

CITIGROUP INC  
Form 11-K  
June 12, 2018  
UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, D.C. 20549

FORM 11-K

ANNUAL REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES EXCHANGE ACT OF 1934

For the fiscal year ended December 31, 2017

Commission File No. 1-9924

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A. Full title of the plan and the address of the plan, if different from that of the issuer named below:

CITI RETIREMENT SAVINGS PLAN FOR PUERTO RICO  
Plans Administration Committee  
388 Greenwich Street, 15th Floor  
New York, NY 10013

B. Name of issuer of the securities held pursuant to the plan and the address of its principal executive office:

Citigroup Inc.  
388 Greenwich Street  
New York, NY 10013

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CITI RETIREMENT SAVINGS PLAN FOR PUERTO RICO

Financial Statements and Supplemental Schedule

December 31, 2017 and 2016

(With Report of Independent Registered Public Accounting Firm Thereon)

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CITI RETIREMENT SAVINGS PLAN FOR PUERTO RICO  
Financial Statements and Supplemental Schedule  
December 31, 2017 and 2016  
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\*Other schedules required by Form 5500 which are not applicable have been omitted

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Report of Independent Registered Public Accounting Firm

To the Plan Participants and Plan Administrator of  
The Citi Retirement Savings Plan for Puerto Rico:

Opinion on the Financial Statements

We have audited the accompanying statements of net assets available for benefits of the Citi Retirement Savings Plan for Puerto Rico (the Plan) as of December 31, 2017 and 2016, the related statements of changes in net assets available for benefits for the years then ended, and the related notes (collectively, the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2017 and 2016, and the changes to net assets available for benefits for the years then ended, in conformity with U.S. generally accepted accounting principles.

Basis for Opinion

These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Plan in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud. Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. We believe that our audits provide a reasonable basis for our opinion.

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Accompanying Supplemental Information

The accompanying Schedule H, Line 4i - Schedule of Assets (Held at End of Year) as of December 31, 2017, has been subjected to audit procedures performed in conjunction with the audit of the Plan's financial statements. The supplemental information is the responsibility of the Plan's management. Our audit procedures included determining whether the supplemental information reconciles to the financial statements or the underlying accounting and other records, as applicable, and performing procedures to test the completeness and accuracy of the information presented in the supplemental information. In forming our opinion on the supplemental information, we evaluated whether the supplemental information, including its form and content, is presented in conformity with Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. In our opinion, the supplemental information, is fairly stated, in all material respects, in relation to the financial statements as a whole.

/s/ KPMG LLP

We have served as the Plan's auditor since 2001.

New York, New York  
June 11, 2018

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## CITI RETIREMENT SAVINGS PLAN FOR PUERTO RICO

## Statements of Net Assets Available for Benefits

December 31, 2017 and 2016

|  | 2017         | 2016         |
|--|--------------|--------------|
| Assets:  |              |              |
| Investments, at fair value   | \$33,744,479 | \$28,919,409 |
| Investments in fully benefit-responsive investment contracts,<br>at contract value | 1,887,361    | 1,936,212    |
| Total investments  | 35,631,840   | 30,855,621   |
| Receivables:   |              |              |
| Employer contributions   | 1,197,140    | 1,203,121    |
| Interest and dividends   | 9,717        | 7,470        |
| Receivable for securities sold   | 2,808        | 23,583       |
| Participant contributions  | 1,079        | 254          |
| Participant loans  | 1,380,174    | 1,278,707    |
| Other  | —            | 973          |
| Total receivables  | 2,590,918    | 2,514,108    |
| Total assets   | 38,222,758   | 33,369,729   |
| Liabilities:   |              |              |
| Payable for securities purchased   | 23,547       | 23,969       |
| Payable for trustee and administrative fees  | 19,457       | 9,990        |
| Total liabilities  | 43,004       | 33,959       |
| Net assets available for benefits  | \$38,179,754 | \$33,335,770 |

See accompanying notes to financial statements.

## CITI RETIREMENT SAVINGS PLAN FOR PUERTO RICO

## Statements of Changes in Net Assets Available for Benefits

Years Ended December 31, 2017 and 2016

|   | 2017         | 2016         |
|---|--------------|--------------|
| Additions to net assets attributable to:                |              |              |
| Investment income :                                     |              |              |
| Dividends   | \$100,737    | \$158,434    |
| Interest  | 72,940       | 73,082       |
| Net appreciation in fair value of investments           | 5,304,984    | 2,250,070    |
| Net investment income                                   | 5,478,661    | 2,481,586    |
| Interest income from loans receivable from participants | 57,279       | 57,905       |
| Contributions:  |              |              |
| Employer  | 1,196,874    | 1,203,387    |
| Participants  | 1,285,707    | 1,209,580    |
| Rollover  | 52,469       | 119,330      |
| Total contributions                                     | 2,535,050    | 2,532,297    |
| Total additions to net assets                           | 8,070,990    | 5,071,788    |
| Deductions from net assets attributable to:             |              |              |
| Distributions to participants                           | 3,153,742    | 2,140,915    |
| Trustee and administrative expenses                     | 50,197       | 49,115       |
| Dividends paid directly to participants                 | 23,067       | 11,363       |
| Total deductions from net assets                        | 3,227,006    | 2,201,393    |
| Net increase  | 4,843,984    | 2,870,395    |
| Net assets available for benefits at:                   |              |              |
| Beginning of year                                       | 33,335,770   | 30,465,375   |
| End of year   | \$38,179,754 | \$33,335,770 |
| See accompanying notes to financial statements.         |              |              |

CITI RETIREMENT SAVINGS PLAN FOR PUERTO RICO

Notes to Financial Statements

December 31, 2017 and 2016

(1) Description of the Plan

The following brief description of the Citi Retirement Savings Plan for Puerto Rico (the Plan) is provided for general information purposes only. Participants should refer to the Plan's Summary Plan Description and legal plan document for a more complete description of the Plan.

(a) General

The Plan was established in 2001 and is a defined contribution plan designed to encourage savings on the part of eligible employees. The Plan covers eligible employees of Citibank, N.A., a subsidiary of Citigroup Inc., (the Company) and its affiliates who primarily reside and work in Puerto Rico. Citibank, N.A. is the Plan Sponsor. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (ERISA), and the Puerto Rico Internal Revenue Code of 2011 (PRIRC). The Plan is designed to comply with Section 404(c) of ERISA and the related regulations. As a result, the Plan's fiduciaries may be released from liability for any losses that result from the participant's individual investment decisions.

Banco Popular de Puerto Rico (Banco Popular) is the trustee of the Plan. For the year ended December 31, 2016 and through January 31, 2017, Plan investments, including the Citigroup Common Stock Fund, were held at State Street Bank & Trust Company, the custodian. Effective February 1, 2017, Bank of New York Mellon became the custodian of the Plan. The Plan is administered by Alight Solutions Inc., a third party administrator.

(b) Eligibility

Eligible employees generally include employees performing services for the Company and employees of participating subsidiaries, who are considered bona fide residents of Puerto Rico or who perform services primarily in Puerto Rico, as defined in the Plan document.

Full time employees or part time employees scheduled to work 20 or more hours a week are eligible to participate on the first day of the first pay period after the participant becomes an employee of the Company.

Part time employees scheduled to work fewer than 20 hours a week are eligible to participate in the Plan on January 1 or July 1 after the employee is credited with at least 1,000 hours of service during the first 12 months with the Company or at least 1,000 hours of service in any calendar year beginning after the employee's date of hire.

(c) Employee Contributions

Eligible employees may defer on a before-tax and/or Roth basis a portion of their eligible pay, which generally includes overtime, commissions, shift differential pay, and periodic incentive bonuses, reduced each pay period, as a before tax contribution deferral in any 1% increment, by an amount up to 50% of their eligible compensation in a whole percentage up to the maximum permitted by law, plus an additional catch up contribution, if eligible (in whole percentages but not exceeding 49% of pay).

Newly hired and rehired eligible employees are automatically enrolled in the Plan at a 6% before-tax contribution rate unless they otherwise enroll themselves or opt out of the Plan. Participants who are automatically enrolled in the Plan, but do not make an investment election, are invested in the Plan's default investment, which is the Plan's "target retirement date" fund consistent with the participant's projected year of retirement. Further, unless the participant elects a different rate, for employees who



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Notes to Financial Statements

December 31, 2017 and 2016

are automatically enrolled, their contribution rate is automatically increased by 1% until they reach a before-tax contribution rate of 15%.

Catch up contributions are permitted in accordance with Section 1081.01(d)(7) of the PRIRC. Participants who are over age 50 by the Plan year end can contribute up to 49% of their eligible pay up to applicable statutory limit. There is no automatic enrollment for catch up contributions.

(d)Employer Contributions

During 2017 and 2016, employer contributions consisted of three components: the Company matching contribution, fixed contribution, and transition contribution.

The Company matching contribution was equal to 100% of the participant's before-tax contributions up to 6% of the participant's eligible compensation in 2017 and 2016 (up to the annual compensation maximum set by the PRIRC for 2017 and 2016, respectively) for eligible employees at all compensation levels. Company matching contributions did not exceed the lesser of the participant's contribution or 6% of the participant's eligible compensation up to the statutory limit. Catch up contributions are not subject to matching contributions, but may be reclassified as before-tax contributions if the participant has not reached 6% of before-tax contributions. Participants must contribute to the Plan to receive Company matching contributions.

A fixed contribution of up to 2% of eligible pay is credited to the Plan accounts of eligible employees whose qualifying annual compensation, as defined in the Plan is \$100,000 or less.

An annual transition contribution is credited to the Plan accounts of certain employees who were eligible to receive benefits under the Plan, the Citigroup Pension Plan, and the Citigroup Ownership Program in 2007, prior to the plans' redesign. If an employee's total benefit opportunity under the three programs was greater than his or her benefit opportunity under the Plan, an additional transition contribution is credited. Participants receiving this transition contribution generally have long service and must be continuously employed by the Company since December 31, 2006.

At December 31, 2017 and 2016, the employer contribution receivable was \$1.20 million, respectively. Company contributions relating to 2017 and 2016 were received and credited to participant accounts during the first quarter of 2018 and 2017, respectively.

(e)Participant Accounts

The Plan maintains a separate account for each participant, to which contributions, expenses, investment gains and losses are allocated.

Participants may elect to invest their deferral contributions, Company contributions, and account balance, among the investment fund options offered under the Plan in whole increments of 1%.

A participant may elect to suspend or resume his or her contributions, subject to the Plan's notice requirements. In addition, a participant may change the rate of his or her contributions, subject to the Plan's notice requirements, and may elect to change the allocation of future contributions among the funds daily. A participant may also elect to transfer the value of his or her contributions in whole increments of 1% to other Plan investment funds, subject to certain restrictions.

Changes requested by participants are implemented as soon as administratively practicable, in accordance with the Plan document.

CITI RETIREMENT SAVINGS PLAN FOR PUERTO RICO

Notes to Financial Statements

December 31, 2017 and 2016

(f) Rollover and Transfer Contributions

The Plan permits participants to have their interests in other Puerto Rico qualified plans rolled over to the Plan. However, rollovers from an Individual Retirement Account (IRA) are not permitted under Puerto Rico law. Transfers or rollovers to the Plan may only be made with the approval of the Plan's management and do not affect any other contributions made by or on behalf of a participant.

Of the participant contributions reported in 2017 and 2016, \$52,469 and \$119,330, respectively, related to rollover contributions into the Plan.

(g) Investment Options

Plan assets are held in a trust fund and are invested in the investment options offered under the Plan at the direction of Plan participants, in accordance with the Plan document.

In general, Plan participants may move a portion or all of their account balances among the Plan's investment options through a fund transfer, reallocation or rebalance, generally not more frequently than once every seven calendar days. An exception to this rule is that they may move a portion or all of their account balances into the BlackRock Cash Funds: Treasury at any time. However, once a participant moves his or her Plan assets into that fund, he or she cannot move Plan assets out of the fund for seven calendar days.

In addition, Plan participants may not move an investment in the BNY Mellon Stable Value Fund (see note 3) through a fund transfer, reallocation or rebalance directly into any of the two investment options that are considered competitors of the BNY Mellon Stable Value Fund - the BlackRock Cash Funds: Treasury and the BFA LifePath Index Retirement Fund. The BFA LifePath Index Retirement Fund is not considered a money market fund or stable value fund. This restriction on transfers enables the BNY Mellon Stable Value Fund to secure higher yielding, fixed income investments intended to preserve principal and earned interest.

If a Plan participant moves a portion or all of his account balance from the BNY Mellon Stable Value Fund through a fund transfer, reallocation, or rebalance into any investment option other than the two competing investment options named above, the amount moved must remain invested in a noncompeting investment option for at least 90 days before it can be moved into one of the two competing investment options.

These restrictions are subject to change at any time depending on generally applicable Plan rules or the requirements of the funds.

To the extent required by the compliance procedures of a mutual fund to ensure the fund's adherence to the market timing rules mandated by the Securities and Exchange Commission and upon request by a mutual fund, the Plan may provide reports to the fund detailing Plan participants' trading activity in that particular fund. The Company also may restrict the ability of certain Plan participants to invest in or divest from the Citigroup Common Stock Fund.

In general, no investment-related transaction costs are associated with the Plan, though the funds have the right to impose redemption fees, should they decide to do so.

The Plan does not directly participate in securities lending programs; however, there are investment funds that engage in securities lending which are available to Plan participants. The investment manager for an investment option determines the terms of, and the extent to which, securities lending is used.

CITI RETIREMENT SAVINGS PLAN FOR PUERTO RICO

Notes to Financial Statements

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Engaging in securities lending is intended to benefit Plan participants investing in such investment offering. Effective June 1, 2016, WAMCO High Yield was eliminated as a component of the High Yield Bond Fund and replaced by BlackRock High Yield and Prudential High Yield. Additionally, the weighting for the High Yield Bond Fund was changed to 40% T. Rowe Price, 40% BlackRock and 20% Prudential.

Effective November 30, 2016, the Large Cap U.S. Equity Fund was eliminated and all assets were transferred to the SSgA S&P 500 Index Fund.

Effective March 1, 2017, the Large Cap Non-U.S. Equity Fund was restructured, eliminating the DFA International Value IV and DFA Emerging Markets II components, and adding WCM Focused Growth International, Lazard International and the Schroder Multi Cap International Fund. Additionally, the weighting for the Large Cap Non-U.S. Fund was changed to 25% for each component strategy.

Effective May 22, 2017, the BlackRock T-Fund was eliminated and replaced by the BlackRock Cash Funds: Treasury.

Effective September 22, 2017, the Small Cap U.S. Equity Fund was restructured, eliminating the Numeric Small Cap Growth component, and adding T. Rowe Price Small Cap Growth and LA Capital Small Cap Growth. Additionally, the weighting for the Small Cap U.S. Fund was changed to 25% for each component strategy.

Effective March 29, 2018, State Street Global Advisors (SSgA) was replaced by BlackRock as the manager for the S&P 500 Index Fund, Russell 2000 Index Fund, S&P Midcap 400 Index Fund, Russell 3000 Index Fund, MSCI EAFE Index Fund, MSCI Emerging Markets Index Fund, Bloomberg Barclays US TIPS Index Fund and the Bloomberg Roll Select Commodity Index Fund.

Effective March 29, 2018, the SSgA Diversified Bond Fund was eliminated as an investment option and the assets were transferred to the BlackRock US Bond Fund.

(h) Vesting

The rights of a participant to his or her own contributions and any earnings thereon are at all times fully vested and nonforfeitable.

Company fixed and transition contributions, as described in note 1(d), vest according to the following schedule:

• Upon completion of three years of service, any fixed and/or transition contributions made on a participant's behalf will be immediately vested;

• If a participant reaches age 55, dies or becomes disabled while in service;

• In the case of a full or partial termination of the Plan or complete discontinuance of contributions under the Plan.

Once a participant is vested in his or her Company contributions, those contributions are available for distribution or rollover once he or she leaves the Company or is otherwise eligible to take a distribution, as more fully described in notes 1(k) and (l).

CITI RETIREMENT SAVINGS PLAN FOR PUERTO RICO

Notes to Financial Statements

December 31, 2017 and 2016

(i) Forfeited Accounts

Forfeitures may be used to offset expenses of the Plan. During 2017 and 2016, \$1,104 and \$6,686, respectively, of forfeitures were used to offset Plan expenses. As of December 31, 2017 and 2016, unallocated forfeitures were \$2,152 and \$2,486, respectively.

(j) Loans Receivable from Participants

Subject to the Plan's provisions and the requirements contained within ERISA and PRIRC, participants may apply for up to two loans from the Plan at a fixed annual interest rate equal to the prime rate, as published in The Wall Street Journal for the fifteenth business day of the month in which the loan application is initiated, plus 1%. Loans may be made for a minimum amount of \$1,000, the maximum of which would be the lesser of 50% of the participant's vested account balance or \$50,000, less the highest outstanding loan balance in the previous twelve months. Loans receivable from participants as of December 31, 2017 and 2016, bore interest rates from 4.25% to 5.25%.

Loans receivable from participants are valued at unpaid principal plus any accrued but unpaid interest.

Loan repayments by participants who are employed by the Company are generally made through after tax payroll deductions. Manual loan repayments by participants who are no longer employed by the Company and who are eligible to make manual loan repayments are submitted directly to Alight Solutions, Inc.. Loan terms range from 1 to 5 years for general purpose loans or up to 20 years for the purchase of a primary residence.

Each loan is secured through the vested balance in the participant's Plan account. If a participant defaults on his or her loan by failing to make timely repayments, the outstanding principal and interest due on the loan is treated as a deemed distribution and reported as a taxable distribution to the participant as soon as administratively practicable in the year of default. If the participant has an outstanding loan and takes a distribution of his or her Plan benefit, the outstanding principal and interest due on the loan is deducted from the account balance before an amount is distributed to the participant.

A participant applying for a loan through the Plan will be charged a \$50 loan application fee. The loan application fee is nonrefundable and will be used to offset the administrative expenses associated with the loan. The fee will be deducted from the participant's Plan account at the time his or her loan request is processed.

(k) Withdrawals

Prior to termination of employment, a participant may withdraw, subject to the Plan's notice requirements, all or a portion of the vested value of his or her participant account if the participant has attained age 59½ or becomes totally and permanently disabled, or a certain portion of the value of his or her participant account in the event of demonstrated financial hardship, subject to the Plan's provisions. Withdrawals to which a participant is entitled are the amounts that can be provided by the contributions and income thereon (including net realized and unrealized investment gains and losses) allocated to each participant's account, less allocated expenses. Withdrawals from the Citigroup Common Stock Fund may be paid in either shares of common stock or cash at the discretion of the participant, with the exception of a hardship withdrawal, which must be paid in cash. Fractional shares and withdrawals from other funds are paid in cash.

CITI RETIREMENT SAVINGS PLAN FOR PUERTO RICO

Notes to Financial Statements

December 31, 2017 and 2016

(1) Distributions

A participant, after leaving the Company, can have the total of his or her vested account distributed in accordance with the provisions of the Plan.

If the value of a participant's account equals or exceeds \$5,000, the participant may elect to defer the commencement of his or her distribution until his or her normal retirement age, age 65, or may request a distribution at any time in the form of a lump sum payment or installments. The value of this distribution will be based on the value of the participant's vested account at the valuation date that coincides with the distribution, to the extent administratively practicable. If the value of a participant's account is less than \$5,000, the Plan will distribute the participant's account upon termination of employment.

Distributions to which a participant is entitled are the vested amounts that can be provided by the contributions and income thereon (including net realized and unrealized investment gains and losses) allocated to each participant's account, less allocated expenses. Distributions from the Citigroup Common Stock Fund may be paid in either shares of common stock or cash at the discretion of the participant. Fractional shares and distributions from other funds are paid in cash.

(2) Summary of Significant Accounting Policies

(a) Basis of Accounting

The accompanying financial statements have been prepared under the accrual basis of accounting.

(b) Use of Estimates

The preparation of the financial statements in conformity with U.S. generally accepted accounting principles (GAAP) requires the Plan's management to make estimates and assumptions that affect the reported amounts of assets and liabilities, changes therein, and disclosure of contingent assets and liabilities at the date the financial statements are prepared. Actual results could differ from those estimates and assumptions. Significant estimates inherent in the preparation of the financial statements include the fair value of investments.

(c) Investment Valuation and Income Recognition

Investments held by the Plan are generally stated at fair value with the exception of fully benefit-responsive investment contracts, which according to GAAP are stated at contract value.

Cash equivalents and short-term investments are valued at cost, which approximates fair value.

Equity investments traded on national securities exchanges are valued at their closing market prices. When no trades are reported, they are valued at the most recent bid quotation; securities traded in the over the counter market are valued at their last sale or bid price. This includes U.S. and non U.S. equities in separately managed accounts.

The shares of common stock held by the Citigroup Common Stock Fund are valued at the last reported sale price on the New York Stock Exchange on the last business day of the year.

Mutual funds are valued at the net asset value (NAV) reported in the active market where the fund is traded on a daily basis.

Collective trust funds are valued based on NAV. In 2016, these investments were re-evaluated and determined to have readily determinable fair values as compared to being valued at fair value using

CITI RETIREMENT SAVINGS PLAN FOR PUERTO RICO

Notes to Financial Statements

December 31, 2017 and 2016

NAV as a practical expedient. Participant directed redemptions from these collective trust funds generally can be made daily, subject to a Plan imposed 7 day minimum holding period on investments (other than BNY Mellon Stable Value Fund related investments which have a longer holding period). There were no unfunded commitments as of December 31, 2017.

Purchases and sales of investments are recorded on a trade-date basis. Securities purchased or sold near year-end may result in payments on these securities not being made or received until after the Plan's year-end. The amounts of such payments are recorded as payables or receivables as of year-end in the statements of net assets available for benefits. Interest income is recorded as earned on the accrual basis. Dividend income is recorded on the ex-dividend date.

(d) Fair Value of Other Assets and Liabilities

The carrying value of other assets and liabilities approximates fair value because of the short-term nature of these items.

(e) Payment of Benefits

Benefits are recorded when paid.

(3) Guaranteed Investment Contracts

The Plan's BNY Mellon Stable Value Fund (Fund) is a custom investment vehicle that invests in fully benefit responsive investment contracts, including traditional GICs, synthetic GICs and separate account GICs issued by insurance companies.

Traditional GICs are investment contracts backed by the general assets of the issuer. The issuer agrees to provide the Fund with a guaranteed interest rate on the Fund's investment for a specified period of time. Participants may ordinarily direct the withdrawal or transfer of all or a portion of their investment at contract value. Contract value represents contributions made under the contract, plus earnings, less participant withdrawals and administrative expenses. At December 31, 2017 and 2016, the Plan did not have any traditional GICs.

Synthetic GICs consist of two parts: underlying investments, generally fixed-income-related securities owned directly by the Plan and a "wrapper" contract purchased from an insurance company. The wrapper contract guarantees full payment of principal and interest. The wrapper contracts are obligated to provide an interest crediting rate of not less than zero. The wrapper contract amortizes the realized and unrealized gains and losses on the underlying fixed income investments, typically over the duration of the investments, through adjustments to the future interest crediting rate. These investments are credited with earnings on the underlying investments and charged for participant withdrawals and administrative expenses. Participants may ordinarily direct the withdrawal or transfer of all or a portion of their investment at contract value.

Separate account GICs are investment contracts in a segregated account backed by the general assets of the issuer for the benefit of the investors. The total return of the segregated account assets supports the separate account GICs return. The credited rate on this product will reset periodically and it will have an interest rate of not less than zero. During 2017, the Plan disposed of its separate account GICs.

There are no reserves against contract value for credit risk of the contract issuers or otherwise.

An investment contract is considered fully benefit responsive if all of the following criteria are met:

- The investment contract is between the Fund and the issuer and the contract cannot be sold or assigned.
- The contract issuer must be obligated to repay principal and interest to participants in the Fund or provide prospective crediting rate adjustments that cannot result in an interest crediting rate less than zero.
- All permitted participant initiated transactions occur at contract value, without limitations.
- An event that limits the ability of the participant to transact at contract value is not probable.
- The Fund must allow participants reasonable access to their funds.

The Plan's management has concluded that the GICs are fully benefit responsive investment contracts and has reported such contracts at contract value as shown in the table below:

|      |      |
|------|------|
| 2017 | 2016 |
|------|------|

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|  |             |             |
|--|-------------|-------------|
| Investments in fully benefit-responsive investment contracts, at contract value: |             |             |
| Separate account GICS  | \$—         | \$303,419   |
| Synthetic GICs   | 1,887,361   | 1,632,793   |
| Investments in fully benefit-responsive investment contracts, at contract value  | \$1,887,361 | \$1,936,212 |

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CITI RETIREMENT SAVINGS PLAN FOR PUERTO RICO

Notes to Financial Statements

December 31, 2017 and 2016

In addition, the Fund owns units of the State Street Short Term Investment Fund, which serves as the Fund's short term liquidity vehicle, included in the fair value hierarchy table in cash equivalents and short-term investments.

(4) Fair Value Measurements

FASB Accounting Standards Codification (ASC) 820, Fair Value Measurement, provides a framework for measuring fair value, which provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy are described below:

Level 1 – Quoted prices for identical instruments in active markets.

Level 2 – Quoted prices for similar instruments in active markets; quoted prices for identical or similar instruments in markets that are not active; and model derived valuations in which all significant inputs and significant value drivers are observable in active markets.

Level 3 – Valuations derived from valuation techniques in which one or more significant inputs or significant value drivers are unobservable.

This hierarchy requires the Plan's management to use observable market data, when available, and to minimize the use of unobservable inputs when determining fair value. As required by ASC 820, assets are classified in their entirety based on the lowest level of input that is significant to the fair value measurement.

The methods described above may produce a fair value measurement that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

The table below categorizes the Plan's investments by level within the fair value hierarchy as of December 31, 2017.



## CITI RETIREMENT SAVINGS PLAN FOR PUERTO RICO

Notes to Financial Statements

December 31, 2017 and 2016

|   | December 31, 2017 |               | Total         |
|---|-------------------|---------------|---------------|
|   | Level 1           | Level 2       |               |
| Investments, at fair value:                 |                   |               |               |
| Cash equivalents and short-term investments | \$ 1,592          | \$ 99,542     | \$ 101,134    |
| Collective trust funds                      | —                 | 27,279,718    | 27,279,718    |
| U.S. equities                               | 2,376,887         | —             | 2,376,887     |
| Non-U.S. equities                           | 1,197,351         | —             | 1,197,351     |
| Mutual funds                                | 2,789,389         | —             | 2,789,389     |
| Investments, at fair value                  | \$ 6,365,219      | \$ 27,379,260 | \$ 33,744,479 |

The table below categorizes the Plan's investments by level within the fair value hierarchy as of December 31, 2016.

|   | December 31, 2016 |               | Total         |
|---|-------------------|---------------|---------------|
|   | Level 1           | Level 2       |               |
| Investments, at fair value:                 |                   |               |               |
| Cash equivalents and short-term investments | \$ 1,814,425      | \$ 137,864    | \$ 1,952,289  |
| Collective trust funds                      | —                 | 22,298,100    | 22,298,100    |
| U.S. equities                               | 2,133,444         | —             | 2,133,444     |
| Non-U.S. equities                           | 592,432           | —             | 592,432       |
| Mutual funds                                | 1,943,144         | —             | 1,943,144     |
| Investments, at fair value                  | \$ 6,483,445      | \$ 22,435,964 | \$ 28,919,409 |

Apart from the reclassification of collective trust funds to Level 2 in 2016 which were previously reported as valued using NAV as a practical expedient to conform to ASU 2015-10 noted in Note 2 to the financial statements, there were no transfers or reclassifications of investments between levels within the fair value hierarchy during the years ended December 31, 2017 and 2016, and there were no changes in valuation methodologies used to measure the fair value of the Plan's investments as of and for the years ended December 31, 2017 and 2016.

## (5) Administrative Expenses

Plan provisions allow for administrative expenses, including, but not limited to, audit fees, custodial and trustee fees, investment manager fees, and recordkeeping fees to be paid by the Plan and allocated to participant accounts.

Expenses related to monthly investment service fees and loan fees are charged to participants' investment balances and are reflected in the value of their participant accounts. These expenses are reported in trustee and administrative expenses in the statements of net assets available for benefits, or if paid by the investment funds, are included in net appreciation in fair value of investments.

Any expenses not borne by the Plan are paid by the Company.

## (6) Risks and Uncertainties

The Plan invests in a variety of investment securities. Investment securities, in general, are exposed to various risks, such as interest rate, credit, foreign exchange and overall market volatility risk. Due to the level of risk associated with certain investment securities, it is reasonable to expect that changes in the values of investment

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Notes to Financial Statements

December 31, 2017 and 2016

securities will occur in the near term and that such changes could materially affect participant account balances and the net assets available for plan benefits.

The Plan's exposure to a concentration of credit risk is limited by the diversification of investments across participant directed fund elections and one election that is closed to new contributions. Additionally, the investments within each investment fund option are further diversified into varied financial instruments, with the exception of the Citigroup Common Stock Fund, which primarily invests in the securities of a single issuer. At December 31, 2017 and 2016, approximately 4% of the Plan's total investments were invested in Citigroup common stock, respectively.

Plan investments include a variety of investments that may directly or indirectly invest in securities with contractual cash flows. The value, liquidity, and related income of these securities are sensitive to changes in economic conditions and may be adversely affected by shifts in the market's perception of the issuers and changes in interest rates.

(7) Party in Interest Transactions

Certain Plan investments are units of the Citigroup Common Stock Fund, which consists of common stock issued by the Company. The Plan's investment in the Citigroup Common Stock Fund was \$1.5 million and \$1.6 million December 31, 2017 and December 31, 2016, respectively.

The Plan held no direct investments through other investment options in the Company's common stock at December 31, 2017 and 2016. In 2017 and 2016, the Company paid \$23,067 and \$11,363, respectively, to the participants for dividends on common stocks held directly.

The Plan had no direct investments in State Street Corporation's common stock at December 31, 2017 and 2016.

Certain Plan investments are shares of collective trust funds managed by State Street Corporation amounting to \$22.6 million and \$18.8 million at December 31, 2017 and December 31, 2016, respectively.

