11-15-2035	2,630,000.00	2,818,801.34	2,950,444.46
	HALLIBURTON CO 5% DUE 11-15-2045	1,845,000.00	1,998,727.53	2,118,722.36
	HALLIBURTON CO 7.45% DUE 09-15-2039	300,000.00	425,007.00	428,995.20
	HALLIBURTON CO COM	484,034.00	21,790,397.39	23,654,741.58
	HALMA ORD GBP0.10	62,690.00	248,182.23	1,068,529.24
	HALOZYME THERAPEUTICS INC COM	165,160.00	1,970,839.83	3,346,141.60
	HAMMERSON ORD GBP0.25	101.00	727.73	747.35
	HANA FINANCIAL GRP KRWS000	190,955.00	6,166,677.73	8,882,872.36
	HANA MICROELECTRNC THB1 (NVDR)	180,300.00	233,173.25	246,190.55
*	HANCOCK HLDG CO COM	22,207.00	688,789.18	1,099,246.50
	HANESBRANDS INC 4.625% DUE 05-15-2024	344,000.00	354,320.00	350,880.00
	HANESBRANDS INC COM STK	349.00	7,206.15	7,297.59
	HANG LUNG GROUP HKD1	43,000.00	159,352.81	158,142.84
	HANG LUNG PROPERTIES HKD1	93,000.00	273,691.91	227,226.79
	HANG SENG BANK NPV	37,700.00	692,722.51	935,591.58
	HANG SENG INV MGT HANG SENG CHINA ENT IDX ETF	214,000.00	2,880,403.13	3,235,746.36
	HANKOOK TIRE CO KRWS00	15,119.00	786,662.73	771,096.54
	HANKYU HANSHIN HOLDINGS INC NPV	5,900.00	182,994.24	237,256.99
	HANMI FINL CORP COM NEW COM NEW	7,162.00	187,333.28	217,366.70
	HANMI PHARM CO LTD KRWS000	2,185.86	682,679.65	1,192,417.21
	HANNOVER RUECK SE ORD NPV(REGD)	49,678.00	4,533,426.87	6,257,635.98
	HANNSTAR DISPLAY C TWD10	2,684,000.00	987,951.71	896,515.62
	HANON SYSTEMS	24,335.00	228,116.73	315,965.16
	HANOVER INS GROUP INC COM	8,937.00	678,524.21	965,910.96
	HANSSEM CO KRWS000	1,127.00	214,493.71	189,491.38
	HANWHA GENERAL INSURANCE CO LTD KRWS000	38,226.00	271,326.65	290,654.00
	HANWHA LIFE INSURANCE CO LTD	71,654.00	408,070.80	462,499.78
	HANWHA TECHWIN CO KRWS000	4,009.00	168,052.86	133,127.78
	HAREL INS INVS ILS1	20,008.00	117,515.36	146,905.34
	HARLEY DAVIDSON COM USD0.01	34.00	1,733.48	1,729.92
	HARRIS CORP COM	5,948.00	652,517.30	842,534.20
	HARRIS CORP DEL 5.054% DUE 04-27-2045	500,000.00	570,800.00	588,063.00
	HARRISON STREET REAL ESTATE PARTNERS IV LP	20,651,917.00	20,651,917.00	26,020,923.00
	HARRISON STREET REAL ESTATE PARTNERS V, LP	34,490,242.00	34,490,242.00	37,981,925.00
	HARRISON STREET REAL ESTATE PARTNERS VI,CO INVESTMENT LP	14,000,000.00	14,000,000.00	14,129,775.00
	HARRISON STREET REAL ESTATE PARTNERS VI,LP	14,500,000.00	14,500,000.00	13,476,420.00
	HARSCO CORP COM	39,750.00	586,538.09	741,337.50
	HARTALEGA HOLDINGS MYR0.5	150,400.00	287,317.89	396,904.37
	HARTFORD FINL SVCS 6.1% DUE 10-01-2041	145,000.00	171,369.70	192,364.40
	HARTFORD HEALTHCARE CORP 5.746 04-01-2044	1,350,000.00	1,358,531.00	1,664,539.20
	HARVEY NORMAN HLDG NPV	141,715.00	425,914.80	462,212.77

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	HASBRO INC COM	65.00	6,522.69	5,907.85
	HAZAMA ANDO CORP NPV	72,100.00	541,051.62	564,511.32
	HCA INC 4.5% DUE 02-15-2027	61,000.00	61,000.00	61,305.00
	HCA INC 5.25% DUE 04-15-2025	2,295,000.00	2,455,650.00	2,426,962.50
	HCA INC 5.375% DUE 02-01-2025	714,000.00	745,237.50	738,990.00
	HCL TECHNOLOGIES INR2	45,550.00	608,031.65	635,498.41
	HCP INC 4.25% DUE 11-15-2023	425,000.00	447,057.50	446,071.50
	HCP INC 6.75% DUE 02-01-2041	2,125,000.00	2,630,997.75	2,827,797.00
	HCP INC COM REIT	43,183.00	1,393,762.46	1,126,212.64
	HD SUPPLY HLDGS INC. COM	94,872.00	3,229,498.38	3,797,726.16
	HDFC BANK	116,753.00	2,280,355.65	3,424,986.36
	HEALTH CARE REIT INC 5.125 DUE 03-15-2043	1,700,000.00	1,807,556.50	1,905,411.00
	HEALTHCARE RLTY TR	28,749.00	925,656.21	923,417.88
	HEALTHCARE RLTY TR 3.625% DUE 01-15-2028	500,000.00	495,765.00	494,679.50
	HEALTHCARE TR AMER 3.5% DUE 08-01-2026	1,600,000.00	1,595,536.00	1,575,323.20
	HEALTHEQUITY INC COM	11,370.00	420,674.68	530,524.20
	HEALTHSCOPE LTD NPV	90,830.00	136,431.54	149,189.65
	HEALTHWAYS INC 1.5% CNV SNR NTS 01/07/2018 USD 1.5% DUE 07-01-2018 REG	165,000.00	220,199.24	309,684.38
	HEICO CORP NEW COM	52,648.00	2,914,265.40	4,967,338.80
	HEINEKEN N V 4.35% DUE 03-29-2047	1,400,000.00	1,389,094.00	1,539,902.00
	HEINEKEN NV EUR1.60	1,682.00	132,910.22	175,576.50
	HELIX ENERGY SOLUTIONS GROUP INC COM STK	193,330.00	1,684,937.02	1,457,708.20
	HELLA GMBH & CO.KG NPV	9,736.00	596,031.13	602,904.33
	HELMERICH & PAYNE INC COM	32.00	1,809.03	2,068.48
	HENDERSON LAND DEVELOPMENT HKD2	1,099,467.00	6,146,974.98	7,243,236.22
	HENGAN INTL HKD0.10	22,500.00	232,472.57	249,686.59
	HENKEL AG & CO KGAA NON-VTG PRF NPV	22,880.00	2,148,717.29	3,031,789.62
	HENNES & MAURITZ SER'B'NPV	11,074.00	376,798.22	228,986.65
	HENRY SCHEIN INC COMMON STOCK	37,234.00	2,776,241.55	2,601,911.92
	HERBALIFE LTD SR NT CONV 2% DUE 08-15-2019 REG	1,180,000.00	1,247,016.92	1,185,900.00
	HERCULES TR II WT EXP	7,250.00	0.00	28,093.75
	HERMES INTL NPV	9,770.00	3,532,262.47	5,235,323.20
	HERO MOTOCORP LTD INR2	40,953.00	1,368,756.02	2,428,627.91
	HEROUX-DEVTEK INC COM NPV	739,300.00	6,994,062.82	8,986,423.24
	HERSHEY COMPANY COM STK USD1	15,506.00	1,739,925.48	1,760,086.06
	HERTZ CORP 144A 7.625% DUE 06-01-2022 BEO	506,000.00	512,493.85	530,035.00
	HERTZ GLOBAL HLDGS INC NEW COM	32,700.00	538,236.94	722,670.00
	HESS CORP 4.3% DUE 04-01-2027	497,000.00	493,761.12	498,216.66
	HESS CORP 5.6% DUE 02-15-2041	6,590,000.00	6,635,929.28	7,106,418.76
	HESS CORP 5.8% DUE 04-01-2047	115,000.00	124,977.40	127,971.08
	HESS CORP 6% DUE 01-15-2040	5,009,000.00	5,250,602.89	5,535,225.50
	HESS CORP COM STK	35,982.00	1,870,880.51	1,708,065.54
	HESS CORP DEP SHS REPSTG 1/20TH INT MANDATORY CONV PDF SER A	14,385.00	810,711.38	832,603.80
	HEWLETT PACKARD CO 6% DUE 09-15-2041	200,000.00	217,637.78	213,862.40
	HEWLETT PACKARD ENTERPRISE CO COM	0.00	0.00	0.00
	HEWLETT PACKARD ENTERPRISE CO NT STEP UP10-15-2035 12-23-2016	2,925,000.00	2,973,266.85	3,177,608.85
	HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	400,000.00	414,278.66	423,465.60
	HEXAGON AB SER'B'NPV	129.00	6,142.00	6,474.03
	HI RIDGE BRANDS CO 8.875% DUE 03-15-2025	105,000.00	105,000.00	93,450.00
	HIGH LINER FOODS COM NPV	56,460.00	611,244.99	668,264.34
	HIGHMARK COMMODITIES 12	50,000.00	5,000,000.00	3,011,000.79
	HIGHMARK COMMODITIES 9	68,427.58	7,000,000.00	8,377,231.34
	HIGHMARK GLOBAL 5	598,070.67	60,427,437.05	62,843,589.77
	HIGHMARK MULTI STRATEGY 4	1,000,000.00	100,000,000.00	82,365,467.30
	HIGHMARK PRIVATE EQUITY I SBCVC FUND IV	24,644,316.80	24,644,316.80	37,851,467.40
	HIGHMARK REAL ESTATE 2 FD	34,529,948.30	34,529,948.30	38,331,999.47
	HIGHMARK REAL ESTATE I	15,718,986.48	18,980,890.51	37,044,751.44
	Highmark STIF adjustment	0.00	(109,571,948.86)	(109,571,948.86)
	HIGHWOODS PPTYS INC COM	13,248.00	599,333.04	674,455.68
	HIGHWOODS RLTY LTD 7.5% DUE 04-15-2018	325,000.00	395,684.25	329,917.90
	HILLSBOROUGH NORTH LLC	2,857,381.00	2,857,381.00	1,492,898.00
	HILLTOP HLDGS INC COM STK	37,929.00	952,381.73	960,741.57
	HILTON DOMESTIC FIXED 4.25% DUE 09-01-2024	221,000.00	221,000.00	223,210.00
	HILTON GRAND 6.125% DUE 12-01-2024	171,000.00	171,000.00	186,817.50
	HILTON WORLDWIDE HLDGS INC COM NEW COM NEW	51,599.00	2,337,791.00	4,120,696.14
	HINDALCO INDS INR1	667,526.00	1,489,601.33	2,860,863.06
	HINDUSTAN PETROL INR10	187,172.00	929,570.71	1,227,530.44
	HINDUSTAN UNILEVER INR1	93,932.00	1,752,850.92	2,013,002.02
	HINO MOTORS NPV	113,200.00	1,432,325.34	1,467,128.27
	HIRAKAWA HEWTECH C NPV	19,400.00	196,828.64	220,090.55
	HIRATA CORPORATION NPV	9,400.00	974,095.07	972,126.05
	HIROSE ELECTRIC NPV	9,005.00	1,063,581.61	1,316,576.56

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	HISAMITSU PHARM CO NPV	1,600.00	70,367.43	97,008.43
	HISENSE KELON ELEC 'H'CNY1	100,000.00	118,433.82	118,071.46
	HITACHI CHEMICAL NPV	20,900.00	460,045.93	536,924.99
	HITACHI HIGH-TECH NPV	41,800.00	1,656,264.83	1,762,538.84
	HITACHI METALS NPV	10,200.00	135,558.50	146,503.33
	HITACHI NPV	1,650,000.00	8,569,159.31	12,858,721.69
	HIWIN TECH CORP TWD10	32,000.00	296,326.01	346,254.01
	HK ELEC INVS&HK EL UNITS (STAPLED)	138,500.00	114,519.28	126,677.37
	HK offshore Chinese Yuan Renminbi	54,693.87	54,693.87	54,693.87
	HKT TRUST AND HKT HKD0.0005 SHARE STAPLED	774,000.00	999,234.78	986,151.23
	HLTH CARE REIT INC 6.5% DUE 03-15-2041	664,000.00	860,032.72	872,926.27
	HMK COMMS (CFP ENERGY OPPS)	300,000.00	30,000,000.00	30,245,198.97
	HMK LS EQ 4 (ISLET CAPITAL)	1,500,000.00	150,000,000.00	150,602,417.55
	HMS HLDGS CORP COM	136,842.00	2,050,545.58	2,319,471.90
	HO TUNG CHEMICAL TWD10	518,115.00	161,648.82	177,588.69
	HOCKEY MERGER SUB 7.875% DUE 10-01-2021	1,326,000.00	1,332,630.00	1,380,697.50
	HOKKAIDO ELECTRIC NPV	8,500.00	60,788.27	55,987.57
	HOLOGIC INC SR NT CONV 2% DUE 03-01-2042/03-06-2018 REG	2,661,000.00	3,801,855.92	3,667,190.63
	HOLTEK SEMICONDUCT TWD10	82,000.00	130,979.28	189,579.45
	HOME BANCSHARES INC COM	38,291.00	941,074.20	890,265.75
	HOME DEPOT INC 3.9% DUE 06-15-2047	2,185,000.00	2,177,159.18	2,304,307.56
	HOME DEPOT INC 4.25% DUE 04-01-2046	1,395,000.00	1,391,498.55	1,557,930.42
	HOME DEPOT INC 4.4 DUE 03-15-2045 REG	4,507,000.00	4,682,475.83	5,104,015.25
	HOME DEPOT INC 4.875 DUE 02-15-2044	1,430,000.00	1,552,371.41	1,729,037.32
	HOME DEPOT INC 5.4% DUE 09-15-2040	295,000.00	336,626.48	375,719.38
	HOME DEPOT INC COM	167,204.00	23,134,758.57	31,690,174.12
	HOME PRODUCT CENTE THB1(ALIEN MKT)	605,800.00	192,420.47	237,933.11
	HON HAI PRECISION TWD10	2,904,454.00	9,320,676.59	9,291,598.05
	HONDA AUTO 1.27% DUE 04-18-2019	214,191.00	214,188.37	213,951.32
	HONDA MOTOR CO NPV	554,800.00	16,314,652.85	19,020,307.15
	HONEYWELL INTL INC COM STK	107,995.00	12,054,011.92	16,562,113.20
	HONEYWELL INTL INC FLTG RT 1.8069% DUE 10-30-2019	12,000,000.00	12,000,000.00	11,976,600.00
	Hong Kong dollar	(13,086,669.97)	(13,086,669.97)	(13,086,669.97)
	HONG KONG EXCHANGES & CLEAR	100.00	2,645.74	3,067.56
	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)	518,800.00	3,479,485.88	3,652,352.00
	HORIBA LTD NPV	19,000.00	1,132,926.57	1,145,228.58
	HORIZON GLOBAL CORPORATION 2.75% DUE 07-01-2022 BEO	836,000.00	854,061.23	784,795.00
	HORMEL FOODS CORP COM	1,093.00	39,221.91	39,774.27
	HOSHINO RESORTS REIT	0.00	0.00	0.00
	HOSHIZAKI CORP	5,800.00	520,573.58	514,354.19
	HOSIDEN CORP NPV	60,700.00	961,603.86	896,624.94
	HOSOKAWA MICRON CO NPV	10,400.00	324,528.17	746,879.72
	HOUSING DEVEL FIN INR2	86,232.00	1,460,276.28	2,310,778.47
	HOUSTON TEX 3.961% 03-01-2047 BEO TAXABLE	460,000.00	460,000.00	472,751.20
	HOYA CORP NPV	68,800.00	2,732,696.27	3,437,251.66
	HP INC COM	170,067.00	2,977,353.73	3,573,107.67
	HSBC BANK PLC(RYANIAR HOLDINGS PLC)P-NOTE 29/10/18	325,900.00	5,225,265.61	5,889,678.16
	HSBC BK USA 5.875 11-01-2034	1,326,000.00	1,625,782.08	1,710,204.52
	HSBC BK USA N A 7 DUE 01-15-2039	3,390,000.00	4,336,116.25	5,008,925.01
	HSBC FIN CORP 6.676% DUE 01-15-2021	142,000.00	165,253.92	157,876.59
	HSBC HLDGS ORD USD0.50(UK REG)	1,351,523.00	11,735,705.43	14,021,025.37
	HSBC HLDGS PLC 3.262% 03-13-2023	400,000.00	400,000.00	405,568.00
	HSBC HLDGS PLC 4.041% 03-13-2028	1,824,000.00	1,828,165.13	1,900,863.36
	HSBC HLDGS PLC 4.3% DUE 03-08-2026	95,000.00	101,322.25	101,002.10
	HSBC HLDGS PLC 4.375% DUE 11-23-2026	1,245,000.00	1,232,226.30	1,299,802.41
	HSBC HLDGS PLC 5.25% DUE 03-14-2044	720,000.00	683,978.40	844,294.32
	HSBC HLDGS PLC 6% 12-31-2049	2,272,000.00	2,272,000.00	2,388,440.00
	HSBC HLDGS PLC 6.1% DUE 01-14-2042	5,600,000.00	7,008,956.00	7,688,223.20
	HSBC HLDGS PLC 6.5% DUE 05-02-2036	80,000.00	102,983.20	104,406.16
	HSBC HLDGS PLC 6.5% DUE 09-15-2037	4,240,000.00	5,105,630.00	5,575,943.44
	HSBC HLDGS PLC 6.8% DUE 06-01-2038	50,000.00	68,098.00	68,172.50
	HSBC HOLDINGS PLC ORD USD0.50(HONGKONG REG)	507,019.00	4,691,604.32	5,185,443.70
	HSREP V CO-INVESTMENT LP	22,396,158.00	22,396,158.00	25,884,393.00
	HSREP VI CO-INVESTMENT 2 LP	28,161,152.00	28,161,152.00	27,975,367.00
	HTC CORPORATION TWD10	100,000.00	244,989.54	245,644.10
	HUA HONG SEMICONDUCTOR LIMITED NPV	322,000.00	605,994.73	682,941.68
	HUADIAN POWER INTERNATIONAL CORPORATION LIMITED 'H'CNY1	825,100.00	370,574.80	299,756.18
	HUAKU DEVELOPMENT TWD10	428,000.00	866,611.11	998,141.71
	HUBSPOT INC .25% DUE 06-01-2022	2,419,000.00	2,479,350.63	2,783,361.88
	HUBSPOT INC COM	8,403.00	451,531.81	742,825.20
	HUDSON PAC PPTY L FIXED 3.95% 11-01-2027	1,500,000.00	1,497,225.00	1,492,339.50
	HUDSONS BAY CO COM	80,884.00	852,075.24	728,178.71

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	HUMANA INC 2.625% DUE 10-01-2019	480,000.00	479,976.00	482,027.52
	HUMANA INC 4.95% DUE 10-01-2044	2,915,000.00	2,900,949.70	3,357,403.72
	HUMANA INC COM	15,002.00	3,419,742.39	3,721,546.14
	HUMANA INC FIXED 3.95% DUE 03-15-2027	435,000.00	455,445.00	450,392.48
	Hungarian forint	351.07	351.07	351.07
	HUNT J B TRANS SVCS INC COM	13.00	1,379.60	1,494.74
	HUNTINGTON BANCSHARES INC COM	76,704.00	925,680.19	1,116,810.24
	HUNTINGTON NATL BK 2.5% DUE 08-07-2022	230,000.00	230,076.72	226,856.82
	HUNTSMAN CORP COM STK	93,298.00	2,979,377.14	3,105,890.42
	HURON CONSULTING GROUP INC COM STK	63,626.00	2,520,584.51	2,573,671.70
	HUSKY ENERGY INC COM NPV	75,010.00	1,030,069.91	1,062,634.18
	HUTCHISON PORT HL NPV (USD)	1,068,200.00	526,718.91	443,303.00
	HYATT HOTELS CORP COM CL A COM CL A	53,060.00	3,255,340.50	3,902,032.40
	HYDRO ONE LTD COM	103,975.00	1,824,340.73	1,858,845.13
	HYLAND SOFTWARE, INC. TERM LOAN SENIOR SECURED FIRST LIEN DUE 01-31-2023 BEO	87,907.14	87,692.35	88,401.62
	HYPERA SA	425,700.00	3,421,274.25	4,620,059.69
	HYSAN DEVELOPMENT NPV	31,000.00	140,137.21	164,372.61
	HYUNDAI ENG & CONS KRW5000	17,722.00	788,166.05	600,914.11
	HYUNDAI GLOVIS CO KRW500	2,471.00	331,730.96	313,909.67
	HYUNDAI MARINE&FIR KRW500	29,133.00	1,127,183.90	1,279,016.39
	HYUNDAI MOBIS KRW5000	29,587.00	6,605,694.77	7,268,582.51
	HYUNDAI MOTOR CO KRW5000	36,040.00	5,214,303.59	5,251,730.42
	HYUNDAI MOTOR CO PRF KRW5000	2,002.00	226,451.74	175,225.26
	I/O CMO COMM 2012-CCRE5 MTG TR MTG PASSTHRU CTF CL X-A FLT RT DUE 12-10-2045	2,120,479.98	140,647.45	131,066.87
	I/O CMO COMM 2013-CCRE12 MTG TR MTG PASSTHRU CTF CL X-A FLT RT 10-10-2046	2,774,896.73	172,347.12	141,522.51
	I/O CMO FREMF MORTGAGE TRUST SER 2013-K713 CL X2A 0.1% 144A 04-25-2046 REG	70,359,074.99	170,268.97	115,670.32
	I/O CMO GS MTG SECS CORP TR 2017-GPTX CTF CL X-CP 144A VAR RT 05-10-2034	6,500,000.00	155,887.55	122,265.00
	I/O CMO J P MORGAN CHASE COML MTG SECS TR 2013-C COML MTG PASSTHRU 01-15-2046	15,940,119.68	191,779.58	106,304.66
	I/O CMO J P MORGAN CHASE COML MTG TR 2013-LC11 CL X-A FLT RT 04-15-2046	2,294,989.21	148,726.05	120,404.31
	I/O CMO WFRBS COML MTG TR SER 2014-C23 COML MTG CL XA FLT RT 10-15-2057 REG	4,495,096.09	175,062.89	143,685.75
	I/O EQUICON MTG LN TR 94 1 MTG PASS THRU CTF CL I STRIP 1.51090 BD 3-18-2024	18,982.40	0.00	205.24
	I/O FHLMC MULTICLASS FHMS K007 X1 VAR RT04-25-2020	3,601,092.93	137,713.68	70,829.90
	I/O FHLMC MULTICLASS FHMS K702 X1 VAR RT02-25-2018/02-25-2018	6,123,665.40	265,518.30	2,357.61
	I/O FHLMC MULTICLASS SER KP01 CL X VAR RT DUE 01-25-2019 REG	2,332,513.51	249,834.05	17,342.24
	I/O FHLMC MULTICLASS TRANCHE 00289 12-25-2022	7,619,891.56	258,984.90	167,111.84
	I/O FHLMC MULTICLASS TRANCHE 09-25-2025	7,500,000.00	352,785.00	304,177.50
	I/O FNMA FED NATL MTG ASSN 02-25-2022	9,020,461.44	382,611.90	204,006.76
	I/O FNMA FLT RT .45745000243% DUE 11-25-2022	7,229,748.57	166,962.00	121,416.40
	I/O FNMA POOL #466973 3.85% 01-01-2021	505,674.76	532,380.71	526,048.40
	I/O FNMA POOL #AN6368 3.09% 09-01-2029	1,115,000.00	1,120,575.00	1,125,458.70
	I/O FNMA PREASSIGN FLT RT SER 2006-B CL HJ03-25-2036	627,766.69	94,949.70	102,998.31
	I/O FNMA REMIC TR 1990-11 CL 11-L 02-25-2020	4.51	272.15	40.46
	I/O FNMA REMIC TR 2007-37 CL-SB VAR RATE05-25-2037	808,116.63	125,258.07	147,276.02
	I/O FNMA REMIC TR 2007-88 CL JI FLT RT 04-25-2037	765,890.02	131,637.35	123,388.71
	I/O FNMA REMIC TR 2009-M2 CL-X VAR RATE 01-25-2019	3,369,384.12	116,349.05	30,809.65
	I/O FNMA REMIC TR 2010-M5 CL-X VAR RATE 07-25-2020	1,749,183.07	64,637.78	37,815.59
	I/O FNMA SER 2011-M5 CL X VAR RT 07-25-2021	6,389,127.37	391,833.19	206,982.17
	I/O FNMA SER 2016-M4 CL X2 FLT RT I/O 01-25-2039 REG	1,130,980.00	127,500.32	128,394.50
	I/O GNMA 2012-112 REMIC PASSTHRU CTF CL IO FLT RT DUE 02-16-2053	5,816,728.95	169,957.56	134,372.26
	I/O GNMA 2016-022 REMIC PASSTHRU CTF CL IX 06-16-2038	1,058,217.54	107,805.91	103,101.92
	I/O GNMA 2017-136 CL IO 5% 09-20-2047	2,273,109.03	335,993.93	333,912.90
	I/O GNMA FLT RT SER 2013-135 CL CSI/O 09-16-2043	741,317.90	96,371.33	103,382.71
	I/O GNMA REMIC 1.0378 11-16-2054	3,491,450.40	278,224.96	234,737.19
	I/O J P MORGAN CHASE COML MTG SECS TR 2013-C CL X-A VAR RT 12-15-2046	6,610,636.42	341,377.36	251,931.35
	I/O PVTPL CMO WFRBS COML MTG TR 2011-C5 COML PASSTHRU CTF X-A VAR RT 11-15-2044	4,505,043.29	398,238.77	235,996.69
	I/O PVTPL J P MORGAN CHASE COML MTG SECSTR 2011-C CL X-A FLT RT 02-16-2046 BEO	1,241,858.08	42,979.92	26,860.15
	IAMGOLD CORP COM STK	252,415.00	1,242,703.04	1,471,579.45
	IBERDROLA SA EURO.75	1,148,936.00	7,277,209.23	8,912,490.08
	IBERIABANK CORP COM	10,686.00	700,466.74	828,165.00
	IBM CORP 1.25% 02-08-2018	6,300,000.00	6,298,786.04	6,296,194.80
	ICA GRUPPEN AB NPV	3,939.00	137,850.36	143,319.47
	ICADE NPV (POST MERGER)	1,654.00	141,162.82	162,723.08
	ICAHN ENTERPRISES 6.25% DUE 02-01-2022	445,000.00	457,793.75	455,012.50
	ICE_CDS MSNYS33 12/20/2022 SELL SHERWIN-WILLIAMS CO 7. SWPC0GBH3	0.00	25,007.40	26,723.62
	ICHIGO OFFICE REIT INVESTMENT	0.00	0.00	0.00
	ICHOR INVESTMENT HOLDINGS LLC	10,100,000.00	3,723,914.00	6,716,816.00
	ICICI BANK INR2	1,008,394.00	3,794,871.23	4,960,803.97
	ICL-ISRAEL CHEM ILS1	25,702.00	155,240.36	104,387.88
	ICON PLC COM	88,276.00	7,511,119.21	9,900,153.40
	IDACORP INC COM	13,602.00	988,961.57	1,242,678.72
	IDEA CELLULAR LTD INR10	204,069.00	285,849.41	345,776.70
	IDEMITSU KOSAN CO NPV	28,700.00	817,429.69	1,152,840.66

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	IDEX CORP COM	9,673.00	478,640.65	1,276,545.81
	IDEXX LABS INC COM	5,335.00	554,140.75	834,287.30
	IDORSIA LTD CHF0.05	11,188.00	120,424.70	292,185.33
	IGG INC USD0.0000025	339,000.00	482,794.20	366,003.61
	IGM FINANCIAL INC COM NPV	96.00	3,303.69	3,382.74
	IGUATEMI EMP SHOPP COM NPV	63,600.00	810,759.72	755,239.21
	IHH HEALTHCARE BHD NPV	317,300.00	401,561.84	459,424.95
	IHS MARKIT LTD 4% DUE 03-01-2026	230,000.00	230,000.00	229,712.50
	IHS MARKIT LTD 4.75% DUE 02-15-2025	308,000.00	308,000.00	324,940.00
	IHS MARKIT LTD COM	516,949.00	16,886,545.37	23,340,247.35
	IIDA GROUP LTD	5,000.00	93,695.84	94,318.69
	II-VI INC COM	8,050.00	219,576.14	377,947.50
	IL TOOL WKS INC 2.65% DUE 11-15-2026	70,000.00	69,779.50	68,330.08
	ILG INC COM	83,169.00	1,467,310.46	2,368,653.12
	ILIAD NPV	5.00	1,314.33	1,199.30
	ILLUMINA INC COM	6,201.00	1,067,793.11	1,354,856.49
	ILLUMINA INC SR NT CONV .5% DUE 06-15-2021 REG	2,865,000.00	3,079,351.38	3,386,071.88
	IMAGICA ROBOT HLDG NPV	12,400.00	129,833.99	129,338.66
	IMERYS EUR2	61,437.00	4,641,980.19	5,794,174.91
	IMI ORD GBP0.28571428	88,290.00	1,600,104.46	1,592,059.38
	IMPAX LABORATORIES INC COM	43,600.00	607,915.97	725,940.00
	IMPERIAL BRANDS PLC GBP0.10	72,469.00	3,161,331.50	3,103,707.43
	IN MICH PWR CO 3.75% DUE 07-01-2047	3,695,000.00	3,671,668.00	3,755,915.77
	IN MICH PWR CO 4.55% DUE 03-15-2046	750,000.00	805,380.00	855,414.75
	INCITEC PIVOT NPV	1,730.00	5,001.91	5,277.17
	INCYTE CORP COM	1,364.00	145,487.88	129,184.44
	INDEPENDENT BK GROUP INC COM	5,000.00	352,272.00	338,000.00
	INDIABULLS HOUSING FINANCE LTD CMSTK	131,340.00	2,272,821.99	2,462,284.19
	INDIAN HOTELS INR1 (POST SUBDIVISION)	757,405.00	1,213,284.79	1,397,866.26
	INDIAN OIL CORP INR10	243,595.00	1,439,245.64	1,482,884.92
	Indian rupee	161,581.89	161,581.89	161,581.89
	INDITEX (IND.DE DISENO TEXTIL SA) EURO.03 (POST SUBD)	214,931.00	7,747,576.62	7,496,199.65
	INDL BANK OF KOREA KRW5000	312,292.00	3,855,579.13	4,798,658.08
	INDO TAMBANGRAY IDR500	236,000.00	356,915.66	360,066.33
	INDOFOOD CBP SUKSES MAKMUR T PLACEMENT	306,300.00	193,609.46	200,926.48
	INDRAPRASTHA GAS INR2 (POST SUBDIVISION)	160,761.00	775,846.70	845,772.49
	INDUSTRIAL & COML BK CHINA LTD NEW YORK 01-31-2018	600,000.00	597,525.00	598,969.30
	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	12,557,000.00	8,567,504.54	10,103,684.14
	INDUSTRIAL GROWTH PARTNERS V LP	5,364,398.91	5,364,398.91	4,659,802.00
	INDUSTRIVARDEN AB SER'C NPV	4,332.00	78,835.16	107,142.60
	INDYMAC ABS INC SER 2005-B CL M3 FLT RT 08-25-2035 BEO	300,000.00	299,812.50	299,448.30
	INES CORPORATION NPV	2,300.00	24,454.65	23,867.73
	INFINEON TECHNOLOG ORD NPV (REGD)	211.00	3,862.16	5,785.68
	INFINERA CORP COM STK USD0.001	122,700.00	1,425,722.99	776,691.00
	INFORMA PLC (GB) ORD GBP0.001	658,670.00	5,476,978.10	6,433,135.18
	INFORMATION RESOURCES INC TERM LOAN SECOND LIEN DUE 12-20-2024 BEO	487,000.00	483,489.87	487,000.00
	INFORMATION RESOURCES, INC. (FKA SYMPHONYIRI GROUP, INC.) TL DUE 01-18-24	405,194.36	403,172.02	406,587.42
	INFOSYS LIMITED	141,758.00	2,157,993.75	2,314,346.07
	INFOSYS LIMITED ADR	827,992.00	12,712,040.66	13,430,030.24
	INFRAREIT INC COM INFRAREIT INC	25,500.00	459,454.21	473,790.00
	ING GROEP N.V. EURO.01	1,435,446.00	22,050,182.09	26,415,452.03
	ING US FDG LLC IAM COML PAPER 3/A3 COML PAPER IAM DUE 07-13-2018	16,500,000.00	16,500,000.00	16,496,205.00
	ING US FDG LLC IAM COML PAPER 3/A3 VAR RT DUE 05-08-2018	5,900,000.00	5,900,000.00	5,900,359.90
	INGENICO GROUP EUR1	3,319.00	307,652.44	354,745.39
	INGERSOLL-RAND PLC COM STK	60,140.00	5,375,003.03	5,363,886.60
	INITIALIZED III LP	3,000,000.00	3,000,000.00	2,697,652.00
	INNERGEX RENEWABLE COM NPV	82,284.00	924,420.28	945,679.88
	INNOGY SE NPV	13,575.00	574,954.76	532,630.65
	INNOLUX CORP TWD10	2,801,000.00	1,166,349.73	1,167,142.16
	INNOVIVA INC SR NT CONV 2.5% 08-15-2025	449,000.00	452,385.45	475,940.00
	INPEX CORPORATION NPV	60,400.00	595,774.12	755,469.16
	INPHI CORP COM	19,498.00	474,343.14	713,626.80
	INPHI CORPORATION .75% 09-01-2021	2,599,000.00	2,638,486.17	2,581,131.88
	INS AUSTRALIA NPV	117,354.00	637,420.13	664,548.26
	INSIGHT VENTURE PARTNERS IX LP	40,776,327.85	40,776,327.85	49,233,983.00
	INSTEEL INDS INC COM	30,808.00	693,898.51	872,482.56
	INSULET CORP CONV 1.25% 09-15-2021	740,000.00	745,996.85	964,775.00
	INTACT FINL CORP COM NPV	26,590.00	1,859,520.87	2,228,088.99
	INTEGER HLDGS CORP COM	19,266.00	802,115.54	872,749.80
	INTEGRATED DEVICE TECHNOLOGY INC SR NT CONV .875% DUE 11-15-2022 REG	1,647,000.00	1,594,929.80	1,837,434.38
	INTEL CORP 4.1% DUE 05-11-2047	7,050,000.00	7,058,325.80	7,767,661.80
	INTEL CORP COM	618,062.00	20,896,506.14	28,529,741.92

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	INTEL CORP CONV BD 3.25% DUE 08-01-2039 BEO	4,749,000.00	9,696,614.79	10,548,716.25
	INTELSAT JACKSON HLDGS S A 5.5 DUE 08-01-2023	75,000.00	48,375.00	61,312.50
	INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO	2,302,000.00	2,937,931.35	2,809,968.53
	INTERCEPT PHARMACEUTICALS INC SR NT CONV3.25% DUE 07-01-2023 REG	830,000.00	818,783.38	659,850.00
	INTERCONEXION ELEC COM COP32.8	104,064.00	384,596.01	495,127.76
	INTERCONTINENTAL EXCHANGE INC COM	244,485.00	15,384,324.20	17,250,861.60
	INTERDIGITAL INC COM	19,290.00	847,278.99	1,468,933.50
	INTERDIGITAL INC SR NT CONV 1.5% DUE 03-01-2020 REG	418,000.00	439,168.85	498,465.00
	INTERFACE INC COM	58,399.00	1,029,142.60	1,468,734.85
	INTERNATIONAL BUSINESS MACHS CORP 1.125%DUE 02-06-2018 REG	750,000.00	749,055.00	749,544.75
	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	360,000.00	359,203.72	381,246.48
	INTERNATIONAL BUSINESS MACHS CORP COM	104,430.00	16,958,273.19	16,021,650.60
	INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048	1,950,000.00	1,949,670.29	2,035,872.15
	INTERNATIONAL TRANSMISSION CO 4.625% DUE 08-15-2043	2,020,000.00	2,103,787.20	2,271,308.20
	INTERPUBLIC GROUP COMPANIES INC COM	362.00	7,067.13	7,297.92
	INTERSECT ENT INC COM	22,800.00	330,799.69	738,720.00
	INTERTEK GROUP ORD GBP0.01	161,158.00	6,949,218.51	11,314,537.95
	INTERVAL ACQSTN 5.625% DUE 04-15-2023	594,000.00	617,760.00	614,790.00
	INTESA SANPAOLO DI RISP EURO.52(NON CNV)	45,599.00	140,481.88	145,649.05
	INTESA SANPAOLO EURO.52	2,600,523.00	6,934,554.53	8,649,901.71
	INTESA SANPAOLO FDG LLC DISC COML PAPER 3/A3 YRS 3&4 01-02-2018	2,500,000.00	2,493,977.08	2,499,478.90
	INTESA SANPAOLO FDG LLC DISC COML PAPER 3/A3 YRS 3&4 CPN 01-08-2018	400,000.00	398,760.67	399,790.67
	INTESA SANPAOLO S 3.875% DUE 01-16-2018	700,000.00	738,591.00	700,468.30
	INTL CONS AIRL DI	67,551.00	507,315.02	594,881.37
	INTL CONS AIRLINE ORD EURO.50	11,442.00	64,927.78	99,419.41
	INTL CONTAINER TER PHP1	411,450.00	841,220.31	869,550.78
	INTL FCSTONE INC COM	31,349.00	1,289,698.46	1,333,272.97
	INTL FLAVORS & FRAGRANCES INC COM	13,702.00	1,755,605.56	2,091,062.22
	INTL LEASE FIN 6.25% DUE 05-15-2019	100,000.00	106,793.00	104,790.50
	INTL LEASE FIN 8.25% DUE 12-15-2020	300,000.00	352,500.00	344,595.90
	INTL PAPER CO 4.4% DUE 08-15-2047	4,465,000.00	4,280,508.03	4,665,750.87
	INTL PAPER CO 4.8% DUE 06-15-2044	265,000.00	281,578.55	290,083.84
	INTL PAPER CO 5% DUE 09-15-2035	711,000.00	785,135.97	804,112.56
	INTL PAPER CO 5.15% DUE 05-15-2046	1,090,000.00	1,080,517.00	1,262,245.07
	INTL PAPER CO 6 DUE 11-15-2041	215,000.00	257,353.85	269,109.91
	INTL PAPER CO 7.3% DUE 11-15-2039	195,000.00	250,859.70	274,695.53
	INTL PAPER CO COM	149,501.00	7,873,886.37	8,662,087.94
	INTREXON CORP COM	68,377.00	1,665,550.93	787,703.04
	INTST PWR & LT CO 3.25% DUE 12-01-2024	60,000.00	60,574.20	60,765.00
	INTUIT COM	63,957.00	5,045,800.16	10,091,135.46
	INTUITIVE SURGICAL INC COM NEW STK	15,915.00	2,563,489.96	5,808,020.10
	INV LA CONSTRUCCIO COM NPV	9,947.00	129,820.84	188,190.42
	INVACARE CORP COM	12,040.00	181,984.21	202,874.00
	INVENTEC CORP TWD10	180,000.00	138,003.90	143,656.43
	INVESCO RR FUND LP CLASS A	15,977,625.47	15,977,625.47	16,023,451.00
	INVESCO RR FUND LP CLASS B-1	14,992,500.00	14,992,500.00	14,274,688.00
	INVESCO RR FUND LP CLASS B-1B	3,876,263.28	3,876,263.28	3,690,675.00
	INVESTEC ORD GBP0.0002	34,433.00	256,884.91	249,198.97
	INVESTOR AB SER'A'NPV	1,839.00	82,800.64	82,544.43
	INVESTOR AB SER'B'NPV	44,313.00	1,980,852.06	2,024,732.01
	IOI PROPERTIES GP MYR1	223,200.00	107,216.51	102,031.13
	ION GEOPHYSICAL CORP COM NEW COM NEW	3,456.00	113,690.24	68,256.00
	IPG PHOTONICS CORP COM	38,308.00	6,408,154.49	8,202,892.04
	IPI DC PARTNERS FUND I-A, LP	23,732,502.00	23,732,502.00	20,491,240.00
	IPSOS EURO.25	52,800.00	1,486,227.25	1,946,448.88
	IQVIA HLDGS INC COM USD0.01	41,776.00	2,864,526.08	4,089,870.40
	IR FLR USD 1.0%/3MLIBOR GSCMUS33 08-15-2019 317526044	(67,000,000.00)	(214,400.00)	(3,872.60)
	IR FLR USD 1.625%/3MLIBOR GSCMUS33 08-15-2019 3175RWDI5	33,500,000.00	214,400.00	26,518.60
	IRAQ REP GTD NT 3/A2 2.149% DUE 01-18-2022 REG	610,000.00	610,000.00	606,500.43
	IRIDIUM COMMUNICATIONS INC COM STK	167,878.00	1,386,003.94	1,980,960.40
	IRON MTN INC NEW COM	9.00	312.52	339.57
	IRONWOOD PHARMACEUTICALS INC SR NT CONV 2.25% DUE 06-15-2022 REG	679,000.00	681,273.96	785,942.50
	ISETAN MITSUKOSHI NPV	16,500.00	202,416.85	204,620.50
	ISHARES FTSE 100 UCITS ETF (INC)	63,533.00	619,463.38	654,422.69
	ISHARES TR US REAL ESTATE ETF DOW JONES U S REAL ESTATE INDEX FD	1,933,700.00	155,784,383.64	156,649,037.00
	ISHIHARA SANGYO NPV	41,100.00	306,394.89	777,488.68
	ISIS PHARMACEUTICALS INC DEL SR NT CONV 1% DUE 11-15-2021 REG	3,479,000.00	3,684,378.07	3,672,519.38
	ISRAEL DISCOUNT BK ILS0.10 SER'A'	1,478,058.00	2,993,694.20	4,304,341.27
	ISTAR INC 5.25% 09-15-2022	231,000.00	231,000.00	232,443.75
	ISTAR INC 6% DUE 04-01-2022	188,000.00	188,000.00	194,580.00
	ISUZU MOTORS NPV	284,790.00	3,432,693.05	4,770,516.91
	ITALY(REPUBLIC OF) 2.35% IDX/LKD NTS 15-09-2024 EUR1000	994,000.00	1,190,131.94	1,399,235.62

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	ITAUSA INV ITAU SA PRF NPV	176,431.00	554,264.71	575,497.70
	ITC INR1	1,032,506.00	4,190,833.85	4,258,465.46
	ITOCHU CORP NPV	90,100.00	1,156,665.54	1,682,026.63
	ITOHAM YONEKYU HOLDINGS	168,600.00	1,578,012.32	1,543,067.91
	ITRON INC COM STK NPV	13,350.00	627,995.04	910,470.00
	ITT INC COM	17,550.00	711,433.29	936,643.50
	ITV ORD GBP0.10	182,068.00	384,261.60	407,614.12
	IWAI COSMO HOLDINGS INC NPV	12,400.00	107,219.61	158,398.58
	J & J SNACK FOODS CORP COM STK NPV	6,739.00	766,591.52	1,023,182.37
	J FRONT RETAILING NPV	11,900.00	145,066.02	224,267.20
	J P MORGAN CHASE 3.0934% DUE 07-05-2032	108,979.03	111,975.95	110,757.24
	J P MORGAN CHASE 4.311% DUE 08-05-2032	430,747.25	474,595.98	441,295.82
	J P MORGAN SECS LLC 4/2 DISC COML PAPER YRS 3&4 02-23-2018	3,000,000.00	2,955,106.68	2,992,640.67
	J P MORGAN SECS LLC 4/2 DISC COML PAPER YRS 3&4 07-10-2018	18,000,000.00	17,777,250.00	17,827,651.08
	J P MORGAN SECS LLC DISC COML PAPER 3/A3YRS 3&4 06-19-2018	7,000,000.00	6,916,000.00	6,941,438.77
	J.F. LEHMAN EQUITY INVESTORS II, LP	1.00	1.00	1.00
	J2 GLOBAL INC 3.25% DUE 06-15-2029	665,000.00	750,152.86	823,356.45
	J2 GLOBAL INC COM	9,940.00	651,646.89	745,798.20
	JACANA MINERALS LTD	1,670.00	0.00	261.75
	JACK OH FIN LLC / 6.75% DUE 11-15-2021	490,000.00	490,000.00	515,725.00
	JACKPOTJOY PLC ORD GBP0.1	11,915.00	132,473.80	133,537.79
	JACOBS ENGR GROUP INC COM	6.00	348.55	395.76
	JAMES HARDIE INDUSTRIES PLC	351,995.00	4,366,501.15	6,227,577.74
	JAMES RIVER GROUP HOLDINGS COM USD0.0002	9,010.00	362,240.97	360,490.10
	JAPAN AIRLINES CO NPV	28,700.00	936,131.32	1,123,032.39
	JAPAN LIFELINE CO NPV	34,600.00	855,745.48	723,636.04
	JAPAN PETROLEUM EX NPV	69,500.00	1,512,409.64	1,843,462.05
	JAPAN POST BANK CO NPV	18,800.00	262,134.83	244,825.56
	JAPAN POST HOLD CO NPV	77,500.00	988,492.02	888,859.30
	JAPAN PRIME REALTY REIT	175.00	637,191.69	556,147.35
	JAPAN REAL ESTATE INVESTMENT CO	255.00	1,302,828.05	1,211,051.93
	JAPAN RETAIL FUND REIT	428.00	835,211.98	784,951.62
	JAPAN TOBACCO INC NPV	246,816.00	9,116,770.67	7,955,516.17
	JAPAN(GOVT OF) 0% T-BILL 13/02/2018 JPY	683,600,000.00	6,035,613.93	6,069,354.58
	JAPAN(GOVT OF) 0.1% IDX/LKD SNR 03/25 JPY	355,800,000.00	3,321,056.33	3,361,250.85
	Japanese yen	2,800,957.06	2,800,957.06	2,800,957.06
	JARDINE MATHESON HLDGS USD0.25(SING QUOTE)	86,800.00	5,296,986.85	5,273,100.00
	JARDINE STRATEGIC HOLDING USD0.05(SING QUOTE)	42,300.00	877,239.04	1,674,234.00
	JASTRZEBSKA SPOLKA WEGLOWA S	47,854.00	1,342,885.62	1,325,804.24
	JAZZ INVTs I LTD 1.875% DEBENTURE 08-15-2021 SR	1,700,000.00	1,793,097.79	1,703,187.51
	JB HI-FI NPV	13,933.00	263,830.36	271,788.54
	JBS SA COM NPV	543,000.00	1,826,031.10	1,605,869.58
	JD SPORTS FASHION ORD GBP0.0025	195,179.00	942,076.55	887,663.57
	JENOPTIK AG NPV	7,443.00	113,497.68	246,184.96
	JERSEY CENT PWR & 6.4% DUE 05-15-2036	1,250,000.00	1,380,397.50	1,527,988.75
	JETBLUE AWYs CORP COM	251,185.00	3,582,407.50	5,611,472.90
	JFE HOLDINGS INC NPV	30,700.00	648,714.12	737,454.06
	JFL AMH CO-INVEST PARTNERS LP	1.00	1.00	137,296.00
	JGC CORP NPV	10,500.00	173,299.69	203,102.53
	JIH SUN FINANCIAL TWD10	420,000.00	123,564.44	118,272.09
	JOHN BEAN TECHNOLOGIES CORP COM STK	15,999.00	593,435.60	1,772,689.20
	JOHN SEVIER COMB CYCLE 4.626 1-15-42	668,711.16	688,224.15	737,702.76
	JOHNS HOPKINS HLTH 3.837% DUE 05-15-2046	820,000.00	820,000.00	846,407.28
	JOHNSON & JOHNSON 3.4% 01-15-2038	9,680,000.00	9,666,345.60	9,914,865.84
	JOHNSON & JOHNSON 3.5% 01-15-2048	425,000.00	433,005.95	434,767.35
	JOHNSON & JOHNSON 3.625% DUE 03-03-2037	6,615,000.00	6,598,197.90	6,988,621.82
	JOHNSON & JOHNSON 3.75% DUE 03-03-2047	3,378,000.00	3,366,543.14	3,607,072.31
	JOHNSON & JOHNSON 4.5 DUE 12-05-2043	1,000,000.00	1,110,136.87	1,167,997.00
	JOHNSON & JOHNSON COM USD1	296,515.00	34,370,825.09	41,429,075.80
	JOHNSON CTLS INTL 4.5% DUE 02-15-2047	475,000.00	488,388.10	521,829.78
	JOHNSON CTLS INTL 5.125% DUE 09-14-2045	275,000.00	275,183.17	322,814.53
	JOHNSON CTLS INTL PLC COM USD0.01	315,154.00	12,430,650.90	12,010,518.94
	JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2044 12-23-2016	380,000.00	396,685.80	418,564.30
	JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	1,615,000.00	1,618,355.25	1,779,011.33
	JOHNSON ELEC HLDGS HKD0.05	168,500.00	297,453.15	705,918.28
	JOHNSON MATTHEY	7,312.00	308,114.41	304,157.76
	JP MORGAN STRUCTURED PROD(KWEICHOW MOUTAI CO LTD-A) 144 A P-NOTE 19/11/2019	25,530.00	1,761,895.14	2,734,477.84
	JP MORGAN STRUCTURED PRODUCTS (SHANGHAI INTERNATIONAL AIR-A) P-NOTE 18/11/2019	402,208.00	1,837,167.34	2,780,003.38
	JP MORGAN STRUCTURED PRODUCTS B.V. (ANHUI CONCH CEMENT CO LTD-A) P-NOTE 14/04/21	272,600.00	870,195.34	1,227,788.38
	JP MORGAN STRUCTURED PRODUCTS B.V.(ANGEL YEAST CO LTD-A) P-NOTE 27/04/18	229,300.00	1,009,858.87	1,152,133.90
	JPM (HANGZHOU HIK) PNOTE 16/04/20	513,100.00	1,716,875.92	3,072,926.86
	JPM (HANGZHOU ROBAM APPLIANCES-A) P-NOTE 12/05/2018	91,000.00	662,565.39	672,159.09

