

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ► Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2016 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information For calendar plan year 2016 or fiscal plan year beginning <u>01/01/2016</u> and ending <u>12/31/2016</u>
A	This return/report is for: <div style="display: flex; justify-content: space-between;"> <div> ☐ a multiemployer plan </div> <div> ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) </div> </div> <div style="display: flex; justify-content: space-between;"> <div> ☒ a single-employer plan </div> <div> ☐ a DFE (specify) ____ </div> </div>
B	This return/report is: <div style="display: flex; justify-content: space-between;"> <div> ☐ the first return/report </div> <div> ☐ the final return/report </div> </div> <div style="display: flex; justify-content: space-between;"> <div> ☐ an amended return/report </div> <div> ☐ a short plan year return/report (less than 12 months) </div> </div>
C	If the plan is a collectively-bargained plan, check here. ☐
D	Check box if filing under: <div style="display: flex; justify-content: space-between;"> <div> ☒ Form 5558 </div> <div> ☐ automatic extension </div> <div> ☐ the DFVC program </div> </div> <div> ☐ special extension (enter description) </div>

Part II	Basic Plan Information —enter all requested information		
1a	Name of plan <u>IBM 401 (K) PLUS PLAN</u>	1b	Three-digit plan number (PN) ► <u>005</u>
		1c	Effective date of plan <u>07/01/1983</u>
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>INTERNATIONAL BUSINESS MACHINES CORPORATION</u> <u>NEW ORCHARD ROAD, MD 261</u> <u>ARMONK, NY 10504</u>		2b Employer Identification Number (EIN) <u>13-0871985</u> 2c Plan Sponsor's telephone number <u>800-796-9876</u> 2d Business code (see instructions) <u>541519</u>

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	<u>07/14/2017</u>	<u>GREGG NELSON</u>
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE
Preparer's name (including firm name, if applicable) and address (include room or suite number)			Preparer's telephone number

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

Form 5500 (2016)
v. 160205

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name	4b EIN 4c PN
5 Total number of participants at the beginning of the plan year	5 190777
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year..... a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> 6a(1) 84350 6a(2) 80296 6b 20125 6c 88520 6d 188941 6e 238 6f 189179 6g 186290 6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 2E 2F 2J 2K 2O 3J 2G 2S 2T b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	

9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)	
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☐ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☒ <u>3</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)

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

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

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

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

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

Receipt Confirmation Code _____

SCHEDULE A (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <hr/> <small>Department of Labor Employee Benefits Security Administration</small> <hr/> <small>Pension Benefit Guaranty Corporation</small>	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500. ► Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 <hr/> 2016 <hr/> This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning **01/01/2016** and ending **12/31/2016**

A Name of plan IBM 401 (K) PLUS PLAN	B Three-digit plan number (PN) ►	005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985	

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

(a) Name of insurance carrier
METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5581829	65978	0117479	7399	01/01/2016	12/31/2016

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

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

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

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

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

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

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

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

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

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

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
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(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

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

Part II Investment and Annuity Contract Information

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

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	6370115
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service <hr/> Department of Labor Employee Benefits Security Administration <hr/> Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110
		2016
		This Form is Open to Public Inspection

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

A Name of plan IBM 401 (K) PLUS PLAN	B Three-digit plan number (PN) ▶ 005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985

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

(a) Name of insurance carrier

THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	030345		01/01/2016	12/31/2016

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

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

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	614176791

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier**6b****c** Premiums due but unpaid at the end of the year**6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount**6d**

Specify nature of costs ▶

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

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

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

b Balance at the end of the previous year **7b** 0**c** Additions: (1) Contributions deposited during the year**7c(1)**

(2) Dividends and credits.....

7c(2)

(3) Interest credited during the year.....

7c(3)

(4) Transferred from separate account

7c(4)

(5) Other (specify below)

7c(5)

▶

(6) Total additions **7c(6)**

0

d Total of balance and additions (add lines **7b** and **7c(6)**). **7d**

0

e Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year

7e(1)

(2) Administration charge made by carrier.....

7e(2)

(3) Transferred to separate account

7e(3)

(4) Other (specify below)

7e(4)

▶

(5) Total deductions **7e(5)**

0

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

0

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service <hr/> Department of Labor Employee Benefits Security Administration <hr/> Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500. ► Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110
		2016
		This Form is Open to Public Inspection

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

A Name of plan IBM 401 (K) PLUS PLAN	B Three-digit plan number (PN) ►	005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985	

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

1 Coverage Information:

(a) Name of insurance carrier

METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5581829	65978	32810		01/01/2016	12/31/2016

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

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

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

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

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

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

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	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4		
5	Current value of plan's interest under this contract in separate accounts at year end.....	5		
6	Contracts With Allocated Funds:			
a	State the basis of premium rates ▶			
b	Premiums paid to carrier	6b		
c	Premiums due but unpaid at the end of the year	6c		
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount	6d		
	Specify nature of costs ▶			
e	Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity (3) ☐ other (specify) ▶			
f	If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐			
7	Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)			
a	Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee (3) ☒ guaranteed investment (4) ☐ other ▶			
b	Balance at the end of the previous year	7b	1555235423	
c	Additions: (1) Contributions deposited during the year	7c(1)		
	(2) Dividends and credits.....	7c(2)		
	(3) Interest credited during the year.....	7c(3)		41835569
	(4) Transferred from separate account	7c(4)		
	(5) Other (specify below)	7c(5)		
	(6) Total additions	7c(6)	41835569	
d	Total of balance and additions (add lines 7b and 7c(6))	7d	1597070992	
e	Deductions:			
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)		
	(2) Administration charge made by carrier.....	7e(2)		
	(3) Transferred to separate account	7e(3)		
	(4) Other (specify below)	7e(4)		
	(5) Total deductions	7e(5)	0	
f	Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	1597070992	

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service <hr/> Department of Labor Employee Benefits Security Administration <hr/> Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110
		2016
		This Form is Open to Public Inspection.

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

A Name of plan IBM 401 (K) PLUS PLAN	B Three-digit plan number (PN) ► 005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985

Part I	Service Provider Information (see instructions)
---------------	--

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation HUELER INVESTMENT SERVICES, INC.
--

41-2109329

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation GLOBAL TRUST COMPANY	12 GILL STREET SUITE 2600 WOBURN, MA 01801
--	---

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

04-2647786

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

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

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

STATESTREET

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 19 25 50 51 67 99	PARTY-IN-INTEREST	10605096	Yes ☒ No ☐	Yes ☒ No ☐	44	Yes ☒ No ☐

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

PRUDENTIAL INSURANCE COMPANY

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 67	PARTY-IN-INTEREST	7427802	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

FIDELITY INVESTMENTS INSTITUTIONAL

04-2647786

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
37 64 99 50 65 60 49	PARTY-IN-INTEREST	4930519	Yes ☒ No ☐	Yes ☒ No ☐	2398629	Yes ☒ No ☐

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

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

METROPOLITAN LIFE INSURANCE COMPANY

13-5581829

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
73	PARTY-IN-INTEREST	6370115	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

RBC CAPITAL MARKETS

13-5357855

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
67	PARTY-IN-INTEREST	5324956	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FINANCIAL ENGINES

94-3250323

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
26 28	PARTY-IN-INTEREST	5041230	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

PIMCO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 99	PARTY-IN-INTEREST	4454250	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

NEW YORK LIFE INSURANCE COMPANY

13-5582869

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 67	PARTY-IN-INTEREST	3438810	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

VANGUARD

23-1945930

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	2270785	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

BRIDGEWATER

13-2871809

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	1891662	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

BLACKROCK FINANCIAL MANAGEMENT

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	1877632	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MASSACHUSETTS MUTUAL LIFE INSURANCE

04-1590850

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
67	PARTY-IN-INTEREST	1625065	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

MACKAY SHIELDS, LLC

13-5582869

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	1240143	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

IBM

13-0871985

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14 99 35 50	EMPLOYER	1169952	Yes ☒ No ☐	Yes ☐ No ☒	6109	Yes ☐ No ☒

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

WESTERN ASSET MANAGEMENT

95-2705767

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	822376	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

NEUBERGER BERMAN

02-0654486

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	786719	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LAZARD ASSET MANAGEMENT LLC

05-0530199

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	636771	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

THE LOOMIS, SAYLES & COMPANY, L.P.

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	561514	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BARINGS LLC

470 ATLANTIC AVENUE
BOSTON, MA 02210

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	435766	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHEAST RETIREMENT SERVICES, INC.

04-2686260

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	PARTY-IN-INTEREST	372065	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JP MORGAN

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	282276	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

PRICEWATERHOUSECOOPERS LLP

13-4008324

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	PARTY-IN-INTEREST	268500	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FACTSET RESEARCH SYSTEMS INC.

13-3362547

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16	PARTY-IN-INTEREST	190253	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MERCER

1166 AVENUE OF AMERICAS
NEW YORK, NY 10036

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16	PARTY-IN-INTEREST	63946	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

IVINS, PHILLIPS AND BARKER

1700 PENNSYLVANIA AVENUE, NW
SUITE 600
WASHINGTON, DC 20006

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	PARTY-IN-INTEREST	44265	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TOWERS WATSON DELAWARE INC.

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16	PARTY-IN-INTEREST	34889	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CYARCH, LLC

46-2605008

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	23089	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

MORNINGSTAR

22 WEST WASHINGTON STREET
CHICAGO, IL 60602

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	18589	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BUCK CONSULTANTS

13-3954297

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16	PARTY-IN-INTEREST	15616	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0
(d) Enter name and EIN (address) of source of indirect compensation		
DODGE & COX BALANCED P.O. BOX 8480 BOSTON, MA 02266	0.10%	
(a) Enter service provider name as it appears on line 2		
FIDELITY INVESTMENTS INSTITUTIONAL	60	0
(d) Enter name and EIN (address) of source of indirect compensation		
DODGE & COX GLBL BND P.O. BOX 8480 BOSTON, MA 02266	0.08%	
(a) Enter service provider name as it appears on line 2		
FIDELITY INVESTMENTS INSTITUTIONAL	60	0
(d) Enter name and EIN (address) of source of indirect compensation		
DODGE & COX GLOBAL P.O. BOX 8480 BOSTON, MA 02266	0.10%	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0
(d) Enter name and EIN (address) of source of indirect compensation		
DODGE & COX INCOME P.O. BOX 8480 BOSTON, MA 02266	0.08%	
(a) Enter service provider name as it appears on line 2		
FIDELITY INVESTMENTS INSTITUTIONAL	60	0
(d) Enter name and EIN (address) of source of indirect compensation		
DODGE & COX INTL STK P.O. BOX 8480 BOSTON, MA 02266	0.10%	
(a) Enter service provider name as it appears on line 2		
FIDELITY INVESTMENTS INSTITUTIONAL	60	0
(d) Enter name and EIN (address) of source of indirect compensation		
DODGE & COX STOCK P.O. BOX 8480 BOSTON, MA 02266	0.10%	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
IBM	99	1163
(d) Enter name and EIN (address) of source of indirect compensation		(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
FIDELITY INVESTMENTS INSTITUTIONAL 04-2647786		NONMONETARY COMPENSATION
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	99	0
(d) Enter name and EIN (address) of source of indirect compensation		(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
FINANCIAL ENGINES 94-3250323		BASED ON THE FACTS OF THE PLAN, THE FORMULA TO DETERMINE THE ANNUAL FEE WAS 13BPS ON ASSETS UNDER MANAGEMENT.
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	99	0
(d) Enter name and EIN (address) of source of indirect compensation		(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
FINANCIAL ENGINES 94-3250323		\$1 PER ELIGIBLE PARTICIPANT

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
IBM	99	3263
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
VANGUARD 23-1945930	NONMONETARY COMPENSATION	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <div style="border: 1px solid black; text-align: center; padding: 5px; font-weight: bold; font-size: 1.2em;">2016</div> This Form is Open to Public Inspection.
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For calendar plan year 2016 or fiscal plan year beginning <u>01/01/2016</u> and ending <u>12/31/2016</u>		
A Name of plan <u>IBM 401 (K) PLUS PLAN</u>	B Three-digit plan number (PN) ►	<u>005</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>INTERNATIONAL BUSINESS MACHINES CORPORATION</u>	D Employer Identification Number (EIN) <u>13-0871985</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD EMPLOYEE BENEFIT INDEX FND</u>			
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>			
c EIN-PN <u>23-3080210-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>5775297627</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD TOTAL STOCK MRKT INDEX TRS</u>			
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>			
c EIN-PN <u>23-3046114-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>5133977044</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD RUSSELL 1000 VALUE INDX TR</u>			
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>			
c EIN-PN <u>22-6932951-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1013897149</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD RUSSELL 2000 VALUE INDX TR</u>			
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>			
c EIN-PN <u>22-6932945-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>797694252</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD EUROPEAN STOCK INDEX TRUST</u>			
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>			
c EIN-PN <u>20-4062712-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>437360393</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD RUSSELL 1000 GROWTH INDX T</u>			
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>			
c EIN-PN <u>22-6932947-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1058218106</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD PACIFIC STOCK INDEX TRUST</u>			
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>			
c EIN-PN <u>20-4062727-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>327050504</u>	

a Name of MTIA, CCT, PSA, or 103-12 IE: **VANGUARD RUSSELL 2000 GROWTH INDX T**

b Name of sponsor of entity listed in (a): **VANGUARD FIDUCIARY TRUST COMPANY**

c EIN-PN 22-6932966-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 665563964
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a Name of MTIA, CCT, PSA, or 103-12 IE: **PIMCO COMMODITIES PLUS TRUST II**

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

c EIN-PN 26-6114268-137	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 313389644
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a Name of MTIA, CCT, PSA, or 103-12 IE: **PRIVEST**

b Name of sponsor of entity listed in (a): **PRUDENTIAL INSURANCE CO.**

c EIN-PN 22-1211670-020	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 614176791
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a Name of MTIA, CCT, PSA, or 103-12 IE: **AQR GLOBAL RISK PARITY ENHANCED LIQ**

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

c EIN-PN 90-6194032-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 231087635
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a Name of MTIA, CCT, PSA, or 103-12 IE: **BRIDGEWATER ALL WEATHER PORTFOLIO**

b Name of sponsor of entity listed in (a): **BRIDGEWATER ASSOCIATES, LP**

c EIN-PN 35-2427182-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 693737927
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a Name of MTIA, CCT, PSA, or 103-12 IE: **STATE STREET MSCI INDIA INDEX NON-L**

b Name of sponsor of entity listed in (a): **STATE STREET BAND AND TRUST COMPANY**

c EIN-PN 04-3339578-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 65411903
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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

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

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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Part II Information on Participating Plans (to be completed by DFEs)

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

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN

SCHEDULE G (Form 5500) Department of Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	Financial Transaction Schedules This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2016</div> This Form is Open to Public Inspection.
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016		
A Name of plan IBM 401 (K) PLUS PLAN	B Three-digit plan number (PN) ►	005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985	

Part I	Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions.
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(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	HIPOTECARIA SU CASITA S.A. DE C.V., AV SAN GERONIMO 478 COL. JARDINES DEL PEDREGAL MEXICO, DF 01090 MX	433514AB2 6/29/2011 - 6/29/2018 7.50 CAPITALIZED INTEREST AMOUNT 1,791

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
87022	0	0	28864	0	28864

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	CAESARS ENTERTAINMENT OPERATING CO. ONE CAESARS PALACE DRIVE LAS VEGAS, NV 89109	12768RAD9 12/6/2012 - 2/15/2020 8.50

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
425000	0	6248	29877	0	29877

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	CAESARS ENTERTAINMENT OPERATING CO. ONE CAESARS PALACE DRIVE LAS VEGAS, NV 89109	127693AE9 8/1/2013 - 2/15/2020 9.00

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
935000	0	14552	69598	0	69598

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items																				
☐	CAESARS ENTERTAINMENT OPERATING CO. ONE CAESARS PALACE DRIVE LAS VEGAS, NV 89109	127693AH2 8/1/2013 - 2/15/2020 9.00																				
<table border="1"> <tr> <td colspan="2">Amount received during reporting year</td> <td colspan="2">Amount overdue</td> </tr> <tr> <td>(d) Original amount of loan</td> <td>(e) Principal</td> <td>(f) Interest</td> <td>(g) Unpaid balance at end of year</td> </tr> <tr> <td>190000</td> <td>3124</td> <td>2957</td> <td>13862</td> </tr> <tr> <td colspan="2"></td> <td>(h) Principal</td> <td>(i) Interest</td> </tr> <tr> <td colspan="2"></td> <td>0</td> <td>13862</td> </tr> </table>			Amount received during reporting year		Amount overdue		(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	190000	3124	2957	13862			(h) Principal	(i) Interest			0	13862
Amount received during reporting year		Amount overdue																				
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year																			
190000	3124	2957	13862																			
		(h) Principal	(i) Interest																			
		0	13862																			
(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items																				
☐	LEHMAN BROTHERS HOLDINGS INC. 745 SEVENTH AVENUE NEW YORK, NY 10019	524ESC7M6 12/21/2007 - 12/28/2017 6.75																				
<table border="1"> <tr> <td colspan="2">Amount received during reporting year</td> <td colspan="2">Amount overdue</td> </tr> <tr> <td>(d) Original amount of loan</td> <td>(e) Principal</td> <td>(f) Interest</td> <td>(g) Unpaid balance at end of year</td> </tr> <tr> <td>9850000</td> <td>0</td> <td>0</td> <td>5319000</td> </tr> <tr> <td colspan="2"></td> <td>(h) Principal</td> <td>(i) Interest</td> </tr> <tr> <td colspan="2"></td> <td>0</td> <td>5319000</td> </tr> </table>			Amount received during reporting year		Amount overdue		(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	9850000	0	0	5319000			(h) Principal	(i) Interest			0	5319000
Amount received during reporting year		Amount overdue																				
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☐	SIGMA FINANCE CORPORATION M AND C CORP SERVICES LTD BOX 309GT,UGLAND HOUSE,S.CHURCH ST GEORGETOWN, GRAND CAYMAN KY1-1104 KY	8265Q0XQ0 6/4/2007 - 6/4/2009 VARIABLE																				
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☐	LEHMAN BROTHERS HOLDINGS INC. 745 SEVENTH AVENUE NEW YORK, NY 10019	524ESCXA3 5/17/2007 - 11/30/2056 5.857																				
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Amount received during reporting year		Amount overdue																				
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☐	UCI INTERNATIONAL, LLC 1900 WEST FIELD COURT LAKE FOREST, IL 60045	90266DAB7 6/11/2011 - 2/15/2019 8.625																				
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250000	0	0	21563																			
		(h) Principal	(i) Interest																			
		0	21563																			

Part II Schedule of Leases in Default or Classified as Uncollectible

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

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

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

Part III Nonexempt Transactions

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

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

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
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SCHEDULE H (Form 5500) Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110
		2016
		This Form is Open to Public Inspection

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016		
A Name of plan IBM 401 (K) PLUS PLAN	B Three-digit plan number (PN) ►	005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985	

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	9298304	21760650
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	617117132	928076959
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	1154582610	1319595158
(2) U.S. Government securities	1c(2)	7472713976	7811708838
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	1797865199	2010744265
(B) All other.....	1c(3)(B)	2199384769	2358558409
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	33028932	42066817
(B) Common.....	1c(4)(B)	8232620232	8589674856
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property).....	1c(6)		
(7) Loans (other than to participants)	1c(7)	735865035	552182669
(8) Participant loans.....	1c(8)	272452196	250068415
(9) Value of interest in common/collective trusts	1c(9)	14835497966	15818948221
(10) Value of interest in pooled separate accounts	1c(10)	589234274	614176791
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities.....	1c(12)	643317527	693737927
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	5506076300	5718659566
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	2003744000	2010568420

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)	1321956664	1460288062
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	47424755116	50200816023

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	1496053924	1769686815
k Total liabilities (add all amounts in lines 1g through 1j)	1k	1496053924	1769686815

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	45928701192	48431129208
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Part II Income and Expense Statement

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

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	626068045	
(B) Participants	2a(1)(B)	1088419530	
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		1714487575
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	2024770	
(B) U.S. Government securities	2b(1)(B)	132074788	
(C) Corporate debt instruments	2b(1)(C)	153018748	
(D) Loans (other than to participants)	2b(1)(D)	33601545	
(E) Participant loans	2b(1)(E)	10701821	
(F) Other	2b(1)(F)	57725699	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		389147371
(2) Dividends: (A) Preferred stock	2b(2)(A)	1029454	
(B) Common stock	2b(2)(B)	294426061	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	202009062	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		497464577
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	35239547647	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	35129211332	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		110336315
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	897021887	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		897021887

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		1782278583
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		26500379
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		82427710
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		191172926
c Other income.....	2c		-47204858
d Total income. Add all income amounts in column (b) and enter total.....	2d		5643632465

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	3177164513	
(2) To insurance carriers for the provision of benefits	2e(2)	7146546	
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		3184311059
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense.....	2h		
i Administrative expenses: (1) Professional fees.....	2i(1)	1901434	
(2) Contract administrator fees.....	2i(2)	4930519	
(3) Investment advisory and management fees.....	2i(3)	24376451	
(4) Other	2i(4)	15657159	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		46865563
j Total expenses. Add all expense amounts in column (b) and enter total	2j		3231176622

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		2412455843
l Transfers of assets:			
(1) To this plan.....	2l(1)		89972173
(2) From this plan.....	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

(1) Name: PRICEWATERHOUSECOOPERS LLP

(2) EIN: 13-4008324

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

	Yes	No	Amount
4a		X	
4b	X		17104732

		Yes	No	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	X		150000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j		X	
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			
o Defined Benefit Plan or Money Purchase Pension Plan Only: Were any distributions made during the plan year to an employee who attained age 62 and had not separated from service?	4o			

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

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

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

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

Part V Trust Information

6a Name of trust	6b Trust's EIN
6c Name of trustee or custodian	6d Trustee's or custodian's telephone number

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>► File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2016</div> <div>This Form is Open to Public Inspection.</div>
For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016		
A Name of plan IBM 401 (K) PLUS PLAN		B Three-digit plan number (PN) ► 005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION		D Employer Identification Number (EIN) 13-0871985
Part I	Distributions	
All references to distributions relate only to payments of benefits during the plan year.		
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions		1 0
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 04-6568107		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year		3 12164
Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)	
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☐ No ☐ N/A		
If the plan is a defined benefit plan, go to line 8.		
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____		
If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.		
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)		6a
b Enter the amount contributed by the employer to the plan for this plan year		6b
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)		6c
If you completed line 6c, skip lines 8 and 9.		
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A		
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☐ No ☐ N/A		
Part III	Amendments	
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ☐ Increase ☐ Decrease ☐ Both ☐ No		
Part IV	ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.	
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?		☐ Yes ☒ No
11 a Does the ESOP hold any preferred stock?		☐ Yes ☒ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)		☐ Yes ☒ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?		☐ Yes ☒ No
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule R (Form 5500) 2016 v. 160205		

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14	Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:		
	a The current year	14a	
	b The plan year immediately preceding the current plan year	14b	
	c The second preceding plan year	14c	
15	Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:		
	a The corresponding number for the plan year immediately preceding the current plan year	15a	
	b The corresponding number for the second preceding plan year	15b	
16	Information with respect to any employers who withdrew from the plan during the preceding plan year:		
	a Enter the number of employers who withdrew during the preceding plan year	16a	
	b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	16b	
17	If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐		

Part VI	Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans
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18	If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment	☐
19	If the total number of participants is 1,000 or more, complete lines (a) through (c)	
	a Enter the percentage of plan assets held as: Stock: _____% Investment-Grade Debt: _____% High-Yield Debt: _____% Real Estate: _____% Other: _____%	
	b Provide the average duration of the combined investment-grade and high-yield debt: ☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more	
	c What duration measure was used to calculate line 19(b)? ☐ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify): _____	

Part VII	IRS Compliance Questions
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20a Is the plan a 401(k) plan? If "No," skip b	☐ Yes ☐ No
20b How did the plan satisfy the nondiscrimination requirements for employee deferrals under section 401(k)(3) for the plan year? Check all that apply:	☐ Design-based safe harbor ☐ "Prior year" ADP test ☐ "Current year" ADP test ☐ N/A
21a What testing method was used to satisfy the coverage requirements under section 410(b) for the plan year? Check all that apply:	☐ Ratio percentage test ☐ Average benefit test ☐ N/A
21b Did the plan satisfy the coverage and nondiscrimination requirements of sections 410(b) and 401(a)(4) for the plan year by combining this plan with any other plan under the permissive aggregation rules?	☐ Yes ☐ No
22a If the plan is a master and prototype plan (M&P) or volume submitter plan that received a favorable IRS opinion letter or advisory letter, enter the date of the letter / / and the serial number .	
22b If the plan is an individually-designed plan that received a favorable determination letter from the IRS, enter the date of the most recent determination letter / / .	

ACCOUNTANT'S OPINION AND FINANCIAL STATEMENTS

Schedule H, Line 3

PLAN NAME: IBM 401(K) PLUS PLAN

PLAN SPONSOR'S NAME: INTERNATIONAL BUSINESS MACHINE CORPORATION

EIN: 13-0871985

PLAN NUMBER: 005

International Business Machine Corporation –IBM 401(K) Plus Plan, Financial Statements, 12/31/2016

IBM 401(k) Plus Plan
Financial Statements
December 31, 2016

IBM 401(k) PLUS PLAN

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* Other schedules required by Section 2520.103-10 of the Department of Labor Rules and Regulations for Reporting and Disclosures under the Employee Retirement Income Security Act of 1974 are omitted because they are not applicable.



Report of Independent Auditors

To the Administrator of IBM 401(k) Plus Plan

We have audited the accompanying financial statements of IBM 401(k) Plus Plan (the "Plan"), which comprise the statements of net assets available for benefits as of December 31, 2016 and 2015, and the related statement of changes in net assets available for benefits for the year ended December 31, 2016, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America; this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Auditors' Responsibility

Our responsibility is to express an opinion on the financial statements based on our audits. We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free from material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the financial statements. The procedures selected depend on our judgment, including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, we consider internal control relevant to the entity's preparation and fair presentation of the financial statements in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the entity's internal control. Accordingly, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluating the overall presentation of the financial statements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Opinion

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2016 and 2015 and the changes in net assets available for benefits for the year ended December 31, 2016, in accordance with accounting principles generally accepted in the United States of America.

Other Matter

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedules of loans or fixed income obligations in default or classified as uncollectible at



December 31, 2016, of assets (held at end of year) at December 31, 2016, and of assets (acquired and disposed of within year) for the year ended December 31, 2016 are presented for the purpose of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the Plan's management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves and other additional procedures, in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated in all material respects in relation to the financial statements as a whole.

PricewaterhouseCoopers LLP

New York, NY
June 16, 2017

IBM 401(k) PLUS PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
AT DECEMBER 31,

	<u>2016</u>	<u>2015</u>
	<u>(Dollars in thousands)</u>	
Assets:		
Investments, at fair value (Note 3)	\$ 39,264,034	\$ 36,972,487
Investments in fully benefit-responsive investment contracts, at contract value (Note 5)	8,870,037	8,587,661
Total investments	48,134,071	45,560,148
Receivables:		
Notes receivable from participants	250,068	272,452
Income, sales proceeds and other receivables	111,048	90,840
Total receivables	361,116	363,292
Total assets	48,495,187	45,923,440
Liabilities:		
Payable for investments purchased	278,067	255,968
Total liabilities	278,067	255,968
Net assets available for benefits	<u>\$ 48,217,120</u>	<u>\$ 45,667,471</u>

The accompanying notes are an integral part of these financial statements.

IBM 401(k) PLUS PLAN
STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
FOR THE YEAR ENDED DECEMBER 31,

	<u>2016</u>
	<u>(Dollars in thousands)</u>
Additions to net assets attributed to:	
Investment income:	
Net appreciation in fair value of investments (Note 3)	\$ 3,089,738
Interest income from investments (Note 5)	378,462
Dividends	497,465
	<u>3,965,664</u>
Interest income on notes receivable from participants	10,702
Contributions:	
Participants	1,088,420
Employer	626,068
	<u>1,714,488</u>
Transfer from other benefit plans	<u>89,972</u>
Total additions	<u>5,780,826</u>
Deductions from net assets attributed to:	
Distributions to participants	3,184,311
Administrative expenses, net	<u>46,867</u>
Total deductions	<u>3,231,178</u>
Net increase in net assets during the year	2,549,648
Net assets available for benefits:	
Beginning of year	<u>45,667,471</u>
End of year	<u><u>\$ 48,217,120</u></u>

The accompanying notes are an integral part of these financial statements.

IBM 401(k) PLUS PLAN
NOTES TO FINANCIAL STATEMENTS

NOTE 1 - DESCRIPTION OF THE PLAN

The following description of the IBM 401(k) Plus Plan (the “Plan”) provides only general information. Participants should refer to the Plan prospectus (Summary Plan Description) for a complete description of the Plan’s provisions.

General

The Plan was established by resolution of International Business Machines Corporation’s Retirement Plans Committee (the “Committee”) effective July 1, 1983 and Plan assets are held in trust for the benefit of its participants. The Plan offers all eligible active, full-time and part-time regular and long-term supplemental United States (U.S.) employees of International Business Machines Corporation (“IBM”) and certain of its domestic related companies and partnerships an opportunity to defer from one to eighty percent of their eligible compensation for before-tax 401(k) and/or Roth 401(k) contributions to any of thirty-four primary investment funds and about 165 mutual funds in an “Expanded Choice - Mutual Funds tier.” The investment objectives of the primary funds are described in Note 6, Description of Investment Funds. In addition, participants are able to contribute up to ten percent of their eligible compensation on an after-tax basis. Roth 401(k) and after-tax contributions are not available for employees working in Puerto Rico. Annual contributions are subject to the legal limits permitted by Internal Revenue Service (“IRS”) regulations.

Participants are provided the choice to enroll in a “disability protection program” under which a portion of the participant’s account is used to pay premiums to purchase term insurance (underwritten by Metropolitan Life Insurance Company), which will pay the amount of their before-tax 401(k) contributions, matching contributions, automatic contributions and/or Special Savings Awards into their accounts in the event the participant becomes disabled while insured.

Participants have the choice to enroll in Managed Accounts, an account management service provided by Financial Engines for a fee which is deducted from the participant’s account.

At December 31, 2016 and 2015, the number of participants with an account balance in the Plan was 186,290 and 187,937, respectively.

The Plan is dual qualified under Section 401(a) of the Internal Revenue Code of 1986, as amended, and Section 1081.01(a) of the Internal Revenue Code for a New Puerto Rico, as amended (the “PRIRC”). It is subject to the provisions of the Employee Retirement Income Security Act of 1974 (“ERISA”), as amended.

Administration

The Plan is administered by the Committee, which appointed certain officials of IBM to assist in administering the Plan. The Committee appointed State Street Bank and Trust Company (“SSBT”), as Trustee, to safeguard the assets of the funds and State Street Global Advisors (“SSGA”), the institutional investment management affiliate of SSBT, The Vanguard Group and other investment managers to direct investments in the various funds. Fidelity Workplace Services LLC (“Fidelity”) is the provider of record keeping and participant services, operator of the IBM Employee Services Center for the Plan in Raleigh, North Carolina as well as the provider of administrative services related to the Expanded Choice - Mutual Funds tier. Communication services are provided by Fidelity as well as The Vanguard Group.

Contributions

Generally, IBM employer contributions are based upon the IBM pension formula for which the employee was eligible on December 31, 2007, or on hire date on or after January 1, 2005. If a participant's IBM Pension Plan eligibility as of December 31, 2007 was (1) the Pension Credit Formula, the participant is eligible to receive a 6% matching contribution and a 4% automatic contribution; or (2) the Personal Pension Account, the participant is eligible to receive a 6% matching contribution and a 2% automatic contribution. If the participant was hired or rehired on or after January 1, 2005, and is not in one of the job families described below, then the participant is eligible for a 5% employer matching contribution and 1% automatic contribution (Note: Certain Band 6 GBS Entry Professional Hires on or after April 1, 2015 shall become eligible for these benefits only upon promotion.). If a participant is in any one of the following categories: (1) GBS Application Development Specialist Job Family hired or rehired on or after April 15, 2013; (2) Multi Vendor Service Representative hired or rehired on or after April 1, 2015; (3) Systems Services Representative hired or rehired on or after November 1, 2015; or (4) is in one of the following job families in IBM GTS Infrastructure Services on or after January 1, 2016 (a) IT Specialist; (b) Technical Services; (c) Project Management (excluding Project Executives and Delivery Project Executives); (d) Enterprise Operations; and (e) Product Services, then the participant is eligible for a 2% matching contribution and a 1% automatic contribution.

A contribution equal to five percent of eligible compensation (referred to as a "Special Savings Award") will be added to the accounts of participants who are non-exempt employees at each year-end, determinable on December 15, who participated in the Pension Credit Formula as of December 31, 2007 and have been continuously employed by IBM since that date. The Special Savings Award will be contributed to eligible participants on the last business day of the year.

Newly hired employees are automatically enrolled at five percent of eligible salary and performance pay after approximately thirty days of employment with IBM, unless they elect otherwise. New hires become eligible for the IBM automatic contribution and the IBM matching contribution after completing the applicable service requirement, which generally is one year. GBS Application Development Specialist Job Family hires, Multi Vendor Service Representative hires on or after April 1, 2015 and Systems Services Representative hires on or after November 1, 2015 have a service requirement of two years. GBS Entry Professional Hires on or after April 1, 2015 shall become eligible for these employer contributions only upon promotion.

Matching and automatic contributions are made once annually at the end of the year. In order to receive such IBM employer contributions each year, a participant must be employed on December 15 of the plan year, and meet all eligibility requirements. However, if a participant separates from service prior to December 15:

- has completed certain service and/or age requirements,
- effective April 1, 2016, due to a business transaction (including a divestiture, outsourcing or similar transaction) and the participant accepts employment with the buyer, or
- effective July 1, 2016, due to death,

then the participant will be eligible to receive matching and automatic contributions for which they are eligible, following separation from service.

Eligible compensation under the Plan includes regular salary, commissions, overtime, shift premium and similar additional compensation payments for nonscheduled workdays, recurring payments under an employee variable compensation plan, regular IBM Short-Term Disability Income Plan payments, holiday pay and vacation pay, and payments made under any executive incentive compensation plan. Non-recurring compensation, such as awards, deal team payments and significant signing bonuses are not eligible compensation and cannot be deferred under the Plan.

Participants are able to choose to have their contributions invested entirely in one of, or in any combination of, the following funds or in the Expanded Choice - Mutual Funds tier funds, in multiples of one percent. If participants do not make an investment election, then contributions will be invested in the default Target Date fund that most closely corresponds to the year in which they will reach age 60.

These funds and their investment objectives are more fully described in Note 6, Description of Investment Funds.

All-in-One Life Cycle Funds

- Target Retirement 2010 Fund
- Target Retirement 2015 Fund
- Target Retirement 2020 Fund
- Target Retirement 2025 Fund
- Target Retirement 2030 Fund
- Target Retirement 2035 Fund
- Target Retirement 2040 Fund
- Target Retirement 2045 Fund
- Target Retirement 2050 Fund
- Target Retirement 2055 Fund
- Income Plus Fund
- Conservative Fund
- Moderate Fund
- Aggressive Fund

Core Building Block Funds

- Interest Income Fund
- Inflation Protected Bond Fund
- Total Bond Market Fund
- High Yield and Emerging Markets Bond Fund
- Total Stock Market Index Fund
- Total International Stock Market Index Fund
- Global Real Estate Stock Index Fund (Effective April 1, 2016, 70% Real Estate Investment Trust (REIT) Index Fund and 30% International Real Estate Index Fund)

Expanded Choice — Institutional Funds

- Long-Term Corporate Bond Fund
- Large Company Index Fund
- Large-Cap Value Index Fund
- Large-Cap Growth Index Fund
- Small/Mid-Cap Stock Index Fund
- Small-Cap Value Index Fund
- Small-Cap Growth Index Fund
- European Stock Index Fund
- Pacific Stock Index Fund
- Emerging Markets Stock Index Fund
- Real Estate Investment Trust (REIT) Index Fund (Effective June 30, 2016 in Expanded Choice — Institutional Fund tier)
- International Real Estate Index Fund (Effective June 30, 2016 in Expanded Choice- Institutional Fund tier)
- IBM Stock Fund

The Plan participants also have access to the Expanded Choice - Mutual Funds tier investment options.

Participants may change their deferral percentage and investment selection for future contributions at any time. The changes will take effect for the next eligible pay cycle if the request is completed before the applicable cutoff date. Also, participants may transfer part or all of existing account balances among funds in the Plan once daily, subject to the Plan restrictions on trading.

The Committee is committed to preserving the integrity of the Plan as a long-term savings vehicle for its employees. Frequent, short-term trading that is intended to take advantage of pricing lags in funds can harm long-term investors, or increase trading expenses in general. Therefore, the Plan has implemented frequent trading transaction restrictions and reserves the right to take other appropriate action to curb short-term transactions (buying/selling).

Participant Accounts

The Plan record keeper maintains an account in the name of each participant to which each participant's contributions and share of the net earnings, losses and expenses, if any, of the various investment funds are recorded. The earnings on the assets held in each of the funds and all proceeds from the sale of such assets are held and reinvested in the respective funds.

Participants may transfer rollover contributions of before-tax and Roth 401(k) amounts from other qualified savings plans or Individual Retirement Accounts into their Plan account. Rollovers must be made in cash within the time limits specified by the IRS; stock or in-kind rollovers are not accepted. These rollovers are limited to active employees on the payroll of IBM (or affiliated companies) who have existing accounts in the Plan. Retirees are not eligible for such rollovers, except that a retiree or separated employee who has an existing account in the Plan may roll over a lump-sum distribution from an IBM-sponsored qualified retirement plan, including the IBM Personal Pension Plan. After-tax amounts may also be directly rolled over into the Plan from another qualified savings plan.

On each valuation date, the unit/share value of each fund is determined by dividing the current investment value of the assets in that fund on that date by the number of units/shares in the fund. The participant's investment value of assets equals the market value of assets for all funds except the Interest Income Fund for which the participant's investment value of assets equals the contract value of assets. In determining the unit/share value, new contributions that are to be allocated as of the valuation date are excluded from the calculation. On the next day, the cash related to new contributions is transferred into the fund and the number of additional units to be credited to a participant's account for each fund, due to new contributions, is equal to the amount of the participant's new contributions to the fund divided by the prior night's unit value.

Contributions (with the exception of after-tax contributions and Roth 401(k) contributions) made to the Plan, as well as interest, dividends, or other earnings of the Plan are generally not included in the taxable income of the participant until withdrawal, at which time all earnings and contributions withdrawn generally are taxed as ordinary income to the participant. Additionally, withdrawals by the participant before attaining age 59 1/2 generally are subject to a penalty tax of 10 percent. After-tax contributions made to the Plan are not tax deferred, but are taxable income prior to the participant making the contribution. Any interest, dividends or other earnings on the after-tax contributions are generally not included in the taxable income of the participant until withdrawal, at which time all earnings withdrawn are generally taxed as ordinary income to the participant. Any distribution of earnings on after-tax contributions that are withdrawn by the participant before attaining age 59 1/2 generally are subject to a penalty tax of 10 percent. Roth 401(k) contributions are not tax deferred, but are taxable income prior to the participant making the contribution. Interest, dividends or other earnings on Roth 401(k) contributions may not be taxable at withdrawal provided the participant has met the applicable rules.

Consistent with provisions established by the IRS, the Plan's 2016 limit on employee salary and performance pay deferrals was \$18,000. Participants who were age 50 or older during 2016 could take advantage of a higher 401(k) contribution limit of \$24,000. The 2016 maximum annual deferral amount for employees residing in Puerto Rico was limited by local government regulations to \$18,000. Puerto Rico participants who were age 50 or older in 2016 could take advantage of a higher contribution limit of \$19,500.

Vesting

Participants in the Plan are at all times fully vested in their account balance, including employee contributions, employer contributions and earnings thereon, if any.

Distributions

Participants who have terminated employment or are eligible for in-service distributions (e.g. have reached age 59 ½) may request ad hoc distributions (\$500 minimum) or a full distribution.

In addition, participants who (1) terminate employment with at least 30 years of IBM service, or (2) become eligible for benefits under the IBM Long-Term Disability Plan or the IBM Medical Disability Income Plan, or (3) are age 55 or older at the time installments begin, may also elect to receive the balance of their account in annual, quarterly or monthly installments. Eligible participants may request installments over a fixed period of time or at a flat dollar amount (\$500 minimum per period for a flat dollar election). Distributions are subject to the required minimum distribution rules for participants who have reached age 70 ½.

Withdrawals for financial hardship are permitted provided they are for an immediate and significant financial need, and the distribution is necessary to satisfy that need. Employees are required to fully use the Plan loan program, described below, before requesting a hardship withdrawal. Only an employee's contributions are eligible for hardship withdrawal; earnings on before-tax 401(k) and Roth 401(k), and IBM contributions (match, automatic, transition credits and Special Savings Award) are not eligible for withdrawal. Employees must submit evidence of hardship to the record keeper who will determine whether the situation qualifies for a hardship withdrawal based on guidance from the Plan administrator. A hardship withdrawal is taxed as ordinary income to the employee and may be subject to the 10 percent additional tax on early distributions.

If the participant dies and is married at the time of death, the participant's spouse must be the beneficiary of the participant's Plan account, unless the participant's spouse has previously given written, notarized consent to designate another person as beneficiary. If the participant marries or remarries, any prior beneficiary designation is canceled and the spouse automatically becomes the beneficiary. If the participant is single, the beneficiary may be anyone previously designated by the participant under the Plan. In the absence of an effective designation under the Plan at the time of death, the proceeds normally will be paid in the following order: the participant's spouse, the participant's children in equal shares, or to surviving parents equally. If no spouse, child, or parent is living, payments will be made to the executors or administrators of the participant's estate.

After the death of a participant, an account will be established for the participant's beneficiary. If the beneficiary is a spouse or domestic partner, the beneficiary's account may be maintained in the Plan, subject to IRS required minimum distributions. If the beneficiary is neither a spouse nor a domestic partner, the account will be paid to the beneficiary in a lump sum. Beneficiaries may roll over distributions from the Plan.

Participant Loans

Participants may borrow up to one-half of the value of their account balance, not to exceed \$50,000, within a twelve month period. Loans will be granted in \$1 increments subject to a minimum loan amount of \$500. Participants are limited to two simultaneous outstanding Plan loans. Repayment of a loan is made through semi-monthly payroll deductions. Loans originated under the Plan have a repayment term of one to four years for a general purpose loan or one to ten years for a primary residence loan. There are a limited number of outstanding loans originated under acquired company plans that were merged into the Plan having repayment terms greater than 10 years and up to a maximum term of 30 years. The loans originated under the Plan bear a fixed rate of interest, set quarterly, for the term of the loan, determined by the plan administrator to be 1.25 points above the prime rate. The interest is credited to the participant's account as the semi-monthly repayments of principal and interest are made. Interest rates on outstanding loans at December 31, 2016 and 2015 ranged from 3.25 percent to 10.75 percent.

Participants may prepay the entire remaining loan principal at any time. Employees on an approved leave of absence may elect to make scheduled loan payments directly to the Plan. Participants may continue to contribute to the Plan while having an outstanding loan. A loan default is a taxable event to the participant and will be reported as such in the year of the loan default.

Participants who retire or separate from IBM and have outstanding Plan loans may make loan repayments via coupon payments or Automated Clearing House (ACH) deductions to continue monthly loan repayments according to their original amortization schedule.

Termination of Service

If the value of a participant's account is \$1,000 or less, it will be distributed to the participant in a lump-sum payment following the termination of the participant's employment with IBM. If the account balance is greater than \$1,000 at the time of separation, the participant may defer distribution of the account until age 70 ½.

Termination of the Plan

IBM reserves the right to terminate this Plan at any time by action of the Board of Directors of IBM. In that event, each participant or beneficiary receiving or entitled to receive payments under the Plan would receive the balance of the account at such time and in accordance with applicable law and regulations. In the event of a full or partial termination of the Plan, or upon complete discontinuance of contributions under the Plan, the rights of all affected participants in the value of their accounts would be non-forfeitable.

Risks and Uncertainties

The Plan provides for various investment options in the form of mutual funds, commingled funds or separately-managed funds. These funds invest in equities, fixed income securities, synthetic guaranteed investment contracts ("synthetic GICs"), a separate account investment contract ("separate account GIC") and derivative contracts. Investment securities are exposed to various risks, such as interest rate and foreign currency movements, credit quality changes and overall market volatility. Interest rate risk is the risk of change in the market value of the assets due to a change in interest rates. Foreign currency risk is the risk of a change in market value due to the change in foreign currency exchange rates. Credit risk is the risk of change in the market value of assets due to the change in creditworthiness of the underlying issuer. Market risk is the possibility of losses due to factors that affect the overall performance of the financial markets. Due to the level of risk associated with certain investment securities and the level of uncertainty related to changes in the value of investment securities, it is reasonably possible that changes in risks in the near term could materially affect participants' account balances and the amounts reported in the statement of net assets available for benefits. The Plan is potentially exposed to credit loss in the event of non-performance by the companies with whom the Plan entered into the synthetic GICs and a separate account GIC. However, the Committee does not anticipate non-performance by these companies at this time.

NOTE 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Presentation

The accompanying financial statements are prepared under the accrual basis of accounting, except distributions, which are recorded when paid. Investments held by a defined contribution plan are required to be reported at fair value, except for fully benefit-responsive investment contracts. Contract value is the relevant measure for the portion of the net assets available for benefits of a defined contribution plan attributable to fully benefit-responsive investment contracts because contract value is the amount participants would receive if they were to initiate permitted transactions under the terms of the Plan. Notes receivable from participants are measured at their unpaid principal balance plus any accrued interest. Within the financial statements and tables presented, certain columns and rows may not add due to the use of rounded numbers for disclosure purposes. Percentages presented are calculated from the underlying whole-dollar amounts. Certain prior year amounts have been reclassified to conform to the current year presentation. This is annotated where applicable.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America ("U.S. GAAP") requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities and changes therein, and disclosures of contingent assets and liabilities at the date of the financial statements. Actual results could differ from those estimates.

Valuation of Investments

Investments are stated at fair value (except for fully benefit-responsive investment contracts, which are stated at contract value). Accounting guidance defines fair value as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Under this guidance, the Plan is required to classify certain assets and liabilities based on the following fair value hierarchy:

- Level 1 — Quoted prices (unadjusted) in active markets for identical assets or liabilities that can be accessed at the measurement date;
- Level 2 — Inputs other than quoted prices included within Level 1 that are observable for the asset or liability, either directly or indirectly; and
- Level 3 — Unobservable inputs for the asset or liability.

The guidance requires the use of observable market data if such data is available without undue cost and effort.

Assets are classified within the fair value hierarchy according to the lowest level input that is significant to the fair value measurement. Valuation techniques used maximize the use of observable inputs and minimize the use of unobservable inputs. A security that is categorized as Level 3 is valued using the last available market price or a price from an alternate pricing source. The valuation methodology is applied consistently from period to period.

Certain investments are measured at fair value using the net asset value (NAV) per share (or its equivalent) as a practical expedient. These investments include commingled funds which may include 103-12 investments, common collective trusts and pooled separate accounts which are typically valued using the NAV provided by the administrator of the fund. The NAV is based on the value of the underlying assets owned by the fund, minus liabilities and divided by the number of shares or units outstanding. In accordance with accounting guidance, these investments have not been classified in the fair value hierarchy. Refer to note 2, "Standards Implemented". Generally, mutual funds have a quoted market price in an active market and are classified as Level 1.

Common stocks, certain mutual funds and financial derivative instruments, such as futures contracts or options contracts that are traded on a national securities exchange, are stated at the last reported sale or settlement price on the day of valuation. Valuation adjustments may be applied to certain securities that are solely traded on a foreign exchange to account for the market movement between the close of the foreign market and the close of the New York Stock Exchange. These securities are valued using pricing service providers that consider the correlation of the trading patterns of the foreign security to the intraday trading in the U.S. markets for investments.

Fixed income investments are valued on the basis of valuations furnished by Trustee-approved independent pricing services. These services determine valuations for normal institutional-size trading units of such securities using models or matrix pricing, which incorporates yield and/or price with respect to bonds that are considered comparable in characteristics such as rating, interest rate and maturity date and quotations from bond dealers to determine current value. If these valuations are deemed to be either not reliable or not readily available, the fair value will be determined in good faith by the Trustee.

Over-the-counter derivatives are typically valued using proprietary pricing models that use as their basis readily observable market parameters — that is, parameters that are actively quoted and can be validated to external sources, including industry pricing services. Depending on the types and contractual terms of derivatives, fair value can be modeled using a series of techniques, such as the Black-Scholes option pricing model, simulation models or a combination of various models, which are consistently applied. Where derivative products have been established for some time, the Plan uses models that are widely accepted in the financial services industry. These models reflect the contractual terms of the derivatives, including the period to maturity, and market-based parameters such as interest rates, volatility and the credit quality of the counterparty. Further, many of these models do not contain a high level of subjectivity, as the methodologies used in the models do not require significant judgment, and inputs to the model are readily observable from actively quoted markets, as is the case for “plain vanilla” interest rate swaps, option contracts and credit default swaps.

Short-term interest bearing cash securities are valued at amortized cost, which includes cost and accrued interest and approximates fair value. Short-term investments represent securities with original maturities of one year or less. These assets are classified as Level 1 or Level 2.

The methods described above may produce a fair value calculation 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 fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

Security Transactions and Related Investment Income

Security transactions are recorded on a trade-date basis. Dividend income is recorded on the ex-dividend date and interest income is recorded on the accrual basis.

The Plan presents in the Statement of Changes in Net Assets Available for Benefits the net change in the fair value of its investments, which consists of realized gains and losses and the unrealized appreciation and depreciation on those investments.

Administrative Expenses and Investment Management Fees

Participants pay for administrative expenses of the Plan which are included in each fund’s expense ratio. These costs include (a) investment management, custody and benefit responsive investment contract fees which are charged to the applicable funds, and, (b) operational expenses required for administration of the Plan including trustee and recordkeeping which are charged against the funds’ assets on a pro rata basis throughout the year. Operational expenses related to balances in the Expanded Choice - Mutual Funds are deducted from participant account balances. Brokerage fees and commissions are included in the cost of investments and in determining net proceeds on sales of investments. Investment management, custodial and administrative fees for commingled trusts and mutual funds are charged based on a percentage of net asset value and are paid from the assets of the respective funds.

Revenue Sharing

Certain fund families may pass a portion of their fees to Fidelity as provider of recordkeeping services for the Plan. In addition, Fidelity attributes a certain portion of Fidelity mutual fund expenses to recordkeeping. Participants invested in mutual funds that have such arrangements (currently Dodge & Cox and Fidelity) will receive a credit based on their investment in those funds, if the participant has an account balance in the Plan when the credit is calculated. Following each quarter-end (currently within 30 days of quarter-end), a pro rata share of the fees received from the mutual fund will be allocated to the participant's account, based on the participant's investment in the mutual fund. The amount allocated will be used to purchase additional shares of the mutual fund to which the credit relates. Any revenue sharing that is attributable to a participant who no longer has an account in the Plan will be used to reduce future Plan expenses.

Standards Implemented

In May 2015, the Financial Accounting Standards Board (FASB) amended guidance for reporting investments in certain entities that calculate net asset value per share (or its equivalent) so that entities will no longer be required to categorize these investments in the fair value hierarchy. The guidance is effective for the year ending December 31, 2016 with early adoption permitted. The Plan adopted the guidance for 2016, on a retrospective basis. Refer to Note 3, "Investments", on pages 16 to 17 for additional information.

In July 2015, the FASB issued a three-part standard that provides guidance on certain aspects of accounting by employee benefit plans. Part I amended the guidance for fully benefit-responsive investment contracts (FBRICs) to report them only at contract value and to no longer present a reconciliation of a FBRIC's fair value to its contract value on the face of the plan financial statements. In addition, FBRICs, including the underlying investments of a synthetic guaranteed investment contract, are not included in the fair value hierarchy table. Part II amended certain plan investment disclosures, including the elimination of investments greater than 5 percent of net assets; reporting the net appreciation/depreciation only in the aggregate and investments in the fair value hierarchy table are segregated only by general type of investment. In addition, if an investment is measured using the net asset value per share (or its equivalent) practical expedient, and that investment is in a fund that files a U.S. Department of Labor Form 5500, Annual Return/Report of Employee Benefit Plan, as a direct filing entity, a disclosure of that investment's strategy is not required. The guidance is effective January 1, 2016 with early adoption permitted. The Plan adopted the guidance in 2015.

NOTE 3 — INVESTMENTS

The following tables set forth by level, within the fair value hierarchy, the Plan's investments at fair value at December 31, 2016 and 2015.

Investments at Fair Value as of December 31, 2016

<u>(Dollars in Thousands)</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Equity:				
Equity mutual funds	\$ 3,497,409	\$ —	\$ —	\$ 3,497,409
IBM Corporation common stock	1,460,288			1,460,288
Equity securities	5,462,599	3,166,148	704	8,629,451
Fixed income:				
Government securities		4,437,222		4,437,222
Corporate bonds		1,489,215	1,479	1,490,693
Mortgage and asset-backed securities		70,044		70,044
Fixed income mutual funds	1,327,053			1,327,053
Cash and cash equivalents	28,398	8,297		36,695
Derivatives	(1,017)	(2,278)		(3,295)
Other mutual funds	870,384			870,384
Subtotal	12,645,114	9,168,648	2,183	21,815,945
Investments measured at net asset value using the NAV practical expedient (1)				17,448,089
Total investments at fair value	<u>\$ 12,645,114</u>	<u>\$ 9,168,648</u>	<u>\$ 2,183</u>	<u>\$ 39,264,034</u>

(1) Investments measured at fair value using the net asset value (NAV) per share (or its equivalent) as a practical expedient, includes commingled funds, hedge funds, private equity and real estate partnerships. Commingled funds may include 103-12 investments, common collective trusts, and pooled separate accounts.

The balances of and changes in the fair values of the Plan's level 3 assets for the period ending December 31, 2016 were not material and therefore a roll forward is not presented.

Investments at Fair Value as of December 31, 2015

(Dollars in Thousands)	Level 1	Level 2	Level 3	Total
Equity:				
Equity mutual funds	\$ 3,586,614	\$ —	\$ —	\$ 3,586,614
IBM Corporation common stock	1,321,957			1,321,957
Equity securities	5,063,625	3,197,606	1,660	8,262,891
Fixed income:				
Government securities		4,246,733		4,246,733
Corporate bonds		1,211,075	1,346	1,212,421
Mortgage and asset-backed securities		55,323		55,323
Fixed income mutual funds	1,158,277			1,158,277
Cash and cash equivalents	29,655			29,655
Derivatives	470	115		585
Other mutual funds	737,793			737,793
Subtotal	11,898,392	8,710,852	3,006	20,612,250
Investments measured at net asset value using the NAV practical expedient (1)				16,360,237
Total investments at fair value	\$ 11,898,392	\$ 8,710,852	\$ 3,006	\$ 36,972,487

(1) Investments measured at fair value using the net asset value (NAV) per share (or its equivalent) as a practical expedient, includes commingled funds, hedge funds, private equity and real estate partnerships. Commingled funds may include 103-12 investments, common collective trusts, and pooled separate accounts.

The balances of and changes in the fair values of the Plan's level 3 assets for the period ending December 31, 2015 were not material and therefore a roll forward is not presented.

Transfers between Levels

The Plan's policy is to recognize transfers in and transfers out at the beginning of the period. For the year ended December 31, 2016, \$6.6 million in equity securities were transferred from Level 2 to Level 1. In 2016, these securities were valued based on quoted prices in active markets and therefore were classified as Level 1. For the year ended December 31, 2016, there were no transfers in or out of Level 3. For the year ended December 31, 2015, there were no transfers between Levels 1 and 2 and no transfers in or out of Level 3.

Fair Value of Investments that Calculate Net Asset Value

The following table summarizes investments measured at fair value based on net asset value per share at December 31, 2016 and 2015, respectively:

Investments at fair value:	2016	2015
	(Dollars in thousands)	
Equity funds	\$ 15,274,471	\$ 14,360,223
Other funds	1,238,215	1,118,592
Short-term Investment funds	935,403	881,422
Total investments measured at net asset value using the NAV practical expedient	\$ 17,448,089	\$ 16,360,237

Generally, under ordinary market conditions, investments in the funds included in the table above provide daily market liquidity to Plan participants and the Plan, facilitating daily participant transactions (issuances and redemptions). Investment in some of these funds may be subject to redemption restrictions at the fund's discretion in limited situations including, but not limited to, a major market event, closure of a market on which any significant portion of the assets of the fund are invested, a situation deemed to be an emergency by the fund, and a situation in which price or value of the assets cannot be promptly and accurately ascertained. At December 31, 2016 and 2015, no funds were subject to redemption restrictions.

NOTE 4 — DERIVATIVES

In accordance with the investment strategy of the separately-managed funds, investment managers execute transactions in various derivative instruments. These derivative instruments include swaps, options, bond and equity futures and forward contracts. The fund uses derivatives to obtain synthetic exposure and for risk management purposes, which involves risks such as credit risk.

Derivative instruments are carried at fair value. The net fair value of derivative financial instruments was a liability of \$3.3 million (Assets \$6.4 million and Liabilities \$9.7 million) and an asset of \$0.6 million (Assets \$5.2 million and Liabilities \$4.6 million) as of December 31, 2016 and 2015, respectively. The gross notional amount of derivative financial instruments reported in Investments, at fair value within the Statement of Net Assets Available for Benefits was \$729 million and \$478 million as of December 31, 2016 and 2015, respectively.

NOTE 5 — INVESTMENT CONTRACTS

The Plan entered into benefit-responsive synthetic investment contracts ("synthetic GICs") and a separate account investment contract ("separate account GIC" and together with the synthetic GICs, "Investment Contracts"), for the Interest Income Fund ("the Fund"), with various third parties, i.e., insurance companies and banks.

A synthetic GIC provides for a fixed return on principal over a specified period of time, e.g., a quarterly crediting rate. These investment contracts, which are backed by underlying assets owned by the Plan, are issued by third parties. A separate account GIC also provides for a fixed return on principal and these investment contracts are funded by contributions which are held in separate accounts at the third party established for the sole benefit of the Fund participants. Both types of Investment Contracts are meant to be fully benefit-responsive. Participants transact at contract value, which represents contributions plus interest earned based on a formula called the "crediting rate." The crediting rate formula smooths and decreases differences over time between the market value of the covered assets and the contract value. The crediting rate is most impacted by the change in the annual effective yield to maturity of the underlying securities, but is also affected by changes in general level of interest rates, administrative expenses and cash flows into or out of the contract. The difference between the contract value and the market value of the covered assets is amortized over time as determined by the terms of the contract, typically the Investment Contract's actual or benchmark duration. A change in duration of the covered assets or benchmark from reset period to reset period can affect the timing with which any difference is amortized. Crediting rates are reset quarterly or more often if deemed appropriate. Investment Contracts provide a guarantee that the crediting rate will not fall below zero percent.

An Investment Contract crediting rate, and hence the Fund's return, may be affected by many factors, including purchases and redemptions by participants. The precise impact on the Investment Contract depends on whether the market value of the covered assets is higher or lower than the contract value of those assets. If the market value of the covered assets is higher than the contract value, the crediting rate will ordinarily be higher than the yield of the covered assets. Under these circumstances, cash from new investors will tend to lower the crediting rate and the Fund's return, and redemptions by existing participants will tend to increase the crediting rate and the Fund's return. If the market value of the covered assets is less than the contract value, the crediting rate will ordinarily be lower than the yield of the covered assets. Under these circumstances, cash from new investors will tend to increase the crediting rate and the Fund's return, and redemptions by existing participants will tend to decrease the crediting rate and the Fund's return. If the Investment Contract experiences significant redemptions when the market value is below the contract value, the Investment Contract's crediting rate may be reduced significantly, to a level that may not be competitive with other investment options. If redemptions continued, the crediting rate could be reduced to zero. If the Investment Contract has insufficient covered assets to meet redemption requests, the Fund would require payments from the Investment Contract issuer to pay further participant redemptions.

The Fund and the Investment Contracts purchased for the Fund are designed to pay all participant-initiated transactions at contract value. Participant-initiated transactions are those transactions allowed by the provisions of the Plan (typically this would include withdrawals for benefits, loans, or transfers to non-competing funds within the Plan). However, the Investment Contracts may limit the ability of the Fund to transact at contract value upon the occurrence of certain events. At this time, the occurrence of any of these events is not probable. These events include:

- The Plan's failure to qualify under Section 401(a) or Section 401(k) of the Internal Revenue Code.
- The establishment of a defined contribution plan that competes with the Plan for employee contributions.
- Any substantive modification of the Plan or the administration of the Plan that is not consented to by the investment contract issuer.
- Complete or partial termination of the Plan.
- Any change in law, regulation or administrative ruling applicable to the Plan that could have a material adverse effect on the Fund's cash flow.
- Merger or consolidation of the Plan with another plan, the transfer of plan assets to another plan, or the sale, spin-off or merger of a subsidiary or division of the plan sponsor.
- Any communication given to participants by the Plan sponsor or any other plan fiduciary that is designed to induce or influence participants not to invest in the Fund or to transfer assets out of the Fund.
- Exclusion of a group of previously eligible employees from eligibility in the Plan.
- Any significant retirement program, group termination, group layoff, facility closing or similar program.
- Any transfer of assets from the Fund directly to a competing option, if such transfers are prohibited.
- Bankruptcy of the plan sponsor or other plan sponsor events which cause a significant withdrawal from the Plan.

An investment contract issuer may terminate a contract at any time. In the event that the market value of the covered assets is below the contract value at the time of such termination, the Plan may elect to keep a contract in place to allow for the convergence of the market value and the contract value. An investment contract issuer may also terminate a contract if certain terms of the Investment Contract fail to be met.

Investment Contracts generally impose conditions on both the Plan and the issuer. If an event of default occurs and is not remediated, the non-defaulting party may terminate the contract. The following may cause the Plan to be in default: a breach of material obligation under the contract; a material misrepresentation; or a material amendment to the Plan agreement. The issuer may be in default if it breaches a material obligation under the investment contract; makes a material misrepresentation; is acquired or reorganized. If, in the event of default of an issuer, the Fund were unable to obtain a replacement investment contract, the Fund may experience losses if the market value of the Plan's assets no longer covered by the contract is below contract value. The Fund may seek to add additional issuers over time to diversify the Fund's exposure to such risk, but there is no assurance the Fund will be able to do so. The combination of the default of an issuer and an inability to obtain a replacement agreement could render the Fund unable to maintain contract value. The terms of an Investment Contract generally provide for settlement of payments only upon termination of the contract or total liquidation of the covered investments. Generally, payments will be made pro-rata, based on the percentage of investments covered by each issuer. Contract termination occurs whenever the contract value or market value of the covered investments reaches zero or upon certain events of default. If the contract terminates when the market value equals zero, the issuer will pay the excess of contract value over market value to the Plan to the extent necessary for the Plan to satisfy outstanding contract value withdrawal requests. Contract termination also may occur by either party upon election and notice as agreed to under the terms of the contract.

The following table provides the disaggregation of contract value between types of Investment Contracts held by the Plan.

Investment Contracts at December 31,	2016	2015
	(Dollars in thousands)	
Contract value:		
Synthetic GICs	\$ 7,272,966	\$ 7,032,426
Separate account GICs	1,597,071	1,555,235
Total Investment Contracts	<u>\$ 8,870,037</u>	<u>\$ 8,587,661</u>

NOTE 6 - DESCRIPTION OF INVESTMENT FUNDS

The objectives of the thirty-four primary investment funds in which participants could invest in 2016 are described below:

All in One Life Cycle Funds

The All in One Life Cycle funds reflect a portfolio of diversified investments — U.S. stocks, international stocks, real estate equity stocks and fixed-income investments — from the existing core funds noted below, plus a balanced exposure fund and a commodities fund (not available to participants as standalone offerings). These funds offer a convenient low-cost way to achieve diversification, professional investment management and periodic rebalancing as needed. The funds are structured by the IBM Retirement Fund organization and managed by the underlying funds' managers.

The Target Retirement Funds offer portfolios with asset allocations designed for varying retirement dates or the year in which one expects to start drawing on their retirement assets. The portfolios are offered in five year increments from 2010 to 2055, with the 2030 through 2055 funds providing a significantly higher allocation to stocks. As a fund draws closer to its associated "target date", the fund will automatically shift toward a more conservative risk level by reducing its allocation to stocks. Each fund's reduction to stocks continues through its "target date" for another 10 years, until the fund's allocation and risk profile matches that of the Income Plus Fund and will subsequently be merged into the Income Plus Fund. The Target Retirement funds assume a retirement age of 60.

- **Target Retirement 2010 Fund** - seeks returns that moderately outpace inflation over the long term. Target asset allocation between stocks and bonds is 34% stocks*, 66% bonds.
- **Target Retirement 2015 Fund** - seeks returns that outpace inflation over the long term. Target asset allocation between stocks and bonds is 46% stocks*, 54% bonds.
- **Target Retirement 2020 Fund** - seeks relatively high returns at a moderate risk level. Target asset allocation between stocks and bonds is 58% stocks*, 42% bonds.
- **Target Retirement 2025 Fund** — seeks relatively high returns at a moderate risk level. Target asset allocation between stocks and bonds is 70% stocks*, 30% bonds.
- **Target Retirement 2030 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 82% stocks*, 18% bonds.
- **Target Retirement 2035 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 89% stocks*, 11% bonds.
- **Target Retirement 2040 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks*, 10% bonds.
- **Target Retirement 2045 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks*, 10% bonds.
- **Target Retirement 2050 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks*, 10% bonds.
- **Target Retirement 2055 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks*, 10% bonds.

* Exposure to the balanced exposure and commodities funds is considered part of the allocation to stocks.

The Target Risk Funds that have a preset mix of stock and fixed income investments in order to provide broad diversification at four given levels of exposure to equities. The preset mix of each Target Risk Fund is not expected to change over time.

- **Income Plus Fund** - target allocation: 25% stocks*, 75% bonds; seeks returns that modestly but fairly consistently outpace inflation.
- **Conservative Fund** - target allocation: 50% stocks*, 50% bonds; seeks returns that moderately outpace inflation over the long term.
- **Moderate Fund** - target allocation: 65% stocks*, 35% bonds; seeks relatively high returns at a moderate risk level.
- **Aggressive Fund** - target allocation: 90% stocks*, 10% bonds; seeks high returns over the long term.

* Exposure to the balanced exposure and commodities funds is considered part of the allocation to stocks.

Core Building Block Funds - funds that provide an opportunity to build a portfolio from a selection of broadly diversified U.S. and international stock funds and from funds that track the fixed-income markets.

- **Interest Income Fund** - seeks to provide income similar to an intermediate bond fund with low volatility and to preserve principal. The fund is managed by multiple investment managers.
- **Inflation Protected Bond Fund** - seeks over the long term to provide a rate of return similar to the Barclays U.S. Treasury Inflation Protected Securities - Series L Index (TIPS). The fund is managed by State Street Global Advisors.
- **Total Bond Market Fund** - seeks to provide a rate of return similar to its benchmark index (Barclays Aggregate Bond Index), which consists of a diversified group of U.S. Treasury, federal agency, mortgage-backed, and corporate securities. The fund is managed by Neuberger Berman.
- **High Yield and Emerging Markets Bond Fund** - seeks to modestly exceed the returns of a customized composite benchmark of 50% U.S. high yield, 25% emerging market bonds issued in local currencies and 25% emerging market bonds issued in U.S. dollars. The fund invests in “below investment grade” U.S. corporate and emerging market bonds. The fund is managed by multiple investment managers.
- **Total Stock Market Index Fund** - seeks long-term growth of capital and income with a market rate of return for a diversified group of U.S. equities. It attempts to match the performance of the Dow Jones U.S. Total Stock Market Index. The fund is managed by The Vanguard Group.
- **Total International Stock Market Index Fund** - seeks long-term capital growth with a market rate of return for a diversified group of non-U.S. equities in such major markets as Europe and Asia plus the emerging markets of the world. It attempts to match the performance of the MSCI All Country World Ex-USA Investable Market Index. The fund is managed by State Street Global Advisors.
- **Global Real Estate Index Fund** was added April 1, 2016 - seeks to replicate the returns of a customized composite benchmark of 70% MSCI US REIT Index and 30% FTSE EPRA/NAREIT Developed ex-US Rental Index. The fund is managed by BlackRock Institutional Trust Company.

Expanded Choice Funds - funds that provide an opportunity to build an investment portfolio with funds that are less broadly diversified, focusing instead on discrete sectors of the stock and bond markets.

- **Long-Term Corporate Bond Fund** - seeks to modestly outperform the return of the Barclays U.S. Long Credit Index. The fund invests in a diversified group of investment grade corporate and local U.S. and non-U.S. government fixed-rate debt issues with maturities of ten years or more. The fund is managed by Neuberger Berman. Effective in May 2017, the fund is managed by multiple investment managers.
- **Large Company Index Fund** - seeks long-term growth of capital and income from dividends by holding all the stocks that make up the Standard & Poor's 500 Index. The fund is managed by The Vanguard Group.
- **Large-Cap Value Index Fund** - seeks long-term growth of capital and income from dividends. The fund holds all the stocks in the Russell 1000 Value Index in approximately the same proportion as those stocks represented in the index. The fund is managed by The Vanguard Group.
- **Large-Cap Growth Index Fund** - seeks long-term growth of capital by holding all the stocks in the Russell 1000 Growth Index in approximately the same proportion as those stocks represented in the index. The fund is managed by The Vanguard Group.
- **Small/Mid-Cap Stock Index Fund** - seeks long-term growth of capital with a market rate of return from a diversified group of medium- and small-company stocks. The fund holds stocks in the Russell 3000 index that are not part of the Standard and Poor's 500 Index and attempts to match the performance of the Russell Small-Cap Completeness Index. The fund is managed by State Street Global Advisors.
- **Small-Cap Value Index Fund** - seeks long-term growth of capital by attempting to match the performance of the Russell 2000 Value Index. The fund is managed by The Vanguard Group.
- **Small-Cap Growth Index Fund** - seeks long-term growth of capital by attempting to match the performance of the Russell 2000 Growth Index. The fund is managed by The Vanguard Group.
- **European Stock Index Fund** - seeks long-term growth of capital that corresponds to an index of European stocks. It attempts to match the investment results of the MSCI Europe Index. The fund is managed by The Vanguard Group.
- **Pacific Stock Index Fund** - seeks long-term growth of capital by attempting to match the performance of the MSCI Pacific Index. The fund is managed by The Vanguard Group.
- **Emerging Markets Stock Index Fund** - seeks long-term growth of capital by attempting to match the investment results of the FTSE Emerging Markets All Cap China A Transition Index. The fund is managed by The Vanguard Group.
- **Real Estate Investment Trust (REIT) Index Fund** - seeks a total rate of return approximating the returns of the MSCI U.S. REIT index. Investment consists of U.S. publicly traded real estate equity securities. The fund is managed by BlackRock Institutional Trust Company.
- **International Real Estate Index Fund** - seeks to replicate the returns of the FTSE EPRA/NAREIT Developed ex-US Rental Index. Investment consists of the international market for securities of companies principally engaged in the real estate industry that derive greater than or equal to 70% of their total revenue from rental revenue of investment properties. The fund is managed by BlackRock Institutional Trust Company.
- **IBM Stock Fund** - invests in IBM common stock and holds a small interest-bearing cash balance of approximately 0.35% for liquidity purposes. The fund is managed by State Street Bank and Trust Company.

IBM 401(k) participants also have access to the Expanded Choice - Mutual Funds tier investments — which extend the Plan's investment options to include about 165 mutual funds, most of which are actively managed. This feature gives more options to participants who are interested in investing in brand-name funds, or in simply having a broader range of investment options from which to choose.

Securities Lending

The Plan does not currently engage in securities lending for the separate accounts. Securities lending may be permitted in certain commingled funds and in funds within the Expanded Choice -Mutual Funds tier. The prospectus for each fund will disclose if lending is permitted and the risks involved.

NOTE 7 - TAX STATUS

The Trust established under the Plan is qualified under Section 401(a) of the Internal Revenue Code of 1986 and Section 1081.01 of the Internal Revenue Code for a New Puerto Rico (2011), and the Trustee intends for the Trust to remain dual-qualified in this manner. The Plan received a favorable determination letter from the IRS on February 17, 2017, and received a favorable determination letter from the Hacienda (Puerto Rico) on April 29, 1993. Subsequent to the periods covered by the determination letters from the IRS and the Hacienda, the Plan was amended. The Plan administrator and Counsel continue to believe the Plan is designed and is being operated in compliance with the applicable requirements of the Internal Revenue Code and the Internal Revenue Code for a New Puerto Rico (2011). The Plan submitted a request for a new determination letter to the Hacienda on April 15, 2014.

U.S. GAAP requires plan 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 administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 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 and does not believe this position will change in the next twelve months. The Plan is subject to routine audits by taxing jurisdictions. In the second quarter of 2017, the IRS notified the Plan of its intent to audit the Plan for the 2015 calendar year. Based upon discussions with the IRS, the Plan anticipates that this audit will be completed by the end of 2018.

NOTE 8 - RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

The following is a reconciliation of net assets available for benefits per the financial statements to the Form 5500 as of:

	December 31,	
	2016	2015
	(Dollars in thousands)	
Net assets available for benefits per the financial statements	\$ 48,217,120	\$ 45,667,471
Plus:		
Adjustment from contract value to fair value for fully benefit-responsive investment contracts held by the Interest Income Fund	214,009	261,230
Net assets available for benefits per the Form 5500	<u>\$ 48,431,129</u>	<u>\$ 45,928,701</u>

The following is a reconciliation of investment income per the financial statements to the Form 5500:

	Year Ended December 31, 2016
	(Dollars in thousands)
Total investment income and interest income on notes receivable from participants per the financial statements	\$ 3,976,366
Less:	
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2015	(261,230)
Plus:	
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2016	214,009
Total investment income per the Form 5500	<u>\$ 3,929,145</u>

NOTE 9 - RELATED-PARTY TRANSACTIONS

At December 31, 2016, a significant portion of the Plan's assets were managed by SSGA, an affiliate of SSBT. SSBT also acts as the Trustee for the Plan and, therefore, these investments in addition to participant loans qualify as party-in-interest transactions. The Plan also pays a fee to the Trustee. These transactions qualify as party-in-interest transactions as well.

In addition, Fidelity is the provider of administrative services related to the Expanded Choice - Mutual funds as well as an affiliate of the investment manager of Fidelity funds within the Expanded Choice - Mutual funds. Fidelity is also the provider of record keeping and participant services, and the operator of the IBM Employee Services Center for the IBM 401(k) Plus Plan.

At December 31, 2016 and 2015, the Plan held 8,797,446 and 9,605,847 shares of IBM common stock valued at \$1,460 million and \$1,321 million, respectively. During the year ended December 31, 2016, purchases of IBM common stock by the Plan totaled \$95 million and sales of IBM common stock by the Plan totaled \$220 million.

IBM 401(k) PLUS PLAN AT DECEMBER 31, 2016
Schedule G, Part I - Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible

		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items										
(a)*	(b) Identity and address of Obligor	Security ID	Issue Date	Maturity Date	Interest Rate	Capitalized Interest	(d) Original amount of loan	Amount received during reporting year		(g) Unpaid balance at end of year	Amount Overdue	
								(e) Principal	(f) Interest		(h) Principal	(i) Interest
	Caesars Entertainment Operating Co., One Caesars Palace Drive, Las Vegas, NV 89109	12768RAD9	12/6/2012	2/15/2020	8.5	\$	\$ 425,000	\$	\$ 6,248	\$ 29,877	\$	\$ 29,877
	Caesars Entertainment Operating Co., One Caesars Palace Drive, Las Vegas, NV 89109	127693AE9	8/1/2013	2/15/2020	9.0		935,000		14,552	69,598		69,598
	Caesars Entertainment Operating Co., One Caesars Palace Drive, Las Vegas, NV 89109	127693AH2	8/1/2013	2/15/2020	9.0		190,000	3,124	2,957	13,862		13,862
	Hipotecaria Su Casita, S.A. de C.V., AV San Geronimo 478 Col. Jardines del Pedregal Mexico, DF 01090	433514AB2	6/29/2011	6/29/2018	7.5	1,791	87,022			28,864		28,864
	Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	524ESC7M6	12/21/2007	12/28/2017	6.75		9,850,000			5,319,000		5,319,000
	Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	524ESCXA3	5/17/2007	11/30/2056	5.857		1,730,000			2,158,075		2,158,075
	Sigma Finance Corp., M&C Corp. Services LTD, Box 309GT, Uglan House, South Church St., George Town, Grand Cayman, Grand Cayman Islands	8265Q0XQ0	6/4/2007	6/4/2009	variable		10,000,000			9,463,894	9,407,906	55,988
	UCI International, LLC., 1900 West Field Court, Lake Forest, IL 60045	90266DAB7	6/11/2011	2/15/2019	8.625		250,000			21,563		21,563

* Party-in-interest

Schedule G, Part I - Overdue Loan Explanation

Investment managers have responsibility for these securities as well as other securities in their portfolio and they have or will take appropriate actions taking into consideration the circumstances surrounding each security and the overall portfolio that they manage.

IBM 401(k) PLUS PLAN
Schedule H, line 4i - Schedule of Assets (Held at End of Year)
AT DECEMBER 31, 2016

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
IBM Stock Fund				
*	International Business Machines Corporation	IBM Common Stock 8,797,446 shares		\$ 1,460,288,062
	Managed by State Street Global Advisors	State Street Bank and Trust Company Government Short-Term Investment Fund		1,882,493
Mutual Funds				
	Administered by Fidelity	Expanded Choice - Mutual Funds (refer to Exhibit K - investments)		5,549,615,094
	Vanguard Emerging Markets Stock Index Fund	Vanguard Emerging Markets Stock Index Fund Institutional Plus Shares 1,120,498 shares		84,407,182
Commingled Funds				
	Vanguard Employee Benefit Index Fund	Large Company Index		5,775,297,627
	Vanguard Total Stock Market Index Trust	Total Stock Market Index		5,133,977,044
	Vanguard Russell 1000 Growth Index Trust	Large Cap Growth Index		1,058,218,106
	Vanguard Russell 1000 Value Index Trust	Large Cap Value Index		1,013,897,149
	Vanguard Russell 2000 Growth Index Trust	Small Cap Growth Index		665,563,964
	Bridgewater All Weather Portfolio III, LTD.	Balanced Fund		693,737,927
	Vanguard Russell 2000 Value Index Trust	Small Cap Value Index		797,694,252
	Vanguard European Stock Index Trust	European Stock Index		437,360,393
	Vanguard Pacific Stock Index Trust	Pacific Stock Index		327,050,504
	PIMCO Commodities Plus Trust II	Commodity		313,389,644
	AQR Global Risk Parity Enhanced Liquidity Fund	Balanced Fund		231,087,635

* Party-In-Interest

(a) ...	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
Separately-Managed Funds				
	Managed by State Street Global Advisors	Small/Mid Cap Stock Index (refer to Exhibit A - investments)		\$ 3,773,771,322
	Managed by State Street Global Advisors	Total International Stock Market Index (refer to Exhibit B - investments)		3,374,616,139
	Managed by Neuberger Berman	Total Bond Market (refer to Exhibit C - investments)		2,975,851,043
	Managed by State Street Global Advisors	Inflation Protected Bond (refer to Exhibit D - investments)		1,756,164,134
	Managed by BlackRock Institutional Trust Company	Real Estate Investment Trust (refer to Exhibit E - investments)		1,331,826,316
	Managed by Neuberger Berman	Long-Term Corporate Bond (refer to Exhibit F - investments)		479,971,733
	Managed by BlackRock Institutional Trust Company	International Real Estate Index (refer to Exhibit G - investments)		323,810,463
	Managed by Pacific Investment Management Company (PIMCO)	High Yield and Emerging Markets Bond (refer to Exhibit H - investments)		256,016,096
	Managed by Prudential and Other	Emerging Markets Debt (Refer to Exhibit I - investments)		121,766,591
	Managed by JP Morgan	High Yield Debt (Refer to Exhibit J - investments)		114,858,687

* Party-In-Interest

(a) ...	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
Separately-Managed Funds (continued)				
	Underlying assets managed by various investment companies	Interest Income Fund (refer to Exhibit L - investments)		\$ 10,332,325,102
*	Mass Mutual Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 3.17%		
	Royal Bank of Canada	Synthetic GIC Wrapper Contract, Rate of Interest 3.81%		
*	State Street Bank and Trust Company	Synthetic GIC Wrapper Contract, Rate of Interest 3.81%		
*	The Prudential Insurance Company of America	Synthetic GIC Wrapper Contract, Rate of Interest 3.20%		
*	New York Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.83%		
*	Metropolitan Life Insurance Company	Separate Account GIC Contract, Rate of Interest 2.68%		
*	Notes receivable from participants	Interest rates range: 3.25% - 10.75% Terms: one to thirty years		250,068,415
Interest-Bearing Cash				
	Managed by State Street Global Advisors	State Street Bank and Trust Company Government Short-Term Investment Fund		638,226,406

* Party-In-Interest

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2016
Schedule H, line 4i-Schedule of Assets (Acquired and Disposed of Within Year)

FOR THE YEAR ENDED DECEMBER 31, 2016

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value		
	AUSTRALIA AND NEW ZELAND BANKING GROUP	INTEREST-BEARING CASH	2,050,000	\$	2,050,000
	BANK OF AMERICA SECURITIES LLC	INTEREST-BEARING CASH	510,000		510,000
	CCBPSDUS2 FWCC BNP PARIBAS	INTEREST-BEARING CASH	260,000		260,000
	CCPC CCFOBHUS0 COC CREDIT SUISSE	INTEREST-BEARING CASH	786,000		786,000
	CCPC CSFB CCFOBCUS1 CREDIT SUISSE	INTEREST-BEARING CASH	4,307,000		4,307,000
	CITIBANK CASH COLLATERAL CCP	INTEREST-BEARING CASH	302,000		302,000
	CITIGROUP	INTEREST-BEARING CASH	328,000		328,000
	FORWARDS CCUBSDUS2 USD COC UBS	INTEREST-BEARING CASH	310,000		310,000
	FORWARDS MORGAN STANLEY BOC	INTEREST-BEARING CASH	130,000		130,000
	FORWARDS ROYAL BANK OF CANADA	INTEREST-BEARING CASH	130,000		130,000
	FORWARDS WELLS FARGO BOC	INTEREST-BEARING CASH	2,151,000		2,151,000
	GOLDMAN SACHS BANK USA BOC	INTEREST-BEARING CASH	8,920,000		8,920,000
	GOLDMAN SACHS BANK USA COC	INTEREST-BEARING CASH	2,730,000		2,730,000
	MORGAN STANLEY CAP SVCS BOC	INTEREST-BEARING CASH	110,000		110,000
	MORGAN STANLEY CASH BOC	INTEREST-BEARING CASH	610,000		610,000
	MORGAN STANLEY CASH COLLATERAL	INTEREST-BEARING CASH	540,000		540,000
	NATIONAL AUSTRALIAN BANK CASH	INTEREST-BEARING CASH	1,220,000		1,220,000
	REPO BNP PARIBAS COC	INTEREST-BEARING CASH	416,000		416,000
	SWAP BANK OF AMERICA BOC	INTEREST-BEARING CASH	2,560,000		2,560,000
	SWAP BANK OF AMERICA COC	INTEREST-BEARING CASH	1,670,000		1,670,000
	SWAP BARCLAYS BANK BOC	INTEREST-BEARING CASH	630,000		630,000
	SWAP BNP PARIBAS BOC	INTEREST-BEARING CASH	3,850,000		3,850,000
	SWAP BNP PARIBAS COC	INTEREST-BEARING CASH	972,000		972,000
	SWAP CCPC CITIBANK COC	INTEREST-BEARING CASH	63,000		63,000
	SWAP CITIBANK BOC	INTEREST-BEARING CASH	5,920,000		5,920,000
	SWAP CITIBANK COC	INTEREST-BEARING CASH	6,870,000		6,870,000
	SWAP HSBC BOC	INTEREST-BEARING CASH	830,000		830,000
*	SWAP JP MORGAN BOC	INTEREST-BEARING CASH	300,000		300,000
*	SWAP JP MORGAN COC	INTEREST-BEARING CASH	7,186,000		7,186,000
	SWAP UBS BOC	INTEREST-BEARING CASH	260,000		260,000
	SWAP UBS COC	INTEREST-BEARING CASH	1,100,000		1,100,000
	Total			\$	58,021,000

* Party-In-Interest

EXHIBIT A - Small/Mid-Cap Stock Index Fund
(Managed by State Street Global Advisors)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2016

Schedule H, line 4i-Schedule of Assets (Held At End of Year)

(a) (b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value	
1 800 FLOWERS.COM INC CL A	COMMON STOCK USD.01	27,500	\$ 294,250
1ST SOURCE CORP	COMMON STOCK	18,830	840,948
2U INC	COMMON STOCK USD.001	31,500	949,725
3D SYSTEMS CORP	COMMON STOCK USD.001	98,739	1,312,241
8X8 INC	COMMON STOCK USD.001	79,800	1,141,140
A10 NETWORKS INC	COMMON STOCK USD.00001	50,000	415,500
AAC HOLDINGS INC	COMMON STOCK USD.001	6,900	49,956
AAON INC	COMMON STOCK USD.004	41,236	1,362,850
AAR CORP	COMMON STOCK USD1.0	28,400	938,620
AARON S INC	COMMON STOCK USD.5	60,062	1,921,383
ABAXIS INC	COMMON STOCK	19,456	1,026,693
ABERCROMBIE + FITCH CO CL A	COMMON STOCK USD.01	60,100	721,200
ABIOMED INC	COMMON STOCK USD.01	36,600	4,124,088
ABM INDUSTRIES INC	COMMON STOCK USD.01	47,100	1,923,564
ABRAXAS PETROLEUM CORP	COMMON STOCK USD.01	85,900	220,763
ACACIA COMMUNICATIONS INC	COMMON STOCK USD.0001	4,600	284,050
ACACIA RESEARCH CORP	COMMON STOCK USD.001	44,300	287,950
ACADIA HEALTHCARE CO INC	COMMON STOCK USD.01	63,900	2,115,090
ACADIA PHARMACEUTICALS INC	COMMON STOCK USD.0001	89,000	2,566,760
ACADIA REALTY TRUST	REIT USD.001	73,907	2,415,281
ACCELERATE DIAGNOSTICS INC	COMMON STOCK	19,600	406,700
ACCELERON PHARMA INC	COMMON STOCK USD.001	24,100	615,032
ACCESS NATIONAL CORP	COMMON STOCK USD.835	7,304	202,759
ACCO BRANDS CORP	COMMON STOCK USD.01	90,634	1,182,774
ACCURAY INC	COMMON STOCK USD.001	65,085	299,391
ACETO CORP	COMMON STOCK USD.01	26,700	586,599
ACHILLION PHARMACEUTICALS	COMMON STOCK USD.001	94,900	391,937
ACI WORLDWIDE INC	COMMON STOCK USD.005	103,400	1,876,710
ACLARIS THERAPEUTICS INC	COMMON STOCK USD.00001	7,380	200,293
ACNB CORP	COMMON STOCK USD2.5	1,300	40,625
ACORDA THERAPEUTICS INC	COMMON STOCK USD.001	37,814	710,903
ACTUA CORP	COMMON STOCK USD.001	20,800	291,200
ACTUANT CORP A	COMMON STOCK USD.2	50,000	1,297,500
ACUSHNET HOLDINGS CORP	COMMON STOCK USD.001	20,000	394,200
ACXIOM CORP	COMMON STOCK USD.1	69,700	1,867,960
ADAMAS PHARMACEUTICALS INC	COMMON STOCK USD.001	12,300	207,870
ADAMS RESOURCES + ENERGY INC	COMMON STOCK USD.1	2,700	107,055
ADDUS HOMECARE CORP	COMMON STOCK USD.001	5,700	199,785
ADEPTUS HEALTH INC CLASS A	COMMON STOCK USD.01	10,500	80,220
ADIENT PLC	COMMON STOCK USD.001	81,800	4,793,480
ADTRAN INC	COMMON STOCK USD.01	48,037	1,073,627
ADURO BIOTECH INC	COMMON STOCK USD.0001	31,200	355,680
ADVANCED DISPOSAL SERVICES I	COMMON STOCK USD.01	19,900	442,178
ADVANCED DRAINAGE SYSTEMS INC	COMMON STOCK USD.01	26,900	554,140
ADVANCED ENERGY INDUSTRIES	COMMON STOCK USD.001	34,300	1,877,925
ADVANCED MICRO DEVICES	COMMON STOCK USD.01	664,400	7,534,296
ADVANCEPIERRE FOODS HOLDINGS	COMMON STOCK USD.01	19,100	568,798
ADVANSIX INC	COMMON STOCK USD.01	27,400	606,636
ADVAXIS INC	COMMON STOCK USD.001	23,300	166,828
ADVERUM BIOTECHNOLOGIES INC	COMMON STOCK USD.0001	16,900	49,010
ADVISORY BOARD CO/THE	COMMON STOCK USD.01	37,904	1,260,308
AECOM	COMMON STOCK USD.01	135,128	4,913,254
AEGION CORP	COMMON STOCK USD.01	38,091	902,757
AEP INDUSTRIES INC	COMMON STOCK USD.01	4,100	476,010
AERIE PHARMACEUTICALS INC	COMMON STOCK USD.001	18,700	707,795
AEROJET ROCKETDYNE HOLDINGS	COMMON STOCK USD.1	51,400	922,630
AEROVIRONMENT INC	COMMON STOCK USD.0001	17,000	456,110
AEVI GENOMIC MEDICINE INC	COMMON STOCK USD.0001	5,200	26,936
AG MORTGAGE INVESTMENT TRUST	REIT USD.01	23,400	400,374
AGCO CORP	COMMON STOCK USD.01	62,800	3,633,608
AGENUS INC	COMMON STOCK USD.01	58,900	242,668
AGILYSYS INC	COMMON STOCK USD.3	17,100	177,156
AGIOS PHARMACEUTICALS INC	COMMON STOCK USD.001	27,700	1,155,921
AGNC INVESTMENT CORP	REIT USD.01	294,000	5,330,220
AGREE REALTY CORP	REIT USD.0001	20,340	936,657
AIMMUNE THERAPEUTICS INC	COMMON STOCK USD.0001	23,100	472,395
AIR LEASE CORP	COMMON STOCK USD.01	89,100	3,058,803
AIR METHODS CORP	COMMON STOCK USD.06	31,500	1,003,275

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	AIR TRANSPORT SERVICES GROUP	COMMON STOCK USD.01	45,800	730,968
	AIRCASTLE LTD	COMMON STOCK USD.01	42,100	877,785
	AK STEEL HOLDING CORP	COMMON STOCK USD.01	276,500	2,823,065
	AKEBIA THERAPEUTICS INC	COMMON STOCK USD.0001	22,500	234,225
	AKORN INC	COMMON STOCK	72,165	1,575,362
	ALAMO GROUP INC	COMMON STOCK USD.1	7,800	593,580
	ALARM.COM HOLDINGS INC	COMMON STOCK	7,100	197,593
	ALBANY INTL CORP CL A	COMMON STOCK USD.001	23,160	1,072,308
	ALBANY MOLECULAR RESEARCH	COMMON STOCK USD.01	21,300	399,588
	ALCOA CORP	COMMON STOCK USD.01	130,900	3,675,672
	ALDER BIOPHARMACEUTICALS INC	COMMON STOCK USD.0001	40,300	838,240
	ALERE INC	COMMON STOCK USD.001	75,096	2,926,491
	ALEXANDER + BALDWIN INC	COMMON STOCK	44,224	1,984,331
	ALEXANDER S INC	REIT USD1.0	2,214	945,090
	ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01	69,493	7,722,757
	ALICO INC	COMMON STOCK USD1.0	4,280	116,202
	ALIGN TECHNOLOGY INC	COMMON STOCK USD.0001	64,600	6,209,998
	ALKERMES PLC	COMMON STOCK USD.01	136,900	7,608,902
	ALLEGHANY CORP	COMMON STOCK USD1.0	13,161	8,003,467
	ALLEGHENY TECHNOLOGIES INC	COMMON STOCK USD.1	94,600	1,506,978
	ALLEGIANCE BANCSHARES INC	COMMON STOCK USD1.0	6,300	227,745
	ALLEGiant TRAVEL CO	COMMON STOCK USD.001	11,300	1,880,320
	ALLETE INC	COMMON STOCK	45,400	2,914,226
	ALLIANCE ONE INTERNATIONAL	COMMON STOCK	2,300	44,160
	ALLIED WORLD ASSURANCE CO	COMMON STOCK USD4.1	76,600	4,114,186
	ALLISON TRANSMISSION HOLDING	COMMON STOCK USD.01	124,100	4,180,929
	ALLSCRIPTS HEALTHCARE SOLUTI	COMMON STOCK USD.01	163,482	1,669,151
	ALLY FINANCIAL INC	COMMON STOCK USD.1	398,100	7,571,862
	ALMOST FAMILY INC	COMMON STOCK USD.1	8,100	357,210
	ALNYLAM PHARMACEUTICALS INC	COMMON STOCK USD.01	68,500	2,564,640
	ALON USA ENERGY INC	COMMON STOCK USD.01	27,200	309,536
	ALPHA + OMEGA SEMICONDUCTOR	COMMON STOCK	13,875	295,121
	ALTISOURCE PORTFOLIO SOL	COMMON STOCK USD1.0	12,900	343,011
	ALTISOURCE RESIDENTIAL CORP	REIT USD.01	48,000	529,920
	ALTRA INDUSTRIAL MOTION CORP	COMMON STOCK USD.001	25,581	943,939
	AMAG PHARMACEUTICALS INC	COMMON STOCK USD.01	29,700	1,033,560
	AMBAC FINANCIAL GROUP INC	COMMON STOCK USD.01	43,100	969,750
	AMBARELLA INC	COMMON STOCK USD.00045	26,700	1,445,271
	AMBER ROAD INC	COMMON STOCK USD.001	23,400	212,472
	AMC ENTERTAINMENT HLDS CL A	COMMON STOCK USD.01	28,647	963,983
	AMC NETWORKS INC A	COMMON STOCK	52,700	2,758,318
	AMDOCS LTD	COMMON STOCK GBP.0001	132,750	7,732,688
	AMEDISYS INC	COMMON STOCK USD.001	24,879	1,060,592
	AMER NATL BNKSHS/DANVILLE VA	COMMON STOCK USD1.0	2,900	100,920
	AMERCO	COMMON STOCK USD.25	5,383	1,989,503
	AMERESCO INC CL A	COMMON STOCK USD.0001	17,400	95,700
	AMERICA S CAR MART INC	COMMON STOCK USD.01	7,200	315,000
	AMERICAN ASSETS TRUST INC	REIT USD.01	33,848	1,458,172
	AMERICAN AXLE + MFG HOLDINGS	COMMON STOCK USD.01	66,450	1,282,485
	AMERICAN CAMPUS COMMUNITIES	REIT USD.01	114,883	5,717,727
	AMERICAN EAGLE OUTFITTERS	COMMON STOCK USD.01	144,664	2,194,553
	AMERICAN EQUITY INVT LIFE HL	COMMON STOCK USD1.0	70,400	1,586,816
	AMERICAN FINANCIAL GROUP INC	COMMON STOCK	59,839	5,273,013
	AMERICAN HOMES 4 RENT A	REIT USD.01	145,735	3,057,520
	AMERICAN NATIONAL INSURANCE	COMMON STOCK USD1.0	7,700	959,497
	AMERICAN OUTDOOR BRANDS CORP	COMMON STOCK USD.001	52,600	1,108,808
	AMERICAN PUBLIC EDUCATION	COMMON STOCK USD.01	18,700	459,085
	AMERICAN RAILCAR INDUSTRIES	COMMON STOCK USD.01	8,200	371,378
	AMERICAN RENAL ASSOCIATES HO	COMMON STOCK USD.01	7,700	163,856
	AMERICAN SOFTWARE INC CL A	COMMON STOCK USD.1	32,300	333,659
	AMERICAN STATES WATER CO	COMMON STOCK	35,382	1,612,004
	AMERICAN VANGUARD CORP	COMMON STOCK USD.1	29,899	572,566
	AMERICAN WOODMARK CORP	COMMON STOCK	13,500	1,015,875
	AMERIS BANCORP	COMMON STOCK USD1.0	31,064	1,354,390
	AMERISAFE INC	COMMON STOCK USD.01	16,924	1,055,211
	AMES NATIONAL CORP	COMMON STOCK USD2.0	12,479	411,807
	AMICUS THERAPEUTICS INC	COMMON STOCK USD.01	142,100	706,237
	AMKOR TECHNOLOGY INC	COMMON STOCK USD.001	89,100	940,005
	AMN HEALTHCARE SERVICES INC	COMMON STOCK USD.01	41,090	1,579,911
	AMPHASTAR PHARMACEUTICALS IN	COMMON STOCK USD.0001	32,100	591,282
	AMPIO PHARMACEUTICALS INC	COMMON STOCK USD.0001	38,700	34,838
	AMPLIFY SNACK BRANDS INC	COMMON STOCK USD.0001	32,400	285,444
	AMTRUST FINANCIAL SERVICES	COMMON STOCK USD.01	79,076	2,165,101
	ANALOGIC CORP	COMMON STOCK USD.05	10,700	887,565
	ANAVEX LIFE SCIENCES CORP	COMMON STOCK USD.001	29,000	114,840
	ANDERSONS INC/THE	COMMON STOCK	25,770	1,151,919
	ANGIE S LIST INC	COMMON STOCK USD.001	31,000	255,130
	ANGIODYNAMICS INC	COMMON STOCK USD.01	29,300	494,291
	ANI PHARMACEUTICALS INC	COMMON STOCK USD.0001	7,800	472,836

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	ANIKI THERAPEUTICS INC	COMMON STOCK USD.01	12,900	631,584
	ANIXTER INTERNATIONAL INC	COMMON STOCK USD1.0	26,350	2,135,668
	ANNALY CAPITAL MANAGEMENT IN	REIT USD.01	904,087	9,013,747
	ANSYS INC	COMMON STOCK USD.01	78,823	7,290,339
	ANTERO RESOURCES CORP	COMMON STOCK USD.01	165,000	3,902,250
	ANTHERA PHARMACEUTICALS INC	COMMON STOCK USD.001	31,000	20,122
	ANWORTH MORTGAGE ASSET CORP	REIT USD.01	102,688	530,897
	APOGEE ENTERPRISES INC	COMMON STOCK USD.333	25,177	1,348,480
	APOLLO COMMERCIAL REAL ESTAT	REIT USD.01	68,091	1,131,672
	APOLLO EDUCATION GROUP INC	COMMON STOCK	85,600	847,440
	APPFOLIO INC A	COMMON STOCK USD.0001	700	16,695
	APPLE HOSPITALITY REIT INC	REIT NPV	154,500	3,086,910
	APPLIED GENETIC TECHNOLOGIES	COMMON STOCK USD.001	7,800	72,930
	APPLIED INDUSTRIAL TECH INC	COMMON STOCK	31,425	1,866,645
	APPLIED MICRO CIRCUITS CORP	COMMON STOCK USD.01	68,699	566,767
	APPLIED OPTOELECTRONICS INC	COMMON STOCK USD.001	14,500	339,880
	APTARGROUP INC	COMMON STOCK USD.01	56,244	4,131,122
	APTEVO THERAPEUTICS INC	COMMON STOCK USD.001	14,650	35,746
	AQUA AMERICA INC	COMMON STOCK USD.5	160,075	4,808,653
	ARAMARK	COMMON STOCK USD.01	217,200	7,758,384
	ARATANA THERAPEUTICS INC	COMMON STOCK USD.001	20,400	146,472
	ARC DOCUMENT SOLUTIONS INC	COMMON STOCK USD.001	36,300	184,404
	ARCBEST CORP	COMMON STOCK USD.01	25,000	691,250
	ARCH CAPITAL GROUP LTD	COMMON STOCK USD.01	102,783	8,869,145
	ARCHROCK INC	COMMON STOCK USD.01	56,436	744,955
	ARCTIC CAT INC	COMMON STOCK USD.01	14,700	220,794
	ARDELYX INC	COMMON STOCK USD.000001	27,786	394,561
	ARDMORE SHIPPING CORP	COMMON STOCK USD.01	11,900	88,060
	ARENA PHARMACEUTICALS INC	COMMON STOCK USD.0001	212,980	302,432
	ARES COMMERCIAL REAL ESTATE	REIT USD.01	24,600	337,758
	ARGAN INC	COMMON STOCK USD.15	14,100	994,755
	ARGO GROUP INTERNATIONAL	COMMON STOCK USD1.0	27,395	1,805,331
	ARIAD PHARMACEUTICALS INC	COMMON STOCK USD.001	151,000	1,878,440
	ARISTA NETWORKS INC	COMMON STOCK USD.0001	34,100	3,299,857
	ARLINGTON ASSET INVESTMENT A	COMMON STOCK USD.01	18,800	278,616
	ARMADA HOFFLER PROPERTIES IN	REIT USD.01	25,800	375,906
	ARMOUR RESIDENTIAL REIT INC	REIT USD.0001	34,275	743,425
	ARMSTRONG FLOORING INC	COMMON STOCK USD.0001	17,178	342,014
	ARMSTRONG WORLD INDUSTRIES	COMMON STOCK USD.01	41,356	1,728,681
	ARRAY BIOPHARMA INC	COMMON STOCK USD.001	148,904	1,308,866
	ARRIS INTERNATIONAL PLC	COMMON STOCK GBP.0001	169,072	5,094,139
	ARROW ELECTRONICS INC	COMMON STOCK USD1.0	79,850	5,693,305
	ARROW FINANCIAL CORP	COMMON STOCK USD1.0	14,659	593,690
	ARROWHEAD PHARMACEUTICALS IN	COMMON STOCK USD.001	51,400	79,670
	ARTESIAN RESOURCES CORP CL A	COMMON STOCK USD1.0	9,341	298,352
	ARTISAN PARTNERS ASSET MA A	COMMON STOCK USD.01	31,900	949,025
	ASBURY AUTOMOTIVE GROUP	COMMON STOCK USD.01	19,700	1,215,490
	ASCENA RETAIL GROUP INC	COMMON STOCK USD.01	154,148	954,176
	ASCENT CAPITAL GROUP INC A	COMMON STOCK USD.01	14,019	227,949
	ASHFORD HOSPITALITY PRIME IN	REIT USD.01	25,118	342,861
	ASHFORD HOSPITALITY TRUST	REIT USD.01	73,800	572,688
	ASHLAND GLOBAL HOLDINGS INC	COMMON STOCK	56,700	6,196,743
	ASPEN INSURANCE HOLDINGS LTD	COMMON STOCK USD.001514456	54,300	2,986,500
	ASPEN TECHNOLOGY INC	COMMON STOCK USD.1	73,200	4,002,576
	ASSOCIATED BANC CORP	COMMON STOCK USD.01	141,677	3,499,422
	ASSOCIATED CAPITAL GROUP A	COMMON STOCK USD.001	6,690	219,767
	ASSURED GUARANTY LTD	COMMON STOCK USD.01	123,000	4,645,710
	ASTEC INDUSTRIES INC	COMMON STOCK USD.2	16,400	1,106,344
	ASTERIAS BIOTHERAPEUTICS	COMMON STOCK USD.0001	7,500	34,500
	ASTERIAS BIOTHERAPEUTICS	COMMON STOCK	1,500	818
	ASTORIA FINANCIAL CORP	COMMON STOCK USD.01	77,788	1,450,746
	ASTRONICS CORP	COMMON STOCK USD.01	21,800	737,712
	ATARA BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	20,400	289,680
	ATHENAHEALTH INC	COMMON STOCK USD.01	34,500	3,628,365
	ATHERSYS INC	COMMON STOCK USD.001	67,000	102,510
	ATKORE INTERNATIONAL GROUP I	COMMON STOCK USD.01	10,700	255,837
	ATLANTIC CAPITAL BANCSHARES	COMMON STOCK	15,300	290,700
	ATLANTIC POWER CORP	COMMON STOCK	97,400	243,500
	ATLANTICA YIELD PLC	COMMON STOCK	58,000	1,122,300
	ATLAS AIR WORLDWIDE HOLDINGS	COMMON STOCK USD.01	21,000	1,095,150
	ATLAS FINANCIAL HOLDINGS INC	COMMON STOCK	7,300	131,765
	ATLASSIAN CORP PLC CLASS A	COMMON STOCK USD.1	22,400	539,392
	ATMOS ENERGY CORP	COMMON STOCK	89,450	6,632,718
	ATN INTERNATIONAL INC	COMMON STOCK USD.01	9,000	721,170
	ATRICURE INC	COMMON STOCK USD.001	27,900	546,003
	ATRION CORPORATION	COMMON STOCK USD.1	1,199	608,133
	ATWOOD OCEANICS INC	COMMON STOCK USD1.0	58,770	771,650
	AV HOMES INC	COMMON STOCK USD1.0	8,600	135,880
	AVANGRID INC	COMMON STOCK USD.01	52,133	1,974,798