At December 31, 2017 and 2016, the Plan held \$99,296 and \$137,864, respectively, of the Bank of New York Mellon Short-Term Investment Fund, State Street Bank & Trust Co Short Term Investment Fund, State Street Bank & Trust Co. Government Short Term Investment Fund and State Street (US Dollar) Fund. At December 31, 2017 and 2016, the Plan also held through synthetic GICs \$1,038 and \$203, respectively, in Bank of New York Mellon corporate bonds, Bank of New York Mellon Short-Term Investment Fund and State Street corporate bonds.

These transactions qualify as exempt party in interest transactions.

(8) Tax Status

The Puerto Rico Department of Treasury has determined and informed the Plan by a letter dated September 12, 2014 that the Plan as amended and restated effective January 1, 2012 and related trust are established in accordance with applicable sections of the PRIRC and, therefore, qualify as exempt from taxes under Section 1165(a) of the PRIRC. By letters dated April 29, 2016, the Puerto Rico Department of Treasury determined and informed the Plan that Amendments 1, 2 and 3 to the Plan meet the applicable requirements of the PRIRC. By letter dated June 2, 2017, the Puerto Rico Department of Treasury determined and informed the Plan that Amendment 4 to the Plan and the amendment to the Trust Agreement meet the applicable requirements of the PRIRC. On February 5, 2018, the Puerto Rico Department of Treasury determined and informed the Plan that Amendment 5 to the Plan meets the applicable requirements of the PRIRC. On March 27, 2018, the Plan applied to the taxing authority for a determination that Amendment 6 to the Plan meets the

CITI RETIREMENT SAVINGS PLAN FOR PUERTO RICO

Notes to Financial Statements

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applicable requirements of PRIRC. Although the Plan has been amended since receiving the September 12, 2014 determination letter, the Plan's management and the Plan's legal counsel believe that the Plan, as amended, continues to be qualified as tax exempt and continues to operate in compliance with the applicable requirements of the PRIRC. Therefore, no provision for income taxes is included in the Plan's financial statements.

GAAP requires the Plan's management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the Internal Revenue Service. The Plan's management has concluded that, as of December 31, 2017 and 2016, there are no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements.

The Plan is subject to audits by taxing jurisdictions; however, there are currently no audits for any open tax periods in progress. The Company believes the Plan is no longer subject to tax examination for years prior to 2014.

(9) Plan Termination

Although it has not expressed any intention to do so, the Plan Sponsor has the right under the Plan to amend or discontinue its contributions at any time and to amend or terminate the Plan subject to the provisions of ERISA. In the event of Plan termination, either full or partial, all amounts credited to the impacted participants' accounts will become 100% vested and, therefore, will not be subject to forfeiture.

(10) Subsequent Events

The Plan's management evaluated subsequent events through the date on which the financial statements were issued and determined that, other than those disclosed throughout the financial statements, no additional disclosures were required.

(11) Reconciliation of Financial Statements to Form 5500

The following is a reconciliation of amounts reported in the financial statements to amounts reported on Form 5500 as of and for the years ended December 31, 2017 and 2016:

| 2017   | 2016         |
|--|--------------|
| Net assets available for benefits  |              |
| \$28,179,754   | \$33,335,770 |
| Adjustment from contract value to fair value for fully benefit-responsive investment contracts |              |
| 3,871  | 11,330       |
| \$38,183,625   | \$33,347,100 |

Net  
assets  
available  
for  
benefits  
per  
the  
Form  
5500

|   |             |             |
|---|-------------|-------------|
| Net<br>increase<br>in<br>net<br>assets<br>available<br>for<br>benefits<br>per<br>the<br>financial<br>statements<br>Prior<br>year<br>adjustment<br>from<br>contract<br>value<br>to<br>fair<br>value<br>for<br>fully<br>benefit-responsive<br>investment<br>contracts<br>Current<br>year<br>adjustment<br>from<br>contract<br>value<br>to<br>fair<br>value<br>for<br>fully<br>benefit-responsive<br>investment<br>contracts | \$4,843,984 | \$2,870,395 |
|   | (11,330     | ) (27,313   |
|   | 3,871       | 11,330      |
|   | \$4,836,525 | \$2,854,412 |

Net  
increase  
in  
net  
assets  
per  
Form  
5500

15

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CITI RETIREMENT SAVINGS PLAN FOR PUERTO RICO  
 Schedule H, Line 4i – Schedule of Assets (Held at End of Year)  
 EIN: 66-0177415 Plan No. 002  
 December 31, 2017

| Identity of issue                            | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|--|---------------|---------------|------------------------|--------------|---------------|
| Cash equivalents and short-term investments: |               |               |                        |              |               |
| Australian Dollar                            |               |               | 51                     | \$ 40        |               |
| Brazilian Real                               |               |               | 367                    | 128          |               |
| Canadian Dollar                              |               |               | 43                     | 34           |               |
| Cash Collateral Held At Rbs                  |               |               | (137 )                 | (137 )       |               |
| *Collective US Gov't STIF 12                 | 1.18 %        |               | 108                    | 108          |               |
| *Collective US Gov't STIF 15                 | 1.23 %        |               | 98,687                 | 99,188       |               |
| Danish Krone                                 |               |               | 37                     | 6            |               |
| Euro Currency                                |               |               | 285                    | 345          |               |
| Great British Pound Overdrawn                |               |               | (7,859 )               | (10,630)     |               |
| Hong Kong Dollar                             |               |               | 53                     | 158          |               |
| Hungarian Forint                             |               |               | 880                    | 4            |               |
| Indonesian Rupiah                            |               |               | 1,639,620              | 121          |               |
| Japanese Yen Overdrawn                       |               |               | (279,635 )             | (2,483)      |               |
| Mexican Peso                                 |               |               | 10                     | 1            |               |
| New Taiwan Dollar Overdrawn                  |               |               | (3 )                   | (369 )       |               |
| New Turkish Lira                             |               |               | 20                     | 5            |               |
| New Zealand Dollar                           |               |               | 26                     | 19           |               |
| Philippine Peso                              |               |               | 6,319                  | 126          |               |
| South African Rand Overdrawn                 |               |               | (37,164 )              | (3,002)      |               |
| South Korean Won                             |               |               | 540,373                | 505          |               |
| Swedish Krona Overdrawn                      |               |               | (34 )                  | (4 )         |               |
| Taiwan Dollar                                |               |               | 12,331                 | 414          |               |
| Thailand Baht                                |               |               | 493                    | 1,039        |               |

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 EIN: 66-0177415 Plan No. 002  
 December 31, 2017

| Identity of issue   | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|---|---------------|---------------|------------------------|--------------|---------------|
| U.S. Dollar   |               |               | 15,518                 |              | 15,518        |
| Total cash equivalents and short-term investments           |               |               |                        |              | 101,134       |
| Collective trust funds:                                     |               |               |                        |              |               |
| BFA Lifepath Index 2020 Fund                                |               |               | 5,254                  |              | 105,143       |
| BFA Lifepath Index 2025 Fund                                |               |               | 17,252                 |              | 335,517       |
| BFA Lifepath Index 2030 Fund                                |               |               | 21,845                 |              | 466,160       |
| BFA Lifepath Index 2035 Fund                                |               |               | 24,517                 |              | 498,132       |
| BFA Lifepath Index 2040 Fund                                |               |               | 52,611                 |              | 1,173,573     |
| BFA Lifepath Index 2045 Fund                                |               |               | 45,762                 |              | 950,840       |
| BFA Lifepath Index 2050 Fund                                |               |               | 21,188                 |              | 361,722       |
| BFA Lifepath Index 2055 Fund                                |               |               | 2,346                  |              | 52,006        |
| BFA Lifepath Index Retirement                               |               |               | 9,931                  |              | 194,022       |
| Schroder Collective Invst Trust                             |               |               | 33,014                 |              | 388,368       |
| *SSgA Emg Mkts Indx NL SF CL A                              |               |               | 29,379                 |              | 985,829       |
| *SSgA Bloomberg Roll Select Commodity Index                 |               |               | 7,032                  |              | 52,388        |
| *SSgA Intl Indx SL SF CL I                                  |               |               | 152,776                |              | 4,508,593     |
| *SSgA Russell All Cap (R) Indx SL SF CL I                   |               |               | 68,650                 |              | 3,482,005     |
| *SSgA Russell Small Cap (R) Indx SL SF CL I                 |               |               | 13,435                 |              | 802,213       |
| *SSGA S&P 400 Mid Cap Fund                                  |               |               | 36,082                 |              | 2,854,156     |
| *SSgA S&P 500 (R) Indx SL SF CL I                           |               |               | 11,460                 |              | 7,381,850     |
| *Ssga U S Inflation Protected B                             |               |               | 11,950                 |              | 189,177       |
| *U.S. Diversified Bond BL SF CL A                           |               |               | 210,843                |              | 2,299,661     |
| Wellington CIF II Citigroup Emerging Markets Debt Portfolio |               |               | 14,532                 |              | 198,363       |

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 December 31, 2017

| Identity of issue                         | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|---|---------------|---------------|------------------------|--------------|---------------|
| Total collective trust funds              |               |               |                        |              | 27,279,718    |
| Mutual funds:                             |               |               |                        |              |               |
| BlackRock Cash Funds: Treasury            |               |               | 1,572,618              |              | 1,572,618     |
| BlackRock High Yield Portfolio Fund       |               |               | 19,672                 |              | 153,642       |
| DFA Emerging Markets Portfolio            |               |               | 8,239                  |              | 239,991       |
| Dodge & Cox International Stock Fund      |               |               | 8,290                  |              | 383,987       |
| Ishares Msci India Small Cap              |               |               | 440                    |              | 23,083        |
| Legg Mason Bw Global Opportunities        |               |               | 15,363                 |              | 166,073       |
| Prudential High Yield Fund                |               |               | 13,866                 |              | 76,542        |
| T Rowe Price International Discovery Fund |               |               | 17,041                 |              | 153,375       |
| Wisdom Tree India Earnings Fund           |               |               | 721                    |              | 20,078        |
| Total mutual funds                        |               |               |                        |              | 2,789,389     |
| Non-U.S. equities:                        |               |               |                        |              |               |
| 3Sbio Inc                                 |               |               | 743                    |              | 1,457         |
| 58.Com Inc                                |               |               | 28                     |              | 1,975         |
| Aalberts Industries                       |               |               | 31                     |              | 1,584         |
| Abcam Plc                                 |               |               | 270                    |              | 3,849         |
| Accton Technology Corp                    |               |               | 181                    |              | 643           |
| Acerinox Sa                               |               |               | 85                     |              | 1,211         |
| Adidas Ag                                 |               |               | 40                     |              | 7,932         |
| Ado Properties Sa                         |               |               | 18                     |              | 931           |
| Advanced Process Systems Corp             |               |               | 29                     |              | 946           |

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 EIN: 66-0177415 Plan No. 002  
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| Identity of issue              | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Aedas Homes Sau                |               |               | 48                     |              | 1,757         |
| Afreecatv Co Ltd               |               |               | 33                     |              | 597           |
| Ahlsell Ab                     |               |               | 215                    |              | 1,384         |
| Aia Group Ltd                  |               |               | 1,591                  |              | 13,564        |
| Air Arabia Pjsc                |               |               | 2,785                  |              | 940           |
| Air Liquide Sa                 |               |               | 45                     |              | 5,632         |
| Air Water Inc                  |               |               | 54                     |              | 1,146         |
| Airports Of Thailand Pcl       |               |               | 1,849                  |              | 3,859         |
| Aixtron Se                     |               |               | 221                    |              | 3,069         |
| Alfa Financial Software Holdin |               |               | 212                    |              | 1,536         |
| Als Ltd                        |               |               | 218                    |              | 1,189         |
| Alsea Sab                      |               |               | 197                    |              | 647           |
| Altus Group Ltd                |               |               | 55                     |              | 1,627         |
| Amadeus It Group               |               |               | 48                     |              | 3,803         |
| Ambu A/S                       |               |               | 27                     |              | 2,432         |
| Amplifon Spa                   |               |               | 118                    |              | 1,825         |
| Anheuser-Busch Inbev Sa/Nv     |               |               | 48                     |              | 5,354         |
| Ap Moller - Maersk A/S         |               |               | 2                      |              | 4,048         |
| Aruhi Corp                     |               |               | 73                     |              | 859           |
| Ascential Plc                  |               |               | 678                    |              | 3,533         |
| Assa Abloy Ab                  |               |               | 301                    |              | 6,255         |
| Atlas Copco Ab                 |               |               | 270                    |              | 11,683        |
| Aumann Ag                      |               |               | 13                     |              | 1,014         |
| Avanza bank Holding            |               |               | 28                     |              | 1,197         |

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| Identity of issue                | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|----------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Axiare Patrimonio Socimi Sa Reit |               |               | 147                    |              | 3,250         |
| Ayala Land Inc                   |               |               | 1,408                  |              | 1,258         |
| B3 Sa - Brasil Bolsa Balcao      |               |               | 364                    |              | 2,499         |
| Baic Motor Corp Ltd              |               |               | 3,127                  |              | 4,072         |
| Bakkavor Group Plc               |               |               | 570                    |              | 1,486         |
| Banca Generali Spa               |               |               | 40                     |              | 1,320         |
| Banco Del Bajio Sa               |               |               | 1,647                  |              | 3,020         |
| Bank Negara Indonesia Perser     |               |               | 2,296                  |              | 1,675         |
| Bank Of The Ryukyus Ltd          |               |               | 58                     |              | 878           |
| Bank Rakyat Indonesia Perser     |               |               | 10,049                 |              | 2,696         |
| Bankia Sa                        |               |               | 183                    |              | 877           |
| Baozun Inc                       |               |               | 69                     |              | 2,177         |
| Baron De Ley                     |               |               | 4                      |              | 555           |
| BB Seguridade Participacoes      |               |               | 446                    |              | 3,834         |
| BDO Unibank Inc                  |               |               | 421                    |              | 1,383         |
| Beauty Community Pcl             |               |               | 1,488                  |              | 950           |
| Bhp Billiton Plc                 |               |               | 377                    |              | 7,757         |
| Bim Birlesik Magazalar As        |               |               | 42                     |              | 875           |
| Biomerieux                       |               |               | 4                      |              | 366           |
| Biotoscana Investments Sa        |               |               | 255                    |              | 1,585         |
| Bnk Financial Group Inc          |               |               | 577                    |              | 5,073         |
| BR Malls Participacoes           |               |               | 263                    |              | 1,008         |
| Brasil Brokers Participacoes     |               |               | 432                    |              | 128           |
| Brenntag Ag                      |               |               | 20                     |              | 1,275         |

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| Identity of issue              | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Bridgestone Corp               |               |               | 69                     |              | 3,196         |
| British American Tobacco Plc   |               |               | 131                    |              | 8,883         |
| Brunello Cucinelli             |               |               | 29                     |              | 928           |
| Bt Group Plc                   |               |               | 653                    |              | 2,400         |
| BT Investment management Ltd   |               |               | 144                    |              | 1,271         |
| Byd Co Ltd                     |               |               | 111                    |              | 966           |
| Cae Inc                        |               |               | 61                     |              | 1,138         |
| Cairn Homes Plc                |               |               | 575                    |              | 1,350         |
| Caltex Australia Ltd           |               |               | 83                     |              | 2,221         |
| Camil Alimentos Sa             |               |               | 862                    |              | 2,035         |
| Canadian National Railway Co   |               |               | 38                     |              | 3,156         |
| Capcom Co Ltd                  |               |               | 19                     |              | 594           |
| Capgemini Se                   |               |               | 63                     |              | 7,443         |
| Capitec Bank Holdings Ltd      |               |               | 28                     |              | 2,451         |
| Carlsberg A/S                  |               |               | 43                     |              | 5,123         |
| Central Pattana Pub Co         |               |               | 467                    |              | 1,221         |
| Chailease Holding Co Ltd       |               |               | 402                    |              | 1,171         |
| China Communications Construct |               |               | 1,890                  |              | 2,147         |
| China Construction Bank Corp   |               |               | 10,283                 |              | 9,471         |
| China Lodging Group Ltd        |               |               | 17                     |              | 2,437         |
| China Molybdenum Co Ltd        |               |               | 1,182                  |              | 758           |
| China Pacific Insurance        |               |               | 2,241                  |              | 10,765        |
| Chow Sang Sang Holdings Intern |               |               | 386                    |              | 932           |
| Chr Hansen Holding A/S         |               |               | 122                    |              | 11,442        |

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| Identity of issue              | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Chroma Ate Inc                 |               |               | 153                    |              | 834           |
| Cia De Saneamento Basico Do Es |               |               | 285                    |              | 2,945         |
| Cia De Saneamento Do Parana    |               |               | 360                    |              | 6,508         |
| CIE Automotive Sa              |               |               | 38                     |              | 1,113         |
| Cie Generale Des Etablissement |               |               | 39                     |              | 5,559         |
| Cielo Sa                       |               |               | 633                    |              | 4,487         |
| Cineworld Group Plc            |               |               | 148                    |              | 1,205         |
| Clicks Group Ltd               |               |               | 127                    |              | 1,854         |
| Cochlear Ltd                   |               |               | 15                     |              | 1,962         |
| Coloplast A/S                  |               |               | 74                     |              | 5,905         |
| Compass Group Plc              |               |               | 617                    |              | 13,351        |
| Computer Modelling Group Ltd   |               |               | 33                     |              | 255           |
| Concentric                     |               |               | 41                     |              | 751           |
| CP All Pcl                     |               |               | 1,042                  |              | 2,462         |
| Csl Ltd                        |               |               | 155                    |              | 17,162        |
| CSPC Pharmaceutical Group      |               |               | 1,608                  |              | 3,245         |
| Daio Paper Corp                |               |               | 106                    |              | 1,408         |
| Daiwa House Industry Co Ltd    |               |               | 218                    |              | 8,360         |
| Dbbs Group Holdings Ltd        |               |               | 291                    |              | 5,404         |
| DCC Plc                        |               |               | 19                     |              | 1,877         |
| Denka Co Ltd                   |               |               | 42                     |              | 1,668         |
| Descartes Systems              |               |               | 43                     |              | 1,234         |
| Diageo Plc                     |               |               | 143                    |              | 5,272         |
| Dic Corp                       |               |               | 36                     |              | 1,351         |

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| Identity of issue              | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Dirt Environmental Solution    |               |               | 290                    |              | 1,562         |
| Disco Corp                     |               |               | 7                      |              | 1,477         |
| Dixons Carphone Plc            |               |               | 259                    |              | 697           |
| Dksh Holding                   |               |               | 19                     |              | 1,622         |
| Dollarama Inc                  |               |               | 64                     |              | 8,010         |
| Dometic Group                  |               |               | 135                    |              | 1,380         |
| Don Quijote Holdings Co Ltd    |               |               | 167                    |              | 8,710         |
| Dp World Ltd                   |               |               | 281                    |              | 9,520         |
| Dufry Ag Reg                   |               |               | 12                     |              | 1,832         |
| Duzonbizon Co Ltd              |               |               | 37                     |              | 1,146         |
| E.Sun Financial Holding Co     |               |               | 1,076                  |              | 683           |
| Ebiquity Plc                   |               |               | 262                    |              | 377           |
| Edenred                        |               |               | 39                     |              | 1,135         |
| Edita Food Industries          |               |               | 84                     |              | 453           |
| Eiken Chemical Co Ltd          |               |               | 36                     |              | 1,727         |
| Electric Power Development     |               |               | 55                     |              | 1,487         |
| Elekta Ab                      |               |               | 198                    |              | 1,637         |
| Elite Material Co Ltd          |               |               | 613                    |              | 2,090         |
| Essilor International Cie Gene |               |               | 65                     |              | 9,039         |
| Eurofins Scientific            |               |               | 3                      |              | 2,021         |
| Experian Plc                   |               |               | 610                    |              | 13,504        |
| Ezaki Glico Co Ltd             |               |               | 14                     |              | 707           |
| Fairfax India Holdings Corp    |               |               | 291                    |              | 4,370         |
| Ferguson Plc                   |               |               | 94                     |              | 6,766         |

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 Schedule H, Line 4i – Schedule of Assets (Held at End of Year)  
 EIN: 66-0177415 Plan No. 002  
 December 31, 2017

| Identity of issue              | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Ferrari Nv                     |               |               | 74                     |              | 7,795         |
| Fincombank Spa                 |               |               | 187                    |              | 1,921         |
| Firststrand Ltd                |               |               | 333                    |              | 1,810         |
| Fisher & Paykel Healthcare     |               |               | 293                    |              | 2,995         |
| Flybe Group Plc                |               |               | 623                    |              | 265           |
| Fresh Del Monte Produce Inc    |               |               | 31                     |              | 1,757         |
| Fufeng Group Ltd               |               |               | 1,785                  |              | 1,165         |
| Fujitec Co Ltd                 |               |               | 149                    |              | 2,150         |
| Fujitsu General Ltd            |               |               | 92                     |              | 2,027         |
| Fukuoka Financial Group Inc    |               |               | 308                    |              | 1,729         |
| Geely Automobile Holdings      |               |               | 1,094                  |              | 3,793         |
| Genus Plc                      |               |               | 34                     |              | 1,181         |
| Georgia Healthcare Group Plc   |               |               | 252                    |              | 1,209         |
| Gima Tt Spa                    |               |               | 56                     |              | 1,125         |
| Global Unichip Corp            |               |               | 85                     |              | 726           |
| Globalwafers Co Ltd            |               |               | 85                     |              | 1,132         |
| Grifols Sa                     |               |               | 58                     |              | 1,619         |
| Grupo Aeroport Del Pacific     |               |               | 64                     |              | 658           |
| Haier Electronics Group Co     |               |               | 603                    |              | 1,651         |
| Haitian International Holdings |               |               | 186                    |              | 559           |
| Halfords Group Plc             |               |               | 125                    |              | 592           |
| Hana Financial Group           |               |               | 181                    |              | 8,443         |
| Hanssem Co Ltd                 |               |               | 7                      |              | 1,135         |
| Hanwa Co Ltd                   |               |               | 39                     |              | 1,814         |

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|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Hermes International           |               |               | 16                     |              | 8,693         |
| Hikari Tsushin Inc             |               |               | 14                     |              | 1,973         |
| His Co Ltd                     |               |               | 25                     |              | 913           |
| Hitachi Metals Ltd             |               |               | 89                     |              | 1,280         |
| Hiwin Technologies Corp        |               |               | 136                    |              | 1,474         |
| Horiba Ltd                     |               |               | 22                     |              | 1,336         |
| Hoshino Resorts Reit Inc       |               |               | 1                      |              | 1,684         |
| Howden Joinery Group Plc       |               |               | 706                    |              | 4,457         |
| Hugel Inc                      |               |               | 1                      |              | 594           |
| Huhtamaki Oyj                  |               |               | 28                     |              | 1,195         |
| Huntsworth Plc                 |               |               | 416                    |              | 457           |
| Ibstock Plc                    |               |               | 469                    |              | 1,693         |
| Idec Corp                      |               |               | 19                     |              | 460           |
| Iguatemi Emp De Shopping       |               |               | 97                     |              | 1,152         |
| Imcd Group                     |               |               | 28                     |              | 1,758         |
| Indorama Ventures Pcl          |               |               | 486                    |              | 795           |
| Industria De Diseno Textil Sa  |               |               | 130                    |              | 4,517         |
| Integrated Diagnostics Holding |               |               | 218                    |              | 1,013         |
| Intermediate Capital Group     |               |               | 156                    |              | 2,411         |
| Intertrust                     |               |               | 52                     |              | 982           |
| Investec Plc                   |               |               | 248                    |              | 1,797         |
| Inwido Ab                      |               |               | 52                     |              | 532           |
| Iochpe Maxion Sa               |               |               | 111                    |              | 769           |
| IP Group Plc                   |               |               | 425                    |              | 818           |

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|------------------------------|---------------|---------------|------------------------|--------------|---------------|
| IQE Plc                      |               |               | 2,126                  |              | 3,941         |
| Irb Brasil Resseguros S/A    |               |               | 227                    |              | 2,324         |
| Isuzu Motors Ltd             |               |               | 295                    |              | 4,942         |
| Itau Unibanco Holding        |               |               | 177                    |              | 2,274         |
| Ivanhoe Mines Ltd            |               |               | 344                    |              | 1,163         |
| Japan Securities Finance Co  |               |               | 110                    |              | 625           |
| Jollibee Foods Corp          |               |               | 109                    |              | 554           |
| Julius Baer Group Ltd        |               |               | 69                     |              | 4,238         |
| Jumbo Sa                     |               |               | 29                     |              | 526           |
| Just Eat Plc                 |               |               | 261                    |              | 2,759         |
| Kakaku.Com Inc               |               |               | 82                     |              | 1,395         |
| Kao Corp                     |               |               | 51                     |              | 3,418         |
| Kasikornbank Pcl             |               |               | 553                    |              | 4,053         |
| Kbc Group Nv                 |               |               | 36                     |              | 3,070         |
| Kddi Corp                    |               |               | 138                    |              | 3,437         |
| Kendrion                     |               |               | 22                     |              | 1,046         |
| Keyence Corp                 |               |               | 29                     |              | 16,024        |
| Keywords Studios Plc         |               |               | 67                     |              | 1,453         |
| King Slide Works Co Ltd      |               |               | 309                    |              | 4,160         |
| King Yuan Electronics Co Ltd |               |               | 2,815                  |              | 2,861         |
| Koito Manufacturing Co Ltd   |               |               | 26                     |              | 1,824         |
| Konecranes Oyj               |               |               | 23                     |              | 1,046         |
| Koninklijke Volkerwessels Nv |               |               | 40                     |              | 1,126         |
| Korea Zinc Co Ltd            |               |               | 10                     |              | 4,558         |

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|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Korean Reinsurance Co          |               |               | 309                    |              | 3,170         |
| Kusuri No Aoki Holdings Co Ltd |               |               | 7                      |              | 375           |
| Laboratorios Farmaceuticos     |               |               | 54                     |              | 1,008         |
| Leeno Industrial Inc           |               |               | 15                     |              | 830           |
| LG Corp                        |               |               | 50                     |              | 3,011         |
| Lindab International           |               |               | 107                    |              | 889           |
| Livanova Plc                   |               |               | 19                     |              | 1,500         |
| Localiza Rent A Car            |               |               | 203                    |              | 1,348         |
| Lojas Renner S.A.              |               |               | 221                    |              | 2,368         |
| Longfor Properties Co Ltd      |               |               | 1,490                  |              | 3,731         |
| Lonking Holdings Ltd           |               |               | 4,046                  |              | 1,775         |
| Luthai Textile Co Ltd          |               |               | 806                    |              | 876           |
| Luxottica Group Spa            |               |               | 117                    |              | 7,200         |
| Lvmh Moet Hennessy Louis Vuitt |               |               | 45                     |              | 13,201        |
| Mabuchi Motor Co Ltd           |               |               | 18                     |              | 974           |
| Macq Bk-Cw19 China Jushi C     |               |               | 1,288                  |              | 3,222         |
| Macquarie Bank Ltd             |               |               | 3,582                  |              | 3,777         |
| Magazine Luiza Sa              |               |               | 33                     |              | 807           |
| Mail.Ru Group                  |               |               | 120                    |              | 3,472         |
| Majestic Wine Plc              |               |               | 182                    |              | 1,103         |
| Makita Corp                    |               |               | 128                    |              | 5,386         |
| Marcopolo Sa                   |               |               | 1,608                  |              | 1,933         |
| Mayora Indah                   |               |               | 6,348                  |              | 945           |
| Megafon Pjsc                   |               |               | 215                    |              | 1,919         |

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|-----------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Metawater Co Ltd                  |               |               | 45                     |              | 1,169         |
| Minor International Pcl           |               |               | 446                    |              | 598           |
| Minth Group Ltd                   |               |               | 202                    |              | 1,221         |
| Miraca Holdings Inc               |               |               | 17                     |              | 736           |
| Mitsui Fudosan Logistics Par Reit |               |               | 1                      |              | 925           |
| Miura Co Ltd                      |               |               | 46                     |              | 1,237         |
| Mmg Ltd                           |               |               | 1,455                  |              | 722           |
| Moncler Spa                       |               |               | 45                     |              | 1,407         |
| Mondi Plc                         |               |               | 114                    |              | 2,975         |
| Mori Hills Reit Investment        |               |               | 1                      |              | 821           |
| Mr Price Group Ltd                |               |               | 255                    |              | 5,043         |
| Muangthai Leasing Pcl             |               |               | 628                    |              | 746           |
| Musashi Seimitsu Industry Co      |               |               | 60                     |              | 1,923         |
| Myob Group Ltd                    |               |               | 417                    |              | 1,180         |
| Nabtesco Corp                     |               |               | 39                     |              | 1,504         |
| Nakanishi Inc                     |               |               | 11                     |              | 598           |
| Nanya Technology Corp             |               |               | 315                    |              | 805           |
| Naspers Ltd                       |               |               | 87                     |              | 24,133        |
| National Bank Of Canada           |               |               | 101                    |              | 5,044         |
| Nedbank Group Ltd                 |               |               | 210                    |              | 4,352         |
| Nestle Sa                         |               |               | 161                    |              | 13,832        |
| Ngk Spark Plug Co Ltd             |               |               | 60                     |              | 1,456         |
| Nien Made Enterprise Co Ltd       |               |               | 320                    |              | 3,421         |
| Nifco Inc                         |               |               | 28                     |              | 1,946         |

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|------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Nikkiso Co Ltd               |               |               | 99                     |              | 1,081         |
| Nippon Ceramic Co Ltd        |               |               | 44                     |              | 1,125         |
| Nippon Seiki Co Ltd          |               |               | 98                     |              | 2,104         |
| Nippon Soda Co Ltd           |               |               | 249                    |              | 1,661         |
| Nmc Health Plc               |               |               | 32                     |              | 1,266         |
| Nof Corp                     |               |               | 53                     |              | 1,417         |
| Nordea Bank Ab               |               |               | 408                    |              | 4,946         |
| Norma Group                  |               |               | 28                     |              | 1,905         |
| Novartis Ag                  |               |               | 121                    |              | 10,206        |
| Novozymes A/S                |               |               | 187                    |              | 10,701        |
| Obara Group Inc              |               |               | 37                     |              | 2,556         |
| Oci Nv                       |               |               | 184                    |              | 4,629         |
| Odontoprev Sa                |               |               | 185                    |              | 888           |
| Oriflame Holding             |               |               | 26                     |              | 1,079         |
| Osstem Implant Co Ltd        |               |               | 24                     |              | 1,319         |
| OTP Bank Plc                 |               |               | 41                     |              | 1,692         |
| Oxford Instruments Plc       |               |               | 91                     |              | 1,042         |
| Pacific Textiles Holdings    |               |               | 834                    |              | 880           |
| Paddy Power Betfair Plc      |               |               | 16                     |              | 1,899         |
| Pakuwon Jati Tbk Pt          |               |               | 38,831                 |              | 1,960         |
| Paltac Corporation           |               |               | 55                     |              | 2,504         |
| Parade Technologies Ltd      |               |               | 30                     |              | 595           |
| Paysafe Group Plc            |               |               | 263                    |              | 2,096         |
| Pembangunan Perumahan Perser |               |               | 17,951                 |              | 3,493         |

