

DTC Participant Report (Numerical Sort)
Month Ending - August 31, 2017

NUMBER	PARTICIPANT ACCOUNT NAME
--------	--------------------------

0 SERIES

0005	GOLDMAN SACHS & CO. LLC
0010	BROWN BROTHERS HARRIMAN & CO.
0013	SANFORD C. BERNSTEIN & CO., LLC
0015	MORGAN STANLEY SMITH BARNEY LLC
0017	INTERACTIVE BROKERS LLC
0019	JEFFERIES LLC
0031	NATIXIS SECURITIES AMERICAS LLC
0032	DEUTSCHE BANK SECURITIES INC.- STOCK LOAN
0033	COMMERZ MARKETS LLC/FIXED INC. REPO & COMM. PAPER
0045	BMO CAPITAL MARKETS CORP.
0050	MORGAN STANLEY & CO. LLC
0052	COR CLEARING LLC
0057	EDWARD D. JONES & CO.
0062	VANGUARD MARKETING CORPORATION
0063	VIRTU FINANCIAL BD LLC
0065	ZIONS DIRECT, INC.
0067	INSTINET, LLC
0075	LPL FINANCIAL CORPORATION
0076	MUFG SECURITIES AMERICAS INC.
0083	TRADEBOT SYSTEMS, INC.
0096	SCOTIA CAPITAL (USA) INC.
0099	ITG INC.

100 SERIES

0100	COWEN EXECUTION SERVICES LLC
0101	MORGAN STANLEY & CO LLC/SL CONDUIT
0103	WEDBUSH SECURITIES INC.
0109	BROWN BROTHERS HARRIMAN & CO./ETF
0114	MACQUARIE CAPITAL (USA) INC.
0124	INGALLS & SNYDER, LLC
0126	COMMERZ MARKETS LLC
0129	GEORGE K. BAUM & COMPANY
0136	BANCA IMI SECURITIES CORP.
0141	WELLS FARGO CLEARING SERVICES, LLC
0148	ICAP CORPORATES LLC
0158	APEX CLEARING CORPORATION
0161	MERRILL LYNCH, PIERCE, FENNER & SMITH INCORPORATED
0163	NASDAQ BX, INC.
0164	CHARLES SCHWAB & CO., INC.
0166	RCAP SECURITIES, INC.
0180	NOMURA SECURITIES INTERNATIONAL, INC.
0181	GUGGENHEIM SECURITIES, LLC
0187	J.P. MORGAN SECURITIES LLC
0188	TD AMERITRADE CLEARING, INC.
0189	STATE STREET GLOBAL MARKETS, LLC
0197	CANTOR FITZGERALD & CO. / CANTOR CLEARING SERVICES

200 SERIES

0202	FTN FINANCIAL SECURITIES CORP.
0220	PEOPLE'S SECURITIES, INC.
0221	UBS FINANCIAL SERVICES INC.
0229	BARCLAYS CAPITAL INC./LE
0226	NATIONAL FINANCIAL SERVICES LLC
0235	RBC CAPITAL MARKETS, LLC
0237	NASDAQ PHLX LLC
0250	WELLS FARGO SECURITIES, LLC
0270	ING FINANCIAL MARKETS LLC
0271	TRADESTATION SECURITIES, INC.
0274	CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS
0279	HILLTOP SECURITIES INC.
0280	U.S. BANCORP INVESTMENTS, INC.
0283	WILSON-DAVIS & CO., INC.
0284	TD PRIME SERVICES LLC
0286	SG AMERICAS SECURITIES, LLC
0287	MARSCO INVESTMENT CORPORATION
0294	QUANTEX CLEARING, LLC
0295	VIRTU AMERICAS LLC

300 SERIES

0311	PIPER JAFFRAY & CO.
0338	OPTIONSXPRESS, INC.
0344	DIAMANT INVESTMENT CORPORATION

DTC Participant Report (Numerical Sort)
Month Ending - August 31, 2017

NUMBER	PARTICIPANT ACCOUNT NAME
--------	--------------------------

0349	ABN AMRO SECURITIES (USA) LLC
0352	J.P. MORGAN SECURITIES LLC/JPMC
0355	CREDIT SUISSE SECURITIES (USA) LLC
0361	D. A. DAVIDSON & CO.
0369	HRT FINANCIAL LLC
0370	TRADITION SECURITIES & DERIVATIVES INC.
0374	JANNEY MONTGOMERY SCOTT LLC
0385	E*TRADE SECURITIES LLC
0388	INDUSTRIAL AND COMMERCIAL BANK OF CHINA FINANCIAL SERVICES LLC
0390	RAYMOND JAMES & ASSOCIATES, INC/FI
395	CITADEL CLEARING LLC

400 SERIES

0408	LOMBARD ODIER TRANSATLANTIC, LIMITED PARTNERSHIP
0413	AMHERST PIERPONT SECURITIES LLC
0418	CITIGROUP GLOBAL MARKETS INC.
0419	STEPHENS INC.
0425	RBS SECURITIES INC.
0430	HOLD BROTHERS CAPITAL LLC
0436	ARCHIPELAGO SECURITIES, L.L.C.
0438	CIBC WORLD MARKETS CORP.
0443	PERSHING LLC
0445	STOCKCROSS FINANCIAL SERVICES, INC.
0448	NUVEEN SECURITIES, LLC
0486	HSBC SECURITIES (USA) INC. (FIXED INCOME)
0494	SMITH, MOORE & CO.

500 SERIES

0505	CITIGROUP GLOBAL MARKETS, INC./CORRESPONDENT CLEARING
0512	LEK SECURITIES CORPORATION
0520	NASDAQ EXECUTION SERVICES, LLC/OPTIONS
0526	GUGGENHEIM FUNDS DISTRIBUTORS, L.L.C.
0534	INTERACTIVE BROKERS RETAIL EQUITY CLEARING
0536	JEFFERIES LLC/JEFFERIES EXECUTION SERVICES, INC./SERVICE BUREAU
0537	BGC FINANCIAL, L.P.
0547	ROBERT W. BAIRD & CO. INCORPORATED
0549	TIMBER HILL LLC
0551	MERRILL LYNCH PROFESSIONAL CLEARING CORP.
0557	KEYBANK SAFEKEEPING
0563	CITICORP SECURITIES SERVICES, INC.
0568	NASDAQ EXECUTION SERVICES, LLC
0571	OPPENHEIMER & CO. INC.
0573	DEUTSCHE BANK SECURITIES INC.
0587	CENTERSTATE BANK OF FLORIDA, NA
0594	RJ DEALER STOCK LOAN
0595	VISION FINANCIAL MARKETS LLC

600 SERIES

0608	SG AMERICAS SECURITIES LLC/ SUB 608
0613	ESSEX RADEZ LLC
624	TULLETT PREBON FINANCIAL SERVICES LLC
0627	DASH FINANCIAL TECHNOLOGIES LLC
0630	BNP PARIBAS SECURITIES CORP.
0642	UBS SECURITIES LLC
0647	DAIWA CAPITAL MARKETS AMERICA INC.
0651	CREDIT AGRICOLE SECURITIES (USA) INC
0652	UBS SECURITIES LLC/CMO
0670	CSS, LLC
0671	MERRILL LYNCH, PIERCE, FENNER & SMITH INCORPORATED/671 MLPF&S TS PR
0692	INVESCO CAPITAL MARKETS, INC.
0695	ABN AMRO CLEARING CHICAGO LLC
0696	CANTOR FITZGERALD & CO.