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	AVEXIS INC	COMMON STOCK USD.0001	4,300	205,239
	AVID TECHNOLOGY INC	COMMON STOCK USD.01	24,100	106,040
	AVIS BUDGET GROUP INC	COMMON STOCK USD.01	73,120	2,682,042
	AVISTA CORP	COMMON STOCK	57,412	2,295,906
	AVNET INC	COMMON STOCK USD1.0	112,579	5,359,886
	AVON PRODUCTS INC	COMMON STOCK USD.25	392,900	1,980,216
	AVX CORP	COMMON STOCK USD.01	50,526	789,721
	AXALTA COATING SYSTEMS LTD	COMMON STOCK USD1.0	144,500	3,930,400
	AXCELIS TECHNOLOGIES INC	COMMON STOCK USD.001	34,475	501,611
	AXIS CAPITAL HOLDINGS LTD	COMMON STOCK USD.0125	80,300	5,241,181
	AXOGEN INC	COMMON STOCK USD.01	11,500	103,500
	AXON ENTERPRISE INC	COMMON STOCK USD.00001	50,000	1,212,000
	AXOVANT SCIENCES LTD	COMMON STOCK USD.00001	21,700	269,514
	AZZ INC	COMMON STOCK USD1.0	24,000	1,533,600
	B. RILEY FINANCIAL INC	COMMON STOCK USD.0001	700	12,915
	B/E AEROSPACE INC	COMMON STOCK USD.01	90,800	5,465,252
	B+G FOODS INC	COMMON STOCK USD.01	59,100	2,588,580
	BABCOCK + WILCOX ENTERPR	COMMON STOCK USD.01	40,399	670,219
	BADGER METER INC	COMMON STOCK USD1.0	23,540	869,803
	BALCHEM CORP	COMMON STOCK USD.0667	28,647	2,404,056
	BALDWIN + LYONS INC CL B	COMMON STOCK	9,250	233,100
	BANC OF CALIFORNIA INC	COMMON STOCK USD.01	48,100	834,535
	BANCFIRST CORP	COMMON STOCK USD1.0	7,800	725,790
	BANCO LATINOAMERICANO COME E	COMMON STOCK	27,693	815,282
	BANCORP INC/THE	COMMON STOCK USD1.0	40,708	319,965
	BANCORPSOUTH INC	COMMON STOCK USD2.5	81,581	2,533,090
	BANK MUTUAL CORP	COMMON STOCK USD.01	52,892	499,829
	BANK OF HAWAII CORP	COMMON STOCK USD.01	39,700	3,520,993
	BANK OF MARIN BANCORP/CA	COMMON STOCK	5,300	369,675
	BANK OF NT BUTTERFIELD + SON	COMMON STOCK BMD1.0	11,000	345,840
	BANK OF THE OZARKS	COMMON STOCK USD.01	81,600	4,291,344
	BANKFINANCIAL CORP	COMMON STOCK USD.01	24,955	369,833
	BANKRATE INC	COMMON STOCK USD.01	58,300	644,215
	BANKUNITED INC	COMMON STOCK USD.01	90,500	3,410,945
	BANKWELL FINANCIAL GROUP INC	COMMON STOCK	1,100	35,750
	BANNER CORPORATION	COMMON STOCK USD.01	25,900	1,445,479
	BAR HARBOR BANKSHARES	COMMON STOCK USD2.0	2,100	99,393
	BARNES + NOBLE EDUCATION INC	COMMON STOCK	24,467	280,636
	BARNES + NOBLE INC	COMMON STOCK USD.001	64,715	721,572
	BARNES GROUP INC	COMMON STOCK USD.01	46,200	2,190,804
	BARRACUDA NETWORKS INC	COMMON STOCK USD.001	18,100	387,883
	BARRETT BUSINESS SVCS INC	COMMON STOCK USD.01	6,200	397,420
	BASSETT FURNITURE INDS	COMMON STOCK USD5.0	9,200	279,680
	BAZAARVOICE INC	COMMON STOCK USD.0001	60,000	291,000
	BEACON ROOFING SUPPLY INC	COMMON STOCK USD.01	51,950	2,393,337
	BEAR STATE FINANCIAL INC	COMMON STOCK USD.01	1,600	16,240
	BEAZER HOMES USA INC	COMMON STOCK USD.001	22,037	293,092
	BEL FUSE INC CL B	COMMON STOCK USD.1	11,600	358,440
	BELDEN INC	COMMON STOCK USD.01	39,250	2,934,723
	BELLICUM PHARMACEUTICALS INC	COMMON STOCK USD.01	18,400	250,608
	BELMOND LTD CLASS A	COMMON STOCK USD.01	73,760	984,696
	BEMIS COMPANY	COMMON STOCK USD.1	87,500	4,184,250
	BENCHMARK ELECTRONICS INC	COMMON STOCK USD.1	43,822	1,336,571
	BENEFICIAL BANCORP INC	COMMON STOCK USD.01	66,026	1,214,878
	BENEFITFOCUS INC	COMMON STOCK USD.001	11,400	338,580
	BERKSHIRE HILLS BANCORP INC	COMMON STOCK USD.01	27,395	1,009,506
	BERRY GLOBAL GROUP INC	COMMON STOCK USD.01	107,700	5,248,221
	BGC PARTNERS INC CL A	COMMON STOCK USD.01	192,625	1,970,554
	BIG 5 SPORTING GOODS CORP	COMMON STOCK USD.01	23,041	399,761
	BIG LOTS INC	COMMON STOCK USD.01	40,300	2,023,463
	BIGLARI HOLDINGS INC	COMMON STOCK USD.5	1,322	625,570
	BILL BARRETT CORP	COMMON STOCK USD.001	47,480	331,885
	BIO PATH HOLDINGS INC	COMMON STOCK USD.001	73,100	98,685
	BIO RAD LABORATORIES A	COMMON STOCK USD.0001	18,288	3,333,537
	BIO TECHNE CORP	COMMON STOCK USD.01	32,500	3,341,975
	BIOCRYST PHARMACEUTICALS INC	COMMON STOCK USD.01	64,700	409,551
	BIOMARIN PHARMACEUTICAL INC	COMMON STOCK USD.001	154,000	12,757,360
	BIOSCRIP INC	COMMON STOCK USD.0001	53,200	55,328
	BIOSPECIFICS TECHNOLOGIES	COMMON STOCK USD.001	4,300	239,510
	BIOTELEMETRY INC	COMMON STOCK USD.001	23,500	525,225
	BIOTIME INC	COMMON STOCK	61,800	223,098
	BJ S RESTAURANTS INC	COMMON STOCK	22,000	864,600
	BLACK BOX CORP	COMMON STOCK USD.001	19,500	297,375
	BLACK HILLS CORP	COMMON STOCK USD1.0	46,650	2,861,511
	BLACK KNIGHT FINANCIAL CL A	COMMON STOCK USD.0001	23,500	888,300
	BLACKBAUD INC	COMMON STOCK USD.001	43,400	2,777,600
	BLACKHAWK NETWORK HOLDINGS I	COMMON STOCK USD.001	47,900	1,804,633
	BLOOMIN BRANDS INC	COMMON STOCK USD.01	98,200	1,770,546
	BLUCORA INC	COMMON STOCK USD.0001	39,708	585,693

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	BLUE BUFFALO PET PRODUCTS IN	COMMON STOCK USD.01	51,900	1,247,676
	BLUE HILLS BANCORP INC	COMMON STOCK USD.01	16,800	315,000
	BLUE NILE INC	COMMON STOCK USD.001	15,410	626,108
	BLUEBIRD BIO INC	COMMON STOCK USD.01	32,100	1,980,570
	BLUEPRINT MEDICINES CORP	COMMON STOCK USD.001	17,800	499,290
	BLUEROCK RESIDENTIAL GROWTH	REIT USD.01	7,300	100,156
	BMC STOCK HOLDINGS INC	COMMON STOCK USD.01	47,300	922,350
	BNC BANCORP	COMMON STOCK	33,500	1,068,650
	BOB EVANS FARMS	COMMON STOCK USD.01	20,400	1,085,484
	BOFI HOLDING INC	COMMON STOCK USD.01	52,100	1,487,455
	BOINGO WIRELESS INC	COMMON STOCK	21,800	265,742
	BOISE CASCADE CO	COMMON STOCK USD.01	35,600	801,000
	BOJANGLES INC	COMMON STOCK USD.01	8,700	162,255
	BOK FINANCIAL CORPORATION	COMMON STOCK USD.00006	22,852	1,897,630
	BOOT BARN HOLDINGS INC	COMMON STOCK	5,700	71,364
	BOOZ ALLEN HAMILTON HOLDINGS	COMMON STOCK USD.01	101,200	3,650,284
	BOSTON BEER COMPANY INC A	COMMON STOCK USD.01	8,100	1,375,785
	BOSTON PRIVATE FINL HOLDING	COMMON STOCK USD1.0	82,155	1,359,665
	BOTTOMLINE TECHNOLOGIES (DE)	COMMON STOCK USD.001	39,269	982,510
	BOX INC CLASS A	COMMON STOCK USD.0001	41,200	571,032
	BOYD GAMING CORP	COMMON STOCK USD.01	76,600	1,545,022
	BRADY CORPORATION CL A	COMMON STOCK USD.01	43,800	1,644,690
	BRANDYWINE REALTY TRUST	REIT USD.01	150,408	2,483,236
	BRIDGE BANCORP INC	COMMON STOCK USD.01	14,900	564,710
	BRIDGEPOINT EDUCATION INC	COMMON STOCK USD.01	12,878	130,454
	BRIGGS + STRATTON	COMMON STOCK USD.01	37,000	823,620
	BRIGHT HORIZONS FAMILY SOLUT	COMMON STOCK USD.001	38,200	2,674,764
	BRIGHTCOVE	COMMON STOCK USD.001	20,700	166,635
	BRINK S CO/THE	COMMON STOCK USD1.0	39,800	1,641,750
	BRINKER INTERNATIONAL INC	COMMON STOCK USD.1	44,154	2,186,948
	BRISTOW GROUP INC	COMMON STOCK USD.01	29,327	600,617
	BRIXMOR PROPERTY GROUP INC	REIT USD.01	167,900	4,100,118
	BROADRIDGE FINANCIAL SOLUTIO	COMMON STOCK USD.01	106,000	7,027,800
	BROADSOFT INC	COMMON STOCK	27,300	1,126,125
	BROCADE COMMUNICATIONS SYS	COMMON STOCK USD.001	356,599	4,453,922
	BROOKDALE SENIOR LIVING INC	COMMON STOCK USD.01	160,790	1,997,012
	BROOKLINE BANCORP INC	COMMON STOCK USD.01	63,623	1,043,417
	BROOKS AUTOMATION INC	COMMON STOCK USD.01	60,193	1,027,495
	BROWN + BROWN INC	COMMON STOCK USD.1	104,700	4,696,842
	BRUKER CORP	COMMON STOCK USD.01	99,507	2,107,558
	BRUNSWICK CORP	COMMON STOCK USD.75	79,900	4,357,746
	BRYN MAWR BANK CORP	COMMON STOCK USD1.0	13,900	585,885
	BSB BANCORP INC/MA	COMMON STOCK USD.01	2,600	75,270
	BUCKLE INC/THE	COMMON STOCK USD.01	27,475	626,430
	BUFFALO WILD WINGS INC	COMMON STOCK	16,800	2,593,920
	BUILD A BEAR WORKSHOP INC	COMMON STOCK USD.01	18,700	257,125
	BUILDERS FIRSTSOURCE INC	COMMON STOCK USD.01	71,817	787,832
	BUNGE LTD	COMMON STOCK USD.01	124,017	8,958,988
	BURLINGTON STORES INC	COMMON STOCK USD.0001	63,500	5,381,625
	BWX TECHNOLOGIES INC	COMMON STOCK USD.01	81,698	3,243,411
	C + F FINANCIAL CORP	COMMON STOCK USD1.0	400	19,940
	CABELA S INC	COMMON STOCK USD.01	44,200	2,587,910
	CABLE ONE INC	COMMON STOCK USD.01	4,100	2,549,093
	CABOT CORP	COMMON STOCK USD1.0	54,800	2,769,592
	CABOT MICROELECTRONICS CORP	COMMON STOCK USD.001	21,355	1,348,995
	CACI INTERNATIONAL INC CL A	COMMON STOCK USD.1	20,916	2,599,859
	CADENCE DESIGN SYS INC	COMMON STOCK USD.01	271,855	6,856,183
	CAESARS ACQUISITION CO CL A	COMMON STOCK USD.001	44,900	606,150
	CAESARS ENTERTAINMENT CORP	COMMON STOCK USD.01	47,700	405,450
	CAESARSTONE LTD	COMMON STOCK	20,400	584,460
	CAI INTERNATIONAL INC	COMMON STOCK USD.0001	20,100	174,267
	CAL MAINE FOODS INC	COMMON STOCK USD.01	29,580	1,306,697
	CALAMOS ASSET MANAGEMENT A	COMMON STOCK USD.01	22,380	191,349
	CALAMP CORP	COMMON STOCK USD.01	34,500	500,250
	CALATLANTIC GROUP INC	COMMON STOCK USD.01	67,907	2,309,517
	CALAVO GROWERS INC	COMMON STOCK USD.001	12,600	773,640
	CALERES INC	COMMON STOCK USD.01	41,425	1,359,569
	CALGON CARBON CORP	COMMON STOCK USD.01	52,500	892,500
	CALIFORNIA RESOURCES CORP	COMMON STOCK USD.01	28,700	611,023
	CALIFORNIA WATER SERVICE GRP	COMMON STOCK USD.01	43,200	1,464,480
	CALIX INC	COMMON STOCK	37,300	287,210
	CALLAWAY GOLF COMPANY	COMMON STOCK USD.01	73,773	808,552
	CALLIDUS SOFTWARE INC	COMMON STOCK USD.001	53,800	903,840
	CALLON PETROLEUM CO	COMMON STOCK USD.01	128,300	1,971,971
	CALPINE CORP	COMMON STOCK USD.001	330,715	3,780,072
	CAMBREX CORP	COMMON STOCK USD.1	27,100	1,462,045
	CAMDEN NATIONAL CORP	COMMON STOCK	14,850	660,083
	CAMDEN PROPERTY TRUST	REIT USD.01	76,398	6,422,780
	CAMPING WORLD HOLDINGS INC A	COMMON STOCK USD.01	10,700	348,713

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	CANTEL MEDICAL CORP	COMMON STOCK USD.1	31,573	2,486,374
	CAPELLA EDUCATION CO	COMMON STOCK USD.01	10,500	921,900
	CAPITAL BANK FINANCIAL CL A	COMMON STOCK	21,734	853,060
	CAPITAL CITY BANK GROUP INC	COMMON STOCK USD.01	13,681	280,187
	CAPITAL SENIOR LIVING CORP	COMMON STOCK USD.01	28,200	452,610
	CAPITOL FEDERAL FINANCIAL IN	COMMON STOCK USD.01	112,365	1,849,528
	CAPSTEAD MORTGAGE CORP	REIT USD.01	98,100	999,639
	CARA THERAPEUTICS INC	COMMON STOCK USD.001	14,400	133,776
	CARBO CERAMICS INC	COMMON STOCK USD.01	19,350	202,401
	CARBONITE INC	COMMON STOCK USD.01	15,100	247,640
	CARDINAL FINANCIAL CORP	COMMON STOCK USD1.0	32,500	1,065,675
	CARDIOVASCULAR SYSTEMS INC	COMMON STOCK	27,400	663,354
	CARDTRONICS PLC A	COMMON STOCK	39,908	2,177,780
	CARE CAPITAL PROPERTIES INC	REIT USD.01	73,600	1,840,000
	CARE.COM INC	COMMON STOCK USD.001	10,700	91,699
	CAREER EDUCATION CORP	COMMON STOCK USD.01	55,600	561,004
	CARETRUST REIT INC	REIT USD.01	42,671	653,720
	CARLISLE COS INC	COMMON STOCK USD1.0	55,700	6,143,153
	CAROLINA FINANCIAL CORP	COMMON STOCK	3,700	113,923
	CARPENTER TECHNOLOGY	COMMON STOCK USD5.0	45,278	1,637,705
	CARRIAGE SERVICES INC	COMMON STOCK USD.01	14,700	421,008
	CARRIZO OIL + GAS INC	COMMON STOCK USD.01	48,340	1,805,499
	CARROLS RESTAURANT GROUP INC	COMMON STOCK USD.01	37,200	567,300
	CARTER S INC	COMMON STOCK USD.01	46,400	4,008,496
	CASCADE BANCORP	COMMON STOCK	28,847	234,238
	CASELLA WASTE SYSTEMS INC A	COMMON STOCK USD.01	28,200	349,962
	CASEY S GENERAL STORES INC	COMMON STOCK NPV	34,850	4,142,968
	CASS INFORMATION SYSTEMS INC	COMMON STOCK USD.5	10,765	791,981
	CASTLIGHT HEALTH INC B	COMMON STOCK USD.0001	31,000	153,450
	CATALENT INC	COMMON STOCK USD.01	86,400	2,329,344
	CATCHMARK TIMBER TRUST INC A	REIT USD.01	27,800	313,028
	CATHAY GENERAL BANCORP	COMMON STOCK USD.01	64,382	2,448,447
	CATO CORP CLASS A	COMMON STOCK USD.033	27,050	813,664
	CAVCO INDUSTRIES INC	COMMON STOCK USD.01	7,100	708,935
	CAVIUM INC	COMMON STOCK USD.001	57,826	3,610,655
	CBIZ INC	COMMON STOCK USD.01	43,943	602,019
	CBL + ASSOCIATES PROPERTIES	REIT USD.01	155,130	1,783,995
	CBOE HOLDINGS INC	COMMON STOCK	73,400	5,423,526
	CDK GLOBAL INC	COMMON STOCK USD.01	139,400	8,320,786
	CDW CORP/DE	COMMON STOCK USD.01	145,800	7,594,722
	CEB INC	COMMON STOCK USD.01	28,246	1,711,708
	CECO ENVIRONMENTAL CORP	COMMON STOCK USD.01	25,798	359,882
	CEDAR REALTY TRUST INC	REIT USD.06	72,400	472,772
	CELADON GROUP INC	COMMON STOCK USD.033	20,380	145,717
	CELANESE CORP SERIES A	COMMON STOCK USD.0001	132,300	10,417,302
	CELLDEX THERAPEUTICS INC	COMMON STOCK USD.001	85,100	301,254
	CELLULAR BIOMEDICINE GROUP I	COMMON STOCK USD.001	8,200	107,420
	CEMPRA INC	COMMON STOCK USD.001	36,400	101,920
	CENTERSTATE BANKS INC	COMMON STOCK USD.01	39,500	994,215
	CENTRAL EUROPEAN MEDIA ENT A	COMMON STOCK USD.08	62,014	158,136
	CENTRAL GARDEN + PET CO	COMMON STOCK USD.01	13,200	436,788
	CENTRAL GARDEN AND PET CO A	COMMON STOCK USD.01	28,400	877,560
	CENTRAL PACIFIC FINANCIAL CO	COMMON STOCK	26,700	838,914
	CENTRAL VALLEY COMM BANCORP	COMMON STOCK	1,800	35,928
	CENTURY ALUMINUM COMPANY	COMMON STOCK USD.01	43,500	372,360
	CENTURY BANCORP INC CL A	COMMON STOCK USD1.0	3,800	228,000
	CENTURY CASINOS INC	COMMON STOCK USD.01	1,900	15,637
	CENTURY COMMUNITIES INC	COMMON STOCK USD.01	11,200	235,200
	CERUS CORP	COMMON STOCK USD.001	76,500	332,775
	CEVA INC	COMMON STOCK USD.001	17,400	583,770
	CHANNELADVISOR CORP	COMMON STOCK USD.001	11,600	166,460
	CHARLES RIVER LABORATORIES	COMMON STOCK USD.01	42,191	3,214,532
	CHART INDUSTRIES INC	COMMON STOCK USD.01	29,970	1,079,519
	CHARTER FINANCIAL CORP	COMMON STOCK USD.01	8,106	135,127
	CHASE CORP	COMMON STOCK USD.1	6,000	501,300
	CHATHAM LODGING TRUST	REIT USD.01	29,100	598,005
	CHEESECAKE FACTORY INC/THE	COMMON STOCK USD.01	43,250	2,589,810
	CHEFS WAREHOUSE INC/THE	COMMON STOCK USD.01	15,200	240,160
	CHEGG INC	COMMON STOCK USD.001	79,100	583,758
	CHEMED CORP	COMMON STOCK USD1.0	14,500	2,325,945
	CHEMICAL FINANCIAL CORP	COMMON STOCK USD1.0	61,015	3,305,183
	CHEMOCENTRYX INC	COMMON STOCK USD.001	20,400	150,960
	CHEMOURS CO/THE	COMMON STOCK	163,100	3,602,879
	CHEMTURA CORP	COMMON STOCK USD.01	56,360	1,871,152
	CHENIERE ENERGY INC	COMMON STOCK USD.003	178,936	7,413,318
	CHESAPEAKE LODGING TRUST	REIT USD.01	51,300	1,326,618
	CHESAPEAKE UTILITIES CORP	COMMON STOCK USD.4867	14,103	944,196
	CHICAGO BRIDGE + IRON CO NV	COMMON STOCK EUR.01	96,999	3,079,718
	CHICO S FAS INC	COMMON STOCK USD.01	124,000	1,784,360

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	CHILDREN S PLACE INC/THE	COMMON STOCK USD.1	18,300	1,847,385
	CHIMERA INVESTMENT CORP	REIT USD.01	171,880	2,925,398
	CHIMERIX INC	COMMON STOCK USD.001	35,100	161,460
	CHOICE HOTELS INTL INC	COMMON STOCK USD.01	30,797	1,726,172
	CHURCHILL DOWNS INC	COMMON STOCK	11,608	1,746,424
	CHUY S HOLDINGS INC	COMMON STOCK USD.01	14,300	464,035
	CIDARA THERAPEUTICS INC	COMMON STOCK USD.0001	2,300	23,920
	CIENA CORP	COMMON STOCK USD.01	119,300	2,912,113
	CIMPRESS NV	COMMON STOCK USD.001	21,800	1,997,098
	CINCINNATI BELL INC	COMMON STOCK USD.01	36,817	822,860
	CINEMARK HOLDINGS INC	COMMON STOCK USD.001	93,900	3,602,004
	CIRCOR INTERNATIONAL INC	COMMON STOCK USD.01	16,172	1,049,239
	CIRRUS LOGIC INC	COMMON STOCK USD.001	54,800	3,098,392
	CIT GROUP INC	COMMON STOCK USD.01	178,500	7,618,380
	CITI TRENDS INC	COMMON STOCK USD.01	15,247	287,253
	CITIZENS + NORTHERN CORP	COMMON STOCK USD1.0	12,596	330,015
	CITIZENS INC	COMMON STOCK	38,100	374,142
	CITY HOLDING CO	COMMON STOCK USD2.5	15,200	1,027,520
	CITY OFFICE REIT INC	REIT USD.01	16,600	218,622
	CIVITAS SOLUTIONS INC	COMMON STOCK USD.01	10,200	202,980
	CLARCOR INC	COMMON STOCK USD1.0	42,900	3,537,963
	CLAYTON WILLIAMS ENERGY INC	COMMON STOCK USD.1	4,300	512,818
	CLEAN ENERGY FUELS CORP	COMMON STOCK USD.0001	68,300	195,338
	CLEAN HARBORS INC	COMMON STOCK USD.01	45,720	2,544,318
	CLEAR CHANNEL OUTDOOR CL A	COMMON STOCK USD.01	44,300	223,715
	CLEARFIELD INC	COMMON STOCK USD.01	6,500	134,550
	CLEARWATER PAPER CORP	COMMON STOCK USD.0001	18,416	1,207,169
	CLIFFS NATURAL RESOURCES INC	COMMON STOCK USD.125	193,300	1,625,653
	CLIFTON BANCORP INC	COMMON STOCK USD.01	16,046	271,498
	CLOVIS ONCOLOGY INC	COMMON STOCK USD.001	28,300	1,257,086
	CLUBCORP HOLDINGS INC	COMMON STOCK USD.01	56,900	816,515
	CNA FINANCIAL CORP	COMMON STOCK USD2.5	25,624	1,063,396
	CNB FINANCIAL CORP/PA	COMMON STOCK	17,800	475,972
	CNO FINANCIAL GROUP INC	COMMON STOCK USD.01	163,739	3,135,602
	COBALT INTERNATIONAL ENERGY	COMMON STOCK USD.01	317,800	387,716
	COBIZ FINANCIAL INC	COMMON STOCK USD.01	33,886	572,335
	COCA COLA BOTTLING CO CONSOL	COMMON STOCK USD1.0	4,200	751,170
	CODERIS INC	COMMON STOCK USD.0001	29,500	135,700
	CODORUS VALLEY BANCORP INC	COMMON STOCK USD2.5	1,200	34,320
	COEUR MINING INC	COMMON STOCK USD.01	151,217	1,374,563
	COGENT COMMUNICATIONS HOLDIN	COMMON STOCK USD.001	35,894	1,484,217
	COGNEX CORP	COMMON STOCK USD.002	72,100	4,587,002
	COHEN + STEERS INC	COMMON STOCK USD.01	19,899	668,606
	COHERENT INC	COMMON STOCK USD.01	22,414	3,079,347
	COHERUS BIOSCIENCES INC	COMMON STOCK USD.0001	26,000	731,900
	COHU INC	COMMON STOCK USD1.0	22,325	310,318
	COLFAX CORP	COMMON STOCK USD.001	86,900	3,122,317
	COLLECTORS UNIVERSE	COMMON STOCK USD.001	1,000	21,230
	COLLEGIUM PHARMACEUTICAL INC	COMMON STOCK USD.001	6,700	104,319
	COLONY CAPITAL INC A	REIT USD.01	102,800	2,081,700
	COLONY STARWOOD HOMES	REIT USD.01	56,280	1,621,427
	COLUMBIA BANKING SYSTEM INC	COMMON STOCK	54,007	2,413,033
	COLUMBIA PROPERTY TRUST INC	REIT USD.01	106,800	2,306,880
	COLUMBIA SPORTSWEAR CO	COMMON STOCK	26,900	1,568,270
	COLUMBUS MCKINNON CORP/NY	COMMON STOCK USD.01	22,000	594,880
	COMFORT SYSTEMS USA INC	COMMON STOCK USD.01	32,200	1,072,260
	COMMERCE BANCSHARES INC	COMMON STOCK USD5.0	78,255	4,523,948
	COMMERCEHUB INC SERIES A	COMMON STOCK USD.01	12,300	184,623
	COMMERCEHUB INC SERIES C	COMMON STOCK USD.01	24,601	369,753
	COMMERCIAL METALS CO	COMMON STOCK USD.01	99,772	2,173,034
	COMMScope HOLDING CO INC	COMMON STOCK USD.01	112,300	4,177,560
	COMMUNITY BANK SYSTEM INC	COMMON STOCK USD1.0	38,740	2,393,745
	COMMUNITY HEALTH SYSTEMS INC	COMMON STOCK USD.01	103,946	581,058
	COMMUNITY HEALTHCARE TRUST I	REIT USD.01	11,100	255,633
	COMMUNITY TRUST BANCORP INC	COMMON STOCK USD5.0	15,682	777,827
	COMMVault SYSTEMS INC	COMMON STOCK USD.01	34,100	1,752,740
	COMPASS MINERALS INTERNATIONAL	COMMON STOCK USD.01	29,100	2,279,985
	COMPUTER PROGRAMS + SYSTEMS	COMMON STOCK USD.001	10,800	254,880
	COMPUTER SCIENCES CORP	COMMON STOCK USD1.0	125,400	7,451,268
	COMSCORE INC	COMMON STOCK USD.001	45,137	1,425,426
	COMTECH TELECOMMUNICATIONS	COMMON STOCK USD.1	14,875	176,269
	CONCERT PHARMACEUTICALS INC	COMMON STOCK USD.001	18,500	190,365
	CONFORMIS INC	COMMON STOCK USD.00001	31,800	257,580
	CONMED CORP	COMMON STOCK USD.01	27,090	1,196,565
	CONN S INC	COMMON STOCK USD.01	18,331	231,887
	CONNECTICUT WATER SVC INC	COMMON STOCK	10,300	575,255
	CONNECTONE BANCORP INC	COMMON STOCK	20,300	526,785
	CONS TOMOKA LAND CO FLORIDA	COMMON STOCK USD1.0	6,600	352,572
	CONSOL ENERGY INC	COMMON STOCK USD.01	201,900	3,680,637

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	CONSOLIDATED COMMUNICATIONS	COMMON STOCK USD.01	45,521	1,222,239
	CONSOLIDATED WATER CO ORD SH	COMMON STOCK USD.6	3,200	34,720
	CONTAINER STORE GROUP INC/TH	COMMON STOCK USD.01	8,600	54,610
	CONTANGO OIL + GAS	COMMON STOCK USD.04	15,200	141,968
	CONTINENTAL BUILDING PRODUCT	COMMON STOCK USD.001	29,500	681,450
	CONTINENTAL RESOURCES INC/OK	COMMON STOCK USD.01	76,930	3,964,972
	CONTRA LEAP WIRELESS	COMMON STOCK	60,900	609
	CONTROL4 CORP	COMMON STOCK USD.0001	11,800	120,360
	CONVERGYS CORP	COMMON STOCK	77,200	1,896,032
	COOPER STANDARD HOLDING	COMMON STOCK USD.001	12,100	1,250,898
	COOPER TIRE + RUBBER	COMMON STOCK USD1.0	49,750	1,932,788
	COPA HOLDINGS SA CLASS A	COMMON STOCK	27,633	2,509,905
	COPART INC	COMMON STOCK	85,812	4,754,843
	CORCEPT THERAPEUTICS INC	COMMON STOCK USD.001	66,400	482,064
	CORE MARK HOLDING CO INC	COMMON STOCK USD.01	40,000	1,722,800
	CORECIVIC INC	REIT USD.01	105,856	2,589,238
	CORELOGIC INC	COMMON STOCK USD1.0	79,843	2,940,618
	COREENERGY INFRASTRUCTURE TRU	REIT USD.001	15,840	552,499
	CORESITE REALTY CORP	REIT USD.01	29,100	2,309,667
	CORNERSTONE ONDEMAND INC	COMMON STOCK USD.0001	45,200	1,912,412
	CORPORATE OFFICE PROPERTIES	REIT USD.01	85,173	2,659,101
	CORVEL CORP	COMMON STOCK USD.0001	10,800	395,280
	COSTAMARE INC	COMMON STOCK USD.0001	23,400	131,040
	COSTAR GROUP INC	COMMON STOCK USD.01	28,725	5,414,375
	COTIVITI HOLDINGS INC	COMMON STOCK USD.001	11,100	381,840
	COUSINS PROPERTIES INC	REIT USD1.0	319,826	2,721,719
	COVANTA HOLDING CORP	COMMON STOCK USD.1	106,310	1,658,436
	COVENANT TRANSPORT GRP CL A	COMMON STOCK USD.01	4,900	94,766
	COWEN GROUP INC CLASS A	COMMON STOCK USD.01	24,662	382,261
	CRA INTERNATIONAL INC	COMMON STOCK	11,600	424,560
	CRACKER BARREL OLD COUNTRY	COMMON STOCK USD.01	17,593	2,937,679
	CRAFT BREW ALLIANCE INC	COMMON STOCK USD.005	9,300	157,170
	CRANE CO	COMMON STOCK USD1.0	41,987	3,028,102
	CRAWFORD + CO CL B	COMMON STOCK USD1.0	10,533	132,294
	CRAY INC	COMMON STOCK USD.01	40,330	834,831
	CREDIT ACCEPTANCE CORP	COMMON STOCK USD.01	7,579	1,648,508
	CREE INC	COMMON STOCK USD.00125	92,000	2,427,880
	CROCS INC	COMMON STOCK USD.001	64,500	442,470
	CROSS COUNTRY HEALTHCARE INC	COMMON STOCK USD.0001	39,071	609,898
	CROWN HOLDINGS INC	COMMON STOCK USD5.0	123,350	6,484,510
	CRYOLIFE INC	COMMON STOCK USD.01	26,900	515,135
	CSG SYSTEMS INTL INC	COMMON STOCK USD.01	26,800	1,297,120
	CSS INDUSTRIES INC	COMMON STOCK USD.1	12,195	330,119
	CST BRANDS INC	COMMON STOCK USD.01	69,100	3,327,165
	CSW INDUSTRIALS INC	COMMON STOCK USD.01	12,100	445,885
	CTS CORP	COMMON STOCK	32,530	728,672
	CU BANCORP	COMMON STOCK	14,400	515,520
	CUBESMART	REIT USD.01	155,400	4,160,058
	CUBIC CORP	COMMON STOCK	24,713	1,184,988
	CULLEN/FROST BANKERS INC	COMMON STOCK USD.01	46,825	4,131,370
	CULP INC	COMMON STOCK USD.05	9,400	349,210
	CURIS INC	COMMON STOCK USD.01	65,000	200,200
	CURTISS WRIGHT CORP	COMMON STOCK USD1.0	39,261	3,861,712
	CUSTOMERS BANCORP INC	COMMON STOCK USD1.0	26,470	948,155
	CUTERA INC	COMMON STOCK USD.001	5,500	95,425
	CVB FINANCIAL CORP	COMMON STOCK	91,836	2,105,799
	CVR ENERGY INC	COMMON STOCK USD.01	14,000	355,460
	CYNOSURE INC A	COMMON STOCK USD.001	20,112	917,107
	CYPRESS SEMICONDUCTOR CORP	COMMON STOCK USD.01	271,607	3,107,184
	CYRUSONE INC	REIT USD.01	64,700	2,894,031
	CYS INVESTMENTS INC	REIT USD.01	130,600	1,009,538
	CYTOKINETICS INC	COMMON STOCK USD.001	30,116	365,909
	CYTOMX THERAPEUTICS INC	COMMON STOCK USD.00001	12,000	131,880
	CYTRX CORP	COMMON STOCK USD.001	58,400	21,736
	DAILY JOURNAL CORP	COMMON STOCK USD.01	897	216,895
	DAKTRONICS INC	COMMON STOCK	35,900	384,130
	DANA INC	COMMON STOCK USD.01	135,484	2,571,486
	DARLING INGREDIENTS INC	COMMON STOCK USD.01	153,578	1,982,692
	DATALINK CORP	COMMON STOCK USD.001	20,600	231,956
	DAVE + BUSTER S ENTERTAINMEN	COMMON STOCK USD.01	32,800	1,846,640
	DAWSON GEOPHYSICAL CO	COMMON STOCK USD.01	2,700	21,708
	DCT INDUSTRIAL TRUST INC	REIT USD.01	79,050	3,784,914
	DDR CORP	REIT USD.1	269,111	4,109,325
	DEAN FOODS CO	COMMON STOCK USD.01	81,100	1,766,358
	DECKERS OUTDOOR CORP	COMMON STOCK USD.01	28,200	1,561,998
	DEL FRISCO S RESTAURANT GROU	COMMON STOCK USD.001	25,800	438,600
	DEL TACO RESTAURANTS INC	COMMON STOCK	22,600	319,112
	DELEK US HOLDINGS INC	COMMON STOCK USD.01	49,700	1,196,279
	DELL TECHNOLOGIES INC CL V	TRACKING STK	197,000	10,829,090

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	DELTA NATURAL GAS CO INC	COMMON STOCK USD1.0	100	2,933
	DELTIC TIMBER CORP	COMMON STOCK USD.01	10,900	840,063
	DELUXE CORP	COMMON STOCK USD1.0	41,950	3,004,040
	DENBURY RESOURCES INC	COMMON STOCK USD.001	321,400	1,182,752
	DENNY S CORP	COMMON STOCK USD.01	67,139	861,393
	DEPOMED INC	COMMON STOCK	49,900	899,198
	DERMIRA INC	COMMON STOCK USD.001	18,500	561,105
	DESTINATION XL GROUP INC	COMMON STOCK USD.01	47,900	203,575
	DEVRY EDUCATION GROUP INC	COMMON STOCK USD.01	56,200	1,753,440
	DEXCOM INC	COMMON STOCK USD.001	74,690	4,458,993
	DHI GROUP INC	COMMON STOCK USD.01	43,826	273,913
	DHT HOLDINGS INC	COMMON STOCK USD.01	80,700	334,098
	DIAMOND HILL INVESTMENT GRP	COMMON STOCK	2,900	610,102
	DIAMOND OFFSHORE DRILLING	COMMON STOCK USD.01	57,600	1,019,520
	DIAMONDBACK ENERGY INC	COMMON STOCK USD.01	68,800	6,952,928
	DIAMONDRock HOSPITALITY CO	REIT USD.01	181,646	2,094,378
	DICK S SPORTING GOODS INC	COMMON STOCK USD.01	77,632	4,122,259
	DIEBOLD NIXDORF INC	COMMON STOCK USD1.25	59,125	1,486,994
	DIGI INTERNATIONAL INC	COMMON STOCK USD.01	25,379	348,961
	DIGIMARC CORP	COMMON STOCK USD.001	6,400	192,000
	DIGITALGLOBE INC	COMMON STOCK USD.001	59,888	1,715,791
	DILLARDS INC CL A	COMMON STOCK	16,900	1,059,461
	DIME COMMUNITY BANCSHARES	COMMON STOCK USD.01	31,966	642,517
	DINEEQUITY INC	COMMON STOCK USD.01	15,554	1,197,658
	DIODES INC	COMMON STOCK USD.667	34,949	897,141
	DIPLOMAT PHARMACY INC	COMMON STOCK	36,300	457,380
	DISH NETWORK CORP A	COMMON STOCK USD.01	198,427	11,494,876
	DMC GLOBAL INC	COMMON STOCK USD.05	5,312	84,195
	DOLBY LABORATORIES INC CL A	COMMON STOCK USD.001	43,740	1,976,611
	DOMINO S PIZZA INC	COMMON STOCK USD.01	44,528	7,090,639
	DOMTAR CORP	COMMON STOCK USD.01	55,000	2,146,650
	DONALDSON CO INC	COMMON STOCK USD5.0	112,800	4,746,624
	DONEGAL GROUP INC CL A	COMMON STOCK USD.01	13,366	233,638
	DONNELLEY FINANCIAL SOLUTION	COMMON STOCK USD.01	22,793	523,783
	DORIAN LPG LTD	COMMON STOCK USD.01	14,800	121,508
	DORMAN PRODUCTS INC	COMMON STOCK USD.01	23,960	1,750,518
	DOUGLAS DYNAMICS INC	COMMON STOCK USD.01	19,500	656,175
	DOUGLAS EMMETT INC	REIT USD.01	128,087	4,682,861
	DRIL QUIP INC	COMMON STOCK USD.01	32,300	1,939,615
	DSP GROUP INC	COMMON STOCK USD.001	31,400	409,770
	DST SYSTEMS INC	COMMON STOCK USD.01	30,717	3,291,327
	DSW INC CLASS A	COMMON STOCK	62,328	1,411,729
	DUCOMMUN INC	COMMON STOCK USD.01	7,600	194,256
	DUKE REALTY CORP	REIT USD.01	311,700	8,278,752
	DULUTH HOLDINGS INC CL B	COMMON STOCK	8,801	223,545
	DUNKIN BRANDS GROUP INC	COMMON STOCK USD.001	84,100	4,410,204
	DUPONT FABROS TECHNOLOGY	REIT USD.001	64,000	2,811,520
	DURECT CORPORATION	COMMON STOCK USD.0001	97,200	130,248
	DXP ENTERPRISES INC	COMMON STOCK USD.01	10,005	347,574
	DYAX CORPORATION CVR	COMMON STOCK	125,800	139,638
	DYCOM INDUSTRIES INC	COMMON STOCK USD.333	28,600	2,296,294
	DYNAVAX TECHNOLOGIES CORP	COMMON STOCK USD.001	28,970	114,432
	DYNEGY INC	COMMON STOCK USD.01	110,600	935,676
	DYNEX CAPITAL INC	REIT USD.01	57,600	392,832
	EAGLE BANCORP INC	COMMON STOCK USD.01	25,840	1,574,948
	EAGLE MATERIALS INC	COMMON STOCK USD.01	41,448	4,083,871
	EAGLE PHARMACEUTICALS INC	COMMON STOCK USD.001	6,700	531,578
	EARTHLINK HOLDINGS CORP	COMMON STOCK USD.01	89,122	502,648
	EAST WEST BANCORP INC	COMMON STOCK USD.001	127,690	6,490,483
	EASTERLY GOVERNMENT PROPERTI	REIT USD.01	29,000	580,580
	EASTGROUP PROPERTIES INC	REIT	29,900	2,207,816
	EASTMAN KODAK CO	COMMON STOCK USD.01	15,000	232,500
	EATON VANCE CORP	COMMON STOCK USD.00390625	96,229	4,030,071
	EBIX INC	COMMON STOCK USD.1	23,131	1,319,624
	ECHO GLOBAL LOGISTICS INC	COMMON STOCK USD.0001	26,200	656,310
	EHOSTAR CORP A	COMMON STOCK USD.001	40,725	2,092,858
	ECLIPSE RESOURCES CORP	COMMON STOCK USD.01	27,400	73,158
	EDGE THERAPEUTICS INC	COMMON STOCK USD.00033	14,300	178,750
	EDGEWELL PERSONAL CARE CO	COMMON STOCK USD.01	51,781	3,779,495
	EDITAS MEDICINE INC	COMMON STOCK USD.0001	8,600	139,578
	EDUCATION REALTY TRUST INC	REIT USD.01	64,433	2,725,516
	EGALET CORP	COMMON STOCK USD.001	19,700	150,705
	EHEALTH INC	COMMON STOCK USD.001	19,491	207,579
	EL PASO ELECTRIC CO	COMMON STOCK	34,920	1,623,780
	EL POLLO LOCO HOLDINGS INC	COMMON STOCK USD.01	11,900	146,370
	ELDORADO RESORTS INC	COMMON STOCK	24,500	415,275
	ELECTRO SCIENTIFIC INDS INC	COMMON STOCK	3,700	21,904
	ELECTRONICS FOR IMAGING	COMMON STOCK USD.01	39,500	1,732,470
	ELLIE MAE INC	COMMON STOCK USD.0001	28,700	2,401,616

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	EMC INS GROUP INC	COMMON STOCK USD1.0	10,800	324,108
	EMCOR GROUP INC	COMMON STOCK USD.01	53,512	3,786,509
	EMCORE CORP	COMMON STOCK	23,300	202,710
	EMERGENT BIOSOLUTIONS INC	COMMON STOCK USD.001	29,300	962,212
	EMPIRE DISTRICT ELECTRIC CO	COMMON STOCK USD1.0	40,470	1,379,622
	EMPIRE RESORTS INC	COMMON STOCK	1,428	32,487
	EMPIRE STATE REALTY TRUST A	REIT USD.01	113,500	2,291,565
	EMPLOYERS HOLDINGS INC	COMMON STOCK USD.01	31,104	1,231,718
	ENANTA PHARMACEUTICALS INC	COMMON STOCK USD.01	15,700	525,950
	ENCORE CAPITAL GROUP INC	COMMON STOCK USD.01	23,462	672,186
	ENCORE WIRE CORP	COMMON STOCK USD.01	20,300	880,005
	ENDOCYTE INC	COMMON STOCK	29,200	74,460
	ENDOLOGIX INC	COMMON STOCK USD.001	64,000	366,080
	ENDURANCE INTERNATIONAL GROU	COMMON STOCK USD.0001	47,200	438,960
	ENDURANCE SPECIALTY HOLDINGS	COMMON STOCK USD1.0	56,817	5,249,891
	ENERGEN CORP	COMMON STOCK USD.01	88,600	5,109,562
	ENERGIZER HOLDINGS INC	COMMON STOCK	57,881	2,582,071
	ENERGOUS CORP	COMMON STOCK USD.00001	18,800	316,780
	ENERGY RECOVERY INC	COMMON STOCK USD.001	30,500	315,675
	ENERNOC INC	COMMON STOCK USD.001	20,100	120,600
	ENERSYS	COMMON STOCK USD.01	37,515	2,929,922
	ENGILITY HOLDINGS INC	COMMON STOCK USD.01	15,552	524,102
	ENNIS INC	COMMON STOCK USD2.5	26,765	464,373
	ENOVA INTERNATIONAL INC	COMMON STOCK USD.00001	27,267	342,201
	ENPRO INDUSTRIES INC	COMMON STOCK USD.01	20,600	1,387,616
	ENSCO PLC CL A	COMMON STOCK USD.1	268,000	2,604,960
	ENSIGN GROUP INC/THE	COMMON STOCK USD.001	44,064	978,661
	ENSTAR GROUP LTD	COMMON STOCK USD1.0	9,800	1,937,460
	ENTEGRIS INC	COMMON STOCK USD.01	121,187	2,169,247
	ENTELLUS MEDICAL INC	COMMON STOCK USD.001	4,000	75,880
	ENTERCOM COMMUNICATIONS CL A	COMMON STOCK USD.01	24,300	371,790
	ENTERPRISE BANCORP INC	COMMON STOCK USD.01	8,668	325,570
	ENTERPRISE FINANCIAL SERVICE	COMMON STOCK USD.01	16,358	703,394
	ENTRAVISION COMMUNICATIONS A	COMMON STOCK USD.0001	50,800	355,600
	ENVESTNET INC	COMMON STOCK	35,362	1,246,511
	ENZO BIOCHEM INC	COMMON STOCK USD.01	34,900	242,206
	EP ENERGY CORP CL A	COMMON STOCK USD.01	30,100	197,155
	EPAM SYSTEMS INC	COMMON STOCK USD.001	43,800	2,816,778
	EPIZYME INC	COMMON STOCK USD.0001	35,500	429,550
	EPLUS INC	COMMON STOCK USD.01	5,600	645,120
	EPR PROPERTIES	REIT USD.01	55,300	3,968,881
	EQUITY BANCSHARES INC CL A	COMMON STOCK USD.01	3,500	117,740
	EQUITY COMMONWEALTH	REIT USD.01	108,860	3,291,926
	EQUITY LIFESTYLE PROPERTIES	REIT USD.01	67,100	4,837,910
	EQUITY ONE INC	REIT USD.01	81,500	2,501,235
	ERA GROUP INC	COMMON STOCK USD.01	20,762	352,331
	ERIE INDEMNITY COMPANY CL A	COMMON STOCK	21,698	2,439,940
	EROS INTERNATIONAL PLC	COMMON STOCK GBP.3	24,329	317,493
	ESCO TECHNOLOGIES INC	COMMON STOCK USD.01	24,700	1,399,255
	ESPERION THERAPEUTICS INC	COMMON STOCK USD.001	12,300	153,996
	ESSENDANT INC	COMMON STOCK USD.1	32,218	673,356
	ESSENT GROUP LTD	COMMON STOCK USD.015	64,500	2,087,865
	ESTERLINE TECHNOLOGIES CORP	COMMON STOCK USD.2	25,740	2,296,008
	ETHAN ALLEN INTERIORS INC	COMMON STOCK USD.01	27,200	1,002,320
	ETSY INC	COMMON STOCK USD.001	90,100	1,061,378
	EURONET WORLDWIDE INC	COMMON STOCK USD.02	44,900	3,252,107
	EVERBANK FINANCIAL CORP	COMMON STOCK USD.01	91,700	1,783,565
	EVERCORE PARTNERS INC CL A	COMMON STOCK USD.01	36,800	2,528,160
	EVEREST RE GROUP LTD	COMMON STOCK USD.01	37,564	8,128,850
	EVERTEC INC	COMMON STOCK USD.01	65,500	1,162,625
	EVOLENT HEALTH INC A	COMMON STOCK USD.01	16,200	239,760
	EVOLUTION PETROLEUM CORP	COMMON STOCK USD.001	12,900	129,000
	EW SCRIPPS CO/THE A	COMMON STOCK USD.01	47,048	909,438
	EXA CORP	COMMON STOCK USD.001	3,000	46,080
	EXACT SCIENCES CORP	COMMON STOCK USD.01	92,600	1,237,136
	EXACTECH INC	COMMON STOCK USD.01	8,500	232,050
	EXAR CORP	COMMON STOCK USD.0001	37,701	406,417
	EXCO RESOURCES INC	COMMON STOCK USD.001	165,980	145,017
	EXELIXIS INC	COMMON STOCK USD.001	200,100	2,983,491
	EXLSERVICE HOLDINGS INC	COMMON STOCK USD.001	27,386	1,381,350
	EXONE CO/THE	COMMON STOCK USD.01	8,800	82,192
	EXPONENT INC	COMMON STOCK USD.001	25,100	1,513,530
	EXPRESS INC	COMMON STOCK	73,000	785,480
	EXTENDED STAY AMERICA INC	UNIT USD.01	65,600	1,059,440
	EXTERRAN CORP	COMMON STOCK USD.01	28,218	674,410
	EXTRACTION OIL + GAS INC	COMMON STOCK	32,900	659,316
	EXTREME NETWORKS INC	COMMON STOCK USD.001	97,300	489,419
	EZCORP INC CL A	COMMON STOCK USD.01	41,500	441,975
	FABRINET	COMMON STOCK USD.01	30,700	1,237,210

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	FACTSET RESEARCH SYSTEMS INC	COMMON STOCK USD.01	36,670	5,992,978
	FAIR ISAAC CORP	COMMON STOCK USD.01	27,504	3,279,027
	FAIRMOUNT SANTROL HOLDINGS I	COMMON STOCK USD.01	83,000	978,570
	FAIRPOINT COMMUNICATIONS INC	COMMON STOCK USD.01	19,400	362,780
	FARMER BROS CO	COMMON STOCK USD1.0	8,300	304,610
	FARMERS CAPITAL BANK CORP	COMMON STOCK USD.125	6,500	273,325
	FARMERS NATL BANC CORP	COMMON STOCK	21,900	310,980
	FARO TECHNOLOGIES INC	COMMON STOCK USD.001	14,600	525,600
	FBL FINANCIAL GROUP INC CL A	COMMON STOCK	8,677	678,108
	FCB FINANCIAL HOLDINGS CL A	COMMON STOCK USD.001	28,700	1,368,990
	FEDERAL AGRIC MTG CORP CL C	COMMON STOCK USD1.0	10,000	572,700
	FEDERAL MOGUL HOLDINGS CORP	COMMON STOCK USD.01	18,449	190,209
	FEDERAL SIGNAL CORP	COMMON STOCK USD1.0	52,950	826,550
	FEDERATED INVESTORS INC CL B	COMMON STOCK	83,100	2,350,068
	FEDERATED NATIONAL HOLDING C	COMMON STOCK USD.01	10,400	194,376
	FELCOR LODGING TRUST INC	REIT USD.01	124,085	993,921
	FERRO CORP	COMMON STOCK USD1.0	70,350	1,008,116
	FERROGLOBE PLC	COMMON STOCK USD7.5	60,200	651,966
	FERROGLOBE REP + WRNTY INS TRU	NON TRANSFERABLE BENE INT UNIT	60,200	0
	FIBROGEN INC	COMMON STOCK USD.01	46,100	986,540
	FIDELITY + GUARANTY LIFE	COMMON STOCK USD.01	13,000	308,100
	FIDELITY SOUTHERN CORP	COMMON STOCK	14,256	337,440
	FIESTA RESTAURANT GROUP	COMMON STOCK USD.01	21,700	647,745
*	FINANCIAL ENGINES INC	COMMON STOCK USD.0001	47,900	1,760,325
	FINANCIAL INSTITUTIONS INC	COMMON STOCK USD.01	15,200	519,840
	FINISAR CORPORATION	COMMON STOCK USD.001	100,000	3,027,000
	FINISH LINE/THE CL A	COMMON STOCK USD.01	39,900	750,519
	FIREEYE INC	COMMON STOCK USD.0001	130,500	1,552,950
	FIRST AMERICAN FINANCIAL	COMMON STOCK USD.00001	98,143	3,594,978
	FIRST BANCORP INC/ME	COMMON STOCK USD.01	8,800	291,280
	FIRST BANCORP PUERTO RICO	COMMON STOCK USD.1	105,800	699,338
	FIRST BANCORP/NC	COMMON STOCK	23,350	633,719
	FIRST BUSEY CORP	COMMON STOCK USD.001	27,553	848,081
	FIRST BUSINESS FINANCIAL SER	COMMON STOCK USD.01	5,300	125,716
	FIRST CITIZENS BCSS CL A	COMMON STOCK USD1.0	6,900	2,449,500
	FIRST COMMONWEALTH FINL CORP	COMMON STOCK USD1.0	95,661	1,356,473
	FIRST COMMUNITY BANCSHARES	COMMON STOCK USD1.0	15,690	472,897
	FIRST COMMUNITY FINANCIAL PA	COMMON STOCK	1,100	12,870
	FIRST CONNECTICUT BANCORP	COMMON STOCK USD.01	15,000	339,750
	FIRST DATA CORP CLASS A	COMMON STOCK USD.01	274,400	3,893,736
	FIRST DEFIANCE FINL CORP	COMMON STOCK USD.01	8,300	421,142
	FIRST FINANCIAL BANCORP	COMMON STOCK	59,304	1,687,199
	FIRST FINANCIAL CORP/INDIANA	COMMON STOCK	10,265	541,992
	FIRST FINANCIAL NORTHWEST	COMMON STOCK USD.01	2,400	47,376
	FIRST FINL BANKSHARES INC	COMMON STOCK USD.01	55,448	2,506,250
	FIRST FOUNDATION INC	COMMON STOCK USD.001	11,700	333,450
	FIRST HAWAIIAN INC	COMMON STOCK USD.01	21,700	755,594
	FIRST HORIZON NATIONAL CORP	COMMON STOCK USD.625	206,517	4,132,405
	FIRST INDUSTRIAL REALTY TR	REIT USD.01	107,200	3,006,960
	FIRST INTERNET BANCORP	COMMON STOCK	1,600	51,200
	FIRST INTERSTATE BANCYS A	COMMON STOCK	17,000	723,350
	FIRST MERCHANTS CORP	COMMON STOCK	32,566	1,226,110
	FIRST MID ILLINOIS BCSSHS	COMMON STOCK USD4.0	7,000	238,000
	FIRST MIDWEST BANCORP INC/IL	COMMON STOCK USD.01	74,138	1,870,502
	FIRST NBC BANK HOLDING CO	COMMON STOCK	15,400	112,420
	FIRST NORTHWEST BANCORP	COMMON STOCK	2,000	31,200
	FIRST OF LONG ISLAND CORP	COMMON STOCK USD.1	17,550	501,053
	FIRST POTOMAC REALTY TRUST	REIT USD.001	59,590	653,702
	FIRST REPUBLIC BANK/CA	COMMON STOCK USD.01	131,900	12,153,266
	FIRSTCASH INC	COMMON STOCK USD.01	43,457	2,042,479
	FITBIT INC A	COMMON STOCK USD.0001	109,800	803,736
	FIVE BELOW	COMMON STOCK USD.01	47,100	1,882,116
	FIVE PRIME THERAPEUTICS INC	COMMON STOCK USD.001	23,700	1,187,607
	FIVE9 INC	COMMON STOCK USD.001	21,000	297,990
	FLAGSTAR BANCORP INC	COMMON STOCK USD.01	17,800	479,532
	FLEETCOR TECHNOLOGIES INC	COMMON STOCK USD.001	82,600	11,689,552
	FLEXION THERAPEUTICS INC	COMMON STOCK USD.001	20,700	393,714
	FLEXSTEEL INDS	COMMON STOCK USD1.0	5,800	357,686
	FLOTEK INDUSTRIES INC	COMMON STOCK USD.0001	49,100	461,049
	FLOWERS FOODS INC	COMMON STOCK USD.01	154,112	3,077,617
	FLUIDIGM CORP	COMMON STOCK USD.001	23,900	173,992
	FLUSHING FINANCIAL CORP	COMMON STOCK USD.01	31,041	912,295
	FNB CORP	COMMON STOCK USD.01	182,046	2,918,197
	FNF GROUP	TRACKING STK USD.0001	235,422	7,994,931
	FNFV GROUP	TRACKING STK USD.0001	63,856	874,827
	FOREST CITY REALTY TRUST A	REIT USD.01	204,781	4,267,636
	FORESTAR GROUP INC	COMMON STOCK USD1.0	31,533	419,389
	FORMFACTOR INC	COMMON STOCK USD.001	55,652	623,302
	FORRESTER RESEARCH INC	COMMON STOCK USD.01	8,700	373,665

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	FORTINET INC	COMMON STOCK USD.001	127,400	3,837,288
	FORUM ENERGY TECHNOLOGIES IN	COMMON STOCK USD.01	60,000	1,320,000
	FORWARD AIR CORP	COMMON STOCK USD.01	26,140	1,238,513
	FOSSIL GROUP INC	COMMON STOCK USD.01	36,300	938,718
	FOUNDATION MEDICINE INC	COMMON STOCK USD.0001	10,334	182,912
	FOUR CORNERS PROPERTY TRUST	REIT USD.0001	49,335	1,012,354
	FOX FACTORY HOLDING CORP	COMMON STOCK USD.001	25,100	696,525
	FRANCESCAS HOLDINGS CORP	COMMON STOCK USD.01	45,300	816,759
	FRANK S INTERNATIONAL NV	COMMON STOCK EUR.01	32,500	400,075
	FRANKLIN COVEY CO	COMMON STOCK USD.05	11,446	230,637
	FRANKLIN ELECTRIC CO INC	COMMON STOCK USD.1	40,700	1,583,230
	FRANKLIN FINANCIAL NETWORK	COMMON STOCK	7,100	297,135
	FRANKLIN STREET PROPERTIES C	REIT USD.0001	88,700	1,149,552
	FRED S INC CLASS A	COMMON STOCK	33,515	622,038
	FREIGHTCAR AMERICA INC	COMMON STOCK USD.01	10,750	160,498
	FRESH DEL MONTE PRODUCE INC	COMMON STOCK USD.01	28,900	1,752,207
	FRESHPET INC	COMMON STOCK USD.001	15,200	154,280
	FRONTLINE LTD	COMMON STOCK USD1.0	41,120	292,363
	FRP HOLDINGS INC	COMMON STOCK USD.1	9,200	346,840
	FTD COS INC	COMMON STOCK USD.0001	18,322	436,796
	FTI CONSULTING INC	COMMON STOCK USD.01	35,400	1,595,832
	FUELCELL ENERGY INC	COMMON STOCK USD.0001	13,024	22,792
	FULTON FINANCIAL CORP	COMMON STOCK USD2.5	152,761	2,871,907
	FUTUREFUEL CORP	COMMON STOCK USD.0001	29,700	412,830
	G + K SERVICES INC CL A	COMMON STOCK USD.5	17,300	1,668,585
	G III APPAREL GROUP LTD	COMMON STOCK USD.01	35,070	1,036,669
	GAIN CAPITAL HOLDINGS INC	COMMON STOCK USD.0001	38,900	255,962
	GALENA BIOPHARMA INC	COMMON STOCK USD.0001	6,820	13,231
	GAMCO INVESTORS INC A	COMMON STOCK USD.001	6,690	206,654
	GAMESTOP CORP CLASS A	COMMON STOCK USD.001	92,200	2,328,972
	GAMING AND LEISURE PROPERTIE	REIT	164,477	5,036,286
	GANNETT CO INC	COMMON STOCK	96,000	932,160
	GARTNER INC	COMMON STOCK USD.0005	71,700	7,246,719
	GASLOG LTD	COMMON STOCK USD.01	38,500	619,850
	GATX CORP	COMMON STOCK USD.625	36,600	2,253,828
	GCP APPLIED TECHNOLOGIES	COMMON STOCK USD.01	60,785	1,625,999
	GENER8 MARITIME INC	COMMON STOCK USD.01	34,700	155,456
	GENERAC HOLDINGS INC	COMMON STOCK USD.01	57,700	2,350,698
	GENERAL CABLE CORP	COMMON STOCK USD.01	49,550	943,928
	GENERAL COMMUNICATION INC A	COMMON STOCK	36,795	715,663
	GENESCO INC	COMMON STOCK USD1.0	19,700	1,223,370
	GENESEE + WYOMING INC CL A	COMMON STOCK USD.01	51,550	3,578,086
	GENESIS HEALTHCARE INC	COMMON STOCK USD.001	27,576	117,198
	GENMARK DIAGNOSTICS INC	COMMON STOCK USD.0001	33,500	410,040
	GENOMIC HEALTH INC	COMMON STOCK USD.0001	14,568	428,154
	GENPACT LTD	COMMON STOCK USD.01	133,687	3,253,942
	GENTEX CORP	COMMON STOCK USD.06	261,964	5,158,071
	GENTHERM INC	COMMON STOCK	32,824	1,111,092
	GENWORTH FINANCIAL INC CL A	COMMON STOCK USD.001	427,300	1,628,013
	GEO GROUP INC/THE	REIT USD.01	70,035	2,516,358
	GEOSPACE TECHNOLOGIES CORP	COMMON STOCK USD.01	12,600	256,536
	GERMAN AMERICAN BANCORP	COMMON STOCK	13,100	689,191
	GERON CORP	COMMON STOCK USD.001	142,136	294,222
	GETTY REALTY CORP	REIT USD.01	27,451	699,726
	GIBRALTAR INDUSTRIES INC	COMMON STOCK USD.01	26,700	1,112,055
	GIGAMON INC	COMMON STOCK USD.0001	28,700	1,307,285
	GIGPEAK INC	COMMON STOCK USD.001	16,900	42,588
	GLACIER BANCORP INC	COMMON STOCK USD.01	67,819	2,457,082
	GLADSTONE COMMERCIAL CORP	REIT USD.001	13,700	275,370
	GLATFELTER	COMMON STOCK USD.01	39,084	933,717
	GLAUKOS CORP	COMMON STOCK USD.001	14,700	504,210
	GLOBAL BLOOD THERAPEUTICS IN	COMMON STOCK USD.001	14,700	212,415
	GLOBAL BRASS + COPPER HOLDIN	COMMON STOCK USD.01	20,000	686,000
	GLOBAL EAGLE ENTERTAINMENT I	COMMON STOCK USD.0001	27,100	175,066
	GLOBAL INDEMNITY LTD	COMMON STOCK USD.0001	8,104	309,654
	GLOBAL NET LEASE INC	REIT USD.01	147,100	1,151,793
	GLOBALSTAR INC	COMMON STOCK USD.0001	421,800	666,444
	GLOBANT SA	COMMON STOCK USD1.2	22,100	737,035
	GLOBUS MEDICAL INC A	COMMON STOCK USD.001	60,500	1,501,005
	GLU MOBILE INC	COMMON STOCK USD.0001	71,100	137,934
	GMS INC	COMMON STOCK USD.01	6,300	184,464
	GNC HOLDINGS INC CL A	COMMON STOCK USD.001	63,400	699,936
	GODADDY INC CLASS A	COMMON STOCK USD.001	40,500	1,415,475
	GOGO INC	COMMON STOCK USD.0001	54,800	505,256
	GOLAR LNG LTD	COMMON STOCK USD1.0	75,931	1,741,857
	GOLD RESOURCE CORP	COMMON STOCK USD.001	61,200	266,220
	GOPRO INC CLASS A	COMMON STOCK USD.0001	80,400	700,284
	GORMAN RUPP CO	COMMON STOCK	15,508	479,973
	GOVERNMENT PROPERTIES INCOME	REIT USD.01	57,440	1,095,094

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	GP STRATEGIES CORP	COMMON STOCK USD.01	9,600	274,560
	GRACO INC	COMMON STOCK USD1.0	49,112	4,080,716
	GRAHAM CORP	COMMON STOCK USD.1	9,800	217,070
	GRAHAM HOLDINGS CO CLASS B	COMMON STOCK USD1.0	3,800	1,945,410
	GRAMERCY PROPERTY TRUST	REIT USD.01	363,785	3,339,546
	GRAND CANYON EDUCATION INC	COMMON STOCK USD.01	39,600	2,314,620
	GRANITE CONSTRUCTION INC	COMMON STOCK USD.01	33,000	1,815,000
	GRAPHIC PACKAGING HOLDING CO	COMMON STOCK USD.01	293,600	3,664,128
	GRAY TELEVISION INC	COMMON STOCK	49,200	533,820
	GREAT AJAX CORP	REIT USD.01	4,500	59,715
	GREAT LAKES DREDGE + DOCK CO	COMMON STOCK USD.0001	63,100	265,020
	GREAT PLAINS ENERGY INC	COMMON STOCK	191,729	5,243,788
	GREAT SOUTHERN BANCORP INC	COMMON STOCK USD.01	12,338	674,272
	GREAT WESTERN BANCORP INC	COMMON STOCK USD.01	51,100	2,227,449
	GREEN BANCORP INC	COMMON STOCK USD.01	13,400	203,680
	GREEN BRICK PARTNERS INC	COMMON STOCK USD.01	8,700	87,435
	GREEN DOT CORP CLASS A	COMMON STOCK USD.001	42,300	996,165
	GREEN PLAINS INC	COMMON STOCK USD.001	29,900	832,715
	GREENBRIER COMPANIES INC	COMMON STOCK	22,097	918,130
	GREENHILL + CO INC	COMMON STOCK USD.01	26,200	725,740
	GREENLIGHT CAPITAL RE LTD A	COMMON STOCK USD.01	27,400	624,720
	GREIF INC CL A	COMMON STOCK	22,706	1,165,045
	GREIF INC CL B	COMMON STOCK	5,100	344,505
	GRIFFON CORP	COMMON STOCK USD.25	29,461	771,878
	GROUP 1 AUTOMOTIVE INC	COMMON STOCK USD.01	21,100	1,644,534
	GROUPON INC	COMMON STOCK USD.0001	317,500	1,054,100
	GRUBHUB INC	COMMON STOCK USD.0001	71,900	2,704,878
	GTT COMMUNICATIONS INC	COMMON STOCK USD.0001	18,600	534,750
	GUARANTY BANCORP	COMMON STOCK USD.001	15,400	372,680
	GUESS? INC	COMMON STOCK USD.01	55,777	674,902
	GUIDANCE SOFTWARE INC	COMMON STOCK USD.001	11,500	81,420
	GUIDEWIRE SOFTWARE INC	COMMON STOCK USD.0001	63,000	3,107,790
	GULFPORT ENERGY CORP	COMMON STOCK USD.01	109,219	2,363,499
	H.B. FULLER CO.	COMMON STOCK USD1.0	43,500	2,101,485
	H+E EQUIPMENT SERVICES INC	COMMON STOCK USD.01	29,500	685,875
	HABIT RESTAURANTS INC/THE A	COMMON STOCK USD.01	11,600	200,100
	HACKETT GROUP INC/THE	COMMON STOCK USD.001	20,774	366,869
	HAEMONETICS CORP/MASS	COMMON STOCK USD.01	44,712	1,797,422
	HAIN CELESTIAL GROUP INC	COMMON STOCK USD.01	90,294	3,524,175
	HALLMARK FINL SERVICES INC	COMMON STOCK USD.18	15,800	183,754
	HALOZYME THERAPEUTICS INC	COMMON STOCK USD.001	92,100	909,948
	HALYARD HEALTH INC	COMMON STOCK USD.01	42,500	1,571,650
	HANCOCK HOLDING CO	COMMON STOCK USD3.33	67,362	2,903,302
	HANMI FINANCIAL CORPORATION	COMMON STOCK USD.001	27,549	961,460
	HANNON ARMSTRONG SUSTAINABLE	REIT USD.01	29,800	565,902
	HANOVER INSURANCE GROUP INC/	COMMON STOCK USD.01	39,900	3,631,299
	HARBORONE BANCORP INC	COMMON STOCK	12,900	249,486
	HARMONIC INC	COMMON STOCK USD.001	102,014	510,070
	HARSCO CORP	COMMON STOCK USD1.25	80,850	1,099,560
	HAVERTY FURNITURE	COMMON STOCK USD1.0	20,400	483,480
	HAWAIIAN ELECTRIC INDS	COMMON STOCK	95,600	3,161,492
	HAWAIIAN HOLDINGS INC	COMMON STOCK USD.01	48,600	2,770,200
	HAWAIIAN TELCOM HOLDCO INC	COMMON STOCK USD.01	11,800	292,404
	HAWKINS INC	COMMON STOCK USD.05	11,100	598,845
	HAYNES INTERNATIONAL INC	COMMON STOCK USD.001	10,800	464,292
	HC2 HOLDINGS INC	COMMON STOCK USD.001	8,900	52,777
	HCI GROUP INC	COMMON STOCK	8,300	327,684
	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.01	180,300	7,664,553
	HEADWATERS INC	COMMON STOCK USD.001	64,600	1,519,392
	HEALTHCARE REALTY TRUST INC	REIT USD.01	104,500	3,168,440
	HEALTHCARE SERVICES GROUP	COMMON STOCK USD.01	61,808	2,421,019
	HEALTHCARE TRUST OF AME CL A	REIT USD.01	120,850	3,517,944
	HEALTHEQUITY INC	COMMON STOCK USD.0001	38,000	1,539,760
	HEALTHSOUTH CORP	COMMON STOCK USD.01	79,100	3,262,084
	HEALTHSTREAM INC	COMMON STOCK	18,600	465,930
	HEARTLAND EXPRESS INC	COMMON STOCK USD.01	40,710	828,856
	HEARTLAND FINANCIAL USA INC	COMMON STOCK USD1.0	17,506	840,288
	HECLA MINING CO	COMMON STOCK USD.25	339,335	1,778,115
	HEICO CORP	COMMON STOCK USD.01	17,441	1,345,573
	HEICO CORP CLASS A	COMMON STOCK USD.01	34,000	2,308,600
	HEIDRICK + STRUGGLES INTL	COMMON STOCK USD.01	18,300	441,945
	HELEN OF TROY LTD	COMMON STOCK USD.1	24,600	2,077,470
	HELIX ENERGY SOLUTIONS GROUP	COMMON STOCK	96,294	849,313
	HERBALIFE LTD	COMMON STOCK USD.002	67,700	3,259,078
	HERC HOLDINGS INC	COMMON STOCK USD.01	21,086	846,814
	HERITAGE COMMERCE CORP	COMMON STOCK	19,500	281,385
	HERITAGE CRYSTAL CLEAN INC	COMMON STOCK USD.01	3,400	53,380
	HERITAGE FINANCIAL CORP	COMMON STOCK	30,738	791,504
	HERITAGE INSURANCE HOLDINGS	COMMON STOCK USD.0001	18,700	293,029

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	HERITAGE OAKS BANCORP	COMMON STOCK	11,300	139,329
	HERMAN MILLER INC	COMMON STOCK USD.2	56,505	1,932,471
	HERON THERAPEUTICS INC	COMMON STOCK USD.01	23,500	307,850
	HERSHA HOSPITALITY TRUST	REIT USD.01	36,626	787,459
	HERTZ GLOBAL HOLDINGS INC	COMMON STOCK USD.01	63,260	1,363,886
	HESKA CORP	COMMON STOCK USD.001	4,100	293,560
	HEXCEL CORP	COMMON STOCK USD.01	85,000	4,372,400
	HFF INC CLASS A	COMMON STOCK USD.01	32,100	971,025
	HIBBETT SPORTS INC	COMMON STOCK USD.01	21,075	786,098
	HIGHWOODS PROPERTIES INC	REIT USD.01	83,300	4,249,133
	HILL ROM HOLDINGS INC	COMMON STOCK	57,300	3,216,822
	HILLENBRAND INC	COMMON STOCK	52,076	1,997,115
	HILLTOP HOLDINGS INC	COMMON STOCK USD.01	62,964	1,876,327
	HILTON WORLDWIDE HOLDINGS IN	COMMON STOCK USD.01	472,800	12,860,160
	HINGHAM INSTITUTION FOR SVGS	COMMON STOCK USD1.0	600	118,068
	HMS HOLDINGS CORP	COMMON STOCK USD.01	74,600	1,354,736
	HNI CORP	COMMON STOCK USD1.0	42,200	2,359,824
	HOLLYFRONTIER CORP	COMMON STOCK USD.01	142,606	4,671,773
	HOME BANCORP INC	COMMON STOCK USD.01	100	3,861
	HOME BANCSHARES INC	COMMON STOCK USD.01	112,240	3,116,905
	HOMESTREET INC	COMMON STOCK	17,732	560,331
	HOMETRUST BANCSHARES INC	COMMON STOCK	19,400	502,460
	HOOKE FURNITURE CORP	COMMON STOCK	9,400	356,730
	HOPE BANCORP INC	COMMON STOCK USD.001	121,420	2,657,884
	HORACE MANN EDUCATORS	COMMON STOCK USD.001	38,500	1,647,800
	HORIZON BANCORP INDIANA	COMMON STOCK	12,600	352,800
	HORIZON GLOBAL CORP	COMMON STOCK	15,600	374,400
	HORIZON PHARMA PLC	COMMON STOCK USD.0001	140,100	2,266,818
	HORNBECK OFFSHORE SERVICES	COMMON STOCK USD.01	33,800	244,036
	HORTONWORKS INC	COMMON STOCK USD.0001	33,800	280,878
	HOSPITALITY PROPERTIES TRUST	REIT USD.01	146,100	4,637,214
	HOUGHTON MIFFLIN HARCOURT CO	COMMON STOCK USD.01	112,800	1,223,880
	HOULIHAN LOKEY INC	COMMON STOCK USD.001	9,100	283,192
	HOVNANIAN ENTERPRISES A	COMMON STOCK USD.01	125,200	341,796
	HOWARD HUGHES CORP/THE	COMMON STOCK	31,704	3,617,426
	HRG GROUP INC	COMMON STOCK USD.01	102,570	1,595,989
	HSN INC	COMMON STOCK USD.01	30,300	1,039,290
	HUB GROUP INC CL A	COMMON STOCK USD.01	30,280	1,324,750
	HUBBELL INC	COMMON STOCK USD.01	48,822	5,697,527
	HUBSPOT INC	COMMON STOCK USD.001	24,900	1,170,300
	HUDSON PACIFIC PROPERTIES IN	REIT USD.01	86,300	3,001,514
	HUNTINGTON INGALLS INDUSTRIE	COMMON STOCK USD.01	41,727	7,685,696
	HUNTSMAN CORP	COMMON STOCK USD.01	176,633	3,370,158
	HURCO COMPANIES INC	COMMON STOCK	9,000	297,900
	HURON CONSULTING GROUP INC	COMMON STOCK USD.01	19,094	967,111
	HYATT HOTELS CORP CL A	COMMON STOCK USD.01	29,100	1,608,066
	HYSTER YALE MATERIALS	COMMON STOCK USD.01	10,240	653,005
	IAC/INTERACTIVECORP	COMMON STOCK USD.001	64,000	4,146,560
	IBERIABANK CORP	COMMON STOCK USD1.0	37,975	3,180,406
	ICF INTERNATIONAL INC	COMMON STOCK USD.001	17,000	938,400
	ICONIX BRAND GROUP INC	COMMON STOCK USD.001	37,300	348,382
	ICU MEDICAL INC	COMMON STOCK USD.1	12,709	1,872,671
	IDACORP INC	COMMON STOCK	43,581	3,510,450
	IDERA PHARMACEUTICALS INC	COMMON STOCK USD.001	77,500	116,250
	IDEX CORP	COMMON STOCK USD.01	66,787	6,014,837
	IDEXX LABORATORIES INC	COMMON STOCK USD.1	79,566	9,330,705
	IDT CORP CLASS B	COMMON STOCK USD.01	17,100	317,034
	IES HOLDINGS INC	COMMON STOCK USD.01	3,500	67,025
	IGNYA INC	COMMON STOCK	22,000	116,600
	II VI INC	COMMON STOCK	53,600	1,589,240
	ILG INC	COMMON STOCK USD.01	100,000	1,817,000
	IMAX CORP	COMMON STOCK	49,900	1,566,860
	IMMERSON CORPORATION	COMMON STOCK USD.001	23,400	248,742
	IMMUNE DESIGN CORP	COMMON STOCK USD.001	4,200	23,100
	IMMUNOGEN INC	COMMON STOCK USD.01	74,504	151,988
	IMMUNOMEDICS INC	COMMON STOCK USD.01	92,300	338,741
	IMPAX LABORATORIES INC	COMMON STOCK USD.01	61,300	812,225
	IMPERVA INC	COMMON STOCK USD.0001	22,600	867,840
	IMPINJ INC	COMMON STOCK USD.001	4,900	173,166
	INC RESEARCH HOLDINGS INC A	COMMON STOCK USD.01	35,800	1,883,080
	INCYTE CORP	COMMON STOCK USD.001	145,939	14,633,304
	INDEPENDENCE CONTRACT DRILLI	COMMON STOCK USD.01	11,514	77,144
	INDEPENDENCE HOLDING CO	COMMON STOCK USD1.0	16,070	314,169
	INDEPENDENCE REALTY TRUST IN	REIT USD.01	37,700	336,284
	INDEPENDENT BANK CORP MICH	COMMON STOCK USD1.0	15,000	325,500
	INDEPENDENT BANK CORP/MA	COMMON STOCK USD.01	21,800	1,535,810
	INDEPENDENT BANK GROUP INC	COMMON STOCK USD.01	10,200	636,480
	INFINERA CORP	COMMON STOCK USD.001	111,200	944,088
	INFINITY PHARMACEUTICALS INC	COMMON STOCK USD.001	53,864	72,716

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	INFINITY PROPERTY + CASUALTY	COMMON STOCK	9,880	868,452
	INFRAREIT INC	REIT USD.01	35,200	630,432
	INGEVITY CORP	COMMON STOCK USD.01	39,000	2,139,540
	INGLES MARKETS INC CLASS A	COMMON STOCK USD.05	11,931	573,881
	INGREDION INC	COMMON STOCK USD.01	64,600	8,072,416
	INNERWORKINGS INC	COMMON STOCK USD.0001	45,500	448,175
	INNOPHOS HOLDINGS INC	COMMON STOCK USD.001	16,983	887,532
	INNOSPEC INC	COMMON STOCK USD.01	23,204	1,589,474
	INNOVIVA INC	COMMON STOCK	83,100	889,170
	INOGEN INC	COMMON STOCK USD.001	14,500	973,965
	INOTEK PHARMACEUTICALS CORP	COMMON STOCK USD.01	15,500	94,550
	INOVALON HOLDINGS INC A	COMMON STOCK USD.000005	51,000	525,300
	INOVIO PHARMACEUTICALS INC	COMMON STOCK USD.001	74,100	514,254
	INPHI CORP	COMMON STOCK	38,300	1,708,946
	INSIGHT ENTERPRISES INC	COMMON STOCK USD.01	32,450	1,312,278
	INSMED INC	COMMON STOCK USD.01	54,200	717,066
	INSPERITY INC	COMMON STOCK USD.01	14,500	1,028,775
	INSTALLED BUILDING PRODUCTS	COMMON STOCK USD.01	14,800	611,240
	INSTEEL INDUSTRIES INC	COMMON STOCK	17,950	639,738
	INSTRUCTURE INC	COMMON STOCK USD.0001	13,900	271,745
	INSULET CORP	COMMON STOCK USD.001	52,700	1,985,736
	INSYS THERAPEUTICS INC	COMMON STOCK USD.0002145	19,900	183,080
	INTEGER HOLDINGS CORP	COMMON STOCK USD.001	26,931	793,118
	INTEGRA LIFESCIENCES HOLDING	COMMON STOCK USD.01	26,600	2,282,014
	INTEGRATED DEVICE TECH INC	COMMON STOCK USD.001	124,852	2,941,513
	INTELIQUENT INC	COMMON STOCK USD.001	32,200	738,024
	INTELLIA THERAPEUTICS INC	COMMON STOCK USD.0001	6,100	79,971
	INTELSAT SA	COMMON STOCK USD.01	27,300	72,891
	INTER PARFUMS INC	COMMON STOCK USD.001	17,262	565,331
	INTERACTIVE BROKERS GRO CL A	COMMON STOCK USD.01	54,500	1,989,795
	INTERCEPT PHARMACEUTICALS IN	COMMON STOCK USD.001	13,900	1,510,235
	INTERDIGITAL INC	COMMON STOCK USD.01	30,500	2,786,175
	INTERFACE INC	COMMON STOCK USD.1	57,900	1,074,045
	INTERNATIONAL BANCSHARES CRP	COMMON STOCK USD1.0	46,847	1,911,358
	INTERNATIONAL GAME TECHNOLOG	COMMON STOCK USD.1	88,700	2,263,624
	INTERNATIONAL SEAWAYS INC	COMMON STOCK	10,066	141,322
	INTERSECT ENT INC	COMMON STOCK USD.001	14,400	174,240
	INTERSIL CORP A	COMMON STOCK USD.01	115,084	2,566,373
	INTL FCSTONE INC	COMMON STOCK USD.01	10,677	422,809
	INTL SPEEDWAY CORP CL A	COMMON STOCK USD.01	27,300	1,004,640
	INTRA CELLULAR THERAPIES INC	COMMON STOCK USD.0001	29,500	445,155
	INTRALINKS HOLDINGS INC	COMMON STOCK USD.001	40,000	540,800
	INTRAWEST RESORTS HOLDINGS I	COMMON STOCK USD.01	23,400	417,690
	INTREXON CORP	COMMON STOCK	49,100	1,193,130
	INVACARE CORP	COMMON STOCK USD.25	33,600	438,480
	INVENSENSE INC	COMMON STOCK USD.001	64,800	828,792
	INVENTURE FOODS INC	COMMON STOCK USD.01	8,300	81,755
	INVESCO MORTGAGE CAPITAL	REIT USD.01	106,500	1,554,900
	INVESTMENT TECHNOLOGY GROUP	COMMON STOCK USD.01	29,600	584,304
	INVESTORS BANCORP INC	COMMON STOCK USD.01	258,811	3,610,413
	INVESTORS REAL ESTATE TRUST	REIT	111,000	791,430
	INVESTORS TITLE CO	COMMON STOCK	200	31,636
	INVITAE CORP	COMMON STOCK USD.0001	20,000	158,800
	INVIVO THERAPEUTICS HOLDINGS	COMMON STOCK USD.00001	19,600	82,320
	IONIS PHARMACEUTICALS INC	COMMON STOCK USD.001	107,800	5,156,074
	IPG PHOTONICS CORP	COMMON STOCK USD.0001	31,600	3,119,236
	IRADIMED CORP	COMMON STOCK USD.0001	1,400	15,540
	IRIDIUM COMMUNICATIONS INC	COMMON STOCK USD.001	71,900	690,240
	IROBOT CORP	COMMON STOCK USD.01	26,925	1,573,766
	IRONWOOD PHARMACEUTICALS INC	COMMON STOCK USD.001	111,100	1,698,719
	ISLE OF CAPRI CASINOS	COMMON STOCK USD.01	26,400	651,816
	ISRAMCO INC	COMMON STOCK USD.01	1,400	174,020
	ISTAR INC	REIT USD.001	60,718	751,082
	ITRON INC	COMMON STOCK	29,500	1,854,075
	ITT INC	COMMON STOCK USD1.0	79,000	3,047,030
	IXIA	COMMON STOCK	62,500	1,006,250
	IXYS CORPORATION	COMMON STOCK USD.01	23,580	280,602
	J + J SNACK FOODS CORP	COMMON STOCK	12,822	1,710,839
	J ALEXANDER S HOLDINGS	COMMON STOCK USD.001	11,944	128,398
	J.C. PENNEY CO INC	COMMON STOCK USD.5	263,834	2,192,461
	J2 GLOBAL INC	COMMON STOCK USD.01	41,660	3,407,788
	JABIL CIRCUIT INC	COMMON STOCK USD.001	174,700	4,135,149
	JACK HENRY + ASSOCIATES INC	COMMON STOCK USD.01	69,200	6,143,576
	JACK IN THE BOX INC	COMMON STOCK USD.01	29,022	3,240,016
	JAKKS PACIFIC INC	COMMON STOCK USD.001	18,700	96,305
	JAMBA INC	COMMON STOCK USD.001	15,700	161,710
	JAMES RIVER GROUP HOLDINGS L	COMMON STOCK USD.0002	11,100	461,205
	JANUS CAPITAL GROUP INC	COMMON STOCK USD.01	126,900	1,683,963
	JETBLUE AIRWAYS CORP	COMMON STOCK USD.01	294,885	6,611,322

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	JIVE SOFTWARE INC	COMMON STOCK	44,500	193,575
	JOHN B. SANFILIPPO + SON INC	COMMON STOCK USD.01	8,200	577,198
	JOHN BEAN TECHNOLOGIES CORP	COMMON STOCK USD.01	25,765	2,214,502
	JOHNSON OUTDOORS INC A	COMMON STOCK USD.05	9,200	365,148
	JONES ENERGY INC A	COMMON STOCK USD.001	50,300	251,500
	JONES LANG LASALLE INC	COMMON STOCK USD.01	39,800	4,021,392
	JOY GLOBAL INC	COMMON STOCK USD1.0	83,800	2,346,400
	JUNO THERAPEUTICS INC	COMMON STOCK USD.0001	54,900	1,034,865
	K12 INC	COMMON STOCK USD.0001	28,100	482,196
	K2M GROUP HOLDINGS INC	COMMON STOCK USD.001	22,900	458,916
	KADANT INC	COMMON STOCK USD.01	9,344	571,853
	KAISER ALUMINUM CORP	COMMON STOCK USD.01	14,800	1,149,812
	KAMAN CORP	COMMON STOCK USD1.0	23,654	1,157,390
	KAPSTONE PAPER AND PACKAGING	COMMON STOCK USD.0001	75,900	1,673,595
	KAR AUCTION SERVICES INC	COMMON STOCK USD.01	120,900	5,152,758
	KARYOPHARM THERAPEUTICS INC	COMMON STOCK USD.0001	14,500	136,300
	KATE SPADE + CO	COMMON STOCK USD1.0	116,671	2,178,248
	KB HOME	COMMON STOCK USD1.0	81,300	1,285,353
	KBR INC	COMMON STOCK USD.001	120,487	2,010,928
	KCG HOLDINGS INC CL A	COMMON STOCK USD.01	46,363	614,310
	KEARNY FINANCIAL CORP/MD	COMMON STOCK USD.01	74,653	1,160,854
	KELLY SERVICES INC A	COMMON STOCK USD1.0	32,000	733,440
	KEMPER CORP	COMMON STOCK USD.1	37,200	1,647,960
	KENAMETAL INC	COMMON STOCK USD1.25	72,110	2,254,159
	KENNEDY WILSON HOLDINGS INC	COMMON STOCK USD.0001	75,400	1,545,700
	KERYX BIOPHARMACEUTICALS	COMMON STOCK USD.001	87,100	510,406
	KEYSIGHT TECHNOLOGIES IN	COMMON STOCK	157,100	5,745,147
	KEYW HOLDING CORP/THE	COMMON STOCK	24,500	288,855
	KFORCE INC	COMMON STOCK USD.01	21,390	494,109
	KILROY REALTY CORP	REIT USD.01	81,281	5,951,395
	KIMBALL ELECTRONICS INC	COMMON STOCK	28,800	524,160
	KIMBALL INTERNATIONAL B	COMMON STOCK USD.05	38,400	674,304
	KINDRED HEALTHCARE INC	COMMON STOCK USD.25	67,924	533,203
	KINSALE CAPITAL GROUP INC	COMMON STOCK USD.01	5,900	200,659
	KIRBY CORP	COMMON STOCK USD.1	48,251	3,208,692
	KIRKLAND S INC	COMMON STOCK	17,800	276,078
	KITE PHARMA INC	COMMON STOCK USD.001	34,500	1,546,980
	KITE REALTY GROUP TRUST	REIT USD.01	72,100	1,692,908
	KLX INC	COMMON STOCK USD.01	48,900	2,205,879
	KMG CHEMICALS INC	COMMON STOCK USD.01	4,200	163,338
	KNIGHT TRANSPORTATION INC	COMMON STOCK USD.01	59,587	1,969,350
	KNOLL INC	COMMON STOCK USD.01	41,100	1,147,923
	KNOWLES CORP	COMMON STOCK USD.01	83,500	1,395,285
	KOPIN CORP	COMMON STOCK USD.01	52,029	147,762
	KOPPERS HOLDINGS INC	COMMON STOCK USD.01	21,500	866,450
	KORN/FERRY INTERNATIONAL	COMMON STOCK USD.01	51,000	1,500,930
	KOSMOS ENERGY LTD	COMMON STOCK USD.01	127,500	893,775
	KRATON CORP	COMMON STOCK USD.01	28,500	811,680
	KRATOS DEFENSE + SECURITY	COMMON STOCK USD.001	36,973	273,600
	KRONOS WORLDWIDE INC	COMMON STOCK USD.01	26,800	319,992
	KVH INDUSTRIES INC	COMMON STOCK USD.01	15,103	178,215
	LA JOLLA PHARMACEUTICAL CO	COMMON STOCK USD.01	10,000	175,300
	LA QUINTA HOLDINGS INC	COMMON STOCK USD.01	77,000	1,094,170
	LA Z BOY INC	COMMON STOCK USD1.0	44,300	1,375,515
	LADDER CAPITAL CORP REIT	REIT USD.001	37,325	512,099
	LADENBURG THALMANN FINANCIAL	COMMON STOCK USD.0001	95,200	232,288
	LAKE SUNAPEE BANK GROUP	COMMON STOCK USD.01	700	16,513
	LAKELAND BANCORP INC	COMMON STOCK	34,545	673,628
	LAKELAND FINANCIAL CORP	COMMON STOCK	25,650	1,214,784
	LAMAR ADVERTISING CO A	REIT USD.001	71,954	4,838,187
	LAMB WESTON HOLDINGS INC	COMMON STOCK USD1.0	129,700	4,909,145
	LANCASTER COLONY CORP	COMMON STOCK	16,050	2,269,310
	LANDAUER INC	COMMON STOCK USD.1	8,700	418,470
	LANDEC CORP	COMMON STOCK USD.001	26,549	366,376
	LANDS END INC	COMMON STOCK USD.01	15,701	237,870
	LANDSTAR SYSTEM INC	COMMON STOCK USD.01	37,700	3,215,810
	LANNETT CO INC	COMMON STOCK USD.001	23,200	511,560
	LAREDO PETROLEUM INC	COMMON STOCK USD.01	137,100	1,938,594
	LAS VEGAS SANDS CORP	COMMON STOCK USD.001	324,550	17,334,216
	LASALLE HOTEL PROPERTIES	REIT USD.01	96,900	2,952,543
	LATTICE SEMICONDUCTOR CORP	COMMON STOCK USD.01	112,300	826,528
	LAYNE CHRISTENSEN COMPANY	COMMON STOCK USD.01	9,100	98,917
*	LAZARD LTD CL A	COMMON STOCK USD.01	111,700	4,589,753
	LCI INDUSTRIES	COMMON STOCK USD.01	23,000	2,478,250
	LCNB CORPORATION	COMMON STOCK	800	18,600
	LEAR CORP	COMMON STOCK USD.01	65,300	8,643,761
	LEGACYTEXAS FINANCIAL GROUP	COMMON STOCK USD.01	38,760	1,669,006
*	LEGG MASON INC	COMMON STOCK USD.1	93,700	2,802,567
	LEIDOS HOLDINGS INC	COMMON STOCK USD.0001	116,800	5,973,152

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	LEMAITRE VASCULAR INC	COMMON STOCK USD.01	9,100	230,594
	LENDINGCLUB CORP	COMMON STOCK USD.01	284,300	1,492,575
	LENDINGTREE INC	COMMON STOCK USD.01	5,400	547,290
	LENNOX INTERNATIONAL INC	COMMON STOCK USD.01	35,333	5,411,956
	LEXICON PHARMACEUTICALS INC	COMMON STOCK USD.001	35,242	487,397
	LEXINGTON REALTY TRUST	REIT USD.0001	194,693	2,102,684
	LGI HOMES INC	COMMON STOCK USD.01	10,200	293,046
	LHC GROUP INC	COMMON STOCK USD.01	11,249	514,079
	LIBBEY INC	COMMON STOCK USD.01	20,300	395,038
	LIBERTY BROADBAND A	COMMON STOCK USD.01	21,442	1,553,687
	LIBERTY BROADBAND C	COMMON STOCK USD.01	90,730	6,720,371
	LIBERTY EXPEDIA HOLD A	COMMON STOCK	49,202	1,951,843
	LIBERTY INTERACTIVE CORP Q A	TRACKING STK USD.01	398,172	7,955,477
	LIBERTY MEDIA COR SIRIUSXM A	TRACKING STK	79,468	2,743,235
	LIBERTY MEDIA COR SIRIUSXM C	TRACKING STK	160,936	5,458,949
	LIBERTY MEDIA CORP BRAVES A	TRACKING STK	9,146	187,402
	LIBERTY MEDIA CORP BRAVES C	TRACKING STK	28,214	580,926
	LIBERTY MEDIA CORP LIBERTY A	TRACKING STK USD.01	22,867	716,880
	LIBERTY MEDIA CORP LIBERTY C	TRACKING STK USD.01	45,434	1,423,447
	LIBERTY PROPERTY TRUST	REIT USD.001	134,600	5,316,700
	LIBERTY TAX INC	COMMON STOCK USD.01	200	2,680
	LIBERTY TRIPADVISOR HDG A	COMMON STOCK USD.01	66,242	996,942
	LIBERTY VENTURES SER A	TRACKING STK USD.01	73,803	2,721,117
	LIFE STORAGE INC	REIT USD.01	42,102	3,589,617
	LIFELOCK INC	COMMON STOCK USD.001	75,700	1,810,744
	LIFEPOINT HEALTH INC	COMMON STOCK USD.01	35,936	2,041,165
	LIFETIME BRANDS INC	COMMON STOCK USD.01	9,700	172,175
	LIFEWAY FOODS INC	COMMON STOCK	8,300	95,533
	LIGAND PHARMACEUTICALS	COMMON STOCK USD.001	16,933	1,720,562
	LIMELIGHT NETWORKS INC	COMMON STOCK USD.001	57,600	145,152
	LIMONEIRA CO	COMMON STOCK USD.01	9,400	202,194
	LINCOLN ELECTRIC HOLDINGS	COMMON STOCK	53,560	4,106,445
	LINDSAY CORP	COMMON STOCK USD1.0	10,233	763,484
	LION BIOTECHNOLOGIES INC	COMMON STOCK USD.001	50,200	348,890
	LIONBRIDGE TECHNOLOGIES INC	COMMON STOCK USD.01	53,600	310,880
	LIONS GATE ENTERTAINMENT A	COMMON STOCK NPV	41,600	1,119,040
	LIONS GATE ENTERTAINMENT B	COMMON STOCK	91,916	2,255,608
	LIQUIDITY SERVICES INC	COMMON STOCK USD.001	26,600	259,350
	LITHIA MOTORS INC CL A	COMMON STOCK	21,100	2,043,113
	LITTELFUSE INC	COMMON STOCK USD.01	19,700	2,989,869
	LIVE NATION ENTERTAINMENT IN	COMMON STOCK USD.01	114,862	3,055,329
	LIVE OAK BANCSHARES INC	COMMON STOCK	17,300	320,050
	LIVEPERSON INC	COMMON STOCK USD.001	54,800	413,740
	LOGMEIN INC	COMMON STOCK USD.01	22,500	2,172,375
	LORAL SPACE + COMMUNICATIONS	COMMON STOCK USD.01	12,200	500,810
	LOUISIANA PACIFIC CORP	COMMON STOCK USD1.0	124,951	2,365,322
	LOXO ONCOLOGY INC	COMMON STOCK USD.0001	11,700	375,746
	LPL FINANCIAL HOLDINGS INC	COMMON STOCK	77,000	2,711,170
	LSB INDUSTRIES INC	COMMON STOCK USD.1	20,600	173,452
	LSC COMMUNICATIONS INC	COMMON STOCK USD.01	22,793	676,496
	LSI INDUSTRIES INC	COMMON STOCK	21,387	208,309
	LTC PROPERTIES INC	REIT USD.01	33,800	1,587,924
	LULULEMON ATHLETICA INC	COMMON STOCK USD.005	85,400	5,550,146
	LUMBER LIQUIDATORS HOLDINGS	COMMON STOCK USD.001	23,800	374,612
	LUMENTUM HOLDINGS INC	COMMON STOCK USD.001	42,220	1,631,803
	LUMINEX CORP	COMMON STOCK USD.001	38,905	787,048
	LUMOS NETWORKS CORP	COMMON STOCK USD.01	16,476	257,355
	LYDALL INC	COMMON STOCK USD.1	14,800	915,380
	M/I HOMES INC	COMMON STOCK USD.01	24,300	611,874
	MACATAWA BANK CORP	COMMON STOCK	23,400	243,594
	MACK CALI REALTY CORP	REIT USD.01	79,940	2,319,859
	MACOM TECHNOLOGY SOLUTIONS H	COMMON STOCK USD.001	20,100	930,228
	MACQUARIE INFRASTRUCTURE COR	COMMON STOCK USD.001	66,500	5,433,050
	MACROGENICS INC	COMMON STOCK USD.01	25,700	525,308
	MADISON SQUARE GARDEN CO A	COMMON STOCK USD.01	18,122	3,108,104
	MAGELLAN HEALTH INC	COMMON STOCK USD.01	22,250	1,674,313
	MAIDEN HOLDINGS LTD	COMMON STOCK USD.01	55,800	973,710
	MAINSOURCE FINANCIAL GROUP I	COMMON STOCK	18,612	640,253
	MALIBU BOATS INC A	COMMON STOCK USD.01	9,300	177,444
	MANHATTAN ASSOCIATES INC	COMMON STOCK USD.01	64,976	3,445,677
	MANITOWOC COMPANY INC	COMMON STOCK USD.01	123,400	737,932
	MANNKIND CORP	COMMON STOCK USD.01	217,729	138,628
	MANPOWERGROUP INC	COMMON STOCK USD.01	59,800	5,314,426
	MANTECH INTERNATIONAL CORP A	COMMON STOCK USD.01	24,639	1,040,998
	MARCHEX INC CLASS B	COMMON STOCK USD.01	27,900	73,935
	MARCUS + MILLICHAP INC	COMMON STOCK USD.0001	11,800	315,296
	MARCUS CORPORATION	COMMON STOCK USD1.0	16,500	519,750
	MARINE PRODUCTS CORP	COMMON STOCK USD.1	8,362	115,981
	MARINEMAX INC	COMMON STOCK USD.001	25,000	483,750

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	MARKEL CORP	COMMON STOCK	12,320	11,143,440
	MARKETAXESS HOLDINGS INC	COMMON STOCK USD.003	33,000	4,848,360
	MARLIN BUSINESS SERVICES INC	COMMON STOCK USD.01	8,800	183,920
	MARRIOTT VACATIONS WORLD	COMMON STOCK USD.01	21,300	1,807,305
	MARTEN TRANSPORT LTD	COMMON STOCK USD.01	26,464	616,611
	MARVELL TECHNOLOGY GROUP LTD	COMMON STOCK USD.002	353,055	4,896,873
	MASIMO CORP	COMMON STOCK USD.001	38,600	2,601,640
	MASONITE INTERNATIONAL CORP	COMMON STOCK	25,800	1,697,640
	MASTEC INC	COMMON STOCK USD.1	57,957	2,216,855
	MATADOR RESOURCES CO	COMMON STOCK USD.01	76,185	1,962,526
	MATCH GROUP INC	COMMON STOCK USD.001	30,700	524,970
	MATERION CORP	COMMON STOCK	19,899	788,000
	MATRIX SERVICE CO	COMMON STOCK USD.01	23,300	528,910
	MATSON INC	COMMON STOCK	36,624	1,296,123
	MATTHEWS INTL CORP CLASS A	COMMON STOCK USD1.0	26,986	2,073,874
	MAXIM INTEGRATED PRODUCTS	COMMON STOCK USD.001	256,309	9,885,838
	MAXIMUS INC	COMMON STOCK	58,628	3,270,856
	MAXLINEAR INC	COMMON STOCK	45,642	994,996
	MAXWELL TECHNOLOGIES INC	COMMON STOCK USD.1	8,400	43,008
	MB FINANCIAL INC	COMMON STOCK USD.01	66,953	3,162,190
	MBIA INC	COMMON STOCK USD1.0	117,036	1,252,285
	MBT FINANCIAL CORP	COMMON STOCK	2,400	27,240
	MCDERMOTT INTL INC	COMMON STOCK USD1.0	210,813	1,557,908
	MCGRATH RENTCORP	COMMON STOCK	22,748	891,494
	MDC HOLDINGS INC	COMMON STOCK USD.01	35,401	908,383
	MDC PARTNERS INC A	COMMON STOCK	37,350	244,643
	MDU RESOURCES GROUP INC	COMMON STOCK USD1.0	169,545	4,877,810
	MEDIA GENERAL INC	COMMON STOCK	96,500	1,817,095
	MEDICAL PROPERTIES TRUST INC	REIT USD.001	260,481	3,203,916
	MEDICINES COMPANY	COMMON STOCK USD.001	59,600	2,022,824
	MEDICINOVA INC	COMMON STOCK USD.001	26,100	157,383
	MEDIDATA SOLUTIONS INC	COMMON STOCK USD.01	47,800	2,374,226
	MEDIFAST INC	COMMON STOCK USD.001	13,400	557,842
	MEDNAX INC	COMMON STOCK USD.01	82,498	5,499,317
	MEDPACE HOLDINGS INC	COMMON STOCK USD.01	7,200	259,704
	MEET GROUP INC/THE	COMMON STOCK USD.001	54,000	266,220
	MENTOR GRAPHICS CORP	COMMON STOCK	91,700	3,382,813
	MERCANTILE BANK CORP	COMMON STOCK	12,000	452,400
	MERCHANTS BANCSHARES INC	COMMON STOCK USD.01	7,276	394,359
	MERCURY GENERAL CORP	COMMON STOCK	26,100	1,571,481
	MERCURY SYSTEMS INC	COMMON STOCK USD.01	30,700	927,754
	MEREDITH CORP	COMMON STOCK USD1.0	33,400	1,975,610
	MERIDIAN BANCORP INC	COMMON STOCK	42,759	808,145
	MERIDIAN BIOSCIENCE INC	COMMON STOCK	43,140	763,578
	MERIT MEDICAL SYSTEMS INC	COMMON STOCK	35,520	941,280
	MERITAGE HOMES CORP	COMMON STOCK USD.01	35,800	1,245,840
	MERITOR INC	COMMON STOCK USD1.0	90,212	1,120,433
	MERRIMACK PHARMACEUTICALS IN	COMMON STOCK USD.01	101,900	415,752
	MESA LABORATORIES INC	COMMON STOCK	2,600	319,150
	META FINANCIAL GROUP INC	COMMON STOCK USD.01	6,000	617,400
	METALDYNE PERFORMANCE GROUP	COMMON STOCK USD.001	13,400	307,530
	METHODE ELECTRONICS INC	COMMON STOCK USD.5	36,260	1,499,351
	MFA FINANCIAL INC	REIT USD.01	325,800	2,485,854
	MGE ENERGY INC	COMMON STOCK USD1.0	31,450	2,053,685
	MGIC INVESTMENT CORP	COMMON STOCK USD1.0	293,700	2,992,803
	MGM RESORTS INTERNATIONAL	COMMON STOCK USD.01	427,550	12,326,267
	MGP INGREDIENTS INC	COMMON STOCK	8,800	439,824
	MICHAELS COS INC/THE	COMMON STOCK USD.06775	81,200	1,660,540
	MICROSEMI CORP	COMMON STOCK USD.2	103,890	5,606,943
	MICROSTRATEGY INC CL A	COMMON STOCK USD.001	8,068	1,592,623
	MIDDLEBURG FINANCIAL CORP	COMMON STOCK USD2.5	1,300	45,175
	MIDDLEBY CORP	COMMON STOCK USD.01	50,382	6,489,705
	MIDDLESEX WATER CO	COMMON STOCK	17,200	738,568
	MIDWESTONE FINANCIAL GROUP I	COMMON STOCK USD.01	5,100	191,760
	MILACRON HOLDINGS CORP	COMMON STOCK USD.01	19,000	353,970
	MILLER INDUSTRIES INC/TENN	COMMON STOCK USD.01	10,900	288,305
	MIMEDX GROUP INC	COMMON STOCK USD.001	93,000	823,980
	MINDBODY INC CLASS A	COMMON STOCK USD.000004	12,700	270,510
	MINERALS TECHNOLOGIES INC	COMMON STOCK USD.1	30,500	2,356,125
	MINERVA NEUROSCIENCES INC	COMMON STOCK USD.0001	14,100	165,675
	MIRATI THERAPEUTICS INC	COMMON STOCK	10,100	47,975
	MISTRAS GROUP INC	COMMON STOCK USD.01	13,500	346,680
	MITEK SYSTEMS INC	COMMON STOCK USD.001	24,900	153,135
	MKS INSTRUMENTS INC	COMMON STOCK	46,152	2,741,429
	MOBILE MINI INC	COMMON STOCK USD.01	42,831	1,295,638
	MOBILEIRON INC	COMMON STOCK USD.0001	18,100	67,875
	MODEL N INC	COMMON STOCK USD.00015	18,200	161,070
	MODINE MANUFACTURING CO	COMMON STOCK USD.625	46,000	685,400
	MOELIS + CO CLASS A	COMMON STOCK USD.01	14,700	498,330