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|-------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Ping An Insurance Group Co    |               |               | 1,062                  |              | 11,052        |
| Playtech Plc                  |               |               | 319                    |              | 3,715         |
| Press Kogyo Co Ltd            |               |               | 317                    |              | 1,924         |
| Prosegur Comp Seguridad       |               |               | 124                    |              | 976           |
| Prudential Plc                |               |               | 633                    |              | 16,330        |
| Quintis Ltd                   |               |               | 481                    |              | 120           |
| Raia Drogasil Sa              |               |               | 384                    |              | 10,616        |
| Rathbone Brothers Plc         |               |               | 20                     |              | 700           |
| Reckitt Benckiser Group Plc   |               |               | 150                    |              | 14,006        |
| Red Electrica Corp Sa         |               |               | 209                    |              | 4,704         |
| Relx Plc                      |               |               | 266                    |              | 6,265         |
| Renishaw Plc                  |               |               | 16                     |              | 1,147         |
| Rexel Sa                      |               |               | 45                     |              | 815           |
| Robinsons Retail Holdings Inc |               |               | 65                     |              | 124           |
| Round One Corp                |               |               | 62                     |              | 1,039         |
| Royal Dutch Shell Plc         |               |               | 293                    |              | 9,834         |
| S & T Motiv Co Ltd            |               |               | 14                     |              | 605           |
| Safaricom Plc                 |               |               | 3,125                  |              | 810           |
| Safran Sa                     |               |               | 37                     |              | 3,802         |
| Sakata Inx Corp               |               |               | 58                     |              | 921           |
| Sakata Seed Corp              |               |               | 31                     |              | 1,078         |
| Sampo Oyj                     |               |               | 85                     |              | 4,655         |
| Samsung Biologics Co Ltd      |               |               | 4                      |              | 1,240         |
| Samsung Electronics           |               |               | 4                      |              | 7,621         |

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|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Samsung Electronics Co Ltd     |               |               | 14                     |              | 34,745        |
| Sanwa Holdings Corp            |               |               | 175                    |              | 2,414         |
| Sap Se                         |               |               | 72                     |              | 8,056         |
| Savills Plc                    |               |               | 79                     |              | 1,055         |
| Scout24 Ag                     |               |               | 49                     |              | 1,989         |
| Security Bank Corp             |               |               | 113                    |              | 568           |
| Seoul Semiconductor Co Ltd     |               |               | 24                     |              | 617           |
| Seven Generations Energy       |               |               | 65                     |              | 916           |
| Sfs Group Ag                   |               |               | 5                      |              | 593           |
| Sg Holdings Co Ltd             |               |               | 71                     |              | 1,435         |
| Shanghai Fosun Pharmaceutical  |               |               | 160                    |              | 1,027         |
| Shin-Etsu Chemical Co Ltd      |               |               | 37                     |              | 3,729         |
| Shire Plc                      |               |               | 139                    |              | 7,330         |
| Shop Apotheke Europe           |               |               | 18                     |              | 990           |
| Shopify Inc                    |               |               | 22                     |              | 2,279         |
| Sika Ag                        |               |               | 1                      |              | 8,003         |
| Silergy Corp                   |               |               | 33                     |              | 750           |
| Sino Biopharmaceutical         |               |               | 1,830                  |              | 3,245         |
| Sinopec Engineering Group Co L |               |               | 202                    |              | 191           |
| Sinotrans Ltd                  |               |               | 2,499                  |              | 1,224         |
| Sitc International holdings    |               |               | 1,503                  |              | 1,485         |
| Sk Hynix Inc                   |               |               | 41                     |              | 2,908         |
| SLM Corp                       |               |               | 986                    |              | 6,927         |
| Smartone Telecommunications    |               |               | 421                    |              | 508           |

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|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Smcp Sa                        |               |               | 44                     |              | 1,008         |
| Smiles Fidelidade Sa           |               |               | 15                     |              | 343           |
| Sony Corp                      |               |               | 109                    |              | 4,902         |
| Spie Sa                        |               |               | 64                     |              | 1,663         |
| Spin Master Corp               |               |               | 42                     |              | 1,794         |
| Spirax Sarco Engineering Plc   |               |               | 15                     |              | 1,121         |
| Stanley Electric Co Ltd        |               |               | 28                     |              | 1,139         |
| Statoil Asa                    |               |               | 251                    |              | 5,382         |
| Sumco Corp                     |               |               | 114                    |              | 2,917         |
| Sumitomo Mitsui Financial Grou |               |               | 121                    |              | 5,223         |
| Sumitomo Seika Chemicals Co    |               |               | 26                     |              | 1,441         |
| Suncor Energy Inc              |               |               | 158                    |              | 5,835         |
| Sunny Optical Tech             |               |               | 90                     |              | 1,154         |
| Surya Citra Media              |               |               | 1,766                  |              | 322           |
| Sysmex Corp                    |               |               | 105                    |              | 8,233         |
| Takeaway.Com Holding           |               |               | 36                     |              | 2,217         |
| Tal Education Group            |               |               | 72                     |              | 2,126         |
| Tarkett                        |               |               | 32                     |              | 1,334         |
| Tecan Group                    |               |               | 11                     |              | 2,285         |
| Ted Baker Plc                  |               |               | 28                     |              | 1,036         |
| Tele Columbus                  |               |               | 149                    |              | 1,660         |
| Telenor Asa                    |               |               | 226                    |              | 4,866         |
| Temp Holdings Co Ltd           |               |               | 72                     |              | 1,810         |
| Tencent Holdings Ltd           |               |               | 722                    |              | 37,504        |

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|---------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Tenneco Inc                     |               |               | 164                    |              | 2,588         |
| Terveystalo Oyj                 |               |               | 82                     |              | 876           |
| Thule Group                     |               |               | 67                     |              | 1,504         |
| Tofas Turk Otomobil Fabrika     |               |               | 80                     |              | 695           |
| Tokmanni Group Corp             |               |               | 88                     |              | 764           |
| Tongda Group Holdings Ltd       |               |               | 8,098                  |              | 2,072         |
| Tranmissora Alianca De Unit     |               |               | 195                    |              | 1,257         |
| Travelsky Technology Ltd        |               |               | 938                    |              | 2,815         |
| Turkcell Iletisim Hizmetleri A  |               |               | 1,600                  |              | 6,532         |
| Tyman Plc                       |               |               | 267                    |              | 1,312         |
| Unicredit Spa                   |               |               | 112                    |              | 2,104         |
| Unilever Indonesia Tbk          |               |               | 189                    |              | 777           |
| Unilever Plc                    |               |               | 109                    |              | 6,092         |
| Uni-Select Inc                  |               |               | 30                     |              | 684           |
| United Tractors Tbk             |               |               | 320                    |              | 836           |
| Ut Group Co Ltd                 |               |               | 7                      |              | 198           |
| Vale Sa                         |               |               | 233                    |              | 2,831         |
| Valeo Sa                        |               |               | 43                     |              | 3,226         |
| Van Lanschot                    |               |               | 48                     |              | 1,499         |
| Varta Ag                        |               |               | 29                     |              | 742           |
| Via Varejo Sa                   |               |               | 80                     |              | 589           |
| Victrex Plc                     |               |               | 98                     |              | 3,501         |
| Vinacapital Vietnam Opportunity |               |               | 842                    |              | 3,781         |
| Vinci Sa                        |               |               | 77                     |              | 7,899         |

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| Vostok New ventures Ltd   |               |               | 163                    |              | 1,244         |
| Vt Holdings Co Ltd        |               |               | 192                    |              | 953           |
| Walmart De Mexico         |               |               | 3,750                  |              | 24,832        |
| Wandisco Plc              |               |               | 112                    |              | 867           |
| Weg Sa                    |               |               | 131                    |              | 952           |
| Win Semiconductors Corp   |               |               | 107                    |              | 1,015         |
| Wirecard Ag               |               |               | 24                     |              | 2,637         |
| Wix.Com Ltd               |               |               | 21                     |              | 1,198         |
| Wolters Kluwer Nv         |               |               | 126                    |              | 6,603         |
| Xaar Plc                  |               |               | 236                    |              | 1,180         |
| Xinyi Glass Holdings Ltd  |               |               | 2,686                  |              | 3,499         |
| XXL Asa                   |               |               | 128                    |              | 1,331         |
| Yageo Corp                |               |               | 90                     |              | 1,071         |
| Yamaha Corp               |               |               | 61                     |              | 2,269         |
| Yellow Hat Ltd            |               |               | 42                     |              | 1,262         |
| Yoox Net A Porter Group   |               |               | 125                    |              | 4,367         |
| Yougov Plc                |               |               | 253                    |              | 1,082         |
| YY Inc                    |               |               | 32                     |              | 3,602         |
| Zhou Hei Ya international |               |               | 1,276                  |              | 1,339         |
| Zur Rose Group Ag         |               |               | 7                      |              | 982           |
| Jpm -Cw19 Al Rajhi Bank   |               |               | 229                    |              | 3,917         |
| Total non-U.S. equities   |               |               |                        |              | 1,197,351     |

U.S. equities:

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| A10 Networks Inc               |               |               | 3                      |              | 24            |
| Aaon Inc                       |               |               | 3                      |              | 112           |
| Aaron's Inc                    |               |               | 1                      |              | 53            |
| ABM Industries Inc             |               |               | 9                      |              | 336           |
| Acadia Pharmaceuticals Inc     |               |               | 3                      |              | 83            |
| Acadia Realty Trust            |               |               | 166                    |              | 4,544         |
| Acceleron Pharma Inc           |               |               | 1                      |              | 40            |
| Accenture Plc                  |               |               | 101                    |              | 15,401        |
| Acco Brands Corp               |               |               | 29                     |              | 356           |
| ACI Worldwide Inc              |               |               | 120                    |              | 2,717         |
| Acorda Therapeutics Inc        |               |               | 6                      |              | 112           |
| Actuant Corp                   |               |               | 19                     |              | 477           |
| Acuity Brands Inc              |               |               | 5                      |              | 800           |
| Adams Resources & Energy Inc   |               |               | 1                      |              | 5             |
| Addus Homecare Corp            |               |               | 1                      |              | 23            |
| Adtran Inc                     |               |               | 9                      |              | 170           |
| Advanced Disposal Services Inc |               |               | 4                      |              | 104           |
| Advanced Energy Industries     |               |               | 8                      |              | 580           |
| Advansix Inc                   |               |               | 6                      |              | 258           |
| Aegion Corp                    |               |               | 16                     |              | 416           |
| Aerie Pharmaceuticals Inc      |               |               | 2                      |              | 101           |
| Aerojet Rocketdyne Holdings In |               |               | 6                      |              | 200           |
| Agios Pharmaceuticals Inc      |               |               | 1                      |              | 85            |
| Air Lease Corp                 |               |               | 17                     |              | 821           |

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| Identity of issue              | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Air Transport Services Group I |               |               | 5                      |              | 109           |
| Akebia Therapeutics Inc        |               |               | 10                     |              | 148           |
| Alarm.Com Holdings Inc         |               |               | 2                      |              | 63            |
| Alder Biopharmaceuticals Inc   |               |               | 1                      |              | 2             |
| Alibaba Group Holding          |               |               | 127                    |              | 21,995        |
| Align Technology Inc           |               |               | 2                      |              | 461           |
| Alkermes Plc                   |               |               | 1                      |              | 42            |
| Alnylam Pharmaceuticals Inc    |               |               | 1                      |              | 98            |
| Alpha & Omega Semiconductor Lt |               |               | 1                      |              | 20            |
| AMAG Pharmaceuticals Inc       |               |               | 1                      |              | 17            |
| Amber Road Inc                 |               |               | 2                      |              | 15            |
| Amc Networks Inc               |               |               | 10                     |              | 561           |
| Amedisys Inc                   |               |               | 8                      |              | 447           |
| American Assets Trust Inc      |               |               | 195                    |              | 7,463         |
| American Campus Communities    |               |               | 183                    |              | 7,514         |
| American Homes 4 Rent          |               |               | 358                    |              | 7,823         |
| American Software Inc          |               |               | 1                      |              | 2             |
| American Vanguard Corp         |               |               | 3                      |              | 67            |
| American Woodmark Corp         |               |               | 3                      |              | 402           |
| Ameris Bancorp                 |               |               | 3                      |              | 132           |
| Amicus Therapeutics Inc        |               |               | 3                      |              | 44            |
| Amkor Technology Inc           |               |               | 5                      |              | 51            |
| Amphastar Pharmaceuticals Inc  |               |               | 1                      |              | 15            |
| Anika Therapeutics Inc         |               |               | 3                      |              | 160           |

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|----------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Anixter International Inc        |               |               | 4                      |              | 273           |
| Anworth Mortgage Asset Corp      |               |               | 30                     |              | 161           |
| Aon Plc                          |               |               | 46                     |              | 6,205         |
| Applied Industrial Technologie   |               |               | 6                      |              | 420           |
| Applied Optoelectronics Inc      |               |               | 45                     |              | 1,710         |
| Arc Document Solutions Inc       |               |               | 7                      |              | 19            |
| Arcbest Corp                     |               |               | 1                      |              | 53            |
| Ares Commercial Real Estate Reit |               |               | 25                     |              | 322           |
| Argan Inc                        |               |               | 6                      |              | 281           |
| Arris International Plc          |               |               | 5                      |              | 129           |
| Aspen Insurance Holdings Ltd     |               |               | 60                     |              | 2,438         |
| Aspen Technology Inc             |               |               | 4                      |              | 236           |
| Assured Guaranty Ltd             |               |               | 20                     |              | 689           |
| Atkore International Group       |               |               | 8                      |              | 178           |
| Atlantic Capital Bancshares In   |               |               | 3                      |              | 48            |
| Atlas Financial Holdings Inc     |               |               | 1                      |              | 14            |
| Autohome Inc                     |               |               | 12                     |              | 777           |
| Avalonbay Communities Inc        |               |               | 112                    |              | 20,028        |
| Axcelis Technologies Inc         |               |               | 1                      |              | 3             |
| Axis Capital Holdings Ltd        |               |               | 50                     |              | 2,527         |
| Azz Inc                          |               |               | 2                      |              | 101           |
| Badger Meter Inc                 |               |               | 2                      |              | 85            |
| Banco Macro Sa                   |               |               | 32                     |              | 3,669         |
| Banco Santander Chile            |               |               | 66                     |              | 2,080         |

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|-----------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Bank Of Nt Butterfield & Son L    |               |               | 1                      |              | 40            |
| Bankunited Inc                    |               |               | 17                     |              | 698           |
| Baozun Inc                        |               |               | 18                     |              | 571           |
| Barrett Business Svcs Inc         |               |               | 4                      |              | 249           |
| Beacon Roofing Supply Inc         |               |               | 3                      |              | 189           |
| Belden Inc                        |               |               | 10                     |              | 736           |
| Bellicum Pharmaceuticals Inc      |               |               | 1                      |              | 8             |
| Berry Global Group Inc            |               |               | 7                      |              | 398           |
| Bid Corp Ltd                      |               |               | 42                     |              | 2,144         |
| Big Lots Inc                      |               |               | 3                      |              | 146           |
| Biomarin Pharmaceutical Inc       |               |               | 1                      |              | 42            |
| Bio-Rad Laboratories Inc          |               |               | 2                      |              | 220           |
| Biospecifics technologies         |               |               | 1                      |              | 57            |
| Biotelemetry Inc                  |               |               | 5                      |              | 144           |
| Bioverativ Inc                    |               |               | 4                      |              | 232           |
| BJ's Restaurants Inc              |               |               | 1                      |              | 38            |
| Blackbaud Inc                     |               |               | 4                      |              | 342           |
| Blackhawk Network Holdings Inc    |               |               | 3                      |              | 96            |
| Blackstone Mortgage Tru Cl A Reit |               |               | 11                     |              | 346           |
| Bluebird Bio Inc                  |               |               | 3                      |              | 467           |
| Blueprint Medicines Corp          |               |               | 2                      |              | 144           |
| BMC Stock Holdings Inc            |               |               | 20                     |              | 503           |
| Boingo Wireless Inc               |               |               | 8                      |              | 184           |
| Booz Allen Hamilton Holdings      |               |               | 13                     |              | 491           |

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|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Boston Beer Co Inc             |               |               | 1                      |              | 141           |
| Boston Properties Inc          |               |               | 149                    |              | 19,341        |
| Box Inc                        |               |               | 1                      |              | 19            |
| Brady Corp                     |               |               | 6                      |              | 228           |
| Bridgepoint Education Inc      |               |               | 5                      |              | 40            |
| Bright Horizons Family Solutio |               |               | 1                      |              | 66            |
| Brinker International Inc      |               |               | 2                      |              | 68            |
| Brink's Co                     |               |               | 4                      |              | 315           |
| Broadridge Financial Solutions |               |               | 3                      |              | 302           |
| Brooks Automation Inc          |               |               | 31                     |              | 723           |
| Bruker Corp                    |               |               | 1                      |              | 2             |
| Brunello Cucinelli             |               |               | 3                      |              | 186           |
| Buffalo Wild Wings Inc         |               |               | 1                      |              | 17            |
| Builders Firstsource Inc       |               |               | 2                      |              | 46            |
| Burlington Stores Inc          |               |               | 4                      |              | 468           |
| Bwx Technologies Inc           |               |               | 5                      |              | 306           |
| Cable One Inc                  |               |               | 1                      |              | 294           |
| Cabot Corp                     |               |               | 3                      |              | 158           |
| Cabot Microelectronics Corp    |               |               | 2                      |              | 217           |
| Cai International Inc          |               |               | 7                      |              | 195           |
| Callidus Software Inc          |               |               | 1                      |              | 6             |
| Cambrex Corp                   |               |               | 14                     |              | 727           |
| Camden PropertyTrust           |               |               | 76                     |              | 6,996         |
| Camping World Holdings Inc     |               |               | 6                      |              | 249           |

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|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Canadian Pacific Railway Ltd   |               |               | 80                     |              | 14,682        |
| Cantel Medical Corp            |               |               | 6                      |              | 602           |
| Capella Education Co           |               |               | 3                      |              | 270           |
| Cardiovascular Systems Inc     |               |               | 1                      |              | 29            |
| Cardtronics Plc                |               |               | 5                      |              | 89            |
| Care.Com Inc                   |               |               | 12                     |              | 219           |
| Caretrust Reit Inc             |               |               | 2                      |              | 33            |
| Carlisle Cos Inc               |               |               | 17                     |              | 1,942         |
| Carolina Financial Corp        |               |               | 1                      |              | 16            |
| Carrizo Oil & Gas Inc          |               |               | 6                      |              | 139           |
| Carter's Inc                   |               |               | 2                      |              | 240           |
| Casella Waste Systems Inc      |               |               | 10                     |              | 239           |
| Casey's General Stores Inc     |               |               | 3                      |              | 308           |
| Cass Information Systems Inc   |               |               | 2                      |              | 134           |
| Catalent Inc                   |               |               | 14                     |              | 579           |
| Cavco Industries Inc           |               |               | 1                      |              | 118           |
| Cavium Inc                     |               |               | 3                      |              | 213           |
| Cboe Global Markets Inc        |               |               | 3                      |              | 431           |
| Centene Corp                   |               |               | 3                      |              | 302           |
| Centerstate Bank Corp          |               |               | 8                      |              | 201           |
| Central Garden and Pet Co      |               |               | 2                      |              | 83            |
| Central Pacific Financial Corp |               |               | 3                      |              | 75            |
| Century Aluminum Co            |               |               | 3                      |              | 58            |
| Channeladvisor Corp            |               |               | 8                      |              | 72            |

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|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Charles River Laboratories Int |               |               | 2                      |              | 262           |
| Chart Industries Inc           |               |               | 1                      |              | 55            |
| Charter Financial Corp         |               |               | 3                      |              | 45            |
| Chase Corp                     |               |               | 2                      |              | 196           |
| Chatham Lodging Trust Reit     |               |               | 7                      |              | 158           |
| Cheesecake Factory Inc         |               |               | 2                      |              | 94            |
| Chemed Corp                    |               |               | 5                      |              | 1,116         |
| Chemocentryx Inc               |               |               | 8                      |              | 47            |
| Children's Place Inc           |               |               | 2                      |              | 220           |
| China Lodging Group Ltd        |               |               | 26                     |              | 3,795         |
| Choice Hotels Intl Inc         |               |               | 9                      |              | 710           |
| Chubb Ltd                      |               |               | 102                    |              | 14,950        |
| Churchill Downs Inc            |               |               | 1                      |              | 308           |
| Ciena Corp                     |               |               | 17                     |              | 364           |
| Cirrus Logic Inc               |               |               | 12                     |              | 646           |
| *Citigroup Inc                 |               |               | 20,714                 |              | 1,541,303     |
| Clean Harbors Inc              |               |               | 1                      |              | 58            |
| Clovis Oncology Inc            |               |               | 5                      |              | 318           |
| Coca-Cola Bottling Co Consolid |               |               | 1                      |              | 140           |
| Coeur Mining Inc               |               |               | 2                      |              | 13            |
| Cognex Corp                    |               |               | 6                      |              | 346           |
| Cohen & Steers Inc             |               |               | 2                      |              | 83            |
| Coherent Inc                   |               |               | 4                      |              | 947           |
| Columbia Banking System Inc    |               |               | 9                      |              | 375           |

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|-------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Columbia Sportswear Co        |               |               | 1                      |              | 48            |
| Comfort Systems Usa Inc       |               |               | 6                      |              | 264           |
| Commercial Vehicle Group Inc  |               |               | 24                     |              | 258           |
| Commvault Systems Inc         |               |               | 6                      |              | 292           |
| Continental Building Products |               |               | 6                      |              | 177           |
| Control4 Corp                 |               |               | 1                      |              | 10            |
| Convergys Corp                |               |               | 10                     |              | 228           |
| Cooper Cos Inc                |               |               | 1                      |              | 165           |
| Cooper Standard Holding       |               |               | 2                      |              | 313           |
| Cooper Tire & Rubber Co       |               |               | 4                      |              | 156           |
| Copa Holdings Sa              |               |               | 11                     |              | 1,436         |
| Corcept Therapeutics Inc      |               |               | 20                     |              | 356           |
| Core Laboratories Nv          |               |               | 82                     |              | 8,969         |
| Coresite Realty Corp          |               |               | 3                      |              | 319           |
| Cornerstone Ondemand Inc      |               |               | 10                     |              | 348           |
| Corvel Corp                   |               |               | 8                      |              | 462           |
| Costar Group Inc              |               |               | 1                      |              | 172           |
| Cotiviti Holdings Inc         |               |               | 4                      |              | 114           |
| Crane Co                      |               |               | 15                     |              | 1,366         |
| Cray Inc                      |               |               | 1                      |              | 29            |
| Credicorp Ltd                 |               |               | 9                      |              | 1,771         |
| Credit Acceptance Corp        |               |               | 5                      |              | 1,563         |
| Csg Systems International Inc |               |               | 2                      |              | 68            |
| Csra Inc                      |               |               | 7                      |              | 201           |

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|-----------------------------|---------------|---------------|------------------------|--------------|---------------|
| Csw Industrials Inc         |               |               | 2                      |              | 71            |
| Cubesmart Reit              |               |               | 327                    |              | 9,456         |
| Culp Inc                    |               |               | 1                      |              | 15            |
| Curtiss Wright Corp         |               |               | 4                      |              | 517           |
| Cyrusone Inc                |               |               | 27                     |              | 1,586         |
| CYS Investments Inc         |               |               | 78                     |              | 630           |
| Cytokinetics Inc            |               |               | 4                      |              | 30            |
| Cytomx Therapeutics Inc     |               |               | 4                      |              | 76            |
| Daktronics Inc              |               |               | 3                      |              | 24            |
| Dave & Buster Entertainment |               |               | 4                      |              | 208           |
| Dct Industrial Trust Inc    |               |               | 3                      |              | 159           |
| Dean Foods Co               |               |               | 1                      |              | 15            |
| Deckers Outdoor Corp        |               |               | 1                      |              | 27            |
| Denny's Corp                |               |               | 13                     |              | 169           |
| Depomed Inc                 |               |               | 4                      |              | 35            |
| Dermira Inc                 |               |               | 2                      |              | 51            |
| Descartes Systems           |               |               | 4                      |              | 102           |
| Despegar.Com Corp           |               |               | 23                     |              | 620           |
| Dexcom Inc                  |               |               | 2                      |              | 112           |
| Diamondback Energy Inc      |               |               | 2                      |              | 264           |
| Dick's Sporting Goods Inc   |               |               | 9                      |              | 245           |
| Digital Realty Trust Inc    |               |               | 153                    |              | 17,376        |
| Domino's Pizza Inc          |               |               | 1                      |              | 262           |
| Dorman Products Inc         |               |               | 1                      |              | 45            |

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|------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Douglas Dynamics Inc         |               |               | 3                      | 96           |               |
| Douglas Emmett Inc           |               |               | 127                    | 5,224        |               |
| Dril Quip Inc                |               |               | 9                      | 425          |               |
| Dst Systems Inc              |               |               | 4                      | 243          |               |
| Duke Realty Corp             |               |               | 201                    | 5,475        |               |
| Dun & Bradstreet Corp        |               |               | 1                      | 132          |               |
| Dxp Enterprises Inc          |               |               | 2                      | 59           |               |
| E*Trade Financial Corp       |               |               | 4                      | 186          |               |
| Eagle Bancorp Inc            |               |               | 2                      | 115          |               |
| Eagle Materials Inc          |               |               | 2                      | 187          |               |
| Easterly Government Properti |               |               | 167                    | 3,557        |               |
| Ebro Foods Sa                |               |               | 63                     | 1,441        |               |
| Echostar Corp                |               |               | 2                      | 120          |               |
| Ellie Mae Inc                |               |               | 1                      | 133          |               |
| Emcor Group Inc              |               |               | 5                      | 441          |               |
| Emergent Biosolutions Inc    |               |               | 6                      | 276          |               |
| Empire State Realty Trust    |               |               | 348                    | 7,134        |               |
| Energizer Holdings Inc       |               |               | 3                      | 159          |               |
| Energy Xxi Gulf Coast Inc    |               |               | 5                      | 27           |               |
| Enersys                      |               |               | 14                     | 999          |               |
| Engility Holdings Inc        |               |               | 8                      | 225          |               |
| Enpro Industries Inc         |               |               | 1                      | 52           |               |
| Entegris Inc                 |               |               | 1                      | 12           |               |
| Enteromedics Inc             |               |               | 25                     | —            |               |

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|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Entravision Communications Cor |               |               | 3                      | 19           |               |
| Envestnet Inc                  |               |               | 5                      | 191          |               |
| Enzo Biochem Inc               |               |               | 1                      | 7            |               |
| Epam Systems Inc               |               |               | 4                      | 434          |               |
| Eplus Inc                      |               |               | 1                      | 33           |               |
| Equinix Inc                    |               |               | 8                      | 3,783        |               |
| Equity Bancshares Inc          |               |               | 2                      | 59           |               |
| Equity Lifestyle Properties    |               |               | 61                     | 5,449        |               |
| Equity Residential             |               |               | 330                    | 21,017       |               |
| Essent Group Ltd               |               |               | 31                     | 1,355        |               |
| Esterline Technologies Corp    |               |               | 1                      | 54           |               |
| Euronet Worldwide Inc          |               |               | 5                      | 440          |               |
| Evercore Inc                   |               |               | 4                      | 361          |               |
| Everest Re Group Ltd           |               |               | 8                      | 1,820        |               |
| Everi Holdings Inc             |               |               | 15                     | 110          |               |
| Evertec Inc                    |               |               | 6                      | 78           |               |
| Exact Sciences Corp            |               |               | 9                      | 490          |               |
| Exelixis Inc                   |               |               | 11                     | 357          |               |
| Exlservice Holdings Inc        |               |               | 3                      | 199          |               |
| Exponent Inc                   |               |               | 7                      | 467          |               |
| Extended Stay America Inc      |               |               | 321                    | 6,098        |               |
| Exterran Corp                  |               |               | 3                      | 89           |               |
| Extraction Oil & Gas Inc       |               |               | 23                     | 323          |               |
| Extreme Networks Inc           |               |               | 16                     | 205          |               |

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|--|---------------|---------------|------------------------|--------------|---------------|
| Factset Research Systems Inc                             |               |               | 1                      |              | 78            |
| Fair Isaac Corp  |               |               | 4                      |              | 626           |
| FCB Financial Holdings                                   |               |               | 8                      |              | 408           |
| Federal Realty Invs Trust                                |               |               | 68                     |              | 9,060         |
| Ferro Corp   |               |               | 19                     |              | 452           |
| Ferroglobe R+W Trust Rbr                                 |               |               | 50                     |              | —             |
| Ferroglobe Rep & Wrnty Ins Tru Non Transferable Bene Int |               |               | 42                     |              | 678           |
| Fibrogen Inc   |               |               | 3                      |              | 112           |
| Financial Engines Inc                                    |               |               | 1                      |              | 45            |
| First Bancorp  |               |               | 4                      |              | 135           |
| First Citizens Bcshs                                     |               |               | 1                      |              | 527           |
| First Connecticut Bancorp Inc                            |               |               | 3                      |              | 76            |
| First Financial Northwest Inc                            |               |               | 1                      |              | 15            |
| First Industrial Realty Trust                            |               |               | 7                      |              | 235           |
| First Merchants Corp                                     |               |               | 6                      |              | 233           |
| First Midwest Bancorp Inc                                |               |               | 6                      |              | 150           |
| Firstcash Inc  |               |               | 8                      |              | 535           |
| Five9 Inc  |               |               | 18                     |              | 443           |
| Foot Locker Inc  |               |               | 6                      |              | 278           |
| Forest City Realty Trust                                 |               |               | 225                    |              | 5,407         |
| Fortinet Inc   |               |               | 3                      |              | 149           |
| Forum Energy Technologies Inc                            |               |               | 10                     |              | 159           |
| Forward Air Corp   |               |               | 11                     |              | 607           |
| Fox Factory Holding Corp                                 |               |               | 2                      |              | 68            |