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	JPM STRUCTURED NOTES (HAN'S LASER TECH) PNOTE 27/07/2018	284,200.00	1,595,413.11	2,155,939.78
	JPM(SICHUAN SWELLFUN LTD)P-NOTE 30/12/2020	133,000.00	846,562.09	955,835.37
	JPMORGAN CHASE & 2.7% DUE 05-18-2023	1,705,000.00	1,684,154.70	1,693,822.02
	JPMORGAN CHASE & 2.95% DUE 10-01-2026	5,631,000.00	5,614,345.53	5,530,993.44
	JPMORGAN CHASE & 3.22% DUE 03-01-2025	960,000.00	963,336.21	967,485.12
	JPMORGAN CHASE & 3.875% DUE 02-01-2024	100,000.00	101,737.00	105,094.30
	JPMORGAN CHASE & 3.882% DUE 07-24-2038	5,584,000.00	5,594,544.87	5,740,173.31
	JPMORGAN CHASE & 4.4% DUE 07-22-2020	445,000.00	481,654.65	467,488.08
	JPMORGAN CHASE & 5.6% DUE 07-15-2041	7,435,000.00	8,259,430.59	9,563,625.63
	JPMORGAN CHASE & CO 2.776% 04-25-2023	245,000.00	245,000.00	245,237.41
	JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO	2,275,000.00	2,275,000.00	2,357,468.75
	JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	4,555,000.00	4,559,632.40	4,703,160.49
	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	1,050,000.00	1,138,294.50	1,318,556.40
	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	6,830,000.00	8,153,556.75	8,601,558.58
	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	5,000,000.00	5,803,150.00	6,207,765.00
	JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	2,355,000.00	2,364,423.27	2,456,001.24
	JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	1,590,000.00	1,602,969.16	1,720,949.22
	JPMORGAN CHASE & CO COM	549,737.00	41,682,864.74	58,788,874.78
	JPMORGAN CHASE & CO FORMERLY J P MORGAN 6 DUE 01-15-2018 BEO	400,000.00	418,920.00	400,556.40
	JPMORGAN CHASE & CO NT FIXED/FLTG RATE DUE 05-01-2028/10-25-2017 REG	9,490,000.00	9,518,864.20	9,654,613.54
	JPMORGAN CHASE & FLTG RT 6.125% DUE 12-31-2049	1,457,000.00	1,508,211.60	1,595,415.00
	JSR CORP NPV	303,500.00	4,398,658.28	5,975,703.51
	JTEKT CORPORATION NPV	11,300.00	169,478.18	194,201.51
	JU TENG INTERNATIO HKD0.1	292,000.00	150,057.59	95,250.28
	JULIUS BAER GRUPPE CHF0.02 (REGD)	104,196.00	4,287,864.65	6,372,582.45
	JUMBO SA EURO.88	13,590.00	225,547.89	243,151.21
	JUNGHEINRICH NON-VTG PRF NPV	26,252.00	1,204,316.46	1,240,288.31
	JUNIPER NETWORKS INC 5.95 DUE 03-15-2041	280,000.00	277,415.60	313,414.36
	JUNIPER NETWORKS INC COM	314.00	8,882.46	8,949.00
	JUST EAT PLC ORD GBP0.01	619,554.00	6,009,686.33	6,545,574.89
	JW CHILDS EQUITY PARTNERS III, LP	1.00	1.00	3,332.00
	JXTG HOLDINGS INC NPV	234,300.00	1,055,808.21	1,512,082.55
	K + S AG -REG.SHS- SHS	287.00	6,683.40	7,152.79
	K3 PRIVATE INVESTORS LP	13,637,500.00	13,637,500.00	14,912,049.00
	KADANT INC COM	7,186.00	324,819.79	721,474.40
	KAGA ELECTRONICS NPV	9,300.00	164,742.57	253,861.52
	KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	3,815,000.00	3,778,795.65	4,122,263.92
	KAJIMA CORP NPV	59,000.00	488,132.29	567,740.79
	KAKAKU.COM. INC NPV	18,600.00	260,694.02	314,540.61
	KAMIGUMI CO LTD NPV	5,600.00	105,013.30	123,930.76
	KANAMOTO CO LTD NPV	0.00	0.00	0.00
	KANEKA CORP NPV	368,000.00	2,743,503.63	3,361,491.34
	KANEMATSU ELECTRON NPV	3,100.00	70,414.70	93,013.76
	KANSAI ELECTRIC POWER CO NPV	429,900.00	5,621,594.63	5,266,418.10
	KANSAI PAINT CO NPV	100.00	2,615.24	2,599.20
	KANSAS CITY SOUTHN 4.3% DUE 05-15-2043	200,000.00	198,542.00	210,240.60
	KANSAS CITY SOUTHN 4.95% DUE 08-15-2045	500,000.00	557,403.00	569,986.00
	KAO CORP NPV	49,100.00	2,852,712.44	3,320,842.43
	KAR AUCTION SVCS INC COM STK	14,610.00	603,756.36	737,951.10
	KARDEMIR KARABUK D TRY1'D'	756,971.00	414,763.77	640,857.93
	KASAI KOGYO CO LTD NPV	31,100.00	354,400.56	512,949.84
	KASIKORNBANK PCL THB10 (NVDR)	393,500.00	2,325,319.64	2,801,227.37
	KAWASAKI HEAVY IND NPV	55,400.00	1,699,483.05	1,945,024.41
	KAZMUNAIGAS EXPLOR GDR EACH REPR 1/6 ORD'REGS'	5,622.00	73,086.00	73,086.00
	KB FINANCIAL GROUP KRW5000	59,647.00	2,498,464.13	3,532,408.38
	KB HOME SR NT CONV 1.375% DUE 02-01-2019/11-06-2018 REG	515,000.00	594,429.71	630,231.25
	KBC ANCORA NPV	12,242.00	743,089.78	771,613.21
	KBC GROEP NV NPV	12,334.00	737,946.87	1,053,186.61
	KBR INC COM	58,300.00	875,356.45	1,156,089.00
	KDDI CORP NPV	714,200.00	17,047,406.79	17,780,505.09
	KEIHIN CORP NPV	70,100.00	1,261,922.29	1,427,513.54
	KELLOGG CO 4.5% DUE 04-01-2046	2,085,000.00	2,130,339.05	2,212,011.95
	KELLOGG CO COM USD0.25	21,892.00	1,462,497.54	1,488,218.16
	KENEDIX OFFICE INVESTMENT CORPORATION	0.00	0.00	0.00
	KEPCO PLANT SERVICE & ENGINEERING CO LTDKRW200	2,343.00	122,039.09	88,856.94
	KEPPEL CORP NPV	72,300.00	461,958.77	397,639.18
	KERING	2,000.00	345,055.12	943,828.85
	KERRY GROUP 'A'ORD EURO.125	8,741.00	629,879.55	982,016.65
	KERRY PROPERTIES HKD1	212,444.00	923,621.10	955,241.15
	KEYBANK NATL ASSN CLEV OH GLOBAL 2.3% 09-14-2022	545,000.00	544,874.65	534,274.95
	KEYCORP NEW COM	224.00	3,971.08	4,518.08
	KEYENCE CORP NPV	43,490.00	13,221,093.49	24,368,298.27

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	KEYTONE VENTURES II	37,600,000.00	37,600,000.00	52,339,761.00
	KEYTONE VENTURES, LP	21,397,757.51	21,397,757.51	16,664,284.00
	KEYW HLDG CORP COM STK	114,700.00	990,160.20	673,289.00
	KEYWORDS STUDIOS P ORD GBP0.01	96,569.00	1,865,719.83	2,090,139.70
	KIA MOTORS CORP KRW5000	181,362.00	7,022,793.64	5,675,238.90
	KIATNAKIN BANK (NVDR)	550,700.00	984,586.88	1,339,152.35
	KIMBERLY CLARK 3.2% DUE 07-30-2046	1,216,000.00	1,167,776.00	1,139,676.54
	KIMBERLY CLARK 3.9% DUE 05-04-2047	2,542,000.00	2,523,748.44	2,691,655.17
	KIMBERLY-CLARK CORP COM	224.00	28,095.79	27,027.84
	KIMCO RLTY CORP 3.3% DUE 02-01-2025	45,000.00	44,929.35	44,649.23
	KIMCO RLTY CORP 3.8% 04-01-2027	590,000.00	596,165.50	595,893.51
	KIMCO RLTY CORP 4.125% DUE 12-01-2046	520,000.00	507,808.60	506,791.48
	KIMCO RLTY CORP 4.45% 09-01-2047	725,000.00	720,232.54	744,781.63
	KIMCO RLTY CORP COM	21.00	381.38	381.15
	KINDER MORGAN 4.15% DUE 02-01-2024	1,250,000.00	1,236,200.00	1,296,395.00
	KINDER MORGAN 5.5 DUE 03-01-2044	1,315,000.00	1,304,664.10	1,400,727.48
	KINDER MORGAN 5.625% DUE 09-01-2041	4,265,000.00	4,408,901.10	4,531,626.48
	KINDER MORGAN 6.5% DUE 09-01-2039	4,400,000.00	4,879,820.00	5,192,871.20
	KINDER MORGAN 6.55% DUE 09-15-2040	670,000.00	730,874.35	783,317.77
	KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	700,000.00	684,089.00	710,362.10
	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	7,145,000.00	6,629,519.88	7,252,596.56
	KINDER MORGAN INC 4.3% DUE 06-01-2025	675,000.00	672,286.50	703,100.25
	KINDER MORGAN INC 5.05% DUE 02-15-2046	1,820,000.00	1,797,842.67	1,889,043.52
	KINDER MORGAN INC 5.3% DUE 12-01-2034	2,615,000.00	2,667,061.16	2,789,587.86
	KINDER MORGAN INC 5.55% DUE 06-01-2045	4,039,000.00	4,186,480.96	4,420,257.37
	KINDER MORGAN INC DEL COM	404,356.00	7,694,316.63	7,306,712.92
	KINGBOARD CHEMICAL HKD0.10	307,500.00	1,428,261.21	1,661,938.90
	KINGFISHER ORD GBP0.157142857	108,401.00	607,246.34	495,201.48
	KINGSPAN GROUP ORD EURO.13	22,563.00	985,774.77	986,344.41
	KINNEVIK AB SER'B'NPV (POST SPLIT)	216.00	7,007.04	7,315.64
	KINROSS GOLD CORP COM	200,106.00	802,524.88	865,616.76
	KINROSS GOLD CORP COM NPV NEW	297,599.00	1,118,831.49	1,285,627.68
	KION GROUP AG NPV	9.00	723.03	777.90
	KIRBY CORP COM	23,922.00	1,604,203.95	1,597,989.60
	KIRIN HOLDINGS CO NPV	21,600.00	413,925.69	544,649.80
	KIRKLAND LAKE GOLD COM NPV	102,023.00	333,908.00	1,569,083.53
	KITO CORP NPV	68,100.00	680,636.31	1,072,431.42
	KKEIO CORPORATION NPV	2,000.00	82,893.85	87,971.59
	KKR CHINA GROWTH FUND	48,705,883.05	48,705,883.05	47,657,774.00
	KLABIN SA UNITS (1 COM & 4 PRF) COM UNIT	509,700.00	2,602,874.32	2,704,386.36
	KLA-TENCOR CORP	34,213.00	3,513,488.70	3,594,759.91
	KLEPIERRE EUR1.40	15,973.00	686,947.36	703,248.63
	KLONDEX MINES COM NPV	750,000.00	1,471,758.01	1,951,394.71
	KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01	21,482.00	886,904.76	939,193.04
	KOBE STEEL LTD	168,200.00	1,497,057.60	1,560,310.70
	KOC HLDG TRY1 (B SHARES)	258,869.00	1,129,658.55	1,261,709.86
	KOHL'S CORP COM	21,606.00	847,693.90	1,171,693.38
	KOJIMA CO LTD NPV	54,600.00	189,109.45	179,818.91
	KOMATSU NPV	173,100.00	3,694,076.66	6,266,327.56
	KOMEDA HOLDINGS CO NPV	10,500.00	185,963.67	193,315.58
	KOMERCNI BANKA CZK100	19,834.00	787,352.40	853,627.00
	KOMERI CO LTD NPV	77,600.00	1,869,929.66	2,245,681.31
	KON AHOLD DELHAIZE EURO.01	62,934.00	1,341,827.39	1,385,597.06
	KONE CORPORATION NPV ORD 'B'	125,257.00	5,642,994.69	6,735,297.74
	KONICA MINOLTA INC NPV	594,300.00	4,895,707.68	5,718,785.62
	KONINKLIJKE BOSKAL EURO.01	126,874.00	5,554,502.28	4,788,370.18
	KONINKLIJKE DSM NV EUR1.50	14,109.00	1,221,301.55	1,349,776.17
	KONINKLIJKE KPN	511.00	1,684.52	1,784.38
	KONINKLIJKE PHILIP EURO.20	100,801.00	3,213,907.76	3,817,659.88
	KONINKLIJKE PHILIPS NV	18,800.00	580,828.75	710,640.00
	KOPPERS HLDGS INC COM	14,034.00	500,660.16	714,330.60
	KOREA AEROSPACE INDUSTRIES	8,931.00	346,789.85	395,848.82
	KOREA ASSET IN TRU KRW500	28,743.00	207,092.52	198,412.75
	KOREAN REINSURANCE KRW500	26,398.00	299,119.24	271,241.89
	KORTEK CORPN KRW500	8,692.00	102,084.48	132,748.77
	KRAFT FOODS GROUP 5% DUE 06-04-2042	10,805,000.00	10,988,774.55	11,594,024.32
	KRAFT FOODS GROUP 6.5% DUE 02-09-2040	600,000.00	746,197.85	761,233.20
	KRAFT FOODS GROUP 6.875% DUE 01-26-2039	340,000.00	436,295.57	447,573.62
	KRAFT HEINZ CO COM	47,636.00	4,229,361.61	3,704,175.36
	KRAFT HEINZ FOODS 3% DUE 06-01-2026	350,000.00	349,639.50	336,798.00
	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	6,245,000.00	6,226,588.54	6,185,984.75
	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	8,338,000.00	8,570,064.01	9,171,950.08

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	KREDITANSTALT FUR WIEDERAUFBAU BNDS 1.625% DUE 05-29-2020 REG	515,000.00	514,222.35	509,345.82
	KROGER CO 3.7% 08-01-2027	180,000.00	179,893.80	182,265.30
	KROGER CO 3.875% DUE 10-15-2046	1,510,000.00	1,467,979.62	1,382,395.94
	KROGER CO 4.45% DUE 02-01-2047	7,255,000.00	7,137,389.75	7,244,023.20
	KROGER CO 4.65% 01-15-2048	3,022,000.00	2,994,900.38	3,093,412.88
	KROGER CO 5 DUE 04-15-2042 REG	405,000.00	420,183.25	430,298.33
	KROGER CO COM	320,517.00	8,199,766.97	8,798,191.65
	KRONOS INCORPORATED TERM LOAN (SECOND LIEN) SENIOR SECURED DUE 10-18-2024 BEO	0.00	0.00	0.00
	KS CY PWR & LT CO 4.2% DUE 06-15-2047	420,000.00	418,861.80	444,680.88
	KTR INDUSTRIAL FUND III LP	7,439,973.80	7,439,973.80	2,439.00
	KUBOTA CORP NPV	175,300.00	2,674,803.96	3,438,307.59
	KUEHNE&NAGEL INTL CHF1 (REGD)	33,445.00	5,363,396.41	5,920,228.32
	KUMBA IRON ORE LTD ZAR0.01	51,767.00	939,016.55	1,585,333.01
	KURA CORPORATION NPV	0.00	0.00	0.00
	KURABO INDUSTRIES NPV	246,000.00	494,957.94	799,254.33
	KURARAY CO NPV	200.00	3,625.93	3,774.52
	KURITA WATER INDS NPV	145,500.00	3,390,511.64	4,727,296.93
	KUSHNER-LOCKE CO COM NEW COM NEW	352,050.00	1,840,312.18	35.21
	KUWAIT ST NT 144A 2.75% DUE 03-20-2022 BEO	1,600,000.00	1,589,856.00	1,594,240.00
	KUWAIT ST NT 144A 3.5% DUE 03-20-2027 BEO	1,400,000.00	1,386,364.00	1,421,856.80
	KWANGJU BANK COM	42,495.00	369,309.20	476,334.59
	KYOCERA CORP NPV	20,400.00	1,113,906.65	1,335,190.41
	KYOWA HAKKO KIRIN CO LTD NPV	38,700.00	671,549.33	748,577.90
	KYUSHU ELEC POWER NPV	63,700.00	731,264.88	667,818.03
	KYUSHU FINANCIAL HOLDINGS IN	18,200.00	119,379.18	110,185.54
	KYUSHU RAILWAY COR NPV	7,400.00	250,366.50	229,587.22
	L BRANDS INC 6.875% DUE 11-01-2035	421,000.00	411,058.75	425,210.00
	L BRANDS INC COM	96,763.00	5,211,192.96	5,827,067.86
	L&T TECHNOLOGY SER INR2	20,295.00	245,600.85	326,948.94
	L3 TECHNOLOGIES INC COM	43.00	8,309.92	8,507.55
	LA QUINTA HLDGS INC COM	77,477.00	1,275,920.09	1,430,225.42
	LA Z BOY INC COM	54,052.00	1,553,764.10	1,686,422.40
	LAB CORP AMER HLDGS COM NEW	24,699.00	3,409,355.93	3,939,737.49
	LACLEDE GROUP INC 4.7% DUE 08-15-2044	1,325,000.00	1,338,325.83	1,470,946.10
	LAFARGEHOLCIM LTD	171,580.00	9,649,635.69	9,675,034.38
	LAGARDERE SCA EUR6.10	5,783.00	181,114.89	185,619.18
	LAM RESH CORP COM	10,000.00	930,315.50	1,840,700.00
	LAM RESH CORP SR NT CONV 1.25% DUE 05-15-2018 BEO	1,263,000.00	2,132,505.76	3,862,411.88
	LAMAR MEDIA CORP 5.75% DUE 02-01-2026	325,000.00	349,282.54	346,937.50
	LAMB WESTON HLDGS 4.625% DUE 11-01-2024	159,000.00	159,000.00	163,770.00
	LAMB WESTON HLDGS 4.875% DUE 11-01-2026	604,000.00	620,432.50	631,180.00
	LAND SECURITIES GP ORD GBP0.106666666	36,656.00	627,913.75	499,831.01
	LANDEC CORP COM	13,750.00	165,553.75	173,250.00
	LANDMARK REAL ESTATE PARTNERS VII LP	34,390,027.00	34,390,027.00	46,037,159.00
	LANDMARK REAL ESTATE PARTNERS VIII, L.P	8,411,027.00	8,411,027.00	8,380,220.00
	LANDSTAR SYS INC COM	36,300.00	2,157,478.64	3,778,830.00
	LANXESS AG NPV	57,493.00	3,306,685.18	4,576,502.40
	LAREDO PETROLEUM INC 6.25% 03-15-2023	1,320,000.00	1,206,835.52	1,366,596.00
	LARGAN PRECISION C TWD10	13,500.00	1,773,253.55	1,823,680.63
	LARSEN & TOUBRO INR2	20,153.00	234,157.89	397,281.93
	LASALLE HOTEL PPTYS COM SH BEN INT	80,534.00	2,425,140.63	2,260,589.38
	LAWSON INC NPV	13,200.00	913,846.78	877,656.46
	LCH_IRS GOLDUS33 21/03/2023 GBP P 1% / R 6MLIBOR SWU00MID2	0.00	53,636.62	22,346.08
	LCH_IRS LCH_GOLDUS EUR P 1.5%/R 6M EURIB 21/03/2048 SWU00KWG3	0.00	11,710.22	2,857.09
	LCH_IRS LCH_GOLDUS EUR P 6M EURIB/R .5% 21/03/2023 SWU00MIA8	0.00	55,435.26	33,575.67
	LCH_IRS LCH_GOLDUS USD P 1.5%/R 3M LIBOR 06/21/2027 SWU00KJ11	0.00	0.00	166,143.12
	LCH_IRS LCH_GOLDUS USD P 1.75%/R 3M LIBOR 12/21/2023 SWU00IN94	0.00	0.00	188,289.28
	LCH_IRS LCH_GOLDUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9	0.00	0.00	662,101.44
	LCH_IRS LCH_GOLDUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FAB9	0.00	0.00	3,661.75
	LCH_IRS LCH_MSCSUS EUR P 1.0%/R 6M EURIB 21/03/2028 SWU00MIB6	0.00	(33,123.95)	(47,193.08)
	LCH_IRS MSNYUS33 20/03/2028 JPY P 0.3% / R 6MLIBOR SWU00MO45	0.00	31,495.16	(39,376.35)
	LCH_IRS MSNYUS33 20/06/2028 EUR P 1% / R 6MEURIB SWU00MX86	0.00	(14,295.44)	(8,424.72)
	LCH_IRS MSNYUS33 21/03/2048 GBP P 1.75% / R 6MLIBOR SWU00KWQ1	0.00	(130,254.73)	(193,349.18)
	LCI INDUSTRIES COM	13,500.00	859,898.22	1,755,000.00
	LEAGOLD MINING COR COM NPV	413,600.00	882,163.32	963,894.80
	LEAR CORP 3.8% DUE 09-15-2027	671,000.00	666,262.74	671,576.39
	LEE & MAN PAPER MA HKD0.025	691,989.00	830,266.22	817,926.70
	LEG IMMOBILIEN AG NPV	15,056.00	1,586,655.59	1,722,771.34
	LEGAL & GENERAL GP ORD GBP0.025	491,686.00	1,665,275.37	1,817,795.69
	LEGG MASON INC 5.625 DUE 01-15-2044 REG	1,070,000.00	1,136,939.23	1,192,917.32
	LEGGETT & PLATT INC COM	435.00	20,073.31	20,762.55
	LEHMAN BROTHERS HOLDINGS INC 6.875% DUE 05-02-2018 DO NOT USE SEE #6066234	1,100,000.00	0.00	51,480.00

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	LELON ELECTRONICS TWD10	67,000.00	81,279.14	138,464.64
	LEM HOLDING SA CHF0.50(REGD)	83.00	94,299.15	140,703.95
	LENDLEASE GROUP NPV (STAPLED)	36,641.00	401,102.83	468,570.71
	LENNAR CORP 4.5% DUE 04-30-2024	875,000.00	877,500.00	897,137.50
	LENNAR CORP CL A CL A	119,258.00	6,171,480.19	7,541,875.92
	LENNAR CORP CL B	2,559.00	109,224.03	132,249.12
	LEONARDO SPA EUR4.40	18,438.00	263,795.53	219,632.29
	LEONI AG NPV	3,327.00	247,976.87	249,251.91
	LEOPALACE 21 CORP NPV	257,700.00	1,506,718.23	2,003,952.06
	LEVEL 3 FINANCING INC TERM LOAN SENIOR SECURED DUE 02-22-2024 BEO	1,800,000.00	1,800,000.00	1,799,249.40
	LEWIS GROUP LTD ZAR0.01	88,251.00	549,973.40	188,477.90
	LEXICON 5.25% DUE 12-01-2021	127,000.00	127,000.00	179,308.76
	LEXTAR ELECTRONIC TWD10	237,000.00	124,159.70	212,641.77
	LF CORP	20,750.00	599,819.40	606,674.14
	LG CHEMICAL KRW5000	17,534.00	4,100,564.48	6,633,291.30
	LG CORP KRW5000	3,085.00	191,299.44	262,234.37
	LG DISPLAY CO LTD KRW5000	43,763.00	1,135,379.68	1,222,281.72
	LG ELECTRONICS INC KRW5000	17,913.00	1,015,237.96	1,773,647.19
	LG HOUSEHOLD&HEALT PRF KRW5000	225.00	112,798.70	146,700.29
	LG HSEHLD & HLTRE COMMON STOCK	3,645.00	3,037,553.34	4,048,297.60
	LG UPLUS CORP KRW5000	337,079.00	4,358,916.06	4,408,113.59
	LI & FUNG HKD0.0125	304,000.00	201,812.97	166,829.98
	LIBBEY INC COM	21,224.00	496,253.54	159,604.48
	LIBERTY GLOBAL PLC -SERIES C COM	94,329.00	2,449,111.41	3,192,093.36
	LIBERTY GLOBAL PLC USD0.01 A	130,253.00	4,216,517.09	4,668,267.52
	LIBERTY GOLD CORP C/WTS 16/05/19 (TO PURCOM)	312,100.00	0.00	16,190.99
	LIBERTY GOLD CORP COM NPV	2,846,990.00	1,115,022.85	999,781.00
	LIBERTY MEDIA CORP DEL 2.25% DUE 09-30-2046 BEO	645,000.00	679,919.65	671,606.25
	LIBERTY MEDIA CORP DEL SR NT CASH CONV 1.375% DUE 10-15-2023 REG	3,489,000.00	3,736,887.92	4,014,792.30
	LIFE STORAGE INC COM	19,064.00	1,582,000.17	1,698,030.48
	LIFE STORAGE LP 3.875% 12-15-2027	1,736,000.00	1,727,719.28	1,729,613.26
	LIFEPOINT HEALTH INC COM ISIN US53219L1098	32,234.00	1,775,984.26	1,605,253.20
	LIGAND .75% DUE 08-15-2019	917,000.00	1,342,540.54	1,670,659.38
	LIGHTSPEED VENTURE PARTNERS SELECT II, LP	6,000,000.00	6,000,000.00	5,993,488.00
	LIGHTSPEED VENTURE PARTNERS SELECT LP	8,939,466.90	8,939,466.90	9,669,505.00
	LIGHTSPEED VENTURE PARTNERS X, LP	17,200,000.00	17,200,000.00	17,287,886.00
	LIGHTSPEED VENTURE PARTNERS XI, LP	8,800,000.00	8,800,000.00	8,458,138.00
	LILLY ELI & CO 3.7% DUE 03-01-2045	145,000.00	145,562.60	149,900.13
	LINAMAR CORP COMMON STOCK	121,400.00	3,048,527.81	7,093,414.74
	LINCOLN NATL CORP 6.15 DUE 04-07-2036 BEO	11,000.00	12,749.33	13,645.24
	LINDE AG NPV	3,800.00	709,368.09	827,735.50
	LINDE AG NPV (ASD 24/11/2017)	149,251.00	26,298,152.67	34,885,291.95
	LINK REAL ESTATE INVESTMENT	197,500.00	1,595,853.53	1,830,411.40
	LINX SA COM NPV	105,757.00	555,140.58	682,920.30
	LION CORP NPV	24,400.00	482,339.04	462,441.19
	LIONSTONE URBAN INVESTMENTS TWO. LP	4,155,440.00	4,155,440.00	626,836.00
	LITHIA MTRS INC 5.25% DUE 08-01-2025	83,000.00	83,000.00	86,527.50
	LIVE NATION ENTERTAINMENT INC	15,800.00	487,130.88	672,606.00
	LIVE NATION ENTMT 4.875% DUE 11-01-2024	261,000.00	261,000.00	267,525.00
	LIVE NATION ENTMT INC SR NT CONV 2.5% DUE 05-15-2019	530,000.00	564,632.51	684,031.25
	LIXIL GROUP CORPORATION	77,900.00	1,581,824.67	2,109,143.37
	LKQ CORP COM LKQ CORP	246,414.00	7,265,277.82	10,021,657.38
	LLOYDS BANKING GP ORD GBP0.1	20,619,211.00	20,408,106.02	18,983,731.56
	LLOYDS BKG GROUP FLTGT RT 2.907% DUE 11-07-2023	200,000.00	200,000.00	198,286.20
	LLOYDS BKG GROUP FLTGT RT 3.574% 11-07-2028	2,015,000.00	2,015,000.00	1,996,044.90
	LLOYDS TSB BK PLC NEW YORK BRH INSTL CTF DEP 10-11-2017 1.69% 09-11-2018	18,000,000.00	18,000,000.00	17,966,894.58
	LM BAYPORT INC COM (PHYSICAL HELD IN NEWYORK)	1,000.00	0.00	0.00
	LMT143 HIGHMARK LONG SHORT EQUITY 2 (PANAGORA)	41,004.84	4,100,483.79	6,031,440.39
	LOBLAWS COS LTD COM NPV	67.00	3,625.26	3,647.98
	LOCALIZA RENT A CA COM NPV	634,822.00	2,326,410.36	4,221,812.23
*	LOCKHEED MARTIN CORP COM	48,053.00	10,504,698.41	15,427,415.65
	LOEWS CORP COM	205.00	9,735.89	10,256.15
	LOGMEIN INC COM	7,150.00	787,351.86	818,675.00
	LOJAS AMERICANAS PRF NPV	438,300.00	2,243,744.35	2,252,876.01
	LOJAS RENNER SA COM NPV	234,854.00	1,765,784.61	2,512,727.52
	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604	62,448.00	2,771,911.44	3,204,195.26
	LONE STAR FUND IX (US) LP	40,709,637.03	40,709,637.03	53,423,977.00
	LONE STAR FUND X US LP	2,179,573.28	2,179,573.28	2,179,573.00
	LONE STAR REAL ESTATE FUND III (US) LP	19,999,328.92	19,999,328.92	36,163,784.00
	LONE STAR REAL ESTATE FUND IV (US) LP	50,018,874.19	50,018,874.19	70,397,163.00
	LONE STAR REAL ESTATE FUND V (US), L.P.	11,944,170.07	11,944,170.07	9,237,758.00
	LONG BEACH MTG LN TR 2005-2 MTG PASSTRUCTF M-4 04-25-2035 REG	680,543.99	632,905.90	687,458.32

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	LONGFOR PROPERTIES HKD0.10	503,000.00	1,140,079.33	1,259,864.66
	LONKING HOLDINGS HKD0.1	2,373,000.00	1,063,053.71	1,041,202.21
	LONZA GROUP AG CHF1 (REGD)	22,302.00	5,209,158.19	6,025,773.83
	LOOMIS AB SER'B'NPV	98,700.00	2,979,164.51	4,154,139.85
	L'OREAL EURO.20	60,684.00	10,771,887.43	13,477,186.53
	LOS ANGELES CALIF CMNTY COLLEGE DIST 6.68% 08-01-2036 BEO TAXABLE	500,000.00	614,545.00	707,195.00
	LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE	1,250,000.00	1,488,437.50	1,593,987.50
	LOTES CO LTD TWD10	28,000.00	114,241.47	190,063.34
	LOTTE CHEMICAL COR KRW5000	3,735.00	1,123,275.97	1,283,900.80
	LOTTE HIMART CO LTD	16,864.00	1,014,739.41	1,085,357.62
	LOTTE SHOPPING CO KRW5000	1,510.00	328,635.31	280,687.50
	LOUISIANA-PACIFIC CORP COM	6,711.00	162,127.97	176,230.86
	LOWES COS INC 3.7% DUE 04-15-2046	2,995,000.00	2,852,164.25	3,007,261.53
	LOWES COS INC 4.05% DUE 05-03-2047	9,018,000.00	8,965,053.17	9,599,823.32
	LOWES COS INC 4.25% DUE 09-15-2044	1,290,000.00	1,325,720.10	1,406,022.60
	LOWES COS INC 4.375% DUE 09-15-2045	1,233,000.00	1,367,113.34	1,362,797.91
	LOWES COS INC 4.65 DUE 04-15-2042	124,000.00	125,834.60	141,702.12
	LOWES COS INC COM	120,324.00	8,636,787.75	11,182,912.56
	LS CORP KRW5000	9,718.00	451,083.55	658,124.33
	LS INDL SYSTEMS KRW5000	16,049.00	911,897.30	975,937.51
	LUBRIZOL CORP 6.5% DUE 10-01-2034	1,900,000.00	2,671,305.00	2,561,270.30
	LULULEMON ATHLETICA INC COM	11,192.00	583,678.08	879,579.28
	LUMINEX CORP DEL COM	37,100.00	727,256.26	730,870.00
	LUNDIN GOLD INC COM	568,700.00	1,967,210.12	2,056,116.37
	LUNDIN MINING CORP COM NPV	925,300.00	4,004,482.41	6,173,836.15
	LUNDIN PETROLEUM A NPV	105.00	2,232.37	2,408.43
	LUPIN LTD INR2	117,079.00	2,006,003.85	1,623,541.93
	LUXOTTICA GROUP EURO.06	104,905.00	5,459,686.75	6,443,361.99
	LVMH MOET HENNESSY LOUIS VUITTON SE EURO.30	35,125.00	6,261,605.70	10,350,506.33
	LYB INTL FIN B V 4.875% DUE 03-15-2044	4,305,000.00	4,468,612.16	4,778,231.43
	LYB INTL FIN B V 5.25% DUE 07-15-2043	140,000.00	151,501.00	162,823.36
	LYDALL INC COM	32,276.00	1,270,037.80	1,638,007.00
	LYONDELLBASELL 4.625% DUE 02-26-2055	1,185,000.00	1,157,951.70	1,254,027.44
	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	72.00	7,411.09	7,943.04
	M DIAS BRANCO SA I COM NPV	206,400.00	2,389,087.04	3,241,819.66
	M UFJ LEASE	21,300.00	110,836.60	126,873.50
	M&A CAPITAL PARTNE NPV	16,600.00	904,709.51	1,086,036.40
	M.P. EVANS GROUP ORD GBP0.10	49,915.00	356,057.55	528,870.18
	M3 INC NPV	100.00	2,852.61	3,519.75
	MA ELEC CO 5.9% DUE 11-15-2039	165,000.00	195,518.40	217,690.28
	MA INST TECH 3.885% DUE 07-01-2116	405,000.00	405,000.00	397,580.00
	MA INST TECH 3.959% DUE 07-01-2038	200,000.00	220,268.00	220,541.00
	MA INST TECH 4.678% DUE 07-01-2114	460,000.00	460,000.00	537,169.14
	MACERICH CO REIT	17.00	1,097.85	1,116.56
	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK	44,260.00	1,835,676.83	1,440,220.40
	MACQUARIE BANK LIMITED (GREE ELECTRIC APPLIANCE I-A) P-NOTE 25/10/2019	193,800.00	1,265,945.39	1,300,531.32
	MACQUARIE BANK LTD (AIER EYE HOSPITAL GROUP CO-A) P-NOTE 18/11/2019	208,400.00	884,151.53	985,675.67
	MACQUARIE INFRASTRUCTURE CORP SR NT CONV2% DUE 10-01-2023 REG	2,040,000.00	2,034,712.32	1,948,200.00
	MACQUARIE MEXICO REAL ESTATE MGMT	1,033,100.00	1,052,468.41	1,095,644.12
	MACRONIX INTERNATL TWD10	235,000.00	387,932.97	349,043.13
	MACYS INC COM STK	70,856.00	1,609,629.67	1,784,862.64
	MACYS RETAIL HLDGS 5.125% DUE 01-15-2042	275,000.00	259,866.75	246,457.75
	MADDEN STEVEN LTD COM	9,910.00	350,627.24	462,797.00
	MADISON REALTY CAPITAL DEBT FUND III LP	51,770,802.45	51,770,802.45	57,824,609.00
	MADISON REALTY CAPITAL DEBT FUND IV LP	40,185,651.57	40,185,651.57	41,537,168.00
	MAG SILVER CORP COM STK	151,000.00	1,246,583.15	1,866,360.00
	MAGAZINE LUIZA SA COM NPV	85,100.00	1,725,235.58	2,058,039.25
	MAGELLAN FINANCIAL NPV	16,286.00	282,012.84	343,419.05
	MAGELLAN HEALTH INC COM NEW COM NEW	8,948.00	576,841.47	863,929.40
	MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047	235,000.00	230,786.45	236,953.09
	MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043	285,000.00	291,255.75	322,378.89
	MAGNA INTL INC COM NPV	93,462.00	4,082,272.08	5,314,045.16
	MAGNESITA REFRA SA COM NPV	24,400.00	191,817.73	370,733.47
	MAGNIT PJSC GDR REGS	35,547.00	1,703,362.06	972,210.45
	MAGNITOGORSK IRON& GDR EACH REPR 13 ORD 'REGS'	27,352.00	260,796.18	266,408.48
	MAGYAR TELEKOM HUF100	144,856.00	246,735.65	256,817.04
	MAIL.RU GROUP LTD GDR EACH REPR 1 SHARE REG S	24,779.00	750,895.02	716,113.10
	MAISONS DU MONDE EUR3.24	17,375.00	775,657.17	787,612.27
	MAKITA CORP NPV	71,400.00	2,115,579.50	3,001,145.14
	MALAYSIAN PACIFIC MYR0.50	70,200.00	159,834.75	218,908.82
	Malaysian ringgit	110,220.47	110,220.47	110,220.47
	MALIBU BOATS INC COM CL A COM CL A	32,837.00	635,523.11	976,244.01

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	MAN SE ORD NPV	5,401.00	579,254.83	618,718.72
	MANGINI NORTH HOLDINGS LLC	2,847,415.00	2,847,415.00	6,501,386.00
	MANHATTAN ASSOCS INC COM	34,100.00	1,495,560.26	1,689,314.00
	MANITOWOC 9.5% DUE 02-15-2024	153,000.00	173,655.00	174,228.75
	MANITOWOC CO INC COM USD0.01(POST REV SPLIT)	16,662.00	350,626.56	655,483.08
	MANULIFE FINL CORP 4.061% DUE 02-24-2032	1,061,000.00	1,063,131.45	1,069,004.18
	MANULIFE FINL CORP COM NPV	39,601.00	723,058.69	828,714.81
	MAPFRE EURO.10	53,708.00	183,625.02	172,711.11
	MARATHON OIL CORP 4.4% DUE 07-15-2027	1,427,000.00	1,421,777.18	1,491,309.18
	MARATHON OIL CORP 6.6% DUE 10-01-2037	4,895,000.00	5,820,801.99	6,133,097.25
	MARATHON OIL CORP 6.8% DUE 03-15-2032	360,000.00	437,518.80	438,019.92
	MARATHON OIL CORP COM	88,935.00	1,269,945.20	1,505,669.55
	MARATHON PETE CORP 5% DUE 09-15-2054	1,110,000.00	1,067,686.45	1,124,159.16
	MARATHON PETE CORP 5.85% DUE 12-15-2045	335,000.00	329,904.46	385,877.46
	MARATHON PETE CORP 6.5% DUE 03-01-2041	495,000.00	590,316.38	620,406.77
	MARATHON PETE CORP COM	148,866.00	7,085,713.41	9,822,178.68
	MARATHON PETROLEUM CORP 3.625% DUE 09-15-2024	155,000.00	154,443.55	158,073.50
	MARINE HARVEST ASA NOK7.50	350,917.00	6,674,114.67	5,963,488.90
	MARKEL CORP 4.3% 11-01-2047	518,000.00	515,117.89	532,037.80
	MARKEL CORP 5% DUE 04-05-2046	1,473,000.00	1,482,393.01	1,665,798.02
	MARKEL CORP FIXED 3.5% DUE 11-01-2027	834,000.00	832,190.22	829,764.12
	MARKET VALUE ADJUSTMENT TO LP ASSETS - CLIENT DIRECTED	1.00	1.00	126,000,000.00
	MARKETAXESS HLDGS INC COM STK	20,130.00	1,945,752.43	4,061,227.50
	MARKS & SPENCER GP ORD GBPO.25	78,547.00	586,503.49	334,489.06
	MARLIN EQUITY IV LP	24,831,071.00	24,831,071.00	26,883,993.00
	MARLIN HERITAGE II, L.P.	2,254,964.00	2,254,964.00	1,943,675.00
	MARLIN HERITAGE, L.P.	6,203,646.00	6,203,646.00	8,421,372.00
	MARR EURO.50	3,657.00	91,499.34	94,501.33
	MARRIOTT INTL INC NEW COM STK CL A	52,727.00	4,080,167.24	7,156,635.71
	MARSH & MCLENNAN COS INC 4.35% 01-30-2047	2,815,000.00	2,912,518.53	3,118,116.39
	MARSH & MCLENNAN CO'S INC COM	125,719.00	6,472,261.47	10,232,269.41
	MARSHALLS ORD GBPO.25	48,793.00	171,199.12	300,255.56
*	MARTIN MARIETTA MATLS INC COM	89,429.00	18,405,252.35	19,767,386.16
	MARTINREA INTL INC COM NPV	9,800.00	124,560.36	125,457.52
	MARUBENI CORP NPV	121,200.00	713,142.85	878,041.01
	MARUI GROUP CO LTD	9,600.00	134,014.79	175,808.26
	MARUICHI STEEL TUBE LTD	2,900.00	80,190.45	84,953.40
	MARUTI SUZUKI IND INRS	24,295.00	1,621,909.71	3,703,410.24
	MARVELL TECH GROUP COM USD0.002	179,047.00	3,365,886.53	3,844,139.09
	MASCO CORP 4.5% DUE 05-15-2047	986,000.00	982,499.70	1,003,257.96
	MASIMO CORP COM STK	7,140.00	266,794.01	605,472.00
	MASON WELLS BUYOUT FUND II, LP	1.00	1.00	1,617,759.00
	MASON WELLS BUYOUT FUND III, LP	26,402,934.43	26,402,934.43	28,124,992.00
	MASON WELLS BUYOUT FUND IV LP	9,685,003.00	9,685,003.00	7,226,992.00
	MASONITE INTL CORP NEW COM	5,813.00	403,898.59	431,033.95
	MASSACHUSETTS ST 4.91% 05-01-2029 BEO TAXABLE	1,000,000.00	1,259,210.00	1,173,850.00
	MASTERCARD INC 3.8% DUE 11-21-2046	110,000.00	112,321.00	116,918.56
	MASTERCARD INC CL A	178,590.00	16,909,604.95	27,031,382.40
	MASTR AST BACKED FLTG RT 2.0615% DUE 01-25-2036	101,536.75	100,115.23	101,285.35
	MATCH GROUP INC 5% DUE 12-15-2027	189,000.00	187,161.03	191,835.00
	MATCH GROUP INC 6.375% DUE 06-01-2024	612,000.00	657,900.00	663,255.00
	MATCH GROUP INC COM	24,431.00	471,144.51	764,934.61
	MATSUYA FOODS CO NPV	4,000.00	150,447.19	148,069.24
	MATTEL INC COM	55,354.00	1,076,163.99	851,344.52
	MAXAR TECHNOLOGIES COM NPV	8,857.00	434,464.49	572,016.79
	MAXIMUS INC COM	47,309.00	2,244,951.40	3,386,378.22
	MAXLINEAR INC COMMON STOCK	22,949.00	573,659.06	606,312.58
	MAXWELL TECHNOLOGIES INC COM	58,500.00	371,768.33	336,960.00
	MAY DEPT STORES CO 6.7% DUE 07-15-2034	190,000.00	200,022.50	198,864.26
	MAZDA MOTOR CORP NPV	492,300.00	7,034,692.46	6,605,516.65
	MBK PARTNERS FUND III LP	26,711,834.00	26,711,834.00	37,939,360.00
	MC CORMICK & CO INC COM NON-VTG	1,077.00	105,845.45	109,757.07
	MC DONALDS CORP COM	113,656.00	13,437,508.22	19,562,470.72
	MCAFFEE LLC TLB DUE 09-30-2024 BEO	0.00	0.00	0.00
	MCDERMOTT INTL INC COM	40,450.00	194,830.44	266,161.00
	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	4,160,000.00	4,139,574.40	4,527,785.60
	MCDONALD'S CORP 3.625 DUE 05-01-2043	440,000.00	392,859.73	422,741.44
	MCDONALDS CORP 4.875% DUE 07-15-2040	325,000.00	357,285.50	374,742.55
	MCDONALDS CORP 4.875% DUE 12-09-2045	5,593,000.00	6,212,856.93	6,479,205.26
	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	1,850,000.00	1,848,957.20	2,065,188.30
	MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	330,000.00	284,056.18	322,149.30
	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00104 5.7 01 FEB 2039	75,000.00	91,305.75	94,600.65

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	MCDONALD'S HOLDING CO JAPAN	10,300.00	377,646.27	453,053.71
	MCKESSON CORP	135,086.00	20,965,858.13	21,066,661.70
	MCKESSON CORP CORP BD 4.883 DUE 03-15-2044 BEO	325,000.00	328,112.33	353,677.03
	MEBUKI FINANCIAL GROUP INC NPV	49,660.00	206,619.98	210,278.03
	MEDIASET ESPANA EURO.5	494,113.00	6,277,317.85	5,552,984.13
	MEDICINES CO SR NT CONV 2.75% DUE 07-15-2023	2,276,000.00	2,359,090.47	2,081,117.51
	MEDICINES COMPANY COM	212,787.00	8,114,685.21	5,817,596.58
	MEDICLINIC INTERNA ORD GBP0.10	56,440.00	556,484.77	495,888.18
	MEDIDATA SOLUTIONS INC 1% SNR NTS 01/08/2018 USD 1% DUE 08-01-2018 BEO	1,115,000.00	1,542,132.31	1,287,825.00
	MEDIDATA SOLUTIONS INC COM	17,300.00	597,307.76	1,096,301.00
	MEDIOBANCA SPA EURO.5	18,664.00	165,488.63	212,014.99
	MEDIPAL HOLDINGS CORP	14,898.00	235,773.62	291,876.49
	MEDTRONIC GLOBAL 1.7% DUE 03-28-2019	490,000.00	489,637.40	487,966.01
	MEDTRONIC INC 4.375% DUE 03-15-2035	2,325,000.00	2,361,575.53	2,621,005.05
	MEDTRONIC INC 4.5 DUE 03-15-2042 REG	3,120,000.00	3,104,371.60	3,486,612.48
	MEDTRONIC INC 4.625 DUE 03-15-2044	270,000.00	295,100.60	309,250.44
	MEDTRONIC INC 4.625% DUE 03-15-2045	11,759,000.00	12,477,290.11	13,699,846.47
	MEDTRONIC PLC COMMON STOCK	487,637.00	35,577,972.53	39,376,687.75
	MEG ENERGY CORP COM NPV	489,101.00	1,863,858.68	2,006,448.10
	MEGA FINANCIAL HD TWD10	1,765,692.00	1,406,217.23	1,426,983.64
	MEGGITT ORD GBP0.05	391,126.00	2,912,239.74	2,551,299.75
	MEIJI HOLDINGS CO NPV	10,200.00	838,858.64	868,335.55
	MELCO INTL DEV NPV	63,000.00	159,055.52	185,358.12
	MELCO RESORTS & ENTERTAINMENT LIMITED	42,300.00	995,110.86	1,228,392.00
	MELIA HOTELS INTL EURO.2	95,195.00	1,356,433.05	1,314,566.87
	MELLANOX TECHNOLOGIES LTD COM STK ILS0.0175	25,900.00	1,247,472.44	1,675,730.00
	MEM 4.2% DUE 07-01-2055	130,000.00	132,864.10	140,552.49
	MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52	380,000.00	340,670.00	400,328.48
	MERCADOLIBRE INC COM STK	2,070.00	435,187.23	651,346.20
	MERCEDES-BENZ AUTO 1.79% DUE 04-15-2020	1,045,000.00	1,044,976.17	1,042,893.28
	MERCK & CO INC 4.15% DUE 05-18-2043	5,380,000.00	5,160,205.25	6,015,749.23
	MERCK & CO INC NEW 3.7% DUE 02-10-2045	1,390,000.00	1,382,007.50	1,451,077.99
	MERCK & CO INC NEW COM	441,413.00	24,236,712.27	24,838,309.51
	MERCK KGAA NPV	4,290.00	442,392.30	462,341.05
	MERCURIES & ASSOCIATES HOLDING TWD10	517,880.00	381,918.23	439,419.66
	MERCURY NZ LTD NPV	85,316.00	193,617.48	204,480.62
	MERCURY SYSTEMS INC	18,000.00	483,601.50	924,300.00
	MEREDITH CORP COM	11,918.00	653,546.46	787,183.90
	MERIDA INDUSTRY TWD10	533,000.00	2,819,476.63	2,238,856.13
	MERIDIAN ENERGY LT NPV	61,003.00	112,916.98	126,902.11
	MERITAGE HOMES 7% DUE 04-01-2022	445,000.00	492,837.50	500,625.00
	MERITAGE HOMES FIXED 5.125% DUE 06-06-2027	180,000.00	180,450.00	183,150.00
	MERITOR INC COM	11,250.00	169,205.91	263,925.00
	MERITZ FIRE & MARINE INSURANCE LTD KRW500	32,937.00	698,905.09	723,011.07
	MERLIN ENTERTAINME ORD GBP0.01	1,152.00	6,187.67	5,655.32
	MERRILL LYNCH & CO 6.11% DUE 01-29-2037	6,365,000.00	7,722,586.00	8,137,366.09
	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	2,925,000.00	3,816,877.06	4,382,779.05
	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00677 6.875% DUE 04-25-2018	985,000.00	1,034,840.77	1,000,047.85
	MERSEN EUR2	11,101.00	247,272.39	497,745.25
	METANOR RESOURCES COM NPV	907,491.00	560,504.33	506,998.45
	METHANEX CORP 5.65% DUE 12-01-2044	575,000.00	583,933.75	597,500.90
	METHANEX CORP COM NPV	128,418.00	6,608,339.81	7,805,830.15
*	METLIFE INC 10.75% DUE 08-01-2069	190,000.00	293,766.43	317,775.00
*	METLIFE INC 3.6% DUE 04-10-2024	160,000.00	167,457.60	167,387.52
*	METLIFE INC 4.05% DUE 03-01-2045	5,366,000.00	5,248,021.67	5,627,608.60
*	METLIFE INC 4.6% DUE 05-13-2046	95,000.00	104,481.95	108,362.70
*	METLIFE INC 4.875% DUE 11-13-2043	2,045,000.00	2,072,589.44	2,399,758.42
*	METLIFE INC 5.7% DUE 06-15-2035	3,560,000.00	4,051,386.80	4,509,708.32
*	METLIFE INC 5.875% DUE 02-06-2041	125,000.00	155,200.29	162,509.00
*	METLIFE INC 6.4% DUE 12-15-2066	2,750,000.00	2,883,215.58	3,163,352.50
*	METLIFE INC COM STK USD0.01	179,754.00	8,578,747.42	9,088,362.24
*	METLIFE INC STEP CPN 4.721% DUE 12-15-2044	1,670,000.00	1,723,380.62	1,941,430.11
	METRO AG (NEW)	15,850.00	336,945.11	316,894.14
	METRO INC COM NPV	22,866.00	726,872.03	734,551.66
	METROPOLITAN BANK PHP20	1,281,660.00	2,244,965.26	2,603,371.88
	METROPOLITAN TRANSN AUTH N Y REV 6.548% 11-15-2031 BEO TAXABLE	750,000.00	974,107.50	983,497.50
	METSO OYJ NPV	31.00	1,069.00	1,059.79
	METTLER-TOLEDO INTL INC COM	10,200.00	3,634,738.39	6,319,104.00
	MEX BONOS DESARR 4.75% 14/06/18	32,000.00	236,853.33	161,562.75
	Mexican peso	826,203.32	826,203.32	826,203.32
	MEXICO(UNITED MEXICAN STATES) 4.15% DUE 03-28-2027	1,132,000.00	1,135,962.58	1,173,884.00
	MEXICO(UNITED MEXICAN STATES) 4.5% UDI IDX 04/12/2025 MXV100	63,130.00	1,853,302.69	2,055,943.40

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	MFA FINL INC	170,191.00	1,470,308.00	1,347,912.72
*	MFB NT COLLECTIVE CANADA INDEX FUND - NON LENDING	1,003,435.79	156,609,881.71	161,992,667.07
*	MFB NT COLLECTIVE EAFE INDEX FUND-NON LENDING	336,874.40	85,865,113.92	109,596,360.15
*	MFB NT COLLECTIVE MSCI EMERGING MARKETS FUND-NON LENDING	2,687,467.94	480,357,575.84	518,834,498.09
*	MFB NT COLLECTIVE RUSSELL 1000 GROWTH INDEX FUND - NON LENDING	928,460.92	355,255,084.88	382,608,532.06
*	MFB NT COLLECTIVE RUSSELL 1000 INDEX FUND - NON LENDING	38,781,867.52	967,833,813.55	1,155,117,924.08
*	MFB NT COLLECTIVE RUSSELL 1000 VALUE INDEX FUND - NON LENDING	1,038,106.55	261,880,880.70	374,686,912.85
*	MFB NT COLLECTIVE RUSSELL 2000 INDEX FUND - NON LENDING	9,159.16	309,958.75	353,103.90
*	MFB NT COLLECTIVE S&P500 INDEX FUND-NON LENDING	1,406.63	9,643,731.35	12,874,776.10
	MFC DEUTSCHE X-TRACKERS HARVEST CSI 300 CHINA A-SHARES ETF	2,181.00	52,784.55	67,676.43
	MFC EXCHANGE TRADED CONCEPTS TR ROBO GLOBAL ROBOTICS & AUTOMATION INDEX ETF	3,000.00	96,369.90	123,960.00
	MFC GLOBAL X MSCI COLOMBIA ETF	6,867.00	59,320.58	68,807.34
	MFC GUGGENHEIM S&P 500 PURE VALUE ETF	10,055.00	571,457.61	666,545.95
	MFC ISHARES CHINA LARGE-CAP ETF	16,708.00	777,816.15	771,408.36
	MFC ISHARES EDGE MSCI USA MOMENTUM FACTOR ETF	13,328.00	1,061,818.83	1,374,516.64
	MFC ISHARES INC CORE MSCI EMERGING MKTS ET	90,227.00	4,428,289.64	5,133,916.30
	MFC ISHARES INC MSCI AUSTRALIA ETF	541,300.00	9,742,536.45	12,541,921.00
	MFC ISHARES INC MSCI BRAZIL ETF	48,589.00	1,963,351.00	1,965,425.05
	MFC ISHARES INC MSCI CDA ETF	672,091.00	17,006,864.91	19,920,777.24
	MFC ISHARES INC MSCI CHILE CAPPED ETF	3,574.00	135,114.52	186,419.84
	MFC ISHARES INC MSCI JAPAN	344,525.00	16,811,233.83	20,647,383.25
	MFC ISHARES INC MSCI MALAYSIA ETF NEW	30,882.00	1,293,146.53	1,018,179.54
	MFC ISHARES INC MSCI MEXICO ETF	4,105.00	215,263.56	202,335.45
	MFC ISHARES INC MSCI S AFRICA ETF	11,854.00	719,864.52	829,661.46
	MFC ISHARES INC MSCI SOUTH KOREA ETF	67,983.00	4,766,071.67	5,093,966.19
	MFC ISHARES INC MSCI SPAIN CAPPED ETF	37,767.00	1,249,277.09	1,237,624.59
	MFC ISHARES INC MSCI TAIWAN ETF	34,397.00	1,244,872.80	1,245,515.37
	MFC ISHARES INC MSCI THAILAND ETF	314.00	22,567.18	29,045.00
	MFC ISHARES MSCI CHINA ETF	150,000.00	9,995,460.00	9,981,000.00
	MFC ISHARES MSCI INDIA ETF	94,340.00	3,303,287.38	3,402,843.80
	MFC ISHARES MSCI INDONESIA ETF	650.00	15,184.00	18,479.50
	MFC ISHARES TR CORE MSCI EAFE ETF	44,100.00	2,908,280.90	2,914,569.00
	MFC ISHARES TR MSCI EAFE GROWTH ETF	33,119.00	2,266,855.06	2,674,028.06
	MFC ISHARES TR MSCI EAFE SMALL CAP ETF	64,015.00	3,530,410.10	4,128,967.50
	MFC ISHARES TR MSCI EAFE VALUE INDEX FD	57,707.00	2,851,303.36	3,185,714.94
	MFC ISHARES TR MSCI EMERGING MKTS INDEX FD ETF	865,428.00	36,768,483.56	40,778,967.36
	MFC ISHARES TR MSCI PERU ETF	1,531.00	49,252.27	62,740.38
	MFC ISHARES TR MSCI PHILIPPINES ETF	462.00	14,899.50	17,934.84
	MFC ISHARES TR MSCI UTD KINGDOM ETF NEW	126,000.00	3,961,714.98	4,513,320.00
	MFC ISHARES TR NASDAQ BIOTECHNOLOGY ETF	329,400.00	32,230,524.61	35,170,038.00
	MFC ISHARES TR RUSSELL 2000 ETF	67,567.00	8,089,717.07	10,301,264.82
	MFC ISHARES TR RUSSELL 2000 GROWTH ETF	3,019.00	(416,965.73)	(563,647.30)
	MFC ISHARES TR S&P 500 GROWTH ETF	42,863.00	4,621,417.63	5,465,346.75
	MFC ISHARES TR S&P 500 VALUE ETF	39,325.00	3,749,766.17	4,492,488.00
	MFC ISHARES TR S&P MIDCAP 400 GROWTH ETF	17,740.00	3,003,826.98	3,828,824.20
	MFC ISHARES TR S&P MIDCAP 400 VALUE ETF	12,312.00	1,581,213.40	1,971,274.32
	MFC ISHARES TRUST MSCI EUROPE FINL SECTOR ETF	747,536.00	15,329,150.46	17,425,064.16
	MFC POWERSHARES EXCHANGE-TRADED FD TR S&P 500 HIGH QUALITY PORT POWERSHARES	40,546.00	1,087,445.83	1,234,625.70
	MFC REAL ESTATE SELECT SECT SPDR	558,379.00	17,793,083.13	18,393,004.26
	MFC RYDEX EXCHANGE TRADED FD TRUST GUGGENHEIM S&P 500 PURE GROWTH ETF	6,560.00	576,700.24	687,684.80
	MFC SECTOR SPDR TR SHS BEN INT-HLTH CARE	1,237,770.00	87,100,969.85	102,338,823.60
	MFC SELECT SECTOR SPDR TR CNSMR DISCRETIONARY COM	881,110.00	56,460,931.21	86,956,745.90
	MFC SELECT SECTOR SPDR TR CONSUMER STAPLES	1,010,480.00	52,333,329.26	57,486,207.20
	MFC SELECT SECTOR SPDR TR ENERGY	2,697,490.00	189,231,288.29	194,920,627.40
	MFC SELECT SECTOR SPDR TR FINANCIAL	3,483,544.00	72,482,986.13	97,225,713.04
	MFC SELECT SECTOR SPDR TR SHS BEN INT-MATERIALS	342,770.00	15,525,339.25	20,747,868.10
	MFC SELECT SECTOR SPDR TR TECHNOLOGY	2,408,334.00	107,300,005.37	154,012,959.30
	MFC SELECT SECTOR SPDR TR UTILS	1,067,370.00	54,220,653.65	56,229,051.60
	MFC SPDR S&P BANK ETF	114,500.00	5,001,279.85	5,420,430.00
	MFC SPDR SER TR S&P AEROSPACE & DEFENSE ETF SPDR S&P AEROSPACE & DEF ETF	868.00	56,281.12	72,530.08
	MFC SPDR SER TR S&P OIL & GAS EXPL & PRODTN ETF	322,000.00	11,978,738.10	11,971,960.00
	MFC VANECK VECTORS ETF TR GOLD MINERS ETF	1,723,737.00	(30,173,297.01)	(34,767,435.08)
	MFC VANECK VECTORS ETF TR JR GOLD MINERSETF	1,328,529.00	(22,440,317.52)	(26,049,893.15)
	MFC VANECK VECTORS ETF TR RUSSIA ETF	4,149.00	83,137.85	88,000.29
	MFC VANGUARD FTSE EMERGING MKTS ETF	8,926.00	370,670.86	409,792.66
	MFC VANGUARD FTSE EUROPE EFT	263,788.00	13,869,169.18	15,603,060.20
	MFC VANGUARD FTSE PACIFIC ETF	12,178.00	814,381.83	887,776.20
	MFC VANGUARD MATERIALS ETF	1,060.00	135,483.90	144,902.00
	MFC VANGUARD WORLD FDS VANGUARD FINLS ETF	18,990.00	1,205,010.45	1,330,059.60
	MFM AGRICULTURE (HM)	50,000.00	5,000,000.00	5,194,586.10
	MFO BLACKROCK FDS II STRATEGIC INCOME OPPORTUNITIES PORTFOLIO CL K	9,963,712.99	96,758,083.96	99,338,218.51
	MFO JPMORGAN UNCONSTRAINED DEBT R6	9,242,563.20	95,550,122.72	92,333,206.37