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	MOLINA HEALTHCARE INC	COMMON STOCK USD.001	38,050	2,064,593
	MOMENTA PHARMACEUTICALS INC	COMMON STOCK USD.0001	57,800	869,890
	MONARCH CASINO + RESORT INC	COMMON STOCK USD.01	12,125	312,583
	MONEYGRAM INTERNATIONAL INC	COMMON STOCK USD.01	18,150	214,352
	MONMOUTH REAL ESTATE INV COR	REIT USD.01	56,100	854,964
	MONOGRAM RESIDENTIAL TRUST I	REIT	146,700	1,587,294
	MONOLITHIC POWER SYSTEMS INC	COMMON STOCK USD.001	34,400	2,818,392
	MONOTYPE IMAGING HOLDINGS IN	COMMON STOCK USD.001	39,900	792,015
	MONRO MUFFLER BRAKE INC	COMMON STOCK USD.01	28,339	1,620,991
	MOOG INC CLASS A	COMMON STOCK USD1.0	28,199	1,852,110
	MORNINGSTAR INC	COMMON STOCK	16,517	1,214,991
	MOTORCAR PARTS OF AMERICA IN	COMMON STOCK USD.01	15,700	422,644
	MOVADO GROUP INC	COMMON STOCK USD.01	14,000	402,500
	MRC GLOBAL INC	COMMON STOCK USD.01	92,200	1,867,972
	MSA SAFETY INC	COMMON STOCK	27,115	1,879,883
	MSC INDUSTRIAL DIRECT CO A	COMMON STOCK USD.001	39,325	3,633,237
	MSCI INC	COMMON STOCK USD.01	80,024	6,304,291
	MSG NETWORKS INC A	COMMON STOCK USD.01	58,468	1,257,062
	MTGE INVESTMENT CORP	REIT USD.01	40,700	638,990
	MTS SYSTEMS CORP	COMMON STOCK USD.25	15,340	869,778
	MUELLER INDUSTRIES INC	COMMON STOCK USD.01	53,600	2,141,856
	MUELLER WATER PRODUCTS INC A	COMMON STOCK USD.01	138,700	1,846,097
	MULTI COLOR CORP	COMMON STOCK	11,920	924,992
	MULTI PACKAGING SOLUTIONS IN	COMMON STOCK USD1.0	16,300	232,438
	MURPHY USA INC	COMMON STOCK	32,400	1,991,628
	MUTUALFIRST FINANCIAL INC	COMMON STOCK USD.01	400	13,240
	MYERS INDUSTRIES INC	COMMON STOCK	25,743	368,125
	MYOKARDIA INC	COMMON STOCK USD.0001	9,900	128,205
	MYR GROUP INC/DELAWARE	COMMON STOCK USD.01	15,000	565,200
	MYRIAD GENETICS INC	COMMON STOCK USD.01	60,000	1,000,200
	N B T BANCORP INC	COMMON STOCK USD.01	42,485	1,779,272
	NABORS INDUSTRIES LTD	COMMON STOCK USD.001	249,100	4,085,240
	NACCO INDUSTRIES CL A	COMMON STOCK USD1.0	5,520	499,836
	NANOMETRICS INC	COMMON STOCK	28,500	714,210
	NANOSTRING TECHNOLOGIES INC	COMMON STOCK USD.0001	10,000	223,000
	NATERA INC	COMMON STOCK USD.0001	23,000	269,330
	NATHAN S FAMOUS INC	COMMON STOCK USD.01	495	32,126
	NATIONAL BANK HOLD CL A	COMMON STOCK	25,900	825,951
	NATIONAL BANKSHARES INC/VA	COMMON STOCK USD1.25	8,300	360,635
	NATIONAL BEVERAGE CORP	COMMON STOCK USD.01	11,260	575,161
	NATIONAL CINEMEDIA INC	COMMON STOCK USD.01	54,300	799,839
	NATIONAL COMMERCE CORP	COMMON STOCK	7,000	260,050
	NATIONAL FUEL GAS CO	COMMON STOCK USD1.0	64,584	3,658,038
	NATIONAL GENERAL HLDGS	COMMON STOCK USD.01	44,000	1,099,560
	NATIONAL HEALTHCARE CORP	COMMON STOCK USD.01	10,700	810,953
	NATIONAL INSTRUMENTS CORP	COMMON STOCK USD.01	91,925	2,833,129
	NATIONAL PRESTO INDS INC	COMMON STOCK USD1.0	4,200	446,880
	NATIONAL RESEARCH CORP A	COMMON STOCK USD.001	7,921	150,499
	NATIONAL RETAIL PROPERTIES	REIT USD.01	129,956	5,744,055
	NATIONAL STORAGE AFFILIATES	REIT USD.01	36,500	805,555
	NATIONAL WESTERN LIFE GROU A	COMMON STOCK USD.01	2,400	745,920
	NATIONSTAR MORTGAGE HOLDINGS	COMMON STOCK USD.01	34,200	617,652
	NATL HEALTH INVESTORS INC	REIT USD.01	34,416	2,552,635
	NATURAL GAS SERVICES GROUP	COMMON STOCK USD.01	14,300	459,745
	NATURAL GROCERS BY VITAMIN C	COMMON STOCK USD.001	9,900	117,711
	NATURAL HEALTH TRENDS CORP	COMMON STOCK USD.001	6,800	168,980
	NATURES SUNSHINE PRODS INC	COMMON STOCK	16,500	247,500
	NATUS MEDICAL INC	COMMON STOCK USD.001	29,700	1,033,560
	NAUTILUS INC	COMMON STOCK	33,900	627,150
	NAVIGANT CONSULTING INC	COMMON STOCK USD.001	38,500	1,007,930
	NAVIGATORS GROUP INC	COMMON STOCK USD.1	9,600	1,130,400
	NAVIOS MARITIME ACQUISITION	COMMON STOCK USD.0001	18,300	31,110
	NAVISTAR INTERNATIONAL CORP	COMMON STOCK USD.1	42,600	1,336,362
	NCI BUILDING SYSTEMS INC	COMMON STOCK USD.01	18,805	294,298
	NCR CORPORATION	COMMON STOCK USD.01	109,700	4,449,432
	NEENAH PAPER INC	COMMON STOCK USD.01	15,600	1,329,120
	NEKTAR THERAPEUTICS	COMMON STOCK USD.0001	125,600	1,541,112
	NELNET INC CL A	COMMON STOCK USD.01	21,900	1,111,425
	NEOGEN CORP	COMMON STOCK USD.16	32,014	2,112,924
	NEOGENOMICS INC	COMMON STOCK USD.001	46,400	397,648
	NEOPHOTONICS CORP	COMMON STOCK USD.0025	25,400	274,574
	NETGEAR INC	COMMON STOCK USD.001	27,800	1,510,930
	NETSCOUT SYSTEMS INC	COMMON STOCK USD.001	79,300	2,497,950
	NEUROCRINE BIOSCIENCES INC	COMMON STOCK USD.001	75,700	2,929,590
	NEUSTAR INC CLASS A	COMMON STOCK USD.001	51,160	1,708,744
	NEVRO CORP	COMMON STOCK USD.001	20,800	1,511,328
	NEW HOME CO INC/THE	COMMON STOCK USD.01	2,800	32,788
	NEW JERSEY RESOURCES CORP	COMMON STOCK USD2.5	78,450	2,784,975
	NEW MEDIA INVESTMENT GROUP	COMMON STOCK USD.01	38,800	620,412

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	NEW RELIC INC	COMMON STOCK USD.001	18,700	528,275
	NEW RESIDENTIAL INVESTMENT	REIT USD.01	223,500	3,513,420
	NEW SENIOR INVESTMENT GROUP	REIT	71,000	695,090
	NEW YORK COMMUNITY BANCORP	COMMON STOCK USD.01	429,048	6,826,154
	NEW YORK MORTGAGE TRUST INC	REIT USD.02	92,700	611,820
	NEW YORK REIT INC	REIT USD.01	143,300	1,450,196
	NEW YORK TIMES CO A	COMMON STOCK USD.1	121,300	1,613,290
	NEWLINK GENETICS CORP	COMMON STOCK USD.01	17,300	177,844
	NEWMARKET CORP	COMMON STOCK	6,472	2,743,092
	NEWPARK RESOURCES INC	COMMON STOCK USD.01	90,000	675,000
	NEWSTAR FINANCIAL INC	COMMON STOCK USD.01	26,900	248,825
	NEXPOINT RESIDENTIAL	REIT USD.01	16,000	357,440
	NEXSTAR MEDIA GROUP INC	COMMON STOCK USD.01	27,700	1,753,410
	NIC INC	COMMON STOCK	63,900	1,527,210
	NICOLET BANKSHARES INC	COMMON STOCK	6,700	319,523
	NIMBLE STORAGE INC	COMMON STOCK USD.001	41,200	326,304
	NL INDUSTRIES	COMMON STOCK USD.125	12,400	101,060
	NMI HOLDINGS INC CLASS A	COMMON STOCK USD.01	54,300	578,295
	NN INC	COMMON STOCK USD.01	22,300	424,815
	NOBILIS HEALTH CORP	COMMON STOCK	36,100	75,810
	NOBLE CORP PLC	COMMON STOCK USD.01	209,400	1,239,648
	NOODLES + CO	COMMON STOCK USD.01	9,200	37,720
	NORDIC AMERICAN TANKERS LTD	COMMON STOCK USD.01	79,900	671,160
	NORDSON CORP	COMMON STOCK	50,848	5,697,518
	NORTHERN OIL AND GAS INC	COMMON STOCK USD.001	63,500	174,625
	NORTHFIELD BANCORP INC	COMMON STOCK USD.01	37,253	743,942
	NORTHRIM BANCORP INC	COMMON STOCK USD1.0	300	9,480
	NORTHSTAR ASSET MANAGEMENT	COMMON STOCK USD.01	175,839	2,623,518
	NORTHSTAR REALTY EUROPE CORP	REIT	52,439	659,158
	NORTHSTAR REALTY FINANCE	REIT USD.01	163,119	2,471,253
	NORTHWEST BANCSHARES INC	COMMON STOCK USD.01	87,875	1,584,386
	NORTHWEST NATURAL GAS CO	COMMON STOCK USD3.167	24,933	1,490,993
	NORTHWESTERN CORP	COMMON STOCK USD.01	42,195	2,399,630
	NORWEGIAN CRUISE LINE HOLDIN	COMMON STOCK USD.001	139,800	5,945,694
	NOVANTA INC	COMMON STOCK	26,300	552,300
	NOVAVAX INC	COMMON STOCK USD.01	244,700	308,322
	NOVOCURE LTD	COMMON STOCK	42,800	335,980
	NOW INC	COMMON STOCK USD.01	102,300	2,094,081
	NRG YIELD INC CLASS A	COMMON STOCK USD.01	36,800	565,248
	NRG YIELD INC CLASS C	COMMON STOCK	51,800	818,440
	NU SKIN ENTERPRISES INC A	COMMON STOCK USD.001	48,100	2,298,218
	NUANCE COMMUNICATIONS INC	COMMON STOCK USD.001	193,304	2,880,230
	NUTANIX INC A	COMMON STOCK USD.000025	13,300	353,248
	NUTRACEUTICAL INTL CORP	COMMON STOCK USD.01	12,361	432,017
	NUTRISYSTEM INC	COMMON STOCK USD.001	25,025	867,116
	NUVASIVE INC	COMMON STOCK USD.001	44,399	2,990,717
	NVS GLOBAL INC	COMMON STOCK USD.01	8,100	270,540
	NVE CORP	COMMON STOCK USD.01	4,717	336,935
	NVR INC	COMMON STOCK USD.01	3,100	5,173,900
	NXSTAGE MEDICAL INC	COMMON STOCK USD.001	56,900	1,491,349
	OASIS PETROLEUM INC	COMMON STOCK USD.01	206,200	3,121,868
	OCEANEERING INTL INC	COMMON STOCK USD.25	88,732	2,503,130
	OCEANFIRST FINANCIAL CORP	COMMON STOCK USD.01	22,692	681,441
	OCLARO INC	COMMON STOCK USD.01	98,800	884,260
	OCULAR THERAPEUTIX INC	COMMON STOCK USD.0001	11,300	94,581
	OCWEN FINANCIAL CORP	COMMON STOCK USD.01	96,200	518,518
	OFFICE DEPOT INC	COMMON STOCK USD.01	475,863	2,150,901
	OFG BANCORP	COMMON STOCK USD1.0	48,718	638,206
	OGE ENERGY CORP	COMMON STOCK USD.01	174,600	5,840,370
	OIL DRI CORP OF AMERICA	COMMON STOCK USD.1	5,500	210,155
	OIL STATES INTERNATIONAL INC	COMMON STOCK USD.01	45,600	1,778,400
	OLD DOMINION FREIGHT LINE	COMMON STOCK USD.1	61,020	5,234,906
	OLD LINE BANCSHARES INC	COMMON STOCK USD.01	2,400	57,552
	OLD NATIONAL BANCORP	COMMON STOCK	116,021	2,105,781
	OLD REPUBLIC INTL CORP	COMMON STOCK USD1.0	212,070	4,029,330
	OLD SECOND BANCORP INC	COMMON STOCK USD1.0	16,300	180,115
	OLIN CORP	COMMON STOCK USD1.0	146,532	3,752,685
	OLLIE S BARGAIN OUTLET HOLDI	COMMON STOCK USD.001	18,000	512,100
	OLYMPIC STEEL INC	COMMON STOCK	7,089	171,766
	OM ASSET MANAGEMENT PLC	COMMON STOCK USD.001	35,500	514,750
	OMEGA FLEX INC	COMMON STOCK USD.01	600	33,456
	OMEGA HEALTHCARE INVESTORS	REIT USD.1	166,072	5,191,411
	OMEGA PROTEIN CORP	COMMON STOCK USD.01	21,900	548,595
	OMEROS CORP	COMMON STOCK USD.01	39,900	395,808
	OMNICELL INC	COMMON STOCK USD.001	35,300	1,196,670
	OMNOVA SOLUTIONS INC	COMMON STOCK USD.1	49,800	498,000
	ON ASSIGNMENT INC	COMMON STOCK USD.01	43,152	1,905,592
	ON DECK CAPITAL INC	COMMON STOCK USD.005	42,400	196,312
	ON SEMICONDUCTOR CORP	COMMON STOCK USD.01	373,021	4,759,748

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	ONCOMED PHARMACEUTICALS INC	COMMON STOCK USD.001	7,400	57,054
	ONE GAS INC	COMMON STOCK	45,500	2,910,180
	ONE LIBERTY PROPERTIES INC	REIT USD1.0	14,985	376,423
	ONEBEACON INSURANCE GROUP A	COMMON STOCK USD.01	25,600	410,880
	ONEMAIN HOLDINGS INC	COMMON STOCK USD.01	43,000	952,020
	OPHTHOTECH CORP	COMMON STOCK USD.001	26,400	127,512
	OPKO HEALTH INC	COMMON STOCK USD.01	288,322	2,681,395
	OPPENHEIMER HOLDINGS CL A	COMMON STOCK USD.001	14,200	264,120
	OPUS BANK	COMMON STOCK	15,200	456,760
	ORASURE TECHNOLOGIES INC	COMMON STOCK USD.000001	67,110	589,226
	ORBCOMM INC	COMMON STOCK USD.001	49,900	412,673
	ORBITAL ATK INC	COMMON STOCK USD.01	51,849	4,548,713
	ORCHID ISLAND CAPITAL INC	REIT USD.01	13,400	145,122
	ORCHIDS PAPER PRODUCTS CO	COMMON STOCK USD.001	4,700	123,046
	ORGANOVO HOLDINGS INC	COMMON STOCK USD.0001	52,900	179,331
	ORION GROUP HOLDINGS INC	COMMON STOCK USD.01	24,300	241,785
	ORITANI FINANCIAL CORP	COMMON STOCK USD.01	38,000	712,500
	ORMAT TECHNOLOGIES INC	COMMON STOCK USD.001	32,100	1,721,202
	ORRSTOWN FINL SERVICES INC	COMMON STOCK	1,300	29,120
	ORTHOFIX INTERNATIONAL NV	COMMON STOCK USD.1	17,700	640,386
	OSHKOSH CORP	COMMON STOCK USD.01	64,739	4,182,787
	OSI SYSTEMS INC	COMMON STOCK	17,100	1,301,652
	OSIRIS THERAPEUTICS INC	COMMON STOCK USD.001	19,800	97,218
	OTONOMY INC	COMMON STOCK USD.001	21,200	337,080
	OTTER TAIL CORP	COMMON STOCK USD5.0	32,600	1,330,080
	OUTFRONT MEDIA INC	REIT USD.01	120,122	2,987,434
	OVASCIENCE INC	COMMON STOCK	20,300	31,059
	OVERSEAS SHIPHOLDING GROUP A	COMMON STOCK	30,200	115,666
	OVERSTOCK.COM INC	COMMON STOCK USD.0001	13,200	231,000
	OWENS + MINOR INC	COMMON STOCK USD2.0	54,550	1,925,070
	OWENS CORNING	COMMON STOCK USD.001	100,700	5,192,092
	OWENS ILLINOIS INC	COMMON STOCK USD.01	143,600	2,500,076
	OWENS REALTY MORTGAGE INC	REIT USD.01	1,900	35,188
	OXFORD IMMUNOTEC GLOBAL PLC	COMMON STOCK GBP.006705	19,700	294,515
	OXFORD INDUSTRIES INC	COMMON STOCK USD1.0	11,894	715,186
	PACIFIC BIOSCIENCES OF CALIF	COMMON STOCK USD.0001	67,100	254,980
	PACIFIC CONTINENTAL CORP	COMMON STOCK	19,793	432,477
	PACIFIC ETHANOL INC	COMMON STOCK USD.001	18,500	175,750
	PACIFIC PREMIER BANCORP INC	COMMON STOCK USD.01	24,200	855,470
	PACIRA PHARMACEUTICALS INC	COMMON STOCK USD.001	32,800	1,059,440
	PACKAGING CORP OF AMERICA	COMMON STOCK USD.01	83,800	7,107,916
	PACWEST BANCORP	COMMON STOCK	104,091	5,666,714
	PALO ALTO NETWORKS INC	COMMON STOCK USD.0001	78,600	9,828,930
	PANDORA MEDIA INC	COMMON STOCK USD.0001	204,300	2,664,072
	PANERA BREAD COMPANY CLASS A	COMMON STOCK USD.0001	20,400	4,183,836
	PANHANDLE OIL AND GAS INC A	COMMON STOCK USD.01666	13,682	322,211
	PAPA JOHN S INTL INC	COMMON STOCK USD.01	23,100	1,976,898
	PAR PACIFIC HOLDINGS INC	COMMON STOCK USD.01	20,990	305,195
	PARAMOUNT GROUP INC	REIT USD.01	155,300	2,483,247
	PARATEK PHARMACEUTICALS INC	COMMON STOCK USD.001	16,300	251,020
	PAREXEL INTERNATIONAL CORP	COMMON STOCK USD.01	47,170	3,100,012
	PARK CITY GROUP INC	COMMON STOCK USD.01	3,000	38,100
	PARK ELECTROCHEMICAL CORP	COMMON STOCK USD.1	22,850	426,153
	PARK NATIONAL CORP	COMMON STOCK	11,217	1,342,226
	PARK OHIO HOLDINGS CORP	COMMON STOCK USD1.0	8,500	362,100
	PARK STERLING CORP	COMMON STOCK USD.01	51,300	553,527
	PARKER DRILLING CO	COMMON STOCK USD.167	132,880	345,488
	PARKWAY INC	REIT USD.001	38,078	847,236
	PARSLEY ENERGY INC CLASS A	COMMON STOCK USD.01	143,300	5,049,892
	PARTY CITY HOLDCO INC	COMMON STOCK USD.01	22,000	312,400
	PATHEON NV	COMMON STOCK EUR.01	29,000	832,590
	PATRICK INDUSTRIES INC	COMMON STOCK	13,500	1,030,050
	PATTERN ENERGY GROUP INC	COMMON STOCK USD.01	63,400	1,203,966
	PATTERSON UTI ENERGY INC	COMMON STOCK USD.01	133,500	3,593,820
	PAYCOM SOFTWARE INC	COMMON STOCK USD.01	38,100	1,733,169
	PAYLOCITY HOLDING CORP	COMMON STOCK USD.001	18,400	552,184
	PBF ENERGY INC CLASS A	COMMON STOCK USD.001	84,500	2,355,860
	PC CONNECTION INC	COMMON STOCK USD.01	9,500	266,855
	PDC ENERGY INC	COMMON STOCK USD.01	49,494	3,592,275
	PDF SOLUTIONS INC	COMMON STOCK USD.00015	25,000	563,750
	PDL BIOPHARMA INC	COMMON STOCK USD.01	127,610	270,533
	PDVWIRELESS INC	COMMON STOCK USD.0001	9,800	220,990
	PEAPACK GLADSTONE FINL CORP	COMMON STOCK	10,305	318,218
	PEBBLEBROOK HOTEL TRUST	REIT USD.01	66,800	1,987,300
	PEGASYSTEMS INC	COMMON STOCK USD.01	35,662	1,283,832
	PENN NATIONAL GAMING INC	COMMON STOCK USD.01	72,300	997,017
	PENN REAL ESTATE INVEST TST	REIT USD1.0	66,848	1,267,438
	PENNS WOODS BANCORP INC	COMMON STOCK USD8.33	5,200	262,600
	PENNYMAC FINANCIAL SERVICE A	COMMON STOCK USD.0001	15,000	249,750

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	PENNYMAC MORTGAGE INVESTMENT	REIT USD.01	64,100	1,049,317
	PENSKE AUTOMOTIVE GROUP INC	COMMON STOCK USD.0001	32,000	1,658,880
	PENUMBRA INC	COMMON STOCK USD.001	22,000	1,403,600
	PEOPLE S UTAH BANCORP	COMMON STOCK USD.01	11,500	308,775
	PEOPLES BANCORP INC	COMMON STOCK	12,495	405,588
	PEOPLES FINANCIAL SERVICES	COMMON STOCK USD2.0	6,300	306,810
	PERFICIENT INC	COMMON STOCK USD.001	34,200	598,158
	PERFORMANCE FOOD GROUP CO	COMMON STOCK USD.01	32,100	770,400
	PERRY ELLIS INTERNATIONAL	COMMON STOCK USD.01	12,150	302,657
	PETMED EXPRESS INC	COMMON STOCK USD.001	26,700	615,969
	PFENEX INC	COMMON STOCK USD.001	11,800	107,026
	PFSWEB INC	COMMON STOCK USD.001	17,800	151,300
	PGT INNOVATIONS INC	COMMON STOCK USD.01	33,800	387,010
	PHARMATHENE INC	COMMON STOCK USD.0001	54,800	178,100
	PHARMERICA CORP	COMMON STOCK USD.01	27,079	681,037
	PHH CORP	COMMON STOCK USD.01	43,100	653,396
	PHI INC NON VOTING	COMMON STOCK USD.1	13,300	239,666
	PHIBRO ANIMAL HEALTH CORP A	COMMON STOCK USD.001	13,200	386,760
	PHOTRONICS INC	COMMON STOCK USD.01	59,242	669,435
	PHYSICIANS REALTY TRUST	REIT USD.01	119,800	2,271,408
	PICO HOLDINGS INC	COMMON STOCK USD.001	24,084	364,873
	PIEDMONT OFFICE REALTY TRU A	REIT USD.01	131,900	2,758,029
	PIER 1 IMPORTS INC	COMMON STOCK USD.001	95,550	815,997
	PILGRIM S PRIDE CORP	COMMON STOCK USD.01	52,430	995,646
	PINNACLE ENTERTAINMENT INC	COMMON STOCK USD.01	52,300	758,350
	PINNACLE FINANCIAL PARTNERS	COMMON STOCK USD1.0	40,260	2,790,018
	PINNACLE FOODS INC	COMMON STOCK USD.01	103,300	5,521,385
	PIONEER ENERGY SERVICES CORP	COMMON STOCK USD.1	61,505	421,309
	PIPER JAFFRAY COS	COMMON STOCK USD.01	11,841	858,473
	PJT PARTNERS INC A	COMMON STOCK	14,800	457,024
	PLANET FITNESS INC CL A	COMMON STOCK	14,300	287,430
	PLANET PAYMENT INC	COMMON STOCK USD.01	7,500	30,600
	PLANTRONICS INC	COMMON STOCK USD.01	30,400	1,664,704
	PLATFORM SPECIALTY PRODUCTS	COMMON STOCK USD.01	173,200	1,699,092
	PLEXUS CORP	COMMON STOCK USD.01	29,000	1,567,160
	PLUG POWER INC	COMMON STOCK USD.01	144,900	173,880
	PLY GEM HOLDINGS INC	COMMON STOCK USD.01	13,200	214,500
	PNM RESOURCES INC	COMMON STOCK	73,332	2,515,288
	POLARIS INDUSTRIES INC	COMMON STOCK USD.01	52,868	4,355,795
	POLYONE CORPORATION	COMMON STOCK USD.01	78,972	2,530,263
	POOL CORP	COMMON STOCK USD.001	35,374	3,690,923
	POPEYES LOUISIANA KITCHEN IN	COMMON STOCK USD.01	20,375	1,232,280
	POPULAR INC	COMMON STOCK USD.01	89,484	3,921,189
	PORTLAND GENERAL ELECTRIC CO	COMMON STOCK	77,200	3,345,076
	PORTOLA PHARMACEUTICALS INC	COMMON STOCK USD.001	43,000	964,920
	POST HOLDINGS INC	COMMON STOCK USD.01	57,101	4,590,349
	POTBELLY CORP	COMMON STOCK USD.01	19,300	248,970
	POTLATCH CORP	REIT USD1.0	40,005	1,666,208
	POWELL INDUSTRIES INC	COMMON STOCK USD.01	9,600	374,400
	POWER INTEGRATIONS INC	COMMON STOCK USD.001	24,200	1,641,970
	POWER SOLUTIONS INTERNATIONAL	COMMON STOCK USD.001	100	750
	PRA GROUP INC	COMMON STOCK USD.01	40,000	1,564,000
	PRA HEALTH SCIENCES INC	COMMON STOCK USD.01	21,300	1,174,056
	PREFERRED APARTMENT COMMUN A	REIT USD.01	12,400	184,884
	PREFERRED BANK/LOS ANGELES	COMMON STOCK	9,800	513,716
	PREFORMED LINE PRODUCTS CO	COMMON STOCK USD2.0	3,500	203,420
	PREMIER FINANCIAL BANCORP	COMMON STOCK	1,300	26,130
	PREMIER INC CLASS A	COMMON STOCK USD.01	39,700	1,205,292
	PRESTIGE BRANDS HOLDINGS INC	COMMON STOCK USD.01	45,233	2,356,639
	PRICESMART INC	COMMON STOCK USD.0001	18,500	1,544,750
	PRIMERICA INC	COMMON STOCK	41,700	2,883,555
	PRIMO WATER CORP	COMMON STOCK	18,700	229,636
	PRIMORIS SERVICES CORP	COMMON STOCK USD.0001	35,500	808,690
	PRIVATEBANCORP INC	COMMON STOCK	68,900	3,733,691
	PROASSURANCE CORP	COMMON STOCK USD.01	48,940	2,750,428
	PROGENICS PHARMACEUTICALS	COMMON STOCK USD.0013	60,205	520,171
	PROGRESS SOFTWARE CORP	COMMON STOCK USD.01	46,500	1,484,745
	PROOFPOINT INC	COMMON STOCK USD.0001	36,700	2,592,855
	PROS HOLDINGS INC	COMMON STOCK USD.001	22,900	492,808
	PROSPERITY BANCSHARES INC	COMMON STOCK USD1.0	59,300	4,256,554
	PROTAGONIST THERAPEUTICS INC	COMMON STOCK USD.00001	3,300	72,567
	PROTHENA CORP PLC	COMMON STOCK USD.01	29,800	1,465,862
	PROTO LABS INC	COMMON STOCK USD.001	19,800	1,016,730
	PROVIDENCE SERVICE CORP	COMMON STOCK USD.001	10,355	394,008
	PROVIDENT FINANCIAL SERVICES	COMMON STOCK USD.01	61,201	1,731,988
	PS BUSINESS PARKS INC/CA	REIT USD.01	18,840	2,195,237
	PTC INC	COMMON STOCK USD.01	100,000	4,627,000
	PTC THERAPEUTICS INC	COMMON STOCK USD.001	27,700	302,207
	PUMA BIOTECHNOLOGY INC	COMMON STOCK USD.0001	24,900	764,430

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	PURE STORAGE INC CLASS A	COMMON STOCK USD.0001	51,800	585,858
	PZENA INVESTMENT MANAGM CL A	COMMON STOCK USD.01	14,100	156,651
	Q2 HOLDINGS INC	COMMON STOCK USD.0001	26,500	764,525
	QAD INC A	COMMON STOCK	5,948	180,819
	QCR HOLDINGS INC	COMMON STOCK USD1.0	10,600	458,980
	QEP RESOURCES INC	COMMON STOCK USD.01	219,300	4,037,313
	QIAGEN N.V.	COMMON STOCK EUR.01	205,100	5,746,902
	QTS REALTY TRUST INC CL A	REIT USD.01	40,700	2,020,755
	QUAD GRAPHICS INC	COMMON STOCK USD.025	28,000	752,640
	QUAKER CHEMICAL CORP	COMMON STOCK USD1.0	12,800	1,637,632
	QUALITY CARE PROPERTIES	REIT USD.01	83,700	1,297,350
	QUALITY SYSTEMS INC	COMMON STOCK USD.01	47,500	624,625
	QUALYS INC	COMMON STOCK USD.001	27,200	860,880
	QUANEX BUILDING PRODUCTS	COMMON STOCK USD.01	29,255	593,877
	QUIDEL CORP	COMMON STOCK USD.001	27,738	594,148
	QUINSTREET INC	COMMON STOCK USD.001	29,900	112,424
	QUINTILES IMS HOLDINGS INC	COMMON STOCK USD.01	126,118	9,591,274
	QUORUM HEALTH CORP	COMMON STOCK USD.0001	25,986	188,918
	QUOTIENT TECHNOLOGY INC	COMMON STOCK USD.00001	47,500	510,625
	RADIAN GROUP INC	COMMON STOCK USD.001	186,780	3,358,304
	RADISYS CORP	COMMON STOCK	9,200	40,756
	RADIUS HEALTH INC	COMMON STOCK USD.0001	28,500	1,083,855
	RADNET INC	COMMON STOCK USD.0001	18,000	116,100
	RAIT FINANCIAL TRUST	REIT USD.01	77,900	261,744
	RAMBUS INC	COMMON STOCK USD.001	108,364	1,492,172
	RAMCO GERSHENSON PROPERTIES	REIT USD.01	68,227	1,131,204
	RAPID7 INC	COMMON STOCK	17,600	214,192
	RAVEN INDUSTRIES INC	COMMON STOCK USD1.0	36,582	921,866
	RAYMOND JAMES FINANCIAL INC	COMMON STOCK USD.01	115,412	7,994,589
	RAYONIER ADVANCED MATERIALS	COMMON STOCK USD.01	37,627	581,713
	RAYONIER INC	REIT	112,982	3,005,321
	RBC BEARINGS INC	COMMON STOCK USD.01	19,240	1,785,664
	RE/MAX HOLDINGS INC CL A	COMMON STOCK USD.0001	16,800	940,800
	READING INTERNATIONAL INC A	COMMON STOCK USD.01	7,900	131,140
	REAL INDUSTRY INC	COMMON STOCK	9,300	56,730
	REALNETWORKS INC	COMMON STOCK USD.001	24,775	120,407
	REALOGY HOLDINGS CORP	COMMON STOCK USD.01	125,000	3,216,250
	REALPAGE INC	COMMON STOCK USD.001	46,100	1,383,000
	REATA PHARMACEUTICALS INC A	COMMON STOCK USD.001	5,100	111,333
	RED ROBIN GOURMET BURGERS	COMMON STOCK USD.001	14,400	812,160
	RED ROCK RESORTS INC CLASS A	COMMON STOCK USD.01	25,500	591,345
	REDWOOD TRUST INC	REIT USD.01	68,900	1,047,969
	REGAL BELOIT CORP	COMMON STOCK USD.01	40,104	2,777,202
	REGAL ENTERTAINMENT GROUP A	COMMON STOCK USD.001	79,765	1,643,159
	REGENCY CENTERS CORP	REIT USD.01	93,180	6,424,761
	REGENXBIO INC	COMMON STOCK USD.0001	17,800	330,190
	REGIONAL MANAGEMENT CORP	COMMON STOCK USD.1	9,400	247,032
	REGIS CORP	COMMON STOCK USD.05	41,240	598,805
	REGULUS THERAPEUTICS INC	COMMON STOCK USD.001	34,300	77,175
	REINSURANCE GROUP OF AMERICA	COMMON STOCK USD.01	57,275	7,206,913
	REIS INC	COMMON STOCK USD.01	4,100	91,225
	RELiance STEEL + ALUMINUM	COMMON STOCK	60,986	4,850,826
	RENAISSANCERE HOLDINGS LTD	COMMON STOCK USD1.0	37,375	5,091,223
	RENASANT CORP	COMMON STOCK USD5.0	37,875	1,599,083
	RENEWABLE ENERGY GROUP INC	COMMON STOCK USD.0001	38,200	370,540
	RENT A CENTER INC	COMMON STOCK USD.01	45,850	515,813
	REPLIGEN CORP	COMMON STOCK USD.01	28,200	869,124
	REPUBLIC BANCORP INC CLASS A	COMMON STOCK	9,490	375,235
	REPUBLIC FIRST BANCORP INC	COMMON STOCK USD.01	29,900	249,665
	RESMED INC	COMMON STOCK USD.004	124,164	7,704,376
	RESOURCE CAPITAL CORP	REIT USD.001	30,917	257,539
	RESOURCES CONNECTION INC	COMMON STOCK USD.01	26,500	510,125
	RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	100,400	2,121,452
	RETAIL PROPERTIES OF AME A	REIT USD.001	210,600	3,228,498
	RETAILMENOT INC	COMMON STOCK USD.001	26,700	248,310
	RETROPHIN INC	COMMON STOCK USD.0001	31,900	603,867
	REVANCE THERAPEUTICS INC	COMMON STOCK USD.001	13,100	271,170
	REVLON INC CLASS A	COMMON STOCK USD.01	11,400	332,310
	REX AMERICAN RESOURCES CORP	COMMON STOCK USD.01	6,900	681,375
	REXFORD INDUSTRIAL REALTY IN	REIT USD.01	58,400	1,354,296
	REXNORD CORP	COMMON STOCK USD.01	71,700	1,404,603
	RH	COMMON STOCK USD.0001	34,400	1,056,080
	RICE ENERGY INC	COMMON STOCK USD.01	137,300	2,931,355
	RIGEL PHARMACEUTICALS INC	COMMON STOCK USD.001	86,763	206,496
	RIGNET INC	COMMON STOCK USD.001	11,700	270,855
	RING ENERGY INC	COMMON STOCK USD.001	31,600	410,484
	RINGCENTRAL INC CLASS A	COMMON STOCK USD.0001	56,900	1,172,140
	RITE AID CORP	COMMON STOCK USD1.0	934,800	7,702,752
	RLI CORP	COMMON STOCK USD1.0	33,000	2,083,290

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	RLJ LODGING TRUST	REIT	105,900	2,593,491
	RMR GROUP INC/THE A	COMMON STOCK	6,092	240,634
	ROADRUNNER TRANSPORTATION SY	COMMON STOCK USD.01	19,200	199,488
	ROCKWELL MEDICAL INC	COMMON STOCK	41,900	274,445
	ROGERS CORP	COMMON STOCK USD1.0	17,900	1,374,899
	ROLLINS INC	COMMON STOCK USD1.0	82,105	2,773,507
	ROSETTA STONE INC	COMMON STOCK USD.00005	2,600	23,166
	ROWAN COMPANIES PLC A	COMMON STOCK USD.125	112,300	2,121,347
	ROYAL GOLD INC	COMMON STOCK USD.01	57,500	3,642,625
	RPC INC	COMMON STOCK USD.1	60,993	1,208,271
	RPM INTERNATIONAL INC	COMMON STOCK USD.01	118,047	6,354,470
	RPX CORP	COMMON STOCK USD.0001	45,300	489,240
	RR DONNELLEY + SONS CO W/I	COMMON STOCK USD1.25	60,781	991,946
	RSP PERMIAN INC	COMMON STOCK USD.01	86,900	3,877,478
	RTI SURGICAL INC	COMMON STOCK USD.001	55,300	179,725
	RUBICON PROJECT INC/THE	COMMON STOCK USD.00001	25,200	186,984
	RUBY TUESDAY INC	COMMON STOCK USD.01	64,300	207,689
	RUDOLPH TECHNOLOGIES INC	COMMON STOCK USD.001	34,006	794,040
	RUSH ENTERPRISES INC CL B	COMMON STOCK USD.01	1,200	37,044
	RUSH ENTERPRISES INC CL A	COMMON STOCK USD.01	26,022	830,102
	RUSSELL 2000 MINI MAR17	IFUS 20170317	6,900	(124,200)
	RUTH S HOSPITALITY GROUP INC	COMMON STOCK USD.01	31,764	581,281
	RYERSON HOLDING CORP	COMMON STOCK USD.01	11,200	149,520
	RYMAN HOSPITALITY PROPERTIES	REIT USD.01	40,078	2,525,315
	S + T BANCORP INC	COMMON STOCK USD2.5	29,200	1,139,968
	S+P MID 400 EMINI MAR17	XCME 20170317	9,300	(209,540)
	SABRA HEALTH CARE REIT INC	REIT USD.01	57,709	1,409,254
	SABRE CORP	COMMON STOCK USD.01	181,900	4,538,405
	SAFEGUARD SCIENTIFICS INC	COMMON STOCK USD.1	25,306	340,366
	SAFETY INSURANCE GROUP INC	COMMON STOCK USD.01	13,900	1,024,430
	SAGA COMMUNICATIONS INC CL A	COMMON STOCK USD.01	2,300	115,690
	SAGE THERAPEUTICS INC	COMMON STOCK USD.0001	26,800	1,368,408
	SAIA INC	COMMON STOCK USD.001	24,375	1,076,156
	SALLY BEAUTY HOLDINGS INC	COMMON STOCK USD.01	128,917	3,405,987
	SANCHEZ ENERGY CORP	COMMON STOCK USD.01	42,300	381,969
	SANDERSON FARMS INC	COMMON STOCK USD1.0	17,250	1,625,640
	SANDY SPRING BANCORP INC	COMMON STOCK USD1.0	25,150	1,005,749
	SANGAMO THERAPEUTICS INC	COMMON STOCK USD.01	62,900	191,845
	SANMINA CORP	COMMON STOCK USD.01	66,700	2,444,555
	SANTANDER CONSUMER USA HOLDI	COMMON STOCK USD.01	103,200	1,393,200
	SAPIENS INTERNATIONAL CORP	COMMON STOCK USD.01	14,600	209,364
	SAREPTA THERAPEUTICS INC	COMMON STOCK USD.0001	44,300	1,215,149
	SAUL CENTERS INC	REIT USD.01	8,835	588,499
	SBA COMMUNICATIONS CORP CL A	COMMON STOCK USD.01	112,371	11,603,429
	SCANSOURCE INC	COMMON STOCK	21,500	867,525
	SCHNITZER STEEL INDS INC A	COMMON STOCK USD1.0	27,534	707,624
	SCHOLASTIC CORP	COMMON STOCK USD.01	26,000	1,234,740
	SCHULMAN (A.) INC	COMMON STOCK USD1.0	28,836	964,564
	SCHWEITZER MAUDUIT INTL INC	COMMON STOCK USD.1	26,310	1,197,894
	SCICLONE PHARMACEUTICALS INC	COMMON STOCK USD.001	42,925	463,590
	SCIENCE APPLICATIONS INTE	COMMON STOCK USD.0001	36,742	3,115,722
	SCIENTIFIC GAMES CORP A	COMMON STOCK USD.01	51,187	716,618
	SCORPIO BULKERS INC	COMMON STOCK USD.01	26,483	133,739
	SCORPIO TANKERS INC	COMMON STOCK USD.01	168,500	763,305
	SCOTTS MIRACLE GRO CO	COMMON STOCK USD.01	39,420	3,766,581
	SEABOARD CORP	COMMON STOCK USD1.0	227	897,102
	SEACOAST BANKING CORP/FL	COMMON STOCK USD.1	26,140	576,648
	SEACOR HOLDINGS INC	COMMON STOCK USD.01	16,962	1,209,051
	SEADRILL LTD	COMMON STOCK USD2.0	327,000	1,115,070
	SEARS HOLDINGS CORP	COMMON STOCK USD.01	9,500	88,255
	SEATTLE GENETICS INC	COMMON STOCK USD.001	86,124	4,544,763
	SEAWORLD ENTERTAINMENT INC	COMMON STOCK USD.01	60,200	1,139,586
	SECOND SIGHT MEDICAL PRODUCT	COMMON STOCK	2,681	5,282
	SEI INVESTMENTS COMPANY	COMMON STOCK USD.01	112,144	5,535,428
	SELECT COMFORT CORPORATION	COMMON STOCK USD.01	45,300	1,024,686
	SELECT INCOME REIT	REIT USD.01	56,400	1,421,280
	SELECT MEDICAL HOLDINGS CORP	COMMON STOCK USD.001	92,600	1,226,950
	SELECTA BIOSCIENCES INC	COMMON STOCK USD.0001	4,500	77,175
	SELECTIVE INSURANCE GROUP	COMMON STOCK USD2.0	49,258	2,120,557
	SEMGROUP CORP CLASS A	COMMON STOCK	58,449	2,440,246
	SEMTECH CORP	COMMON STOCK USD.01	60,800	1,918,240
	SENECA FOODS CORP CL A	COMMON STOCK USD.25	10,100	404,505
	SENIOR HOUSING PROP TRUST	REIT USD.01	211,690	4,007,292
	SENSIENT TECHNOLOGIES CORP	COMMON STOCK USD.1	40,300	3,166,774
	SEQUENTIAL BRANDS GROUP INC	COMMON STOCK USD.01	18,542	86,777
	SERES THERAPEUTICS INC	COMMON STOCK USD.001	15,000	148,500
	SERITAGE GROWTH PROP A REIT	REIT	21,500	918,265
	SERVICE CORP INTERNATIONAL	COMMON STOCK USD1.0	164,669	4,676,600
	SERVICEMASTER GLOBAL HOLDING	COMMON STOCK USD.01	119,000	4,482,730

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	SERVICENOW INC	COMMON STOCK USD.001	142,500	10,593,450
	SERVICESOURCE INTERNATIONAL	COMMON STOCK USD.0001	44,300	251,624
	SERVISFIRST BANCSHARES INC	COMMON STOCK USD.001	40,600	1,520,064
	SHAKE SHACK INC CLASS A	COMMON STOCK USD.01	13,900	497,481
	SHENANDOAH TELECOMMUNICATION	COMMON STOCK	39,700	1,083,810
	SHIP FINANCE INTL LTD	COMMON STOCK USD.01	53,029	787,481
	SHOE CARNIVAL INC	COMMON STOCK USD.01	16,200	437,076
	SHORE BANCSHARES INC	COMMON STOCK USD.01	2,200	33,550
	SHORETEL INC	COMMON STOCK USD.001	54,600	390,390
	SHUTTERFLY INC	COMMON STOCK USD.0001	30,993	1,555,229
	SHUTTERSTOCK INC	COMMON STOCK USD.01	14,700	698,544
	SI FINANCIAL GROUP INC	COMMON STOCK USD.01	1,000	15,400
	SIERRA BANCORP	COMMON STOCK	12,800	340,352
	SIGMA DESIGNS INC	COMMON STOCK	35,200	211,200
	SIGNATURE BANK	COMMON STOCK USD.01	47,100	7,074,420
	SILGAN HOLDINGS INC	COMMON STOCK USD.01	35,159	1,799,438
	SILICOM LTD	COMMON STOCK ILS.01	3,100	127,379
	SILICON LABORATORIES INC	COMMON STOCK USD.0001	35,600	2,314,000
	SILVER BAY REALTY TRUST CORP	REIT USD.01	34,058	583,754
	SILVER SPRING NETWORKS INC	COMMON STOCK USD.001	29,700	395,307
	SIMMONS FIRST NATL CORP CL A	COMMON STOCK USD.01	24,500	1,522,675
	SIMPSON MANUFACTURING CO INC	COMMON STOCK USD.01	39,400	1,723,750
	SINCLAIR BROADCAST GROUP A	COMMON STOCK USD.01	57,296	1,910,822
	SIRIUS XM HOLDINGS INC	COMMON STOCK USD.001	1,596,696	7,105,297
	SITEONE LANDSCAPE SUPPLY INC	COMMON STOCK USD.01	9,600	333,408
	SIX FLAGS ENTERTAINMENT CORP	COMMON STOCK	63,100	3,783,476
	SJW GROUP	COMMON STOCK USD.001	15,067	843,451
	SKECHERS USA INC CL A	COMMON STOCK USD.001	121,100	2,976,638
	SKYWEST INC	COMMON STOCK	48,666	1,773,876
	SLM CORP	COMMON STOCK USD.2	376,300	4,146,826
	SM ENERGY CO	COMMON STOCK USD.01	86,300	2,975,624
	SMART + FINAL STORES INC	COMMON STOCK USD.001	17,900	252,390
	SMITH (A.O.) CORP	COMMON STOCK USD1.0	130,168	6,163,455
	SNYDERS LANCE INC	COMMON STOCK USD.833	71,262	2,732,185
	SONIC AUTOMOTIVE INC CLASS A	COMMON STOCK USD.01	25,400	581,660
	SONIC CORP	COMMON STOCK USD.01	43,533	1,154,060
	SONOCO PRODUCTS CO	COMMON STOCK	90,920	4,791,484
	SONUS NETWORKS INC	COMMON STOCK USD.001	42,563	268,147
	SORRENTO THERAPEUTICS INC	COMMON STOCK USD.0001	26,800	131,320
	SOTHEBY S	COMMON STOCK USD.01	43,600	1,737,896
	SOUTH JERSEY INDUSTRIES	COMMON STOCK USD1.25	70,700	2,381,883
	SOUTH STATE CORP	COMMON STOCK USD2.5	20,939	1,830,069
	SOUTHERN COPPER CORP	COMMON STOCK USD.01	73,203	2,338,104
	SOUTHERN FIRST BANCSHARES	COMMON STOCK USD.01	1,600	57,600
	SOUTHERN MISSOURI BANCORP	COMMON STOCK USD.01	1,200	42,456
	SOUTHERN NATL BANCORP OF VA	COMMON STOCK USD.01	1,000	16,340
	SOUTHSIDE BANCSHARES INC	COMMON STOCK USD1.25	25,433	958,061
	SOUTHWEST BANCORP INC/OKLA	COMMON STOCK USD1.0	21,400	620,600
	SOUTHWEST GAS HOLDINGS INC	COMMON STOCK USD1.0	43,400	3,325,308
	SP PLUS CORP	COMMON STOCK USD.001	13,700	385,655
	SPARK THERAPEUTICS INC	COMMON STOCK USD.001	17,000	848,300
	SPARTAN MOTORS INC	COMMON STOCK USD.01	18,500	171,125
	SPARTANNASH CO	COMMON STOCK	33,558	1,326,883
	SPARTON CORP	COMMON STOCK USD1.25	9,600	228,960
	SPECTRANETICS CORP	COMMON STOCK USD.001	39,434	966,133
	SPECTRUM BRANDS HOLDINGS INC	COMMON STOCK USD.01	21,500	2,630,095
	SPECTRUM PHARMACEUTICALS INC	COMMON STOCK USD.001	67,339	298,312
	SPEEDWAY MOTORSPORTS INC	COMMON STOCK USD.01	14,400	312,048
	SPIRE INC	COMMON STOCK USD1.0	40,100	2,588,455
	SPIRIT AEROSYSTEMS HOLD CL A	COMMON STOCK USD.01	108,730	6,344,396
	SPIRIT AIRLINES INC	COMMON STOCK USD.0001	64,900	3,755,114
	SPIRIT REALTY CAPITAL INC	REIT USD.01	426,578	4,632,637
	SPLUNK INC	COMMON STOCK USD.001	117,700	6,020,355
	SPOK HOLDINGS INC	COMMON STOCK USD.0001	25,260	524,145
	SPORTSMAN S WAREHOUSE HOLDIN	COMMON STOCK USD.01	23,000	215,970
	SPRINT CORP	COMMON STOCK USD.01	679,028	5,717,416
	SPROUTS FARMERS MARKET INC	COMMON STOCK USD.001	122,200	2,312,024
	SPS COMMERCE INC	COMMON STOCK USD.001	14,600	1,020,394
	SPX CORP	COMMON STOCK USD.01	35,586	844,100
	SPX FLOW INC	COMMON STOCK USD.01	31,186	999,823
	SQUARE INC A	COMMON STOCK USD.000001	55,500	756,465
	SRC ENERGY INC	COMMON STOCK USD.001	163,060	1,452,865
	SS+C TECHNOLOGIES HOLDINGS	COMMON STOCK USD.01	152,600	4,364,360
	SSGA	G STIFF ERISA QUALIFIED	16,257,388	16,257,388
	ST JOE CO/THE	COMMON STOCK	53,600	1,018,400
	STAAR SURGICAL CO	COMMON STOCK USD.01	35,900	389,515
	STAG INDUSTRIAL INC	REIT USD.01	58,400	1,394,008
	STAGE STORES INC	COMMON STOCK USD.01	35,248	154,034
	STAMPS.COM INC	COMMON STOCK USD.001	15,450	1,771,343

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	STANDARD MOTOR PRODS	COMMON STOCK USD2.0	19,200	1,021,824
	STANDEX INTERNATIONAL CORP	COMMON STOCK USD1.5	12,400	1,089,340
	STARWOOD PROPERTY TRUST INC	REIT USD.01	210,800	4,627,060
	STATE AUTO FINANCIAL CORP	COMMON STOCK	14,700	394,107
	STATE BANK FINANCIAL CORP	COMMON STOCK USD.01	30,700	824,602
	STATE NATIONAL COS INC	COMMON STOCK USD.001	19,800	274,428
	STEEL DYNAMICS INC	COMMON STOCK USD.005	209,300	7,446,894
	STEELCASE INC CL A	COMMON STOCK	70,090	1,254,611
	STEIN MART INC	COMMON STOCK USD.01	27,600	151,248
	STEMLINE THERAPEUTICS INC	COMMON STOCK USD.0001	8,600	92,020
	STEPAN CO	COMMON STOCK USD1.0	18,832	1,534,431
	STERLING BANCORP/DE	COMMON STOCK USD.01	111,994	2,620,660
	STEVEN MADDEN LTD	COMMON STOCK USD.0001	54,512	1,948,804
	STEWART INFORMATION SERVICES	COMMON STOCK USD1.0	21,500	990,720
	STIFEL FINANCIAL CORP	COMMON STOCK USD.15	58,666	2,930,367
	STILLWATER MINING CO	COMMON STOCK USD.01	114,543	1,845,288
	STOCK YARDS BANCORP INC	COMMON STOCK	22,865	1,073,512
	STONEGATE BANK	COMMON STOCK USD.01	8,900	371,397
	STONERIDGE INC	COMMON STOCK	23,800	421,022
	STORE CAPITAL CORP	REIT USD.01	132,300	3,269,133
	STRAIGHT PATH COMM B	COMMON STOCK USD.01	8,000	271,280
	STRATASYS LTD	COMMON STOCK ILS.01	44,100	729,414
	STRATTEC SECURITY CORP	COMMON STOCK USD.01	1,500	60,450
	STRATUS PROPERTIES INC	COMMON STOCK USD.01	1,500	49,125
	STRAYER EDUCATION INC	COMMON STOCK USD.01	9,300	749,859
	STURM RUGER + CO INC	COMMON STOCK USD1.0	16,200	853,740
	SUCAMPO PHARMACEUTICALS CL A	COMMON STOCK USD.01	21,500	291,325
	SUFFOLK BANCORP	COMMON STOCK USD2.5	10,770	461,171
	SUMMIT FINANCIAL GROUP INC	COMMON STOCK USD2.5	1,500	41,295
	SUMMIT HOTEL PROPERTIES INC	REIT	77,400	1,240,722
	SUMMIT MATERIALS INC CL A	COMMON STOCK USD.01	74,278	1,767,068
	SUN BANCORP INC NJ	COMMON STOCK USD5.0	6,180	160,680
	SUN COMMUNITIES INC	REIT USD.01	59,800	4,581,278
	SUN HYDRAULICS CORP	COMMON STOCK USD.001	19,700	787,409
	SUNCOKE ENERGY INC	COMMON STOCK USD.01	70,660	801,284
	SUNPOWER CORP	COMMON STOCK USD.001	42,985	284,131
	SUNRUN INC	COMMON STOCK USD.0001	55,900	296,829
	SUNSTONE HOTEL INVESTORS INC	REIT USD.01	185,906	2,835,067
	SUPER MICRO COMPUTER INC	COMMON STOCK USD.001	32,700	917,235
	SUPERIOR ENERGY SERVICES INC	COMMON STOCK USD.001	139,770	2,359,318
	SUPERIOR INDUSTRIES INTL	COMMON STOCK	25,600	674,560
	SUPERIOR UNIFORM GROUP INC	COMMON STOCK	589	11,556
	SUPERNUS PHARMACEUTICALS INC	COMMON STOCK USD.001	41,300	1,042,825
	SUPERVALU INC	COMMON STOCK USD.01	240,700	1,124,069
	SUPREME INDS INC CLASS A	COMMON STOCK USD.1	18,000	282,600
	SURGERY PARTNERS INC	COMMON STOCK USD.01	13,600	215,560
	SURGICAL CARE AFFILIATES INC	COMMON STOCK USD.01	23,600	1,091,972
	SURMODICS INC	COMMON STOCK USD.05	16,025	407,035
	SVB FINANCIAL GROUP	COMMON STOCK USD.001	46,000	7,896,360
	SWIFT TRANSPORTATION CO	COMMON STOCK USD.001	65,916	1,605,714
	SYKES ENTERPRISES INC	COMMON STOCK USD.01	37,043	1,069,061
	SYNAPTICS INC	COMMON STOCK USD.001	31,900	1,709,202
	SYNCHRONOSS TECHNOLOGIES INC	COMMON STOCK USD.0001	39,200	1,501,360
	SYNERGY PHARMACEUTICALS INC	COMMON STOCK USD.0001	159,700	972,573
	SYNNEX CORP	COMMON STOCK USD.001	25,300	3,061,806
	SYNOPSIS INC	COMMON STOCK USD.01	135,547	7,978,296
	SYNOVUS FINANCIAL CORP	COMMON STOCK USD1.0	115,903	4,761,295
	SYNTEL INC	COMMON STOCK	30,700	607,553
	SYNUTRA INTERNATIONAL INC	COMMON STOCK USD.0001	19,399	103,785
	SYSTEMAX INC	COMMON STOCK USD.01	10,600	92,962
	T MOBILE US INC	COMMON STOCK USD.0001	257,500	14,808,825
	T2 BIOSYSTEMS INC	COMMON STOCK USD.001	19,900	104,674
	TABLEAU SOFTWARE INC CL A	COMMON STOCK USD.0001	48,900	2,061,135
	TAHOE RESOURCES INC	COMMON STOCK	263,600	2,483,112
	TAILORED BRANDS INC	COMMON STOCK USD.01	40,060	1,023,533
	TAKE TWO INTERACTIVE SOFTWARE	COMMON STOCK USD.01	75,850	3,738,647
	TANDEM DIABETES CARE INC	COMMON STOCK	11,500	24,725
	TANGER FACTORY OUTLET CENTER	REIT USD.01	84,292	3,015,968
	TANGOE INC/CT	COMMON STOCK USD.0001	27,800	219,064
	TARGA RESOURCES CORP	COMMON STOCK USD.001	141,600	7,939,512
	TAUBMAN CENTERS INC	REIT USD.01	54,100	3,999,613
	TAYLOR MORRISON HOME CORP A	COMMON STOCK USD.00001	28,200	543,132
	TCF FINANCIAL CORP	COMMON STOCK USD.01	146,075	2,861,609
	TD AMERITRADE HOLDING CORP	COMMON STOCK USD.01	222,976	9,721,754
	TEAM HEALTH HOLDINGS INC	COMMON STOCK USD.01	61,100	2,654,795
	TEAM INC	COMMON STOCK USD.3	27,046	1,061,556
	TECH DATA CORP	COMMON STOCK USD.0015	32,475	2,749,983
	TECHTARGET	COMMON STOCK USD.001	10,300	87,859
	TEEKAY CORP	COMMON STOCK USD.001	44,200	354,926

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	TEEKAY TANKERS LTD CLASS A	COMMON STOCK USD.01	72,800	164,528
	TEJON RANCH CO	COMMON STOCK USD.5	15,384	391,215
	TELADOC INC	COMMON STOCK USD.001	13,500	222,750
	TELEDYNE TECHNOLOGIES INC	COMMON STOCK USD.01	30,237	3,719,151
	TELEFLEX INC	COMMON STOCK USD1.0	39,076	6,297,097
	TELENAV INC	COMMON STOCK USD.001	23,400	164,970
	TELEPHONE AND DATA SYSTEMS	COMMON STOCK USD.01	81,995	2,367,196
	TELETECH HOLDINGS INC	COMMON STOCK USD.01	19,400	591,700
	TELIGENT INC	COMMON STOCK USD.01	35,800	236,638
	TEMPUR SEALY INTERNATIONAL I	COMMON STOCK USD.01	46,629	3,183,828
	TENET HEALTHCARE CORP	COMMON STOCK USD.05	70,000	1,038,800
	TENNANT CO	COMMON STOCK USD.375	16,100	1,146,320
	TENNECO INC	COMMON STOCK USD.01	52,982	3,309,786
	TERADYNE INC	COMMON STOCK USD.125	187,900	4,772,660
	TEREX CORP	COMMON STOCK USD.01	98,300	3,099,399
	TERRAFORM GLOBAL INC CL A	COMMON STOCK USD.01	75,400	297,830
	TERRAFORM POWER INC A	COMMON STOCK USD.01	77,400	991,494
	TERRAVIA HOLDINGS INC	COMMON STOCK USD.001	66,100	76,015
	TERRENO REALTY CORP	REIT USD.01	42,400	1,207,976
	TERRITORIAL BANCORP INC	COMMON STOCK USD.01	11,200	367,808
	TESARO INC	COMMON STOCK USD.0001	25,100	3,375,448
	TESCO CORP	COMMON STOCK	29,000	239,250
	TESLA INC	COMMON STOCK USD.001	111,575	23,842,462
	TETRA TECH INC	COMMON STOCK USD.01	52,283	2,256,011
	TETRA TECHNOLOGIES INC	COMMON STOCK USD.01	81,605	409,657
	TETRAPHASE PHARMACEUTICALS I	COMMON STOCK USD.001	31,200	125,736
	TEXAS CAPITAL BANCSHARES INC	COMMON STOCK USD.01	40,825	3,200,680
	TEXAS ROADHOUSE INC	COMMON STOCK USD.001	60,515	2,919,244
	TEXTAINER GROUP HOLDINGS LTD	COMMON STOCK USD.01	20,500	152,725
	TFS FINANCIAL CORP	COMMON STOCK USD.01	52,700	1,003,408
	TG THERAPEUTICS INC	COMMON STOCK USD.001	25,100	116,715
	THERAPEUTICSMD INC	COMMON STOCK USD.001	126,800	731,636
	THERAVANCE BIOPHARMA INC	COMMON STOCK	31,828	1,014,677
	THERMON GROUP HOLDINGS INC	COMMON STOCK USD.001	27,000	515,430
	THIRD POINT REINSURANCE LTD	COMMON STOCK USD.1	73,400	847,770
	THOMSON REUTERS CORP	COMMON STOCK	271,300	11,877,514
	THOR INDUSTRIES INC	COMMON STOCK USD.1	43,100	4,312,155
	TIDEWATER INC	COMMON STOCK USD.1	48,535	165,504
	TIER REIT INC	REIT USD.0001	40,600	706,034
	TILE SHOP HLDGS INC	COMMON STOCK USD.0001	29,000	566,950
	TILLY S INC CLASS A SHRS	COMMON STOCK USD.001	2,000	26,380
	TIME INC	COMMON STOCK USD.01	94,800	1,692,180
	TIMKEN CO	COMMON STOCK	66,975	2,658,908
	TIMKENSTEEL CORP	COMMON STOCK	38,887	601,971
	TIPTREE INC	COMMON STOCK USD.001	4,600	28,290
	TITAN INTERNATIONAL INC	COMMON STOCK	53,100	595,251
	TITAN MACHINERY INC	COMMON STOCK USD.00001	16,681	243,042
	TIVITY HEALTH INC	COMMON STOCK USD.001	36,100	821,275
	TIVO CORP	COMMON STOCK USD.001	108,285	2,263,157
	TOBIRA THERAPEUTICS IN	COMMON STOCK	7,800	107,172
	TOKAI PHARMACEUTICALS INC	COMMON STOCK USD.001	8,200	8,019
	TOLL BROTHERS INC	COMMON STOCK USD.01	135,600	4,203,600
	TOMPKINS FINANCIAL CORP	COMMON STOCK USD.1	13,787	1,303,423
	TOOTSIE ROLL INDS	COMMON STOCK USD.694	16,576	658,896
	TOPBUILD CORP	COMMON STOCK	33,500	1,192,600
	TORO CO	COMMON STOCK USD1.0	93,712	5,243,186
	TOWER INTERNATIONAL INC	COMMON STOCK USD.01	17,800	504,630
	TOWNE BANK	COMMON STOCK USD1.667	46,990	1,562,418
	TOWNSQUARE MEDIA INC CL A	COMMON STOCK USD.01	1,200	12,492
	TRANSENTERIX INC	COMMON STOCK USD.001	39,400	51,220
	TRANSUNION	COMMON STOCK USD.01	46,200	1,428,966
	TRAVELPORT WORLDWIDE LTD	COMMON STOCK USD.0025	102,200	1,441,020
	TRC COS INC	COMMON STOCK USD.1	1,700	18,020
	TRECORA RESOURCES	COMMON STOCK USD.1	21,400	296,390
	TREDEGAR CORP	COMMON STOCK	27,946	670,704
	TREEHOUSE FOODS INC	COMMON STOCK USD.01	49,784	3,593,907
	TREVENA INC	COMMON STOCK USD.001	39,800	234,024
	TREX COMPANY INC	COMMON STOCK USD.01	26,182	1,686,121
	TRI POINTE GROUP INC	COMMON STOCK USD.01	133,700	1,534,876
	TRIBUNE MEDIA CO A	COMMON STOCK	71,400	2,497,572
	TRICO BANCSHARES	COMMON STOCK	16,900	577,642
	TRIMAS CORP	COMMON STOCK USD.01	39,000	916,500
	TRIMBLE INC	COMMON STOCK	223,870	6,749,681
	TRINET GROUP INC	COMMON STOCK USD.000025	32,900	842,898
	TRINITY INDUSTRIES INC	COMMON STOCK USD.01	130,600	3,625,456
	TRINITY PLACE HOLDINGS INC	COMMON STOCK	2,700	25,029
	TRINSEO SA	COMMON STOCK USD.01	24,800	1,470,640
	TRIPLE S MANAGEMENT CORP B	COMMON STOCK USD1.0	22,800	471,960
	TRISTATE CAPITAL HLDGS INC	COMMON STOCK	13,000	287,300

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	TRITON INTERNATIONAL LTD/BER	COMMON STOCK USD.01	32,785	518,003
	TRIUMPH BANCORP INC	COMMON STOCK USD.01	8,300	217,045
	TRIUMPH GROUP INC	COMMON STOCK USD.001	45,100	1,195,150
	TRIUS THERAPEUTICS INC	COMMON STOCK	30,500	0
	TRONC INC	COMMON STOCK USD.01	23,900	331,493
	TRONOX LTD CL A	COMMON STOCK USD.01	51,200	527,872
	TROVAGENE INC	COMMON STOCK USD.001	26,100	54,810
	TRUEBLUE INC	COMMON STOCK	36,428	897,950
	TRUECAR INC	COMMON STOCK USD.0001	48,400	605,000
	TRUPANION INC	COMMON STOCK USD.00001	19,500	302,640
	TRUSTCO BANK CORP NY	COMMON STOCK USD1.0	81,033	709,039
	TRUSTMARK CORP	COMMON STOCK	64,982	2,316,608
	TTM TECHNOLOGIES	COMMON STOCK USD.001	64,468	878,699
	TUESDAY MORNING CORP	COMMON STOCK USD.01	38,450	207,630
	TUPPERWARE BRANDS CORP	COMMON STOCK USD.01	45,000	2,367,900
	TUTOR PERINI CORP	COMMON STOCK USD1.0	32,549	911,372
	TWILIO INC A	COMMON STOCK USD.001	10,300	297,155
	TWITTER INC	COMMON STOCK USD.000005	572,900	9,338,270
	TWO HARBORS INVESTMENT CORP	REIT	302,400	2,636,928
	TYLER TECHNOLOGIES INC	COMMON STOCK USD.01	29,114	4,156,606
	U.S. PHYSICAL THERAPY INC	COMMON STOCK USD.01	10,900	765,180
	UBIQUITI NETWORKS INC	COMMON STOCK USD.001	22,300	1,288,940
	UFP TECHNOLOGIES INC	COMMON STOCK USD.01	1,100	27,995
	UGI CORP	COMMON STOCK	151,600	6,985,728
	ULTIMATE SOFTWARE GROUP INC	COMMON STOCK USD.01	25,220	4,598,867
	ULTRA CLEAN HOLDINGS INC	COMMON STOCK USD.001	19,500	189,150
	ULTRAGENYX PHARMACEUTICAL IN	COMMON STOCK USD.001	31,700	2,228,827
	ULTRATECH INC	COMMON STOCK USD.001	19,100	458,018
	UMB FINANCIAL CORP	COMMON STOCK USD1.0	39,684	3,060,430
	UMH PROPERTIES INC	REIT USD.1	12,400	186,620
	UMPQUA HOLDINGS CORP	COMMON STOCK	198,935	3,735,999
	UNIFI INC	COMMON STOCK USD.1	14,300	466,609
	UNIFIRST CORP/MA	COMMON STOCK USD.1	13,800	1,982,370
	UNION BANKSHARES CORP	COMMON STOCK USD1.33	40,471	1,446,434
	UNION BANKSHARES INC /VT	COMMON STOCK USD2.0	1,000	45,450
	UNISYS CORP	COMMON STOCK USD.01	47,140	704,743
	UNIT CORP	COMMON STOCK USD.2	48,650	1,307,226
	UNITED BANKSHARES INC	COMMON STOCK USD2.5	56,993	2,635,926
	UNITED COMMUNITY BANKS/GA	COMMON STOCK USD1.0	60,462	1,790,884
	UNITED COMMUNITY FINANCIAL	COMMON STOCK	26,600	237,804
	UNITED FINANCIAL BANCORP INC	COMMON STOCK	52,757	958,067
	UNITED FIRE GROUP INC	COMMON STOCK USD.001	17,500	860,475
	UNITED INSURANCE HOLDINGS CO	COMMON STOCK USD.0001	14,900	225,586
	UNITED NATURAL FOODS INC	COMMON STOCK USD.01	45,300	2,161,716
	UNITED STATES LIME + MINERAL	COMMON STOCK USD.1	2,700	204,525
	UNITED STATES STEEL CORP	COMMON STOCK USD1.0	135,800	4,482,758
	UNITED THERAPEUTICS CORP	COMMON STOCK USD.01	39,110	5,609,547
	UNITI GROUP INC	REIT USD.0001	110,220	2,800,690
	UNITIL CORP	COMMON STOCK	12,900	584,886
	UNIVAR INC	COMMON STOCK USD.01	34,600	981,602
	UNIVERSAL AMERICAN CORP	COMMON STOCK USD.01	37,161	369,752
	UNIVERSAL CORP/VA	COMMON STOCK	19,566	1,247,333
	UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01	35,100	1,976,130
	UNIVERSAL ELECTRONICS INC	COMMON STOCK USD.01	12,900	832,695
	UNIVERSAL FOREST PRODUCTS	COMMON STOCK	17,200	1,757,496
	UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	10,100	662,459
	UNIVERSAL INSURANCE HOLDINGS	COMMON STOCK USD.01	33,500	951,400
	UNIVERSAL LOGISTICS HOLDINGS	COMMON STOCK	8,000	130,800
	UNIVEST CORP OF PENNSYLVANIA	COMMON STOCK USD5.0	23,316	720,464
	URBAN EDGE PROPERTIES	REIT USD.01	84,300	2,319,093
	URSTADT BIDDLE CLASS A	REIT USD.01	26,600	641,326
	US CELLULAR CORP	COMMON STOCK USD1.0	12,350	539,942
	US CONCRETE INC	COMMON STOCK USD.001	11,700	766,350
	US DOLLAR		288,802	288,802
	US ECOLOGY INC	COMMON STOCK USD.01	18,800	924,020
	US FOODS HOLDING CORP	COMMON STOCK USD.01	38,600	1,060,728
	US SILICA HOLDINGS INC	COMMON STOCK USD.01	66,000	3,740,880
	USA TECHNOLOGIES INC	COMMON STOCK	20,400	87,720
	USA TRUCK INC	COMMON STOCK USD.01	5,400	47,034
	USANA HEALTH SCIENCES INC	COMMON STOCK USD.001	9,780	598,536
	USG CORP	COMMON STOCK USD.1	83,225	2,403,538
	UTAH MEDICAL PRODUCTS INC	COMMON STOCK USD.01	2,400	174,600
	VAIL RESORTS INC	COMMON STOCK USD.01	34,500	5,565,195
	VALIDUS HOLDINGS LTD	COMMON STOCK USD.175	65,879	3,624,004
	VALLEY NATIONAL BANCORP	COMMON STOCK	220,517	2,566,818
	VALMONT INDUSTRIES	COMMON STOCK USD1.0	20,200	2,846,180
	VALSPAR CORP/THE	COMMON STOCK USD.5	69,058	7,155,099
	VALVOLINE INC	COMMON STOCK USD.01	31,000	666,500
	VANDA PHARMACEUTICALS INC	COMMON STOCK USD.001	38,600	615,670

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	VANTIV INC CL A	COMMON STOCK USD.00001	138,900	8,281,218
	VARONIS SYSTEMS INC	COMMON STOCK USD.001	11,800	316,240
	VASCO DATA SECURITY INTL	COMMON STOCK USD.001	26,597	363,049
	VASCULAR SOLUTIONS INC	COMMON STOCK USD.01	16,000	897,600
	VCA INC	COMMON STOCK USD.001	68,200	4,681,930
	VECTOR GROUP LTD	COMMON STOCK USD.1	82,553	1,877,255
	VECTREN CORP	COMMON STOCK	75,288	3,926,269
	VECTRUS INC	COMMON STOCK USD.01	10,072	240,217
	VEECO INSTRUMENTS INC	COMMON STOCK USD.01	39,500	1,151,425
	VEEVA SYSTEMS INC CLASS A	COMMON STOCK USD.00001	84,100	3,422,870
	VERA BRADLEY INC	COMMON STOCK	19,200	225,024
	VEREIT INC	REIT USD.01	855,200	7,234,992
	VERIFONE SYSTEMS INC	COMMON STOCK USD.01	103,761	1,839,683
	VERINT SYSTEMS INC	COMMON STOCK USD.001	56,048	1,975,692
	VERITEX HOLDINGS INC	COMMON STOCK USD.01	7,300	194,983
	VERITIV CORP	COMMON STOCK USD.01	7,500	403,125
	VERSARTIS INC	COMMON STOCK USD.0001	27,900	415,710
	VERSUM MATERIALS INC	COMMON STOCK USD1.0	87,800	2,464,546
	VIAD CORP	COMMON STOCK USD1.5	18,294	806,765
	VIASAT INC	COMMON STOCK USD.0001	45,880	3,038,174
	VIAVI SOLUTIONS INC	COMMON STOCK USD.001	211,100	1,726,798
	VICOR CORP	COMMON STOCK USD.01	20,000	302,000
	VILLAGE SUPER MARKET CLASS A	COMMON STOCK	6,800	210,120
	VINCE HOLDING CORP	COMMON STOCK USD.001	14,764	59,794
	VIRNETX HOLDING CORP	COMMON STOCK USD.0001	41,600	91,520
	VIRTU FINANCIAL INC CLASS A	COMMON STOCK USD.00001	15,900	253,605
	VIRTUS INVESTMENT PARTNERS	COMMON STOCK USD.01	5,300	625,665
	VIRTUSA CORP	COMMON STOCK USD.01	22,844	573,841
	VISHAY INTERTECHNOLOGY INC	COMMON STOCK USD.1	129,758	2,102,080
	VISHAY PRECISION GROUP	COMMON STOCK	11,477	216,915
	VISTA OUTDOOR INC	COMMON STOCK USD.01	53,868	1,987,729
	VISTEON CORP	COMMON STOCK	31,100	2,498,574
	VITAL THERAPIES INC	COMMON STOCK USD.0001	16,200	70,470
	VITAMIN SHOPPE INC	COMMON STOCK USD.01	26,975	640,656
	VIVINT SOLAR INC	COMMON STOCK USD.01	18,000	45,900
	VMWARE INC CLASS A	COMMON STOCK USD.01	73,836	5,813,108
	VOCERA COMMUNICATIONS INC	COMMON STOCK USD.0003	17,500	323,575
	VONAGE HOLDINGS CORP	COMMON STOCK USD.001	170,000	1,164,500
	VOYA FINANCIAL INC	COMMON STOCK USD.01	181,200	7,106,664
	VOYAGER THERAPEUTICS INC	COMMON STOCK USD.001	10,300	131,222
	VSE CORP	COMMON STOCK USD.05	9,000	349,560
	VWR CORP	COMMON STOCK USD.01	68,100	1,704,543
	W+T OFFSHORE INC	COMMON STOCK USD.00001	37,200	103,044
	WABASH NATIONAL CORP	COMMON STOCK USD.01	58,657	927,954
	WABCO HOLDINGS INC	COMMON STOCK USD.01	47,815	5,075,562
	WABTEC CORP	COMMON STOCK USD.01	75,904	6,301,550
	WADDELL + REED FINANCIAL A	COMMON STOCK USD.01	77,008	1,502,426
	WAGeworks INC	COMMON STOCK USD.001	32,600	2,363,500
	WALKER + DUNLOP INC	COMMON STOCK	20,400	636,480
	WALTER INVESTMENT MANAGEMENT	COMMON STOCK USD.01	34,982	166,165
	WASHINGTON FEDERAL INC	COMMON STOCK USD1.0	82,022	2,817,456
	WASHINGTON PRIME GROUP INC	REIT USD.0001	160,218	1,667,869
	WASHINGTON REIT	REIT USD.01	68,100	2,226,189
	WASHINGTON TRUST BANCORP	COMMON STOCK USD.0625	15,400	863,170
	WASHINGTONFIRST BANKSHARE	COMMON STOCK USD5.0	3,050	88,420
	WATERSTONE FINANCIAL INC	COMMON STOCK USD.01	21,342	392,693
	WATSCO INC	COMMON STOCK USD.5	22,500	3,332,700
	WATTS WATER TECHNOLOGIES A	COMMON STOCK USD.1	23,700	1,545,240
	WAVE LIFE SCIENCES LTD	COMMON STOCK	6,600	172,590
	WAYFAIR INC CLASS A	COMMON STOCK USD.001	27,200	953,360
	WCI COMMUNITIES INC	COMMON STOCK USD.01	15,100	354,095
	WD 40 CO	COMMON STOCK USD.001	12,600	1,472,940
	WEATHERFORD INTERNATIONAL PL	COMMON STOCK USD.001	873,900	4,360,761
	WEB.COM GROUP INC	COMMON STOCK USD.001	34,900	738,135
	WEBMD HEALTH CORP	COMMON STOCK USD.01	33,950	1,682,902
	WEBSTER FINANCIAL CORP	COMMON STOCK USD.01	82,362	4,470,609
	WEIGHT WATCHERS INTL INC	COMMON STOCK	27,700	317,165
	WEINGARTEN REALTY INVESTORS	REIT USD.03	103,450	3,702,476
	WEIS MARKETS INC	COMMON STOCK	10,100	675,084
	WELBILT INC	COMMON STOCK USD.01	112,300	2,170,759
	WELLCARE HEALTH PLANS INC	COMMON STOCK USD.01	40,100	5,496,908
	WENDY S CO/THE	COMMON STOCK USD.1	186,577	2,522,521
	WERNER ENTERPRISES INC	COMMON STOCK USD.01	44,532	1,200,137
	WESBANCO INC	COMMON STOCK USD2.0833	35,219	1,516,530
	WESCO AIRCRAFT HOLDINGS INC	COMMON STOCK USD.001	53,700	802,815
	WESCO INTERNATIONAL INC	COMMON STOCK USD.01	43,165	2,872,631
	WEST BANCORPORATION	COMMON STOCK	19,400	479,180
	WEST CORP	COMMON STOCK USD.001	45,500	1,126,580
	WEST MARINE INC	COMMON STOCK USD.001	22,400	234,528

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			Shares/ Par Value	
	WEST PHARMACEUTICAL SERVICES	COMMON STOCK USD.25	65,000	5,513,950
	WESTAMERICA BANCORPORATION	COMMON STOCK	22,038	1,386,851
	WESTAR ENERGY INC	COMMON STOCK USD5.0	126,800	7,145,180
	WESTERN ALLIANCE BANCORP	COMMON STOCK USD.0001	83,582	4,071,279
	WESTERN ASSET MORTGAGE CAPIT	REIT USD.01	25,475	256,533
	WESTERN NEW ENGLAND BANCORP	COMMON STOCK USD.01	22,100	206,635
	WESTERN REFINING INC	COMMON STOCK USD.01	75,900	2,872,815
	WESTLAKE CHEMICAL CORP	COMMON STOCK USD.01	34,800	1,948,452
	WESTMORELAND COAL CO	COMMON STOCK USD2.5	14,500	256,215
	WESTWOOD HOLDINGS GROUP INC	COMMON STOCK USD.01	6,929	415,671
	WEX INC	COMMON STOCK USD.01	33,781	3,769,960
	WEYCO GROUP INC	COMMON STOCK USD1.0	6,586	206,142
	WGL HOLDINGS INC	COMMON STOCK	45,008	3,433,210
	WHITE MOUNTAINS INSURANCE GP	COMMON STOCK USD1.0	3,800	3,176,990
	WHITESTONE REIT	REIT USD.001	20,700	297,666
	WHITEWAVE FOODS CO	COMMON STOCK USD.01	154,390	8,584,084
	WHITING PETROLEUM CORP	COMMON STOCK USD.001	185,257	2,226,789
	WI TREASURY SEC	0.01% 02 Mar 2017	2,157,000	2,155,490
	WILEY (JOHN) + SONS CLASS A	COMMON STOCK USD1.0	40,733	2,219,949
	WILLIAM LYON HOMES CL A	COMMON STOCK USD.01	27,500	523,325
	WILLIAMS SONOMA INC	COMMON STOCK USD.01	80,438	3,892,395
	WINDSTREAM HOLDINGS INC	COMMON STOCK USD.0001	88,050	645,407
	WINGSTOP INC	COMMON STOCK USD.01	14,000	414,260
	WINMARK CORP	COMMON STOCK	2,200	277,530
	WINNEBAGO INDUSTRIES	COMMON STOCK USD.5	25,900	819,735
	WINS FINANCE HOLDINGS INC	COMMON STOCK	1,200	216,000
	WINTRUST FINANCIAL CORP	COMMON STOCK	47,724	3,463,331
	WISDOMTREE INVESTMENTS INC	COMMON STOCK USD.01	98,700	1,099,518
	WMIH CORP	COMMON STOCK USD.00001	169,900	263,345
	WOLVERINE WORLD WIDE INC	COMMON STOCK USD1.0	89,158	1,957,018
	WOODWARD INC	COMMON STOCK USD.00292	46,000	3,176,300
	WORKDAY INC CLASS A	COMMON STOCK USD.001	105,500	6,972,495
	WORKIVA INC	COMMON STOCK USD.001	17,141	233,975
	WORLD ACCEPTANCE CORP	COMMON STOCK	7,500	482,100
	WORLD FUEL SERVICES CORP	COMMON STOCK USD.01	63,800	2,929,058
	WORLD WRESTLING ENTERTAIN A	COMMON STOCK USD.01	26,500	487,600
	WORTHINGTON INDUSTRIES	COMMON STOCK	41,600	1,973,504
	WP CAREY INC	REIT USD.001	94,300	5,572,187
	WPX ENERGY INC	COMMON STOCK	293,800	4,280,666
	WR BERKLEY CORP	COMMON STOCK USD.2	85,471	5,684,676
	WR GRACE + CO	COMMON STOCK USD.01	61,885	4,185,901
	WRIGHT MEDICAL GROUP NV	COMMON STOCK	90,823	2,087,113
	WSFS FINANCIAL CORP	COMMON STOCK USD.01	25,800	1,195,830
	XACTLY CORP	COMMON STOCK USD.001	20,200	222,200
	XBIOTECH INC	COMMON STOCK	15,400	155,848
	XCERRA CORP	COMMON STOCK USD.05	58,533	447,192
	XENCOR INC	COMMON STOCK USD.01	28,400	747,488
	XENIA HOTELS + RESORTS INC	REIT USD.01	100,300	1,947,826
	XENITH BANKSHARES INC	COMMON STOCK USD.01	2,060	58,092
	XO GROUP INC	COMMON STOCK USD.01	32,300	628,235
	XPERI CORP	COMMON STOCK USD.001	43,909	1,940,778
	XPO LOGISTICS INC	COMMON STOCK USD.001	85,049	3,670,715
	YADKIN FINANCIAL CORP	COMMON STOCK USD1.0	44,050	1,509,153
	YELP INC	COMMON STOCK USD.000001	63,700	2,428,881
	YORK WATER CO	COMMON STOCK	13,500	515,700
	YRC WORLDWIDE INC	COMMON STOCK USD1.0	26,200	347,936
	YUM CHINA HOLDINGS INC	COMMON STOCK USD.01	310,500	8,110,260
	ZAFGEN INC	COMMON STOCK USD.001	12,700	40,386
	ZAGG INC	COMMON STOCK USD.001	16,600	117,860
	ZAYO GROUP HOLDINGS INC	COMMON STOCK USD.001	143,200	4,705,552
	ZEBRA TECHNOLOGIES CORP CL A	COMMON STOCK USD.01	44,925	3,852,768
	ZELTIQ AESTHETICS INC	COMMON STOCK USD.001	31,300	1,362,176
	ZENDESK INC	COMMON STOCK USD.01	70,400	1,492,480
	ZILLOW GROUP INC A	COMMON STOCK USD.0001	45,561	1,660,698
	ZILLOW GROUP INC C	COMMON STOCK	89,822	3,275,808
	ZIOPHARM ONCOLOGY INC	COMMON STOCK USD.001	94,428	505,190
	ZIX CORP	COMMON STOCK USD.01	65,800	325,052
	ZOE S KITCHEN INC	COMMON STOCK USD.01	15,100	362,249
	ZOGENIX INC	COMMON STOCK USD.001	15,137	183,915
	ZUMIEZ INC	COMMON STOCK	21,862	477,685
	ZYNGA INC CL A	COMMON STOCK USD.00000625	658,300	1,691,831
Total: EXHIBIT A - Small/Mid-Cap Stock Index Fund				\$ 3,773,771,322

n / a - Cost is not applicable

EXHIBIT B - Total International Stock Market Index Fund
(Managed by State Street Global Advisors)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2016

Schedule H, line 4i-Schedule of Assets (Held At End of Year)

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	3I GROUP PLC	COMMON STOCK GBP.738636	162,771	\$ 1,417,720
	58.COM INC ADR	ADR	15,300	428,400
	77 BANK LTD/THE	COMMON STOCK	67,000	322,926
	888 HOLDINGS PLC	COMMON STOCK GBP.005	96,135	258,853
	A2A SPA	COMMON STOCK EUR.52	306,853	397,869
	AA PLC	COMMON STOCK GBP.001	127,447	435,882
	AAC TECHNOLOGIES HOLDINGS IN	COMMON STOCK USD.01	141,000	1,268,738
	AAK AB	COMMON STOCK	6,344	418,013
	AALBERTS INDUSTRIES NV	COMMON STOCK EUR.25	19,538	634,456
	AAREAL BANK AG	COMMON STOCK	11,435	431,429
	ABACUS PROPERTY GROUP	REIT	208,733	456,012
	ABB LTD REG	COMMON STOCK CHF.12	304,700	6,426,659
	ABC ARBITRAGE	COMMON STOCK EUR.016	43,935	333,139
	ABERDEEN ASSET MGMT PLC	COMMON STOCK GBP.1	154,171	491,257
	ABERTIS INFRAESTRUCTURAS SA	COMMON STOCK EUR3.0	84,033	1,178,074
	ABN AMRO GROUP NV CVA	DUTCH CERT EUR1.0	40,034	888,524
	ABU DHABI COMMERCIAL BANK	COMMON STOCK AED1.	341,222	639,856
	ACBEL POLYTECH INC	COMMON STOCK TWD10.	198,095	147,571
	ACCELL GROUP	COMMON STOCK EUR.01	9,025	208,461
	ACCIONA SA	COMMON STOCK EUR1.	5,247	386,902
	ACCOR SA	COMMON STOCK EUR3.	35,575	1,328,920
	ACCTON TECHNOLOGY CORP	COMMON STOCK TWD10.	356,685	559,285
	ACEA SPA	COMMON STOCK EUR5.16	16,800	204,505
	ACER INC	COMMON STOCK TWD10.	418,953	169,242
	ACERINOX SA	COMMON STOCK EUR.25	31,018	412,118
	ACKERMANS + VAN HAAREN	COMMON STOCK	5,040	702,138
	ACOM CO LTD	COMMON STOCK	66,500	290,756
	ACS ACTIVIDADES CONS Y SERV	COMMON STOCK EUR.5	35,064	1,107,599
	ACTELION LTD REG	COMMON STOCK	15,698	3,399,598
	ACTIVIA PROPERTIES INC	REIT	96	453,543
	ADARO ENERGY TBK PT	COMMON STOCK IDR100.	4,647,500	583,320
	ADASTRIA CO LTD	COMMON STOCK	9,900	255,993
	ADCOCK INGRAM HOLDINGS LTD	COMMON STOCK ZAR.001	26,730	94,306
	ADECCO GROUP AG REG	COMMON STOCK CHF1.0	29,463	1,927,314
	ADELAIDE BRIGHTON LTD	COMMON STOCK	96,394	378,313
	ADIDAS AG	COMMON STOCK	31,554	4,996,765
	ADMIRAL GROUP PLC	COMMON STOCK GBP.001	37,060	833,224
	ADP	COMMON STOCK EUR3.	5,489	589,214
	ADVANCE RESIDENCE INVESTMENT	REIT	210	556,338
	ADVANCED INFO SERVICE FOR RG	FOREIGN SH. THB1.0 A	203,298	834,526
	ADVANCED SEMICONDUCTOR ENGR	COMMON STOCK TWD10.	1,156,147	1,176,364
	ADVANTAGE OIL + GAS LTD	COMMON STOCK	49,400	335,952
	ADVANTECH CO LTD	COMMON STOCK TWD10.	71,927	564,321
	ADVANTEST CORP	COMMON STOCK	26,600	447,637
	AECI LTD	COMMON STOCK ZAR1.	28,493	209,980
	AEGON NV	COMMON STOCK EUR.12	311,156	1,714,481
	AENA SA	COMMON STOCK	11,606	1,586,593
	AEON CO LTD	COMMON STOCK	111,300	1,578,091
	AEON DELIGHT CO LTD	COMMON STOCK	3,700	103,240
	AEON FINANCIAL SERVICE CO LT	COMMON STOCK	21,900	388,171
	AEON MALL CO LTD	COMMON STOCK	19,800	278,429
	AERCAP HOLDINGS NV	COMMON STOCK EUR.01	20,290	844,267
	AF AB B SHS	COMMON STOCK SEK5.0	31,136	572,251
	AFRICA ISRAEL PROPERTIES LTD	COMMON STOCK ILS1.0	13,711	234,801
	AFRICAN BANK INVESTMENTS LTD	COMMON STOCK ZAR.025	246,737	0
	AFRICAN RAINBOW MINERALS LTD	COMMON STOCK ZAR.05	28,114	201,082
	AGEAS	COMMON STOCK	42,633	1,690,565
	AGFA GEVAERT NV	COMMON STOCK	76,870	297,307
	AGGREKO PLC	COMMON STOCK GBP.04832911	43,971	498,096
	AGILE GROUP HOLDINGS LTD	COMMON STOCK HKD.1	351,000	178,606
	AGL ENERGY LTD	COMMON STOCK	116,758	1,863,962
	AGNICO EAGLE MINES LTD	COMMON STOCK	40,293	1,696,089
	AGRICULTURAL BANK OF CHINA H	COMMON STOCK CNY1.0	3,647,000	1,489,351
	AGRIUM INC	COMMON STOCK	24,887	2,504,567
	AIA GROUP LTD	COMMON STOCK	1,950,200	10,915,736
	AICA KOGYO CO LTD	COMMON STOCK	10,700	282,366
	AIDA ENGINEERING LTD	COMMON STOCK	19,000	180,188
	AIFUL CORP	COMMON STOCK	73,000	216,015
	AIMIA INC	COMMON STOCK	44,372	293,817

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			Shares/ Par Value	
	AIR CHINA LTD H	COMMON STOCK CNY1.0	438,000	279,385
	AIR LIQUIDE SA	COMMON STOCK EUR5.5	63,975	7,116,222
	AIR WATER INC	COMMON STOCK	33,000	595,381
	AIRASIA BHD	COMMON STOCK MYR.1	360,400	183,795
	AIRBUS SE	COMMON STOCK EUR1.0	103,407	6,838,329
	AIRPORT CITY LTD	COMMON STOCK ILS.01	29,277	291,854
	AIRPORTS OF THAILAND PCL FOR	FOREIGN SH. THB10.0 A	82,000	911,353
	AISIN SEIKI CO LTD	COMMON STOCK	36,600	1,587,162
	AIXTRON SE	COMMON STOCK NPV	29,650	96,887
	AJINOMOTO CO INC	COMMON STOCK	99,000	1,995,208
	AKASTOR ASA	COMMON STOCK NOK.592	66,959	126,033
	AKBANK T.A.S.	COMMON STOCK TRY1.	400,481	889,598
	AKER SOLUTIONS ASA	COMMON STOCK NOK1.08	39,298	188,658
	AKSA AKRILIK KIMYA SANAYII	COMMON STOCK TRY1.	89,961	234,890
	AKZO NOBEL	COMMON STOCK EUR2.	41,684	2,608,419
	ALACER GOLD CORP	COMMON STOCK	76,500	127,780
	ALAMOS GOLD INC CLASS A	COMMON STOCK	68,146	470,551
	ALBIOMA SA	COMMON STOCK EUR.0385	12,279	214,223
	ALDAR PROPERTIES PJSC	COMMON STOCK AED1.0	1,119,028	801,286
	ALFA LAVAL AB	COMMON STOCK SEK2.84	57,841	958,247
	ALFA S.A.B. A	COMMON STOCK	596,700	743,214
	ALFRESA HOLDINGS CORP	COMMON STOCK	30,000	495,616
	ALIBABA GROUP HOLDING SP ADR	ADR USD.000025	187,000	16,420,470
	ALIBABA HEALTH INFORMATION T	COMMON STOCK HKD.01	694,200	347,989
	ALIBABA PICTURES GROUP LTD	COMMON STOCK HKD.25	1,550,000	251,057
	ALIMENTATION COUCHE TARD B	COMMON STOCK	71,700	3,254,984
	ALLIANCE FINANCIAL GROUP BHD	COMMON STOCK MYR1.	315,700	261,448
*	ALLIANZ SE REG	COMMON STOCK	73,019	12,094,344
	ALLIED MINDS PLC	COMMON STOCK GBP.01	41,374	240,221
	ALMIRALL SA	COMMON STOCK EUR.12	13,095	203,751
	ALONY HETZ PROPERTIES + INV	COMMON STOCK ILS1.0	55,463	445,528
	ALPHA BANK AE	COMMON STOCK EUR.3	241,802	485,452
	ALPS ELECTRIC CO LTD	COMMON STOCK	36,600	882,831
	ALS LTD	COMMON STOCK	126,591	552,179
	ALSTOM	COMMON STOCK EUR7.0	30,042	828,295
	ALTAGAS LTD	COMMON STOCK	25,700	649,663
	ALTEN SA	COMMON STOCK	6,428	452,272
	ALTICE NV A	COMMON STOCK EUR.01	73,709	1,460,879
	ALTICE NV B	COMMON STOCK EUR.25	15,629	311,429
	ALTRAN TECHNOLOGIES SA	COMMON STOCK EUR.5	32,884	481,064
	ALTRI SGPS SA	COMMON STOCK EUR.125	76,954	313,538
	ALUMINA LTD	COMMON STOCK	471,310	622,157
	ALUMINUM CORP OF CHINA LTD H	COMMON STOCK CNY1.0	860,000	352,082
	AMADA HOLDINGS CO LTD	COMMON STOCK	70,000	781,105
	AMADEUS IT GROUP SA	COMMON STOCK EUR.01	74,611	3,396,285
	AMATA CORP PUBLIC CO LTD FOR	FOREIGN SH. THB1.0 A	508,228	163,210
	AMAYA INC	COMMON STOCK	24,100	341,629
	AMBEV SA	COMMON STOCK	719,425	3,549,054
	AMCOR LIMITED	COMMON STOCK	211,509	2,286,100
	AMEC FOSTER WHEELER PLC	COMMON STOCK GBP.5	65,390	378,022
	AMER SPORTS OYJ	COMMON STOCK	33,770	898,781
	AMERICA MOVIL SAB DE C SER L	COMMON STOCK	5,513,762	3,484,658
	AMMB HOLDINGS BHD	COMMON STOCK MYR1.0	285,025	273,534
	AMOREPACIFIC CORP	COMMON STOCK KRW500.0	6,270	1,667,106
	AMOREPACIFIC GROUP	COMMON STOCK KRW500.0	5,101	560,745
	AMOT INVESTMENTS LTD	COMMON STOCK ILS1.0	58,743	250,029
	AMP LTD	COMMON STOCK	497,103	1,809,335
	AMS AG	COMMON STOCK	14,700	417,196
	ANA HOLDINGS INC	COMMON STOCK	212,000	571,397
	ANADOLU ANONIM TURK SIGORTA	COMMON STOCK TRY1.	144,414	79,205
	ANADOLU EFES BIRACILIK VE	COMMON STOCK TRY1.	47,720	239,095
	ANDRITZ AG	COMMON STOCK	12,976	652,635
	ANEKA TAMBANG PERSERO TBK PT	COMMON STOCK IDR100.	5,505,526	364,409
	ANGLO AMERICAN PLATINUM LTD	COMMON STOCK ZAR.1	11,485	220,992
	ANGLO AMERICAN PLC	COMMON STOCK USD.54945	239,007	3,361,084
	ANGLOGOLD ASHANTI LTD	COMMON STOCK ZAR.25	70,811	762,019
	ANHEUSER BUSCH INBEV SA/NV	COMMON STOCK	134,051	14,184,962
	ANHUI CONCH CEMENT CO LTD H	COMMON STOCK CNY1.0	228,000	615,411
	ANHUI EXPRESSWAY CO LTD H	COMMON STOCK CNY1.0	412,000	316,317
	ANHUI GUJING DISTILLERY CO B	COMMON STOCK CNY1.	65,480	253,245
	ANRITSU CORP	COMMON STOCK	24,000	129,450
	ANSALDO STS SPA	COMMON STOCK EUR.5	18,433	230,187
	ANSELL LTD	COMMON STOCK	28,939	517,270
	ANTA SPORTS PRODUCTS LTD	COMMON STOCK HKD.1	203,000	601,995
	ANTOFAGASTA PLC	COMMON STOCK GBP.05	71,895	593,511
	AOKI HOLDINGS INC	COMMON STOCK	9,000	110,691
	AOZORA BANK LTD	COMMON STOCK	207,000	733,699
	AP MOELLER MAERSK A/S A	COMMON STOCK DKK1000.	667	1,006,042
	AP MOLLER MAERSK A/S B	COMMON STOCK DKK1000.0	1,159	1,847,488

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	APA GROUP	STAPLED SECURITY	200,753	1,244,585
	APERAM	COMMON STOCK	10,968	502,355
	ARA ASSET MANAGEMENT	COMMON STOCK	279,848	329,905
	ARC RESOURCES LTD	COMMON STOCK	63,400	1,092,557
	ARCA CONTINENTAL SAB DE CV	COMMON STOCK	109,300	572,139
	ARCELORMITTAL	COMMON STOCK	305,783	2,258,949
	ARCLAND SAKAMOTO CO LTD	COMMON STOCK	11,800	137,198
	ARCS CO LTD	COMMON STOCK	7,200	162,285
	ARGENTINE PESO	FOREIGN CURRENCY	1,235	78
	ARIAKE JAPAN CO LTD	COMMON STOCK	7,600	406,058
	ARISTOCRAT LEISURE LTD	COMMON STOCK	130,071	1,456,227
	ARKEMA	COMMON STOCK EUR10.	14,140	1,384,144
	ARYZTA AG	COMMON STOCK CHF.02	16,284	718,387
	ASAHI DIAMOND INDUSTRIAL CO	COMMON STOCK	21,000	153,162
	ASAHI GLASS CO LTD	COMMON STOCK	167,000	1,136,939
	ASAHI GROUP HOLDINGS LTD	COMMON STOCK	67,300	2,126,311
	ASAHI HOLDINGS INC	COMMON STOCK	11,600	201,724
	ASAHI KASEI CORP	COMMON STOCK	224,000	1,954,175
	ASCENDAS REAL ESTATE INV TRT	REIT	539,292	844,666
	ASCOM HOLDING AG REG	COMMON STOCK CHF.5	10,106	159,100
	ASCOPIAVE SPA	COMMON STOCK EUR1.	76,626	220,073
	ASCOTT RESIDENCE TRUST 100	REIT	287,865	225,096
	ASHTAD GROUP PLC	COMMON STOCK GBP.1	84,117	1,633,946
	ASIA CEMENT CORP	COMMON STOCK TWD10.	519,924	423,688
	ASIA OPTICAL CO INC	COMMON STOCK TWD10.0	172,931	162,671
	ASIANA AIRLINES	COMMON STOCK KRW5000.	32,524	113,407
	ASICS CORP	COMMON STOCK	31,000	619,194
	ASM PACIFIC TECHNOLOGY	COMMON STOCK HKD.1	50,200	531,533
	ASML HOLDING NV	COMMON STOCK EUR.09	57,740	6,482,305
	ASOS PLC	COMMON STOCK GBP.035	9,075	553,781
	ASPEN PHARMACARE HOLDINGS LT	COMMON STOCK ZAR.1390607	58,601	1,214,429
	ASSA ABLOY AB B	COMMON STOCK SEK1.0	191,003	3,553,245
	ASSECO POLAND SA	COMMON STOCK PLN1.	34,631	447,288
	ASSICURAZIONI GENERALI	COMMON STOCK EUR1.0	196,979	2,931,383
	ASSOCIATED BRITISH FOODS PLC	COMMON STOCK GBP.0568	59,014	1,999,719
	ASSYSTEM	COMMON STOCK EUR1.0	4,311	120,360
	ASTALDI SPA	COMMON STOCK EUR2.	18,867	107,400
	ASTELLAS PHARMA INC	COMMON STOCK	354,700	4,926,683
	ASTRA INTERNATIONAL TBK PT	COMMON STOCK IDR50.	3,696,380	2,260,513
	ASTRAL FOODS LTD	COMMON STOCK ZAR.01	16,039	151,117
	ASTRAZENECA PLC	COMMON STOCK USD.25	211,309	11,490,200
	ASUSTEK COMPUTER INC	COMMON STOCK TWD10.	111,172	908,642
	ASX LTD	COMMON STOCK	36,639	1,316,788
	ATCO LTD CLASS I	COMMON STOCK	17,100	569,469
	ATEA ASA	COMMON STOCK NOK1.0	20,172	186,232
	ATHABASCA OIL CORP	COMMON STOCK	79,800	121,987
	ATLANTIA SPA	COMMON STOCK EUR1.0	70,175	1,645,282
	ATLAS COPCO AB A SHS	COMMON STOCK SEK.64	105,912	3,228,674
	ATLAS COPCO AB B SHS	COMMON STOCK SEK.64	56,321	1,537,303
	ATOS SE	COMMON STOCK EUR1.0	15,140	1,600,343
	ATS AUTOMATION TOOLING SYS	COMMON STOCK	22,500	210,059
	AU OPTRONICS CORP	COMMON STOCK TWD10.0	1,380,552	500,921
	AUCKLAND INTL AIRPORT LTD	COMMON STOCK	209,636	911,824
	AURIZON HOLDINGS LTD	COMMON STOCK	386,217	1,410,193
	AUST AND NZ BANKING GROUP	COMMON STOCK	467,963	10,279,313
	AUSTRALIAN AGRICULTURAL CO	COMMON STOCK	164,371	201,201
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	2,217,066	1,605,377
	AUTO TRADER GROUP PLC	COMMON STOCK GBP.01	169,826	857,348
	AUTOBACS SEVEN CO LTD	COMMON STOCK	8,700	130,669
	AUTOGRILL SPA	COMMON STOCK	41,650	376,991
	AVANZA BANK HOLDING AB	COMMON STOCK SEK2.5	11,755	477,231
	AVEO GROUP	STAPLED SECURITY	137,701	333,776
	AVEVA GROUP PLC	COMMON STOCK GBP.03555556	14,649	338,479
	AVEX GROUP HOLDINGS INC	COMMON STOCK	9,700	139,635
	AVI LTD	COMMON STOCK ZAR.05	64,450	429,787
	AVICHINA INDUSTRY + TECH H	COMMON STOCK CNY1.0	600,000	412,176
	AVIVA PLC	COMMON STOCK GBP.25	673,107	4,027,092
	AWA BANK LTD/THE	COMMON STOCK	55,000	337,559
	AXA SA	COMMON STOCK EUR2.29	316,371	7,999,200
	AXEL SPRINGER SE	COMMON STOCK EUR1.0	8,215	399,118
	AXIATA GROUP BERHAD	COMMON STOCK MYR1.	451,775	474,458
	AXWAY SOFTWARE SA	COMMON STOCK	6,867	221,613
	AYALA CORPORATION	COMMON STOCK PHP50.	54,812	806,297
	AYALA LAND INC	COMMON STOCK PHP1.0	1,639,190	1,053,913
	AZ. BGP HOLDINGS	COMMON STOCK	818,748	12
	AZBIL CORP	COMMON STOCK	13,200	371,437
	AZIMUT HOLDING SPA	COMMON STOCK	24,388	407,008
	B2W CIA DIGITAL	COMMON STOCK	38,232	119,112
	BABCOCK INTL GROUP PLC	COMMON STOCK GBP.6	48,095	565,724