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|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Francescas Holdings Corp       |               |               | 15                     |              | 107           |
| Fresh Del Monte Produce Inc    |               |               | 4                      |              | 208           |
| FTI Consulting Inc             |               |               | 8                      |              | 351           |
| Gardner Denver Holdings Inc    |               |               | 11                     |              | 381           |
| Gartner Inc                    |               |               | 2                      |              | 195           |
| Gcp Applied Technologies Inc   |               |               | 5                      |              | 148           |
| Generac Holdings Inc           |               |               | 2                      |              | 78            |
| Genomic Health Inc             |               |               | 7                      |              | 256           |
| Geo Group Inc                  |               |               | 2                      |              | 47            |
| Glaukos Corp                   |               |               | 2                      |              | 56            |
| Global Indemnity Ltd           |               |               | 8                      |              | 329           |
| Globus Medical Inc             |               |               | 2                      |              | 88            |
| Gorman-Rupp Co                 |               |               | 1                      |              | 38            |
| Graco Inc                      |               |               | 6                      |              | 291           |
| Gramercy Property Trust        |               |               | 323                    |              | 8,618         |
| Grand Canyon Education Inc     |               |               | 3                      |              | 288           |
| Granite Construction Inc       |               |               | 6                      |              | 352           |
| Granite Point Mortgage Trust I |               |               | 7                      |              | 132           |
| Graphic Packaging Holding Co   |               |               | 84                     |              | 1,294         |
| Gray Television Inc            |               |               | 6                      |              | 96            |
| Greif Inc                      |               |               | 1                      |              | 33            |
| Group 1 Automotive Inc         |               |               | 2                      |              | 150           |
| Groupon Inc                    |               |               | 14                     |              | 74            |
| Grupo Aeroportuario Sur        |               |               | 3                      |              | 628           |

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 Schedule H, Line 4i – Schedule of Assets (Held at End of Year)  
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| Identity of issue              | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Grupo Financiero Galicia Sa    |               |               | 16                     |              | 1,073         |
| Grupo Supervielle Sa           |               |               | 85                     |              | 2,478         |
| Gulfport Energy Corp           |               |               | 14                     |              | 184           |
| Hackett Group Inc              |               |               | 5                      |              | 83            |
| Haemonetics Corp               |               |               | 5                      |              | 275           |
| Hallmark Financial Services In |               |               | 1                      |              | 5             |
| Halozyme Therapeutics Inc      |               |               | 7                      |              | 147           |
| Halyard Health Inc             |               |               | 2                      |              | 89            |
| Hanmi Financial Corporation    |               |               | 9                      |              | 263           |
| Hanover Insurance Group Inc    |               |               | 6                      |              | 640           |
| Harsco Corp                    |               |               | 5                      |              | 92            |
| Hawaiian Holdings Inc          |               |               | 13                     |              | 505           |
| Hb Fuller Co                   |               |               | 2                      |              | 89            |
| Hci Group Inc                  |               |               | 4                      |              | 115           |
| Hdfc Bank Ltd                  |               |               | 297                    |              | 30,160        |
| Healthcare Services Group Inc  |               |               | 4                      |              | 215           |
| Healthcare Trust Of America In |               |               | 217                    |              | 6,511         |
| Healthequity Inc               |               |               | 5                      |              | 216           |
| Healthsouth Corp               |               |               | 5                      |              | 261           |
| Heico Corp                     |               |               | 5                      |              | 412           |
| Helen Of Troy Ltd              |               |               | 2                      |              | 229           |
| Heritage Insurance Holdings In |               |               | 2                      |              | 32            |
| Heritage-Crystal Clean Inc     |               |               | 1                      |              | 10            |
| Herman Miller Inc              |               |               | 26                     |              | 1,041         |

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|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Hexcel Corp                    |               |               | 3                      |              | 209           |
| Hillenbrand Inc                |               |               | 4                      |              | 172           |
| Hilltop Holdings Inc           |               |               | 4                      |              | 104           |
| Hilton Grand Vacations Inc     |               |               | 4                      |              | 182           |
| Horizon Global Corp            |               |               | 1                      |              | 5             |
| Host Hotels & Resorts Inc      |               |               | 627                    |              | 12,450        |
| Houlihan Lokey Inc             |               |               | 3                      |              | 157           |
| Hubspot Inc                    |               |               | 1                      |              | 127           |
| Hudson Technologies Inc        |               |               | 7                      |              | 44            |
| Huron Consulting Group Inc     |               |               | 5                      |              | 220           |
| Ichor Holdings Ltd             |               |               | 6                      |              | 157           |
| Icici Bank Ltd                 |               |               | 1,126                  |              | 10,955        |
| Icon Plc                       |               |               | 85                     |              | 9,511         |
| Icu Medical Inc                |               |               | 1                      |              | 286           |
| Idex Corp                      |               |               | 1                      |              | 139           |
| Idexx Laboratories Inc         |               |               | 1                      |              | 191           |
| IDT Corp                       |               |               | 4                      |              | 43            |
| Imperva Inc                    |               |               | 9                      |              | 342           |
| INC research Holdings Inc      |               |               | 10                     |              | 463           |
| Incyte Corp                    |               |               | 1                      |              | 103           |
| Infinity Property + Casualty   |               |               | 2                      |              | 202           |
| Information Services Group Inc |               |               | 5                      |              | 21            |
| Ingevity Corp                  |               |               | 7                      |              | 515           |
| Innophos Holdings Inc          |               |               | 3                      |              | 144           |

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|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Innospec Inc                   |               |               | 2                      |              | 144           |
| Innoviva Inc                   |               |               | 21                     |              | 305           |
| Inogen Inc                     |               |               | 6                      |              | 704           |
| Insight Enterprises Inc        |               |               | 15                     |              | 561           |
| Insmid Inc                     |               |               | 4                      |              | 136           |
| Insperty Inc                   |               |               | 3                      |              | 152           |
| Installed Building Products In |               |               | 2                      |              | 120           |
| Insteel Industries Inc         |               |               | 3                      |              | 73            |
| Instructure Inc                |               |               | 3                      |              | 104           |
| Insulet Corp                   |               |               | 1                      |              | 25            |
| Integra Lifesciences Holding   |               |               | 5                      |              | 221           |
| Integrated Device Technology I |               |               | 7                      |              | 215           |
| Interface Inc                  |               |               | 5                      |              | 133           |
| Intevac Inc                    |               |               | 9                      |              | 59            |
| Investment Technology Group In |               |               | 4                      |              | 85            |
| Ionis Pharmaceuticals Inc      |               |               | 1                      |              | 66            |
| Irobot Corp                    |               |               | 1                      |              | 34            |
| Ironwood Pharmaceuticals Inc   |               |               | 5                      |              | 77            |
| Itron Inc                      |               |               | 1                      |              | 83            |
| Ituran Location and Control    |               |               | 54                     |              | 1,838         |
| J&J Snack Foods Corp           |               |               | 3                      |              | 458           |
| J2 Global Inc                  |               |               | 2                      |              | 138           |
| Jack Henry & Associates Inc    |               |               | 2                      |              | 197           |
| Jack In The Box Inc            |               |               | 2                      |              | 161           |

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|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Jagged Peak Energy Inc         |               |               | 25                     |              | 395           |
| Jazz Pharmaceuticals Plc       |               |               | 1                      |              | 63            |
| Jeld-Wen Holding Inc           |               |               | 8                      |              | 316           |
| John B Sanfilippo & Son Inc    |               |               | 2                      |              | 110           |
| John Bean Technologies Corp    |               |               | 4                      |              | 395           |
| Jones Lang Lasalle Inc         |               |               | 26                     |              | 3,855         |
| K2M Group Holdings Inc         |               |               | 1                      |              | 21            |
| Kadant Inc                     |               |               | 2                      |              | 232           |
| Kaiser Aluminum Corp           |               |               | 2                      |              | 235           |
| Kapstone Paper and Packaging   |               |               | 5                      |              | 109           |
| Kar Auction Services Inc       |               |               | 7                      |              | 330           |
| Kb Home                        |               |               | 6                      |              | 190           |
| Kemet Corp                     |               |               | 21                     |              | 316           |
| Kennametal Inc                 |               |               | 10                     |              | 491           |
| Kennedy-Wilson Holdings Inc    |               |               | 3                      |              | 53            |
| Kimball International Inc      |               |               | 5                      |              | 90            |
| KMG Chemicals Inc              |               |               | 3                      |              | 185           |
| Koc Holding As                 |               |               | 104                    |              | 2,533         |
| Koppers Holdings Inc           |               |               | 1                      |              | 39            |
| Kosmos Energy Ltd              |               |               | 48                     |              | 327           |
| Kraton Corp                    |               |               | 2                      |              | 87            |
| Kratos Defense & Security Solu |               |               | 3                      |              | 28            |
| Kronos Worldwide Inc           |               |               | 9                      |              | 244           |
| La Quinta Holdings Inc         |               |               | 24                     |              | 444           |

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|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| LA Z boy Inc                   |               |               | 13                     | 405          |               |
| Landstar System Inc            |               |               | 2                      | 216          |               |
| Lantheus Holdings Inc          |               |               | 5                      | 93           |               |
| LCI Industries                 |               |               | 9                      | 1,037        |               |
| Legacytexas Financial Group In |               |               | 8                      | 348          |               |
| Lendingclub Corp               |               |               | 1                      | 3            |               |
| Lennox International Inc       |               |               | 2                      | 334          |               |
| Lhc Group Inc                  |               |               | 1                      | 85           |               |
| Liberty Expedia Holdings Inc   |               |               | 3                      | 148          |               |
| Liberty Media Corp-Liberty Bra |               |               | 1                      | 20           |               |
| Liberty Tax Inc                |               |               | 1                      | 7            |               |
| Liberty Tripadvisor Holdings I |               |               | 3                      | 29           |               |
| Lifepoint Health Inc           |               |               | 10                     | 516          |               |
| Ligand Pharmaceuticals Inc     |               |               | 2                      | 262          |               |
| Lincoln Electric Holdings Inc  |               |               | 1                      | 132          |               |
| Lindblad Expeditions Holdings  |               |               | 5                      | 46           |               |
| Lindsay Corp                   |               |               | 9                      | 817          |               |
| Lions Gate Entertainment Corp  |               |               | 6                      | 195          |               |
| Lithia Motors Inc              |               |               | 7                      | 786          |               |
| Littelfuse Inc                 |               |               | 2                      | 269          |               |
| Live Nation Entertainment Inc  |               |               | 7                      | 280          |               |
| Logmein Inc                    |               |               | 3                      | 339          |               |
| Loma Negra Cia Industrial Arge |               |               | 190                    | 4,374        |               |
| Louisiana Pacific Corp         |               |               | 25                     | 646          |               |

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|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Loxo Oncology Inc              |               |               | 2                      | 121          |               |
| Lumentum Holdings Inc          |               |               | 1                      | 38           |               |
| Lydall Inc                     |               |               | 6                      | 273          |               |
| M/I Homes Inc                  |               |               | 2                      | 77           |               |
| Magellan Health Inc            |               |               | 1                      | 74           |               |
| Maiden Holdings Ltd            |               |               | 64                     | 415          |               |
| Malibu Boats Inc               |               |               | 4                      | 121          |               |
| Manhattan Associates Inc       |               |               | 4                      | 194          |               |
| Marketaxess Holdings Inc       |               |               | 2                      | 373          |               |
| Marlin Business Services Corp  |               |               | 1                      | 2            |               |
| Marriott Vacations Worldwide C |               |               | 2                      | 128          |               |
| Masimo Corp                    |               |               | 10                     | 826          |               |
| Masonite International Corp    |               |               | 1                      | 32           |               |
| Mastec Inc                     |               |               | 9                      | 442          |               |
| Matador Resources Co           |               |               | 11                     | 340          |               |
| Matson Inc                     |               |               | 2                      | 59           |               |
| Maximus Inc                    |               |               | 14                     | 944          |               |
| Maxlinear Inc                  |               |               | 12                     | 310          |               |
| MCBC Holdings Inc              |               |               | 2                      | 51           |               |
| Mdc Holdings Inc               |               |               | 6                      | 205          |               |
| Medequities Realty Trust Inc   |               |               | 10                     | 117          |               |
| Medidata Solutions Inc         |               |               | 1                      | 62           |               |
| Medifast Inc                   |               |               | 3                      | 200          |               |
| Medtronic Plc                  |               |               | 89                     | 7,191        |               |

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|------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Mercadolibre Inc             |               |               | 12                     |              | 3,589         |
| Mercury Systems Inc          |               |               | 4                      |              | 187           |
| Meridian Bioscience Inc      |               |               | 14                     |              | 191           |
| Merit Medical Systems Inc    |               |               | 2                      |              | 95            |
| Meta Financial Group Inc     |               |               | 1                      |              | 76            |
| Method Electronics Inc       |               |               | 4                      |              | 168           |
| MFA Financial Inc Reit       |               |               | 66                     |              | 525           |
| Mge Energy Inc               |               |               | 2                      |              | 132           |
| Mgic Investment Corp         |               |               | 13                     |              | 180           |
| Microsemi Corp               |               |               | 10                     |              | 517           |
| Middleby Corp                |               |               | 1                      |              | 202           |
| Milacron Holdings Corp       |               |               | 5                      |              | 94            |
| Miller Industries Inc        |               |               | 1                      |              | 19            |
| Minerals Technologies Inc    |               |               | 9                      |              | 647           |
| Mistras Group Inc            |               |               | 4                      |              | 85            |
| Mks Instruments Inc          |               |               | 5                      |              | 452           |
| Moelis & Co                  |               |               | 8                      |              | 369           |
| Molina Healthcare Inc        |               |               | 6                      |              | 479           |
| Monarch Casino & Resort Inc  |               |               | 1                      |              | 10            |
| Monolithic Power Systems Inc |               |               | 1                      |              | 97            |
| Moog Inc                     |               |               | 4                      |              | 313           |
| Msc Industrial Direct Co Inc |               |               | 18                     |              | 1,777         |
| Msci Inc                     |               |               | 2                      |              | 277           |
| MSG Networks Inc             |               |               | 7                      |              | 138           |

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|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| MTGE Investment Corp           |               |               | 7                      |              | 127           |
| Mueller Industries Inc         |               |               | 1                      |              | 16            |
| Multi-Color Corp               |               |               | 1                      |              | 25            |
| Murphy Usa Inc                 |               |               | 3                      |              | 223           |
| Myers Industries Inc           |               |               | 6                      |              | 118           |
| Myokardia Inc                  |               |               | 1                      |              | 36            |
| Myr Group Inc                  |               |               | 3                      |              | 91            |
| Nanometrics Inc                |               |               | 7                      |              | 173           |
| National Bank Holdings Corp    |               |               | 5                      |              | 173           |
| National Beverage Corp         |               |               | 1                      |              | 94            |
| National General Holdings Corp |               |               | 18                     |              | 361           |
| Natus Medical Inc              |               |               | 2                      |              | 93            |
| Navient Corp                   |               |               | 40                     |              | 537           |
| Navigators Group Inc           |               |               | 54                     |              | 2,628         |
| Navigent Consulting Inc        |               |               | 18                     |              | 354           |
| Navistar International Corp    |               |               | 2                      |              | 82            |
| NCI Building Systems Inc       |               |               | 1                      |              | 6             |
| Ncr Corp                       |               |               | 16                     |              | 564           |
| Neenah Inc                     |               |               | 2                      |              | 139           |
| Nektar Therapeutics            |               |               | 12                     |              | 756           |
| Nelnet Inc                     |               |               | 15                     |              | 816           |
| Neogen Corp                    |               |               | 1                      |              | 91            |
| Netease Inc                    |               |               | 9                      |              | 3,072         |
| Netgear Inc                    |               |               | 5                      |              | 309           |

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|-------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Netscout Systems Inc          |               |               | 3                      |              | 96            |
| Neurocrine Biosciences Inc    |               |               | 3                      |              | 271           |
| New Oriental Educatio SP      |               |               | 32                     |              | 2,989         |
| New Relic Inc                 |               |               | 1                      |              | 70            |
| New York Times Co             |               |               | 8                      |              | 141           |
| Newmarket Corp                |               |               | 1                      |              | 150           |
| Nexstar Media Group Inc       |               |               | 1                      |              | 11            |
| Nic Inc                       |               |               | 4                      |              | 69            |
| Nordson Corp                  |               |               | 2                      |              | 277           |
| Northfield Bancorp Inc        |               |               | 2                      |              | 36            |
| Novanta Inc                   |               |               | 4                      |              | 204           |
| Nu Skin Enterprises Inc       |               |               | 1                      |              | 93            |
| Nutrisystem Inc               |               |               | 4                      |              | 192           |
| Nuvasive Inc                  |               |               | 3                      |              | 152           |
| Nve Corp                      |               |               | 2                      |              | 199           |
| Oceaneering International Inc |               |               | 3                      |              | 60            |
| Oil States International Inc  |               |               | 2                      |              | 69            |
| Old Dominion Freight Line Inc |               |               | 2                      |              | 324           |
| Old Line Bancshares Inc       |               |               | 1                      |              | 29            |
| Olin Corp                     |               |               | 8                      |              | 271           |
| Omnicell Inc                  |               |               | 4                      |              | 184           |
| On Assignment Inc             |               |               | 13                     |              | 795           |
| Orasure Technologies Inc      |               |               | 3                      |              | 55            |
| Orion Group Holdings Inc      |               |               | 9                      |              | 71            |

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|----------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Ormat Technologies Inc           |               |               | 9                      |              | 528           |
| Orthofix International NV        |               |               | 2                      |              | 90            |
| Osi Systems Inc                  |               |               | 3                      |              | 162           |
| Outfront Media Inc               |               |               | 24                     |              | 550           |
| Owens-Illinois Inc               |               |               | 15                     |              | 333           |
| Pacira Pharmaceuticals Inc       |               |               | 1                      |              | 55            |
| Pampa Energia                    |               |               | 50                     |              | 3,393         |
| Papa John's International Inc    |               |               | 5                      |              | 293           |
| Parsley Energy Inc               |               |               | 3                      |              | 95            |
| Patrick Industries Inc           |               |               | 5                      |              | 278           |
| PCM Inc                          |               |               | 3                      |              | 33            |
| Pdc Energy Inc                   |               |               | 2                      |              | 88            |
| Peapack Gladstone Financial Co   |               |               | 1                      |              | 45            |
| Pebblebrook Hotel Trust          |               |               | 2                      |              | 92            |
| Pegasystems Inc                  |               |               | 4                      |              | 196           |
| Penn National Gaming Inc         |               |               | 1                      |              | 3             |
| Penn Real Estate Investment Reit |               |               | 344                    |              | 4,090         |
| Penumbra Inc                     |               |               | 1                      |              | 114           |
| Performance Food Group Co        |               |               | 1                      |              | 18            |
| Petroleo Brasileiro Sa           |               |               | 236                    |              | 2,325         |
| Petroleo Brasileiro Spon         |               |               | 479                    |              | 4,933         |
| Pgt Innovations Inc              |               |               | 2                      |              | 28            |
| Phibro Animal Health Corp        |               |               | 11                     |              | 369           |
| Piedmont Office Realty Trust     |               |               | 466                    |              | 9,144         |

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|-------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Pinnacle Entertainment Inc    |               |               | 19                     | 617          |               |
| Piper Jaffray Cos             |               |               | 1                      | 15           |               |
| Planet Fitness Inc            |               |               | 1                      | 6            |               |
| Plantronics Inc               |               |               | 9                      | 444          |               |
| Plexus Corp                   |               |               | 2                      | 114          |               |
| Ply Gem Holdings Inc          |               |               | 5                      | 98           |               |
| Polyone Corp                  |               |               | 7                      | 277          |               |
| Pool Corp                     |               |               | 3                      | 348          |               |
| Portland General Electric Co  |               |               | 3                      | 152          |               |
| Portola Pharmaceuticals Inc   |               |               | 1                      | 38           |               |
| Post Holdings Inc             |               |               | 3                      | 229          |               |
| Potbelly Corp                 |               |               | 1                      | 15           |               |
| Potlatchdeltic Corp           |               |               | 6                      | 319          |               |
| Pq Group Holdings Inc         |               |               | 22                     | 357          |               |
| PRA Group Inc                 |               |               | 8                      | 277          |               |
| Pra Health Sciences Inc       |               |               | 5                      | 465          |               |
| Prestige Brands Holdings Inc  |               |               | 5                      | 221          |               |
| Primerica Inc                 |               |               | 3                      | 280          |               |
| Primo Water Corp              |               |               | 8                      | 94           |               |
| Progenics Pharmaceuticals Inc |               |               | 4                      | 24           |               |
| Progress Software Corp        |               |               | 6                      | 244          |               |
| Prologis Inc                  |               |               | 332                    | 21,428       |               |
| Proofpoint Inc                |               |               | 4                      | 394          |               |
| Prothena Corp Plc             |               |               | 1                      | 53           |               |

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|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Providence Service Corp        |               |               | 7                      |              | 418           |
| Ps Business Parks Inc          |               |               | 3                      |              | 403           |
| Ptc Inc                        |               |               | 3                      |              | 185           |
| Public Storage                 |               |               | 68                     |              | 14,137        |
| Pzena Investment Management In |               |               | 12                     |              | 132           |
| Q2 Holdings Inc                |               |               | 2                      |              | 61            |
| Quad Graphics Inc              |               |               | 11                     |              | 251           |
| Qualys inc                     |               |               | 3                      |              | 144           |
| Quidel Corp                    |               |               | 1                      |              | 58            |
| Radian Group Inc               |               |               | 38                     |              | 794           |
| Radius Health Inc              |               |               | 1                      |              | 44            |
| Rapid7 Inc                     |               |               | 3                      |              | 63            |
| Rayonier Advanced Materials In |               |               | 1                      |              | 7             |
| Rbb Bancorp                    |               |               | 1                      |              | 10            |
| Realpage Inc                   |               |               | 9                      |              | 414           |
| Regional Management Corp       |               |               | 1                      |              | 26            |
| Repligen Corp                  |               |               | 9                      |              | 327           |
| Retail Properties Of America   |               |               | 602                    |              | 8,097         |
| Rexford Industrial Realty Inc  |               |               | 354                    |              | 10,324        |
| Ringcentral Inc                |               |               | 3                      |              | 158           |
| RLJ Lodging Trust              |               |               | 235                    |              | 5,168         |
| Rmr Group Inc                  |               |               | 1                      |              | 82            |
| Rogers Corp                    |               |               | 1                      |              | 54            |
| Rollins Inc                    |               |               | 6                      |              | 297           |

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|-------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Rpc Inc                       |               |               | 2                      |              | 59            |
| RPX Corp                      |               |               | 24                     |              | 325           |
| RSP Permian Inc               |               |               | 22                     |              | 903           |
| Ruth Hospitality Group Inc    |               |               | 1                      |              | 26            |
| Ryanair Holdings Plc          |               |               | 109                    |              | 11,356        |
| Sabra Health Care Reit Inc    |               |               | 20                     |              | 374           |
| Sabre Corp                    |               |               | 120                    |              | 2,468         |
| Sage Therapeutics Inc         |               |               | 2                      |              | 305           |
| Sally Beauty Holdings Inc     |               |               | 2                      |              | 45            |
| Sangamo Therapeutics Inc      |               |               | 1                      |              | 16            |
| Sarepta Therapeutics Inc      |               |               | 1                      |              | 67            |
| Scholastic Corp               |               |               | 6                      |              | 247           |
| Schweitzer Mauduit Intl Inc   |               |               | 12                     |              | 536           |
| Scientific Games Corp         |               |               | 4                      |              | 187           |
| Scotts Miracle-Gro Co         |               |               | 3                      |              | 280           |
| Seattle Genetics Inc          |               |               | 1                      |              | 78            |
| Select Medical Holdings Corp  |               |               | 10                     |              | 178           |
| Semtech Corp                  |               |               | 6                      |              | 190           |
| Sensient Technologies Corp    |               |               | 3                      |              | 234           |
| Service Corp International    |               |               | 9                      |              | 346           |
| Servicemaster Global Holdings |               |               | 5                      |              | 248           |
| Servisfirst Bancshares Inc    |               |               | 2                      |              | 64            |
| Shiloh Industries Inc         |               |               | 1                      |              | 8             |
| Shutterfly Inc                |               |               | 1                      |              | 61            |

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|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Signature Bank                 |               |               | 1                      |              | 142           |
| Silicon Laboratories Inc       |               |               | 4                      |              | 350           |
| Silvercrest Asset Management G |               |               | 1                      |              | 15            |
| Simon Property Group Inc       |               |               | 195                    |              | 33,516        |
| Simpson Manufacturing Co Inc   |               |               | 2                      |              | 96            |
| Sina Corp                      |               |               | 16                     |              | 1,608         |
| Six Flags Entertainment Corp   |               |               | 2                      |              | 144           |
| Skechers USA Inc               |               |               | 19                     |              | 712           |
| Sleep Number Corp              |               |               | 83                     |              | 3,121         |
| SLM Corp                       |               |               | 134                    |              | 1,505         |
| Sociedad Quimica Y Minera De C |               |               | 30                     |              | 1,781         |
| Spark Therapeutics Inc         |               |               | 1                      |              | 74            |
| Spectrum Brands Holdings Inc   |               |               | 1                      |              | 154           |
| Sps Commerce Inc               |               |               | 1                      |              | 37            |
| Spx Corp                       |               |               | 6                      |              | 196           |
| Spx Flow Inc                   |               |               | 3                      |              | 131           |
| Src Energy Inc                 |               |               | 21                     |              | 183           |
| Ss&C Technologies Holdings Inc |               |               | 7                      |              | 291           |
| Stamps.Com Inc                 |               |               | 2                      |              | 381           |
| Standard Motor Products Inc    |               |               | 10                     |              | 445           |
| Standex International Corp     |               |               | 2                      |              | 184           |
| Startek Inc                    |               |               | 1                      |              | 2             |
| Starwood Property Trust Inc    |               |               | 27                     |              | 585           |
| Steelcase Inc                  |               |               | 1                      |              | 20            |

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|----------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Stepan Co                        |               |               | 1                      |              | 91            |
| Sterling Construction Co Inc     |               |               | 6                      |              | 97            |
| Steven Madden Ltd                |               |               | 21                     |              | 997           |
| Stifel Financial Corp            |               |               | 15                     |              | 869           |
| Stoneridge Inc                   |               |               | 5                      |              | 119           |
| Store Capital Corp               |               |               | 211                    |              | 5,489         |
| Strayer Education Inc            |               |               | 1                      |              | 20            |
| Sucampo Pharmaceuticals          |               |               | 4                      |              | 76            |
| Suncoke Energy Inc               |               |               | 34                     |              | 409           |
| Supernus Pharmaceuticals Inc     |               |               | 8                      |              | 304           |
| Surmodics Inc                    |               |               | 1                      |              | 25            |
| Svb Financial Group              |               |               | 1                      |              | 291           |
| Sykes Enterprises Inc            |               |               | 20                     |              | 621           |
| Syndax Pharmaceuticals Inc       |               |               | 6                      |              | 53            |
| Synnex Corp                      |               |               | 3                      |              | 404           |
| Taiwan Semiconductor Manufacture |               |               | 1,617                  |              | 12,468        |
| Taiwan Semiconductor SP          |               |               | 795                    |              | 31,563        |
| Take-Two Interactive Software    |               |               | 6                      |              | 693           |
| Tal Education Group              |               |               | 43                     |              | 1,263         |
| Tanger Factory Outlet Center     |               |               | 154                    |              | 4,075         |
| Taubman Centers Inc              |               |               | 98                     |              | 6,385         |
| Taylor Morrison Home Corp        |               |               | 23                     |              | 564           |
| Tech Data Corp                   |               |               | 1                      |              | 45            |
| Telecom Argentina                |               |               | 21                     |              | 759           |

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|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Teledyne Technologies Inc      |               |               | 3                      |              | 498           |
| Telekomunikasi Indonesia Perse |               |               | 229                    |              | 7,385         |
| Teletech Holdings Inc          |               |               | 18                     |              | 754           |
| Tempur Sealy International     |               |               | 2                      |              | 135           |
| Tenneco Inc                    |               |               | 4                      |              | 172           |
| Ternium Sa                     |               |               | 121                    |              | 3,808         |
| Terreno Realty Corp            |               |               | 3                      |              | 105           |
| Tesaro Inc                     |               |               | 1                      |              | 115           |
| Tetra Tech Inc                 |               |               | 13                     |              | 659           |
| Texas Capital Bancshares Inc   |               |               | 4                      |              | 323           |
| Texas Roadhouse Inc            |               |               | 2                      |              | 80            |
| Therapeuticsmd Inc             |               |               | 10                     |              | 60            |
| Theravance Biopharma Inc       |               |               | 3                      |              | 84            |
| Third Point Reinsurance Ltd    |               |               | 5                      |              | 76            |
| Tile Shop Holdings Inc         |               |               | 2                      |              | 18            |
| Tivity Health Inc              |               |               | 5                      |              | 189           |
| Toro Co                        |               |               | 6                      |              | 390           |
| Tpi Composites Inc             |               |               | 3                      |              | 72            |
| Trade Desk Inc                 |               |               | 1                      |              | 40            |
| Transunion                     |               |               | 5                      |              | 269           |
| Travelport Worldwide Ltd       |               |               | 2                      |              | 24            |
| Treehouse Foods Inc            |               |               | 2                      |              | 109           |
| Trex Co Inc                    |               |               | 1                      |              | 143           |
| Trinet Group Inc               |               |               | 5                      |              | 211           |