700 SERIES

0701	CETERA INVESTMENT SERVICES LLC
0702	BB&T SECURITIES, LLC
0705	SCOTTRADE, INC.
0709	WACHTEL & CO., INC.
0712	KOONCE SECURITIES LLC
0715	DAVENPORT & COMPANY LLC
0725	RAYMOND JAMES & ASSOCIATES, INC.
0728	FOLIO INVESTMENTS, INC.
0734	THE NASDAQ STOCK MARKET LLC

DTC Participant Report (Numerical Sort)
Month Ending - August 31, 2017

NUMBER	PARTICIPANT ACCOUNT NAME
0743	C.L. KING & ASSOCIATES, INC.
0749	VIRTU FINANCIAL CAPITAL MARKETS LLC
0750	INTL FCSTONE FINANCIAL INC.
0756	AMERICAN ENTERPRISE INVESTMENT SERVICES INC.
0759	NASDAQ STOCK MARKET LLC/OMNIBUS ACCOUNT
0768	J.J.B. HILLIARD, W.L. LYONS, LLC
0771	WILLIAM BLAIR & COMPANY, L.L.C.
0773	MERRILL LYNCH PIERCE FENNER & SMITH/FIXED INCOME
0793	STIFEL, NICOLAUS & COMPANY, INCORPORATED
800 SERIES	
0816	HSBC SECURITIES (USA) INC.
0824	INDUSTRIAL AND COMMERCIAL BANK OF CHINA FINANCIAL SERVICES, LLC/EQUITY CLEARANCE
0873	ELECTRONIC TRANSACTION CLEARING, INC.
0888	NATIONAL SECURITIES CLEARING CORPORATION SCC DIVISION
0892	MIZUHO SECURITIES USA LLC
900 SERIES	
0901	THE BANK OF NEW YORK MELLON
0902	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION
0908	CITIBANK, N.A.
0912	OCC INTERNAL NON-PROPRIETARY CROSS MARGIN CFTC 1.20 FUTURES CUSTOMER SEGREGATED OMNIBUS ACCOUNT
0923	JPMORGAN CHASE BANK - ADR
0933	COWEN EXECUTION SERVICES LLC/FULLY PAID FOR LENDING
0939	OCC CFTC 1.20 FUTURES CUSTOMER SEGREGATED OMNIBUS ACCOUNT
0950	CITIBANK, N.A. - DEALER
0953	ADR-CITI
0954	THE BANK OF NEW YORK MELLON/MELLON TRUST OF NEW ENGLAND, NATIONAL ASSOCIATION
0955	BANK OF AMERICA, NA/GWIM TRUST OPERATIONS
0958	DESERET TRUST COMPANY
0971	REGIONS BANK
0979	UBS AG, STAMFORD BRANCH
0981	OPTIONS CLEARING CORPORATION (THE)
0982	THE OPTIONS CLEARING CORPORATION/OCC MARKET LOAN PROGRAM ACCOUNT - AQS
0987	FIDUCIARY SSB
0990	MANUFACTURERS AND TRADERS TRUST COMPANY
0992	BMO HARRIS BANK NA/TRUST
0997	STATE STREET BANK AND TRUST COMPANY
1000 SERIES	
1006	CREDIT SUISSE AG-NEW YORK BRANCH/DTC I.D. CONFIRMATION
1014	BNP PARIBAS, NEW YORK BRANCH/BNP PARIBAS LONDON ALM
1030	PERSHING LLC/CLIENT FINANCING
1043	MIRAE ASSET SECURITIES (USA), INC.
1051	E*TRADE SECURITIES LLC/ETS SECURITIES LENDING
1100 SERIES	
1121	MANUFACTURERS AND TRADERS TRUST COMPANY/COMMERCIAL LOANS
1300 SERIES	
1385	MIRAE ASSET SECURITIES (USA) INC./STOCK LOAN CONDUIT ACCOUNT
1500 SERIES	
1501	CITIBANK/CP/IPA
1503	DEUTSCHE BANK TRUST COMPANY AMERICAS
1505	REGIONS BANK/CORPORATE TRUST/IPA
1507	MANUFACTURERS AND TRADERS TRUST CO/WILMINGTON TRUST/IPA
1510	U.S. BANK N.A./CP
1515	PNC BANK, N.A./IPA
1518	BRANCH BANKING AND TRUST COMPAY/FM/IPA
1526	STATE STREET BANK AND TRUST COMPANY/IPA
1530	BMO HARRIS BANK NA/M&I BANK IPA
1538	WELLS FARGO BANK, N.A. ISSUING/PAYING AGENT
1540	UBS AG, STAMFORD BRANCH/IPA ACCOUNT
1541	THE BANK OF NEW YORK MELLON/IPA
1542	BANK OF NOVA SCOTIA, NEW YORK AGENCY/IPA (THE)
1544	HSBC BANK USA, NATIONAL ASSOCIATION/IPA
1545	MANUFACTURERS AND TRADERS TRUST COMPANY/IPA
1546	SOCIETE GENERALE, NEW YORK BRANCH
1560	NORTHERN TRUST COMPANY/IPA
1562	HUNTINGTON NATIONAL BANK/IPA
1563	COMPASS BANK/IPA
1569	BNP PARIBAS, NEW YORK BRANCH

DTC Participant Report (Numerical Sort)
Month Ending - August 31, 2017

NUMBER	PARTICIPANT ACCOUNT NAME
1573	JPMORGAN CHASE BANK/J.P.MORGAN CHASE & CO./CERTIFICATE OF DEPOSIT/IPA
1577	MIZUHO BANK LTD. NEW YORK BRANCH/IPA
1581	BANK OF AMERICA/LASALLE BANK NA/IPA, DTC #1581
1582	BMO HARRIS BANK NA/IPA
1584	TEXAS TREASURY SAFEKEEPING TRUST COMPANY/IPA
1586	ZB, NATIONAL ASSOCIATION/CT ISSUE & PAY A/C/IPA
1587	CREDIT SUISSE AG - NEW YORK BRANCH
1600 SERIES	
1601	BNP PARIBAS, NEW YORK BRANCH/IPA
1607	MUFG UNION BANK, N.A./MMI/PIMS/IPA
1620	ASSOCIATED BANK, N.A./ASSOCIATED TRUST COMPANY/IPA
1900 SERIES	
1944	INTL FCSTONE FINANCIAL INC./BD RATES
1950	HSBC BANK USA, NA/HSBC CUSTODY & CLEARING SERVICES FOR STOCK LOAN & BORROW
1961	THE BANK OF NEW YORK MELLON/HH ELLINGTON MASTER FUND LTD
1970	JPMORGAN CHASE BANK/EUROCLEAR BANK
2000 SERIES	
2000	CLEARSTREAM BANKING AG
2002	BNYMELLON/RE BGC BROKERS LP
2003	UBS AG, STAMFORD BRANCH/AC PB CLIENTS-NO UBS LIEN
2008	MONTE TITOLI - S.P.A.
2011	CAVALI ICLV S.A.
2012	CREST INTERNATIONAL NOMINEES LIMITED
2015	THE TEL-AVIV STOCK EXCHANGE CLEARING HOUSE LTD
2020	THE BANK OF NEW YORK MELLON/SOC GEN BANK
2022	THE BANK OF NEW YORK MELLON/HBK GLOBAL SECURITIES LP
2023	THE BANK OF NEW YORK MELLON/FMSBONDS, INC.
2026	BNYMELLON/RE BNYMSANV RE FIRM
2027	WELLS FARGO BANK, NATIONAL ASSOCIATION
2032	CITIBANK/THE CITIGROUP PRIVATE BANK/TRUST
2035	JP MORGAN CHASE/JP MORGAN INTERNATIONAL
2037	MITSUBISHI UFJ TRUST & BANKING CORPORATION, NEW YORK BRANCH/AFFILIATE
2038	JPMORGAN CHASE/RBS
2039	SEI PRIVATE TRUST COMPANY
2040	WELLS FARGO BANK, N.A./LENDING
2041	DBTC AMERICAS/CTAG/PUTS & DEMANDS
2042	RELIANCE TRUST COMPANY/SWMS1
2046	THE BANK OF NEW YORK MELLON/HBK MASTER FUND LP
2047	SECURITIES FINANCE TRUST COMPANY
2053	FROST BANK
2057	BNYMELLON/RE DBTCA-DB AG LDN PB - CLIENT ACCOUNT
2059	BNYMELLON/RE DBTCA/DB AG LDN PB-DEUTSCHE BANK NY
2063	BNY MELLON/NGFP MAIN
2065	PNC BANK, N.A./OTTA
2067	UNION BANK & TRUST COMPANY
2068	FEDERAL HOME LOAN MORTGAGE CORPORATION/RETAINED
2070	BNYMELLON/RE BNP PARIBAS TRI-PARTY ACCOUNT
2072	WELLS FARGO BANK, N.A./SIG
2074	BNYMELLON/RE BNYMSANVAMS RE FIRM LAB
2075	MUFG SECURITIES AMERICAS INC./STOCK LOAN
2079	BNYMELLON/RE DBTCA/DB AG LDN PB CHEYNE VALUE FUND LP
2084	JPMORGAN CHASE BANK/INTL FCSTONE FINANCIAL INC
2085	RELIANCE TRUST COMPANY/SWMS2
2089	THE BANK OF NEW YORK MELLON/NATIXIS FUNDING CORP
2090	BNYMELLON/RE DB AG LON PB POLGON GL OP M/FD
2091	BNYMELLON/RE RABOBANK INTERNATIONAL UNEF
2093	BNYMELLON/RE SUNTRUST BANK
2095	SUNTRUST ROBINSON HUMPHREY, INC.
2100 SERIES	
2100	BNYMELLON/RE SUNTRUST BANK PORTFOLIO
2103	BNYMELLON/RE BARCLAYS CAPITAL SECURITIES LTD.
2104	ZB, NATIONAL ASSOCIATION
2105	THE BANK OF NEW YORK MELLON/FIFTH THIRD BANK
2106	BNYMELLON/RE ALLSTATE MARK TO MARKETS
2107	THE BANK OF NEW YORK MELLON/COMMERCIAL LOANS
2108	COMERICA BANK
2109	BNYMELLON/RE ICBC STANDARD BANK PLC
2114	SUNTRUST BANK / STB RETAIL CD
2116	FIFTH THIRD BANK