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	BAE SYSTEMS PLC	COMMON STOCK GBP.025	538,947	3,924,249
	BAIDU INC SPON ADR	ADR USD.00005	45,400	7,464,214
	BALFOUR BEATTY PLC	COMMON STOCK GBP.5	128,476	425,414
	BALOISE HOLDING AG REG	COMMON STOCK CHF.1	10,016	1,261,893
	BANCA CARIGE SPA	COMMON STOCK	149,434	50,062
	BANCA IFIS SPA	COMMON STOCK EUR1.	15,840	433,642
	BANCA MEDIOLANUM SPA	COMMON STOCK EUR.1	49,250	354,473
	BANCA MONTE DEI PASCHI SIENA	COMMON STOCK	4,589	72,991
	BANCA POPOLARE DI MILANO	COMMON STOCK	962,565	363,599
	BANCA POPOLARE DI SONDRIO	COMMON STOCK EUR3.	94,002	309,878
	BANCO ABC BRASIL SA	PREFERENCE	41,820	179,084
	BANCO BILBAO VIZCAYA ARGENTA	COMMON STOCK EUR.49	1,067,185	7,213,930
	BANCO BRADESCO S.A.	COMMON STOCK	136,950	1,220,740
	BANCO BRADESCO SA PREF	PREFERENCE	485,954	4,239,759
	BANCO COMERCIAL PORTUGUES R	COMMON STOCK	118,913	134,278
	BANCO DE SABADELL SA	COMMON STOCK EUR.125	906,885	1,264,897
	BANCO DO BRASIL S.A.	COMMON STOCK	152,989	1,310,799
	BANCO ESTADO RIO GRAN PREF B	PREFERENCE	49,732	156,936
	BANCO POPOLARE SC	COMMON STOCK	64,030	154,716
	BANCO POPULAR ESPANOL	COMMON STOCK EUR.5	578,885	560,196
	BANCO SANTANDER CHILE ADR	ADR	29,884	653,563
	BANCO SANTANDER SA	COMMON STOCK EUR.5	2,359,982	12,344,229
	BANDAI NAMCO HOLDINGS INC	COMMON STOCK	36,900	1,017,901
	BANG + OLUFSEN A/S	COMMON STOCK DKK10.	12,429	140,937
	BANGKOK BANK PCL FOREIGN REG	FOREIGN SH. THB10.0 A	50,600	225,372
	BANGKOK EXPRESSWAY AND METRO	FOREIGN SH. THB1.0 A	2,574,975	535,697
	BANK CENTRAL ASIA TBK PT	COMMON STOCK IDR62.5	1,923,500	2,202,990
	BANK DANAMON INDONESIA TBK	COMMON STOCK	1,043,431	287,457
	BANK HANDLOWY W WARSZAWIE SA	COMMON STOCK PLN4.	9,886	180,902
	BANK HAPOLIM BM	COMMON STOCK ILS1.	174,315	1,035,690
	BANK LEUMI LE ISRAEL	COMMON STOCK ILS.1	233,062	958,652
	BANK MANDIRI PERSERO TBK PT	COMMON STOCK IDR500.	1,970,249	1,684,748
	BANK NEGARA INDONESIA PERSER	COMMON STOCK IDR7500.	1,090,000	445,515
	BANK OF CHINA LTD H	COMMON STOCK CNY1.0	11,888,400	5,246,176
	BANK OF COMMUNICATIONS CO H	COMMON STOCK CNY1.0	1,425,140	1,020,358
	BANK OF EAST ASIA LTD	COMMON STOCK	195,518	746,010
	BANK OF IRELAND	COMMON STOCK EUR.05	4,440,630	1,094,280
	BANK OF KYOTO LTD/THE	COMMON STOCK	55,000	408,030
	BANK OF MONTREAL	COMMON STOCK	109,244	7,866,741
	BANK OF NAGOYA LTD/THE	COMMON STOCK	4,200	148,766
	BANK OF NOVA SCOTIA	COMMON STOCK	203,800	11,361,312
	BANK OF QUEENSLAND LTD	COMMON STOCK	84,318	722,932
	BANK OF THE PHILIPPINE ISLAN	COMMON STOCK PHP10.	278,654	497,644
	BANK OF THE RYUKYUS LTD	COMMON STOCK	11,400	149,466
	BANK PEKAO SA	COMMON STOCK PLN1.0	23,137	697,261
	BANK RAKYAT INDONESIA PERSER	COMMON STOCK IDR250.	2,120,000	1,838,452
	BANK ZACHODNI WBK SA	COMMON STOCK PLN10.	6,814	515,812
	BANKIA SA	COMMON STOCK EUR.8	800,769	819,722
	BANKINTER SA	COMMON STOCK EUR.3	118,710	921,192
	BANPU PUBLIC CO LTD FOR REG	FOREIGN SH. THB1.0 A	795,800	426,673
	BANQUE CANTONALE VAUDOIS REG	COMMON STOCK CHF10.0	609	386,428
	BARCLAYS AFRICA GROUP LTD	COMMON STOCK ZAR2.0	60,478	741,015
	BARCLAYS PLC	COMMON STOCK GBP.25	2,682,822	7,389,064
	BARLOWORLD LTD	COMMON STOCK ZAR.05	45,954	395,964
	BARRATT DEVELOPMENTS PLC	COMMON STOCK GBP.1	178,549	1,018,457
	BARRICK GOLD CORP	COMMON STOCK	208,625	3,343,165
	BARRY CALLEBAUT AG REG	COMMON STOCK CHF7.29	453	555,463
	BASF SE	COMMON STOCK	149,301	13,951,722
	BASILEA PHARMACEUTICA REG	COMMON STOCK CHF1.0	2,763	198,703
	BAVARIAN NORDIC A/S	COMMON STOCK DKK10.	10,926	384,476
	BAYER AG REG	COMMON STOCK	137,933	14,418,695
	BAYERISCHE MOTOREN WERKE AG	COMMON STOCK EUR1.0	53,049	4,976,504
	BAYERISCHE MOTOREN WERKE PRF	PREFERENCE	9,524	731,954
	BAYTEX ENERGY CORP	COMMON STOCK	53,950	263,907
	BB SEGURIDADE PARTICIPACOES	COMMON STOCK	122,200	1,057,808
	BBA AVIATION PLC	COMMON STOCK GBP.2976	171,687	599,109
	BCE INC	COMMON STOCK	26,267	1,136,627
	BDO UNIBANK INC	COMMON STOCK PHP10.0	463,260	1,043,575
	BEACH ENERGY LTD	COMMON STOCK	314,532	192,977
	BEC WORLD PCL FOREIGN	FOREIGN SH. THB1.0 A	276,700	128,265
	BECHTLE AG	COMMON STOCK	4,491	467,556
	BEIERSDORF AG	COMMON STOCK	17,893	1,521,311
	BEIJING CAPITAL INTL AIRPO H	COMMON STOCK CNY1.0	468,000	472,204
	BEIJING ENTERPRISES HLDGS	COMMON STOCK	96,500	456,166
	BEIJING ENTERPRISES WATER GR	COMMON STOCK HKD.1	968,000	638,441
	BELLE INTERNATIONAL HOLDINGS	COMMON STOCK HKD.01	835,736	467,581
	BELLWAY PLC	COMMON STOCK GBP.125	21,886	667,692
	BENDIGO AND ADELAIDE BANK	COMMON STOCK	91,041	835,859
	BENESSE HOLDINGS INC	COMMON STOCK	11,100	306,024

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	BERENDSEN PLC	COMMON STOCK GBP.3	32,278	345,713
	BERJAYA SPORTS TOTO BHD	COMMON STOCK MYR.1	266,972	176,162
	BERKELEY GROUP HOLDINGS/THE	COMMON STOCK	22,673	785,779
	BETSSON AB	COMMON STOCK SEK.67	27,594	266,689
	BEZEQ THE ISRAELI TELECOM CO	COMMON STOCK ILS1.	341,288	648,727
	BHP BILLITON LIMITED	COMMON STOCK	502,889	9,007,020
	BHP BILLITON PLC	COMMON STOCK USD.5	326,281	5,172,452
	BID CORP LTD	COMMON STOCK	53,986	962,772
	BIDVEST GROUP LTD	COMMON STOCK ZAR.05	54,871	723,866
	BIG YELLOW GROUP PLC	REIT GBP.1	44,589	379,429
	BILFINGER SE	COMMON STOCK	8,628	330,060
	BILLERUDKORSNAS AB	COMMON STOCK SEK7.38	33,200	558,384
	BIM BIRLESIK MAGAZALAR AS	COMMON STOCK TRY1.	37,519	522,320
	BINCKBANK NV	COMMON STOCK EUR.1	23,546	136,501
	BINGGRAE CO LTD	COMMON STOCK KRW5000.	8,659	457,340
	BIOTEST AG VORZUGSAKTIE	PREFERENCE	8,863	125,055
	BITAUTO HOLDINGS LTD ADR	ADR USD.00004	4,000	75,760
	BLACKBERRY LTD	COMMON STOCK	90,700	624,934
	BLUESCOPE STEEL LTD	COMMON STOCK	119,607	798,569
	BM+FBVESPA SA	COMMON STOCK	321,908	1,622,919
	BNK FINANCIAL GROUP INC	COMMON STOCK KRW5000.0	52,751	379,055
	BNP PARIBAS	COMMON STOCK EUR2.	171,981	10,977,281
	BOC HONG KONG HOLDINGS LTD	COMMON STOCK	576,000	2,062,548
	BODYCOTE PLC	COMMON STOCK GBP.17273	36,288	288,409
	BOIRON SA	COMMON STOCK EUR1.	2,931	259,856
	BOLIDEN AB	COMMON STOCK SEK2.11	54,121	1,413,951
	BOLIVAR	FOREIGN CURRENCY	55,012	82
	BOLLORE	COMMON STOCK EUR.16	165,025	582,600
	BOLLORE NEW	COMMON STOCK	944	3,256
	BOLSAS Y MERCADOS ESPANOL	COMMON STOCK EUR3.0	14,513	428,402
	BOMBARDIER INC B	COMMON STOCK	365,099	588,057
	BONAVA AB B SHARES	COMMON STOCK SEK4.0	15,845	245,939
	BONAVISTA ENERGY CORP	COMMON STOCK	75,100	269,364
	BOOKER GROUP PLC	COMMON STOCK GBP.01	284,563	615,542
	BORAL LTD	COMMON STOCK	205,570	805,296
	BOSKALIS WESTMINSTER	COMMON STOCK EUR.01	16,494	573,104
	BOUYGUES SA	COMMON STOCK EUR1.	35,994	1,290,826
	BOVIS HOMES GROUP PLC	COMMON STOCK GBP.5	29,840	301,872
	BP PLC	COMMON STOCK USD.25	3,065,315	19,096,534
	BPER BANCA	COMMON STOCK EUR3.0	88,650	472,555
	BR MALLS PARTICIPACOES SA	COMMON STOCK	99,113	362,068
	BRADSPAR SA PREF	PREFERENCE	49,700	223,172
	BRAIT SE	COMMON STOCK	56,320	360,260
	BRAMBLES LTD	COMMON STOCK	271,269	2,427,972
	BRASKEM SA PREF A	PREFERENCE	41,460	439,668
	BRAZILIAN REAL	FOREIGN CURRENCY	1,222,837	375,714
	BRENNTAG AG	COMMON STOCK	27,350	1,518,595
	BREWING DOLPHIN HOLDINGS PLC	COMMON STOCK GBP.01	63,832	240,930
	BRF SA	COMMON STOCK	86,232	1,273,062
	BRIDGESTONE CORP	COMMON STOCK	104,000	3,748,798
	BRILLIANCE CHINA AUTOMOTIVE	COMMON STOCK USD.01	560,000	768,717
	BRITISH AMERICAN TOBACCO BHD	COMMON STOCK MYR.5	29,219	290,436
	BRITISH AMERICAN TOBACCO PLC	COMMON STOCK GBP.25	311,134	17,712,431
	BRITISH LAND CO PLC	REIT GBP.25	184,901	1,436,493
	BRITVIC PLC	COMMON STOCK GBP.2	50,718	355,080
	BROOKFIELD ASSET MANAGE CL A	COMMON STOCK	146,475	4,838,628
	BROTHER INDUSTRIES LTD	COMMON STOCK	44,200	796,481
	BROWN (N) GROUP PLC	COMMON STOCK GBP.1105263	50,429	138,120
	BRUNEL INTERNATIONAL	COMMON STOCK EUR.03	7,794	126,298
	BT GROUP PLC	COMMON STOCK GBP.05	1,428,694	6,486,677
	BT INVESTMENT MANAGEMENT LTD	COMMON STOCK	66,299	509,741
	BTG PLC	COMMON STOCK GBP.1	72,135	524,560
	BUCHER INDUSTRIES AG REG	COMMON STOCK CHF.2	1,551	382,694
	BUMRUNGRAD HOSPITAL FOREIGN	FOREIGN SH. THB1.0 A	156,600	791,516
	BUNKA SHUTTER CO LTD	COMMON STOCK	26,000	200,631
	BUNZL PLC	COMMON STOCK GBP.3214286	57,418	1,489,756
	BURBERRY GROUP PLC	COMMON STOCK GBP.0005	77,562	1,433,445
	BURCKHARDT COMPRESSION HOLDI	COMMON STOCK CHF2.5	750	197,590
	BURE EQUITY AB	COMMON STOCK SEK6.6	31,536	359,259
	BUREAU VERITAS SA	COMMON STOCK EUR.12	46,200	896,916
	BURSA MALAYSIA BHD	COMMON STOCK MYR.5	188,000	370,814
	BUWOG AG	COMMON STOCK	10,359	241,446
	BWP TRUST	REIT	210,341	454,755
	BYD CO LTD H	COMMON STOCK CNY1.0	127,700	670,239
	C C LAND HOLDINGS LTD	COMMON STOCK HKD.1	491,974	141,591
	C+C GROUP PLC	COMMON STOCK EUR.01	115,750	485,536
	C+C GROUP PLC	COMMON STOCK EUR.01	71,107	288,450
	CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	12,270	225,998
	CAE INC	COMMON STOCK	54,651	765,330

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	CAIRN ENERGY PLC	COMMON STOCK GBP.013669	101,001	293,445
	CAIXABANK S.A	COMMON STOCK EUR1.	455,877	1,508,959
	CAJA DE AHORROS DEL MEDITERR	COMMON STOCK EUR2.	23,863	33,727
	CAL COMP ELECTRONICS THAI F	COMMON STOCK A	1,165,014	87,838
	CALBEE INC	COMMON STOCK	13,700	429,488
	CALSONIC KANSEI CORP	COMMON STOCK	27,000	413,531
	CALTEX AUSTRALIA LTD	COMMON STOCK	46,790	1,030,747
	CAMBRIDGE INDUSTRIAL TRUST	REIT	549,187	205,323
	CAMECO CORP	COMMON STOCK	77,868	815,232
	CAN IMPERIAL BK OF COMMERCE	COMMON STOCK	67,215	5,491,276
	CANADIAN DOLLAR	FOREIGN CURRENCY	2,299,890	1,714,992
	CANADIAN NATL RAILWAY CO	COMMON STOCK	134,984	9,095,227
	CANADIAN NATURAL RESOURCES	COMMON STOCK	188,140	6,003,140
	CANADIAN PACIFIC RAILWAY LTD	COMMON STOCK	24,352	3,478,520
	CANADIAN TIRE CORP CLASS A	COMMON STOCK	13,762	1,429,204
	CANADIAN UTILITIES LTD A	COMMON STOCK	24,100	650,370
	CANADIAN WESTERN BANK	COMMON STOCK	18,600	420,808
	CANFOR CORP	COMMON STOCK	21,100	240,257
	CANON INC	COMMON STOCK	169,900	4,767,601
	CANON MARKETING JAPAN INC	COMMON STOCK	13,000	218,772
	CAPCOM CO LTD	COMMON STOCK	10,600	249,380
	CAPE PLC	COMMON STOCK GBP.25	59,056	106,454
	CAPGEMINI	COMMON STOCK EUR8.0	26,063	2,202,475
	CAPITA PLC	COMMON STOCK GBP.020667	123,153	808,390
	CAPITAL + COUNTIES PROPERTIE	COMMON STOCK GBP.25	133,454	488,945
	CAPITALAND COMMERCIAL TRUST	REIT	403,000	410,558
	CAPITALAND LTD	COMMON STOCK	472,499	983,822
	CAPITALAND MALL TRUST	REIT	450,249	585,139
	CAPITALAND RETAIL CHINA TRUS	REIT	219,786	208,664
	CARGOTEC OYJ B SHARE	COMMON STOCK	7,004	316,765
	CARILLION PLC	COMMON STOCK GBP.5	90,521	262,657
	CARL ZEISS MEDITEC AG BR	COMMON STOCK	8,898	328,480
	CARLSBERG AS B	COMMON STOCK DKK20.	16,952	1,465,660
	CARNIVAL PLC	COMMON STOCK USD1.66	32,398	1,645,750
	CARREFOUR SA	COMMON STOCK EUR2.5	97,496	2,350,191
	CASCADES INC	COMMON STOCK	32,200	290,534
	CASINO GUICHARD PERRACHON	COMMON STOCK EUR1.53	10,960	526,873
	CASIO COMPUTER CO LTD	COMMON STOCK	36,300	512,692
	CASTELLUM AB	COMMON STOCK SEK.5	44,886	616,925
	CATCHER TECHNOLOGY CO LTD	COMMON STOCK TWD10.	118,134	811,470
	CATHAY FINANCIAL HOLDING CO	COMMON STOCK TWD10.0	1,507,459	2,257,191
	CATHAY PACIFIC AIRWAYS	COMMON STOCK	217,000	285,298
	CATHAY REAL ESTATE DEVELOPME	COMMON STOCK TWD10.0	182,834	103,157
	CAVERION CORP	COMMON STOCK	24,095	201,203
	CAWACHI LTD	COMMON STOCK	6,800	169,690
	CCL INDUSTRIES INC CL B	COMMON STOCK	5,400	1,062,242
	CCR SA	COMMON STOCK	169,300	824,982
	CELESTICA INC	COMMON STOCK	25,416	301,531
	CELLCOM ISRAEL LTD	COMMON STOCK ILS.01	34,102	270,429
	CELLTRION INC	COMMON STOCK KRW1000.0	12,685	1,124,530
	CEMBRA MONEY BANK AG	COMMON STOCK CHF1.0	4,652	339,654
	CEMEX SAB CPO	UNIT	2,681,007	2,157,663
	CENCOSUD SA	COMMON STOCK	204,232	573,253
	CENOVUS ENERGY INC	COMMON STOCK	144,592	2,188,746
	CENTERRA GOLD INC	COMMON STOCK	40,000	187,614
	CENTRAIS ELETRICAS BRAS PR B	PREFERENCE	43,805	347,318
	CENTRAL EUROPEAN MEDIA ENT A	COMMON STOCK USD.08	29,432	76,463
	CENTRAL JAPAN RAILWAY CO	COMMON STOCK	22,500	3,703,102
	CENTRICA PLC	COMMON STOCK GBP.061728	924,554	2,670,723
	CETIP SA MERCADOS ORGANIZADO	COMMON STOCK	53,139	726,737
	CEZ AS	COMMON STOCK CZK100.	28,874	484,073
	CGG SA	COMMON STOCK EUR.8	7,535	108,166
	CGI GROUP INC CLASS A	COMMON STOCK	39,930	1,918,712
	CGN POWER CO LTD H	COMMON STOCK CNY1.0	1,487,000	406,973
	CHAILEASE HOLDING CO LTD	COMMON STOCK TWD10.	227,920	389,062
	CHALLENGER LTD	COMMON STOCK	113,755	922,893
	CHANG HWA COMMERCIAL BANK	COMMON STOCK TWD10.	900,859	479,463
	CHAROEN POKPHAND INDONESIA PT	COMMON STOCK IDR10.	499,500	114,183
	CHARTER HALL GROUP	REIT	116,648	401,398
	CHARTER HALL RETAIL REIT	REIT	153,429	469,657
	CHECK POINT SOFTWARE TECH	COMMON STOCK USD.01	21,951	1,853,981
	CHEIL WORLDWIDE INC	COMMON STOCK KRW200.	20,740	270,130
	CHEMRING GROUP PLC	COMMON STOCK GBP.01	78,927	165,544
	CHENG SHIN RUBBER IND CO LTD	COMMON STOCK TWD10.	441,088	829,260
	CHENG UEI PRECISION INDUSTRY	COMMON STOCK TWD10.	192,919	218,813
	CHESNARA PLC	COMMON STOCK GBP.05	41,885	188,842
	CHEUNG KONG INFRASTRUCTURE	COMMON STOCK HKD1.0	116,000	922,765
	CHEUNG KONG PROPERTY HOLDING	COMMON STOCK HKD1.0	441,236	2,676,194
	CHIBA BANK LTD/THE	COMMON STOCK	141,000	863,594

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	CHIBA KOGYO BANK LTD/THE	COMMON STOCK	15,000	75,904
	CHILEAN PESO	FOREIGN CURRENCY	69,628,373	103,956
	CHINA AGRI INDUSTRIES HLDGS	COMMON STOCK	534,300	207,906
	CHINA AIRLINES LTD	COMMON STOCK TWD10.	846,278	243,687
	CHINA AOYUAN PROPERTY GROUP	COMMON STOCK HKD.01	1,126,884	258,120
	CHINA BLUECHEMICAL LTD H	COMMON STOCK HKD1.	712,000	196,877
	CHINA CINDA ASSET MANAGEME H	COMMON STOCK CNY1.0	1,382,908	498,988
	CHINA CITIC BANK CORP LTD H	COMMON STOCK CNY1.0	1,454,200	918,686
	CHINA COAL ENERGY CO H	COMMON STOCK CNY1.0	691,169	326,510
	CHINA COMMUNICATIONS CONST H	COMMON STOCK CNY1.0	828,000	948,586
	CHINA COMMUNICATIONS SERVI H	COMMON STOCK CNY1.0	518,352	329,946
	CHINA CONCH VENTURE HOLDINGS	COMMON STOCK HKD.01	250,900	444,775
	CHINA CONSTRUCTION BANK H	COMMON STOCK CNY1.0	14,014,400	10,738,496
	CHINA DEVELOPMENT FINANCIAL	COMMON STOCK TWD10.	2,176,020	542,561
	CHINA DONGXIANG GROUP CO	COMMON STOCK HKD.01	865,000	155,899
	CHINA EVERBRIGHT INTL LTD	COMMON STOCK	622,000	701,887
	CHINA EVERBRIGHT LTD	COMMON STOCK	194,000	366,099
	CHINA EVERGRANDE GROUP	COMMON STOCK USD.01	1,056,000	656,245
	CHINA GALAXY SECURITIES CO H	COMMON STOCK CNY1.0	626,000	562,101
	CHINA GAS HOLDINGS LTD	COMMON STOCK HKD.01	592,000	802,336
	CHINA GREENLAND BROAD GREENS	COMMON STOCK HKD.025	552,000	91,664
	CHINA HUIZHAN DAIRY HOLDINGS	COMMON STOCK HKD.1	2,105,500	816,700
	CHINA HUIYUAN JUICE GROUP	COMMON STOCK USD.00001	462,000	152,762
	CHINA JINMAO HOLDINGS GROUP	COMMON STOCK	718,000	192,899
	CHINA LIFE INSURANCE CO H	COMMON STOCK CNY1.0	1,270,000	3,286,057
	CHINA LONGYUAN POWER GROUP H	COMMON STOCK CNY1.0	596,000	461,236
	CHINA MEDICAL SYSTEM HOLDING	COMMON STOCK USD.005	240,000	378,703
	CHINA MENGNIU DAIRY CO	COMMON STOCK HKD.1	492,000	940,798
	CHINA MERCHANTS BANK H	COMMON STOCK CNY1.0	771,505	1,793,130
	CHINA MERCHANTS PORT HOLDING	COMMON STOCK	265,925	657,738
	CHINA METAL RECYCLING	COMMON STOCK HKD.0001	190,245	245
	CHINA MINSHENG BANKING H	COMMON STOCK CNY1.0	1,124,880	1,194,484
	CHINA MOBILE LTD	COMMON STOCK	1,012,500	10,618,692
	CHINA MOTOR CORP	COMMON STOCK TWD10.	191,899	155,919
	CHINA NATIONAL BUILDING MA H	COMMON STOCK CNY1.0	508,608	247,073
	CHINA OILFIELD SERVICES H	COMMON STOCK CNY1.0	366,000	338,118
	CHINA OVERSEAS LAND + INVEST	COMMON STOCK	698,880	1,843,661
	CHINA PACIFIC INSURANCE GR H	COMMON STOCK CNY1.0	445,200	1,539,944
	CHINA PETROCHEMICAL DEV CORP	COMMON STOCK TWD10.	395,975	120,918
	CHINA PETROLEUM + CHEMICAL H	COMMON STOCK CNY1.0	4,005,500	2,835,008
	CHINA POWER NEW ENERGY DEVEL	COMMON STOCK HKD1.0	342,000	180,084
	CHINA RAILWAY CONSTRUCTION H	COMMON STOCK CNY1.0	388,000	497,166
	CHINA RAILWAY GROUP LTD H	COMMON STOCK CNY1.0	785,000	642,390
	CHINA RESOURCES BEER HOLDIN	COMMON STOCK	324,893	641,983
	CHINA RESOURCES GAS GROUP LT	COMMON STOCK HKD.1	178,000	498,962
	CHINA RESOURCES LAND LTD	COMMON STOCK HKD.1	479,777	1,081,919
	CHINA RESOURCES POWER HOLDIN	COMMON STOCK	373,465	591,302
	CHINA SHANSHUI CEMENT GROUP	COMMON STOCK USD.01	539,000	109,320
	CHINA SHENHUA ENERGY CO H	COMMON STOCK CNY1.0	595,000	1,109,898
	CHINA SHINWAY PHARMACEUTICA	COMMON STOCK HKD.1	241,000	273,147
	CHINA SOUTHERN AIRLINES CO H	COMMON STOCK CNY1.0	408,000	210,917
	CHINA STATE CONSTRUCTION INT	COMMON STOCK HKD.025	390,320	582,101
	CHINA STEEL CORP	COMMON STOCK TWD10.	1,910,895	1,455,456
	CHINA TAIPING INSURANCE HOLD	COMMON STOCK	290,366	596,203
	CHINA TELECOM CORP LTD H	COMMON STOCK CNY1.0	2,196,000	1,011,517
	CHINA TRAVEL INTL INV HK	COMMON STOCK	1,184,000	324,520
	CHINA UNICOM HONG KONG LTD	COMMON STOCK	1,029,250	1,195,871
	CHINA VANKE CO LTD H	COMMON STOCK CNY1.0	253,800	573,845
	CHINA WATER AFFAIRS GROUP	COMMON STOCK HKD.01	804,000	526,311
	CHINA YURUN FOOD GROUP LTD	COMMON STOCK HKD.1	515,600	76,655
	CHINA ZHENG TONG AUTO SERVICE	COMMON STOCK HKD.1	281,000	81,693
	CHIPBOND TECHNOLOGY CORP	COMMON STOCK TWD10.	165,000	234,305
	CHIYODA CO LTD	COMMON STOCK	6,600	156,427
	CHIYODA CORP	COMMON STOCK	25,000	173,165
	CHIYODA INTEGRE CO LTD	COMMON STOCK	6,800	137,142
	CHOCOLADEFABRIKEN LINDT PC	COMMON STOCK CHF10.0	178	923,690
	CHOCOLADEFABRIKEN LINDT REG	COMMON STOCK CHF100.0	19	1,156,256
	CHOFU SEISAKUSHO CO LTD	COMMON STOCK	5,800	130,314
	CHONG KUN DANG PHARMACEUTICA	COMMON STOCK KRW2500.0	3,251	280,545
	CHONGQING CHANGAN AUTOMOBIL B	COMMON STOCK CNY1.	181,800	259,752
	CHONGQING RURAL COMMERCIAL H	COMMON STOCK CNY1.0	570,000	334,676
	CHORUS LTD	COMMON STOCK	90,807	251,065
	CHOW SANG SANG HLDG	COMMON STOCK HKD.25	195,000	361,680
	CHR HANSEN HOLDING A/S	COMMON STOCK DKK10.	19,090	1,057,914
	CHRISTIAN DIOR SE	COMMON STOCK EUR2.0	9,142	1,919,136
	CHUBU ELECTRIC POWER CO INC	COMMON STOCK	109,600	1,532,025
	CHUGAI PHARMACEUTICAL CO LTD	COMMON STOCK	37,500	1,076,220
	CHUGOKU BANK LTD/THE	COMMON STOCK	30,000	430,350
	CHUGOKU ELECTRIC POWER CO	COMMON STOCK	50,200	589,219

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	CHUNGWA TELECOM CO LTD	COMMON STOCK TWD10.	661,473	2,086,835
	CI FINANCIAL CORP	COMMON STOCK	43,819	943,331
	CI Z HOLDINGS CO LTD	COMMON STOCK	10,800	304,370
	CIA BRASILEIRA DE DIS PREF	PREFERENCE	24,524	406,023
	CIA CERVECERIAS UNI SPON ADR	ADR	16,633	348,960
	CIA DE MINAS BUENAVENTUR ADR	ADR	31,930	360,170
	CIA DE MINAS BUENAVENTUR COM	COMMON STOCK PEN10.	8,119	83,228
	CIA ENERGETICA DE SP PREF B	PREFERENCE	48,966	203,180
	CIA ENERGETICA DO CEARA PR A	PREFERENCE	7,118	109,034
	CIA ENERGETICA MINAS GER PRF	PREFERENCE	128,642	293,866
	CIA PARANAENSE DE ENERGI PFB	PREFERENCE	25,907	219,965
	CIA SANEAMENTO BASICO DE SP	COMMON STOCK	64,720	562,324
	CIA SIDERURGICA NACIONAL SA	COMMON STOCK	122,188	396,339
	CIE FINANCIERE RICHEMONT REG	COMMON STOCK CHF1.0	83,684	5,551,500
	CIELO SA	COMMON STOCK	189,068	1,613,593
	CIMB GROUP HOLDINGS BHD	COMMON STOCK MYR1.	1,000,174	1,005,015
	CIMC ENRIC HOLDINGS LTD	COMMON STOCK HKD.01	222,000	104,106
	CIMIC GROUP LTD	COMMON STOCK	28,237	712,309
	CINEPLEX INC	COMMON STOCK	10,600	404,856
	CIPUTRA DEVELOPMENT TBK PT	COMMON STOCK IDR250.0	3,172,462	314,293
	CITIC LTD	COMMON STOCK	750,000	1,070,163
	CITIC RESOURCES HOLDINGS LTD	COMMON STOCK HKD.05	763,110	93,233
	CITIC SECURITIES CO LTD H	COMMON STOCK CNY1.0	380,000	766,056
	CITIC TELECOM INTERNATIONAL	COMMON STOCK	702,625	210,897
	CITIZEN WATCH CO LTD	COMMON STOCK	56,900	340,031
	CITY DEVELOPMENTS LTD	COMMON STOCK	89,000	508,164
	CITY LODGE HOTELS LTD	COMMON STOCK ZAR.1	12,222	131,998
	CITYCON OYJ	COMMON STOCK	105,583	260,335
	CJ CGV CO LTD	COMMON STOCK KRW500.	6,610	384,104
	CJ CHEILJEDANG CORP	COMMON STOCK KRW5000.	1,532	452,580
	CJ CORP	COMMON STOCK KRW5000.	3,084	476,580
	CJ KOREA EXPRESS CORP	COMMON STOCK KRW5000.	1,717	254,314
	CK HUTCHISON HOLDINGS LTD	COMMON STOCK HKD1.0	437,736	4,942,508
	CK LIFE SCIENCES INTL HLDGS	COMMON STOCK HKD.1	2,934,000	259,840
	CLARIANT AG REG	COMMON STOCK CHF3.7	54,789	946,020
	CLARION CO LTD	COMMON STOCK	94,000	336,916
	CLEANWAY WASTE MANAGEMENT L	COMMON STOCK	410,702	365,388
	CLICKS GROUP LTD	COMMON STOCK ZAR.01	58,516	493,905
	CLOSE BROTHERS GROUP PLC	COMMON STOCK GBP.25	24,650	438,594
	CLP HOLDINGS LTD	COMMON STOCK	266,000	2,430,938
	CMC MAGNETICS CORP	COMMON STOCK TWD10.	533,712	57,642
	CMIC HOLDINGS CO LTD	COMMON STOCK	9,500	122,871
	CNH INDUSTRIAL NV	COMMON STOCK EUR.01	162,549	1,416,077
	CNOOC LTD	COMMON STOCK	2,980,500	3,680,388
	CNP ASSURANCES	COMMON STOCK EUR1.	34,771	645,322
	COBHAM PLC	COMMON STOCK GBP.025	312,424	631,253
	COCA COLA AMATIL LTD	COMMON STOCK	103,660	758,531
	COCA COLA BOTTLERS JAPAN INC	COMMON STOCK	12,800	377,463
	COCA COLA EAST JAPAN CO LTD	COMMON STOCK	22,000	484,669
	COCA COLA EUROPEAN PARTNERS	COMMON STOCK EUR.01	36,395	1,150,640
	COCA COLA FEMSA SAB SER L	COMMON STOCK	95,000	605,927
	COCA COLA HBC AG DI	COMMON STOCK CHF6.7	36,490	797,452
	COCHLEAR LTD	COMMON STOCK	10,322	914,307
	COCOKARA FINE INC	COMMON STOCK	4,000	146,898
	COFINIMMO	REIT	4,979	570,502
	COLLIERS INTERNATIONAL GROUP	COMMON STOCK	9,300	343,206
	COLOPLAST B	COMMON STOCK DKK1.	20,275	1,366,857
	COLOWIDE CO LTD	COMMON STOCK	15,700	261,260
	COLRUYT SA	COMMON STOCK	15,324	759,570
	COMBA TELECOM SYSTEMS HOLDIN	COMMON STOCK HKD.1	627,845	110,649
	COMDIRECT BANK AG	COMMON STOCK	13,621	138,379
	COMFORTDELGRO CORP LTD	COMMON STOCK	382,000	650,455
	COMINAR REAL ESTATE INV TR U	REIT	30,100	330,392
	COMMERCIAL INTERNATIONAL BAN	COMMON STOCK EGP10.	319,826	1,288,654
	COMMERZBANK AG	COMMON STOCK	185,039	1,414,075
	COMMONWEALTH BANK OF AUSTRAL	COMMON STOCK	277,089	16,490,256
	COMPAGNIE DE SAINT GOBAIN	COMMON STOCK EUR4.0	82,253	3,837,863
	COMPAL ELECTRONICS	COMMON STOCK TWD10.	626,092	356,530
	COMPASS GROUP PLC	COMMON STOCK GBP.10625	275,811	5,097,242
	COMPUTERSHARE LTD	COMMON STOCK	87,297	787,444
	COMSYS HOLDINGS CORP	COMMON STOCK	17,400	318,878
	CONCORD NEW ENERGY GROUP LTD	COMMON STOCK HKD.01	1,910,000	100,546
	CONCORDIA FINANCIAL GROUP LT	COMMON STOCK	227,700	1,094,254
	CONSTELLATION SOFTWARE INC	COMMON STOCK	3,600	1,637,845
	CONSTRUCC Y AUX DE FERROCARR	COMMON STOCK EUR.301	5,410	218,473
	CONTACT ENERGY LTD	COMMON STOCK	109,817	355,987
	CONTINENTAL AG	COMMON STOCK	18,365	3,582,142
	CONTROLADORA VUELA CIA DE A	COMMON STOCK	268,200	404,093
	CONWERT IMMOBILIEN INVEST SE	COMMON STOCK	9,814	167,884

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	CORBION NV	COMMON STOCK EUR.25	13,530	362,611
	CORONATION FUND MANAGERS LTD	COMMON STOCK ZAR.0001	48,730	249,991
	CORPORACION FINANCIERA ALBA	COMMON STOCK EUR1.	3,823	172,841
	COSAN SA INDUSTRIA COMERCIO	COMMON STOCK	38,149	446,414
	COSCO CORP SINGAPORE LTD	COMMON STOCK	160,000	31,010
	COSCO SHIPPING PORTS LTD	COMMON STOCK HKD.1	376,872	377,710
	COSEL CO LTD	COMMON STOCK	8,700	92,887
	COSMO ENERGY HOLDINGS CO LTD	COMMON STOCK	12,400	174,290
	COSMO PHARMACEUTICALS NV	COMMON STOCK	1,050	174,917
	COSTAIN GROUP PLC	COMMON STOCK GBP.5	42,804	186,149
	COUNTRY GARDEN HOLDINGS CO	COMMON STOCK HKD.1	1,007,127	560,893
	COVESTRO AG	COMMON STOCK	11,408	786,361
	COWAY CO LTD	COMMON STOCK KRW500.0	10,890	795,366
	CP ALL PCL FOREIGN	FOREIGN SH. THB1.0 A	832,300	1,452,612
	CPFL ENERGIA SA	COMMON STOCK	59,025	455,503
	CRAMO OYJ	COMMON STOCK	16,352	410,200
	CREATE SD HOLDINGS CO	COMMON STOCK	3,900	83,572
	CREDICORP LTD	COMMON STOCK USD5.	3,996	632,167
	CREDICORP LTD	COMMON STOCK USD5.0	8,685	1,371,014
	CREDIT AGRICOLE SA	COMMON STOCK EUR3.	187,338	2,327,175
	CREDIT SAISON CO LTD	COMMON STOCK	33,100	590,139
	CREDIT SUISSE GROUP AG REG	COMMON STOCK CHF.04	302,147	4,322,640
	CREDITO VALTELLINESE	RIGHT	254,803	0
	CREDITO VALTELLINESE SCARL	COMMON STOCK	254,803	99,988
	CRESCENT POINT ENERGY CORP	COMMON STOCK	90,050	1,225,467
	CRESUD S.A.C.I.F.Y.A.	COMMON STOCK ARS1.0	4	6
	CREW ENERGY INC	COMMON STOCK	50,600	283,365
	CRH PLC	COMMON STOCK EUR.32	136,105	4,713,474
	CRODA INTERNATIONAL PLC	COMMON STOCK GBP.1035714	25,521	1,003,813
	CROWN RESORTS LTD	COMMON STOCK	83,131	695,430
	CRRC CORP LTD H	COMMON STOCK CNY1.0	489,000	437,453
	CSL LTD	COMMON STOCK	79,181	5,739,461
	CSPC PHARMACEUTICAL GROUP LT	COMMON STOCK	1,030,000	1,095,757
	CSR LTD	COMMON STOCK	115,145	384,902
	CT REAL ESTATE INVESTMENT TR	REIT	5,300	59,282
	CTBC FINANCIAL HOLDING CO LT	COMMON STOCK TWD10.	2,754,652	1,504,781
	CTRIIP.COM INTERNATIONAL ADR	ADR USD.01	61,800	2,472,000
	CTS EVENTIM AG + CO KGAA	COMMON STOCK	13,785	434,526
	CYBERAGENT INC	COMMON STOCK	19,600	484,656
	CYBERARK SOFTWARE LTD/ISRAEL	COMMON STOCK ILS.01	4,252	193,466
	CYBG PLC CDI	CDI	127,406	446,048
	CYFROWY POLSAT SA	COMMON STOCK PLN.04	56,616	333,650
	CYRELA BRAZIL REALTY SA EMP	COMMON STOCK	70,400	220,636
	CZECH KORUNA	FOREIGN CURRENCY	2,306,083	90,018
	D IETEREN SA/NV	COMMON STOCK	5,489	243,073
	D LINK CORP	COMMON STOCK TWD10.	313,094	104,308
	DAEHWA PHARM CO LTD	COMMON STOCK KRW500.	3,810	73,398
	DAELIM INDUSTRIAL CO LTD	COMMON STOCK KRW5000.	5,815	418,441
	DAETWYLER HOLDING AG BR	COMMON STOCK CHF.05	1,793	244,133
	DAEWOO ENGINEERING + CONSTR	COMMON STOCK KRW5000.	33,894	142,154
	DAEWOO SHIPBUILDING + MARINE	COMMON STOCK KRW5000.	26,150	96,996
	DAH CHONG HONG	COMMON STOCK	455,000	173,130
	DAH SING FINANCIAL HOLDINGS	COMMON STOCK	45,250	305,581
	DAI ICHI LIFE HOLDINGS INC	COMMON STOCK	189,300	3,142,823
	DAI NIPPON PRINTING CO LTD	COMMON STOCK	101,000	997,914
	DAICEL CORP	COMMON STOCK	55,000	604,861
	DAIDO STEEL CO LTD	COMMON STOCK	59,000	244,285
	DAIICHI SANKYO CO LTD	COMMON STOCK	109,600	2,242,963
	DAIICHIKOSHO CO LTD	COMMON STOCK	7,700	303,223
	DAIKEN CORP	COMMON STOCK	11,000	193,570
	DAIKIN INDUSTRIES LTD	COMMON STOCK	40,500	3,716,613
	DAIKYO INC	COMMON STOCK	84,000	168,356
	DAILY MAIL+GENERAL TST A NV	COMMON STOCK GBP.125	54,135	520,372
	DAIMLER AG REGISTERED SHARES	COMMON STOCK	156,700	11,652,751
	DAIO PAPER CORP	COMMON STOCK	22,600	239,167
	DAIRY CREST GROUP PLC	COMMON STOCK GBP.25	44,060	337,326
	DAISHI BANK LTD/THE	COMMON STOCK	59,000	264,833
	DAITO TRUST CONSTRUCT CO LTD	COMMON STOCK	12,500	1,881,251
	DAIWA HOUSE INDUSTRY CO LTD	COMMON STOCK	94,800	2,591,420
	DAIWA SECURITIES GROUP INC	COMMON STOCK	290,000	1,785,154
	DAIWABO HOLDINGS CO LTD	COMMON STOCK	65,000	159,222
	DANIELI + CO	COMMON STOCK EUR1.	6,866	139,768
	DANISH KRONE	FOREIGN CURRENCY	350,029	49,653
	DANONE	COMMON STOCK EUR.25	99,675	6,321,547
	DANSKE BANK A/S	COMMON STOCK DKK10.	117,617	3,573,783
	DARWIN PRECISIONS CORP	COMMON STOCK TWD10.0	311,006	122,887
	DASSAULT SYSTEMES SA	COMMON STOCK EUR.5	25,394	1,938,392
	DATATEC LTD	COMMON STOCK ZAR.01	44,836	162,276
	DAVIDE CAMPARI MILANO SPA	COMMON STOCK EUR.1	59,542	583,162

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	DBS GROUP HOLDINGS LTD	COMMON STOCK	251,089	3,002,832
	DCC PLC	COMMON STOCK EUR.25	15,925	1,183,654
	DE LONGHI SPA	COMMON STOCK EUR1.5	15,505	368,946
	DEA CAPITAL SPA	COMMON STOCK EUR1.0	108,840	137,526
	DEBENHAMS PLC	COMMON STOCK GBP.0001	210,378	148,805
	DELTA ELECTRONICS INC	COMMON STOCK TWD10.	328,794	1,611,476
	DELTA LLOYD NV	COMMON STOCK EUR.2	94,966	532,222
	DENA CO LTD	COMMON STOCK	17,600	384,187
	DENISON MINES CORP	COMMON STOCK	153,548	80,149
	DENKA CO LTD	COMMON STOCK	92,000	405,835
	DENKI KOGYO CO LTD	COMMON STOCK	24,000	117,651
	DENSO CORP	COMMON STOCK	81,400	3,523,628
	DENTSU INC	COMMON STOCK	37,900	1,788,945
	DERICHEBOURG	COMMON STOCK EUR.25	40,413	179,053
	DERWENT LONDON PLC	REIT GBP.05	20,629	705,758
	DESCENTE LTD	COMMON STOCK	23,000	264,744
	DETOUR GOLD CORP	COMMON STOCK	38,000	518,266
	DEUTSCHE BANK AG REGISTERED	COMMON STOCK	215,008	3,898,719
	DEUTSCHE BETEILIGUNGS AG	COMMON STOCK	8,222	266,783
	DEUTSCHE BOERSE AG TENDER	COMMON STOCK	33,551	2,738,790
	DEUTSCHE LUFTHANSA REG	COMMON STOCK	43,459	562,669
	DEUTSCHE POST AG REG	COMMON STOCK	164,324	5,406,873
	DEUTSCHE TELEKOM AG REG	COMMON STOCK	521,101	8,970,180
	DEUTSCHE WOHNEN AG BR	COMMON STOCK	58,403	1,835,124
	DEXUS PROPERTY GROUP	REIT	183,927	1,284,613
	DFDS A/S	COMMON STOCK DKK20.0	8,295	378,927
	DGB FINANCIAL GROUP INC	COMMON STOCK KRW5000.	37,354	301,807
	DH CORP	COMMON STOCK	20,600	342,245
	DIAGEO PLC	COMMON STOCK GBP.2893518	420,861	10,916,845
	DIALOG SEMICONDUCTOR PLC	COMMON STOCK GBP.001	14,220	600,865
	DIASORIN SPA	COMMON STOCK EUR1.0	5,805	344,332
	DIC ASSET AG	COMMON STOCK	27,197	260,742
	DIC CORP	COMMON STOCK	15,500	470,219
	DIGI.COM BHD	COMMON STOCK MYR.01	619,200	666,865
	DIGITAL CHINA HOLDINGS LTD	COMMON STOCK HKD.1	319,000	241,174
	DIGNITY PLC	COMMON STOCK GBP.123357	11,086	338,059
	DIP CORP	COMMON STOCK	11,500	237,976
	DIRECT LINE INSURANCE GROUP	COMMON STOCK GBP.1090909	237,600	1,080,416
	DISCO CORP	COMMON STOCK	4,500	544,391
	DISCOVERY LTD	COMMON STOCK ZAR.001	50,951	426,338
	DISTRIBUIDORA INTERNACIONAL	COMMON STOCK EUR.1	110,807	545,013
	DIXONS CARPHONE PLC	COMMON STOCK GBP.001	178,073	778,370
	DMG MORI AG	COMMON STOCK	12,843	583,491
	DMG MORI CO LTD	COMMON STOCK	23,300	282,443
	DNB ASA	COMMON STOCK NOK10.0	189,413	2,825,956
	DNO ASA	COMMON STOCK NOK.25	166,621	163,888
	DOGUS OTOMOTIV SERVIS VE TIC	COMMON STOCK TRY1.	50,608	126,276
	DOHA BANK QSC	COMMON STOCK QAR10.	44,834	429,637
	DOLLARAMA INC	COMMON STOCK	21,300	1,562,577
	DOMINO S PIZZA GROUP PLC	COMMON STOCK GBP.005208	110,952	493,115
	DON QUIJOTE HOLDINGS CO LTD	COMMON STOCK	20,600	762,579
	DONG A SOCIO HOLDINGS CO LTD	COMMON STOCK KRW5000.	1,125	145,743
	DONG A ST CO LTD	COMMON STOCK KRW5000.0	1,511	131,731
	DONGBU HITEK CO LTD	COMMON STOCK KRW5000.	15,500	203,714
	DONGBU INSURANCE CO LTD	COMMON STOCK KRW500.	8,920	461,193
	DONGFENG MOTOR GRP CO LTD H	COMMON STOCK CNY1.0	516,000	502,096
	DONGJIANG ENVIRONMENTAL H	COMMON STOCK CNY1.0	80,000	139,031
	DONGKUK STEEL MILL CO LTD	COMMON STOCK KRW5000.	26,814	243,736
	DONGWON INDUSTRIES CO.	COMMON STOCK KRW5000.	1,086	326,483
	DOOSAN HEAVY INDUSTRIES	COMMON STOCK KRW5000.0	13,159	295,403
	DOOSAN INFRACORE CO LTD	COMMON STOCK KRW5000.	33,720	244,863
	DORMAKABA HOLDING AG	COMMON STOCK CHF.1	625	465,573
	DOSHISHA CO LTD	COMMON STOCK	6,100	109,648
	DOUBLEDRAGON PROPERTIES CORP	COMMON STOCK PHP.1	336,300	259,599
	DOWA HOLDINGS CO LTD	COMMON STOCK	54,150	413,918
	DOWNER EDI LTD	COMMON STOCK	94,197	414,029
	DP WORLD LTD	COMMON STOCK USD2.0	37,652	659,287
	DRAEGERWERK AG	COMMON STOCK	1,363	93,406
	DRAEGERWERK AG PREF	PREFERENCE	2,292	191,826
	DRAX GROUP PLC	COMMON STOCK GBP.1155172	111,618	520,475
	DS SMITH PLC	COMMON STOCK GBP.1	172,177	865,967
	DSV A/S	COMMON STOCK DKK1.	37,890	1,688,766
	DTS CORP	COMMON STOCK	10,600	225,942
	DUERR AG	COMMON STOCK	5,231	420,545
	DUET GROUP	STAPLED SECURITY	377,264	748,061
	DUFREY AG REG	COMMON STOCK CHF5.0	8,286	1,035,156
	DULUXGROUP LTD	COMMON STOCK	79,253	357,225
	DUNELM GROUP PLC	COMMON STOCK GBP.01	26,264	260,887
	DUNLOP SPORTS CO LTD	COMMON STOCK	19,200	169,898

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	DURATEX SA	COMMON STOCK	82,014	170,902
	DYNASTY FINE WINES GROUP LTD	COMMON STOCK HKD.1	376,000	69,835
	E MART INC	COMMON STOCK KRW5000.0	3,834	580,075
	E.ON SE	COMMON STOCK	340,934	2,382,686
	E.SUN FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,406,780	801,351
	EAST JAPAN RAILWAY CO	COMMON STOCK	52,800	4,564,019
	EASYJET PLC	COMMON STOCK GBP.2728571	25,452	315,638
	EBARA CORP	COMMON STOCK	15,400	438,425
	ECLAT TEXTILE COMPANY LTD	COMMON STOCK TWD10.	50,126	520,828
	ECN CAPITAL CORP	COMMON STOCK	72,800	179,143
	ECOPETROL SA SPONSORED ADR	ADR	57,800	523,090
	EDENRED	COMMON STOCK EUR2.	38,175	758,051
	EDF	COMMON STOCK EUR.5	48,415	492,933
	EDION CORP	COMMON STOCK	8,700	81,692
	EDP ENERGIAS DO BRASIL SA	COMMON STOCK	108,587	445,686
	EDP ENERGIAS DE PORTUGAL SA	COMMON STOCK EUR1.	351,412	1,072,298
	EFG INTERNATIONAL AG	COMMON STOCK CHF.5	20,267	122,814
	EGYPTIAN POUND	FOREIGN CURRENCY	2,398,429	132,291
	EI GROUP PLC	COMMON STOCK GBP.025	98,416	147,736
	EI TOWERS SPA	COMMON STOCK EUR.1	4,955	267,498
	EIFFAGE	COMMON STOCK EUR4.	10,495	733,189
	EISAI CO LTD	COMMON STOCK	43,300	2,480,348
	EIZO CORP	COMMON STOCK	6,300	187,660
	ELAN MICROELECTRONICS CORP	COMMON STOCK TWD10.	247,220	265,089
	ELBIT SYSTEMS LTD	COMMON STOCK ILS1.	5,030	508,418
	ELDORADO GOLD CORP	COMMON STOCK	153,895	495,751
	ELECTRIC POWER DEVELOPMENT C	COMMON STOCK	25,400	584,849
	ELECTROCOMPONENTS PLC	COMMON STOCK GBP.1	121,954	717,876
	ELECTROLUX AB SER B	COMMON STOCK SEK5.0	41,605	1,035,955
	ELEKTA AB B SHS	COMMON STOCK SEK.5	70,253	622,429
	ELEMENT FLEET MANAGEMENT COR	COMMON STOCK	72,800	676,401
	ELEMENTIS PLC	COMMON STOCK GBP.05	112,315	384,002
	ELETROPOLULO METROPOLI PREF	PREFERENCE	77,677	267,978
	ELIA SYSTEM OPERATOR SA/NV	COMMON STOCK	11,252	589,589
	ELISA OYJ	COMMON STOCK	26,646	867,671
	ELITE SEMICONDUCTOR MEMORY	COMMON STOCK TWD10.	168,000	171,594
	EMAAR PROPERTIES PJSC	COMMON STOCK AED1.0	693,397	1,342,581
	EMBRAER SA	COMMON STOCK	113,370	546,272
	EMIRATES TELECOM GROUP CO	COMMON STOCK AED1.0	373,305	1,908,799
	EMMI AG REG	COMMON STOCK CHF10.0	560	339,735
	EMPEROR INTL HLDG LTD	COMMON STOCK HKD.01	630,000	142,791
	EMPIRE CO LTD A	COMMON STOCK	32,400	379,798
	EMPRESAS CMPC SA	COMMON STOCK	198,577	403,537
	EMPRESAS COPEC SA	COMMON STOCK	87,230	835,984
	EMS CHEMIE HOLDING AG REG	COMMON STOCK CHF.01	1,584	806,369
	ENAGAS SA	COMMON STOCK EUR1.5	37,461	952,598
	ENBRIDGE INC	COMMON STOCK	150,140	6,325,573
	ENCANA CORP	COMMON STOCK	159,192	1,870,822
	ENCE ENERGIA Y CELULOSA SA	COMMON STOCK EUR.9	59,529	157,099
	ENDESA SA	COMMON STOCK EUR1.2	54,880	1,164,365
	ENEL AMERICAS SA ADR	ADR	116,349	955,225
	ENEL CHILE SA	ADR	65,638	298,653
	ENEL GENERACION CHILE SA ADR	ADR	22,088	429,391
	ENEL SPA	COMMON STOCK EUR1.	1,311,676	5,783,703
	ENERFLEX LTD	COMMON STOCK	26,804	340,784
	ENERGY WORLD CORP LTD	COMMON STOCK	532,565	99,633
	ENERPLUS CORP	COMMON STOCK	66,200	628,901
	ENGIE	COMMON STOCK EUR1.0	241,518	3,083,001
	ENGIE BRASIL ENERGIA SA	COMMON STOCK	38,300	410,714
	ENI SPA	COMMON STOCK	404,107	6,564,880
	ENN ENERGY HOLDINGS LTD	COMMON STOCK HKD.1	142,000	581,785
	ENPLAS CORP	COMMON STOCK	3,600	105,889
	ENQUEST PLC	COMMON STOCK GBP.05	412,383	212,868
	ENSIGN ENERGY SERVICES INC	COMMON STOCK	29,200	204,240
	EO TECHNICS CO LTD	COMMON STOCK KRW500.	2,377	176,343
	EPISTAR CORP	COMMON STOCK TWD10.	219,524	156,254
	EPS HOLDINGS INC	COMMON STOCK	10,400	121,268
	EQUATORIAL ENERGIA SA ORD	COMMON STOCK	64,000	1,066,608
	EREGLI DEMIR VE CELIK FABRIK	COMMON STOCK TRY1.	335,700	489,323
	ERG SPA	COMMON STOCK EUR.1	16,830	180,932
	ERICSSON LM B SHS	COMMON STOCK SEK5.0	502,069	2,935,233
	ERSTE GROUP BANK AG	COMMON STOCK	47,832	1,403,250
	ESPRIT HOLDINGS LTD	COMMON STOCK HKD.1	347,929	271,493
	ESSENTA PLC	COMMON STOCK GBP.25	46,646	264,872
	ESSILOR INTERNATIONAL	COMMON STOCK EUR.18	35,198	3,984,438
	ESTACIO PARTICIPACOES SA	COMMON STOCK	66,100	319,281
	ETERNAL MATERIALS CO LTD	COMMON STOCK TWD10.0	192,633	196,884
	EURAZEO	COMMON STOCK	7,800	457,165
	EURO CURRENCY	FOREIGN CURRENCY	497,043	524,256

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	EUROBANK ERGASIAS SA	COMMON STOCK EUR.3	331,485	225,064
	EUROFINS SCIENTIFIC	COMMON STOCK EUR.1	1,769	755,131
	EURONAV NV	COMMON STOCK	20,251	161,454
	EUTELSAT COMMUNICATIONS	COMMON STOCK EUR1.	31,794	616,702
	EVA AIRWAYS CORP	COMMON STOCK TWD10.	520,959	235,411
	EVERGREEN MARINE CORP LTD	COMMON STOCK TWD10.	335,484	115,198
	EVERLIGHT ELECTRONICS CO LTD	COMMON STOCK TWD10.0	146,845	209,789
	EVOLUTION GAMING GROUP	COMMON STOCK EUR.015	8,708	248,459
	EVOLUTION MINING LTD	COMMON STOCK	278,420	411,089
	EVONIK INDUSTRIES AG	COMMON STOCK	25,898	772,648
	EVS BROADCAST EQUIPMENT S.A.	COMMON STOCK	3,595	125,868
	EXOR NV	COMMON STOCK	17,850	771,340
	EXPERIAN PLC	COMMON STOCK USD.1	160,622	3,117,228
	EXTENDICARE INC	COMMON STOCK	14,700	108,300
	EXXARO RESOURCES LTD	COMMON STOCK ZAR.01	34,819	226,714
	EZAKI GLICO CO LTD	COMMON STOCK	8,200	384,990
	EZDAN HOLDING GROUP	COMMON STOCK QAR10.0	113,223	469,502
	F SECURE OYJ	COMMON STOCK	48,898	179,450
	FABEGE AB	COMMON STOCK SEK30.82	26,409	432,253
	FAES FARMA SA	COMMON STOCK EUR.1	88,034	311,900
	FAES FARMA SA	RIGHT	88,034	8,450
	FAGRON	COMMON STOCK	9,013	92,134
	FAIRFAX FINANCIAL HLDGS LTD	COMMON STOCK	3,800	1,837,590
	FAIRFAX MEDIA LTD	COMMON STOCK	514,424	330,563
	FAIVELEY TRANSPORT	COMMON STOCK EUR1.0	1,896	200,281
	FAMILYMART UNY HOLDINGS CO L	COMMON STOCK	15,400	1,025,229
	FANUC CORP	COMMON STOCK	30,900	5,235,962
	FAR EAST HORIZON LTD	COMMON STOCK	334,000	285,231
	FAR EASTERN DEPARTMENT STORE	COMMON STOCK TWD10.	296,670	147,019
	FAR EASTERN NEW CENTURY CORP	COMMON STOCK TWD10.	554,461	415,239
	FAR EASTONE TELECOMM CO LTD	COMMON STOCK TWD10.	315,000	708,124
	FARADAY TECHNOLOGY CORP	COMMON STOCK TWD10.	117,396	110,279
	FAST RETAILING CO LTD	COMMON STOCK	9,000	3,217,598
	FEDERAL GRID CO UNIFIED ENER	COMMON STOCK RUB.5	48,188,087	160,418
	FENG TAY ENTERPRISE CO LTD	COMMON STOCK TWD10.	138,880	516,238
	FENNER PLC	COMMON STOCK GBP.25	60,108	174,947
	FERRARI NV	COMMON STOCK EUR.01	20,686	1,205,846
	FERROVIAL SA	COMMON STOCK EUR.2	83,444	1,495,325
	FFRI INC	COMMON STOCK	1,000	34,315
	FIAT CHRYSLER AUTOMOBILES NV	COMMON STOCK EUR.01	151,026	1,374,541
	FIBRA UNO ADMINISTRACION SA	REIT	546,600	840,535
	FIBRIA CELULOSE SA	COMMON STOCK	21,478	206,294
	FIBRIA CELULOSE SA SPON ADR	ADR	27,559	264,842
	FIELDS CORP	COMMON STOCK	5,500	63,895
	FILA KOREA LTD	COMMON STOCK KRW5000.	2,770	161,437
	FINANCIAL PRODUCTS GROUP CO	COMMON STOCK	36,000	312,062
	FINGERPRINT CARDS AB B	COMMON STOCK SEK.04	52,500	363,151
	FINNING INTERNATIONAL INC	COMMON STOCK	32,600	639,092
	FIRICH ENTERPRISES CO LTD	COMMON STOCK TWD10.	102,332	190,598
	FIRST FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,527,750	814,114
	FIRST GEN CORPORATION	COMMON STOCK PHP1.	803,291	356,140
	FIRST MAJESTIC SILVER CORP	COMMON STOCK	40,700	311,384
	FIRST PACIFIC CO	COMMON STOCK USD.01	573,000	400,282
	FIRST QUANTUM MINERALS LTD	COMMON STOCK	124,876	1,243,126
	FIRST TRACTOR CO H	COMMON STOCK CNY1.0	192,000	107,348
	FIRSTGROUP PLC	COMMON STOCK GBP.05	226,222	288,972
	FIRSTRAND LTD	COMMON STOCK ZAR.01	539,157	2,082,248
	FISCHER (GEORG) REG	COMMON STOCK CHF1.0	847	694,874
	FISHER + PAYKEL HEALTHCARE C	COMMON STOCK	152,674	904,474
	FLETCHER BUILDING LTD	COMMON STOCK	119,169	878,619
	FLSMIDTH + CO A/S	COMMON STOCK DKK20.	10,327	428,864
	FLUGHAFEN ZUERICH AG REG	COMMON STOCK CHF10.0	4,235	787,254
	FOMENTO ECONOMICO MEXICA UBD	UNIT	338,300	2,591,091
	FONCIERE DES REGIONS	REIT EUR3.0	6,916	604,453
	FORBO HOLDING AG REG	COMMON STOCK CHF.1	287	370,835
	FORMOSA CHEMICALS + FIBRE	COMMON STOCK TWD10.0	575,582	1,713,452
	FORMOSA PETROCHEMICAL CORP	COMMON STOCK TWD10.0	271,920	941,149
	FORMOSA PLASTICS CORP	COMMON STOCK TWD10.0	713,528	1,968,829
	FORMOSA TAFFETA CO.	COMMON STOCK TWD10.	209,319	191,452
	FORTESCUE METALS GROUP LTD	COMMON STOCK	297,859	1,262,061
	FORTIS INC	COMMON STOCK	49,700	1,536,529
	FORTRESS INCOME FUND LTD	REIT	108,427	255,013
	FORTRESS INCOME FUND LTD A	REIT	450,352	548,073
	FORTUM OYJ	COMMON STOCK EUR3.4	71,235	1,092,476
	FOSTER ELECTRIC CO LTD	COMMON STOCK	10,200	192,915
	FOSUN INTERNATIONAL LTD	COMMON STOCK	375,198	525,637
	FOXCONN TECHNOLOGY CO LTD	COMMON STOCK TWD10.	163,496	428,840
	FRANCE BED HOLDINGS CO LTD	COMMON STOCK	17,500	139,205
	FRANCO NEVADA CORP	COMMON STOCK	30,100	1,801,893

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	FRAPORT AG FRANKFURT AIRPORT	COMMON STOCK	8,536	505,182
	FRASERS COMMERCIAL TRUST	REIT	455,121	395,957
	FREEMAN FINTECH CORP LTD	COMMON STOCK HKD.001	2,520,000	160,506
	FREENET AG	COMMON STOCK	22,862	645,708
	FRESENIUS MEDICAL CARE AG +	COMMON STOCK	37,436	3,180,268
	FRESENIUS SE + CO KGAA	COMMON STOCK	64,419	5,042,073
	FRESNILLO PLC	COMMON STOCK USD.5	39,814	592,814
	FRONTIER REAL ESTATE INVEST	REIT	83	355,430
	FTSE 100 IDX FUT MAR17	IFLL 20170317	530	113,457
	FUBON FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,146,938	1,817,028
	FUCHS PETROLUB SE PREF	PREFERENCE	13,808	580,968
	FUGRO NV CVA	DUTCH CERT EUR.05	14,150	216,987
	FUJI CO LTD	COMMON STOCK	10,000	208,240
	FUJI ELECTRIC CO LTD	COMMON STOCK	109,000	565,086
	FUJI OIL HOLDINGS INC	COMMON STOCK	13,700	269,429
	FUJI SOFT INC	COMMON STOCK	7,300	172,276
	FUJICCO CO LTD	COMMON STOCK	3,200	66,156
	FUJIFILM HOLDINGS CORP	COMMON STOCK	76,500	2,904,528
	FUJIKURA LTD	COMMON STOCK	84,000	456,061
	FUJITEC CO LTD	COMMON STOCK	25,000	293,083
	FUJITSU GENERAL LTD	COMMON STOCK	16,000	339,366
	FUJITSU LTD	COMMON STOCK	303,000	1,681,856
	FUJIYA CO LTD	COMMON STOCK	17,000	31,171
	FUKUOKA FINANCIAL GROUP INC	COMMON STOCK	143,000	634,350
	FUKUYAMA TRANSPORTING CO LTD	COMMON STOCK	22,000	124,770
	FULLSHARE HOLDINGS LTD	COMMON STOCK HKD.01	1,037,500	483,049
	FURUKAWA ELECTRIC CO LTD	COMMON STOCK	11,900	348,397
	FUTABA INDUSTRIAL CO LTD	COMMON STOCK	38,800	226,720
	FUTURE CORP	COMMON STOCK	12,600	78,094
	FUTURE LAND HOLDINGS CO A	COMMON STOCK CNY1.0	363,168	617,748
	FUYAO GLASS INDUSTRY GROUP H	COMMON STOCK CNY1.0	98,000	301,596
	G RESOURCES GROUP LTD	COMMON STOCK HKD.01	6,087,859	111,413
	G STEEL PCL FOREIGN	FOREIGN SH. THB5.0 A	202,800	1,925
	G.U.D. HOLDINGS LTD	COMMON STOCK	43,205	326,704
	G4S PLC	COMMON STOCK GBP.25	271,031	786,412
	GAEC EDUCACAO SA	COMMON STOCK	40,503	169,146
	GAFISA SA	COMMON STOCK	135,154	75,284
	GALAPAGOS NV	COMMON STOCK	6,439	412,586
	GALAXY ENTERTAINMENT GROUP L	COMMON STOCK	402,000	1,729,772
	GALENICA AG REG	COMMON STOCK CHF.1	631	711,842
	GALP ENERGIA SGPS SA	COMMON STOCK EUR1.	65,876	981,205
	GAM HOLDING AG	COMMON STOCK CHF.05	40,542	470,462
	GAMESA CORP TECNOLOGICA SA	COMMON STOCK EUR.17	46,936	953,537
	GAMUDA BHD	COMMON STOCK MYR1.	406,751	433,044
	GAS NATURAL SDG SA	COMMON STOCK EUR1.	51,734	976,535
	GAZPROM PAO SPON ADR	ADR	15,921	80,279
	GAZPROM PAO SPON ADR	ADR	983,994	5,008,529
	GCL POLY ENERGY HOLDINGS LTD	COMMON STOCK HKD.1	2,017,000	241,004
	GEA GROUP AG	COMMON STOCK	32,833	1,318,683
	GEBERIT AG REG	COMMON STOCK CHF.1	5,995	2,403,759
	GECINA SA	REIT EUR7.5	6,188	857,216
	GEELY AUTOMOBILE HOLDINGS LT	COMMON STOCK HKD.02	980,000	932,088
	GEMALTO	COMMON STOCK EUR1.0	14,264	826,269
	GENMAB A/S	COMMON STOCK DKK1.	10,741	1,783,645
	GENTING BHD	COMMON STOCK MYR.1	345,500	615,443
	GENTING MALAYSIA BHD	COMMON STOCK MYR.1	558,250	569,165
	GENTING PLANTATIONS BHD	COMMON STOCK MYR.5	160,100	384,683
	GENTING SINGAPORE PLC	COMMON STOCK USD.1	993,399	618,886
	GENUS PLC	COMMON STOCK GBP.1	15,281	338,872
	GEO HOLDINGS CORP	COMMON STOCK	14,900	173,738
	GERDAU SA PREF	PREFERENCE	149,704	471,414
	GERRESHEIMER AG	COMMON STOCK	10,722	797,388
	GERRY WEBER INTL AG	COMMON STOCK	9,002	104,103
	GETAC TECHNOLOGY CORP	COMMON STOCK TWD10.	353,000	413,580
	GETINGE AB B SHS	COMMON STOCK SEK.5	37,645	604,704
	GF SECURITIES CO LTD H	COMMON STOCK CNY1.0	251,800	525,693
	GIANT MANUFACTURING	COMMON STOCK TWD10.	64,000	362,669
	GIBSON ENERGY INC	COMMON STOCK	24,900	352,412
	GILDAN ACTIVEWEAR INC	COMMON STOCK	43,000	1,093,076
	GIORDANO INTERNATIONAL LTD	COMMON STOCK HKD.05	576,000	309,950
	GIVAUDAN REG	COMMON STOCK CHF10.0	1,588	2,914,848
	GIJENSIDIGE FORSIKRING ASA	COMMON STOCK NOK2.	37,126	590,955
	GKN PLC	COMMON STOCK GBP.1	286,433	1,169,916
	GLANBIA PLC	COMMON STOCK EUR.06	32,998	549,162
	GLAXOSMITHKLINE PLC	COMMON STOCK GBP.25	812,254	15,552,648
	GLENCORE PLC	COMMON STOCK USD.01	2,070,366	6,977,045
	GLOBAL LOGISTIC PROPERTIES L	COMMON STOCK	494,000	750,160
	GLOBAL UNICHIP CORP	COMMON STOCK TWD10.	104,079	252,619
	GLOBE TELECOM INC	COMMON STOCK PHP50.	15,121	459,422

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		Shares/ Par Value		
	GLOBE TRADE CENTRE SA	COMMON STOCK PLN.1	124,872	245,299
	GLORY LTD	COMMON STOCK	13,300	419,947
	GLOW ENERGY PCL FOREIGN	FOREIGN SH. THB10.0 A	212,000	467,684
	GLP J REIT	REIT	407	469,776
	GMO INTERNET INC	COMMON STOCK	23,400	298,303
	GMO PAYMENT GATEWAY INC	COMMON STOCK	5,500	244,826
	GN STORE NORD A/S	COMMON STOCK DKK4.	37,046	768,679
	GO AHEAD GROUP PLC	COMMON STOCK GBP.1	8,330	229,270
	GOLD FIELDS LTD	COMMON STOCK ZAR.5	138,706	424,612
	GOLDCORP INC	COMMON STOCK	145,268	1,980,164
	GOLDCREST CO LTD	COMMON STOCK	5,980	107,651
	GOLDEN AGRI RESOURCES LTD	COMMON STOCK USD.025	1,124,287	332,855
	GOLDEN EAGLE RETAIL GROUP	COMMON STOCK HKD.1	252,000	358,751
	GOLDEN MEDITECH HOLDINGS LTD	COMMON STOCK	1,358,113	181,812
	GOLDWIN INC	COMMON STOCK	3,000	133,865
	GOME ELECTRICAL APPLIANCES	COMMON STOCK HKD.025	1,877,944	226,890
	GOOD RESOURCES HOLDINGS LTD	COMMON STOCK HKD.1	520,000	32,149
	GOODMAN GROUP	REIT	355,152	1,838,497
	GOODMAN PROPERTY TRUST	REIT	429,903	365,561
	GPT GROUP	REIT NPV	330,772	1,203,520
	GRAFTON GROUP PLC UTS	UNIT EUR.05	42,543	288,650
	GRAINCORP LTD A	COMMON STOCK	43,477	300,496
	GRAINGER PLC	COMMON STOCK GBP.05	112,235	329,735
	GRAND CITY PROPERTIES	COMMON STOCK EUR.1	22,527	409,949
	GREAT PORTLAND ESTATES PLC	REIT GBP.125	69,635	574,183
	GREAT WALL MOTOR COMPANY H	COMMON STOCK CNY1.0	571,500	530,087
	GREAT WEST LIFECO INC	COMMON STOCK	53,518	1,403,548
	GREE INC	COMMON STOCK	23,800	125,712
	GREENCORE GROUP PLC	COMMON STOCK GBP.01	176,722	538,706
	GREENE KING PLC	COMMON STOCK GBP.125	56,168	484,020
	GREENLAND HONG KONG HOLDINGS	COMMON STOCK HKD.5	427,150	105,938
	GRIFOLS SA	COMMON STOCK EUR.25	53,524	1,065,590
	GRIVALIA PROPERTIES REIC	REIT EUR2.13	21,072	170,240
	GROUPE BRUXELLES LAMBERT SA	COMMON STOCK	13,143	1,104,840
	GROUPE EUROTUNNEL SE REGR	COMMON STOCK EUR.4	84,398	802,832
	GROUPE FNAC	COMMON STOCK EUR50.0	4,074	275,986
	GROWTHPOINT PROPERTIES LTD	REIT	468,771	891,097
	GRUPO AEROPORT DEL PACIFIC B	COMMON STOCK	98,500	814,717
	GRUPO AEROPORT DEL SURESTE B	COMMON STOCK	41,800	605,467
	GRUPO BIMBO SAB SERIES A	COMMON STOCK	317,400	722,264
	GRUPO CARSO SAB DE CV SER A1	COMMON STOCK	146,861	594,316
	GRUPO CATALANA OCCIDENTE SA	COMMON STOCK EUR.3	13,661	448,081
	GRUPO FIN SANTANDER B	COMMON STOCK MXN3.780783	436,600	631,752
	GRUPO FINANCIERO BANORTE O	COMMON STOCK MXN3.5	514,436	2,549,519
	GRUPO FINANCIERO GALICIA B	COMMON STOCK ARS1.	8	22
	GRUPO FINANCIERO INBURSA O	COMMON STOCK MXN.4137108	564,200	860,479
	GRUPO MEXICO SAB DE CV SER B	COMMON STOCK	592,009	1,617,561
	GRUPO TELEvisa SAB SER CPO	UNIT	478,600	2,008,580
	GS ENGINEERING + CONSTRUCT	COMMON STOCK KRW5000.	12,042	263,466
	GS HOLDINGS	COMMON STOCK KRW5000.	10,571	471,791
	GS HOME SHOPPING INC	COMMON STOCK KRW5000.	1,575	223,447
	GS YUASA CORP	COMMON STOCK	58,000	241,160
	GUANGDONG INVESTMENT LTD	COMMON STOCK	638,000	837,493
	GUANGDONG LAND HOLDINGS LTD	COMMON STOCK HKD.1	724,000	163,827
	GUANGZHOU AUTOMOBILE GROUP H	COMMON STOCK CNY1.0	542,722	649,620
	GUANGZHOU R+F PROPERTIES H	COMMON STOCK CNY.25	246,000	297,322
	GUDANG GARAM TBK PT	COMMON STOCK IDR500.	132,000	625,044
	GUNMA BANK LTD/THE	COMMON STOCK	68,000	371,965
	GUNNEBO AB	COMMON STOCK SEK5.0	37,998	161,434
	GUOTAI JUNAN INTERNATIONAL	COMMON STOCK	752,000	230,447
	GURUNAVI INC	COMMON STOCK	4,500	89,108
	GUYANA GOLDFIELDS INC	COMMON STOCK	57,400	261,950
	GVC HOLDINGS PLC	COMMON STOCK EUR.01	47,702	378,274
	GWANGJUSHINSEGAE CO LTD	COMMON STOCK KRW5000.	705	145,056
	H I S CO LTD	COMMON STOCK	9,800	256,555
	H+R REAL ESTATE INV REIT UTS	REIT	33,000	550,472
	H2O RETAILING CORP	COMMON STOCK	17,300	264,000
	HACHIJUNI BANK LTD/THE	COMMON STOCK	76,000	440,370
	HACI OMER SABANCI HOLDING	COMMON STOCK TRY1.	173,281	450,942
	HAIER ELECTRONICS GROUP CO	COMMON STOCK HKD.1	234,000	367,476
	HAITIAN INTERNATIONAL HLDGS	COMMON STOCK HKD.1	172,000	335,334
	HAITONG SECURITIES CO LTD H	COMMON STOCK CNY1.0	575,200	982,094
	HAKUHODO DY HOLDINGS INC	COMMON STOCK	44,500	548,076
	HALFORDS GROUP PLC	COMMON STOCK GBP.01	39,621	178,814
	HALLA HOLDINGS CORP	COMMON STOCK KRW5000.0	3,739	187,387
	HALMA PLC	COMMON STOCK GBP.1	64,195	709,411
	HAMAMATSU PHOTONICS KK	COMMON STOCK	25,800	678,174
	HAMBURGER HAFEN UND LOGISTIK	COMMON STOCK	13,527	252,097
	HAMMERSON PLC	REIT GBP.25	143,287	1,012,211

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			Shares/ Par Value	
	HANA FINANCIAL GROUP	COMMON STOCK KRW5000.	50,190	1,295,644
	HANERGY THIN FILM POWER GROU	COMMON STOCK HKD.0025	2,242,000	2,892
	HANG LUNG PROPERTIES LTD	COMMON STOCK	397,500	832,444
	HANG SENG BANK LTD	COMMON STOCK	123,700	2,293,014
	HANG SENG IDX FUT JAN17	XHKF 20170126	450	24,333
	HANJIN HEAVY INDUS + CONST	COMMON STOCK KRW5000.	30,036	83,471
	HANJIN KAL CORP	COMMON STOCK KRW2500.0	11,464	145,590
	HANKOOK TIRE CO LTD	COMMON STOCK KRW500.0	15,481	742,874
	HANKOOK TIRE WORLDWIDE CO LT	COMMON STOCK KRW500.	11,008	188,977
	HANKYU HANSHIN HOLDINGS INC	COMMON STOCK	41,000	1,316,010
	HANKYU REIT INC	REIT	238	298,244
	HANMI PHARM CO LTD	COMMON STOCK KRW2500.	1,283	323,625
	HANMI SCIENCE CO LTD	COMMON STOCK KRW500.	2,411	121,706
	HANNOVER RUECK SE	COMMON STOCK	11,718	1,271,127
	HANNSTAR DISPLAY CORP	COMMON STOCK TWD10.	799,703	193,053
	HANON SYSTEMS	COMMON STOCK KRW100.0	46,000	392,283
	HANSSEM CO LTD	COMMON STOCK KRW1000.	3,290	538,589
	HANWHA CHEMICAL CORP	COMMON STOCK KRW5000.	22,445	457,640
	HANWHA CORPORATION	COMMON STOCK KRW5000.0	9,450	273,874
	HANWHA LIFE INSURANCE CO LTD	COMMON STOCK KRW5000.	48,840	263,715
	HANWHA TECHWIN CO LTD	COMMON STOCK KRW5000.0	8,849	317,645
	HARBIN ELECTRIC CO LTD H	COMMON STOCK CNY1.	224,000	104,198
	HARGREAVES LANSDOWN PLC	COMMON STOCK GBP.004	43,596	652,489
	HARMONY GOLD MINING CO LTD	COMMON STOCK ZAR.5	71,859	160,007
	HARVEY NORMAN HOLDINGS LTD	COMMON STOCK	155,317	577,526
	HASEKO CORP	COMMON STOCK	59,300	601,443
	HAVAS SA	COMMON STOCK EUR.4	35,782	301,871
	HAYS PLC	COMMON STOCK GBP.01	272,835	502,100
	HEALTHSCOPE LTD	COMMON STOCK	260,559	430,655
	HEIDELBERGCEMENT AG	COMMON STOCK	24,694	2,308,410
	HEIDELBERGER DRUCKMASCHINEN	COMMON STOCK	105,019	280,448
	HEINEKEN HOLDING NV	COMMON STOCK EUR1.6	20,847	1,452,511
	HEINEKEN NV	COMMON STOCK EUR1.6	38,157	2,863,784
	HELICAL PLC	COMMON STOCK GBP.01	39,088	142,358
	HELIOPOLIS HOUSING	COMMON STOCK EGP.25	177,448	243,285
	HELLENIC TELECOMMUN ORGANIZA	COMMON STOCK EUR2.83	53,479	503,670
	HELVETIA HOLDING AG REG	COMMON STOCK CHF.1	1,256	677,968
	HENDERSON GROUP PLC	COMMON STOCK GBP.125	189,149	548,555
	HENDERSON LAND DEVELOPMENT	COMMON STOCK	224,466	1,185,146
	HENGAN INTL GROUP CO LTD	COMMON STOCK HKD.1	130,500	956,986
	HENGDELI HOLDINGS LTD	COMMON STOCK HKD.005	1,055,400	153,524
	HENKEL AG + CO KGAA	COMMON STOCK	18,296	1,904,129
	HENKEL AG + CO KGAA VORZUG	PREFERENCE	28,604	3,418,014
	HENNES + MAURITZ AB B SHS	COMMON STOCK	156,656	4,361,185
	HERMES INTERNATIONAL	COMMON STOCK	4,653	1,912,019
	HEXAGON AB B SHS	COMMON STOCK EUR.22	52,613	1,881,616
	HEXPOL AB	COMMON STOCK SEK.2	77,836	721,659
	HIBERNIA REIT PLC	REIT EUR.1	414,593	539,912
	HIBIYA ENGINEERING LTD	COMMON STOCK	9,300	131,918
	HIKMA PHARMACEUTICALS PLC	COMMON STOCK GBP.1	26,533	617,080
	HINO MOTORS LTD	COMMON STOCK	49,000	498,275
	HIROSE ELECTRIC CO LTD	COMMON STOCK	6,000	743,493
	HIROSHIMA BANK LTD/THE	COMMON STOCK	93,000	433,777
	HISAMITSU PHARMACEUTICAL CO	COMMON STOCK	12,200	609,850
	HISCOX LTD	COMMON STOCK GBP.065	56,213	705,675
	HITACHI CHEMICAL CO LTD	COMMON STOCK	19,500	487,608
	HITACHI CONSTRUCTION MACHINE	COMMON STOCK	20,200	437,010
	HITACHI HIGH TECHNOLOGIES CO	COMMON STOCK	12,900	520,292
	HITACHI LTD	COMMON STOCK	795,000	4,292,298
	HITACHI METALS LTD	COMMON STOCK	38,000	514,552
	HITACHI ZOSEN CORP	COMMON STOCK	33,100	173,155
	HITEJINRO HOLDINGS CO LTD	COMMON STOCK KRW5000.	11,392	117,401
	HIWIN TECHNOLOGIES CORP	COMMON STOCK TWD10.	33,588	153,397
	HKC HOLDINGS LTD	COMMON STOCK HKD.25	160,171	78,402
	HKT TRUST AND HKT LTD SS	STAPLED SECURITY HKD.0005	632,000	772,797
	HLB INC	COMMON STOCK KRW500.	9,820	106,550
	HM SAMPOERNA TBK PT	COMMON STOCK IDR4.0	1,662,500	472,668
	HMC INVESTMENT SECURITIES CO	COMMON STOCK KRW5000.	17,520	137,689
	HOKKAIDO ELECTRIC POWER CO	COMMON STOCK	32,200	251,703
	HOKUETSU BANK LTD/THE	COMMON STOCK	5,000	113,129
	HOKUHOKU FINANCIAL GROUP INC	COMMON STOCK	22,600	389,594
	HOKURIKU ELECTRIC POWER CO	COMMON STOCK	32,800	367,775
	HOKUTO CORP	COMMON STOCK	6,300	113,817
	HOLMEN AB B SHARES	COMMON STOCK	10,444	375,140
	HOME CAPITAL GROUP INC	COMMON STOCK	15,400	359,894
	HON HAI PRECISION INDUSTRY	COMMON STOCK TWD10.	2,697,808	6,988,668
	HONDA MOTOR CO LTD	COMMON STOCK	263,900	7,698,771
	HONG KONG + CHINA GAS	COMMON STOCK	1,217,203	2,152,026
	HONG KONG DOLLAR	FOREIGN CURRENCY	7,046,827	908,899

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	HONG KONG EXCHANGES + CLEAR	COMMON STOCK HKD1.0	189,363	4,456,853
	HONG LEONG BANK BERHAD	COMMON STOCK MYR1.	120,686	362,545
	HONG LEONG FINANCIAL GROUP	COMMON STOCK MYR1.	65,291	206,641
	HONGKONG LAND HOLDINGS LTD	COMMON STOCK USD.1	97,000	612,147
	HOPEWELL HIGHWAY INFRASTRUCT	COMMON STOCK HKD.1	266,650	139,529
	HOPEWELL HOLDINGS LTD	COMMON STOCK	113,000	389,055
	HOPSON DEVELOPMENT HOLDINGS	COMMON STOCK HKD.1	176,000	156,171
	HOSHIZAKI CORP	COMMON STOCK	8,500	673,313
	HOTAI MOTOR COMPANY LTD	COMMON STOCK TWD10.	47,000	536,609
	HOTEL SHILLA CO LTD	COMMON STOCK KRW5000.0	6,450	256,675
	HOWDEN JOINERY GROUP PLC	COMMON STOCK GBP.1	121,094	571,301
	HOYA CORP	COMMON STOCK	71,200	2,990,258
	HSBC HOLDINGS PLC	COMMON STOCK USD.5	3,244,518	26,303,139
	HTC CORP	COMMON STOCK TWD10.0	122,077	296,796
	HUA NAN FINANCIAL HOLDINGS C	COMMON STOCK TWD10.	962,717	484,493
	HUABAO INTERNATIONAL HOLDING	COMMON STOCK HKD.1	525,000	222,228
	HUADIAN ENERGY CO LTD B	COMMON STOCK CNY1.	766,400	383,172
	HUANENG POWER INTL INC H	COMMON STOCK CNY1.0	754,000	498,365
	HUATAI SECURITIES CO LTD H	COMMON STOCK	204,100	387,858
	HUBER SUHNER AG REG	COMMON STOCK CHF.25	4,170	231,841
	HUDACO INDUSTRIES LTD	COMMON STOCK ZAR.1	12,518	104,556
	HUDBAY MINERALS INC	COMMON STOCK	59,100	338,457
	HUGO BOSS AG ORD	COMMON STOCK	11,947	738,647
	HUHTAMAKI OYJ	COMMON STOCK	19,400	721,643
	HULIC CO LTD	COMMON STOCK	55,300	491,528
	HUNG SHENG CONSTRUCTION LTD	COMMON STOCK TWD10.0	399,100	231,769
	HUNGARIAN FORINT	FOREIGN CURRENCY	6,432,804	21,968
	HUSKY ENERGY INC	COMMON STOCK	64,331	781,441
	HUSQVARNA AB B SHS	COMMON STOCK SEK2.0	76,685	597,140
	HUTCHISON PORT HOLDINGS TR U	UNIT	888,000	386,156
	HUTCHISON TELECOMM HONG KONG	COMMON STOCK HKD.25	1,180,000	380,314
	HYAKUGO BANK LTD/THE	COMMON STOCK	41,000	166,462
	HYBRID KINETIC GROUP LTD	COMMON STOCK HKD.1	3,176,000	82,331
	HYOSUNG CORPORATION	COMMON STOCK KRW5000.	4,463	536,772
	HYPERMARCAS SA	COMMON STOCK	90,511	723,898
	HYPROP INVESTMENTS LTD	REIT	46,710	399,191
	HYSAN DEVELOPMENT CO	COMMON STOCK	123,173	507,882
	HYUNDAI DEPT STORE CO	COMMON STOCK KRW5000.	3,293	296,858
	HYUNDAI DEVELOPMENT CO ENGIN	COMMON STOCK KRW5000.	12,280	456,056
	HYUNDAI ENGINEERING + CONST	COMMON STOCK KRW5000.	15,435	542,949
	HYUNDAI GLOVIS CO LTD	COMMON STOCK KRW500.	3,609	460,613
	HYUNDAI GREENFOOD CO LTD	COMMON STOCK KRW500.0	12,830	163,614
	HYUNDAI HEAVY INDUSTRIES	COMMON STOCK KRW5000.	7,704	924,774
	HYUNDAI MARINE + FIRE INS CO	COMMON STOCK KRW500.	14,250	370,984
	HYUNDAI MIPO DOCKYARD	COMMON STOCK KRW5000.	3,549	196,908
	HYUNDAI MOBIS CO LTD	COMMON STOCK KRW5000.	11,501	2,508,369
	HYUNDAI MOTOR CO	COMMON STOCK KRW5000.	20,148	2,420,640
	HYUNDAI MOTOR CO LTD 2ND PRF	PREFERENCE	7,360	602,141
	HYUNDAI MOTOR CO LTD PRF	PREFERENCE	4,745	375,167
	HYUNDAI STEEL CO	COMMON STOCK KRW5000.	14,560	683,358
	HYUNDAI WIA CORP	COMMON STOCK KRW5000.	3,840	231,613
	IAMGOLD CORP	COMMON STOCK	86,450	334,570
	IBERDROLA SA	COMMON STOCK EUR.75	838,050	5,506,482
	IBIDEN CO LTD	COMMON STOCK	21,900	294,444
	IC GROUP A/S	COMMON STOCK DKK10.0	3,497	73,310
	ICA GRUPPEN AB	COMMON STOCK SEK2.5	14,508	443,150
	ICADE	REIT	7,641	546,250
	ICHIBANYA CO LTD	COMMON STOCK	2,100	67,043
	ICHIYOSHI SECURITIES CO LTD	COMMON STOCK	19,800	151,927
	ICOM INC	COMMON STOCK	5,900	114,361
	IDEC CORP	COMMON STOCK	14,800	138,301
	IDEMITSU KOSAN CO LTD	COMMON STOCK	19,200	510,000
	IDEX AS	COMMON STOCK NOK.15	170,968	138,848
	IDOM INC	COMMON STOCK	33,000	181,909
	IEI INTEGRATION CORP	COMMON STOCK TWD10.	233,097	322,120
	IG GROUP HOLDINGS PLC	COMMON STOCK GBP.00005	63,055	384,319
	IGB REAL ESTATE INVESTMENT T	REIT	674,200	241,978
	IGM FINANCIAL INC	COMMON STOCK	19,400	552,612
	IHH HEALTHCARE BHD	COMMON STOCK MYR1.0	526,200	744,855
	IHI CORP	COMMON STOCK	245,000	636,533
	IIDA GROUP HOLDINGS CO LTD	COMMON STOCK	36,000	682,944
	IJM CORP BHD	COMMON STOCK MYR1.	444,480	317,008
	ILIAD SA	COMMON STOCK	4,902	943,464
	ILUKA RESOURCES LTD	COMMON STOCK	87,615	459,518
	IMAGINATION TECH GROUP PLC	COMMON STOCK GBP.1	86,552	268,508
	IMERYS SA	COMMON STOCK EUR2.	6,276	476,480
	IMI PLC	COMMON STOCK GBP.2857	53,478	683,777
	IMMOBILIARE GRANDE DISTRIBUZ	REIT	227,959	174,050
	IMMOFINANZ AG	COMMON STOCK	207,187	404,901

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	IMPALA PLATINUM HOLDINGS LTD	COMMON STOCK ZAR.025	105,197	326,469
	IMPERIAL BRANDS PLC	COMMON STOCK GBP.1	160,730	7,010,470
	IMPERIAL HOLDINGS LTD	COMMON STOCK ZAR.04	35,255	467,770
	IMPERIAL OIL LTD	COMMON STOCK	52,140	1,816,084
	IMPLENIA AG REG	COMMON STOCK CHF1.02	4,282	316,977
	INCHCAPE PLC	COMMON STOCK GBP.1	80,242	693,140
	INCITEC PIVOT LTD	COMMON STOCK	298,851	775,429
	IND + COMM BK OF CHINA H	COMMON STOCK CNY1.0	12,303,160	7,339,213
	INDIVIOR PLC	COMMON STOCK USD.1	111,490	407,373
	INDOCEMENT TUNGGAL PRAKARSA	COMMON STOCK IDR500.	357,500	407,995
	INDOFOOD SUKSES MAKMUR TBK P	COMMON STOCK IDR100.	1,160,500	681,990
	INDONESIAN RUPIAH	FOREIGN CURRENCY	4,809,663,738	356,999
	INDRA SISTEMAS SA	COMMON STOCK EUR.2	24,396	267,777
	INDUS HOLDING AG	COMMON STOCK	9,250	503,494
	INDUSTRIA DE DISENO TEXTIL	COMMON STOCK EUR.03	178,524	6,104,373
	INDUSTRIA MACCHINE AUTOMATIC	COMMON STOCK EUR.52	10,102	613,574
	INDUSTRIAL + INFRASTRUCTURE	REIT	86	410,176
	INDUSTRIAL ALLIANCE INSURANC	COMMON STOCK	20,100	800,223
	INDUSTRIAL BANK OF KOREA	COMMON STOCK KRW5000.	52,910	555,404
	INDUSTRIAS CH S.A.B. SER B	COMMON STOCK	52,400	336,989
	INDUSTRIAS PENOLES SAB DE CV	COMMON STOCK	29,270	545,988
	INDUSTRIES QATAR	COMMON STOCK QAR10.	15,575	502,327
	INDUSTRIVARDEN AB C SHS	COMMON STOCK SEK2.5	30,377	567,732
	INDUTRADE AB	COMMON STOCK SEK1.0	19,917	400,392
	INES CORP	COMMON STOCK	16,800	175,101
	INFICON HOLDING AG REG	COMMON STOCK CHF5.0	494	178,411
	INFINEON TECHNOLOGIES AG	COMMON STOCK	196,085	3,405,294
	INFO SERVICES INTL DENTSU	COMMON STOCK	7,800	119,442
	INFORMA PLC	COMMON STOCK GBP.001	141,200	1,185,627
	INFRATIL LTD	COMMON STOCK	289,599	555,771
	ING GROEP NV	COMMON STOCK EUR.01	635,607	8,962,689
	INGENICO GROUP	COMMON STOCK EUR1.0	9,547	763,790
	INMARSAT PLC	COMMON STOCK EUR.0005	80,709	746,445
	INMOBILIARIA COLONIAL SA	COMMON STOCK EUR2.5	40,398	280,717
	INNER MONGOLIA YITAI COAL B	COMMON STOCK CNY1.	329,200	305,452
	INNERGEX RENEWABLE ENERGY	COMMON STOCK	41,888	438,230
	INNOGY SE	COMMON STOCK EUR2.0	22,355	778,810
	INNOLUX CORP	COMMON STOCK TWD10.	1,604,604	574,585
	INPEX CORP	COMMON STOCK	161,500	1,615,681
	INR MSCI EMG MKTS CTF	COMMON / COLLECTIVE TRUST	1,796,290	65,411,904
	INSURANCE AUSTRALIA GROUP	COMMON STOCK	404,509	1,749,198
	INTACT FINANCIAL CORP	COMMON STOCK	22,800	1,633,854
	INTER PIPELINE LTD	COMMON STOCK	60,400	1,334,966
	INTERCONTINENTAL HOTELS GROU	COMMON STOCK GBP.1896657	33,727	1,509,090
	INTERMEDIATE CAPITAL GROUP	COMMON STOCK GBP.2625	54,945	473,601
	INTERNATIONAL PERSONAL FINAN	COMMON STOCK GBP.1	58,551	124,034
	INTERNET INITIATIVE JAPAN	COMMON STOCK	10,900	164,620
	INTERPARFUMS SA	COMMON STOCK EUR3.	8,411	243,023
	INTERPARK HOLDINGS CORP	COMMON STOCK KRW500.0	26,570	110,240
	INTERPUMP GROUP SPA	COMMON STOCK EUR.52	23,473	384,784
	INTERSHOP HOLDING AG	COMMON STOCK CHF10.0	151	74,434
	INTERTEK GROUP PLC	COMMON STOCK GBP.01	26,970	1,153,699
	INTERVEST OFFICES+WAREHOUSES	REIT	15,756	397,078
	INTESA SANPAOLO	COMMON STOCK EUR.52	2,126,303	5,438,851
	INTESA SANPAOLO RSP	PREFERRED STOCK	180,939	425,925
	INTIME RETAIL GROUP CO LTD	COMMON STOCK USD.00001	260,500	236,203
	INTL CONSOLIDATED AIRLINE DI	COMMON STOCK EUR.5	130,706	706,714
	INTRUM JUSTITIA AB	COMMON STOCK SEK.02	17,549	593,702
	INTU PROPERTIES PLC	REIT GBP.5	170,871	595,135
	INVENTEC CO LTD	COMMON STOCK TWD10.	433,445	295,184
	INVERSIONES AGUAS METROPOL	COMMON STOCK	219,181	316,147
	INVESTA OFFICE FUND	REIT	156,358	535,102
	INVESTEC LTD	COMMON STOCK ZAR.0002	22,493	149,219
	INVESTEC PLC	COMMON STOCK GBP.0002	117,724	780,421
	INVESTOR AB B SHS	COMMON STOCK SEK6.25	76,097	2,851,865
	INVINCIBLE INVESTMENT CORP	REIT	832	374,139
	IOI CORP BHD	COMMON STOCK MYR.1	638,932	624,885
	IOI PROPERTIES GROUP BHD	COMMON STOCK MYR1.0	372,709	174,330
	ION BEAM APPLICATIONS	COMMON STOCK	11,482	504,190
	IOOF HOLDINGS LTD	COMMON STOCK	55,302	367,571
	IPSEN	COMMON STOCK EUR1.	7,075	512,602
	IPSOS	COMMON STOCK EUR.25	7,997	251,655
	IRISH CONTINENTAL GROUP PLC	UNIT EUR.065	74,724	354,361
	IRPC PCL FOREIGN	FOREIGN SH. THB1.0 A	3,539,700	474,457
	ISEKI + CO LTD	COMMON STOCK	57,000	109,652
	ISETAN MITSUKOSHI HOLDINGS L	COMMON STOCK	61,660	664,326
	ISRAEL CHEMICALS LTD	COMMON STOCK ILS1.	116,140	474,708
	ISRAEL CORP LIMITED/THE	COMMON STOCK ILS1.	874	144,592
	ISRAEL DISCOUNT BANK A	COMMON STOCK ILS.1	203,537	422,911

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	ISS A/S	COMMON STOCK DKK1.0	23,547	794,873
	ISUZU MOTORS LTD	COMMON STOCK	99,000	1,252,369
	ITALGAS SPA	COMMON STOCK	71,282	281,040
	ITALIAN THAI DEVELOP FOREIGN	FOREIGN SH. THB1.0 A	1,456,746	200,142
	ITAU CORPBANCA	ADR	24,273	301,956
	ITAU UNIBANCO HOLDING S PREF	PREFERENCE	556,598	5,739,282
	ITAUSA INVESTIMENTOS ITAU PR	PREFERENCE	719,353	1,822,487
	ITAUSA INVESTIMENTOS ITAU SA	COMMON STOCK	1	2
	ITE GROUP PLC	COMMON STOCK GBP.01	99,072	188,448
	ITO EN LTD	COMMON STOCK	10,500	349,368
	ITOCHU CORP	COMMON STOCK	249,400	3,312,507
	ITOCHU ENEX CO LTD	COMMON STOCK	13,200	103,816
	ITOCHU SHOKUHIN CO LTD	COMMON STOCK	900	33,683
	ITOCHU TECHNO SOLUTIONS CORP	COMMON STOCK	9,200	239,441
	ITV PLC	COMMON STOCK GBP.1	653,917	1,661,913
	IWG PLC	COMMON STOCK	149,238	453,638
	IYO BANK LTD/THE	COMMON STOCK	44,000	303,340
	J FRONT RETAILING CO LTD	COMMON STOCK	48,500	653,114
	J OIL MILLS INC	COMMON STOCK	4,100	139,850
	JACCS CO LTD	COMMON STOCK	44,000	195,119
	JAFCO CO LTD	COMMON STOCK	10,300	337,597
	JAMCO CORP	COMMON STOCK	7,000	144,268
	JAMES HARDIE INDUSTRIES CDI	CDI EUR.59	89,015	1,414,255
	JAPAN AIRLINES CO LTD	COMMON STOCK	21,000	614,064
	JAPAN AIRPORT TERMINAL CO	COMMON STOCK	7,900	285,845
	JAPAN EXCHANGE GROUP INC	COMMON STOCK	97,600	1,400,826
	JAPAN LOGISTICS FUND INC	REIT	175	369,267
	JAPAN PETROLEUM EXPLORATION	COMMON STOCK	7,300	162,186
	JAPAN POST BANK CO LTD	COMMON STOCK	52,000	624,293
	JAPAN POST HOLDINGS CO LTD	COMMON STOCK	47,000	586,900
	JAPAN PRIME REALTY INVESTMEN	REIT	140	552,658
	JAPAN PULP + PAPER CO LTD	COMMON STOCK	28,000	88,231
	JAPAN REAL ESTATE INVESTMENT	REIT	240	1,311,545
	JAPAN RETAIL FUND INVESTMENT	REIT	431	874,723
	JAPAN STEEL WORKS LTD	COMMON STOCK	12,000	212,823
	JAPAN TOBACCO INC	COMMON STOCK	177,000	5,827,017
	JAPANESE YEN	FOREIGN CURRENCY	72,412,364	620,846
	JARDINE CYCLE + CARRIAGE LTD	COMMON STOCK	20,360	577,687
	JARDINE MATHESON HLDGS LTD	COMMON STOCK USD.25	41,600	2,294,782
	JB HI FI LTD	COMMON STOCK	27,557	558,232
	JBS SA	COMMON STOCK	122,897	428,336
	JCDECAUX SA	COMMON STOCK	14,477	425,834
	JD.COM INC ADR	ADR USD.00002	115,000	2,925,600
	JEAN COUTU GROUP INC CLASS A	COMMON STOCK	17,400	271,435
	JENOPTIK AG	COMMON STOCK	15,450	267,322
	JEOL LTD	COMMON STOCK	32,000	139,613
	JERONIMO MARTINS	COMMON STOCK EUR1.	39,225	609,657
	JFE HOLDINGS INC	COMMON STOCK	84,100	1,278,897
	JG SUMMIT HOLDINGS INC	COMMON STOCK PHP1.	482,400	655,763
	JGC CORP	COMMON STOCK	35,000	635,072
	JIANGSU EXPRESS CO LTD H	COMMON STOCK CNY1.0	310,000	390,926
	JIANGXI COPPER CO LTD H	COMMON STOCK CNY1.0	284,000	393,446
	JINKOSOLAR HOLDING CO ADR	ADR USD.00002	5,700	86,811
	JM AB	COMMON STOCK SEK1.0	15,180	439,618
	JOHNSON MATTHEY PLC	COMMON STOCK GBP1.109245	33,968	1,330,770
	JOLIBEE FOODS CORP	COMMON STOCK PHP1.0	139,010	541,303
	JOSHIN DENKI CO LTD	COMMON STOCK	14,000	118,646
	JSE LTD	COMMON STOCK ZAR.1	19,674	236,267
	JSR CORP	COMMON STOCK	33,500	528,182
	JTEKT CORP	COMMON STOCK	37,700	602,332
	JU TENG INTERNATIONAL HLDGS	COMMON STOCK HKD.1	355,500	109,546
	JULIUS BAER GROUP LTD	COMMON STOCK CHF.02	39,174	1,742,568
	JUMBO SA	COMMON STOCK EUR.88	26,107	413,871
	JUMEI INTERNATIONAL ADR	ADR USD.00025	14,700	73,647
	JUPITER FUND MANAGEMENT	COMMON STOCK GBP.02	77,711	424,580
	JUROKU BANK LTD/THE	COMMON STOCK	49,000	171,787
	JUST EAT PLC	COMMON STOCK GBP.01	91,657	660,137
	JUST ENERGY GROUP INC	COMMON STOCK	54,600	298,843
	JUVENTUS FOOTBALL CLUB SPA	COMMON STOCK	658,879	209,154
	JXTG HOLDINGS INC	COMMON STOCK	371,100	1,568,095
	JYSKE BANK REG	COMMON STOCK DKK10.	11,985	571,365
	K S AG REG	COMMON STOCK	34,169	818,416
	K S HOLDINGS CORP	COMMON STOCK	16,400	287,385
	K+O ENERGY GROUP INC	COMMON STOCK	11,500	181,265
	K1 VENTURES LTD	COMMON STOCK	204,000	126,309
	KABU.COM SECURITIES CO LTD	COMMON STOCK	45,200	156,130
	KADOKAWA DWANGO CORP	COMMON STOCK	11,900	171,965
	KAGA ELECTRONICS CO LTD	COMMON STOCK	9,600	155,454
	KAGOME CO LTD	COMMON STOCK	14,600	365,574