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|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Trinseo SA                     |               |               | 11                     |              | 765           |
| Triple-S Management Corp       |               |               | 5                      |              | 120           |
| Tronc Inc                      |               |               | 2                      |              | 34            |
| Trueblue Inc                   |               |               | 3                      |              | 73            |
| Ttm Technologies Inc           |               |               | 3                      |              | 40            |
| Tupperware Brands Corp         |               |               | 17                     |              | 1,085         |
| Tutor Perini Corp              |               |               | 12                     |              | 304           |
| Two Harbors Investment Corp    |               |               | 39                     |              | 642           |
| Tyler Technologies Inc         |               |               | 2                      |              | 296           |
| Ultimate Software Group Inc    |               |               | 1                      |              | 206           |
| Ultra Clean Holdings Inc       |               |               | 15                     |              | 347           |
| Ultragenyx Pharmaceutical Inc  |               |               | 1                      |              | 52            |
| Unilever Indonesia Tbk         |               |               | 6                      |              | 192           |
| United Therapeutics Corp       |               |               | 1                      |              | 78            |
| Universal Corp                 |               |               | 6                      |              | 302           |
| Universal Forest Products      |               |               | 1                      |              | 12            |
| Universal Insurance Holdings I |               |               | 9                      |              | 254           |
| Us Ecology Inc                 |               |               | 3                      |              | 133           |
| Us Physical Therapy Inc        |               |               | 2                      |              | 151           |
| Us Silica Holdings Inc         |               |               | 12                     |              | 403           |
| Vail Resorts Inc               |               |               | 2                      |              | 410           |
| Validus Holdings Ltd           |               |               | 10                     |              | 451           |
| Valmont Industries Inc         |               |               | 1                      |              | 73            |
| Valvoline Inc                  |               |               | 21                     |              | 533           |

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|----------------------------|---------------|---------------|------------------------|--------------|---------------|
| Vanda Pharmaceuticals Inc  |               |               | 5                      |              | 70            |
| Varex Imaging Corp         |               |               | 3                      |              | 111           |
| Varonis Systems Inc        |               |               | 6                      |              | 294           |
| Vectrus Inc                |               |               | 2                      |              | 63            |
| Veeva Systems Inc          |               |               | 3                      |              | 175           |
| Ventas Inc                 |               |               | 222                    |              | 13,318        |
| Versartis Inc              |               |               | 5                      |              | 11            |
| Versum Materials Inc       |               |               | 6                      |              | 231           |
| Videocon D2H Ltd           |               |               | 312                    |              | 2,969         |
| Virtus Investment Partners |               |               | 7                      |              | 842           |
| Visteon Corp               |               |               | 1                      |              | 182           |
| Vocera Communications Inc  |               |               | 2                      |              | 55            |
| Vonage Holdings Corp       |               |               | 6                      |              | 64            |
| Vornado Realty Trust       |               |               | 34                     |              | 2,653         |
| Wabash National Corp       |               |               | 2                      |              | 51            |
| Wageworks Inc              |               |               | 1                      |              | 82            |
| Walker & Dunlop Inc        |               |               | 17                     |              | 808           |
| Washington Federal Inc     |               |               | 16                     |              | 542           |
| Washington Reit            |               |               | 134                    |              | 4,177         |
| Waterstone Financial Inc   |               |               | 2                      |              | 36            |
| Watsco Inc                 |               |               | 2                      |              | 179           |
| Wave Life Sciences Ltd     |               |               | 1                      |              | 23            |
| Weibo Corp                 |               |               | 28                     |              | 2,861         |
| Welbilt Inc                |               |               | 5                      |              | 122           |

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|--------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Wellcare Health Plans Inc      |               |               | 2                      |              | 322           |
| Welltower Inc                  |               |               | 281                    |              | 17,915        |
| Wesco International Inc        |               |               | 27                     |              | 1,840         |
| West Pharmaceutical Services I |               |               | 3                      |              | 259           |
| Western New England Bancorp In |               |               | 2                      |              | 24            |
| Wex Inc                        |               |               | 2                      |              | 243           |
| White Mountains Insurance Grou |               |               | 1                      |              | 338           |
| Wildhorse Resource development |               |               | 18                     |              | 323           |
| Willis Lease Finance Corp      |               |               | 1                      |              | 6             |
| Winmark Corp                   |               |               | 1                      |              | 157           |
| Winnebago Industries           |               |               | 1                      |              | 10            |
| Woodward Inc                   |               |               | 13                     |              | 978           |
| World Fuel Services Corp       |               |               | 33                     |              | 927           |
| Worthington Industries         |               |               | 3                      |              | 158           |
| Wpx Energy Inc                 |               |               | 19                     |              | 274           |
| X5 Retail Group                |               |               | 2                      |              | 101           |
| Xencor Inc                     |               |               | 5                      |              | 109           |
| Xo Group Inc                   |               |               | 13                     |              | 232           |
| Xpo Logistics Inc              |               |               | 5                      |              | 475           |
| Yandex Nv                      |               |               | 471                    |              | 15,400        |
| Yelp Inc                       |               |               | 5                      |              | 192           |
| YRC Worldwide Inc              |               |               | 7                      |              | 99            |
| Zebra Technologies Corp        |               |               | 3                      |              | 262           |
| Zix Corp                       |               |               | 26                     |              | 114           |

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| Polyus Pjsc                                       |               |               | 91                     |              | 3,643         |
| Total U.S. equities                               |               |               |                        |              | 2,376,887     |
| Synthetic guaranteed investment contracts (GICs): |               |               |                        |              |               |
| Voya Retirement Ins & Annuity Co 60266            |               |               |                        |              |               |
| 1-3 Year Government Bond Index Fund               |               |               | 379                    |              | 43,851        |
| Mortgage-Backed Securities Index Fund             |               |               | 1,715                  |              | 87,894        |
| Commercial Mortgage-Backed Securities Index Fund  |               |               | 465                    |              | 13,393        |
| Intermediate Government Bond Index Fund           |               |               | 854                    |              | 36,106        |
| Intermediate Term Credit Bond Index Fund          |               |               | 1,988                  |              | 108,839       |
| Asset-Backed Securities Index Fund                |               |               | 1,999                  |              | 68,782        |
| 1-3 Year Credit Bond Index Non-Lendable Fund      |               |               | 1,912                  |              | 22,921        |
| Wrapper   |               |               |                        |              | 501           |
| Fair value of contract                            |               |               |                        |              | 382,287       |
| Prudential GA-62194                               |               |               |                        |              |               |
| Treasury Note                                     | 1.88 %        | 9/30/2022     | 233                    |              | 231           |
| Treasury Note                                     | 1.38 %        | 9/30/2019     | 4,597                  |              | 4,574         |
| Treasury Note                                     | 2.25 %        | 11/15/2027    | 2,247                  |              | 2,222         |
| Treasury Note                                     | 2.13 %        | 11/30/2024    | 1,254                  |              | 1,240         |
| Treasury Note                                     | 1.88 %        | 12/15/2020    | 931                    |              | 929           |
| Treasury Note                                     | 1.25 %        | 11/30/2018    | 1,120                  |              | 1,116         |
| Treasury Note                                     | 2.00 %        | 11/30/2020    | 10,204                 |              | 10,232        |
| Treasury Note                                     | 1.50 %        | 1/31/2019     | 12,680                 |              | 12,713        |

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| Treasury Note     | 1.63 %        | 4/30/2019     | 11,860                 |              | 11,857        |
| Treasury Note     | 2.38 %        | 8/15/2024     | 442                    |              | 447           |
| Treasury Note     | 2.13 %        | 9/30/2021     | 9,936                  |              | 9,996         |
| Treasury Note     | 2.00 %        | 2/15/2025     | 3,091                  |              | 3,045         |
| Treasury Note     | 1.75 %        | 3/31/2022     | 13,761                 |              | 13,596        |
| Treasury Note     | 2.25 %        | 11/15/2025    | 11,632                 |              | 11,563        |
| Treasury Note     | 2.00 %        | 11/30/2022    | 1,080                  |              | 1,072         |
| Treasury Note     | 2.13 %        | 12/31/2022    | 7,034                  |              | 7,006         |
| Treasury Note     | 2.63 %        | 11/15/2020    | 3,888                  |              | 3,971         |
| Treasury Note     | 1.38 %        | 4/30/2021     | 6,135                  |              | 6,017         |
| Treasury Note     | 1.38 %        | 5/31/2021     | 2,697                  |              | 2,640         |
| Treasury Note     | 1.00 %        | 11/15/2019    | 5,914                  |              | 5,827         |
| Treasury Note     | 1.25 %        | 12/31/2018    | 6,813                  |              | 6,776         |
| Treasury Note     | 2.13 %        | 6/30/2021     | 3,572                  |              | 3,579         |
| Treasury Note     | 1.88 %        | 4/30/2022     | 5,796                  |              | 5,745         |
| Treasury Note     | 2.38 %        | 5/15/2027     | 3,028                  |              | 3,029         |
| Treasury Note     | 2.13 %        | 5/15/2025     | 2,571                  |              | 2,539         |
| Treasury Note     | 2.13 %        | 6/30/2022     | 8,406                  |              | 8,391         |
| Treasury Note     | 1.63 %        | 6/30/2020     | 8,572                  |              | 8,509         |
| Treasury Note     | 1.25 %        | 6/30/2019     | 3,643                  |              | 3,611         |
| Fnma              | 1.13 %        | 10/19/2018    | 110                    |              | 110           |
| Fnma              | 0.88 %        | 5/21/2018     | 426                    |              | 425           |
| Fnma              | 1.63 %        | 11/27/2018    | 237                    |              | 237           |
| Fhlmc             | 1.50 %        | 1/17/2020     | 599                    |              | 598           |

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| Fhlmc             | 1.38 %        | 4/20/2020     | 757                    |              | 748           |
| Fhlmc             | 1.38 %        | 8/15/2019     | 142                    |              | 142           |
| Pefco             | 4.30 %        | 12/15/2021    | 560                    |              | 604           |
| Fgold 30Yr Giant  | 5.50 %        | 1/1/2035      | 99                     |              | 108           |
| Fgold 30Yr Giant  | 4.50 %        | 6/1/2039      | 168                    |              | 181           |
| Fgold 30Yr Giant  | 4.00 %        | 11/1/2039     | 433                    |              | 459           |
| Fgold 30Yr Giant  | 4.50 %        | 12/1/2039     | 269                    |              | 290           |
| Fgold 30Yr Giant  | 5.50 %        | 1/1/2040      | 139                    |              | 153           |
| Fgold 30Yr Giant  | 4.00 %        | 12/1/2040     | 387                    |              | 408           |
| Fgold 30Yr Giant  | 4.00 %        | 12/1/2040     | 403                    |              | 425           |
| Fgold 30Yr Giant  | 4.00 %        | 2/1/2041      | 690                    |              | 729           |
| Fgold 30Yr Giant  | 4.50 %        | 4/1/2041      | 938                    |              | 1,014         |
| Fgold 30Yr Giant  | 3.00 %        | 6/1/2042      | 483                    |              | 486           |
| Fgold 30Yr Giant  | 3.50 %        | 9/1/2042      | 901                    |              | 931           |
| Fgold 15Yr Giant  | 2.00 %        | 1/1/2032      | 162                    |              | 158           |
| Fgold 30Yr Giant  | 5.50 %        | 6/1/2038      | 600                    |              | 660           |
| Fgold 30Yr Giant  | 4.50 %        | 10/1/2039     | 642                    |              | 692           |
| Fgold 30Yr Giant  | 4.50 %        | 11/1/2039     | 128                    |              | 138           |
| Fgold 30Yr Giant  | 3.50 %        | 5/1/2045      | 1,752                  |              | 1,808         |
| Fgold 30Yr Giant  | 4.00 %        | 11/1/2045     | 1,168                  |              | 1,230         |
| Fgold 30Yr Giant  | 3.50 %        | 12/1/2045     | 2,937                  |              | 3,030         |
| Fgold 30Yr Giant  | 3.00 %        | 12/1/2046     | 1,511                  |              | 1,516         |
| Fgold 30Yr Giant  | 4.00 %        | 12/1/2046     | 787                    |              | 825           |
| Fgold 30Yr Giant  | 3.00 %        | 1/1/2047      | 1,948                  |              | 1,954         |

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| Fgold 15Yr Giant              | 2.50 %        | 12/1/2031     | 381                    |              | 382           |
| Fgold 20Yr                    | 3.00 %        | 1/1/2037      | 459                    |              | 468           |
| Fgold 15Yr                    | 4.00 %        | 6/1/2026      | 368                    |              | 388           |
| Fgold 15Yr                    | 4.00 %        | 7/1/2026      | 228                    |              | 241           |
| Fgold 30Yr                    | 3.00 %        | 12/1/2042     | 795                    |              | 801           |
| Fgold 30Yr                    | 3.00 %        | 10/1/2042     | 505                    |              | 508           |
| Fgold 30Yr                    | 3.00 %        | 1/1/2043      | 1,566                  |              | 1,577         |
| Fgold 30Yr                    | 4.00 %        | 11/1/2040     | 380                    |              | 400           |
| Fgold 30Yr                    | 4.00 %        | 12/1/2040     | 848                    |              | 894           |
| Fgold 15Yr                    | 2.50 %        | 11/1/2027     | 375                    |              | 375           |
| Fgold 15Yr                    | 2.50 %        | 8/1/2028      | 381                    |              | 383           |
| Fgold 15Yr                    | 3.00 %        | 8/1/2029      | 508                    |              | 519           |
| Fgold 15Yr                    | 2.50 %        | 4/1/2031      | 675                    |              | 675           |
| Fgold 30Yr                    | 5.00 %        | 8/1/2041      | 1,221                  |              | 1,319         |
| Fgold 30Yr                    | 5.00 %        | 7/1/2041      | 318                    |              | 344           |
| Fhlmc Gold 30Yr               | 2.50 %        | 1/1/2043      | 439                    |              | 428           |
| Fhlmc Gold 30Yr               | 3.00 %        | 2/1/2043      | 955                    |              | 962           |
| Fhlmc Gold 30Yr               | 3.50 %        | 9/1/2043      | 1,297                  |              | 1,340         |
| Fhlmc Gold 15Yr Cash Issuance | 3.00 %        | 6/1/2029      | 878                    |              | 898           |
| Fhlmc Gold 15Yr Cash Issuance | 3.00 %        | 6/1/2029      | 1,294                  |              | 1,324         |
| Fnma 30Yr                     | 5.50 %        | 5/1/2037      | 156                    |              | 173           |
| Fnma 30Yr                     | 5.50 %        | 6/1/2033      | 198                    |              | 219           |
| Fnma 30Yr                     | 5.50 %        | 10/1/2033     | 251                    |              | 277           |
| Fnma 30Yr                     | 4.00 %        | 12/1/2040     | 632                    |              | 668           |

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| Identity of issue | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|-------------------|---------------|---------------|------------------------|--------------|---------------|
| Fnma 30Yr         | 4.00 %        | 1/1/2041      | 845                    |              | 894           |
| Fnma 30Yr         | 4.50 %        | 2/1/2041      | 1,462                  |              | 1,575         |
| Fnma 30Yr         | 4.00 %        | 2/1/2041      | 336                    |              | 355           |
| Fnma 15Yr         | 3.50 %        | 9/1/2026      | 250                    |              | 260           |
| Fnma 30Yr         | 4.00 %        | 1/1/2042      | 940                    |              | 993           |
| Fnma 30Yr         | 3.00 %        | 10/1/2043     | 57                     |              | 57            |
| Fnma 30Yr         | 5.00 %        | 12/1/2034     | 4451                   |              | 490           |
| Fnma 15Yr         | 3.00 %        | 5/1/2027      | 913                    |              | 934           |
| Fnma 30Yr         | 4.50 %        | 5/1/2039      | 168                    |              | 182           |
| Fnma 30Yr         | 3.50 %        | 8/1/2042      | 945                    |              | 977           |
| Fnma 30Yr         | 3.50 %        | 5/1/2042      | 2,473                  |              | 2,555         |
| Fnma 15Yr         | 2.50 %        | 4/1/2028      | 176                    |              | 178           |
| Fnma 30Yr         | 3.00 %        | 12/1/2042     | 518                    |              | 521           |
| Fnma 30Yr         | 3.00 %        | 1/1/2043      | 994                    |              | 1,000         |
| Fnma 30Yr         | 3.00 %        | 2/1/2043      | 1,084                  |              | 1,091         |
| Fnma 30Yr         | 3.00 %        | 7/1/2043      | 727                    |              | 732           |
| Fnma 30Yr         | 3.50 %        | 3/1/2043      | 941                    |              | 973           |
| Fnma 30Yr         | 3.00 %        | 10/1/2043     | 323                    |              | 325           |
| Fnma 15Yr         | 3.00 %        | 8/1/2028      | 629                    |              | 643           |
| Fnma 30Yr         | 4.00 %        | 9/1/2044      | 783                    |              | 822           |
| Fnma 30Yr         | 4.00 %        | 7/1/2045      | 673                    |              | 707           |
| Fnma 30Yr         | 3.50 %        | 6/1/2045      | 2,277                  |              | 2,349         |
| Fnma 30Yr         | 4.00 %        | 12/1/2045     | 1,280                  |              | 1,343         |
| Fnma 30Yr         | 3.50 %        | 4/1/2046      | 1,378                  |              | 1,421         |

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|-------------------|---------------|---------------|------------------------|--------------|---------------|
| Fnma 15Yr         | 2.00 %        | 8/1/2031      | 558                    |              | 545           |
| Fnma 30Yr         | 2.50 %        | 9/1/2046      | 754                    |              | 729           |
| Fnma 20Yr         | 3.00 %        | 11/1/2036     | 1,415                  |              | 1,443         |
| Fnma 30Yr         | 3.00 %        | 12/1/2046     | 313                    |              | 314           |
| Fnma 30Yr         | 3.00 %        | 1/1/2047      | 784                    |              | 786           |
| Fnma 15Yr         | 2.50 %        | 7/1/2028      | 409                    |              | 412           |
| Fnma 30Yr         | 3.00 %        | 9/1/2043      | 243                    |              | 245           |
| Fnma 15Yr         | 2.50 %        | 8/1/2028      | 431                    |              | 435           |
| Fnma 15Yr         | 2.50 %        | 8/1/2028      | 39                     |              | 39            |
| Fnma 15Yr         | 3.00 %        | 11/1/2028     | 321                    |              | 329           |
| Fnma 30Yr         | 4.00 %        | 10/1/2043     | 310                    |              | 327           |
| Fnma 15Yr         | 2.50 %        | 2/1/2029      | 379                    |              | 380           |
| Fnma 15Yr         | 3.50 %        | 7/1/2027      | 867                    |              | 902           |
| Fnma 30Yr         | 5.50 %        | 4/1/2034      | 209                    |              | 231           |
| Fnma 30Yr         | 5.00 %        | 4/1/2034      | 1,007                  |              | 1,090         |
| Fnma 30Yr         | 5.50 %        | 9/1/2034      | 202                    |              | 223           |
| Fnma 30Yr         | 5.00 %        | 7/1/2035      | 296                    |              | 321           |
| Fnma 30Yr         | 5.50 %        | 2/1/2035      | 359                    |              | 396           |
| Fnma 30Yr         | 6.50 %        | 12/1/2037     | 138                    |              | 154           |
| Fnma 30Yr         | 6.00 %        | 5/1/2038      | 608                    |              | 685           |
| Fnma 30Yr         | 4.00 %        | 9/1/2040      | 365                    |              | 385           |
| Fnma 30Yr         | 5.50 %        | 3/1/2038      | 213                    |              | 235           |
| Fnma 30Yr         | 4.00 %        | 3/1/2039      | 121                    |              | 128           |
| Fnma 30Yr         | 4.50 %        | 2/1/2041      | 1,261                  |              | 1,358         |

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|-------------------|---------------|---------------|------------------------|--------------|---------------|
| Fnma 30Yr         | 4.50 %        | 3/1/2041      | 502                    |              | 541           |
| Fnma 30Yr         | 3.50 %        | 5/1/2042      | 991                    |              | 1,024         |
| Fnma 30Yr         | 3.50 %        | 9/1/2042      | 366                    |              | 379           |
| Fnma 30Yr         | 3.50 %        | 6/1/2042      | 2,446                  |              | 2,527         |
| Fnma 15Yr         | 2.50 %        | 9/1/2027      | 1,542                  |              | 1,557         |
| Fnma 30Yr         | 3.00 %        | 10/1/2042     | 522                    |              | 525           |
| Fnma 30Yr         | 3.50 %        | 11/1/2042     | 1,355                  |              | 1,401         |
| Fnma 30Yr         | 3.00 %        | 12/1/2042     | 1,406                  |              | 1,414         |
| Fnma 30Yr         | 3.00 %        | 1/1/2043      | 247                    |              | 248           |
| Fnma 30Yr         | 3.00 %        | 1/1/2043      | 727                    |              | 731           |
| Fnma 30Yr         | 3.00 %        | 1/1/2043      | 1,013                  |              | 1,019         |
| Fnma 30Yr         | 3.00 %        | 3/1/2043      | 1,118                  |              | 1,125         |
| Fnma 30Yr         | 4.50 %        | 9/1/2039      | 215                    |              | 233           |
| Fnma 20Yr         | 4.50 %        | 6/1/2031      | 346                    |              | 370           |
| Fnma 15Yr         | 3.50 %        | 3/1/2026      | 84                     |              | 88            |
| Fnma 30Yr         | 3.50 %        | 1/1/2046      | 770                    |              | 794           |
| Fnma 30Yr         | 3.00 %        | 1/1/2047      | 656                    |              | 657           |
| Fnma 15Yr         | 3.50 %        | 2/1/2026      | 179                    |              | 186           |
| Fnma 30Yr         | 4.00 %        | 7/1/2040      | 172                    |              | 182           |
| Fnma 30Yr         | 3.50 %        | 6/1/2039      | 272                    |              | 282           |
| Fnma 15Yr         | 3.50 %        | 10/1/2025     | 90                     |              | 94            |
| Fnma 30Yr         | 4.00 %        | 10/1/2040     | 128                    |              | 136           |
| Gnma 30Yr         | 3.50 %        | 1/15/2042     | 674                    |              | 703           |
| Gnma 30Yr         | 3.00 %        | 11/15/2042    | 945                    |              | 959           |

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|-------------------|---------------|---------------|------------------------|--------------|---------------|
| Gnma2 30Yr        | 4.00 %        | 4/20/2042     | 217                    |              | 228           |
| Gnma2 30Yr        | 3.00 %        | 8/20/2042     | 392                    |              | 399           |
| Gnma2 30Yr        | 3.50 %        | 8/20/2042     | 1,259                  |              | 1,313         |
| Gnma2 30Yr        | 3.00 %        | 9/20/2042     | 791                    |              | 805           |
| Gnma2 30Yr        | 3.50 %        | 9/20/2042     | 984                    |              | 1,027         |
| Gnma2 30Yr        | 3.50 %        | 10/20/2042    | 2976                   |              | 1,018         |
| Gnma2 30Yr        | 3.00 %        | 12/20/2042    | 404                    |              | 411           |
| Gnma2 30Yr        | 3.00 %        | 1/20/2043     | 572                    |              | 582           |
| Gnma2 30Yr        | 3.50 %        | 5/20/2043     | 1,205                  |              | 1,257         |
| Gnma2 30Yr        | 4.50 %        | 6/20/2044     | 691                    |              | 730           |
| Gnma2 30Yr        | 3.50 %        | 10/20/2044    | 1,301                  |              | 1,354         |
| Gnma2 30Yr        | 4.00 %        | 10/20/2044    | 677                    |              | 711           |
| Gnma2 30Yr        | 3.00 %        | 12/20/2044    | 337                    |              | 342           |
| Gnma2 30Yr        | 3.50 %        | 4/20/2045     | 1,775                  |              | 1,847         |
| Gnma2 30Yr        | 3.50 %        | 6/20/2045     | 669                    |              | 697           |
| Gnma2 30Yr        | 3.00 %        | 8/20/2045     | 713                    |              | 722           |
| Gnma2 30Yr        | 3.00 %        | 9/20/2045     | 701                    |              | 709           |
| Gnma2 30Yr        | 4.00 %        | 12/20/2045    | 1,679                  |              | 1,762         |
| Gnma2 30Yr        | 3.50 %        | 9/20/2046     | 730                    |              | 758           |
| Gnma2 30Yr        | 3.00 %        | 10/20/2046    | 2,149                  |              | 2,175         |
| Gnma2 30Yr        | 4.00 %        | 10/20/2046    | 352                    |              | 369           |
| Gnma2 30Yr        | 3.50 %        | 11/20/2046    | 280                    |              | 290           |
| Gnma2 30Yr        | 4.00 %        | 11/20/2046    | 438                    |              | 459           |
| Gnma2 30Yr        | 2.50 %        | 12/20/2046    | 429                    |              | 419           |

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|--------------------|---------------|---------------|------------------------|--------------|---------------|
| Gnma2 30Yr         | 3.00 %        | 12/20/2046    | 2,207                  |              | 2,234         |
| Gnma2 30Yr         | 3.50 %        | 12/20/2046    | 2,460                  |              | 2,554         |
| Gnma2 30Yr         | 4.00 %        | 3/20/2047     | 1,159                  |              | 1,212         |
| Gnma 30Yr          | 3.50 %        | 5/15/2043     | 449                    |              | 469           |
| Gnma 30Yr          | 3.00 %        | 3/15/2043     | 489                    |              | 497           |
| Gnma2 15Yr         | 3.00 %        | 3/20/2027     | 233                    |              | 239           |
| Gnma2 30Yr         | 5.00 %        | 8/20/2039     | 139                    |              | 151           |
| Gnma2 30Yr         | 4.50 %        | 5/20/2040     | 591                    |              | 630           |
| Gnma2 30Yr         | 4.50 %        | 7/20/2040     | 359                    |              | 383           |
| Gnma2 30Yr         | 4.00 %        | 9/20/2040     | 437                    |              | 460           |
| Gnma2 30Yr         | 4.00 %        | 10/20/2040    | 665                    |              | 701           |
| Gnma2 30Yr         | 4.50 %        | 10/20/2040    | 380                    |              | 405           |
| Gnma2 30Yr         | 4.50 %        | 12/20/2040    | 538                    |              | 574           |
| Gnma2 30Yr         | 4.00 %        | 2/20/2041     | 144                    |              | 152           |
| Gnma2 30Yr         | 4.00 %        | 1/20/2041     | 262                    |              | 276           |
| Gnma2 30Yr         | 4.00 %        | 3/20/2041     | 400                    |              | 420           |
| Gnma2 30Yr         | 5.00 %        | 4/20/2041     | 479                    |              | 522           |
| Gnma2 30Yr         | 4.50 %        | 8/20/2041     | 471                    |              | 504           |
| Gnma2 30Yr         | 4.50 %        | 7/20/2041     | 161                    |              | 172           |
| Gnma 30Yr          | 4.50 %        | 11/15/2039    | 283                    |              | 301           |
| Gnma 30Yr          | 4.50 %        | 4/15/2040     | 570                    |              | 604           |
| Gnma 30Yr          | 5.00 %        | 5/15/2035     | 157                    |              | 171           |
| Gnma 30Yr Platinum | 5.00 %        | 7/15/2039     | 253                    |              | 277           |
| Gnma 30Yr          | 5.50 %        | 4/15/2038     | 141                    |              | 156           |

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|-----------------------|---------------|---------------|------------------------|--------------|---------------|
| Gnma 30Yr             | 5.50 %        | 6/15/2038     | 231                    |              | 256           |
| Fnma 30Yr Tba(Reg A)  | 3.00 %        | 1/11/2018     | 2,366                  |              | 2,367         |
| Fnma 30Yr Tba(Reg A)  | 4.00 %        | 1/11/2018     | 2,366                  |              | 2,477         |
| Fnma 30Yr Tba(Reg A)  | 3.50 %        | 1/11/2018     | 789                    |              | 810           |
| Fgold 30Yr Tba(Reg A) | 4.00 %        | 1/11/2018     | 394                    |              | 413           |
| Fgold 30Yr Tba(Reg A) | 3.50 %        | 1/11/2018     | 1,971                  |              | 2,027         |
| Fnma 15Yr Tba(Reg B)  | 3.00 %        | 2/15/2018     | 1,183                  |              | 1,205         |
| Fnma 30Yr Tba(Reg A)  | 3.50 %        | 2/13/2018     | 789                    |              | 809           |
| Fgold 30Yr Tba(Reg A) | 3.50 %        | 2/13/2018     | 789                    |              | 810           |
| Chait_12-A7           | 2.16 %        | 9/15/2024     | 473                    |              | 468           |
| Chait_14-A2           | 2.77 %        | 3/15/2023     | 631                    |              | 641           |
| Comm_15-Pc1           | 3.62 %        | 7/10/2050     | 789                    |              | 819           |
| Comm_15-Cr25          | 3.51 %        | 8/10/2048     | 1,104                  |              | 1,142         |
| Comm_15-Cr26          | 3.63 %        | 10/10/2048    | 1,183                  |              | 1,235         |
| Comm_16-Dc2           | 3.50 %        | 2/10/2049     | 789                    |              | 814           |
| Comm_16-Dc2           | 3.77 %        | 2/10/2049     | 1,104                  |              | 1,160         |
| Csail_15-C3           | 3.45 %        | 8/15/2048     | 789                    |              | 809           |
| Csail_16-C7           | 3.21 %        | 11/15/2049    | 789                    |              | 795           |
| Fna_14-M9             | 3.10 %        | 7/25/2024     | 726                    |              | 748           |
| Fna_17-M1             | 2.42 %        | 10/25/2026    | 631                    |              | 611           |
| Fhms_K038             | 3.39 %        | 3/25/2024     | 1,577                  |              | 1,653         |
| Jpmcc_13-C10          | 2.88 %        | 12/15/2047    | 392                    |              | 396           |
| Jpmbb_15-C30          | 3.55 %        | 7/15/2048     | 1,262                  |              | 1,307         |
| Msbam_15-C23          | 3.45 %        | 7/15/2050     | 1,577                  |              | 1,628         |