DTC Participant Report (Numerical Sort)
Month Ending - August 31, 2017

NUMBER	PARTICIPANT ACCOUNT NAME
--------	--------------------------

2118	DESERET TRUST COMPANY - D
2122	HSBC BANK USA, N.A.-IPB
2126	FIDUCIARY TRUST COMPANY OF BOSTON
2131	BNYMELLON/RE NOMURA PB NOMINEES LTD
2136	THE BANK OF NEW YORK MELLON/IVORS
2138	THE BANK OF NEW YORK MELLON/ELLINGTON SPECIAL OPPORTUNITIES FUND, LTD.
2139	GLENMEDE TRUST COMPANY, N.A. (THE)
2145	MUFG UNION BANK, N.A.
2147	BNP PARIBAS, NEW YORK BRANCH/BNP PARIBAS PRIME BROKERAGE CUSTODIAN
2151	BNYMELLON/RE FIRM INVESTMENT ACCOUNT
2154	BNP PARIBAS PRIME BROKERAGE, INC.
2155	THE BANK OF NEW YORK MELLON/DEUTSCHE BANK LONDON AG LONDON/GLOBAL MARKET #2
2156	BNYMELLON/RE DBTCA/DB AG LDN PB MULTI SEG CLEARANCE
2158	BNY MELLON/NGFP COLLATERAL
2160	BNYMELLON/RE DBTCA/DB AG LDN B CHEYNE SPEC'L SIT FD
2161	MIZUHO SECURITIES USA LLC/SECURITIES FINANCE
2164	JPMORGAN CHASE BANK/CORRESPONDENCE CLEARING SERVICES 2
2165	HSBC BANK USA, NATIONAL ASSOCIATION
2166	PNC BANK/PNC MUNICIPAL STRATEGY - BLK
2167	PNC BANK, N.A./PNC CAPITAL MARKETS LLC MSFTA
2169	BNYMELLON/RE D E SHAW HELIANT CAPITAL LLC
2170	COMMERCE BANK
2176	THE BANK OF NEW YORK MELLON/CDC MORTGAGE CAPITAL INC.
2187	MORGAN STANLEY BANK, N.A.
2189	THE BANK OF NEW YORK MELLON/TULLETT PREBORN FINANCIAL SERVICES 1
2190	THE BANK OF NEW YORK MELLON/TULLETT PREBORN FINANCIAL SERVICES
2193	SSB-PHYSICAL CUSTODY SERVICES
2196	THE BANK OF NEW YORK MELLON/BARCLAYS BANK PLC
2198	THE BANK OF NEW YORK MELLON/COUNTRYWIDE HOME LOANS

2200 SERIES

2203	THE BANK OF NEW YORK MELLON/ANNALY CRE LLC
2205	KEYBANK NATIONAL ASSOCIATION
2206	BANK NEW YORK MELLON/FIRM ITC-INVESTMENT DEALER
2207	BNYMELLON/RE RABOBANK INTERNATIONAL LONDON EQUITY FINANCE
2209	BNYMELLON/RE MIDCAP SPDRS
2219	HUNTINGTON NATIONAL BANK/FBO OHIO POLICE AND PENSION FUND
2220	THE BANK OF NEW YORK MELLON/EF SECURITIES LLC
2223	ALASKA USA FEDERAL CREDIT UNION
2224	THE BANK OF NEW YORK MELLON/NATIXIS FINANCIAL PRODUCTS INC
2225	THE BANK OF NEW YORK MELLON/E-TRADE BANK
2230	JPMORGAN CHASE BANK/RBS SECURITIES INC.
2232	BNY MELLON/NOMURA CAPITAL MARKETS PLC REPO
2234	U.S. BANK N.A./SAFEKEEPING WEST
2236	BANK OF AMERICA, NATIONAL ASSOCIATION
2243	BNYMELLON/RE NATIXIS FIXED INCOME
2244	BNYMELLON/RE NATIXIS
2251	BANK OF AMERICA NA/CLIENT ASSETS
2253	BRICKELL BANK
2257	ASSOCIATED BANK, N.A.
2262	SUNTRUST BANK/SUNTRUST BANK DEALER BANK
2264	THE BANK OF NEW YORK MELLON/CDC HOLDINGS TRUST INC.
2265	THE BANK OF NEW YORK MELLON/HBK CDO TRUST
2267	MORGAN STANLEY PRIVATE BANK, NATIONAL ASSOCIATION
2271	WESBANCO BANK, INC.
2276	THE BANK OF NEW YORK MELLON/SUNTRUST EQUITY FUNDING, LLC
2281	BNY MELLON/NOMURA INT'L PLC REPO
2291	THE BANK OF NEW YORK MELLON/PREBON FINANCIAL PRODUCTS, INC.
2292	BNYMELLON/RE CITIGROUP GLOBAL MARKETS LIMITED

2300 SERIES

2304	THE BANK OF NEW YORK MELLON/SOUTH STREET SECURITIES
2305	THE HUNTINGTON NATIONAL BANK
2306	FANNIE MAE
2307	BNYMELLON/RE ING BANK NV LONDON BRANCH
2308	BNYMELLON/RE BOA NA
2309	BANK OF MONTREAL, CHICAGO BRANCH
2312	JPMORGAN CHASE BANK NA/DBTC AMERICAS/DEUTSCHE BANK AG (LONDON BRANCH)
2313	BNYMELLON/RE BARCLAYS (BGIS)
2314	JPMORGAN CHASE BANK NA/DBTC AMERICAS/DB UK BANK LIMITED
2319	SSB - TRUST CUSTODY
2322	BNP PARIBAS, NY BRANCH/ BNPP SA
2324	BNYMELLON/RE BARCLAYS BANK PLC - PLEDGE ACCOUNT