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	KAJIMA CORP	COMMON STOCK	156,000	1,079,165
	KAKAKU.COM INC	COMMON STOCK	28,200	467,204
	KAKAO CORP	COMMON STOCK KRW500.0	5,943	377,828
	KAKEN PHARMACEUTICAL CO LTD	COMMON STOCK	7,700	408,531
	KALBE FARMA TBK PT	COMMON STOCK IDR10.	4,858,000	542,868
	KAMIGUMI CO LTD	COMMON STOCK	47,000	448,106
	KANEKA CORP	COMMON STOCK	57,000	464,317
	KANGWON LAND INC	COMMON STOCK KRW500.	21,760	643,980
	KANSAI ELECTRIC POWER CO INC	COMMON STOCK	132,500	1,449,234
	KANSAI PAINT CO LTD	COMMON STOCK	40,000	737,117
	KAO CORP	COMMON STOCK	86,700	4,110,487
	KAPPA CREATE CO LTD	COMMON STOCK	15,900	178,080
	KAPSCH TRAFFICOM AG	COMMON STOCK	5,077	199,722
	KARDEMIR KARABUK DEMIR CL D	COMMON STOCK TRY1.	454,208	148,103
	KAROOON GAS AUSTRALIA LTD	COMMON STOCK	82,453	107,002
	KASIKORNBANK PCL FOREIGN	FOREIGN SH. THB10.0 A	337,300	1,671,877
	KATAKURA INDUSTRIES CO LTD	COMMON STOCK	12,900	150,904
	KATO SANGYO CO LTD	COMMON STOCK	5,300	124,070
	KAWASAKI HEAVY INDUSTRIES	COMMON STOCK	263,000	822,630
	KAWASAKI KISEN KAISHA LTD	COMMON STOCK	153,000	346,129
	KAZ MINERALS PLC	COMMON STOCK GBP.2	65,091	286,422
	KB FINANCIAL GROUP INC	COMMON STOCK KRW5000.	72,170	2,549,982
	KB INSURANCE CO LTD	COMMON STOCK KRW500.0	10,310	223,016
	KBC ANCORA	COMMON STOCK	8,786	368,577
	KBC GROEP NV	COMMON STOCK	40,833	2,532,538
	KCC CORP	COMMON STOCK KRW5000.	1,147	341,274
	KDDI CORP	COMMON STOCK	293,900	7,435,629
	KEIHAN HOLDINGS CO LTD	COMMON STOCK	93,000	610,456
	KEIKYU CORP	COMMON STOCK	77,000	893,041
	KEIO CORP	COMMON STOCK	103,000	847,379
	KEISEI ELECTRIC RAILWAY CO	COMMON STOCK	26,500	643,537
	KEIYO BANK LTD/THE	COMMON STOCK	58,000	262,823
	KEIYO CO LTD	COMMON STOCK	29,000	139,090
	KELLER GROUP PLC	COMMON STOCK GBP.1	22,308	231,530
	KEMIRA OYJ	COMMON STOCK	10,836	138,620
	KEPCO PLANT SERVICE + ENGINE	COMMON STOCK KRW200.	4,540	203,502
	KEPPEL CORP LTD	COMMON STOCK	247,500	985,812
	KEPPEL REIT 1	REIT	462,593	326,122
	KERING	COMMON STOCK EUR4.	12,717	2,856,644
	KERRY GROUP PLC A	COMMON STOCK EUR.125	24,811	1,777,714
	KERRY LOGISTICS NETWORK LTD	COMMON STOCK HKD.5	176,659	222,520
	KERRY PROPERTIES LTD	COMMON STOCK HKD1.0	117,318	316,168
	KERRY TJ LOGISTICS CO LTD	COMMON STOCK TWD10.	179,000	247,351
	KESKO OYJ B SHS	COMMON STOCK	12,500	625,865
	KEWPIE CORP	COMMON STOCK	16,400	399,147
	KEY COFFEE INC	COMMON STOCK	2,800	52,217
	KEYENCE CORP	COMMON STOCK	7,800	5,355,391
	KEYERA CORP	COMMON STOCK	33,200	1,001,657
	KGHM POLSKA MIEDZ SA	COMMON STOCK PLN10.	11,669	257,889
	KIA MOTORS CORP	COMMON STOCK KRW5000.0	45,050	1,461,755
	KIATNAKIN BANK PCL FOR	FOREIGN SH. A	200,700	330,666
	KIER GROUP PLC	COMMON STOCK GBP.01	17,594	297,603
	KIKKOMAN CORP	COMMON STOCK	30,000	960,281
	KILLAM APARTMENT REAL ESTATE	REIT	8,800	78,351
	KIMBERLY CLARK DE MEXICO A	COMMON STOCK	312,400	566,070
	KINDEN CORP	COMMON STOCK	26,000	324,014
	KINDOM CONSTRUCTION CORP	COMMON STOCK TWD10.0	321,000	194,918
	KINGBOARD CHEMICAL HOLDINGS	COMMON STOCK HKD.1	167,900	506,731
	KINGDEE INTERNATIONAL SFTWR	COMMON STOCK HKD.025	858,000	320,684
	KINGFISHER PLC	COMMON STOCK GBP.157143	383,739	1,656,880
	KINGSOFT CORP LTD	COMMON STOCK USD.0005	171,000	348,381
	KINGSPAN GROUP PLC	COMMON STOCK EUR.13	30,850	838,089
	KINNEVIK AB B	COMMON STOCK SEK.1	40,545	974,177
	KINROSS GOLD CORP	COMMON STOCK	213,129	665,904
	KINSUS INTERCONNECT TECH	COMMON STOCK TWD10.	63,180	138,688
	KINTETSU GROUP HOLDINGS CO L	COMMON STOCK	315,000	1,202,645
	KION GROUP AG	COMMON STOCK	11,977	666,964
	KIRIN HOLDINGS CO LTD	COMMON STOCK	141,000	2,293,881
	KITZ CORP	COMMON STOCK	21,500	117,551
	KIWI PROPERTY GROUP LTD	COMMON STOCK	434,135	418,800
	KIYO BANK LTD/THE	COMMON STOCK	19,400	310,544
	KLEPIERRE	REIT EUR1.4	33,463	1,316,949
	KLOECKNER + CO SE	COMMON STOCK	23,843	297,635
	KLOVERN AB B SHS	COMMON STOCK	274,865	288,478
	KOBAYASHI PHARMACEUTICAL CO	COMMON STOCK	11,200	479,321
	KOBE STEEL LTD	COMMON STOCK	55,000	523,204
	KOC HOLDING AS	COMMON STOCK TRY1.	110,065	431,511
	KOHNAN SHOJI CO LTD	COMMON STOCK	7,800	146,608
	KOITO MANUFACTURING CO LTD	COMMON STOCK	17,600	931,281

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	KOLON LIFE SCIENCE INC	COMMON STOCK KRW500.	810	78,398
	KOMATSU LTD	COMMON STOCK	156,300	3,535,134
	KOMERCNI BANKA AS	COMMON STOCK CZK100.0	7,285	251,395
	KOMERCNI BANKA AS GDR	GDR CZK500.0	17,950	240,731
	KOMIPHARM INTERNATIONAL CO	COMMON STOCK KRW100.	9,992	288,991
	KONAMI HOLDINGS CORP	COMMON STOCK	19,200	775,197
	KONE OYJ B	COMMON STOCK	52,221	2,344,197
	KONECRANES OYJ	COMMON STOCK EUR.5	7,883	280,780
	KONICA MINOLTA INC	COMMON STOCK	87,500	868,571
	KONINKLIJKE AHOLD DELHAIZE N	COMMON STOCK EUR.01	214,715	4,528,291
	KONINKLIJKE BAM GROEP NV	COMMON STOCK EUR.1	53,493	247,369
	KONINKLIJKE DSM NV	COMMON STOCK EUR1.5	29,595	1,775,278
	KONINKLIJKE KPN NV	COMMON STOCK EUR.04	520,520	1,544,449
	KONINKLIJKE PHILIPS NV	COMMON STOCK EUR.2	170,558	5,209,149
	KONKA GROUP CO LTD B	COMMON STOCK CNY1.	84,100	30,790
	KOREA AEROSPACE INDUSTRIES	COMMON STOCK KRW5000.	10,040	555,467
	KOREA ELECTRIC POWER CORP	COMMON STOCK KRW5000.	43,550	1,591,682
	KOREA GAS CORPORATION	COMMON STOCK KRW5000.	6,958	278,699
	KOREA INVESTMENT HOLDINGS CO	COMMON STOCK KRW5000.	8,840	306,457
	KOREA ZINC CO LTD	COMMON STOCK KRW5000.	1,910	750,354
	KOREAN AIR LINES CO LTD	COMMON STOCK KRW5000.	8,533	192,936
	KOREAN REINSURANCE CO	COMMON STOCK KRW500.	22,819	215,340
	KOSE CORP	COMMON STOCK	5,000	415,639
	KOWLOON DEVELOPMENT CO LTD	COMMON STOCK	110,000	104,160
	KROTON EDUCACIONAL SA	COMMON STOCK	254,676	1,035,258
	KRUNG THAI BANK PUB CO FOREI	FOREIGN SH. THB5.15 A	831,250	410,861
	KT CORP	COMMON STOCK KRW5000.	9,524	231,744
	KT+G CORP	COMMON STOCK KRW5000.	18,842	1,574,904
	KTHITEL CO LTD	COMMON STOCK KRW1000.	41,145	222,812
	KUALA LUMPUR KEPONG BHD	COMMON STOCK MYR1.	99,296	530,426
	KUBOTA CORP	COMMON STOCK	184,100	2,626,192
	KUDELSKI SA BR	COMMON STOCK CHF8.0	10,853	188,426
	KUEHNE + NAGEL INTL AG REG	COMMON STOCK CHF1.0	10,321	1,365,172
	KUKA AG NEW	COMMON STOCK	7,203	872,218
	KUMHO INDUSTRIAL CO LTD	COMMON STOCK KRW5000.	11,011	87,869
	KUMHO PETROCHEMICAL CO LTD	COMMON STOCK KRW5000.0	3,811	258,139
	KUNGSLEDEN AB	COMMON STOCK SEK.42	42,800	271,629
	KUNLUN ENERGY CO LTD	COMMON STOCK HKD.01	572,000	427,090
	KUOYANG CONSTRUCTION	COMMON STOCK TWD10.0	708,075	262,507
	KURABO INDUSTRIES LTD	COMMON STOCK	42,000	82,128
	KURARAY CO LTD	COMMON STOCK	61,500	922,173
	KURITA WATER INDUSTRIES LTD	COMMON STOCK	21,100	464,462
	KWANGJU BANK	COMMON STOCK KRW5000.0	30,115	269,265
	KWS SAAT SE	COMMON STOCK EUR3.0	639	190,009
	KYOCERA CORP	COMMON STOCK	53,700	2,668,950
	KYODO PRINTING CO LTD	COMMON STOCK	53,000	181,576
	KYORIN HOLDINGS INC	COMMON STOCK	9,000	193,043
	KYORITSU MAINTENANCE CO LTD	COMMON STOCK	2,800	162,859
	KYOWA EXEO CORP	COMMON STOCK	13,800	198,623
	KYOWA HAKKO KIRIN CO LTD	COMMON STOCK	53,737	740,682
	KYUDENKO CORP	COMMON STOCK	6,100	163,630
	KYUSHU ELECTRIC POWER CO INC	COMMON STOCK	79,000	856,194
	KYUSHU FINANCIAL GROUP INC	COMMON STOCK	58,200	394,424
	L OREAL	COMMON STOCK EUR.2	40,165	7,336,550
	LADBROKES CORAL GROUP PLC	COMMON STOCK GBP.2833333	226,018	322,770
	LAFARGE MALAYSIA BHD	COMMON STOCK MYR1.	97,080	155,297
	LAFARGEHOLCIM LTD REG	COMMON STOCK	30,467	1,599,197
	LAFARGEHOLCIM LTD REG	COMMON STOCK CHF2.0	43,536	2,291,359
	LAGARDERE SCA	COMMON STOCK EUR6.1	22,537	627,282
	LANCASHIRE HOLDINGS LTD	COMMON STOCK USD.5	38,899	332,546
	LAND SECURITIES GROUP PLC	REIT GBP.1	144,712	1,916,696
	LANXESS AG	COMMON STOCK	17,116	1,123,715
	LAO FENG XIANG CO LTD B	COMMON STOCK CNY1.	95,200	327,102
	LAOX CO LTD	COMMON STOCK	9,600	58,814
	LARGAN PRECISION CO LTD	COMMON STOCK TWD10.	19,799	2,304,043
	LARSEN + TOUBRO GDR REG S	GDR	11,222	223,318
	LATAM AIRLINES GROUP SP ADR	ADR	56,244	460,076
	LAURENTIAN BANK OF CANADA	COMMON STOCK	9,700	417,569
	LAWSON INC	COMMON STOCK	11,600	816,004
	LEALEA ENTERPRISE	COMMON STOCK TWD10.	592,202	150,991
	LEE + MAN PAPER MANUFACTURIN	COMMON STOCK HKD.025	346,000	267,342
	LEG IMMOBILIEN AG	COMMON STOCK	10,245	796,357
	LEGAL + GENERAL GROUP PLC	COMMON STOCK GBP.025	992,551	3,031,060
	LEGRAND SA	COMMON STOCK EUR4.	44,406	2,519,831
	LENDLEASE GROUP	STAPLED SECURITY	111,460	1,176,370
	LENOVO GROUP LTD	COMMON STOCK	1,154,000	695,112
	LEONARDO SPA	COMMON STOCK EUR4.4	91,905	1,291,046
	LEONTEQ AG	COMMON STOCK CHF1.0	1,606	53,709
	LEOPALACE21 CORP	COMMON STOCK	44,400	245,526

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	LEWIS GROUP LTD	COMMON STOCK ZAR.0001	27,982	86,210
	LF CORP	COMMON STOCK KRW5000.0	7,999	142,617
	LG CHEM LTD	COMMON STOCK KRW5000.	8,398	1,810,864
	LG CORP	COMMON STOCK KRW5000.	17,990	892,926
	LG DISPLAY CO LTD	COMMON STOCK KRW5000.	41,960	1,083,217
	LG ELECTRONICS INC	COMMON STOCK KRW5000.	19,698	837,871
	LG HAUSYS LTD	COMMON STOCK KRW5000.	2,270	179,648
	LG HOUSEHOLD + HEALTH CARE	COMMON STOCK KRW5000.0	1,927	1,365,360
	LG INNOTEK CO LTD	COMMON STOCK KRW5000.	3,489	254,112
	LG INTERNATIONAL CORP	COMMON STOCK KRW5000.	7,840	189,751
	LG UPLUS CORP	COMMON STOCK KRW5000.	45,537	431,441
	LI + FUNG LTD	COMMON STOCK HKD.0125	978,000	427,680
	LI NING CO LTD	COMMON STOCK HKD.1	379,541	237,789
	LI PENG ENTERPRISE CO LTD	COMMON STOCK TWD10.	507,111	127,472
	LIBERTY HOLDINGS LTD	COMMON STOCK ZAR.0833	25,336	204,642
	LIFE HEALTHCARE GROUP HOLDIN	COMMON STOCK	189,163	449,117
	LINAMAR CORP	COMMON STOCK	11,800	507,619
	LINDE AG	COMMON STOCK	31,383	5,156,265
	LINK REIT	REIT	399,552	2,580,550
	LION CORP	COMMON STOCK	42,000	689,840
	LIPPO MALLS INDONESIA RETAIL	REIT	993,000	253,811
	LIQUEFIED NATURAL GAS LTD	COMMON STOCK	172,378	83,967
	LITE ON TECHNOLOGY CORP	COMMON STOCK TWD10.	381,229	569,700
	LIXIL GROUP CORP	COMMON STOCK	46,400	1,053,660
	LLOYDS BANKING GROUP PLC	COMMON STOCK	10,733,974	8,276,526
	LOBLAW COMPANIES LTD	COMMON STOCK	39,496	2,086,348
	LOCALIZA RENT A CAR	COMMON STOCK	33,244	348,127
	LOGITECH INTERNATIONAL REG	COMMON STOCK CHF.25	32,951	823,614
	LOJAS AMERICANAS SA PREF	PREFERENCE	165,271	858,794
	LOJAS RENNER S.A.	COMMON STOCK	122,500	868,154
	LONDON STOCK EXCHANGE GROUP	COMMON STOCK GBP.06918605	52,990	1,908,910
	LONG CHEN PAPER	COMMON STOCK TWD10.	469,959	238,151
	LONGFOR PROPERTIES	COMMON STOCK HKD.1	290,500	367,603
	LONMIN PLC	COMMON STOCK USD.0001	57,750	100,733
	LONZA GROUP AG REG	COMMON STOCK	9,487	1,643,293
	LOOKERS PLC	COMMON STOCK GBP.05	87,416	126,469
	LOOMIS AB B	COMMON STOCK SEK5.0	16,415	489,399
	LOTTE CHEMICAL CORP	COMMON STOCK KRW5000.0	2,940	893,104
	LOTTE CONFECTIONERY CO LTD	COMMON STOCK KRW500.0	1,900	280,387
	LOTTE FINE CHEMICAL CO LTD	COMMON STOCK KRW5000.0	6,024	152,809
	LOTTE SHOPPING CO	COMMON STOCK KRW5000.	2,269	415,448
	LPN DEVELOPMENT PCL FOREIGN	FOREIGN SH. THB1.0 A	313,800	106,030
	LPP SA	COMMON STOCK PLN2.	210	285,685
	LS CORP	COMMON STOCK KRW5000.0	5,495	269,220
	LS INDUSTRIAL SYSTEMS	COMMON STOCK KRW5000.	4,707	154,633
	LSR GROUP PJSC GDR REGS	GDR RUB.25	97,218	335,118
	LUK FOOK HOLDINGS INTL LTD	COMMON STOCK HKD.1	98,000	255,189
	LUKOIL PJSC SPON ADR	ADR RUB.025	81,449	4,570,918
	LUNDIN MINING CORP	COMMON STOCK	131,700	628,522
	LUNDIN PETROLEUM AB	COMMON STOCK SEK.01	46,737	1,016,060
	LUOYANG GLASS COMPANY LTD H	COMMON STOCK CNY1.0	286,000	187,529
	LUXOTTICA GROUP SPA	COMMON STOCK EUR.06	28,597	1,543,394
	LYMH MOET HENNESSY LOUIS VUI	COMMON STOCK EUR.3	45,520	8,696,944
	M3 INC	COMMON STOCK	34,000	857,577
	M6 METROPOLE TELEVISION	COMMON STOCK EUR.4	13,370	249,152
	MABUCHI MOTOR CO LTD	COMMON STOCK	11,500	598,444
	MACDONALD DETTWILER + ASSOC	COMMON STOCK	8,404	419,182
	MACQUARIE ATLAS ROADS GROUP	STAPLED SECURITY	149,958	548,252
	MACQUARIE GROUP LTD	COMMON STOCK	57,071	3,609,704
	MAEDA CORP	COMMON STOCK	21,000	183,123
	MAGNA INTERNATIONAL INC	COMMON STOCK	70,112	3,048,007
	MAGNIT PJSC SPON GDR REGS	GDR	49,029	2,160,494
	MAGYAR TELEKOM TELECOMMUNICA	COMMON STOCK HUF100.	507,225	862,387
	MAHINDRA + MAHINDRA SPON GDR	GDR	15,031	264,546
	MAJESTIC WINE PLC	COMMON STOCK GBP.075	34,824	135,400
	MAKITA CORP	COMMON STOCK	21,400	1,434,498
	MALAYAN BANKING BHD	COMMON STOCK MYR1.	554,833	1,013,144
	MALAYSIAN RESOURCES CORP BHD	COMMON STOCK MYR1.	757,400	224,066
	MALAYSIAN RINGGIT	FOREIGN CURRENCY	1,626,345	362,538
	MAN GROUP PLC	COMMON STOCK USD.03428571	317,704	463,611
	MAN SE	COMMON STOCK	6,345	631,497
	MANDO CORP	COMMON STOCK KRW5000.0	2,189	424,494
	MANDOM CORP	COMMON STOCK	6,500	280,448
	MANI INC	COMMON STOCK	8,700	207,444
	MANULIFE FINANCIAL CORP	COMMON STOCK	333,091	5,938,784
	MAPFRE SA	COMMON STOCK EUR.1	196,388	600,477
	MAPLE LEAF FOODS INC	COMMON STOCK	26,800	561,960
	MAPLETREE INDUSTRIAL TRUST	REIT	327,393	372,443
	MAPLETREE LOGISTICS TRUST 20	REIT	411,761	289,875

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	MARFRIG GLOBAL FOODS SA	COMMON STOCK	75,000	151,983
	MARINE HARVEST	COMMON STOCK NOK7.5	54,881	992,829
	MARKS + SPENCER GROUP PLC	COMMON STOCK GBP.25	285,887	1,234,172
	MARR SPA	COMMON STOCK EUR.5	16,645	304,398
	MARS ENGINEERING CORP	COMMON STOCK	6,200	119,446
	MARTINREA INTERNATIONAL INC	COMMON STOCK	48,400	310,023
	MARUBENI CORP	COMMON STOCK	282,000	1,598,713
	MARUDAI FOOD CO LTD	COMMON STOCK	25,000	105,593
	MARUHA NICHIO CORP	COMMON STOCK	8,400	226,743
	MARUI GROUP CO LTD	COMMON STOCK	44,200	645,262
	MARUICHI STEEL TUBE LTD	COMMON STOCK	9,500	309,110
	MARUSAN SECURITIES CO LTD	COMMON STOCK	17,200	144,945
	MARUZEN SHOWA UNYU CO LTD	COMMON STOCK	71,000	277,202
	MASRAF AL RAYAN	COMMON STOCK QAR10.	68,685	708,865
	MASSMART HOLDINGS LTD	COMMON STOCK ZAR.01	25,179	231,914
	MATAHARI DEPARTMENT STORE TB	COMMON STOCK	769,000	858,434
	MATSUI SECURITIES CO LTD	COMMON STOCK	20,800	179,872
	MATSUYA CO LTD	COMMON STOCK	11,900	104,198
	MAUREL ET PROM	COMMON STOCK EUR.77	57,611	256,422
	MAX CO LTD	COMMON STOCK	12,000	146,591
	MAXIS BHD	COMMON STOCK MYR.1	360,600	480,194
	MAZAYA QATAR REAL ESTATE DEV	COMMON STOCK QAR10.0	95,873	378,719
	MAZDA MOTOR CORP	COMMON STOCK	93,400	1,520,184
	MBANK SA	COMMON STOCK PLN4.0	3,136	251,834
	MCDONALD S HOLDINGS CO JAPAN	COMMON STOCK	10,800	282,875
	MCUBS MIDCITY INVESTMENT COR	REIT	80	231,040
	MEBUKI FINANCIAL GROUP INC	COMMON STOCK	146,200	541,345
	MECHEL PISC SPONSORED ADR	ADR	102,269	586,001
	MEDIA NUSANTARA CITRA TBK PT	COMMON STOCK IDR100.	1,071,000	138,971
	MEDIASET ESPANA COMUNICACION	COMMON STOCK EUR.5	39,515	464,589
	MEDIASET SPA	COMMON STOCK EUR.52	142,669	617,817
	MEDIATEK INC	COMMON STOCK TWD10.	269,165	1,795,399
	MEDIBANK PRIVATE LTD	COMMON STOCK	494,195	1,008,199
	MEDICLINIC INTERNATIONAL PLC	COMMON STOCK GBP.1	90,277	857,765
	MEDINET NASR HOUSING	COMMON STOCK EGP1.0	180,950	204,504
	MEDIOBANCA SPA	COMMON STOCK EUR.5	120,574	986,040
	MEDIPAL HOLDINGS CORP	COMMON STOCK	28,000	440,508
	MEDY TOX INC	COMMON STOCK KRW500.	1,610	474,244
	MEG ENERGY CORP	COMMON STOCK	43,400	298,708
	MEGA FINANCIAL HOLDING CO LT	COMMON STOCK TWD10.	1,727,361	1,232,168
	MEGGITT PLC	COMMON STOCK GBP.05	134,015	758,797
	MEGMILK SNOW BRAND CO LTD	COMMON STOCK	7,700	212,373
	MEIDENSHA CORP	COMMON STOCK	42,000	144,426
	MEIJI HOLDINGS CO LTD	COMMON STOCK	19,100	1,501,434
	MEKONOMEN AB	COMMON STOCK SEK2.5	6,910	130,345
	MELCO HOLDINGS INC	COMMON STOCK	8,400	228,743
	MELCO INTERNATIONAL DEVELOP.	COMMON STOCK	231,000	312,502
	MELCO RESORTS + ENTERT ADR	ADR USD.01	18,110	287,949
	MELISRON	COMMON STOCK ILS1.0	8,411	357,525
	MELROSE INDUSTRIES PLC	COMMON STOCK GBP.06857143	340,769	831,958
	MERCK KGAA	COMMON STOCK	23,044	2,409,687
	MERCURIES + ASSOCIATES HOLDI	COMMON STOCK TWD10.0	683,313	484,101
	MERITZ SECURITIES CO LTD	COMMON STOCK KRW1000.0	51,610	147,516
	MERLIN ENTERTAINMENT	COMMON STOCK GBP.01	126,742	702,164
	MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	59,005	644,114
	MERSEN (EX CARBON LORRAINE)	COMMON STOCK EUR2.	6,151	131,891
	METALURGICA GERDAU SA PREF	PREFERENCE	137,159	198,451
	METCASH LTD	COMMON STOCK	180,555	297,383
	METHANEX CORP	COMMON STOCK	19,500	856,310
	METKA INDUSTRIAL CONSTRUCT	COMMON STOCK EUR.32	9,568	64,235
	METRO AG	COMMON STOCK	32,888	1,093,614
	METRO INC	COMMON STOCK	44,100	1,320,649
	METROPOLITAN BANK + TRUST	COMMON STOCK PHP20.	297,104	434,350
	METSA BOARD OYJ	COMMON STOCK EUR1.7	37,243	266,845
	METSO OYJ	COMMON STOCK	17,557	500,756
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	3,837,110	186,254
	MEXICHEM SAB DE CV	COMMON STOCK	249,486	569,537
	MEYER BURGER TECHNOLOGY AG	COMMON STOCK CHF.05	24,860	16,388
	MGM CHINA HOLDINGS LTD	COMMON STOCK HKD1.0	196,800	406,330
	MICHELIN (CGDE)	COMMON STOCK EUR2.	31,909	3,556,278
	MICRO FOCUS INTERNATIONAL	COMMON STOCK GBP.1	31,676	852,011
	MILBON CO LTD	COMMON STOCK	5,400	204,732
	MILLICOM INTL CELLULAR SDR	SDR USD1.5	11,720	502,030
	MIMASU SEMICONDUCTOR INDUST	COMMON STOCK	18,200	256,897
	MINEBEA MITSUMI INC	COMMON STOCK	57,000	533,545
	MINERA FRISCO SAB DE CV A1	COMMON STOCK	181,061	137,104
	MINERAL RESOURCES LTD	COMMON STOCK	43,583	380,482
	MINI MSCI EAFE MAR17	IFUS 20170317	23,150	(192,620)
	MINI MSCI EMG MKT MAR17	IFUS 20170317	7,450	(180,120)

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	MINISTOP CO LTD	COMMON STOCK	12,700	222,072
	MINTH GROUP LTD	COMMON STOCK HKD.1	194,000	602,038
	MIRACA HOLDINGS INC	COMMON STOCK	10,600	475,730
	MIRAE ASSET DAEWOO CO LTD	COMMON STOCK KRW5000.0	37,710	225,710
	MIRAE ASSET SECURITIES CO LT	COMMON STOCK KRW5000.0	15,243	258,720
	MIRAIT HOLDINGS CORP	COMMON STOCK	15,700	141,889
	MIRVAC GROUP	REIT	718,072	1,105,930
	MISC BHD	COMMON STOCK MYR1.	132,240	216,772
	MISUMI GROUP INC	COMMON STOCK	51,500	846,942
	MITAC HOLDINGS CORP	COMMON STOCK TWD10.0	189,729	180,923
	MITCHELLS + BUTLERS PLC	COMMON STOCK GBP.0854167	44,398	137,537
	MITSUBISHI CHEMICAL HOLDINGS	COMMON STOCK	241,500	1,559,433
	MITSUBISHI CORP	COMMON STOCK	231,100	4,920,801
	MITSUBISHI ELECTRIC CORP	COMMON STOCK	326,000	4,541,248
	MITSUBISHI ESTATE CO LTD	COMMON STOCK	207,000	4,111,724
	MITSUBISHI GAS CHEMICAL CO	COMMON STOCK	36,000	614,251
	MITSUBISHI HEAVY INDUSTRIES	COMMON STOCK	508,000	2,312,478
	MITSUBISHI LOGISTICS CORP	COMMON STOCK	25,000	353,556
	MITSUBISHI MATERIALS CORP	COMMON STOCK	21,700	663,795
	MITSUBISHI MOTORS CORP	COMMON STOCK	106,700	607,814
	MITSUBISHI PENCIL CO LTD	COMMON STOCK	4,300	226,323
	MITSUBISHI TANABE PHARMA	COMMON STOCK	38,000	745,890
	MITSUBISHI UFJ FINANCIAL GRO	COMMON STOCK	2,064,000	12,715,513
	MITSUBISHI UFJ LEASE + FINAN	COMMON STOCK	74,600	385,161
	MITSUBOSHI BELTING LTD	COMMON STOCK	28,000	238,384
	MITSUI + CO LTD	COMMON STOCK	283,100	3,890,773
	MITSUI CHEMICALS INC	COMMON STOCK	130,000	583,622
	MITSUI ENGINEER + SHIPBUILD	COMMON STOCK	140,000	216,198
	MITSUI FUDOSAN CO LTD	COMMON STOCK	144,000	3,329,691
	MITSUI HOME CO LTD	COMMON STOCK	14,000	60,957
	MITSUI MINING + SMELTING CO	COMMON STOCK	123,000	311,189
	MITSUI OSK LINES LTD	COMMON STOCK	209,000	578,472
	MITSUI SOKO HOLDINGS CO LTD	COMMON STOCK	57,000	167,825
	MITSUI SUGAR CO LTD	COMMON STOCK	7,600	163,136
	MITSUMI ELECTRIC CO LTD	COMMON STOCK	28,100	154,096
	MIXI INC	COMMON STOCK	8,400	306,606
	MIYAZAKI BANK LTD/THE	COMMON STOCK	46,000	142,038
	MIZRAHI TEFAHOT BANK LTD	COMMON STOCK ILS.1	27,932	408,206
	MIZUHO FINANCIAL GROUP INC	COMMON STOCK	3,924,800	7,040,957
	MIZUNO CORP	COMMON STOCK	32,000	155,506
	MLP AG	COMMON STOCK	74,650	328,586
	MMC NORILSK NICKEL PJSC ADR	DEPOSITORY RECEIPT	96,021	1,624,675
	MMC NORILSK NICKEL PJSC ADR	ADR	5,600	93,771
	MMI HOLDINGS LTD	COMMON STOCK ZAR.000001	210,527	361,011
	MOBILE TELESYSTEMS SP ADR	ADR	104,957	956,158
	MOBILEYE NV	COMMON STOCK	14,678	559,525
	MOBIMO HOLDING AG REG	COMMON STOCK CHF29.0	1,507	377,686
	MOCHIDA PHARMACEUTICAL CO	COMMON STOCK	2,700	187,418
	MODERN TIMES GROUP B SHS	COMMON STOCK SEK5.0	12,724	378,025
	MODETOUR NETWORK INC	COMMON STOCK KRW500.	15,059	360,745
	MOL HUNGARIAN OIL AND GAS PL	COMMON STOCK HUF1000.	7,652	538,645
	MONADELPHOUS GROUP LTD	COMMON STOCK	51,345	415,837
	MONCLER SPA	COMMON STOCK	23,594	411,157
	MONDI LTD	COMMON STOCK	18,955	386,762
	MONDI PLC	COMMON STOCK EUR.2	61,458	1,259,173
	MONEYSUPERMARKET.COM	COMMON STOCK GBP.0002	100,102	363,407
	MONOTARO CO LTD	COMMON STOCK	17,700	362,144
	MORGAN ADVANCED MATERIALS PL	COMMON STOCK GBP.25	75,800	266,697
	MORINAGA + CO LTD	COMMON STOCK	9,600	400,066
	MORINAGA MILK INDUSTRY CO	COMMON STOCK	35,000	251,958
	MORNEAU SHEPELL INC	COMMON STOCK	7,700	110,185
	MOROCCAN DIRHAM	FOREIGN CURRENCY	19,944	1,971
	MORPHOSYS AG	COMMON STOCK	5,294	271,683
	MOS FOOD SERVICES INC	COMMON STOCK	6,000	180,318
	MOTA ENIGL SGPS SA	COMMON STOCK EUR1.	54,161	91,779
	MOTECH INDUSTRIES INC	COMMON STOCK TWD10.	84,348	73,762
	MR PRICE GROUP LTD	COMMON STOCK ZAR.00025	43,472	504,863
	MRV ENGENHARIA	COMMON STOCK	64,084	214,460
	MS+AD INSURANCE GROUP HOLDIN	COMMON STOCK	84,400	2,613,037
	MSCI TAIWAN INDEX JAN17	XSIM 20170123	5,500	27,036
	MTN GROUP LTD	COMMON STOCK ZAR.0001	261,323	2,397,204
	MTR CORP	COMMON STOCK	210,537	1,017,908
	MTU AERO ENGINES AG	COMMON STOCK	9,538	1,102,598
	MUENCHENER RUECKVER AG REG	COMMON STOCK	27,084	5,132,676
	MULLEN GROUP LTD	COMMON STOCK	19,300	285,388
	MURATA MANUFACTURING CO LTD	COMMON STOCK	31,900	4,256,773
	MURRAY + ROBERTS HOLDINGS	COMMON STOCK ZAR.1	132,969	112,016
	NABTESCO CORP	COMMON STOCK	22,900	532,731
	NAGAILEBEN CO LTD	COMMON STOCK	8,500	184,827

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	NAGASE + CO LTD	COMMON STOCK	18,000	235,041
	NAGOYA RAILROAD CO LTD	COMMON STOCK	149,000	721,162
	NAMCHOW CHEMICAL INDUSTRIAL	COMMON STOCK TWD10.	308,000	583,434
	NAMPAK LTD	COMMON STOCK ZAR.05	125,309	168,747
	NAN YA PLASTICS CORP	COMMON STOCK TWD10.0	840,986	1,852,927
	NAN YA PRINTED CIRCUIT BOARD	COMMON STOCK TWD10.	80,988	61,570
	NANJING PANDA ELECTRONICS H	COMMON STOCK CNY1.0	144,000	133,505
	NANKAI ELECTRIC RAILWAY CO	COMMON STOCK	100,000	507,039
	NANTO BANK LTD/THE	COMMON STOCK	6,200	236,016
	NASPERS LTD N SHS	COMMON STOCK ZAR.02	73,275	10,722,418
	NATIONAL AUSTRALIA BANK LTD	COMMON STOCK	422,109	9,348,150
	NATIONAL BANK OF CANADA	COMMON STOCK	57,870	2,353,120
	NATIONAL BANK OF GREECE	COMMON STOCK EUR.3	704,166	184,574
	NATIONAL EXPRESS GROUP PLC	COMMON STOCK GBP.05	82,610	360,673
	NATIONAL GRID PLC	COMMON STOCK GBP.1139535	625,969	7,340,222
*	NATIXIS	COMMON STOCK	175,499	991,564
	NATURA COSMETICOS SA	COMMON STOCK	36,900	259,621
	NAVER CORP	COMMON STOCK KRW500.	4,758	3,047,367
	NAVIGATOR CO SA/THE	COMMON STOCK EUR1.0	82,340	283,483
	NCC AB B SHS	COMMON STOCK SEK8.0	15,845	393,043
	NCSOFT CORP	COMMON STOCK KRW500.0	3,156	645,295
	NEC CORP	COMMON STOCK	463,000	1,225,664
	NEC NETWORKS + SYSTEM INTEGR	COMMON STOCK	6,600	119,234
	NEDBANK GROUP LTD	COMMON STOCK ZAR1.	31,542	545,576
	NEO TELEMEDIA LTD	COMMON STOCK HKD.01	1,740,000	95,381
	NEOPOST SA	COMMON STOCK EUR1.0	7,705	241,436
	NESTE OYJ	COMMON STOCK	23,823	916,355
	NESTLE SA REG	COMMON STOCK CHF.1	503,723	36,199,401
	NET ONE SYSTEMS CO LTD	COMMON STOCK	16,200	103,765
	NETCARE LTD	COMMON STOCK ZAR.01	226,837	527,648
	NETDRAGON WEBSOFT HOLDINGS L	COMMON STOCK USD.01	165,000	456,219
	NETEASE INC ADR	ADR USD.0001	13,200	2,842,488
	NEW CHINA LIFE INSURANCE C H	COMMON STOCK CNY1.0	144,500	657,566
	NEW EUROPE PROPERTY INVEST	COMMON STOCK	42,490	494,062
	NEW GOLD INC	COMMON STOCK	101,800	357,539
	NEW ISRAELI SHEQEL	FOREIGN CURRENCY	588,449	152,897
	NEW ORIENTAL EDUCATIO SP ADR	ADR USD.01	22,300	938,830
	NEW TAIWAN DOLLAR	FOREIGN CURRENCY	104,197,826	3,233,046
	NEW WORLD DEVELOPMENT	COMMON STOCK	989,690	1,037,564
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	76,027	53,013
	NEWCREST MINING LTD	COMMON STOCK	133,078	1,882,715
	NEX GROUP PLC	COMMON STOCK GBP.175	54,870	314,931
	NEXANS SA	COMMON STOCK EUR1.	5,411	280,375
	NEXITY	COMMON STOCK EUR5.0	6,804	319,031
	NEXT PLC	COMMON STOCK GBP.1	24,508	1,503,909
	NGK INSULATORS LTD	COMMON STOCK	47,000	910,940
	NGK SPARK PLUG CO LTD	COMMON STOCK	34,600	767,495
	NH FOODS LTD	COMMON STOCK	34,000	919,822
	NH INVESTMENT + SECURITIES C	COMMON STOCK KRW5000.0	35,706	284,973
	NHK SPRING CO LTD	COMMON STOCK	31,000	294,888
	NHN ENTERTAINMENT CORP	COMMON STOCK KRW500.	5,376	223,286
	NIBE INDUSTRIER AB B SHS	COMMON STOCK SEK.1562	77,874	615,298
	NICE LTD	COMMON STOCK ILS1.0	8,269	567,708
	NICE LTD SPON ADR	ADR	4,220	290,167
	NICHI IKO PHARMACEUTICAL CO	COMMON STOCK	17,000	243,301
	NICHIA CORP	COMMON STOCK	31,000	298,772
	NICHIHA CORP	COMMON STOCK	9,200	227,473
	NICHIIGAKKAN CO LTD	COMMON STOCK	12,500	90,193
	NIDEC CORP	COMMON STOCK	39,100	3,369,521
	NIFCO INC	COMMON STOCK	8,600	453,603
	NIHON NOHYAKU CO LTD	COMMON STOCK	17,800	97,852
	NIKKISO CO LTD	COMMON STOCK	17,700	168,225
	NIKON CORP	COMMON STOCK	54,900	852,288
	NINE DRAGONS PAPER HOLDINGS	COMMON STOCK HKD.1	336,000	303,514
	NINTENDO CO LTD	COMMON STOCK	19,100	4,000,985
	NIPPON ACCOMMODATIONS FUND	REIT	90	394,479
	NIPPON BEET SUGAR MFG CO LTD	COMMON STOCK	6,700	132,781
	NIPPON BUILDING FUND INC	REIT	230	1,277,061
	NIPPON CERAMIC CO LTD	COMMON STOCK	5,600	95,921
	NIPPON DENSETSU KOGYO CO LTD	COMMON STOCK	13,000	207,882
	NIPPON ELECTRIC GLASS CO LTD	COMMON STOCK	63,000	340,597
	NIPPON EXPRESS CO LTD	COMMON STOCK	150,000	807,367
	NIPPON FLOUR MILLS CO LTD	COMMON STOCK	11,000	152,875
	NIPPON KANZAI CO LTD	COMMON STOCK	12,400	192,619
	NIPPON KAYAKU CO LTD	COMMON STOCK	31,000	381,807
	NIPPON PAINT HOLDINGS CO LTD	COMMON STOCK	30,800	836,462
	NIPPON PAPER INDUSTRIES CO L	COMMON STOCK	27,400	464,397
	NIPPON SHARYO LTD	COMMON STOCK	38,000	90,773
	NIPPON SHEET GLASS CO LTD	COMMON STOCK	14,200	103,342

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	NIPPON SHINYAKU CO LTD	COMMON STOCK	13,000	640,749
	NIPPON SIGNAL COMPANY LTD	COMMON STOCK	12,700	107,412
	NIPPON SODA CO LTD	COMMON STOCK	40,000	187,948
	NIPPON STEEL + SUMITOMO META	COMMON STOCK	124,900	2,783,834
	NIPPON SUISAN KAISHA LTD	COMMON STOCK	57,500	276,841
	NIPPON TELEGRAPH + TELEPHONE	COMMON STOCK	115,100	4,848,276
	NIPPON YUSEN KK	COMMON STOCK	333,000	617,680
	NISHI NIPPON FINANCIAL HOLDI	COMMON STOCK	24,000	249,481
	NISHIMATSUYA CHAIN CO LTD	COMMON STOCK	9,300	111,742
	NISSAN CHEMICAL INDUSTRIES	COMMON STOCK	27,000	901,944
	NISSAN MOTOR CO LTD	COMMON STOCK	412,800	4,149,942
	NISSHA PRINTING CO LTD	COMMON STOCK	8,600	206,669
	NISSHIN SEIFUN GROUP INC	COMMON STOCK	37,500	563,401
	NISSHIN STEEL CO LTD	COMMON STOCK	16,400	202,495
	NISSHINBO HOLDINGS INC	COMMON STOCK	33,000	318,427
	NISSIN CORP	COMMON STOCK	50,000	154,910
	NISSIN FOODS HOLDINGS CO LTD	COMMON STOCK	12,000	630,991
	NITORI HOLDINGS CO LTD	COMMON STOCK	12,900	1,477,174
	NITTA CORP	COMMON STOCK	7,300	198,426
	NITTO BOSEKI CO LTD	COMMON STOCK	44,000	172,111
	NITTO DENKO CORP	COMMON STOCK	28,900	2,217,397
	NITTO KOGYO CORP	COMMON STOCK	12,900	175,967
	NITTO KOHKI CO LTD	COMMON STOCK	7,300	162,138
	NKT HOLDING A/S	COMMON STOCK DKK20.	6,401	453,002
	NN GROUP NV	COMMON STOCK	46,249	1,569,241
	NOBIA AB	COMMON STOCK SEK.33	40,512	378,302
	NOBLE GROUP LTD	COMMON STOCK HKD.25	845,517	98,657
	NOHMI BOSAI LTD	COMMON STOCK	16,000	235,997
	NOK CORP	COMMON STOCK	27,500	556,572
	NOKIA OYJ	COMMON STOCK NPV	221,649	1,064,924
	NOKIA OYJ	COMMON STOCK	728,403	3,510,036
	NOKIAN RENKAAT OYJ	COMMON STOCK	19,169	715,939
	NOMURA HOLDINGS INC	COMMON STOCK	613,000	3,620,813
	NOMURA REAL ESTATE HOLDINGS	COMMON STOCK	26,500	450,749
	NOMURA REAL ESTATE MASTER FU	REIT	643	974,458
	NOMURA RESEARCH INSTITUTE LT	COMMON STOCK	25,850	787,416
	NONG SHIM HOLDINGS CO	COMMON STOCK KRW5000.	2,210	220,462
	NONGSHIM CO LTD	COMMON STOCK KRW5000.	853	234,634
	NORBORD INC	COMMON STOCK	16,850	426,072
	NORDEA BANK AB	COMMON STOCK SEK1.0	488,806	5,449,807
	NORDEX SE	COMMON STOCK	18,175	391,076
	NORDNET AB B SHARES	COMMON STOCK SEK1.0	46,813	192,132
	NORITZ CORP	COMMON STOCK	6,100	102,968
	NORSK HYDRO ASA	COMMON STOCK NOK1.098	233,266	1,117,100
	NORSTAR HOLDINGS INC	COMMON STOCK USD1.0	10,014	154,648
	NORTH PACIFIC BANK LTD	COMMON STOCK	56,800	234,039
	NORTH WEST CO INC/THE	COMMON STOCK	8,100	166,222
	NORTHAM PLATINUM LTD	COMMON STOCK ZAR.0001	80,931	239,818
	NORTHERN STAR RESOURCES LTD	COMMON STOCK	113,838	288,849
	NORTHGATE PLC	COMMON STOCK GBP.5	32,658	199,303
	NORTHVIEW APARTMENT REAL EST	REIT	3,600	53,877
	NORWEGIAN AIR SHUTTLE AS	COMMON STOCK NOK.1	7,652	255,176
	NORWEGIAN KRONE	FOREIGN CURRENCY	1,420,843	165,066
	NOS SGPS	COMMON STOCK EUR.01	47,167	280,426
	NOVAGOLD RESOURCES INC	COMMON STOCK	68,400	313,170
	NOVARTIS AG REG	COMMON STOCK CHF.5	360,878	26,300,142
	NOVATEK MICROELECTRONICS COR	COMMON STOCK TWD10.	109,822	361,364
	NOVATEK PJSC SPONS GDR REG S	GDR	16,914	2,191,139
	NOVO NORDISK A/S B	COMMON STOCK DKK.2	310,637	11,178,422
	NOVOZYMES A/S B SHARES	COMMON STOCK DKK2.0	43,007	1,482,871
	NSD CO LTD	COMMON STOCK	19,200	301,911
	NSI NV	REIT EUR.46	72,175	272,696
	NSK LTD	COMMON STOCK	84,000	970,838
	NTN CORP	COMMON STOCK	89,000	359,257
	NTT DATA CORP	COMMON STOCK	21,300	1,029,939
	NTT DOCOMO INC	COMMON STOCK	223,100	5,083,902
	NTT URBAN DEVELOPMENT CORP	COMMON STOCK	25,000	219,819
	NUFARM LTD	COMMON STOCK	52,545	347,570
	NUVISTA ENERGY LTD	COMMON STOCK	45,400	234,947
	NWS HOLDINGS LTD	COMMON STOCK HKD1.0	354,955	577,225
	NXP SEMICONDUCTORS NV	COMMON STOCK	49,215	4,823,562
	NYRSTAR NV	COMMON STOCK	20,302	166,780
	OBAYASHI CORP	COMMON STOCK	108,700	1,038,020
	OBIC CO LTD	COMMON STOCK	13,300	581,302
	OBRASCON HUARTE LAIN S.A.	COMMON STOCK EUR.6	34,535	119,942
	OC OERLIKON CORP AG REG	COMMON STOCK CHF1.0	42,769	420,713
	OCADO GROUP PLC	COMMON STOCK GBP.02	124,056	404,572
	OCI CO LTD	COMMON STOCK KRW5000.	3,630	235,811
	OCI NV	COMMON STOCK EUR.02	15,131	264,486

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	ODAKYU ELECTRIC RAILWAY CO	COMMON STOCK	53,000	1,049,230
	ODONTOPREV S.A.	COMMON STOCK	150,712	583,786
	OIL SEARCH LTD	COMMON STOCK	239,329	1,239,865
	OILES CORP	COMMON STOCK	9,200	165,602
	OITA BANK LTD/THE	COMMON STOCK	32,000	119,684
	OJI HOLDINGS CORP	COMMON STOCK	181,000	737,271
	OKAMOTO INDUSTRIES INC	COMMON STOCK	8,000	73,840
	OKI ELECTRIC INDUSTRY CO LTD	COMMON STOCK	15,800	221,984
	OKINAWA ELECTRIC POWER CO	COMMON STOCK	10,500	236,284
	OKUMA CORP	COMMON STOCK	36,000	342,931
	OLD MUTUAL PLC	COMMON STOCK GBP.1142857	902,702	2,296,049
	OLYMPUS CORP	COMMON STOCK	48,200	1,665,411
	OMRON CORP	COMMON STOCK	36,600	1,403,626
	OMV AG	COMMON STOCK	26,382	931,205
	ONEX CORPORATION	COMMON STOCK	15,355	1,046,299
	ONO PHARMACEUTICAL CO LTD	COMMON STOCK	72,200	1,577,414
	ONWARD HOLDINGS CO LTD	COMMON STOCK	24,000	168,323
	OOREDOO QSC	COMMON STOCK QAR10.	18,038	504,271
	OPAP SA	COMMON STOCK EUR.3	39,340	348,550
	OPEN HOUSE CO LTD	COMMON STOCK	14,000	333,218
	OPEN TEXT CORP	COMMON STOCK	22,100	1,366,490
	OPERA SOFTWARE ASA	COMMON STOCK NOK.02	28,642	124,006
	OPHIR ENERGY PLC	COMMON STOCK GBP.0025	160,131	190,349
	ORACLE CORP JAPAN	COMMON STOCK	6,700	337,848
	ORANGE	COMMON STOCK EUR4.	327,093	4,973,794
	ORANGE BELGIUM	COMMON STOCK	19,517	408,632
	ORICA LTD	COMMON STOCK	65,644	836,676
	ORIENT CORP	COMMON STOCK	105,300	191,819
	ORIENT OVERSEAS INTL LTD	COMMON STOCK USD.1	58,400	241,713
	ORIENTAL LAND CO LTD	COMMON STOCK	35,000	1,979,963
	ORIENTAL WEAVERS	COMMON STOCK EGP1.0	361,259	304,271
	ORIFLAME HOLDING AG	COMMON STOCK CHF1.5	11,021	333,662
	ORIGIN ENERGY LTD	COMMON STOCK	319,861	1,522,248
	ORIOLA CORP B	COMMON STOCK	57,766	262,451
	ORION CORP	COMMON STOCK KRW5000.0	710	384,354
	ORION OYJ CLASS B	COMMON STOCK EUR.65	18,047	804,829
	ORIX CORP	COMMON STOCK	226,400	3,514,724
	ORIX JREIT INC	REIT	413	653,117
	ORKLA ASA	COMMON STOCK NOK1.25	139,022	1,261,817
	ORORA LTD	COMMON STOCK	278,496	601,100
	ORPEA	COMMON STOCK EUR1.25	6,017	486,808
	OSAKA GAS CO LTD	COMMON STOCK	336,000	1,293,243
	OSAKA TITANIUM TECHNOLOGIES	COMMON STOCK	6,500	90,231
	OSISKO GOLD ROYALTIES LTD	COMMON STOCK	26,426	257,944
	OSRAM LICHT AG	COMMON STOCK	15,769	829,522
	OTOKAR OTOMOTIV VE SAVUNMA	COMMON STOCK TRY1.	4,958	188,006
	OTP BANK PLC	COMMON STOCK HUF100.	38,984	1,116,373
	OTSUKA CORP	COMMON STOCK	8,700	406,370
	OTSUKA HOLDINGS CO LTD	COMMON STOCK	65,800	2,868,790
	OUTOKUMPU OYJ	COMMON STOCK	40,557	363,605
	OUTOTEC OYJ	COMMON STOCK	28,508	150,046
	OVERSEA CHINESE BANKING CORP	COMMON STOCK	466,328	2,868,218
	OYO CORP	COMMON STOCK	8,900	106,931
	OZ MINERALS LTD	COMMON STOCK	73,233	416,739
	PACIFIC BASIN SHIPPING LTD	COMMON STOCK USD.01	1,132,000	184,691
	PACIFIC METALS CO LTD	COMMON STOCK	32,000	101,854
	PADDY POWER BETFAIR PLC	COMMON STOCK EUR.09	14,744	1,597,469
	PAGEGROUP PLC	COMMON STOCK GBP.01	53,286	256,115
	PAKISTAN RUPEE	FOREIGN CURRENCY	9,593,653	91,915
	PAN AMERICAN SILVER CORP	COMMON STOCK	41,796	631,124
	PAN INTERNATIONAL INDUSTRIAL	COMMON STOCK TWD10.	166,678	126,539
	PANALPINA WELTTRANSPORT REG	COMMON STOCK CHF.1	2,602	325,683
	PANASONIC CORP	COMMON STOCK	369,500	3,757,773
	PANDORA A/S	COMMON STOCK DKK1.	18,412	2,409,247
	PAPELES Y CARTONES DE EUROPA	COMMON STOCK EUR2.0	29,023	160,548
	PARADISE CO LTD	COMMON STOCK KRW500.	13,634	136,905
	PARAGON GROUP COMPANIES PLC	COMMON STOCK GBP1.0	65,784	336,750
	PARAMOUNT BED HOLDINGS CO LT	COMMON STOCK	7,500	299,805
	PARAMOUNT RESOURCES LTD A	COMMON STOCK	23,600	317,999
	PARGESA HOLDING SA BR	COMMON STOCK CHF20.0	6,680	435,827
	PARK24 CO LTD	COMMON STOCK	16,100	437,138
	PARKWAYLIFE REAL ESTATE	REIT	232,000	378,845
	PARQUE ARAUCO S.A.	COMMON STOCK	350,653	785,191
	PARROT SA	COMMON STOCK EUR.1524	9,603	105,042
	PARTNER COMMUNICATIONS CO	COMMON STOCK ILS.01	67,396	323,477
	PARTNERS GROUP HOLDING AG	COMMON STOCK CHF.01	3,041	1,425,935
	PASON SYSTEMS INC	COMMON STOCK	17,800	260,685
	PAX GLOBAL TECHNOLOGY LTD	COMMON STOCK HKD.1	202,000	133,331
	PEAB AB	COMMON STOCK SEK5.35	38,172	303,741

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	PEARSON PLC	COMMON STOCK GBP.25	144,826	1,457,256
	PEGATRON CORP	COMMON STOCK TWD10.	435,853	1,028,252
	PEMBINA PIPELINE CORP	COMMON STOCK	60,132	1,881,465
	PENGROWTH ENERGY CORP	COMMON STOCK	141,300	203,355
	PENN WEST PETROLEUM LTD	COMMON STOCK	124,085	219,292
	PENNON GROUP PLC	COMMON STOCK GBP.407	66,221	674,920
	PENTA OCEAN CONSTRUCTION CO	COMMON STOCK	63,200	305,684
	PEOPLE S INSURANCE CO GROU H	COMMON STOCK CNY1.0	1,181,000	464,476
	PERNOD RICARD SA	COMMON STOCK EUR1.55	35,641	3,868,766
	PERPETUAL LTD	COMMON STOCK	10,102	355,585
	PERSIMMON PLC	COMMON STOCK GBP.1	56,670	1,239,858
	PERUSAHAAN GAS NEGARA PERSER	COMMON STOCK IDR100.	2,371,000	473,534
	PESCANOVA SA	COMMON STOCK EUR6.	7,948	84
	PETROBRAS PETROLEO BRAS	COMMON STOCK	487,303	2,463,800
	PETROBRAS PETROLEO BRAS PR	PREFERENCE	680,717	3,000,030
	PETROCHINA CO LTD H	COMMON STOCK CNY1.0	2,974,000	2,194,905
	PETROFAC LTD	COMMON STOCK USD.02	43,595	467,122
	PETROLEUM GEO SERVICES	COMMON STOCK NOK3.	42,519	143,905
	PETROLEUM GEO SERVICES ASA	RIGHTS	4,768	3,711
	PETRONAS CHEMICALS GROUP BHD	COMMON STOCK MYR.1	435,300	677,093
	PETRONAS DAGANGAN BHD	COMMON STOCK MYR1.	67,000	355,321
	PETRONAS GAS BHD	COMMON STOCK MYR1.	69,800	331,294
	PEUGEOT SA	COMMON STOCK EUR1.	82,739	1,351,518
	PEYTO EXPLORATION + DEV CORP	COMMON STOCK	27,900	690,921
	PFEIFFER VACUUM TECHNOLOGY	COMMON STOCK	3,406	318,881
	PGE SA	COMMON STOCK PLN10.25	145,687	364,355
	PHARMA MAR SA	COMMON STOCK EUR.05	81,501	232,497
	PHILIP MORRIS CR AS	COMMON STOCK CZK1000.0	624	318,993
	PHILIPPINE PESO	FOREIGN CURRENCY	5,444,132	109,512
	PHISON ELECTRONICS CORP	COMMON STOCK TWD10.	54,229	427,871
	PHOENIX GROUP HOLDINGS	COMMON STOCK EUR.0001	51,290	465,261
	PHOENIX HEALTHCARE GROUP CO	COMMON STOCK HKD.00025	135,500	173,195
	PIAGGIO + C. S.P.A.	COMMON STOCK	80,915	135,215
	PICC PROPERTY + CASUALTY H	COMMON STOCK CNY1.0	782,873	1,208,201
	PICK N PAY STORES LTD	COMMON STOCK ZAR.0125	53,459	248,954
	PIGEON CORP	COMMON STOCK	19,000	486,117
	PIHSIANG MACHINERY MFG CO	COMMON STOCK TWD10.	190,000	369,540
	PILOT CORP	COMMON STOCK	4,700	194,081
	PING AN INSURANCE GROUP CO H	COMMON STOCK CNY1.0	868,000	4,319,309
	PIONEER CORP	COMMON STOCK	108,300	217,397
	PIONEER FOODS GROUP LTD	COMMON STOCK ZAR.1	25,220	283,863
	PIRAEUS BANK S.A	COMMON STOCK EUR.3	1,170,664	258,750
	PIXART IMAGING INC	COMMON STOCK TWD10.	105,509	217,835
	PKO BANK POLSKI SA	COMMON STOCK PLN1.	148,062	998,123
	PLAYTECH PLC	COMMON STOCK	47,506	484,431
	PLDT INC	COMMON STOCK PHP5.0	17,262	474,190
	PLENUS CO LTD	COMMON STOCK	10,100	197,399
	POLISH ZLOTY	FOREIGN CURRENCY	433,446	103,837
	POLSKI KONCERN NAFTOWY ORLEN	COMMON STOCK PLN1.25	60,835	1,242,351
	POLSKIE GORNICTWO NAFTOWE I	COMMON STOCK PLN1.	343,791	463,411
	POLY PROPERTY GROUP CO LTD	COMMON STOCK	379,000	125,200
	PORSCHE AUTOMOBIL HLDG PRF	PREFERENCE	22,251	1,212,010
	POSCO	COMMON STOCK KRW5000.	10,236	2,163,765
	POSCO SPON ADR	ADR	5,870	308,469
	POSCO DAEWOO CORP	COMMON STOCK KRW5000.0	11,657	259,796
	POSTNL NV	COMMON STOCK EUR.08	79,308	343,227
	POTASH CORP OF SASKATCHEWAN	COMMON STOCK	142,196	2,575,550
	POU CHEN	COMMON STOCK TWD10.	513,520	637,227
	POUND STERLING	FOREIGN CURRENCY	2,028,171	2,506,108
	POWER ASSETS HOLDINGS LTD	COMMON STOCK	229,500	2,022,236
	POWER CORP OF CANADA	COMMON STOCK	64,922	1,454,760
	POWER FINANCIAL CORP	COMMON STOCK	45,500	1,138,645
	POWERTECH TECHNOLOGY INC	COMMON STOCK TWD10.	193,897	521,326
	POWSZECHNY ZAKLAD UBEZPIECZE	COMMON STOCK PLN.1	84,590	672,983
	PPB GROUP BERHAD	COMMON STOCK MYR1.	112,500	397,664
	PPC LTD	COMMON STOCK	128,294	51,573
	PRAIRIESKY ROYALTY LTD	COMMON STOCK	35,962	856,513
	PRECINCT PROPERTIES NEW ZEAL	COMMON STOCK	615,221	514,407
	PRECISION DRILLING CORP	COMMON STOCK	62,700	342,242
	PREMIER FOODS PLC	COMMON STOCK GBP.1	180,949	104,911
	PREMIER OIL PLC	COMMON STOCK GBP.125	148,099	134,861
	PRESIDENT CHAIN STORE CORP	COMMON STOCK TWD10.	97,608	698,203
	PRESS KOGYO CO LTD	COMMON STOCK	46,500	205,237
	PRIMARY HEALTH CARE LTD	COMMON STOCK	103,845	306,187
	PROMOTORA DE INFORMACIONES A	COMMON STOCK EUR3.0	24,600	136,007
	PROMOTORA Y OPERADORA DE INF	COMMON STOCK	92,700	778,443
	PROSEGUR COMP SEGURIDAD	COMMON STOCK EUR.06	57,620	360,389
	PROSIEBENSAT.1 MEDIA SE	COMMON STOCK	38,230	1,480,836
	PROVIDENT FINANCIAL PLC	COMMON STOCK GBP.2072727	26,180	922,844

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	PROXIMUS	COMMON STOCK	26,584	766,963
	PRUDENTIAL PLC	COMMON STOCK GBP.05	412,888	8,257,241
	PRYSMIAN SPA	COMMON STOCK EUR.1	35,837	921,748
	PSG GROUP LTD	COMMON STOCK ZAR.01	27,754	444,169
	PSP SWISS PROPERTY AG REG	COMMON STOCK CHF.1	8,009	693,353
	PTG ENERGY PCL FOREIGN	FOREIGN SH. THB1.0 A	1,459,800	1,335,040
	PTT EXPLORATION + PROD FOR	FOREIGN SH. THB1.0 A	302,812	813,886
	PTT GLOBAL CHEMICAL PCL FOR	FOREIGN SH. THB10.0 A	454,442	799,482
	PTT PCL/FOREIGN	FOREIGN SH. THB10.0 A	184,224	1,913,722
	PUBLIC BANK BERHAD	COMMON STOCK MYR1.	426,281	1,872,936
	PUBLIC POWER CORP	COMMON STOCK EUR4.6	25,040	76,299
	PUBLICIS GROUPE	COMMON STOCK EUR.4	32,429	2,241,595
	QANTAS AIRWAYS LTD	COMMON STOCK	130,572	313,931
	QATAR GAS TRANSPORT(NAKILAT)	COMMON STOCK QAR10.	74,910	474,398
	QATAR NATIONAL BANK	COMMON STOCK QAR10.	37,096	1,659,495
	QATARI RIAL	FOREIGN CURRENCY	112,202	30,813
	QBE INSURANCE GROUP LTD	COMMON STOCK	242,870	2,188,884
	QIAGEN N.V.	COMMON STOCK EUR.01	40,200	1,130,075
	QISDA CORP	COMMON STOCK TWD10.	551,955	256,697
	QL RESOURCES BHD	COMMON STOCK MYR.25	255,600	248,402
	QUALITY HOUSE PCL FOREIGN	FOREIGN SH. THB1.0 A	2,184,438	157,380
	QUANTA COMPUTER INC	COMMON STOCK TWD10.	393,511	732,188
	QUIMICA Y MINERA CHIL SP ADR	ADR USD1.0	20,355	583,171
	QUNAR CAYMAN ISLANDS LTD ADR	ADR USD.001	8,900	268,157
	RADIANT OPTO ELECTRONICS COR	COMMON STOCK TWD10.	90,000	155,835
	RADIUM LIFE TECH CO LTD	COMMON STOCK TWD10.0	248,022	72,053
	RAIFFEISEN BANK INTERNATIONA	COMMON STOCK	17,020	311,975
	RAKUTEN INC	COMMON STOCK	173,500	1,701,284
	RAMIRENT OYJ	COMMON STOCK	9,512	74,115
	RAMSAY HEALTH CARE LTD	COMMON STOCK	24,502	1,211,930
	RAND MERCHANT INVESTMENT HOL	COMMON STOCK ZAR.0001	129,776	377,937
	RANDGOLD RESOURCES LTD	COMMON STOCK USD.05	16,352	1,253,681
	RANDSTAD HOLDING NV	COMMON STOCK EUR.1	22,824	1,238,672
	RATOS AB B SHS	COMMON STOCK	45,969	218,224
	REALTEK SEMICONDUCTOR CORP	COMMON STOCK TWD10.	104,329	328,054
	REC SILICON ASA	COMMON STOCK NOK1.0	657,493	87,068
	RECKITT BENCKISER GROUP PLC	COMMON STOCK GBP.1	107,682	9,126,824
	RECORDATI SPA	COMMON STOCK EUR.125	19,664	558,085
	RECRUIT HOLDINGS CO LTD	COMMON STOCK	59,100	2,371,522
	RED ELECTRICA CORPORACION SA	COMMON STOCK EUR.5	79,920	1,510,005
	REDEFINE PROPERTIES LTD	REIT	818,828	673,028
	REDES ENERGETICAS NACIONAIS	COMMON STOCK EUR1.	52,607	149,679
	REDROW PLC	COMMON STOCK GBP.1	66,896	354,259
	RELiance INFRAST SP GDR 144A	GDR	1,652	34,116
	RELX NV	COMMON STOCK EUR.07	175,184	2,950,628
	RELX PLC	COMMON STOCK GBP.144397	188,453	3,360,304
	REMGRO LTD	COMMON STOCK	96,268	1,571,117
	REMY COINTREAU	COMMON STOCK EUR1.6	4,530	387,151
	RENAULT SA	COMMON STOCK EUR3.81	33,025	2,942,369
	RENEWI PLC	COMMON STOCK GBP.1	133,698	151,988
	RENGO CO LTD	COMMON STOCK	47,000	255,955
	RENHE COMMERCIAL HOLDINGS	COMMON STOCK HKD.01	2,997,000	76,650
	RENTOKIL INITIAL PLC	COMMON STOCK GBP.01	346,240	949,657
	REPSOL SA	COMMON STOCK EUR1.	181,567	2,558,921
	REPSOL SA	RIGHT	181,567	67,411
	RESILIENT REIT LTD	REIT	60,974	510,044
	RESONA HOLDINGS INC	COMMON STOCK	372,800	1,922,660
	RESTAURANT BRANDS INTERN	COMMON STOCK	36,094	1,721,197
	RESTAURANT GROUP PLC	COMMON STOCK GBP.28125	43,260	172,819
	REUNERT LTD	COMMON STOCK ZAR.1	40,163	198,956
	REXEL SA	COMMON STOCK EUR5.	54,219	892,449
	REZIDOR HOTEL GROUP AB	COMMON STOCK EUR.067	39,128	152,843
	RHB BANK BHD	COMMON STOCK	160,328	168,091
	RHEINMETALL AG	COMMON STOCK	9,320	627,465
	RHI AG	COMMON STOCK	6,372	162,934
	RICOH CO LTD	COMMON STOCK	126,600	1,070,339
	RIGHTMOVE PLC	COMMON STOCK GBP.01	15,874	764,903
	RINNAI CORP	COMMON STOCK	6,200	500,473
	RIO TINTO LTD	COMMON STOCK	61,268	2,644,484
	RIO TINTO PLC	COMMON STOCK GBP.1	197,717	7,549,041
	RIOCAN REAL ESTATE INVST TR	REIT	31,000	615,585
	RITCHIE BROS AUCTIONEERS	COMMON STOCK	20,300	689,508
	RMB HOLDINGS LTD	COMMON STOCK ZAR.01	157,743	766,866
	ROAD KING INFRASTRUCTURE LTD	COMMON STOCK HKD.1	239,000	198,546
	ROCHE HOLDING AG GENUSSSCHEIN	COMMON STOCK	113,540	25,920,089
	ROCKWOOL INTL A/S B SHS	COMMON STOCK DKK10.	1,500	264,500
	ROGERS COMMUNICATIONS INC B	COMMON STOCK	62,942	2,430,757
	ROGERS SUGAR INC	COMMON STOCK	14,100	71,601
	ROHM CO LTD	COMMON STOCK	17,000	977,621

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			Shares/ Par Value	
	ROHTO PHARMACEUTICAL CO LTD	COMMON STOCK	21,000	329,306
	ROLAND DG CORP	COMMON STOCK	10,000	261,471
	ROLLS ROYCE HOLDINGS PLC	COMMON STOCK GBP.2	321,178	2,648,285
	ROSNEFT OIL CO PJSC REG GDR	GDR	96,285	625,853
	ROSNEFT OIL CO PJSC REG GDR	GDR	123,437	800,412
	ROSTELECOM PJSC	COMMON STOCK RUB.0025	214,139	294,669
	ROTORK PLC	COMMON STOCK GBP.005	166,790	494,513
	ROUND ONE CORP	COMMON STOCK	35,100	243,277
	ROYAL BANK OF CANADA	COMMON STOCK	253,260	17,160,983
	ROYAL BANK OF SCOTLAND GROUP	COMMON STOCK GBP1.0	539,233	1,493,249
	ROYAL DUTCH SHELL PLC A SHS	COMMON STOCK EUR.07	703,233	19,428,474
	ROYAL DUTCH SHELL PLC B SHS	COMMON STOCK EUR.07	618,546	17,697,256
	ROYAL HOLDINGS CO LTD	COMMON STOCK	14,700	235,353
	ROYAL MAIL PLC	COMMON STOCK GBP.01	139,433	795,438
	RPC GROUP PLC	COMMON STOCK GBP.05	48,108	631,040
	RPS GROUP PLC	COMMON STOCK GBP.03	57,251	156,607
	RSA INSURANCE GROUP PLC	COMMON STOCK GBP1.0	174,087	1,258,894
	RTL GROUP	COMMON STOCK	7,508	551,402
	RUBIS	COMMON STOCK EUR2.5	7,777	642,393
	RUSHYDRO PJSC	COMMON STOCK RUB1.0	29,926,600	452,490
	RWE AG	COMMON STOCK	87,805	1,094,147
	RYANAIR HOLDINGS PLC	COMMON STOCK EUR.006	54,545	833,523
	RYANAIR HOLDINGS PLC SP ADR	ADR	290	24,145
	RYMAN HEALTHCARE LTD	COMMON STOCK	103,080	583,743
	RYOHIN KEIKAKU CO LTD	COMMON STOCK	4,400	862,121
	S I CORPORATION	COMMON STOCK KRW500.	4,547	329,788
	S IMMO AG	COMMON STOCK	54,496	574,740
	S OIL CORP	COMMON STOCK KRW2500.0	9,000	627,765
	S.A.C.I. FALABELLA	COMMON STOCK	122,008	968,909
	S+P/TSX 60 IX FUT MAR17	XMOD 20170316	11,400	(17,674)
	SA SA INTERNATIONAL HLDGS	COMMON STOCK HKD.1	681,488	270,458
	SAFRAN SA	COMMON STOCK EUR.2	50,234	3,623,932
	SAGE GROUP PLC/THE	COMMON STOCK GBP.01051948	176,345	1,421,822
	SAINSBURY (J) PLC	COMMON STOCK GBP.285714	301,030	924,757
	SAINT MARC HOLDINGS CO LTD	COMMON STOCK	7,800	237,468
	SAIPM SPA	COMMON STOCK NPV	796,413	446,507
	SAIZERIYA CO LTD	COMMON STOCK	3,900	87,778
	SAKATA SEED CORP	COMMON STOCK	7,300	206,462
	SALZGITTER AG	COMMON STOCK	9,551	337,043
	SAMPO CORP	COMMON STOCK TWD10.	581,316	329,661
	SAMPO OYJ A SHS	COMMON STOCK	63,452	2,843,058
	SAMSUNG C+T CORP	COMMON STOCK KRW100.0	13,448	1,388,165
	SAMSUNG CARD CO	COMMON STOCK KRW5000.	8,611	282,819
	SAMSUNG ELECTRO MECHANICS CO	COMMON STOCK KRW5000.	11,892	499,416
	SAMSUNG ELECTRONICS CO LTD	COMMON STOCK KRW5000.0	16,592	24,515,641
	SAMSUNG ELECTRONICS PREF	PREFERENCE	3,071	3,611,189
	SAMSUNG ENGINEERING CO LTD	COMMON STOCK KRW5000.	34,049	289,639
	SAMSUNG FIRE + MARINE INS	COMMON STOCK KRW500.	6,170	1,370,721
	SAMSUNG HEAVY INDUSTRIES	COMMON STOCK KRW5000.	49,777	380,251
	SAMSUNG LIFE INSURANCE CO LT	COMMON STOCK KRW500.	13,922	1,295,121
	SAMSUNG SDI CO LTD PFD	COMMON STOCK KRW5000.	10,064	904,416
	SAMSUNG SDS CO LTD	COMMON STOCK KRW500.0	5,400	622,777
	SAMSUNG SECURITIES CO LTD	COMMON STOCK KRW5000.	11,487	301,176
	SAN A CO LTD	COMMON STOCK	2,900	140,437
	SAN AI OIL CO LTD	COMMON STOCK	23,000	164,196
	SAN IN GODO BANK LTD/THE	COMMON STOCK	26,100	217,538
	SANDS CHINA LTD	COMMON STOCK USD.01	409,200	1,760,184
	SANDVIK AB	COMMON STOCK SEK1.2	180,791	2,238,265
	SANKEN ELECTRIC CO LTD	COMMON STOCK	34,000	148,240
	SANKI ENGINEERING CO LTD	COMMON STOCK	34,700	289,258
	SANKYO CO LTD	COMMON STOCK	9,800	316,415
	SANKYO TATEYAMA INC	COMMON STOCK	7,500	101,827
	SANKYU INC	COMMON STOCK	52,000	314,131
	SANLAM LTD	COMMON STOCK ZAR.01	231,026	1,061,538
	SANOFI	COMMON STOCK EUR2.	187,192	15,169,514
	SANOMA OYJ	COMMON STOCK	16,040	139,459
	SANRIO CO LTD	COMMON STOCK	9,700	183,113
	SANTEN PHARMACEUTICAL CO LTD	COMMON STOCK	65,500	801,564
	SANTOS LTD	COMMON STOCK	300,144	869,948
	SANYANG MOTOR CO LTD	COMMON STOCK TWD10.0	206,140	132,310
	SAP SE	COMMON STOCK	164,540	14,408,678
	SAPPI LIMITED	COMMON STOCK ZAR1.	108,677	712,223
	SAPPORO HOLDINGS LTD	COMMON STOCK	16,600	427,807
	SAPURA ENERGY BHD	COMMON STOCK MYR1.0	636,100	229,194
	SAPUTO INC	COMMON STOCK	45,800	1,622,578
	SARTORIUS STEDIM BIOTECH	COMMON STOCK EUR.2	6,870	434,406
	SAS AB	COMMON STOCK	49,434	75,781
	SASOL LTD	COMMON STOCK	86,133	2,494,703
	SATO CORP	COMMON STOCK	9,700	194,342

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	SATS LTD	COMMON STOCK	136,358	456,658
	SAVILLS PLC	COMMON STOCK GBP.025	29,994	258,961
	SAWAI PHARMACEUTICAL CO LTD	COMMON STOCK	5,500	295,454
	SBERBANK OF RUSSIA PJSC	COMMON STOCK RUB3.0	1,435,137	4,069,812
	SBERBANK PAO SPONSORED ADR	ADR	103,764	1,198,248
	SBI HOLDINGS INC	COMMON STOCK	41,523	528,084
	SBM OFFSHORE NV	COMMON STOCK EUR.25	34,059	534,246
	SCENTRE GROUP	REIT	892,155	3,004,653
	SCHAEFFLER AG	PREFERENCE	31,817	470,529
	SCHIBSTED ASA B SHS	COMMON STOCK NOK.5	14,183	301,545
	SCHIBSTED ASA CL A	COMMON STOCK NOK.5	14,086	324,186
	SCHINDLER HOLDING AG REG	COMMON STOCK CHF.1	3,265	571,416
	SCHINDLER HOLDING PART CERT	COMMON STOCK CHF.1	6,590	1,162,681
	SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	2,893	199,851
	SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	90,776	6,320,393
	SCHOELLER BLECKMANN OILFIELD	COMMON STOCK EUR1.	4,014	322,911
	SCHRODERS PLC	COMMON STOCK GBP1.0	22,536	833,409
	SCHWEITER TECHNOLOGIES AG BR	COMMON STOCK CHF1.0	308	348,289
	SCOR SE	COMMON STOCK EUR7.876972	34,455	1,192,668
	SCREEN HOLDINGS CO LTD	COMMON STOCK	7,600	471,076
	SCSK CORP	COMMON STOCK	10,800	378,054
	SEADRILL LTD	COMMON STOCK USD2.	47,389	163,461
	SEB SA	COMMON STOCK EUR1.	4,123	559,791
	SEBANG CO LTD	COMMON STOCK KRW500.	7,590	94,980
	SECOM CO LTD	COMMON STOCK	35,900	2,625,202
	SECURE ENERGY SERVICES INC	COMMON STOCK	35,900	313,478
	SECURITAS AB B SHS	COMMON STOCK SEK1.	59,760	942,540
	SEEK LTD	COMMON STOCK	69,959	751,703
	SEGA SAMMY HOLDINGS INC	COMMON STOCK	33,600	499,937
	SEGro PLC	REIT GBP.1	145,350	824,730
	SEIKAGAKU CORP	COMMON STOCK	12,600	186,789
	SEIKO EPSON CORP	COMMON STOCK	48,200	1,020,254
	SEIKO HOLDINGS CORP	COMMON STOCK	34,000	120,403
	SEIREN CO LTD	COMMON STOCK	17,400	213,120
	SEKISUI CHEMICAL CO LTD	COMMON STOCK	76,000	1,212,021
	SEKISUI HOUSE LTD	COMMON STOCK	105,600	1,757,511
	SEKISUI JUSHI CORP	COMMON STOCK	19,000	300,144
	SEMAFO INC	COMMON STOCK	71,600	235,988
	SEMBICORP INDUSTRIES LTD	COMMON STOCK	181,200	356,295
	SEMBICORP MARINE LTD	COMMON STOCK	129,200	123,157
	SEMEN INDONESIA PERSERO TBK	COMMON STOCK IDR100.	643,700	436,505
	SEMICONDUCTOR MANUFACTURING	COMMON STOCK USD.004	455,700	712,120
	SEMPERIT AG HOLDING	COMMON STOCK	3,423	92,974
	SENIOR PLC	COMMON STOCK GBP.1	99,214	237,131
	SENKO GROUP HOLDINGS CO LTD	COMMON STOCK	25,000	168,851
	SENSHU IKEDA HOLDINGS INC	COMMON STOCK	55,720	256,844
	SENSHUKAI CO LTD	COMMON STOCK	31,500	190,903
	SEOBU T+D	COMMON STOCK KRW500.	16,289	247,728
	SEOUL SEMICONDUCTOR CO LTD	COMMON STOCK KRW500.	13,517	173,679
	SEPTENI HOLDINGS CO LTD	COMMON STOCK	47,500	162,300
	SERCO GROUP PLC	COMMON STOCK GBP.02	193,514	342,447
	SES	RECEIPT	61,905	1,365,940
	SEVEN + I HOLDINGS CO LTD	COMMON STOCK	124,600	4,751,558
	SEVEN BANK LTD	COMMON STOCK	96,600	278,103
	SEVEN GENERATIONS ENERGY A	COMMON STOCK	38,800	905,878
	SEVERN TRENT PLC	COMMON STOCK GBP.9789	43,609	1,196,294
	SEVERSTAL GDR REG S	GDR	49,935	757,228
	SFA ENGINEERING CORP	COMMON STOCK KRW500.	4,277	228,169
	SFR GROUP SA	COMMON STOCK EUR1.0	18,978	536,129
	SFS GROUP AG	COMMON STOCK CHF.1	4,291	350,793
	SGL CARBON SE	COMMON STOCK	14,410	126,823
	SGS SA REG	COMMON STOCK CHF1.0	962	1,957,354
	SHAFTESBURY PLC	REIT GBP.25	50,397	565,079
	SHANDONG WEIGAO GP MEDICAL H	COMMON STOCK CNY.1	356,000	236,843
	SHANG GONG GROUP CO LTD B	COMMON STOCK CNY1.0	462,245	527,831
	SHANGHAI ELECTRIC GRP CO L H	COMMON STOCK CNY1.0	626,000	279,092
	SHANGHAI FOSUN PHARMACEUTI H	COMMON STOCK CNY1.0	108,500	331,490
	SHANGHAI INDUSTRIAL HLDG LTD	COMMON STOCK	111,000	299,567
	SHANGHAI JIN JIANG INTL HO H	COMMON STOCK CNY1.	572,000	151,698
	SHANGHAI JINJIANG INTL B	COMMON STOCK CNY1.	70,300	103,988
	SHANGHAI LUJIAZUI FIN+TRAD B	COMMON STOCK CNY1.0	9,180	13,394
	SHANGHAI PHARMACEUTICALS H	COMMON STOCK CNY1.0	197,400	451,228
	SHANGHAI POTEVIO CO LTD B	COMMON STOCK CNY1.	88,100	120,902
	SHANGHAI SHIBEI HI TECH CO B	COMMON STOCK CNY1.0	55,900	63,264
	SHANGRI LA ASIA LTD	COMMON STOCK HKD1.0	309,595	326,155
	SHARP CORP	COMMON STOCK	294,000	678,693
	SHAW COMMUNICATIONS INC B	COMMON STOCK	71,532	1,436,987
	SHAWCOR LTD	COMMON STOCK	15,100	403,552
	SHENG SIONG GROUP LTD	COMMON STOCK	915,000	597,921

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	SHENZHOU INTERNATIONAL GROUP	COMMON STOCK HKD.1	121,000	762,173
	SHIGA BANK LTD/THE	COMMON STOCK	42,000	227,886
	SHIKOKU ELECTRIC POWER CO	COMMON STOCK	29,700	300,916
	SHIMADZU CORP	COMMON STOCK	47,000	748,562
	SHIMAMURA CO LTD	COMMON STOCK	3,900	487,568
	SHIMANO INC	COMMON STOCK	12,000	1,882,142
	SHIMAO PROPERTY HOLDINGS LTD	COMMON STOCK HKD.1	303,000	394,986
	SHIMIZU CORP	COMMON STOCK	114,000	1,042,971
	SHIN ETSU CHEMICAL CO LTD	COMMON STOCK	62,600	4,834,544
	SHIN KONG FINANCIAL HOLDING	COMMON STOCK TWD10.	1,575,755	386,195
	SHINHAN FINANCIAL GROUP LTD	COMMON STOCK KRW5000.	71,334	2,674,538
	SHINING BUILDING BUSINESS CO	COMMON STOCK TWD10.0	284,157	91,183
	SHINKO ELECTRIC INDUSTRIES	COMMON STOCK	22,700	153,240
	SHINKO PLANTECH CO LTD	COMMON STOCK	20,900	151,828
	SHINSEGAE INC	COMMON STOCK KRW5000.0	1,645	239,604
	SHINSEI BANK LTD	COMMON STOCK	342,000	576,361
	SHIONOGI + CO LTD	COMMON STOCK	54,000	2,581,918
	SHIP HEALTHCARE HOLDINGS INC	COMMON STOCK	11,000	282,613
	SHIRE PLC	COMMON STOCK GBP.05	150,639	8,558,644
	SHISEIDO CO LTD	COMMON STOCK	70,800	1,792,252
	SHIZUOKA BANK LTD/THE	COMMON STOCK	100,000	839,425
	SHIZUOKA GAS CO LTD	COMMON STOCK	15,700	110,590
	SHO BOND HOLDINGS CO LTD	COMMON STOCK	6,600	274,902
	SHOPPING CENTRES AUSTRALASIA	REIT	331,408	531,128
	SHOPRITE HOLDINGS LTD	COMMON STOCK ZAR1.134	80,369	1,007,174
	SHOUGANG CONCORD INTL ENT CO	COMMON STOCK	1,802,000	58,773
	SHOUGANG FUSHAN RESOURCES GR	COMMON STOCK	676,000	131,667
	SHOWA DENKO K K	COMMON STOCK	23,500	336,409
	SHOWA SANGYO CO LTD	COMMON STOCK	40,000	205,842
	SHOWA SHELL SEKIYU KK	COMMON STOCK	51,300	477,564
	SHUI ON LAND LTD	COMMON STOCK USD.0025	718,828	154,906
	SHUN TAK HOLDINGS LTD	COMMON STOCK	586,750	201,160
	SIAM CEMENT PUB CO FOR REG	FOREIGN SH. THB1.0 A	76,900	1,065,118
	SIAM COMMERCIAL BANK FOREIGN	FOREIGN SH. THB10.0 A	304,225	1,295,551
	SIBANYE GOLD LTD	COMMON STOCK	139,328	250,834
	SIEGFRIED HOLDING AG REG	COMMON STOCK CHF2.0	949	198,805
	SIEMENS AG REG	COMMON STOCK NPV	132,560	16,327,028
	SIENNA SENIOR LIVING INC	COMMON STOCK	6,100	74,143
	SIERRA WIRELESS INC	COMMON STOCK	7,900	123,827
	SIG PLC	COMMON STOCK GBP.1	133,975	170,972
	SIGMA PHARMACEUTICALS LTD	COMMON STOCK	635,166	592,666
	SIKA AG BR	COMMON STOCK CHF.6	386	1,857,712
	SILICONWARE PRECISION INDS	COMMON STOCK TWD10.	382,355	566,957
	SILVER STANDARD RESOURCES	COMMON STOCK	26,200	234,639
	SILVER WHEATON CORP	COMMON STOCK	75,400	1,458,466
	SIMCORP A/S	COMMON STOCK DKK1.	11,264	549,413
	SIME DARBY BERHAD	COMMON STOCK MYR.5	534,155	964,155
	SIMS METAL MANAGEMENT LTD	COMMON STOCK	38,548	356,435
	SINA CORP	COMMON STOCK USD.133	9,100	553,189
	SINANEN HOLDINGS CO LTD	COMMON STOCK	11,800	215,775
	SINGAPORE AIRLINES LTD	COMMON STOCK	83,140	555,075
	SINGAPORE DOLLAR	FOREIGN CURRENCY	965,059	668,000
	SINGAPORE EXCHANGE LTD	COMMON STOCK	162,000	802,496
	SINGAPORE POST LTD	COMMON STOCK	320,000	324,022
	SINGAPORE PRESS HOLDINGS LTD	COMMON STOCK	306,750	747,773
	SINGAPORE TECH ENGINEERING	COMMON STOCK	273,000	607,449
	SINGAPORE TELECOMMUNICATIONS	COMMON STOCK NPV	1,278,090	3,215,175
	SINO AMERICAN SILICON PRODUC	COMMON STOCK TWD10.	169,013	174,523
	SINO BIOPHARMACEUTICAL	COMMON STOCK HKD.025	1,121,998	788,678
	SINO LAND CO	COMMON STOCK	521,223	771,646
	SINO OCEAN GROUP HOLDING LTD	COMMON STOCK	869,074	387,592
	SINOFERT HOLDINGS LTD	COMMON STOCK HKD.1	562,000	75,864
	SINOLINK WORLDWIDE HOLDINGS	COMMON STOCK HKD.1	1,104,000	124,889
	SINOPAC FINANCIAL HOLDINGS	COMMON STOCK TWD10.	1,550,766	436,148
	SINOPEC SHANGHAI PETROCHEM H	COMMON STOCK CNY1.0	742,500	401,993
	SINOPHARM GROUP CO H	COMMON STOCK CNY1.0	220,800	906,047
	SINOTRANS LIMITED H	COMMON STOCK CNY1.0	705,000	313,275
	SIRTEX MEDICAL LTD	COMMON STOCK	22,381	228,781
	SISTEMA PJSC REG S SPONS GDR	GDR	41,127	370,124
	SIX OF OCTOBER DEVELOPMENT	COMMON STOCK EGP4.0	161,414	132,479
	SIXT SE	COMMON STOCK	8,854	475,822
	SIXT SE PRFD	PREFERENCE	9,926	408,225
	SJM HOLDINGS LTD	COMMON STOCK	425,000	332,175
	SK HOLDINGS CO LTD	COMMON STOCK KRW200.0	7,220	1,369,759
	SK HYNIX INC	COMMON STOCK KRW5000.	96,330	3,521,176
	SK INNOVATION CO LTD	COMMON STOCK KRW5000.	11,450	1,380,819
	SK NETWORKS CO LTD	COMMON STOCK KRW2500.	32,780	186,834
	SK TELECOM	COMMON STOCK KRW500.	2,648	492,646
	SK TELECOM CO LTD SPON ADR	ADR	1,339	27,985

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	SKANDINAVISKA ENSKILDA BAN A	COMMON STOCK SEK10.0	254,037	2,671,600
	SKANSKA AB B SHS	COMMON STOCK	70,852	1,674,663
	SKF AB B SHARES	COMMON STOCK SEK2.5	68,503	1,261,007
	SKY NETWORK TELEVISION LTD	COMMON STOCK	96,553	305,626
	SKY PLC	COMMON STOCK GBP.5	172,788	2,107,707
	SKYCITY ENTERTAINMENT GROUP	COMMON STOCK	162,659	446,035
	SKYWORTH DIGITAL HLDGS LTD	COMMON STOCK HKD.1	575,087	326,887
	SM INVESTMENTS CORP	COMMON STOCK PHP10.	54,195	712,825
	SM PRIME HOLDINGS INC	COMMON STOCK PHP1.0	1,970,989	1,121,851
	SMARTONE TELECOMMUNICATIONS	COMMON STOCK HKD.1	305,355	410,148
	SMC CORP	COMMON STOCK	8,900	2,122,300
	SMITH + NEPHEW PLC	COMMON STOCK USD.2	148,201	2,213,816
	SMITHS GROUP PLC	COMMON STOCK GBP.375	71,487	1,245,092
	SMS CO LTD	COMMON STOCK	9,200	204,102
	SMURFIT KAPPA GROUP PLC	COMMON STOCK EUR.001	38,401	882,165
	SNAM SPA	COMMON STOCK	356,414	1,468,976
	SNC LAVALIN GROUP INC	COMMON STOCK	28,200	1,215,225
	SOCIETE BIC SA	COMMON STOCK EUR3.82	5,115	696,645
	SOCIETE GENERALE SA	COMMON STOCK EUR1.25	125,567	6,176,461
	SOCO INTERNATIONAL PLC	COMMON STOCK GBP.05	83,498	164,344
	SODEXO	COMMON STOCK EUR4.	16,742	1,927,695
	SOFTBANK GROUP CORP	COMMON STOCK	154,700	10,233,899
	SOFTWARE AG	COMMON STOCK	12,658	461,179
	SOHO CHINA LTD	COMMON STOCK HKD.02	472,500	232,246
	SOHU.COM INC	COMMON STOCK USD.001	6,900	233,841
	SOJITZ CORP	COMMON STOCK	234,700	570,079
	SOL	FOREIGN CURRENCY	47,688	14,223
	SOLVAY SA	COMMON STOCK EUR15.0	12,487	1,464,321
	SOMPO HOLDINGS INC	COMMON STOCK	60,800	2,057,267
	SONAE	COMMON STOCK EUR1.0	168,952	155,549
	SONDA SA	COMMON STOCK	184,856	328,128
	SONIC HEALTHCARE LTD	COMMON STOCK	69,395	1,074,596
	SONOVA HOLDING AG REG	COMMON STOCK CHF.05	9,650	1,169,801
	SONY CORP	COMMON STOCK	212,800	5,926,112
	SONY FINANCIAL HOLDINGS INC	COMMON STOCK	30,800	478,379
	SOPRA STERIA GROUP	COMMON STOCK EUR1.0	3,098	352,367
	SOSEI GROUP CORP	COMMON STOCK	2,700	310,679
	SOTETSU HOLDINGS INC	COMMON STOCK	76,000	374,854
	SOUTH AFRICAN RAND	FOREIGN CURRENCY	1,611,517	117,844
	SOUTH KOREAN WON	FOREIGN CURRENCY	16,454,566	13,624
	SOUTH32 LTD	COMMON STOCK	584,999	1,158,347
	SOUTH32 LTD	COMMON STOCK	336,786	665,477
	SOUTHERN COPPER CORP	COMMON STOCK USD.01	21,295	680,162
	SOUTHERN COPPER CORP	COMMON STOCK USD.01	7,036	227,192
	SPAR GROUP LIMITED/THE	COMMON STOCK	31,440	455,831
	SPARK INFRASTRUCTURE GROUP	STAPLED SECURITY	330,758	569,248
	SPARK NEW ZEALAND LTD	COMMON STOCK	403,910	958,571
	SPECTRIS PLC	COMMON STOCK GBP.05	19,025	543,092
	SPI 200 FUTURES MAR17	XSFE 20170316	350	27,371
	SPIRAX SARCO ENGINEERING PLC	COMMON STOCK GBP.269231	13,320	685,873
	SPONDA OYJ	COMMON STOCK	48,881	225,551
	SPORTS DIRECT INTERNATIONAL	COMMON STOCK GBP.1	48,638	167,369
	SPROTT INC	COMMON STOCK	65,100	121,846
	SQUARE ENIX HOLDINGS CO LTD	COMMON STOCK	13,800	354,413
	SRI LANKA RUPEE	FOREIGN CURRENCY	2,414	16
	SRI REJEKI ISMAN TBK PT	COMMON STOCK IDR100.	2,553,000	43,544
	SSAB AB B SHARES	COMMON STOCK	42,847	135,437
	SSAB AB A SHARES	COMMON STOCK	48,973	185,727
	SSE PLC	COMMON STOCK GBP.5	177,234	3,396,988
	SSGA	G STIFF ERISA QUALIFIED	48,442,329	48,442,329
	ST BARBARA LTD	COMMON STOCK	143,137	204,945
	ST GALLER KANTONALBANK A REG	COMMON STOCK CHF70.0	653	254,444
	ST JAMES S PLACE PLC	COMMON STOCK GBP.15	87,682	1,093,494
	ST SHINE OPTICAL CO LTD	COMMON STOCK TWD10.	16,008	304,191
	ST. MODWEN PROPERTIES PLC	COMMON STOCK GBP.1	51,078	191,726
	STADA ARZNEIMITTEL AG	COMMON STOCK	13,380	692,714
	STAGECOACH GROUP PLC	COMMON STOCK GBP.005482	96,531	257,549
	STALLERGENES GREER PLC	COMMON STOCK EUR1.0	2,563	83,469
	STANDARD BANK GROUP LTD	COMMON STOCK ZAR.1	198,820	2,209,079
	STANDARD CHARTERED PLC	COMMON STOCK USD.5	542,220	4,452,695
	STANDARD LIFE PLC	COMMON STOCK GBP.122222	333,426	1,524,220
	STANLEY ELECTRIC CO LTD	COMMON STOCK	29,000	792,106
	STANTEC INC	COMMON STOCK	21,800	551,401
	STAR ENTERTAINMENT GRP LTD/T	COMMON STOCK	170,524	636,681
	STARHUB LTD	COMMON STOCK	139,000	269,482
	START TODAY CO LTD	COMMON STOCK	31,200	536,397
	STATE BANK OF INDI GDR REG S	GDR	13,079	479,510
	STATOIL ASA	COMMON STOCK NOK2.5	207,851	3,799,484
	STEINHOFF INTERNATIONAL H NV	COMMON STOCK EUR.5	399,948	2,074,159

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			Shares/ Par Value	
	STMICROELECTRONICS NV	COMMON STOCK EUR1.04	115,150	1,308,171
	STO SE + CO. KGAA PREF SHRS	PREFERENCE	1,351	132,324
	STOCKLAND	REIT NPV	492,135	1,630,581
	STORA ENSO OYJ R SHS	COMMON STOCK	102,731	1,102,683
	STOREBRAND ASA	COMMON STOCK NOK5.	139,340	743,482
	STRATEC BIOMEDICAL AG	COMMON STOCK	3,437	165,809
	STRAUMANN HOLDING AG REG	COMMON STOCK CHF.1	1,913	747,246
	SUBARU CORP	COMMON STOCK	100,400	4,092,300
	SUBSEA 7 SA	COMMON STOCK USD2.	50,432	639,532
	SUEDZUCKER AG	COMMON STOCK	17,337	414,410
	SUEZ	COMMON STOCK EUR4.0	57,471	849,322
	SULZER AG REG	COMMON STOCK CHF.01	2,218	228,846
	SUMCO CORP	COMMON STOCK	42,500	547,146
	SUMITOMO BAKELITE CO LTD	COMMON STOCK	30,000	168,149
	SUMITOMO CHEMICAL CO LTD	COMMON STOCK	273,000	1,294,298
	SUMITOMO CORP	COMMON STOCK	189,900	2,235,408
	SUMITOMO DAINIPPON PHARMA CO	COMMON STOCK	31,000	533,391
	SUMITOMO ELECTRIC INDUSTRIES	COMMON STOCK	127,300	1,831,610
	SUMITOMO FORESTRY CO LTD	COMMON STOCK	21,600	284,759
	SUMITOMO HEAVY INDUSTRIES	COMMON STOCK	104,000	669,269
	SUMITOMO METAL MINING CO LTD	COMMON STOCK	87,000	1,121,302
	SUMITOMO MITSUI FINANCIAL GR	COMMON STOCK	213,554	8,112,503
	SUMITOMO MITSUI TRUST HOLDIN	COMMON STOCK	57,500	2,047,189
	SUMITOMO OSAKA CEMENT CO LTD	COMMON STOCK	61,000	229,849
	SUMITOMO REALTY + DEVELOPMEN	COMMON STOCK	62,000	1,646,287
	SUMITOMO RUBBER INDUSTRIES	COMMON STOCK	33,600	532,606
	SUMMARECON AGUNG TBK PT	COMMON STOCK IDR100.0	2,910,000	284,953
	SUN ART RETAIL GROUP LTD	COMMON STOCK	390,000	341,552
	SUN HUNG KAI PROPERTIES	COMMON STOCK	234,302	2,934,002
	SUN INTERNATIONAL LTD	COMMON STOCK ZAR.08	24,690	156,031
	SUN LIFE FINANCIAL INC	COMMON STOCK	104,697	4,024,556
	SUNCOR ENERGY INC	COMMON STOCK	271,623	8,891,726
	SUNCORP GROUP LTD	COMMON STOCK	225,228	2,198,199
	SUNLIGHT REAL ESTATE INVEST	REIT	761,000	437,967
	SUNNY OPTICAL TECH	COMMON STOCK HKD.1	184,000	801,866
	SUNRISE COMMUNICATIONS GROUP	COMMON STOCK	7,230	476,718
	SUNTEC REIT	REIT	432,000	491,013
	SUNTORY BEVERAGE + FOOD LTD	COMMON STOCK	26,000	1,077,798
	SUPERIOR PLUS CORP	COMMON STOCK	39,200	372,693
	SURGUTNEFTEGAS SP ADR	ADR	173,423	867,115
	SURGUTNEFTEGAZ SP ADR PREF	ADR	34,310	176,010
	SURUGA BANK LTD	COMMON STOCK	32,800	731,718
	SURYA CITRA MEDIA PT TBK	COMMON STOCK IDR50.0	1,118,500	231,984
	SUZUKEN CO LTD	COMMON STOCK	13,600	444,524
	SUZUKI MOTOR CORP	COMMON STOCK	61,500	2,163,270
	SVENSKA CELLULOZA AB SCA B	COMMON STOCK SEK3.33	100,373	2,838,344
	SVENSKA HANDELSBANKEN A SHS	COMMON STOCK	248,775	3,466,420
	SWATCH GROUP AG/THE BR	COMMON STOCK CHF2.25	4,953	1,542,989
	SWATCH GROUP AG/THE REG	COMMON STOCK CHF.45	9,517	582,770
	SWEDBANK AB A SHARES	COMMON STOCK SEK22.0	150,668	3,651,960
	SWEDISH KRONA	FOREIGN CURRENCY	369,156	40,635
	SWEDISH MATCH AB	COMMON STOCK SEK1.9823	35,374	1,127,067
	SWEDISH ORPHAN BIOVITRUM AB	COMMON STOCK SEK.55	29,457	345,768
	SWIRE PACIFIC LTD CL A	COMMON STOCK HKD.6	93,500	892,683
	SWIRE PROPERTIES LTD	COMMON STOCK	195,200	534,969
	SWISS FRANC	FOREIGN CURRENCY	403,687	397,193
	SWISS LIFE HOLDING AG REG	COMMON STOCK CHF5.1	5,737	1,626,330
	SWISS PRIME SITE REG	COMMON STOCK	12,230	1,002,788
	SWISS RE AG	COMMON STOCK CHF.1	47,678	4,525,726
	SWISSCOM AG REG	COMMON STOCK CHF1.0	4,478	2,006,039
	SWISSQUOTE GROUP HOLDING REG	COMMON STOCK CHF.2	5,508	129,263
	SYDBANK A/S	COMMON STOCK DKK10.	17,469	541,852
	SYDNEY AIRPORT	STAPLED SECURITY	208,489	901,068
	SYMRISE AG	COMMON STOCK	26,056	1,587,998
	SYNGENTA AG REG	COMMON STOCK CHF.1	14,984	5,932,769
	SYNNEX TECHNOLOGY INTL CORP	COMMON STOCK TWD10.	219,150	220,013
	SYNTHOS SA	COMMON STOCK PLN.03	178,249	194,572
	SYSMEX CORP	COMMON STOCK	24,500	1,419,090
	T GAIA CORP	COMMON STOCK	16,600	270,136
	T+D HOLDINGS INC	COMMON STOCK	96,500	1,273,337
	TABCORP HOLDINGS LTD	COMMON STOCK	191,654	667,199
	TACHI S CO LTD	COMMON STOCK	12,400	207,916
	TAHOE RESOURCES INC	COMMON STOCK	54,900	517,867
	TAIHEI DENGYO KAISHA LTD	COMMON STOCK	18,000	175,162
	TAIHEIYO CEMENT CORP	COMMON STOCK	198,000	626,085
	TAIKISHA LTD	COMMON STOCK	5,800	141,119
	TAISEI CORP	COMMON STOCK	184,000	1,288,754
	TAISHIN FINANCIAL HOLDING	COMMON STOCK TWD10.	1,405,071	513,144
	TAISHO PHARMACEUTICAL HOLDIN	COMMON STOCK	6,600	547,830

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		Shares/ Par Value		
	TAIWAN CEMENT	COMMON STOCK TWD10.	721,615	782,858
	TAIWAN COOPERATIVE FINANCIAL	COMMON STOCK TWD10.0	1,142,632	497,265
	TAIWAN FERTILIZER CO LTD	COMMON STOCK TWD10.	110,000	136,818
	TAIWAN GLASS IND CORP	COMMON STOCK TWD10.	302,084	124,324
	TAIWAN MOBILE CO LTD	COMMON STOCK TWD10.	277,528	894,594
	TAIWAN PAIHO LTD	COMMON STOCK TWD10.	175,389	516,339
	TAIWAN SECOM	COMMON STOCK TWD10.	84,261	231,617
	TAIWAN SEMICONDUCTOR MANUFAC	COMMON STOCK TWD10.	3,987,363	22,329,381
	TAIWAN SURFACE MOUNTING TECH	COMMON STOCK TWD10.	80,964	66,099
	TAIWAN TEA CORP	COMMON STOCK TWD10.	421,607	183,025
	TAIYO YUDEN CO LTD	COMMON STOCK	25,200	301,862
	TAKARA BIO INC	COMMON STOCK	23,400	314,314
	TAKARA HOLDINGS INC	COMMON STOCK	36,000	331,027
	TAKASHIMAYA CO LTD	COMMON STOCK	53,000	437,232
	TAKEDA PHARMACEUTICAL CO LTD	COMMON STOCK	119,000	4,924,845
	TAKIRON CO LTD	COMMON STOCK	26,000	115,513
	TAL EDUCATION GROUP ADR	ADR	7,800	547,170
	TALKTALK TELECOM GROUP	COMMON STOCK GBP.001	126,459	264,023
	TAMRON CO LTD	COMMON STOCK	5,100	84,650
	TATE + LYLE PLC	COMMON STOCK GBP.25	92,048	803,773
	TATNEFT PAO SPONSORED ADR	ADR	3,175	132,366
	TATNEFT PJSC	COMMON STOCK RUB1.0	265,606	1,858,780
	TATTS GROUP LTD	COMMON STOCK	326,344	1,057,273
	TATUNG CO LTD	COMMON STOCK TWD10.	412,828	121,656
	TAURON POLSKA ENERGIA SA	COMMON STOCK PLN5.	260,209	177,657
	TAYLOR WIMPEY PLC	COMMON STOCK GBP.01	608,332	1,145,493
	TCL MULTIMEDIA TECHNOLOGY	COMMON STOCK HKD1.0	441,400	217,854
	TDC A/S	COMMON STOCK DKK1.	143,100	736,048
	TDK CORP	COMMON STOCK	23,600	1,621,587
	TECAN GROUP AG REG	COMMON STOCK CHF.1	2,878	449,129
	TECHNIP SA	COMMON STOCK EUR.7625	20,149	1,432,674
	TECHNOPOLIS OYJ	COMMON STOCK	87,606	288,781
	TECHTRONIC INDUSTRIES CO LTD	COMMON STOCK	274,500	983,498
	TECK RESOURCES LTD CLS B	COMMON STOCK	101,761	2,038,938
	TECNICAS REUNIDAS SA	COMMON STOCK EUR.1	6,830	279,996
	TECO ELECTRIC + MACHINERY	COMMON STOCK TWD10.	423,775	365,416
	TEIJIN LTD	COMMON STOCK	33,200	672,722
	TELE2 AB B SHS	COMMON STOCK SEK1.25	65,936	530,047
	TELECOM ARGENTINA S.A. B	COMMON STOCK ARS1.	6	22
	TELECOM ITALIA RSP	COMMON STOCK	810,872	587,244
	TELECOM ITALIA SPA	COMMON STOCK	1,995,678	1,760,647
	TELECOM PLUS PLC	COMMON STOCK	24,917	361,951
	TELEFONICA BRASIL S.A. PREF	PREFERENCE	75,648	1,012,212
	TELEFONICA DEUTSCHLAND HOLDI	COMMON STOCK	108,131	463,011
	TELEFONICA SA	COMMON STOCK EUR1.	780,689	7,253,778
	TELEKOM MALAYSIA BHD	COMMON STOCK MYR.7	468,534	621,287
	TELEKOMUNIKASI INDONESIA PER	COMMON STOCK IDR50.	9,795,000	2,881,536
	TELENET GROUP HOLDING NV	COMMON STOCK	9,109	506,406
	TELENOR ASA	COMMON STOCK NOK6.	123,487	1,847,056
	TELEPERFORMANCE	COMMON STOCK EUR2.5	10,476	1,052,805
	TELESITES SAB DE CV	COMMON STOCK	276,953	151,372
	TELEVISION BROADCASTS LTD	COMMON STOCK	122,600	403,192
	TELEVISION FRANCAISE (T.F.1)	COMMON STOCK EUR.2	25,853	257,650
	TELIA CO AB	COMMON STOCK SEK3.2	403,618	1,628,371
	TELKOM SA SOC LTD	COMMON STOCK ZAR10.	56,670	306,447
	TELSTRA CORP LTD	COMMON STOCK	698,242	2,574,911
	TELUS CORP	COM (NON CANADIAN	35,648	1,136,387
	TEMENOS GROUP AG REG	COMMON STOCK CHF5.0	9,569	667,647
	TEMP HOLDINGS CO LTD	COMMON STOCK	29,500	457,481
	TENAGA NASIONAL BHD	COMMON STOCK MYR1.	489,005	1,512,735
	TENARIS SA	COMMON STOCK USD1.	72,757	1,299,507
	TENCENT HOLDINGS LTD	COMMON STOCK HKD.00002	944,200	22,919,890
	TERNA ENERGY SA	COMMON STOCK EUR.3	68,702	203,179
	TERNA SPA	COMMON STOCK EUR.22	263,241	1,206,638
	TERUMO CORP	COMMON STOCK	53,600	1,978,790
	TESCO PLC	COMMON STOCK GBP.05	1,372,223	3,502,182
	TEST RESEARCH INC	COMMON STOCK TWD10.	178,812	211,534
	TEVA PHARMACEUTICAL IND LTD	COMMON STOCK ILS.1	134,715	4,870,659
	TEVA PHARMACEUTICAL SP ADR	ADR	20,211	732,649
	TGS NOPEC GEOPHYSICAL CO ASA	COMMON STOCK NOK.25	25,339	563,763
	THAI VEGETABLE OIL PCL FOR	FOREIGN SH. THB1.0 A	343,480	388,460
	THAICOM PCL FOREIGN	FOREIGN SH. A	259,700	140,690
	THAILAND BAHT	FOREIGN CURRENCY	16,985,943	474,329
	THALES SA	COMMON STOCK EUR3.	17,881	1,736,015
	THANACHART CAPITAL FOREIGN	FOREIGN SH. THB10.0 A	379,600	466,411
	THE FOSCHINI GROUP LTD	COMMON STOCK ZAR.0125	43,317	500,820
	THE UNITED LABORATORIES INTE	COMMON STOCK HKD.01	423,000	287,330
	THK CO LTD	COMMON STOCK	20,800	459,387
	THOMAS COOK GROUP PLC	COMMON STOCK EUR.01	297,173	317,980