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	MFO METROPOLITAN WEST FDS FLOATING RATE INCOME FD CL I	259,038.86	2,603,079.48	2,605,930.94
	MFO METROPOLITAN WEST FDS UNCONSTRAINED BD FD CL I SHS	2,883,600.39	34,099,968.15	34,430,188.68
	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO	14,641,390.42	169,819,967.96	176,867,996.27
	MFO PIMCO FDS PAC INVT MGMT SER SHORT-TERM PORTFOLIO INSTL CL	0.01	0.10	0.09
	MFO PIMCO PAPS ASSET BACKED SECURITIES	2,540,475.97	31,456,667.45	32,060,806.74
	MFO PIMCO SHORT TERM FLOATING NAV II	12,865.55	128,771.28	128,745.56
	MFO TCW FUNDS INC EMERGING MARKETS INC FD	87,986.68	750,976.15	751,406.25
	MGM CHINA HLDGS LT HKD1	800.00	1,819.82	2,420.27
	MGM GROWTH / MGM FINANCE 4.5% 09-01-2026	169,000.00	169,000.00	168,155.00
	MGM GROWTH PPTYS 4.5% DUE 01-15-2028	618,000.00	620,228.75	605,640.00
	MGM RESORTS INTERNATIONAL COM	78,542.00	2,445,200.59	2,622,517.38
	MGM RESORTS INTL 6% DUE 03-15-2023	1,139,000.00	1,235,815.00	1,230,120.00
	MICHAEL KORS HOLDINGS LTD COM NPV	24,474.00	1,172,840.58	1,540,638.30
	MICHELIN (CGDE) EUR2	41,380.00	4,103,656.66	5,940,332.72
	MICHIGAN ST UNIV REVS 6.173% 02-15-2050 BEO TAXABLE	1,805,000.00	2,003,279.75	2,256,935.90
	MICRO FOCUS INTL ORD GBP0.10	168,660.00	5,472,747.70	5,756,346.70
	MICROCHIP TECHNOLOGY INC COM	149,104.00	10,048,049.43	13,103,259.52
	MICRON TECH INC COM	60.00	2,451.39	2,467.20
	MICRON TECHNOLOGY INC SR SUB NT 3 DUE 11-15-2043	7,894,000.00	7,670,824.97	11,382,161.26
	MICROSEMI CORP 9.125% DUE 04-15-2023	461,000.00	523,235.00	518,625.00
	MICROSEMI CORP COM	86,660.00	4,476,466.40	4,475,989.00
	MICROSOFT CORP 4.875 12-15-2043	2,000,000.00	2,086,200.00	2,453,966.00
	MICROSOFT CORP 1% DUE 05-01-2018	8,743,000.00	8,722,433.90	8,728,442.91
	MICROSOFT CORP 2% DUE 08-08-2023	500,000.00	498,505.00	485,705.00
	MICROSOFT CORP 3.45% DUE 08-08-2036	1,780,000.00	1,773,111.40	1,835,162.20
	MICROSOFT CORP 3.5% DUE 11-15-2042	4,070,000.00	3,370,733.30	4,084,725.26
	MICROSOFT CORP 3.7% DUE 08-08-2046	14,640,000.00	14,461,209.51	15,262,361.05
	MICROSOFT CORP 3.75% DUE 02-12-2045	5,951,000.00	5,865,973.36	6,269,348.75
	MICROSOFT CORP 3.75% DUE 05-01-2043	230,000.00	232,891.10	241,194.10
	MICROSOFT CORP 4% DUE 02-12-2055	4,740,000.00	4,639,480.99	5,070,989.46
	MICROSOFT CORP 4.1% DUE 02-06-2037	2,935,000.00	2,972,467.30	3,276,948.06
	MICROSOFT CORP 4.45% DUE 11-03-2045	135,000.00	149,681.64	158,233.10
	MICROSOFT CORP 4.75% DUE 11-03-2055	1,890,000.00	1,882,950.30	2,339,285.13
	MICROSOFT CORP COM	1,716,274.00	93,950,550.82	146,810,077.96
	MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	10,425,000.00	10,542,378.67	11,918,589.75
	MICROSOFT CORP FIXED 4.5% DUE 02-06-2057	3,639,000.00	3,696,884.51	4,309,027.24
	MICRO-STAR INTL TWD10	272,000.00	596,904.12	700,142.82
	MICROSTRATEGY INC CL A NEW	8.00	0.00	1,050.40
	MID-AMER APT CMNTYS INC COM	15.00	1,570.87	1,508.40
	MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	4,222,000.00	4,785,266.93	4,806,780.78
	MIDAMERICAN ENERGY 4.8% DUE 09-15-2043	1,500,000.00	1,724,280.00	1,801,693.50
	MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	715,000.00	752,475.84	869,139.70
	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	5,698,000.00	6,524,096.05	7,615,508.05
	MIDAMERICAN ENERGY CO 3.95% 08-01-2047	800,000.00	798,872.00	854,897.60
	MIDAMERICAN ENERGY CO 4.25% 05-01-2046	3,200,000.00	3,313,830.90	3,592,432.00
	MIDAMERICAN ENERGY CO MEDIUM TERM NTS BOOK ENTRY MTN 5.8% DUE 10-15-2036	1,550,000.00	1,910,545.50	1,996,775.10
	MIDAS GOLD CORP	440,000.00	306,161.55	207,191.03
	MIDDLEBY CORP COM	50,100.00	4,356,142.67	6,760,995.00
	MIDLGB22XX 004day 1.40000 % 02/01/18	4,000,000.00	4,000,000.00	4,000,000.00
	MIGDAL INS & FINAN ILS0.01	144,094.00	166,962.11	161,831.55
	MILLER HERMAN INC COM	39,190.00	1,076,674.58	1,569,559.50
	MILLICOM INTERNATIONAL CELLULAR SA SHS SWEDISH DEPOSITORY RECEIPT	9.00	574.88	608.98
	MILLS ESTRUTURAS E COM NPV	708,400.00	894,990.52	879,867.35
	MIMECAST LIMITED MIMECAST LTD	18,896.00	297,222.04	541,748.32
	MIMEDX GROUP INC COM	100,108.00	1,322,040.26	1,262,361.88
	MINERALS TECHNOLOGIES INC COM	10,243.00	751,185.67	705,230.55
	MINISTOP CO LTD NPV	5,500.00	120,356.72	118,885.93
	MINOR INTERNATIONAL PCL-FOR THB1(ALIEN MKT)	118,100.00	129,039.99	158,541.73
	MINTH GRP HKD0.1	244,000.00	1,295,128.62	1,471,684.59
	MIRVAC GROUP STAPLED SECURITIES	120,697.00	197,044.64	221,847.43
	MISSISSIPPI PWR CO 4.25 DUE 03-15-2042	330,000.00	322,018.10	322,596.78
	MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.651% 01-15-2046 BEO TAXABLE	265,000.00	265,000.00	270,286.75
	MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.652% 08-15-2057 BEO TAXABLE	120,000.00	118,252.80	121,962.00
	MISUMI GROUP INC NPV	93,300.00	1,585,467.12	2,716,591.21
	MITAC HOLDINGS CORP	134,000.00	138,823.37	160,754.07
	MITEL NETWORKS CORP COM STK	34,400.00	255,380.13	283,112.00
	MITSUBISHI CHEM HL NPV	105,100.00	953,611.63	1,153,627.61
	MITSUBISHI CORP NPV	157,600.00	3,582,846.18	4,355,160.23
	MITSUBISHI ELEC CP NPV	94,800.00	1,069,082.15	1,574,950.73
	MITSUBISHI ESTATE CO LTD	21,900.00	391,905.97	381,038.61
	MITSUBISHI GAS CHM NPV	4,500.00	126,267.82	129,227.70
	MITSUBISHI HVY IND NPV	152,200.00	6,015,793.37	5,688,078.12

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	mitsubishi materls npv	5,100.00	173,779.99	181,544.61
	mitsubishi motor c npv	723,800.00	4,687,651.84	5,230,121.62
	mitsubishi paper npv	19,800.00	126,977.74	128,133.16
	mitsubishi tanabe pharma corp	10,500.00	185,273.47	217,363.52
	mitsubishi ufj fin npv	4,061,100.00	24,088,276.41	29,792,215.18
	mitsubishi ufj finl group inc frn 02-22-2022	400,000.00	400,000.00	403,582.40
	mitsubishi ufj fixed 2.665% due 07-25-2022	835,000.00	835,000.00	827,114.26
	mitsui & co ltd npv	100,300.00	1,396,982.50	1,631,154.91
	mitsui chemicals npv	9,200.00	271,366.42	296,049.71
	mitsui fudosan co ltd npv	44,000.00	1,028,143.96	986,240.57
	mitsui o.s.k.lines npv	163,000.00	3,852,854.08	5,440,568.13
	mixi. inc npv	76,800.00	4,121,987.74	3,449,693.74
	mizrahi tefahot bank ltd ils0.01	7,180.00	130,378.69	132,673.80
	mizuho financial group npv	2,192,700.00	4,096,056.17	3,982,480.42
	mizuno corp npv	5,400.00	155,948.40	158,908.12
	mk lng shrt crdt4 (northlight)	500,000.00	50,000,000.00	53,267,712.85
	mks instrs inc com	21,499.00	1,135,979.59	2,031,655.50
	mlp apollo global mgmt llc cl a shs	52,000.00	1,392,267.00	1,740,440.00
	mlp carlyle group l p com	54,200.00	1,121,480.48	1,241,180.00
	mlp compass diversified hldgs formerly comp sh ben int	134,750.00	2,410,141.19	2,284,012.50
	mlp energy transfer partners l p new unit ltd partnership int	59,972.00	1,362,972.59	1,074,698.24
	mlp enterprise prods partners l p com unit	324,111.00	8,669,216.18	8,592,182.61
	mlp hi-crush partners lp com unit ltd partner ints	211,840.00	2,146,901.27	2,266,688.00
	mlp magellan midstream partners lp com unit repstg ltd partner int	27,701.00	1,868,558.81	1,965,108.94
	mlp mplx lp com unit repstg ltd partner int .	56,818.00	1,998,499.23	2,015,334.46
	mlp plains all american pipeline l.p. unit ltd partnership int	38,600.00	1,000,559.53	796,704.00
	mlp western gas equity partners lp com unit ltd partnership int	24,509.00	912,086.60	910,754.44
	mlp williams partners l p new com unit ltd partnership int	17,865.00	659,694.58	692,804.70
	mmc norlisk nickel adr each repr 1/10 share (s	173,902.00	2,830,381.55	3,258,923.48
	mo st hlth & edl facs auth edl facs rev 3.086 due 09-15-2051 beo taxable n/c	1,955,000.00	1,955,000.00	1,772,500.75
	mo hawk inds inc com	28,511.00	5,621,343.95	7,866,184.90
	mol hungarian oil huf125(post subdivision)	169,960.00	1,485,946.67	1,977,029.16
	molina healthcare 1.625% due 08-15-2044	711,000.00	894,107.38	974,514.38
	molina healthcare 4.875% due 06-15-2025	180,000.00	180,450.00	179,550.00
	molina healthcare 5.375% due 11-15-2022	98,000.00	100,605.96	102,165.00
	molina healthcare inc 1.125 01-15-2020 reg	1,180,000.00	2,154,888.52	2,253,800.00
	molina healthcare inc com	60,826.00	4,020,182.70	4,664,137.68
	molson coors 4.2% due 07-15-2046	7,192,000.00	7,093,479.35	7,328,813.42
	molson coors brewing com cl b	52,091.00	4,241,873.59	4,275,108.37
	momenta pharmaceuticals inc com stk	91,725.00	1,327,614.75	1,279,563.75
	moncler spa npv	62,412.00	1,848,908.06	1,954,548.23
	mondelez intl inc com	272,032.00	11,886,633.03	11,642,969.60
	mondelez intl inc fltg rt 2.2934% due 02-01-2019	500,000.00	500,305.00	501,219.50
	mondi plc gbp	18,151.00	376,354.11	474,133.27
	monogatari corpora npv	2,000.00	98,701.00	190,501.55
	monotaro co.ltd npv	34,400.00	1,007,811.53	1,099,334.22
	monsanto co new 3.95% due 04-15-2045	245,000.00	227,042.50	239,731.77
	monsanto co new 4.4% due 07-15-2044	300,000.00	300,525.00	319,664.10
	monsanto co new 4.7% due 07-15-2064	1,415,000.00	1,381,371.49	1,476,664.29
	monsanto co new com	57,946.00	5,983,922.42	6,766,933.88
	monster beverage corp new com	54,819.00	2,818,128.46	3,469,494.51
	moody's corp com	19,033.00	1,020,310.39	2,809,461.13
	morgan advanced materials plc	22,461.00	88,942.88	102,485.64
	morgan stanley fltg 07-22-2022	935,000.00	935,000.00	942,508.99
	morgan stanley 2.5% due 04-21-2021	340,000.00	338,857.60	339,430.84
	morgan stanley 2.625% due 11-17-2021	590,000.00	586,985.10	587,311.37
	morgan stanley 3.125% due 07-27-2026	11,145,000.00	10,932,862.05	10,992,647.85
	morgan stanley 3.875% due 04-29-2024	1,755,000.00	1,741,347.20	1,832,353.38
	morgan stanley 3.971% 07-22-2038	5,454,000.00	5,475,510.61	5,647,584.28
	morgan stanley 4.3% due 01-27-2045	2,220,000.00	2,219,935.00	2,394,443.16
	morgan stanley 4.375% due 01-22-2047	4,685,000.00	4,829,325.10	5,135,612.67
	morgan stanley 6.375% due 07-24-2042	3,125,000.00	3,717,796.25	4,344,834.38
	morgan stanley abs cap i inc tr 2004-WMC2 PASSTHRU M-1 fltg 7-25-2034	437,562.29	437,083.71	436,732.23
	morgan stanley com stk usd0.01	372,170.00	13,822,617.18	19,527,759.90
	morgan stanley formerly morgan stanley 3.591% 07-22-2028	2,669,000.00	2,670,845.64	2,693,565.48
	morgan stanley global medium term nt serf 6.625% due 04-01-2018/04-01-2008	350,000.00	372,799.00	353,834.60
	morinaga & co npv	9,500.00	537,215.27	481,535.73
	mosaic co new 4.875% due 11-15-2041	572,000.00	530,754.05	568,874.59
	mosaic co new fixed 4.05% due 11-15-2027	1,278,000.00	1,275,713.24	1,281,350.92
	mosaic co/the	32,055.00	780,104.61	822,531.30
	motor oil sa euro.75	16,059.00	229,719.22	362,146.92
	motorcar pts & accessories inc com	18,620.00	552,145.36	465,313.80

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	MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044	1,400,000.00	1,381,758.00	1,421,672.00
	MOTOROLA SOLUTIONS INC	0.00	0.00	0.00
	MOUNT SINAI HOSP 3.981% BNDS 07-01-2048	270,000.00	270,000.00	273,121.47
	MPH ACQSTN HLDGS 7.125% DUE 06-01-2024	745,000.00	792,252.50	793,425.00
	MPHASIS LTD INR10	35,013.00	271,123.21	398,060.14
	MPI CORPORATION TWD10	30,000.00	83,307.96	68,350.22
	MR PRICE GROUP COM STK	211,546.00	3,132,492.10	4,184,270.52
	MRC GLOBAL INC COM	23,344.00	415,220.98	394,980.48
	MS&AD INS GP HLDGS NPV	49,700.00	1,560,757.21	1,682,696.85
	MSG NETWORK INC CL A CL A	21,500.00	460,571.66	435,375.00
	MTGE INVT CORP COM	89,630.00	1,753,931.72	1,658,155.00
	MTR CORP HKD1	27,000.00	159,046.43	158,187.61
	MUENCHENER RUECKVE NPV(REGD)	41,997.00	8,295,523.69	9,115,222.59
	MULESOFT INC CL A CL A	23,687.00	543,657.57	550,959.62
	MULTI-COLOR CORP 4.875% DUE 11-01-2025	449,000.00	453,742.50	450,683.75
	MULTIPLAN EMPREEND COM NPV	159,666.00	2,750,475.18	3,412,715.75
	MULTIPLUS SA COMSTK	7,400.00	97,555.85	78,080.25
	MURATA MANUFACTURING CO. NPV	67,500.00	8,962,940.48	9,059,920.10
	MURPHY USA INC COM	30,899.00	2,158,737.75	2,483,043.64
	MUTHOOT FINANCE LTD	55,610.00	347,708.40	413,540.97
	MYLAN INC 5.4 DUE 11-29-2043	100,000.00	107,013.00	109,001.70
	MYLAN N V FIXED 3.95% DUE 06-15-2026	200,000.00	203,111.00	201,673.40
	MYLAN N V FIXED 5.25% DUE 06-15-2046	710,000.00	748,382.60	777,954.10
	MYLAN NV	26,387.00	1,213,128.36	1,116,433.97
	MYRIAD GENETICS INC COM	50,800.00	1,932,568.07	1,744,726.00
	MYTILINEOS EUR1.07(CR)	47,654.00	329,698.54	523,017.55
	N W PIPE CO COM	27,682.00	626,311.41	529,833.48
	NABORS INDS INC .75% DUE 01-15-2024	1,005,000.00	794,532.90	770,081.25
	NACHI-FUJIKOSHI CO NPV	212,000.00	1,273,351.09	1,422,743.01
	NAGOYA RAILROAD CO LTD	55,299.00	1,325,718.04	1,392,661.02
	NAMPAK ZAR0.05	297,374.00	438,564.25	389,612.79
	NANOSTRING TECHNOLOGIES INC COM	32,800.00	410,384.26	245,016.00
	NANYA TECHNOLOGY C TWD10	202,000.00	400,175.59	517,243.81
	NASDAQ INC	24,803.00	1,780,385.44	1,905,614.49
	NASPERS 'N' ZAR0.02	122,841.00	22,859,479.76	34,242,672.94
	NATIONAL ARCHIVES FAC TR CTF PARTN 8.5 DUE 09-01-2019 REG SINKING FD 03-01-2017	158,533.81	158,015.17	167,774.75
	NATIONAL AUSTRALIA BK LTD DISC COML PAPER 4/A2 YRS 3&4 04-04-2018	12,000,000.00	11,820,426.72	11,946,368.04
	NATIONAL AUSTRALIA BK LTD IAM COML PAPERVAR 02-27-2018	6,000,000.00	6,000,000.00	6,003,480.00
	NATIONAL BK HLDGS CORP CL A COM STK	19,565.00	430,127.16	634,492.95
	NATIONAL CAPITAL PROPERTIES III, LP	1.00	1.00	2,452,838.00
	NATIONAL CAPITAL PROPERTIES IV, LP	4,728,149.95	4,728,149.95	7,043,226.00
	NATIONAL GEN HLDGS CORP COM	9,087.00	181,787.28	178,468.68
	NATIONAL GRID ORD GBPO.12431289	400,496.00	5,676,538.65	4,741,038.29
	NATIONAL OILWELL VARCO COM STK	46,170.00	1,557,407.40	1,663,043.40
	NATIONSTAR HOME FLTG RT 2.1515% DUE 09-25-2036	1,092,994.02	930,411.15	1,086,782.53
	NATIONWIDE BUILDING SOCIETY VAR RT 29/06/2049	750.00	155,859.76	159,666.79
	NATIXIS EUR1.6(POST SUBDV)	44,621.00	305,574.83	353,419.62
	NATL AUSTRALIA BK NPV	404,429.00	10,059,025.71	9,353,705.16
	NATL BK OF GREECE COM STK	1,356,817.00	509,169.62	519,735.83
	NATL FUEL GAS CO COM	93,400.00	5,266,725.62	5,128,594.00
	NATL RURAL UTILS 5.25% DUE 04-20-2046	2,174,000.00	2,201,880.00	2,335,389.06
	NAVER CORPORATION KRW500	9,914.00	7,351,816.54	8,056,774.55
	NAVIENT CORP 6.5% DUE 06-15-2022	718,000.00	721,429.52	753,541.00
	NAVIENT CORP 6.625% DUE 07-26-2021	1,059,000.00	1,071,621.29	1,117,245.00
	NAVIENT CORP COM	193.00	2,499.52	2,570.76
	NAVIENT STUDENT LN TR 2014-1 STUDENT LN BACKED NT CL A-4 02-25-2039 REG	855,000.00	855,962.50	841,030.16
	NAVIGATOR COMP NPV	44,519.00	148,060.38	227,305.20
	NAVISTAR INTL CORP NEW SR NT 4.75% DUE 04-15-2019 REG	1,455,000.00	1,533,800.62	1,575,037.50
	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	12,856,000.00	12,661,444.56	14,028,685.75
	NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041	550,000.00	629,350.86	716,911.25
	NCH AGRIBUSINESS PARTNERS, LP	227,757,919.53	227,757,919.53	201,276,877.00
	NCI BUILDING SYSTEMS INC COM NEW	146,084.00	2,350,979.78	2,819,421.20
	NCSOFT CORP KRW500	4,461.00	1,690,869.42	1,864,740.09
	NCUA GTD NTS TR 2010-C1 GTD NT 2011-M1 CL A4 3% DUE 06-12-2019 REG	1,460,000.00	1,546,212.58	1,480,381.60
	NCUA GUARANTEED NOTES TRUST GTD NT 2011-M1 CL A5 3.45% DUE 06-12-2021 REG	495,000.00	523,368.45	514,577.25
	NEC CORP NPV	275,200.00	6,786,613.20	7,426,613.40
	NEMETSCHEK SE ORD NPV	8,964.00	813,833.36	805,575.65
	NEOGENOMICS INC COM NEW COM NEW	50,592.00	241,358.09	448,245.12
	NESTE OYJ NPV	14,819.00	641,630.72	949,344.91
	NESTLE SA CHF0.10(REGD)	473,212.00	34,235,478.82	40,692,832.82
	NETAPP INC COM STK	21.00	1,197.65	1,161.72
	NETFLIX INC 4.375% 11-15-2026	817,000.00	817,000.00	798,617.50

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	NETFLIX INC 5.875% DUE 02-15-2025	547,000.00	588,025.00	581,187.50
	NETFLIX INC COM STK	3,558.00	548,658.52	682,993.68
	NETLINK NBN TRUST	3,444,200.00	2,039,078.06	2,151,980.69
	NEUBERGER BERMAN LOAN ADVISERS HOLDINGS (CAYMAN) LP	11,500,000.00	11,500,000.00	11,430,117.00
	NEUROCRINE 2.25% DUE 05-15-2024	3,057,000.00	3,111,824.80	3,903,406.88
	NEUROCRINE BIOSCIENCES INC COM	16,504.00	897,274.50	1,280,545.36
	NEVADA PWR CO 5.375% DUE 09-15-2040	375,000.00	432,795.00	465,358.88
	NEVRO CORP COM	9,408.00	559,553.35	649,528.32
	NEVRO CORP SR NT CONV 1.75% DUE 06-01-2021 REG	1,448,000.00	1,592,363.57	1,512,255.00
	NEVSUN RESOURCES COM NPV	1,261,400.00	3,873,922.31	3,080,636.90
	NEW CENTY HOME EQUITY LN TR 2005-2 NT CLM-2 06-25-2035 REG	830,778.36	758,734.29	831,149.72
	NEW CENTY HOME EQUITY LN TR 2005-3 NT CLM-2 VAR RATE 07-25-2035 REG	498,970.01	470,667.59	499,963.46
	NEW ENGLAND PWR CO 3.8% DUE 12-05-2047	7,690,000.00	7,638,169.40	7,862,025.30
	NEW GOLD INC CDA COM	362,707.00	1,992,630.55	1,193,306.03
	NEW GOLD INC COM NPV	194,456.00	869,974.58	640,969.94
	New Israeli shekel	92,546.22	92,546.22	92,546.22
	NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	135,000.00	182,525.67	201,680.55
	NEW LOOK VISION COMMON STOCK	194,600.00	4,154,831.12	5,319,486.01
	New Taiwan dollar	3,152,228.61	3,152,228.61	3,152,228.61
	NEW WORLD DEVELOPMENT CO HKD1	303,112.00	375,312.49	455,212.78
	NEW YORK & 3.563% DUE 08-01-2036	1,000,000.00	972,950.00	1,007,817.00
	NEW YORK & 4.024% DUE 08-01-2045	115,000.00	115,000.00	121,672.99
	NEW YORK CMNTY BANCORP INC COM	17,608.00	226,161.66	229,256.16
	NEW YORK LIFE INS 6.75% DUE 11-15-2039	2,285,000.00	2,930,672.45	3,303,406.22
	NEW YORK N Y 5.968% 03-01-2036 BEO TAXABLE	910,000.00	1,068,221.70	1,185,238.60
	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE	1,530,000.00	1,889,167.50	1,937,622.60
	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.289% 03-15-2033 BEO TAXABLE	1,600,000.00	1,893,840.00	1,876,752.00
	NEW YORK ST URBAN DEV CORP REV 2.1% 03-15-2022 BEO TAXABLE	815,000.00	814,502.85	811,560.70
	NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	2,500,000.00	2,875,250.00	3,056,425.00
	NEW YORK TIMES CO CL A ISIN #US6501111073	80,588.00	1,540,259.81	1,490,878.00
	New Zealand dollar	137,280.59	137,280.59	137,280.59
	NEWCREST MINING LTD NPV	200,823.00	3,624,752.67	3,584,422.15
	NEWELL BRANDS INC 5.375% DUE 04-01-2036	560,000.00	631,246.13	655,416.16
	NEWELL BRANDS INC 5.5% DUE 04-01-2046	2,913,000.00	3,353,232.84	3,473,102.91
	NEWELL BRANDS INC COM	78.00	2,405.60	2,410.20
	NEWFIELD EXPLORATION	86,608.00	2,711,040.82	2,730,750.24
	NEWMONT MINING CORP NEW COM	113,469.00	3,553,751.18	4,257,356.88
	NEWMONT MNG CORP 6.25% DUE 10-01-2039	420,000.00	462,686.30	537,069.12
	NEWPARK RES INC 4% DUE 12-01-2021	225,000.00	285,902.75	267,329.25
	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW	57,567.00	418,544.41	495,076.20
	NEWS CORP COM CL A	380.00	5,088.66	6,159.80
	NEXON CO LTD NPV	129,500.00	2,171,945.73	3,770,616.95
	NEXSTAR MEDIA GROUP INC CL A CL A	13,150.00	883,319.58	1,028,330.00
	NEXT ORD GBP0.10	30,926.00	1,779,760.84	1,893,040.61
	NEXTEER AUTOMOTIVE GROUP LIMITED HKD0.1	80,000.00	172,363.69	190,551.73
	NEXTERA ENERGY INC COM	57,743.00	6,548,937.27	9,018,879.17
	NEXTERA ENERGY INC CORPORATE UNIT	17,875.00	891,024.70	1,004,575.00
	NGK SPARK PLUG CO NPV	99,237.00	2,331,247.38	2,412,872.99
	NH FOODS LTD NPV	27,000.00	774,739.67	658,641.81
	NHPC LTD INR10	505,674.00	123,752.52	258,669.95
	NICHIREKI CO LTD NPV	10,500.00	128,352.38	135,525.97
	NICHIRIN CO LTD NPV	3,510.00	93,844.75	94,254.33
	NIDEC CORPORATION NPV	30,300.00	3,027,429.67	4,252,490.01
	NIEN MADE ENTERPRI TWD10	23,000.00	232,332.18	245,778.52
	NIGHTHAWK GOLD COR COM NPV	439,000.00	240,883.64	259,276.11
	NIHON ESLEAD CORP NPV	4,400.00	96,923.69	98,624.06
	NIHON KOHDEN CORP NPV	74,600.00	1,646,157.85	1,731,726.59
	NIHON PARKERIZING NPV	47,900.00	760,269.09	808,325.79
	NIIT TECHNOLOGIES INR10	124,479.00	1,216,838.29	1,258,002.88
	NIKE INC 3.375% DUE 11-01-2046	145,000.00	136,342.05	139,839.02
	NIKE INC 3.625% DUE 05-01-2043	185,000.00	178,911.59	185,758.13
	NIKE INC 3.875% DUE 11-01-2045	285,000.00	291,047.61	298,450.29
	NIKE INC CL B	455,269.00	24,304,657.50	28,477,075.95
	NIKO RES LTD CONV BD 7.0% 31/12/2017	4,000,000.00	4,019,898.50	25,699.35
	NIKON CORP NPV	66,100.00	1,104,726.09	1,331,975.14
	NINE DRAGONS PAPER HKD0.1	1,150,000.00	1,257,010.28	1,841,812.39
	NINTENDO CO LTD NPV	36,195.00	9,623,565.61	13,234,549.93
	NIPPO CORPORATION NPV	72,000.00	1,504,473.78	1,685,432.76
	NIPPON BUILDING FD REIT	285.00	1,508,704.76	1,394,007.99
	NIPPON COKE & ENGINEERING COMPANY LTD	342,000.00	314,956.77	391,637.82
	NIPPON ELECTRIC GLASS CO LTD	11,000.00	377,868.30	419,884.59
	NIPPON EXPRESS CO NPV	6,600.00	368,883.85	438,828.23

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	NIPPON PISTON RING NPV	6,000.00	103,788.76	120,159.79
	NIPPON PROLOGIS RE REIT	105.00	226,692.53	222,117.18
	NIPPON STEEL AND SUMITOMO METAL CORPORATION	298,900.00	6,453,686.27	7,670,838.00
	NIPPON TELEGRAPH & TELEPHONE CORP NPV	102,640.00	3,607,458.63	4,829,956.85
	NIPPON TV HLDGS IN NPV	68,600.00	1,245,754.95	1,176,521.97
	NIPUN CAPITAL LLC LMT316	204,584.87	20,493,475.65	16,090,078.47
	NISOURCE FIN CORP 3.49% 05-15-2027	814,000.00	813,869.76	828,522.57
	NISOURCE FIN CORP 3.95% DUE 03-30-2048	690,000.00	689,321.80	706,836.00
	NISOURCE FIN CORP 4.375% 05-15-2047	4,308,000.00	4,304,467.44	4,721,895.41
	NISOURCE FIN CORP 5.25% DUE 02-15-2043	4,000,000.00	3,943,720.00	4,789,772.00
	NISOURCE FIN CORP 5.65% DUE 02-01-2045	1,704,000.00	2,086,451.52	2,133,776.06
	NISOURCE FIN CORP FIXED 2.65% DUE 11-17-2022	200,000.00	199,748.00	198,491.20
	NISSAN AUTO 1.05% DUE 10-15-2019	327,838.59	327,712.92	327,196.03
	NISSAN AUTO 1.07% DUE 05-15-2019	60,314.45	60,312.08	60,270.60
	NISSAN MOTOR CO LTD	127,200.00	1,273,835.99	1,268,612.51
	NISSHIN SEIFUN GRP NPV	3,730.00	51,544.03	75,361.57
	NISSIN CORP NPV	3,800.00	94,799.83	106,932.98
	NITORI HOLDINGS NPV	26,500.00	2,320,314.82	3,779,161.12
	NITTO DENKO CORP NPV	40,900.00	2,532,456.84	3,634,345.32
	NITTO KOGYO CORP NPV	6,300.00	86,909.81	101,169.11
	NITTOKU ENG CO NPV	27,800.00	1,120,651.86	1,178,384.38
	NMDC LTD INR1	480,925.00	895,078.25	1,038,290.16
	NN GROUP N.V. EURO.12	14,996.00	493,657.76	650,419.99
	NN INC COM	71,635.00	1,626,816.11	1,977,126.00
	NOBLE ENERGY INC 3.9% DUE 11-15-2024	1,440,000.00	1,435,608.00	1,480,584.96
	NOBLE ENERGY INC 4.95% DUE 08-15-2047	530,000.00	527,547.35	567,183.74
	NOBLE ENERGY INC 5.05% DUE 11-15-2044	900,000.00	897,198.75	964,034.10
	NOBLE ENERGY INC 5.25% DUE 11-15-2043	4,258,000.00	4,380,704.22	4,712,601.11
	NOBLE ENERGY INC COM	184,608.00	6,323,861.64	5,379,477.12
	NOJIMA CORP NPV	4,400.00	99,402.62	105,225.03
	NOK CORP NPV	1,900.00	46,110.69	44,375.50
	NOKIA OYJ EURO.06	42,115.00	197,871.80	196,926.18
	NOKIAN RENKAAT OYJ NPV	55,582.00	1,858,702.99	2,522,880.47
	NOMURA AM NIKKEI 225 ETF JPY INC NAV	14,522.00	2,753,252.97	3,017,843.05
	NOMURA HOLDINGS NPV	1,040,100.00	5,067,123.47	6,140,883.36
	NOMURA REAL ESTATE MASTER FU	988.00	1,323,167.72	1,226,996.89
	NOMURA RESEARCH INSTITUTE NPV	4,220.00	134,399.86	196,296.49
	NOMURA RL EST INC NPV	228,700.00	3,958,752.86	5,128,239.68
	NONGSHIM CO KRW5000	897.00	233,141.34	296,612.02
	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	150,344.00	1,823,198.24	1,823,408.76
	NORDSON CORP COM	1,360.00	161,079.01	199,104.00
	NORDSTROM INC 4% DUE 03-15-2027	125,000.00	124,530.00	124,530.88
	NORDSTROM INC 5% DUE 01-15-2044	1,135,000.00	1,126,564.67	1,094,218.32
	NORDSTROM INC COM	68,016.00	2,913,945.87	3,222,598.08
	NORFOLK SOUTHN 4.65% DUE 01-15-2046	275,000.00	311,143.25	314,065.40
	NORFOLK SOUTHN 4.8 DUE 08-15-2043	2,134,000.00	2,238,298.34	2,438,628.50
	NORFOLK SOUTHN CORP COM	5,435.00	541,506.12	787,531.50
	NORSK HYDRO ASA NOK1.098	719.00	4,631.91	5,480.83
	NORTH HAVEN PRIVATE EQUITY ASIA III TE LP	20,502,147.00	20,502,147.00	21,423,847.00
	NORTHERN STAR RESOURCES LTD	171,000.00	430,021.53	815,860.69
	NORTHERN STS PWR CO MINN 3.6% 09-15-2047	370,000.00	366,311.10	376,490.17
*	NORTHERN TR CORP COM	20,288.00	1,796,719.21	2,026,568.32
*	NORTHERN TRUST COLLECTIVE ALL COUNTRY WORLD INVESTABLE MARKET INDEX	1,327,312.38	225,486,669.95	233,714,491.18
	NORTHN STS PWR CO 4.125% DUE 05-15-2044	785,000.00	782,715.65	856,228.55
	NORTHROP GRUMMAN 2.08% DUE 10-15-2020	490,000.00	489,926.50	486,006.50
	NORTHROP GRUMMAN 3.25% DUE 01-15-2028	540,000.00	540,727.60	540,788.94
	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	9,135,000.00	9,137,551.29	9,547,025.04
	NORTHROP GRUMMAN 4.75% DUE 06-01-2043	3,000,000.00	3,473,040.00	3,464,823.00
	NORTHROP GRUMMAN 5.05% DUE 11-15-2040	210,000.00	233,944.20	246,303.12
	NORTHROP GRUMMAN 7.75% DUE 02-15-2031	70,000.00	95,030.65	99,731.03
	NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045	2,420,000.00	2,424,171.55	2,439,127.68
	NORTHWESTERN UNIV 4.643% DUE 12-01-2044	1,890,000.00	1,964,022.20	2,281,547.52
	NORTHWESTN MUT 6.063% DUE 03-30-2040	3,309,000.00	4,059,733.73	4,442,458.24
	Norwegian krone	164,188.18	164,188.18	164,188.18
	NOVAGOLD RES INC COM NEW	420,000.00	1,634,100.10	1,650,600.00
	NOVANTA INC NOVANTA INC	16,920.00	697,916.48	846,000.00
	NOVARTIS AG CHF0.50 (REGD)	372,497.00	31,657,684.36	31,496,924.37
	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,805,000.00	1,875,747.55	2,069,448.75
	NOVELLUS SYS INC 2.625% DUE 05-15-2041	1,130,000.00	4,818,888.39	6,217,825.00
	NOVOLIPETSK STEEL GDR EACH REP 10 RUB1 'REGS'	63,894.00	1,338,475.25	1,630,574.88
	NOVO-NORDISK AS DKK0.2 SERIES'B'	144,952.00	6,899,676.28	7,819,889.68
	NOVOZYMES A/S SERIES'B'DKK2 (POST CONSOLIDAT	112,475.00	5,195,840.74	6,430,615.36

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	NRG ENERGY INC 7.25% DUE 05-15-2026	660,000.00	680,625.00	718,568.40
	NRG ENERGY INC COM NEW	36,300.00	762,735.75	1,033,824.00
	NRG YIELD INC 3.25% DUE 06-01-2020	715,000.00	702,763.30	707,403.13
	NRG YIELD OPER LLC 5% DUE 09-15-2026	645,000.00	642,705.00	654,675.00
	NRG YIELD OPER LLC 5.375% DUE 08-15-2024	408,000.00	422,280.00	422,280.00
	NS SOLUTIONS CORP NPV	5,400.00	147,281.43	147,882.82
	NSK LTD NPV	17,800.00	208,881.87	280,312.47
	NSTAR ELEC CO 4.4% DUE 03-01-2044	1,600,000.00	1,588,944.00	1,825,420.80
*	NT COLLECTIVE RUSSELL 2000 GROWTH INDEX FUND - NON LENDING	20,973.19	5,999,905.60	7,195,167.43
*	NTGI COLLECTIVE GOVERNMENT SHORT TERM INVESTMENT FUND	(188,063,893.99)	(188,063,893.99)	(188,063,893.99)
*	NTGI NT COLLECTIVE RUSSELL 2000 VALUE INDEX FUND - NON LENDING	17,472.54	4,999,465.07	5,412,678.39
	NTPC LTD INR10	561,450.00	1,405,990.64	1,556,956.64
	NTT DATA CORP NPV	300.00	3,188.88	3,565.91
	NTT DOCOMO NPV	114,609.00	2,839,509.22	2,707,275.18
	NU SKIN ENTERPRISES INC CL A CL A	31,078.00	2,015,311.63	2,120,451.94
	NUANCE 1.25% DUE 04-01-2025	3,938,000.00	3,982,211.13	4,021,682.50
	NUANCE COMMUNICATIONS INC COM	92,100.00	1,459,395.77	1,505,835.00
	NUCOR CORP 5.2% DUE 08-01-2043	170,000.00	198,366.20	205,960.61
	NUCOR CORP COM	28,113.00	1,617,982.61	1,787,424.54
	NUSTAR LOGISTICS L FIXED 5.625% DUE 04-28-2027	507,000.00	516,766.25	515,872.50
	NUTANIX INC CL A CL A	173,212.00	4,599,839.85	6,110,919.36
	NUVASIVE INC SR NT CONV 2.25% DUE 03-15-2021 REG	2,125,000.00	2,313,650.20	2,491,562.50
	NV PWR CO 5.45 DUE 05-15-2041	395,000.00	490,601.28	489,292.43
	NVIDIA CORP COM	9,861.00	1,393,099.07	1,908,103.50
	NWS HOLDINGS LTD HKD1	73,998.00	121,861.28	133,469.59
	NXP SEMICONDUCTORS N V COM STK	6,600.00	548,771.11	772,794.00
	NXT CAPITAL HOLDINGS LP	35,089,739.80	35,089,739.81	56,055,589.00
	NY & CO INC COM STK	31,700.00	66,602.25	90,662.00
	NY N Y CY MUN FIN AUTH WTR& TAXABLE 2ND GEN SER EE 6.491 6-15-2042 BEO TAXABLE	2,490,000.00	2,738,385.60	2,730,334.80
	NY N Y TAXABLE-BUILD AMER BDS-F-1 6.646 DUE 12-01-2031/12-01-2020 BEO	1,700,000.00	1,932,577.00	1,906,210.00
	NYU HOSPS CTR 4.428% DUE 07-01-2042	1,750,000.00	1,564,220.00	1,888,400.50
	NYU HOSPS CTR 5.75% DUE 07-01-2043	315,000.00	351,416.70	410,117.40
	O REILLY AUTOMOTIVE INC NEW 3.6% DUE 09-01-2027	1,710,000.00	1,707,264.00	1,716,285.96
	O REILLY AUTOMOTIVE INC NEW COM USD0.01	2,939.00	625,538.02	706,947.06
	O2 CZECH REPUBLIC AS	7,659.00	91,320.60	99,610.23
	OAK AVENUE HOLDINGS LLC	5,954,758.00	5,954,758.00	6,791,192.00
	OAKTREE OPPORTUNITIES FUND IX, LP	50,328,427.15	50,328,427.15	57,907,103.00
	OASIS PETE INC NEW 2.625% DUE 09-15-2023	3,337,000.00	3,396,918.00	3,587,275.00
	OASIS PETE INC NEW COM STK	57,194.00	545,480.57	481,001.54
	OBAYASHI CORP NPV	134,700.00	1,480,932.03	1,630,988.01
	OCCIDENTAL PETE 4.1% DUE 02-15-2047	3,785,000.00	3,776,521.60	4,023,379.30
	OCCIDENTAL PETE 4.4% DUE 04-15-2046	275,000.00	280,990.26	304,412.35
	OCCIDENTAL PETROLEUM CORP	161,662.00	10,413,564.37	11,908,022.92
	OCEANAGOLD CORP COM NPV	228,612.00	737,158.51	589,342.56
	OCEANFIRST FINL CORP COM	26,054.00	755,402.52	683,917.50
	OCHSNER CLINIC 5.897% DUE 05-15-2045	125,000.00	125,000.00	163,210.50
	OCI CO LTD KRW5000	12,786.00	1,637,562.35	1,624,301.53
	OCM OPPORTUNITIES FUND VII B, LP	1.00	1.00	3,535,447.00
	OCM OPPORTUNITIES FUND VII, LP	1.00	1.00	2,311,848.00
	ODAKYU ELEC RLWY NPV	5,000.00	100,013.25	106,968.49
	OENON HOLDINGS INC JPY50	46,000.00	105,912.84	151,087.44
	OFFICE DEPOT INC COM	117,100.00	672,937.23	414,534.00
	OGLETHORPE PWR 5.25% DUE 09-01-2050	280,000.00	294,170.80	321,890.24
	OIL & NATURAL GAS	422,333.00	1,576,126.85	1,291,596.91
	OIL CO LUKOIL PJSC ADR EACH REPR 1 ORD RUB0.02	210,082.00	10,978,367.51	12,020,892.04
	OIL SEARCH LTD NPV	227.00	1,241.07	1,383.10
	OK GAS & ELEC CO FIXED 3.85% DUE 08-15-2047	2,516,000.00	2,507,999.12	2,619,065.42
	OKURA INDUSTRIAL NPV	21,000.00	103,539.71	128,814.91
	OLD DOMINION FGHT LINE INC COM	2,610.00	156,467.85	343,345.50
	OLD MUTUAL PLC ORD GBP0.114285714	242,115.00	782,051.69	758,866.41
	OLD REP INTL CORP SR NT CONV 3.75% DUE 03-15-2018 REG	880,000.00	1,127,158.56	1,219,900.00
	OLIN CORP COM	118,968.00	3,109,205.46	4,232,881.44
	OLLIES BARGAIN OUTLET HLDGS INC COM	19,555.00	498,952.48	1,041,303.75
	OLYMPUS CAPITAL ASIA III	7,626,469.55	7,626,469.55	12,694,120.00
	OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028	800,000.00	801,463.00	793,012.00
	OMNICOM GROUP INC COM	232.00	16,165.06	16,896.56
	OMNOVA SOLUTIONS INC COM	97,468.00	935,762.13	974,680.00
	OMRON CORP NPV	58,400.00	1,780,531.43	3,483,781.62
	OMV AG NPV	7,028.00	261,236.12	445,844.15
	ON SEMICONDUCTOR CORP COM	30,000.00	301,545.00	628,200.00
	ONCOR ELEC 4.1 DUE 06-01-2022	400,000.00	438,884.00	421,318.40
	ONCOR ELEC 5.25% DUE 09-30-2040	175,000.00	197,723.75	218,198.40

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	ONCOR ELEC SR SECD NT 6.8 DUE 09-01-2018	380,000.00	455,365.40	391,391.64
	ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041	1,980,000.00	1,956,735.40	2,288,517.66
	ONE GAS INC 4.658% DUE 02-01-2044	1,500,000.00	1,534,770.00	1,708,336.50
	ONE GAS INC COM	15,831.00	1,112,083.72	1,159,779.06
	ONEOK INC COM STK	128.00	6,656.35	6,841.60
	ONEOK INC NEW 4% DUE 07-13-2027	1,585,000.00	1,591,874.72	1,606,441.88
	ONEOK PARTNERS L P 6.125 DUE 02-01-2041	1,885,000.00	2,140,530.60	2,199,975.96
	ONO PHARMACEUTICAL NPV	55,000.00	1,149,585.18	1,282,112.74
	ONOKEN CO LTD NPV	5,100.00	83,434.51	92,085.22
	ONT TEACHERS 3.875% DUE 03-20-2027	500,000.00	513,490.00	511,170.00
	ONWARD HOLDINGS NPV	199,000.00	1,270,827.10	1,724,136.71
	OOREDOO TELECOM Q.S.C. QAR10	40,787.00	1,111,350.81	1,019,115.05
	OPAP(ORG OF FOOTB) EURO.30 (CR)	409,562.00	3,887,563.95	5,163,921.82
	OPEN TEXT CO COM NPV	151.00	4,800.81	5,388.25
	OPEN TEXT CORP COM	141,800.00	3,535,632.73	5,058,006.00
	OPHIR ENERGY PLC ORD GBP0.0025	2,063,800.00	3,811,135.94	1,898,427.94
	ORACLE CORP 2.95% DUE 11-15-2024	1,390,000.00	1,387,803.80	1,399,960.74
	ORACLE CORP 3.8% 11-15-2037	2,087,000.00	2,084,142.83	2,188,785.08
	ORACLE CORP 3.85% DUE 07-15-2036	3,127,000.00	3,138,734.70	3,304,463.50
	ORACLE CORP 3.9% DUE 05-15-2035	480,000.00	477,220.46	508,459.68
	ORACLE CORP 4% 11-15-2047	6,130,000.00	6,190,229.60	6,527,732.80
	ORACLE CORP 4% DUE 07-15-2046	11,720,000.00	11,805,177.13	12,470,208.93
	ORACLE CORP 4.125% DUE 05-15-2045	2,275,000.00	2,234,715.52	2,453,667.13
	ORACLE CORP 4.3% DUE 07-08-2034	2,980,000.00	2,978,808.00	3,311,814.06
	ORACLE CORP 4.375% DUE 05-15-2055	7,459,000.00	7,421,090.09	8,337,080.95
	ORACLE CORP 4.5% DUE 07-08-2044	5,400,000.00	5,626,530.00	6,155,368.20
	ORACLE CORP 5.375 DUE 07-15-2040	2,450,000.00	2,665,333.54	3,097,601.16
	ORACLE CORP COM	680,137.00	28,321,415.66	32,156,877.36
	ORACLE CORP JAPAN NPV	100.00	5,960.14	8,291.17
	ORANGE BELGIUM	6,525.00	147,665.48	137,116.36
	ORANGE EUR4	97,872.00	1,579,211.02	1,701,170.10
	ORANGE NT STEP UP 03-01-2031 02-28-2031	585,000.00	850,698.50	877,672.58
	ORANGE OPPORTUNITIES LP	13,024,595.00	13,024,595.00	13,024,595.00
	ORBIMED ISREAL PARTNERS II LP	5,400,000.00	5,400,000.00	4,812,468.00
	ORBOTECH LTD SH COM	137,960.00	5,788,715.98	6,931,110.40
	OREZONE GOLD CORP COM	1,285,500.00	895,909.64	727,698.61
	ORICA LIMITED NPV	7,115.00	117,503.81	100,726.45
	ORIENTAL HLDGS BHD MYR1	442,400.00	1,067,984.39	716,016.80
	ORIENTAL LAND CO LTD NPV	100.00	6,243.49	9,116.73
	ORIGIN ENERGY LTD NPV	75.00	441.47	552.59
	ORION CORPORATION SER'B'NPV	1,951.00	71,729.66	72,813.01
	ORION KRW500	3,007.00	258,084.57	293,523.42
	ORIX CORP NPV	315,800.00	4,714,065.54	5,339,024.42
	ORKLA ASA NOK1.25	381.00	3,874.85	4,054.85
	ORMAT TECHNOLOGIES INC COM	16,950.00	770,136.37	1,084,122.00
	ORPEA EUR1.25	13,727.00	1,574,320.56	1,620,316.50
	OSAKA GAS CO LTD NPV	120,600.00	2,328,029.84	2,323,142.48
	OSHKOSH CORPORATION	84,600.00	5,986,142.97	7,689,294.00
	OSI SYS INC COM	10,500.00	744,348.21	675,990.00
	OSISKO GOLD ROYALTIES LTD COM	15,000.00	182,015.50	173,400.00
	OSISKO MNG INC COM NPV	585,000.00	1,572,919.26	1,582,784.63
	OSRAM LICHT AG NPV	49,466.00	3,885,058.93	4,450,750.30
*	OTC CASH COLL RECEIVABLE FROM 101204-20243 THE NORTHERN TRUST COMPANY	120,000.00	120,000.00	120,000.00
	OTC DER CASH COLL PAY TO MACQUARIE BANK LIMITED 31 DEC 2050	(150,000.00)	(150,000.00)	(150,000.00)
	OTC DER CASH COLL REC FROM BARCLAYS	560,000.00	560,000.00	560,000.00
	OTC DERICASH COLL RECEI FROM CITIBANK	902,000.00	902,000.00	902,000.00
	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	(430,000.00)	(430,000.00)	(430,000.00)
	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	(349,129.12)	(349,129.12)	(349,129.12)
	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	(420,000.00)	(420,000.00)	(420,000.00)
	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	60.02	60.02	60.02
	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS AND CO	1,029,000.00	1,029,000.00	1,029,000.00
	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA	7,000,000.00	7,000,000.00	7,000,000.00
	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CREDIT SUISSE EUROPE	(270,000.00)	(270,000.00)	(270,000.00)
	OTE(HELLENIC TLCM) EUR2.83(CR)	94,078.00	1,204,571.74	1,299,141.99
	Other Payables: United States dollar	0.00	(57,905,795.85)	(57,905,795.85)
	Other Receivables: United States dollar	0.00	1,144,928.79	1,144,928.79
	OTIS GOLD CORP COM NPV	1,060,600.00	258,020.56	186,226.11
	OTP BANK NYRT HUF100	110,453.00	3,863,785.33	4,583,467.74
	OTSUKA CORP NPV	8,200.00	513,651.20	628,921.44
	OTSUKA HOLDINGS CO LTD	12,600.00	565,179.45	553,438.08
	OTTOGI CORPN KRW5000	127.00	92,807.53	95,616.27
	OUTOKUMPU OYJ SER'A'NPV	22,367.00	204,193.33	207,883.20