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| Msbam_15-C26            | 3.21 %        | 10/15/2048    | 331                    |              | 334           |
| Msbam_15-C24            | 3.73 %        | 5/15/2048     | 1,577                  |              | 1,659         |
| Msbam_15-C25            | 3.37 %        | 10/15/2048    | 1,104                  |              | 1,133         |
| Chubb Ina Hldgs Inc     | 2.70 %        | 3/13/2023     | 402                    |              | 403           |
| Chubb Ina Hldgs Inc     | 3.35 %        | 5/15/2024     | 276                    |              | 285           |
| Chubb Ina Hldgs Inc     | 2.30 %        | 11/3/2020     | 158                    |              | 158           |
| Aetna Inc               | 2.75 %        | 11/15/2022    | 213                    |              | 212           |
| American Intl Grp Inc   | 4.13 %        | 2/15/2024     | 442                    |              | 473           |
| Arch Cap Fin Llc        | 4.01 %        | 12/15/2026    | 39                     |              | 41            |
| Axis Specialty Fin Llc  | 5.88 %        | 6/1/2020      | 308                    |              | 331           |
| Bnp Paribas Sa          | 2.38 %        | 5/21/2020     | 339                    |              | 340           |
| Bank Of Amer Corp       | 3.30 %        | 1/11/2023     | 938                    |              | 975           |
| Bank Of Amer Corp       | 4.13 %        | 1/22/2024     | 828                    |              | 896           |
| Bank Of Amer Corp       | 4.00 %        | 4/1/2024      | 205                    |              | 219           |
| Bank Of Amer Corp       | 4.00 %        | 1/22/2025     | 284                    |              | 300           |
| Bank Of Amer Corp       | 3.95 %        | 4/21/2025     | 552                    |              | 575           |
| Bank Of Amer Corp       | 3.42 %        | 12/20/2028    | 372                    |              | 373           |
| *Bank Of Ny Mellon Corp | 3.40 %        | 5/15/2024     | 205                    |              | 214           |
| Barclays Plc            | 4.38 %        | 1/12/2026     | 315                    |              | 335           |
| Barclays Plc            | 4.34 %        | 1/10/2028     | 315                    |              | 333           |
| Berkshire Hathaway Inc  | 2.75 %        | 3/15/2023     | 812                    |              | 824           |
| Boston Properties Lp    | 3.85 %        | 2/1/2023      | 284                    |              | 300           |
| Cigna Corp              | 4.38 %        | 12/15/2020    | 173                    |              | 182           |
| Cigna Corp              | 4.00 %        | 2/15/2022     | 173                    |              | 184           |

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| Capital One Bk Usa Na              | 3.38 %        | 2/15/2023     | 229                    |              | 234           |
| Capital One Na                     | 2.95 %        | 7/23/2021     | 205                    |              | 209           |
| Commonwealth Bk Of Au              | 2.30 %        | 3/12/2020     | 331                    |              | 334           |
| Coventry Hlth Care Inc             | 5.45 %        | 6/15/2021     | 426                    |              | 462           |
| Credit Suisse Grp Fdg Guernsey Ltd | 3.75 %        | 3/26/2025     | 394                    |              | 406           |
| Credit Suisse Grp Fdg Guernsey Ltd | 4.55 %        | 4/17/2026     | 394                    |              | 426           |
| Credit Suisse Ny                   | 4.38 %        | 8/5/2020      | 394                    |              | 420           |
| Discover Finl Svcs                 | 3.85 %        | 11/21/2022    | 576                    |              | 594           |
| Goldman Sachs Grp Inc              | 6.00 %        | 6/15/2020     | 16                     |              | 17            |
| Goldman Sachs Grp Inc              | 3.85 %        | 7/8/2024      | 47                     |              | 50            |
| Goldman Sachs Grp Inc              | 5.75 %        | 1/24/2022     | 118                    |              | 134           |
| Goldman Sachs Grp Inc              | 3.63 %        | 1/22/2023     | 867                    |              | 910           |
| Goldman Sachs Grp Inc              | 3.85 %        | 1/26/2027     | 796                    |              | 831           |
| Goldman Sachs Grp Inc              | 3.50 %        | 11/16/2026    | 268                    |              | 271           |
| Goldman Sachs Grp Inc              | 3.50 %        | 1/23/2025     | 386                    |              | 398           |
| Goldman Sachs Grp Inc              | 3.75 %        | 5/22/2025     | 166                    |              | 171           |
| Government Properties Income Tr    | 3.75 %        | 8/15/2019     | 95                     |              | 97            |
| Hsbc Hldgs Plc                     | 4.88 %        | 1/14/2022     | 355                    |              | 390           |
| Hsbc Bk Usa Na                     | 4.88 %        | 8/24/2020     | 552                    |              | 593           |
| Hartford Finl Svcs Grp Inc         | 5.50 %        | 3/30/2020     | 379                    |              | 409           |
| Hartford Finl Svcs Grp Inc         | 5.13 %        | 4/15/2022     | 229                    |              | 252           |
| Jpmorgan Chase & Co                | 4.35 %        | 8/15/2021     | 315                    |              | 340           |
| Jpmorgan Chase & Co                | 3.20 %        | 1/25/2023     | 331                    |              | 342           |
| Jpmorgan Chase & Co                | 3.88 %        | 2/1/2024      | 513                    |              | 547           |

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| Identity of issue          | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|----------------------------|---------------|---------------|------------------------|--------------|---------------|
| Jpmorgan Chase & Co        | 3.63 %        | 5/13/2024     | 631                    |              | 659           |
| Jpmorgan Chase & Co        | 3.88 %        | 9/10/2024     | 308                    |              | 324           |
| Jpmorgan Chase & Co        | 3.13 %        | 1/23/2025     | 986                    |              | 1,005         |
| Jpmorgan Chase & Co        | 3.90 %        | 7/15/2025     | 434                    |              | 462           |
| Keycorp                    | 5.10 %        | 3/24/2021     | 110                    |              | 120           |
| Marsh & McLennan Cos Inc   | 3.50 %        | 6/3/2024      | 197                    |              | 204           |
| Metlife Inc                | 4.37 %        | 9/15/2023     | 16                     |              | 17            |
| Morgan Stanley             | 4.00 %        | 7/23/2025     | 655                    |              | 697           |
| Morgan Stanley             | 3.88 %        | 4/29/2024     | 1,262                  |              | 1,326         |
| Morgan Stanley             | 3.88 %        | 1/27/2026     | 505                    |              | 534           |
| Morgan Stanley             | 5.50 %        | 7/28/2021     | 134                    |              | 150           |
| Nomura Hldgs Inc           | 2.75 %        | 3/19/2019     | 426                    |              | 432           |
| Pnc Finl Svcs Grp Inc      | 3.90 %        | 4/29/2024     | 87                     |              | 91            |
| Pnc Finl Svcs Grp Inc      | 4.38 %        | 8/11/2020     | 118                    |              | 126           |
| Pnc Bk Na                  | 3.25 %        | 6/1/2025      | 394                    |              | 401           |
| Santander Uk Grp Hldgs Plc | 2.88 %        | 10/16/2020    | 197                    |              | 199           |
| Santander Uk Plc           | 2.35 %        | 9/10/2019     | 205                    |              | 207           |
| Select Income Reit         | 2.85 %        | 2/1/2018      | 95                     |              | 96            |
| Simon Property Grp Lp      | 3.75 %        | 2/1/2024      | 789                    |              | 833           |
| Svenska Handelsbanken Ab   | 2.50 %        | 1/25/2019     | 394                    |              | 400           |
| Travelers Cos Inc          | 5.80 %        | 5/15/2018     | 442                    |              | 451           |
| Ubs Ag Stamford            | 2.38 %        | 8/14/2019     | 394                    |              | 398           |
| Us Bancorp                 | 3.70 %        | 1/30/2024     | 181                    |              | 193           |
| Us Bancorp                 | 2.63 %        | 1/24/2022     | 591                    |              | 602           |

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| Identity of issue     | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|-----------------------|---------------|---------------|------------------------|--------------|---------------|
| Unitedhealth Grp Inc  | 4.70 %        | 2/15/2021     | 189                    |              | 205           |
| Unitedhealth Grp Inc  | 3.75 %        | 7/15/2025     | 126                    |              | 135           |
| Unitedhealth Grp Inc  | 3.10 %        | 3/15/2026     | 110                    |              | 112           |
| Unitedhealth Grp Inc  | 2.95 %        | 10/15/2027    | 276                    |              | 277           |
| Ventas Realty Lp      | 3.85 %        | 4/1/2027      | 197                    |              | 203           |
| Wellpoint Inc         | 3.13 %        | 5/15/2022     | 631                    |              | 639           |
| Wellpoint Inc         | 3.30 %        | 1/15/2023     | 181                    |              | 187           |
| Wells Fargo & Co      | 2.10 %        | 7/26/2021     | 394                    |              | 391           |
| Wells Fargo & Co      | 4.13 %        | 8/15/2023     | 24                     |              | 25            |
| Abb Fin Usa Inc       | 2.88 %        | 5/8/2022      | 63                     |              | 64            |
| At&T Inc              | 5.50 %        | 2/1/2018      | 158                    |              | 162           |
| At&T Inc              | 3.60 %        | 2/17/2023     | 907                    |              | 940           |
| At&T Inc              | 4.45 %        | 4/1/2024      | 410                    |              | 438           |
| At&T Inc              | 3.90 %        | 8/14/2027     | 449                    |              | 460           |
| Abbott Labs           | 2.55 %        | 3/15/2022     | 134                    |              | 134           |
| Abbott Labs           | 3.25 %        | 4/15/2023     | 150                    |              | 153           |
| Abbvie Inc            | 3.60 %        | 5/14/2025     | 489                    |              | 505           |
| Actavis Fdg Scs       | 3.80 %        | 3/15/2025     | 544                    |              | 560           |
| Agrium Inc            | 3.50 %        | 6/1/2023      | 252                    |              | 260           |
| Altria Grp Inc        | 4.00 %        | 1/31/2024     | 379                    |              | 408           |
| Amazoncom Inc         | 2.80 %        | 8/22/2024     | 134                    |              | 135           |
| American Airlines Inc | 3.70 %        | 10/1/2026     | 59                     |              | 61            |
| American Airlines Inc | 4.95 %        | 1/15/2023     | 230                    |              | 250           |
| Amgen Inc             | 3.45 %        | 10/1/2020     | 237                    |              | 245           |

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| Identity of issue                  | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|------------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Amgen Inc                          | 3.63 %        | 5/22/2024     | 118                    |              | 123           |
| Amgen Inc                          | 2.65 %        | 5/11/2022     | 426                    |              | 426           |
| Anadarko Petroleum Corp            | 5.55 %        | 3/15/2026     | 79                     |              | 90            |
| Anheuser Busch Inbev Worldwide Inc | 5.38 %        | 1/15/2020     | 1,072                  |              | 1,164         |
| Anheuser Busch Inbev Fin Inc       | 3.30 %        | 2/1/2023      | 87                     |              | 90            |
| Apache Corp                        | 3.25 %        | 4/15/2022     | 205                    |              | 208           |
| Apple Inc                          | 2.40 %        | 5/3/2023      | 552                    |              | 548           |
| Apple Inc                          | 3.25 %        | 2/23/2026     | 986                    |              | 1,017         |
| Autozone Inc                       | 2.88 %        | 1/15/2023     | 158                    |              | 159           |
| Bat Cap Corp                       | 3.22 %        | 8/15/2024     | 481                    |              | 487           |
| Bp Cap Markets Plc                 | 4.75 %        | 3/10/2019     | 213                    |              | 223           |
| Bp Cap Markets Plc                 | 3.25 %        | 5/6/2022      | 426                    |              | 439           |
| Baxalta Inc                        | 4.00 %        | 6/23/2025     | 465                    |              | 481           |
| Becton Dickinson & Co              | 3.73 %        | 12/15/2024    | 284                    |              | 291           |
| British Telecom Plc                | 5.95 %        | 1/15/2018     | 426                    |              | 438           |
| Buckeye Partners Lp                | 2.65 %        | 11/15/2018    | 63                     |              | 63            |
| Burlington Northern Santa Fe Llc   | 3.40 %        | 9/1/2024      | 244                    |              | 256           |
| Burlington Northern Santa Fe Corp  | 5.75 %        | 3/15/2018     | 331                    |              | 339           |
| Cbs Corp                           | 4.30 %        | 2/15/2021     | 79                     |              | 84            |
| Cvs Hlth Corp                      | 3.88 %        | 7/20/2025     | 497                    |              | 520           |
| Ca Inc                             | 3.60 %        | 8/1/2020      | 181                    |              | 188           |
| Canadian Natl Railway Co           | 5.55 %        | 3/1/2019      | 315                    |              | 333           |
| Cardinal Hlth Inc                  | 4.63 %        | 12/15/2020    | 197                    |              | 208           |
| Cardinal Hlth Inc                  | 3.20 %        | 6/15/2022     | 8                      |              | 8             |

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| Identity of issue           | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|-----------------------------|---------------|---------------|------------------------|--------------|---------------|
| Caterpillar Inc             | 3.90 %        | 5/27/2021     | 323                    |              | 341           |
| Caterpillar Inc             | 2.60 %        | 6/26/2022     | 87                     |              | 87            |
| Celgene Corp                | 3.63 %        | 5/15/2024     | 268                    |              | 277           |
| Cenovus Energy Inc          | 4.25 %        | 4/15/2027     | 63                     |              | 64            |
| Charter Comms Operating Llc | 4.91 %        | 7/23/2025     | 505                    |              | 547           |
| Chevron Corp                | 2.36 %        | 12/5/2022     | 221                    |              | 219           |
| Chevron Corp                | 3.19 %        | 6/24/2023     | 142                    |              | 146           |
| Cintas Corp No 2            | 3.70 %        | 4/1/2027      | 197                    |              | 207           |
| Cisco Systems Inc           | 3.00 %        | 6/15/2022     | 142                    |              | 145           |
| Cisco Systems Inc           | 1.85 %        | 9/20/2021     | 118                    |              | 117           |
| Coca Cola Co                | 3.15 %        | 11/15/2020    | 197                    |              | 203           |
| Comcast Corp                | 3.60 %        | 3/1/2024      | 481                    |              | 507           |
| Comcast Corp                | 3.00 %        | 2/1/2024      | 379                    |              | 386           |
| Conocophillips Co           | 2.40 %        | 12/15/2022    | 323                    |              | 320           |
| Continental Airlines Inc    | 4.15 %        | 4/11/2024     | 98                     |              | 104           |
| Continental Airlines Inc    | 4.00 %        | 10/29/2024    | 132                    |              | 139           |
| John Deere Cap Corp         | 2.80 %        | 1/27/2023     | 252                    |              | 257           |
| John Deere Cap Corp         | 2.80 %        | 3/6/2023      | 268                    |              | 272           |
| Delta Air Lines Inc         | 6.82 %        | 8/10/2022     | 80                     |              | 93            |
| Diamond Fin Corp 1 & 2      | 3.48 %        | 6/1/2019      | 757                    |              | 769           |
| Walt Disney Co              | 2.75 %        | 8/16/2021     | 158                    |              | 162           |
| Walt Disney Co              | 1.85 %        | 7/30/2026     | 213                    |              | 197           |
| Discovery Comm Llc          | 5.63 %        | 8/15/2019     | 63                     |              | 68            |
| Discovery Comm Llc          | 3.95 %        | 3/20/2028     | 197                    |              | 198           |

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| Identity of issue                  | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|------------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Dominion Gas Hldgs Llc             | 3.55 %        | 11/1/2023     | 103                    |              | 105           |
| Dow Chemical Co                    | 8.55 %        | 5/15/2019     | 221                    |              | 242           |
| Dow Chemical Co                    | 3.00 %        | 11/15/2022    | 434                    |              | 438           |
| Dupont Ei De Nemours & Co          | 4.63 %        | 1/15/2020     | 300                    |              | 321           |
| Dupont Ei De Nemours & Co          | 2.80 %        | 2/15/2023     | 126                    |              | 127           |
| Eog Resources Inc                  | 4.10 %        | 2/1/2021      | 189                    |              | 201           |
| Eog Resources Inc                  | 3.15 %        | 4/1/2025      | 55                     |              | 55            |
| Eastman Chemical Co                | 3.80 %        | 3/15/2025     | 274                    |              | 289           |
| Ecolab Inc                         | 4.35 %        | 12/8/2021     | 175                    |              | 187           |
| Enterprise Products Operating Llc  | 3.35 %        | 3/15/2023     | 599                    |              | 617           |
| Equifax Inc                        | 3.30 %        | 12/15/2022    | 134                    |              | 133           |
| Express Scripts Hldg Co            | 4.50 %        | 2/25/2026     | 126                    |              | 136           |
| Exxon Mobil Corp                   | 2.40 %        | 3/6/2022      | 221                    |              | 222           |
| Exxon Mobil Corp                   | 3.04 %        | 3/1/2026      | 473                    |              | 485           |
| Fidelity Natl Information Svcs Inc | 3.88 %        | 6/5/2024      | 60                     |              | 63            |
| Fidelity Natl Information Svcs Inc | 4.50 %        | 10/15/2022    | 125                    |              | 135           |
| Fiserv Inc                         | 3.85 %        | 6/1/2025      | 276                    |              | 289           |
| Ford Motor Cr Co Llc               | 4.13 %        | 8/4/2025      | 197                    |              | 207           |
| Ford Motor Cr Co Llc               | 2.55 %        | 10/5/2018     | 79                     |              | 80            |
| Ford Motor Cr Co Llc               | 3.81 %        | 1/9/2024      | 678                    |              | 705           |
| Fortune Brands Home & Sec Inc      | 3.00 %        | 6/15/2020     | 166                    |              | 167           |
| General Dynamics Corp              | 2.25 %        | 11/15/2022    | 284                    |              | 281           |
| General Elec Co                    | 2.70 %        | 10/9/2022     | 718                    |              | 721           |
| General Elec Co                    | 4.65 %        | 10/17/2021    | 158                    |              | 171           |

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|-----------------------------------|---------------|---------------|------------------------|--------------|---------------|
| General Elec Co                   | 3.15 %        | 9/7/2022      | 457                    |              | 469           |
| General Motors Co                 | 4.88 %        | 10/2/2023     | 757                    |              | 828           |
| Gilead Sciences Inc               | 4.50 %        | 4/1/2021      | 402                    |              | 433           |
| Gilead Sciences Inc               | 3.50 %        | 2/1/2025      | 260                    |              | 273           |
| Glaxosmithkline Cap Inc           | 2.80 %        | 3/18/2023     | 39                     |              | 40            |
| Glaxosmithkline Cap Plc           | 2.85 %        | 5/8/2022      | 24                     |              | 24            |
| Halliburton Co                    | 3.80 %        | 11/15/2025    | 142                    |              | 148           |
| Hewlett Packard Co                | 4.30 %        | 6/1/2021      | 268                    |              | 282           |
| Home Depot Inc                    | 3.75 %        | 2/15/2024     | 1,333                  |              | 1,424         |
| Home Depot Inc                    | 2.63 %        | 6/1/2022      | 205                    |              | 207           |
| Ingersoll Rand Global Hldg Co Ltd | 6.88 %        | 8/15/2018     | 300                    |              | 316           |
| Ingersoll Rand Global Hldg Co Ltd | 4.25 %        | 6/15/2023     | 221                    |              | 236           |
| Ibm Corp                          | 8.38 %        | 11/1/2019     | 363                    |              | 408           |
| Ibm Corp                          | 3.63 %        | 2/12/2024     | 315                    |              | 335           |
| International Paper Co            | 4.75 %        | 2/15/2022     | 219                    |              | 240           |
| International Paper Co            | 3.65 %        | 6/15/2024     | 954                    |              | 987           |
| Johnson & Johnson                 | 2.45 %        | 3/1/2026      | 670                    |              | 659           |
| Kinder Morgan Energy Partners Lp  | 4.15 %        | 2/1/2024      | 126                    |              | 133           |
| Kraft Foods Grp Inc               | 5.38 %        | 2/10/2020     | 289                    |              | 312           |
| Kraft Heinz Foods Co              | 3.00 %        | 6/1/2026      | 418                    |              | 403           |
| Kroger Co                         | 2.30 %        | 1/15/2019     | 71                     |              | 72            |
| Lyb Intl Fin Ii Bv                | 3.50 %        | 3/2/2027      | 79                     |              | 80            |
| Laboratory Corp Of Amer           | 3.60 %        | 2/1/2025      | 331                    |              | 341           |
| Laboratory Corp Of Amer           | 3.25 %        | 9/1/2024      | 63                     |              | 64            |

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| Identity of issue         | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|---------------------------|---------------|---------------|------------------------|--------------|---------------|
| Lockheed Martin Corp      | 3.10 %        | 1/15/2023     | 252                    |              | 260           |
| Lyondellbasell Inds Nv    | 6.00 %        | 11/15/2021    | 402                    |              | 450           |
| Lyondellbasell Inds Nv    | 5.75 %        | 4/15/2024     | 260                    |              | 300           |
| Mplx Lp                   | 4.50 %        | 7/15/2023     | 315                    |              | 340           |
| Marriott Intl Inc         | 3.13 %        | 6/15/2026     | 237                    |              | 233           |
| Mastercard Inc            | 3.38 %        | 4/1/2024      | 197                    |              | 206           |
| Mcdonalds Corp            | 2.63 %        | 1/15/2022     | 205                    |              | 208           |
| Mcdonalds Corp            | 1.88 %        | 5/29/2019     | 173                    |              | 173           |
| Mckesson Corp             | 4.75 %        | 3/1/2021      | 315                    |              | 339           |
| Medtronic Inc             | 3.50 %        | 3/15/2025     | 655                    |              | 686           |
| Merck & Co Inc            | 3.88 %        | 1/15/2021     | 796                    |              | 846           |
| Merck & Co Inc            | 2.80 %        | 5/18/2023     | 134                    |              | 136           |
| Microsoft Corp            | 2.40 %        | 8/8/2026      | 946                    |              | 922           |
| Monsanto Co               | 3.38 %        | 7/15/2024     | 158                    |              | 163           |
| Mylan Inc                 | 2.55 %        | 3/28/2019     | 79                     |              | 79            |
| Nbcuniversal Media Llc    | 2.88 %        | 1/15/2023     | 173                    |              | 178           |
| Newell Brands Inc         | 4.20 %        | 4/1/2026      | 118                    |              | 125           |
| Noble Energy Inc          | 4.15 %        | 12/15/2021    | 197                    |              | 206           |
| Norfolk Southern Corp     | 5.75 %        | 4/1/2018      | 87                     |              | 89            |
| Norfolk Southern Corp     | 5.90 %        | 6/15/2019     | 599                    |              | 632           |
| Northrop Grumman Corp     | 5.05 %        | 8/1/2019      | 315                    |              | 336           |
| Novartis Cap Corp         | 2.40 %        | 9/21/2022     | 442                    |              | 442           |
| Occidental Petroleum Corp | 4.10 %        | 2/1/2021      | 284                    |              | 302           |
| Occidental Petroleum Corp | 2.60 %        | 4/15/2022     | 142                    |              | 143           |

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|----------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Oneok Partners Lp                | 8.63 %        | 3/1/2019      | 292                    |              | 320           |
| Oneok Partners Lp                | 3.38 %        | 10/1/2022     | 79                     |              | 80            |
| Oracle Corp                      | 5.00 %        | 7/8/2019      | 260                    |              | 278           |
| Oracle Corp                      | 2.95 %        | 5/15/2025     | 418                    |              | 421           |
| Oracle Corp                      | 1.90 %        | 9/15/2021     | 158                    |              | 156           |
| Oracle Corp                      | 2.65 %        | 7/15/2026     | 473                    |              | 467           |
| Pepsico Inc                      | 2.75 %        | 3/5/2022      | 489                    |              | 499           |
| Pepsico Inc                      | 3.60 %        | 3/1/2024      | 221                    |              | 234           |
| Pfizer Inc                       | 3.00 %        | 12/15/2026    | 150                    |              | 151           |
| Philip Morris Intl Inc           | 4.50 %        | 3/26/2020     | 134                    |              | 142           |
| Philip Morris Intl Inc           | 2.63 %        | 3/6/2023      | 268                    |              | 267           |
| Procter & Gamble Co              | 2.30 %        | 2/6/2022      | 71                     |              | 71            |
| Procter & Gamble Co              | 3.10 %        | 8/15/2023     | 55                     |              | 58            |
| Raytheon Co                      | 3.13 %        | 10/15/2020    | 158                    |              | 162           |
| Raytheon Co                      | 3.15 %        | 12/15/2024    | 166                    |              | 170           |
| Republic Svcs Inc                | 5.50 %        | 9/15/2019     | 189                    |              | 202           |
| Rio Tinto Fin Usa Ltd            | 3.75 %        | 6/15/2025     | 103                    |              | 108           |
| Rock Tenn Co                     | 4.90 %        | 3/1/2022      | 103                    |              | 112           |
| Rockwell Collins Inc             | 3.50 %        | 3/15/2027     | 315                    |              | 324           |
| Rogers Comm Inc                  | 6.80 %        | 8/15/2018     | 237                    |              | 250           |
| Rogers Comm Inc                  | 3.00 %        | 3/15/2023     | 110                    |              | 111           |
| Schlumberger Investment Sa       | 3.65 %        | 12/1/2023     | 110                    |              | 117           |
| Scripps Networks Interactive Inc | 3.50 %        | 6/15/2022     | 292                    |              | 295           |
| Scripps Networks Interactive Inc | 3.95 %        | 6/15/2025     | 197                    |              | 200           |

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|-----------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Shell Intl Fin Bv                 | 4.30 %        | 9/22/2019     | 363                    |              | 380           |
| Shell Intl Fin Bv                 | 2.00 %        | 11/15/2018    | 1,033                  |              | 1,036         |
| Shire Acq Investments Ireland Dac | 2.88 %        | 9/23/2023     | 221                    |              | 219           |
| Jm Smucker Co                     | 3.50 %        | 3/15/2025     | 142                    |              | 146           |
| Stryker Corp                      | 3.38 %        | 5/15/2024     | 260                    |              | 268           |
| Thermo Fisher Scientific Inc      | 3.15 %        | 1/15/2023     | 118                    |              | 121           |
| Thermo Fisher Scientific Inc      | 3.00 %        | 4/15/2023     | 166                    |              | 168           |
| Time Warner Inc                   | 4.75 %        | 3/29/2021     | 308                    |              | 331           |
| Time Warner Inc                   | 3.55 %        | 6/1/2024      | 252                    |              | 256           |
| Time Warner Cable Llc             | 8.75 %        | 2/14/2019     | 213                    |              | 234           |
| Total Cap Intl Sa                 | 2.70 %        | 1/25/2023     | 134                    |              | 136           |
| Total System Svcs Inc             | 4.80 %        | 4/1/2026      | 16                     |              | 17            |
| 21St Century Fox Amer Inc         | 6.90 %        | 3/1/2019      | 749                    |              | 806           |
| 21St Century Fox Amer Inc         | 3.00 %        | 9/15/2022     | 192                    |              | 197           |
| Tyson Foods Inc                   | 3.95 %        | 8/15/2024     | 229                    |              | 244           |
| Unilever Cap Corp                 | 4.25 %        | 2/10/2021     | 292                    |              | 313           |
| Union Pacific Corp                | 4.00 %        | 2/1/2021      | 371                    |              | 394           |
| United Parcel Svc Inc             | 5.13 %        | 4/1/2019      | 63                     |              | 66            |
| United Parcel Svc Inc             | 3.13 %        | 1/15/2021     | 221                    |              | 229           |
| United Technologies Corp          | 3.10 %        | 6/1/2022      | 284                    |              | 290           |
| Verizon Comms Inc                 | 3.38 %        | 2/15/2025     | 809                    |              | 822           |
| Viacom Inc                        | 5.63 %        | 9/15/2019     | 110                    |              | 117           |
| Viacom Inc                        | 3.13 %        | 6/15/2022     | 158                    |              | 156           |
| Viacom Inc                        | 3.88 %        | 4/1/2024      | 110                    |              | 111           |

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| Identity of issue               | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|---------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Waste Mgmt Inc                  | 4.60 %        | 3/1/2021      | 126                    |              | 136           |
| Waste Mgmt Inc                  | 2.90 %        | 9/15/2022     | 118                    |              | 120           |
| Western Gas Partners Lp         | 4.00 %        | 7/1/2022      | 126                    |              | 131           |
| Williams Partners Lp            | 4.30 %        | 3/4/2024      | 308                    |              | 326           |
| Wyeth Llc                       | 6.45 %        | 2/1/2024      | 205                    |              | 253           |
| Xto Energy Inc                  | 5.50 %        | 6/15/2018     | 197                    |              | 201           |
| Xylem Inc                       | 4.88 %        | 10/1/2021     | 268                    |              | 292           |
| Zimmer Hldgs Inc                | 2.70 %        | 4/1/2020      | 205                    |              | 207           |
| Agl Cap Corp                    | 3.50 %        | 9/15/2021     | 284                    |              | 293           |
| Ameren Illinois Co              | 2.70 %        | 9/1/2022      | 166                    |              | 168           |
| American Wtr Cap Corp           | 2.95 %        | 9/1/2027      | 142                    |              | 142           |
| Appalachian Pwr Co              | 3.30 %        | 6/1/2027      | 79                     |              | 79            |
| Baltimore Gas & Elec Co         | 3.35 %        | 7/1/2023      | 134                    |              | 140           |
| Centerpoint Energy Houston Elec | 2.25 %        | 8/1/2022      | 134                    |              | 133           |
| Commonwealth Edison Co          | 2.95 %        | 8/15/2027     | 221                    |              | 221           |
| Dominion Resources Inc          | 4.45 %        | 3/15/2021     | 173                    |              | 185           |
| Duke Energy In Inc              | 3.75 %        | 7/15/2020     | 158                    |              | 166           |
| Duke Energy Carolinas Llc       | 2.95 %        | 12/1/2026     | 229                    |              | 228           |
| Emera Us Fin Lp                 | 3.55 %        | 6/15/2026     | 173                    |              | 174           |
| Entergy Corp                    | 5.13 %        | 9/15/2020     | 308                    |              | 330           |
| Entergy Louisiana Llc           | 2.40 %        | 10/1/2026     | 118                    |              | 113           |
| Florida Pwr & Lt Co             | 2.75 %        | 6/1/2023      | 47                     |              | 48            |
| Georgia Pwr Co                  | 2.85 %        | 5/15/2022     | 276                    |              | 277           |
| Lg&E & Ku Energy Llc            | 3.75 %        | 11/15/2020    | 158                    |              | 163           |