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	THOMSON REUTERS CORP	COMMON STOCK	61,030	2,674,116
	THYSSENKRUPP AG	COMMON STOCK	72,828	1,738,835
	TIANJIN PORT DVLP HLDS LTD	COMMON STOCK HKD.1	1,004,000	153,482
	TIANNENG POWER INTL LTD	COMMON STOCK HKD.1	234,000	214,615
	TIETO OYJ	COMMON STOCK	12,646	345,661
	TIGER BRANDS LTD	COMMON STOCK ZAR.1	31,447	913,923
	TIM PARTICIPACOES SA	COMMON STOCK	152,872	360,884
	TIME DOTCOM BHD	COMMON STOCK MYR.5	281,120	489,024
	TINGYI (CAYMAN ISLN) HLDG CO	COMMON STOCK USD.005	364,000	440,691
	TIS INC	COMMON STOCK	14,000	299,536
	TISCO FINANCIAL FOREIGN	FOREIGN SH. THB10.0 A	146,390	246,296
	TITAN CEMENT CO. S.A.	COMMON STOCK EUR4.	9,353	219,979
	TKH GROUP NV DUTCH CERT	DUTCH CERT EUR.25	12,672	502,314
	TMX GROUP LTD	COMMON STOCK	8,472	451,823
	TOA CORP	COMMON STOCK	9,200	157,129
	TOBU RAILWAY CO LTD	COMMON STOCK	181,000	898,835
	TOCALO CO LTD	COMMON STOCK	9,700	210,836
	TOCHIGI BANK LTD/THE	COMMON STOCK	24,000	117,748
	TOD S SPA	COMMON STOCK EUR2.0	3,032	197,521
	TOENEC CORP	COMMON STOCK	26,000	128,001
	TOHO CO LTD	COMMON STOCK	19,900	563,552
	TOHO GAS CO LTD	COMMON STOCK	88,000	716,164
	TOHO HOLDINGS CO LTD	COMMON STOCK	20,300	405,211
	TOHO TITANIUM CO LTD	COMMON STOCK	12,700	85,274
	TOHO ZINC CO LTD	COMMON STOCK	58,000	224,778
	TOHOKU ELECTRIC POWER CO INC	COMMON STOCK	89,000	1,125,313
	TOKAI HOLDINGS CORP	COMMON STOCK	29,800	208,274
	TOKAI RIKA CO LTD	COMMON STOCK	13,000	260,479
	TOKEN CORP	COMMON STOCK	2,240	158,718
	TOKIO MARINE HOLDINGS INC	COMMON STOCK	109,800	4,499,018
	TOKUYAMA CORP	COMMON STOCK	64,000	242,972
	TOKYO CENTURY CORP	COMMON STOCK	12,200	417,214
	TOKYO ELECTRIC POWER COMPANY	COMMON STOCK	263,000	1,062,158
	TOKYO ELECTRON LTD	COMMON STOCK	25,400	2,399,604
	TOKYO GAS CO LTD	COMMON STOCK	317,000	1,433,952
	TOKYO ROPE MFG CO LTD	COMMON STOCK	9,000	151,215
	TOKYO SEIMITSU CO LTD	COMMON STOCK	10,800	320,024
	TOKYO STEEL MFG CO LTD	COMMON STOCK	26,400	202,607
	TOKYO TATEMONO CO LTD	COMMON STOCK	38,300	512,100
	TOKYO TY FINANCIAL GROUP INC	COMMON STOCK	6,900	240,172
	TOKYOTOKEIBA CO LTD	COMMON STOCK	63,000	144,528
	TOKYU CONSTRUCTION CO LTD	COMMON STOCK	22,160	178,696
	TOKYU CORP	COMMON STOCK	206,000	1,514,461
	TOKYU FUDOSAN HOLDINGS CORP	COMMON STOCK	89,400	527,754
	TOMONY HOLDINGS INC	COMMON STOCK	49,200	254,395
	TOMTOM	COMMON STOCK EUR.2	27,840	250,844
	TOMY COMPANY LTD	COMMON STOCK	11,200	118,966
	TONENGENERAL SEKIYU KK	COMMON STOCK	59,000	622,178
	TONG HSING ELECTRONIC INDUST	COMMON STOCK TWD10.	54,871	186,593
	TONGAAT HULETT LTD	COMMON STOCK ZAR1.	25,076	238,496
	TOPCON CORP	COMMON STOCK	20,100	301,822
	TOPDANMARK A/S	COMMON STOCK DKK1.0	13,585	345,523
	TOPIX INDX FUTR MAR17	XOSE 20170309	480,000	190,670
	TOPPAN PRINTING CO LTD	COMMON STOCK	94,000	897,686
	TORAY INDUSTRIES INC	COMMON STOCK	250,000	2,024,780
	TORII PHARMACEUTICAL CO LTD	COMMON STOCK	6,400	141,660
	TOROMONT INDUSTRIES LTD	COMMON STOCK	21,104	666,459
	TORONTO DOMINION BANK	COMMON STOCK	309,300	15,272,992
	TOSHIBA CORP	COMMON STOCK	702,000	1,699,555
	TOSOH CORP	COMMON STOCK	113,000	799,332
	TOTAL SA	COMMON STOCK EUR2.5	366,005	18,720,989
	TOTO LTD	COMMON STOCK	29,700	1,174,514
	TOURMALINE OIL CORP	COMMON STOCK	34,400	921,147
	TOWA PHARMACEUTICAL CO LTD	COMMON STOCK	3,300	129,513
	TOWER SEMICONDUCTOR LTD	COMMON STOCK ILS1.	15,365	290,931
	TOYO CORP	COMMON STOCK	11,600	103,009
	TOYO KANETSU K K	COMMON STOCK	56,000	150,992
	TOYO KOHAN CO LTD	COMMON STOCK	28,000	88,633
	TOYO SEIKAN GROUP HOLDINGS L	COMMON STOCK	27,600	515,032
	TOYO SUISAN KAISHA LTD	COMMON STOCK	17,000	616,163
	TOYOBO CO LTD	COMMON STOCK	157,000	233,366
	TOYODA GOSEI CO LTD	COMMON STOCK	12,500	292,120
	TOYOTA BOSHOKU CORP	COMMON STOCK	10,900	250,442
	TOYOTA INDUSTRIES CORP	COMMON STOCK	27,500	1,308,713
	TOYOTA MOTOR CORP	COMMON STOCK	431,800	25,260,123
	TOYOTA TSUSHO CORP	COMMON STOCK	39,100	1,018,039
	TP ICAP PLC	COMMON STOCK GBP.25	109,626	586,321
	TPG TELECOM LTD	COMMON STOCK	62,485	307,709
	TPK HOLDING CO LTD	COMMON STOCK TWD10.	78,000	142,958

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	TRAKYA CAM SANAYII AS	COMMON STOCK TRY1.	181,142	146,151
	TRANSALTA CORP	COMMON STOCK	78,596	435,456
	TRANSCANADA CORP	COMMON STOCK	137,665	6,214,712
	TRANSCEND INFORMATION INC	COMMON STOCK TWD10.0	72,566	191,181
	TRANSCOSMOS INC	COMMON STOCK	10,500	245,378
	TRANSPORTADORA DE GAS SUR B	COMMON STOCK ARS1.0	3	6
	TRANSURBAN GROUP	STAPLED SECURITY	339,679	2,538,264
	TRAVELSKY TECHNOLOGY LTD H	COMMON STOCK CNY1.0	181,000	379,034
	TRAVIS PERKINS PLC	COMMON STOCK GBP.1	40,590	727,403
	TREASURY WINE ESTATES LTD	COMMON STOCK	148,540	1,146,828
	TRELLEBORG AB B SHS	COMMON STOCK SEK25.	43,468	856,429
	TREND MICRO INC	COMMON STOCK	19,500	692,969
	TRIPOD TECHNOLOGY CORP	COMMON STOCK TWD10.	131,366	295,468
	TRUSCO NAKAYAMA CORP	COMMON STOCK	9,600	201,051
	TRUWORTHS INTERNATIONAL LTD	COMMON STOCK ZAR.00015	88,510	513,006
	TRYG A/S	COMMON STOCK DKK5.0	26,975	488,642
	TS TECH CO LTD	COMMON STOCK	11,000	283,036
	TSINGTAO BREWERY CO LTD H	COMMON STOCK CNY1.0	74,000	278,774
	TSUGAMI CORP	COMMON STOCK	38,000	218,048
	TSUKISHIMA KIKAI CO LTD	COMMON STOCK	14,300	149,386
	TSUKUBA BANK LTD	COMMON STOCK	47,800	141,834
	TSUMURA + CO	COMMON STOCK	10,000	275,569
	TSURUHA HOLDINGS INC	COMMON STOCK	5,800	550,085
	TSUTSUMI JEWELRY CO LTD	COMMON STOCK	5,100	85,342
	TTY BIOPHARM CO LTD	COMMON STOCK TWD10.	175,000	553,655
	TUBACEX SA	COMMON STOCK EUR.45	73,339	210,868
	TUI AG DI	COMMON STOCK NPV	41,838	599,365
	TUI AG DI	COMMON STOCK	44,184	619,484
	TULLOW OIL PLC	COMMON STOCK GBP.1	180,625	694,105
	TUNG HO STEEL ENTERPRISE COR	COMMON STOCK TWD10.	149,419	97,792
	TUPRAS TURKIYE PETROL RAFINE	COMMON STOCK TRY1.	24,577	494,082
	TURK SISE VE CAM FABRIKALARI	COMMON STOCK TRY1.	200,584	218,233
	TURK TELEKOMUNIKASYON AS	COMMON STOCK TRY1.	110,997	166,454
	TURKCELL ILETISIM HIZMET AS	COMMON STOCK TRY1.	141,862	393,029
	TURKISH LIRA	FOREIGN CURRENCY	285,006	81,023
	TURKIYE GARANTI BANKASI	COMMON STOCK TRY1.	397,563	861,749
	TURKIYE HALK BANKASI	COMMON STOCK TRY1.	148,549	394,640
	TURKIYE IS BANKASI C	COMMON STOCK TRY1.	354,775	522,710
	TURKIYE SINAI KALKINMA BANK	COMMON STOCK TRY1.	689,328	276,522
	TURKIYE VAKIFLAR BANKASI T D	COMMON STOCK TRY1.	176,491	218,432
	TURQUOISE HILL RESOURCES LTD	COMMON STOCK	189,830	610,095
	U BLOX HOLDING AG	COMMON STOCK CHF.9	1,306	245,659
	U MING MARINE TRANSPORT CORP	COMMON STOCK TWD10.	65,000	50,473
	UAE DIRHAM	FOREIGN CURRENCY	674,921	183,757
	UBE INDUSTRIES LTD	COMMON STOCK	183,000	383,475
	UBI BANCA SPA	COMMON STOCK EUR2.5	156,865	432,013
	UBISOFT ENTERTAINMENT	COMMON STOCK EUR.0775	22,649	807,336
	UBM PLC	COMMON STOCK GBP.1125	66,378	598,209
	UBS GROUP AG REG	COMMON STOCK CHF.1	603,158	9,460,514
	UCB SA	COMMON STOCK	20,478	1,313,370
	UEM SUNRISE BHD	COMMON STOCK MYR.5	522,833	122,048
	ULTRA ELECTRONICS HLDGS PLC	COMMON STOCK GBP.05	16,224	388,677
	ULTRAPAR PARTICIPACOES SA	COMMON STOCK	59,600	1,237,362
	ULVAC INC	COMMON STOCK	9,700	296,914
	UMICORE	COMMON STOCK	20,132	1,148,179
	UMW HOLDINGS BHD	COMMON STOCK MYR.5	170,800	173,979
	UNI PRESIDENT ENTERPRISES CO	COMMON STOCK TWD10.	843,507	1,392,501
	UNIBAIL RODAMCO SE	REIT EUR5.0	16,714	3,992,208
	UNICHARM CORP	COMMON STOCK	63,500	1,389,686
	UNICREDIT SPA	COMMON STOCK	815,080	2,347,854
	UNILEVER INDONESIA TBK PT	COMMON STOCK IDR10.	374,500	1,078,208
	UNILEVER NV CVA	DUTCH CERT EUR.16	278,059	11,450,909
	UNILEVER PLC	COMMON STOCK GBP.0311	217,609	8,825,521
	UNIMICRON TECHNOLOGY CORP	COMMON STOCK TWD10.	380,805	145,810
	UNIPER SE	COMMON STOCK	34,093	468,743
	UNIPOL GRUPPO FINANZIARIO SP	COMMON STOCK	89,515	322,963
	UNIPOLSAI SPA	COMMON STOCK	168,630	360,733
	UNIPRES CORP	COMMON STOCK	8,700	173,109
	UNISEM (M) BERHAD	COMMON STOCK MYR.5	386,100	203,090
	UNITE GROUP PLC	REIT GBP.25	48,010	359,853
	UNITED ARROWS LTD	COMMON STOCK	7,400	204,152
	UNITED INTEGRATED SERVICES	COMMON STOCK TWD10.	110,000	167,828
	UNITED INTERNET AG REG SHARE	COMMON STOCK	24,132	941,169
	UNITED MICROELECTRONICS CORP	COMMON STOCK TWD10.	2,160,021	761,749
	UNITED OVERSEAS BANK LTD	COMMON STOCK	212,988	2,996,172
	UNITED SUPER MARKETS HOLDING	COMMON STOCK	15,500	130,777
	UNITED TRACTORS TBK PT	COMMON STOCK IDR250.0	372,519	587,029
	UNITED URBAN INVESTMENT CORP	REIT	450	686,271
	UNITED UTILITIES GROUP PLC	COMMON STOCK GBP.05	116,203	1,290,947

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	UNITIKA LTD	COMMON STOCK	216,000	154,729
	UNIVERSAL ENTERTAINMENT CORP	COMMON STOCK	4,800	138,712
	UOL GROUP LTD	COMMON STOCK	111,634	460,949
	UPM KYMMENE OYJ	COMMON STOCK	91,043	2,235,634
	UPONOR OYJ	COMMON STOCK	7,151	124,345
	URANIUM PARTICIPATION CORP	COMMON STOCK	20,900	58,938
	URANIUM PARTICIPATION CORP	COMMON STOCK	26,700	75,657
	US DOLLAR		5,066,027	5,066,027
	USEN CORP	COMMON STOCK	72,730	264,153
	USHIO INC	COMMON STOCK	23,000	293,134
	USS CO LTD	COMMON STOCK	47,800	761,474
	VALE SA	COMMON STOCK	179,048	1,366,020
	VALE SA PREF	PREFERENCE	332,416	2,293,114
	VALEANT PHARMACEUTICALS INTE	COMMON STOCK	56,077	814,152
	VALEO SA	COMMON STOCK EUR1.0	43,641	2,512,596
	VALIANT HOLDING AG REG	COMMON STOCK CHF.5	3,256	324,869
	VALID SOLUCOES SA	COMMON STOCK	25,317	190,761
	VALLOUREC SA	COMMON STOCK EUR2.0	66,406	454,259
	VALMET OYJ	COMMON STOCK	17,557	258,804
	VALOR HOLDINGS CO LTD	COMMON STOCK	8,600	224,522
	VALORA HOLDING AG REG	COMMON STOCK CHF1.0	1,224	348,331
	VALUE PARTNERS GROUP LTD	COMMON STOCK HKD.1	436,000	346,894
	VANGUARD INTERNATIONAL SEMI	COMMON STOCK TWD10.	228,691	396,505
	VECTURA GROUP PLC	COMMON STOCK GBP.00025	156,858	265,792
	VEDANTA RESOURCES PLC	COMMON STOCK USD.1	27,251	292,756
	VENTURE CORP LTD	COMMON STOCK	47,000	321,040
	VEOLIA ENVIRONNEMENT	COMMON STOCK EUR5.	81,267	1,384,251
	VERESEN INC	COMMON STOCK	58,100	567,981
	VERMILION ENERGY INC	COMMON STOCK	20,100	846,687
	VESTAS WIND SYSTEMS A/S	COMMON STOCK DKK1.	36,056	2,347,626
	VESTEL ELEKTRONIK SANAYI	COMMON STOCK TRY1.	137,367	247,857
	VESUVIUS PLC	COMMON STOCK GBP.1	45,184	220,645
	VICINITY CENTRES	REIT	660,198	1,432,926
	VICTREX PLC	COMMON STOCK GBP.01	15,261	362,666
	VINA CONCHA Y TORO S.A.	COMMON STOCK	142,191	228,216
	VINCI SA	COMMON STOCK EUR2.5	80,720	5,501,458
	VINDA INTERNATIONAL HOLDINGS	COMMON STOCK HKD.1	112,000	208,268
	VIPSHOP HOLDINGS LTD ADR	ADR USD.0001	70,900	780,609
	VIRBAC SA	COMMON STOCK EUR1.25	1,397	246,044
	VIROMED CO LTD	COMMON STOCK KRW500.	4,082	348,611
	VISCOFAN SA	COMMON STOCK EUR.7	12,056	595,599
	VISTA LAND + LIFESCAPES INC	COMMON STOCK PHP1.0	2,646,600	263,905
	VIVENDI	COMMON STOCK EUR5.5	196,155	3,733,896
	VODACOM GROUP LTD	COMMON STOCK	66,981	744,475
	VODAFONE GROUP PLC	COMMON STOCK USD.2095	4,420,222	10,900,095
	VODAFONE QATAR	COMMON STOCK QAR10.	190,241	489,448
	VOESTALPINE AG	COMMON STOCK	22,522	885,984
	VOLKSWAGEN AG	COMMON STOCK	5,147	740,702
	VOLKSWAGEN AG PREF	PREFERENCE	31,669	4,445,748
	VOLVO AB B SHS	COMMON STOCK SEK1.2	248,672	2,905,858
	VONOVIA SE	COMMON STOCK	90,225	2,944,833
	VONTOBEL HOLDING AG REG	COMMON STOCK CHF1.0	5,967	313,735
	VOPAK	COMMON STOCK EUR.5	12,948	612,033
	VOSSLOH AG	COMMON STOCK	4,802	301,646
	VTB BANK JSC GDR REG S	GDR	397,993	948,095
	VTB BANK SPON GDR 144A	GDR	136,000	324,632
	VTECH HOLDINGS LTD	COMMON STOCK USD.05	45,700	610,350
	VUKILE PROPERTY FUND LTD	REIT	139,027	189,352
	WACKER CHEMIE AG	COMMON STOCK	3,705	385,901
	WACOAL HOLDINGS CORP	COMMON STOCK	23,000	268,312
	WACOM CO LTD	COMMON STOCK	37,100	97,685
	WALLENSTAM AB B SHS	COMMON STOCK SEK1.0	39,221	305,733
	WALMART DE MEXICO SAB DE CV	COMMON STOCK	954,164	1,718,296
	WALSIN LIHWA CORP	COMMON STOCK TWD10.	813,696	297,960
	WANT WANT CHINA HOLDINGS LTD	COMMON STOCK USD.02	1,046,000	668,588
	WARTSILA OYJ ABP	COMMON STOCK	18,188	818,590
	WEG SA	COMMON STOCK	74,800	354,640
	WEIBO CORP SPON ADR	ADR USD.00025	6,600	267,960
	WEICHAI POWER CO LTD H	COMMON STOCK CNY1.0	210,600	323,030
	WEIR GROUP PLC/THE	COMMON STOCK GBP.125	36,099	838,580
	WELCIA HOLDINGS CO LTD	COMMON STOCK	5,900	360,617
	WENDEL	COMMON STOCK EUR4.	5,406	652,156
	WESFARMERS LTD	COMMON STOCK	185,612	5,654,288
	WEST FRASER TIMBER CO LTD	COMMON STOCK	14,200	508,364
	WEST JAPAN RAILWAY CO	COMMON STOCK	27,800	1,707,075
	WESTFIELD CORP	MISC.	335,477	2,284,606
	WESTON (GEORGE) LTD	COMMON STOCK	9,715	822,883
	WESTPAC BANKING CORP	COMMON STOCK	547,799	12,876,313
	WETHERSPOON (J.D.) PLC	COMMON STOCK GBP.02	23,258	255,029

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			Shares/ Par Value	
	WH GROUP LTD	COMMON STOCK USD.0001	989,500	796,831
	WH SMITH PLC	COMMON STOCK GBP.22	24,284	466,341
	WHARF HOLDINGS LTD	COMMON STOCK	243,650	1,601,442
	WHELOCK + CO LTD	COMMON STOCK	142,000	797,228
	WHITBREAD PLC	COMMON STOCK GBP.767974	30,515	1,422,211
	WHITECAP RESOURCES INC	COMMON STOCK	72,200	654,675
	WIENERBERGER AG	COMMON STOCK	21,849	379,881
	WIHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5	15,766	293,657
	WILLIAM DEMANT HOLDING	COMMON STOCK DKK.2	25,045	436,273
	WILLIAM HILL PLC	COMMON STOCK GBP.1	173,341	619,442
	WILMAR INTERNATIONAL LTD	COMMON STOCK	307,000	759,281
	WINBOND ELECTRONICS CORP	COMMON STOCK TWD10.	588,843	181,102
	WIRECARD AG	COMMON STOCK	21,799	938,802
	WISTRON CORP	COMMON STOCK TWD10.	458,910	353,067
	WM MORRISON SUPERMARKETS	COMMON STOCK GBP.1	386,076	1,099,694
	WOLSELEY PLC	COMMON STOCK GBP.1080303	44,489	2,725,187
	WOLTERS KLUWER	COMMON STOCK EUR.12	62,192	2,253,579
	WOOD GROUP (JOHN) PLC	COMMON STOCK GBP.042857	63,824	689,010
	WOODSIDE PETROLEUM LTD	COMMON STOCK	126,491	2,848,559
	WOOLWORTHS HOLDINGS LTD	COMMON STOCK	166,870	861,865
	WOOLWORTHS LTD	COMMON STOCK	211,243	3,677,834
	WOONGJIN THINKBIG CO LTD	COMMON STOCK KRW500.	15,718	120,180
	WOORI BANK	COMMON STOCK KRW5000.0	66,444	700,039
	WORKSPACE GROUP PLC	REIT GBP1.0	30,262	295,129
	WORLDPAY GROUP PLC	COMMON STOCK GBP.03	212,244	705,741
	WORLEYPARSONS LTD	COMMON STOCK	40,646	285,104
	WPG HOLDINGS LTD	COMMON STOCK TWD10.	236,795	277,982
	WPP PLC	COMMON STOCK GBP.1	216,373	4,849,924
	WSP GLOBAL INC	COMMON STOCK	17,100	569,851
	WT MICROELECTRONICS CO LTD	COMMON STOCK TWD10.	99,943	132,805
	WYNN MACAU LTD	COMMON STOCK HKD.001	288,400	456,691
	XINGDA INT L HOLDINGS	COMMON STOCK HKD.1	431,000	194,301
	XINHUA WINSHARE PUBLISHING H	COMMON STOCK CNY1.0	435,000	403,894
	XINYI AUTOMOBILE GLASS HONG	COMMON STOCK HKD.01	61,697	11,736
	XINYI GLASS HOLDINGS LTD	COMMON STOCK HKD.1	493,580	401,578
	XINYI SOLAR HOLDINGS LTD	COMMON STOCK HKD.1	835,580	270,270
	YAGEO CORPORATION	COMMON STOCK TWD10.	132,769	241,406
	YAHOO JAPAN CORP	COMMON STOCK	264,000	1,015,206
	YAKULT HONSHA CO LTD	COMMON STOCK	15,400	714,453
	YAMADA DENKI CO LTD	COMMON STOCK	148,300	799,282
	YAMAGUCHI FINANCIAL GROUP IN	COMMON STOCK	39,000	424,652
	YAMAHA CORP	COMMON STOCK	32,000	977,244
	YAMAHA MOTOR CO LTD	COMMON STOCK	49,800	1,094,879
	YAMANA GOLD INC	COMMON STOCK	186,881	525,365
	YAMATO HOLDINGS CO LTD	COMMON STOCK	63,600	1,291,938
	YAMATO KOGYO CO LTD	COMMON STOCK	10,200	283,478
	YAMAZAKI BAKING CO LTD	COMMON STOCK	24,000	464,164
	YANCHANG PETROLEUM INTERNATI	COMMON STOCK HKD.02	1,680,000	48,115
	YANG MING MARINE TRANSPORT	COMMON STOCK TWD10.	375,161	56,006
	YANGZIJANG SHIPBUILDING	COMMON STOCK	312,000	175,002
	YANZHOU COAL MINING CO H	COMMON STOCK CNY1.0	400,800	272,157
	YAOKO CO LTD	COMMON STOCK	4,800	191,191
	YAPI VE KREDI BANKASI	COMMON STOCK TRY1.	189,143	184,551
	YARA INTERNATIONAL ASA	COMMON STOCK NOK1.7	30,805	1,216,942
	YASKAWA ELECTRIC CORP	COMMON STOCK	42,000	652,816
	YINGDE GASES GROUP CO LTD	COMMON STOCK USD.000001	445,500	164,912
	YIT OYJ	COMMON STOCK	22,193	177,609
	YOKOGAWA ELECTRIC CORP	COMMON STOCK	49,200	711,877
	YOKOHAMA REITO CO LTD	COMMON STOCK	21,000	184,391
	YOKOHAMA RUBBER CO LTD	COMMON STOCK	21,000	375,128
	YOMIURI LAND CO LTD	COMMON STOCK	29,000	120,202
	YONEX CO LTD	COMMON STOCK	4,200	195,624
	YOUNGONE CORP	COMMON STOCK KRW500.	8,486	215,144
	YTL CORP BHD	COMMON STOCK MYR.1	1,044,885	360,786
	YTL POWER INTERNATIONAL BHD	COMMON STOCK MYR.5	868,753	288,274
	YUANTA FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,496,409	555,355
	YUANTA SECURITIES KOREA	COMMON STOCK KRW5000.0	34,702	89,785
	YUE YUEN INDUSTRIAL HLDG	COMMON STOCK HKD.25	150,738	545,730
	YUEXIU PROPERTY CO LTD	COMMON STOCK	1,812,000	246,920
	YUEXIU TRANSPORT INFRASTRUCT	COMMON STOCK HKD.1	472,799	296,013
	YUHAN CORP	COMMON STOCK KRW5000.0	1,857	306,295
	YULON MOTOR COMPANY	COMMON STOCK TWD10.	147,492	122,486
	YUM CHINA HOLDINGS INC	COMMON STOCK USD.01	65,800	1,718,696
	YURTEC CORP	COMMON STOCK	7,000	47,579
	YUSEN LOGISTICS CO LTD	COMMON STOCK	7,800	81,230
	YUSHIN PRECISION EQUIPMENT	COMMON STOCK	7,800	192,413
	YY INC ADR	ADR USD.00001	6,200	244,404
	ZALANDO SE	COMMON STOCK	15,742	602,529
	ZARDOYA OTIS SA	COMMON STOCK EUR.1	37,165	314,678

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			Shares/ Par Value	
	ZENRIN CO LTD	COMMON STOCK	13,700	249,298
	ZENSHO HOLDINGS CO LTD	COMMON STOCK	26,800	442,112
	ZERIA PHARMACEUTICAL CO LTD	COMMON STOCK	6,200	95,701
	ZHEJIANG EXPRESSWAY CO H	COMMON STOCK CNY1.0	336,000	320,577
	ZHEJIANG SHIBAO CO LTD H	COMMON STOCK CNY1.0	153,000	166,820
	ZHONGSHENG GROUP HOLDINGS	COMMON STOCK HKD.0001	185,500	164,989
	ZHUZHOU CRRC TIMES ELECTRI H	COMMON STOCK CNY1.0	111,000	561,281
	ZIJIN MINING GROUP CO LTD H	COMMON STOCK CNY.1	1,227,000	388,333
	ZINWELL CORPORATION	COMMON STOCK TWD10.	323,690	333,780
	ZODIAC AEROSPACE	COMMON STOCK	37,195	855,570
	ZORLU ENERJI ELEKTRIK URETIM	COMMON STOCK TRY1.	293,829	119,288
	ZTE CORP H	COMMON STOCK CNY1.0	262,390	454,822
	ZURICH INSURANCE GROUP AG	COMMON STOCK CHF.1	24,364	6,704,691
	Currency Contract	GBP/USD		(189,697)
	Currency Contract	JPY/USD		(223,239)
Total: EXHIBIT B - Total International Stock Market Index Fund				\$ 3,374,616,139

n / a - Cost is not applicable

EXHIBIT C - Total Bond Market Fund
(Managed by Neuberger Berman)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2016

Schedule H, line 4i-Schedule of Assets (Held At End of Year)

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	21ST CENTURY FOX AMERICA	6.15% 01 Mar 2037	1,850,000	\$ 2,164,988
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	5,000,000	5,131,675
	ABBVIE INC	4.7% 14 May 2045	2,760,000	2,707,919
	ABBVIE INC	2.9% 06 Nov 2022	2,000,000	1,975,498
	ACTAVIS FUNDING SCS	2.45% 15 Jun 2019	2,460,000	2,470,416
	ACTAVIS FUNDING SCS	4.75% 15 Mar 2045	1,800,000	1,767,121
	AETNA INC	2.75% 15 Nov 2022	1,650,000	1,620,953
	AETNA INC	2.4% 15 Jun 2021	2,300,000	2,289,586
	ALABAMA POWER CO	2.8% 01 Apr 2025	2,775,000	2,702,356
	ALEXANDRIA REAL ESTATE E	3.9% 15 Jun 2023	1,000,000	1,015,220
	ALLSTATE CORP	3.28% 15 Dec 2026	5,000,000	5,016,595
	ALTRIA GROUP INC	5.375% 31 Jan 2044	3,000,000	3,465,366
	AMAZON.COM INC	4.8% 05 Dec 2034	1,500,000	1,650,990
	AMEREN ILLINOIS CO	4.15% 15 Mar 2046	3,090,000	3,167,284
	AMERICA MOVIL SAB DE CV	5% 30 Mar 2020	1,800,000	1,924,841
	AMERICAN MUNI PWR OHIO INC OHR	7.834% 15 Feb 2041	930,000	1,318,043
	AMERICAN TOWER CORP	3.5% 31 Jan 2023	2,000,000	2,006,050
	AMGEN INC	2.2% 22 May 2019	1,800,000	1,813,894
	AMGEN INC	3.875% 15 Nov 2021	2,225,000	2,329,168
	ANADARKO PETROLEUM CORP	3.45% 15 Jul 2024	3,000,000	2,944,935
	ANADARKO PETROLEUM CORP	6.2% 15 Mar 2040	665,000	761,619
	ANHEUSER BUSCH INBEV FIN	3.65% 01 Feb 2026	12,000,000	12,182,280
	ANHEUSER BUSCH INBEV FIN	2.65% 01 Feb 2021	5,455,000	5,486,339
	ANHEUSER BUSCH INBEV WOR	5.375% 15 Jan 2020	4,990,000	5,442,563
	ANTHEM INC	3.3% 15 Jan 2023	1,400,000	1,397,638
	APACHE CORP	5.25% 01 Feb 2042	500,000	533,166
	APACHE CORP	4.75% 15 Apr 2043	1,400,000	1,442,039
	APPLE INC	2.1% 06 May 2019	5,785,000	5,839,882
	APPLE INC	2.5% 09 Feb 2025	5,000,000	4,804,550
	ASIAN DEVELOPMENT BANK	1.5% 22 Jan 2020	4,400,000	4,376,244
	AT+T INC	2.375% 27 Nov 2018	5,000,000	5,043,685
	AT+T INC	4.5% 09 Mar 2048	7,358,000	6,611,700
	AT+T INC	6% 15 Aug 2040	1,730,000	1,901,457
	BANC OF AMERICA COMMERCIAL MOR	1% 10 Jul 2044	32,707	32,662
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	3,525,000	3,536,774
	BANK OF AMERICA CORP	2% 11 Jan 2018	11,720,000	11,746,968
	BANK OF AMERICA CORP	4.875% 01 Apr 2044	1,700,000	1,844,621
	BANK OF AMERICA CORP	3.875% 01 Aug 2025	8,250,000	8,388,856
	BARRICK PD AU FIN PTY LT	5.95% 15 Oct 2039	1,055,000	1,115,799
	BAY AREA CA TOLL AUTH TOLL BRI	7.043% 01 Apr 2050	500,000	708,645
	BECTON DICKINSON AND CO	3.125% 08 Nov 2021	1,100,000	1,127,752
	BERKSHIRE HATHAWAY ENERG	6.125% 01 Apr 2036	4,035,000	5,039,227
	BERKSHIRE HATHAWAY FIN	5.75% 15 Jan 2040	1,275,000	1,568,645
	BHP BILLITON FIN USA LTD	3.25% 21 Nov 2021	1,700,000	1,751,476
	BIOGEN INC	4.05% 15 Sep 2025	5,000,000	5,147,820
	BOSTON PROPERTIES LP	5.625% 15 Nov 2020	1,400,000	1,544,070
	BP CAPITAL MARKETS PLC	2.521% 15 Jan 2020	6,275,000	6,311,426
	BP CAPITAL MARKETS PLC	3.994% 26 Sep 2023	2,000,000	2,102,230
	BRITISH TELECOM PLC	9.125% 15 Dec 2030	400,000	610,272
	BURLINGTN NORTH SANTA FE	3.4% 01 Sep 2024	2,000,000	2,058,970
	BURLINGTN NORTH SANTA FE	4.9% 01 Apr 2044	1,000,000	1,120,619
	BURLINGTN NORTH SANTA FE	4.375% 01 Sep 2042	1,800,000	1,870,592
	CALIFORNIA ST	7.55% 01 Apr 2039	3,710,000	5,489,502
	CARDINAL HEALTH INC	3.5% 15 Nov 2024	3,735,000	3,776,388
	CARRINGTON MORTGAGE LOAN TRUST	1% 25 Jun 2036	205,813	2,117
	CATERPILLAR FINANCIAL SE	2.1% 09 Jun 2019	2,600,000	2,609,467
	CATERPILLAR FINL SERVICE	1.8% 13 Nov 2018	5,000,000	5,000,050
	CATERPILLAR INC	3.803% 15 Aug 2042	938,000	901,253
	CBS CORP	2.9% 15 Jan 2027	3,160,000	2,931,222
	CBS CORP	4.3% 15 Feb 2021	2,100,000	2,226,426
	CELGENE CORP	2.25% 15 May 2019	1,750,000	1,750,998
	CELGENE CORP	3.95% 15 Oct 2020	795,000	831,122
	CHARTER COMM OPT LLC/CAP	3.579% 23 Jul 2020	2,000,000	2,040,470
	CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	3,000,000	3,161,790
	CHEVRON CORP	2.411% 03 Mar 2022	6,500,000	6,443,905
	CHUBB INA HOLDINGS INC	2.3% 03 Nov 2020	5,330,000	5,328,779
	CISCO SYSTEMS INC	2.2% 20 Sep 2023	4,335,000	4,170,071
	CISCO SYSTEMS INC	2.6% 28 Feb 2023	6,735,000	6,684,656

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	CISCO SYSTEMS INC	5.5% 15 Jan 2040	765,000	931,920
	CITIGROUP COMMERCIAL MORTGAGE	4.023% 10 Mar 2047	3,530,000	3,753,113
	CITIGROUP COMMERCIAL MORTGAGE	3.371% 10 Oct 2047	7,075,000	7,242,427
	CITIGROUP COMMERCIAL MORTGAGE	3.717% 15 Sep 2048	3,400,000	3,545,731
	CITIGROUP INC	2.5% 29 Jul 2019	8,000,000	8,054,840
	CITIGROUP INC	3.875% 25 Oct 2023	4,900,000	5,048,847
	CITIGROUP INC	4.65% 30 Jul 2045	2,098,000	2,211,393
	CITIGROUP INC	2.5% 26 Sep 2018	1,500,000	1,514,348
	COCA COLA CO/THE	1.875% 27 Oct 2020	2,000,000	1,983,004
	COCA COLA CO/THE	3.15% 15 Nov 2020	750,000	779,140
	COMCAST CORP	4.65% 15 Jul 2042	760,000	791,251
	COMCAST CORP	3.375% 15 Aug 2025	5,000,000	5,030,190
	COMM MORTGAGE TRUST	3.644% 10 Dec 2047	2,535,000	2,612,154
	COMM MORTGAGE TRUST	4.046% 10 Oct 2046	4,000,000	4,272,429
	COMM MORTGAGE TRUST	3.528% 10 Dec 2047	4,900,000	5,040,747
	COMMONWEALTH EDISON CO	2.15% 15 Jan 2019	2,030,000	2,037,302
	CONNECTICUT ST	5.85% 15 Mar 2032	1,045,000	1,264,460
	CONOCOPHILLIPS	6% 15 Jan 2020	930,000	1,027,034
	CONOCOPHILLIPS COMPANY	4.3% 15 Nov 2044	600,000	596,825
	CONSOLIDATED EDISON CO O	3.95% 01 Mar 2043	2,500,000	2,419,648
	COOPERATIEVE RABOBANK UA	4.625% 01 Dec 2023	2,000,000	2,104,180
	CORP ANDINA DE FOMENTO	8.125% 04 Jun 2019	655,000	741,440
	CORPORATE OFFICE PROP LP	3.6% 15 May 2023	1,000,000	962,238
	COVIDIEN INTL FINANCE SA	3.2% 15 Jun 2022	650,000	665,564
	CRED SUIS GP FUN LTD	3.75% 26 Mar 2025	5,000,000	4,924,010
	CREDIT SUISSE NEW YORK	1.75% 29 Jan 2018	3,100,000	3,093,847
	CSAIL COMMERCIAL MORTGAGE TRUS	3.502% 15 Nov 2049	5,555,000	5,565,067
	CSX CORP	4.75% 30 May 2042	850,000	884,774
	CVS HEALTH CORP	5.3% 05 Dec 2043	750,000	849,814
	CVS HEALTH CORP	5.125% 20 Jul 2045	1,450,000	1,615,948
	CVS HEALTH CORP	2.8% 20 Jul 2020	4,760,000	4,829,520
	DEUTSCHE BANK COMMERCIAL MORTG	3.276% 10 May 2049	1,409,500	1,422,811
	DEUTSCHE BANK COMMERCIAL MORTG	2.89% 10 Sep 2049	2,375,000	2,315,186
	DEVON FINANCING CORP LLC	7.875% 30 Sep 2031	1,200,000	1,522,613
	DIAMOND 1 FIN/DIAMOND 2	3.48% 01 Jun 2019	2,500,000	2,552,015
	DISCOVERY COMMUNICATIONS	4.375% 15 Jun 2021	1,180,000	1,244,200
	DOMINION RESOURCES INC	1.6% 15 Aug 2019	6,000,000	5,908,524
	DOMINION RESOURCES INC	4.45% 15 Mar 2021	4,600,000	4,914,994
	DOVER CORP	4.3% 01 Mar 2021	960,000	1,023,476
	DOW CHEMICAL CO/THE	3% 15 Nov 2022	2,100,000	2,100,958
	DR PEPPER SNAPPLE GROUP	4.42% 15 Dec 2046	3,000,000	3,056,985
	DUKE ENERGY CAROLINAS	3.875% 15 Mar 2046	1,500,000	1,467,309
	DUKE ENERGY CORP	2.1% 15 Jun 2018	2,490,000	2,500,590
	ECOLAB INC	5.5% 08 Dec 2041	700,000	823,194
	ECOPETROL SA	5.875% 28 May 2045	1,275,000	1,101,600
	ENERGY TRANSFER PARTNERS	6.5% 01 Feb 2042	1,925,000	2,079,710
	ENTERPRISE PRODUCTS OPER	3.35% 15 Mar 2023	1,800,000	1,822,241
	ENTERPRISE PRODUCTS OPER	1.65% 07 May 2018	4,445,000	4,432,514
	ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	800,000	1,033,742
	ERICSSON LM	4.125% 15 May 2022	1,905,000	1,911,759
	EUROPEAN INVESTMENT BANK	1.25% 15 May 2018	10,405,000	10,386,729
	EUROPEAN INVESTMENT BANK	4% 16 Feb 2021	2,250,000	2,414,948
	EXELON CORP	2.85% 15 Jun 2020	4,380,000	4,426,757
	EXELON GENERATION CO LLC	5.2% 01 Oct 2019	2,000,000	2,143,522
	EXPRESS SCRIPTS HOLDING	4.5% 25 Feb 2026	2,510,000	2,583,977
	EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	1,500,000	1,536,411
	FANNIE MAE	1.25% 06 May 2021	4,000,000	3,886,672
	FANNIE MAE	1.6% 24 Dec 2020	3,180,000	3,150,324
	FANNIE MAE	1.375% 26 Feb 2021	3,000,000	2,941,515
	FANNIE MAE	0.875% 02 Aug 2019	7,500,000	7,395,818
	FANNIE MAE	1.875% 24 Sep 2026	3,000,000	2,756,175
	FANNIE MAE	1% 26 Feb 2019	4,150,000	4,124,199
	FANNIE MAE	2.125% 24 Apr 2026	1,100,000	1,040,260
	FANNIE MAE	1.5% 22 Jun 2020	2,250,000	2,239,511
	FANNIE MAE	1.625% 21 Jan 2020	2,000,000	2,005,920
	FANNIE MAE	0.01% 09 Oct 2019	250,000	237,076
	FANNIE MAE	7.125% 15 Jan 2030	865,000	1,234,326
	FANNIE MAE	7.25% 15 May 2030	330,000	478,177
	FANNIE MAE	6.625% 15 Nov 2030	535,000	744,231
	FED HM LN PC POOL A17554	5.5% 01 Jan 2034	130,576	147,250
	FED HM LN PC POOL A23137	5% 01 Jun 2034	1,444,660	1,584,948
	FED HM LN PC POOL A31788	5% 01 Mar 2035	196,952	215,752
	FED HM LN PC POOL A35945	5% 01 Jul 2035	45,356	49,355
	FED HM LN PC POOL A39272	5.5% 01 Oct 2035	205,211	230,584
	FED HM LN PC POOL A46663	5% 01 Aug 2035	67,389	73,701
	FED HM LN PC POOL A48972	5.5% 01 May 2036	79,014	88,172
	FED HM LN PC POOL A51249	6% 01 Aug 2036	23,152	26,156
	FED HM LN PC POOL A54174	6% 01 Nov 2036	4,763	5,441
	FED HM LN PC POOL A55275	5.5% 01 Dec 2036	38,945	43,137

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	FED HM LN PC POOL A56733	6% 01 Jan 2037	8,558	9,668
	FED HM LN PC POOL A56988	5.5% 01 Feb 2037	120,675	134,447
	FED HM LN PC POOL A57943	5% 01 Mar 2037	66,367	72,608
	FED HM LN PC POOL A60311	5% 01 May 2037	84,018	91,695
	FED HM LN PC POOL A61985	6% 01 Jun 2037	36,333	41,148
	FED HM LN PC POOL A63820	6% 01 Aug 2037	12,871	14,541
	FED HM LN PC POOL A65647	5.5% 01 Sep 2037	728	812
	FED HM LN PC POOL A65895	6% 01 Sep 2037	1,673	1,907
	FED HM LN PC POOL A66380	6% 01 Sep 2037	27,758	31,359
	FED HM LN PC POOL A66777	6% 01 Oct 2037	36,165	41,019
	FED HM LN PC POOL A68547	5.5% 01 Nov 2037	3,467	3,869
	FED HM LN PC POOL A71925	5% 01 Jan 2038	160,676	174,875
	FED HM LN PC POOL A72047	5% 01 Jan 2038	1,400	1,525
	FED HM LN PC POOL A72232	6% 01 Feb 2038	9,383	10,600
	FED HM LN PC POOL A74128	5.5% 01 Feb 2038	136,260	151,793
	FED HM LN PC POOL A74793	5% 01 Mar 2038	196,362	213,674
	FED HM LN PC POOL A75230	5% 01 Apr 2038	87,643	95,402
	FED HM LN PC POOL A76467	6% 01 Apr 2038	17,640	19,932
	FED HM LN PC POOL A77766	6% 01 Jun 2038	81,835	92,580
	FED HM LN PC POOL A77961	5.5% 01 Jun 2038	18,930	20,968
	FED HM LN PC POOL A77976	6% 01 Jun 2038	48,595	54,899
	FED HM LN PC POOL A78147	5.5% 01 Jun 2038	2,118	2,346
	FED HM LN PC POOL A80388	6% 01 Dec 2036	373	423
	FED HM LN PC POOL A80970	5.5% 01 Aug 2038	11,391	12,692
	FED HM LN PC POOL A81327	6% 01 Aug 2038	13,091	14,789
	FED HM LN PC POOL A81426	6% 01 Sep 2038	1,793	2,026
	FED HM LN PC POOL A81569	6% 01 Aug 2038	48,943	55,292
	FED HM LN PC POOL A82880	5.5% 01 Nov 2038	41,324	45,950
	FED HM LN PC POOL A83435	6% 01 Dec 2038	38,623	43,664
	FED HM LN PC POOL A84660	5.5% 01 Feb 2039	5,655	6,266
	FED HM LN PC POOL A86521	4.5% 01 May 2039	248,869	267,831
	FED HM LN PC POOL A87250	5% 01 Jun 2039	168,783	185,756
	FED HM LN PC POOL A88235	5.5% 01 Aug 2039	75,760	84,109
	FED HM LN PC POOL A90575	5.5% 01 Jan 2040	10,823	12,003
	FED HM LN PC POOL A91538	4.5% 01 Mar 2040	240,976	259,213
	FED HM LN PC POOL A91695	4.5% 01 Apr 2040	58,317	62,958
	FED HM LN PC POOL A92458	5% 01 Jun 2040	38,861	42,411
	FED HM LN PC POOL A92939	5% 01 Jul 2040	598,111	653,943
	FED HM LN PC POOL A93010	4.5% 01 Jul 2040	166,307	178,520
	FED HM LN PC POOL A93505	4.5% 01 Aug 2040	206,436	222,156
	FED HM LN PC POOL A93520	4.5% 01 Aug 2040	276,248	297,361
	FED HM LN PC POOL A93548	4.5% 01 Aug 2040	35,540	38,343
	FED HM LN PC POOL A95258	4% 01 Nov 2040	291,889	307,344
	FED HM LN PC POOL A95582	4% 01 Dec 2040	542,240	570,950
	FED HM LN PC POOL A96174	4% 01 Jan 2041	215,239	226,400
	FED HM LN PC POOL A96687	4% 01 Jan 2041	503,960	532,097
	FED HM LN PC POOL A96807	4% 01 Feb 2041	233,041	246,028
	FED HM LN PC POOL A97473	4.5% 01 Mar 2041	173,069	186,120
	FED HM LN PC POOL A97479	4.5% 01 Mar 2041	272,421	293,224
	FED HM LN PC POOL A97620	4.5% 01 Mar 2041	905,169	973,308
	FED HM LN PC POOL A97673	4.5% 01 Mar 2041	17,922	19,291
	FED HM LN PC POOL A97759	5% 01 Mar 2041	479,553	523,090
	FED HM LN PC POOL B14973	5% 01 Jun 2019	124,064	128,067
	FED HM LN PC POOL B15314	5% 01 Jul 2019	76,675	79,043
	FED HM LN PC POOL C01846	5% 01 Jun 2034	310,113	339,845
	FED HM LN PC POOL C02551	6% 01 Jun 2036	42,796	48,702
	FED HM LN PC POOL C03478	4.5% 01 Jun 2040	149,795	161,606
	FED HM LN PC POOL C03479	5% 01 Jun 2040	149,882	163,447
	FED HM LN PC POOL C03531	4% 01 Oct 2040	271,272	286,346
	FED HM LN PC POOL C04244	3.5% 01 Sep 2042	1,389,154	1,430,672
	FED HM LN PC POOL C09008	3% 01 Aug 2042	386,422	386,264
	FED HM LN PC POOL C09035	3% 01 Apr 2043	469,281	469,090
	FED HM LN PC POOL C09042	3.5% 01 May 2043	436,453	449,321
	FED HM LN PC POOL E01279	5.5% 01 Jan 2018	35,868	36,484
	FED HM LN PC POOL E93873	5.5% 01 Jan 2018	18,737	18,981
	FED HM LN PC POOL E94294	5.5% 01 Feb 2018	11,416	11,552
	FED HM LN PC POOL G01781	6.5% 01 Dec 2034	1,287,914	1,465,425
	FED HM LN PC POOL G01840	5% 01 Jul 2035	3,681	4,046
	FED HM LN PC POOL G01879	4.5% 01 Aug 2035	88,316	95,217
	FED HM LN PC POOL G01883	5% 01 Aug 2035	32,547	35,560
	FED HM LN PC POOL G01974	5% 01 Dec 2035	17,973	19,631
	FED HM LN PC POOL G02391	6% 01 Nov 2036	5,396	6,135
	FED HM LN PC POOL G02469	5.5% 01 Dec 2036	64,785	72,302
	FED HM LN PC POOL G02478	5.5% 01 Dec 2036	33,508	37,479
	FED HM LN PC POOL G02680	6% 01 Mar 2037	170,408	194,154
	FED HM LN PC POOL G02793	5% 01 May 2037	89,818	98,207
	FED HM LN PC POOL G02939	5.5% 01 May 2037	142,350	157,992
	FED HM LN PC POOL G03238	6% 01 Aug 2037	40,720	46,191
	FED HM LN PC POOL G03350	5.5% 01 Sep 2037	70,260	77,823

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	FED HM LN PC POOL G03432	5.5% 01 Nov 2037	13,802	15,383
	FED HM LN PC POOL G03698	6% 01 Dec 2037	25,654	29,089
	FED HM LN PC POOL G03776	6% 01 Jan 2038	10,943	12,383
	FED HM LN PC POOL G03781	6% 01 Jan 2038	67,134	75,843
	FED HM LN PC POOL G03819	6% 01 Jan 2038	59,624	67,532
	FED HM LN PC POOL G04316	6% 01 May 2038	47,209	53,491
	FED HM LN PC POOL G04725	5% 01 Oct 2036	65,183	71,213
	FED HM LN PC POOL G04776	5.5% 01 Jul 2038	173,035	192,490
	FED HM LN PC POOL G04891	5.5% 01 Jan 2038	39,486	44,233
	FED HM LN PC POOL G04913	5% 01 Mar 2038	144,839	158,346
	FED HM LN PC POOL G04916	5% 01 Dec 2035	81,967	89,507
	FED HM LN PC POOL G04920	6% 01 Nov 2038	21,306	24,236
	FED HM LN PC POOL G04924	6% 01 Nov 2038	28,291	32,016
	FED HM LN PC POOL G04986	5.5% 01 Nov 2037	207,451	232,056
	FED HM LN PC POOL G05120	5.5% 01 Dec 2038	39,225	43,735
	FED HM LN PC POOL G05132	5% 01 Dec 2038	1,693	1,845
	FED HM LN PC POOL G05179	5.5% 01 Jan 2039	22,344	24,946
	FED HM LN PC POOL G05299	4.5% 01 Jun 2038	200,467	215,445
	FED HM LN PC POOL G05397	4.5% 01 Apr 2039	291,689	313,780
	FED HM LN PC POOL G05432	6% 01 Apr 2039	231,718	262,538
	FED HM LN PC POOL G05666	6% 01 Apr 2038	13,347	15,078
	FED HM LN PC POOL G05816	5.5% 01 Nov 2038	181,437	203,839
	FED HM LN PC POOL G05922	5.5% 01 Jul 2039	38,874	43,296
	FED HM LN PC POOL G05958	5% 01 Aug 2040	126,072	137,500
	FED HM LN PC POOL G06012	4% 01 Sep 2040	87,262	92,823
	FED HM LN PC POOL G06021	5.5% 01 Jan 2040	134,333	149,663
	FED HM LN PC POOL G06193	5.5% 01 May 2040	20,447	22,809
	FED HM LN PC POOL G06800	4% 01 Oct 2041	485,310	512,375
	FED HM LN PC POOL G06892	4% 01 Jan 2042	283,816	299,728
	FED HM LN PC POOL G06970	4% 01 Jun 2041	262,415	277,331
	FED HM LN PC POOL G07068	5% 01 Jul 2041	156,826	170,934
	FED HM LN PC POOL G07083	4% 01 Jul 2042	226,706	239,977
	FED HM LN PC POOL G07216	4% 01 Jul 2042	263,190	278,421
	FED HM LN PC POOL G07266	4% 01 Dec 2042	1,043,168	1,101,652
	FED HM LN PC POOL G07459	3.5% 01 Aug 2043	1,264,547	1,301,818
	FED HM LN PC POOL G07508	4.5% 01 Oct 2043	253,499	272,502
	FED HM LN PC POOL G07519	5.5% 01 Apr 2039	141,296	157,381
	FED HM LN PC POOL G07574	6% 01 May 2040	70,420	80,456
	FED HM LN PC POOL G07642	5% 01 Oct 2041	992,698	1,083,467
	FED HM LN PC POOL G07842	4.5% 01 Jul 2044	372,958	400,840
	FED HM LN PC POOL G07903	4.5% 01 Jul 2044	189,400	203,521
	FED HM LN PC POOL G07961	3.5% 01 Mar 2045	2,343,978	2,408,009
	FED HM LN PC POOL G08160	5.5% 01 Nov 2036	490,753	547,352
	FED HM LN PC POOL G08210	6% 01 Jul 2037	143,269	162,520
	FED HM LN PC POOL G08255	5% 01 Mar 2038	126,742	138,039
	FED HM LN PC POOL G08256	5.5% 01 Mar 2038	811,017	903,188
	FED HM LN PC POOL G08271	6% 01 May 2038	32,762	37,088
	FED HM LN PC POOL G08273	5.5% 01 Jun 2038	26,615	29,655
	FED HM LN PC POOL G08323	5% 01 Feb 2039	141,031	153,493
	FED HM LN PC POOL G08368	4.5% 01 Oct 2039	36,461	39,250
	FED HM LN PC POOL G08372	4.5% 01 Nov 2039	145,852	156,921
	FED HM LN PC POOL G08447	4.5% 01 May 2041	102,156	110,019
	FED HM LN PC POOL G08479	3.5% 01 Mar 2042	420,342	432,951
	FED HM LN PC POOL G08524	3% 01 Mar 2043	3,497,456	3,496,031
	FED HM LN PC POOL G08525	3% 01 May 2043	1,074,196	1,072,430
	FED HM LN PC POOL G08528	3% 01 Apr 2043	1,434,787	1,434,203
	FED HM LN PC POOL G08534	3% 01 Jun 2043	129,474	129,260
	FED HM LN PC POOL G08537	3% 01 Jul 2043	2,919,047	2,913,034
	FED HM LN PC POOL G08540	3% 01 Aug 2043	591,769	590,305
	FED HM LN PC POOL G08549	4.5% 01 Sep 2043	137,023	147,191
	FED HM LN PC POOL G08558	4% 01 Nov 2043	215,599	226,454
	FED HM LN PC POOL G08559	4.5% 01 Nov 2043	510,312	548,204
	FED HM LN PC POOL G08577	4% 01 Mar 2044	0	0
	FED HM LN PC POOL G08578	4.5% 01 Mar 2044	720,603	773,454
	FED HM LN PC POOL G08587	4.5% 01 May 2044	28,271	30,362
	FED HM LN PC POOL G08592	4% 01 Jun 2044	398,520	418,618
	FED HM LN PC POOL G08593	4.5% 01 Jun 2044	328,202	352,405
	FED HM LN PC POOL G08625	4.5% 01 Jan 2045	59,437	63,825
	FED HM LN PC POOL G08626	3% 01 Feb 2045	860,280	855,172
	FED HM LN PC POOL G08629	4.5% 01 Feb 2045	191,739	205,848
	FED HM LN PC POOL G08635	3% 01 Apr 2045	988,487	982,599
	FED HM LN PC POOL G08636	3.5% 01 Apr 2045	639,584	655,403
	FED HM LN PC POOL G08637	4% 01 Apr 2045	546,662	574,458
	FED HM LN PC POOL G08653	3% 01 Jul 2045	1,798,844	1,788,144
	FED HM LN PC POOL G08654	3.5% 01 Jul 2045	883,391	905,210
	FED HM LN PC POOL G08655	4% 01 Jul 2045	1,263,223	1,327,408
	FED HM LN PC POOL G08658	3% 01 Aug 2045	1,150,454	1,143,616
	FED HM LN PC POOL G08659	3.5% 01 Aug 2045	1,240,017	1,270,634
	FED HM LN PC POOL G08676	3.5% 01 Nov 2045	2,087,441	2,139,043

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	FED HM LN PC POOL G08681	3.5% 01 Dec 2045	2,558,564	2,621,875
	FED HM LN PC POOL G08686	3% 01 Jan 2046	652,594	648,702
	FED HM LN PC POOL G08687	3.5% 01 Jan 2046	557,127	570,911
	FED HM LN PC POOL G08688	4% 01 Jan 2046	429,173	451,012
	FED HM LN PC POOL G08693	3.5% 01 Mar 2046	1,515,893	1,553,375
	FED HM LN PC POOL G08694	4% 01 Feb 2046	754,132	792,492
	FED HM LN PC POOL G08698	3.5% 01 Mar 2046	2,792,912	2,862,062
	FED HM LN PC POOL G08699	4% 01 Mar 2046	3,869,817	4,066,980
	FED HM LN PC POOL G08702	3.5% 01 Apr 2046	1,865,438	1,911,732
	FED HM LN PC POOL G08705	3% 01 May 2046	756,600	752,079
	FED HM LN PC POOL G08706	3.5% 01 May 2046	2,646,493	2,712,199
	FED HM LN PC POOL G08708	4.5% 01 May 2046	359,999	386,793
	FED HM LN PC POOL G08711	3.5% 01 Jun 2046	1,452,143	1,488,280
	FED HM LN PC POOL G11552	5.5% 01 Feb 2019	31,850	32,615
	FED HM LN PC POOL G14047	5.5% 01 Dec 2024	111,687	118,620
	FED HM LN PC POOL G18188	4.5% 01 Apr 2022	30,141	31,920
	FED HM LN PC POOL G30406	5.5% 01 Jul 2028	110,436	122,419
	FED HM LN PC POOL G30759	5% 01 Jun 2031	53,259	57,955
	FED HM LN PC POOL G60034	4.5% 01 Feb 2045	248,447	266,976
	FED HM LN PC POOL G60069	3% 01 Apr 2045	754,880	751,064
	FED HM LN PC POOL G60078	4.5% 01 Nov 2044	251,653	270,117
	FED HM LN PC POOL G60174	4% 01 Oct 2043	789,050	832,933
	FED HM LN PC POOL G60187	3% 01 Aug 2045	46,974	46,695
	FED HM LN PC POOL J05098	4.5% 01 Jun 2022	113,779	119,491
	FED HM LN PC POOL J17233	3% 01 Nov 2026	479,766	492,636
	FED HM LN PC POOL J31961	3.5% 01 Mar 2027	152,441	159,214
	FED HM LN PC POOL Q00093	4% 01 Apr 2041	692,483	730,998
	FED HM LN PC POOL Q00291	5% 01 Apr 2041	410,160	448,065
	FED HM LN PC POOL Q00876	4.5% 01 May 2041	279,364	300,674
	FED HM LN PC POOL Q00927	5% 01 May 2041	101,804	111,301
	FED HM LN PC POOL Q01237	4.5% 01 Jul 2041	183,585	197,085
	FED HM LN PC POOL Q01348	4.5% 01 Jun 2041	260,693	280,593
	FED HM LN PC POOL Q01443	4.5% 01 Jun 2041	313,243	337,315
	FED HM LN PC POOL Q01798	4.5% 01 Jul 2041	71,883	77,568
	FED HM LN PC POOL Q01936	5% 01 Jun 2041	22,298	24,291
	FED HM LN PC POOL Q02583	4.5% 01 Aug 2041	118,047	126,767
	FED HM LN PC POOL Q04108	4% 01 Oct 2041	291,889	307,080
	FED HM LN PC POOL Q04461	4% 01 Nov 2041	330,510	349,040
	FED HM LN PC POOL Q06274	3.5% 01 Feb 2042	258,638	266,437
	FED HM LN PC POOL Q06344	4% 01 Feb 2042	460,128	485,960
	FED HM LN PC POOL Q09004	3.5% 01 Jun 2042	342,169	352,433
	FED HM LN PC POOL Q09341	3% 01 Jun 2042	86,659	86,624
	FED HM LN PC POOL Q09813	3.5% 01 Aug 2042	875,550	901,742
	FED HM LN PC POOL Q09896	3.5% 01 Aug 2042	491,731	506,247
	FED HM LN PC POOL Q12143	3.5% 01 Oct 2042	362,055	372,805
	FED HM LN PC POOL Q12544	3% 01 Oct 2042	1,099,568	1,099,120
	FED HM LN PC POOL Q13765	4% 01 Dec 2042	247,782	262,396
	FED HM LN PC POOL Q14038	3.5% 01 Dec 2042	769,059	792,293
	FED HM LN PC POOL Q14039	3.5% 01 Dec 2042	697,474	714,663
	FED HM LN PC POOL Q14321	3% 01 Dec 2042	1,081,011	1,080,571
	FED HM LN PC POOL Q15885	3% 01 Feb 2043	496,948	496,745
	FED HM LN PC POOL Q16084	3% 01 Mar 2043	2,103,825	2,102,968
	FED HM LN PC POOL Q16893	3.5% 01 Apr 2043	1,830,558	1,884,695
	FED HM LN PC POOL Q17453	3.5% 01 Apr 2043	1,348,916	1,388,751
	FED HM LN PC POOL Q18305	3.5% 01 May 2043	126,490	129,874
	FED HM LN PC POOL Q18306	3.5% 01 May 2043	197,336	203,166
	FED HM LN PC POOL Q19475	3.5% 01 Jun 2043	1,317,796	1,357,479
	FED HM LN PC POOL Q19476	3.5% 01 Jun 2043	1,028,579	1,058,997
	FED HM LN PC POOL Q19909	3% 01 Jul 2043	665,015	663,654
	FED HM LN PC POOL Q20172	3% 01 Jul 2043	2,162,654	2,159,093
	FED HM LN PC POOL Q20680	4% 01 Oct 2043	158,249	166,489
	FED HM LN PC POOL Q20780	3.5% 01 Aug 2043	835,805	860,522
	FED HM LN PC POOL Q22402	4.5% 01 Oct 2043	560,534	604,623
	FED HM LN PC POOL Q22671	4.5% 01 Nov 2043	466,487	501,265
	FED HM LN PC POOL Q22915	4.5% 01 Nov 2043	465,478	500,445
	FED HM LN PC POOL Q23101	4.5% 01 Nov 2043	377,085	405,108
	FED HM LN PC POOL Q23677	4.5% 01 Dec 2043	171,713	184,705
	FED HM LN PC POOL Q23891	4% 01 Dec 2043	599,145	629,251
	FED HM LN PC POOL Q24894	4.5% 01 Feb 2044	27,971	30,050
	FED HM LN PC POOL Q25083	4.5% 01 Mar 2044	457,704	492,403
	FED HM LN PC POOL Q25285	4.5% 01 Mar 2044	106,532	114,465
	FED HM LN PC POOL Q25856	4.5% 01 Apr 2044	357,490	383,886
	FED HM LN PC POOL Q26154	4.5% 01 May 2044	268,160	287,781
	FED HM LN PC POOL Q26367	4% 01 May 2044	597,929	630,272
	FED HM LN PC POOL Q26904	4% 01 Jun 2044	568,579	597,818
	FED HM LN PC POOL Q26923	4% 01 Jun 2044	753,435	791,437
	FED HM LN PC POOL Q27903	4% 01 Aug 2044	976,753	1,026,273
	FED HM LN PC POOL Q29182	3.5% 01 Oct 2044	799,681	819,702
	FED HM LN PC POOL Q29256	4.5% 01 Oct 2044	393,903	423,047

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	FED HM LN PC POOL Q29863	3.5% 01 Nov 2044	659,965	676,243
	FED HM LN PC POOL Q29916	4% 01 Nov 2044	363,521	381,887
	FED HM LN PC POOL Q30470	4% 01 Dec 2044	479,659	503,975
	FED HM LN PC POOL Q30509	4% 01 Dec 2044	241,362	253,627
	FED HM LN PC POOL Q31285	3.5% 01 Feb 2045	3,420,308	3,504,887
	FED HM LN PC POOL Q32070	4% 01 Mar 2045	1,212,861	1,274,446
	FED HM LN PC POOL Q32857	3% 01 Apr 2045	996,375	990,413
	FED HM LN PC POOL Q33869	4% 01 Jun 2045	363,554	382,108
	FED HM LN PC POOL Q34590	3% 01 Jul 2045	1,766,265	1,755,724
	FED HM LN PC POOL Q34661	3% 01 Jul 2045	1,057,586	1,051,258
	FED HM LN PC POOL Q34966	4% 01 Jul 2045	721,199	757,905
	FED HM LN PC POOL Q35225	3.5% 01 Aug 2045	1,325,514	1,358,330
	FED HM LN PC POOL Q35614	3.5% 01 Aug 2045	2,049,465	2,102,600
	FED HM LN PC POOL Q37234	3.5% 01 Nov 2045	2,181,850	2,235,864
	FED HM LN PC POOL Q37359	3% 01 Nov 2045	116,795	116,531
	FED HM LN PC POOL Q37646	3% 01 Dec 2045	217,341	216,052
	FED HM LN PC POOL Q37812	3% 01 Dec 2045	239,708	238,281
	FED HM LN PC POOL Q38470	4% 01 Jan 2046	592,673	622,924
	FED HM LN PC POOL Q38473	4% 01 Jan 2046	565,559	594,354
	FED HM LN PC POOL Q39998	4.5% 01 Apr 2046	314,768	338,073
	FED HM LN PC POOL Q40375	3.5% 01 May 2046	310,995	318,730
	FED HM LN PC POOL Q42339	3.5% 01 Aug 2046	94,999	97,398
	FED HM LN PC POOL Q43565	3.5% 01 Oct 2046	2,072,636	2,124,326
	FED HM LN PC POOL Q44452	3% 01 Nov 2046	2,875,002	2,857,786
	FED HM LN PC POOL V80509	4% 01 Oct 2043	275,261	289,628
	FED HM LN PC POOL V80597	4.5% 01 Oct 2043	315,582	339,343
	FED HM LN PC POOL V81429	4% 01 Nov 2044	616,078	647,292
	FED HM LN PC POOL Z40054	4% 01 Jul 2042	1,713,316	1,808,631
	FED HM LN PC POOL Z60007	5% 01 Apr 2023	232,595	253,101
	FEDERAL HOME LOAN BANK	1.25% 16 Jan 2019	3,115,000	3,113,913
	FEDERAL HOME LOAN BANK	0.875% 05 Aug 2019	4,280,000	4,219,425
	FEDERAL HOME LOAN BANK	0.875% 01 Oct 2018	4,000,000	3,977,988
	FEDERAL HOME LOAN BANK	1.375% 15 Nov 2019	7,000,000	6,972,098
	FEDERAL HOME LOAN BANK	1.875% 29 Nov 2021	2,500,000	2,483,905
	FEDERAL HOME LOAN BANK	2.875% 11 Sep 2020	1,340,000	1,398,931
	FEDERAL HOME LOAN BANK	5.5% 15 Jul 2036	100,000	131,173
	FEDEX CORP	4% 15 Jan 2024	2,225,000	2,345,306
	FEDEX CORP	4.1% 01 Feb 2045	3,000,000	2,809,020
	FHLMC TBA 15 YR 2.5	2.5% 23 Jan 2032	8,195,000	8,209,726
	FHLMC TBA 30 YR 3	3% 18 Jan 2047	24,555,000	24,382,486
	FHLMC TBA 30 YR 3.5	3.5% 18 Jan 2047	7,720,000	7,904,839
	FHLMC TBA 30 YR 4	4% 18 Jan 2047	5,970,000	6,270,482
	FHLMC TBA 30 YR 4.5	4.5% 18 Jan 2047	510,000	547,420
	FIFTH THIRD BANCORP	4.3% 16 Jan 2024	1,960,000	2,013,234
	FNMA POOL 190391	1% 01 Sep 2038	1,605	1,817
	FNMA POOL 190396	1% 01 Jun 2039	375,582	404,283
	FNMA POOL 190399	1% 01 Nov 2039	294,493	328,530
	FNMA POOL 251709	6% 01 Mar 2018	1,793	2,029
	FNMA POOL 254797	5% 01 Jun 2023	58,166	63,328
	FNMA POOL 254915	4.5% 01 Sep 2023	185,524	199,540
	FNMA POOL 254919	4% 01 Sep 2018	20,427	21,020
	FNMA POOL 255321	5.5% 01 Jul 2024	176,139	195,710
	FNMA POOL 255498	5.5% 01 Dec 2034	85,069	95,464
	FNMA POOL 255550	5.5% 01 Dec 2024	519,731	577,426
	FNMA POOL 255767	5.5% 01 Jun 2025	406,875	452,195
	FNMA POOL 255994	5.5% 01 Nov 2025	300,073	333,363
	FNMA POOL 256476	6% 01 Nov 2036	2,333	2,640
	FNMA POOL 256719	5.5% 01 May 2017	89	89
	FNMA POOL 256805	5.5% 01 Jul 2022	945	1,007
	FNMA POOL 256866	5% 01 Aug 2027	295,271	321,479
	FNMA POOL 257262	5.5% 01 Jul 2038	21,693	24,254
	FNMA POOL 257481	5% 01 Nov 2018	23,132	23,698
	FNMA POOL 310124	1% 01 Aug 2018	50,046	51,434
	FNMA POOL 310125	1% 01 May 2028	1,056,220	1,059,787
	FNMA POOL 310157	1% 01 Sep 2041	300,899	336,249
	FNMA POOL 444277	6% 01 Sep 2018	1,300	1,471
	FNMA POOL 506482	6.5% 01 Jul 2029	1,563	1,769
	FNMA POOL 545664	1% 01 May 2017	16,968	17,365
	FNMA POOL 555092	1% 01 Dec 2017	88,702	90,778
	FNMA POOL 555114	1% 01 Dec 2017	1,196	1,210
	FNMA POOL 555487	1% 01 May 2018	238	243
	FNMA POOL 625994	5% 01 Jan 2017	793	793
	FNMA POOL 630922	5% 01 Feb 2017	3,380	3,460
	FNMA POOL 662584	5% 01 Oct 2017	475	486
	FNMA POOL 671146	5% 01 Feb 2018	523	536
	FNMA POOL 681357	5% 01 Mar 2018	19,275	19,726
	FNMA POOL 695870	5% 01 Apr 2018	74,751	76,501
	FNMA POOL 697601	4.5% 01 Apr 2018	102,191	105,026
	FNMA POOL 709905	4.5% 01 Jun 2018	30,417	31,261

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	FNMA POOL 720272	4.5% 01 Jun 2018	65,681	67,503
	FNMA POOL 721502	5% 01 Jul 2033	930	1,015
	FNMA POOL 725072	1% 01 Nov 2018	74,364	75,674
	FNMA POOL 725250	1% 01 Mar 2034	326,874	358,982
	FNMA POOL 725274	1% 01 Mar 2019	298,562	307,281
	FNMA POOL 725422	1% 01 Apr 2034	647,240	710,854
	FNMA POOL 727436	4% 01 Jul 2018	88,780	91,354
	FNMA POOL 732094	5.5% 01 Aug 2018	2,662	2,679
	FNMA POOL 735058	1% 01 Sep 2019	18,347	18,881
	FNMA POOL 735228	1% 01 Feb 2035	190,820	213,982
	FNMA POOL 735288	1% 01 Mar 2035	113,005	123,569
	FNMA POOL 735484	1% 01 May 2035	694,308	759,311
	FNMA POOL 735591	1% 01 Jun 2035	143,995	158,061
	FNMA POOL 735676	1% 01 Jul 2035	200,006	219,462
	FNMA POOL 735893	1% 01 Oct 2035	165,517	180,722
	FNMA POOL 735925	1% 01 Oct 2035	67,201	73,371
	FNMA POOL 738166	5% 01 Sep 2033	3,573	3,913
	FNMA POOL 740455	4% 01 Oct 2018	2,285	2,351
	FNMA POOL 745275	1% 01 Feb 2036	235,336	257,007
	FNMA POOL 745873	1% 01 Oct 2036	156,401	174,823
	FNMA POOL 745932	1% 01 Nov 2036	50,511	57,147
	FNMA POOL 747428	5.5% 01 Oct 2033	187,229	207,984
	FNMA POOL 748841	5% 01 Jun 2022	21,213	22,380
	FNMA POOL 749079	5.5% 01 Dec 2033	346,521	392,717
	FNMA POOL 761495	5.5% 01 Sep 2019	97,115	100,669
	FNMA POOL 763978	5.5% 01 Dec 2033	135,205	151,590
	FNMA POOL 779150	4.5% 01 Jun 2019	122,110	125,498
	FNMA POOL 785497	4.5% 01 Jun 2019	39,121	40,207
	FNMA POOL 809620	5% 01 Feb 2035	121,475	132,293
	FNMA POOL 813870	4% 01 Jun 2020	97,831	100,729
	FNMA POOL 822042	5% 01 Apr 2035	15,221	16,628
	FNMA POOL 826966	5.5% 01 Jun 2035	5,566	6,237
	FNMA POOL 829196	5% 01 Jul 2035	114,600	125,084
	FNMA POOL 831017	6% 01 Sep 2035	5,313	6,043
	FNMA POOL 831822	5.5% 01 Sep 2036	103,158	115,049
	FNMA POOL 831832	6% 01 Sep 2036	35,653	40,335
	FNMA POOL 833126	5% 01 Sep 2035	76,518	83,582
	FNMA POOL 835783	5% 01 Sep 2035	96,568	105,281
	FNMA POOL 836361	5% 01 Oct 2035	135,071	147,279
	FNMA POOL 836427	5% 01 Oct 2035	728,283	795,460
	FNMA POOL 847817	6% 01 Nov 2035	156,318	176,904
	FNMA POOL 849299	5.5% 01 Jan 2036	342,398	383,000
	FNMA POOL 867700	6.5% 01 Mar 2036	7,826	8,854
	FNMA POOL 871058	5.5% 01 Jan 2037	228,133	254,912
	FNMA POOL 878340	6% 01 Apr 2037	1,442	1,632
	FNMA POOL 879131	5% 01 Jun 2021	605	635
	FNMA POOL 880622	5.5% 01 Apr 2036	29,484	32,914
	FNMA POOL 880950	5.5% 01 Jul 2021	16,899	17,861
	FNMA POOL 883992	6% 01 Apr 2036	340,676	386,361
	FNMA POOL 886090	6.5% 01 Jul 2036	17,097	19,343
	FNMA POOL 886958	6% 01 Jun 2036	99,770	113,066
	FNMA POOL 888131	1% 01 Feb 2037	40,414	45,168
	FNMA POOL 888173	1% 01 Nov 2036	279,232	312,737
	FNMA POOL 888219	1% 01 Mar 2037	189,448	211,474
	FNMA POOL 888221	1% 01 Mar 2037	241,370	269,343
	FNMA POOL 888420	1% 01 Sep 2020	262,343	270,085
	FNMA POOL 888743	1% 01 Jan 2036	862,731	982,935
	FNMA POOL 889190	1% 01 Mar 2038	99,909	113,310
	FNMA POOL 889450	1% 01 Mar 2038	60,255	68,180
	FNMA POOL 889479	1% 01 Jul 2037	91,821	100,308
	FNMA POOL 889529	1% 01 Mar 2038	4,653	5,343
	FNMA POOL 889574	1% 01 Aug 2037	252,157	285,573
	FNMA POOL 889749	1% 01 Jun 2038	156,035	174,099
	FNMA POOL 889995	1% 01 Sep 2038	318,170	355,165
	FNMA POOL 889996	1% 01 Jun 2038	171,221	191,195
	FNMA POOL 890306	1% 01 Apr 2026	134,738	142,147
	FNMA POOL 890310	1% 01 Dec 2040	228,901	247,214
	FNMA POOL 890331	1% 01 Jul 2024	61,267	63,770
	FNMA POOL 890337	1% 01 Jan 2026	289,907	306,172
	FNMA POOL 890375	1% 01 Aug 2023	12,003	12,418
	FNMA POOL 890529	1% 01 Sep 2041	109,637	122,452
	FNMA POOL 890603	1% 01 Aug 2041	0	0
	FNMA POOL 890650	1% 01 Jun 2026	113,373	116,026
	FNMA POOL 890710	1% 01 Feb 2031	510,276	524,093
	FNMA POOL 890765	3.5% 01 Sep 2046	1,245,000	1,276,594
	FNMA POOL 891436	6% 01 Mar 2036	32,293	36,633
	FNMA POOL 892537	6.5% 01 Sep 2036	1,163	1,316
	FNMA POOL 893511	6% 01 Sep 2036	34,038	38,575
	FNMA POOL 893533	6.5% 01 Sep 2036	58,686	66,395

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	FNMA POOL 893885	6% 01 Oct 2036	57,646	65,217
	FNMA POOL 897100	6.5% 01 Jul 2036	91,517	106,759
	FNMA POOL 897909	6% 01 Jan 2037	28,421	32,175
	FNMA POOL 899588	5.5% 01 Jun 2037	55,227	61,649
	FNMA POOL 899671	6.5% 01 Aug 2037	18,734	21,195
	FNMA POOL 901666	6% 01 Oct 2036	16,811	19,054
	FNMA POOL 902591	5.5% 01 Nov 2021	37,858	40,247
	FNMA POOL 903677	6.5% 01 Oct 2036	1,518	1,776
	FNMA POOL 905106	6% 01 Jan 2037	247,759	280,296
	FNMA POOL 908670	5.5% 01 Dec 2036	43,639	48,492
	FNMA POOL 913304	5.5% 01 Apr 2037	56,552	63,033
	FNMA POOL 917599	6% 01 Apr 2037	126,619	143,273
	FNMA POOL 920079	6% 01 Dec 2036	10,783	12,218
	FNMA POOL 930039	5.5% 01 Oct 2038	302,409	337,806
	FNMA POOL 931410	4% 01 Jun 2024	40,710	42,989
	FNMA POOL 931507	4.5% 01 Jul 2039	739,338	811,433
	FNMA POOL 931974	5% 01 Sep 2039	392,708	430,934
	FNMA POOL 932091	6.5% 01 Sep 2039	13,141	14,867
	FNMA POOL 932117	4% 01 Nov 2024	56,414	59,572
	FNMA POOL 932841	3.5% 01 Dec 2025	154,334	161,036
	FNMA POOL 932842	3.5% 01 Dec 2025	970,975	1,012,863
	FNMA POOL 933008	6% 01 Sep 2037	35,055	39,955
	FNMA POOL 933463	5.5% 01 Feb 2038	12,018	13,420
	FNMA POOL 933796	5.5% 01 May 2038	137,555	153,077
	FNMA POOL 933990	5% 01 Aug 2023	4,983	5,321
	FNMA POOL 934084	6.5% 01 Jun 2038	11,235	12,711
	FNMA POOL 934769	5% 01 Jan 2024	61,397	64,823
	FNMA POOL 935154	5.5% 01 Apr 2039	537,455	600,192
	FNMA POOL 935964	4.5% 01 Apr 2025	20,914	21,494
	FNMA POOL 936202	5.5% 01 May 2022	111,174	116,339
	FNMA POOL 941045	5% 01 Jul 2022	19,865	20,407
	FNMA POOL 941817	4.5% 01 Feb 2023	23,287	24,436
	FNMA POOL 943669	5.5% 01 Jul 2022	10,238	10,645
	FNMA POOL 944632	5% 01 Jul 2037	1,186	1,291
	FNMA POOL 944748	6.5% 01 Jul 2037	22,472	25,424
	FNMA POOL 947569	5.5% 01 Oct 2022	76,381	81,322
	FNMA POOL 947732	5% 01 Oct 2022	18,736	19,367
	FNMA POOL 948711	6% 01 Aug 2037	25,941	29,348
	FNMA POOL 949298	6.5% 01 Oct 2037	28,755	32,532
	FNMA POOL 949562	5.5% 01 Oct 2022	114,643	122,314
	FNMA POOL 952459	6% 01 Sep 2037	1,717	1,943
	FNMA POOL 952656	6% 01 Aug 2037	247,416	280,063
	FNMA POOL 953513	5.5% 01 Oct 2022	25,456	26,838
	FNMA POOL 953613	5.5% 01 Mar 2038	141,410	157,048
	FNMA POOL 954429	5% 01 Jan 2038	0	0
	FNMA POOL 955724	6.5% 01 Nov 2037	202,635	229,255
	FNMA POOL 955803	6.5% 01 Oct 2037	49,502	58,128
	FNMA POOL 956014	6% 01 Nov 2037	47,199	53,398
	FNMA POOL 956078	6.5% 01 Dec 2037	1,013	1,146
	FNMA POOL 961118	6% 01 Apr 2038	22,017	24,909
	FNMA POOL 962567	5.5% 01 Apr 2038	1,535	1,712
	FNMA POOL 963736	5% 01 Jun 2023	182,374	194,758
	FNMA POOL 964072	5.5% 01 Jul 2038	49,578	55,061
	FNMA POOL 964413	5.5% 01 Jul 2023	28,547	30,641
	FNMA POOL 964850	5.5% 01 Aug 2023	80,156	86,471
	FNMA POOL 967691	6% 01 Jan 2038	152,430	172,619
	FNMA POOL 969057	5.5% 01 Mar 2023	2,552	2,583
	FNMA POOL 969436	5% 01 Jan 2023	4,870	4,984
	FNMA POOL 970016	6% 01 Jun 2038	118,571	135,054
	FNMA POOL 972541	6% 01 Feb 2038	20,969	23,723
	FNMA POOL 973241	5% 01 Mar 2038	4,690	5,106
	FNMA POOL 973571	5% 01 Mar 2023	77,976	83,043
	FNMA POOL 974620	5% 01 May 2023	6,774	6,933
	FNMA POOL 974678	4.5% 01 Apr 2023	921	967
	FNMA POOL 974965	5% 01 Apr 2038	85,185	92,746
	FNMA POOL 975103	5.5% 01 Jun 2038	53,144	59,289
	FNMA POOL 975123	5.5% 01 May 2038	117,729	130,748
	FNMA POOL 975376	5.5% 01 Jun 2038	104,518	116,574
	FNMA POOL 976452	4.5% 01 Apr 2023	58,336	60,819
	FNMA POOL 976851	5.5% 01 Apr 2036	2,130	2,365
	FNMA POOL 976990	5.5% 01 Apr 2038	281,735	314,733
	FNMA POOL 977006	6% 01 May 2038	367,053	415,258
	FNMA POOL 977077	5.5% 01 Dec 2037	116,652	129,893
	FNMA POOL 979639	5% 01 Jun 2023	20,417	21,660
	FNMA POOL 979919	6% 01 May 2038	21,176	24,209
	FNMA POOL 981274	5% 01 Apr 2023	12,732	13,531
	FNMA POOL 981359	4.5% 01 Apr 2023	3,761	3,965
	FNMA POOL 981571	5% 01 Jun 2023	97,439	104,046
	FNMA POOL 982530	6% 01 Jun 2038	241,537	273,415

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			Shares/ Par Value	
	FNMA POOL 983034	5% 01 May 2038	1,100	1,198
	FNMA POOL 990970	5% 01 Sep 2023	7,931	8,117
	FNMA POOL 991042	5.5% 01 Oct 2038	762	847
	FNMA POOL 991066	5% 01 Nov 2023	3,475	3,590
	FNMA POOL 991073	5% 01 Dec 2023	12,256	12,564
	FNMA POOL 991859	6% 01 Oct 2038	54,393	61,536
	FNMA POOL 992144	6% 01 Oct 2038	23,029	26,317
	FNMA POOL 994149	5.5% 01 Dec 2023	52,255	55,860
	FNMA POOL 994207	6% 01 Dec 2038	19,417	21,967
	FNMA POOL 994810	5% 01 Nov 2023	12,184	13,010
	FNMA POOL 994933	5% 01 Sep 2023	6,723	7,173
	FNMA POOL 995011	1% 01 Oct 2038	347,238	397,650
	FNMA POOL 995112	1% 01 Jul 2036	194,921	218,372
	FNMA POOL 995152	1% 01 Jan 2021	32,218	32,976
	FNMA POOL 995160	1% 01 Sep 2022	72,795	74,499
	FNMA POOL 995231	1% 01 Jan 2039	8,614	9,746
	FNMA POOL 995245	1% 01 Jan 2039	240,604	261,960
	FNMA POOL 995246	1% 01 Dec 2035	49,442	53,991
	FNMA POOL 995251	1% 01 Nov 2038	54,880	62,795
	FNMA POOL 995266	1% 01 Dec 2023	7,314	7,775
	FNMA POOL 995481	1% 01 Dec 2038	132,682	148,266
	FNMA POOL 995526	1% 01 Jan 2019	15,725	16,093
	FNMA POOL 995692	1% 01 May 2024	14,731	15,570
	FNMA POOL 995838	1% 01 May 2039	50,374	56,171
	FNMA POOL AA0107	6% 01 Nov 2038	44,634	50,774
	FNMA POOL AA0264	5% 01 Feb 2039	1,700	1,851
	FNMA POOL AA0588	5.5% 01 Feb 2039	90,955	101,321
	FNMA POOL AA8051	5.5% 01 May 2039	20,962	23,280
	FNMA POOL AA8487	4.5% 01 Jul 2039	665,164	715,895
	FNMA POOL AA8510	4% 01 May 2019	56,472	58,129
	FNMA POOL AA8868	5% 01 Apr 2024	9,043	9,553
	FNMA POOL AA9357	4.5% 01 Aug 2039	5,918	6,373
	FNMA POOL AA9443	4.5% 01 Jul 2024	60,676	63,291
	FNMA POOL AA9591	5.5% 01 Apr 2039	8,151	9,053
	FNMA POOL AA9782	4% 01 Jul 2024	46,880	49,513
	FNMA POOL AB0183	5% 01 Feb 2025	358,179	389,971
	FNMA POOL AB0194	5.5% 01 Jan 2039	434,086	484,801
	FNMA POOL AB0299	6% 01 Feb 2037	58,300	66,089
	FNMA POOL AB0334	4.5% 01 Feb 2018	40,230	41,346
	FNMA POOL AB1335	4.5% 01 Aug 2040	684,356	736,918
	FNMA POOL AB1389	4.5% 01 Aug 2040	54,071	58,279
	FNMA POOL AB1854	4.5% 01 Nov 2040	704,337	758,910
	FNMA POOL AB2306	3.5% 01 Feb 2026	44,558	46,483
	FNMA POOL AB2985	5.5% 01 Jan 2040	57,502	63,861
	FNMA POOL AB3193	4.5% 01 Jun 2041	39,558	42,628
	FNMA POOL AB3738	3.5% 01 Oct 2041	946,663	976,267
	FNMA POOL AB4051	4% 01 Dec 2041	574,474	608,139
	FNMA POOL AB4102	3.5% 01 Dec 2041	306,457	316,100
	FNMA POOL AB4302	3.5% 01 Jan 2042	1,052,390	1,085,267
	FNMA POOL AB5192	4% 01 May 2042	383,855	406,455
	FNMA POOL AB5250	3.5% 01 May 2042	793,439	818,279
	FNMA POOL AB5679	4% 01 Jul 2042	741,580	782,139
	FNMA POOL AB6929	3.5% 01 Nov 2042	620,024	639,257
	FNMA POOL AB7436	3% 01 Dec 2042	1,020,074	1,019,784
	FNMA POOL AB7733	3% 01 Jan 2043	145,467	145,425
	FNMA POOL AB7848	3% 01 Feb 2043	2,932,929	2,932,093
	FNMA POOL AB7965	3.5% 01 Feb 2043	1,084,509	1,117,963
	FNMA POOL AB8455	3% 01 Feb 2028	445,251	457,374
	FNMA POOL AB8486	3% 01 Feb 2043	524,994	524,844
	FNMA POOL AB8796	2.5% 01 Mar 2028	712,183	714,360
	FNMA POOL AB8855	3.5% 01 Mar 2043	1,332,332	1,373,333
	FNMA POOL AB8881	3% 01 Apr 2043	1,521,149	1,520,715
	FNMA POOL AB8897	3% 01 Apr 2043	933,422	933,155
	FNMA POOL AB8899	3% 01 Apr 2043	1,132,669	1,132,346
	FNMA POOL AB9154	2.5% 01 Apr 2028	410,590	411,851
	FNMA POOL AB9172	2.5% 01 Apr 2028	404,621	405,863
	FNMA POOL AB9177	3.5% 01 Apr 2043	316,891	326,604
	FNMA POOL AB9187	3% 01 Apr 2043	522,151	522,002
	FNMA POOL AB9362	3.5% 01 May 2043	495,309	510,486
	FNMA POOL AB9374	3.5% 01 May 2043	299,260	308,492
	FNMA POOL AB9491	2.5% 01 May 2028	768,297	770,651
	FNMA POOL AB9656	3% 01 Jun 2028	189,382	194,600
	FNMA POOL AB9779	2.5% 01 Jul 2028	692,639	694,763
	FNMA POOL AB9863	3% 01 Jul 2043	1,234,742	1,234,390
	FNMA POOL AB9965	4% 01 Jul 2043	358,558	377,487
	FNMA POOL AC2489	4.5% 01 Jul 2024	105,224	108,143
	FNMA POOL AC3434	4% 01 Nov 2024	41,936	44,079
	FNMA POOL AC5302	6.5% 01 Nov 2039	3,071	3,475
	FNMA POOL AC6608	4.5% 01 Nov 2039	229,518	247,255

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			Shares/ Par Value	
	FNMA POOL AC6795	4.5% 01 Dec 2039	144,563	155,962
	FNMA POOL AC6897	4.5% 01 Dec 2024	146,238	150,295
	FNMA POOL AC7945	4% 01 Jan 2020	131,297	135,228
	FNMA POOL AC8107	5.5% 01 Dec 2036	242,750	272,732
	FNMA POOL AC8512	4.5% 01 Dec 2039	340,534	366,639
	FNMA POOL AC9419	4% 01 Mar 2025	196,518	207,540
	FNMA POOL AC9708	4% 01 Feb 2025	207,940	219,609
	FNMA POOL AD0207	1% 01 Oct 2038	86,449	97,983
	FNMA POOL AD0220	1% 01 Oct 2038	335,222	379,667
	FNMA POOL AD0245	1% 01 Aug 2038	57,844	63,175
	FNMA POOL AD0255	1% 01 Jun 2039	3,836	4,350
	FNMA POOL AD0317	1% 01 Jan 2039	1,490	1,661
	FNMA POOL AD0447	1% 01 Jun 2039	39,852	45,137
	FNMA POOL AD0527	1% 01 Jun 2039	295,989	330,185
	FNMA POOL AD0662	1% 01 Jan 2025	111,431	119,937
	FNMA POOL AD1656	4.5% 01 Mar 2040	389,092	419,207
	FNMA POOL AD1753	4% 01 Jan 2025	49,942	52,773
	FNMA POOL AD2381	4.5% 01 Mar 2040	233,109	251,603
	FNMA POOL AD3808	4.5% 01 Apr 2040	148,320	159,844
	FNMA POOL AD3859	4% 01 Mar 2025	26,769	27,894
	FNMA POOL AD4296	5% 01 Apr 2040	914,572	999,057
	FNMA POOL AD7072	4% 01 Jun 2025	64,958	68,526
	FNMA POOL AD7371	5% 01 Jul 2040	147,661	161,085
	FNMA POOL AD8266	4.5% 01 Sep 2025	20,122	21,380
	FNMA POOL AD8529	4.5% 01 Aug 2040	88,858	95,787
	FNMA POOL AD8950	5% 01 Jul 2040	76,400	83,640
	FNMA POOL AD9810	5% 01 Jul 2040	261,221	285,147
	FNMA POOL AE0025	1% 01 Jan 2040	49,934	55,766
	FNMA POOL AE0217	1% 01 Aug 2040	104,455	112,552
	FNMA POOL AE0233	1% 01 Jul 2039	180,760	202,239
	FNMA POOL AE0271	1% 01 Aug 2040	274,268	298,936
	FNMA POOL AE0392	1% 01 Dec 2039	66,615	74,347
	FNMA POOL AE0408	1% 01 Mar 2025	27,015	28,667
	FNMA POOL AE0481	1% 01 Sep 2040	1,288,039	1,408,374
	FNMA POOL AE0691	1% 01 Oct 2040	175,835	189,200
	FNMA POOL AE0828	1% 01 Feb 2041	774,161	798,318
	FNMA POOL AE0880	1% 01 May 2040	59,436	67,658
	FNMA POOL AE0937	1% 01 Feb 2041	511,798	527,785
	FNMA POOL AE0949	1% 01 Feb 2041	561,756	593,241
	FNMA POOL AE0984	1% 01 Feb 2041	44,208	47,620
	FNMA POOL AE1806	3.5% 01 Oct 2025	551,209	575,019
	FNMA POOL AE1856	4.5% 01 Aug 2040	139,513	150,659
	FNMA POOL AE5463	4% 01 Oct 2040	237,710	250,098
	FNMA POOL AE5745	5% 01 Feb 2034	129,424	141,023
	FNMA POOL AE6061	4.5% 01 Oct 2040	276,647	298,844
	FNMA POOL AE8714	3.5% 01 Nov 2040	939,266	968,503
	FNMA POOL AE9059	6% 01 Feb 2033	218,827	250,530
	FNMA POOL AH0399	4% 01 Dec 2025	91,367	94,188
	FNMA POOL AH0573	4% 01 Dec 2040	344,916	364,452
	FNMA POOL AH1114	4% 01 Dec 2040	665,785	704,786
	FNMA POOL AH2366	3.5% 01 Jan 2026	192,700	201,053
	FNMA POOL AH4428	3.5% 01 Jan 2041	658,715	679,315
	FNMA POOL AH4696	5% 01 Mar 2041	2,544	2,773
	FNMA POOL AH5620	4% 01 Feb 2026	92,558	97,743
	FNMA POOL AH6789	4.5% 01 Mar 2041	357,074	384,851
	FNMA POOL AH7010	4.5% 01 Mar 2041	194,936	210,536
	FNMA POOL AH8076	5% 01 Jun 2041	133,747	145,761
	FNMA POOL AH9034	4% 01 Mar 2026	117,327	123,921
	FNMA POOL AI1740	3.5% 01 Aug 2026	454,097	473,253
	FNMA POOL AI3435	4% 01 May 2026	229,227	242,081
	FNMA POOL AI3661	5% 01 May 2041	203,509	222,690
	FNMA POOL AI3713	4% 01 Jun 2026	150,668	156,588
	FNMA POOL AI4052	4% 01 Sep 2026	109,203	115,437
	FNMA POOL AI4815	4.5% 01 Jun 2041	108,893	117,339
	FNMA POOL AI5507	4.5% 01 Jul 2041	262,733	283,253
	FNMA POOL AI6653	3.5% 01 Aug 2026	1,097,044	1,144,501
	FNMA POOL AI8013	3.5% 01 Aug 2026	561,236	585,004
	FNMA POOL AJ0062	3% 01 Nov 2026	470,634	483,958
	FNMA POOL AJ1441	3.5% 01 Sep 2026	429,635	448,191
	FNMA POOL AJ4535	3% 01 Nov 2026	232,437	239,016
	FNMA POOL AJ6346	3.5% 01 Dec 2041	720,900	743,523
	FNMA POOL AJ7686	4% 01 Dec 2041	190,337	201,513
	FNMA POOL AJ8476	3.5% 01 Dec 2041	967,685	998,041
	FNMA POOL AJ9303	4% 01 Jan 2042	804,176	849,349
	FNMA POOL AJ9387	3% 01 Dec 2026	183,864	189,099
	FNMA POOL AK0706	3.5% 01 Feb 2027	167,505	174,880
	FNMA POOL AK0971	3% 01 Feb 2027	653,860	672,490
	FNMA POOL AK2415	4% 01 Feb 2042	714,436	754,497
	FNMA POOL AK3402	4% 01 Feb 2042	319,376	336,564

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	FNMA POOL AK3532	3% 01 Feb 2027	493,968	507,581
	FNMA POOL AK6568	3.5% 01 Apr 2042	371,946	383,588
	FNMA POOL AK6846	3.5% 01 Apr 2042	414,811	427,863
	FNMA POOL AK7123	4% 01 Apr 2042	47,676	50,296
	FNMA POOL AK7506	4% 01 Apr 2042	1,908,365	2,009,941
	FNMA POOL AK9393	3.5% 01 Apr 2042	1,664,686	1,716,617
	FNMA POOL AL0060	1% 01 Apr 2021	22,694	23,292
	FNMA POOL AL0082	1% 01 Oct 2039	30,995	34,562
	FNMA POOL AL0102	1% 01 Jan 2025	21,025	22,306
	FNMA POOL AL0414	1% 01 Sep 2040	73,604	82,071
	FNMA POOL AL0443	1% 01 Apr 2029	202,613	220,597
	FNMA POOL AL0484	1% 01 May 2040	93,806	104,755
	FNMA POOL AL0520	1% 01 Jul 2041	168,792	188,130
	FNMA POOL AL0615	1% 01 Sep 2040	88,410	98,722
	FNMA POOL AL1176	1% 01 Oct 2039	85,622	97,044
	FNMA POOL AL1319	1% 01 Oct 2041	758,849	817,499
	FNMA POOL AL1547	1% 01 Nov 2041	404,051	436,494
	FNMA POOL AL1862	1% 01 Apr 2027	256,767	264,090
	FNMA POOL AL1948	1% 01 Jan 2042	663,184	702,154
	FNMA POOL AL2088	1% 01 Sep 2026	1,419,680	1,499,161
	FNMA POOL AL2195	1% 01 May 2025	35,580	37,101
	FNMA POOL AL2276	1% 01 Sep 2027	689,802	709,468
	FNMA POOL AL2374	1% 01 Dec 2041	1,075,552	1,140,097
	FNMA POOL AL3000	1% 01 Dec 2042	2,347,072	2,419,548
	FNMA POOL AL3174	1% 01 Feb 2028	558,575	560,292
	FNMA POOL AL3195	1% 01 Mar 2028	1,190,403	1,194,064
	FNMA POOL AL3299	1% 01 Feb 2028	261,291	268,746
	FNMA POOL AL3304	1% 01 Mar 2028	688,892	708,478
	FNMA POOL AL3315	1% 01 Mar 2043	671,922	692,932
	FNMA POOL AL3352	1% 01 Jun 2040	73,730	83,492
	FNMA POOL AL3498	1% 01 May 2043	871,088	897,801
	FNMA POOL AL3615	1% 01 Dec 2026	263,806	275,239
	FNMA POOL AL3652	1% 01 Oct 2040	503,031	570,161
	FNMA POOL AL3868	1% 01 Jun 2042	728,503	769,741
	FNMA POOL AL4600	1% 01 Sep 2025	176,882	182,068
	FNMA POOL AL4608	1% 01 Dec 2043	1,023,377	1,100,692
	FNMA POOL AL5218	1% 01 Mar 2044	719,070	783,403
	FNMA POOL AL5229	1% 01 Jan 2044	327,212	358,333
	FNMA POOL AL5315	1% 01 Jun 2042	991,880	1,048,259
	FNMA POOL AL5570	1% 01 Jul 2044	656,060	705,816
	FNMA POOL AL5616	1% 01 Sep 2041	603,167	674,129
	FNMA POOL AL5744	1% 01 Sep 2029	528,164	550,940
	FNMA POOL AL5780	1% 01 May 2044	609,010	655,020
	FNMA POOL AL5783	1% 01 Jul 2041	158,951	180,052
	FNMA POOL AL6004	1% 01 Dec 2043	35,047	37,695
	FNMA POOL AL6019	1% 01 Nov 2028	1,658,226	1,663,306
	FNMA POOL AL6226	1% 01 Jan 2030	1,355,102	1,358,410
	FNMA POOL AL6289	1% 01 Feb 2042	164,785	184,497
	FNMA POOL AL6317	1% 01 Sep 2030	112,257	122,221
	FNMA POOL AL6325	1% 01 Oct 2044	1,756,679	1,756,177
	FNMA POOL AL6432	1% 01 Jan 2045	541,459	569,514
	FNMA POOL AL6586	1% 01 Oct 2043	803,615	828,611
	FNMA POOL AL6598	1% 01 Apr 2030	840,779	877,189
	FNMA POOL AL6763	1% 01 May 2030	2,531,090	2,600,636
	FNMA POOL AL7121	1% 01 Jan 2044	1,039,729	1,039,432
	FNMA POOL AL7204	1% 01 Oct 2043	159,101	174,071
	FNMA POOL AL7800	1% 01 Nov 2030	1,389,639	1,393,431
	FNMA POOL AL7801	1% 01 Nov 2030	1,400,434	1,404,635
	FNMA POOL AL8270	1% 01 Jun 2030	842,411	844,467
	FNMA POOL AL8340	1% 01 Feb 2045	757,062	814,257
	FNMA POOL AL8341	1% 01 Nov 2045	960,382	1,032,955
	FNMA POOL AL8776	1% 01 Jul 2046	2,535,999	2,601,629
	FNMA POOL AL8777	1% 01 Jul 2031	1,431,409	1,434,935
	FNMA POOL AL9111	1% 01 Aug 2046	143,901	154,772
	FNMA POOL AL9282	1% 01 Jun 2046	3,426,646	3,605,775
	FNMA POOL AO2976	3.5% 01 May 2042	1,307,095	1,347,998
	FNMA POOL AO4144	4% 01 Jun 2042	927,059	978,127
	FNMA POOL AO7977	3% 01 Jun 2027	185,574	190,857
	FNMA POOL AP2077	3.5% 01 Aug 2042	1,484,746	1,522,815
	FNMA POOL AP2088	4% 01 Aug 2042	665,049	700,831
	FNMA POOL AP6136	3% 01 Sep 2042	726,663	726,456
	FNMA POOL AQ9328	3.5% 01 Jan 2043	2,619,906	2,701,708
	FNMA POOL AQ9330	3.5% 01 Jan 2043	704,372	726,937
	FNMA POOL AQ9362	2.5% 01 Jan 2028	1,131,103	1,134,573
	FNMA POOL AR6445	4.5% 01 Oct 2043	118,000	127,213
	FNMA POOL AR6852	3% 01 Feb 2043	997,265	996,981
	FNMA POOL AR8293	3% 01 May 2043	1,413,998	1,413,595
	FNMA POOL AR9197	3% 01 Mar 2043	1,690,617	1,690,134
	FNMA POOL AR9248	2.5% 01 Mar 2028	855,665	858,292