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	OVERSEA CHINESE BK CTF DEP 09-01-2017 VAR RT DUE 03-05-2018	15,000,000.00	15,000,000.00	14,999,595.00
	OVERSEA-CHINESE BANKING CORPORATION SGD0.5	161,380.00	1,017,245.00	1,496,182.44
	OVERSEA-CHINESE BKG CORP LTD 4/A2 DISC COML PAPER YRS 3&4 03-22-2018	7,000,000.00	6,948,686.08	6,973,467.69
	OVS SPA NPV	137,013.00	988,084.08	913,937.60
	OWENS CORNING NEW 4.3% DUE 07-15-2047	2,909,000.00	2,876,505.76	2,864,329.40
	OWENS CORNING NEW COM STK	46,615.00	2,469,586.46	4,285,783.10
	OWENS ILL INC COM NEW	260,229.00	7,071,222.32	5,769,276.93
	OWENS-BROCKWAY 6.375% DUE 08-15-2025	779,000.00	855,926.25	870,532.50
	P2 BRASIL PRIVATE INFRASTRUCTURE FUND IILP	37,627,650.66	37,627,650.66	44,186,395.00
	PAC GAS & ELEC CO 2.95% DUE 03-01-2026	385,000.00	376,703.25	374,832.54
	PAC GAS & ELEC CO 3.75 DUE 08-15-2042	3,270,000.00	2,806,774.34	3,150,694.05
	PAC GAS & ELEC CO 4% DUE 12-01-2046	885,000.00	888,143.79	885,913.32
	PAC GAS & ELEC CO 4.45 DUE 04-15-2042	130,000.00	125,672.30	139,046.31
	PAC GAS & ELEC CO 4.5% DUE 12-15-2041	190,000.00	192,648.60	203,050.34
	PAC GAS & ELEC CO 4.75 DUE 02-15-2044	6,395,000.00	6,733,892.63	7,089,362.71
	PAC GAS & ELEC CO 5.8% DUE 03-01-2037	1,485,000.00	1,723,990.75	1,853,152.29
	PAC GAS & ELEC CO 6.05% DUE 03-01-2034	5,125,000.00	5,795,247.50	6,459,760.13
	PAC GAS & ELEC CO 6.25% DUE 03-01-2039	200,000.00	261,178.00	259,970.80
	PAC GAS & ELEC CO 8.25% DUE 10-15-2018	545,000.00	698,106.85	570,273.83
	PAC LIFE INS CO 4.3% 10-24-2067	2,902,000.00	2,899,612.32	2,910,996.20
	PAC PREMIER BANCORP COM	26,668.00	688,495.01	1,066,720.00
	PACIFIC GAS & ELEC CO 3.3% DUE 03-15-2027	895,000.00	891,822.75	888,215.90
	PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	285,000.00	300,769.57	332,699.88
	PACIFICORP 4.1 DUE 02-01-2042	170,000.00	171,683.00	184,215.06
	PACIFICORP 5.25% DUE 06-15-2035	150,000.00	173,797.50	183,309.30
	PACIFICORP 6% DUE 01-15-2039	240,000.00	322,888.80	322,505.04
	PACKAGING CORP AMER COM ISIN US6951561090	62,619.00	6,533,874.20	7,548,720.45
	Pakistan rupee	8,899.00	8,899.00	8,899.00
	PALO ALTO NETWORKS INC COM USD0.0001	34,640.00	4,211,040.66	5,020,721.60
	PALO ALTO NETWORKS INC SR NT CONV 0% DUE07-01-2019 REG	1,445,000.00	1,989,319.44	1,975,134.38
	PALOMAR VENTURES II, LP	9,918,082.84	9,918,082.84	2,781,909.00
	PALOMAR VENTURES III, LP	10,156,251.06	10,156,251.06	2,531,824.00
	PAN AMERN SILVER CORP COM	19,000.00	381,095.40	295,640.00
	PAN JIT INTERNATIO TWD10	438,000.00	226,915.22	441,554.51
	PAN OCEAN CO LTD	22,108.00	105,063.09	108,831.12
	PANASONIC CORP	431,000.00	4,831,510.83	6,311,003.10
	PANDORA A/S DKK0.01	8,193.00	797,732.86	892,582.98
	PARADE TECHNOLOGIE TWD10	58,000.00	940,320.99	1,147,974.53
	PARAMOUNT RESOURCE COM NPV CLASS A	418,350.00	5,076,501.98	6,484,182.92
	PAREX RES INC COM STK 144A	235,500.00	1,703,435.80	3,413,288.64
	PAREX RESOURCES IN COM NPV	198,469.00	1,280,619.80	2,876,568.93
	PARK 24 CO LTD NPV	17,600.00	447,945.35	421,368.84
	PARKER-HANNIFIN 4.1% DUE 03-01-2047	1,095,000.00	1,093,272.85	1,177,038.50
	PARKER-HANNIFIN CORP 4.45% 11-21-2044	1,165,000.00	1,163,462.20	1,300,781.92
	PARKER-HANNIFIN CORP COM	2.00	381.36	399.16
	PARKLAND FUEL CORP COM	34,672.00	683,048.89	743,001.08
	PARSLEY ENERGY INC CL A CL A	129,233.00	3,500,489.57	3,804,619.52
	PARSLEY ENERGY LLC 5.25% DUE 08-15-2025	1,014,000.00	1,029,948.75	1,016,535.00
	PARSLEY ENERGY LLC 5.625% DUE 10-15-2027	178,000.00	179,345.00	182,005.00
	PARSLEY ENERGY LLC 6.25% DUE 06-01-2024	478,000.00	484,106.19	503,095.00
	PARTNERS GROUP HLG CHF0.01 (REGD)	6,392.00	3,527,044.89	4,381,586.45
	PATHEON N V COM USD0.01	209.00	5,507.15	7,310.82
	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV LP	15,691,041.49	15,691,041.49	22,539,243.00
	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III, LP	46,397,969.10	46,397,969.10	87,233,090.00
	PATRICK INDS INC COM	45,617.00	1,022,432.52	3,168,100.65
	PATTERN ENERGY GROUP INC SR NT CONV 4% DUE 07-15-2020 REG	780,000.00	820,696.88	791,212.50
	PATTERSON COS INC COM	70.00	2,557.60	2,529.10
	PATTERSON-UTI ENERGY INC COM	21,928.00	458,854.57	504,563.28
	PAYCHEX INC COM	112,562.00	5,417,165.67	7,663,220.96
	PAYLOCITY HLDG CORP COM	14,540.00	506,288.68	685,706.40
	PAYPAL HLDGS INC COM	225,310.00	10,729,584.16	16,587,322.20
	PC JEWELLER LTD	127,341.00	882,110.88	911,253.01
	PCCW LIMITED NPV	900,000.00	520,161.16	522,686.86
	PDC ENERGY INC 1.125% DUE 09-15-2021	788,000.00	819,915.82	766,822.50
	PDC ENERGY INC FIXED 6.125% DUE 09-15-2024	572,000.00	579,405.26	592,020.00
	PEACE MARK(HLDGS) HKD0.10	1,132,000.00	1,268,997.24	0.00
	PEARSON ORD GBP0.25	157,673.00	1,793,284.09	1,569,830.42
	PEBBLEBROOK HOTEL TR COM STK	20,188.00	776,092.46	750,387.96
	PECO ENERGY CO 4.15% DUE 10-01-2044	275,000.00	274,056.75	300,544.48
	PECO ENERGY CO 4.8 DUE 10-15-2043 BEO	1,380,000.00	1,441,768.80	1,630,078.08
	PECO ENERGY CO FIXED 3.7% 09-15-2047	1,040,000.00	1,036,079.20	1,067,594.32
	PECONIC CORP	3,167,579.00	3,167,579.00	0.00

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	PECONIC CORP COM (PHYSICAL HELD IN NEW YORK)	1,000.00	0.00	0.00
	PEG Direct Corporate Finance Institutional Investors LLC	9,872,645.54	9,872,645.54	127,209.00
	PEG DIRECT VC INSTL INV II LLC	768,256.02	768,256.02	1.00
	PEG Direct Venture Capital Institutional Investors LLC	3,450,478.20	3,450,478.20	1.00
	PEG Pooled Corporate Finance Institutional Investors LLC	63,175,767.95	63,175,767.95	5,214,362.00
	PEG POOLED VC INSTL INV II LLC	36,922,079.33	36,922,079.33	15,104,219.00
	PEG Pooled Venture Capital Institutional Investors LLC	70,781,070.66	70,781,070.66	5,893,145.00
	Pending foreign exchange purchases: Argentine peso	0.00	699,994.72	677,791.84
	Pending foreign exchange purchases: Australian dollar	0.00	67,238,774.99	67,236,529.30
	Pending foreign exchange purchases: Brazilian real	0.00	12,099,184.67	12,895,994.84
	Pending foreign exchange purchases: British pound sterling	0.00	184,343,173.40	184,558,590.93
	Pending foreign exchange purchases: Canadian dollar	0.00	12,136,013.02	12,374,163.96
	Pending foreign exchange purchases: Chilean peso	0.00	1,000,000.00	1,032,963.39
	Pending foreign exchange purchases: Colombian peso	0.00	335,189.35	336,529.17
	Pending foreign exchange purchases: Czech koruna	0.00	844,295.36	850,336.00
	Pending foreign exchange purchases: Danish krone	0.00	19,084,191.32	19,104,434.30
	Pending foreign exchange purchases: Egyptian pound	0.00	235,000.00	238,763.55
	Pending foreign exchange purchases: Euro	0.00	535,952,845.91	538,165,499.67
	Pending foreign exchange purchases: HK offshore Chinese Yuan Renminbi	0.00	24,518,630.12	25,243,228.96
	Pending foreign exchange purchases: Hong Kong dollar	0.00	72,348,598.95	72,333,015.65
	Pending foreign exchange purchases: Hungarian forint	0.00	575,423.71	575,480.81
	Pending foreign exchange purchases: Indonesian rupiah	0.00	184,058.52	183,827.88
	Pending foreign exchange purchases: Japanese yen	0.00	266,874,002.61	267,054,051.02
	Pending foreign exchange purchases: Mexican peso	0.00	38,454,905.55	38,557,593.89
	Pending foreign exchange purchases: New Israeli shekel	0.00	2,377,779.28	2,377,909.08
	Pending foreign exchange purchases: New Zealand dollar	0.00	2,642,513.06	2,662,215.31
	Pending foreign exchange purchases: Norwegian krone	0.00	7,260,271.92	7,260,339.92
	Pending foreign exchange purchases: Polish zloty	0.00	2,227,878.25	2,233,409.55
	Pending foreign exchange purchases: Russian ruble	0.00	25,842,629.77	27,954,221.83
	Pending foreign exchange purchases: Singapore dollar	0.00	12,799,958.17	12,799,488.37
	Pending foreign exchange purchases: South African rand	0.00	5,984,384.54	5,974,336.28
	Pending foreign exchange purchases: South Korean won	0.00	327,482.14	327,986.88
	Pending foreign exchange purchases: Swedish krona	0.00	29,694,373.00	29,773,290.38
	Pending foreign exchange purchases: Swiss franc	0.00	77,196,913.16	77,198,014.77
	Pending foreign exchange purchases: Thai baht	0.00	624,640.99	626,401.64
	Pending foreign exchange purchases: Turkish lira	0.00	4,316,894.87	4,412,117.62
	Pending foreign exchange purchases: United States dollar	0.00	1,926,797,910.37	1,926,797,910.37
	Pending foreign exchange sales: Argentine peso	0.00	(3,140.99)	(3,056.25)
	Pending foreign exchange sales: Australian dollar	0.00	(125,803,122.30)	(128,170,901.41)
	Pending foreign exchange sales: Brazilian real	0.00	(12,359,164.44)	(12,600,718.92)
	Pending foreign exchange sales: British pound sterling	0.00	(304,066,630.84)	(303,828,013.78)
	Pending foreign exchange sales: Canadian dollar	0.00	(73,376,124.75)	(75,435,405.52)
	Pending foreign exchange sales: Chilean peso	0.00	(998,601.93)	(1,032,963.39)
	Pending foreign exchange sales: Chinese yuan renminbi	0.00	(3,351,014.47)	(3,411,522.94)
	Pending foreign exchange sales: Colombian peso	0.00	(38,354.78)	(38,396.54)
	Pending foreign exchange sales: Danish krone	0.00	(29,838,398.15)	(29,916,039.11)
	Pending foreign exchange sales: Euro	0.00	(545,771,709.49)	(547,463,649.54)
	Pending foreign exchange sales: HK offshore Chinese Yuan Renminbi	0.00	(93,073,094.43)	(96,109,515.17)
	Pending foreign exchange sales: Hong Kong dollar	0.00	(54,118,561.50)	(54,084,473.35)
	Pending foreign exchange sales: Indian rupee	0.00	(1,526,547.49)	(1,540,208.72)
	Pending foreign exchange sales: Japanese yen	0.00	(428,983,043.53)	(427,177,849.24)
	Pending foreign exchange sales: Malaysian ringgit	0.00	(751.60)	(753.27)
	Pending foreign exchange sales: Mexican peso	0.00	(6,174,891.52)	(6,020,510.86)
	Pending foreign exchange sales: New Israeli shekel	0.00	(5,215,444.83)	(5,228,860.32)
	Pending foreign exchange sales: New Taiwan dollar	0.00	(880,805.88)	(894,236.27)
	Pending foreign exchange sales: New Zealand dollar	0.00	(4,366,911.91)	(4,435,950.50)
	Pending foreign exchange sales: Norwegian krone	0.00	(12,830,401.46)	(12,924,885.94)
	Pending foreign exchange sales: Polish zloty	0.00	(1,627,466.25)	(1,663,232.12)
	Pending foreign exchange sales: Russian ruble	0.00	(13,472,128.09)	(13,744,068.46)
	Pending foreign exchange sales: Singapore dollar	0.00	(23,936,001.86)	(24,063,856.77)
	Pending foreign exchange sales: South African rand	0.00	(1,673,130.20)	(1,807,203.76)
	Pending foreign exchange sales: South Korean won	0.00	(3,545,788.23)	(3,615,742.58)
	Pending foreign exchange sales: Swedish krona	0.00	(47,786,838.15)	(48,183,537.66)
	Pending foreign exchange sales: Swiss franc	0.00	(133,165,269.12)	(133,601,756.41)
	Pending foreign exchange sales: United States dollar	0.00	(1,407,034,573.53)	(1,407,034,573.53)
	Pending trade open liabilities : United States dollar	0.00	7,109,916.68	7,109,916.68
	Pending trade purchases: Australian dollar	0.00	(1,385,797.05)	(1,391,110.77)
	Pending trade purchases: Brazilian real	0.00	(3,478,952.94)	(3,421,413.99)
	Pending trade purchases: British pound sterling	0.00	(5,068,029.90)	(5,102,480.02)
	Pending trade purchases: Canadian dollar	0.00	(3,884,013.85)	(3,905,751.00)
	Pending trade purchases: Czech koruna	0.00	(810,241.75)	(830,107.15)
	Pending trade purchases: Danish krone	0.00	(1,124,957.98)	(1,131,920.08)

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	Pending trade purchases: Euro	0.00	(13,135,209.48)	(13,215,843.21)
	Pending trade purchases: Hong Kong dollar	0.00	(38,497,460.76)	(38,483,548.11)
	Pending trade purchases: Hungarian forint	0.00	(572,381.07)	(575,449.57)
	Pending trade purchases: Indian rupee	0.00	(4,098,563.05)	(4,087,121.60)
	Pending trade purchases: Indonesian rupiah	0.00	(4,292,379.07)	(4,285,328.51)
	Pending trade purchases: Japanese yen	0.00	(16,418,992.11)	(16,455,135.05)
	Pending trade purchases: Malaysian ringgit	0.00	(947,190.21)	(945,083.78)
	Pending trade purchases: Mexican peso	0.00	(3,197,675.87)	(3,233,329.05)
	Pending trade purchases: New Taiwan dollar	0.00	(4,029,062.58)	(4,028,176.60)
	Pending trade purchases: New Zealand dollar	0.00	(346,938.18)	(348,063.80)
	Pending trade purchases: Norwegian krone	0.00	(959,357.24)	(967,683.72)
	Pending trade purchases: Pakistan rupee	0.00	(139,395.98)	(139,585.46)
	Pending trade purchases: Philippine peso	0.00	(1,019,527.21)	(1,018,067.81)
	Pending trade purchases: Polish zloty	0.00	(1,746,813.80)	(1,762,346.63)
	Pending trade purchases: Singapore dollar	0.00	(126,463.63)	(126,572.46)
	Pending trade purchases: South African rand	0.00	(5,979,871.41)	(5,962,419.82)
	Pending trade purchases: South Korean won	0.00	(10,511,869.14)	(10,424,757.04)
	Pending trade purchases: Swedish krona	0.00	(884,457.99)	(892,187.20)
	Pending trade purchases: Swiss franc	0.00	(968,374.19)	(972,845.91)
	Pending trade purchases: Thai baht	0.00	(4,624,386.41)	(4,607,702.00)
	Pending trade purchases: Turkish lira	0.00	(2,149,559.76)	(2,153,076.47)
	Pending trade purchases: United States dollar	0.00	(899,216,645.04)	(899,216,645.04)
	Pending trade sales: Brazilian real	0.00	198,810.46	195,610.37
	Pending trade sales: British pound sterling	0.00	2,717,970.38	2,735,381.51
	Pending trade sales: Canadian dollar	0.00	640,664.96	645,739.05
	Pending trade sales: Euro	0.00	986,982.59	993,317.92
	Pending trade sales: Hong Kong dollar	0.00	2,561,875.31	2,560,373.89
	Pending trade sales: Japanese yen	0.00	2,957,319.03	2,971,511.55
	Pending trade sales: Malaysian ringgit	0.00	80,770.58	80,136.45
	Pending trade sales: New Taiwan dollar	0.00	204,834.87	204,328.95
	Pending trade sales: South Korean won	0.00	839,986.50	841,281.14
	Pending trade sales: Swedish krona	0.00	72,316.03	74,291.86
	Pending trade sales: United States dollar	0.00	656,851,629.11	656,851,629.11
	PENSKE AUTOMOTIVE 5.375% DUE 12-01-2024	98,000.00	98,735.00	99,470.00
	PENSKE AUTOMOTIVE 5.5% DUE 05-15-2026	58,000.00	59,015.00	58,852.60
	PENTAIR PLC COM STK	53,570.00	3,733,446.59	3,783,113.40
	PEOPLES GAS LT & COKE CO DISC COM L PAPER3/A3 YRS 3&4 01-05-2018	700,000.00	699,469.17	699,764.53
	PEPSICO INC 1.25% DUE 04-30-2018	7,523,000.00	7,519,905.31	7,516,725.82
	PEPSICO INC 3.45% DUE 10-06-2046	11,460,000.00	10,845,286.90	11,117,724.19
	PEPSICO INC 4.25% DUE 10-22-2044	1,180,000.00	1,185,969.40	1,302,240.92
	PEPSICO INC COM	168,286.00	17,712,040.53	20,180,857.12
	PERKINELMER INC COM	97,590.00	5,947,300.65	7,135,780.80
	PERNOD RICARD NPV EUR 1.55	61,413.00	7,203,298.51	9,730,617.74
	PERRIGO COMPANY LIMITED COM EUR0.001	20,946.00	1,571,005.39	1,825,653.36
	PERRIGO FIN PLC 4.9% DUE 12-15-2044	481,000.00	473,850.59	497,493.97
	PERSIMMON ORD GBP0.10	76,819.00	1,768,632.93	2,845,245.14
	PETROBRAS DISTR COM NPV	591,981.00	2,751,795.72	3,051,724.43
	PETROBRAS GLOBAL 6.125% DUE 01-17-2022	2,700,000.00	2,824,740.00	2,865,375.00
	PETROBRAS GLOBAL 7.375% DUE 01-17-2027	1,100,000.00	1,169,300.00	1,211,100.00
	PETRO-CDA 5.95% DUE 05-15-2035	415,000.00	469,091.10	519,550.54
	PETRO-CDA 6.8% DUE 05-15-2038	80,000.00	80,244.80	110,258.64
	PETROCHINA CO 'H' CNY1	4,284,000.00	2,804,771.88	2,986,683.38
	PETROLEOS MEXICANOS 144A 6.5% DUE 03-13-2027	175,000.00	176,118.17	191,275.00
	PETROLEOS MEXICANOS 6.75% DUE 09-21-2047	188,000.00	193,655.10	196,243.80
	PETRONET LNG INR10	45,326.00	181,735.59	180,906.33
	PEUGEOT SA EUR1	18,945.00	391,182.63	385,711.97
	PFIZER INC 4% DUE 12-15-2036	975,000.00	970,310.25	1,068,093.98
	PFIZER INC 4.125% DUE 12-15-2046	6,020,000.00	6,073,299.20	6,682,982.60
	PFIZER INC 4.3% DUE 06-15-2043	3,385,000.00	3,271,863.45	3,800,177.02
	PFIZER INC 4.4% DUE 05-15-2044	3,175,000.00	3,376,721.75	3,644,341.20
	PFIZER INC 5.6% DUE 09-15-2040	505,000.00	617,956.10	657,760.99
	PFIZER INC COM	743,653.00	23,243,061.69	26,935,111.66
	PFIZER INC NT 7.2 DUE 03-15-2039	595,000.00	832,209.43	912,455.71
	PG& E CORP COM	88,198.00	4,740,822.47	3,953,916.34
	PGE POLSKA GRUPA PLN10.25	478,001.00	1,663,744.90	1,657,624.05
	PHARMATHENE INC WTS	25,641.00	0.00	0.00
	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	85,000.00	74,825.50	84,768.97
	PHILIP MORRIS INTL 2% DUE 02-21-2020	700,000.00	695,716.00	695,642.50
	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	3,565,000.00	3,233,770.57	3,666,224.61
	PHILIP MORRIS INTL 4.25% DUE 11-10-2044	4,900,000.00	5,229,392.00	5,164,894.00
	PHILIP MORRIS INTL 4.375% DUE 11-15-2041	3,530,000.00	3,396,491.63	3,798,611.82
	PHILIP MORRIS INTL COM STK NPV	351,104.00	35,607,971.59	37,094,137.60

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	PHILIP MORRIS INTL INC 1.875% DUE 11-01-2019	9,255,000.00	9,236,767.65	9,198,414.93
	PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043	1,625,000.00	1,803,197.50	1,856,040.88
	PHILLIPS 66 3.75% DUE 03-01-2028	215,000.00	214,183.00	215,098.26
	PHILLIPS 66 4.65% DUE 11-15-2034	330,000.00	348,369.85	361,564.50
	PHILLIPS 66 4.875% DUE 11-15-2044	3,145,000.00	3,117,699.75	3,602,238.97
	PHILLIPS 66 4.9% DUE 10-01-2046	1,364,000.00	1,349,975.71	1,443,039.71
	PHILLIPS 66 COM	167,754.00	14,985,285.51	16,968,317.10
	PHISON ELECTRONICS TWD10	127,000.00	1,627,335.16	1,246,164.97
	PHOENIX HLDGS LTD ILS1	23,129.00	115,065.56	126,915.86
	PHOSAGRO PJSC GDR EACH REPR 1/3 ORD REG S	172,235.00	2,410,351.17	2,643,807.25
	PHYSICIANS RLTY TR COM	20,770.00	411,459.43	373,652.30
	PIEDMONT MNG CO COM	740,000.00	440,000.00	518.00
	PINE CLIFF ENERGY COM NPV	4,566,600.00	5,438,753.77	1,676,552.14
	PINEBRIDGE GALAXY LLC G19	11,168,988.07	11,168,988.07	11,168,988.07
	PINEBRIDGE GALAXY LLC G19-2	5,542,216.49	5,542,216.49	5,542,216.49
	PINEBRIDGE GALAXY LLC G23	16,594,452.54	16,594,452.54	16,594,452.54
	PINEBRIDGE GALAXY LLC G24	35,233,567.60	35,233,567.60	35,233,567.60
	PING AN INSURANCE GROUP 'H' CNY1	1,674,500.00	11,459,747.39	17,425,527.36
	PINNACLE FINL PARTNERS INC COM	7,803.00	457,691.33	517,338.90
	PINNACLE FOODS FIN 5.875% DUE 01-15-2024	244,000.00	260,470.00	258,030.00
	PINNACLE W. CAP CORP COM	5,975.00	394,615.75	508,950.50
	PIONEER NAT RES CO 3.95% DUE 07-15-2022	400,000.00	422,140.00	416,918.80
	PIONEER NAT RES CO 4.45% DUE 01-15-2026	332,000.00	331,631.48	355,849.55
	PIONEER NAT RES CO COM	90,906.00	14,986,373.83	15,713,102.10
	PIRAMAL ENTERPRISES INR2	9,386.00	361,842.47	421,636.58
	PKN ORLEN SA PLN1.25	82,973.00	2,114,765.87	2,531,120.65
	PLAINS ALL AMERN 3.85% DUE 10-15-2023	1,000,000.00	989,430.00	995,251.00
	PLAINS ALL AMERN 4.3% DUE 01-31-2043	180,000.00	119,572.20	158,962.32
	PLAINS ALL AMERN 4.7 DUE 06-15-2044	8,803,000.00	7,814,578.88	8,229,502.16
	PLAINS ALL AMERN 6.65% DUE 01-15-2037	260,000.00	270,178.93	296,878.14
	PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG	120,000.00	88,956.00	116,844.48
	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	3,740,000.00	3,587,450.35	3,591,447.20
	PLAINS GP HLDGS L P LTD PARTNER INT CL ANEW INT LTD PARTNER INT CL A NEW INT	348,880.00	9,708,379.27	7,657,916.00
	PLANTRONICS INC NEW COM	57,425.00	2,524,757.35	2,893,071.50
	PLATINUM EQUITY CAPITAL PARTNERS II, LP	19,464,456.03	19,464,456.03	12,695,254.00
	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	36,679,575.68	36,679,575.68	51,372,432.00
	PLATINUM EQUITY CAPITAL PARTNERS IV LP	16,598,333.00	16,598,333.00	16,893,195.00
	PLDT INC	52,228.00	2,428,371.21	1,548,426.28
	PLEXUS CORP COM	89,900.00	3,646,398.35	5,458,728.00
	PNC BK N A PITT PA 2% DUE 05-19-2020	365,000.00	364,587.55	362,027.08
	PNC BK N A PITT PA 2.4% DUE 10-18-2019	915,000.00	915,725.05	916,350.54
	PNC BK N A PITT PA FLTG RT 2.42625% DUE 06-01-2018	652,000.00	653,891.45	652,818.91
	PNC BK NA PITT PA 1.7% DUE 12-07-2018	340,000.00	339,721.20	338,992.58
	PNC BK NA PITT PA 2.55% DUE 12-09-2021	250,000.00	249,627.50	249,874.25
	PNC FINANCIAL SERVICES GROUP COM STK	127,659.00	10,387,557.33	18,419,917.11
	POL.GORN.NAFT.I GA PLN1.00	199,941.00	318,575.54	361,928.42
	Polish zloty	114,472.11	114,472.11	114,472.11
	POLYONE CORP COM	16,691.00	607,560.73	726,058.50
	POPULAR ABS MTG FLTG RT 2.1215% DUE 07-25-2036	2,205,318.95	1,703,608.89	2,185,290.24
	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)	125,500.00	4,264,035.70	4,453,995.00
	PORSCHE AUTO HL SE NON VTG PRF NPV	4,968.00	403,176.74	416,277.81
	PORT AUTH N Y & N J 4.229% 10-15-2057 BEO TAXABLE	420,000.00	420,000.00	465,200.40
	PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	800,000.00	720,256.00	923,784.00
	PORTO SEGURO SA COM NPV	54,300.00	606,570.19	594,711.95
	POSCO KRW5000	6,477.00	1,599,808.81	2,011,678.58
	POST HLDGS INC COM STK	35,724.00	2,927,896.54	2,830,412.52
	POST HLDGS INC PFD PERP CONV STK SERIES C 2.5%	17,815.00	2,787,710.79	2,673,363.44
	POST HOLDINGS, INC. TERM LOAN A SENIOR SECURED DUE 05-24-2024 BEO	298,500.00	297,753.74	299,287.74
	POSTE ITALIANE SPA NPV	27,347.00	190,637.39	206,060.21
	POTASH CORP SASK COM NPV	277.00	5,263.26	5,699.40
	POTLATCHDELTIC CORPORATION	39,793.00	2,075,378.24	1,985,670.70
	POTOMAC ELEC PWR 4.15% DUE 03-15-2043	240,000.00	232,417.34	261,678.72
	POWER ASSETS HLDGS NPV	68,500.00	656,107.84	577,894.54
	POWER CORP CANADA SUB-VTG NPV	41.00	1,029.05	1,059.24
	POWER FINANCE CORP INR10	535,842.00	1,018,233.98	1,022,110.59
	POWER GRID CORP INR10	367,842.00	850,708.54	1,154,629.97
	POWER INTEGRATIONS INC COM	39,200.00	1,922,389.54	2,883,160.00
	POWERTECH TECHNOLO TWD10	94,000.00	235,654.59	277,971.00
	POWSZECHNA KASA OS PLN1.00	409,028.00	3,908,671.03	5,215,848.59
	POWSZECHNY ZAKLAD UBEZPIECZE	298,226.00	2,733,557.76	3,618,397.65
	PPDC ENERGY INC COM	13,351.00	608,303.04	688,110.54
	PPG IND INC COM	91,122.00	9,899,976.00	10,644,872.04

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	PPL CAP FDG INC 3.1% DUE 05-15-2026	2,030,000.00	2,005,936.00	1,986,834.08
	PPL CAP FDG INC 3.95% DUE 03-15-2024	2,356,000.00	2,429,591.69	2,464,816.57
	PPL CAP FDG INC 4% DUE 09-15-2047	2,279,000.00	2,251,469.68	2,341,765.94
	PPL CAP FDG INC 5% DUE 03-15-2044	220,000.00	236,368.00	254,912.90
	PPL CORP COM ISIN US69351T1060	33,023.00	1,213,551.50	1,022,061.85
	PPL ELEC UTILS 4.15% DUE 10-01-2045	743,000.00	744,745.14	827,163.33
	PPL ELEC UTILS 4.75 DUE 07-15-2043	75,000.00	79,424.25	89,241.53
	PPL ELEC UTILS CORP 3.95% 06-01-2047	1,420,000.00	1,405,658.00	1,534,819.78
	PRA GROUP INC 3.5% DUE 06-01-2023	1,207,000.00	1,200,723.72	1,204,736.88
	PRA HEALTH SCIENCES INC COM	9,510.00	617,268.68	866,075.70
	PRAIRIE CITY COMMERCIAL PROPERTIES LLC	1,199,462.00	1,199,462.00	1,379,356.00
	PRAIRIESKY ROYALTY COM NPV	30.00	762.36	767.63
	PRAXAIR INC COM	56,376.00	7,069,379.51	8,720,239.68
	PREMIER GOLD MINES COM NPV	565,000.00	1,102,348.26	1,623,368.85
	PREMIER INC CL A CL A	7,279.00	208,429.30	212,474.01
	PREMIER INV CORP REIT	0.00	0.00	0.00
	PRESIDENT & 3.3% DUE 07-15-2056	400,000.00	397,032.00	391,562.80
	PRESIDENT & 5.625% DUE 10-01-2038	80,000.00	99,991.20	108,213.84
	PRESIDENT CHAIN ST TWD10	118,000.00	897,341.19	1,126,132.03
	PRESS METAL ALUMIN NPV	145,800.00	194,831.21	194,183.84
	PRESTIGE BRANDS 6.375% DUE 03-01-2024	393,000.00	419,527.50	407,246.25
	PRETIUM RES INC COM	69,000.00	662,207.88	787,290.00
	PRETIUM RES INC COM NPV	89,000.00	829,427.40	1,018,604.10
	PRICELINE GROUP INC SR NT CONV .35% DUE 06-15-2020 REG	7,338,000.00	10,377,366.56	10,117,267.50
	PRICESMART INC COM STK	3,939.00	337,266.76	339,147.90
	PRIMA MEAT PACKERS NPV	79,000.00	499,622.89	579,964.49
	PRIMAVERA CAPITAL (CAYMAN) FUND L.P.	17,491,389.17	17,491,389.17	41,909,208.00
	PRIMAVERA CAPITAL FUND II LP	43,756,611.12	43,756,611.12	48,766,263.00
	PRIMORIS SVCS CORP COM	67,663.00	1,415,521.06	1,839,756.97
	PRINCIPAL FINL GROUP INC COM STK	27,456.00	1,323,833.99	1,937,295.36
	PRIVATE EXPT FDG CORP 3.55 01-15-2024	315,000.00	316,520.12	333,860.63
	PROASSURANCE CORP COM	5,820.00	292,126.99	332,613.00
	PROCTER & GAMBLE COM NPV	219,487.00	19,233,755.78	20,166,465.56
	PROCTER & GAMBLE FIXED 3.5% DUE 10-25-2047	3,740,000.00	3,691,342.60	3,776,472.48
	PROGRESS ENERGY 6% DUE 12-01-2039	785,000.00	925,923.20	1,013,796.89
	PROGRESSIVE CORP 3.7% DUE 01-26-2045	135,000.00	126,657.00	136,108.49
	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	775,000.00	790,626.89	836,990.70
	PROGRESSIVE CORP OH COM	32,395.00	1,612,400.50	1,824,486.40
	PROLOGIS INC COM	22.00	1,403.45	1,419.22
	PROOFPOINT INC COM	24,263.00	1,643,239.74	2,154,797.03
	PROOFPOINT INC SR NT CONV .75% DUE 06-15-2020 REG	2,925,000.00	3,305,927.29	3,659,906.25
	PROSEGUR CASH EURO.02	83,009.00	245,187.48	266,736.22
	PROSIEBENSAT.1 MEDIA SE NPV	15,896.00	547,860.16	547,918.69
	PROSPECT CAP CORP CONV BD 4.75% 04-15-2020	1,420,000.00	1,435,975.00	1,427,100.00
	PROTO LABS INC COM	31,200.00	1,427,089.53	3,213,600.00
	PROVID HLTH & SVCS 3.744% DUE 10-01-2047	1,050,000.00	1,050,000.00	1,040,492.25
	PROVIDENT FDG 6.375% DUE 06-15-2025	449,000.00	452,350.00	471,450.00
	PROXIMUS	28,785.00	965,715.25	945,353.57
*	PRUDENTIAL FINL INC 4.5% DUE 09-15-2047	775,000.00	775,000.00	784,532.50
*	PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG	6,600,000.00	7,009,953.27	7,493,890.80
*	PRUDENTIAL FINL INC 5.625% BNDS 06-15-2043	2,024,000.00	2,152,840.80	2,191,992.00
*	PRUDENTIAL FINL INC COM	33,966.00	1,963,324.25	3,905,410.68
*	PRUDENTIAL FINL INC DTD 06-21-2010 6.62506-21-2040	100,000.00	118,034.00	140,431.00
*	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	6,063,000.00	7,209,242.71	7,633,614.09
*	PRUDENTIAL GBP0.05	735,468.00	15,824,140.69	18,957,904.51
*	PRUDENTIAL INS CO 8.3% DUE 07-01-2025	1,700,000.00	2,304,545.19	2,229,731.90
	PRYSMIAN SPA EURO.10	9.00	308.90	293.85
	PSEG PWR LLC 8.625% DUE 04-15-2031	285,000.00	399,361.95	375,763.95
	PSG GROUP LTD ZAR0.01	72,499.00	1,542,099.63	1,581,157.51
	PT BANK NEGARA IND LKD SHS(IDR7500 & IDR375)	2,255,200.00	1,195,964.76	1,645,585.41
	PT MEDIA NUSANTARA IDR100	10,278,600.00	1,669,892.27	973,502.93
	PT XL AXIATA IDR100	434,700.00	103,204.17	94,837.81
	PTC INC 6% DUE 05-15-2024	476,000.00	505,750.00	504,560.00
	PTC INC COM	112,762.00	4,734,021.62	6,852,546.74
	PTC INDIA LTD INR10	659,486.00	1,235,682.33	1,226,446.10
	PTT GLOBAL CHEMICAL PUBLIC CO LTD THB10(NVDR)	83,300.00	162,221.81	217,259.90
	PTT PUBLIC COMPANY THB10(NVDR)	246,400.00	2,750,056.63	3,326,664.62
	PUB SERVICE ENTERPRISE GROUP INC COM	13,239.00	506,826.17	681,808.50
	PUB STORAGE COM	51,669.00	11,275,577.22	10,798,821.00
	PUB SVC CO N MEX 5.35% DUE 10-01-2021	980,000.00	1,073,913.40	1,047,580.80
	PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	3,238,000.00	3,236,686.66	3,315,501.54
	PUB SVC ELEC GAS 3.8% DUE 03-01-2046	470,000.00	468,693.76	494,405.22

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	PUB SVC ELEC GAS 4 DUE 06-01-2044	1,000,000.00	1,004,269.60	1,070,159.01
	PUB SVC ELEC GAS FIXED 4.05% DUE 05-01-2045	2,500,000.00	2,506,010.40	2,637,030.00
	PUBLIC JOINT STOCK COMPANY AEROFLOT - RUSSIAN AIRLINES	348,400.00	970,428.38	837,848.38
	PUBLIC SVC COLORADO 3.8% 06-15-2047	1,300,000.00	1,294,696.00	1,363,229.40
	PUBLIC SVC CO COLO 4.3% DUE 03-15-2044	1,700,000.00	1,693,727.00	1,894,162.10
	PUBLIC SVC CO COLO 4.75% DUE 08-15-2041	360,000.00	380,271.60	418,837.32
	PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 01-05-2018	800,000.00	798,972.42	799,738.66
	PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 01-19-2018	100,000.00	99,840.00	99,899.32
	PUBLIC SVC ENTERPRISE GROUP INC 2.65% 11-15-2022	680,000.00	679,136.40	674,018.04
	PUBLICIS GROUPE SA EURO.40	53,320.00	3,704,802.60	3,627,110.27
	PUGET SOUND ENERGY 4.3% DUE 05-20-2045	115,000.00	117,707.37	130,024.75
	PUGET SOUND ENERGY 6.274% DUE 03-15-2037	600,000.00	763,767.83	793,872.60
	PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040	1,000,000.00	1,196,100.00	1,318,527.00
	PUGET SOUND ENERGY INC DISC COML PAPER 3/A3 YRS 3&4 01-09-2018	600,000.00	598,827.00	599,689.25
	PUGET SOUND ENERGY INC DISC COML PAPER 3/A3 YRS 3&4 01-12-2018	500,000.00	499,113.34	499,668.28
	PUGET SOUND ENERGY INC DISC COML PAPER 3/A3 YRS 3&4 01-26-2018	600,000.00	598,508.50	599,185.67
	PULTE GROUP INC	0.00	0.00	0.00
	PUT SWPTN GBP BARCGB33 6M 1.6%/6MLIBOR European 317U937M2 15/02/2018	2,550,000.00	18,192.96	36.23
	PUT SWPTN GBP GSCMUS33 6M 1.55%/6MLIBOR European 317U958M6 21/02/2018	1,200,000.00	8,120.25	59.09
	PUT SWPTN GBP GSCMUS33 6M 1.6%/6MLIBOR European 317U938M1 15/02/2018	2,550,000.00	17,843.40	36.23
	PUT SWPTN USD BARCUS33 6M 2.14%/3MLIBOR European SWO 12.12.17 2.1 12-12-2018	100,000,000.00	0.00	897,560.00
	PUT SWPTN USD BARCUS33 6M 2.4%/3MLIBOR European SWO 10.20.17 2.4 02-20-2018	(25,000,000.00)	(61,807.00)	(25,832.50)
	PUT SWPTN USD BARCUS33 6M 3.0%/3MLIBOR European SWO 03.23.17 3 09-24-2018	(150,000,000.00)	(3,122,399.00)	(587,670.00)
	PUT SWPTN USD BARCUS33 6M 3.0%/3MLIBOR European SWO 12.12.17 3 12-12-2018	(100,000,000.00)	0.00	(576,600.00)
	PUT SWPTN USD BOFAUS3N 6M 1.6%/3MLIBOR European SWO 12.04.2017 1 07-05-2018	(25,000,000.00)	(12,000.00)	(8,942.50)
	PUT SWPTN USD BOFAUS3N 6M 3.0%/3MLIBOR European SWO 07.06.17 3.0 07-06-2018	(100,000,000.00)	(1,030,000.00)	(210,430.00)
	PUT SWPTN USD BOFAUS3N 6M 3.0%/3MLIBOR European SWO 12.20 3 12-20-2018	(100,000,000.00)	0.00	(596,210.00)
	PUT SWPTN USD CHASUS33 6M 1.9225%/3M 11.13.2017 1 05-14-2018	25,000,000.00	0.00	24,625.00
	PUT SWPTN USD CHASUS33 6M 2.45%/3MLIBOR European STRADDLE 03.03.1 03-05-2018	(10,000,000.00)	(151,687.50)	(10,103.00)
	PUT SWPTN USD CHASUS33 6M 2.55%/3MLIBOR European SWO 11.13.17 2.5 05-14-2018	(25,000,000.00)	0.00	(49,077.50)
	PUT SWPTN USD CHASUS33 6M 3.0%/3MLIBOR European SWO 08.08.17 3.0 12-17-2018	(100,000,000.00)	0.00	(588,240.00)
	PUT SWPTN USD CHASUS33 6M 3.2%/3MLIBOR European SWO 03.09.17 3.2 03-09-2018	(200,000,000.00)	(2,800,000.00)	(7,740.00)
	PUT SWPTN USD CITIUS33 6M 2.6%/3MLIBOR European 317U190L6 09-24-2018	(4,900,000.00)	(50,960.00)	(20,724.55)
	PUT SWPTN USD CITIUS33 6M 2.97%/3MLIBOR European 317U191L5 09-24-2018	1,000,000.00	50,875.00	12,789.90
	PUT SWPTN USD CSFPGB2L 6M 2.9%/3MLIBOR European SWO 06.29.17 2.9 12-17-2018	(150,000,000.00)	(2,520,000.00)	(1,139,805.00)
	PUT SWPTN USD CSFPGB2L 6M 2.9%/3MLIBOR European SWO 09.12.17 2.9 12-12-2018	(150,000,000.00)	(1,425,000.00)	(1,119,495.00)
	PUT SWPTN USD CSFPGB2L 6M 2.9%/3MLIBOR European SWO 09.14.17 2.9 08-14-2018	(100,000,000.00)	(620,000.00)	(413,790.00)
	PUT SWPTN USD CSFPGB2L 6M 2.9%/3MLIBOR European SWO 12.21.17 2.9 09-21-2018	(25,000,000.00)	(52,500.00)	(40,850.00)
	PUT SWPTN USD CSFPGB2L 6M 3.0%/3MLIBOR European SWO 10.06.17 3 10-09-2018	(150,000,000.00)	(1,305,000.00)	(640,440.00)
	PUT SWPTN USD CSFPGB2L 6M 3.0%/3MLIBOR European SWO 10.24.17 3 08-24-2018	(250,000,000.00)	(2,000,000.00)	(798,275.00)
	PUT SWPTN USD DEUTGB2L 6M 2.2%/3MLIBOR European 317U964K2 11-19-2018	(20,800,000.00)	(477,656.50)	(284,566.88)
	PUT SWPTN USD DEUTGB2L 6M 2.56%/3MLIBOR European 317U965K1 11-19-2018	4,500,000.00	481,232.43	202,356.00
	PUT SWPTN USD DEUTGB2L 6M 2.7%/3MLIBOR European 317U457N0 06-11-2018	900,000.00	10,890.00	4,679.73
	PUT SWPTN USD GSCMUS33 6M 2.6%/3MLIBOR European 317U180L8 09-24-2018	(9,800,000.00)	(104,370.00)	(41,449.10)
	PUT SWPTN USD GSCMUS33 6M 2.97%/3MLIBOR European 317U179L1 09-24-2018	2,000,000.00	103,500.00	25,579.80
	PUT SWPTN USD GSILGB2X 6M 3.0%/3MLIBOR European SWO 10.25.17 3 10-25-2018	(25,000,000.00)	0.00	(37,582.50)
	PUT SWPTN USD MSCSUS33 6M 2.695%/3MLIBOR European 317U455N2 06-08-2018	1,100,000.00	13,942.50	5,703.83
	PUT SWPTN USD MSCSUS33 6M 2.7%/3MLIBOR European 317U211L1 12-12-2018	(12,600,000.00)	(133,381.82)	(56,214.90)
	PUT SWPTN USD MSCSUS33 6M 3.0%/3MLIBOR European SWO 03.03.17 3 03-05-2018	(200,000,000.00)	(3,540,000.00)	(23,080.00)
	PUT SWPTN USD MSCSUS33 6M 3.05%/3MLIBOR European 317U212L0 12-12-2018	2,500,000.00	120,202.02	33,984.25
	PUT SWPTN USD MSNYUS33 6M 2.3%/3MLIBOR European SWO 10.17.17 2.3 01-17-2018	(25,000,000.00)	0.00	(22,015.00)
	PUT SWPTN USD MSNYUS33 6M 2.55%/3MLIBOR European SWO 10.26.17 2.5 04-26-2018	(25,000,000.00)	(78,000.00)	(38,755.00)
	PUT SWPTN USD MSNYUS33 6M 2.9%/3MLIBOR European SWO 12.18 2.9 12-18-2018	(25,000,000.00)	(65,000.00)	(67,620.00)
	PUT SWPTN USD MSNYUS33 6M 3.0%/3MLIBOR European SWO 03.17.17 3 03-19-2018	(25,000,000.00)	(125,000.00)	(735.00)
	PUT SWPTN USD MSNYUS33 6M 3.0%/3MLIBOR European SWO 03.27.17 3 09-27-2018	(150,000,000.00)	(2,900,000.00)	(599,100.00)
	PVH CORP COM USD1	16,366.00	1,618,969.65	2,245,578.86
	PVPTL CCO HLDGS LLC / CCO HLDGS CAP CORP 5.125% DUE 05-01-2027	1,880,000.00	1,934,953.75	1,851,800.00
	PVPTL CDK GLOBAL INC 4.875% 06-01-2027	174,000.00	174,000.00	176,175.00
	PVPTL DYNEG INC. FIXED 8.125% DUE 01-30-2026	299,000.00	316,754.11	326,657.50
	PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057 BEO	200,000.00	200,000.00	200,560.00
	PVPTL LENNAR CORP 4.75% 11-29-2027	245,000.00	245,000.00	252,301.00
	PVPTL MEXICO CITY ARPT TR 5.5% DUE 01-31-2047	599,000.00	595,394.02	591,512.50
	PVPTL NEW AMETHYST CORP 6.25% DUE 12-01-2024/12-01-2016	335,000.00	332,748.66	345,050.00
	PVPTL NGPL PIPECO LLC 4.875% DUE 08-15-2027 BEO	196,000.00	196,000.00	203,350.00
	PVPTL NGPL PIPECO LLC FIXED 4.375% DUE 08-15-2022	162,000.00	162,000.00	164,733.75
	PVPTL PETROLEOS MEXICANOS MEDIUM TERM NT 144A S 6.5% 03-13-2027	345,000.00	363,930.15	377,085.00
	PVPTL SAREPTA THERAPEUTICS INC SR NT CONV 1.5% 11-15-2024	1,909,000.00	1,935,372.33	2,040,243.75
	PVPTL STEEL DYNAMICS INC 4.125% DUE 09-15-2025/09-13-2017	145,000.00	145,000.00	146,087.50
	PVPTL TARGA RES PARTNERS LP / TARGA RES PARTNERS FIN CORP 5.0% 01-15-2028	995,000.00	993,990.63	992,512.50
	PVPTL WORKDAY INC .25% 10-01-2022	3,579,000.00	3,582,421.21	3,538,736.25
	PVTPL 1011778 B C / NEW RED FIN INC 5.0% DUE 10-15-2025	1,032,000.00	1,034,710.00	1,039,740.00
	PVTPL 1011778 BC ULC/NEW RED FIN INC 4.25% DUE 05-15-2024 BEO	493,000.00	493,000.00	491,767.50