DTC Participant Report (Numerical Sort)
Month Ending - August 31, 2017

NUMBER	PARTICIPANT ACCOUNT NAME
--------	--------------------------

2326	THE BANK OF NEW YORK/THE ROYAL BANK OF CANADA
2328	BNY MELLON/ANWORTH MORTGAGE ASSET CORP.
2329	REGIONS BANK/WEST VALLEY
2330	COMPUTERSHARE TRUST COMPANY, N.A./OPTIONS
2333	CITIBANK, N.A./ETF
2334	JPMORGAN CHASE-ADR MAX
2336	BNYMELLON/RE CHARLES STANLEY AND COMPANY, LIMITED
2337	THE BANK OF NEW YORK MELLON/CWIBH INC.
2338	HONG KONG SECURITIES CLEARING COMPANY LIMITED
2339	BNYMELLON/RE ITC - DEALERS CLEARANCE SPECIAL
2342	THE BANK OF NEW YORK MELLON/ELLINGTON MORTGAGE FUND SC, LTD.
2347	THE BANK OF NOVA SCOTIA, NEW YORK AGENCY
2352	AMALGAMATED BANK
2354	JPMORGAN CHASE BANK N.A./JPMORGAN EUROPE LIMITED
2357	JPMORGAN CHASE BANK/IA
2358	THE BANK OF NEW YORK MELLON/SOCIETE GENERALE GIC
2359	BNYMELLON/RE HSBC BANK PLC PARIS BRANCH
2361	BNYMELLON/RE FIRM SECURITIES FINANCE
2362	THE BANK OF NEW YORK MELLON/CRESCENT II FUND L.P.
2363	BNYMELLON/RE HSBC BANK PLC EQD USBR
2366	BNYMELLON/RE BARCLAYS CAP SEC LTD PB SEG 1
2367	BNYMELLON/RE BARCLAYS CAP SEC LTD PB SEG 2
2375	STATE STREET BANK & TRUST COMPANY / ISHARES EUROPE
2379	JPMORGAN CHASE BANK/JPMORGAN PPB
2381	BNYMELLON/RE FIRM TRADE INS
2382	MANUFACTURERS AND TRADERS TRUST COMPANY/BANK PORTFOLIO
2386	STATE STREET BANK AND TRUST COMPANY, N.A.
2391	FEDERAL HOME LOAN MORTGAGE CORPORATION
2393	HSBC BANK USA, NATIONAL ASSOCIATION/OMNIBUS
2396	MIZUHO SECURITIES USA LLC/FIXED INCOME
2399	STATE STREET BANK AND TRUST COMPANY/DEUTSCHE BANK FRANKFURT

2400 SERIES

2407	BNYMELLON/RE VANGUARD BLOCK LENDING
2414	THE BANK OF NEW YORK MELLON/NATIONAL AUSTRALIA BANK
2415	COMPUTERSHARE TRUST COMPANY, N.A.
2416	FIFTH THIRD BANK/STATE TEACHERS RETIREMENT OF OHIO
2417	THE BANK OF NEW YORK MELLON/ELLINGTON MORTGAGE OPPORTUNITIES MASTER FUND LTD.
2424	JPMORGAN CHASE BANK, N.A./CUSTODIAL TRUST COMPANY
2425	HOME FEDERAL BANK OF TENNESSEE, F.S.B.
2426	CITIBANK, N.A./CORPORATE AGENCY & TRUST
2427	THE BANK OF NEW YORK MELLON/MERRILL LYNCH PIERCE FENNER & SMITH
2428	BNYMELLON/RE DBTC AMERICAS/DEUTSCHE BANK LONDON PRIME
2429	THE BANK OF NEW YORK MELLON/ELLINGTON STRATEGIC MGT FD L.P.
2433	JPMORGAN CHASE BANK/VANGUARD LOANET
2434	JPMORGAN CHASE BANK/GNPH MIDDLE MARKET
2436	SSB - BANK PORTFOLIO
2438	THE BANK OF NEW YORK MELLON TRUST COMPANY, NATIONAL ASSOCIATION
2443	BNYMELLON/DEDICATED PARTICIPANT #43
2444	THE BANK OF NEW YORK MELLON/FSA
2445	FIRST TENNESSEE BANK N.A. MEMPHIS
2446	THE BANK OF NEW YORK MELLON/MELLON TRUST OF NEW ENGLAND/NORTHWESTERN MUTUAL LIFE
2447	HOME FEDERAL BANK/HOME FINANCIAL SERVICES, INC.
2450	UMB BANK, NATIONAL ASSOCIATION
2451	UMB BANK, INVESTMENT DIVISION
2452	BNYMELLON/RE DBTC AMERICAS/DEUTSCHE BK LONDON PRIME SEG 15/00
2453	BNYMELLON/RE DBTC/DEUTSCHE BK LONDON PRIME SEG 1
2454	BNYMELLON/RE DBTC/DEUTSCHE BK LONDON PRIME SEG 2
2462	BNYMELLON/RE HSBC BANK PLC
2467	JPMORGAN CHASE BANK/HSBCSI
2468	BNYMELLON/RE DEUTSCHE BANK AG FRANKFURT
2469	THE BANK OF NEW YORK MELLON/MIZUHO CORPORATE BANK LTD., NEW YORK BRANCH
2470	BNY MELLON/CAPSTEAD MORTGAGE CORP.
2472	BNYMELLON/RE DR CUSTODY ACCOUNT
2474	BNYMELLON/RE MILLENNIUM PARTNERS
2475	THE BANK OF NEW YORK MELLON/ANNALY COMMERCIAL REAL ESTATE GR.
2477	THE BANK OF NEW YORK MELLON/ANNALY CRE HOLDING
2478	THE BANK OF NEW YORK MELLON/DBAG LONDON GLOBAL MARKETS (CLIENT ACCT)
2479	THE BANK OF NEW YORK MELLON/DBAG FRANKFURT GLOBAL MARKET
2480	WELLS FARGO SECURITIES, LLC/SECURITIES FINANCE
2481	DEUTSCHE BANK AG, NEW YORK BRANCH
2483	COMPASS BANK
2484	COMPASS BANK/TRUST DIVISION

DTC Participant Report (Numerical Sort)
Month Ending - August 31, 2017

NUMBER	PARTICIPANT ACCOUNT NAME
--------	--------------------------

2485	THE BANK OF NEW YORK MELLON/DBAG LONDON GLOBAL MARKET
2486	BNYMELLON/RE RABOBANK UTRECHT FIXED INCOME
2488	BNYMELLON/RE DBAG PB UCITS CLIENTS
2490	BNYMELLON/RE RABOBANK INT'L UTRECHT EQUITY FIN
2491	THE BANK OF NEW YORK MELLON/TD BANK
2492	MIZUHO TRUST & BANKING CO (USA)/SECURITY LENDING
2494	BNYMELLON/RE BOA SECURITIES LTD. (BASL)
2496	BNYMELLON/RE HYMF INC. FIRM EQUITIES DTC BOX
2497	DESERET TRUST COMPANY - I
2499	BNYMELLON/RE NOMURA CL SETT NOM LTD