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|------------------------------------|---------------|---------------|------------------------|--------------|---------------|
| National Rural Utils Coop Fin Corp | 2.30 %        | 11/15/2019    | 213                    |              | 214           |
| Nisource Fin Corp                  | 6.80 %        | 1/15/2019     | 24                     |              | 25            |
| Northern States Pwr Co Mn          | 2.20 %        | 8/15/2020     | 166                    |              | 167           |
| Oncor Elec Delivery Co Llc         | 2.95 %        | 4/1/2025      | 189                    |              | 190           |
| Pseg Pwr Llc                       | 3.00 %        | 6/15/2021     | 284                    |              | 287           |
| Pacific Gas & Elec Co              | 3.85 %        | 11/15/2023    | 371                    |              | 388           |
| Pacific Gas & Elec Co              | 3.40 %        | 8/15/2024     | 276                    |              | 285           |
| Progress Energy Inc                | 4.88 %        | 12/1/2019     | 394                    |              | 414           |
| Public Svc Co Of Colorado          | 2.50 %        | 3/15/2023     | 16                     |              | 16            |
| Public Svc Elec & Gas Co           | 2.25 %        | 9/15/2026     | 39                     |              | 37            |
| Puget Energy Inc                   | 3.65 %        | 5/15/2025     | 134                    |              | 138           |
| San Diego Gas & Elec Co            | 3.60 %        | 9/1/2023      | 189                    |              | 199           |
| Southern Ca Edison Co              | 3.50 %        | 10/1/2023     | 308                    |              | 317           |
| Hydro Quebec                       | 8.05 %        | 7/7/2024      | 110                    |              | 147           |
| Quebec Province Of                 | 7.50 %        | 7/15/2023     | 142                    |              | 180           |
| Quebec Province Of                 | 7.13 %        | 2/9/2024      | 449                    |              | 568           |
| Ca St                              | 6.20 %        | 3/1/2019      | 670                    |              | 717           |
| University Ca                      | 3.06 %        | 7/1/2025      | 749                    |              | 769           |
| America Movil Sab De Cv            | 5.00 %        | 3/30/2020     | 473                    |              | 505           |
| Southern Copper Corp               | 3.88 %        | 4/23/2025     | 197                    |              | 206           |
| Teva Pharmaceutical Fin Co Bv      | 2.95 %        | 12/18/2022    | 339                    |              | 304           |
| Chile Rep Of                       | 3.25 %        | 9/14/2021     | 244                    |              | 254           |
| Colombia Rep Of                    | 4.00 %        | 2/26/2024     | 315                    |              | 331           |
| Ecopetrol Sa                       | 4.13 %        | 1/16/2025     | 71                     |              | 73            |

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|---|---------------|---------------|------------------------|--------------|---------------|
| Export Import Bk Of Korea                 | 4.38 %        | 9/15/2021     | 410                    |              | 435           |
| Israel St Of                              | 4.00 %        | 6/30/2022     | 315                    |              | 334           |
| Petroleos Mexicanos                       | 3.50 %        | 1/30/2023     | 126                    |              | 125           |
| Petroleos Mexicanos                       | 6.50 %        | 3/13/2027     | 315                    |              | 351           |
| Mexico United Mexican States              | 3.63 %        | 3/15/2022     | 426                    |              | 447           |
| Mexico United Mexican States              | 4.00 %        | 10/2/2023     | 151                    |              | 160           |
| Cash                                      |               |               | 71                     |              | 71            |
| Wrapper                                   |               |               |                        |              | Ø159          |
| Fair value of contract                    |               |               |                        |              | 397,545       |
| American General Life Contract No. 725840 |               |               |                        |              |               |
| Irs Usd 1.75000 12/21/16-10Y Cme          | 1.75 %        | 12/21/2026    | (15,851 )              |              | 828           |
| U S Treasury Note                         | 2.00 %        | 6/30/2024     | 6,309                  |              | 6,189         |
| U S Treasury Note                         | 2.00 %        | 5/31/2024     | 946                    |              | 929           |
| U S Treasury Note                         | 2.00 %        | 7/31/2022     | 39                     |              | 39            |
| U S Treasury Note                         | 2.13 %        | 6/30/2022     | 1,459                  |              | 1,456         |
| U S Treasury Note                         | 2.00 %        | 4/30/2024     | 5,047                  |              | 4,957         |
| U S Treasury Note                         | 1.88 %        | 4/30/2022     | 946                    |              | 935           |
| U S Treasury Note                         | 1.75 %        | 4/30/2022     | 394                    |              | 388           |
| U S Treasury Note                         | 1.13 %        | 1/31/2019     | 7,097                  |              | 7,044         |
| U S Treasury Note                         | 1.75 %        | 9/30/2022     | 513                    |              | 502           |
| U S Treasury Note                         | 1.88 %        | 8/31/2022     | 552                    |              | 544           |
| U S Treasury Note                         | 1.75 %        | 3/31/2022     | 2,366                  |              | 2,327         |
| U S Treasury Note                         | 2.13 %        | 12/31/2021    | 2,208                  |              | 2,209         |

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|-----------------------------------|---------------|---------------|------------------------|--------------|---------------|
| U S Treasury Note                 | 1.75 %        | 11/30/2019    | 39,429                 |              | 39,334        |
| U S Treasury Note                 | 1.50 %        | 7/15/2020     | 5,520                  |              | 5,462         |
| Fed Home Ln Mtge Glbl Nt (2.5Mmm) | 1.63 %        | 9/29/2020     | 1,735                  |              | 1,716         |
| Fed Home Ln Mtge Glbl Nt (6Mmm)   | 1.25 %        | 10/2/2019     | 7,097                  |              | 7,014         |
| Fnma Nt (3.5Mmm)                  | 1.75 %        | 11/26/2019    | 7,097                  |              | 7,075         |
| Fnma Nt (3Mmm)                    | 1.50 %        | 2/28/2020     | 4,731                  |              | 4,684         |
| Fnma Nt (3Mmm)                    | 2.00 %        | 1/5/2022      | 5,599                  |              | 5,565         |
| Fnma Glbl Nt (500Mm)              | 1.25 %        | 8/23/2019     | 1,341                  |              | 1,326         |
| Fnma Pass Thru 30Yr #Au5386       | 3.00 %        | 6/1/2043      | 4,137                  |              | 4,160         |
| Fnma Pass Thru 30Yr #As0924       | 5.00 %        | 11/1/2043     | 2,061                  |              | 2,219         |
| Fhlmc Gold 30Yr #Q3-7305          | 3.00 %        | 11/1/2045     | 2,611                  |              | 2,617         |
| Fhlmc Gold 30Yr Gnt #G0-8693      | 3.50 %        | 3/1/2046      | 117                    |              | 121           |
| Fhlmc Gold 30Yr Gnt #G0-8687      | 3.50 %        | 1/1/2046      | 5,013                  |              | 5,157         |
| Gnma Ii Tba 4.0% Jan 30Yr Jmbo    | 4.00 %        | 1/22/2048     | 6,388                  |              | 6,659         |
| Fhlmc Tba Gold 3.5% Feb 30Yr      | 3.50 %        | 2/13/2048     | 3,627                  |              | 3,719         |
| Fnma Tba 5.0% Feb 30Yr            | 5.00 %        | 2/13/2048     | 3,943                  |              | 4,235         |
| Fnma Tba 4.5% Feb 30Yr            | 4.50 %        | 2/13/2048     | 3,154                  |              | 3,352         |
| Fnma Tba 4.0% Mar 30Yr            | 4.00 %        | 3/13/2048     | 3,943                  |              | 4,112         |
| Fnma Tba 4.0% Feb 30Yr            | 4.00 %        | 2/13/2048     | 17,901                 |              | 18,696        |
| Fnma Tba 3.5% Mar 30Yr            | 3.50 %        | 3/13/2048     | 3,943                  |              | 4,036         |
| Fnma Tba 3.5% Feb 30Yr            | 3.50 %        | 2/13/2048     | 7,097                  |              | 7,276         |
| Fnma Tba 3.0% Feb 30Yr            | 3.00 %        | 2/13/2048     | 4,337                  |              | 4,332         |
| Fnma Tba 3.0% Jan 15Yr            | 3.00 %        | 1/17/2033     | 7,334                  |              | 7,470         |
| Woodside Finance Ltd              | 8.75 %        | 3/1/2019      | 315                    |              | 338           |

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|--|---------------|---------------|------------------------|--------------|---------------|
| Wells Fargo & Company Sr Unsec         | 3.55 %        | 9/29/2025     | 1,341                  |              | 1,377         |
| Wells Fargo & Company Sr Unsec         | 2.47 %        | 1/24/2023     | 1,183                  |              | 1,207         |
| Verizon Communications Sr Unsec        | 3.50 %        | 11/1/2024     | 2,997                  |              | 3,055         |
| Ubs Group Funding Switze Sr Unsec 144A | 2.86 %        | 8/15/2023     | 2,760                  |              | 2,731         |
| Toronto-Dominion Bank Sr Unsec         | 2.13 %        | 4/7/2021      | 1,104                  |              | 1,094         |
| Toronto-Dominion Bank Sec 144A         | 2.25 %        | 3/15/2021     | 1,104                  |              | 1,098         |
| Telstra Corp Ltd Nt 144A               | 4.80 %        | 10/12/2021    | 237                    |              | 254           |
| Tech Data Corp Sr Unsec                | 3.70 %        | 2/15/2022     | 710                    |              | 713           |
| Synchrony Financial Sr Unsec           | 2.61 %        | 2/3/2020      | 1,577                  |              | 1,600         |
| Svenska Handelsbanken Ab Unsec         | 2.40 %        | 10/1/2020     | 1,971                  |              | 1,974         |
| Sprint Spectrum / Spec I Sec 144A      | 3.36 %        | 3/20/2023     | 518                    |              | 522           |
| Societe Generale Sr Unsec 144A         | 2.63 %        | 9/16/2020     | 1,735                  |              | 1,740         |
| Santander Uk Group Hldgs Sr Unsec      | 2.88 %        | 8/5/2021      | 1,656                  |              | 1,654         |
| Royal Bank Of Canada Covered           | 2.20 %        | 9/23/2019     | 789                    |              | 788           |
| Royal Bank Of Canada                   | 1.88 %        | 2/5/2020      | 1,735                  |              | 1,721         |
| Ppl Wem Holdings Plc Sr Unsec 144A     | 5.38 %        | 5/1/2021      | 710                    |              | 761           |
| Oracle Corp Sr Unsec                   | 2.95 %        | 11/15/2024    | 1,577                  |              | 1,590         |
| Nissan Motor Acceptance Sr Unsec 144A  | 2.15 %        | 9/28/2020     | 315                    |              | 313           |
| Nissan Motor Acceptance Sr Unsec 144A  | 2.25 %        | 1/13/2020     | 1,577                  |              | 1,575         |
| New York Life Global Fdg Sec 144A      | 2.00 %        | 4/13/2021     | 315                    |              | 311           |
| New York Life Global Fdg 144A          | 1.95 %        | 2/11/2020     | 1,656                  |              | 1,646         |
| Nationwide Bldg Society Sr Unsec 144A  | 2.45 %        | 7/27/2021     | 867                    |              | 861           |
| National Australia Bk/Ny Sr Unsec      | 1.88 %        | 7/12/2021     | 2,129                  |              | 2,085         |
| Metlife Inc Sr Unsec A                 | 6.82 %        | 8/15/2018     | 1,577                  |              | 1,624         |

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|---------------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Massmutual Global Fundin Sec 144A     | 2.00          | % 4/15/2021   | 1,301                  |              | 1,282         |
| Mufg Americas Hldgs Corp Sr Unsec     | 2.25          | % 2/10/2020   | 1,498                  |              | 1,491         |
| Lloyds Banking Group Plc Sr Unsec     | 2.91          | % 11/7/2023   | 1,104                  |              | 1,096         |
| Kinder Morgan Ener Part Sr Unsec      | 4.25          | % 9/1/2024    | 1,341                  |              | 1,390         |
| Jackson Natl Life Global Sec 144A     | 2.25          | % 4/29/2021   | 394                    |              | 390           |
| Jpmorgan Chase & Co Sr Unsec          | 3.13          | % 1/23/2025   | 4,889                  |              | 4,921         |
| Iberdrola Fin Ireland Co Gtd 144A     | 5.00          | % 9/11/2019   | 790                    |              | 823           |
| Ing Bank Nv Covered Sec 144A          | 2.63          | % 12/5/2022   | 1,065                  |              | 1,067         |
| Hsbc Holdings Plc Sr Unsec            | 5.10          | % 4/5/2021    | 2,997                  |              | 3,221         |
| Guardian Life Glob Sec 144A           | 2.00          | % 4/26/2021   | 1,577                  |              | 1,546         |
| Goldman Sachs Group Inc Sr Unsec      | 3.50          | % 1/23/2025   | 4,495                  |              | 4,570         |
| Goldman Sachs Group Inc Sr Unsec      | 2.91          | % 6/5/2023    | 473                    |              | 470           |
| General Motors Finl Co Sr Unsec       | 2.35          | % 10/4/2019   | 315                    |              | 315           |
| General Electric Co Sr Unsec          | 2.70          | % 10/9/2022   | 4,731                  |              | 4,727         |
| Enterprise Products Oper Co Gtd       | 6.50          | % 1/31/2019   | 631                    |              | 659           |
| Energy Transfer Partners Sr Unsec     | 4.15          | % 10/1/2020   | 902                    |              | 932           |
| Enbridge Inc Sr Unsec                 | 1.75          | % 1/10/2020   | 1,262                  |              | 1,264         |
| Electricite De France Sr Unsec 144A   | 2.15          | % 1/22/2019   | 473                    |              | 473           |
| Electricite De France Nt 144A         | 6.50          | % 1/26/2019   | 1,341                  |              | 1,403         |
| Dominion Energy Gas Hldg Llc Sr Unsec | 2.80          | % 11/15/2020  | 1,065                  |              | 1,073         |
| Deutsche Bank Ag Sr Unsec             | 4.25          | % 10/14/2021  | 1,104                  |              | 1,150         |
| Daimler Finance Na Llc Sr Unsec 144A  | 1.50          | % 7/5/2019    | 1,656                  |              | 1,637         |
| Crown Castle Towers Llc Co Gtd 144A   | 4.88          | % 8/15/2040   | 710                    |              | 743           |
| Rabobank Nederland Nt                 | 4.50          | % 1/11/2021   | 3,154                  |              | 3,345         |

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|---------------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Commonwealth Bank Aust 144A           | 1.75 %        | 11/7/2019     | 1,735                  |              | 1,718         |
| Caterpillar Finl Service Sr Unsec Mtn | 1.90 %        | 3/22/2019     | 1,183                  |              | 1,181         |
| Sky Plc Sr Unsec 144A                 | 2.63 %        | 9/16/2019     | 426                    |              | 427           |
| Bnp Paribas Sr Unsec 144A             | 2.95 %        | 5/23/2022     | 946                    |              | 949           |
| Barclays Plc Sr Unsec                 | 3.20 %        | 8/10/2021     | 1,104                  |              | 1,111         |
| Banque Fed Cred Mutuel Sr Unsec 144A  | 2.00 %        | 4/12/2019     | 789                    |              | 786           |
| Bank Of Nova Scotia Sec               | 1.88 %        | 4/26/2021     | 3,470                  |              | 3,404         |
| Bank Of America                       | 3.42 %        | 12/20/2028    | 1,420                  |              | 1,422         |
| Bank Of America Corp Sr Unsec         | 4.00 %        | 4/1/2024      | 1,577                  |              | 1,669         |
| Bp Capital Markets Plc Co Gtd         | 4.74 %        | 3/11/2021     | 1,971                  |              | 2,112         |
| Aviation Capital Group Nt 144A        | 7.13 %        | 10/15/2020    | 1,183                  |              | 1,319         |
| American Tower Corp Sr Unsec          | 5.90 %        | 11/1/2021     | 473                    |              | 524           |
| Aig Inc                               | 6.40 %        | 12/15/2020    | 867                    |              | 962           |
| American Honda Finance Sr Unsec       | 1.74 %        | 11/5/2021     | 2,366                  |              | 2,369         |
| At&T Inc Sr Unsec                     | 3.40 %        | 5/15/2025     | 1,341                  |              | 1,320         |
| Bab Ut St-B                           | 3.54 %        | 7/1/2025      | 1,617                  |              | 1,687         |
| Univ Of Pittsburgh Pa                 | 2.32 %        | 9/15/2021     | 1,814                  |              | 1,813         |
| Port Seattle-Txbl-B1                  | 7.00 %        | 5/1/2019      | 1,577                  |              | 1,678         |
| Ny St Urban Dev-B                     | 2.10 %        | 3/15/2022     | 3,154                  |              | 3,142         |
| Nys Twy-Txb-B-Babs                    | 5.45 %        | 4/1/2025      | 1,341                  |              | 1,525         |
| Met Trn Auth-A2-Babs                  | 5.36 %        | 11/15/2023    | 473                    |              | 536           |
| Kfw Sr Unsec                          | 1.50 %        | 2/6/2019      | 1,143                  |              | 1,138         |
| Industry Pub Facs-A                   | 4.34 %        | 7/1/2024      | 789                    |              | 843           |
| European Investment Bank Sr Unsec     | 2.00 %        | 3/15/2021     | 1,774                  |              | 1,763         |

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| Cobb-Marietta Coliseu            | 2.55 %        | 7/1/2021      | 986                    |              | 992           |
| Vm Cash Ccp Cme Rdr Usd          | 0.01 %        | 12/31/2060    | 59                     |              | 59            |
| U S Treasury Repo                | 1.50 %        | 1/3/2018      | 61,746                 |              | 61,746        |
| U S Treasury Repo                | 1.68 %        | 1/2/2018      | 28,231                 |              | 28,231        |
| U S Treasury Repo                | 1.67 %        | 1/2/2018      | 23,657                 |              | 23,657        |
| U S Tips Repo                    | 1.69 %        | 1/2/2018      | 9,700                  |              | 9,700         |
| Irs Usd 1.25000 12/21/16-2Y Cme  | 1.25 %        | 12/21/2018    | 28,152                 |              | ø170          |
| Irs Usd 1.25000 06/15/16-2Y Cme  | 1.25 %        | 6/15/2018     | 35,644                 |              | ø74           |
| *Collective Us Govt Stif 15 Bps  | —             | 12/1/2030     | 412                    |              | 412           |
| U S Treasury Note                | 1.00 %        | 11/30/2018    | 7,176                  |              | 7,126         |
| Scslc 2005 A3 3Mlib+14Bp         | 1.62 %        | 12/1/2023     | 294                    |              | 294           |
| Slma 2006-6 A3 3Mlib+11Bp        | 1.48 %        | 10/27/2025    | 392                    |              | 391           |
| Slma 2006-5 A5 3Mlib+11Bp        | 1.48 %        | 1/25/2027     | 365                    |              | 365           |
| Slma 2007-1 A5 3Mlib+9           | 1.46 %        | 1/26/2026     | 494                    |              | 494           |
| Slma 2006-8 A5 3Mlib+11Bp        | 1.48 %        | 1/27/2025     | 1,726                  |              | 1,723         |
| Slma 2005-9 A6 3Mlib+55Bp        | 1.92 %        | 10/26/2026    | 1,228                  |              | 1,232         |
| Slma 2005-8 A4 3Mlib             | 1.92 %        | 1/25/2028     | 2,395                  |              | 2,407         |
| Slma 2005-7 A4 3Mlib+15Bp        | 1.52 %        | 10/25/2029    | 1,406                  |              | 1,398         |
| Slma 2005-6 A5A 3Mlib+11Bp       | 1.48 %        | 7/27/2026     | 161                    |              | 161           |
| Slma 2005-3 A5                   | 1.46 %        | 10/25/2024    | 441                    |              | 440           |
| Slclt 2007-1 A4 3Mlib+6Bp        | 1.48 %        | 5/15/2029     | 1,164                  |              | 1,153         |
| Nordea Bank Ab Sr Unsec Frn 144A | 2.44 %        | 9/17/2018     | 946                    |              | 951           |
| Navsl 2015-3 A1 1Mlib+32Bp       | 1.87 %        | 7/25/2030     | 160                    |              | 161           |
| Navsl 2015-1 A1 1Mlib+30Bp       | 1.85 %        | 9/26/2022     | 104                    |              | 104           |

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|------------------------------------|---------------|---------------|------------------------|--------------|---------------|
| Jackson Natl Life Global Sec 144A  | 1.88 %        | 10/15/2018    | 1,025                  |              | 1,024         |
| Fnma Pass Thru 20Yr #Ae0787        | 5.50 %        | 5/1/2028      | 96                     |              | 105           |
| Fnma Pass Thru 30Yr #Ad0963        | 5.50 %        | 9/1/2038      | 102                    |              | 113           |
| Fnma Pass Thru 20Yr #Ad0912        | 5.50 %        | 4/1/2029      | 232                    |              | 254           |
| Fnma Pass Thru 30Yr #995759        | 5.50 %        | 11/1/2038     | 738                    |              | 811           |
| Fnma Pass Thru 30Yr #940765        | 5.50 %        | 6/1/2037      | 122                    |              | 134           |
| Fnma Pass Thru 30Yr #889561        | 5.50 %        | 6/1/2038      | 247                    |              | 272           |
| Fnma Pass Thru 20Yr #888843        | 5.50 %        | 3/1/2027      | 96                     |              | 106           |
| Fnma Pass Thru 30Yr #865433        | 5.50 %        | 2/1/2036      | 9                      |              | 10            |
| Fnma Pass Thru 30Yr #849299        | 5.50 %        | 1/1/2036      | 338                    |              | 374           |
| Fnma Pass Thru 30Yr #831356        | 5.50 %        | 3/1/2036      | 189                    |              | 209           |
| Fnma Pass Thru 30Yr #817640        | 5.50 %        | 11/1/2035     | 244                    |              | 267           |
| Fnma Pass Thru 30Yr #808040        | 5.50 %        | 2/1/2035      | 408                    |              | 451           |
| Fnma Pass Thru 30Yr #804303        | 5.50 %        | 11/1/2034     | 21                     |              | 23            |
| Fnma Pass Thru 30Yr #802316        | 5.50 %        | 11/1/2034     | 17                     |              | 19            |
| Fn Arm 793029 Us0006M+158.2 10.869 | 3.05 %        | 7/1/2034      | 538                    |              | 559           |
| Fnma Pass Thru 30Yr #756202        | 5.50 %        | 12/1/2033     | 15                     |              | 16            |
| Fnma Pass Thru 30Yr #A17579        | 5.50 %        | 2/1/2042      | 212                    |              | 234           |
| Fnma Pass Thru 20Yr #A16938        | 5.50 %        | 4/1/2030      | 216                    |              | 237           |
| Fnma Pass Thru 30Yr #357908        | 5.50 %        | 7/1/2035      | 18                     |              | 20            |
| Fnma Pass Thru 20Yr #310164        | 5.50 %        | 1/1/2026      | 277                    |              | 303           |
| Fnma Pass Thru 20Yr #257047        | 5.50 %        | 1/1/2028      | 67                     |              | 73            |
| Fnma Pass Thru 20Yr #256600        | 5.50 %        | 2/1/2027      | 1                      |              | 2             |
| Fnma Pass Thru 20Yr #255075        | 5.50 %        | 2/1/2024      | 432                    |              | 474           |

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| Fed Home Ln Mtge Gbl Nt (500Mm)                    | 1.15 %        | 9/14/2018     | 1,893                  |              | 1,885         |
| Fh Arm 1Q1534 H15T1Y+223.3 10.15                   | 3.13 %        | 6/1/2037      | 703                    |              | 741           |
| Chait 2015-A5 A                                    | 1.36 %        | 4/15/2020     | 789                    |              | 791           |
| Net Unsettled Trades                               |               |               |                        |              | Ø125,725      |
| Interest And Dividends Accrued/Receivable          |               |               |                        |              | 1,507         |
| Broker Cash Collateral Received                    |               |               |                        |              | Ø24           |
| Centrally Cleared Swaps (Due To) / Due From Broker |               |               |                        |              | Ø573          |
| Wrapper  |               |               |                        |              | Ø78           |
| Fair value of contract                             |               |               |                        |              | 314,269       |
| Royal Bank of Canada Contract No. Citigroup01      |               |               |                        |              |               |
| Irs Usd 1.75000 12/21/16-10Y Cme                   | 1.75 %        | 12/21/2026    | (15,851 )              |              | 828           |
| U S Treasury Note                                  | 2.00 %        | 6/30/2024     | 6,309                  |              | 6,189         |
| U S Treasury Note                                  | 2.00 %        | 5/31/2024     | 946                    |              | 929           |
| U S Treasury Note                                  | 2.00 %        | 7/31/2022     | 39                     |              | 39            |
| U S Treasury Note                                  | 2.13 %        | 6/30/2022     | 1,459                  |              | 1,456         |
| U S Treasury Note                                  | 2.00 %        | 4/30/2024     | 5,047                  |              | 4,957         |
| U S Treasury Note                                  | 1.88 %        | 4/30/2022     | 946                    |              | 935           |
| U S Treasury Note                                  | 1.75 %        | 4/30/2022     | 394                    |              | 388           |
| U S Treasury Note                                  | 1.13 %        | 1/31/2019     | 7,097                  |              | 7,044         |
| U S Treasury Note                                  | 1.75 %        | 9/30/2022     | 513                    |              | 502           |
| U S Treasury Note                                  | 1.88 %        | 8/31/2022     | 552                    |              | 544           |
| U S Treasury Note                                  | 1.75 %        | 3/31/2022     | 2,366                  |              | 2,327         |
| U S Treasury Note                                  | 2.13 %        | 12/31/2021    | 2,208                  |              | 2,209         |

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| U S Treasury Note                 | 1.75 %        | 11/30/2019    | 39,429                 |              | 39,334        |
| U S Treasury Note                 | 1.50 %        | 7/15/2020     | 5,520                  |              | 5,462         |
| Fed Home Ln Mtge Glbl Nt (2.5Mmm) | 1.63 %        | 9/29/2020     | 1,735                  |              | 1,716         |
| Fed Home Ln Mtge Glbl Nt (6Mmm)   | 1.25 %        | 10/2/2019     | 7,097                  |              | 7,014         |
| Fnma Nt (3.5Mmm)                  | 1.75 %        | 11/26/2019    | 7,097                  |              | 7,075         |
| Fnma Nt (3Mmm)                    | 1.50 %        | 2/28/2020     | 4,731                  |              | 4,684         |
| Fnma Nt (3Mmm)                    | 2.00 %        | 1/5/2022      | 5,599                  |              | 5,565         |
| Fnma Glbl Nt (500Mm)              | 1.25 %        | 8/23/2019     | 1,341                  |              | 1,326         |
| Fnma Pass Thru 30Yr #Au5386       | 3.00 %        | 6/1/2043      | 4,137                  |              | 4,160         |
| Fnma Pass Thru 30Yr #As0924       | 5.00 %        | 11/1/2043     | 2,061                  |              | 2,219         |
| Fhlmc Gold 30Yr #Q3-7305          | 3.00 %        | 11/1/2045     | 2,611                  |              | 2,617         |
| Fhlmc Gold 30Yr Gnt #G0-8693      | 3.50 %        | 3/1/2046      | 117                    |              | 121           |
| Fhlmc Gold 30Yr Gnt #G0-8687      | 3.50 %        | 1/1/2046      | 5,013                  |              | 5,157         |
| Gnma Ii Tba 4.0% Jan 30Yr Jmbo    | 4.00 %        | 1/22/2048     | 6,388                  |              | 6,659         |
| Fhlmc Tba Gold 3.5% Feb 30Yr      | 3.50 %        | 2/13/2048     | 3,627                  |              | 3,719         |
| Fnma Tba 5.0% Feb 30Yr            | 5.00 %        | 2/13/2048     | 3,943                  |              | 4,235         |
| Fnma Tba 4.5% Feb 30Yr            | 4.50 %        | 2/13/2048     | 3,154                  |              | 3,352         |
| Fnma Tba 4.0% Mar 30Yr            | 4.00 %        | 3/13/2048     | 3,943                  |              | 4,112         |
| Fnma Tba 4.0% Feb 30Yr            | 4.00 %        | 2/13/2048     | 17,901                 |              | 18,696        |
| Fnma Tba 3.5% Mar 30Yr            | 3.50 %        | 3/13/2048     | 3,943                  |              | 4,036         |
| Fnma Tba 3.5% Feb 30Yr            | 3.50 %        | 2/13/2048     | 7,097                  |              | 7,276         |
| Fnma Tba 3.0% Feb 30Yr            | 3.00 %        | 2/13/2048     | 4,337                  |              | 4,332         |
| Fnma Tba 3.0% Jan 15Yr            | 3.00 %        | 1/17/2033     | 7,334                  |              | 7,470         |
| Woodside Finance Ltd              | 8.75 %        | 3/1/2019      | 315                    |              | 338           |

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| Wells Fargo & Company Sr Unsec         | 3.55 %        | 9/29/2025     | 1,341                  |              | 1,377         |
| Wells Fargo & Company Sr Unsec         | 2.47 %        | 1/24/2023     | 1,183                  |              | 1,207         |
| Verizon Communications Sr Unsec        | 3.50 %        | 11/1/2024     | 2,997                  |              | 3,055         |
| Ubs Group Funding Switze Sr Unsec 144A | 2.86 %        | 8/15/2023     | 2,760                  |              | 2,731         |
| Toronto-Dominion Bank Sr Unsec         | 2.13 %        | 4/7/2021      | 1,104                  |              | 1,094         |
| Toronto-Dominion Bank Sec 144A         | 2.25 %        | 3/15/2021     | 1,104                  |              | 1,098         |
| Telstra Corp Ltd Nt 144A               | 4.80 %        | 10/12/2021    | 237                    |              | 254           |
| Tech Data Corp Sr Unsec                | 3.70 %        | 2/15/2022     | 710                    |              | 713           |
| Synchrony Financial Sr Unsec           | 2.61 %        | 2/3/2020      | 1,577                  |              | 1,600         |
| Svenska Handelsbanken Ab Unsec         | 2.40 %        | 10/1/2020     | 1,971                  |              | 1,974         |
| Sprint Spectrum / Spec I Sec 144A      | 3.36 %        | 3/20/2023     | 518                    |              | 522           |
| Societe Generale Sr Unsec 144A         | 2.63 %        | 9/16/2020     | 1,735                  |              | 1,740         |
| Santander Uk Group Hldgs Sr Unsec      | 2.88 %        | 8/5/2021      | 1,656                  |              | 1,654         |
| Royal Bank Of Canada Covered           | 2.20 %        | 9/23/2019     | 789                    |              | 788           |
| Royal Bank Of Canada                   | 1.88 %        | 2/5/2020      | 1,735                  |              | 1,721         |
| Ppl Wem Holdings Plc Sr Unsec 144A     | 5.38 %        | 5/1/2021      | 710                    |              | 761           |
| Oracle Corp Sr Unsec                   | 2.95 %        | 11/15/2024    | 1,577                  |              | 1,590         |
| Nissan Motor Acceptance Sr Unsec 144A  | 2.15 %        | 9/28/2020     | 315                    |              | 313           |
| Nissan Motor Acceptance Sr Unsec 144A  | 2.25 %        | 1/13/2020     | 1,577                  |              | 1,575         |
| New York Life Global Fdg Sec 144A      | 2.00 %        | 4/13/2021     | 315                    |              | 311           |
| New York Life Global Fdg 144A          | 1.95 %        | 2/11/2020     | 1,656                  |              | 1,646         |
| Nationwide Bldg Society Sr Unsec 144A  | 2.45 %        | 7/27/2021     | 867                    |              | 861           |
| National Australia Bk/Ny Sr Unsec      | 1.88 %        | 7/12/2021     | 2,129                  |              | 2,085         |
| Metlife Inc Sr Unsec A                 | 6.82 %        | 8/15/2018     | 1,577                  |              | 1,624         |