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	PVTPL 321 HENDERSON RECEIVABLES LLC SER 17-1A CL A 3.99% 08-15-2062	615,453.29	614,978.65	631,079.65
	PVTPL AEP TEX INC 3.8% DUE 10-01-2047 BEO	1,170,000.00	1,156,545.00	1,202,946.03
	PVTPL AIA GROUP LTD 4.5% DUE 16-03-2046	418,000.00	412,708.12	466,019.84
	PVTPL AIA GROUP LTD TRANCHE # TR 00770 4.875 DUE 03-11-2044	1,442,000.00	1,686,318.06	1,680,377.02
	PVTPL AIMCO SER 14-4A CL B1R FLTG 07-20-2026	335,000.00	335,000.00	335,808.92
	PVTPL AIR LIQUIDE FIN S A NT 144A 3.5% DUE 09-27-2046/09-27-2016 BEO	1,835,000.00	1,831,274.95	1,803,166.42
	PVTPL AIR LIQUIDE FINANCE 2.25% DUE 09-27-2023	200,000.00	199,498.00	193,604.00
	PVTPL AIR TRANS SVCS GROUP INC CONV SR NT 144A 1.125% DUE 10-15-2024 BEO	2,074,000.00	2,099,726.86	2,141,405.00
	PVTPL AIRBUS GROUP 3.95% 04-10-2047	865,000.00	863,285.05	921,996.58
	PVTPL ALIMENTATION COUCHE-TARD INC SR 144A 2.35% DUE 12-13-2019 BEO	525,000.00	524,937.00	524,968.50
	PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047	1,505,000.00	1,506,809.85	1,566,394.97
	PVTPL ALTICE US FIN I CORP 5.5% DUE 05-15-2026/04-26-2016 BEO	561,000.00	583,440.00	571,518.75
	PVTPL AMAZON COM INC 2.8% 08-22-2024	180,000.00	179,533.80	179,452.80
	PVTPL AMAZON COM INC 3.875% 08-22-2037	470,000.00	468,829.70	498,716.53
	PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044	150,000.00	148,510.50	174,355.05
	PVTPL AMICUS THERAPEUTICS INC SR NT CONV144A 3% DUE 12-15-2023/12-19-2020 BEO	330,000.00	608,229.93	819,637.50
	PVTPL AMMC CLO 17 LTD SER 15-17A CL A-1 FLTG RT 11-15-2027 BEO	375,000.00	377,325.00	375,570.90
	PVTPL APOLLO MGMT HLDGS L P GTD SR NT 144A 4% DUE 05-30-2024 BEO	1,300,000.00	1,296,386.00	1,330,888.00
	PVTPL ARDAGH PACKAGING FIN PLC/ARDAGH HLDGS 4.625% DUE 05-15-2023	646,000.00	654,075.00	659,113.80
	PVTPL ARDAGH PACKAGING FIN PLC/ARDAGH HLDGS GTD SR SECD 7.25% 05-15-2024	782,000.00	830,875.00	851,402.50
	PVTPL ARRAY BIOPHARMA INC CONV 2.625%12-01-2024	710,000.00	892,127.47	797,418.75
	PVTPL ARUBA INVTs INC 8.75% DUE 02-15-2023	255,000.00	264,905.00	263,287.50
	PVTPL ASCEND LEARNING LLC SR 6.875% 08-01-2025 BEO	145,000.00	145,000.00	149,712.50
	PVTPL AT&T INC 5.15% 11-15-2046	1,925,000.00	1,948,914.00	1,967,411.60
	PVTPL AVIATION CAP GROUP 2.875% 01-20-2022	300,000.00	298,092.00	299,753.70
	PVTPL AVIS BUDGET CAR RENT LLC/AVIS BUDGET F SR NT 144A 5.25% 03-15-2025	645,000.00	608,656.49	638,550.00
	PVTPL AXALTA COATING SYS LLC SR NT 144A 4.875% DUE 08-15-2024/08-16-2016 BEO	524,000.00	521,856.84	550,200.00
	PVTPL B A T CAP CORP GTD 3.222% DUE 08-15-2024/08-15-2017	420,000.00	420,000.00	419,983.20
	PVTPL BAA FDG LTD MULTICURRENCY BD # TR 00001 4.875 DUE 07-15-2021	300,000.00	338,115.00	320,234.70
	PVTPL BAKER HUGHES A GE CO LLC/BAKER HUGHES 144A 4.08 DUE 12-15-2047	600,000.00	604,884.80	610,239.00
	PVTPL BANK OF TOKYO MITSUBISHI UFJ LTD SR NT 144A 1.7% DUE 03-05-2018 BEO	190,000.00	189,849.90	189,943.95
	PVTPL BAT CAPITAL CORP 4.39% DUE 08-15-2037	1,265,000.00	1,283,745.24	1,328,380.30
	PVTPL BAYER US FINANCE LLC 2.375% DUE 10-08-2019 BEO	645,000.00	642,045.90	645,357.98
	PVTPL BEACON ESCROW CORP 4.875% DUE 11-01-2025 BEO	423,000.00	423,245.00	424,586.25
	PVTPL BEAR STEARNS STRUCTURED PRODS TR 2007-EM AST BACKED CTF VAR RT 03-25-2037	718,035.91	718,035.91	725,144.47
	PVTPL BG ENERGY CAP PLC GTD NT 144A 5.125% DUE 10-15-2041 BEO	3,915,000.00	4,110,201.90	4,690,639.80
	PVTPL BIG RIV STL LLC/BRs FIN CORP 7.25% 09-01-2025	389,000.00	389,000.00	411,367.50
	PVTPL BLUEMOUNTAIN CLO LTD SER 15-1A CL A1R FLTG RT 144A DUE 04-13-27	450,000.00	450,000.00	451,462.95
	PVTPL BOMBARDIER INC 7.5% 12-01-2024	323,000.00	323,000.00	327,845.00
	PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO	1,250,000.00	1,220,150.00	1,400,932.50
	PVTPL BRASKEM NETH FIN B V NT 4.5% DUE 01-10-2028 BEO	1,185,000.00	1,173,090.75	1,165,803.00
	PVTPL BRIGHTHOUSE FINL INC 4.7% 06-22-2047	8,541,000.00	8,467,964.91	8,712,964.49
	PVTPL BROOKLYN UN GAS CO NGGLN 4.504 2046-03-10 4.504% DUE 03-10-2046 BEO	1,921,000.00	1,966,319.68	2,189,344.49
	PVTPL CAMELOT FIN S A SR NT 144A 7.875% DUE 10-15-2024/10-03-2016 BEO	214,000.00	214,000.00	228,445.00
	PVTPL CARBONITE INC SR NT CONV 144A 2.5% DUE 04-01-2022 BEO	1,611,000.00	1,689,383.26	1,969,447.50
	PVTPL CCO HLDGS LLC 144A 5.0% 02-01-2028	245,000.00	241,325.00	238,262.50
	PVTPL CEDAR FAIR L P / CANADAS WONDERLAND CO 5.375% 04-15-2027	128,000.00	128,000.00	134,400.00
	PVTPL CEDAR FDG V CLO LTD/CEDAR FDG V CLO SER 16-5A CL A-1 144A FLTG 07-17-2028	425,000.00	427,550.00	427,669.81
	PVTPL CENSTOR CORP PFD CONV SER B	6,247.00	16,154.58	0.00
	PVTPL CENT CLO 19 LTD / CENT CLO 19 CORPSR SECD NT CL A-1A 144A 10-29-2025	300,000.00	299,850.00	300,450.06
	PVTPL CENTENNIAL RESOURCE PRODTN LLC 5.375% DUE 01-15-2026/11-30-2017	187,000.00	187,000.00	190,506.25
	PVTPL CMO BAYVIEW COML AST TR 2004-2 ASTBKD CTF CL A 144A VAR 08-25-2034 BEO	233,845.32	213,968.47	227,957.80
	PVTPL CMO COMM 2010-C1 MTG TR COML MTG PASSTHRU CTF 144A A-3 4.205 DUE 07-10-46	535,416.48	557,983.45	552,499.48
	PVTPL CMO COMM 2014-277P MTG TR COML MTGPASSTHRU CTF CL A 3.731 08-10-2049	105,000.00	110,163.87	108,961.86
	PVTPL CMO GS MTG SECS 2012-ALOHACOML MTGPASSTHRU CTF CL A 3.551 4-10-34 BEO	200,000.00	210,500.00	206,218.20
	PVTPL CMO GS MTG SECS CORP TR 2012-SHOP COML MTG CTF CL A 144A 2.933 6/5/31	125,000.00	126,606.45	126,057.50
	PVTPL CMO MORGAN STANLEY CAP I TR 2011-C1 CL A-3 4.7 DUE 09-15-2020	14,901.29	15,336.69	14,933.63
	PVTPL CMO MORGAN STANLEY SER 2014-CPT CLA 144A 3.35 DUE07-13-2029 BEO	170,000.00	180,093.75	173,896.91
	PVTPL CMO OBP DEPOSITOR LLC TR 2010 OBP CTF 144A 4.6462 DUE 07-15-2045 BEO	105,000.00	111,213.87	109,786.43
	PVTPL CMO RBS COML FDG INC 2013-GSP TR COML MTG PASS THRU CL A VAR 01-13-2032	120,000.00	125,517.19	124,183.92
	PVTPL CMO WELLS FARGO COML MTG TR 2013-120B COML MTG PASSTHRU 03-18-2028	95,000.00	95,296.88	95,029.83
	PVTPL COMMONWEALTH BANK AUST 3.9% 07-12-2047	265,000.00	266,085.55	270,899.17
	PVTPL CONSTELLUM N V 5.75% DUE 05-15-2024/05-07-2014 BEO	707,000.00	663,143.39	721,140.00
	PVTPL CONSTELLUM N V 5.875% 02-15-2026	360,000.00	365,400.00	366,750.00
	PVTPL CONSTELLUM N V SR NT 144A 6.625% DUE 03-01-2025/03-01-2020 BEO	320,000.00	320,000.00	337,200.00
	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 4.5% 08-01-2047	800,000.00	777,664.00	859,712.00
	PVTPL COX COMMUNICATIONS INC NEW 4.6% DUE 08-15-2047	950,000.00	941,355.00	958,818.85
	PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/09-13-2016 BEO	4,300,000.00	4,204,884.00	4,202,149.20
	PVTPL CRC ESCROW ISSUER LLC/CRC FINCO INC 5.25% 10-15-2025	244,000.00	244,000.00	245,830.00
	PVTPL CROWNROCK L P/CROWNROCK FIN INC 5.625% 10-15-2025	584,000.00	584,000.00	586,920.00
	PVTPL CSG SYS INTL INC SR NT CONV 4.25% DUE 03-15-2036 REG	851,000.00	874,226.64	925,462.50
	PVTPL DAE FDG LLC SR 4.0% 08-01-2020	200,000.00	200,000.00	202,000.00

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	PVTPL DAIMLER FIN NORTH AMER LLC GTD NT 144A 2.3% DUE 01-06-2020 BEO	545,000.00	544,749.30	543,771.57
	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	1,122,000.00	1,231,277.76	1,445,745.25
	PVTPL DP WORLD LTD GLOBAL MEDIUM TERM NTS 144A 6.85 DUE 07-02-2037 BEO	500,000.00	622,500.00	615,033.00
	PVTPL DR PEPPER SNAPPLE GROUP INC 3.43% 06-15-2027	325,000.00	329,511.00	325,533.00
	PVTPL DRYDEN SENIOR LOAN FUND SER12-25A CL ARR VAR RT 10-15-2027	500,000.00	500,000.00	501,013.40
	PVTPL DUQUESNE LT HLDGS INC SR NT 144A 6.4% DUE 09-15-2020/09-13-2010 BEO	575,000.00	661,434.00	628,786.08
	PVTPL DYNEGY INC DUE 01-15-2025	200,000.00	200,000.00	216,500.00
	PVTPL ECOLAB INC 3.25% 12-01-2027	635,000.00	633,063.25	635,337.19
	PVTPL ECOLAB INC 3.95% 12-01-2047	658,000.00	654,558.66	672,612.86
	PVTPL ED LN AST-BACKED TR I 2013-1 SR NTCL A2 144A VAR RT DUE 04-26-2032 BEO	1,040,000.00	1,014,000.00	1,024,509.20
	PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	2,464,000.00	2,621,617.54	2,751,184.13
	PVTPL EFS VOLUNTEER NO 2 LLC SER 2012-1 CL A2 FLTGT RT T DUE 3-25-2036 BEO	985,000.00	1,016,089.06	1,011,663.95
	PVTPL EMD FINANCE LLC 3.25% DUE 03-19-2025 BEO	1,300,000.00	1,291,979.00	1,307,397.00
	PVTPL ENDEAVOR ENERGY RES L P/EER FIN 5.75% DUE 01-30-2028	361,000.00	363,453.75	370,747.00
	PVTPL ENDEAVOR ENERGY RESOURCE 5.5% DUE 01-30-2026/12-07-2017 BEO	83,000.00	83,000.00	84,452.50
	PVTPL ENEL FIN INTL N V 3.625% 05-25-2027	1,460,000.00	1,445,254.00	1,450,588.84
	PVTPL ENEL FIN INTL N V BNDS 3.5% DUE 04-06-2028 BEO	825,000.00	814,786.50	806,955.60
	PVTPL ENEL FIN INTL N V NT 4.75% DUE 05-25-2047	4,089,000.00	4,314,880.02	4,427,454.71
	PVTPL ERAC USA FIN CO ERAC FINANCE 144A 7% DUE 10-15-2037 BEO	400,000.00	521,560.75	534,899.60
	PVTPL ERAC USA FIN LLC GTD NT 144A 2.7% DUE 11-01-2023/10-18-2016 BEO	300,000.00	299,445.00	291,923.70
	PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046	6,480,000.00	6,291,776.00	6,346,499.04
	PVTPL EXTRACTION OIL & GAS HLDGS LLC/EXTRACT 7.875% DUE 07-15-2021 BEO	205,000.00	205,512.50	216,787.50
	PVTPL EXTRACTION OIL & GAS INC 7.375% 05-15-2024	292,000.00	295,085.00	311,710.00
	PVTPL FAGE INTL S.A./USA DAIRY SR NT 144A 5.625 DUE 08-15-2026/08-15-2021 BEO	645,000.00	654,041.25	622,425.00
	PVTPL FARMERS EXCHANGE CAP TRUST SURPLUSNT SECS 144A 7.05% DUE 07-15-2028 REG	1,500,000.00	1,872,750.00	1,888,425.00
	PVTPL FIRST DATA CORP BNDS 144A 7.0% 12-01-2023	1,275,000.00	1,313,250.00	1,348,312.50
	PVTPL FIRST DATA CORP NEW 5.75% DUE 01-15-2024	493,000.00	499,778.75	510,255.00
	PVTPL FIRST DATA CORPORATION 5.375% DUE 08-15-2023	799,000.00	824,967.50	831,679.10
	PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 4.35% DUE 01-15-2025/05-19-2014 BEO	250,000.00	249,977.50	263,743.25
	PVTPL FLEX ACQUISITION CO INC SR 6.875% DUE 01-15-2025	145,000.00	145,000.00	150,162.00
	PVTPL FLEXION THERAPEUTICS INC SR NT CONV 144A 3.375% DUE 05-01-2024 BEO	1,969,000.00	2,193,399.84	2,391,104.38
	PVTPL FLORIDA GAS TRANSMISSION CO SR NT 144A 7.9% DUE 05-15-2019 BEO	200,000.00	224,072.00	214,154.80
	PVTPL FMR LLC NT 144A 4.95% DUE 02-01-2033 BEO	1,000,000.00	1,031,420.00	1,144,217.00
	PVTPL FMR LLC NT 5.15 DUE 02-01-2043 BEO	450,000.00	469,642.50	536,740.20
	PVTPL GCO ED LN FDG MASTER SER 2006-2 CLA-1RRN FLTGT RT DUE 08-27-2046 BEO	1,224,122.00	1,156,795.29	1,189,643.38
	PVTPL GDR LEBANESE CO FOR DEV & RECON BEIRUT CENT DIST S A L 144A	43,647.00	734,345.15	346,993.65
	PVTPL GDR SAMSUNG ELECTRS LTD GDR 1995 RPSTG COM	4,174.00	2,340,998.48	4,967,237.40
	PVTPL GE BUS LN TR 2007-1 P THRU CTF SER2007-1 CL 144A 5.78125 DUE 4-16-35 BEO	438,092.47	415,640.23	425,803.10
	PVTPL GE BUSINESS LN TR 2006 2 NT CL A 144A VAR RT DUE 11-15-2034 BEO	220,755.21	199,783.47	214,105.40
	PVTPL GOODMAN US FIN FOUR LLC SR NT 4.5% 10-15-2037	1,170,000.00	1,168,128.00	1,209,149.37
	PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028	1,176,000.00	1,171,660.56	1,166,949.50
	PVTPL GRACE W R & CO-CONN 5.125% DUE 10-01-2021 BEO	476,000.00	505,450.00	500,395.00
	PVTPL GUARDIAN LIFE GLOBAL FDG SR SECD MEDIUM 1.95%10-27-2021 BEO	445,000.00	444,706.30	434,068.58
	PVTPL GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2064 BEO	6,025,000.00	6,007,684.00	6,834,187.63
	PVTPL H & E EQUIP SVCS INC 5.625% 09-01-2025	172,000.00	172,000.00	179,740.00
	PVTPL HALCON RES CORP 6.75% DUE 02-15-2025	329,000.00	328,859.55	342,160.00
	PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO	595,000.00	823,013.15	844,763.75
	PVTPL HCI GROUP INC SR NT CONV 144A 4.25% DUE 03-01-2037 BEO	806,000.00	806,000.00	682,581.25
	PVTPL HD SUPPLY INC BNDS 144A 04-15-2024	446,000.00	474,990.00	473,875.00
	PVTPL HEINZ H J CO 4.875% DUE 02-15-2025	1,631,000.00	1,726,339.61	1,729,125.85
	PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	950,000.00	1,237,512.93	1,285,974.15
	PVTPL HILL-ROM HLDGS INC SR 5.0% 02-15-2025	241,000.00	241,000.00	245,747.70
	PVTPL HOLLY ENERGY PARTNERS L P/HOLLY ENERGY SR NT 144A 6% DUE 08-01-2024 BEO	423,000.00	446,947.50	440,977.50
	PVTPL HOLOGIC INC 4.375% 10-15-2025	97,000.00	97,000.00	98,455.00
	PVTPL HSBC CAP FDG LP REGS VAR RTDUE 12-31-2049 BEO	1,000,000.00	1,530,000.00	1,612,500.00
	PVTPL HUBBAY MINERALS INC 7.625% DUE 01-15-2025 BEO	451,000.00	469,168.75	493,845.00
	PVTPL HUBBAY MINERALS INC HUBBAY MINERALS 7.25% DUE 01-15-2023 BEO	110,000.00	110,000.00	116,600.00
	PVTPL HYUNDAI CAP AMER 1.75% DUE 09-27-2019	400,000.00	391,712.00	392,380.80
	PVTPL IAC FINANCECO INC .875% CONV BNDS DUE 10-01-2022 BEO	3,051,000.00	3,134,528.52	3,222,618.75
	PVTPL IHS MARKIT LTD 144A 5% DUE 11-01-2022/07-28-2016	802,000.00	832,075.00	869,528.40
	PVTPL II-VI INC SR NT CONV 144A .25% DUE09-01-2022 BEO	1,355,000.00	1,375,041.60	1,629,387.50
	PVTPL IMPAX LABORATORIES INC SR NT CONV 2% DUE 06-15-2022 REG	765,000.00	667,845.00	742,050.00
	PVTPL IMPERIAL TOB FIN PLC 2.95% DUE 07-21-2020 BEO	300,000.00	302,094.00	302,896.20
	PVTPL INDIANAPOLIS PWR & LT CO 1ST MTGBD144A 4.5 DUE 06-01-2044/06-13-2014BEO	1,500,000.00	1,481,055.00	1,605,387.00
	PVTPL INEOS GROUP HLDGS S A 5.625% 08-01-2024	503,000.00	502,477.12	524,377.50
	PVTPL INSULET CORP 1.375% DUE 11-15-2024BEO	1,975,000.00	1,988,963.71	2,000,921.88
	PVTPL INTEL CORP INTEL CORP 3.734% 12-08-2047	4,299,000.00	3,532,659.20	4,464,253.56
	PVTPL INTERNATIONAL GAME TECHNOLOGY PLC SR SECD 6.5% DUE 02-15-2025	1,220,000.00	1,296,762.50	1,363,350.00
	PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	2,125,000.00	2,251,565.00	2,238,651.38
	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 7.125 DUE 09-01-2018/08-20-2010 BEO	500,000.00	541,380.00	515,934.00
	PVTPL IRON MTN INC NEW SR NT 144A 5.25% DUE 03-15-2028/12-27-2017 BEO	613,000.00	614,350.00	609,935.00
	PVTPL ITALICS MERGER SUB INC 7.125%07-15-2023	256,000.00	251,447.50	261,760.00

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	PVTPL JAGUAR HLDG CO II/PHARMACEUTICAL 6.375% DUE 08-01-2023	608,000.00	644,480.00	614,080.00
	PVTPL JAMES HARDIE INTL 5% DUE 01-15-2028	365,000.00	372,300.00	367,737.50
	PVTPL JEFFERIES FIN LLC/JFIN SR NT 144A 7.375 DUE 04-01-2020 BEO	1,700,000.00	1,763,875.00	1,748,875.00
	PVTPL JERSEY CENT PWR & LT CO SR NT 144A4.7% DUE 04-01-2024/08-21-2013 BEO	700,000.00	708,782.50	757,958.60
	PVTPL JOHNSON S C & SON INC SR NT 144A 4.75% DUE 10-15-2046/10-16-2015 BEO	165,000.00	189,803.49	192,886.82
	PVTPL KAR AUCTION SVCS INC 5.125% DUE 06-01-2025 BEO	298,000.00	298,000.00	305,450.00
	PVTPL KEYSpan GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO	550,000.00	641,949.00	721,811.20
	PVTPL KFC HLDG / PIZZA HUT / TACO 4.75% DUE 06-01-2027	6,000.00	6,000.00	6,135.00
	PVTPL KFC HLDG CO/PIZZA HUT HLDGS LLC/TACO 144A BNDS 5.25% DUE 06-01-26	833,000.00	887,145.00	876,732.50
	PVTPL KINROSS GOLD CORP 4.5% 07-15-2027	1,842,000.00	1,842,000.00	1,853,512.50
	PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043	880,000.00	878,189.60	1,022,610.16
	PVTPL KOPPERS INC PA 6.0% DUE 02-15-2025 BEO	133,000.00	133,000.00	140,980.00
	PVTPL LENDINGTREE INC NEW SR NT CONV 144A .5% DUE 06-01-2022 BEO	1,925,000.00	1,947,846.03	3,313,406.25
	PVTPL LIBERTY EXPEDIA HLDGS INC EXCHANGEABLE SR DEB 144A 1	1,424,000.00	1,496,382.51	1,424,000.00
	PVTPL LIBERTY INTERACTIVE LLC SR DEB EXCHANGEABLE 144A 1.75 DUE 09-30-2046	2,325,000.00	2,393,261.05	2,683,921.88
	PVTPL LIBERTY MUT GROUP INC GTD SR NT 4.85 DUE 08-01-2044	3,340,000.00	3,325,930.00	3,712,025.90
	PVTPL LIBERTY MUT GROUP INC SR NT 6.5 DUE 05-01-2042 BEO	340,000.00	423,636.00	453,692.26
	PVTPL LTF MERGER SUB INC SR NT 144A 8.5%DUE 06-15-2023/06-10-2015 BEO	235,000.00	232,650.00	248,806.25
	PVTPL MACQUARIE GROUP LTD SR MEDIUM 3.763% 11-28-2028	654,000.00	654,000.00	650,043.30
	PVTPL MARRIOTT VACATIONS WORLDWIDE CORP CONV BNDS 1.5% DUE 09-15-2022	895,000.00	925,849.50	1,001,840.63
*	PVTPL MASS MUT LIFE INS CO 5.375 12-1-41	220,000.00	239,122.40	267,678.18
*	PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO	587,000.00	868,272.79	972,757.62
*	PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	3,129,000.00	3,275,409.47	3,557,341.33
	PVTPL MASSACHUSETTS ELEC CO SR NT 144A 4.004% DUE 08-15-2046/08-05-2016 BEO	3,027,000.00	3,003,050.70	3,214,292.60
*	PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 144A 4.5% DUE 04-15-2065 BEO	571,000.00	557,443.10	606,809.12
*	PVTPL MASSMUTUAL GLOBAL FDG II MEDIUM TERM NTS 1.95% DUE 09-22-2020 BEO	670,000.00	669,182.60	662,339.22
*	PVTPL MASSMUTUAL GLOBAL FDG II MEDIUM TERM NTS 3.6 DUE 04-09-2024	2,300,000.00	2,293,675.00	2,406,191.00
	PVTPL MATTEL INC 144A 6.75% 12-31-2025	362,000.00	364,850.00	366,868.90
	PVTPL MAXWELL TECHNOLOGIES INC SR NT CONV .5% 09-15-2022	370,000.00	370,000.00	424,575.00
	PVTPL MEDNAX INC SR 144A 5.25% DUE 12-01-2023/12-08-2015 BEO	330,000.00	337,837.50	335,775.00
	PVTPL MELCO RESORTS FIN LTD 4.875% 06-06-2025	500,000.00	503,250.00	505,481.00
	PVTPL MERITOR INC 3.25% CONV BNDS DUE 10-15-2037	1,587,000.00	1,602,978.51	1,651,471.88
*	PVTPL METROPOLITAN LIFE INS CO SURPLUS NT 144A 7.8% DUE 11-01-2025 REG	1,065,000.00	1,374,296.89	1,365,325.74
	PVTPL MGIC INVT CORP WIS CONV SUB DEB 144A 9% DUE 04-01-2063 BEO	925,000.00	1,232,562.50	1,269,562.50
	PVTPL MIDAS INTER HOLDCO II/FIN 7.875% DUE 10-01-2022 BEO	50,000.00	52,000.00	50,375.00
	PVTPL MILL CREEK CLO II LTD/ML CREEK CLOII SR SECD NT CL A-1 FLTG 04-20-2028	400,000.00	404,250.00	402,285.24
	PVTPL MIZUHO BK LTD MIZUHO BANK LTD 2.65% DUE 09-25-2019 BEO	900,000.00	898,452.00	904,264.20
	PVTPL MONDELEZ INTL HLDGS NETH B V NT 144A 1.625 DUE 10-28-2019/10-28-2016 BEO	925,000.00	923,002.00	911,651.33
	PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	590,000.00	635,447.70	734,534.66
	PVTPL MOODY'S CORP SR NT 144A 3.25% DUE 01-15-2028/06-12-2017 BEO	200,000.00	198,868.00	197,720.60
	PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 5.75% DUE 01-15-2020/03-15-2018 BEO	600,000.00	678,840.00	633,666.00
	PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	2,980,000.00	3,759,672.54	3,742,453.87
	PVTPL MSCI INC T 4.75% 08-01-2026	1,017,000.00	1,019,000.00	1,067,850.00
	PVTPL NARRAGANSETT ELEC CO SR NT 144A 4.17% DUE 12-10-2042 BEO	1,300,000.00	1,185,977.00	1,351,636.00
	PVTPL NATIONWIDE BLDG SOC 4.125% 10-18-2032	1,248,000.00	1,246,889.28	1,248,421.82
	PVTPL NATIONWIDE FINL SVCS INC SR NT 144A 5.3% DUE 11-18-2044 BEO	1,551,000.00	1,668,847.05	1,839,914.08
	PVTPL NATIONWIDE MUT INS CO NATIONWIDE MUT INS CO 4.95 DUE 04-22-2044	2,275,000.00	2,296,019.75	2,563,328.95
	PVTPL NELNET STUDENT LN TR 2014-2A CL A-3 FLT RT 07-27-2037	1,030,000.00	1,023,441.78	1,014,804.41
	PVTPL NETFUNE FINCO CORP SR 6.625% DUE 10-15-2025/10-09-2015 BEO	992,000.00	1,068,880.00	1,073,820.16
	PVTPL NETFLIX INC 4.875% 04-15-2028	915,000.00	913,052.50	896,700.00
	PVTPL NEXTERA ENERGY PARTNERS CONVER 1.5% DUE 09-15-2020	1,640,000.00	1,613,211.90	1,638,975.00
	PVTPL NFP CORP 144A 6.875% DUE 07-15-2025/07-12-2017 BEO	447,000.00	448,425.00	450,352.50
	PVTPL NIELSEN CO LUX SARL/THE 5.0% DUE 02-01-2025 BEO	518,000.00	518,168.75	537,425.00
	PVTPL NISSAN MTR ACCEP CORP SR NT 144A 2.25% DUE 01-13-2020 BEO	300,000.00	299,982.00	299,460.30
	PVTPL NORFOLK SOUTHN CORP NT 3.942% 11-01-2047	3,664,000.00	3,255,474.00	3,760,509.76
	PVTPL NORFOLK SOUTHN CORP NT 4.05% 08-15-2052	1,950,000.00	1,953,159.00	2,021,110.65
	PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047	4,036,000.00	4,030,081.12	4,091,519.22
	PVTPL NOVA CHEMICALS CORP SR NT 144A 5.25 06-01-2027	34,000.00	34,000.00	33,915.00
	PVTPL NOVELIS CORP 144A 5.875% DUE 09-30-2026/09-14-2016 BEO	735,000.00	744,950.42	749,700.00
	PVTPL NOVELIS CORP 6.25% DUE 08-15-2024 BEO	245,000.00	247,822.50	256,637.50
	PVTPL NRG ENERGY INC 5.75% 01-15-2028	274,000.00	274,000.00	276,740.00
	PVTPL NXP B V / NXP FDG LLC SR NT 144A 4.625% DUE 06-01-2023 BEO	1,100,000.00	1,176,252.00	1,150,600.00
	PVTPL NY LIFE GLOBAL FDG MEDIUM TERM NTSTRANCHE # TR 00039 2.1 DUE 01-02-2019	540,000.00	539,379.00	540,740.34
	PVTPL OMAN GOV INTERNTL 3.875% DUE 03-08-2022 REG	300,000.00	298,464.00	301,800.00
	PVTPL ON SEMICONDUCTOR CORP SR NT CONV 1.625% DUE 10-15-2023	3,942,000.00	4,043,514.93	4,856,051.26
	PVTPL ONCOR ELEC DELIVERY CO LLC SR SECDNT 144A 3.8% 09-30-2047	1,845,000.00	1,842,361.65	1,916,766.81
	PVTPL ONEMAIN FINL HLDGS INC 6.75% 12-15-2019	350,000.00	367,281.25	361,620.00
	PVTPL OVERSEA-CHINESE BKG CORP LTD IAM COML PAPER 09-05-2017 VAR RT 09-05-2018	12,000,000.00	12,000,000.00	11,997,048.00
	PVTPL OWENS-BROCKWAY GLASS CONTAINER INC SR 144A 5.375% DUE 01-15-2025 BEO	4,000.00	4,070.00	4,220.00
	PVTPL PACIFIC GAS & ELEC CO SR NT 3.3% 12-01-2027	595,000.00	593,238.80	589,434.37
	PVTPL PACIFIC GAS & ELEC CO SR NT 3.95% 12-01-2047	1,750,000.00	1,742,370.00	1,739,314.50
	PVTPL PARSLEY ENERGY LLC/FINAN 144A 5.375% DUE 01-15-2025/12-13-2016 BEO	124,000.00	125,152.02	125,240.00

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	PVTPL PATTERN ENERGY GROUP INC 5.875% 144A BNDS DUE 02-01-2024	443,000.00	447,202.50	465,150.00
	PVTPL PDC ENERGY INC 5.75% DUE 05-15-2026	290,000.00	290,037.50	297,250.00
	PVTPL PENN NATL GAMING INC SR NT 5.625% DUE 01-15-2027 BEO	466,000.00	477,620.00	483,475.00
	PVTPL PENNSYLVANIA ELEC CO SR NT 144A 4.15% DUE 04-15-2025/06-11-2014 BEO	600,000.00	598,398.00	628,182.00
	PVTPL PETROBRAS GLOBAL FIN B V GTD NT 5.999% 01-27-2028	934,000.00	792,016.00	936,335.00
	PVTPL PETROLEOS MEXICANOS MEDIUM TERM NTS BOOK 144A 6.75% DUE 09-21-2047 REG	5,271,000.00	5,354,717.16	5,502,133.35
	PVTPL PIPELN FDG CO LLC SR SECD BD 144A 7.5 DUE 01-15-2030 BEO SF 07-15-2015	1,134,110.00	1,398,505.07	1,388,823.17
	PVTPL PLATFORM SPECIALTY PRODS CORP 5.875% DUE 12-01-2025 BEO	622,000.00	618,942.56	617,335.00
	PVTPL POLARIS INTER CORP 8.5% 12-01-2022	304,000.00	300,960.00	315,400.00
	PVTPL POST HLDGS INC 144A 5% DUE 08-15-2026/08-03-2016 BEO	1,520,000.00	1,522,160.00	1,495,300.00
	PVTPL POST HLDGS INC SR 5.5% DUE 03-01-2025 BEO	84,000.00	84,000.00	86,940.00
	PVTPL POST HLDGS INC SR 5.75% DUE 03-01-2027 BO	686,000.00	712,616.25	698,005.00
	PVTPL POST HLDGS INC SR NT 144A 5.625% 01-15-2028	237,000.00	237,000.00	238,256.10
	PVTPL PQ CORP 5.75% 12-15-2025	358,000.00	362,781.25	364,265.00
	PVTPL PQ CORP SR SECD 6.75% DUE 11-15-2022/05-04-2016 BEO	544,000.00	580,720.00	580,720.00
	PVTPL PRICOA GLOBAL FDG I 1.6 DUE 05-29-2018	250,000.00	243,647.50	249,770.50
	PVTPL PROS HLDGS INC 2.0% 06-01-2047	1,650,000.00	1,454,190.93	1,493,250.00
*	PVTPL PRUDENTIAL FINL INC 3.905% DUE 12-07-2047 BEO	1,672,000.00	1,606,533.50	1,705,450.03
*	PVTPL PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 BEO	6,562,000.00	6,155,713.69	6,709,060.99
	PVTPL QUALITYTECH LP 4.75% 11-15-2025	508,000.00	508,000.00	513,080.00
	PVTPL QUICKEN LNS INC 5.25% 01-15-2028	310,000.00	306,983.70	306,032.00
	PVTPL QUICKEN LOANS INC 5.75% DUE 05-01-2025 BEO	378,000.00	372,356.25	391,233.78
	PVTPL QUOTIENT TECHNOLOGY INC SR NT 144A1.75% DUE 12-01-2022 BEO	763,000.00	763,000.00	743,925.00
	PVTPL RAMBUS INC 1.375% 02-01-2023	306,000.00	306,096.50	305,617.50
	PVTPL REALPAGE INC CONV SR NT 144A 1.5% DUE 11-15-2022 BEO	1,470,000.00	1,629,450.36	1,819,125.00
	PVTPL RESTORATION HARDWARE HLDGS INC SR NT 144A 0% DUE 06-15-2019 BEO	305,000.00	295,606.00	302,712.50
	PVTPL REYNOLDS GROUP ISSUER INC/REYNOLDS 144A 5.125 DUE 07-15-2023/06-27-2016	799,000.00	828,962.50	826,965.00
	PVTPL RITCHIE BROS AUCTIONEERS INC 144A 5.375% DUE 01-15-2025	437,000.00	454,465.00	451,202.50
	PVTPL RIVERS PITTSBURGH BORROWER L P/RIVERS P SR SECD NT 144A 6.125% 08-15-2021	178,000.00	183,027.50	176,665.00
	PVTPL RUBY PIPELINE L L C NT 6 DUE 04-01-2022	970,643.94	1,052,562.60	1,023,248.96
	PVTPL SCHAEFFLER VERWALTUNG ZWEI GMBH 4.75% DUE 09-15-2026	395,000.00	382,656.26	400,925.00
	PVTPL SCHLUMBERGER HLDGS CORP SR NT 144A4% DUE 12-21-2025/12-21-2015 BEO	1,960,000.00	1,958,726.00	2,059,648.36
	PVTPL SCIENTIFIC GAMES INTL INC 5.0% 10-15-2025	246,000.00	246,273.75	246,615.00
	PVTPL SERVICENOW INC SR NT CONV 144A 0% DUE 06-01-2022 BEO	3,188,000.00	3,313,823.62	3,648,267.51
	PVTPL SES GLOBAL AMERS HLDGS GP SR NT 5.3 DUE 03-25-2044	1,025,000.00	998,719.00	954,477.95
	PVTPL SESI L L C SR 7.75% DUE 09-15-2024 BEO	95,000.00	95,000.00	100,937.50
	PVTPL SFR GROUP SA BNDS 144A 7.375% 05-01-2026	2,057,000.00	2,059,827.50	2,110,996.25
	PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 4.2% 03-16-2047	11,014,000.00	11,044,032.87	12,083,899.96
	PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 2.9% DUE 05-27-2022 BEO	715,000.00	715,000.00	722,995.13
	PVTPL SIEMENS FINANCIERINGSMAT 2.2% DUE 03-16-2020	430,000.00	429,914.00	429,327.91
	PVTPL SIRIUS XM HOLDINGS INC 5.0% DUE 08-01-2027	705,000.00	707,205.00	706,762.50
	PVTPL SIRIUS XM RADIO INC 5.375% DUE 04-15-2025	695,000.00	720,687.50	723,668.75
	PVTPL SIRIUS XM RADIO INC 5.375% 07-15-2026	342,000.00	342,266.25	354,397.50
	PVTPL SMITHFIELD FOODS INC 4.25% 02-01-2027	540,000.00	542,455.41	554,145.30
	PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047	1,330,000.00	1,326,222.80	1,462,585.04
	PVTPL SP FINCO LLC SR 6.75% DUE 07-01-2025	145,000.00	146,308.46	137,025.00
	PVTPL SPRINT NEXTEL CORP FORMERLY SPRINTCORP GTD NT 7 DUE 03-01-2020 BEO	992,000.00	1,057,720.00	1,061,440.00
	PVTPL SPX FLOW INC 5.875% 08-15-2026 BEO	374,000.00	378,645.00	396,440.00
	PVTPL STANDARD CHARTERED PLC 7.5% DUE 12-31-2049 REG	328,000.00	328,000.00	354,240.00
	PVTPL STERIGENICS-NORDION HLDGS 6.5% DUE 05-15-2023 BEO	400,000.00	418,000.00	417,000.00
	PVTPL SYMANTEC CORP 5.0% DUE 04-15-2025	856,000.00	872,068.75	890,240.00
	PVTPL SYNAPTICS INC SR NT CONV 144A .5% DUE 06-15-2022 BEO	665,000.00	685,717.41	613,462.50
	PVTPL SYNCORDIA TECH & HEALTHCARE SOLUTIONS INC SECD NT 11% 11-05-2017	5,850,020.00	5,850,020.00	4,387,515.00
	PVTPL SYNCORDIA TECH AND HEALTHCARE SOLUTIONS INC WARRANT	812,500.00	0.00	0.00
	PVTPL TALLGRASS ENERGY PARTNERS LP 5.5% DUE 01-15-2028 BEO	468,000.00	473,805.00	473,709.60
	PVTPL TALLGRASS ENERGY PARTNERS LP/TALLGRASS SR 5.5% 09-15-2024	140,000.00	140,000.00	143,675.00
	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	10,305,000.00	10,547,154.31	11,787,642.18
	PVTPL TEAM HEALTH HOLDINGS INC 144A 6.375% DUE 02-01-2025/02-01-2017 BEO	327,000.00	326,078.75	291,847.50
	PVTPL TECK RESOURCES LIMITED SR NT 144A 8.5% DUE 06-01-2024/06-01-2019 BEO	301,000.00	340,272.50	340,130.00
	PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-30-2024 BEO	408,000.00	417,180.00	435,540.00
	PVTPL TEMPO ACQUISITION LLC/TEMPO ACQUISITIO 6.75% 06-01-2025	514,000.00	508,797.40	519,140.00
	PVTPL TENET HEALTHCARE CORP TENET HEALTHCARE CORP 4.625% DUE 07-15-2024 BEO	557,000.00	557,000.00	543,075.00
	PVTPL TEXAS EASTN TRANSMISSION LP SR NT 2.8 DUE 10-15-2022	908,000.00	839,736.56	902,194.25
	PVTPL TRANCHE # TR 00048 1.75% DUE 12-19-2018 BEO	550,000.00	549,516.00	548,869.20
	PVTPL UBS AG LONDON BRH 2.45% 12-01-2020	270,000.00	269,751.60	269,186.22
	PVTPL UNICREDIT SPA 5.861% 06-19-2032	2,088,000.00	2,088,000.00	2,224,889.28
	PVTPL UNITYMEDIA KABELBW GMBH SR 6.125% 01-15-2025/10-22-2014 BEO	1,088,000.00	1,156,000.00	1,147,840.00
	PVTPL VALEANT PHARMACEUTICAL 5.875 DUE 5-15-23	1,884,000.00	1,589,802.55	1,747,410.00
	PVTPL VALEANT PHARMACEUTICALS 5.5% 11-01-2025	317,000.00	317,000.00	322,547.50
	PVTPL VALEANT PHARMACEUTICALS INTL BNDS 9.0% DUE 12-15-2025	233,000.00	229,763.63	242,832.60
	PVTPL VALEANT PHARMACEUTICALS INTL INC CDA 7.0% DUE 03-15-2024	1,798,000.00	1,833,761.25	1,923,860.00
	PVTPL VALEANT PHARMACEUTICALS INTL INC CDA 6.5% DUE 03-15-2022 BEO	800,000.00	821,500.00	840,000.00

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	PVTPL VALEANT PHARMACEUTICALS USD SR 6.125% DUE 04-15-2025/03-27-2015	350,000.00	291,375.00	320,250.00
	PVTPL VANTIV LLC 4.375% DUE 11-15-2025	211,000.00	211,000.00	213,675.48
	PVTPL VENATOR FIN S A R L / VENATOR 5.75% 07-15-2025	83,000.00	83,000.00	87,565.00
	PVTPL VERIZON COMMUNICATIONS INC 3.376% DUE 02-15-2025	996,000.00	966,183.26	999,761.89
	PVTPL VERIZON OWNER TR 2016-1 AST BACKEDNT CL A 144A 1.42 DUE 01-20-2021BEO	1,240,000.00	1,239,597.59	1,231,855.68
	PVTPL VERIZON OWNER TR 2016-2 AST BACKEDCTF CL A 144A 1.68 DUE 05-20-2021BEO	220,000.00	219,767.97	218,494.98
	PVTPL VERIZON OWNER TR 2017-2 CL A 1.92% 12-20-2021 BEO	1,285,000.00	1,284,803.14	1,276,475.31
	PVTPL VERIZON OWNER TRUST SER 17-1A CL A 2.06% 09-20-2021	480,000.00	480,168.75	478,795.68
	PVTPL VFH PARENT LLC/ORCHESTRA CO-ISSUERINC 07-20-2017 6.75% DUE 06-15-2022	122,000.00	122,000.00	128,405.00
	PVTPL VILLAGE ROADSHOW ENTERTAINMENT GROUP LTD COM STK	21,625.00	310,524.00	310,523.99
	PVTPL VIRGIN MEDIA FIN PLC 5.75% 01-15-2025	986,000.00	986,000.00	1,005,720.00
	PVTPL VIRGIN MEDIA SECD FIN PLC 5.5% DUE08-15-2026/04-26-2016 BEO	816,000.00	823,140.00	836,400.00
	PVTPL VOLKSWAGEN GROUP AMER FIN LLC GTD NT 3C7 2.45% DUE 11-20-2019 REG	300,000.00	299,628.00	299,817.90
	PVTPL VOLKSWAGEN GROUP AMER FIN LLC GTD NT 2.125 DUE 05-23-2019	300,000.00	298,659.00	298,774.20
	PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044	300,000.00	299,982.00	327,081.30
	PVTPL WEIBO CORP SR NT CONV ADR REPSTG CL A ORD SHS 144A 1.25 DUE 11-15-2022	1,407,000.00	1,427,321.81	1,545,061.88
	PVTPL WORLD WRESTLING ENTMT INC SR NT CONV 144A 3.375% DUE 12-15-2023 BEO	383,000.00	391,834.64	527,582.50
	PVTPL WYNN LAS VEGAS LLC/WYNN LAS VEGAS CAP 5.5% DUE 03-01-2025	415,000.00	434,205.00	427,450.00
	PVTPL ZAYO GROUP LLC/ZAYO CAP INC SR 5.75% 01-15-2027	32,000.00	32,231.92	32,640.00
	PVTPL ZEKELMAN INDS INC SR SECD NT 144A 9.875% DUE 06-15-2023/06-15-2019 BEO	212,000.00	229,355.00	238,500.00
	PVTPL ZIGGO SECD FIN B V SR SECD NT 144A5.5% DUE 01-15-2027/09-23-2016 BEO	945,000.00	946,543.75	937,912.50
	PVTPL1 AVIATION CAP GROUP CORP 4.625 DUE 01-31-2018	735,000.00	773,587.50	736,492.05
	PVTPLNEXTERA ENERGY OPER PARTNERS LP SR NT 4.5% 09-15-2027	445,000.00	447,505.00	442,775.00
	PVTPLNOVA CHEMICALS CORP BND5 144A 4.875% 06-01-2024	509,000.00	509,906.25	507,727.50
	Q2 HLDGS INC COM	39,130.00	1,065,720.51	1,441,940.50
	QANTAS AIRWAYS NPV	254,316.00	1,228,587.81	1,002,522.86
	Qatari riyal	2,872.98	2,872.98	2,872.98
	QBE INS GROUP NPV	244,367.00	1,956,948.84	2,041,286.07
	QEP RES INC 5.625% 03-01-2026	154,000.00	154,000.00	156,117.50
	QEP RES INC COM STK	1,036,195.00	10,648,412.63	9,916,386.15
	QIAGEN NV 0.875% DUE 03-19-2021 BEO	1,200,000.00	1,572,000.00	1,456,200.00
	QINETIQ GROUP ORD GBP0.01	219,804.00	685,249.24	687,152.50
	QISDA CORPORATION TWD10	680,000.00	229,622.72	483,290.49
	QORVO INC COM	76.00	5,263.31	5,061.60
	QUALCOMM INC 4.3% DUE 05-20-2047	3,680,000.00	3,675,730.95	3,707,254.08
	QUALCOMM INC 4.8% DUE 05-20-2045	900,000.00	950,337.00	967,992.30
	QUALCOMM INC COM	145,807.00	8,990,531.59	9,334,564.14
	QUALICORP SA EQUITY	203,700.00	1,703,557.65	1,903,680.92
	QUANTA SVCS INC COM	8.00	307.37	312.88
	QUANTUM CORP COM NEW COM NEW	21,956.00	234,099.15	123,612.28
	QUEBECOR MEDIA INC 5.75% DUE 01-15-2023	391,000.00	407,617.50	414,460.00
	QUEST DIAGNOSTICS INC COM	66.00	6,771.87	6,500.34
	QUIDEL CORP SR NT CONV 3.25% DUE 12-15-2020 REG	730,000.00	959,303.08	1,100,931.25
	QUINTILES 4.875% DUE 05-15-2023	431,000.00	445,007.50	443,930.00
	QVC INC 3.125% DUE 04-01-2019	800,000.00	801,584.00	802,985.60
	QVT SLV OFFSHORE	1.00	1.00	195,447.00
	QVT SPECIAL INVESTMENT OFFSHORE FUND	1.00	1.00	44,992.00
	RADIAN GROUP INC COM	62,573.00	996,018.02	1,289,629.53
	RADIANT OPTO-ELECT TWD10	362,000.00	789,924.42	860,036.63
	RADIATE HOLDCO LLC 6.625% DUE 02-15-2025	185,000.00	185,000.00	174,825.00
	RADIUS HEALTH INC FIXED 3% DUE 09-01-2024	375,000.00	375,000.00	352,736.25
	RAFFLES MEDICAL NPV	1,381,500.00	1,202,054.96	1,157,797.07
	RAGING RIV EXPL INC COM STK	74,842.00	443,724.29	477,861.05
	RAIA DROGASIL SA COM NPV	299,300.00	5,657,652.14	8,283,060.51
	RAKUTEN INC NPV	0.00	0.00	0.00
	RALPH LAUREN CORP CL A CL A	23,712.00	2,957,983.09	2,458,697.28
	RAMBUS INC DEL COM	104,200.00	1,334,288.57	1,481,724.00
	RAMSAY HEALTH CARE NPV	69.00	3,689.87	3,784.26
	RANDGOLD RESOURCES ORD USD0.05	22,319.00	2,091,347.28	2,237,229.50
	RANDON SA IMPLEMEN PRF NPV	507,865.00	706,255.97	1,097,763.72
	RANDSTAD HLDGS NV EURO.10	10,076.00	575,999.68	619,966.16
	RANGE RES CORP 5.0% 03-15-2023	252,000.00	229,320.00	250,740.00
	RANGE RES CORP COM	78,141.00	1,614,951.08	1,333,085.46
	RASC SER 2005-KS12 TR CL M1 01-25-2036 REG	249,132.44	236,442.26	249,431.15
	RATIONAL AG NPV	253.00	86,134.22	163,202.66
	RAYMOND JAMES FINL 4.95% DUE 07-15-2046	2,075,000.00	2,127,157.75	2,345,899.55
	RAYMOND JAMES FNCL INC COM STK	6,949.00	549,192.13	620,545.70
	RAYTHEON CO USD0.01	84,975.00	12,507,281.73	15,962,553.75
	RE/MAX HLDGS INC CL A CL A	40,162.00	1,616,054.77	1,947,857.00
	REA GROUP LIMITED NPV	7,127.00	345,250.01	427,276.47
	REAL MATTERS INC COM	37,357.00	353,952.84	300,537.58
	REALPAGE INC COM STK	59,975.00	1,303,680.85	2,656,892.50

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	REALTEK SEMICONCOND TWD10	60,000.00	217,557.31	219,769.14
	REALTY INCOME CORP 4.65% DUE 03-15-2047	1,300,000.00	1,370,642.00	1,426,113.00
	REALTY INCOME CORP COM	31,750.00	1,643,196.08	1,810,385.00
	RECEIVABLE FROM LEHMAN LBI CUSIP: 000629790	2,436,226.56	2,436,226.56	78,568.31
	RECKITT BENCK GRP ORD GBP0.10	347,035.00	28,993,112.26	32,481,359.99
	RECKITT BENCKISER 2.75% DUE 06-26-2024	765,000.00	764,173.80	748,421.69
	RECKSON OPER 4.5% DUE 12-01-2022	1,000,000.00	1,028,730.00	1,047,249.00
	RECKSON OPER 5% DUE 08-15-2018	500,000.00	549,210.00	506,126.00
	RECRUIT HLDGS CO L NPV	250,400.00	4,633,269.34	6,223,879.28
	RED ELECTRICA CORP EURO.5	39,153.00	874,613.23	879,649.24
	RED HAT INC .25% DUE 10-01-2019	2,406,000.00	2,750,790.38	3,957,870.00
	RED HAT INC COM	44,934.00	5,514,929.91	5,396,573.40
	REDWOOD TRUST INC CONV BNDS 4.75% DUE 08-15-2023	250,000.00	250,000.00	241,250.00
	REGENCY CTRS CORP COM	16.00	998.71	1,106.88
	REGENCY CTRS L P 3.6% 02-01-2027	165,000.00	165,676.45	165,150.48
	REGENCY CTRS L P 4.4% DUE 02-01-2047	405,000.00	408,175.20	417,359.39
	REGENCY ENERGY 4.5 DUE 11-01-2023	365,000.00	371,256.10	377,388.47
	REGENERON PHARMACEUTICALS INC COM	16,377.00	5,214,597.16	6,157,096.92
	REGIONS BK 2.25% DUE 09-14-2018	330,000.00	329,607.30	330,359.70
	REGIONS FINL CORP 7.375% DUE 12-10-2037	5,428,000.00	7,339,766.27	7,587,350.68
	REGIONS FINL CORP NEW COM	262.00	3,901.67	4,527.36
	RELiance CAPITAL INR10(DEMAT)	90,201.00	666,792.28	818,454.57
	RELiance INDS GDR REP 2 ORD INR10 (144A)	278,105.00	5,481,420.27	7,939,897.75
	RELiance INDS INR10(100%DEMAT)	490,004.00	5,708,971.13	7,070,904.93
	RELiance INFRASTRU INR10	141,025.00	1,062,658.55	1,223,715.42
	RELO GROUP INC	36,700.00	904,556.95	1,000,168.66
	RELX NV	442,396.00	7,243,990.82	10,181,006.62
	RELX PLC	290,330.00	5,594,299.82	6,829,817.40
	REMBRANDT VENTURE PARTNERS FUND TWO	15,817,773.20	15,817,773.20	21,046,400.00
	RENAISSANCE INC NPV	11,000.00	199,160.33	188,850.42
	RENAISSANCE RE HLDGS LTD COM	1,917.00	251,010.98	240,756.03
	RENASANT CORP COM	20,534.00	652,074.78	839,635.26
	RENAULT SA EUR3.81	12,001.00	1,106,473.65	1,209,210.37
	RENESAS ELECTRONICS CORPORATION NPV	24,600.00	249,287.00	286,727.03
	REORG ESCROW FOR LEAR CORPORATION PLAN OF REORGANIZATION EFF 03/06/2018	280,000.00	0.00	2,800.00
	REORG/ CHESAPEAKE MANDATORY EXCHANGE CHESAPEAKE 3P2NAHM 01-30-2018	3,955,000.00	3,727,675.44	3,601,521.88
	REORG/ COLONY MANDATORY EXCHANGE COLONY 3M2YA5M 02-01-2018	1,821,000.00	1,994,848.35	2,114,636.25
	REORG/ GRUPO STOCK MERGER BANCO 2K1TA82 01-29-2018	152,114.00	1,474,424.45	1,111,953.34
	REORG/ LIBERTY MEDIA MANDATORY EXCHANGE LIBERTY MEDIA 3X2GASM 03-21-2018	1,600,000.00	1,616,999.09	1,786,000.00
	REORG/ACE LIMITED NAME CHANGE CHUBB LTD 221RA71 01-15-2016	200.00	22,210.44	21,876.00
	REORG/ALLERGAN MANDATORY CONVERSION ALLERGAN PLC 6A61AAU 03-01-2018	957.00	960,258.84	561,041.25
	REORG/AMERICAN MANDATORY EXCHANGE AMERICAN TOWER 2F14A31 02-15-2018	6,415.00	730,820.72	806,686.25
	REORG/ARES CAP MANDATORY EXCHANGE ARES CAP 3T28A2M 02-22-2018	1,260,000.00	1,274,175.00	1,295,437.50
	REORG/BANCSHARES MANDATORY EXCHANGE HUNTINGTON 2407055 02-22-18	600.00	870,000.00	843,000.00
	REORG/DISH NETWORK MANDATORY EXCHANGE DISH NETWORK 3U2NALM 03-19-2018	1,075,000.00	1,040,810.76	1,032,671.88
	REORG/ENCORE MANDATORY EXCHANGE ENCORE CAPITAL 03-05-2018	850,000.00	897,635.33	949,343.75
	REORG/GREENBRIER COS INC MANDATORY EXCHANGE 3N29ARM 2-6-18	2,244,000.00	2,338,270.98	2,673,165.00
	REORG/HCBF HOLDING CASH & STOCK MERGER CENTERSTATE 2113773 3-7-18	617,926.00	5,685,449.45	11,578,137.00
	REORG/HEALTHSOUTH CORP NEW NAME CHANGE ENCOMPASS HEALTH 2L16A62 1/2/18	48,499.00	2,155,130.33	2,396,335.59
	REORG/LUMENTUM HLDGS MANDATORY EXCHANGE LUMENTUM 3Y2RAHM 03-16-2018	3,614,000.00	4,051,094.61	4,007,022.50
	REORG/MICROCHIP MANDATORY EXCHANGE MICORCHIP 03-13-2018	13,002,000.00	13,731,088.70	15,236,718.76
	REORG/NICE SYS INC MANDATORY EXCHANGE NICE SYS INC 431TAWD 18-01-18	950,000.00	989,764.99	1,170,281.25
	REORG/OSI SYS INC SR MANDATORY EXCHANGE OSI SYS INC 03-16-2018	2,452,000.00	2,419,277.71	2,206,800.00
	REORG/PACIRA MANDATORY EXCHANGE PACIRA 3U2MAZM 3-13-18	2,030,000.00	2,117,464.72	2,121,350.00
	REORG/PRETIUM RES INC MANDATORY EXCHANGE PRETIUM RES INC 3L22AXM 01-16-18	1,008,000.00	1,035,722.50	1,054,620.00
	REORG/SILICON MANDATORY EXCHANGE SILICON 3X2VAZM 03-06-2018	1,586,000.00	1,626,856.22	1,824,891.25
	REORG/SQUARE INC SR NT MANDATORY EXCHANGE SQUARE 3X2YA7M 03-16-2018	810,000.00	855,998.29	1,320,806.26
	REORG/THE PRICELINE NAME CHANGE BOOKING HLDGS 2M11AX2 02-27-2018	5,981.00	9,253,614.42	10,393,422.94
	REORG/VANTIV INC NAME CHANGE WORLDPAY INC 2K1CAG2 01-16-18	78,390.00	4,911,005.39	5,765,584.50
	REORG/VIavi SOLUTIONS MANDATORY EXCHANGE VIavi 3U2VAEM 03-06-2018	1,730,000.00	1,818,471.89	1,705,131.25
	REP OF ARGENTINA TBOND 3.375% 15/01/2023	300,000.00	346,491.15	368,204.93
	REP OF ARGENTINA TBOND 6.25% 09/11/2047	200,000.00	230,780.36	244,221.12
	REPLY SPA	1,284.00	76,425.71	71,186.17
	REPSOL SA EUR1	59,052.00	978,237.84	1,045,562.73
	REPSOL SA EUR1 (STK DIV 05/01/18)	59,052.00	0.00	26,874.76
	REPUBLIC N Y CORP 7.2% DUE 07-15-2097	135,000.00	179,713.80	196,582.55
	REPUBLIC SVCS INC 2.9% DUE 07-01-2026	1,283,000.00	1,258,623.00	1,256,294.36
	REPUBLIC SVCS INC COM	71.00	4,554.26	4,800.31
	REPUBLIC SVCS INC FIXED 3.375% 11-15-2027	870,000.00	868,538.40	876,504.99
	RESNDTL AST SEC FLTGT RT 2.4915% DUE 07-25-2035	936,165.40	849,570.10	940,702.99
	RESMED INC COM	11.00	943.92	931.59
	RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 01-15-2030	17,730,000.00	6,633,502.20	12,477,221.55