2500 SERIES

2502	THE BANK OF NEW YORK MELLON/ANNALY MORTGAGE
2504	BNYMELLON/RE DEPOSITARY RECEIPT SERVICES/MERRILL LYNCH REDEM.
2505	THE BANK OF NEW YORK MELLON/ANNALY FUNDING LLC
2507	UBS AG STAMFORD BRANCH/AS CUSTODIAN FOR UBS AG LONDON BRANCH
2508	JPMORGAN CHASE BANK/CORPORATE MUNICIPAL DEALER
2510	BNYMELLON/RE THE PRUDENTIAL INVESTMENT
2517	JPMORGAN CHASE BANK/PRUDENTIAL
2522	MORGAN STANLEY PRIVATE BANK, NATIONAL ASSOCIATION/#2
2523	BNY MELLON CAPITAL MARKETS, LLC
2531	THE BANK OF NOVA SCOTIA, NEW YORK AGENCY/RATES DESK
2533	HOME FEDERAL BANK/HF PORTFOLIO
2534	HOME FEDERAL BANK OF TENNESSEE, FSB/TRUST DEPARTMENT CUSTOMERS
2535	THE BANK OF NEW YORK MELLON/BROKER DEALER OMNIBUS
2538	BNYMELLON/RE DEUTSCHE BANK AG LDN RE DBA AUSTRALIA
2539	MIZUHO BANK LTD. NEW YORK BRANCH
2543	THE BANK OF NEW YORK MELLON/NOMURA BANK INT'L PLC
2545	LAKE SIDE BANK
2546	STATE STREET BANK AND TRUST COMPANY/DB RESIDUAL PROCESSING ACCOUNT
2553	BNYMELLON/RE DAVY SECURITIES LIMITED
2554	JPMCB/HSBC BANK PLC IB MAIN FL ACCOUNT
2555	BANK OF CHINA, NEW YORK BRANCH
2557	BANKERS' BANK
2558	THE BANK OF NEW YORK MELLON/WELLS FARGO BANK N.A.
2559	BMO HARRIS BANK NA/DEALER
2561	COUNTRY TRUST BANK
2562	CITIBANK, N.A. - MUNICIPAL SAFEKEEPING
2563	ASCENSUS TRUST COMPANY
2565	THE BANK OF NEW YORK MELLON/BAKER GROUP
2566	BNYMELLON/RE ANCHORAGE CAPITAL
2567	AMALGAMATED BANK OF CHICAGO
2568	THE BANK OF NEW YORK MELLON/TORONTO DOMINION SECURITIES INC.
2570	MITSUBISHI UFJ TRUST & BANKING CORPORATION, NEW YORK BRANCH/STOCK LOAN
2573	BNYMELLON/RE RABOBANK INTERNATIONAL NY
2578	SYNOVUS BANK
2579	SYNOVUS BANK/SYNOVUS 2
2580	U.S. BANK N.A./ETF
2582	BNYMELLON/RE DEUTSCHE BANK AG LONDON PRIME BROKERAGE
2586	COMPUTERSHARE TRUST COMPANY, N.A./DRP
2590	BNYMELLON/RE BANCO SANTANDER SLB
2595	BNYMELLON/RE FIRM INVESTMENT PORTFOLIO
2598	BNYMELLON/RE CACEIS BANK DEUTSCHLAND GMBH

2600 SERIES

2601	BNYMELLON/RE TRADITION LONDON CLEARING LTD.
2609	JPMORGAN CHASE BANK/TREASURER OF STATE OF OHIO BWC
2612	JPMORGAN CHASE/US EQ TRP
2616	PNC BANK, NATIONAL ASSOCIATION
2621	BNYMELLON/RE MIZUHO INTERNATIONAL
2622	TEXAS TREASURY SAFEKEEPING TRUST COMPANY
2625	SSB&T/SEC FIN AS PRINCIPAL
2630	BNYMELLON/RE AIG
2634	BNYMELLON/RE GOV & CO BANK OF ENGLAND
2641	BNYMELLON/RE BARCLAYS CAPITAL INC.
2648	BNYMELLON/RE GLOBAL PRIME PARTNERS
2650	THE BANK OF NEW YORK MELLON/DEALERWEB INC.
2652	THE BANK OF NEW YORK MELLON/NBT BANK
2655	DBTC AMERICAS/CTAG-GES
2656	BANK OF CHINA NEW YORK BRANCH/CLIENT CUSTODY
2657	BNYMELLON/RE JW GIDDENS TRUSTEE LIQ LEHMAN BROS
2658	CITIBANK, N.A./SEGREGATED LENDING
2660	GOLDMAN SACHS BANK USA/GOLDMAN SACHS AGENCY LENDING

DTC Participant Report (Numerical Sort)
Month Ending - August 31, 2017

NUMBER	PARTICIPANT ACCOUNT NAME
2663	SEI PRIVATE TRUST COMPANY/C/O GWP
2667	INDUSTRIAL AND COMMERCIAL BANK OF CHINA FINANCIAL SERVICES LLC/ CLEARING
2668	JPMORGAN CHASE BANK,N.A./JPMORGAN CHASE FUNDING INC.
2669	THE NORTHERN TRUST COMPANY
2677	BNYMELLON/RE RABO CAPITAL SERVICES
2678	SSB&T CO/CLIENT CUSTODY SERVICES
2679	THE BANK OF NEW YORK MELLON/TDB UNENCUMBERED
2680	SOCIETE GENERALE NY/SOCIETE GENERALE PARIS
2681	THE BANK OF NEW YORK MELLON/ITC-DEALERS CLEARANCE GENERAL
2683	THE BANK OF NEW YORK MELLON/TD NY
2684	NORTHERN TRUST COMPANY - SAFEKEEPING
2687	CALDWELL TRUST COMPANY
2690	DEUTSCHE BANK AG NY/CEDEAR
2697	BMO HARRIS BANK NA

2700 SERIES

2703	BRANCH BANKING & TRUST CO/FM IP BB&T CORP.
2705	BRANCH BANKING & TRUST CO/FM IP BB&T
2709	BNYMELLON/RE DE SHAW & CO.
2711	BNYMELLON/RE ICAP LONDON
2714	BNYMELLON/RE NATIONAL BANK OF AUSTRALIA
2716	BNYMELLON/RE D.E. SHAW KALON PORTFOLIOS, L.L.C.
2717	SUNTRUST BANK/SAFEKEEPING CUSTODIAN FOR STES
2718	BNYMELLON/RE NOMURA CNS NOM RE: TFS DER
2719	BNYMELLON/RE DBLPB-DBX RISK ARBITAGE 8 FUND
2720	BNYMELLON/RE BARCLAYS BK PLC-BARC LUX SARL A/C 1
2721	BNYMELLON/RE BARCLAYS BK PLC-BARC LUX SARL A/C 2
2724	BNYMELLON/RE DBLPB-CENTAURUS PROXIMA FD
2726	BNYMELLON/RE DBLPB-DBX-ASIAN L/S EQUITY 2 FUND
2731	BNYMELLON/RE OZ OMNIBUS DTC ACCOUNT
2735	DEPOSITO CENTRAL DE VALORES S.A., DEPOSITO DE VALORES
2736	ZB, NATIONAL ASSOCIATION/WESTERN NATIONAL
2760	BNYMELLON/RE RABOBANK INTERNATIONAL CASH EQUITY AMSTERDAM
2762	BNYMELLON/RE RABOBANK INTERNATIONAL EQUITY DERIVATIVES LONDON
2763	BNYMELLON/RE RABOBANK INTERNATIONAL EQUITY DERIVATIVES HONG KONG
2767	SSB - BLACKROCK INSTITUTIONAL TRUST
2769	KEYBANK NA/FBO TREASURER OF STATE OF OHIO
2773	JPMORGAN CHASE BANK/MUNICIPAL DEALER
2776	THE BANK OF NEW YORK MELLON/ELLINGTON CREDIT OPPORTUNITIES LTD.
2778	NORTHERN TRUST COMPANY/FUTURE FUND ACCOUNTS
2779	SUMITOMO MITSUI TRUST BANK (U.S.A.) LIMITED
2781	U.S. BANK, N.A./U.S. BANK MUNICIPAL SECURITIES GROUP
2782	E*TRADE BANK
2784	THE BANK OF NEW YORK MELLON/ST. BERNARD OPPORTUNITY FUND 1, LTD.
2785	BNYMELLON/RE MILLENNIUM FIXED INCOME LTD
2786	BBVA SECURITIES INC.
2787	BNP PARIBAS, NEW YORK BRANCH/CUSTODY/CLIENT ASSETS
2788	MERCADO DE VALORES DE BUENOS AIRES S.A.
2789	UBS LIMITED
2790	CITIBANK, N.A. BOOK-ENTRY-ONLY MEDIUM TERM NOTE ACCOUNT