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	FNMA POOL AS0016	3% 01 Jul 2043	4,177,473	4,176,280
	FNMA POOL AS0037	3.5% 01 Jul 2043	1,459,186	1,503,835
	FNMA POOL AS0080	3.5% 01 Aug 2043	2,503,598	2,580,695
	FNMA POOL AS0128	3% 01 Aug 2043	305,661	305,574
	FNMA POOL AS0189	2.5% 01 Aug 2028	1,220,891	1,224,642
	FNMA POOL AS0210	3.5% 01 Aug 2043	705,789	727,484
	FNMA POOL AS0226	4% 01 Aug 2043	1,456,689	1,536,888
	FNMA POOL AS0263	5% 01 Aug 2043	156,345	170,375
	FNMA POOL AS0331	3% 01 Aug 2043	505,936	505,791
	FNMA POOL AS0358	4% 01 Sep 2043	1,525,647	1,613,757
	FNMA POOL AS0489	2.5% 01 Sep 2028	602,906	604,753
	FNMA POOL AS0516	3% 01 Sep 2043	1,730,732	1,730,240
	FNMA POOL AS0563	4.5% 01 Sep 2043	100,515	108,109
	FNMA POOL AS0657	4% 01 Oct 2043	1,337,308	1,407,673
	FNMA POOL AS0830	4.5% 01 Oct 2043	136,129	146,498
	FNMA POOL AS0837	5% 01 Oct 2043	383,275	417,629
	FNMA POOL AS0860	4.5% 01 Oct 2043	223,443	240,324
	FNMA POOL AS1042	4% 01 Nov 2043	1,785,276	1,882,215
	FNMA POOL AS1338	5% 01 Dec 2043	126,296	137,608
	FNMA POOL AS1361	3.5% 01 Dec 2028	400,571	417,384
	FNMA POOL AS1417	3% 01 Jan 2029	373,803	383,936
	FNMA POOL AS1527	3% 01 Jan 2029	293,197	301,135
	FNMA POOL AS1586	4.5% 01 Jan 2044	754,812	811,837
	FNMA POOL AS1587	4.5% 01 Jan 2044	326,075	350,710
	FNMA POOL AS1588	4.5% 01 Jan 2044	778,672	837,499
	FNMA POOL AS1665	4.5% 01 Feb 2044	0	0
	FNMA POOL AS1756	3.5% 01 Feb 2029	497,674	518,628
	FNMA POOL AS1764	4% 01 Feb 2044	930,363	979,227
	FNMA POOL AS2074	4.5% 01 Mar 2044	0	0
	FNMA POOL AS2276	4.5% 01 Apr 2044	318,652	343,463
	FNMA POOL AS2523	5% 01 May 2044	0	0
	FNMA POOL AS2751	4.5% 01 Jun 2044	0	0
	FNMA POOL AS2919	5% 01 Jul 2044	682,331	745,316
	FNMA POOL AS2983	3% 01 Aug 2029	1,057,752	1,086,811
	FNMA POOL AS3293	4% 01 Sep 2044	0	0
	FNMA POOL AS3354	3% 01 Sep 2029	781,058	802,521
	FNMA POOL AS3467	4% 01 Oct 2044	352,568	370,744
	FNMA POOL AS3634	4% 01 Oct 2044	696,520	732,454
	FNMA POOL AS3656	4.5% 01 Oct 2044	416,998	448,537
	FNMA POOL AS3713	4% 01 Nov 2044	1,093,498	1,149,886
	FNMA POOL AS3743	2.5% 01 Nov 2029	313,502	314,639
	FNMA POOL AS3884	4.5% 01 Nov 2044	7,938	8,539
	FNMA POOL AS3907	4% 01 Nov 2044	1,533,821	1,612,819
	FNMA POOL AS3934	3% 01 Dec 2029	1,168,217	1,199,849
	FNMA POOL AS4184	4% 01 Jan 2045	926,870	974,702
	FNMA POOL AS4302	4% 01 Jan 2045	588,362	618,726
	FNMA POOL AS4306	3% 01 Jan 2045	896,426	891,508
	FNMA POOL AS4333	3% 01 Jan 2045	1,133,856	1,127,636
	FNMA POOL AS4378	4% 01 Feb 2045	759,649	798,884
	FNMA POOL AS4466	3% 01 Feb 2030	507,042	521,308
	FNMA POOL AS4480	2.5% 01 Feb 2030	771,938	773,828
	FNMA POOL AS4485	2.5% 01 Feb 2030	1,726,823	1,731,575
	FNMA POOL AS4517	2.5% 01 Feb 2030	433,116	434,176
	FNMA POOL AS4679	3% 01 Mar 2030	855,454	878,617
	FNMA POOL AS4766	2.5% 01 Apr 2030	1,083,077	1,085,733
	FNMA POOL AS4777	3.5% 01 Apr 2045	1,646,708	1,688,959
	FNMA POOL AS4797	3.5% 01 Apr 2045	1,475,840	1,515,594
	FNMA POOL AS4804	3.5% 01 Apr 2045	1,432,517	1,469,229
	FNMA POOL AS4897	3.5% 01 May 2045	1,901,160	1,950,031
	FNMA POOL AS4953	3% 01 May 2030	1,776,188	1,825,715
	FNMA POOL AS5156	3% 01 Jun 2030	911,566	936,524
	FNMA POOL AS5175	3.5% 01 Jun 2045	1,588,187	1,632,801
	FNMA POOL AS5240	3% 01 Jun 2030	377,463	387,684
	FNMA POOL AS5444	3% 01 Jul 2045	2,096,382	2,085,940
	FNMA POOL AS5476	4% 01 Jul 2045	1,642,672	1,727,825
	FNMA POOL AS5594	3.5% 01 Aug 2045	1,947,787	2,000,161
	FNMA POOL AS5617	2.5% 01 Aug 2030	574,194	575,605
	FNMA POOL AS5888	4% 01 Sep 2045	434,000	456,562
	FNMA POOL AS5892	3.5% 01 Oct 2045	0	0
	FNMA POOL AS6096	3% 01 Oct 2030	1,399,948	1,437,854
	FNMA POOL AS6111	4% 01 Nov 2045	625,604	658,219
	FNMA POOL AS6311	3.5% 01 Dec 2045	1,742,602	1,787,450
	FNMA POOL AS6385	4% 01 Dec 2045	271,001	285,038
	FNMA POOL AS6386	3% 01 Dec 2045	518,228	515,385
	FNMA POOL AS6400	4% 01 Dec 2045	1,285,865	1,352,850
	FNMA POOL AS6520	3.5% 01 Jan 2046	2,683,859	2,752,968
	FNMA POOL AS6528	4% 01 Jan 2046	618,672	650,795
	FNMA POOL AS6673	4% 01 Feb 2046	1,386,491	1,458,244
	FNMA POOL AS6884	3.5% 01 Mar 2046	1,602,349	1,643,490

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	FNMA POOL AS6985	3.5% 01 Apr 2046	2,553,012	2,618,746
	FNMA POOL AS7245	3.5% 01 May 2046	2,069,094	2,122,481
	FNMA POOL AS7343	3% 01 Jun 2046	523,942	521,067
	FNMA POOL AS7406	4% 01 Mar 2046	476,376	500,918
	FNMA POOL AS7712	3% 01 Aug 2031	3,950,767	4,057,742
	FNMA POOL AS7797	3% 01 Aug 2046	1,477,659	1,469,552
	FNMA POOL AS7808	3.5% 01 Aug 2046	681,590	699,240
	FNMA POOL AS8483	3% 01 Dec 2046	3,764,558	3,743,906
	FNMA POOL AT2014	3% 01 Apr 2043	1,688,161	1,687,679
	FNMA POOL AT2016	3% 01 Apr 2043	1,333,622	1,333,241
	FNMA POOL AT2021	3.5% 01 Apr 2043	905,116	932,955
	FNMA POOL AT2062	2.5% 01 Apr 2028	823,988	826,512
	FNMA POOL AT2725	3% 01 May 2043	907,690	907,431
	FNMA POOL AT5830	4.5% 01 Jun 2043	18,094	19,554
	FNMA POOL AT5895	3% 01 Jun 2043	1,586,144	1,585,691
	FNMA POOL AT5897	3% 01 Jun 2043	305,166	305,079
	FNMA POOL AT5900	3% 01 Jun 2043	1,085,054	1,084,745
	FNMA POOL AT5925	3% 01 Jun 2028	1,038,128	1,067,044
	FNMA POOL AT5988	3% 01 May 2043	888,731	888,477
	FNMA POOL AT9221	3% 01 Jul 2043	571,549	571,386
	FNMA POOL AU0949	3.5% 01 Aug 2043	624,995	645,632
	FNMA POOL AU1632	3% 01 Jul 2043	1,142,744	1,142,419
	FNMA POOL AU3195	3% 01 Aug 2043	575,453	575,289
	FNMA POOL AU3735	3% 01 Aug 2043	2,570,481	2,569,749
	FNMA POOL AU3742	3.5% 01 Aug 2043	1,221,855	1,259,484
	FNMA POOL AU3751	4% 01 Aug 2043	1,656,780	1,751,251
	FNMA POOL AU4229	4.5% 01 Sep 2043	1,122,356	1,207,148
	FNMA POOL AU4289	4% 01 Sep 2043	291,449	307,947
	FNMA POOL AU4386	4% 01 Oct 2043	363,996	384,494
	FNMA POOL AU7309	3.5% 01 Aug 2043	557,548	574,551
	FNMA POOL AU8870	3.5% 01 Nov 2028	190,838	200,074
	FNMA POOL AU9133	4.5% 01 Nov 2043	230,725	248,170
	FNMA POOL AU9992	4% 01 Oct 2043	0	0
	FNMA POOL AV0461	3.5% 01 Nov 2028	178,004	185,680
	FNMA POOL AV0663	4.5% 01 Dec 2043	635,267	683,566
	FNMA POOL AV0691	4% 01 Dec 2043	846,841	896,140
	FNMA POOL AV0967	4.5% 01 Jun 2044	490,453	527,527
	FNMA POOL AV1676	4% 01 Jan 2026	71,640	73,780
	FNMA POOL AV2301	4.5% 01 Dec 2043	346,347	372,513
	FNMA POOL AV2420	4.5% 01 Nov 2044	28,257	30,405
	FNMA POOL AV6366	4.5% 01 Jan 2044	35,776	38,479
	FNMA POOL AV7114	4.5% 01 Mar 2044	0	0
	FNMA POOL AV8440	3.5% 01 Jan 2029	252,128	262,705
	FNMA POOL AV9988	4.5% 01 Apr 2044	512,036	551,061
	FNMA POOL AW0393	3.5% 01 Apr 2029	254,483	265,446
	FNMA POOL AW2045	4.5% 01 Apr 2044	375,059	404,853
	FNMA POOL AW3640	3% 01 Jun 2029	433,631	445,612
	FNMA POOL AW4462	3% 01 Apr 2029	146,136	150,093
	FNMA POOL AW4583	4.5% 01 Jun 2044	264,063	284,225
	FNMA POOL AW5093	3% 01 Jul 2029	253,085	259,943
	FNMA POOL AW5110	4.5% 01 Aug 2044	425,168	457,344
	FNMA POOL AW7396	3.5% 01 Jan 2027	2,053,846	2,141,885
	FNMA POOL AX3613	3% 01 Jan 2045	735,267	732,178
	FNMA POOL AX4245	4% 01 Dec 2044	623,035	655,158
	FNMA POOL AX6539	4% 01 Dec 2044	1,189,159	1,250,491
	FNMA POOL AX9538	3% 01 Feb 2030	875,530	899,844
	FNMA POOL AX9550	3% 01 Feb 2030	1,681,837	1,727,376
	FNMA POOL AX9966	4.5% 01 Dec 2044	330,836	356,016
	FNMA POOL AY0013	4.5% 01 Jan 2045	548,098	590,434
	FNMA POOL AY0025	4% 01 Feb 2045	1,250,589	1,315,318
	FNMA POOL AY3407	2.5% 01 Apr 2030	1,502,279	1,505,967
	FNMA POOL AZ0814	3.5% 01 Jul 2045	3,194,977	3,280,991
	FNMA POOL AZ0881	2.5% 01 Jul 2030	2,060,775	2,065,822
	FNMA POOL AZ0886	3% 01 Jul 2030	1,080,571	1,109,830
	FNMA POOL AZ4775	3.5% 01 Oct 2045	1,578,354	1,618,805
	FNMA POOL AZ5244	4.5% 01 Aug 2045	950,511	1,023,947
	FNMA POOL AZ8009	3.5% 01 Sep 2045	1,812,565	1,859,084
	FNMA POOL AZ8792	4% 01 Sep 2045	327,978	344,922
	FNMA POOL BA0041	3% 01 Feb 2046	2,186,922	2,174,925
	FNMA POOL BA3123	3.5% 01 Feb 2046	425,000	435,915
	FNMA POOL BA4767	2.5% 01 Jan 2031	614,817	616,325
	FNMA POOL BA5977	3.5% 01 Dec 2045	445,679	457,218
	FNMA POOL BC0310	3.5% 01 Mar 2046	1,380,291	1,415,789
	FNMA POOL BC0822	3.5% 01 Apr 2046	545,624	559,651
	FNMA POOL BC0825	3.5% 01 Apr 2046	960,272	984,954
	FNMA POOL BC4897	3.5% 01 Mar 2046	1,270,768	1,303,356
	FNMA POOL BC5049	3% 01 Apr 2046	589,059	585,827
	FNMA POOL BC6391	4% 01 Feb 2046	435,000	457,409
	FNMA POOL BE3374	3% 01 Dec 2046	604,215	600,900

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	FNMA POOL MA0099	4% 01 Jun 2019	322,608	332,166
	FNMA POOL MA0156	5% 01 Aug 2029	475,427	518,361
	FNMA POOL MA0174	4% 01 Sep 2019	85,718	88,267
	FNMA POOL MA0203	4% 01 Oct 2019	77,696	80,009
	FNMA POOL MA0322	4% 01 Feb 2020	71,039	73,158
	FNMA POOL MA0357	4% 01 Mar 2020	318,717	328,230
	FNMA POOL MA0359	4% 01 Mar 2025	204,050	215,558
	FNMA POOL MA0413	4% 01 May 2020	144,052	148,365
	FNMA POOL MA0419	4.5% 01 May 2020	91,334	93,868
	FNMA POOL MA0537	4.5% 01 Oct 2040	798,756	862,617
	FNMA POOL MA0546	3.5% 01 Oct 2025	151,841	158,415
	FNMA POOL MA0548	3.5% 01 Oct 2020	0	0
	FNMA POOL MA0918	4% 01 Dec 2041	411,001	432,573
	FNMA POOL MA1034	3.5% 01 Apr 2027	94,684	98,874
	FNMA POOL MA1167	2.5% 01 Sep 2027	879,566	882,258
	FNMA POOL MA1524	3% 01 Aug 2043	1,845,034	1,844,508
	FNMA POOL MA1891	3% 01 May 2029	1,417,076	1,455,446
	FNMA POOL MA2003	3.5% 01 Aug 2029	95,246	99,367
	FNMA POOL MA2145	4% 01 Jan 2045	708,824	745,488
	FNMA POOL MA2217	4% 01 Mar 2045	477,121	501,826
	FNMA POOL MA2229	3.5% 01 Apr 2045	0	0
	FNMA POOL MA2305	2.5% 01 Jun 2030	620,499	622,018
	FNMA POOL MA2342	4% 01 Jul 2045	975,571	1,026,276
	FNMA POOL MA2371	4% 01 Aug 2045	1,242,522	1,307,089
	FNMA POOL MA2489	2.5% 01 Dec 2030	675,621	677,278
	FNMA POOL MA2495	3.5% 01 Jan 2046	1,933,855	1,983,561
	FNMA POOL MA2522	3.5% 01 Feb 2046	1,736,627	1,781,247
	FNMA POOL MA2559	3% 01 Mar 2046	1,795,188	1,785,339
	FNMA POOL MA2609	3.5% 01 May 2046	1,996,664	2,048,291
	FNMA POOL MA2642	3.5% 01 Jun 2046	2,532,160	2,598,549
	FNMA TBA 15 YR 2.5	2.5% 23 Jan 2032	11,945,000	11,963,897
	FNMA TBA 15 YR 3	3% 23 Jan 2032	5,395,000	5,536,197
	FNMA TBA 15 YR 3.5	3.5% 23 Jan 2032	660,000	687,599
	FNMA TBA 30 YR 3	3% 18 Jan 2047	33,030,000	32,812,458
	FNMA TBA 30 YR 3.5	3.5% 18 Jan 2047	8,510,000	8,722,085
	FNMA TBA 30 YR 4	4% 18 Jan 2047	8,650,000	9,093,819
	FNMA TBA 30 YR 4.5	4.5% 18 Jan 2047	170,000	182,850
	FNMA TBA 30 YR 5.5	5.5% 18 Jan 2047	630,000	700,334
	FOMENTO ECONOMICO MEX	2.875% 10 May 2023	2,835,000	2,702,889
	FORD MOTOR CREDIT CO LLC	2.597% 04 Nov 2019	5,000,000	4,992,575
	FORD MOTOR CREDIT CO LLC	3.664% 08 Sep 2024	5,000,000	4,878,785
	FREDDIE MAC	1.125% 15 Apr 2019	2,000,000	1,991,906
	FREDDIE MAC	0.75% 09 Apr 2018	3,525,000	3,511,993
	FREDDIE MAC	6.75% 15 Mar 2031	180,000	253,690
	FREDDIE MAC	6.25% 15 Jul 2032	1,345,000	1,850,908
	GE CAPITAL INTL FUNDING	4.418% 15 Nov 2035	3,829,000	4,012,436
	GENERAL DYNAMICS CORP	2.25% 15 Nov 2022	600,000	592,753
	GENERAL ELECTRIC CO	4.5% 11 Mar 2044	1,500,000	1,610,213
	GENERAL MOTORS CO	6.75% 01 Apr 2046	1,600,000	1,876,304
	GENERAL MOTORS FINL CO	3.2% 13 Jul 2020	2,500,000	2,507,520
	GILEAD SCIENCES INC	3.7% 01 Apr 2024	3,880,000	3,982,529
	GNMA II POOL 004098	5.5% 20 Mar 2038	94,690	104,877
	GNMA II POOL 004561	6% 20 Oct 2039	36,832	42,185
	GNMA II POOL 004616	4% 20 Jan 2040	968,044	1,034,466
	GNMA II POOL 004774	6% 20 Aug 2040	36,247	41,589
	GNMA II POOL 004804	6% 20 Sep 2040	48,236	55,368
	GNMA II POOL 004905	6% 20 Dec 2040	143,673	161,265
	GNMA II POOL 004923	4.5% 20 Jan 2041	28,136	30,350
	GNMA II POOL 004928	6% 20 Jan 2041	125,577	139,964
	GNMA II POOL 004945	4% 20 Feb 2041	176,147	188,225
	GNMA II POOL 004978	4.5% 20 Mar 2041	264,997	285,609
	GNMA II POOL 004984	5.5% 20 Mar 2041	206,967	229,828
	GNMA II POOL 004991	6% 20 Mar 2041	14,543	16,453
	GNMA II POOL 005017	4.5% 20 Apr 2041	1,041,011	1,121,396
	GNMA II POOL 005055	4.5% 20 May 2041	607,140	654,367
	GNMA II POOL 005057	5.5% 20 May 2041	100,223	111,291
	GNMA II POOL 005082	4.5% 20 Jun 2041	702,751	757,018
	GNMA II POOL 005115	4.5% 20 Jul 2041	91,262	98,093
	GNMA II POOL 005140	4.5% 20 Aug 2041	1,079,797	1,163,792
	GNMA II POOL 005204	4.5% 20 Oct 2041	521,782	562,844
	GNMA II POOL 005260	4.5% 20 Dec 2041	603,140	650,058
	GNMA II POOL 005281	4.5% 20 Jan 2042	616,107	665,079
	GNMA II POOL 005305	4% 20 Feb 2042	281,180	299,474
	GNMA II POOL 782909	5.5% 20 Sep 2039	343,708	376,361
	GNMA II POOL 782913	5.5% 20 Nov 2039	291,943	319,798
	GNMA II POOL 783229	5.5% 20 Dec 2040	713,768	781,007
	GNMA II POOL 783755	3% 20 Apr 2043	2,897,693	2,946,358
	GNMA II POOL 783976	3.5% 20 Apr 2043	1,476,974	1,542,435
	GNMA II POOL MA0088	3.5% 20 May 2042	1,207,222	1,260,278

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	GNMA II POOL MA0089	4% 20 May 2042	1,254,294	1,337,294
	GNMA II POOL MA0090	4.5% 20 May 2042	861,188	929,980
	GNMA II POOL MA0154	3.5% 20 Jun 2042	1,470,075	1,536,033
	GNMA II POOL MA0155	4% 20 Jun 2042	1,378,900	1,471,711
	GNMA II POOL MA0317	3% 20 Aug 2042	822,357	836,168
	GNMA II POOL MA0391	3% 20 Sep 2042	400,972	407,706
	GNMA II POOL MA0392	3.5% 20 Sep 2042	1,818,147	1,898,728
	GNMA II POOL MA0461	3% 20 Oct 2042	731,045	743,322
	GNMA II POOL MA0534	3.5% 20 Nov 2042	483,844	505,288
	GNMA II POOL MA0698	3% 20 Jan 2043	1,300,791	1,322,636
	GNMA II POOL MA0699	3.5% 20 Jan 2043	1,580,147	1,650,181
	GNMA II POOL MA0782	3% 20 Feb 2043	1,581,188	1,607,742
	GNMA II POOL MA0783	3.5% 20 Feb 2043	1,374,583	1,435,508
	GNMA II POOL MA0852	3.5% 20 Mar 2043	252,479	263,577
	GNMA II POOL MA0933	3% 20 Apr 2043	682,321	693,780
	GNMA II POOL MA0934	3.5% 20 Apr 2043	260,016	271,444
	GNMA II POOL MA1012	3.5% 20 May 2043	1,409,649	1,472,054
	GNMA II POOL MA1156	3% 20 Jul 2043	419,256	426,297
	GNMA II POOL MA1157	3.5% 20 Jul 2043	1,237,277	1,292,119
	GNMA II POOL MA1223	3% 20 Aug 2043	2,361,004	2,400,657
	GNMA II POOL MA1224	3.5% 20 Aug 2043	1,915,641	2,000,465
	GNMA II POOL MA1225	4% 20 Aug 2043	1,463,770	1,557,232
	GNMA II POOL MA1374	3% 20 Oct 2043	702,158	713,951
	GNMA II POOL MA1375	3.5% 20 Oct 2043	1,901,231	1,985,277
	GNMA II POOL MA1376	4% 20 Oct 2043	2,341,976	2,495,531
	GNMA II POOL MA1377	4.5% 20 Oct 2043	161,369	172,397
	GNMA II POOL MA1601	4% 20 Jan 2044	1,883,273	2,001,797
	GNMA II POOL MA1602	4.5% 20 Jan 2044	445,166	475,588
	GNMA II POOL MA1677	3.5% 20 Feb 2044	200,346	209,075
	GNMA II POOL MA1678	4% 20 Feb 2044	790,384	841,424
	GNMA II POOL MA1679	4.5% 20 Feb 2044	564,348	602,915
	GNMA II POOL MA1839	4% 20 Apr 2044	326,875	347,429
	GNMA II POOL MA1840	4.5% 20 Apr 2044	1,092,061	1,166,692
	GNMA II POOL MA1920	4% 20 May 2044	469,071	498,565
	GNMA II POOL MA1995	3.5% 20 Jun 2044	556,664	579,748
	GNMA II POOL MA1996	4% 20 Jun 2044	42,089	44,735
	GNMA II POOL MA1997	4.5% 20 Jun 2044	224,823	240,188
	GNMA II POOL MA2073	3.5% 20 Jul 2044	220,965	230,123
	GNMA II POOL MA2074	4% 20 Jul 2044	1,330,406	1,414,061
	GNMA II POOL MA2148	3.5% 20 Aug 2044	1,116,642	1,162,910
	GNMA II POOL MA2224	4% 20 Sep 2044	655,468	696,683
	GNMA II POOL MA2225	4.5% 20 Sep 2044	945,142	1,009,733
	GNMA II POOL MA2303	3.5% 20 Oct 2044	1,124,673	1,170,639
	GNMA II POOL MA2305	4.5% 20 Oct 2044	767,950	820,431
	GNMA II POOL MA2372	4% 20 Nov 2044	383,585	407,704
	GNMA II POOL MA2444	3% 20 Dec 2044	91,298	92,573
	GNMA II POOL MA2445	3.5% 20 Dec 2044	1,198,259	1,247,956
	GNMA II POOL MA2446	4% 20 Dec 2044	901,800	958,505
	GNMA II POOL MA2520	3% 20 Jan 2045	1,811,588	1,836,893
	GNMA II POOL MA2521	3.5% 20 Jan 2045	4,029,552	4,193,050
	GNMA II POOL MA2522	4% 20 Jan 2045	365,995	389,009
	GNMA II POOL MA2600	3% 20 Feb 2045	311,584	315,936
	GNMA II POOL MA2601	3.5% 20 Feb 2045	1,323,585	1,377,289
	GNMA II POOL MA2602	4% 20 Feb 2045	1,233,769	1,311,347
	GNMA II POOL MA2677	3% 20 Mar 2045	764,704	775,386
	GNMA II POOL MA2678	3.5% 20 Mar 2045	807,173	839,944
	GNMA II POOL MA2679	4% 20 Mar 2045	1,575,199	1,674,247
	GNMA II POOL MA2680	4.5% 20 Mar 2045	985,987	1,053,369
	GNMA II POOL MA2753	3% 20 Apr 2045	829,011	840,591
	GNMA II POOL MA2754	3.5% 20 Apr 2045	1,625,663	1,691,624
	GNMA II POOL MA2756	4.5% 20 Apr 2045	1,141,728	1,219,753
	GNMA II POOL MA2825	3% 20 May 2045	982,922	996,652
	GNMA II POOL MA2826	3.5% 20 May 2045	2,076,625	2,160,884
	GNMA II POOL MA2827	4% 20 May 2045	644,425	687,555
	GNMA II POOL MA2828	4.5% 20 May 2045	1,177,798	1,258,289
	GNMA II POOL MA2891	3% 20 Jun 2045	783,705	794,653
	GNMA II POOL MA2892	3.5% 20 Jun 2045	1,799,537	1,872,659
	GNMA II POOL MA2895	5% 20 Jun 2045	907,410	977,380
	GNMA II POOL MA2960	3% 20 Jul 2045	2,362,090	2,395,085
	GNMA II POOL MA2961	3.5% 20 Jul 2045	6,457,473	6,719,851
	GNMA II POOL MA2962	4% 20 Jul 2045	962,066	1,022,560
	GNMA II POOL MA3033	3% 20 Aug 2045	4,723,056	4,789,029
	GNMA II POOL MA3034	3.5% 20 Aug 2045	128,246	133,452
	GNMA II POOL MA3035	4% 20 Aug 2045	1,384,767	1,472,595
	GNMA II POOL MA3036	4.5% 20 Aug 2045	686,900	733,842
	GNMA II POOL MA3105	3.5% 20 Sep 2045	5,229,990	5,442,197
	GNMA II POOL MA3106	4% 20 Sep 2045	3,523,220	3,744,757
	GNMA II POOL MA3107	4.5% 20 Sep 2045	1,469,468	1,569,891
	GNMA II POOL MA3172	3% 20 Oct 2045	1,103,084	1,118,493

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	GNMA II POOL MA3174	4% 20 Oct 2045	1,219,218	1,297,084
	GNMA II POOL MA3244	3.5% 20 Nov 2045	2,181,330	2,269,910
	GNMA II POOL MA3245	4% 20 Nov 2045	1,722,239	1,830,532
	GNMA II POOL MA3310	3.5% 20 Dec 2045	769,163	800,411
	GNMA II POOL MA3311	4% 20 Dec 2045	1,445,394	1,536,280
	GNMA II POOL MA3375	3% 20 Jan 2046	2,651,697	2,688,738
	GNMA II POOL MA3376	3.5% 20 Jan 2046	2,607,952	2,713,929
	GNMA II POOL MA3377	4% 20 Jan 2046	2,005,094	2,131,173
	GNMA II POOL MA3456	4.5% 20 Feb 2046	768,800	821,340
	GNMA II POOL MA3521	3.5% 20 Mar 2046	2,619,442	2,725,886
	GNMA II POOL MA3596	3% 20 Apr 2046	264,332	268,024
	GNMA II POOL MA3597	3.5% 20 Apr 2046	2,698,969	2,808,647
	GNMA II POOL MA3599	4.5% 20 Apr 2046	379,858	405,818
	GNMA II POOL MA3662	3% 20 May 2046	3,942,201	3,997,267
	GNMA II POOL MA3663	3.5% 20 May 2046	2,784,155	2,897,295
	GNMA II POOL MA3735	3% 20 Jun 2046	3,210,237	3,255,079
	GNMA II POOL MA3736	3.5% 20 Jun 2046	2,023,208	2,105,427
	GNMA II POOL MA3803	3.5% 20 Jul 2046	2,227,598	2,318,124
	GNMA II POOL MA3936	3% 20 Sep 2046	49,212	49,899
	GNMA II POOL MA3937	3.5% 20 Sep 2046	1,902,332	1,980,081
	GNMA II POOL MA3939	4.5% 20 Sep 2046	175,126	187,094
	GNMA II POOL MA4003	3% 20 Oct 2046	2,100,789	2,130,134
	GNMA II TBA 30 YR 3	3% 24 Jan 2047	25,075,000	25,388,926
	GNMA II TBA 30 YR 3.5	3.5% 24 Jan 2047	15,360,000	15,966,900
	GNMA II TBA 30 YR 4	4% 24 Jan 2047	5,335,000	5,665,624
	GNMA II TBA 30 YR 4.5	4.5% 24 Jan 2047	730,000	779,132
	GNMA POOL 428124	5% 15 Feb 2039	391,661	430,263
	GNMA POOL 487821	5% 15 Mar 2039	1,589,928	1,749,451
	GNMA POOL 615278	5% 15 Jul 2033	818,689	911,684
	GNMA POOL 618700	6.5% 15 Sep 2036	1,211	1,383
	GNMA POOL 645990	6.5% 15 Oct 2036	53,011	60,553
	GNMA POOL 646541	6.5% 15 Aug 2036	2,492	2,846
	GNMA POOL 680110	5% 15 Apr 2038	2,980	3,292
	GNMA POOL 697488	6% 15 Sep 2038	82,379	94,950
	GNMA POOL 698099	5% 15 Apr 2039	79,126	87,322
	GNMA POOL 698342	5% 15 May 2039	177,111	195,557
	GNMA POOL 700978	6% 15 Nov 2038	27,589	31,292
	GNMA POOL 701603	5% 15 Feb 2039	178,530	196,442
	GNMA POOL 704182	5% 15 Jan 2039	713,507	786,578
	GNMA POOL 714130	5% 15 Sep 2039	128,576	141,902
	GNMA POOL 722270	5% 15 Sep 2039	251,914	277,192
	GNMA POOL 729038	5% 15 Feb 2040	380,973	417,825
	GNMA POOL 733018	6% 15 Jan 2040	61,379	70,481
	GNMA POOL 733603	5% 15 Apr 2040	516,494	571,585
	GNMA POOL 738423	5% 15 Jun 2041	30,225	33,044
	GNMA POOL 745134	5% 15 Jun 2040	506,767	557,393
	GNMA POOL 745142	5% 15 Jun 2040	372,430	409,819
	GNMA POOL 745719	5% 15 Jun 2040	145,372	158,929
	GNMA POOL 748501	5% 15 Jun 2040	268,672	293,727
	GNMA POOL 749368	5% 15 Apr 2041	278,105	307,747
	GNMA POOL 750588	5% 15 Jun 2041	72,089	79,248
	GNMA POOL 763854	3% 15 Jul 2043	879,865	892,907
	GNMA POOL 765307	5% 15 May 2041	149,882	163,873
	GNMA POOL 782369	6% 15 Jul 2038	34,204	38,792
	GNMA POOL 782449	6% 15 Sep 2038	140,500	159,275
	GNMA POOL 782468	5% 15 Nov 2038	2,892	3,190
	GNMA POOL 783292	6% 15 Dec 2040	73,578	83,410
	GNMA POOL 783622	6% 15 Jun 2041	89,793	102,712
	GNMA POOL AB0935	3% 15 Sep 2042	891,523	904,789
	GNMA POOL AD9016	3% 15 Apr 2043	444,456	451,070
	GOLDMAN SACHS GROUP INC	3.85% 08 Jul 2024	1,500,000	1,531,187
	GOLDMAN SACHS GROUP INC	3.75% 22 May 2025	2,655,000	2,661,906
	GOLDMAN SACHS GROUP INC	2.6% 23 Apr 2020	5,000,000	5,005,240
	GOLDMAN SACHS GROUP INC	2.9% 19 Jul 2018	6,845,000	6,939,529
	GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	950,000	1,177,589
	GOLDMAN SACHS GROUP INC	5.75% 24 Jan 2022	2,000,000	2,248,430
	GOLDMAN SACHS GROUP INC	6.15% 01 Apr 2018	635,000	667,966
	GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	1,000,000	1,234,847
	GS MORTGAGE SECURITIES TRUST	4.074% 10 Jan 2047	2,560,000	2,726,089
	GS MORTGAGE SECURITIES TRUST	1% 10 Aug 2045	2,820,553	2,838,116
	HARTFORD FINL SVCS GRP	6.1% 01 Oct 2041	750,000	880,117
	HESS CORP	5.6% 15 Feb 2041	390,000	394,344
	HOME DEPOT INC	2.7% 01 Apr 2023	1,155,000	1,155,240
	HOME DEPOT INC	4.25% 01 Apr 2046	2,100,000	2,204,708
	HP ENTERPRISE CO	4.4% 15 Oct 2022	5,460,000	5,685,864
	HSBC HOLDINGS PLC	3.9% 25 May 2026	6,440,000	6,483,979
	HSBC HOLDINGS PLC	5.1% 05 Apr 2021	2,065,000	2,231,658
	HSBC HOLDINGS PLC	6.5% 15 Sep 2037	850,000	1,053,740
	HUMANA INC	4.625% 01 Dec 2042	1,000,000	959,405

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	ILLINOIS ST	5.1% 01 Jun 2033	400,000	353,528
	INGREDION INC	4.625% 01 Nov 2020	875,000	937,805
	INTEL CORP	3.7% 29 Jul 2025	2,380,000	2,510,317
	INTER AMERICAN DEVEL BK	3% 21 Feb 2024	3,400,000	3,512,839
	INTER AMERICAN DEVEL BK	3.875% 17 Sep 2019	1,900,000	2,009,906
	INTERNATIONAL PAPER CO	7.3% 15 Nov 2039	850,000	1,083,085
	INTL BK RECON + DEVELOP	2.5% 25 Nov 2024	2,845,000	2,838,235
	INTL BK RECON + DEVELOP	1.625% 10 Feb 2022	5,000,000	4,861,540
	INTL BK RECON + DEVELOP	4.75% 15 Feb 2035	1,200,000	1,457,482
	INTL FINANCE CORP	1.625% 16 Jul 2020	2,500,000	2,488,108
	JOHN DEERE CAPITAL CORP	2.65% 10 Jun 2026	3,000,000	2,883,861
	JOHN DEERE CAPITAL CORP	2.8% 06 Mar 2023	4,000,000	4,000,108
	JOHNSON + JOHNSON	2.45% 01 Mar 2026	5,755,000	5,504,266
	JOHNSON + JOHNSON	5.85% 15 Jul 2038	575,000	754,041
	JP MORGAN CHASE COMMERCIAL MOR	5.44% 12 Jun 2047	345,864	345,624
	JP MORGAN CHASE COMMERCIAL MOR	1% 12 Feb 2051	790,025	802,142
	JPMBB COMMERCIAL MORTGAGE SECU	3.801% 15 Sep 2047	2,050,000	2,139,024
*	JPMORGAN CHASE + CO	3.3% 01 Apr 2026	5,675,000	5,575,994
*	JPMORGAN CHASE + CO	4.125% 15 Dec 2026	4,000,000	4,082,624
*	JPMORGAN CHASE + CO	2.25% 23 Jan 2020	13,945,000	13,912,173
*	JPMORGAN CHASE + CO	4.25% 15 Oct 2020	2,000,000	2,116,472
*	JPMORGAN CHASE + CO	5.5% 15 Oct 2040	1,465,000	1,730,480
	KENTUCKY UTILITIES CO	5.125% 01 Nov 2040	1,370,000	1,568,179
	KFW	2% 04 Oct 2022	5,000,000	4,906,400
	KFW	2.75% 08 Sep 2020	7,000,000	7,194,103
	KIMBERLY CLARK CORP	3.875% 01 Mar 2021	880,000	942,721
	KINDER MORGAN ENER PART	6.95% 15 Jan 2038	1,450,000	1,681,955
	KINDER MORGAN INC/DELAWA	2% 01 Dec 2017	4,305,000	4,311,557
	KINDER MORGAN INC/DELAWA	5.3% 01 Dec 2034	1,730,000	1,755,682
	KONINKLIJKE PHILIPS NV	3.75% 15 Mar 2022	580,000	604,278
	KRAFT HEINZ FOODS CO	3.5% 06 Jun 2022	2,000,000	2,033,942
	KRAFT HEINZ FOODS CO	3.95% 15 Jul 2025	2,560,000	2,593,370
	LINCOLN NATIONAL CORP	4% 01 Sep 2023	1,520,000	1,584,557
	LOCKHEED MARTIN CORP	4.7% 15 May 2046	1,225,000	1,332,464
	LOCKHEED MARTIN CORP	3.8% 01 Mar 2045	5,000,000	4,735,100
	LOCKHEED MARTIN CORP	3.35% 15 Sep 2021	1,200,000	1,239,216
	LYB INTL FINANCE BV	4% 15 Jul 2023	1,670,000	1,744,806
	MANITOBA (PROVINCE OF)	1.125% 01 Jun 2018	3,200,000	3,185,728
	MARATHON PETROLEUM CORP	6.5% 01 Mar 2041	1,500,000	1,604,393
	MCDONALD S CORP	4.6% 26 May 2045	1,600,000	1,652,094
	MCKESSON CORP	4.883% 15 Mar 2044	1,700,000	1,729,345
	MEDTRONIC INC	4.625% 15 Mar 2045	3,000,000	3,244,263
	MERCK + CO INC	2.4% 15 Sep 2022	700,000	686,206
	MERCK + CO INC	2.75% 10 Feb 2025	4,900,000	4,811,124
	MET TRANSPRTN AUTH NY REVENUE	6.814% 15 Nov 2040	990,000	1,314,680
*	METLIFE INC	4.75% 08 Feb 2021	1,100,000	1,196,203
	MICROSOFT CORP	2.4% 08 Aug 2026	6,335,000	5,984,656
	MICROSOFT CORP	2.65% 03 Nov 2022	5,000,000	5,029,085
	MICROSOFT CORP	5.3% 08 Feb 2041	3,000,000	3,567,006
	ML CFC COMMERCIAL MORTGAGE TRU	1% 12 Jun 2050	1,158,768	1,166,166
	MOLSON COORS BREWING CO	3.5% 01 May 2022	1,600,000	1,646,994
	MORGAN STANLEY	3.7% 23 Oct 2024	3,340,000	3,379,786
	MORGAN STANLEY	3.875% 29 Apr 2024	3,440,000	3,527,961
	MORGAN STANLEY	2.5% 21 Apr 2021	4,570,000	4,520,315
	MORGAN STANLEY	4% 23 Jul 2025	2,800,000	2,870,048
	MORGAN STANLEY	2.125% 25 Apr 2018	4,050,000	4,066,135
	MORGAN STANLEY	5.5% 24 Jul 2020	2,200,000	2,409,460
	MORGAN STANLEY	6.625% 01 Apr 2018	3,610,000	3,817,676
	MORGAN STANLEY BAML TRUST	3.741% 15 Aug 2047	1,400,000	1,459,823
	MUFG AMERICAS HLDGS CORP	1.625% 09 Feb 2018	3,100,000	3,089,116
	MYLAN INC	2.6% 24 Jun 2018	2,430,000	2,444,067
	MYLAN NV	5.25% 15 Jun 2046	5,000,000	4,611,465
	NATIONAL RURAL UTIL COOP	3.05% 15 Feb 2022	1,200,000	1,226,590
	NBCUNIVERSAL MEDIA LLC	2.875% 15 Jan 2023	2,000,000	1,995,306
	NBCUNIVERSAL MEDIA LLC	6.4% 30 Apr 2040	775,000	1,002,165
	NEW CENTURY HOME EQUITY LOAN T	1% 25 May 2036	1,226,276	44,566
	NEW JERSEY ST TURNPIKE AUTH	7.102% 01 Jan 2041	955,000	1,336,188
	NEWELL BRANDS INC	2.6% 29 Mar 2019	5,000,000	5,054,865
	NEWMONT MINING CORP	6.25% 01 Oct 2039	750,000	825,117
	NEXEN ENERGY ULC	6.4% 15 May 2037	4,205,000	4,983,749
	NEXTERA ENERGY CAPITAL	4.5% 01 Jun 2021	800,000	856,126
	NORDSTROM INC	4.75% 01 May 2020	935,000	997,413
	NORFOLK SOUTHERN CORP	4.65% 15 Jan 2046	2,864,583	3,045,808
	NORFOLK SOUTHERN CORP	6% 15 Mar 2105	1,605,000	1,876,678
	NORTHROP GRUMMAN CORP	3.2% 01 Feb 2027	5,000,000	4,947,000
	NORTHROP GRUMMAN CORP	1.75% 01 Jun 2018	2,545,000	2,551,994
	NOVARTIS CAPITAL CORP	2.4% 21 Sep 2022	925,000	913,673
	OHIO POWER COMPANY	5.375% 01 Oct 2021	1,005,000	1,122,724
	OMEGA HLTHCARE INVESTORS	4.375% 01 Aug 2023	2,740,000	2,713,137

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	ONTARIO (PROVINCE OF)	3.2% 16 May 2024	5,500,000	5,650,744
	ONTARIO (PROVINCE OF)	4.4% 14 Apr 2020	3,132,000	3,375,212
	ORACLE CORP	2.25% 08 Oct 2019	2,000,000	2,024,254
	ORACLE CORP	3.4% 08 Jul 2024	3,000,000	3,056,718
	ORACLE CORP	4% 15 Jul 2046	3,425,000	3,275,999
	ORACLE CORP	2.95% 15 May 2025	4,000,000	3,921,124
	ORACLE CORP	5.375% 15 Jul 2040	650,000	755,372
	ORACLE CORP	3.625% 15 Jul 2023	1,405,000	1,472,554
	ORACLE CORP	5.75% 15 Apr 2018	500,000	528,228
	ORANGE SA	5.375% 13 Jan 2042	2,100,000	2,349,682
	PACIFIC GAS + ELECTRIC	3.75% 15 Feb 2024	4,700,000	4,895,619
	PACIFIC GAS + ELECTRIC	3.5% 01 Oct 2020	1,060,000	1,099,790
	PACKAGING CORP OF AMERIC	4.5% 01 Nov 2023	1,935,000	2,049,608
	PENTAIR FINANCE SA	4.65% 15 Sep 2025	2,980,000	3,056,601
	PEPSICO INC	4.25% 22 Oct 2044	1,405,000	1,450,988
	PEPSICO INC	3.45% 06 Oct 2046	2,880,000	2,623,643
	PETROLEOS MEXICANOS	5.5% 27 Jun 2044	1,300,000	1,081,860
	PETROLEOS MEXICANOS	6% 05 Mar 2020	2,525,000	2,663,244
	PFIZER INC	2.75% 03 Jun 2026	6,000,000	5,825,040
	PHILIP MORRIS INTL INC	2.5% 22 Aug 2022	1,500,000	1,467,698
	PHILLIPS 66 PARTNERS LP	3.55% 01 Oct 2026	4,235,000	4,098,510
	PLAINS ALL AMER PIPELINE	4.7% 15 Jun 2044	1,285,000	1,144,976
	PLAINS ALL AMER PIPELINE	6.5% 01 May 2018	1,000,000	1,056,770
	PNC BANK NA	2.15% 29 Apr 2021	6,900,000	6,808,817
	PORT AUTH OF NEW YORK NEW JE	4.926% 01 Oct 2051	655,000	724,450
	PROGRESS ENERGY INC	4.4% 15 Jan 2021	985,000	1,044,527
	PROVINCE OF QUEBEC	2.5% 20 Apr 2026	2,685,000	2,584,372
	PROVINCE OF QUEBEC	2.75% 25 Aug 2021	1,500,000	1,528,734
*	PRUDENTIAL FINANCIAL INC	6.2% 15 Nov 2040	1,000,000	1,222,026
	PUBLIC SERVICE COLORADO	3.2% 15 Nov 2020	945,000	975,649
	QWEST CORP	6.75% 01 Dec 2021	2,040,000	2,213,400
	RAYTHEON COMPANY	3.125% 15 Oct 2020	1,015,000	1,047,880
	REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	1,000,000	1,030,000
	REPUBLIC OF PERU	7.125% 30 Mar 2019	930,000	1,032,300
	REPUBLIC OF PERU	6.55% 14 Mar 2037	1,250,000	1,569,375
	REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	1,550,000	1,525,992
	REPUBLIC OF POLAND	5.125% 21 Apr 2021	770,000	840,016
	REPUBLIC SERVICES INC	5.25% 15 Nov 2021	550,000	611,498
	REYNOLDS AMERICAN INC	3.25% 12 Jun 2020	2,435,000	2,495,057
	REYNOLDS AMERICAN INC	4.45% 12 Jun 2025	5,500,000	5,806,961
	RIO TINTO FIN USA LTD	3.75% 15 Jun 2025	2,700,000	2,780,479
	ROPER TECHNOLOGIES INC	2.05% 01 Oct 2018	900,000	903,060
	SANOFI	4% 29 Mar 2021	965,000	1,027,378
	SCANA CORPORATION	4.75% 15 May 2021	1,020,000	1,066,617
	SEAGATE HDD CAYMAN	5.75% 01 Dec 2034	1,700,000	1,449,250
	SEAGATE HDD CAYMAN	4.75% 01 Jan 2025	4,040,000	3,848,888
	SHELL INTERNATIONAL FIN	2.875% 10 May 2026	3,080,000	2,977,719
	SHELL INTERNATIONAL FIN	1.625% 10 Nov 2018	4,145,000	4,149,676
	SHELL INTERNATIONAL FIN	4.375% 11 May 2045	2,645,000	2,679,324
	SHELL INTERNATIONAL FIN	1.9% 10 Aug 2018	860,000	865,254
	SHIRE ACQ INV IRELAND DA	2.4% 23 Sep 2021	5,620,000	5,428,847
	SIMON PROPERTY GROUP LP	2.2% 01 Feb 2019	2,100,000	2,117,077
	SOUTHERN CAL EDISON	3.9% 15 Mar 2043	1,100,000	1,081,784
	SOUTHERN CALIF GAS CO	5.125% 15 Nov 2040	700,000	804,752
	SOUTHERN POWER CO	5.15% 15 Sep 2041	1,500,000	1,510,644
	SPECTRA ENERGY PARTNERS	2.95% 25 Sep 2018	2,270,000	2,305,827
	SSGA	G STIFF ERISA QUALIFIED	72,727,137	72,727,137
	STATOIL ASA	5.1% 17 Aug 2040	815,000	908,181
	SUNCOR ENERGY INC	6.5% 15 Jun 2038	850,000	1,086,079
	TC PIPELINES LP	4.65% 15 Jun 2021	960,000	1,005,038
	TENN VALLEY AUTHORITY	5.375% 01 Apr 2056	50,000	62,526
	TENN VALLEY AUTHORITY	6.15% 15 Jan 2038	175,000	239,734
	TENN VALLEY AUTHORITY	4.65% 15 Jun 2035	65,000	75,605
	TEVA PHARMACEUTICALS NE	2.2% 21 Jul 2021	1,180,000	1,128,891
	THERMO FISHER SCIENTIFIC	2.4% 01 Feb 2019	2,200,000	2,216,724
	THERMO FISHER SCIENTIFIC	2.15% 14 Dec 2018	3,480,000	3,495,973
	THOMSON REUTERS CORP	5.65% 23 Nov 2043	2,500,000	2,753,865
	TIME WARNER ENTERTAINMEN	8.375% 15 Jul 2033	1,200,000	1,572,253
	TIME WARNER INC	2.1% 01 Jun 2019	1,800,000	1,798,913
	TIME WARNER INC	5.375% 15 Oct 2041	1,775,000	1,876,972
	TIME WARNER INC	4.875% 15 Mar 2020	705,000	752,564
	TJX COS INC	2.75% 15 Jun 2021	4,715,000	4,796,758
	TORONTO DOMINION BANK	2.125% 07 Apr 2021	5,000,000	4,923,560
	TOTAL CAPITAL SA	4.45% 24 Jun 2020	1,300,000	1,398,795
	TOYOTA MOTOR CREDIT CORP	1.55% 13 Jul 2018	3,200,000	3,199,203
	TRANSCANADA PIPELINES	7.625% 15 Jan 2039	1,000,000	1,431,650
	TRAVELERS COS INC	3.9% 01 Nov 2020	1,625,000	1,720,945
	UNION PACIFIC CORP	2.75% 01 Mar 2026	1,500,000	1,462,686
	UNITED MEXICAN STATES	4% 02 Oct 2023	1,440,000	1,443,456

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	UNITED MEXICAN STATES	3.625% 15 Mar 2022	1,800,000	1,803,600
	UNITED MEXICAN STATES	4.75% 08 Mar 2044	2,300,000	2,091,390
	UNITED MEXICAN STATES	5.125% 15 Jan 2020	1,950,000	2,093,325
	UNITED MEXICAN STATES	6.75% 27 Sep 2034	1,300,000	1,540,500
	UNITED PARCEL SERVICE	4.875% 15 Nov 2040	765,000	874,934
	UNITED TECHNOLOGIES CORP	4.5% 01 Jun 2042	825,000	883,083
	UNITEDHEALTH GROUP INC	4.25% 15 Mar 2043	1,100,000	1,122,568
	UNITEDHEALTH GROUP INC	2.7% 15 Jul 2020	6,000,000	6,090,270
	UNIV OF SOUTHERN CALIFOR	3.028% 01 Oct 2039	3,600,000	3,197,441
	US BANK NA CINCINNATI	1.45% 29 Jan 2018	2,000,000	1,998,686
	US TREASURY N/B	2% 15 Feb 2023	7,500,000	7,438,185
	US TREASURY N/B	3.125% 15 Feb 2043	18,455,000	18,699,381
	US TREASURY N/B	0.75% 28 Feb 2018	8,000,000	7,981,248
	US TREASURY N/B	0.75% 31 Mar 2018	15,000,000	14,956,635
	US TREASURY N/B	1.125% 31 Mar 2020	20,000,000	19,741,400
	US TREASURY N/B	1% 30 Sep 2019	10,000,000	9,895,700
	US TREASURY N/B	1.625% 15 Nov 2022	13,000,000	12,651,639
	US TREASURY N/B	2.75% 15 Nov 2042	3,990,000	3,768,523
	US TREASURY N/B	2% 31 Oct 2021	22,500,000	22,565,048
	US TREASURY N/B	1.5% 31 Oct 2019	22,500,000	22,554,495
	US TREASURY N/B	2.25% 15 Nov 2024	17,000,000	16,895,739
	US TREASURY N/B	1.125% 31 Dec 2019	10,000,000	9,902,730
	US TREASURY N/B	0.875% 15 Aug 2017	20,000,000	20,018,760
	US TREASURY N/B	2.375% 15 Aug 2024	12,910,000	12,970,006
	US TREASURY N/B	2% 31 Aug 2021	7,000,000	7,027,888
	US TREASURY N/B	1% 15 Sep 2017	21,000,000	21,032,802
	US TREASURY N/B	3.75% 15 Nov 2043	4,000,000	4,535,156
	US TREASURY N/B	2% 30 Nov 2020	4,485,000	4,531,429
	US TREASURY N/B	2.75% 15 Feb 2024	1,680,000	1,735,124
	US TREASURY N/B	1.5% 28 Feb 2019	12,500,000	12,568,363
	US TREASURY N/B	2% 28 Feb 2021	6,000,000	6,047,814
	US TREASURY N/B	2.25% 31 Mar 2021	14,000,000	14,253,204
	US TREASURY N/B	1.625% 31 Mar 2019	12,000,000	12,095,160
	US TREASURY N/B	2.5% 15 May 2024	6,000,000	6,089,766
	US TREASURY N/B	1.625% 30 Jun 2019	10,000,000	10,074,610
	US TREASURY N/B	2.125% 30 Jun 2021	10,970,000	11,088,268
	US TREASURY N/B	1.625% 15 Feb 2026	8,990,000	8,400,031
	US TREASURY N/B	0.875% 15 Jun 2019	13,000,000	12,863,903
	US TREASURY N/B	1.375% 30 Jun 2023	25,750,000	24,460,492
	US TREASURY N/B	1.125% 30 Jun 2021	15,000,000	14,517,780
	US TREASURY N/B	0.625% 30 Jun 2018	7,000,000	6,955,977
	US TREASURY N/B	0.75% 15 Aug 2019	10,000,000	9,846,090
	US TREASURY N/B	2% 15 Nov 2026	7,500,000	7,216,110
	US TREASURY N/B	2.875% 15 Nov 2046	1,750,000	1,689,571
	US TREASURY N/B	1% 15 Nov 2019	18,500,000	18,277,427
	US TREASURY N/B	2.125% 31 Dec 2022	7,500,000	7,495,898
	US TREASURY N/B	1.375% 31 Jan 2021	5,000,000	4,920,115
	US TREASURY N/B	0.75% 15 Feb 2019	7,000,000	6,930,273
	US TREASURY N/B	2.5% 15 Feb 2046	500,000	444,297
	US TREASURY N/B	1% 15 Mar 2019	2,000,000	1,989,376
	US TREASURY N/B	1.5% 31 Mar 2023	22,500,000	21,619,328
	US TREASURY N/B	1.25% 31 Mar 2021	7,500,000	7,326,855
	US TREASURY N/B	0.875% 15 Apr 2019	1,795,000	1,778,874
	US TREASURY N/B	1.375% 30 Apr 2021	20,000,000	19,619,540
	US TREASURY N/B	1.375% 30 Sep 2020	6,240,000	6,169,313
	US TREASURY N/B	1.75% 30 Sep 2022	8,000,000	7,848,440
	US TREASURY N/B	2.25% 15 Nov 2025	1,000,000	987,188
	US TREASURY N/B	3% 15 Nov 2045	4,500,000	4,438,476
	US TREASURY N/B	1% 30 Jun 2019	10,000,000	9,921,880
	US TREASURY N/B	0.875% 31 Jul 2019	7,970,000	7,877,532
	US TREASURY N/B	1.625% 15 Aug 2022	3,500,000	3,413,319
	US TREASURY N/B	2.75% 15 Aug 2042	8,640,000	8,162,441
	US TREASURY N/B	1% 31 Aug 2019	10,000,000	9,905,860
	US TREASURY N/B	2.875% 15 Aug 2045	13,575,000	13,063,290
	US TREASURY N/B	1% 15 Sep 2018	7,250,000	7,234,710
	US TREASURY N/B	0.875% 15 Jul 2018	10,000,000	9,967,970
	US TREASURY N/B	2% 30 Sep 2020	5,000,000	5,056,640
	US TREASURY N/B	2.5% 15 Feb 2045	26,200,000	23,337,440
	US TREASURY N/B	1.75% 28 Feb 2022	20,680,000	20,432,812
	US TREASURY N/B	0.75% 15 Apr 2018	10,000,000	9,969,140
	US TREASURY N/B	1.75% 30 Apr 2022	21,000,000	20,708,793
	US TREASURY N/B	3% 15 May 2045	14,250,000	14,057,397
	US TREASURY N/B	1.875% 31 May 2022	22,500,000	22,318,943
	US TREASURY N/B	1.5% 31 Jan 2022	9,420,000	9,207,315
	US TREASURY N/B	1.375% 31 Dec 2018	8,500,000	8,527,557
	US TREASURY N/B	0.625% 30 Apr 2018	15,000,000	14,926,755
	US TREASURY N/B	1.75% 15 May 2023	21,555,000	20,994,225
	US TREASURY N/B	2.875% 15 May 2043	10,635,000	10,272,325
	US TREASURY N/B	1% 31 May 2018	8,500,000	8,496,677

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			Shares/ Par Value	
	US TREASURY N/B	1.375% 30 Jun 2018	11,000,000	11,051,568
	US TREASURY N/B	1.875% 30 Jun 2020	11,000,000	11,106,128
	US TREASURY N/B	3.625% 15 Aug 2043	4,000,000	4,435,780
	US TREASURY N/B	2.875% 31 Mar 2018	1,825,000	1,867,846
	US TREASURY N/B	2.625% 30 Apr 2018	11,300,000	11,539,684
	US TREASURY N/B	2.375% 30 Jun 2018	7,500,000	7,645,020
	US TREASURY N/B	2.125% 15 Aug 2021	20,170,000	20,361,454
	US TREASURY N/B	1.5% 31 Aug 2018	17,500,000	17,609,375
	US TREASURY N/B	1.375% 30 Sep 2018	4,860,000	4,878,225
	US TREASURY N/B	3.625% 15 Feb 2021	11,000,000	11,807,818
	US TREASURY N/B	1.25% 31 Jan 2019	6,250,000	6,253,663
	US TREASURY N/B	3.125% 15 Feb 2042	800,000	811,782
	US TREASURY N/B	1.375% 28 Feb 2019	8,295,000	8,318,326
	US TREASURY N/B	1.5% 31 Mar 2019	10,000,000	10,051,170
	US TREASURY N/B	3.125% 15 May 2019	15,390,000	16,045,876
	US TREASURY N/B	4.25% 15 May 2039	10,000,000	12,141,020
	US TREASURY N/B	3.625% 15 Aug 2019	16,000,000	16,937,504
	US TREASURY N/B	4.5% 15 Aug 2039	2,660,000	3,340,377
	US TREASURY N/B	4.375% 15 May 2040	1,000,000	1,235,508
	US TREASURY N/B	2.5% 30 Jun 2017	28,000,000	28,253,736
	US TREASURY N/B	2.625% 15 Aug 2020	7,000,000	7,237,888
	US TREASURY N/B	3.875% 15 Aug 2040	5,715,000	6,561,757
	US TREASURY N/B	3.5% 15 Feb 2018	2,980,000	3,063,580
	US TREASURY N/B	1.875% 31 Aug 2017	20,000,000	20,146,880
	US TREASURY N/B	2.75% 15 Feb 2019	9,500,000	9,798,357
	US TREASURY N/B	3.75% 15 Nov 2018	12,500,000	13,096,188
	US TREASURY N/B	5.5% 15 Aug 2028	10,410,000	13,477,702
	US TREASURY N/B	8.75% 15 May 2020	15,000,000	18,509,760
	US TREASURY N/B	6.125% 15 Aug 2029	10,000,000	13,815,620
	US TREASURY N/B	5.25% 15 Feb 2029	10,000,000	12,782,030
	US TREASURY N/B	6.25% 15 Aug 2023	950,000	1,187,574
	US TREASURY N/B	6.125% 15 Nov 2027	765,000	1,026,654
	US TREASURY N/B	5.375% 15 Feb 2031	3,800,000	5,061,125
	US TREASURY N/B	4.5% 15 Feb 2036	5,000,000	6,326,560
	US TREASURY N/B	4.75% 15 Feb 2037	4,750,000	6,182,234
	US TREASURY N/B	5% 15 May 2037	8,000,000	10,741,560
	VALE OVERSEAS LIMITED	4.625% 15 Sep 2020	1,000,000	1,023,500
	VALE OVERSEAS LIMITED	6.875% 21 Nov 2036	525,000	517,125
	VALERO ENERGY CORP	6.625% 15 Jun 2037	600,000	702,218
	VERIZON COMMUNICATIONS	2.45% 01 Nov 2022	2,240,000	2,163,634
	VERIZON COMMUNICATIONS	4.672% 15 Mar 2055	2,246,000	2,109,241
	VERIZON COMMUNICATIONS	5.012% 21 Aug 2054	2,965,000	2,949,469
	VERIZON COMMUNICATIONS	2.625% 21 Feb 2020	2,348,000	2,370,527
	VERIZON COMMUNICATIONS	6.55% 15 Sep 2043	2,597,000	3,243,593
	VIACOM INC	4.85% 15 Dec 2034	3,000,000	2,674,416
	VIACOM INC	4.375% 15 Mar 2043	1,165,000	927,987
	VISA INC	3.15% 14 Dec 2025	3,670,000	3,686,097
	VODAFONE GROUP PLC	6.15% 27 Feb 2037	1,000,000	1,121,368
	VOYA FINANCIAL INC	5.7% 15 Jul 2043	1,000,000	1,090,957
	WACHOVIA BANK COMMERCIAL MORTG	5.509% 15 Apr 2047	2,027,290	2,031,254
	WAL MART STORES INC	3.3% 22 Apr 2024	2,000,000	2,056,500
	WAL MART STORES INC	5.625% 01 Apr 2040	840,000	1,039,125
	WAL MART STORES INC	5% 25 Oct 2040	1,901,000	2,187,794
	WASHINGTON ST	5.14% 01 Aug 2040	1,080,000	1,290,460
	WELLS FARGO + COMPANY	5.375% 02 Nov 2043	2,000,000	2,207,298
	WELLS FARGO + COMPANY	2.125% 22 Apr 2019	4,000,000	4,012,944
	WELLS FARGO + COMPANY	2.55% 07 Dec 2020	2,370,000	2,372,709
	WELLS FARGO + COMPANY	4.6% 01 Apr 2021	2,000,000	2,149,080
	WELLS FARGO BANK NA	1.65% 22 Jan 2018	3,295,000	3,294,911
	WELLS FARGO COMMERCIAL MORTGAG	3.64% 15 Dec 2059	5,720,000	5,840,542
	WELLS FARGO COMMERCIAL MORTGAG	2.942% 15 Oct 2049	2,100,000	2,036,124
	WELLTOWER INC	5.25% 15 Jan 2022	1,000,000	1,101,602
	WESTERN GAS PARTNERS LP	5.45% 01 Apr 2044	2,000,000	2,059,926
	WF RBS COMMERCIAL MORTGAGE TRU	2.87% 15 Nov 2045	3,475,000	3,529,104
	WILLIAMS PARTNERS LP	4% 15 Sep 2025	3,220,000	3,183,868
	XEROX CORPORATION	2.75% 15 Mar 2019	5,745,000	5,744,787
	ZIMMER BIOMET HOLDINGS	2.7% 01 Apr 2020	3,000,000	3,000,150
	ZOETIS INC	4.7% 01 Feb 2043	1,165,000	1,133,980
Total: EXHIBIT C - Total Bond Market Fund				\$ 2,975,851,043

n / a - Cost is not applicable

EXHIBIT D - Inflation Protected Bond Fund
(Managed by State Street Global Advisors)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2016

Schedule H, line 4i-Schedule of Assets (Held At End of Year)

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	SSGA	G STIFF ERISA QUALIFIED	2,153,854	\$ 2,153,854
	TSY INFL IX N/B	3.625% 15 Apr 2028	22,254,451	29,262,867
	TSY INFL IX N/B	0.125% 15 Jul 2024	68,141,866	66,942,228
	TSY INFL IX N/B	2.375% 15 Jan 2025	44,852,756	51,500,204
	TSY INFL IX N/B	2% 15 Jan 2026	33,889,668	38,178,880
	TSY INFL IX N/B	2.375% 15 Jan 2027	26,250,977	30,751,733
	TSY INFL IX N/B	1.625% 15 Jan 2018	25,672,273	26,343,166
	TSY INFL IX N/B	1.75% 15 Jan 2028	26,191,487	29,243,581
	TSY INFL IX N/B	2.125% 15 Jan 2019	23,820,734	25,168,964
	TSY INFL IX N/B	2.5% 15 Jan 2029	25,360,897	30,589,122
	TSY INFL IX N/B	1.875% 15 Jul 2019	27,074,825	28,828,787
	TSY INFL IX N/B	1.375% 15 Jan 2020	32,836,493	34,534,599
	TSY INFL IX N/B	2.125% 15 Feb 2040	13,913,392	17,231,876
	TSY INFL IX N/B	1.25% 15 Jul 2020	50,459,653	53,292,155
	TSY INFL IX N/B	1.125% 15 Jan 2021	57,718,048	60,549,984
	TSY INFL IX N/B	2.125% 15 Feb 2041	17,617,592	21,931,471
	TSY INFL IX N/B	0.625% 15 Jul 2021	61,267,565	63,222,000
	TSY INFL IX N/B	0.125% 15 Jan 2022	67,624,928	67,739,620
	TSY INFL IX N/B	0.75% 15 Feb 2042	31,052,413	29,398,002
	TSY INFL IX N/B	0.125% 15 Jan 2023	70,073,010	69,555,451
	TSY INFL IX N/B	0.625% 15 Feb 2043	22,919,648	20,984,152
	TSY INFL IX N/B	0.125% 15 Apr 2018	84,762,821	85,533,739
	TSY INFL IX N/B	0.625% 15 Jan 2024	69,343,385	70,561,818
	TSY INFL IX N/B	1.375% 15 Feb 2044	35,377,528	38,607,885
	TSY INFL IX N/B	0.125% 15 Apr 2019	84,191,370	85,242,331
	TSY INFL IX N/B	0.25% 15 Jan 2025	68,311,886	67,183,579
	TSY INFL IX N/B	0.75% 15 Feb 2045	38,544,700	36,268,288
	TSY INFL IX N/B	0.375% 15 Jul 2025	68,228,215	67,857,599
	TSY INFL IX N/B	0.625% 15 Jan 2026	62,316,134	62,863,332
	TSY INFL IX N/B	1% 15 Feb 2046	28,313,243	28,432,895
	TSY INFL IX N/B	0.125% 15 Apr 2021	53,011,323	53,314,706
	TSY INFL IX N/B	0.125% 15 Jul 2026	57,623,136	55,721,630
	TSY INFL IX N/B	0.125% 15 Apr 2020	85,394,111	86,281,356
	TSY INFL IX N/B	3.875% 15 Apr 2029	27,048,927	36,981,212
	TSY INFL IX N/B	1.375% 15 Jul 2018	25,612,358	26,577,765
	TSY INFL IX N/B	0.125% 15 Jul 2022	69,750,221	69,926,759
	TSY INFL IX N/B	0.375% 15 Jul 2023	72,622,428	73,272,762
	TSY INFL IX N/B	3.375% 15 Apr 2032	10,224,394	14,133,784
Total: EXHIBIT D - Infaltion Protected Bond Fund				\$ 1,756,164,134

n / a - Cost is not applicable

EXHIBIT E - Real Estate Investment Trust (REIT) Index Fund
(Managed by BlackRock Institutional Trust Company)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2016

Schedule H, line 4i-Schedule of Assets (Held At End of Year)

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	ACADIA REALTY TRUST	REIT USD.001	131,165	\$ 4,286,472
	AGREE REALTY CORP	REIT USD.0001	42,827	1,972,183
	ALEXANDER S INC	REIT USD1.0	3,732	1,593,079
	ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01	126,507	14,058,723
	AMERICAN ASSETS TRUST INC	REIT USD.01	54,902	2,365,178
	AMERICAN CAMPUS COMMUNITIES	REIT USD.01	211,725	10,537,553
	AMERICAN HOMES 4 RENT A	REIT USD.01	347,121	7,282,599
	APARTMENT INVT + MGMT CO A	REIT USD.01	253,476	11,520,484
	APPLE HOSPITALITY REIT INC	REIT NPV	268,164	5,357,917
	ARMADA HOFFLER PROPERTIES IN	REIT USD.01	56,782	827,314
	ASHFORD HOSPITALITY PRIME IN	REIT USD.01	38,592	526,781
	ASHFORD HOSPITALITY TRUST	REIT USD.01	157,422	1,221,595
	AVALONBAY COMMUNITIES INC	REIT USD.01	222,506	39,416,938
	BOSTON PROPERTIES INC	REIT USD.01	249,072	31,328,276
	BRANDYWINE REALTY TRUST	REIT USD.01	284,545	4,697,838
	BRIXMOR PROPERTY GROUP INC	REIT USD.01	493,185	12,043,578
	CAMDEN PROPERTY TRUST	REIT USD.01	141,784	11,919,781
	CARE CAPITAL PROPERTIES INC	REIT USD.01	135,475	3,386,875
	CARETRUST REIT INC	REIT USD.01	105,087	1,609,933
	CBL + ASSOCIATES PROPERTIES	REIT USD.01	276,710	3,182,165
	CEDAR REALTY TRUST INC	REIT USD.06	131,620	859,479
	CHATHAM LODGING TRUST	REIT USD.01	63,031	1,295,287
	CHESAPEAKE LODGING TRUST	REIT USD.01	97,310	2,516,437
	COLONY STARWOOD HOMES	REIT USD.01	107,021	3,083,275
	COLUMBIA PROPERTY TRUST INC	REIT USD.01	189,516	4,093,546
	CORECIVIC INC	REIT USD.01	190,375	4,656,573
	CORESITE REALTY CORP	REIT USD.01	55,252	4,385,351
	CORPORATE OFFICE PROPERTIES	REIT USD.01	153,852	4,803,259
	COUSINS PROPERTIES INC	REIT USD1.0	572,061	4,868,239
	CUBESMART	REIT USD.01	290,634	7,780,272
	CYRUSONE INC	REIT USD.01	122,133	5,463,009
	DCT INDUSTRIAL TRUST INC	REIT USD.01	146,440	7,011,547
	DDR CORP	REIT USD.1	503,566	7,689,453
	DIAMONDROCK HOSPITALITY CO	REIT USD.01	324,859	3,745,624
	DIGITAL REALTY TRUST INC	REIT USD.01	258,463	25,396,574
	DJ US REAL ESTATE MAR17	XCBT 20170317	38,900	198,992
	DOUGLAS EMMETT INC	REIT USD.01	232,984	8,517,895
	DUKE REALTY CORP	REIT USD.01	568,991	15,112,401
	DUPONT FABROS TECHNOLOGY	REIT USD.001	122,828	5,395,834
	EASTERLY GOVERNMENT PROPERTI	REIT USD.01	58,578	1,172,732
	EASTGROUP PROPERTIES INC	REIT	52,765	3,896,168
	EDUCATION REALTY TRUST INC	REIT USD.01	118,633	5,018,176
	EMPIRE STATE REALTY TRUST A	REIT USD.01	199,865	4,035,274
	EPR PROPERTIES	REIT USD.01	103,346	7,417,142
	EQUINIX INC	REIT USD.001	115,282	41,202,940
	EQUITY COMMONWEALTH	REIT USD.01	193,501	5,851,470
	EQUITY LIFESTYLE PROPERTIES	REIT USD.01	131,721	9,497,084
	EQUITY ONE INC	REIT USD.01	151,633	4,653,617
	EQUITY RESIDENTIAL	REIT USD.01	592,386	38,125,963
	ESSEX PROPERTY TRUST INC	REIT USD.0001	106,097	24,667,553
	EXTRA SPACE STORAGE INC	REIT USD.01	203,917	15,750,549
	FEDERAL REALTY INVS TRUST	REIT USD.01	115,709	16,443,406
	FELCOR LODGING TRUST INC	REIT USD.01	214,120	1,715,101
	FIRST INDUSTRIAL REALTY TR	REIT USD.01	189,968	5,328,602
	FIRST POTOMAC REALTY TRUST	REIT USD.001	95,428	1,046,845
	FOREST CITY REALTY TRUST A	REIT USD.01	391,095	8,150,420
	FOUR CORNERS PROPERTY TRUST	REIT USD.0001	91,472	1,877,005
	FRANKLIN STREET PROPERTIES C	REIT USD.0001	165,537	2,145,360
	GAMING AND LEISURE PROPERTIE	REIT	316,096	9,678,860
	GEO GROUP INC/THE	REIT USD.01	121,625	4,369,986
	GETTY REALTY CORP	REIT USD.01	45,592	1,162,140
	GGP INC	REIT USD.01	932,085	23,283,483
	GLADSTONE COMMERCIAL CORP	REIT USD.001	40,677	817,608
	GLOBAL NET LEASE INC	REIT USD.01	273,545	2,141,857
	GOVERNMENT PROPERTIES INCOME	REIT USD.01	114,317	2,179,454
	GRAMERCY PROPERTY TRUST	REIT USD.01	684,945	6,287,795
	HCP INC	REIT USD1.0	757,793	22,521,608
	HEALTHCARE REALTY TRUST INC	REIT USD.01	188,395	5,712,136
	HEALTHCARE TRUST OF AME CL A	REIT USD.01	224,145	6,524,861

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			Shares/ Par Value	
	HERSHA HOSPITALITY TRUST	REIT USD.01	69,259	1,489,069
	HIGHWOODS PROPERTIES INC	REIT USD.01	159,984	8,160,784
	HOSPITALITY PROPERTIES TRUST	REIT USD.01	260,759	8,276,491
	HOST HOTELS + RESORTS INC	REIT USD.01	1,202,869	22,662,052
	HUDSON PACIFIC PROPERTIES IN	REIT USD.01	211,233	7,346,684
	INDEPENDENCE REALTY TRUST IN	REIT USD.01	107,633	960,086
	INVESTORS REAL ESTATE TRUST	REIT	198,513	1,415,398
	IRON MOUNTAIN INC	REIT USD.01	405,571	13,172,946
	ISTAR INC	REIT USD.001	116,886	1,445,880
	KILROY REALTY CORP	REIT USD.01	149,561	10,950,856
	KIMCO REALTY CORP	REIT USD.01	680,841	17,129,960
	KITE REALTY GROUP TRUST	REIT USD.01	135,149	3,173,299
	LASALLE HOTEL PROPERTIES	REIT USD.01	182,955	5,574,639
	LEXINGTON REALTY TRUST	REIT USD.0001	346,248	3,739,478
	LIBERTY PROPERTY TRUST	REIT USD.001	238,025	9,401,988
	LIFE STORAGE INC	REIT USD.01	75,132	6,405,754
	LTC PROPERTIES INC	REIT USD.01	62,380	2,930,612
	MACERICH CO/THE	REIT USD.01	197,712	14,005,918
	MACK CALI REALTY CORP	REIT USD.01	138,537	4,020,344
	MEDICAL PROPERTIES TRUST INC	REIT USD.001	490,500	6,033,150
	MGM GROWTH PROPERTIES LLC A	REIT	93,484	2,366,080
	MID AMERICA APARTMENT COMM	REIT USD.01	184,060	18,023,155
	MONMOUTH REAL ESTATE INV COR	REIT USD.01	101,502	1,546,890
	MONOGRAM RESIDENTIAL TRUST I	REIT	257,910	2,790,586
	NATIONAL RETAIL PROPERTIES	REIT USD.01	238,700	10,550,540
	NATIONAL STORAGE AFFILIATES	REIT USD.01	68,789	1,518,173
	NATL HEALTH INVESTORS INC	REIT USD.01	63,735	4,727,225
	NEW SENIOR INVESTMENT GROUP	REIT	127,834	1,251,495
	NEW YORK REIT INC	REIT USD.01	268,250	2,714,690
	NEXPOINT RESIDENTIAL	REIT USD.01	27,582	616,182
	NORTHSTAR REALTY EUROPE CORP	REIT	98,589	1,239,264
	NORTHSTAR REALTY FINANCE	REIT USD.01	292,766	4,435,405
	OMEGA HEALTHCARE INVESTORS	REIT USD.1	313,396	9,796,759
	ONE LIBERTY PROPERTIES INC	REIT USD1.0	22,933	576,077
	PARAMOUNT GROUP INC	REIT USD.01	283,852	4,538,793
	PARKWAY INC	REIT USD.001	72,283	1,608,297
	PEBBLEBROOK HOTEL TRUST	REIT USD.01	116,675	3,471,081
	PENN REAL ESTATE INVEST TST	REIT USD1.0	112,878	2,140,167
	PHYSICIANS REALTY TRUST	REIT USD.01	218,658	4,145,756
	PIEDMONT OFFICE REALTY TRU A	REIT USD.01	235,736	4,929,240
	PROLOGIS INC	REIT USD.01	854,508	45,109,477
	PS BUSINESS PARKS INC/CA	REIT USD.01	33,123	3,859,492
	PUBLIC STORAGE	REIT USD.1	238,871	53,387,669
	QTS REALTY TRUST INC CL A	REIT USD.01	77,685	3,857,060
	QUALITY CARE PROPERTIES	REIT USD.01	152,399	2,362,185
	RAIT FINANCIAL TRUST	REIT USD.01	150,115	504,386
	RAMCO GERSHENSON PROPERTIES	REIT USD.01	129,220	2,142,468
	REALTY INCOME CORP	REIT USD1.0	419,301	24,101,421
	REGENCY CENTERS CORP	REIT USD.01	169,376	11,678,475
	RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	176,496	3,729,360
	RETAIL PROPERTIES OF AME A	REIT USD.001	385,187	5,904,917
	REXFORD INDUSTRIAL REALTY IN	REIT USD.01	107,044	2,482,350
	RLJ LODGING TRUST	REIT	201,129	4,925,649
	RYMAN HOSPITALITY PROPERTIES	REIT USD.01	74,538	4,696,639
	SABRA HEALTH CARE REIT INC	REIT USD.01	106,171	2,592,696
	SAUL CENTERS INC	REIT USD.01	21,139	1,408,069
	SELECT INCOME REIT	REIT USD.01	109,180	2,751,336
	SENIOR HOUSING PROP TRUST	REIT USD.01	385,007	7,288,183
	SERITAGE GROWTH PROP A REIT	REIT	37,440	1,599,062
	SILVER BAY REALTY TRUST CORP	REIT USD.01	55,896	958,057
	SIMON PROPERTY GROUP INC	REIT USD.0001	509,381	90,501,722
	SL GREEN REALTY CORP	REIT USD.01	162,511	17,478,058
	SPIRIT REALTY CAPITAL INC	REIT USD.01	777,600	8,444,736
	SSGA	G STIFF ERISA QUALIFIED	4,369,467	4,369,467
	STAG INDUSTRIAL INC	REIT USD.01	116,425	2,779,065
	STORE CAPITAL CORP	REIT USD.01	248,737	6,146,291
	SUMMIT HOTEL PROPERTIES INC	REIT	141,490	2,268,085
	SUN COMMUNITIES INC	REIT USD.01	111,594	8,549,216
	SUNSTONE HOTEL INVESTORS INC	REIT USD.01	350,785	5,349,471
	TANGER FACTORY OUTLET CENTER	REIT USD.01	155,696	5,570,803
	TAUBMAN CENTERS INC	REIT USD.01	97,860	7,234,790
	TERRENO REALTY CORP	REIT USD.01	75,721	2,157,291
	TIER REIT INC	REIT USD.0001	78,680	1,368,245
	UDR INC	REIT USD.01	432,722	15,785,699
	UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	20,994	1,376,996
	URBAN EDGE PROPERTIES	REIT USD.01	161,487	4,442,507
	URSTADT BIDDLE CLASS A	REIT USD.01	43,546	1,049,894
	US DOLLAR		541,680	541,680
	VANGUARD REIT ETF	VANGUARD REIT ETF	205,060	16,923,602

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	VENTAS INC	REIT USD.25	569,915	35,631,086
	VEREIT INC	REIT USD.01	1,564,160	13,232,794
	VORNADO REALTY TRUST	REIT USD.04	275,267	28,729,617
	WASHINGTON PRIME GROUP INC	REIT USD.0001	300,069	3,123,718
	WASHINGTON REIT	REIT USD.01	119,487	3,906,030
	WEINGARTEN REALTY INVESTORS	REIT USD.03	196,755	7,041,861
	WELLTOWER INC	REIT USD1.0	580,240	38,835,463
	WHITESTONE REIT	REIT USD.001	48,334	695,043
	WP CAREY INC	REIT USD.001	162,601	9,608,093
	XENIA HOTELS + RESORTS INC	REIT USD.01	174,114	3,381,294
	Total: EXHIBIT E - Real Estate Investment Trust (REIT) Index Fund			\$ 1,331,826,316

n / a - Cost is not applicable

EXHIBIT F - Long-Term Corporate Bond Fund
(Managed by Neuberger Berman)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2016

Schedule H, line 4i-Schedule of Assets (Held At End of Year)

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	21ST CENTURY FOX AMERICA	6.15% 01 Mar 2037	3,150,000	\$ 3,686,332
	21ST CENTURY FOX AMERICA	6.15% 15 Feb 2041	735,000	869,334
	3M COMPANY	3.125% 19 Sep 2046	1,615,000	1,439,325
	ABB FINANCE USA INC	4.375% 08 May 2042	745,000	781,620
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	640,000	656,854
	ABBVIE INC	4.45% 14 May 2046	1,010,000	967,102
	ABBVIE INC	4.7% 14 May 2045	1,060,000	1,039,998
	ABBVIE INC	4.4% 06 Nov 2042	590,000	555,041
	ACTAVIS FUNDING SCS	4.55% 15 Mar 2035	2,005,000	1,984,533
	AETNA INC	4.75% 15 Mar 2044	770,000	810,028
	AETNA INC	4.375% 15 Jun 2046	835,000	838,463
	AGRIUM INC	5.25% 15 Jan 2045	435,000	452,999
	ALABAMA POWER CO	3.75% 01 Mar 2045	1,250,000	1,181,079
	ALLSTATE CORP	4.2% 15 Dec 2046	565,000	576,989
	ALLSTATE CORP	5.95% 01 Apr 2036	615,000	751,202
	ALTRIA GROUP INC	3.875% 16 Sep 2046	740,000	682,941
	ALTRIA GROUP INC	5.375% 31 Jan 2044	1,470,000	1,698,029
	AMAZON.COM INC	4.8% 05 Dec 2034	785,000	864,018
	AMER AIRLINE 16 2 AA PTT	3.2% 15 Dec 2029	1,360,000	1,322,600
	AMER AIRLN 15 1 A PTT	3.375% 01 Nov 2028	631,874	622,396
	AMEREN ILLINOIS CO	4.15% 15 Mar 2046	1,315,000	1,347,889
	AMERICAN INTL GROUP	6.25% 01 May 2036	1,050,000	1,255,607
	AMERICAN MUNI PWR OHIO INC OHR	8.084% 15 Feb 2050	1,000,000	1,518,560
	AMGEN INC	4.563% 15 Jun 2048	1,195,000	1,155,871
	AMGEN INC	4.663% 15 Jun 2051	1,816,000	1,745,372
	ANADARKO PETROLEUM CORP	6.2% 15 Mar 2040	1,825,000	2,090,156
	ANHEUSER BUSCH INBEV FIN	4.9% 01 Feb 2046	3,050,000	3,296,654
	ANHEUSER BUSCH INBEV FIN	4.7% 01 Feb 2036	1,645,000	1,730,323
	ANHEUSER BUSCH INBEV FIN	3.65% 01 Feb 2026	2,600,000	2,639,494
	ANHEUSER BUSCH INBEV FIN	4.625% 01 Feb 2044	2,085,000	2,168,494
	ANHEUSER BUSCH INBEV WOR	4.95% 15 Jan 2042	575,000	625,923
	ANTHEM INC	5.85% 15 Jan 2036	1,415,000	1,590,511
	AON PLC	4.75% 15 May 2045	575,000	581,200
	APACHE CORP	5.25% 01 Feb 2042	200,000	213,266
	APACHE CORP	4.75% 15 Apr 2043	1,645,000	1,694,396
	APPALACHIAN POWER CO	4.4% 15 May 2044	1,000,000	1,014,712
	APPLE INC	2.45% 04 Aug 2026	2,365,000	2,219,664
	APPLE INC	4.375% 13 May 2045	2,780,000	2,855,955
	APPLIED MATERIALS INC	5.85% 15 Jun 2041	540,000	646,347
	ARIZONA PUBLIC SERVICE	3.75% 15 May 2046	1,425,000	1,336,476
	ASTRAZENECA PLC	4.375% 16 Nov 2045	1,250,000	1,254,693
	ASTRAZENECA PLC	4% 18 Sep 2042	400,000	379,040
	AT+T INC	4.125% 17 Feb 2026	2,900,000	2,936,441
	AT+T INC	6.375% 01 Mar 2041	555,000	639,146
	AT+T INC	4.8% 15 Jun 2044	7,075,000	6,685,267
	AT+T INC	4.75% 15 May 2046	1,795,000	1,700,617
	ATMOS ENERGY CORP	5.5% 15 Jun 2041	480,000	553,582
	BAKER HUGHES INC	5.125% 15 Sep 2040	500,000	549,674
	BANK OF AMERICA CORP	5.875% 07 Feb 2042	1,000,000	1,208,646
	BANK OF AMERICA CORP	4.25% 22 Oct 2026	2,800,000	2,833,897
	BANK OF AMERICA CORP	4.875% 01 Apr 2044	365,000	396,051
	BARCLAYS PLC	5.25% 17 Aug 2045	1,120,000	1,199,172
	BARRICK PD AU FIN PTY LT	5.95% 15 Oct 2039	775,000	819,662
	BAXALTA INC	5.25% 23 Jun 2045	865,000	923,315
	BAY AREA CA TOLL AUTH TOLL BRI	7.043% 01 Apr 2050	1,250,000	1,771,613
	BECTON DICKINSON AND CO	4.685% 15 Dec 2044	1,735,000	1,797,365
	BERKSHIRE HATHAWAY ENERG	6.125% 01 Apr 2036	2,695,000	3,365,729
	BERKSHIRE HATHAWAY FIN	5.75% 15 Jan 2040	1,585,000	1,950,041
	BHP BILLITON FIN USA LTD	4.125% 24 Feb 2042	485,000	477,066
	BHP BILLITON FIN USA LTD	5% 30 Sep 2043	1,140,000	1,273,334
	BIOGEN INC	5.2% 15 Sep 2045	655,000	700,946
	BOEING CO	6.875% 15 Mar 2039	840,000	1,186,749
	BP CAPITAL MARKETS PLC	3.017% 16 Jan 2027	2,385,000	2,301,678
	BRISTOL MYERS SQUIBB CO	4.5% 01 Mar 2044	440,000	477,184
	BRITISH TELECOM PLC	9.125% 15 Dec 2030	500,000	762,840
	BURLINGTN NORTH SANTA FE	4.55% 01 Sep 2044	1,030,000	1,095,145
	BURLINGTN NORTH SANTA FE	4.7% 01 Sep 2045	980,000	1,072,624
	BURLINGTN NORTH SANTA FE	4.45% 15 Mar 2043	165,000	172,920

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			Shares/ Par Value	
	BURLINGTN NORTH SANTA FE	5.75% 01 May 2040	225,000	274,591
	BURLINGTN NORTH SANTA FE	7% 15 Dec 2025	500,000	637,344
	CALIFORNIA INSTITUTE OF	4.7% 01 Nov 2111	760,000	718,471
	CALIFORNIA ST	7.55% 01 Apr 2039	3,500,000	5,178,775
	CANADIAN NATL RAILWAY	6.2% 01 Jun 2036	750,000	970,513
	CANADIAN NATL RESOURCES	6.25% 15 Mar 2038	1,100,000	1,251,430
	CATERPILLAR INC	4.75% 15 May 2064	1,000,000	1,066,276
	CATERPILLAR INC	3.803% 15 Aug 2042	1,382,000	1,327,859
	CBS CORP	4.6% 15 Jan 2045	665,000	640,027
	CBS CORP	5.9% 15 Oct 2040	655,000	735,582
	CBS CORP	5.5% 15 May 2033	625,000	649,204
	CELGENE CORP	5% 15 Aug 2045	1,575,000	1,637,575
	CHARTER COMM OPT LLC/CAP	6.484% 23 Oct 2045	2,405,000	2,780,370
	CHUBB INA HOLDINGS INC	4.35% 03 Nov 2045	2,005,000	2,117,888
	CISCO SYSTEMS INC	5.9% 15 Feb 2039	1,000,000	1,269,977
	CISCO SYSTEMS INC	5.5% 15 Jan 2040	190,000	231,457
	CITIGROUP INC	4.3% 20 Nov 2026	3,255,000	3,284,712
	CITIGROUP INC	4.65% 30 Jul 2045	528,000	556,537
	CITIGROUP INC	5.3% 06 May 2044	1,365,000	1,470,344
	COMCAST CORP	4.65% 15 Jul 2042	1,400,000	1,457,568
	COMCAST CORP	4.25% 15 Jan 2033	2,100,000	2,185,397
	COMCAST CORP	6.5% 15 Nov 2035	1,565,000	2,004,105
	COMCAST CORP	6.95% 15 Aug 2037	375,000	511,467
	CONOCOPHILLIPS COMPANY	4.95% 15 Mar 2026	1,600,000	1,766,403
	CONOCOPHILLIPS COMPANY	4.3% 15 Nov 2044	940,000	935,026
	CONSOLIDATED EDISON CO O	5.85% 15 Mar 2036	525,000	633,658
	CONSOLIDATED EDISON CO O	3.95% 01 Mar 2043	1,980,000	1,916,361
	CRED SUIS GP FUN LTD	4.875% 15 May 2045	620,000	636,414
	CSX CORP	3.95% 01 May 2050	845,000	759,907
	CSX CORP	4.75% 30 May 2042	470,000	489,228
	CSX CORP	6.15% 01 May 2037	650,000	798,496
	CVS HEALTH CORP	2.875% 01 Jun 2026	1,615,000	1,539,365
	CVS HEALTH CORP	5.125% 20 Jul 2045	1,475,000	1,643,809
	DALLAS TX AREA RAPID TRANSIT S	5.022% 01 Dec 2048	675,000	790,574
	DEERE + COMPANY	3.9% 09 Jun 2042	660,000	660,883
	DENVER CO PUBLIC SCHS COPS	7.017% 15 Dec 2037	450,000	591,030
	DEUTSCHE TELEKOM INT FIN	8.75% 15 Jun 2030	1,000,000	1,470,115
	DEVON FINANCING CORP LLC	7.875% 30 Sep 2031	1,350,000	1,712,939
	DIAMOND 1 FIN/DIAMOND 2	6.02% 15 Jun 2026	605,000	655,394
	DOMINION RESOURCES INC	4.05% 15 Sep 2042	1,140,000	1,057,832
	DOMINION RESOURCES INC	5.95% 15 Jun 2035	1,785,000	2,062,650
	DOW CHEMICAL CO/THE	4.375% 15 Nov 2042	1,860,000	1,805,539
	DTE ENERGY CO	6.375% 15 Apr 2033	675,000	825,096
	DUKE ENERGY CAROLINAS	3.75% 01 Jun 2045	1,335,000	1,270,823
	DUKE ENERGY CAROLINAS	5.3% 15 Feb 2040	555,000	658,320
	DUKE ENERGY CAROLINAS	6.45% 15 Oct 2032	1,000,000	1,263,627
	DUKE ENERGY CORP	3.75% 01 Sep 2046	1,775,000	1,597,867
	DUKE ENERGY FLORIDA LLC	6.4% 15 Jun 2038	700,000	922,964
	E.I. DU PONT DE NEMOURS	4.9% 15 Jan 2041	350,000	366,812
	EASTMAN CHEMICAL CO	4.8% 01 Sep 2042	930,000	924,194
	ECOLAB INC	5.5% 08 Dec 2041	775,000	911,393
	ECOPETROL SA	5.875% 28 May 2045	510,000	440,640
	ELI LILLY + CO	3.7% 01 Mar 2045	435,000	412,650
	ENCANA CORP	6.5% 15 Aug 2034	730,000	786,312
	ENERGY TRANSFER PARTNERS	6.5% 01 Feb 2042	785,000	848,090
	ENERGY TRANSFER PARTNERS	6.625% 15 Oct 2036	1,175,000	1,273,191
	ENTERGY MISSISSIPPI INC	2.85% 01 Jun 2028	1,375,000	1,305,646
	ENTERPRISE PRODUCTS OPER	3.7% 15 Feb 2026	1,450,000	1,455,258
	ENTERPRISE PRODUCTS OPER	4.85% 15 Mar 2044	600,000	605,762
	ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	880,000	1,137,116
	ENTERPRISE PRODUCTS OPER	6.875% 01 Mar 2033	750,000	916,568
	ERAC USA FINANCE LLC	6.7% 01 Jun 2034	555,000	673,086
	EXELON GENERATION CO LLC	6.25% 01 Oct 2039	775,000	780,321
	EXELON GENERATION CO LLC	5.75% 01 Oct 2041	1,715,000	1,609,630
	EXPRESS SCRIPTS HOLDING	4.8% 15 Jul 2046	1,230,000	1,177,634
	EXPRESS SCRIPTS HOLDING	6.125% 15 Nov 2041	295,000	336,346
	EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	1,210,000	1,239,372
	FEDEX CORP	5.1% 15 Jan 2044	1,530,000	1,660,105
	FLORIDA POWER + LIGHT CO	5.25% 01 Feb 2041	675,000	795,263
	FLORIDA POWER + LIGHT CO	4.05% 01 Jun 2042	350,000	356,805
	FLORIDA POWER + LIGHT CO	5.625% 01 Apr 2034	900,000	1,090,631
	FORD MOTOR COMPANY	5.291% 08 Dec 2046	655,000	663,508
	FORD MOTOR CREDIT CO LLC	4.389% 08 Jan 2026	2,100,000	2,128,298
	GE CAPITAL INTL FUNDING	4.418% 15 Nov 2035	3,878,000	4,063,783
	GENERAL ELECTRIC CO	4.5% 11 Mar 2044	810,000	869,515
	GENERAL ELECTRIC CO	5.875% 14 Jan 2038	2,936,000	3,695,041
	GENERAL MOTORS CO	5.2% 01 Apr 2045	1,230,000	1,185,612
	GEORGE WASHINGTON UNIVER	3.545% 15 Sep 2046	500,000	426,858
	GEORGIA POWER COMPANY	5.65% 01 Mar 2037	1,280,000	1,482,487

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			Shares/ Par Value	
	GEORGIA POWER COMPANY	4.3% 15 Mar 2042	1,035,000	1,047,357
	GILEAD SCIENCES INC	2.95% 01 Mar 2027	645,000	617,303
	GILEAD SCIENCES INC	4.75% 01 Mar 2046	1,820,000	1,883,101
	GILEAD SCIENCES INC	4.8% 01 Apr 2044	810,000	841,076
	GLAXOSMITHKLINE CAP INC	6.375% 15 May 2038	1,115,000	1,466,508
	GOLDMAN SACHS GROUP INC	6.45% 01 May 2036	3,245,000	3,867,300
	GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	1,420,000	1,753,483
	GRUPO TELEVISIA SAB	5% 13 May 2045	700,000	594,013
	HALLIBURTON CO	5% 15 Nov 2045	1,520,000	1,639,236
	HCP INC	6.75% 01 Feb 2041	1,005,000	1,169,645
	HESS CORP	6% 15 Jan 2040	1,125,000	1,160,533
	HOME DEPOT INC	4.2% 01 Apr 2043	1,600,000	1,648,557
	HOME DEPOT INC	4.875% 15 Feb 2044	800,000	898,867
	HOME DEPOT INC	4.25% 01 Apr 2046	260,000	272,964
	HP ENTERPRISE CO	6.35% 15 Oct 2045	1,195,000	1,207,071
	HP INC	6% 15 Sep 2041	650,000	655,608
	HSBC HOLDINGS PLC	5.25% 14 Mar 2044	1,720,000	1,841,888
	HSBC HOLDINGS PLC	6.5% 15 Sep 2037	1,600,000	1,983,510
	HUSKY ENERGY INC	6.8% 15 Sep 2037	520,000	617,824
	ILLINOIS ST	5.1% 01 Jun 2033	2,575,000	2,275,837
	INDIANA MICHIGAN POWER	6.05% 15 Mar 2037	905,000	1,084,039
	INTEL CORP	4.1% 19 May 2046	1,355,000	1,343,045
	INTEL CORP	4.8% 01 Oct 2041	365,000	401,802
	INTER AMERICAN DEVEL BK	2% 02 Jun 2026	1,500,000	1,418,606
	INTERNATIONAL PAPER CO	5.15% 15 May 2046	810,000	844,724
	INTERNATIONAL PAPER CO	6% 15 Nov 2041	605,000	679,422
	INTL BK RECON + DEVELOP	4.75% 15 Feb 2035	445,000	540,483
	ITALY GOV T INT BOND	5.375% 15 Jun 2033	950,000	1,016,917
	JM SMUCKER CO	4.25% 15 Mar 2035	465,000	469,454
	JOHNSON + JOHNSON	3.7% 01 Mar 2046	1,450,000	1,428,776
	JOHNSON + JOHNSON	5.95% 15 Aug 2037	435,000	570,673
	JOHNSON CONTROLS INTL PL	1% 02 Jul 2064	1,015,000	946,548
	JOHNSON CONTROLS INTL PL	5.125% 14 Sep 2045	1,190,000	1,266,093
	JOHNSON CONTROLS INTL PL	5.7% 01 Mar 2041	570,000	646,182
*	JPMORGAN CHASE + CO	4.125% 15 Dec 2026	2,800,000	2,857,837
*	JPMORGAN CHASE + CO	4.95% 01 Jun 2045	800,000	853,047
*	JPMORGAN CHASE + CO	5.4% 06 Jan 2042	475,000	556,553
*	JPMORGAN CHASE + CO	5.5% 15 Oct 2040	1,700,000	2,008,066
	JUNIPER NETWORKS INC	5.95% 15 Mar 2041	645,000	659,744
	KELLOGG CO	4.5% 01 Apr 2046	925,000	903,932
	KFW	2% 02 May 2025	2,345,000	2,243,300
	KIMBERLY CLARK CORP	6.625% 01 Aug 2037	315,000	431,599
	KINDER MORGAN ENER PART	6.5% 01 Feb 2037	1,190,000	1,304,050
	KINDER MORGAN ENER PART	6.95% 15 Jan 2038	1,295,000	1,502,160
	KINDER MORGAN INC/DELAWA	5.3% 01 Dec 2034	2,235,000	2,268,179
	KRAFT HEINZ FOODS CO	4.375% 01 Jun 2046	1,095,000	1,030,372
	KRAFT HEINZ FOODS CO	3% 01 Jun 2026	960,000	901,284
	KRAFT HEINZ FOODS CO	5.2% 15 Jul 2045	1,415,000	1,481,239
	KROGER CO	5% 15 Apr 2042	520,000	548,876
	LABORATORY CORP OF AMER	4.7% 01 Feb 2045	960,000	948,232
*	LEGG MASON INC	5.625% 15 Jan 2044	985,000	959,189
	LOCKHEED MARTIN CORP	4.7% 15 May 2046	1,065,000	1,158,428
	LOCKHEED MARTIN CORP	4.85% 15 Sep 2041	925,000	1,017,965
	LOS ANGELES CA CMNTY CLG DIST	6.6% 01 Aug 2042	900,000	1,258,911
	LOS ANGELES CA DEPT WTR PWR	6.574% 01 Jul 2045	675,000	929,333
	LOS ANGELES CA UNIF SCH DIST	6.758% 01 Jul 2034	1,600,000	2,147,200
	LOWE S COS INC	4.375% 15 Sep 2045	1,240,000	1,277,439
	LYB INTL FINANCE BV	4.875% 15 Mar 2044	890,000	921,672
	MACYS RETAIL HLDGS INC	5.125% 15 Jan 2042	650,000	600,561
	MACYS RETAIL HLDGS INC	6.375% 15 Mar 2037	850,000	898,049
	MARATHON OIL CORP	6.6% 01 Oct 2037	585,000	639,301
	MARATHON PETROLEUM CORP	5% 15 Sep 2054	1,000,000	846,731
	MASS INSTITUTE OF TECH	4.678% 01 Jul 2114	590,000	593,916
	MASSACHUSETTS ST	4.91% 01 May 2029	1,300,000	1,500,837
	MCDONALD S CORP	4.6% 26 May 2045	630,000	650,512
	MCDONALD S CORP	6.3% 15 Oct 2037	1,105,000	1,388,304
	MCKESSON CORP	6% 01 Mar 2041	950,000	1,099,157
	MEDTRONIC INC	4.625% 15 Mar 2044	2,265,000	2,432,970
	MET TRANSPRTN AUTH NY REVENUE	6.814% 15 Nov 2040	1,000,000	1,327,960
*	METLIFE INC	4.6% 13 May 2046	1,265,000	1,331,707
*	METLIFE INC	6.5% 15 Dec 2032	1,925,000	2,417,631
	MICROSOFT CORP	4.45% 03 Nov 2045	3,105,000	3,308,126
	MICROSOFT CORP	2.4% 08 Aug 2026	2,455,000	2,319,231
	MICROSOFT CORP	3.5% 12 Feb 2035	2,000,000	1,925,160
	MICROSOFT CORP	5.3% 08 Feb 2041	615,000	731,236
	MIDAMERICAN ENERGY CO	4.25% 01 May 2046	945,000	973,282
	MOLSON COORS BREWING CO	4.2% 15 Jul 2046	1,175,000	1,095,482
	MONSANTO CO	4.4% 15 Jul 2044	935,000	903,674
	MORGAN STANLEY	4.3% 27 Jan 2045	1,760,000	1,753,961

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	MORGAN STANLEY	3.95% 23 Apr 2027	910,000	900,817
	MUNI ELEC AUTH OF GEORGIA	6.655% 01 Apr 2057	1,000,000	1,222,110
	MYLAN NV	3.95% 15 Jun 2026	1,845,000	1,726,640
	NATIONAL RURAL UTIL COOP	8% 01 Mar 2032	650,000	921,653
	NATIONWIDE BLDG SOCIETY	4% 14 Sep 2026	1,190,000	1,133,784
	NBCUNIVERSAL MEDIA LLC	6.4% 30 Apr 2040	1,490,000	1,926,743
	NEW JERSEY ST ECON DEV AUTH LE	7.425% 15 Feb 2029	1,100,000	1,310,419
	NEW JERSEY ST TRANSPRTN TRUST	6.561% 15 Dec 2040	1,000,000	1,095,350
	NEW JERSEY ST TURNPIKE AUTH	7.102% 01 Jan 2041	650,000	909,448
	NEW YORK CITY NY MUNI WTR FIN	5.724% 15 Jun 2042	225,000	284,175
	NEW YORK CITY NY MUNI WTR FIN	5.79% 15 Jun 2041	1,500,000	1,656,960
	NEW YORK NY	5.985% 01 Dec 2036	1,000,000	1,246,990
	NEW YORK ST DORM AUTH ST PERSO	5.427% 15 Mar 2039	600,000	721,056
	NEWELL BRANDS INC	5.5% 01 Apr 2046	1,130,000	1,297,269
	NEWMONT MINING CORP	4.875% 15 Mar 2042	475,000	445,669
	NEXEN ENERGY ULC	6.4% 15 May 2037	775,000	918,527
	NIKE INC	3.875% 01 Nov 2045	1,000,000	985,666
	NOBLE ENERGY INC	5.25% 15 Nov 2043	805,000	819,984
	NORFOLK SOUTHERN CORP	6% 15 Mar 2105	650,000	760,026
	NORTHERN STATES PWR MINN	3.4% 15 Aug 2042	605,000	555,132
	NORTHERN STATES PWR MINN	5.35% 01 Nov 2039	425,000	509,024
	NORTHROP GRUMMAN CORP	5.05% 15 Nov 2040	950,000	1,058,286
	NORTHROP GRUMMAN CORP	3.85% 15 Apr 2045	530,000	502,770
	NOVARTIS CAPITAL CORP	4% 20 Nov 2045	770,000	777,073
	NY + PRESBYTERIAN HOSPIT	4.063% 01 Aug 2056	290,000	271,330
	OCCIDENTAL PETROLEUM COR	4.625% 15 Jun 2045	665,000	691,937
	OGLETHORPE POWER CORP	4.25% 01 Apr 2046	985,000	941,667
	OHIO ST UNIV	4.8% 01 Jun 2111	430,000	423,236
	ONEOK PARTNERS LP	6.65% 01 Oct 2036	905,000	1,026,644
	ONEOK PARTNERS LP	6.85% 15 Oct 2037	480,000	558,136
	ORACLE CORP	4% 15 Jul 2046	1,425,000	1,363,007
	ORACLE CORP	4.125% 15 May 2045	1,320,000	1,279,291
	ORACLE CORP	3.25% 15 May 2030	2,100,000	2,046,452
	ORACLE CORP	5.375% 15 Jul 2040	425,000	493,897
	ORANGE SA	5.375% 13 Jan 2042	800,000	895,117
	PACIFIC GAS + ELECTRIC	4.45% 15 Apr 2042	1,025,000	1,076,548
	PACIFIC GAS + ELECTRIC	4.75% 15 Feb 2044	1,455,000	1,596,684
	PENNSYLVANIA ST	5.45% 15 Feb 2030	300,000	348,513
	PENNSYLVANIA ST TURNPIKE COMMI	5.511% 01 Dec 2045	500,000	602,465
	PEPSICO INC	4.45% 14 Apr 2046	1,065,000	1,134,308
	PEPSICO INC	3.45% 06 Oct 2046	1,570,000	1,430,250
	PEPSICO INC	4.25% 22 Oct 2044	740,000	764,222
	PETROLEOS MEXICANOS	6.5% 13 Mar 2027	1,945,000	2,006,268
	PETROLEOS MEXICANOS	5.625% 23 Jan 2046	1,020,000	846,600
	PETROLEOS MEXICANOS	6.5% 02 Jun 2041	2,500,000	2,341,375
	PFIZER INC	4.125% 15 Dec 2046	1,140,000	1,159,679
	PHILIP MORRIS INTL INC	4.25% 10 Nov 2044	810,000	799,802
	PHILIP MORRIS INTL INC	6.375% 16 May 2038	825,000	1,057,850
	PHILLIPS 66	4.875% 15 Nov 2044	1,135,000	1,198,634
	PLAINS ALL AMER PIPELINE	4.7% 15 Jun 2044	575,000	512,343
	PORT AUTH OF NEW YORK NEW JE	4.458% 01 Oct 2062	670,000	677,638
	PORT AUTH OF NEW YORK NEW JE	4.926% 01 Oct 2051	1,185,000	1,310,646
	PPL ELECTRIC UTILITIES	5.2% 15 Jul 2041	920,000	1,065,642
	PRES + FELLOWS OF HARVAR	3.15% 15 Jul 2046	1,270,000	1,136,269
	PROCTER + GAMBLE CO/THE	5.55% 05 Mar 2037	63,000	81,492
	PROGRESS ENERGY INC	7.75% 01 Mar 2031	1,000,000	1,375,966
	PROGRESSIVE CORP	4.35% 25 Apr 2044	950,000	985,365
	PROVINCE OF QUEBEC	7.5% 15 Sep 2029	1,150,000	1,611,381
*	PRUDENTIAL FINANCIAL INC	5.7% 14 Dec 2036	600,000	693,370
*	PRUDENTIAL FINANCIAL INC	4.6% 15 May 2044	1,180,000	1,228,052
	PSEG POWER LLC	8.625% 15 Apr 2031	625,000	762,993
	PUB SVC ELEC + GAS	5.5% 01 Mar 2040	490,000	585,671
	PUBLIC SERVICE COLORADO	3.55% 15 Jun 2046	1,095,000	1,011,541
	PUGET SOUND ENERGY INC	5.795% 15 Mar 2040	285,000	347,723
	PUGET SOUND ENERGY INC	6.274% 15 Mar 2037	355,000	444,908
	QUALCOMM INC	4.8% 20 May 2045	585,000	625,148
	QUEST DIAGNOSTICS INC	5.75% 30 Jan 2040	55,000	59,370
	RAYTHEON COMPANY	4.875% 15 Oct 2040	215,000	241,772
	REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	2,200,000	2,266,000
	REPUBLIC OF PERU	4.125% 25 Aug 2027	1,400,000	1,454,250
	REPUBLIC OF PERU	6.55% 14 Mar 2037	2,525,000	3,170,138
	REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	3,600,000	3,544,240
	REPUBLIC OF SOUTH AFRICA	6.25% 08 Mar 2041	725,000	792,788
	REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	3,000,000	2,700,000
	REYNOLDS AMERICAN INC	8.125% 01 May 2040	730,000	974,733
	REYNOLDS AMERICAN INC	6.15% 15 Sep 2043	760,000	917,033
	RIO TINTO FIN USA LTD	3.75% 15 Jun 2025	865,000	890,783
	RIO TINTO FIN USA LTD	5.2% 02 Nov 2040	560,000	637,146
	ROCKWELL COLLINS INC	4.8% 15 Dec 2043	850,000	892,917