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 04-15-2030	27,100,000.00	11,218,744.90	19,042,140.20
	RESONA HOLDINGS NPV	461,016.00	2,632,445.69	2,754,637.11
	RESTAURANT BRANDS INTERN-W/I COMMON STOCK	6,100.00	404,744.42	376,189.79
	RESTORATION 0% DUE 07-15-2020	633,000.00	655,594.88	615,592.50
	REUNERT NPV	35,540.00	188,912.17	206,981.74
	REVOLUTION GROWTH II	39,345,231.00	39,345,231.00	44,861,271.00
	REVOLUTION GROWTH III	25,523,749.00	25,523,749.00	25,413,577.00
	REVOLUTION VENTURES II LP	13,683,388.46	13,683,388.46	14,175,072.00
	REXEL EUR5	15,161.00	279,178.13	275,264.59
	REYNOLDS AMERN INC 7% DUE 08-04-2041	140,000.00	186,988.20	189,445.76
	REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025	385,000.00	407,622.60	410,504.71
	REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	150,000.00	152,917.82	178,797.90
	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	315,000.00	381,741.51	393,362.55
	REYNOLDS GROUP 7% DUE 07-15-2024	555,000.00	587,606.25	593,850.00
	REYNOLDS GROUP ISSUER INC/ REYNOLDS FLTG RT 144A 7-15-2021	400,000.00	396,000.00	406,000.00
	RHEINMETALL AG NPV	14,670.00	1,734,345.70	1,864,625.76
	RHEON AUTO MACHNRY NPV	11,800.00	95,219.59	205,727.47
	RIBBON COMMUNICATIONS INC COM USD0.0001	72,300.00	509,946.21	558,879.00
	RICHEMONT(CIE FIN) CHF1 (REGD)	191,851.00	13,786,490.23	17,383,728.38
	RICOH CO LTD NPV	984,800.00	9,184,406.21	9,153,001.33
	RIDGEVIEW LAND VENTURES LLC	786,325.00	786,325.00	560,507.00
	RIGHTMOVE ORD GBP0.01	84,076.00	4,394,226.81	5,118,022.04
	RING ENERGY INC COM	85,352.00	1,224,313.48	1,186,392.80
	RINNAI CORP NPV	600.00	53,992.23	54,327.56
	RIO OIL FINANCE TRUST 6.75% DUE 01-06-2027 BEO	233,537.62	237,040.69	252,220.63
	RIO TINTO FIN USA 7.125% DUE 07-15-2028	115,000.00	149,081.40	151,902.93
	RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG	160,000.00	178,782.40	187,284.16
	RIO TINTO LIMITED NPV	4,821.00	191,002.39	285,860.20
	RIO TINTO ORD GBP0.10	102,888.00	4,005,381.95	5,486,544.95
	RION CO LTD NPV	4,900.00	97,941.69	97,434.53
	RISE LTD ABL SER A TERM LN DUE 01-31-2021 BEO	0.00	0.00	0.00
	RJO / HARBOUR SQUARE (HM)	80,758.97	9,000,000.00	7,575,721.75
	RLI CORP COM	28,838.00	1,194,220.14	1,749,313.08
	ROAD KING INFRASTR HKD0.10	168,000.00	197,997.12	289,695.93
	ROBERT HALF INTL INC COM	30,930.00	1,582,824.44	1,717,852.20
	ROBINSON PUB CO THB3.55 (ALIEN MKT)	51,800.00	93,039.95	116,029.46
	ROCHE HLDGS AG GENUSSSCHEINE NPV	115,543.00	29,272,053.09	29,226,628.53
	ROCK FIELD CO LTD NPV	0.00	0.00	0.00
	ROCKPOINT REAL ESTATE FUND III, LP	12,013,477.77	12,013,477.77	5,118,230.00
	ROCKPOINT REAL ESTATE FUND IV	37,690,910.33	37,690,910.33	33,782,558.00
	ROCKPOINT REAL ESTATE FUND V LP	35,235,155.23	35,235,155.23	36,474,045.00
	ROCKWELL AUTOMATION	7,682.00	960,434.64	1,508,360.70
	ROCKWELL COLLINS 4.35% DUE 04-15-2047	110,000.00	110,038.78	119,467.48
	ROGERS 5% DUE 03-15-2044	280,000.00	286,003.85	323,373.40
	ROGERS COMMS INC CLASS'B'COM CAD1.62478	88.00	4,315.55	4,498.50
	ROGERS COMMUNICATIONS INC 5.45 DUE 10-01-2043	520,000.00	549,884.40	630,446.44
	ROGERS CORP COM	2,490.00	375,146.10	403,180.80
	ROHM CO LTD NPV	34,900.00	3,130,778.41	3,866,418.11
	ROHTO PHARMACEUTICAL CO NPV	6,700.00	137,325.50	179,023.52
	ROLLINS INC COM	38,598.00	889,295.74	1,795,964.94
	ROPER TECHNOLOGIES, INC	10.00	2,572.81	2,590.00
	ROSNEFT OIL CO GDR EACH REPR 1 ORD 'REGS'	913,573.00	4,931,290.36	4,558,729.27
	ROSS STORES INC COM	4,786.00	294,431.67	384,076.50
	ROXGOLD INC COM NPV	1,655,392.00	1,198,333.16	1,849,673.82
	ROYAL BK CDA N Y BRH INSTL CTF DEP PROGR 08-09-2017 VAR RT DUE 08-09-2018	8,000,000.00	8,000,000.00	7,998,912.00
	ROYAL BK OF CANADA COM NPV	51,166.00	3,243,347.49	4,191,859.13
	ROYAL BK SCOT GRP ORD GBP1	340,011.00	1,432,513.05	1,278,660.82
	ROYAL BK SCOTLAND 8.625% DUE 12-31-2049	200,000.00	200,000.00	225,250.00
	ROYAL BK SCOTLAND GROUP PLC 3.498% 05-15-2023	758,000.00	758,000.00	759,652.44
	ROYAL BK SCOTLAND GRP PLC PERPETUAL SUB FLTG RT DUE 12-29-2049	100,000.00	100,000.00	105,750.00
	ROYAL CARIBBEAN CRUISES COM STK	48,980.00	3,524,663.45	5,842,334.40
	ROYAL DUTCH SHELL 'A'SHS EURO.07	74,861.00	2,373,321.84	2,497,679.62
	ROYAL DUTCH SHELL 'A'SHS EURO.07(GBP)	409,886.00	11,992,778.21	13,750,939.21
	ROYAL DUTCH SHELL 'B'ORD EURO.07	627,929.00	17,813,154.27	21,307,978.16
	ROYAL GOLD INC COM STK USD0.01	14,500.00	838,564.71	1,190,740.00
	ROYAL GOLD INC CONV SR NT 2.875% DUE 06-15-2019 REG	1,610,000.00	1,759,946.98	1,726,725.00
	ROYAL MAIL PLC ORD GBP0.01	141,577.00	805,734.28	866,620.36
	RPI 01-15-2029 SWU0Y5850	(1,600,000.00)	0.00	(15,678.88)
	RPI 30/03/2020 SWU0IS007	(1,800,000.00)	(201.56)	0.00
	RPI EUR .9925%/EUR CPI X-TOB GSCMUS33 30/03/2020 SWU0IS007	1,800,000.00	0.00	3,265.29
	RPI USD US CPI/2.137% LCH_SBSIUS 01-15-2029 SWU0Y5850	1,600,000.00	0.00	0.00
	RPM INTL INC 3.75% DUE 03-15-2027	640,000.00	641,057.15	647,606.40

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	RPM INTL INC 4.25% DUE 01-15-2048	3,976,000.00	3,962,094.72	3,952,823.90
	RPM INTL INC 5.25% DUE 06-01-2045	80,000.00	84,985.60	92,153.92
	RRJ CAPITAL MASTER FUND III LP	20,431,613.00	20,431,613.00	22,063,044.00
	RSA INSURANCE GRP ORD GBP1.00	796.00	6,432.98	6,810.69
	RSP PERMIAN INC 5.25% 01-15-2025	1,438,000.00	1,457,303.75	1,473,950.00
	RSP PERMIAN INC COM	173,885.00	5,983,987.76	7,073,641.80
	RTI INTL METALS 1.625% DUE 10-15-2019	2,550,000.00	2,883,822.40	2,910,187.50
	RTL GROUP NPV	1,957.00	178,829.66	157,612.20
	RURAL ELECTRIFICAT INR10	483,006.00	1,102,933.37	1,178,617.12
	RUSSEL METALS INC COM NPV	6,000.00	133,698.74	139,686.34
	RWE AG NPV	68,182.00	1,091,501.22	1,391,840.16
	RWJ BARNABAS HLTH 3.949% DUE 07-01-2046	1,120,000.00	1,120,000.00	1,141,770.56
	RYDER SYS INC COM	12,400.00	1,024,340.95	1,043,708.00
	RYE PATCH GOLD COM	5,450,000.00	1,052,371.65	1,239,674.36
	RYLAND GROUP INC 1.625% DUE 05-15-2018	383,000.00	449,999.35	688,203.13
	S CAROLINA ELEC & 4.1% DUE 06-15-2046	285,000.00	284,412.90	289,585.08
	S CAROLINA ELEC & 4.5% DUE 06-01-2064	185,000.00	183,035.30	191,856.29
	S CAROLINA ELEC & 4.6% DUE 06-15-2043	620,000.00	647,263.85	669,781.66
	S CAROLINA ELEC & 5.1% DUE 06-01-2065	3,418,000.00	3,548,472.10	3,910,868.76
	S&P GLOBAL INC COM	126,977.00	15,000,128.37	21,509,903.80
	S.W. AIRL CO COM	15,885.00	976,241.64	1,039,673.25
	S/ZHENHUA HEAVY IN 'B' CNY1	311,655.00	162,761.78	175,461.77
	S-1 CORPORATION	1,829.00	156,648.89	182,806.03
	SABINA GOLD&SILVER COM NPV	1,727,000.00	2,042,347.63	3,128,847.92
	SABINE PASS FIXED 4.2% DUE 03-15-2028	1,075,000.00	1,073,957.25	1,087,663.50
	SABINE PASS LIQUEFACTION 6.25% 03-15-2022 REG	200,000.00	224,478.00	222,526.20
	SAFEGUARD SCIENTIFICS INC COM NEW COM NEW	14,890.00	304,175.62	166,768.00
	SAFRAN SA EURO.20	128,740.00	8,945,698.79	13,280,912.89
	SAGE GROUP GBP0.01051948	1,228.00	11,132.59	13,256.19
	SAIF PARTNERS INDIA IV LIMITED	9,192,346.27	9,192,346.27	35,748,249.00
	SAIF PARTNERS IV	40,886,638.00	40,886,638.00	65,560,478.00
	SAINSBURY(J) ORD GBP0.28571428	255,344.00	887,157.53	833,835.76
	SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE	500,000.00	499,910.00	499,165.00
	SALESFORCE COM INC .25 DUE 04-01-2018 BEO	3,745,000.00	4,624,312.69	5,734,531.25
	SALESFORCE COM INC COM STK	49,497.00	3,739,410.86	5,060,078.31
	SALZGITTER AG ORD NPV	41,349.00	2,074,506.88	2,363,181.33
	SAMPO PLC SER'A'NPV	145,732.00	7,327,451.75	8,014,770.81
	SAMSONITE INTL SA	1,567,522.00	6,349,300.66	7,198,654.24
	SAMSUNG ELECTRONIC GDR	11,767.00	8,572,312.96	14,096,866.00
	SAMSUNG ELECTRONIC GDR-REP 1/2 PFD UNITARY	387.00	184,838.19	381,582.00
	SAMSUNG ELECTRONIC KRW5000	31,043.00	49,468,643.05	73,884,978.76
	SAMSUNG ELECTRONIC PFD KRW5000	1,777.00	2,370,316.52	3,469,179.40
	SAMSUNG FIRE & MAR PFD KRW500	774.00	109,599.78	127,969.74
	SAMSUNG SDS CO LTD KRW500	4,241.00	587,668.67	792,303.02
	SAN DIEGO GAS & 1.914% DUE 02-01-2022	533,573.80	533,573.80	520,970.79
	SAN DIEGO GAS & 3.75% DUE 06-01-2047	340,000.00	338,483.60	357,236.30
	SAN DIEGO GAS & 4.5% DUE 08-15-2040	400,000.00	424,234.53	466,260.40
	SAN JOSE CALIF REDEV AGY SUCC AGY TX ALLOCATION 3.125 08-01-2028 BEO TAXABLE	1,050,000.00	1,033,263.00	1,026,921.00
	SAN JOSE CALIF REDEV AGY SUCC AGY TX ALLOCATION 3.25 08-01-2029 BEO TAXABLE	575,000.00	568,508.25	566,720.00
	SAN JOSE CALIF REDEV AGY SUCC AGY TX ALLOCATION 3.375 08-01-2034 BEO TAXABLE	125,000.00	122,130.00	123,150.00
	SANCHEZ ENERGY CORP COM	132,759.00	672,977.00	704,950.29
	SANDERSON FARMS INC COM	10,474.00	1,530,147.38	1,453,581.72
	SANDS CHINA LTD USD0.01	2,317,322.00	10,236,262.62	11,961,155.72
	SANDVIK AB NPV	58,863.00	541,758.31	1,033,113.05
	SANDY SPRING BANCORP INC CMT-COM	17,560.00	729,993.00	685,191.20
	SANEI ARCHITECTURE NPV	7,500.00	162,588.28	168,042.61
	SANKATY CREDIT OPPORTUNITIES (OFFSHORE) IV, LP	12,033,638.17	12,033,638.17	9,210,616.00
	SANKATY CREDIT OPPORTUNITIES III, LP	1,380,532.62	1,380,532.62	1,582,713.00
	SANKI ENGINEERING NPV	15,400.00	163,420.15	187,424.77
	SANKYO CO LTD NPV	2,400.00	95,685.92	75,525.97
	SANLAM ZAR0.01	445,146.00	2,746,588.07	3,128,247.33
	SANNE GROUP PLC ORD GBP0.01	136,564.00	1,444,489.64	1,498,216.86
	SANOI EUR2	79,625.00	7,576,503.80	6,869,844.74
	SANOI INDUSTRIAL NPV	17,700.00	126,421.11	142,197.07
	SANSIRI THB1.07(NVDR)	17,229,100.00	1,038,074.95	1,152,483.52
	SANTANDER UK GROUP 3.823% DUE 11-03-2028	2,390,000.00	2,390,000.00	2,395,544.80
	SANTANDER UK PLC 3.05% DUE 08-23-2018	375,000.00	374,171.25	377,566.50
	SANTE HEALTH VENTURES I, LP	29,757,685.45	29,757,685.45	63,056,622.00
	SANTE HEALTH VENTURES II	8,551,814.26	8,551,814.26	44,851,429.00
	SANTEN PHARM CO NPV	100.00	1,596.82	1,572.13
	SANTOS LIMITED NPV	87.00	327.35	370.86
	SANYO CHEMICAL IND NPV	3,800.00	164,257.12	199,023.52

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	SAP SE	288,509.00	23,990,291.52	32,374,970.06
	SAPUTO INC COM NPV	28.00	968.28	1,009.65
	SARACEN MINERAL HL NPV	987,000.00	452,103.18	1,304,649.70
	SARANA MENARA NUS	2,602,200.00	790,649.35	767,186.29
	SARTORIUS STEDIM B EURO.20	126,215.00	8,870,784.01	9,137,490.94
	SASOL NPV	242,750.00	10,079,349.78	8,395,855.82
	SATS LTD NPV	222,200.00	589,068.50	864,591.44
	SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 4 2.875% 03-04-2023	1,225,000.00	1,216,866.00	1,204,201.95
	SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 5 3.625% DUE 03-04-2028 REG	300,000.00	296,493.00	297,300.00
	SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5%DUE 10-26-2046 REG	2,800,000.00	2,780,400.00	2,794,400.00
	SAUDI INTERNATIONAL BOND 144A TBOND 4.625% DUE 10-04-2047 REG	300,000.00	298,170.00	306,391.20
	SAXON AST SECS TR FLTG RT 2.2515% DUE 11-25-2037	445,895.02	417,190.54	446,249.06
	SBA COMMUNICATIONS 4.875% DUE 09-01-2024	1,616,000.00	1,602,716.48	1,660,440.00
	SBA COMMUNICATIONS CORP COM USD0.01 CL A	30,451.00	3,687,735.65	4,974,475.36
	SBCVC FUND V, L.P.	20,949,126.39	20,949,126.39	26,381,086.12
	SBERBANK OF RUSSIA RUB3(USD)	643,700.00	1,584,337.81	2,517,944.94
	SBERBANK OF RUSSIA SPON ADR	743,373.00	7,501,139.06	12,585,304.89
	SBI HLDGS INC NPV	9,800.00	122,358.25	204,960.50
	SBM OFFSHORE NV EURO.25	193,798.00	3,095,433.81	3,413,894.60
	SCALE VENTURE PARTNERS V LP	15,870,897.00	15,870,897.00	16,541,572.00
	SCALE VENTURE PARTNERS IV, L.P.	22,474,999.99	22,474,999.99	32,435,043.00
	SCANA CORP NEW COM	21,579.00	1,001,270.23	858,412.62
	SCAPA GROUP ORD GBP0.05	19,310.00	65,663.43	114,543.24
	SCENTRE GROUP	260,499.00	827,372.67	853,709.56
	SCHAEFFLER AG NPV (NON VTG PRF SHS)	4,442.00	77,130.12	78,862.51
	SCHAEFFLER VERWALTUNG ZWEI GMBH 144A 4.5% DUE 09-15-2023/09-15-2020 BEO	449,000.00	447,732.50	457,701.62
	SCHINDLER-HLDG AG CHF0.10 (REGD)	1,904.00	375,087.83	430,817.86
	SCHLUMBERGER HLDGS CORP 144A 3.0% 12-21-2020 BEO	875,000.00	873,022.50	886,333.88
	SCHLUMBERGER LTD COM COM	337,230.00	24,920,241.40	22,725,929.70
	SCHNEIDER ELECTRIC EUR4.00	188,115.00	13,051,356.63	16,006,459.46
	SCHRODERS NON VTG ORD GBP1	20,980.00	627,948.85	711,787.92
	SCHRODERS VTG SHS GBP1	6,280.00	251,543.24	298,693.73
	SCHWAB CHARLES CORP COM NEW	17,350.00	742,069.86	891,269.50
	SCIENTIFIC GAMES FIXED 10% DUE 12-01-2022	810,000.00	774,250.00	888,975.00
	SCIENTIFIC GAMES INTL INC 7% BDS 01-01-2022USD2000	1,184,000.00	1,241,151.83	1,247,640.00
	SCOR SE EUR7.876972	8,077.00	286,511.88	325,348.34
	SCOTTS MIRACLE-GRO CO FORMERLY 6.0% DUE 10-15-2023	935,000.00	1,005,125.00	989,931.25
	SCRIPPS NETWORKS 3.9% DUE 11-15-2024	993,000.00	1,002,171.82	1,010,235.50
	SEACHANGE INTL INC COM	72,650.00	355,118.99	285,514.50
	SEACOAST BKG CORP FLA COM NEW COM NEW	30,527.00	729,622.10	769,585.67
	SEAGATE TECHNOLOGY PLC COM USD0.00001	88,658.00	4,309,637.87	3,709,450.72
	SEAH BESTEEL CORP KRW5000	5,923.00	162,214.35	160,724.07
	SEALED AIR CORP NEW COM STK	20,799.00	920,699.70	1,025,390.70
	SEAWORLD ENTMT INC COM	174,552.00	2,856,821.72	2,368,670.64
	SEB SA EUR1.00	4.00	727.37	741.85
	SECOM CO NPV	9,200.00	699,667.25	694,757.22
	SECRETARIA TESOURO 0% TB 01/04/18 BRL1000	1,200.00	372,707.69	356,090.80
	SECRETARIA TESOURO 0% T-BILL 01/03/22 BRL'LFT'	141.00	389,717.97	394,770.50
	SEGA SAMMY HLDGS I NPV	9,000.00	123,908.06	111,691.08
	SEGRO PLC ORD GBP0.10	49,689.00	284,534.25	394,562.63
	SEIBU HOLDINGS INC NPV	8,800.00	149,803.31	166,469.60
	SEIKO EPSON CORP NPV	28,500.00	605,487.57	672,716.37
	SEIREN CO LTD NPV	10,900.00	130,393.46	213,549.05
	SEKERBANK TRY1	0.97	0.74	0.47
	SEKISUI CHEMICAL CO LTD NPV	18,800.00	232,029.08	377,502.00
	SEKISUI HOUSE NPV	30,600.00	480,421.62	552,918.77
	SEKISUI HOUSE REIT REIT	0.00	0.00	0.00
	SEKISUI PLASTICS CO LTD NPV	7,000.00	60,687.01	92,276.96
	SELECT ENERGY SVCS INC CL A COM CL A COM	8,372.00	112,033.41	152,705.28
	SELECT SECTOR SPDR TR INDL	992,098.00	53,593,003.55	75,072,055.66
	SELECTIVE INS GROUP INC COM	20,413.00	644,870.18	1,198,243.10
	SEMAFO INC COM NPV	685,923.00	2,114,703.74	1,954,383.74
	SEMBICORP INDUSTRIE NPV	1,264,500.00	3,377,150.33	2,866,982.19
	SEMEN INDONESIA PERSERO TBK PT	4,299,700.00	3,362,152.93	3,137,426.21
	SEMGROUP CORP CL A CL A	87,978.00	2,184,210.32	2,656,935.60
	SEMICONDUCTOR MANUFACTURING INTL CO	420,000.00	505,583.01	726,388.91
	SEMPRA ENERGY 1.625% DUE 10-07-2019	170,000.00	169,826.60	167,881.80
	SEMPRA ENERGY 3.25% 06-15-2027	5,960,000.00	5,936,630.00	5,930,849.64
	SEMPRA ENERGY 3.55% DUE 06-15-2024	8,037,000.00	8,084,676.59	8,236,703.38
	SEMPRA ENERGY 6% DUE 10-15-2039	240,000.00	309,489.60	309,676.80
	SEMPRA ENERGY INC COM STK	22,866.00	2,492,936.17	2,444,832.72
	SENSATA 6.25% DUE 02-15-2026	317,000.00	343,152.50	344,737.50

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	SENSIENT TECHNOLOGIES CORP COM	9,634.00	473,036.94	704,727.10
	SEQUA CORPORATION TERM LOAN (SECOND LIEN) DUE 04-28-2022 BEO	300,000.00	307,125.00	303,000.00
	SEQUA CORPORATION TL SENIOR SECURED FIRST LIEN DUE 11-28-2021 BEO	497,500.00	503,718.75	500,298.44
	SERTA SIMMONS HOLDINGS, LLC TERM LOAN (SECOND LIEN) DUE 11-08-2024 BEO	622,590.84	618,057.44	529,202.21
	SERVICE CORP INTL 4.625% DUE 12-15-2027	0.00	0.00	0.00
	SERVICE CORP INTL COM	142,002.00	4,851,146.77	5,299,514.64
	SERVICEMASTER GLOBAL HLDGS INC COM	12,236.00	578,528.31	627,339.72
	SERVICENOW INC COM USD0.001	32,760.00	2,553,512.93	4,271,576.40
	SERVICENOW INC SR NT CONV 0% DUE 11-01-2018 REG	1,552,000.00	1,791,438.88	2,736,370.00
	SES FDR EACH REP 1 'A' NPV	77,940.00	2,098,340.13	1,217,610.55
	SEVEN & I HOLDINGS NPV	274,500.00	11,081,614.25	11,411,304.92
	SEVEN BANK NPV	15,000.00	54,590.58	51,398.14
	SEVERN TRENT ORD GBP0.9789	4,478.00	126,792.62	130,965.64
	SFAVE COML MTG FLTGT RT .45318% DUE 01-05-2043	2,035,000.00	112,560.94	110,740.63
	SFP HOLDINGS CO LT NPV	10,900.00	222,978.92	217,612.96
	SHANDONG WEIGAO GP 'H'CNY0.1	1,140,000.00	824,202.61	829,774.99
	SHANGHAI INDUSTRIAL HOLDINGS HKD0.10	406,000.00	1,271,497.18	1,163,368.43
	SHANGHAI PRIME MAC 'H'CNY1	374,000.00	77,226.74	71,763.91
	SHANGRI-LA HTLS(M) MYR1	348,500.00	312,311.69	436,593.77
	SHARP CORP NPV	1.00	36.84	34.35
	SHAW COMMUNICATION 'B'CNV NPV	38,528.00	774,200.82	882,212.64
	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	12,075,000.00	12,228,343.41	13,576,803.98
	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	6,163,000.00	6,718,800.48	7,009,722.24
	SHELL INTL FIN B V 3.625% DUE 08-21-2042	461,000.00	451,818.89	455,154.06
	SHELL INTL FIN B V 3.75% DUE 09-12-2046	305,000.00	284,564.65	311,075.60
	SHELL INTL FIN B V 4% DUE 05-10-2046	512,000.00	500,326.88	545,306.11
	SHELL INTL FIN B V 4.125% DUE 05-11-2035	415,000.00	411,538.90	452,705.66
	SHELL INTL FIN B V 6.375% DUE 12-15-2038	3,350,000.00	4,215,439.00	4,670,328.80
	SHERIDAN PRODUCTION PARTNERS I-B, L.P.	111,625,000.00	111,625,000.00	83,618,000.00
	SHERIDAN PRODUCTION PARTNERS II-B, L.P.	127,306,335.00	127,306,335.00	84,223,000.00
	SHERIDAN PRODUCTION PARTNERS III-B, L.P.	11,525,000.00	11,525,000.00	19,366,500.00
	SHERWIN WILLIAMS CO 4 DUE 12-15-2042	190,000.00	181,442.67	190,513.19
	SHERWIN-WILLIAMS CO COM	6,851.00	2,027,605.93	2,809,184.04
	SHERWIN-WILLIAMS FIXED 4.4% DUE 02-01-2045	325,000.00	324,361.75	333,086.00
	SHIKOKU ELEC POWER NPV	4,900.00	62,305.16	53,415.00
	SHIMA SEIKI MFG NPV	17,200.00	958,110.43	1,087,119.40
	SHIMADZU CORP NPV	4,800.00	114,612.78	109,166.44
	SHIMAMURA CO NPV	4,000.00	501,133.40	440,301.82
	SHIMANO INC NPV	64,833.00	10,067,695.74	9,122,086.55
	SHIMAO PROPERTY HO HKD0.10	1,120,500.00	2,400,682.45	2,436,710.89
	SHIMIZU CORP NPV	9,600.00	92,988.40	99,195.74
	SHINDENGEN ELECTRC NPV	1,900.00	77,763.15	150,279.63
	SHIN-ETSU CHEMICAL NPV	46,200.00	2,820,502.32	4,695,872.17
	SHINHAN FIN GROUP KRW5000	172,836.00	7,307,667.83	7,975,431.69
	SHINSEGAE CO KRW5000	972.00	194,330.58	272,383.35
	SHINSEI BANK NPV	8,100.00	145,158.68	140,141.15
	SHIONOGI & CO LTD NPV	22,200.00	1,210,653.53	1,201,539.28
	SHIRE ACQUISITIONS 2.875% DUE 09-23-2023	560,000.00	556,987.20	550,521.44
	SHIRE PLC ORD GBP0.05	162,957.00	11,240,892.25	8,597,164.26
	SHISEIDO CO LTD NPV	241,907.00	5,618,614.62	11,694,855.95
	SHIZUOKA BANK NPV	70,000.00	727,685.30	723,302.27
	SHN EXPRESSWAY 'H'CNY1	174,000.00	117,833.02	176,508.51
	SHOPIFY INC CL A SHOPIFY INC	3,470.00	332,002.32	350,470.00
	SHOPIFY INC COM NPV CL A	12.00	1,157.33	1,217.38
	SHOREVIEW CAPITAL PARTNERS II, LP	9,996,127.00	9,996,127.00	17,371,837.00
	SHOREVIEW CAPITAL PARTNERS III LP	18,409,679.00	18,409,679.00	23,014,428.00
	SHOREVIEW CAPITAL PARTNERS, LP	2,103,687.71	2,103,687.71	981,745.00
	SHOUGANG FUSHAN INTL ENERGY HKD0.10	1,330,000.00	261,375.34	285,827.59
	SHOWA SHELL SEKIYU KK NPV	9,700.00	91,719.38	131,744.34
	SHRIRAM TRANSPORT INR10	27,990.00	605,806.42	649,631.99
	SHUI ON LAND LTD USD0.0025	946,000.00	257,807.68	261,389.48
	SHUTTERSTOCK INC COM	47,919.00	1,805,640.80	2,061,954.57
	SIAM COMMERCIAL BK THB10 (ALIEN MKT)	1,422,800.00	5,459,386.86	6,548,634.55
	SIAM GLOBAL HOUSE THB1(NVDR)	2,341,700.00	1,214,641.20	1,221,506.60
	SIBANYE GOLD LTD NPV	229,806.00	334,606.80	293,661.63
	SIEMENS AG NPV(REGD)	68,693.00	8,379,666.35	9,580,813.84
	SIEMENS GAMESA RENEWABLE ENERGY	12,240.00	152,566.63	167,995.77
	SIERRA HILLS INVESTORS, LLC	808,320.00	808,320.00	1,026,877.00
	SIGNATURE BK NY N Y COM	38,999.00	5,426,643.76	5,353,002.74
	SIGNET JEWELERS LTD ORD USD0.18	137,682.00	13,053,391.23	7,785,917.10
	SIGURD MICROELECTR TWD10	96,000.00	87,312.29	106,295.68
	SIHUAN PHARM HLDG COMSTK	409,000.00	179,377.52	147,018.79

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	SIKA AG CHF0.60 (BR)	938.00	6,864,306.02	7,450,097.48
	SILGAN HLDGS INC COM	21,162.00	569,454.56	621,951.18
	SILICON GRAPHICS INC COM	3,946.00	0.00	67.08
	SILICON LABORATORIES INC COM	22,717.00	1,136,607.18	2,005,911.10
	SILVER TOWER U S FDG LLC DISC COM L PAPER4/2 YRS 3&4 01-08-2018	600,000.00	599,206.67	599,705.83
	SIM CORP	26,425.00	1,629,614.02	1,505,701.65
	SIMON PPTY GROUP L 3.375% DUE 12-01-2027	7,395,000.00	7,355,938.20	7,429,253.64
	SIMON PPTY GROUP L 4.25% DUE 10-01-2044	2,825,000.00	2,943,508.75	2,947,884.68
	SIMON PPTY GROUP L P 2.75% 06-01-2023	655,000.00	653,814.45	653,002.91
	SIMON PROPERTY GROUP INC COM	24,778.00	4,350,969.03	4,255,373.72
	SINA CORPORATION COM STK USD0.133	5,256.00	588,208.97	527,229.36
	SINGAMAS CONTAINER (HK) HKD0.10	254,000.00	28,603.43	51,987.26
	SINGAPORE AIRLINES NPV	103,000.00	854,315.63	822,366.05
	Singapore dollar	62,870.40	62,870.40	62,870.40
	SINGAPORE EXCHANGE NPV	17,700.00	99,360.65	98,539.36
	SINGAPORE PRESS HOLDINGS NPV	77,600.00	205,988.20	153,876.09
	SINGAPORE TELECOMMUNICATIONS NEW COM STK	1,199,800.00	3,314,682.70	3,205,092.79
	SINO BIOPHARMACEUT HKD0.025	4,403,000.00	3,909,562.76	7,806,477.94
	SINO LAND CO NPV	151,419.00	244,390.62	268,077.08
	SINO-OCEAN GROUP H NPV	2,286,500.00	1,323,294.95	1,576,533.46
	SINOPEC S/PETROCHE 'H'CNY1	1,286,000.00	799,862.96	732,055.82
	SINOTRANS LIMITED 'H'CNY1	1,659,000.00	830,179.38	812,808.77
	SINOTRUK (HK) LTD NPV	544,000.00	622,796.32	612,385.35
	SJM HOLDINGS LTD. NPV	105,000.00	124,477.49	94,022.23
	SJVN LTD INR10	1,136,257.00	608,869.62	603,487.72
	SK HYNIX INC	218,540.00	10,171,988.03	15,616,561.58
	SK INNOVATION CO.LTD KRW5000	15,308.00	1,650,926.85	2,924,184.76
	SK TELECOM KRW500	24,275.00	5,439,390.10	6,054,294.52
	SKAND ENSKILDA BKN SER'A'NPV	74,799.00	880,077.52	879,773.28
	SKANDINAVISKA ENSKILDA BANKEN CTF DEP 10-06-2017 VAR RT 10-09-2018	15,000,000.00	15,000,000.00	14,990,430.00
	SKANDINAVISKA ENSKILDA BANKEN INSTL CTF DTD 04-27-2017 VAR RT DUE 04-26-2018	3,000,000.00	3,000,000.00	3,000,930.00
	SKANSKA AB SER'B'NPV	16,247.00	350,229.31	337,342.29
	SKF AB SER'B'NPV	18,771.00	331,437.77	417,719.23
	SKYWORKS SOLUTIONS INC COM	4.00	383.56	379.80
	SL GREEN RLTY CORP COM STK	12.00	1,221.25	1,211.16
	SLC AGRICOLA SA COM NPV	166,000.00	1,046,031.11	1,334,665.82
	SLC STUD LN TR FLTGT RT 2.2845% DUE 03-15-2055	2,075,000.00	1,845,453.13	1,989,943.68
	SLEEP CTRY CDA COM	221,587.00	3,768,549.76	5,906,864.44
	SLEEP NUMBER CORP COM	94,200.00	1,711,464.70	3,540,978.00
	SLM CORP 5.125% DUE 04-05-2022	100,000.00	100,000.00	104,000.00
	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022	1,600,000.00	1,704,000.00	1,714,000.00
	SLM PRIVATE CR STUDENT LN TR 2007-A STUDLN BACKED NT A-4 FLTGT 12-16-2041BEO	1,000,000.00	700,820.31	945,293.00
	SLM STUDENT LN TR 2008-3 CL B FLTGT RATE 04-25-2029 REG	420,000.00	371,946.09	411,261.48
	SLM STUDENT LN TR 2008-4 CL B FLTGT RATE 04-25-2029 REG	420,000.00	379,246.88	418,188.12
	SLM STUDENT LN TR 2008-6 CL B FLTGT RT 07-25-2029 REG	420,000.00	401,198.44	419,866.44
	SLM STUDENT LN TR 2008-8 STUDENT LOAN BKD NT CL B FLTGT RT 10-25-2029 REG	420,000.00	420,771.09	442,811.46
	SLM STUDENT LN TR 2011-1 STUD LN BACKED NT CL A-2 FLTGT RATE 10-25-2034 REG	980,000.00	1,008,175.00	1,003,030.98
	SLOVENIA REP SR NT 144A 4.75% DUE 05-10-2018 BEO	400,000.00	429,500.00	404,000.00
	SLOVENIA(REP OF) 4.75% SNR MTN 10/05/18 USD	200,000.00	212,000.00	202,290.00
	SM ENERGY CO 5.625% DUE 06-01-2025	120,000.00	116,305.00	116,400.00
	SM ENERGY CO 6.75% DUE 09-15-2026	938,000.00	971,884.48	966,140.00
	SM INVEST CORP PHP10	102,560.00	1,387,057.94	2,033,942.31
	SMA SOLAR TECH AG NPV (BR)	9,648.00	397,849.19	417,013.56
	SMC CORP NPV	2,300.00	837,564.57	946,950.73
	SMCP SAS EUR1.10	53,461.00	1,335,535.05	1,235,772.47
	SMITH & NEPHEW ORD USD0.20	20,915.00	331,887.83	364,410.87
	SMITH A O CORP COM	38,737.00	2,076,073.14	2,373,803.36
	SMITHS GROUP ORD GBP0.375	10,021.00	200,276.56	201,983.05
	SMUCKER J M CO 3.375% DUE 12-15-2027	355,000.00	354,879.30	355,472.15
	SMUCKER J M CO COM NEW	30,162.00	3,205,490.05	3,747,326.88
	SNAM NPV	381,796.00	1,658,445.57	1,870,519.50
	SNC-LAVALIN GROUP COM NPV	8.00	355.95	364.26
	SOCIETE GENERALE EUR1.25	67,727.00	2,892,543.68	3,501,109.54
	SOCIETE GENERALE NY INSTL CTF DEP 12-12-2017 1.76% 06-29-2018	10,000,000.00	10,000,000.00	9,995,770.40
	SODEXHO EUR4	38,108.00	4,535,004.28	5,127,417.98
	SOFTBANK GROUP CORP	10,950.00	847,268.75	867,057.25
	SOFTBRANDS INC CONTRA	1,159.00	0.00	0.00
	SOFT-WORLD INTL CO TWD10	37,000.00	102,689.24	87,158.29
	SOGO MEDICAL NPV	3,600.00	179,114.12	189,826.90
	SOHU COM INC COM	6,746.00	333,765.40	292,439.10
	SOLAR CAP LTD COM STK	36,965.00	770,059.18	747,062.65
	SOLAZYME INC SR SUB NT CONV 5% DUE 10-01-2019/05-01-2014 REG	1,510,000.00	1,510,000.00	139,675.00

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	SOLERA LLC / 10.5% DUE 03-01-2024	22,000.00	24,198.14	24,749.56
	SOLVAY SA NPV	33,546.00	4,249,710.94	4,668,688.33
	SOMPO HOLDINGS INC	177,700.00	6,729,285.78	6,884,001.78
	SONOVA HOLDING AG COMMON STOCK	6,461.00	1,006,214.13	1,009,096.15
	SONY CORP NPV	42,000.00	1,182,997.58	1,895,126.50
	SONY FINANCIAL HOL NPV	8,900.00	114,621.29	157,695.52
	SOPHOS GROUP PLC ORD GBP0.03	127,949.00	755,692.31	986,573.28
	SOPRA STERIA GROUP	1,102.00	195,876.89	206,233.45
	SOTHEBYS HLDGS INC CL A (DE)	43,225.00	1,582,585.52	2,230,410.00
	South African rand	16,704.25	16,704.25	16,704.25
	South Korean won	3,713,132.35	3,713,132.35	3,713,132.35
	SOUTH32 LTD	126,014.00	227,274.67	345,618.73
	SOUTH32 LTD NPV	125,209.00	238,457.16	341,783.45
	SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	5,845,000.00	6,063,297.10	6,850,141.27
	SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG	65,000.00	71,485.05	73,483.67
	SOUTHERN CO 2.95% DUE 07-01-2023	1,260,000.00	1,257,424.10	1,260,617.40
	SOUTHERN CO 4.25% DUE 07-01-2036	550,000.00	557,053.30	579,590.55
	SOUTHERN CO 4.4% DUE 07-01-2046	10,590,000.00	10,556,890.56	11,278,064.07
	SOUTHERN CO COM STK	145,326.00	7,256,491.55	6,988,727.34
	SOUTHERN CO FLTG RT 5.5% DUE 03-15-2057	1,172,000.00	1,183,844.00	1,242,755.98
	SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047	1,978,000.00	2,052,907.90	2,119,146.12
	SOUTHERN PWR CO 5.25% DUE 07-15-2043	545,000.00	565,366.65	616,190.08
	SOUTHN BAPTIST 4.857% DUE 07-15-2045	230,000.00	230,000.00	264,862.94
	SOUTHN CAL EDISON 1.845% DUE 02-01-2022	787,500.00	787,500.00	779,856.53
	SOUTHN CAL EDISON 3.9 DUE 03-15-2043	290,000.00	264,134.90	305,092.76
	SOUTHN CAL EDISON 4% DUE 04-01-2047	225,000.00	241,386.75	241,665.30
	SOUTHN CAL EDISON 4.5% DUE 09-01-2040	10,635,000.00	10,937,914.99	11,980,391.31
	SOUTHN CO GAS CAP 3.95% DUE 10-01-2046	350,000.00	349,380.50	347,511.15
	SOUTHN COPPER 6.75% DUE 04-16-2040	25,000.00	32,784.00	32,593.30
	SOUTHN COPPER CORP 5.25% DUE 11-08-2042	525,000.00	523,193.50	586,440.23
	SOUTHN COPPER CORP 5.875% DUE 04-23-2045	785,000.00	915,459.25	948,152.05
	SOUTHN COPPER CORP 7.5% DUE 07-27-2035	1,965,000.00	2,131,653.30	2,670,493.95
	SOUTHN COPPER CORP DEL COM	34,000.00	1,236,593.81	1,613,300.00
	SOUTHN NAT GAS CO 8% DUE 03-01-2032	580,000.00	763,093.40	786,330.94
	SOUTHWEST GAS CORP 4.875 DUE 10-01-2043 REG	960,000.00	1,068,921.60	1,089,646.08
	SOUTHWEST GAS HLDGS INC COM	15,278.00	1,050,369.53	1,229,573.44
	SOUTHWESTERN ENERGY CO COM	249,000.00	2,486,547.20	1,389,420.00
	SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	175,000.00	173,993.75	179,074.53
	SOUTHWESTN ELEC 3.9% DUE 04-01-2045	235,000.00	232,903.80	241,099.90
	SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	5,671,000.00	6,155,604.05	6,473,798.10
	SPAREBANK 1 SR BK NOK25	302,254.00	2,512,725.75	3,214,937.37
	SPARK NEW ZEALAND LTD COM	305,731.00	780,220.82	789,292.29
	SPARTANNASH CO COM NPV	23,050.00	627,205.14	614,974.00
	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	4,749,000.00	5,588,221.66	6,141,340.31
	SPCM SA 4.875% DUE 09-15-2025	280,000.00	280,000.00	282,450.00
	SPDR S&P 500 ETF TRUST	358,635.00	29,866,388.64	26,972,874.50
	SPECIAL SITUATION PARTNERS II, LP	6,797,133.61	6,797,133.61	11,939,056.00
	SPECTRA ENERGY CAP 3.3% DUE 03-15-2023	1,730,000.00	1,580,303.10	1,726,140.37
	SPECTRIS ORD GBP0.05	60,650.00	1,708,192.99	2,040,441.68
	SPECTRUM BRANDS 5.75% DUE 07-15-2025	1,228,000.00	1,334,675.00	1,292,470.00
	SPIRAX-SARCO ENGINEERING ORD GBP0.269230769	15,193.00	314,188.71	1,155,041.13
	SPIRE INC COM	4,100.00	210,606.19	308,115.00
	SPIRENT COMMS ORD GBP0.03333	94,209.00	133,067.42	129,990.07
	SPIRIT AEROSYSTEMS HLDGS INC CL A	50,835.00	2,945,130.60	4,435,353.75
	SPIRIT AIRLS INC COM	5,080.00	255,407.46	227,838.00
	SPIRIT RLTY CAP INC 3.75 DUE 05-15-2021 REG	1,225,000.00	1,218,385.00	1,269,406.25
	SPLUNK INC COMSTK COM USD0.001	3,606.00	210,706.43	298,721.04
	SPRINGLEAF FIN 5.625% DUE 03-15-2023	588,000.00	588,000.00	589,293.60
	SPRINGS INDS INC 6.25 DUE 06-01-2021 REG	561,000.00	583,440.00	572,220.00
	SPRINT COMMUNICATIONS INC TERM LOAN SENIOR SECD 1ST LIEN DUE 01-31-2024BEO	694,750.00	694,750.00	693,881.56
	SPRINT CORP 7.125% DUE 06-15-2024	1,570,000.00	1,423,653.56	1,597,475.00
	SPRINT CORP FIXED 7.625% DUE 02-15-2025	495,000.00	489,510.53	518,512.50
	SPRINT CORPORATION 7.25% DUE 09-15-2021	900,000.00	958,875.00	952,875.00
	SPRINT SPECTRUM CO 3.36% DUE 09-20-2021	229,687.50	231,266.61	231,123.05
	SPX FLOW INC 5.625% DUE 08-15-2024	101,000.00	101,920.00	106,302.50
	SQUARE INC CL A CL A	17,925.00	362,111.99	621,459.75
	Sri Lankan rupee	0.76	0.76	0.76
	SS&C TECHNOLOGIES HLDGS INC COM	142,775.00	4,467,207.74	5,779,532.00
	SSE PLC ORD GBP0.50	95,190.00	1,954,603.18	1,699,741.41
	STANDARD CHARTERED ORD	206,800.00	2,038,170.78	2,148,076.70
	STANDARD CHARTERED PLC SHS	642,855.00	7,334,977.93	6,783,922.86
	STANDARD LIFE ABERDEEN PLC	131,777.00	924,740.37	778,289.09

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	STANDEX INTL CORP COM	7,767.00	633,870.02	791,068.95
	STANLEY BLACK & DECKER INC	21,818.00	2,270,479.89	2,678,159.50
	STANLEY ELECTRIC NPV	77,900.00	1,755,530.10	3,163,715.05
	STARBUCKS CORP 3.75% 12-01-2047	260,000.00	259,300.60	263,517.02
	STARBUCKS CORP 4.3% DUE 06-15-2045	210,000.00	229,286.40	231,997.29
	STARBUCKS CORP COM	260,172.00	14,724,124.74	14,941,677.96
	STARHUB LTD NPV	140,695.00	285,974.62	300,045.45
	START TODAY CO LTD NPV	30,900.00	808,204.93	939,480.69
	STARWOOD PPTY TR 5% DUE 12-15-2021	290,000.00	290,000.00	300,875.00
	STARWOOD PPTY TR INC SR NT 4% DUE 01-15-2019 REG	2,490,000.00	2,642,965.75	2,740,556.25
	STARWOOD WAYPOINT RESIDENTIAL TR SR NT CONV 3% DUE 07-01-2019 REG	1,239,000.00	1,310,034.87	1,593,663.75
	STATE BK OF INDIA COMSTK	1,231,535.00	4,719,513.34	5,979,439.84
*	STATE STR CORP COM	94,445.00	8,077,726.17	9,218,776.45
	STATOIL ASA	97,804.00	1,807,822.47	2,094,941.62
	STATOIL ASA 3.7% DUE 03-01-2024	395,000.00	413,339.85	414,988.19
	STATOIL ASA 3.95 DUE 05-15-2043	1,585,000.00	1,432,966.80	1,657,971.82
	STATOIL ASA 5.1 DUE 08-17-2040	1,320,000.00	1,546,352.55	1,591,514.77
	STD CHARTERED PLC FLTG RT 3.01494% DUE 08-19-2019	300,000.00	300,000.00	303,427.20
	STD PAC CORP NEW 5.875% DUE 11-15-2024	765,000.00	820,462.50	850,335.75
	STERICYCLE INC COM	120,761.00	9,010,852.71	8,210,540.39
	STERIS PLC NEW STERIS LTD COMSTK	14,617.00	1,011,746.30	1,278,548.99
	STERLING BANCORP DEL COM	46,178.00	1,096,201.02	1,135,978.80
	STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049	2,000,000.00	2,532,646.72	2,980,986.17
	STIFEL FINL CORP COM	30,600.00	1,827,118.35	1,822,536.00
	STMICROELECTRONICS EUR1.04	98,141.00	638,712.94	2,145,112.45
	STOCKLAND NPV (STAPLED)	157,740.00	553,598.60	552,726.02
	STONEPATH GROUP INC COM	679,800.00	682,754.15	0.68
	STONERIDGE INC COM	9,020.00	200,117.89	206,197.20
	STORA ENSO OYJ SER'R'NPV	101,269.00	1,431,476.00	1,607,602.53
	STOREBRAND ASA SER'A'NOKS	220,965.00	1,874,054.82	1,807,302.35
	STRATEC BIOMEDICAL	12,411.00	796,131.79	966,318.93
	STRAUMANN HLDG CHFO.10 (REGD)	4.00	2,804.85	2,826.06
	STRUCTURED ADJ RATE MTG LN TR 2004-12 CL2A FLT RT DUE 09-25-2034	636,410.42	617,119.21	629,682.93
	STRUCTURED AST FLTG RT 2.5315% DUE 05-25-2035	191,026.24	185,534.23	191,370.47
	STRYKER CORP 4.375 DUE 05-15-2044 REG	1,970,000.00	1,961,765.70	2,128,910.05
	STRYKER CORP 4.625% DUE 03-15-2046	1,300,000.00	1,358,981.00	1,476,298.20
	STUDIO ALICE NPV	5,400.00	130,083.83	136,569.91
	SUBARU CORPORATION NPV	24,500.00	937,744.98	779,258.77
	SUEZ EUR4	5.00	93.14	88.05
	SUGI HOLDINGS NPV	159,495.00	7,983,912.46	8,141,111.85
	SUL AMERICA SA UNITS (1 COM SHS & 2 PRF)	440,400.00	2,472,061.84	2,477,424.26
	SULLIDEN MNG CAP INC COMMON STOCK	72,900.00	23,319.85	24,727.64
	SUMCO CORPORATION NPV	6,700.00	171,466.91	171,767.42
	SUMITOMO CHEMICAL CO. LTD NPV	15,000.00	81,788.59	107,856.19
	SUMITOMO CORP NPV	502,500.00	5,558,367.18	8,542,276.96
	SUMITOMO DAINIPPON PHARMA CO LTD NPV	5,600.00	83,256.85	83,217.05
	SUMITOMO ELECTRIC NPV	196,200.00	2,728,383.23	3,317,896.14
	SUMITOMO HEAVY IND NPV	64,100.00	1,557,619.32	2,714,221.04
	SUMITOMO METAL MINING CO LTD NPV	79,541.00	2,723,267.91	3,656,132.25
	SUMITOMO MITSUI 2.442% DUE 10-19-2021	600,000.00	600,000.00	593,679.60
	SUMITOMO MITSUI FINANCIAL GROUP NPV	358,100.00	12,791,080.16	15,474,751.89
	SUMITOMO MITSUI FINL GROUP INC 2.784% BNDS 07-12-2022	865,000.00	867,647.29	860,058.26
	SUMITOMO MITSUI TRUST HOLDINGS INC	169,000.00	5,786,530.59	6,710,492.68
	SUMITOMO RUBBER NPV	8,900.00	146,825.05	165,596.09
	SUMMIT MATLS INC CL A CL A	64,648.00	1,416,378.55	2,032,533.12
	SUN ART RETAIL GRO NPV	369,000.00	357,954.05	389,896.77
	SUN HUNG KAI PROP NPV	70,931.00	1,026,721.89	1,183,196.55
	SUN LIFE FINL INC COM NPV	33,761.00	1,267,165.78	1,397,917.46
	SUN PHARMACEUTICAL EQ-INR 1	524,320.00	5,740,034.82	4,691,792.22
	SUNCOR ENERGY INC 4% DUE 11-15-2047	1,425,000.00	1,418,046.79	1,458,399.15
	SUNCOR ENERGY INC 6.5% DUE 06-15-2038	5,280,000.00	6,315,408.00	7,133,332.80
	SUNCOR ENERGY INC 6.85% DUE 06-01-2039	250,000.00	334,265.00	347,849.00
	SUNCOR ENERGY INC 7.15% DUE 02-01-2032	160,000.00	166,760.00	214,643.36
	SUNCOR ENERGY INC COM NPV 'NEW'	188,995.00	5,326,450.99	6,961,266.81
	SUNCORP GROUP LTD NPV	63,787.00	654,556.08	691,489.31
	SUNDRUG CO LTD NPV	1,800.00	62,923.65	83,728.36
	SUNLIGHT REAL EST NPV REIT	444,000.00	267,658.71	304,432.48
	SUNNY OPTICAL TECH HKD0.10	267,000.00	1,985,404.50	3,412,086.02
	SUNOCO LOGISTICS 4.95% DUE 01-15-2043	360,000.00	356,682.47	338,661.36
	SUNOCO LOGISTICS 5.3% DUE 04-01-2044	355,000.00	328,454.04	350,349.15
	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	1,135,000.00	1,083,002.31	1,127,864.26
	SUNOCO LOGISTICS 6.1% DUE 02-15-2042	800,000.00	847,312.00	852,104.00