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| Massmutual Global Fundin Sec 144A     | 2.00          | % 4/15/2021   | 1,301                  |              | 1,282         |
| Mufg Americas Hldgs Corp Sr Unsec     | 2.25          | % 2/10/2020   | 1,498                  |              | 1,491         |
| Lloyds Banking Group Plc Sr Unsec     | 2.91          | % 11/7/2023   | 1,104                  |              | 1,096         |
| Kinder Morgan Ener Part Sr Unsec      | 4.25          | % 9/1/2024    | 1,341                  |              | 1,390         |
| Jackson Natl Life Global Sec 144A     | 2.25          | % 4/29/2021   | 394                    |              | 390           |
| Jpmorgan Chase & Co Sr Unsec          | 3.13          | % 1/23/2025   | 4,889                  |              | 4,921         |
| Iberdrola Fin Ireland Co Gtd 144A     | 5.00          | % 9/11/2019   | 790                    |              | 823           |
| Ing Bank Nv Covered Sec 144A          | 2.63          | % 12/5/2022   | 1,065                  |              | 1,067         |
| Hsbc Holdings Plc Sr Unsec            | 5.10          | % 4/5/2021    | 2,997                  |              | 3,221         |
| Guardian Life Glob Sec 144A           | 2.00          | % 4/26/2021   | 1,577                  |              | 1,546         |
| Goldman Sachs Group Inc Sr Unsec      | 3.50          | % 1/23/2025   | 4,495                  |              | 4,570         |
| Goldman Sachs Group Inc Sr Unsec      | 2.91          | % 6/5/2023    | 473                    |              | 470           |
| General Motors Finl Co Sr Unsec       | 2.35          | % 10/4/2019   | 315                    |              | 315           |
| General Electric Co Sr Unsec          | 2.70          | % 10/9/2022   | 4,731                  |              | 4,727         |
| Enterprise Products Oper Co Gtd       | 6.50          | % 1/31/2019   | 631                    |              | 659           |
| Energy Transfer Partners Sr Unsec     | 4.15          | % 10/1/2020   | 902                    |              | 932           |
| Enbridge Inc Sr Unsec                 | 1.75          | % 1/10/2020   | 1,262                  |              | 1,264         |
| Electricite De France Sr Unsec 144A   | 2.15          | % 1/22/2019   | 473                    |              | 473           |
| Electricite De France Nt 144A         | 6.50          | % 1/26/2019   | 1,341                  |              | 1,403         |
| Dominion Energy Gas Hldg Llc Sr Unsec | 2.80          | % 11/15/2020  | 1,065                  |              | 1,073         |
| Deutsche Bank Ag Sr Unsec             | 4.25          | % 10/14/2021  | 1,104                  |              | 1,150         |
| Daimler Finance Na Llc Sr Unsec 144A  | 1.50          | % 7/5/2019    | 1,656                  |              | 1,637         |
| Crown Castle Towers Llc Co Gtd 144A   | 4.88          | % 8/15/2040   | 710                    |              | 743           |
| Rabobank Nederland Nt                 | 4.50          | % 1/11/2021   | 3,154                  |              | 3,345         |

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| Commonwealth Bank Aust 144A           | 1.75 %        | 11/7/2019     | 1,735                  |              | 1,718         |
| Caterpillar Finl Service Sr Unsec Mtn | 1.90 %        | 3/22/2019     | 1,183                  |              | 1,181         |
| Sky Plc Sr Unsec 144A                 | 2.63 %        | 9/16/2019     | 426                    |              | 427           |
| Bnp Paribas Sr Unsec 144A             | 2.95 %        | 5/23/2022     | 946                    |              | 949           |
| Barclays Plc Sr Unsec                 | 3.20 %        | 8/10/2021     | 1,104                  |              | 1,111         |
| Banque Fed Cred Mutuel Sr Unsec 144A  | 2.00 %        | 4/12/2019     | 789                    |              | 786           |
| Bank Of Nova Scotia Sec               | 1.88 %        | 4/26/2021     | 3,470                  |              | 3,404         |
| Bank Of America                       | 3.42 %        | 12/20/2028    | 1,420                  |              | 1,422         |
| Bank Of America Corp Sr Unsec         | 4.00 %        | 4/1/2024      | 1,577                  |              | 1,669         |
| Bp Capital Markets Plc Co Gtd         | 4.74 %        | 3/11/2021     | 1,971                  |              | 2,112         |
| Aviation Capital Group Nt 144A        | 7.13 %        | 10/15/2020    | 1,183                  |              | 1,319         |
| American Tower Corp Sr Unsec          | 5.90 %        | 11/1/2021     | 473                    |              | 524           |
| Aig Inc                               | 6.40 %        | 12/15/2020    | 867                    |              | 962           |
| American Honda Finance Sr Unsec       | 1.74 %        | 11/5/2021     | 2,366                  |              | 2,369         |
| At&T Inc Sr Unsec                     | 3.40 %        | 5/15/2025     | 1,341                  |              | 1,320         |
| Bab Ut St-B                           | 3.54 %        | 7/1/2025      | 1,617                  |              | 1,687         |
| Univ Of Pittsburgh Pa                 | 2.32 %        | 9/15/2021     | 1,814                  |              | 1,813         |
| Port Seattle-Txbl-B1                  | 7.00 %        | 5/1/2019      | 1,577                  |              | 1,678         |
| Ny St Urban Dev-B                     | 2.10 %        | 3/15/2022     | 3,154                  |              | 3,142         |
| Nys Twy-Txb-B-Babs                    | 5.45 %        | 4/1/2025      | 1,341                  |              | 1,525         |
| Met Trn Auth-A2-Babs                  | 5.36 %        | 11/15/2023    | 473                    |              | 536           |
| Kfw Sr Unsec                          | 1.50 %        | 2/6/2019      | 1,143                  |              | 1,138         |
| Industry Pub Facs-A                   | 4.34 %        | 7/1/2024      | 789                    |              | 843           |
| European Investment Bank Sr Unsec     | 2.00 %        | 3/15/2021     | 1,774                  |              | 1,763         |

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| Cobb-Marietta Coliseu            | 2.55 %        | 7/1/2021      | 986                    |              | 992           |
| Vm Cash Ccp Cme Rdr Usd          | 0.01 %        | 12/31/2060    | 59                     |              | 59            |
| U S Treasury Repo                | 1.50 %        | 1/3/2018      | 61,746                 |              | 61,746        |
| U S Treasury Repo                | 1.68 %        | 1/2/2018      | 28,231                 |              | 28,231        |
| U S Treasury Repo                | 1.67 %        | 1/2/2018      | 23,657                 |              | 23,657        |
| U S Tips Repo                    | 1.69 %        | 1/2/2018      | 9,700                  |              | 9,700         |
| Irs Usd 1.25000 12/21/16-2Y Cme  | 1.25 %        | 12/21/2018    | 28,152                 |              | ø170          |
| Irs Usd 1.25000 06/15/16-2Y Cme  | 1.25 %        | 6/15/2018     | 35,644                 |              | ø74           |
| *Collective Us Govt Stif 15 Bps  | —             | 12/1/2030     | 412                    |              | 412           |
| U S Treasury Note                | 1.00 %        | 11/30/2018    | 7,176                  |              | 7,126         |
| Scslc 2005 A3 3Mlib+14Bp         | 1.62 %        | 12/1/2023     | 294                    |              | 294           |
| Slma 2006-6 A3 3Mlib+11Bp        | 1.48 %        | 10/27/2025    | 392                    |              | 391           |
| Slma 2006-5 A5 3Mlib+11Bp        | 1.48 %        | 1/25/2027     | 365                    |              | 365           |
| Slma 2007-1 A5 3Mlib+9           | 1.46 %        | 1/26/2026     | 494                    |              | 494           |
| Slma 2006-8 A5 3Mlib+11Bp        | 1.48 %        | 1/27/2025     | 1,726                  |              | 1,723         |
| Slma 2005-9 A6 3Mlib+55Bp        | 1.92 %        | 10/26/2026    | 1,228                  |              | 1,232         |
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| Fnma Pass Thru 30Yr #Ad0963        | 5.50 %        | 9/1/2038      | 102                    |              | 113           |
| Fnma Pass Thru 20Yr #Ad0912        | 5.50 %        | 4/1/2029      | 232                    |              | 254           |
| Fnma Pass Thru 30Yr #995759        | 5.50 %        | 11/1/2038     | 738                    |              | 811           |
| Fnma Pass Thru 30Yr #940765        | 5.50 %        | 6/1/2037      | 122                    |              | 134           |
| Fnma Pass Thru 30Yr #889561        | 5.50 %        | 6/1/2038      | 247                    |              | 272           |
| Fnma Pass Thru 20Yr #888843        | 5.50 %        | 3/1/2027      | 96                     |              | 106           |
| Fnma Pass Thru 30Yr #865433        | 5.50 %        | 2/1/2036      | 9                      |              | 10            |
| Fnma Pass Thru 30Yr #849299        | 5.50 %        | 1/1/2036      | 338                    |              | 374           |
| Fnma Pass Thru 30Yr #831356        | 5.50 %        | 3/1/2036      | 189                    |              | 209           |
| Fnma Pass Thru 30Yr #817640        | 5.50 %        | 11/1/2035     | 244                    |              | 267           |
| Fnma Pass Thru 30Yr #808040        | 5.50 %        | 2/1/2035      | 408                    |              | 451           |
| Fnma Pass Thru 30Yr #804303        | 5.50 %        | 11/1/2034     | 21                     |              | 23            |
| Fnma Pass Thru 30Yr #802316        | 5.50 %        | 11/1/2034     | 17                     |              | 19            |
| Fn Arm 793029 Us0006M+158.2 10.869 | 3.05 %        | 7/1/2034      | 538                    |              | 559           |
| Fnma Pass Thru 30Yr #756202        | 5.50 %        | 12/1/2033     | 15                     |              | 16            |
| Fnma Pass Thru 30Yr #A17579        | 5.50 %        | 2/1/2042      | 212                    |              | 234           |
| Fnma Pass Thru 20Yr #A16938        | 5.50 %        | 4/1/2030      | 216                    |              | 237           |
| Fnma Pass Thru 30Yr #357908        | 5.50 %        | 7/1/2035      | 18                     |              | 20            |
| Fnma Pass Thru 20Yr #310164        | 5.50 %        | 1/1/2026      | 277                    |              | 303           |
| Fnma Pass Thru 20Yr #257047        | 5.50 %        | 1/1/2028      | 67                     |              | 73            |
| Fnma Pass Thru 20Yr #256600        | 5.50 %        | 2/1/2027      | 1                      |              | 2             |
| Fnma Pass Thru 20Yr #255075        | 5.50 %        | 2/1/2024      | 432                    |              | 474           |

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CITI RETIREMENT SAVINGS PLAN FOR PUERTO RICO  
 Schedule H, Line 4i – Schedule of Assets (Held at End of Year)  
 EIN: 66-0177415 Plan No. 002  
 December 31, 2017

| Identity of issue                                  | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|--|---------------|---------------|------------------------|--------------|---------------|
| Fed Home Ln Mtge Gbl Nt (500Mm)                    | 1.15 %        | 9/14/2018     | 1,893                  |              | 1,885         |
| Fh Arm 1Q1534 H15T1Y+223.3 10.15                   | 3.13 %        | 6/1/2037      | 703                    |              | 741           |
| Chait 2015-A5 A                                    | 1.36 %        | 4/15/2020     | 789                    |              | 791           |
| Net Unsettled Trades                               |               |               |                        |              | Ø125,725      |
| Interest And Dividends Accrued/Receivable          |               |               |                        |              | 1,507         |
| Broker Cash Collateral Received                    |               |               |                        |              | Ø24           |
| Centrally Cleared Swaps (Due To) / Due From Broker |               |               |                        |              | Ø573          |
| Wrapper  |               |               |                        |              | Ø78           |
| Fair value of contract                             |               |               |                        |              | 314,269       |
| Nationwide: STA_CIT_IP_0616                        |               |               |                        |              |               |
| Aeptc 2012-1 A2                                    | 1.98 %        | 6/1/2020      | 5,047                  |              | 4,302         |
| Bank 2017-Bnk4 A1                                  | 2.00 %        | 2/15/2022     | 3,312                  |              | 2,958         |
| Comm 2014-Cr14 A2                                  | 3.15 %        | 1/10/2019     | 3,903                  |              | 3,947         |
| Comet 2015-A1 A                                    | 1.39 %        | 3/15/2018     | 4,731                  |              | 4,732         |
| Comet 2017-A1 A1                                   | 2.00 %        | 3/16/2020     | 3,943                  |              | 3,922         |
| Carmx 2016-2 A3                                    | 1.52 %        | 10/15/2019    | 3,785                  |              | 3,772         |
| Chait 2015-A7 A7                                   | 1.62 %        | 7/16/2018     | 4,101                  |              | 4,100         |
| Chait 2016-A4 A4                                   | 1.49 %        | 7/15/2020     | 6,940                  |              | 6,825         |
| Cgcmt 2016-Gc36 A1                                 | 1.61 %        | 11/10/2020    | 6,782                  |              | 5,180         |
| Duk 1.731 09/01/22                                 | 1.73 %        | 9/1/2022      | 8,674                  |              | 8,540         |
| Fnr 2011-87 Ja                                     | 3.00 %        | 1/25/2024     | 9,187                  |              | 1,900         |
| Fnr 2011-98 Ae                                     | 2.50 %        | 6/25/2021     | 12,775                 |              | 2,042         |
| Fnr 2011-132 A                                     | 3.00 %        | 4/25/2022     | 12,617                 |              | 2,326         |

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| Identity of issue | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|-------------------|---------------|---------------|------------------------|--------------|---------------|
| Fnr 2013-79 Va    | 3.50 %        | 3/25/2024     | 12,302                 |              | 8,178         |
| Fnr 2015-48 Db    | 3.00 %        | 4/25/2022     | 4,731                  |              | 2,921         |
| Fhr 3774 Ab       | 3.50 %        | 7/15/2020     | 14,557                 |              | 1,356         |
| Fhr 3856 Ea       | 3.00 %        | 8/15/2018     | 5,489                  |              | 86            |
| Fhr 3920 Ab       | 3.00 %        | 3/15/2021     | 13,248                 |              | 2,065         |
| Fhr 3970 Da       | 3.00 %        | 12/15/2021    | 8,359                  |              | 1,235         |
| Fhr 3979 Gd       | 3.00 %        | 9/15/2022     | 5,520                  |              | 1,127         |
| Fhr 4039 Me       | 2.00 %        | 2/17/2026     | 7,886                  |              | 2,077         |
| Fhr 4272 Yg       | 2.00 %        | 10/16/2023    | 7,886                  |              | 2,377         |
| Fhr 4297 Ca       | 3.00 %        | 4/15/2024     | 10,252                 |              | 5,146         |
| Fhr 4486 Jn       | 2.00 %        | 2/15/2024     | 4,731                  |              | 2,727         |
| Fhr 4504 Dn       | 3.00 %        | 7/15/2025     | 10,409                 |              | 5,862         |
| Fnr 2010-99 Dp    | 3.00 %        | 5/26/2020     | 24,840                 |              | 1,398         |
| Fordo 2015-C A3   | 1.41 %        | 11/15/2018    | 1,924                  |              | 1,063         |
| Gmalt 2015-3 A3   | 1.69 %        | 6/20/2018     | 3,706                  |              | 2,137         |
| Gnr 2010-151 Dq   | 4.00 %        | 8/20/2020     | 9,700                  |              | 1,366         |
| Gnr 2011-51 Lx    | 4.00 %        | 7/20/2018     | 3,154                  |              | 289           |
| Gnr 2011-133 Na   | 3.50 %        | 11/21/2022    | 25,454                 |              | 6,312         |
| Gnr 2011-160 A    | 3.00 %        | 11/20/2020    | 10,252                 |              | 1,547         |
| Gnr 2013-41 Pa    | 2.50 %        | 9/20/2023     | 8,990                  |              | 4,347         |
| Gnr 2013-124 Cp   | 2.50 %        | 1/22/2024     | 6,703                  |              | 2,159         |
| Gnr 2014-140 Mv   | 4.00 %        | 7/20/2021     | 3,154                  |              | 2,614         |
| Gnr 2015-16 Gm    | 2.00 %        | 4/20/2026     | 9,778                  |              | 5,637         |
| Jpmbb 2013-C12 A2 | 2.42 %        | 6/15/2018     | 4,731                  |              | 2,761         |

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 EIN: 66-0177415 Plan No. 002  
 December 31, 2017

| Identity of issue                                  | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|--|---------------|---------------|------------------------|--------------|---------------|
| Jpmbb 2015-C33 A1                                  | 1.90 %        | 10/15/2020    | 4,925                  |              | 3,187         |
| Jdot 2015-B A3                                     | 1.44 %        | 11/15/2018    | 4,337                  |              | 2,445         |
| Jdot 2017-A A3                                     | 1.78 %        | 4/15/2020     | 2,918                  |              | 2,906         |
| Msbam 2015-C26 A1                                  | 1.59 %        | 9/15/2020     | 4,258                  |              | 2,977         |
| Msbam 2013-C11 A2                                  | 3.09 %        | 8/15/2018     | 4,132                  |              | 2,620         |
| Narot 2016-C A3                                    | 1.18 %        | 11/15/2019    | 2,681                  |              | 2,655         |
| Taot 2015-C A3                                     | 1.34 %        | 8/15/2018     | 4,101                  |              | 1,608         |
| Ubscm 2012-C1 A3                                   | 3.40 %        | 3/10/2022     | 5,441                  |              | 5,444         |
| T 0 3/4 08/15/19                                   | 0.75 %        | 8/15/2019     | 550                    |              | 542           |
| T 0 7/8 10/15/18                                   | 0.88 %        | 10/15/2018    | 170                    |              | 170           |
| T 1 03/15/19                                       | 1.00 %        | 3/15/2019     | 1,380                  |              | 1,370         |
| T 0 7/8 05/15/19                                   | 0.88 %        | 5/15/2019     | 1,263                  |              | 1,248         |
| T 1 11/15/19                                       | 1.00 %        | 11/15/2019    | 11,007                 |              | 10,844        |
| T 1 1/8 06/15/18                                   | 1.13 %        | 6/15/2018     | 2,587                  |              | 2,584         |
| Wfrbs 2013-C17 A2                                  | 2.92 %        | 11/15/2018    | 2,681                  |              | 2,702         |
| Woart 2016-B A3                                    | 1.30 %        | 8/17/2020     | 3,943                  |              | 3,901         |
| Fair value of contract                             |               |               |                        |              | 168,536       |
| Reinsurance Group of America Contract No. RGA00084 |               |               |                        |              |               |
| Cash   | 0.63 %        |               | 7,478                  |              | 7,478         |
| Time Warner, Inc. 4.70                             | 4.70 %        | 01/15/2021    | 2,918                  |              | 3,145         |
| Charter Communications, Inc. 4.00                  | 4.00 %        | 09/01/2021    | 1,498                  |              | 1,563         |
| General Electric Co. 4.65                          | 4.65 %        | 10/17/2021    | 2,760                  |              | 2,998         |
| Union Pacific Corp. 4.163                          | 4.16 %        | 07/15/2022    | 1,419                  |              | 1,549         |

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CITI RETIREMENT SAVINGS PLAN FOR PUERTO RICO  
 Schedule H, Line 4i – Schedule of Assets (Held at End of Year)  
 EIN: 66-0177415 Plan No. 002  
 December 31, 2017

| Identity of issue                                | Interest rate | Maturity date | Number of shares/units | Cost value** | Current value |
|--|---------------|---------------|------------------------|--------------|---------------|
| Cigna Corp. 4.00 02/15/2022                      | 4.00 %        | 2/15/2022     | 2,934                  |              | 3,108         |
| Equity Residential 4.625 12/15/2021              | 4.63 %        | 12/15/2021    | 2,366                  |              | 2,539         |
| Jpmorgan Chase & Co. 4.50 01/24/2022             | 4.50 %        | 1/24/2022     | 710                    |              | 773           |
| Twenty-First Century Fox, Inc. 4.50 02/15/2021   | 4.50 %        | 2/15/2021     | 710                    |              | 762           |
| Comcast Corp. 3.125 07/15/2022                   | 3.13 %        | 7/15/2022     | 1,498                  |              | 1,557         |
| Chase Issuance Trust 1.58 08/16/2021             | 1.58 %        | 8/16/2021     | 1,577                  |              | 1,565         |
| Cox Enterprises, Inc. 3.25 12/15/2022            | 3.25 %        | 12/15/2022    | 1,577                  |              | 1,582         |
| Dowdupont 3.00 11/15/2022                        | 3.00 %        | 11/15/2022    | 2,366                  |              | 2,387         |
| Macy's, Inc. 2.875 02/15/2023                    | 2.88 %        | 2/15/2023     | 1,893                  |              | 1,797         |
| Royal Dutch Shell Plc 2.25 01/06/2023            | 2.25 %        | 1/6/2023      | 1,577                  |              | 1,567         |
| Wells Fargo & Co. 3.45 02/13/2023                | 3.45 %        | 2/13/2023     | 1,498                  |              | 1,546         |
| Dominion Energy, Inc. 2.75 03/15/2023            | 2.75 %        | 3/15/2023     | 1,538                  |              | 1,543         |
| Boston Properties, Inc. 3.125 09/01/2023         | 3.13 %        | 9/1/2023      | 2,287                  |              | 2,328         |
| Jpmorgan Chase & Co                              | 3.38 %        | 5/1/2023      | 3,075                  |              | 3,143         |
| Relx Plc 3.125 10/15/2022                        | 3.13 %        | 10/15/2022    | 1,341                  |              | 1,359         |
| Ford Motor Credit Co. Llc 4.375 08/06/2023       | 4.38 %        | 8/6/2023      | 3,706                  |              | 3,967         |
| Capital One Financial Corp. 3.50 06/15/2023      | 3.50 %        | 6/15/2023     | 1,498                  |              | 1,527         |
| Burlington Northern Santa Fe Llc 3.75 04/01/2024 | 3.75 %        | 4/1/2024      | 1,577                  |              | 1,684         |
| Barclays Plc 4.375 09/11/2024                    | 4.38 %        | 9/11/2024     | 1,498                  |              | 1,555         |
| Bank Of America Corp. 4.20 08/26/2024            | 4.20 %        | 8/26/2024     | 3,470                  |              | 3,704         |
| Kinder Morgan, Inc. 4.30 06/01/2025              | 4.30 %        | 6/1/2025      | 3,706                  |              | 3,873         |
| Cox Enterprises, Inc. 3.85 02/01/2025            | 3.85 %        | 2/1/2025      | 2,208                  |              | 2,294         |
| Allergan Plc 3.80 03/15/2025                     | 3.80 %        | 3/15/2025     | 789                    |              | 811           |
| At&T, Inc. 3.40 05/15/2025                       | 3.40 %        | 5/15/2025     | 4,258                  |              | 4,204         |

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|---|---------------|---------------|------------------------|--------------|---------------|
| Crh Plc 3.875 05/18/2025                      | 3.88 %        | 5/18/2025     | 1,498                  |              | 1,571         |
| Medtronic Plc 3.50 03/15/2025                 | 3.50 %        | 3/15/2025     | 1,577                  |              | 1,652         |
| Hsbc Holdings Plc 4.25 08/18/2025             | 4.25 %        | 8/18/2025     | 2,997                  |              | 3,154         |
| Bnp Paribas Sa 4.375 09/28/2025               | 4.38 %        | 9/28/2025     | 2,997                  |              | 3,164         |
| Exelon Corp. 3.15 10/15/2025                  | 3.15 %        | 10/15/2025    | 1,490                  |              | 1,511         |
| Capital One Financial Corp. 4.20 10/29/2025   | 4.20 %        | 10/29/2025    | 789                    |              | 817           |
| Zoetis, Inc. 4.50 11/13/2025                  | 4.50 %        | 11/13/2025    | 1,538                  |              | 1,685         |
| Anheuser-Busch Inbev Sa/Nv 3.65 02/01/2026    | 3.65 %        | 2/1/2026      | 1,538                  |              | 1,610         |
| Conocophillips 4.95 03/15/2026                | 4.95 %        | 3/15/2026     | 2,760                  |              | 3,172         |
| Bayerische Motoren Werke Ag 2.80 04/11/2026   | 2.80 %        | 4/11/2026     | 1,577                  |              | 1,551         |
| Lloyds Banking Group Plc 4.582 12/10/2025     | 4.58 %        | 12/10/2025    | 1,459                  |              | 1,533         |
| Fannie Mae 4.50 08/01/2040                    | 4.50 %        | 8/1/2040      | 6,038                  |              | 6,495         |
| Abbott Laboratories 2.90 11/30/2021           | 2.90 %        | 11/30/2021    | 1,498                  |              | 1,519         |
| Charter Communications, Inc. 4.908 07/23/2025 | 4.91 %        | 7/23/2025     | 2,129                  |              | 2,309         |
| Wells Fargo & Co. 2.15 12/06/2019             | 2.15 %        | 12/6/2019     | 1,971                  |              | 1,971         |
| Fannie Mae 3.50 02/01/2037                    | 3.50 %        | 2/1/2037      | 13,344                 |              | 13,883        |
| The Sherwin-Williams Co. 3.45 06/01/2027      | 3.45 %        | 6/1/2027      | 2,366                  |              | 2,410         |
| American Express Master Trust 1.64 12/15/2021 | 1.64 %        | 12/15/2021    | 4,662                  |              | 4,641         |
| Fannie Mae 3.154 07/01/2047                   | 3.16 %        | 7/1/2047      | 7,401                  |              | 7,545         |
| U.S. Treasury Note/Bond 1.25 05/31/2019       | 1.25 %        | 5/31/2019     | 71,682                 |              | 71,162        |
| Freddie Mac Gold 4.50 09/01/2044              | 4.50 %        | 9/1/2044      | 12,036                 |              | 12,860        |
| Fannie Mae 3.177 07/01/2047                   | 3.18 %        | 7/1/2047      | 5,855                  |              | 5,982         |
| Fannie Mae 4.50 01/01/2043                    | 4.50 %        | 1/1/2043      | 12,298                 |              | 13,223        |
| Freddie Mac 3.207 05/01/2047                  | 3.21 %        | 5/1/2047      | 1,180                  |              | 1,202         |

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| Freddie Mac Gold 4.50 07/01/2045                       | 4.50 %        | 7/1/2045      | 9,181                  |              | 9,826         |
| Fannie Mae 4.50 06/01/2047                             | 4.50 %        | 6/1/2047      | 12,412                 |              | 13,271        |
| Fannie Mae 3.187 06/01/2047                            | 3.19 %        | 6/1/2047      | 5,827                  |              | 5,945         |
| Freddie Mac 3.284 07/01/2047                           | 3.28 %        | 7/1/2047      | 1,996                  |              | 2,036         |
| Fannie Mae 4.50 04/01/2047                             | 4.50 %        | 4/1/2047      | 6,415                  |              | 6,859         |
| Verizon Communications, Inc. 3.376 02/15/2025          | 3.38 %        | 2/15/2025     | 3,456                  |              | 3,512         |
| Exelon Corp. 2.95 08/15/2027                           | 2.95 %        | 8/15/2027     | 789                    |              | 788           |
| Freddie Mac Gold 4.50 04/01/2047                       | 4.50 %        | 4/1/2047      | 9,919                  |              | 10,585        |
| Ford Credit Auto Owner Trust 2015-Rev2 2.44 01/15/2027 | 2.44 %        | 1/15/2027     | 5,410                  |              | 5,435         |
| Fannie Mae 2.957 10/01/2047                            | 2.96 %        | 10/1/2047     | 1,719                  |              | 1,749         |
| Unitedhealth Group, Inc. 2.95 10/15/2027               | 2.95 %        | 10/15/2027    | 2,366                  |              | 2,371         |
| Fannie Mae 3.092 10/01/2047                            | 3.09 %        | 10/1/2047     | 1,623                  |              | 1,651         |
| Toyota Auto Receivables Owner Trust 1.93 01/18/2022    | 1.93 %        | 1/18/2022     | 5,471                  |              | 5,443         |
| Anthem, Inc. 2.95 12/01/2022                           | 2.95 %        | 12/1/2022     | 1,577                  |              | 1,583         |
| Bank Of America Corp. 3.004 12/20/2023                 | 3.00 %        | 12/20/2023    | 598                    |              | 600           |
| U.S. Treasury Inflation Indexed 0.125 04/15/2021       | 0.13 %        | 4/15/2021     | 2,273                  |              | 2,265         |
| U.S. Treasury Inflation Indexed 0.125 04/15/2020       | 0.13 %        | 4/15/2020     | 3,331                  |              | 3,325         |
| Freddie Mac Gold 4.50 10/01/2047                       | 4.50 %        | 10/1/2047     | 2,479                  |              | 2,656         |
| Wrapper  |               |               |                        |              | Ø104          |
| Fair value of contract                                 |               |               |                        |              | 314,326       |
| Total synthetic GICs (including wrapper contracts)     |               |               |                        |              | 1,891,232     |
| Total investment                                       |               |               |                        |              | 35,635,711    |

\*Loans receivables from participants

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| 190 loans carrying an interest rate of 4.25% to 5.25% with maturity through 2033 |               |               |                        |              | 1,380,174     |
| Total  |               |               |                        |              | \$37,015,885  |

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SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the trustees (or other persons who administer the employee benefit plan) have duly caused this annual report to be signed on its behalf by the undersigned hereunto duly authorized.

Citi Retirement Savings Plan for Puerto Rico

By: /s/ J. Michael Murray  
J. Michael Murray  
Global Head of Human Resources

Date: June 11, 2018

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