2800 SERIES

2802	BNYMELLON/RE BBPLC PB CAYMEN CLIENTS
2803	U.S. BANK N.A.
2808	DBTC AMERICAS/CTAG-CDFP
2811	JPMORGAN CHASE BANK/BROKER & DEALER CLEARANCE DEPARTMENT
2825	BNYMELLON/RE BBPLC PB CANADIAN CLIENTS
2834	PNC BANK, N.A./PITTSBURGH
2835	PNC BANK N.A./PNC CAPITAL MARKETS LLC
2837	U.S. BANK N.A./THIRD PARTY LENDING
2841	THE BANK OF NEW YORK MELLON/EF MORTGAGE, LLC
2842	THE BANK OF NEW YORK MELLON/EF CMO, LLC
2844	BNYMELLON/RE BBPLC PB UK CLIENTS
2846	BNYMELLON/RE (AG) DESHAW OCULUS PORT LLC.PLGCOLL AC
2851	MUFG UNION BANK, N.A./CAPITAL MARKETS
2852	TRUSTMARK NATIONAL BANK
2858	BNYMELLON/RE FIRM SMPT ASSETS
2865	JPMORGAN CHASE BANK/AG DEPOSITARY BANK
2868	BNYMELLON/RE FIRM SECURED FINANCE
2871	BRANCH BANKING AND TRUST COMPANY/FM/IP BB&T COMMUNITY HOLDINGS
2872	THE BANK OF NEW YORK MELLON/TD BANK N.A.
2874	THE BANK OF NEW YORK MELLON/CHIMERA INVESTMENT CORPORATION
2875	THE BANK OF NEW YORK MELLON/CHIMERA RMBS WHOLE POOL LLC (F/K/A CIM ASSET HOLDING)

DTC Participant Report (Numerical Sort)
Month Ending - August 31, 2017

NUMBER	PARTICIPANT ACCOUNT NAME
2879	DEUTSCHE BANK AG, NEW YORK BRANCH/GES FFT
2880	CENTRAL TRUST BANK (THE)
2884	BNP PARIBAS, NEW YORK BRANCH/BNP PARIBAS PRIME BROKERAGE INTERNATIONAL
2885	BNP PARIBAS PRIME BROKERAGE, INC/STOCK LENDING
2888	MIZUHO TRUST & BANKING CO. (USA)
2893	THE BANK OF NEW YORK MELLON/CHIMERA RMBS LLC (F/K/A CIM HOLDING)
2894	HSBC BANK USA, N.A./CORPORATE TRUST IPA
2897	U.S. BANK N.A./TRUST NY MTN
2898	HUNTINGTON NATIONAL BANK/FBO SCHOOL EMPLOYEE RETIREMENT SYSTEM OF OHIO
2899	THE BANK OF NEW YORK MELLON/CHIMERA SECURITIES HOLDING LLC
2900 SERIES	
2901	THE BANK OF NEW YORK MELLON/CHIMERA SPECIAL HOLDING LLC
2903	THE BANK OF NEW YORK MELLON/BAKER2
2906	THE BANK OF NEW YORK MELLON/CHIMERA TRADING COMPANY LLC
2913	THE BANK OF NEW YORK MELLON/ELLINGTON STRATEGIC MBS LP II
2920	THE BANK OF NEW YORK MELLON/NATIXIS SECURITIES AMERICAS LLC
2926	BNYMELLON/RE BNYMSANVFFT RE FIRM
2931	BNYMELLON/RE BARCLAYS BANK PLC
2932	MITSUBISHI UFJ TRUST & BANKING CORPORATION, NEW YORK BRANCH
2935	THE BANK OF NEW YORK MELLON/COUNTRYWIDE HOME LOANS, CHL FOR CCM CONDUITS
2937	PNC BANK, N.A./HPRS
2940	THE BANK OF NEW YORK MELLON/VINNING SPARKS, IBG, L.P.
2941	GOLDMAN SACHS BANK USA
2943	JPMORGAN CHASE BANK/GARBAN SECURITIES, INC.
2945	JPMORGAN CHASE-FIMAT CU
2950	STATE STREET BANK & TRUST/STATE STREET TOTALET
2952	CITIBANK N.A. LONDON/MTN
2971	SUNTRUST BANK
2973	JPMORGAN CHASE BANK/MET LIFE LOANET
2975	FIFTH THIRD BANK/PUBLIC EMPLOYEES RETIREMENT SYSTEM
2985	BNYMELLON/RE RBC I&TS
2993	CHARLES SCHWAB BANK
3500 SERIES	
3516	THE BANK OF NEW YORK MELLON/WFC HOLDINGS CORPORATION
3593	BNYMELLON/DEDICATED PARTICIPANT #48
3800 SERIES	
3884	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION/INTERMEDIARY HOLDING COMPANY
4500 SERIES	
4556	BNYMELLON/DEDICATED PARTICIPANT #45
4700 SERIES	
4707	ROYAL BANK OF CANADA-ROYAL TRUST/CDS**
4712	BMO NESBITT BURNS INC./BMO TRUST COMPANY/CDS**
4794	THE BANK OF NOVA SCOTIA/PRINCIPAL EQUITIES/CDS**
4795	THE BANK OF NOVA SCOTIA/SUB FIXED INCOME/IMPACT/CDS**
4797	BMO NESBITT BURNS/INSTITUTIONAL/CDS**
4800 SERIES	
4800	CDS CLEARING AND DEPOSITORY SERVICES INC.
4801	RBC DOMINION SECURITIES INC./CDS**
4802	BANK OF NOVA SCOTIA/BNS LONDON/CDS**
4805	TORONTO-DOMINION BANK (THE)**
4808	J.P. MORGAN SECURITIES CANADA INC. **
4812	THE BANK OF NOVA SCOTIA/CDS**
4814	THE BANK OF NOVA SCOTIA/ SCE LTD./CDS**
4816	THE BANK OF NOVA SCOTIA/CLIENT A
4817	BANK OF MONTREAL/ CHICAGO/CDS**
4818	FIDUCIE DESJARDINS INC.**
4819	BANK OF MONTREAL/ IRELAND/CDS**
4822	BANK OF MONTREAL/ LONDON/CDS**
4838	THE BANK OF NOVA SCOTIA/CLIENT B/CDS**
4855	BANK OF MONTREAL**
5000 SERIES	
5001	LAURENTIAN BANK OF CANADA/CDS**
5002	RBC DOMINION SECURITIES INC./CDS**
5003	SOCIETE GENERALE CAPITAL CANADA INC./CDS**

DTC Participant Report (Numerical Sort)
Month Ending - August 31, 2017

NUMBER	PARTICIPANT ACCOUNT NAME
--------	--------------------------

5008	NBCN INC./CDS**
5009	QTRADE SECURITIES INC./CDS**
5011	SCOTIA CAPITAL INC./CDS**
5012	EDWARD JONES/CDS**
5013	CALDWELL SECURITIES LTD./CDS**
5014	PETERS & CO. LIMITED/CDS**
5016	GMP SECURITIES L.P./CDS**
5017	UBS SECURITIES CANADA INC./CDS**
5019	CREDIT SUISSE SECURITIES CANADA INC./CDS**
5027	PICTET CANADA L.P./CDS**
5028	DESJARDINS SECURITIES INC./CDS**
5029	MACKIE RESEARCH CAPITAL CORPORATION/CDS**
5030	CIBC WORLD MARKETS INC./CDS**
5036	TD WATERHOUSE CANADA INC./CDS**
5039	SCOTIA CAPITAL INC. - HOLLIS WEALTH/CDS**
5040	FIDELITY CLEARING CANADA ULC/CDS**
5043	BMO NESBITT BURNS INC./CDS**
5044	ROYAL BANK OF CANADA-ROYAL TRUST 1/CDS**
5046	CANACCORD GENUITY CORP./CDS**
5047	MANULIFE SECURITIES INCORPORATED/CDS**
5055	CORMARK SECURITIES INC./CDS**
5058	HAYWOOD SECURITIES INC./CDS**
5071	LEEDE JONES GABLE INC./CDS**
5074	ODLUM BROWN LIMITED/CDS**
5075	PI FINANCIAL CORP./CDS**
5076	RAYMOND JAMES LTD./CDS**
5078	W.D. LATIMER CO LTD./CDS**
5083	CREDENTIAL SECURITIES INC./CDS**
5084	QUESTRADE INC./CDS**
5085	BBS SECURITIES INC./CDS**
5086	ELECTRONIC TRANSACTION CLEARING CANADA/CDS**
5099	CDS CLEARING AND DEPOSITORY SERVICES INC.**