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	SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027	95,000.00	94,255.20	93,152.25
	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	4,111,000.00	4,119,996.44	4,138,761.59
	SUNPLUS TECHNOLOGY TWD10	871,000.00	335,656.16	480,010.75
	SUNPOWER CORP SR DEB CONV .875% 06-01-2021 REG	910,000.00	731,412.50	704,112.50
	SUNREX TECHNOLOGY TWD10	187,320.00	136,058.88	108,897.83
	SUNTEC REAL ESTATE INVESTMENT TRUST REIT	124,200.00	165,381.24	199,812.93
	SUNTRUST BK ATL GA FIXED 2.45% DUE 08-01-2022	95,000.00	94,566.28	93,674.56
	SUNTRUST BKS INC 2.7% DUE 01-27-2022	815,000.00	820,694.30	814,971.48
	SUPER MICRO COMPUTER INC COM	67,400.00	2,069,373.22	1,410,345.00
	SUPERIOR ENERGY SVCS INC COM	115,813.00	1,085,184.02	1,115,279.19
	SUPERIOR PLUS CORP COM NPV	51,339.00	458,899.45	486,367.32
	SURYA CITRA MEDIA IDR50	616,400.00	125,716.94	112,671.60
	SUZANO PAPEL E CEL COM NPV	43,300.00	190,717.69	243,971.24
	SUZUKEN CO LTD NPV	10,560.00	374,693.60	434,492.67
	SUZUKI MOTOR CORP NPV	22,000.00	1,036,275.21	1,276,058.59
	SVB FINANCIAL GROUP COMMON STOCK	4,213.00	570,830.20	984,873.01
	SVENSKA HANDELSBANKEN AB NY BRH CTF DEP 05-26-2017 VAR RT DUE 02-26-2018	4,800,000.00	4,800,000.00	4,797,936.00
	SVENSKA HANDELSBANKEN AB NY BRH CTF DEP 08-04-2017 VAR RT 01-31-2018	3,000,000.00	3,000,000.00	3,000,417.59
	SVENSKA HANDELSBANKEN AB NY BRH CTF DEP 10-02-0017 VAR RT DUE 10-02-2018	3,500,000.00	3,500,000.00	3,498,950.00
	SVENSKA HANDELSBANKEN AB NY CTF DEP 12-04-2017 VAR RT 07-02-2018	5,000,000.00	5,000,000.00	4,998,650.00
	SVENSKA HANDELSBANKEN AB NY INSTL CTF DEP 08-08-2017 VAR RT DUE 08-08-2018	16,000,000.00	16,000,000.00	15,998,400.00
	SVENSKA HANDELSBANKEN AB PUBL 1.625 DUE 03-21-2018	1,250,000.00	1,251,300.00	1,249,650.00
	SVENSKA HANDELSBANKEN SER'A'NPV (P/S)	409,726.00	6,065,558.15	5,614,810.04
	SWATCH GROUP CHF0.45(REGD)	1,859.00	111,904.72	142,119.55
	SWATCH GROUP CHF2.25(BR)	13,081.00	5,008,565.85	5,334,417.03
	SWEDBANK AG SEK20 SER'A'	43,664.00	1,041,816.72	1,055,402.21
	Swedish krona	146,246.54	146,246.54	146,246.54
	SWEDISH MATCH NPV	4,743.00	180,933.18	187,229.02
	SWIRE PACIFIC 'A' NPV	25,000.00	306,797.17	231,377.84
	SWIRE PROPERTIES LTD HKD1	57,600.00	175,498.46	185,680.47
	Swiss franc	1,510,918.31	1,510,918.31	1,510,918.31
	SWISS LIFE HOLDINGS AG	1,617.00	358,702.21	572,462.80
	SWISS PRIME SITE CHF18.80 (REGD)	5,940.00	472,144.10	548,589.02
	SWISS RE AG CHF0.10	37,466.00	3,312,029.02	3,508,232.42
	SWISSCOM AG CHF1(REGD)	3,694.00	1,857,503.99	1,965,458.18
	SWITCH INC CL A CL A	14,560.00	306,750.48	264,846.40
	SWO_CDX BOFAUS3N 01/17/2018 CDX.NA.IG.29 71266203	100,000,000.00	35,000.00	35,000.00
	SWO_CDX CHASUS33 02/21/2018 CDX.NA.IG.29 317574861	(2,700,000.00)	(3,591.00)	(189.27)
	SWO_CDX CSFPG2L 02/21/2018 CDX.NA.IG.29 61001054	100,000,000.00	100,500.00	100,500.00
	SWO_CDX CSFPG2L 02/21/2018 CDX.NA.IG.29 61001055	(100,000,000.00)	(52,000.00)	(52,000.00)
	SWO_CDX MSCUS33 02/21/2018 CDX.NA.IG.29 317574838	(2,700,000.00)	(3,591.00)	(189.27)
	SYCAMORE PARTNERS II, LP	30,986,909.00	30,986,909.00	29,100,220.00
	SYMANTEC CORP COM	22,105.00	630,154.94	620,266.30
	SYMRISE AG NPV (BR)	67,640.00	3,795,542.04	5,817,127.99
	SYNAPTICS INC COM	27,570.00	1,810,203.24	1,101,145.80
	SYNCHRONOSS TECHNOLOGIES INC COM STK	33,285.00	1,027,904.50	297,567.90
	SYNCHRONY FINL 3.95% DUE 12-01-2027	745,000.00	742,029.50	741,865.79
	SYNCMOLD ENTERPRIS TWD10	48,000.00	80,578.68	102,424.52
	SYNDICATED COMMUNICATIONS VENT PTRS IV	8,568,047.14	8,568,047.14	283,420.00
	SYNOPSIS INC COM	176.00	15,837.63	15,002.24
	SYSO CORP 3.25% DUE 07-15-2027	865,000.00	860,354.95	862,088.41
	SYSO CORP 4.5% DUE 04-01-2046	3,200,000.00	3,189,024.00	3,481,376.00
	SYSO CORP 4.85% DUE 10-01-2045	645,000.00	676,059.88	737,196.95
	SYSO CORP COM	64,785.00	3,026,633.25	3,934,393.05
	SYSMEX CORP NPV	62,270.00	3,721,749.45	4,903,106.08
	SYSTEX CORPORATION TWD10	261,000.00	391,208.88	520,096.78
	T RAD CO LTD JPY50	13,500.00	330,765.27	480,559.25
	T&D HOLDINGS INC NPV	305,300.00	3,372,756.45	5,222,486.46
	TA CHEN STAINLESS TWD10	186,895.00	107,923.04	134,400.36
	TABCORP HOLDINGS LTD NPV	93,263.00	329,538.00	407,036.77
	TABLEAU SOFTWARE INC CL A CL A	8,536.00	611,494.37	590,691.20
	TAEKWANG IND CO KRW5000	90.00	111,472.06	110,718.79
	TAIFLEX SCIENTIFIC TWD10	431,000.00	486,951.65	866,098.76
	TAIHEIYO CEMENT NPV	15,000.00	505,036.15	647,802.93
	TAIHO KOGYO NPV	6,600.00	101,005.59	98,253.00
	TAILWATER ENERGY FUND II, LP	18,191,481.17	18,191,481.17	18,745,146.00
	TAILWATER ENERGY FUND III	10,733,745.00	10,733,745.00	10,350,432.00
	TAIMED BIOLOGICS I TWD10	24,000.00	147,103.48	149,201.07
	TAISEI CORP NPV	14,800.00	587,310.75	737,043.94
	TAISHO HOLDIN	1,600.00	121,721.17	127,829.56
	TAIWAN FU HSING TWD10	379,000.00	529,925.75	478,868.22
	TAIWAN HI SPD RAIL TWD10	232,000.00	189,554.58	183,208.16

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	TAIWAN HON CHUAN E TWD10	392,000.00	738,367.42	757,430.65
	TAIWAN PAIHO TWD10	246,000.00	1,033,754.73	1,000,252.03
	TAIWAN PCB TECHVES TWD10	166,000.00	163,927.58	177,666.89
	TAIWAN SAKURA TWD10	41,000.00	41,912.77	51,872.57
	TAIWAN SEMICON MAN TWD10	1,675,000.00	9,619,655.93	12,917,737.79
	TAIWAN SEMICONDUCT TWD10	179,000.00	201,385.84	415,041.08
	TAIWAN SEMICONDUCTOR MANUFACTURING ADS EACH CNV INTO 5 ORD	1,245,142.00	35,186,354.28	49,369,880.30
	TAIWAN STYRENE MON TWD10	895,000.00	632,651.42	682,712.50
	TAIWAN SURFACE MOU TWD10	236,000.00	215,586.16	279,153.86
	TAIWAN UNION TECH TWD10	90,000.00	232,439.01	253,440.19
	TAKASAGO THML ENG NPV	66,300.00	910,272.42	1,215,352.86
	TAKASHIMAYA CO NPV	15,000.00	132,860.44	157,922.77
	TAKEDA PHARMACEUTICAL CO NPV	270,515.00	14,052,956.35	15,371,207.41
	TAKE-TWO 1% DUE 07-01-2018	60,000.00	149,182.98	305,587.50
	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01	28,520.00	1,339,658.94	3,130,925.60
	TAMPA ELEC CO 4.35% DUE 05-15-2044	2,000,000.00	1,998,660.00	2,175,740.00
	TAPESTRY INC COM USD0.01	43,820.00	1,486,460.83	1,938,158.60
	TARGA RES CORP COM	8,201.00	384,443.84	397,092.42
	TARGA RES INC/TARGA RES FIN CORP 5.375% 02-01-2027	715,000.00	738,381.25	733,768.75
	TARGET CORP 3.625% DUE 04-15-2046	5,498,000.00	5,149,718.06	5,351,269.38
	TARGET CORP COM STK	64,813.00	3,857,718.74	4,229,048.25
	TARGET CORP FIXED 3.9% DUE 11-15-2047	4,335,000.00	4,312,223.15	4,412,501.13
	TATA CHEMICALS INR10	30,368.00	158,793.47	348,058.60
	TATA CONSULTANCY S INR1	159,452.00	5,532,013.12	6,748,059.10
	TATA GLOBAL BEVERA INR1(100%DEMAT)	272,442.00	1,193,071.04	1,350,525.23
	TATA MOTORS LTD EQUITY	206,679.00	1,317,497.42	1,398,367.88
	TATA STEEL LTD INR10	102,819.00	786,758.57	1,179,814.91
	TATE & LYLE ORD GBP0.25	0.00	0.00	0.00
	TATNEFT PJSC ADS (REPR 6 ORD RUB0.1)	43,069.00	1,868,233.30	2,130,192.74
	TAURON POLSKA ENER PLN5.00	1,208,855.00	947,288.44	1,061,070.49
	TAV HAVALIMANLARI TRY1	136,284.00	559,943.04	807,294.71
	TAYCA CORP NPV	3,000.00	55,253.99	88,015.98
	TAYLOR MORRISON 5.875% DUE 04-15-2023	476,000.00	496,230.00	502,775.00
	TAYLOR MORRISON HOME CORP COM USD0.00001	4,021.00	60,909.08	98,393.87
	TAYLOR WIMPEY ORD GBP0.01	2,200,539.00	4,615,310.95	6,144,072.88
	TC PIPELINES LP 4.375% DUE 03-13-2025	2,000,000.00	2,041,485.00	2,080,590.00
	TCF FNCL CORP COM	215,987.00	3,287,741.94	4,427,733.50
	TCV IX LP	10,775,000.00	10,775,000.00	10,904,274.00
	TCV VIII LP	48,523,431.82	48,523,431.82	60,681,039.00
	TD AMERITRADE HLDG CORP COM STK	8,170.00	303,553.82	417,732.10
	TDC DKK 1 COMSTK	94,673.00	632,880.11	582,201.39
	TE CONNECTIVITY LTD	4,140.00	396,154.55	393,465.60
	TEACHERS INS & 4.27% DUE 05-15-2047	6,438,000.00	6,422,238.65	6,808,448.96
	TEACHERS INS & 6.85% DUE 12-16-2039	301,000.00	381,116.58	425,265.45
	TECH MAHINDRA	82,848.00	639,462.12	654,256.15
	TECHNI CN COM USD1	16,461.00	479,380.07	515,393.91
	TECHNOPRO HLDGS IN NPV	60,800.00	2,151,353.13	3,303,115.85
	TECHTRONIC INDUSTR NPV	1,705,500.00	9,407,970.05	11,115,759.28
	TECK RESOURCES LTD 6.25% DUE 07-15-2041	1,236,000.00	1,228,680.00	1,415,220.00
	TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV	32.00	693.28	839.49
	TEIJIN LTD NPV	4,900.00	88,449.61	109,178.87
	TEKFEN HOLDING AS TRY1	40,554.00	111,658.23	181,827.72
	TELADOC INC SR NT CONV 144A 3% DUE 12-15-2022 BEO	1,565,000.00	1,658,229.86	1,759,646.88
	TELECOM ITALIA CAP 6% DUE 09-30-2034	247,000.00	269,265.00	277,257.50
	TELECOM ITALIA CAP 7.721% DUE 06-04-2038	2,760,000.00	3,191,400.00	3,560,400.00
	TELECOM ITALIA SPA DI RISP NPV	291,700.00	263,965.98	208,762.93
	TELECOM ITALIA SPA NPV	1,430,022.00	1,326,544.95	1,237,221.37
	TELEDYNE TECHNOLOGIES INC COM	63,526.00	9,204,267.04	11,507,734.90
	TELEFLEX INC 4.625% 11-15-2027	293,000.00	294,862.50	295,505.15
	TELEFLEX INC COM	23,419.00	3,315,301.18	5,827,115.58
	TELEFONICA 7.045% DUE 06-20-2036	3,300,000.00	4,163,115.00	4,427,342.70
	TELEFONICA BRASIL PRF NPV	0.00	0.00	0.00
	TELEFONICA DEUTSCH NPV	36,423.00	156,030.94	183,081.99
	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	4,840,000.00	5,010,153.57	5,492,678.85
	TELEFONICA FIXED 4.103% DUE 03-08-2027	964,000.00	967,080.73	996,673.82
	TELEFONICA SA EUR1	348,469.00	4,267,696.79	3,399,837.99
	TELEKOMUNIKASI SER'B'IDR50	9,886,300.00	2,730,623.16	3,235,317.63
	TELENET GRP HLDG NPV	5,526.00	354,276.59	385,463.23
	TELENOR ASA ORD NOK6	60,607.00	1,204,412.90	1,303,376.34
	TELEPERFORMANCE SOCIETE EUROPEENNE	8,685.00	1,282,823.52	1,245,737.91
	TELEVISION BROADCT NPV	280,400.00	1,252,602.25	1,007,923.45
	TELIA COMPANY AB NPV	124,959.00	798,070.80	557,832.24

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	TELSTRA CORP LTD NPV	358,420.00	1,231,346.76	1,017,627.71
	TELUS CORP FIXED 3.7% DUE 09-15-2027	185,000.00	184,805.75	189,196.36
	TELUS CORPORATION COM NPV(NON CANADIAN)	36,014.00	1,174,544.57	1,368,759.08
	TEMENOS GROUP AG CHF5 (REGD)	78,319.00	6,722,750.66	10,046,049.26
	TEMPUR SEALY INTL INC COM	35,669.00	1,705,482.81	2,236,089.61
	TEN PAO GROUP HOLD HKD0.01	2,588,000.00	672,963.41	579,356.04
	TENARIS S.A. USD1	15,437.00	230,335.51	243,943.64
	TENASKA POWER FUND, LP	1.00	1.00	85,296.00
	TENCENT HLDGS LIMITED COMMON STOCK	1,588,145.00	42,914,467.69	82,482,042.39
	TENET HEALTHCARE 6.75% DUE 06-15-2023	426,000.00	410,007.50	413,220.00
	TENGRAM CAPITAL PARTNERS FUND II L.P.	21,479,765.00	21,479,765.00	22,263,515.00
	TENMA CORPORATION NPV	5,000.00	86,035.42	98,268.97
	TENNECO INC	25,116.00	1,557,024.41	1,470,290.64
	TERADATA CORP DEL COM STK	66,727.00	2,334,654.01	2,566,320.42
	TERADYNE INC COM	50,966.00	2,018,225.65	2,133,946.42
	TERADYNE INC SR NT CONV 1.25% 12-15-2023 RE	2,767,000.00	2,938,313.04	3,948,163.13
	TEREX CORP NEW COM	65,748.00	2,806,379.71	3,170,368.56
	TERNA SPA ORD EUR0.22	124,230.00	660,815.04	722,605.61
	TERRAFORM PWR OPER 5% DUE 01-31-2028	721,000.00	722,085.00	713,790.00
	TERRAVIA HOLDINGS INC 0.0% DUE 12-31-2049 DEFAULTED	1,710,000.00	1,710,000.00	158,175.00
	TERRENO RLTY CORP	22,835.00	658,254.01	800,595.10
	TERUMO CORP NPV	100.00	3,850.44	4,740.35
	TESARO INC 3% DUE 10-01-2021	360,000.00	1,262,117.83	886,725.00
	TESARO INC COM	5,948.00	798,485.77	492,910.76
	TESCO ORD GBP0.05	1,566,702.00	6,292,682.93	4,434,753.26
	TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000	1,464,463.54	1,884,460.61	2,304,062.07
	TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP	195,057.14	257,826.89	313,865.73
	TESCO PROPERTY FIN 4 PLC 5.8006% 13/10/2040	1,079,544.72	1,433,169.92	1,752,715.77
	TESLA INC COM USD0.001	4,600.00	1,381,136.52	1,432,210.00
	TESLA INC FORMERLY 0% DUE 03-15-2022	918,000.00	1,001,605.74	1,067,748.75
	TESLA MTRS INC .25 03-01-2019	1,385,000.00	1,376,415.28	1,462,040.63
	TESLA MTRS INC 1.25 03-01-2021	4,478,000.00	4,293,641.73	4,841,837.50
	TESORO LOGISTICS 5.25% DUE 01-15-2025	295,000.00	295,000.00	310,251.50
	TESORO LOGISTICS 6.375% DUE 05-01-2024	782,000.00	825,010.00	848,470.00
	TESSCO TECHNOLOGIES INC COM	24,780.00	952,175.21	499,317.00
	TETRA TECHNOLOGIES INC DEL COM	90,200.00	427,669.95	385,154.00
	TEVA 1.4% DUE 07-20-2018	400,000.00	396,866.00	397,337.20
	TEVA 1.7% DUE 07-19-2019	100,000.00	98,473.00	97,159.60
	TEVA 3.65% DUE 11-10-2021	100,000.00	103,831.00	95,129.80
	TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000	2,725,000.00	2,528,855.64	2,075,098.40
	TEXAS INSTRUMENTS INC COM	99,643.00	7,027,777.37	10,406,714.92
	TEXTRON INC 4% DUE 03-15-2026	70,000.00	71,477.00	73,015.32
	TEXTRON INC COM	19,500.00	877,402.33	1,103,505.00
	TF1 - TV FRANCAISE EUR0.20	114,168.00	1,768,788.24	1,684,186.80
	TGS NOPEC GEOPH.CO NOK0.25	79,170.00	2,294,664.34	1,879,710.98
	Thai baht	92,946.22	92,946.22	92,946.22
	THAI OIL PCL THB10(LOCAL)	91,200.00	291,144.03	289,634.86
	THAI OIL PCL THB10(NVDR)	447,300.00	1,047,374.93	1,420,544.65
	THAI UNION GROUP THB0.25 (ALIEN MKT)	200,000.00	124,466.84	122,123.35
	THANACHART CAPITAL PUBLIC COMPANY LTD THB10 (NVDR)	817,700.00	1,131,386.11	1,411,341.67
	THC ESCROW CORP III 5.125% DUE 05-01-2025	362,000.00	362,000.00	352,950.00
	THC ESCROW CORP III 7.0% DUE 08-01-2025	250,000.00	248,503.36	235,000.00
	THE A2 MILK CO LTD NPV	173,966.00	979,256.03	1,002,817.55
	THE ENERGY & MINERALS GROUP FUND III, LP	61,954,467.00	61,954,467.00	58,558,000.00
	THERMO FISHER 4.1% DUE 08-15-2047	1,275,000.00	1,260,018.75	1,313,493.53
	THERMO FISHER CORP	0.00	0.00	0.00
	THERMON GROUP HLDGS INC	79,704.00	1,655,398.15	1,886,593.68
	THIRD CINVEN FUND US NO 2	12,407,994.70	15,001,833.38	330,991.36
	THOMA BRAVO FUND XI, LP	40,459,146.00	40,459,146.00	50,005,139.00
	THOMA BRAVO FUND XII LP	23,961,594.00	23,961,594.00	23,624,679.00
	THOMA BRAVO SPECIAL OPPORTUNITIES FUND II LP	14,084,208.00	14,084,208.00	16,471,569.00
	THOMSON REUTERS	14,100.00	613,422.39	614,619.00
	THOMSON REUTERS CORP FORMERLY THOMSON 5.65 DUE 11-23-2043	1,540,000.00	1,509,908.40	1,854,193.88
	THOMSON-REUTERS CP COM NPV	18,906.00	902,816.55	826,736.70
	THOR INDS INC COM STK	11,814.00	594,499.60	1,780,606.08
	THULE GROUP AB NPV	52,189.00	1,155,007.06	1,178,594.94
	THUNDERBIRD EQUITY INC CMN STK	15,992.56	1,548,038.89	0.00
	THYSSENKRUPP AG NPV	85.00	2,307.17	2,471.58
	TIANHE CHEMICALS GROUP LTD 144A	11,072,000.00	2,003,815.78	1,657,124.58
	TIANNENG POWER INT HKD0.10	384,000.00	303,745.15	398,869.17
	TIFFANY & CO COM	21.00	1,928.38	2,182.95
	TIGER BRANDS ZARO.10	82,960.00	2,106,527.82	3,082,520.19

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	TIME WARNER CABLE 4.5% DUE 09-15-2042	6,100,000.00	5,576,742.00	5,723,117.60
	TIME WARNER CABLE 5.5% DUE 09-01-2041	2,010,000.00	2,198,230.80	2,094,998.88
	TIME WARNER CABLE 5.875% DUE 11-15-2040	8,645,000.00	8,116,823.80	9,379,747.20
	TIME WARNER CABLE 6.55% DUE 05-01-2037	1,270,000.00	1,446,340.39	1,493,613.98
	TIME WARNER INC 3.8% DUE 02-15-2027	355,000.00	353,633.25	354,664.53
	TIME WARNER INC 3.875% DUE 01-15-2026	175,000.00	177,964.50	176,668.98
	TIME WARNER INC 4.9% DUE 06-15-2042	350,000.00	358,235.70	364,588.70
	TIME WARNER INC 6.5% DUE 11-15-2036	7,340,000.00	8,446,872.00	9,199,566.98
	TIME WARNER INC FIXED 4.65% DUE 06-01-2044	3,045,000.00	3,070,599.75	3,096,484.86
	TIME WARNER INC FIXED 4.85% DUE 07-15-2045	2,456,000.00	2,418,163.93	2,579,374.70
	TIME WARNER INC NEW 5.35 DUE 12-15-2043 REG	8,180,000.00	8,876,206.76	9,021,484.78
	TIME WARNER INC USD0.01	62,047.00	5,793,076.61	5,675,439.09
	TIMKEN CO COM	30,145.00	1,501,036.50	1,481,626.75
	TINGYI(CAYMAN ISL) USD 0.005	1,116,000.00	1,525,839.82	2,169,956.38
	TISCO FINL GROUP NVDR	822,200.00	1,911,740.28	2,232,730.89
	TITAN COMPANY LTD	48,636.00	445,500.31	653,902.84
	TIVO CORP COM NPV	73,350.00	1,457,148.41	1,144,260.00
	TJX COS INC COM NEW	276,038.00	18,265,149.15	21,105,865.48
	TMAC RES INC COM STK	251,000.00	1,586,564.45	1,935,161.02
	T-MOBILE USA INC 5.375% DUE 04-15-2027	882,000.00	901,892.71	940,432.50
	T-MOBILE USA INC 6.5% DUE 01-15-2026	505,000.00	556,762.50	551,081.25
	TOAGOSEI CO LTD NPV	9,200.00	113,846.78	117,194.85
	TOBU RAILWAY CO Y50	4,900.00	130,799.16	158,331.11
	TODA CORP NPV	73,000.00	530,799.16	585,814.47
	TOHO GAS CO LTD NPV	8,400.00	234,842.88	230,412.78
	TOHOKU ELEC POWER NPV	22,900.00	292,402.23	292,932.98
	TOKIO MARINE HOLDINGS INC NPV	195,990.00	7,290,436.27	8,944,381.62
	TOKYO ELEC POWER H NPV	97,000.00	390,977.43	384,039.06
	TOKYO ELECTRON NPV	55,800.00	5,544,898.35	10,104,926.77
	TOKYO GAS CO LTD NPV	25,200.00	670,649.39	576,814.91
	TOKYO STEEL MFG NPV	169,500.00	1,431,322.71	1,522,716.38
	TOKYO TATEMONO CO NPV	10,500.00	145,998.84	141,864.18
	TOKYU CORP NPV	37,300.00	597,096.18	595,343.10
	TOKYU FUDOSAN HOLDINGS CORPORATION NPV	25,100.00	160,949.95	181,593.43
	TOLL BROS INC COM	98,842.00	3,329,272.96	4,746,392.84
	TOM TAILOR HOLD SE NPV	10,951.00	142,706.68	143,203.08
	TOPBUILD CORP COM	11,584.00	625,890.03	877,372.16
	TOPPAN PRINTING CO NPV	24,000.00	199,886.12	217,097.20
	TORAY INDS INC NPV	18,200.00	147,580.59	171,660.01
	TORC OIL & GAS LTD COM NPV	116,114.00	602,753.36	698,750.60
	TORCHMARK CORP COM	113.00	8,692.36	10,250.23
	TOREX GOLD RES INC COM NPV (POST REV SPLT)	67,300.00	984,513.65	640,798.91
	TOROMONT INDUSTRIE COM STK NPV	89,521.00	3,827,571.97	3,936,794.85
	TORONTO DOMINION 1.8% DUE 07-13-2021	105,000.00	103,216.05	102,823.04
	TORONTO DOMINION BK N Y BRH 04-17-2017 1.5% CTF OF DEP 04-17-2018	9,000,000.00	9,000,000.00	8,991,567.90
	TORONTO DOMINION BK N Y BRH 07-24-2017 1.6% C/D DUE 08-24-2018	10,000,000.00	9,991,463.30	9,980,260.00
	TORONTO DOMINION BK N Y BRH CTF DEP 03-03-2017 VAR RT 03-05-2018	5,900,000.00	5,900,000.00	5,903,304.00
	TORONTO DOMINION BK N Y BRH INSTL DTD 11-16-2017 1.63% C/D 06-29-2018	2,500,000.00	2,500,000.00	2,497,187.58
	TORONTO DOMINION BK N Y BRH INSTL CTF DEP 09-14-2017 1.43% 03-20-2018	7,000,000.00	7,000,000.00	6,995,273.53
	TORONTO DOMINION BK SR MEDIUM TERM BK NT FLTG 04-07-2021	350,000.00	350,000.00	356,925.80
	TORONTO DOMINION FIXED 1.9% DUE 10-24-2019	940,000.00	939,060.00	934,627.90
	TORONTO-DOMINION COM NPV	49,569.00	2,161,943.32	2,913,729.08
	TOSHIBA CORP NPV	159,000.00	383,535.39	447,430.09
	TOTAL EUR2.5	411,671.00	21,861,353.35	22,761,635.06
	TOTAL SA RIGHT 03/01/2018	411,671.00	0.00	0.00
	TOTAL SYS SVCS INC COM	18,284.00	1,037,751.47	1,446,081.56
	TOURMALINE OIL CP COM NPV	188,245.00	4,089,032.39	3,422,499.78
	TOYO INK SC HLDGS NPV	71,000.00	328,609.21	420,390.59
	TOYO KOHAN CO LTD NPV	37,200.00	151,361.79	161,150.47
	TOYO SEIKAN GROUP HOLDINGS LTD	8,100.00	129,419.71	130,146.47
	TOYO SUIBAN KAISHA NPV	16,900.00	664,393.37	722,356.86
	TOYO TANSO CO LTD NPV	17,100.00	272,459.49	538,122.50
	TOYODA GOSSEI NPV	2,900.00	66,689.17	73,806.48
	TOYOTA AUTO 1.27% DUE 05-15-2019	275,423.23	275,408.34	275,088.87
	TOYOTA INDUSTRIES NPV	7,700.00	391,714.12	494,877.94
	TOYOTA MOTOR CORP NPV	298,148.00	16,698,892.94	19,090,470.70
	TOYOTA MTR CR CORP 2.6% 01-11-2022	420,000.00	419,433.00	422,256.24
	TOYOTA MTR CR CORP 1.2% DUE 04-06-2018	2,565,000.00	2,562,426.40	2,561,157.63
	TOYOTA MTR CR CORP 1.45% DUE 01-12-2018	806,000.00	806,507.78	805,920.21
	TOYOTA MTR CR CORP 1.95% DUE 04-17-2020	590,000.00	589,728.60	587,624.66
	TOYOTA TSUSHO CORP NPV	10,600.00	281,773.40	426,728.81
	TPG TELECOM LTD NPV	100,017.00	504,310.82	513,959.93

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	TRACKER FUND OF HK UNITS	753,500.00	2,521,168.48	2,896,482.80
	TRACTOR SUPPLY CO COM	18,838.00	1,146,521.00	1,408,140.50
	TRADEME IPO (TIME.NZ)	846,181.00	3,128,429.35	2,912,731.09
	TRAKYA CAM TRY1	730,619.00	485,477.84	890,246.80
	TRANSALTA RENEWABL COM NPV	111,348.00	1,224,788.86	1,189,951.49
	TRANSAT AT INC COM VTG/VAR VTG	281,400.00	2,433,477.82	2,519,899.44
	TRANSCANADA 5% DUE 10-16-2043	3,850,000.00	3,893,851.50	4,560,147.90
	TRANSCANADA 6.2% DUE 10-15-2037	200,000.00	236,170.00	263,929.60
	TRANSCANADA 7.625% DUE 01-15-2039	600,000.00	904,602.00	903,986.40
	TRANSCANADA CORP COM NPV	17,674.00	738,765.52	862,999.58
	TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077	1,016,000.00	1,015,022.87	1,047,750.00
	TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG	462,000.00	462,000.00	486,255.00
	TRANSCOSMOS INC NPV	4,100.00	101,894.84	104,856.64
	TRANSDIGM GROUP INC COM	42,372.00	10,297,652.87	11,636,198.64
	TRANSDIGM INC 6.375% DUE 06-15-2026	1,977,000.00	2,034,177.50	1,996,770.00
	TRANSDIGM INC 6.5% DUE 05-15-2025	203,000.00	206,269.49	207,567.50
	TRANSOCEAN LTD	110,000.00	1,240,508.15	1,174,800.00
	TRANSUNION COM	6,010.00	258,426.22	330,309.60
	TRANSURBAN GROUP NPV SUBS RTS 24/01/18	6.00	0.00	4.76
	TRANSURBAN GROUP STAPLED UNITS NPV	80.00	260.71	777.77
	TRAVELERS COS INC 3.75% DUE 05-15-2046	380,000.00	359,137.20	387,748.96
	TRAVELERS COS INC 4% DUE 05-30-2047	4,830,000.00	4,813,415.80	5,143,191.70
	TRAVELERS COS INC 4.3% 08-25-2045	145,000.00	157,046.60	161,085.87
	TRAVELERS COS INC 5.35% DUE 11-01-2040	180,000.00	212,368.64	227,718.72
	TRAVELERS COS INC 6.25% DUE 06-15-2037	310,000.00	390,116.95	422,400.11
	TRAVELERS COS INC COM STK	912.00	123,728.42	123,703.68
	TRAVIS PERKINS ORD GBPO.10	227,143.00	4,911,219.04	4,814,885.36
	TRCNTNTL GAS PIPE 7.25% DUE 12-01-2026	70,000.00	87,808.00	87,318.77
	TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026	870,000.00	961,926.98	1,112,007.03
	TREASURY WINE ESTA NPV	683,167.00	5,211,667.83	8,528,051.79
	TREEHOUSE FOODS INC COM	9,800.00	748,200.59	484,708.00
	TREND MICRO INC NPV	14,200.00	689,779.31	805,486.02
	TREVI FINANZIARIA EURO.50	1,214,943.00	5,180,338.40	458,241.64
	TRICAN WELL SERVIC COM NPV	298,800.00	1,078,399.06	972,986.95
	TRICON CAPITAL GRO COM NPV	69,262.00	521,628.56	638,474.08
	TRIDENT III, LP	1,102,338.69	1,102,338.69	108,805.00
	TRIDENT IV, LP	23,368,602.12	23,368,602.12	11,590,403.00
	TRIDENT V, LP	55,313,493.60	55,313,493.60	72,535,458.00
	TRIDENT VI, LP	58,070,795.39	58,070,795.39	68,126,397.00
	TRIDENT VII	5,473,491.74	5,473,491.74	4,817,630.00
	TRIGANO EUR 4.256780342	9,396.00	1,531,152.81	1,661,944.28
	TRIMAS CORP 4.875% DUE 10-15-2025	271,000.00	273,362.50	272,016.25
	TRIMBLE INC COM TRIMBLE INC	30,047.00	728,860.18	1,221,110.08
	TRINET GROUP INC COM USD0.000025	44,644.00	1,634,239.09	1,979,514.96
	TRINITY HLTH CORP 4.125% DUE 12-01-2045	405,000.00	404,599.05	429,425.15
	TRINITY INDS INC SUB NT CONV 3.875% DUE 06-01-2036/06-01-2018 BEO	1,230,000.00	1,679,163.86	1,936,481.25
	TRIPADVISOR INC COM USD0.001	26,714.00	1,486,923.34	920,564.44
	TRIPOD TECHNOLOGY TWD10	474,000.00	935,429.21	1,481,324.67
	TRUE CORPORATION COM STK	1,290,100.00	243,898.33	245,431.73
	TRUST F/1401 6.95 01-30-2044 BEO	500,000.00	530,000.00	543,750.00
	TRUST TECH INC. NPV	33,900.00	1,047,847.88	1,020,159.79
	TRYG A/S DKK5	5,399.00	111,202.03	135,140.44
	TSURUHA HOLDINGS NPV	4,800.00	501,027.00	652,782.96
	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045	18,414,800.00	17,791,169.54	19,385,855.83
	TSY INFL IX N/B INFLATION INDEXED 04-15-2018	60,000,000.00	62,766,274.34	63,948,337.74
	TSY INFL IX N/B US GVT NATIONAL 0.125%04-15-2022	66,266,000.00	66,668,969.24	66,737,648.26
	TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027	47,800,000.00	48,134,544.58	48,458,305.62
	TUFTS UNIV TAXABLE BD SER 2012A 5.017 DUE 04-15-2112	80,000.00	80,812.00	91,429.92
	TUI AG NPV (REGD)	11,041.00	154,142.78	230,010.00
	TUI AG ORD REG SHS NPV	8,757.00	154,558.35	180,549.52
	TUPRAS(T PETR RAF) TRY1 (A SHARES)	11,121.00	276,506.69	356,367.10
	TURK HAVA YOLLARI TRY1 (A SHARES)	547,234.00	2,058,803.87	2,264,506.13
	Turkish lira	6,841.91	6,841.91	6,841.91
	TURKIYE GARANTI BK TRY1	308,942.00	837,398.53	873,472.48
	TURKIYE HALK BANKA TRY1	1,496,920.00	5,387,198.64	4,255,933.54
	TURKIYE IS BANKASI TRY1 (C SHARES)	1,150,075.00	2,069,158.59	2,114,153.06
	TURKIYE VAKIFLAR TRY1 (D SHARES)	633,481.00	1,016,556.72	1,131,096.73
	TURQUOISE HILL RES LTD COM	235,311.00	884,576.42	805,685.93
	TWENTY-FIRST CENTURY FOX INC CL A	230,655.00	6,762,706.83	7,964,517.15
	TWENTY-FIRST CENTY FOX INC CL B CL B	204,574.00	6,569,211.06	6,980,064.88
	TWILIO INC CL A CL A	14,300.00	468,125.51	337,480.00
	TWIN DISC INC COM	17,200.00	335,156.35	457,004.00

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	TWITTER INC .25% DUE 09-15-2019	2,140,000.00	2,024,975.00	2,043,700.00
	TWITTER INC COM	76,854.00	1,307,439.62	1,845,264.54
	TX CAP BANCSHARES INC COM	22,230.00	1,270,665.40	1,976,247.00
	TXC CORPN TWD10	163,000.00	228,717.62	217,727.71
	TYCO ELECTRONICS 3.125% DUE 08-15-2027	673,000.00	667,609.27	671,616.31
	TYLER TECHNOLOGIES INC COM STK	12,741.00	1,189,638.63	2,255,794.05
	TYSON FOODS INC 4.55% DUE 06-02-2047	1,235,000.00	1,227,787.60	1,345,055.79
	TYSON FOODS INC CL A COM (DELAWARE)	127,252.00	7,934,034.60	10,316,319.64
	U S BK NATL ASSN CINCINNATI 2.8% DUE 01-27-2025	90,000.00	88,916.40	89,393.04
	U S CONCRETE INC 6.375% DUE 06-01-2024	324,000.00	340,140.00	347,490.00
	U S CONCRETE INC COMMON STOCK	14,000.00	769,483.40	1,171,100.00
	U S SILICA HLDGS INC	61,953.00	2,057,032.30	2,017,189.68
	U S TREAS BD STRIPPED PRIN PMT 00078 08-15-2039 REG	85,646,000.00	21,564,278.72	48,195,573.58
	UBIQUITI NETWORKS INC COM USD0.001	58,900.00	2,017,187.40	4,183,078.00
	UBISOFT ENTERTAIN NPV	99,487.00	5,918,436.41	7,662,420.73
	UBM PLC ORD GBP0.1125	139,690.00	1,306,860.95	1,411,573.56
	UBS AG 4.75% 22/05/2023	3,800,000.00	3,887,500.00	3,833,884.60
	UBS GROUP CHF0.10 (REGD)	381,900.00	5,834,813.02	7,030,565.42
	UBS GROUP FDG FLTGT RT 2.859% DUE 08-15-2023	1,985,000.00	1,983,433.05	1,962,305.50
	UCB NPV	6,701.00	486,622.07	532,521.42
	UDG HEALTHCARE PLC ORD EUR0.05	234,823.00	2,795,919.09	2,684,200.41
	UDR INC COM STK	78.00	2,933.82	3,004.56
	UDR INC MEDIUM FIXED 3.5% 07-01-2027	1,400,000.00	1,396,696.00	1,399,676.60
	UFC HOLDINGS, L.L.C. TERM LOAN DUE 07-26-2024 BEO	34,000.00	33,665.00	34,476.00
	UK(GOVT OF) 0.125% IDX/LKD SNR 22/03/24	2,005,000.00	3,186,291.04	3,514,242.61
	UKRAINE AID 1.471% DUE 09-29-2021 REG 1.471% DUE 09-29-2021 REG	1,255,000.00	1,255,000.00	1,222,257.05
	ULKER BISKUVI SANA TRY1	197,093.00	1,115,083.31	1,022,475.82
	ULTA BEAUTY INC COM STK USD0.01	4,487.00	920,714.18	1,003,562.42
	ULTIMATE SOFTWARE GROUP INC COM	4,024.00	810,700.74	878,157.52
	ULTRA PETE CORP ULTRA PETE CORP COM	274,590.00	9,088,477.07	2,487,785.40
	ULTRATECH CEMENT LTD INR10	30,939.00	1,601,916.40	2,094,317.39
	UMPQUA HLDGS CORP COM	43,758.00	741,723.83	910,166.40
	UN PAC RR CO 3.227% DUE 05-14-2026	1,076,162.79	1,076,162.79	1,097,395.48
	UNDER ARMOR INC CL A	138,858.00	2,158,708.71	2,003,720.94
	UNDER ARMOUR INC CL C COM	32,900.00	362,883.67	438,228.00
	UNIBAIL-RODAMCO SE EUR5	6,363.00	1,724,648.96	1,604,545.08
	UNICREDIT SPA NPV	651,605.00	10,893,928.58	12,190,529.38
	UNIFI INC COM	15,332.00	468,421.16	549,958.84
	UNILEVER INDONESIA IDR10	187,400.00	664,265.44	772,114.24
	UNILEVER NV CVA EUR0.16	54,288.00	2,446,445.38	3,060,951.11
	UNILEVER PLC ORD GBPO.031111	448,013.00	18,595,004.70	25,002,578.78
	UNIMICRON TECHNOLO TWD10	149,000.00	87,451.61	81,613.66
	UNION AGRICULTURE GROUP CORP R28DEC11	117,242.00	892,132.93	710,117.47
	UNION CARBIDE CORP 7.75% DUE 10-01-2096	90,000.00	123,098.40	124,547.40
	UNION ELEC CO 2.95% DUE 06-15-2027	405,000.00	403,679.70	401,220.95
	UNION ELEC CO 3.9 DUE 09-15-2042	435,000.00	399,369.15	462,219.26
	UNION PAC CORP 3% DUE 04-15-2027	225,000.00	221,868.00	226,118.93
	UNION PAC CORP 3.35% DUE 08-15-2046	3,637,000.00	3,622,633.85	3,511,974.49
	UNION PAC CORP 3.799% DUE 10-01-2051	8,600,000.00	7,901,416.20	8,768,456.80
	UNION PAC CORP 3.875% DUE 02-01-2055	960,000.00	941,128.00	975,347.52
	UNION PAC CORP 4.05% DUE 03-01-2046	4,064,000.00	4,108,139.12	4,394,655.17
	UNION PAC CORP 4.375% DUE 11-15-2065	170,000.00	163,273.10	185,648.33
	UNION PAC CORP 4.75% DUE 09-15-2041	335,000.00	365,284.00	389,226.12
	UNION PAC CORP COM	310,628.00	31,122,101.99	41,655,214.80
	UNION PAC CORP FIXED 4% DUE 04-15-2047	3,580,000.00	3,531,849.00	3,873,087.44
	UNION PACIFIC CORP 3.6% DUE 09-15-2037	355,000.00	354,648.55	367,802.37
	UNION PACIFIC CORP 4.821 DUE 02-01-2044 BEO	175,000.00	203,551.25	206,878.53
	UNIPER SE NPV	10,047.00	296,662.95	313,675.40
	UNIPOLSAI SPA	48,232.00	127,337.17	112,764.37
	UNI-PRESIDENT ENT TWD10	787,000.00	1,653,177.79	1,745,450.88
	UNI-SELECT INC COM NPV	164,500.00	2,055,080.89	3,729,953.31
	UNISYS CORP COM NEW	40,800.00	470,284.13	332,520.00
	United Arab Emirates dirham	7,431.80	7,431.80	7,431.80
	UNITED BANK LTD PKR10	638,900.00	1,265,563.44	1,088,301.16
	UNITED CMNTY BK BLAIRSVILLE GA COM	31,010.00	671,111.35	872,621.40
	UNITED INTERNET AG NPV(REGD)	28,736.00	1,665,264.09	1,978,584.98
	UNITED PARCEL SVC INC CL B	249,223.00	25,219,856.92	29,694,920.45
	UNITED RENTALS NORTH AMER INC 4.875% DUE01-15-2028	826,000.00	828,877.50	830,130.00
	UNITED SPIRITS LTD INR10	8,991.00	362,138.69	516,809.06
	UNITED STATES 0.0% T-BILL 01-11-2018	50,000,000.00	49,951,933.50	49,985,300.00
	United States dollar	210,980,058.50	216,070,058.50	216,070,058.50
	UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047	13,800,000.00	13,870,542.64	14,653,262.95

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025	900,000.00	926,636.95	928,972.41
	UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027	1,399,000.00	1,400,994.78	1,395,010.05
	UNITED STATES OF AMER TREAS BILLS 0% BDS 06-14-2018	30,000,000.00	29,777,050.00	29,801,670.00
	UNITED STATES OF AMER TREAS BONDS 04-15-2028	14,040,000.00	26,343,252.35	28,093,396.25
	UNITED STATES OF AMER TREAS BONDS 0.625% TIPS INFL IDX 02-15-2043 USD1000	14,900,000.00	13,047,129.46	15,641,722.68
	UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042	12,500,000.00	13,655,474.45	13,778,054.71
	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'	48,555,000.00	47,974,560.96	48,892,602.92
	UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG	59,740,000.00	55,050,201.50	56,951,336.80
	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG	36,340,000.00	37,371,114.96	34,568,425.00
	UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024	14,257,100.00	13,958,482.66	14,636,535.94
	UNITED STATES OF AMER TREAS NOTES 0.125% 04-15-2021	10,000,000.00	10,230,539.65	10,364,510.17
	UNITED STATES OF AMER TREAS NOTES 0.125% INFL IDX 04-15-2020	31,432,300.00	32,032,257.46	33,039,746.09
	UNITED STATES OF AMER TREAS NOTES 1.25 07-15-2020	4,000,000.00	4,843,320.76	4,671,477.19
	UNITED STATES OF AMER TREAS NOTES 1.875%01-31-2022 REG	1,740,000.00	1,736,928.93	1,721,919.66
	UNITED STATES OF AMER TREAS NOTES 2.0% 11-30-2022	15,290,000.00	15,142,053.43	15,150,830.42
	UNITED STATES OF AMER TREAS NOTES NTS 0.125% INFL INDEX 07-15-2026	6,615,000.00	6,697,281.12	6,651,155.28
	UNITED STATES OF AMER TREAS STRIP 02-15-2045	3,300,000.00	1,571,799.61	1,551,356.40
	UNITED STATES TREAS 2.25% DUE 02-15-2027 REG	1,265,000.00	1,262,031.30	1,248,396.88
	UNITED STATES TREAS 2.25% DUE 10-31-2024	0.00	0.00	0.00
	UNITED STATES TREAS BD STRIPPED DUE 08-15-2045	1,295,000.00	565,461.77	600,592.51
	UNITED STATES TREAS BD STRIPPED PRIN PMT00073 02-15-2038 (UNDDATE) REG	14,210,000.00	4,126,349.48	8,427,908.37
	UNITED STATES TREAS BD STRIPPED PRIN PMT00077 05-15-2039 (UNDDATE) REG	20,620,000.00	5,690,604.70	11,704,180.06
	UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG	2,500,000.00	1,140,719.38	1,231,687.50
	UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	9,583,000.00	9,476,178.34	9,448,243.85
	UNITED STATES TREAS BDS 2.25% DUE 08-15-2046	88,530,000.00	83,733,658.22	79,860,257.10
	UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	34,332,000.00	33,153,450.56	35,218,452.24
	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG	52,795,000.00	55,737,834.37	70,207,054.98
	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	4,000,000.00	4,848,750.00	5,484,532.00
	UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG	16,000,000.00	18,032,539.06	20,453,120.00
	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	46,000,000.00	45,870,612.93	47,175,162.00
	UNITED STATES TREAS BDS 1.375 02-15-2044 REG	25,705,000.00	28,278,456.46	31,407,119.94
	UNITED STATES TREAS BDS 2.125 2-15-2041	11,000,000.00	15,406,932.10	16,233,862.70
	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	9,170,000.00	9,090,252.71	9,428,979.14
	UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	7,500,000.00	7,473,654.19	7,887,600.00
	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	57,000,000.00	61,194,193.93	59,870,064.00
	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	41,130,000.00	41,209,790.47	43,194,520.35
	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	88,000,000.00	89,596,271.09	94,582,840.00
	UNITED STATES TREAS BDS 3.375 05-15-2044REG	96,300,000.00	99,058,618.55	108,062,852.40
	UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	39,995,000.00	42,058,835.05	46,748,835.67
	UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	65,050,000.00	65,919,962.24	75,920,440.45
	UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	41,800,000.00	49,144,976.06	49,805,661.40
	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	13,190,000.00	13,646,707.50	14,170,491.84
	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	33,000,000.00	37,288,202.24	39,106,287.00
	UNITED STATES TREAS BDS BD 5.25% DUE 11-15-2028 REG	11,000,000.00	15,306,573.66	13,954,105.00
	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	2,300,000.00	2,382,671.88	2,420,839.70
	UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG	13,074,000.00	16,768,113.89	16,992,120.91
	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG	19,000,000.00	18,576,674.49	24,014,955.00
	UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG	49,050,000.00	52,547,356.54	59,097,598.20
	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG	13,205,000.00	13,856,033.21	16,770,350.00
	UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	46,420,000.00	49,178,097.86	48,750,051.90
	UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG	21,095,000.00	20,501,155.86	20,074,044.19
	UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-2030 REG	4,000,000.00	6,030,625.00	5,623,592.00
	UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031	17,150,000.00	21,958,533.07	22,787,393.65
	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	14,000,000.00	15,245,920.58	18,023,362.00
	UNITED STATES TREAS BDS DTD 08/15/1996 6.75% DUE 08-15-2026 REG	9,400,000.00	12,292,247.20	12,609,949.60
	UNITED STATES TREAS BDS DTD 08/15/1997 6.375% DUE 08-15-2027 REG	1,850,000.00	2,362,250.90	2,482,757.35
	UNITED STATES TREAS BDS DTD 11/15/1997 6.125% DUE 11-15-2027 REG	10,000,000.00	12,673,294.16	13,253,910.00
	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG	16,345,000.00	16,373,404.81	16,448,431.16
	UNITED STATES TREAS BDS DTD 08-15-2047	101,117,000.00	99,945,666.74	101,243,396.25
	UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	12,725,000.00	12,705,070.64	12,745,881.73
	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG	3,420,000.00	4,102,969.99	4,525,808.17
	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029	18,040,000.00	37,629,271.44	36,901,872.42
	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	20,045,000.00	20,676,498.34	22,291,724.02
	UNITED STATES TREAS BILLS 08-16-2018	15,000,000.00	14,814,208.33	14,851,215.00
	UNITED STATES TREAS BILLS 0% 03-15-2018	2,220,000.00	2,212,755.34	2,214,250.20
	UNITED STATES TREAS BILLS 0.0% T-BILL 02-08-2018	2,500,000.00	2,492,347.78	2,496,785.00
	UNITED STATES TREAS BILLS 01-04-2018 DTD01/05/2017	50,000,000.00	49,954,228.00	49,996,850.00
	UNITED STATES TREAS BILLS 01-18-2018 UNITED STATES TREAS BILLS	100,000,000.00	99,866,750.00	99,944,900.00
	UNITED STATES TREAS BILLS 02-15-2018 UNITED STATES TREAS BILLS	5,580,000.00	5,566,353.27	5,571,563.04
	UNITED STATES TREAS BILLS 02-22-2018	1,860,000.00	1,854,094.50	1,856,666.88
	UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 REG	6,870,000.00	6,750,394.99	6,715,692.93
	UNITED STATES TREAS INFL NTS 0.375% DTD 07/15/2015 07-15-2025	1,000,000.00	995,967.52	1,041,729.58