5100 SERIES

5101	BARCLAYS CAPITAL INC.
5104	ING FINANCIAL MARKETS LLC/INTERNATIONAL
5127	MORGAN STANLEY & CO. LLC/II
5143	MERRILL LYNCH, PIERCE FENNER & SMITH INC. - SECURITIES LENDING
5144	DAVID LERNER ASSOCIATES, INC.
5153	BNP PARIBAS NY BRANCH LONDON BONDS
5157	NATIONAL FINANCIAL SERVICES LLC/STOCK LOAN
5158	CREWS & ASSOCIATES, INC.
5162	DEUTSCHE BANK SECURITIES INC.-INTERNATIONAL STOCK LOAN
5163	PERSHING LLC/SL
5166	WEDBUSH SECURITIES INC./STOCK LOAN
5170	UBS FINANCIAL SERVICES INC./GOVERNMENT SECURITIES ACCOUNT #2
5175	TEMPER OF THE TIMES INVESTOR SERVICES, INC.
5176	MERRILL LYNCH, PIERCE, FENNER & SMITH, INC. - FOREIGN SECURITY LENDING
5179	RAYMOND JAMES & ASSOCIATES, INC./RAYMOND JAMES TRUST COMPANY
5180	NSI STOCK LENDING
5196	PERSHING LLC/SL INT'L

5200 SERIES

5208	GOLDMAN SACHS & CO. LLC/GOLDMAN SACHS INTERNATIONAL LTD.
5213	J.P. MORGAN SECURITIES LLC/JPMC LENDING
5215	CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS/A.M.M.
5217	FMSBONDS, INC.
5221	BMO CAPITAL MARKETS CORP./PALOMA
5222	NOMURA SECURITIES/FIXED INCOME
5224	MORGAN STANLEY & CO. LLC/III
5225	DEUTSCHE BANK SECURITIES INC.-FIXED INCOME STOCK LOAN
5234	EMMET & CO.,INC.
5237	WELLS FARGO CLEARING SERVICES, LLC/SECURITIES LENDING MATCH BOOK
5253	CANTOR FITZGERALD/STOCK LOAN
5257	BMOCM/BONDS
5263	RBS SECURITIES INC./FIXED INCOME
5268	ING FINANCIAL MARKETS LLC/INTERNATIONAL EQUITY FINANCE
5271	BGC FINANCIAL L.P./BGC BROKERS L.P.
5284	UBS SECURITIES LLC/SECURITIES LENDING
5288	SECURITIES LENDING SPO ACCOUNT/BBH
5298	TD AMERITRADE CLEARING, INC./SECURITIES LENDING

5300 SERIES

DTC Participant Report (Numerical Sort)
Month Ending - August 31, 2017

NUMBER	PARTICIPANT ACCOUNT NAME
5300	NYSE ARCA, INC.
5385	BRANCH BANKING AND TRUST COMPANY
5600 SERIES	
5600	JAPAN SECURITIES DEPOSITORY CENTER, INC.
5610	CAJA DE VALORES S.A.
5700 SERIES	
5700	THE CENTRAL DEPOSITORY (PTE) LIMITED
5900 SERIES	
5954	MATRIX TRUST COMPANY
5962	RELiance TRUST COMPANY
5981	TRUST COMPANY OF AMERICA
6500 SERIES	
6501	BNYMELLON/DEDICATED PARTICIPANT #46
6582	MERRILL LYNCH, PIERCE, FENNER & SMITH INCORPORATED/STOCK LOAN
6900 SERIES	
6963	HUTCHINSON, SHOCKEY, ERLEY & CO.
7000 SERIES	
7001	BLOOMBERG TRADEBOOK LLC
7031	JAMES I. BLACK & COMPANY
7200 SERIES	
7260	AMERICAN ENTERPRISE INVESTMENT SERVICES INC./CONDUIT
7263	BARCLAYS BANK PLC NEW YORK BRANCH
7268	STATE STREET BANK & TRUST COMPANY/LENDING PASS-THROUGH
7273	ING FINANCIAL MARKETS LLC/INTERNATIONAL EQUITY FINANCE MATCH BOOK ACCOUNT
7276	INSTINET, LLC/STOCK LOAN
7300 SERIES	
7305	MERRILL LYNCH PIERCE FENNER & SMITH INC.-MLIM GLOBAL SECURITIES FINANCING INTERNATIONAL
7309	MORGAN STANLEY & CO. INTERNATIONAL PLC
7311	CANTOR FITZGERALD & CO./DEBT CAPITAL MARKETS
7313	THE BANK OF NEW YORK MELLON/ABBEY NATIONAL TREASURY PLC US BRANCH
7320	JANNEY MONTGOMERY SCOTT LLC/STOCK LOAN
7322	CHARLES SCHWAB & CO., INC. STOCK LOAN CONDUIT ACCOUNT
7359	QUANTEX CLEARING, LLC/STOCK LOAN
7360	WELLS FARGO CLEARING SERVICES, LLC/SUB ACCOUNT WFA REPO
7372	CREDIT AGRICOLE SECURITIES (USA) INC/F/B/O CREDIT AGRICOLE NY BRANCH
7381	RELiance TRUST COMPANY/FIS GLOBAL PLUS
7382	BNP PARIBAS NY BRANCH/PARIS BONDS
7387	BNYMELLON/DEDICATED PARTICIPANT #47
7400 SERIES	
7408	RBC CAPITAL MARKETS, LLC/RBCCM
7441	JEFFERIES LLC/AS AGENT FOR JEFFERIES INTERNATIONAL LONDON
7451	SOUTH STREET SECURITIES LLC
7500 SERIES	
7507	NOMURA SECURITIES INTERNATIONAL, INC./AFFILIATE CLEARING
7540	CREDIT AGRICOLE SECURITIES (USA) INC/STOCK LOAN CONDUIT
7560	MERRILL LYNCH, PIERCE, FENNER & SMITH/STOCK LOAN HEDGE ACCOUNT
7561	DAIWA CAPITAL MARKETS AMERICA INC./DASAC
7565	JEFFERIES LLC/SECURITIES FINANCE
7568	RAYMOND JAMES & ASSOCIATES, INC / RAYMOND JAMES BANK
7571	ABN AMRO SECURITIES (USA) LLC/A/C#2
7576	COR CLEARING LLC/STOCK LOAN
7578	TD PRIME SERVICES LLC/STOCK LOAN
7581	ITAU UNIBANCO S.A. NEW YORK BRANCH
7583	INDUSTRIAL AND COMMERCIAL BANK OF CHINA FINANCIAL SERVICES LLC/ SECURITIES LENDING
7587	CHARLES SCHWAB & CO., INC./SCHWAB GLOBAL INVESTING ACCOUNT
7590	ABN AMRO SECURITIES (USA) LLC/REPO
7591	ABN AMRO SECURITIES (USA) LLC/ABN AMRO BANK NV REPO
7593	TD SECURITIES (USA) LLC
7595	ING FINANCIAL MARKETS LLC/GLOBAL SECURITIES FINANCE NON-PURPOSE
8000 SERIES	
8020	S.D. INDEVAL INSTITUCION PARA EL DEPOSITO DE VALORES S.A. DE C.V.
8028	BNYMELLON/WF & CO WELLS FARGO & COMPANY PI

DTC Participant Report (Numerical Sort)
Month Ending - August 31, 2017

NUMBER	PARTICIPANT ACCOUNT NAME
--------	--------------------------

8043	BNYMELLON/WFB.NA WELLS FARGO BANK NA PI
8052	PORTFOLIO BROKERAGE SERVICES, INC.
8072	ALPINE SECURITIES CORPORATION
8077	BNYMELLON/WF & CO WELLS FARGO & COMPANY
8082	ZIV INVESTMENT CO.