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023	42,100,000.00	42,646,583.41	44,639,924.66
	UNITED STATES TREAS INFL INDEXED NTS .125% 07-15-2022	14,050,000.00	15,183,957.81	15,050,089.65
	UNITED STATES TREAS INFL INDEXED NTS 0.125% 04-15-2019	34,000,000.00	34,901,687.08	35,710,713.09
	UNITED STATES TREAS NTS 0.125% INDEX LINKED 01-15-2022	13,400,000.00	14,079,264.38	14,544,761.98
	UNITED STATES TREAS NTS 1.125% DUE 01-31-2019	8,885,000.00	8,823,762.83	8,817,322.96
	UNITED STATES TREAS NTS 1.375% DUE 08-31-2023 REG	2,415,000.00	2,332,164.96	2,302,267.80
	UNITED STATES TREAS NTS 1.5% 12-31-2018	3,840,000.00	3,834,290.70	3,827,850.24
	UNITED STATES TREAS NTS 1.625% DUE 11-30-2020 REG	0.00	0.00	0.00
	UNITED STATES TREAS NTS 1.625% DUE 05-15-2026	2,220,000.00	2,094,084.38	2,090,962.50
	UNITED STATES TREAS NTS 1.875% DUE 10-31-2022	8,400,000.00	8,336,764.25	8,277,939.60
	UNITED STATES TREAS NTS 2.0% DUE 08-31-2021	11,250,000.00	11,553,477.29	11,213,088.75
	UNITED STATES TREAS NTS 2.125% 03-31-2024	965,000.00	970,164.26	955,161.83
	UNITED STATES TREAS NTS 2.25% 01-31-2024	1,200,000.00	1,210,968.75	1,197,422.40
	UNITED STATES TREAS NTS DTD 2.25% 11-15-2027	15,235,000.00	15,008,965.15	15,020,156.03
	UNITED STATES TREAS NTS DTD 00388 1.25% DUE 01-31-2019 REG	1,120,000.00	1,113,492.72	1,113,000.00
	UNITED STATES TREAS NTS DTD 00392 1.375%DUE 02-28-2019 REG	6,350,000.00	6,320,718.03	6,315,519.50
	UNITED STATES TREAS NTS DTD 01/15/2016 01-15-2026	80,320,000.00	81,973,203.42	84,714,780.36
	UNITED STATES TREAS NTS DTD 01/31/2016 .75% DUE 01-31-2018 REG	8,000,000.00	7,992,187.50	7,996,952.00
	UNITED STATES TREAS NTS DTD 01/31/2016 1.375% DUE 01-31-2021 REG	900,000.00	890,083.76	882,844.20
	UNITED STATES TREAS NTS DTD 02/28/2013 .75% DUE 02-28-2018 REG	50,000,000.00	49,909,960.94	49,953,000.00
	UNITED STATES TREAS NTS DTD 03/31/2016 1.25% DUE 03-31-2021 REG	7,555,000.00	7,549,955.14	7,368,489.72
	UNITED STATES TREAS NTS DTD 04/30/2016 .75% DUE 04-30-2018 REG	10,000,000.00	9,993,359.38	9,978,130.00
	UNITED STATES TREAS NTS DTD 04/30/2016 1.375% DUE 04-30-2021 REG	2,185,000.00	2,189,122.38	2,137,714.42
	UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG	2,900,000.00	2,950,023.12	2,932,738.10
	UNITED STATES TREAS NTS DTD 05/31/2016 1.375% DUE 05-31-2021 REG	2,310,000.00	2,256,221.88	2,258,025.00
	UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024	2,300,000.00	2,270,082.89	2,257,054.40
	UNITED STATES TREAS NTS DTD 06/30/2016 1.375% DUE 06-30-2023 REG	2,890,000.00	2,773,414.44	2,760,854.57
	UNITED STATES TREAS NTS DTD 07/31/2015 2% DUE 07-31-2022 REG	2,700,000.00	2,697,087.41	2,679,434.10
	UNITED STATES TREAS NTS DTD 1.5% 08-15-2020	0.00	0.00	0.00
	UNITED STATES TREAS NTS DTD 1.5% DUE 01-31-2019 REG	5,595,000.00	5,591,545.41	5,574,455.16
	UNITED STATES TREAS NTS DTD 11/15/2015 1.25% DUE 11-15-2018 REG	15,000,000.00	14,944,335.94	14,931,450.00
	UNITED STATES TREAS NTS DTD 12/31/2015 2.125% DUE 12-31-2022 REG	5,350,000.00	5,392,186.85	5,327,845.65
	UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 REG	1,995,000.00	1,884,029.55	1,884,028.13
	UNITED STATES TREAS NTS FIXED 1.375% DUE 09-30-2020	0.00	0.00	0.00
	UNITED STATES TREAS NTS FLTG RATE 04-30-2019	650,000.00	650,173.05	650,552.50
	UNITED STATES TREAS NTS FLTG RATE 10-31-2019	4,000,000.00	4,000,000.00	4,000,520.00
	UNITED STATES TREAS NTS FLTG RT DUE 01-31-2019 REG	64,000,000.00	63,995,739.60	64,102,336.00
	UNITED STATES TREAS NTS INFL INDEXED 0.375% 7-15-2027	26,520,000.00	26,327,337.88	26,599,325.27
	UNITED STATES TREAS NTS TIPS .375 07-15-2023	60,350,000.00	60,637,692.85	64,446,852.21
	UNITED STATES TREAS NTS TREASURY NOTE 1.125% DUE 02-28-2019 REG	8,195,000.00	8,151,088.09	8,127,776.42
	UNITED STATES TREAS NTS TREASURY NOTE 1.25% DUE 12-31-2018 REG	2,000,000.00	2,002,109.38	1,988,906.00
	UNITED STATES TREAS NTS TREASURY NOTE 2%DUE 12-31-2021 REG	925,000.00	928,262.73	920,302.85
	UNITED STATES TREAS NTS US TREASURY N/B 1.75 11-30-2021 1.75 DUE 11-30-2021 REG	805,000.00	807,600.72	793,774.28
	UNITED STATES TREAS NTS WI TREASURY NOTE.75% DUE 10-31-2018 REG	1,000,000.00	994,804.69	991,758.00
	UNITED STATES TREAS NTS WI TREASURY NOTE1% DUE 11-30-2018 REG	930,000.00	927,930.47	923,388.63
	UNITED STATES TREAS SEC STRIPPED INT PMT00753 05-15-2036 (UNDDATE) REG	300,000.00	198,315.00	182,901.30
	UNITED STATES TREAS SEC STRIPPED INT PMT00755 05-15-2037 (UNDDATE) REG	3,100,000.00	1,644,116.00	1,828,817.10
	UNITED STATES TREAS SEC STRIPPED INT PMT00834 02-15-2032 (UNDDATE) BEO	1,100,000.00	757,020.00	759,159.50
	UNITED STATES TREAS SEC STRIPPED INT PMT00837 08-15-2033 (UNDDATE) REG	37,100,000.00	20,766,354.00	24,517,238.20
	UNITED STATES TREAS SEC STRIPPED INT PMT00839 08-15-2034 (UNDDATE) REG	130,000.00	82,418.70	83,376.15
	UNITED STATES TREAS SEC STRIPPED INT PMT00889 11-15-2034 (UNDDATE) REG	5,100,000.00	3,231,513.00	3,247,088.40
	UNITED STATES TREASURY 1.25% DUE 10-31-2021 REG	1,865,000.00	1,808,633.71	1,806,718.75
	UNITED STATES TREASURY BILLS DUE 03-01-2018	200,389,000.00	199,901,856.13	199,978,202.55
	UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	1,586,000.00	1,558,320.77	1,689,507.12
	UNITED TECHNOLOGIES CORP COM	59,184.00	6,395,769.08	7,550,102.88
	UNITED THERAPEUTICS CORP DEL COM STK	6,081.00	805,362.15	899,683.95
	UNITED URBAN INVES REIT	340.00	521,604.18	489,249.89
	UNITED UTILITIES GROUP ORD GBP0.05	21,767.00	309,317.42	244,248.87
	UNITEDHEALTH GROUP 2.875% DUE 12-15-2021	355,000.00	354,616.60	359,519.51
	UNITEDHEALTH GROUP 3.75% 10-15-2047	10,180,000.00	10,159,954.47	10,386,328.24
	UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	3,640,000.00	3,630,538.48	3,922,300.20
	UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	4,143,000.00	4,140,205.24	4,559,727.80
	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	485,000.00	496,324.75	553,372.39
	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	3,910,000.00	3,959,176.20	4,618,507.64
	UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	3,945,000.00	4,525,816.20	5,129,797.91
	UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	395,000.00	543,228.45	551,357.59
	UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	190,000.00	255,145.30	269,895.95
	UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	3,000,000.00	4,114,200.00	4,351,275.00
	UNITEDHEALTH GROUP INC COM	143,773.00	20,438,781.13	31,696,195.58
	UNITI GROUP INC COM	33,500.00	843,782.83	595,965.00
	UNITYMEDIA HESSEN 5% DUE 01-15-2025	476,000.00	492,660.00	487,900.00
	UNIV NOTRE DAME DU 3.438% DUE 02-15-2045	300,000.00	300,000.00	301,497.60

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	UNIV SOUTHN CAL 3.028% DUE 10-01-2039	2,800,000.00	2,664,496.00	2,672,742.80
	UNIV SOUTHN CAL 3.841% DUE 10-01-2047	245,000.00	245,000.00	261,381.93
	UNIVAR INC COM	263,196.00	7,791,250.01	8,148,548.16
	UNIVERSAL FST PRODS INC COM	19,747.00	686,092.98	742,882.14
	UNIVERSAL ROBINA PHP1	94,340.00	274,338.78	285,363.38
	UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	2,445,000.00	2,220,948.25	2,729,206.80
	UNIVERSITY CHICAGO 4.411% DUE 10-01-2044	750,000.00	749,940.00	770,145.00
	UNIVERSITY TEX PERM UNIV FD 3.376% 07-01-2047 BEO TAXABLE	1,445,000.00	1,445,000.00	1,451,415.80
	UNIVERSITY VA UNIV REVS 4.179% 09-01-2117 BEO TAXABLE	95,000.00	95,000.00	99,067.90
	UNIVISION 5.125% DUE 02-15-2025	348,000.00	359,310.00	338,865.00
	UNIZYX HLDG CORP COMSTK	158,000.00	82,939.13	80,968.46
	UNUM GROUP	18.00	985.26	988.02
	UNVL DISPLAY CORP COM	27,325.00	1,600,338.11	4,717,661.25
	UNVL ELECTRS INC COM	33,153.00	1,307,026.67	1,566,479.25
	UNVL HEALTH SERVICES INC CL B COM	16,919.00	1,173,359.07	1,917,768.65
	UNVL STAINLESS & ALLOY PRODS INC COM	27,530.00	939,093.94	589,692.60
	UOL GROUP LIMITED SGD1	24,979.00	145,635.25	165,791.47
	UPCB FINANCE VII L 3.625% SNR SEC 15/06/29 EUR	200,000.00	224,129.99	240,292.10
	UPL LIMITED INR2	77,582.00	769,747.41	927,057.95
	UPM-KYMMENE CORP NPV	61,363.00	1,334,720.20	1,909,170.44
	UPTAKE TECHNOLOGIES, INC	18,240,431.00	14,999,995.38	18,240,431.00
	URANIUM PARTICIPAT COM NPV	208,339.00	922,855.53	703,359.25
	URBAN OUTFITTERS INC COM	34,600.00	1,216,827.56	1,213,076.00
	US AIRWAYS GROUP INC 5.9 DUE 10-01-2024	914,386.77	1,010,397.38	1,014,877.88
	US AIRWAYS GROUP INC PFD SER A NEW	747.00	0.00	747.00
	US AWYS PASS THRU 6.25% DUE 04-22-2023	928,585.74	1,040,016.01	1,026,180.10
	US BANCORP	139,374.00	6,964,760.95	7,467,658.92
	US FEDERAL TREASURY BILLS DTD 680 1.7071878% DUE 01-31-2018 REG	25,000,000.00	25,022,215.25	25,005,950.00
	US OF AMER TREAS NOTES IDX LKD NT 1.375 NTS TIPS 1/15/2020	8,000,000.00	9,266,614.31	9,364,199.54
	US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG	43,340,000.00	49,532,550.90	55,764,711.20
	US TREAS BDS 4.375 DUE 05-15-2040 REG	1,100,000.00	1,369,500.00	1,418,312.50
	US TREAS BDS 4.75 DUE 02-15-2041 REG	20,290,000.00	25,421,296.48	27,541,301.07
	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG	9,500,000.00	14,425,409.74	13,280,013.13
	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG	28,417,000.00	42,432,657.15	39,602,899.82
	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG	9,000,000.00	10,149,294.24	12,879,348.48
	US TREAS BDS USD1000 5.25DUE 02-15-2029 REG	9,800,000.00	13,097,259.77	12,480,456.80
	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO	17,750,000.00	28,199,626.86	26,468,834.74
	US TREAS NTS DTD 00363 2.125 DUE 08-15-2021 REG	13,200,000.00	13,378,406.25	13,219,074.00
	US TREAS NTS DTD 1.625 DUE 03-31-2019 REG	2,490,000.00	2,484,376.36	2,482,704.30
	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021	23,000,000.00	24,959,062.14	25,655,613.53
	US TREAS SEC 4.5 DUE 08-15-2039 REG	6,000,000.00	6,279,012.52	7,837,734.00
	US TSY INFL IX TREAS BD 0.625 01-15-2024	62,975,000.00	64,717,471.53	67,739,046.35
	USA TREASURY BILLS 0% T-BILL 02-01-2018	940,000.00	935,905.31	939,008.30
	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021	49,000,000.00	57,926,174.43	56,900,836.39
	U-SHIN JPY50	13,000.00	90,804.36	88,051.49
	USHIO INC NPV	72,200.00	1,131,321.46	1,032,527.30
	USS CO LTD NPV	4,000.00	65,305.10	84,722.59
	UTD INTEGRATION SE TWD10	518,000.00	1,033,959.17	1,021,778.65
	UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044	1,599,000.00	1,624,130.71	1,616,589.00
	UTD MEXICAN STS UTD MEXICAN STATES4.35 01-15-2047 REG 4.35 DUE 01-15-2047 REG	1,503,000.00	1,463,541.85	1,435,365.00
	UTD MICRO ELECT TWD10	11,714,800.00	5,763,822.28	5,590,004.87
	UTD O/S BANK NPV	589,349.00	9,110,383.89	11,664,382.70
	UTD PARCEL SVC INC 3.4% DUE 11-15-2046	460,000.00	429,276.60	444,910.16
	UTD PARCEL SVC INC 3.75% 11-15-2047	14,550,000.00	14,604,490.80	15,022,976.85
	UTD RENTALS N AMER 4.625% DUE 10-15-2025	137,000.00	137,000.00	138,027.50
	UTD RENTALS N AMER 5.5% DUE 05-15-2027	353,000.00	355,598.75	371,532.50
	UTD RENTALS N AMER 5.875% DUE 09-15-2026	857,000.00	890,070.90	916,990.00
	UTD STATES TREAS .875% DUE 10-15-2018	16,000,000.00	16,004,375.00	15,896,256.00
	UTD STATES TREAS 1% DUE 03-15-2019	5,300,000.00	5,248,656.25	5,246,793.30
	UTD STATES TREAS 1.125% DUE 01-15-2019	3,935,000.00	3,907,332.03	3,906,408.29
	UTD STATES TREAS 1.125% DUE 02-28-2021	13,160,000.00	12,882,816.20	12,797,586.76
	UTD STATES TREAS 1.125% DUE 08-31-2021	1,455,000.00	1,421,997.69	1,405,553.28
	UTD STATES TREAS 1.75% 11-30-2019	0.00	0.00	0.00
	UTD STATES TREAS 1.75% DUE 01-31-2023	1,395,000.00	1,379,524.22	1,363,612.50
	UTD STATES TREAS 1.75% DUE 09-30-2022	8,200,000.00	8,066,680.04	8,035,680.20
	UTD STATES TREAS 1.75% DUE 11-15-2020	0.00	0.00	0.00
	UTD STATES TREAS 1.875% 12-15-2020	3,200,000.00	3,189,586.17	3,190,748.80
	UTD STATES TREAS 1.875% DUE 07-31-2022	1,600,000.00	1,593,143.92	1,578,312.00
	UTD STATES TREAS 2.125% 11-30-2024	1,165,000.00	1,145,243.22	1,149,709.38
	UTD STATES TREAS 3% DUE 05-15-2047	36,936,000.00	38,109,438.06	38,833,291.51
	UTD STATES TREAS ZERO CPN 0% DUE 02-15-2030	1,300,000.00	953,082.00	952,074.50
	UTD TECHNOLOGIES 1.95% DUE 11-01-2021	100,000.00	99,777.00	97,698.80

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	UTD TECHNOLOGIES 3.75% DUE 11-01-2046	6,450,000.00	6,387,694.09	6,460,274.85
	UTD TECHNOLOGIES 4.05% DUE 05-04-2047	4,200,000.00	4,188,408.00	4,396,051.80
	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	10,042,000.00	10,033,660.08	11,130,201.34
	UTD TRACTORS IDR250	1,148,200.00	2,455,038.48	2,995,856.27
	VA ELEC & PWR CO 4.45 02-15-2044	990,000.00	1,009,874.35	1,116,938.80
	VA ELEC & PWR CO 3.8% DUE 09-15-2047	85,000.00	84,622.60	87,994.38
	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	895,000.00	1,393,631.35	1,542,008.93
	VAKRANGEE SOFTWARE COM	170,979.00	1,000,427.44	1,125,751.83
	VALE OVERSEAS LTD 6.25% DUE 08-10-2026	1,062,000.00	1,152,599.67	1,230,327.00
	VALE OVERSEAS LTD 6.875% DUE 11-10-2039	450,000.00	464,975.90	551,812.50
	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	2,510,000.00	2,744,002.75	3,074,750.00
	VALE OVERSEAS LTD 8.25% DUE 01-17-2034	115,000.00	148,350.00	151,943.75
	VALE S A 5.625% DUE 09-11-2042	530,000.00	542,925.00	580,350.00
	VALEANT PH INT INC COM NPV	83,853.00	2,187,138.49	1,753,420.81
	VALERO ENERGY CORP 4.9% DUE 03-15-2045	375,000.00	352,600.93	427,109.25
	VALERO ENERGY CORP 7.5% DUE 04-15-2032	256,000.00	322,990.08	344,993.02
	VALERO ENERGY CORP COM STK NEW	5,851.00	446,665.97	537,765.41
	VALHALLA PARTNERS II, LP	17,270,077.35	17,270,077.35	10,589,013.00
	VALHALLA PARTNERS, LP	5,351,906.16	5,351,906.16	571,875.00
	VALLEY VIEW REALTY INVESTMENTS LLC	2,724,231.00	2,724,231.00	3,469,981.00
	VALMONT INDS INC COM	4,000.00	549,232.02	663,400.00
	VALVOLINE INC 5.5% 07-15-2024	391,000.00	408,595.00	415,437.50
	VALVOLINE INC COM	99,729.00	2,357,821.72	2,499,208.74
	VALVOLINE INC FIXED 4.375% DUE 08-15-2025	378,000.00	382,255.00	381,780.00
	VAREX IMAGING CORP COM	12,080.00	291,494.95	485,253.60
	VARIAN MEDICAL SYSTEMS INC	30,281.00	2,161,087.80	3,365,733.15
	VASCO DATA SEC INTL INC COM	26,600.00	357,866.27	369,740.00
	VASTNED RETAIL EUR5	2,635.00	128,409.75	130,677.67
	VAT GROUP AG CHF0.10	12,195.00	1,585,480.46	1,807,037.46
	VEDANTA RESOURCES GDR EACH REPR 1 ORD USD0.10	67,539.00	805,000.00	372,477.59
	VEECO INSTRS INC DEL COM	37,950.00	1,001,961.05	563,557.50
	VEECO INSTRS INC DEL CONV SR NT 2.7% DUE01-15-2023 REG	592,000.00	594,433.57	513,930.00
	VEEVA SYS INC CL A COM CL A COM	36,385.00	1,397,102.02	2,011,362.80
	VELAN INC COM NPV SUB VOTING SHS	334,900.00	3,885,880.44	4,808,532.66
	VENTAS INC REIT	22,017.00	1,361,141.13	1,321,240.17
	VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045	1,400,000.00	1,356,158.00	1,442,547.40
	VENTURE CORP LTD NPV	117,000.00	728,495.06	1,792,120.62
	VEOLIA ENVIRONNEME EUR5	24,362.00	542,158.30	622,376.54
	VEREIT OPER PARTNERSHIP L P 3.95% DUE 08-15-2027 BEO	300,000.00	297,990.00	296,571.60
	VERIFONE SYSTEMS INC COM	47,400.00	996,153.21	839,454.00
	VERINT SYS INC 1.5% DUE 06-01-2021	1,740,000.00	1,696,117.43	1,689,975.00
	VERINT SYS INC COM	49,972.00	2,322,197.67	2,091,328.20
	VERISIGN INC 5.25% DUE 04-01-2025	1,581,000.00	1,664,002.50	1,721,313.75
	VERISIGN INC COM	21.00	2,374.95	2,403.24
	VERISIGN INC FIXED 4.75% DUE 07-15-2027	21,000.00	21,000.00	21,472.50
	VERISIGN INC JR SUB CONV DEB 3.25% DUE 08-15-2037/05-01-2018 REG	2,080,000.00	5,448,335.91	6,944,600.00
	VERISK ANALYTICS INC COM STK	32.00	2,704.91	3,072.00
	VERIZON 3.85% DUE 11-01-2042	3,035,000.00	2,620,341.30	2,745,321.39
	VERIZON 4.5% DUE 08-10-2033	2,555,000.00	2,547,794.90	2,679,760.65
	VERIZON 4.672% DUE 03-15-2055	39,224,400.00	35,588,103.51	37,868,961.64
	VERIZON 4.75% DUE 11-01-2041	670,000.00	662,383.75	683,035.52
	VERIZON 4.812% DUE 03-15-2039	2,200,000.00	2,164,939.64	2,301,657.60
	VERIZON 4.862% DUE 08-21-2046	4,610,000.00	4,551,252.20	4,801,882.04
	VERIZON 5.012% DUE 04-15-2049	2,380,000.00	2,316,682.80	2,496,113.06
	VERIZON 5.012% DUE 08-21-2054	6,034,000.00	6,050,144.61	6,178,749.63
	VERIZON 5.5% DUE 03-16-2047	13,500,000.00	14,203,755.00	15,382,075.50
	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	4,404,000.00	4,401,909.76	4,487,847.76
	VERIZON COMMUNICATIONS 4.522% 09-15-2048	12,787,000.00	11,237,721.03	12,590,693.97
	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	12,390,000.00	12,765,967.38	13,625,059.98
	VERIZON COMMUNICATIONS COM	646,244.00	31,321,465.57	34,205,694.92
	VERSUM MATLS LLC COM	84,031.00	2,472,633.95	3,180,573.35
	VERTEX PHARMACEUTICALS INC COM	12,165.00	1,254,789.97	1,823,046.90
	VESTAS WIND SYSTEM DKK1	22,028.00	1,601,123.53	1,523,386.62
	VIACOM INC NEW 4.375% DUE 03-15-2043	310,000.00	267,737.80	268,362.66
	VIACOM INC NEW 4.85% DUE 12-15-2034	500,000.00	497,715.00	480,978.50
	VIACOM INC NEW 5.85% DUE 09-01-2043	1,910,000.00	2,066,186.45	1,976,309.48
	VIACOM INC NEW CL B	29,484.00	879,421.53	908,402.04
	VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006	110,000.00	121,832.70	124,812.38
	VIASAT INC COM	35,000.00	2,318,382.29	2,619,750.00
	VIAVI SOLUTIONS INC COM NPV	64,100.00	575,736.09	560,234.00
	VICINITY CENTRES NPV	164,215.00	382,851.71	349,358.88
	VICTREX ORD GBP0.01	4,810.00	118,964.41	171,647.49

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	VIDEOTRON LTD / 5.125% DUE 04-15-2027	276,000.00	276,000.00	288,420.00
	VIDEOTRON LTEE 5% DUE 07-15-2022	799,000.00	826,965.00	840,947.50
	VIDRALA SA EUR1.02	13,763.00	1,229,238.55	1,398,977.65
	VINCI EUR2.50	89,008.00	6,054,185.68	9,100,901.18
	VIP III LP	1,534,469.04	1,806,914.10	1,043,583.21
	VIPER ENERGY PARTNERS LP COM UNIT REPSTGLTD PARTNER INT	123,820.00	2,480,832.91	2,888,720.60
	VIRGINIA COMWLTH UNIV HEALTH SYS AUTH REV 4.956% 01-01-2044 BEO TAXABLE	2,000,000.00	2,000,000.00	2,363,240.00
	VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043	4,375,000.00	4,054,006.25	4,641,008.75
	VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043	1,250,000.00	1,284,925.00	1,456,061.25
	VIRTU FINL INC CL A CL A	164,370.00	2,705,136.15	3,007,971.00
	VISA INC 2.8% DUE 12-14-2022	80,000.00	79,888.80	81,172.08
	VISA INC 3.15% DUE 12-14-2025	160,000.00	163,466.26	163,567.52
	VISA INC 3.65% 09-15-2047	2,134,000.00	2,123,976.72	2,189,441.32
	VISA INC 4.15% DUE 12-14-2035	910,000.00	908,771.50	1,010,336.60
	VISA INC 4.3% DUE 12-14-2045	5,465,000.00	5,584,246.82	6,218,787.45
	VISA INC COM CL A STK	777,540.00	55,447,458.05	88,655,110.80
	VISHAY 2.25% DUE 11-15-2040	770,000.00	1,051,525.86	1,256,062.50
	VISTEON CORP COM NEW COM NEW	51,651.00	4,531,021.23	6,463,606.14
	VITA GROUP LIMITED NPV	141,185.00	142,827.41	157,911.83
	VIVENDI SA EUR5.50	387,215.00	9,526,267.75	10,424,578.04
	VIVOTEK INC TWD10	30,000.00	95,502.12	97,484.75
	VMWARE INC CL A COM CL A COM	3,741.00	338,352.24	468,822.12
	VODAFONE GROUP ORD USD0.2095238	3,632,450.00	10,684,282.12	11,547,423.77
	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	3,890,000.00	3,590,047.56	4,009,613.62
	VOESTALPINE AG NPV	10,972.00	445,001.56	656,716.77
	VOLKSWAGEN AG NON VTG PRF NPV	78,397.00	15,103,176.98	15,669,457.02
	VOLKSWAGEN AG ORD NPV	1,566.00	274,618.74	317,232.41
	VOLVO AB SER'B'NPV	31.00	618.86	578.16
	VONAGE HLDGS CORP COM	194,404.00	1,535,702.38	1,977,088.68
	VONOVIA SE NPV	28,312.00	963,638.17	1,407,137.96
	VOPAK(KON) EURO.50	3,679.00	154,863.39	161,556.88
	VORNADO RLTY TR COM	6,484.00	518,321.49	506,919.12
*	VOYA FINL INC 4.8% DUE 06-15-2046	4,535,000.00	4,553,288.68	5,051,586.39
	VULCAN MATERIALS CO COM	8.00	970.27	1,026.96
	WA GAS LT CO 3.796% DUE 09-15-2046	570,000.00	561,609.60	584,930.58
	WA PRIME GROUP L P 5.95% DUE 08-15-2024	1,090,000.00	1,073,290.30	1,113,913.51
	WABCO HLDGS INC COM STK	15,451.00	1,783,678.32	2,217,218.50
	WABTEC CORP COM	19,384.00	1,675,397.20	1,578,439.12
	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	6,545,000.00	8,191,481.95	9,128,808.92
	WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	3,550,000.00	4,216,878.35	4,552,484.50
	WACHOVIA CORP NEW 5.5% DUE 08-01-2035	90,000.00	102,818.70	107,709.48
	WACHOVIA STUD LN FLTGT RT 1.9152% DUE 04-25-2040	1,180,000.00	1,074,537.50	1,137,269.84
	WADDELL & REED FINL INC CL A COM	78,530.00	1,344,036.59	1,754,360.20
	WALGREEN CO 4.4% DUE 09-15-2042	1,530,000.00	1,422,769.12	1,534,042.26
	WALGREENS BOOTS 3.3% DUE 11-18-2021	460,000.00	458,744.20	467,677.86
	WALGREENS BOOTS 4.65% DUE 06-01-2046	1,290,000.00	1,279,886.40	1,358,947.92
	WALGREENS BOOTS ALLIANCE INC COM	209,857.00	16,695,573.28	15,239,815.34
	WALGREENS BOOTS FIXED 3.8% DUE 11-18-2024	300,000.00	304,995.00	306,376.20
	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	1,760,000.00	1,739,997.10	1,894,895.20
	WALLENIUS WILHELMSSEN LOGISTICS ASA	33,396.00	160,640.69	241,915.68
	WAL-MART DE MEX COM NPV	3,981,235.00	9,003,552.00	9,805,817.11
	WALMART INC 3.625% DUE 12-15-2047	16,965,000.00	16,955,640.74	17,773,331.37
	WALMART INC COM	121,521.00	8,528,724.53	12,000,198.75
	WAL-MART STORES INC 1.125 DUE 04-11-2018	2,510,000.00	2,506,887.20	2,509,372.50
	WAL-MART STORES INC 4.75 DUE 10-02-2043	1,420,000.00	1,551,450.58	1,748,281.28
	WALSIN TECHNOLOGY TWD10	150,945.00	160,393.82	532,594.89
	WALT DISNEY CO	219,840.00	22,591,545.97	23,634,998.40
	WALT DISNEY COMPANY (THE) MTN 1.95% 03-04-2020	235,000.00	234,938.90	234,236.25
	WALTON STREET MEXICO FUND I, LP	15,141,905.05	15,141,905.05	12,531,484.00
	WALTON STREET REAL ESTATE FUND V, LP	31,490,818.99	31,490,818.99	12,780,133.00
	WALTON STREET REAL ESTATE FUND VI, LP	10,175,488.04	10,175,488.04	20,478,998.00
	WANT WANT CHINA HO USD0.02	883,000.00	697,466.03	739,852.64
	WARABEYA NICHIO HOLDINGS CO L	21,100.00	415,117.15	598,442.08
	WARBURG PINCUS (EUROPA) PE XI (CAYMAN)	4,355,000.00	4,355,000.00	5,939,137.00
	WARBURG PINCUS (GANYMEDE) PRIVATE EQUITYXII (CAYMAN), LP	5,135,000.00	5,135,000.00	5,744,459.00
	WARBURG PINCUS ENERGY (CAYMAN) LP	3,282,000.00	3,282,000.00	3,317,994.00
	WARBURG PINCUS ENERGY (E&P) TERRA-A LP	642,000.00	642,000.00	1,221,732.00
	WARBURG PINCUS ENERGY (E&P)-A LP	12,422,172.80	12,422,172.80	13,241,106.00
	WARBURG PINCUS ENERGY LP	5,116,876.72	5,116,876.72	3,428,617.00
	WARBURG PINCUS PRIVATE EQUITY (LEXINGTON) XI-A LP	675,000.00	675,000.00	110,345.00
	WARBURG PINCUS PRIVATE EQUITY (UNIVERSAL) XI-A, LP	1,450,000.00	1,450,000.00	1,682,399.00
	WARBURG PINCUS PRIVATE EQUITY (E&P) XI-A, LP	4,474,128.00	4,474,128.00	5,530,752.00

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	WARBURG PINCUS PRIVATE EQUITY (E&P) XII (A), LP	780,000.00	780,000.00	768,016.00
	WARBURG PINCUS PRIVATE EQUITY (E&P) XII MAIN -1 LP	312,000.00	312,000.00	545,360.00
	WARBURG PINCUS PRIVATE EQUITY IX, LP	1,963,216.00	1,963,216.00	5,889,692.00
	WARBURG PINCUS PRIVATE EQUITY VIII, LP	4,559,232.56	4,559,232.56	6,158,358.00
	WARBURG PINCUS PRIVATE EQUITY XI (INTERNATIONAL), L.P.	727,500.00	727,500.00	1,176,791.00
	WARBURG PINCUS PRIVATE EQUITY XI, LP	17,796,950.00	17,796,950.00	29,657,853.00
	WARBURG PINCUS PRIVATE EQUITY XII (FT-1), LP	1,365,000.00	1,365,000.00	1,398,081.00
	WARBURG PINCUS PRIVATE EQUITY XII (INTERNATIONAL), L.P	227,500.00	227,500.00	224,222.00
	WARBURG PINCUS PRIVATE EQUITY XII LP	22,002,500.00	22,002,500.00	21,316,246.00
	WARBURG PINCUS PRIVATE EQUITY XII NDF L P	1,170,000.00	1,170,000.00	1,118,929.00
	WARTSILA EUR3.50	49,916.00	2,227,022.14	3,152,798.57
	WASKITA KARYA TBK IDR100	642,800.00	102,878.23	104,705.21
	WASTE CONNECTIONS INC COM	92,230.00	5,432,151.46	6,542,796.20
	WASTE MANAGEMENT INC 3.9% DUE 03-01-2035	6,463,000.00	6,622,646.05	6,775,589.46
	WASTE MGMT INC DEL 3.15% DUE 11-15-2027	3,415,000.00	3,414,385.30	3,413,063.70
	WATERS CORP COM	18.00	3,330.35	3,477.42
	WAYFAIR INC .375% DUE 09-01-2022	1,250,000.00	1,248,153.77	1,304,687.50
	WAYZATA OPPORTUNITIES FUND II L P	1.00	1.00	8,040,439.00
	WB SIC CO-INVESTMENT PARTNERSHIP LP	67,222,372.00	67,222,372.00	72,965,805.00
	WEATHERFORD INTERNATIONAL LTD(IE)USD0.001	158,537.00	702,570.34	661,099.29
	WEATHERFORD INTL 7.75% DUE 06-15-2021	266,000.00	254,821.12	271,153.75
	WEATHERFORD INTL 8.25% DUE 06-15-2023	257,000.00	271,698.95	259,570.00
	WEATHERFORD INTL LTD EXCHANGEABLE SR NT 5.875% DUE 07-01-2021 REG	5,346,000.00	5,765,597.75	5,793,727.50
	WEBSTER FNCL CORP WATERBURY CONN COM	32,849.00	1,766,100.08	1,844,799.84
	WEC ENERGY GROUP INC COM	14.00	881.70	930.02
	WEIDA COMMUNICATIONS INC COM	4,375.00	49,531.25	0.04
	WEIR GROUP ORD GBP0.125	102,813.00	1,990,273.87	2,952,674.83
	WELBILT INC COM	426,958.00	7,844,793.79	10,037,782.58
	WELCIA HOLDINGS CO LTD	30,600.00	1,203,046.11	1,322,876.17
	WELL SHIN TECHNOLO TWD10	18,000.00	29,578.97	34,961.44
	WELLCARE GROUP INC 5.25% DUE 04-01-2025	587,000.00	587,000.00	619,285.00
	WELLPOINT INC 1.875% DUE 01-15-2018	500,000.00	501,205.00	499,966.00
	WELLPOINT INC 4.625 DUE 05-15-2042	1,435,000.00	1,358,008.59	1,563,445.42
	WELLPOINT INC 4.85% DUE 08-15-2054	145,000.00	156,209.95	159,237.99
	WELLPOINT INC 5.1% DUE 01-15-2044	1,800,000.00	1,986,192.00	2,100,837.60
	WELLPOINT INC SR NT CONV 2.75% DUE 10-15-2042 REG	1,640,000.00	4,083,699.84	5,044,025.01
	WELLS FARGO & CO 2.6% 07-22-2020	100,000.00	99,944.00	100,615.80
	WELLS FARGO & CO 2.1% DUE 07-26-2021	430,000.00	429,595.80	422,800.51
	WELLS FARGO & CO 2.625% DUE 07-22-2022	875,000.00	874,230.00	870,293.38
	WELLS FARGO & CO 3% DUE 02-19-2025	110,000.00	109,127.70	109,081.39
	WELLS FARGO & CO 3% DUE 04-22-2026	930,000.00	922,606.50	912,422.07
	WELLS FARGO & CO 3% DUE 10-23-2026	935,000.00	916,187.80	916,446.80
	WELLS FARGO & CO 3.9% DUE 05-01-2045	6,700,000.00	6,487,744.00	6,949,414.20
	WELLS FARGO & CO 4.4% DUE 06-14-2046	1,900,000.00	1,882,445.85	2,003,817.90
	WELLS FARGO & CO 4.75% DUE 12-07-2046	2,170,000.00	2,254,621.54	2,425,276.64
	WELLS FARGO & CO 4.9% DUE 11-17-2045	1,190,000.00	1,208,487.99	1,346,821.77
	WELLS FARGO & CO 5.375% DUE 02-07-2035	155,000.00	176,760.06	189,468.13
	WELLS FARGO & CO 5.375% DUE 11-02-2043	400,000.00	453,771.08	476,316.80
	WELLS FARGO & CO 5.606% DUE 01-15-2044	210,000.00	250,437.73	258,907.95
	WELLS FARGO & CO FLTG RT 3.584% DUE 05-22-2028	8,550,000.00	8,651,054.50	8,716,357.35
	WELLS FARGO & CO NEW COM STK	455,125.00	23,677,531.75	27,612,433.75
	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	13,184,000.00	13,735,650.57	14,377,072.90
	WELLS FARGO & CO NEW MEDIUM TERM SR NTS 3 DUE 01-22-2021	780,000.00	778,681.80	791,111.10
	WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5%	6,181.00	7,605,213.15	8,097,048.19
	WELLS FARGO & COMPANY 07-22-2020	50,000.00	50,000.00	50,723.90
	WELLS FARGO BANK NATL ASSOCIATION DTD 04-21-2017 FLT RT CD 05-21-2018	3,000,000.00	3,000,000.00	3,001,470.00
	WELLS FARGO BK 5.95% DUE 08-26-2036	2,600,000.00	3,120,021.00	3,332,183.40
	WELLS FARGO BK N A 2.15% DUE 12-06-2019	130,000.00	130,659.10	129,799.54
	WELLS FARGO BK N A INSTL CTF DEP 11-15-2017 VAR RT 11-15-2018	12,377,000.00	12,377,000.00	12,376,220.25
	WELLS FARGO BK N A SAN CTF DEP 04-11-2017 VAR 04-11-2018	15,000,000.00	15,000,000.00	14,941,007.93
	WELLS FARGO CAP X 5.95% DUE 12-01-2086	2,007,000.00	2,121,597.20	2,277,945.00
	WELLS FARGO HOME FLTG RT 2.1215% DUE 07-25-2036	732,339.80	666,429.21	730,194.78
	WELLTOWER INC 6.50% PFD PREPETUAL CONV SER I	19,800.00	1,304,368.56	1,185,426.00
	WELLTOWER INC COM REIT	18,221.00	1,231,268.23	1,161,953.17
	WENDEL EUR4	45.00	7,572.14	7,802.80
	WESCO DISTR INC 5.375% DUE 06-15-2024	408,000.00	420,240.00	419,220.00
	WESFARMERS LTD NPV	8,936.00	292,486.38	310,464.38
	WESSANEN EUR1 CMSTK	33,537.00	636,512.43	691,859.76
	WEST AFRICAN RES NPV	1,062,299.00	324,030.15	340,659.64
	WEST BICKFORD HOLDINGS LLC	2,635,856.00	2,635,856.00	3,603,480.00
	WEST CHINA CEM LTD COMSTK	10,982,900.00	1,602,886.23	1,643,789.16
	WEST FRASER TIMBER COM NPV	101,300.00	2,104,517.17	6,271,472.13

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	WEST HILLSBOROUGH INVESTORS LLC	1,319,660.00	1,319,660.00	1,384,673.00
	WEST JAPAN RAILWAY NPV	21,200.00	1,457,260.88	1,548,268.09
	WEST PHARMACEUTICAL SVCS INC COM	52,288.00	3,364,296.22	5,159,256.96
	WEST PRAIRIE ESTATES LLC	1,716,340.00	1,716,340.00	2,322,579.00
	WEST SCOTT ROAD, LLC	1,889,500.00	1,889,500.00	2,509,193.00
	WESTAR ENERGY INC 3.1% DUE 04-01-2027	225,000.00	224,127.00	226,250.33
	WESTAR ENERGY INC 4.1% DUE 04-01-2043	295,000.00	305,251.25	318,846.92
	WESTAR ENERGY INC 4.125 DUE 03-01-2042	190,000.00	180,441.10	203,828.96
	WESTAR ENERGY INC 4.25% DUE 12-01-2045	260,000.00	258,944.40	286,740.48
	WESTBROOK RE FUND IX	38,829,616.00	38,829,616.00	39,343,651.00
	WESTBROOK REAL ESTATE FUND VII LP	19,896,765.00	19,896,765.00	13,919,163.00
	WESTBROOK REAL ESTATE FUND VIII	26,827,353.00	26,827,353.00	16,094,714.00
	Westbrook Real Estate Fund X LP	22,326,356.00	22,326,356.00	22,008,538.00
	WESTERN ALLIANCE BANCORPORATION COM	17,828.00	582,162.47	1,009,421.36
	WESTERN FOREST PRO COM STK NPV	44,067.00	91,154.38	86,167.96
	WESTERN UN CO 6.2% DUE 11-17-2036	370,000.00	380,656.00	408,278.72
	WESTFIELD CORP NPV STAPLED UNITS	287,613.00	1,936,742.21	2,134,837.32
	WESTLAKE CHEM CORP 4.375% 11-15-2047	1,387,000.00	1,372,838.73	1,440,434.18
	WESTLAKE CHEM CORP 5% DUE 08-15-2046	910,000.00	900,955.03	1,022,227.57
	WESTN DIGITAL CORP COM	90,050.00	6,854,183.34	7,161,676.50
	WESTN GAS PARTNERS 4.65% DUE 07-01-2026	1,319,000.00	1,340,552.46	1,371,121.60
	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	120,000.00	126,188.40	127,513.56
	WESTPAC BKG CORP DISC COML PAPER 4/2 YRS3&4 04-09-2018	10,500,000.00	10,346,936.25	10,450,097.60
	WESTPAC BKG CORP N Y BRH CTF DEP 02-22-2017 1.49% 02-22-2018	6,000,000.00	6,000,000.00	5,998,463.82
	WESTPAC BKG CORP N Y BRH INSTL CTF DEP DTD 08-18-2017 VAR RT DUE 08-20-2018	2,400,000.00	2,400,000.00	2,399,673.60
	WESTPAC BKG CORP NPV	383,356.00	9,711,100.94	9,400,043.69
	WESTROCK CO COM	60.00	3,739.56	3,792.60
	WESTVACO CORP DEL 7.95% DUE 02-15-2031	85,000.00	104,843.25	119,525.73
	WESTVACO CORP DEL 8.2% DUE 01-15-2030	130,000.00	159,031.60	182,762.32
	WEYERHAEUSER CO COM	29,506.00	802,308.28	1,040,381.56
	WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO	1,700,000.00	2,299,641.00	2,348,176.00
	WH GROUP LIMITED COMSTK	1,255,500.00	1,180,059.22	1,416,538.96
	WHARF REAL ESTATE HKD0.1	58,000.00	243,129.57	385,810.96
	WHARF(HLDGS) NPV	59,000.00	150,370.31	203,778.80
	WHEATON PRECIOUS M COM NPV	50,208.00	1,009,967.69	1,113,596.17
	WHEATON PRECIOUS METALS CORP COM	27,840.00	601,738.42	616,099.20
	WHEELLOCK & COMPANY NPV	26,140.00	134,045.46	186,587.70
	WHIRLPOOL CORP COM	50,296.00	6,252,970.24	8,481,917.44
	WHITE DEER ENERGY LP II	33,086,471.00	33,086,471.00	35,241,439.00
	WHITE DEER ENERGY, L.P.	443,358.07	443,358.07	12,115,618.00
	WHITE ROCK LAND INVESTORS, LLC	2,818,133.00	2,818,133.00	6,338,628.00
	WHITECAP RES INC COMM STK	219,650.00	1,343,003.48	1,568,991.18
	WHITECAP RESOURCES INC COMMON STOCK	265,178.00	1,799,552.27	1,894,204.15
	WHITEHAVEN COAL NPV	199,466.00	587,231.60	695,815.02
	WHITING PETE CORP COM NEW COM USD0.001(POST REV SPLIT)	5,289.00	135,626.54	140,052.72
	WHITING PETE CORP SR NT CONV 1.25% DUE 04-01-2020 REG	955,000.00	805,781.25	878,600.00
	WI ELEC PWR CO 4.25 06-01-2044	850,000.00	844,696.00	927,407.80
	WI ENERGY CORP 3.55% DUE 06-15-2025	1,800,000.00	1,799,694.00	1,840,307.40
	WI PWR & LT CO 4.1% DUE 10-15-2044	700,000.00	702,940.00	744,236.50
	WIENERBERGER AG NPV	64,940.00	1,634,932.70	1,572,855.72
	WILEY JOHN & SONS INC CL A	15,909.00	732,781.54	1,046,016.75
	WILLIAM MARSH RICE 3.774% DUE 05-15-2055	290,000.00	290,000.00	308,142.40
	WILLIAMS CO INC COM	56,892.00	1,607,393.16	1,734,637.08
	WILLIAMS COMPANIES INC 4.55 DUE 06-24-2024	1,515,000.00	1,454,400.00	1,571,812.50
	WILLIAMS COS INC 3.7% DUE 01-15-2023	107,000.00	105,261.25	106,465.00
	WILLIAMS PARTNERS 3.6% DUE 03-15-2022	200,000.00	189,920.00	204,582.20
	WILLIAMS PARTNERS 3.75% DUE 06-15-2027	1,457,000.00	1,456,256.93	1,460,027.65
	WILLIAMS PARTNERS 4.9% DUE 01-15-2045	205,000.00	204,134.90	217,478.76
	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	8,425,000.00	8,290,071.71	9,265,570.68
	WILLIAMS PARTNERS 5.4% DUE 03-04-2044	4,942,000.00	4,551,913.60	5,546,767.37
	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	250,000.00	273,610.00	307,485.00
	WILLIAMS SONOMA INC COM	95,360.00	6,189,217.67	4,930,112.00
*	WILLIS TOWERS WATSON PLC COM USD0.000115	21,005.00	3,033,761.83	3,165,243.45
	WILLOW BROOK CENTRE BRISTOL LIMITED	6,754,558.87	8,918,719.04	10,897,895.50
	WILMAR INTERNATIONAL LTD NPV	66,600.00	162,103.94	153,991.32
	WILSON BAYLY HOLME ZAR0.01	23,638.00	274,573.25	296,792.47
	WIN SEMICONDUCTORS TWD10	328,900.00	2,944,719.30	3,127,802.15
	WINBOND ELECTRONIC TWD10	1,413,849.00	955,046.90	1,114,127.36
	WIND TRE SPA 5% DUE 01-20-2026	517,000.00	517,000.00	486,248.84
	WINPAK COM NPV	127,545.00	3,235,357.73	4,764,041.66
	WINTER STREET OPPORTUNITIES FUND LP	5,291,031.98	5,291,031.98	1,016,064.00
	WINTRUST FINL CORP COM	11,680.00	837,883.05	962,081.60

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	WIPRO INR2	489,233.00	2,128,054.53	2,408,702.68
	WIRECARD AG NPV	123,210.00	7,046,295.85	13,769,760.16
	WISCONSIN PUB SVC CORP 4.752 DUE 11-01-2044	375,000.00	391,350.00	447,672.38
	WISTRON CORP TWD10	354,876.00	320,684.78	285,608.49
	WM MORRISON SUPERMARKETS ORD GBP0.10	359,537.00	1,211,605.48	1,069,513.86
	WOLTERS KLUWER EURO.12	126,935.00	4,884,433.27	6,627,376.25
	WOLVERINE WORLD WIDE INC COM	35,701.00	938,664.99	1,138,147.88
	WOOD GROUP (JOHN) ORD GBP0.0428571	88,167.00	758,223.26	775,241.51
	WOODSIDE PETROLEUM NPV	10,207.00	239,572.55	264,091.05
	WOOLWORTHS GRP LTD NPV	91,021.00	1,683,702.75	1,943,543.71
	WOORI BANK KRW5000	114,864.00	1,414,919.06	1,689,886.51
	WORKDAY INC SR NT CONV 1.5 DUE 07-15-2020 REG	675,000.00	938,277.68	922,218.75
	WORLDPAY GRP PLC ORD GBP0.03	1,353,978.00	5,442,099.30	7,802,590.30
	WORLEYPARSONS LIMITED NPV	222,780.00	1,850,507.13	2,500,449.93
	WOWPRIME CORP TWD10	65,000.00	378,423.62	292,689.48
	WPP PLC ORD GBP0.10	359,142.00	7,146,398.30	6,514,972.28
	WPX ENERGY INC 5.25% DUE 09-15-2024	241,000.00	237,385.00	240,168.55
	WPX ENERGY INC 6% DUE 01-15-2022	1,261,000.00	1,138,408.97	1,317,745.00
	WPX ENERGY INC COM SHS	85,799.00	962,284.95	1,207,191.93
	WPX ENERGY INC PFD CONV SER A 6.25%	27,690.00	1,464,410.09	1,712,626.50
	WRIGHT MED GROUP INC NT CONV 2% DUE 02-15-2020 BEC	3,436,000.00	3,619,501.70	3,524,047.51
	WSFS FINANCIAL CORP COM	21,207.00	638,281.71	1,014,754.95
	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEC	3,381,000.00	4,074,220.93	4,532,700.47
	WYNDHAM WORLDWIDE CORP COM STK	35,524.00	3,174,223.76	4,116,165.88
	WYNN LAS VEGAS LLC 5.25% DUE 05-15-2027	270,000.00	270,000.00	273,712.50
	WYNN MACAU LTD HKD0.001	400.00	1,167.11	1,266.42
	WYNN RESORTS LTD COM	24.00	3,324.90	4,046.16
	XCEL ENERGY INC 3.35% DUE 12-01-2026	6,050,000.00	6,079,212.10	6,124,693.30
	XCEL ENERGY INC 4.8% DUE 09-15-2041	6,719,000.00	7,289,523.70	7,632,159.13
	XCEL ENERGY INC COM	8,018.00	261,911.29	385,745.98
	XIABUXIABU USD0.000025	379,500.00	687,877.71	764,116.77
	XILINX INC COM	170.00	11,400.21	11,461.40
	XING SE NPV (REGD)	7,577.00	2,294,735.01	2,443,846.93
	XL GROUP LTD XL GROUP LTD COM NPV	9,223.00	351,186.01	324,280.68
	XLIT LTD 5.5% DUE 03-31-2045	1,400,000.00	1,433,306.00	1,487,493.00
	XPO LOGISTICS INC COM	2,110.00	150,552.23	193,254.90
	XYLEM INC COM	38.00	2,349.17	2,591.60
	YAGEO CORP TWD10	161,000.00	1,631,362.48	1,909,807.28
	YAHOO INC 0% CNV BDS 12-01-2018 USD1000	4,965,000.00	5,761,413.00	6,693,440.64
	YAHOO JAPAN CORP NPV	200.00	897.76	917.89
	YAKULT HONSHA CO NPV	3,500.00	263,630.28	264,092.32
	YAMADA DENKI CO LTD NPV	127,500.00	655,883.06	702,862.85
	YAMAGUCHI FINANCIA NPV	10,000.00	109,062.87	118,863.74
	YAMAHA CORP NPV	22,700.00	826,700.85	838,277.85
	YAMAHA MOTOR CO NPV	13,400.00	378,518.37	439,529.52
	YAMANA GOLD INC COM NPV	346,928.00	1,552,283.26	1,085,404.66
	YAMANA GOLD INC COM STK	303,628.00	1,178,658.72	947,319.36
	YAMAZAKI BAKING COM NPV	23,900.00	482,941.51	466,118.95
	YANDEX N.V. COM USD0.01 CL 'A	262,790.00	4,564,329.94	8,606,372.50
	YANGTZE OPTICAL FI NPV	114,000.00	524,494.45	523,531.14
	YANGZIJANG SHIPBU NPV (SGD)	982,300.00	1,039,901.11	1,080,500.60
	YANLORD LAND GROUP NPV	312,400.00	288,775.24	378,695.00
	YANZHOU COAL MINING CO 'H' CNY1	1,230,000.00	1,212,083.83	1,438,118.02
	YAPI KREDI BANKASI TRY1	573,376.00	779,890.47	656,306.53
	YARA INTERNATIONAL NOK1.7	198,570.00	8,809,327.52	9,145,142.22
	YOKOGAWA ELECTRIC NPV	4,000.00	57,018.44	76,626.72
	YOKOHAMA RUBBER CO NPV	6,000.00	116,270.60	147,163.78
	YUE YUEN INDL HLDG HKD0.25	342,000.00	1,175,799.94	1,343,098.00
	YUEXIU PROPERTY COMPANY LTD HKD 0.10	2,876,000.00	469,909.16	537,136.86
	YUM CHINA HLDGS INC COM	86,637.00	3,125,691.30	3,467,212.74
	YURTEC CORPORATION NPV	11,900.00	109,612.87	101,728.36
	ZAGG INC COM STK	72,918.00	425,056.44	1,345,337.10
	ZALANDO SE NPV	71,844.00	2,086,784.04	3,805,813.42
	ZAYO GROUP LLC / 6.375% DUE 05-15-2025	828,000.00	869,400.00	875,610.00
	ZENKOKU HOSHO CO L NPV	22,200.00	934,250.28	954,806.92
	ZEON CORPORATION NPV	8,000.00	72,874.89	115,827.79
	ZF N AMER CAP INC 4.75% DUE 04-29-2025	325,000.00	339,625.00	344,093.75
	ZHEJIANG EXPRESS 'H' CNY1	1,658,000.00	1,972,063.26	1,821,884.79
	ZHONGSHENG GROUP H HKD0.0001	249,500.00	345,919.32	569,388.41
	ZHUZHOU CRRC TIMES ELECTRIC CO LTD	290,500.00	1,484,767.82	1,889,645.40
	ZIGGO BD FIN B V 6% DUE 01-15-2027	333,000.00	333,000.00	324,675.00
	ZILLOW GROUP INC 2.0% 12-01-2021	1,495,000.00	1,581,377.07	1,629,550.00

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral or maturity	Share/Par	(d) Cost	(e) Market Value
	ZIMMER BIOMET 3.15% DUE 04-01-2022	200,000.00	199,498.00	200,489.80
	ZIMMER BIOMET HLDGS INC COM	6,447.00	742,309.29	777,959.49
	ZIONS BANCORP COM	14.00	648.22	711.62
	ZODIAC AEROSPACE NPV	25,412.00	667,975.49	760,732.25
	ZOETIS INC 3.95% 09-12-2047	1,267,000.00	1,257,832.04	1,292,015.65
	ZOETIS INC COM USD0.01 CL 'A'	217,076.00	11,038,447.74	15,638,155.04
	ZON OPTIMUS SGPS SA	9,196.00	59,551.43	60,524.26
	ZPG PLC ORD GBP0.001	295,813.00	1,391,322.46	1,322,932.55
	ZURICH INSURANCE GROUP AG CHF0.10	28,613.00	7,265,189.39	8,708,687.34
	ZYNGA INC	189,894.00	719,558.29	759,576.00