8100 SERIES

8101	NORTHERN TRUST COMPANY/OCH-ZIFF CAPITAL MANAGEMENT
8107	BNYMELLON/RE FIRM BORROW PLUS
8108	BNYMELLON/RE BNYMLUXSA RE FIRM
8112	JPMORGAN CHASE BANK/OHIO POLICE AND FIRE PENSION FUND
8113	ITAU BBA USA SECURITIES, INC.
8115	THE BANK OF NEW YORK MELLON/EARN SECURITIES LLC
8116	THE BANK OF NEW YORK MELLON/EARN CMO LLC
8117	THE BANK OF NEW YORK MELLON/EARN MORTGAGE LLC
8118	SCOTIA CAPITAL (USA) INC./STOCK LOAN
8119	SCOTIA CAPITAL (USA) INC./INTERNATIONAL STOCK LOAN
8122	THE BANK OF NEW YORK MELLON/SOUTH STREET SECS, LLC
8123	THE BANK OF NEW YORK MELLON/NOMURA FIN. PRODUCTS & SERVICES INC.
8131	PERSHING LLC/CORRESPONDENT SECURITIES LENDING
8132	BNYMELLON/RE FIRM HOLDING CO.
8134	BNYMELLON/RE BNYMSANVLB RE FIRM
8135	BNYMELLON/RE NOMURA NCSN RE AKJ
8139	BNYMELLON/RE BBPLC FIRM LRCM REPO
8147	STATE STREET BANK & TRUST COMPANY/EC, GMBH
8150	MID ATLANTIC TRUST COMPANY
8153	COSSE' INTERNATIONAL SECURITIES, INC.
8158	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION/RBS FINANCIAL PRODUCTS
8159	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION/RBS PLC
8164	CITIBANK N.A./PROPRIETARY ASSETS
8183	BNP PARIBAS NEW YORK BRANCH/USAL
8185	COWEN EXECUTION SERVICES LLC/STOCK LOAN CONDUIT
8186	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION/RBS SECURITIES JAPAN LIMITED
8187	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION/PUBLIC EMPLOYESS RETIREMENT SYSTEM OF OHIO (OPERS)
8197	GOLDMAN SACHS BANK USA/#2
8199	WEDBUSH SECURITIES INC./P3

8200 SERIES

8233	ZB, NATIONAL ASSOCIATION/PORTFOLIO
8237	WEDBUSH SECURITIES INC./PC STOCK LOAN
8238	BNP PARIBAS PRIME BROKERAGE INC./ARBITRAGE SLAB
8244	FIRST TRUST PORTFOLIOS, L.P.
8275	BNYMELLON/WEALTH MANAGEMENT

8300 SERIES

8302	JPMC/THE HONG KONG SHANGHAI BANKING CORP. LTD
8307	KGS-ALPHA CAPITAL MARKETS, L.P.
8308	APEX CLEARING CORPORATION/APEX CLEARING STOCK LOAN
8310	BNYMELLON/RE BNYMLB RE FIRM SF
8311	BNYMELLON/RE BNYMLB RE FIRM
8313	BNYMELLON/RE CACEIS BANK
8314	BNYMELLON/RE CBD BAADER AG
8317	BNYMELLON/RE CBD STEUBING AG
8318	BNYMELLON/RE WINTERFLOOD SECURITIES LTD
8320	BNYMELLON/RE CACEIS BANK LUXEMBOURG
8321	BNYMELLON/RE GFI SECURITIES LTD
8333	JPMC/JPMORGAN CHASE BANK NA
8353	NATIONAL BANK OF CANADA FINANCIAL INC.
8355	BNYMELLON/RE UIT NSCC CNS CLEARANCE
8383	THE BANK OF NEW YORK MELLON/NM PERA ELLINGTON ENHANCED INCOME FUND A LLC
8396	HSBC BANK USA, NA/CLEARING

8400 SERIES

8402	HSBC BANK USA, NA/HTM
8404	HSBC BANK USA, NA/AFS
8412	BNYMELLON/EF CORPORATE HOLDINGS LLC
8414	BNYMELLON/RE BB RE FIRM
8417	BNYMELLON/RE FFT RE FIRM
8420	BNYMELLON/RE NA-BANK CUSTODY
8421	BNYMELLON/RE BNYMIL FIRM
8423	BNYMELLON/RE RABOBANK LONDONBRANCH FIXED INCOME
8430	CITADEL SECURITIES LLC
8434	RELiance TRUST COMPANY/ FIS TRUSTDESK

DTC Participant Report (Numerical Sort)
Month Ending - August 31, 2017

NUMBER	PARTICIPANT ACCOUNT NAME
--------	--------------------------

8447	JPMCB/DNT ASSET TRUST
8449	JPMCB/J.P. MORGAN SECURITIES CANADA INC.
8455	BARCLAYS BANK PLC NEW YORK BRANCH/BARCLAYS BANK PLC-LNBR
8456	ICAP CORPORATES LLC/CROSSTRADE
8457	SAFRA SECURITIES LLC
8459	SG AMERICAS SECURITIES LLC/PARIS CLEARING
8460	PHILLIP CAPITAL INC.
8462	BNP PARIBAS NEW YORK BRANCH/BNP PARIBAS PROPRIETARY ASSETS
8471	BNYMELLON/RE CBD ICF BANK AG
8472	BNYMELLON/RE RBC BARBADOS
8474	BNYMELLON/RE RBC CAPITAL MARKETS LLC
8475	BNYMELLON/RE RBCEL FIXED INCOME
8476	BNYMELLON/RE BARCLAYS BANK PLC LONDON
8478	BNYMELLON/RE BBPLC CLIENT COLL SEC LNBR SEG
8479	BNYMELLON/RE RBCLB EQUITY FINANCE
8481	BNYMELLON/RE BARCLAYS OVERSIGHT MANAGEMENT INC
8482	BNYMELLON/RE RBCLB FIXED INCOME
8483	BNYMELLON/RE BGC FINANCIAL LP
8485	DESERET TRUST COMPANY - A
8486	TEXAS TREASURY SAFEKEEPING TRUST COMPANY/NUP
8487	BNYMELLON/RE RBCEL EQUITY FINANCE
8488	BNYMELLON/RE COOPERATIEVE RABOBANK U.A.
8489	BNYMELLON/RE GCM/SPDTC600
8490	BNYMELLON/RE RBC BAHAMAS BRANCH
8491	BNYMELLON/RE FIRM SECURED FINANCE REPO
8493	VISION FINANCIAL MARKETS LLC/SECURITIES LENDING
8497	JANE STREET CAPITAL, LLC

8500 SERIES

8513	STOCKCROSS FINANCIAL SERVICES, INC./#3
------	--

8600 SERIES

8699	GOLDMAN SACHS & CO. LLC/IMS
------	-----------------------------

8800 SERIES

8857	COWEN EXECUTION SERVICES LLC/SUSQUEHANNA
8858	PRECISION SECURITIES, LLC
8860	BETHESDA SECURITIES, LLC
8861	JPMORGAN CHASE BANK/JP MORGAN PROPRIETARY ASSET ACCOUNT
8867	JPMORGAN CHASE BANK/CHIEF INVESTMENT OFFICE
8869	JPMORGAN CHASE BANK/CHIEF INVESTMENT OFFICE 2
8870	INTL FCSTONE FINANCIAL INC./STOCK LOAN
8871	JPMORGAN CHASE BANK/CHIEF INVESTMENT OFFICE 3
8874	THE BANK OF NEW YORK MELLON/RBC BARBADOS TBC
8873	E D & F MAN CAPITAL MARKETS INC.
8875	MORGAN STANLEY SMITH BARNEY LLC/SL CONDUIT

8900 SERIES

8911	THE BANK OF NEW YORK MELLON/ELLINGTON ENHANCED INCOME MASTER FUND LTD.
------	--

9400 SERIES

9487	U.S. BANK N.A./QUASAR DISTRIBUTORS, LLC SUBACCOUNTING AGENT
------	---