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		Shares/ Par Value		
	ROGERS COMMUNICATIONS IN	7.5% 15 Aug 2038	1,020,000	1,341,468
	SAN DIEGO CNTY CA WTR AUTH FIN	6.138% 01 May 2049	425,000	553,830
	SEAGATE HDD CAYMAN	5.75% 01 Dec 2034	1,070,000	912,175
	SEMPRA ENERGY	6% 15 Oct 2039	600,000	714,929
	SHELL INTERNATIONAL FIN	4% 10 May 2046	2,340,000	2,237,646
	SHELL INTERNATIONAL FIN	4.55% 12 Aug 2043	1,275,000	1,329,611
	SOUTH CAROLINA ELEC+GAS	5.1% 01 Jun 2065	1,490,000	1,633,679
	SOUTHERN CAL EDISON	4.05% 15 Mar 2042	850,000	856,756
	SOUTHERN CAL EDISON	3.6% 01 Feb 2045	775,000	733,073
	SOUTHERN CAL EDISON	6% 15 Jan 2034	775,000	958,316
	SOUTHERN CAL EDISON	5.35% 15 Jul 2035	350,000	410,283
	SOUTHERN CALIF GAS CO	5.125% 15 Nov 2040	1,200,000	1,379,574
	SOUTHERN COPPER CORP	7.5% 27 Jul 2035	825,000	952,791
	SPECTRA ENERGY PARTNERS	5.95% 25 Sep 2043	730,000	826,193
	SSGA	G STIFF ERISA QUALIFIED	4,856,607	4,856,607
	ST JUDE MEDICAL LLC	4.75% 15 Apr 2043	830,000	812,405
	STATOIL ASA	5.1% 17 Aug 2040	1,440,000	1,604,640
	STRYKER CORP	4.625% 15 Mar 2046	540,000	550,626
	SUNCOR ENERGY INC	6.5% 15 Jun 2038	1,270,000	1,622,730
	SUNOCO LOGISTICS PARTNER	5.3% 01 Apr 2044	1,370,000	1,322,723
	SYSCO CORPORATION	4.5% 01 Apr 2046	425,000	428,482
	TARGET CORP	6.35% 01 Nov 2032	726,000	929,581
	TARGET CORP	4% 01 Jul 2042	565,000	561,859
	TELEFONICA EMISIONES SAU	7.045% 20 Jun 2036	900,000	1,044,636
	TEVA PHARMACEUTICALS NE	4.1% 01 Oct 2046	1,565,000	1,340,989
	TEXAS ST	5.517% 01 Apr 2039	400,000	502,860
	TEXAS ST	4.631% 01 Apr 2033	900,000	1,017,873
	TEXAS ST TRANSPRTN COMMISSION	5.178% 01 Apr 2030	675,000	791,627
	THERMO FISHER SCIENTIFIC	5.3% 01 Feb 2044	810,000	906,269
	TIME WARNER CABLE LLC	6.55% 01 May 2037	2,105,000	2,382,969
	TIME WARNER INC	3.875% 15 Jan 2026	1,500,000	1,501,616
	TRANSCANADA PIPELINES	5% 16 Oct 2043	1,500,000	1,666,199
	TRAVELERS COS INC	4.6% 01 Aug 2043	935,000	1,010,948
	UNION PACIFIC CORP	4.05% 15 Nov 2045	1,960,000	1,972,634
	UNITED MEXICAN STATES	4.75% 08 Mar 2044	3,045,000	2,768,819
	UNITED MEXICAN STATES	6.75% 27 Sep 2034	3,895,000	4,615,575
	UNITED MEXICAN STATES	6.05% 11 Jan 2040	1,000,000	1,081,500
	UNITED PARCEL SERVICE	4.875% 15 Nov 2040	825,000	943,556
	UNITED TECHNOLOGIES CORP	4.5% 01 Jun 2042	2,045,000	2,188,976
	UNITEDHEALTH GROUP INC	3.45% 15 Jan 2027	1,675,000	1,701,515
	UNITEDHEALTH GROUP INC	3.95% 15 Oct 2042	600,000	584,316
	UNITEDHEALTH GROUP INC	4.25% 15 Mar 2043	470,000	479,643
	UNITEDHEALTH GROUP INC	6.5% 15 Jun 2037	1,680,000	2,159,089
	UNIV OF CALIFORNIA CA REVENUES	5.946% 15 May 2045	400,000	494,648
	UNIV OF CALIFORNIA CA RGTS MED	6.548% 15 May 2048	1,000,000	1,334,090
	UNIV OF SOUTHERN CALIFOR	3.028% 01 Oct 2039	1,000,000	888,178
	US TREASURY N/B	2.25% 15 Aug 2046	800,000	672,656
	VALE SA	5.625% 11 Sep 2042	1,820,000	1,610,700
	VALERO ENERGY CORP	6.625% 15 Jun 2037	895,000	1,047,476
	VERIZON COMMUNICATIONS	5.012% 21 Aug 2054	5,654,000	5,624,384
	VERIZON COMMUNICATIONS	4.522% 15 Sep 2048	602,000	577,265
	VERIZON COMMUNICATIONS	4.672% 15 Mar 2055	2,608,000	2,449,199
	VERIZON COMMUNICATIONS	6.55% 15 Sep 2043	270,000	337,224
	VERIZON COMMUNICATIONS	5.05% 15 Mar 2034	1,185,000	1,247,848
	VERIZON COMMUNICATIONS	4.75% 01 Nov 2041	1,480,000	1,461,419
	VIACOM INC	4.5% 27 Feb 2042	550,000	455,940
	VIACOM INC	4.85% 15 Dec 2034	1,715,000	1,528,874
	VIRGINIA ELEC + POWER CO	4% 15 Nov 2046	590,000	588,215
	VISA INC	4.3% 14 Dec 2045	1,300,000	1,372,168
	VODAFONE GROUP PLC	6.15% 27 Feb 2037	1,405,000	1,575,522
	VOYA FINANCIAL INC	5.7% 15 Jul 2043	545,000	594,572
	WACHOVIA CORP	5.5% 01 Aug 2035	1,400,000	1,550,150
	WAL MART STORES INC	4% 11 Apr 2043	2,000,000	2,009,146
	WAL MART STORES INC	5% 25 Oct 2040	2,875,000	3,308,737
	WALT DISNEY COMPANY/THE	1.85% 30 Jul 2026	2,240,000	2,016,659
	WALT DISNEY COMPANY/THE	4.125% 01 Jun 2044	515,000	532,431
	WASHINGTON ST	5.481% 01 Aug 2039	650,000	802,484
	WEA FINANCE LLC/WESTFIEL	4.75% 17 Sep 2044	830,000	820,427
	WELLS FARGO + COMPANY	4.9% 17 Nov 2045	290,000	297,865
	WELLS FARGO + COMPANY	4.65% 04 Nov 2044	1,275,000	1,254,895
	WELLS FARGO + COMPANY	4.3% 22 Jul 2027	2,100,000	2,160,005
	WELLS FARGO + COMPANY	5.375% 02 Nov 2043	5,000	5,518
	WELLS FARGO + COMPANY	5.606% 15 Jan 2044	1,750,000	1,982,822
	WELLS FARGO + COMPANY	4.1% 03 Jun 2026	1,175,000	1,190,497
	WELLTOWER INC	6.5% 15 Mar 2041	585,000	699,671
	WESTERN GAS PARTNERS LP	5.45% 01 Apr 2044	590,000	607,678
	WILLIAMS PARTNERS LP	4.9% 15 Jan 2045	1,015,000	938,070
	WISC ELEC POWER	5.7% 01 Dec 2036	392,000	477,971
	WYETH LLC	5.95% 01 Apr 2037	2,405,000	3,026,565

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			Shares/ Par Value	
	XEROX CORPORATION	6.75% 15 Dec 2039	1,160,000	1,164,642
			Total EXHIBIT F - Long-Term Corporate Bond Fund	\$ 479,971,733

n / a - Cost is not applicable

**EXHIBIT G - International Real Estate Index Fund
(Managed by BlackRock Institutional Trust Company)**

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2016

Schedule H, line 4i-Schedule of Assets (Held At End of Year)

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	ACTIVIA PROPERTIES INC	REIT	328	\$ 1,549,605
	ADLER REAL ESTATE AG	COMMON STOCK	22,909	349,992
	ADO PROPERTIES SA	COMMON STOCK	25,177	849,033
	ADVANCE RESIDENCE INVESTMENT	REIT	1,047	2,773,743
	AEDIFICA	REIT	10,118	758,456
	AEON MALL CO LTD	COMMON STOCK	104,300	1,466,671
	AEON REIT INVESTMENT CORP	REIT	704	771,565
	AFFINE	REIT	8,742	137,794
	ALLIED PROPERTIES REAL ESTAT	REIT	71,113	1,906,351
	ANF IMMOBILIER	REIT EUR1.0	9,518	203,296
	ARTIS REAL ESTATE INVESTMENT	REIT	119,887	1,135,353
	ASCENDAS REAL ESTATE INV TRT	REIT	1,835,928	2,875,520
	ASSURA PLC	REIT GBP.1	1,621,584	1,147,102
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	119,772	86,727
	AZ. BGP HOLDINGS	COMMON STOCK	6,007,914	89
	BEFIMMO	REIT	15,532	874,006
	BENI STABILI SPA	REIT EUR.1	1,076,075	615,938
	BIG YELLOW GROUP PLC	REIT GBP.1	116,495	991,310
	BOARDWALK REAL ESTATE INVEST	REIT	30,119	1,092,643
	BRITISH LAND CO PLC	REIT GBP.25	803,969	6,246,023
	BWP TRUST	REIT	390,155	843,511
	CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	56,465	1,040,016
	CAN APARTMENT PROP REAL ESTA	REIT	109,750	2,567,285
	CAN REAL ESTATE INVEST TRUST	REIT	60,776	2,098,303
	CANADIAN DOLLAR	FOREIGN CURRENCY	68,569	51,131
	CAPITAL + COUNTIES PROPRTIE	COMMON STOCK GBP.25	578,747	2,120,397
	CAPITAL + REGIONAL PLC	REIT GBP.01	493,903	335,379
	CAPITALAND COMMERCIAL TRUST	REIT	1,579,700	1,609,328
	CAPITALAND MALL TRUST	REIT	2,093,700	2,720,952
	CASTELLUM AB	COMMON STOCK SEK.5	208,637	2,867,562
	CDL HOSPITALITY TRUSTS	REIT	491,700	455,821
	CHAMPION REIT	REIT	1,920,000	1,038,420
	CHARTER HALL RETAIL REIT	REIT	285,752	874,706
	CHARTWELL RETIREMENT RESIDEN	UNIT	151,466	1,654,656
	CITYCON OYJ	COMMON STOCK	313,582	773,197
	COFINIMMO	REIT	16,312	1,869,055
	COMINAR REAL ESTATE INV TR U	REIT	143,362	1,573,609
	CROMBIE REAL ESTATE INVESTME	REIT	87,916	890,272
	CROMWELL PROPERTY GROUP	REIT	1,158,025	825,301
	D CARNEGIE + CO AB	COMMON STOCK SEK.16	42,594	511,362
	DAEJAN HOLDINGS PLC	COMMON STOCK GBP.25	4,755	363,075
	DAIWA HOUSE REIT INVESTMENT	REIT	1,104	2,797,479
	DAIWA OFFICE INVESTMENT CORP	REIT	266	1,344,812
	DERWENT LONDON PLC	REIT GBP.05	78,551	2,687,381
	DEUTSCHE EUROSHOP AG	COMMON STOCK	36,349	1,483,409
	DEUTSCHE WOHNEN AG BR	COMMON STOCK	268,242	8,428,631
	DEXUS PROPERTY GROUP	REIT	763,520	5,332,700
	DIC ASSET AG	COMMON STOCK	37,901	363,362
	DIOS FASTIGHETER AB	COMMON STOCK SEK2.0	34,017	224,807
	DREAM GLOBAL REAL ESTATE INV	REIT	118,865	837,608
	DREAM OFFICE REAL ESTATE INV	REIT	85,592	1,247,771
	ENTRA ASA	COMMON STOCK NOK1.0	75,100	748,179
	EURO CURRENCY	FOREIGN CURRENCY	38,318	40,416
	EUROCOMMERCIAL PROPRTIE CV	DUTCH CERT EUR5.0	34,982	1,349,483
	F+C COMMERCIAL PROPERTY TRUST	F+C COMMERCIAL PROPERTY TRUS	485,175	817,440
	F+C UK REAL ESTATE INVESTMEN	REIT	323,595	395,755
	FABEGE AB	COMMON STOCK SEK30.82	104,777	1,714,952
	FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	74,212	1,501,553
	FIRST CAPITAL REALTY INC	COMMON STOCK	76,860	1,184,666
	FONCIERE DES REGIONS	REIT EUR3.0	29,364	2,566,389
	FORTUNE REIT	REIT	1,118,000	1,283,332
	FRONTIER REAL ESTATE INVEST	REIT	403	1,725,763
	FUKUOKA REIT CORP	REIT	644	1,020,497
	GECINA SA	REIT EUR7.5	31,477	4,360,470
	GLP J REIT	REIT	1,809	2,088,020
	GPT GROUP	REIT NPV	1,411,692	5,136,466
	GRAND CITY PROPERTIES	COMMON STOCK EUR.1	82,927	1,509,115
	GREAT PORTLAND ESTATES PLC	REIT GBP.125	287,185	2,368,016
	GREEN REIT PLC	REIT EUR.1	487,879	705,463

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		Shares/ Par Value		
	H+R REAL ESTATE INV REIT UTS	REIT	223,897	3,734,817
	HAMBORNER REIT AG	REIT	86,526	823,960
	HAMMERSON PLC	REIT GBP.25	621,915	4,393,345
	HANG LUNG PROPERTIES LTD	COMMON STOCK	1,566,000	3,279,515
	HANSTEEN HOLDINGS PLC	REIT GBP.1	740,309	1,037,477
	HEMFOSA FASTIGHETER AB	COMMON STOCK SEK1.0	71,654	669,373
	HIBERNIA REIT PLC	REIT EUR.1	688,162	896,173
	HISPANIA ACTIVOS INMOBILIARI	REIT EUR1.0	53,123	626,581
	HONG KONG DOLLAR	FOREIGN CURRENCY	214,968	27,727
	HUFVUDSTADEN AB A SHS	COMMON STOCK SEK5.0	87,728	1,387,371
	HULIC CO LTD	COMMON STOCK	291,600	2,591,855
	HYSAN DEVELOPMENT CO	COMMON STOCK	485,000	1,999,812
	IMMOBILIARE GRANDE DISTRIBUZ	REIT	301,694	230,347
	INDUSTRIAL + INFRASTRUCTURE	REIT	222	1,058,825
	INMOBILIARIA COLONIAL SA	COMMON STOCK EUR2.5	210,105	1,459,976
	INTERVEST OFFICES+WAREHOUSES	REIT	12,614	317,894
	INTU PROPERTIES PLC	REIT GBP.5	659,351	2,296,485
	INVESTA OFFICE FUND	REIT	458,881	1,570,422
	INVINCIBLE INVESTMENT CORP	REIT	2,646	1,189,870
	JAPAN EXCELLENT INC	REIT	1,086	1,381,039
	JAPAN HOTEL REIT INVESTMENT	REIT	2,724	1,833,012
	JAPAN LOGISTICS FUND INC	REIT	779	1,643,768
	JAPAN PRIME REALTY INVESTMEN	REIT	688	2,715,918
	JAPAN REAL ESTATE INVESTMENT	REIT	1,005	5,492,094
	JAPAN RENTAL HOUSING INVESTM	REIT	1,520	1,021,704
	JAPAN RETAIL FUND INVESTMENT	REIT	2,099	4,259,963
	JAPANESE YEN	FOREIGN CURRENCY	43,278	371
	KENEDIX OFFICE INVESTMENT CO	REIT	262	1,507,910
	KEPPEL REIT 1	REIT	1,576,400	1,111,342
	KILLAM APARTMENT REAL ESTATE	REIT	67,424	600,308
	KIWI PROPERTY GROUP LTD	COMMON STOCK	1,084,648	1,046,335
	KLEPIERRE	REIT EUR1.4	161,350	6,349,989
	KLOVERN AB B SHS	COMMON STOCK	440,527	462,344
	KUNGSLEDEN AB	COMMON STOCK SEK.42	124,362	789,260
	LAND SECURITIES GROUP PLC	REIT GBP.1	617,502	8,178,754
	LAR ESPANA REAL ESTATE SOCIM	REIT EUR2.0	68,196	505,583
	LEASINVEST REAL ESTATE SCA	REIT	1,680	186,923
	LEG IMMOBILIEN AG	COMMON STOCK	50,120	3,895,891
	LINK REIT	REIT	1,786,000	11,535,076
	LONDONMETRIC PROPERTY PLC	REIT GBP.1	542,423	1,038,819
	MAPLETREE COMMERCIAL TRUST	REIT	1,506,155	1,452,248
	MAPLETREE INDUSTRIAL TRUST	REIT	1,011,100	1,150,231
	MAPLETREE LOGISTICS TRUST 20	REIT	1,157,547	814,900
	MEDICX FUND LTD	CLOSED-END FUND	490,589	543,796
	MERCIALYS	REIT EUR1.0	33,271	675,560
	MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	276,662	3,020,117
	MILESTONE APARTMENTS REAL ES	REIT	69,719	987,779
	MINI MSCI EAFE MAR17	IFUS 20170317	650	3,885
	MORI HILLS REIT INVESTMENT C	REIT	1,315	1,781,281
	MORI TRUST SOGO REIT INC	REIT	935	1,479,637
	NEW ISRAELI SHEQEL	FOREIGN CURRENCY	5,663	1,471
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	40,109	27,968
	NEWRIVER REIT PLC	REIT	186,878	790,154
	NIPPON ACCOMMODATIONS FUND	REIT	407	1,783,921
	NIPPON BUILDING FUND INC	REIT	1,036	5,752,328
	NOMURA REAL ESTATE MASTER FU	REIT	3,258	4,937,456
	NORTHVIEW APARTMENT REAL EST	REIT	40,264	602,586
	NORWEGIAN KRONE	FOREIGN CURRENCY	8,862	1,030
	NORWEGIAN PROPERTY ASA	COMMON STOCK NOK.5	173,950	201,896
	NSI NV	REIT EUR.46	127,573	482,004
	ORIX JREIT INC	REIT	2,047	3,237,118
	POUND STERLING	FOREIGN CURRENCY	12,959	16,013
	PREMIER INVESTMENT CORP	REIT	1,188	1,407,215
	PRIMARY HEALTH PROPERTIES	REIT GBP.125	624,412	854,603
	PSP SWISS PROPERTY AG REG	COMMON STOCK CHF.1	31,390	2,717,489
	PURE INDUSTRIAL REAL ESTATE	REIT	242,667	1,011,527
	REDEFINE INTERNATIONAL PLC	REIT GBP.08	1,128,274	546,057
	RIOCAN REAL ESTATE INVST TR	REIT	255,726	5,078,098
	SAFESTORE HOLDINGS PLC	REIT GBP.01	188,398	812,495
	SCENTRE GROUP	REIT	4,000,557	13,473,313
	SEGRO PLC	REIT GBP.1	650,336	3,690,071
	SEKISUI HOUSE REIT INC	REIT	839	1,076,715
	SEKISUI HOUSE SI RESIDENTIAL	REIT	999	1,114,405
	SHAFTESBURY PLC	REIT GBP.25	188,764	2,116,524
	SHOPPING CENTRES AUSTRALASIA	REIT	584,813	937,245
	SINGAPORE DOLLAR	FOREIGN CURRENCY	28,220	19,534
	SMART REAL ESTATE INVESTMENT	REIT	90,069	2,168,695
	SPI 200 FUTURES MAR17	XSFE 20170316	125	7,549
	SPONDA OYJ	COMMON STOCK	195,361	901,453

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	STANDARD LIFE INV PROP INC	REIT GBP.01	236,326	252,568
	SUNTEC REIT	REIT	1,958,000	2,225,470
	SWEDISH KRONA	FOREIGN CURRENCY	100,224	11,032
	SWISS FRANC	FOREIGN CURRENCY	3,264	3,211
	TARGET HEALTHCARE REIT LTD	REIT	198,080	276,349
	TECHNOPOLIS OYJ	COMMON STOCK	122,602	404,140
	TLG IMMOBILIEN AG	COMMON STOCK	47,516	895,626
	TOKYU REIT INC	REIT	854	1,084,206
	TRITAX BIG BOX REIT PLC	REIT GBP.01	935,820	1,612,091
	UK COMMERCIAL PROPERTY TRUST L	CLOSED-END FUND	624,432	651,867
	UNIBAIL RODAMCO SE	REIT EUR5.0	77,279	18,458,407
	UNITED URBAN INVESTMENT CORP	REIT	2,277	3,472,532
	US DOLLAR		(118,918)	(118,918)
	VASTNED RETAIL NV	REIT EUR5.0	15,357	597,358
	VICINITY CENTRES	REIT	2,596,534	5,635,646
	VONOVIA SE	COMMON STOCK	368,372	12,023,209
	WAREHOUSES DE PAUW SCA	REIT	13,058	1,169,020
	WCM BETEILIGUNGS + GRUND AG	COMMON STOCK	90,347	249,059
	WERELDHAVE BELGIUM NV	REIT	1,738	197,436
	WERELDHAVE NV	REIT EUR1.0	31,942	1,439,169
	WESTFIELD CORP	MISC.	1,517,712	10,335,651
	WHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5	52,722	981,997
	WORKSPACE GROUP PLC	REIT GBP1.0	97,480	950,669
	Currency Contract	JPY/USD		(136)
	Currency Contract	USD/AUD		(287)
	Total: EXHIBIT G - International Real Estate Index Fund			\$ 323,810,463

n / a - Cost is not applicable

EXHIBIT H - High Yield and Emerging Markets Bond Fund
(Managed by Pacific Management Investment Company)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2016

Schedule H, line 4i-Schedule of Assets (Held At End of Year)

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	90DAY EUR FUTR MAR19	XCME 20190318	24,500,000	\$ (42,062)
	90DAY EUR FUTR MAR20	XCME 20200316	24,500,000	(33,075)
	90DAY EUR FUTR SEP19	XCME 20190916	36,750,000	(25,713)
	90DAY EUR FUTR SEP20	XCME 20200914	36,750,000	(9,800)
	ADT CORP	4.875% 15 Jul 2032	500,000	410,000
	AERCAP IRELAND CAP/GLOBA	4.5% 15 May 2021	1,250,000	1,295,438
	AERCAP IRELAND CAP/GLOBA	4.625% 30 Oct 2020	750,000	780,000
	ALLY FINANCIAL INC	4.125% 30 Mar 2020	300,000	303,000
	ALLY FINANCIAL INC	3.6% 21 May 2018	1,000,000	1,007,500
	ALLY FINANCIAL INC	8% 15 Mar 2020	404,000	457,530
	ALLY FINANCIAL INC	4.75% 10 Sep 2018	1,550,000	1,596,500
	ALLY FINANCIAL INC	8% 01 Nov 2031	1,000,000	1,159,920
	ALROSA FINANCE SA	7.75% 03 Nov 2020	1,400,000	1,579,788
	ALTICE LUXEMBOURG SA	7.25% 15 May 2022	3,800,000	4,284,084
	AMER AIRLN PT TRS 11 I	7% 31 Jul 2019	59,840	61,636
	AMERICAN INTL GROUP	6.25% 01 May 2036	200,000	239,163
	ANCESTRY COM OPERATIONS INC	1% 19 Oct 2023	2,500,000	2,522,650
	ARQIVA BROADC FINANCE PL	9.5% 31 Mar 2020	100,000	131,172
	ASHLAND LLC	3.875% 15 Apr 2018	400,000	410,500
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	94,424	68,373
	BANC OF AMERICA COMMERCIAL MOR	1% 10 Jun 2049	1,448,331	1,456,459
	BANCO NAC DE DESEN ECONO	4.125% 15 Sep 2017	300,000	322,374
	BANCO POPULAR ESPANOL SA	1% 29 Oct 2049	100,000	105,615
	BARCLAYS BANK PLC	7.625% 21 Nov 2022	2,725,000	2,990,688
	BARCLAYS BANK PLC	1% 10 Apr 2023	600,000	630,840
	BARCLAYS BANK PLC	1.64067% 08 Sep 2017	500,000	500,000
	BARCLAYS PLC	1% 29 Dec 2049	600,000	738,783
	BLACKSTONE CQP HOLDCO LP	2.324% 19 Mar 2019	1,381,938	1,392,303
	BONOS Y OBLIG DEL ESTADO	2.75% 31 Oct 2024	100,000	118,593
	BRAZILIAN REAL	FOREIGN CURRENCY	960	295
	BUONI POLIENNALI DEL TES	2.5% 01 Dec 2024	100,000	113,579
	BWPC0DSY5 CDS EUR P F 1.00000	1% 20 Dec 2021	(2,500,000)	(2,672,641)
	BWPC0DSY5 CDS EUR R V 03MEVENT	1% 20 Dec 2021	2,500,000	2,636,875
	BWPC0DTU2 CDS USD P F 1.00000	1% 20 Dec 2021	(3,000,000)	(3,045,393)
	BWPC0DTU2 CDS USD R V 03MEVENT	1% 20 Dec 2021	3,000,000	3,000,000
	BWU00DZ12 IRS JPY P F .15000	0.15% 22 Mar 2018	(1,980,000,000)	(17,003,598)
	BWU00DZ12 IRS JPY R V 06MLIBOR	1% 22 Mar 2018	1,980,000,000	16,976,036
	BWU00JOH3 IRS EUR P F .00000	0% 15 Mar 2022	(3,900,000)	(4,090,882)
	BWU00JOH3 IRS EUR R V 06MEURIB	1% 15 Mar 2022	3,900,000	4,113,525
	BWU00JY74 IRS GBP P F 1.00000	1% 15 Mar 2027	(4,200,000)	(5,060,892)
	BWU00JY74 IRS GBP R V 06MLIBOR	1% 15 Mar 2027	4,200,000	5,189,728
	CALIFORNIA RESOURCES CRP	8% 15 Dec 2022	541,000	481,490
	CANADIAN DOLLAR	FOREIGN CURRENCY	4,619	3,444
	CBS RADIO INC	1% 17 Oct 2023	815,094	822,226
	CCMSCZUS2 CCPC COC EQUITY	MORGAN STANLEY CASH COLLATERAL	1,882,000	1,882,000
	CCRE CO LP/FIN CORP	7.75% 15 Feb 2018	500,000	500,000
	CHARTER COMMUNICATIONS OPERAT	1% 01 Jul 2020	195,443	196,258
	CHARTER COMMUNICATIONS OPERAT	1% 03 Jan 2021	781,772	784,813
	CHENIERE CORP CHRISTI HD	5.875% 31 Mar 2025	1,600,000	1,632,496
	CHESAPEAKE ENERGY CORP	6.25% 15 Jan 2017	4,200,000	4,395,795
	CHS/COMMUNITY HEALTH SYS	5.125% 01 Aug 2021	400,000	371,000
	CIT GROUP INC	6.625% 01 Apr 2018	1,750,000	1,844,063
	CIT GROUP INC	5.25% 15 Mar 2018	250,000	259,063
	CIT GROUP INC	4.25% 15 Aug 2017	2,359,000	2,391,436
	CNOOC FINANCE 2014 ULC	4.25% 30 Apr 2024	1,500,000	1,534,646
	COLOMBIAN PESO	FOREIGN CURRENCY	800,574	267
	COSTA RICA GOVERNMENT	7.158% 12 Mar 2045	200,000	185,320
	CRED SUIS GP FUN LTD	3.75% 26 Mar 2025	1,000,000	984,802
	CREDIT AGRICOLE SA	1% 19 Sep 2033	800,000	860,600
	CREDIT AGRICOLE SA	1% 29 Dec 2049	200,000	202,018
	CREDIT SUISSE	6.5% 08 Aug 2023	2,000,000	2,124,500
	CREDIT SUISSE FIRST BOSTON MOR	1% 25 Jun 2033	15,972	15,736
	CREDIT SUISSE MORTGAGE TRUST	5.361% 15 Feb 2040	80,396	80,298
	CREDIT SUISSE NY	1.64067% 12 Sep 2017	2,500,000	2,500,000
	CSC HOLDINGS LLC	7.875% 15 Feb 2018	590,000	622,450
	CSC HOLDINGS LLC	8.625% 15 Feb 2019	3,250,000	3,591,250
	CVS PASS THROUGH TRUST	6.943% 10 Jan 2030	1,676,331	1,966,153
	DELOS FIN S A R L	1% 06 Mar 2021	2,200,000	2,214,146

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		Shares/ Par Value		
	DENBURY RESOURCES INC	4.625% 15 Jul 2023	300,000	240,750
	DEUTSCHE BANK AG	4.25% 14 Oct 2021	1,000,000	1,003,856
	DEUTSCHE BANK AG LONDON	1.35% 30 May 2017	100,000	99,783
	DIAMOND RESORTS INTL INC	1% 11 Aug 2023	99,750	99,750
	DIAMOND RESORTS INTL INC	7.75% 01 Sep 2023	331,000	331,000
	DISH DBS CORP	7.875% 01 Sep 2019	1,900,000	2,109,000
	DOLLAR TREE INC	5.25% 01 Mar 2020	100,000	103,000
	DOMINICAN REPUBLIC	6.85% 27 Jan 2045	400,000	377,888
	DOMINICAN REPUBLIC	7.45% 30 Apr 2044	200,000	202,000
	ENDO FIN LLC/ENDO FINCO	5.375% 15 Jan 2023	400,000	339,000
	ENDO LUX FINANCE COMPANY	1% 26 Sep 2022	297,000	298,274
	ENERGY FUTURE INTERMEDIATE HL	1% 30 Jun 2017	4,555,550	4,581,744
	EQUINIX INC	4.875% 01 Apr 2020	300,000	309,000
	ESC LEHMAN BRTH HLDH PROD	1% 31 Dec 2049	800,000	46,400
	EURO CURRENCY	FOREIGN CURRENCY	32,196	33,958
	FED REPUBLIC OF BRAZIL	5.625% 21 Feb 2047	700,000	614,250
	FLYING FORTRESS INC	1% 30 Apr 2020	100,000	100,400
	FNMA TBA 30 YR 3	3% 13 Feb 2047	4,500,000	4,463,595
	FNMA TBA 30 YR 3.5	3.5% 13 Feb 2047	7,100,000	7,265,990
	FNMA TBA 30 YR 3.5	3.5% 18 Jan 2047	5,000,000	5,124,610
	FNMA TBA 30 YR 3.5	3.5% 18 Jan 2047	(5,000,000)	(5,124,610)
	FUTURES MORGAN STANLEY COC	SWAP CASH COLLATERAL USD	485,000	485,000
	GARDNER DENVER INC	1% 30 Jul 2020	713,062	705,204
	GENERALITAT DE CATALUNYA	4.9% 15 Sep 2021	150,000	168,959
	GENESIS ENERGY LP/GENESI	5.75% 15 Feb 2021	400,000	404,000
	GOLDMAN SACHS BANK USA COC	SWAP CASH COLLATERAL USD	324,000	324,000
	HARVEST OPERATIONS CORP	2.33% 14 Apr 2021	90,000	88,230
	HCA INC	4.5% 15 Feb 2027	1,000,000	982,500
	HILAND PART LP/CORP	5.5% 15 May 2022	100,000	104,459
	HILTON WORLDWIDE FIN LLC	1% 25 Oct 2023	709,584	717,212
	HILTON WORLDWIDE FIN LLC	1% 26 Oct 2020	52,190	52,618
	HIPOTECARIA SU CASITA SA	7.5% 29 Jun 2018	88,813	4,441
	HSBC HOLDINGS PLC	1% 05 Jan 2022	1,000,000	1,018,633
	HUNGARIAN FORINT	FOREIGN CURRENCY	45,986	157
	INTERGAS FINANCE BV	6.375% 14 May 2017	200,000	201,408
	INTL LEASE FINANCE CORP	6.25% 15 May 2019	200,000	215,000
	JAPANESE YEN	FOREIGN CURRENCY	8,120,580	69,624
	JEFFERIES FIN LLC / JFIN	6.875% 15 Apr 2022	1,900,000	1,833,500
	JP MORGAN CHASE COMMERCIAL MOR	1% 15 May 2041	1,000,000	1,020,387
	JP MORGAN CHASE COMMERCIAL MOR	1% 18 Mar 2051	5,449,004	5,450,413
	JP MORGAN CHASE COMMERCIAL MOR	5.44% 12 Jun 2047	80,702	80,646
	KBC BANK NV	1% 25 Jan 2023	1,000,000	1,054,500
	KINDER MORGAN ENER PART	6.375% 01 Mar 2041	400,000	433,907
	KINGDOM OF BAHRAIN	5.5% 31 Mar 2020	300,000	312,480
	LAS VEGAS SANDS LLC	1% 19 Dec 2020	875,693	879,659
	LEHMAN BROTHERS HOLDINGS	1% 10 Jan 2009	400,000	23,000
	LSI OPEN POSITION NET ASSET	0.01% 31 Dec 2060	171,451	12,430
	MAJAPAHIT HOLDING BV	7.75% 20 Jan 2020	100,000	112,250
	MALAYSIAN RINGGIT	FOREIGN CURRENCY	580	129
	MALLINCKRODT INTL FIN	4.75% 15 Apr 2023	3,010,000	2,618,700
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	19,257,875	934,780
	MEXICO CETES	0.01% 02 Feb 2017	30,000,000	144,831
	MITSUBISHITST+BNK CC	1.57028% 19 Sep 2017	300,000	300,000
	MORGAN STANLEY CAP SVCS BOC	SWAP CASH COLLATERAL USD	(50,000)	(50,000)
	MORGAN STANLEY CAP SVCS COC	SWAP CASH COLLATERAL USD	21,000	21,000
	MORGAN STANLEY REREMIC TRUST	1% 15 Aug 2045	1,142,106	1,144,960
	NAVIENT CORP	8.45% 15 Jun 2018	2,100,000	2,262,750
	NAVIENT CORP	8% 25 Mar 2020	1,200,000	1,331,280
	NEW ALBERTSONS INC	6.57% 23 Feb 2028	600,000	527,250
	NIELSEN CO LUX SARL/THE	5.5% 01 Oct 2021	600,000	624,000
	NIELSEN FIN LLC	1% 04 Oct 2023	1,200,000	1,212,504
	NORINCHUKIN BK	1.58889% 12 Oct 2017	2,500,000	2,500,000
	NOTA DO TESOURO NACIONAL	10% 01 Jan 2021	35,400,000	10,474,461
	NOVO BANCO SA	5% 23 May 2019	500,000	358,619
	NOVO BANCO SA	5% 14 May 2019	300,000	215,172
	ODEBRECHT DRILL VIII/IX	6.35% 30 Jun 2022	150,000	67,125
	OLD REPUBLIC INTL CORP	3.875% 26 Aug 2026	60,000	57,073
	ONEMAIN FIN HOLDINGS INC	7.25% 15 Dec 2021	383,000	399,278
	ONEMAIN FIN HOLDINGS INC	6.75% 15 Dec 2019	1,850,000	1,928,625
	ORTHO CLINICAL INC/SA	6.625% 15 May 2022	800,000	710,000
	PETROBRAS GLOBAL FINANCE	8.375% 23 May 2021	1,000,000	1,077,500
	PETROBRAS GLOBAL FINANCE	5.375% 27 Jan 2021	500,000	489,000
	PETROBRAS GLOBAL FINANCE	7.25% 17 Mar 2044	1,000,000	882,700
	PETROBRAS GLOBAL FINANCE	1% 17 Mar 2020	200,000	195,478
	PETROLEOS DE VENEZUELA S	5.375% 12 Apr 2027	1,100,000	409,750
	PETROLEOS MEXICANOS	1% 11 Mar 2022	370,000	381,563
	PETROLEOS MEXICANOS	5.375% 13 Mar 2022	200,000	204,796
	PETROLEOS MEXICANOS	6.5% 13 Mar 2027	670,000	691,105
	PHH CORP	7.375% 01 Sep 2019	800,000	860,000

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		Shares/ Par Value		
	PIMCO FDS SHORT TERM FLTG NAV	MUTUAL FUND	4,386,045	43,899,925
	POLISH ZLOTY	FOREIGN CURRENCY	13	3
	POUND STERLING	FOREIGN CURRENCY	(67,117)	(82,934)
	QTS LP/FINANCE	5.875% 01 Aug 2022	2,700,000	2,747,250
	RED OAK POWER LLC	9.2% 30 Nov 2029	800,000	831,000
	REGENCY ENERGY PART/FINA	5.75% 01 Sep 2020	300,000	324,399
	REPUBLIC OF ARGENTINA	6.25% 22 Apr 2019	300,000	320,250
	REPUBLIC OF ARGENTINA	7.5% 22 Apr 2026	300,000	315,000
	REPUBLIC OF ARGENTINA	7.625% 22 Apr 2046	300,000	300,000
	REPUBLIC OF ARGENTINA	5% 15 Jan 2027	1,600,000	1,484,366
	REPUBLIC OF ARGENTINA	3.875% 15 Jan 2022	2,100,000	2,119,731
	REPUBLIC OF COSTA RICA	7% 04 Apr 2044	400,000	365,548
	REPUBLIC OF EL SALVADOR	7.625% 01 Feb 2041	500,000	453,750
	REPUBLIC OF EL SALVADOR	7.65% 15 Jun 2035	100,000	92,750
	REPUBLIC OF INDONESIA	3.75% 14 Jun 2028	250,000	268,086
	REPUBLIC OF INDONESIA	8.5% 12 Oct 2035	100,000	135,659
	REPUBLIC OF KAZAKHSTAN	6.5% 21 Jul 2045	500,000	572,500
	REPUBLIC OF PANAMA	9.375% 01 Apr 2029	653,000	920,730
	REPUBLIC OF PERU	6.95% 12 Aug 2031	500,000	151,994
	REPUBLIC OF PERU	5.7% 12 Aug 2024	2,860,000	841,578
	REPUBLIC OF PERU	8.75% 21 Nov 2033	255,000	372,300
	REPUBLIC OF TURKEY	5.75% 22 Mar 2024	200,000	200,578
	REPUBLIC OF TURKEY	7% 05 Jun 2020	500,000	536,861
	REPUBLIC OF TURKEY	6.875% 17 Mar 2036	1,000,000	1,028,620
	REPUBLIC OF TURKEY	7% 11 Mar 2019	100,000	106,250
	REPUBLIC OF TURKEY	5.625% 30 Mar 2021	1,400,000	1,435,560
	REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	800,000	720,000
	REPUBLICA ORIENT URUGUAY	7.625% 21 Mar 2036	100,000	124,635
	REYNOLDS GROUP HLDGS INC	1% 05 Feb 2023	1,246,875	1,262,174
	RIO OIL FINANCE TRUST	9.25% 06 Jul 2024	1,377,948	1,295,271
	ROCKIES EXPRESS PIPELINE	6% 15 Jan 2019	300,000	315,000
	ROCKIES EXPRESS PIPELINE	5.625% 15 Apr 2020	100,000	105,250
	ROMANIA GOVERNMENT BOND	5.85% 26 Apr 2023	7,200,000	1,926,180
	ROMANIAN LEU	FOREIGN CURRENCY	979	227
	ROYAL BK SCOTLND GRP PLC	1% 29 Dec 2049	1,350,000	1,377,000
	ROYAL BK SCOTLND GRP PLC	1% 29 Dec 2049	2,700,000	2,558,250
	ROYAL BK SCOTLND GRP PLC	4.8% 05 Apr 2026	875,000	875,988
	RUSSIA GOVT BOND OFZ	8.5% 17 Sep 2031	190,900,000	3,147,843
	RUSSIAN RUBLE	FOREIGN CURRENCY	8,091,258	132,549
	SABINE PASS LIQUEFACTION	5.75% 15 May 2024	1,200,000	1,287,000
	SABINE PASS LIQUEFACTION	5.625% 15 Apr 2023	100,000	106,250
	SANTANDER UK GROUP HLDGS	1% 29 Dec 2049	1,350,000	1,668,214
	SERTA SIMMONS BEDDING LLC	1% 08 Nov 2023	2,500,000	2,525,775
	SFR GROUP SA	7.375% 01 May 2026	3,000,000	3,075,000
	SFR GROUP SA	6% 15 May 2022	200,000	205,250
	SINGAPORE DOLLAR	FOREIGN CURRENCY	2,723	1,885
	SLM STUDENT LOAN TRUST	1% 26 Oct 2026	3,727,076	3,728,615
	SLM STUDENT LOAN TRUST	1% 15 Aug 2025	8,723	8,733
	SOCIETE GENERALE	1% 29 Dec 2049	800,000	800,400
	SOUTH AFRICAN RAND	FOREIGN CURRENCY	1,988,805	145,434
	SPIRIT ISSUER PLC	6.582% 28 Dec 2027	800,000	1,072,867
	SPRINGLEAF FINANCE CORP	5.25% 15 Dec 2019	1,850,000	1,863,875
	SPRINT CAPITAL CORP	6.9% 01 May 2019	3,000,000	3,176,250
	SPRINT COMMUNICATIONS	7% 15 Aug 2020	500,000	530,055
	SPRINT COMMUNICATIONS	6% 15 Nov 2022	600,000	604,500
	SSGA	G STIFF ERISA QUALIFIED	1,586,106	1,586,106
	STRUCTURED ASSET SECURITIES CO	1% 25 Jun 2033	24,449	23,817
	SUMITOMO MITSUI FINL GRP	1% 19 Oct 2021	1,500,000	1,504,998
	SUMITOMO TR & BKNG C	1.56367% 06 Oct 2017	2,500,000	2,500,000
	SWAP BANK OF AMERICA COC	SWAP CASH COLLATERAL USD	770,000	770,000
	SWAP BNP PARIBAS BOC	SWAP CASH COLLATERAL USD	(1,020,000)	(1,020,000)
	SWAP CCPC MORGAN STANLEY COC	SWAP CCPC CASH COLLATERAL	1,611,000	1,611,000
	SWAP CITIBANK COC	SWAP CASH COLLATERAL USD	122,000	122,000
	SWAP DEUTSCHE BANK COC	SWAP CASH COLLATERAL USD	372,000	372,000
	SWAP GOLDMAN SACHS COC	SWAP CASH COLLATERAL USD	851,000	851,000
	SWAP JP MORGAN COC	SWAP CASH COLLATERAL USD	10,000	10,000
	SWCC CCSCXIUS6 COC	SWCC CASH COLLATERAL USD	971,000	971,000
	SWPC0AAP9 CDS USD P V 03MEVENT	1% 20 Jun 2020	(800,000)	(800,000)
	SWPC0AAP9 CDS USD R F 1.00000	1% 20 Jun 2020	800,000	770,374
	SWPC0AK29 CDS USD P V 03MEVENT	1% 20 Sep 2020	(100,000)	(100,000)
	SWPC0AK29 CDS USD R F 5.00000	5% 20 Sep 2020	100,000	45,117
	SWPC0AS21 CDS USD P V 03MEVENT	1% 20 Sep 2020	(300,000)	(300,000)
	SWPC0AS21 CDS USD R F 5.00000	5% 20 Sep 2020	300,000	135,351
	SWPC0AS39 CDS USD P V 03MEVENT	1% 20 Sep 2020	(200,000)	(200,000)
	SWPC0AS39 CDS USD R F 5.00000	5% 20 Sep 2020	200,000	90,234
	SWPC0ASI6 CDS USD P V 03MEVENT	1% 20 Sep 2020	(200,000)	(200,000)
	SWPC0ASI6 CDS USD R F 5.00000	5% 20 Sep 2020	200,000	90,234
	SWPC0AT15 CDS USD P V 03MEVENT	1% 20 Sep 2020	(100,000)	(100,000)
	SWPC0AT15 CDS USD R F 5.00000	5% 20 Sep 2020	100,000	45,117

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	SWPC0AUL6 CDS USD P V 03MEVENT	1% 20 Sep 2020	(300,000)	(300,000)
	SWPC0AUL6 CDS USD R F 5.00000	5% 20 Sep 2020	300,000	135,351
	SWPC0C0C5 CDS USD P V 01MEVENT	1% 17 Sep 2058	(1,100,000)	(1,100,000)
	SWPC0C0C5 CDS USD R F .50000	1% 17 Sep 2058	1,100,000	1,075,834
	SWPC0D3A4 CDS USD P V 03MEVENT	1% 21 Jun 2021	(300,000)	(300,000)
	SWPC0D3A4 CDS USD R F 1.00000	1% 21 Jun 2021	300,000	288,052
	SWPC0DEN4 CDS USD P V 03MEVENT	1% 20 Jun 2021	(800,000)	(800,000)
	SWPC0DEN4 CDS USD R F 1.00000	1% 20 Jun 2021	800,000	741,187
	SWPC0DTF5 CDS USD P V 03MEVENT	1% 20 Dec 2021	(4,000,000)	(4,000,000)
	SWPC0DTF5 CDS USD R F 1.00000	1% 20 Dec 2021	4,000,000	3,898,556
	SWPC0DW53 CDS USD P F .00000	1% 20 Dec 2021	(1,500,000)	(1,500,000)
	SWPC0DW53 CDS USD R F 1.00000	1% 20 Dec 2021	1,500,000	1,367,810
	SWPC0DXA1 CDS USD P V 03MEVENT	1% 20 Dec 2021	(30,800,000)	(30,800,000)
	SWPC0DXA1 CDS USD R F 5.00000	5% 20 Dec 2021	30,800,000	32,706,766
	SWPC0DZ76 CDS USD P V 03MEVENT	1% 20 Dec 2021	(400,000)	(400,000)
	SWPC0DZ76 CDS USD R F 5.00000	5% 20 Dec 2021	400,000	424,357
	SWPC0DZJ0 CDS USD P V 03MEVENT	1% 20 Dec 2021	(1,000,000)	(1,000,000)
	SWPC0DZJ0 CDS USD R F 1.00000	1% 20 Dec 2021	1,000,000	947,564
	SWPC0EBZ8 CDS USD P V 03MEVENT	1% 20 Dec 2021	(5,000,000)	(5,000,000)
	SWPC0EBZ8 CDS USD R F 1.00000	1% 20 Dec 2021	5,000,000	4,602,418
	SWPC0EJ07 CDS USD P V 03MEVENT	1% 20 Dec 2021	(200,000)	(200,000)
	SWPC0EJ07 CDS USD R F 5.00000	5% 20 Dec 2021	200,000	205,449
	SWPC0EO92 CDS USD P V 03MEVENT	1% 20 Dec 2021	(3,000,000)	(3,000,000)
	SWPC0EO92 CDS USD R F 1.00000	1% 20 Dec 2021	3,000,000	2,735,620
	SWPC0EP26 CDS USD P V 03MEVENT	1% 20 Dec 2021	(5,000,000)	(5,000,000)
	SWPC0EP26 CDS USD R F 1.00000	1% 20 Dec 2021	5,000,000	4,815,452
	SWPC0EP34 CDS USD P V 03MEVENT	1% 20 Dec 2021	(6,700,000)	(6,700,000)
	SWPC0EP34 CDS USD R F 1.00000	1% 20 Dec 2021	6,700,000	6,452,705
	SWPC0ESB3 CDS USD P V 03MEVENT	1% 20 Dec 2021	(300,000)	(300,000)
	SWPC0ESB3 CDS USD R F 5.00000	5% 20 Dec 2021	300,000	310,424
	SWPC5HU85 CDS USD P V 03MEVENT	1% 20 Jun 2021	(400,000)	(400,000)
	SWPC5HU85 CDS USD R F 1.00000	1% 20 Jun 2021	400,000	399,852
	SWU009NI4 IRS COP P V 00MCOOVI	1% 08 Jul 2024	(3,000,000,000)	(999,334)
	SWU009NI4 IRS COP R F 6.17000	6.17% 08 Jul 2024	3,000,000,000	998,680
	SWU00B8J4 IRS MXN P V 01MTIIE	1% 31 Aug 2021	(100,900,000)	(4,897,702)
	SWU00B8J4 IRS MXN R F 6.75000	6.75% 31 Aug 2021	100,900,000	4,732,183
	SWU00BON7 IRS MXN P V 01MTIIE	1% 17 Nov 2021	(141,200,000)	(6,853,870)
	SWU00BON7 IRS MXN R F 5.43000	5.43% 17 Nov 2021	141,200,000	6,227,107
	SWU00D700 IRS USD P V 03MLIBOR	1% 16 Dec 2025	(5,500,000)	(5,500,000)
	SWU00D700 IRS USD R F 2.50000	2.5% 16 Dec 2025	5,500,000	5,591,570
	SWU00FLT8 IRS USD P V 03MLIBOR	1% 15 Jun 2023	(4,200,000)	(4,200,000)
	SWU00FLT8 IRS USD R F 2.00000	2% 15 Jun 2023	4,200,000	4,168,735
	SWU00IN60 IRS USD P V 03MLIBOR	1% 21 Dec 2021	(10,300,000)	(10,300,000)
	SWU00IN60 IRS USD R F 1.50000	1.5% 21 Dec 2021	10,300,000	10,066,299
	SWU00IN86 IRS USD P F .00000	0% 01 Jan 2050	(9,600,000)	(9,600,000)
	SWU00IN86 IRS USD R F .00000	0% 01 Jan 2050	9,600,000	9,337,594
	SWU00K300 IRS ZAR P V 03MJIBAR	1% 15 Mar 2024	(94,100,000)	(6,881,170)
	SWU00K300 IRS ZAR R F 8.25000	8.25% 15 Mar 2024	94,100,000	6,927,681
	SWU00K3Q3 IRS ZAR P V 03MJIBAR	1% 15 Mar 2024	(54,000,000)	(3,948,812)
	SWU00K3Q3 IRS ZAR R F 8.00000	8% 15 Mar 2024	54,000,000	3,923,486
	T MOBILE USA INC	6.25% 01 Apr 2021	2,300,000	2,392,000
	TERRAFORM GLOBAL OPERATI	9.75% 15 Aug 2022	1,000,000	1,067,500
	TESCO PROPERTY FIN 2 PLC	6.051% 13 Oct 2039	1,933,763	2,460,315
	TEX OPERATIONS CO LLC	1% 04 Aug 2023	125,397	126,828
	TEX OPERATIONS CO LLC	1% 04 Aug 2023	549,818	556,091
	THAILAND BAHT	FOREIGN CURRENCY	99,986	2,792
	TIG FINCO	1% 02 Mar 2020	577,000	729,682
	TIME WARNER INC	3.8% 15 Feb 2027	46,000	45,739
	TRANSDIGM INC	1% 09 Jun 2023	1,296,742	1,309,061
	TRANSOCEAN INC	9% 15 Jul 2023	275,000	281,875
	TURKEY GOVERNMENT BOND	8.8% 27 Sep 2023	10,000,000	2,535,820
	TURKISH LIRA	FOREIGN CURRENCY	3,236	920
	UBS AG	5.125% 15 May 2024	1,000,000	1,009,420
	UBS AG STAMFORD CT	7.625% 17 Aug 2022	1,300,000	1,473,875
	UNITED MEXICAN STATES	4.6% 23 Jan 2046	1,449,000	1,300,478
	UNITED MEXICAN STATES	4.75% 08 Mar 2044	300,000	272,790
	US 10YR NOTE (CBT)MAR17	XCBT 20170322	15,000,000	(92,578)
	US DOLLAR		(905,452)	(905,452)
	US TREASURY N/B	1.75% 30 Nov 2021	5,000,000	4,962,695
	USG CORP	8.25% 15 Jan 2018	200,000	211,750
	VALEANT PHARMACEUTICALS	6.125% 15 Apr 2025	800,000	601,000
	VALEANT PHARMACEUTICALS INTL I	1% 11 Dec 2019	827,042	824,677
	VIRGIN MEDIA SECURED FIN	6% 15 Apr 2021	30,000	38,552
	WI TREASURY SEC	0.01% 02 Mar 2017	800,000	799,363
	WI TREASURY SEC	0.01% 09 Mar 2017	284,000	283,752
	WIND ACQUISITION FIN SA	4% 15 Jul 2020	1,000,000	1,074,126
	WIND ACQUISITION FIN SA	7.375% 23 Apr 2021	1,100,000	1,144,000
	WYNN LAS VEGAS LLC/CORP	4.25% 30 May 2023	1,400,000	1,333,066
	Currency Contract	AUD/USD		(33,800)

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	Currency Contract	BRL/USD		25,931
	Currency Contract	CNY/USD		1,119
	Currency Contract	COP/USD		20,455
	Currency Contract	COP/USD		1,518
	Currency Contract	COP/USD		193,184
	Currency Contract	EUR/USD		218,668
	Currency Contract	EUR/USD		(8,949)
	Currency Contract	EUR/USD		(2,037)
	Currency Contract	EUR/USD		2,921
	Currency Contract	EUR/USD		(15,501)
	Currency Contract	GBP/USD		65,610
	Currency Contract	GBP/USD		(39,897)
	Currency Contract	HUF/USD		(291,755)
	Currency Contract	IDR/USD		(17,091)
	Currency Contract	IDR/USD		(49,692)
	Currency Contract	IDR/USD		831
	Currency Contract	IDR/USD		475
	Currency Contract	JPY/USD		(79,648)
	Currency Contract	JPY/USD		(65,993)
	Currency Contract	MXN/USD		(10,689)
	Currency Contract	MXN/USD		(8,440)
	Currency Contract	MXN/USD		(2,831)
	Currency Contract	MXN/USD		997
	Currency Contract	MXN/USD		(819,576)
	Currency Contract	MYR/USD		(636,769)
	Currency Contract	MYR/USD		12,205
	Currency Contract	PEN/USD		13,226
	Currency Contract	PHP/USD		(11,662)
	Currency Contract	PHP/USD		3,452
	Currency Contract	PLN/USD		61,944
	Currency Contract	PLN/USD		(24)
	Currency Contract	PLN/USD		(246,512)
	Currency Contract	RON/USD		(186,403)
	Currency Contract	RUB/USD		184,635
	Currency Contract	RUB/USD		62,819
	Currency Contract	THB/USD		(31,270)
	Currency Contract	THB/USD		(28,589)
	Currency Contract	TRY/USD		(637,622)
	Currency Contract	TRY/USD		(15,520)
	Currency Contract	USD/AUD		23,358
	Currency Contract	USD/AUD		1,393
	Currency Contract	USD/BRL		(222,566)
	Currency Contract	USD/BRL		(50,000)
	Currency Contract	USD/BRL		(1,963)
	Currency Contract	USD/BRL		(28,740)
	Currency Contract	USD/CNY		91,974
	Currency Contract	USD/COP		(60,405)
	Currency Contract	USD/EUR		17,460
	Currency Contract	USD/EUR		5,089
	Currency Contract	USD/EUR		75,186
	Currency Contract	USD/EUR		624
	Currency Contract	USD/EUR		(218,054)
	Currency Contract	USD/GBP		88,961
	Currency Contract	USD/GBP		(848)
	Currency Contract	USD/GBP		(66,095)
	Currency Contract	USD/GBP		34,395
	Currency Contract	USD/HUF		(223)
	Currency Contract	USD/HUF		(9,219)
	Currency Contract	USD/IDR		(41,979)
	Currency Contract	USD/JPY		(569)
	Currency Contract	USD/JPY		820,252
	Currency Contract	USD/JPY		548,543
	Currency Contract	USD/MXN		1,052
	Currency Contract	USD/MXN		10,737
	Currency Contract	USD/MXN		(939)
	Currency Contract	USD/MXN		(44,313)
	Currency Contract	USD/MXN		(15,984)
	Currency Contract	USD/MYR		17,963
	Currency Contract	USD/MYR		(5,845)
	Currency Contract	USD/PEN		(13,135)
	Currency Contract	USD/PHP		(866)
	Currency Contract	USD/PHP		(51)
	Currency Contract	USD/PHP		(2,025)
	Currency Contract	USD/PLN		(29,514)
	Currency Contract	USD/RON		8,932
	Currency Contract	USD/RON		164,491
	Currency Contract	USD/RUB		(101,300)
	Currency Contract	USD/THB		15,933
	Currency Contract	USD/TRY		(9,343)

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		<u>Shares/ Par Value</u>		
	Currency Contract	USD/ZAR		(3,100)
	Currency Contract	USD/ZAR		(4,523)
	Currency Contract	USD/ZAR		(127,419)
	Currency Contract	ZAR/USD		14,976
	Currency Contract	ZAR/USD		1,091
	Currency Contract	ZAR/USD		2,957
	Currency Contract	ZAR/USD		(4,365)
	Total : EXHIBIT H - High Yield and Emerging Markets Bond Fund			\$ 256,016,096

n / a - Cost is not applicable

**EXHIBIT I - Emerging Markets Debt Fund
(Managed by Prudential and Other)**

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2016

Schedule H, line 4i-Schedule of Assets (Held At End of Year)

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	IMDB GLOBAL INVESTMENTS	1,000,000	\$	839,053
	ARAB REPUBLIC OF EGYPT	350,000		317,499
	AUTORIDAD CANAL DE PANAM	225,000		237,375
	BHARTI AIRTEL INTERNATIO	350,000		364,785
	BNQ CEN TUNISIA INT BOND	270,000		251,100
	BRAZIL LOAN TRUST I	614,801		599,738
	CABLEVISION SA	165,000		167,681
	CEMEX SAB DE CV	300,000		332,250
	COLOMBIAN PESO	48,196		16
	COLUMBUS CABLE BARBADOS	275,000		292,639
	COMCEL TRUST (COM CELULA	345,000		347,588
	COMISION FEDERAL DE ELEC	200,000		192,000
	COSTA RICA GOVERNMENT	200,000		182,500
	CROATIA	205,000		222,970
	CROATIA	210,000		221,575
	CROATIA	200,000		216,750
	DIGICEL GROUP LTD	200,000		171,594
	DOMINICAN REPUBLIC	710,000		717,100
	DOMINICAN REPUBLIC	310,000		322,267
	ESKOM HOLDINGS SOC LTD	360,000		360,029
	ESKOM HOLDINGS SOC LTD	350,000		351,778
	ESKOM HOLDINGS SOC LTD	205,000		206,538
	EURO CURRENCY	156,717		165,297
	EXPORT CREDIT BANK OF TU	205,000		200,388
	EXPORT IMPORT BK INDIA	265,000		247,317
	FED REPUBLIC OF BRAZIL	680,000		708,900
	FED REPUBLIC OF BRAZIL	255,000		294,576
	FED REPUBLIC OF BRAZIL	285,000		294,975
	FED REPUBLIC OF BRAZIL	235,000		190,632
	FEDERAL REP OF ETHIOPIA	205,000		188,112
	GEORGIAN RAILWAY JSC	270,000		287,512
	GHANA CEDI	127,837		29,938
	GHANA GOVERNMENT BOND	120,000		28,624
	GHANA GOVERNMENT BOND	60,000		14,043
	GHANA GOVERNMENT BOND	170,000		40,279
	GOVERNMENT OF JAMAICA	100,000		116,250
	GOVERNMENT OF JAMAICA	240,000		273,770
	GOVERNMENT OF JAMAICA	240,000		262,800
	GOVERNMENT OF JAMAICA	160,000		176,859
	HONDURAS GOVERNMENT	300,000		334,020
	HUNGARY	610,000		676,338
	HUNGARY	590,000		643,100
	HUNGARY	504,000		704,214
	HUNGARY GOVERNMENT BOND	116,760,000		378,431
	HUNGARY GOVERNMENT BOND	273,670,000		1,152,539
	HUNGARY T BILLS	81,230,000		276,992
	INDONESIA GOVERNMENT	27,500,000,000		2,091,204
	INDONESIA GOVERNMENT	30,000,000,000		2,286,881
	INDONESIA GOVERNMENT	28,583,000,000		2,132,189
	INDONESIA GOVERNMENT	15,506,000,000		1,176,833
	INDONESIAN RUPIAH	(49,901,574,780)		(3,703,958)
	ISLAMIC REP OF PAKISTAN	275,000		291,061
	ISLAMIC REP OF PAKISTAN	300,000		325,415
	ISLAMIC REP OF PAKISTAN	490,000		518,617
	IVORY COAST	450,450		416,319
	IVORY COAST	435,000		423,803
	JBS USA LLC/JBS USA FINA	450,000		455,625
	KAZAGRO NATL MGMT HLDG	335,000		313,868
	KAZAKHSTAN TEMIR ZHOLY	270,000		260,453
	KAZMUNAYGAS NATIONAL CO	845,000		926,357
	KAZMUNAYGAS NATIONAL CO	465,000		503,762
	KINGDOM OF JORDAN	220,000		208,450
	KINGDOM OF MOROCCO	230,000		233,602
	LEBANESE REPUBLIC	95,000		91,227
	LEBANESE REPUBLIC	205,000		197,083
	LEBANESE REPUBLIC	230,000		220,754
	LEBANESE REPUBLIC	40,000		38,851
	LEBANESE REPUBLIC	255,000		249,594
	LEBANESE REPUBLIC	225,000		220,446

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			Shares/ Par Value	
	LEBANESE REPUBLIC	6.6% 27 Nov 2026	30,000	28,808
	LEBANESE REPUBLIC	8.25% 12 Apr 2021	60,000	63,528
	LEBANESE REPUBLIC	8.25% 12 Apr 2021	335,000	354,698
	LEBANESE REPUBLIC	6.65% 26 Feb 2030	80,000	76,630
	MALAYSIA GOVERNMENT	4.181% 15 Jul 2024	4,900,000	1,082,115
	MALAYSIA GOVERNMENT	4.048% 30 Sep 2021	9,500,000	2,125,867
	MALAYSIA GOVERNMENT	3.795% 30 Sep 2022	810,000	177,721
	MALAYSIA GOVERNMENT	4.254% 31 May 2035	1,800,000	379,348
	MALAYSIA GOVERNMENT	3.955% 15 Sep 2025	1,900,000	410,719
	MALAYSIA SUKUK GLOBAL	4.08% 27 Apr 2046	260,000	246,873
	MALAYSIA T BILL	0.01% 10 Mar 2017	3,070,000	680,571
	MALAYSIAN RINGGIT	FOREIGN CURRENCY	44,667	9,957
	MEX BONOS DESARR FIX RT	10% 20 Nov 2036	15,940,000	940,643
	MEX BONOS DESARR FIX RT	7.75% 13 Nov 2042	6,686,000	319,664
	MEX BONOS DESARR FIX RT	7.75% 29 May 2031	7,200,000	348,845
	MEX BONOS DESARR FIX RT	5% 11 Dec 2019	15,380,000	708,345
	MEX BONOS DESARR FIX RT	10% 05 Dec 2024	59,712,000	3,354,118
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	1	0
	MONGOLIA INTL BOND	4.125% 05 Jan 2018	320,000	309,600
	MONGOLIA INTL BOND	5.125% 05 Dec 2022	330,000	281,333
	NATIONAL SAVINGS BANK	8.875% 18 Sep 2018	270,000	285,188
	NOTA DO TESOURO NACIONAL	6% 15 Aug 2050	520,000	501,893
	NOTA DO TESOURO NACIONAL	10% 01 Jan 2019	7,500,000	2,268,923
	NOTA DO TESOURO NACIONAL	10% 01 Jan 2025	4,890,000	1,396,564
	NOTA DO TESOURO NACIONAL	10% 01 Jan 2021	5,400,000	1,597,799
	NOTA DO TESOURO NACIONAL	10% 01 Jan 2023	5,905,000	1,706,971
	OSCHADBANK (SSB I PLC)	1% 10 Mar 2023	325,000	315,250
	PERTAMINA PERSERO PT	5.625% 20 May 2043	355,000	326,628
	PERTAMINA PERSERO PT	4.3% 20 May 2023	600,000	596,753
	PERTAMINA PERSERO PT	6% 03 May 2042	350,000	336,357
	PERTAMINA PERSERO PT	4.875% 03 May 2022	370,000	380,036
	PERUSAHAAN PENERBIT SBSN	4.325% 28 May 2025	370,000	368,594
	PERUSAHAAN PENERBIT SBSN	4.55% 29 Mar 2026	470,000	472,350
	PETRO CO TRIN/TOBAGO LTD	9.75% 14 Aug 2019	240,000	258,266
	PETROBRAS GLOBAL FINANCE	8.375% 23 May 2021	497,000	535,518
	PETROBRAS GLOBAL FINANCE	8.75% 23 May 2026	500,000	539,375
	PETROLEOS DE VENEZUELA S	5.375% 12 Apr 2027	985,000	366,913
	PETROLEOS DE VENEZUELA S	6% 15 Nov 2026	70,000	26,950
	PETROLEOS DE VENEZUELA S	8.5% 27 Oct 2020	1,025,000	763,625
	PETROLEOS DE VENEZUELA S	8.5% 02 Nov 2017	318,333	252,279
	PETROLEOS DE VENEZUELA S	9% 17 Nov 2021	95,000	50,360
	PETROLEOS MEXICANOS	6.625% 15 Jun 2038	795,000	769,163
	PETROLEOS MEXICANOS	5.5% 21 Jan 2021	330,000	339,488
	PETROLEOS MEXICANOS	6.5% 02 Jun 2041	450,000	421,448
	PETROLEOS MEXICANOS	6.875% 04 Aug 2026	205,000	216,275
	PETROLEOS MEXICANOS	5.5% 27 Jun 2044	157,000	130,655
	PETRONAS CAPITAL LTD	4.5% 18 Mar 2045	210,000	211,035
	PHILIPPINE GOVERNMENT	4.125% 20 Aug 2024	20,000,000	386,710
	POLAND GOVERNMENT BOND	5.75% 23 Sep 2022	10,955,000	2,977,635
	POLAND GOVERNMENT BOND	3.25% 25 Jul 2025	7,200,000	1,692,655
	POLISH ZLOTY	FOREIGN CURRENCY	0	0
	PROVINCIA DE BUENOS AIRE	9.125% 16 Mar 2024	300,000	326,400
	PROVINCIA DE BUENOS AIRE	1% 01 May 2020	210,000	209,315
	REP OF ANGOLA (NORTHERN	7% 16 Aug 2019	319,688	323,418
	REPUBLIC OF ANGOLA	9.5% 12 Nov 2025	311,000	300,202
	REPUBLIC OF ARGENTINA	8.28% 31 Dec 2033	785,141	838,138
	REPUBLIC OF ARGENTINA	1% 31 Dec 2038	650,000	399,750
	REPUBLIC OF ARGENTINA	1% 31 Dec 2038	475,000	278,810
	REPUBLIC OF ARGENTINA	7.82% 31 Dec 2033	399,070	403,973
	REPUBLIC OF ARGENTINA	6.875% 22 Apr 2021	370,000	394,050
	REPUBLIC OF ARGENTINA	7.5% 22 Apr 2026	575,000	603,750
	REPUBLIC OF ARMENIA	6% 30 Sep 2020	205,000	211,253
	REPUBLIC OF CHILE	5.5% 05 Aug 2020	50,000,000	78,540
	REPUBLIC OF COLOMBIA	7.375% 18 Sep 2037	565,000	686,475
	REPUBLIC OF COLOMBIA	6.125% 18 Jan 2041	705,000	761,400
	REPUBLIC OF COSTA RICA	7% 04 Apr 2044	280,000	255,884
	REPUBLIC OF ECUADOR	7.95% 20 Jun 2024	270,000	257,850
	REPUBLIC OF ECUADOR	10.5% 24 Mar 2020	540,000	580,500
	REPUBLIC OF EL SALVADOR	7.375% 01 Dec 2019	525,000	542,063
	REPUBLIC OF EL SALVADOR	7.625% 01 Feb 2041	177,000	160,628
	REPUBLIC OF EL SALVADOR	7.75% 24 Jan 2023	150,000	155,559
	REPUBLIC OF EL SALVADOR	7.65% 15 Jun 2035	310,000	287,525
	REPUBLIC OF GABON	6.375% 12 Dec 2024	290,000	269,387
	REPUBLIC OF GABON	6.375% 12 Dec 2024	225,000	209,007
	REPUBLIC OF GHANA	7.875% 07 Aug 2023	300,000	294,876
	REPUBLIC OF GHANA	9.25% 15 Sep 2022	295,000	315,358
	REPUBLIC OF GHANA	10.75% 14 Oct 2030	315,000	372,289
	REPUBLIC OF GUATEMALA	4.5% 03 May 2026	240,000	231,000
	REPUBLIC OF INDONESIA	8.5% 12 Oct 2035	225,000	305,233

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	REPUBLIC OF INDONESIA	5.95% 08 Jan 2046	450,000	496,838
	REPUBLIC OF INDONESIA	3.75% 25 Apr 2022	275,000	276,029
	REPUBLIC OF INDONESIA	7.75% 17 Jan 2038	400,000	513,310
	REPUBLIC OF IRAQ	5.8% 15 Jan 2028	1,045,000	867,302
	REPUBLIC OF KAZAKHSTAN	6.5% 21 Jul 2045	550,000	629,750
	REPUBLIC OF KENYA	5.875% 24 Jun 2019	235,000	240,139
	REPUBLIC OF KENYA	6.875% 24 Jun 2024	485,000	457,301
	REPUBLIC OF MOZAMBIQUE	10.5% 18 Jan 2023	200,000	118,500
	REPUBLIC OF NIGERIA	6.75% 28 Jan 2021	525,000	529,337
	REPUBLIC OF PANAMA	6.7% 26 Jan 2036	630,000	764,505
	REPUBLIC OF PANAMA	8.875% 30 Sep 2027	161,000	220,973
	REPUBLIC OF PARAGUAY	6.1% 11 Aug 2044	245,000	248,675
	REPUBLIC OF PERU	6.9% 12 Aug 2037	7,210,000	2,140,834
	REPUBLIC OF PERU	6.95% 12 Aug 2031	5,085,000	1,545,783
	REPUBLIC OF PERU	5.625% 18 Nov 2050	610,000	690,825
	REPUBLIC OF PERU	8.75% 21 Nov 2033	205,000	299,300
	REPUBLIC OF PERU	4.125% 25 Aug 2027	306,000	317,858
	REPUBLIC OF PERU	6.35% 12 Aug 2028	4,034,000	1,184,652
	REPUBLIC OF PHILIPPINES	5% 13 Jan 2037	210,000	236,968
	REPUBLIC OF PHILIPPINES	7.75% 14 Jan 2031	370,000	520,121
	REPUBLIC OF SENEGAL	8.75% 13 May 2021	245,000	273,388
	REPUBLIC OF SERBIA	7.25% 28 Sep 2021	430,000	479,450
	REPUBLIC OF SOUTH AFRICA	10.5% 21 Dec 2026	5,455,000	439,823
	REPUBLIC OF SOUTH AFRICA	6.5% 28 Feb 2041	26,569,100	1,382,332
	REPUBLIC OF SOUTH AFRICA	6.25% 08 Mar 2041	150,000	164,025
	REPUBLIC OF SOUTH AFRICA	4.665% 17 Jan 2024	115,000	114,846
	REPUBLIC OF SOUTH AFRICA	8.25% 31 Mar 2032	19,500,000	1,282,830
	REPUBLIC OF SOUTH AFRICA	8.875% 28 Feb 2035	15,200,000	1,043,116
	REPUBLIC OF SOUTH AFRICA	4.875% 14 Apr 2026	205,000	203,975
	REPUBLIC OF SOUTH AFRICA	7.75% 28 Feb 2023	9,870,000	691,874
	REPUBLIC OF SOUTH AFRICA	8.75% 28 Feb 2048	5,720,000	381,979
	REPUBLIC OF SOUTH AFRICA	4.3% 12 Oct 2028	200,000	185,500
	REPUBLIC OF SRI LANKA	6.25% 04 Oct 2020	290,000	297,252
	REPUBLIC OF SRI LANKA	6.85% 03 Nov 2025	560,000	549,938
	REPUBLIC OF SRI LANKA	5.75% 18 Jan 2022	250,000	246,192
	REPUBLIC OF SRI LANKA	5.875% 25 Jul 2022	210,000	206,277
	REPUBLIC OF SURINAME	9.25% 26 Oct 2026	200,000	195,263
	REPUBLIC OF TURKEY	5.625% 30 Mar 2021	315,000	323,001
	REPUBLIC OF TURKEY	6.25% 26 Sep 2022	515,000	534,853
	REPUBLIC OF TURKEY	5.125% 25 Mar 2022	600,000	595,440
	REPUBLIC OF TURKEY	6.875% 17 Mar 2036	300,000	308,586
	REPUBLIC OF TURKEY	4.875% 16 Apr 2043	1,025,000	825,638
	REPUBLIC OF VENEZUELA	9.25% 07 May 2028	285,000	131,100
	REPUBLIC OF VENEZUELA	11.95% 05 Aug 2031	640,000	356,800
	REPUBLIC OF ZAMBIA	5.375% 20 Sep 2022	495,000	447,168
	REPUBLIC OF ZAMBIA	8.97% 30 Jul 2027	270,000	266,625
	REPUBLICA ORIENT URUGUAY	7.625% 21 Mar 2036	705,000	878,677
	REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	140,000	126,000
	ROMANIA	6.125% 22 Jan 2044	500,000	583,625
	ROMANIA	6.75% 07 Feb 2022	484,000	551,058
	ROMANIA	3.875% 29 Oct 2035	170,000	188,497
	ROMANIA GOVERNMENT BOND	4.75% 24 Feb 2025	4,310,000	1,084,310
	ROMANIAN LEU	FOREIGN CURRENCY	(1)	(0)
	RUSSIA GOVT BOND OFZ	7.6% 14 Apr 2021	25,700,000	412,994
	RUSSIA GOVT BOND OFZ	7.05% 19 Jan 2028	41,860,000	626,906
	RUSSIA GOVT BOND OFZ	7% 16 Aug 2023	39,850,000	612,692
	RUSSIA GOVT BOND OFZ	8.15% 03 Feb 2027	14,800,000	241,480
	RUSSIA GOVT BOND OFZ	7% 16 Aug 2023	47,880,000	736,153
	RUSSIAN FEDERATION	5.875% 16 Sep 2043	600,000	663,000
	RUSSIAN FEDERATION	4.75% 27 May 2026	400,000	409,380
	RUSSIAN FEDERATION	12.75% 24 Jun 2028	1,005,000	1,706,611
	RUSSIAN FEDERATION	4.5% 04 Apr 2022	400,000	416,000
	SASOL FINANCING INT	4.5% 14 Nov 2022	350,000	347,375
	SINOCHEM OVERSEAS CAPITA	6.3% 12 Nov 2040	105,000	126,522
	SINOPEC GRP OVERSEA 2013	5.375% 17 Oct 2043	210,000	235,651
	SINOPEC GRP OVERSEA 2013	4.375% 17 Oct 2023	205,000	214,482
	SINOPEC GRP OVERSEA 2014	4.375% 10 Apr 2024	200,000	207,832
	SOCIALIST REP OF VIETNAM	4.8% 19 Nov 2024	205,000	201,895
	SOUTH AFRICAN RAND	FOREIGN CURRENCY	286,388	20,942
	SOUTHERN GAS CORRIDOR	6.875% 24 Mar 2026	285,000	306,945
	SSGA	G STIFF ERISA QUALIFIED	183,874	183,874
	STATE OF MINAS GERAIS	5.333% 15 Feb 2028	710,000	662,075
	STATE OIL CO OF THE AZER	6.95% 18 Mar 2030	335,000	349,757
	TBG GLOBAL PTE LTD	5.25% 10 Feb 2022	250,000	249,302
	THAILAND BAHT	FOREIGN CURRENCY	407,098	11,368
	THAILAND GOVERNMENT BOND	3.65% 17 Dec 2021	14,360,000	428,388
	THAILAND GOVERNMENT BOND	3.85% 12 Dec 2025	78,460,000	2,394,679
	THAILAND GOVERNMENT BOND	1.25% 12 Mar 2028	7,235,480	185,019
	THAILAND GOVERNMENT BOND	3.58% 17 Dec 2027	8,040,000	236,665

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	TITULOS DE TESORERIA B	10% 24 Jul 2024	775,000,000	304,748
	TITULOS DE TESORERIA B	6% 28 Apr 2028	7,017,000,000	2,110,799
	TITULOS DE TESORERIA B	7% 04 May 2022	1,960,000,000	662,278
	TRANSNET SOC LTD	9.5% 13 May 2021	7,700,000	525,627
	TURKEY GOVERNMENT BOND	7.1% 08 Mar 2023	2,730,000	639,116
	TURKEY GOVERNMENT BOND	8% 12 Mar 2025	10,110,000	2,399,889
	TURKEY GOVERNMENT BOND	6.3% 14 Feb 2018	5,565,000	1,525,882
	TURKISH LIRA	FOREIGN CURRENCY	0	0
	UKRAINE GOVERNMENT	7.75% 01 Sep 2019	320,000	321,728
	UKRAINE GOVERNMENT	7.75% 01 Sep 2027	325,000	301,802
	UKRAINE GOVERNMENT	7.75% 01 Sep 2019	165,000	165,891
	UKRAINE GOVERNMENT	7.75% 01 Sep 2022	165,000	159,708
	UKRAINE GOVERNMENT	7.75% 01 Sep 2020	335,000	330,330
	UKREXIMBANK(BIZ FIN PLC)	9.75% 22 Jan 2025	385,000	362,863
	UNITED MEXICAN STATES	6.05% 11 Jan 2040	286,000	309,309
	UNITED MEXICAN STATES	5.75% 12 Oct 2049	450,000	415,125
	UNITED MEXICAN STATES	4.6% 23 Jan 2046	215,000	192,963
	US DOLLAR		3,560,982	3,560,982
	VEDANTA RESOURCES PLC	6% 31 Jan 2019	45,000	45,113
	VTR FINANCE BV	6.875% 15 Jan 2024	350,000	361,375
	Currency Contract	AUD/USD		(12,912)
	Currency Contract	AUD/USD		(27,805)
	Currency Contract	AUD/USD		(16,578)
	Currency Contract	BRL/USD		36,906
	Currency Contract	BRL/USD		4,336
	Currency Contract	BRL/USD		2,400
	Currency Contract	CHF/USD		1,120
	Currency Contract	CNY/USD		(184)
	Currency Contract	CNY/USD		(231)
	Currency Contract	COP/USD		149
	Currency Contract	COP/USD		1,200
	Currency Contract	CZK/USD		(1,584)
	Currency Contract	CZK/USD		(2,011)
	Currency Contract	EUR/USD		(224)
	Currency Contract	EUR/USD		(1,787)
	Currency Contract	EUR/USD		(57,212)
	Currency Contract	HUF/USD		(3,488)
	Currency Contract	HUF/USD		(1,431)
	Currency Contract	HUF/USD		5,039
	Currency Contract	IDR/USD		(551)
	Currency Contract	IDR/USD		(10,694)
	Currency Contract	INR/USD		(6,062)
	Currency Contract	JPY/USD		(5,647)
	Currency Contract	JPY/USD		(2,474)
	Currency Contract	JPY/USD		(6,705)
	Currency Contract	KRW/USD		(16,970)
	Currency Contract	MXN/USD		(8,085)
	Currency Contract	MXN/USD		(4,387)
	Currency Contract	MXN/USD		(1,553)
	Currency Contract	MXN/USD		(6,782)
	Currency Contract	MXN/USD		(1,218)
	Currency Contract	NZD/EUR		2,544
	Currency Contract	NZD/EUR		2,343
	Currency Contract	NZD/EUR		(8,088)
	Currency Contract	NZD/EUR		(8,089)
	Currency Contract	NZD/USD		(7,672)
	Currency Contract	PEN/USD		28,489
	Currency Contract	PEN/USD		633
	Currency Contract	PLN/USD		8,930
	Currency Contract	PLN/USD		225
	Currency Contract	RON/USD		(8,706)
	Currency Contract	RON/USD		(11,306)
	Currency Contract	RON/USD		(7,938)
	Currency Contract	RUB/USD		157,188
	Currency Contract	RUB/USD		4,757
	Currency Contract	THB/USD		(277)
	Currency Contract	THB/USD		(6,403)
	Currency Contract	THB/USD		(2,499)
	Currency Contract	TRY/USD		160
	Currency Contract	TRY/USD		(1,312)
	Currency Contract	TRY/USD		(19,893)
	Currency Contract	USD/AUD		4,404
	Currency Contract	USD/AUD		645
	Currency Contract	USD/AUD		24,235
	Currency Contract	USD/AUD		13,129
	Currency Contract	USD/AUD		15,283
	Currency Contract	USD/BRL		(56,696)
	Currency Contract	USD/CHF		6,435
	Currency Contract	USD/CHF		4,569

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	Currency Contract	USD/CLP		426
	Currency Contract	USD/CNY		(221)
	Currency Contract	USD/CZK		329
	Currency Contract	USD/EUR		9,924
	Currency Contract	USD/EUR		95,920
	Currency Contract	USD/EUR		(2,530)
	Currency Contract	USD/EUR		114,403
	Currency Contract	USD/EUR		20,918
	Currency Contract	USD/EUR		2,782
	Currency Contract	USD/EUR		4,304
	Currency Contract	USD/EUR		15,432
	Currency Contract	USD/HUF		(3,873)
	Currency Contract	USD/HUF		(2,971)
	Currency Contract	USD/IDR		1,291
	Currency Contract	USD/ILS		5,193
	Currency Contract	USD/ILS		5,276
	Currency Contract	USD/INR		(121)
	Currency Contract	USD/INR		3,031
	Currency Contract	USD/JPY		1,500
	Currency Contract	USD/JPY		361
	Currency Contract	USD/JPY		13,434
	Currency Contract	USD/JPY		16,339
	Currency Contract	USD/KRW		43,227
	Currency Contract	USD/KRW		3,144
	Currency Contract	USD/MXN		(1,036)
	Currency Contract	USD/MXN		(1,388)
	Currency Contract	USD/MXN		(1,765)
	Currency Contract	USD/NZD		(39)
	Currency Contract	USD/NZD		15,018
	Currency Contract	USD/NZD		888
	Currency Contract	USD/NZD		11,919
	Currency Contract	USD/PEN		(15,426)
	Currency Contract	USD/PHP		(1,431)
	Currency Contract	USD/PLN		(2,758)
	Currency Contract	USD/PLN		2,747
	Currency Contract	USD/RUB		(22,585)
	Currency Contract	USD/RUB		(1,752)
	Currency Contract	USD/SGD		931
	Currency Contract	USD/SGD		(3,800)
	Currency Contract	USD/TRY		108
	Currency Contract	USD/TRY		(910)
	Currency Contract	USD/TRY		14,105
	Currency Contract	USD/TRY		(6,953)
	Currency Contract	USD/TWD		(937)
	Currency Contract	USD/TWD		1,562
	Currency Contract	USD/TWD		(76)
	Currency Contract	USD/ZAR		(9,330)
	Currency Contract	USD/ZAR		(28,805)
	Currency Contract	ZAR/EUR		9,010
	Currency Contract	ZAR/EUR		(1,161)
	Currency Contract	ZAR/USD		(1,058)
	Currency Contract	ZAR/USD		(2,354)
	Currency Contract	ZAR/USD		6,472
	Currency Contract	ZAR/USD		232
	Currency Contract	ZAR/USD		868
	Currency Contract	ZAR/USD		25,207
	Currency Contract	ZAR/USD		(3,857)
	Currency Contract	ZAR/USD		2,979
Total: EXHIBIT I - Emerging Markets Debt Fund				\$ 121,766,591

n / a - Cost is not applicable

EXHIBIT J - High Yield Debt Fund
(Managed by JP Morgan)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2016

Schedule H, line 4i-Schedule of Assets (Held At End of Year)

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	1011778 BC / NEW RED FIN	6% 01 Apr 2022	305,000	\$ 318,725
	21ST CENTURY ONCOLOGY HOLDINGS	1% 30 Apr 2022	285,650	262,084
	ACCO BRANDS CORP	5.25% 15 Dec 2024	115,000	115,791
	ACCO BRANDS CORP	6.75% 30 Apr 2020	235,000	246,750
	ACI WORLDWIDE INC	6.375% 15 Aug 2020	150,000	154,313
	ADIENT GLOBAL HOLDINGS	4.875% 15 Aug 2026	125,000	122,500
	ADT CORP	3.5% 15 Jul 2022	305,000	290,513
	ADVANCEPIERRE FOOD HOLDI	5.5% 15 Dec 2024	40,000	40,375
	AECOM	5.875% 15 Oct 2024	120,000	128,113
	AERCAP IRELAND CAP/GLOBA	4.625% 30 Oct 2020	1,015,000	1,055,600
	AES CORP/VA	6% 15 May 2026	60,000	60,900
	AES CORP/VA	5.5% 15 Apr 2025	35,000	35,000
	AES CORP/VA	7.375% 01 Jul 2021	35,000	38,987
	AES CORP/VA	4.875% 15 May 2023	205,000	202,479
	AIR MEDICAL GROUP HOLDIN	6.375% 15 May 2023	245,000	235,200
	AIRCASTLE LTD	5% 01 Apr 2023	80,000	81,600
	AIRCASTLE LTD	7.625% 15 Apr 2020	75,000	84,938
	AIRCASTLE LTD	5.125% 15 Mar 2021	35,000	37,275
	ALBEA BEAUTY HOLDINGS SA	8.375% 01 Nov 2019	200,000	208,000
	ALBERTSONS COS LLC/SAFEW	6.625% 15 Jun 2024	100,000	104,250
	ALERE INC	6.375% 01 Jul 2023	90,000	89,438
	ALLEGION PLC	5.875% 15 Sep 2023	40,000	42,400
	ALLEGION US HOLDING CO	5.75% 01 Oct 2021	125,000	130,625
	ALLY FINANCIAL INC	4.625% 19 May 2022	130,000	131,463
	ALLY FINANCIAL INC	5.75% 20 Nov 2025	115,000	114,713
	ALLY FINANCIAL INC	4.25% 15 Apr 2021	530,000	534,969
	ALLY FINANCIAL INC	4.125% 30 Mar 2020	225,000	227,250
	ALLY FINANCIAL INC	4.625% 30 Mar 2025	385,000	379,225
	ALLY FINANCIAL INC	3.5% 27 Jan 2019	195,000	195,975
	ALLY FINANCIAL INC	5.125% 30 Sep 2024	65,000	66,138
	ALTA MESA HLDGS/FINANC S	7.875% 15 Dec 2024	80,000	82,800
	ALTICE FINANCING SA	7.5% 15 May 2026	220,000	228,800
	ALTICE FINANCING SA	6.625% 15 Feb 2023	200,000	205,500
	ALTICE LUXEMBOURG SA	7.75% 15 May 2022	400,000	427,000
	AMC ENTERTAINMENT HOLDIN	5.875% 15 Nov 2026	40,000	40,900
	AMC ENTERTAINMENT HOLDIN	5.75% 15 Jun 2025	345,000	352,763
	AMC NETWORKS INC	5% 01 Apr 2024	305,000	306,525
	AMERICAN AXLE + MFG INC	6.625% 15 Oct 2022	115,000	118,588
	AMERICAN AXLE + MFG INC	6.25% 15 Mar 2021	130,000	134,225
	AMERIGAS PART/FIN CORP	5.5% 20 May 2025	140,000	141,400
	AMKOR TECHNOLOGY INC	6.625% 01 Jun 2021	340,000	349,350
	AMKOR TECHNOLOGY INC	6.375% 01 Oct 2022	235,000	244,988
	ANIXTER INC	5.5% 01 Mar 2023	225,000	233,438
	ANTERO MIDSTREAM PART/FI	5.375% 15 Sep 2024	115,000	116,150
	ANTERO RESOURCES CORP	5.625% 01 Jun 2023	55,000	56,306
	ANTERO RESOURCES CORP	5.375% 01 Nov 2021	110,000	112,475
	ANTERO RESOURCES CORP	5.125% 01 Dec 2022	105,000	106,050
	APEX TOOL GROUP	7% 01 Feb 2021	95,000	85,025
	ARCONIC INC	5.87% 23 Feb 2022	200,000	214,000
	ARDAGH PKG FIN/HLDGS USA	7.25% 15 May 2024	200,000	210,750
	ARDAGH PKG FIN/HLDGS USA	1% 15 Dec 2019	200,000	203,000
	ASHLAND LLC	6.875% 15 May 2043	25,000	25,813
	ASHLAND LLC	4.75% 15 Aug 2022	525,000	544,688
	ASHTAD CAPITAL INC	6.5% 15 Jul 2022	300,000	314,250
	AVIS BUDGET CAR/FINANCE	6.375% 01 Apr 2024	215,000	214,731
	AVIS BUDGET CAR/FINANCE	5.125% 01 Jun 2022	50,000	49,000
	AVIS BUDGET CAR/FINANCE	5.5% 01 Apr 2023	395,000	388,088
	AXALTA COATING SYSTEMS	4.875% 15 Aug 2024	150,000	150,000
	B+G FOODS INC	4.625% 01 Jun 2021	158,000	161,160
	BELDEN INC	5.5% 01 Sep 2022	300,000	309,000
	BERRY PLASTICS CORP	6% 15 Oct 2022	60,000	63,450
	BERRY PLASTICS CORP	5.125% 15 Jul 2023	15,000	15,263
	BLOUNT INTL INC	1% 12 Apr 2023	384,038	387,398
	BLUE RACER MID LLC/FINAN	6.125% 15 Nov 2022	355,000	355,000
	BOARDWALK PIPELINES LP	5.95% 01 Jun 2026	130,000	141,211
	BOISE CASCADE COMPANY	5.625% 01 Sep 2024	45,000	44,663
	BOMBARDIER INC	7.5% 15 Mar 2025	160,000	158,083
	BOYD GAMING CORP	6.375% 01 Apr 2026	105,000	113,085
	BOYD GAMING CORP	6.875% 15 May 2023	20,000	21,500

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	BUMBLE BEE HOLDINGS INC	9% 15 Dec 2017	221,000	218,238
	CAESARS ENT RESORT PROP	8% 01 Oct 2020	155,000	162,363
	CAESARS ENTERTAINMENT OP	9% 15 Feb 2020	935,000	967,725
	CAESARS ENTERTAINMENT OP	9% 15 Feb 2020	186,876	193,884
	CAESARS ENTERTAINMENT OP	8.5% 15 Feb 2020	425,000	444,125
	CARRIZO OIL + GAS INC	6.25% 15 Apr 2023	60,000	61,500
	CBS RADIO INC	7.25% 01 Nov 2024	50,000	52,500
	CCO HLDGS LLC/CAP CORP	5.875% 01 Apr 2024	435,000	464,363
	CCO HLDGS LLC/CAP CORP	5.5% 01 May 2026	195,000	198,900
	CCO HLDGS LLC/CAP CORP	5.75% 15 Feb 2026	910,000	941,850
	CCO HLDGS LLC/CAP CORP	5.125% 01 May 2023	145,000	149,350
	CCO HLDGS LLC/CAP CORP	5.375% 01 May 2025	120,000	123,600
	CENTRAL GARDEN + PET CO	6.125% 15 Nov 2023	170,000	179,350
	CENTURYLINK INC	6.75% 01 Dec 2023	610,000	623,725
	CENTURYLINK INC	5.8% 15 Mar 2022	60,000	61,328
	CHEMOURS CO	6.625% 15 May 2023	295,000	292,050
	CHENIERE CORP CHRISTI HD	5.875% 31 Mar 2025	320,000	326,499
	CHESAPEAKE ENERGY CORP	1% 23 Aug 2021	275,000	298,947
	CHESAPEAKE ENERGY CORP	8% 15 Dec 2022	328,000	353,830
	CINEMARK USA INC	4.875% 01 Jun 2023	170,000	172,125
	CIT GROUP INC	3.875% 19 Feb 2019	295,000	301,269
	CIT GROUP INC	5.5% 15 Feb 2019	355,000	374,525
	CLAIRE S STORES INC	9% 15 Mar 2019	500,000	252,500
	CLEAN HARBORS INC	5.25% 01 Aug 2020	400,000	409,500
	CLEAN HARBORS INC	5.125% 01 Jun 2021	80,000	81,816
	CLEAR CHANNEL WORLDWIDE	6.5% 15 Nov 2022	1,935,000	1,978,538
	CLEAR CHANNEL WORLDWIDE	7.625% 15 Mar 2020	605,000	604,619
	CLEAR CHANNEL WORLDWIDE	7.625% 15 Mar 2020	105,000	100,800
	CLEARWATER PAPER CORP	5.375% 01 Feb 2025	520,000	514,800
	CNH INDUSTRIAL CAPITAL L	4.875% 01 Apr 2021	230,000	239,200
	CNH INDUSTRIAL CAPITAL L	4.375% 06 Nov 2020	185,000	189,856
	COGENT COMM FINANCE INC	5.625% 15 Apr 2021	260,000	262,600
	COGENT COMMUNICATIONS GR	5.375% 01 Mar 2022	235,000	242,638
	COMMSCOPE INC	5.5% 15 Jun 2024	95,000	98,325
	COMMSCOPE TECH LLC	6% 15 Jun 2025	415,000	439,900
	CONCHO RESOURCES INC	6.5% 15 Jan 2022	120,000	124,164
	CONSTELLUM NV	7.875% 01 Apr 2021	250,000	268,750
	CONTINENTAL RESOURCES	4.5% 15 Apr 2023	280,000	274,400
	COOPER STANDARD AUTOMOTI	5.625% 15 Nov 2026	100,000	98,875
	CORECIVIC INC	5% 15 Oct 2022	75,000	74,813
	CORECIVIC INC	4.625% 01 May 2023	50,000	49,250
	CRESTWOOD MIDSTREAM PART	6.25% 01 Apr 2023	115,000	117,300
	CRESTWOOD MIDSTREAM PART	6.125% 01 Mar 2022	195,000	199,875
	CSC HOLDINGS LLC	6.625% 15 Oct 2025	200,000	218,500
	CSC HOLDINGS LLC	10.125% 15 Jan 2023	200,000	231,000
	CSC HOLDINGS LLC	10.875% 15 Oct 2025	200,000	238,000
	DANA FINANCING LUX SARL	6.5% 01 Jun 2026	105,000	109,725
	DANA INC	6% 15 Sep 2023	350,000	365,313
	DANA INC	5.5% 15 Dec 2024	250,000	255,000
	DAVITA INC	5% 01 May 2025	385,000	378,744
	DENBURY RESOURCES INC	5.5% 01 May 2022	65,000	56,713
	DENBURY RESOURCES INC	4.625% 15 Jul 2023	125,000	100,313
	DIAMOND 1 FIN/DIAMOND 2	6.02% 15 Jun 2026	320,000	346,655
	DISH DBS CORP	7.75% 01 Jul 2026	80,000	90,200
	DISH DBS CORP	5.875% 15 Nov 2024	1,225,000	1,260,525
	DISH DBS CORP	6.75% 01 Jun 2021	320,000	347,200
	DISH DBS CORP	5.875% 15 Jul 2022	410,000	431,525
	DISH DBS CORP	5% 15 Mar 2023	570,000	567,150
	DJO FINCO INC/DJO FINANC	8.125% 15 Jun 2021	340,000	294,950
	DYNEGY INC	8% 15 Jan 2025	85,000	79,688
	DYNEGY INC	7.625% 01 Nov 2024	280,000	258,300
	DYNEGY INC	7.375% 01 Nov 2022	255,000	243,525
	ENCANA CORP	8.125% 15 Sep 2030	45,000	54,245
	ENCANA CORP	7.375% 01 Nov 2031	40,000	46,097
	ENCANA CORP	7.2% 01 Nov 2031	55,000	61,730
	ENCANA CORP	6.625% 15 Aug 2037	120,000	129,390
	ENDO DAC/FIN LLC/FINCO	6% 15 Jul 2023	260,000	227,825
	ENERGIZER HOLDINGS INC	5.5% 15 Jun 2025	345,000	345,863
	ENLINK MIDSTREAM PARTNER	4.4% 01 Apr 2024	165,000	163,942
	ENTEGRIIS INC	6% 01 Apr 2022	305,000	317,200
	EP ENER/EVEREST ACQ FIN	7.75% 01 Sep 2022	165,000	133,650
	EP ENER/EVEREST ACQ FIN	9.375% 01 May 2020	15,000	13,828
	EP ENERGY LLC	1% 30 Jun 2021	170,000	177,438
	EQUINIX INC	5.875% 15 Jan 2026	100,000	105,250
	EQUINIX INC	5.375% 01 Jan 2022	60,000	63,000
	EQUINIX INC	5.75% 01 Jan 2025	25,000	26,125
	ESH HOSPITALITY INC	5.25% 01 May 2025	100,000	99,500
	EVERGREEN SKILLS LUX S A R L	1% 28 Apr 2021	351,900	320,229
	FGI OPERATING CO LLC/FIN	7.875% 01 May 2020	140,000	119,000

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			Shares/ Par Value	
	FIAT CHRYSLER AUTOMOBILE	5.25% 15 Apr 2023	200,000	203,660
	FIRST DATA CORPORATION	7% 01 Dec 2023	60,000	63,900
	FIRST DATA CORPORATION	5.75% 15 Jan 2024	1,235,000	1,274,372
	FIRST DATA CORPORATION	5.375% 15 Aug 2023	470,000	487,625
	FIRST DATA CORPORATION	6.75% 01 Nov 2020	150,000	155,625
	FMG RESOURCES AUG 2006	9.75% 01 Mar 2022	200,000	232,014
	FREEPORT MCMORAN INC	4.55% 14 Nov 2024	40,000	37,500
	FREEPORT MCMORAN INC	3.875% 15 Mar 2023	50,000	45,875
	FRONTIER COMMUNICATIONS	11% 15 Sep 2025	790,000	815,675
	FRONTIER COMMUNICATIONS	6.875% 15 Jan 2025	370,000	313,575
	GARDNER DENVER INC	1% 30 Jul 2020	274,291	271,269
	GARDNER DENVER INC	6.875% 15 Aug 2021	30,000	29,850
	GCI INC	6.75% 01 Jun 2021	280,000	287,000
	GCP APPLIED TECHNOLOGIES	9.5% 01 Feb 2023	150,000	172,125
	GENERAL CABLE CORP	5.75% 01 Oct 2022	375,000	363,750
	GENERAL MOTORS CO	4.875% 02 Oct 2023	285,000	298,758
	GENERAL MOTORS FINL CO	4.25% 15 May 2023	285,000	288,424
	GEO GROUP INC/THE	6% 15 Apr 2026	85,000	83,513
	GEO GROUP INC/THE	5.875% 15 Jan 2022	180,000	182,250
	GEO GROUP INC/THE	5.875% 15 Oct 2024	140,000	138,075
	GEO GROUP INC/THE	5.125% 01 Apr 2023	10,000	9,600
	GOODYEAR TIRE + RUBBER	5.125% 15 Nov 2023	235,000	242,050
	GOODYEAR TIRE + RUBBER	5% 31 May 2026	70,000	69,681
	GREAT LAKES DREDGE+DOCK	7.375% 01 Feb 2019	330,000	326,700
	GRIFOLS WORLDWIDE OP LTD	5.25% 01 Apr 2022	200,000	207,000
	GULFPORT ENERGY CORP	6% 15 Oct 2024	50,000	50,875
	H+E EQUIPMENT SERVICES	7% 01 Sep 2022	260,000	273,650
	HALCON RESOURCES CORP	8.625% 01 Feb 2020	15,000	15,600
	HCA INC	5.25% 15 Apr 2025	75,000	78,281
	HCA INC	5.25% 15 Jun 2026	155,000	160,231
	HCA INC	5.875% 15 Feb 2026	980,000	1,009,400
	HCA INC	5.375% 01 Feb 2025	2,180,000	2,185,450
	HCA INC	7.5% 15 Feb 2022	160,000	181,600
	HCA INC	5.875% 15 Mar 2022	250,000	269,375
	HD SUPPLY INC	5.75% 15 Apr 2024	175,000	184,748
	HD SUPPLY INC	5.25% 15 Dec 2021	195,000	205,725
	HEALTHSOUTH CORP	5.75% 15 Sep 2025	220,000	218,900
	HEALTHSOUTH CORP	5.75% 01 Nov 2024	175,000	177,188
	HERC RENTALS INC	7.75% 01 Jun 2024	250,000	262,813
	HERC RENTALS INC	7.5% 01 Jun 2022	245,000	258,169
	HERTZ CORP	5.5% 15 Oct 2024	330,000	288,338
	HERTZ CORP	7.375% 15 Jan 2021	165,000	165,413
	HERTZ CORP	6.25% 15 Oct 2022	500,000	468,750
	HEXION INC	8.875% 01 Feb 2018	185,000	184,075
	HEXION INC	6.625% 15 Apr 2020	405,000	358,425
	HILL ROM HOLDINGS INC	5.75% 01 Sep 2023	270,000	278,775
	HOLOGIC INC	5.25% 15 Jul 2022	210,000	221,025
	HRG GROUP INC	7.875% 15 Jul 2019	130,000	135,525
	HUGHES SATELLITE SYSTEMS	6.625% 01 Aug 2026	40,000	40,200
	HUGHES SATELLITE SYSTEMS	5.25% 01 Aug 2026	80,000	78,400
	HUNTSMAN INTERNATIONAL L	5.125% 15 Nov 2022	445,000	453,900
	IHO VERWALTUNGS GMBH	4.5% 15 Sep 2023	200,000	195,500
	INEOS GROUP HOLDINGS SA	5.625% 01 Aug 2024	520,000	516,100
	INEOS GROUP HOLDINGS SA	5.875% 15 Feb 2019	630,000	644,175
	INFOR US INC	6.5% 15 May 2022	525,000	547,313
	INMARSAT FINANCE PLC	4.875% 15 May 2022	285,000	277,163
	INTEGRA TELECOM INC.	1% 14 Aug 2020	270,188	270,660
	INTELSAT JACKSON HLDG	5.5% 01 Aug 2023	450,000	303,210
	INTELSAT JACKSON HLDG	7.25% 15 Oct 2020	940,000	728,500
	INTERNATIONAL GAME TECH	6.25% 15 Feb 2022	200,000	214,500
	INTERNATIONAL GAME TECH	6.5% 15 Feb 2025	200,000	214,500
	INTERVAL ACQUISITION COR	5.625% 15 Apr 2023	275,000	280,500
	INTL LEASE FINANCE CORP	6.25% 15 May 2019	70,000	75,250
	INVENTIV HEALTH INC	9% 15 Jan 2018	305,000	305,610
	ISLE OF CAPRI CASINOS	5.875% 15 Mar 2021	170,000	175,950
	J CREW GROUP INC	1% 05 Mar 2021	431,222	243,101
	JACK COOPER HOLDINGS COR	9.25% 01 Jun 2020	340,000	147,050
	JACK OHIO FIN LLC/FIN 1	6.75% 15 Nov 2021	155,000	156,938
	JAMES HARDIE INTL FIN	5.875% 15 Feb 2023	255,000	263,925
	KINDRED HEALTHCARE INC	8.75% 15 Jan 2023	350,000	327,250
	KINETIC CONCEPT/KCI USA	9.625% 01 Oct 2021	465,000	491,738
	KINETIC CONCEPT/KCI USA	7.875% 15 Feb 2021	115,000	124,775
	KLX INC	5.875% 01 Dec 2022	280,000	288,400
	KRATOS DEFENSE + SEC	7% 15 May 2019	180,000	174,150
	L BRANDS INC	6.75% 01 Jul 2036	185,000	187,313
	L BRANDS INC	6.625% 01 Apr 2021	200,000	224,500
	LAREDO PETROLEUM INC	5.625% 15 Jan 2022	95,000	95,713
	LEAR CORP	5.375% 15 Mar 2024	35,000	36,619
	LEAR CORP	5.25% 15 Jan 2025	185,000	194,481

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	LEVEL 3 COMMUNICATIONS	5.75% 01 Dec 2022	165,000	169,538
	LEVEL 3 FINANCING INC	5.125% 01 May 2023	15,000	15,056
	LEVEL 3 FINANCING INC	5.375% 01 May 2025	485,000	494,700
	LEVEL 3 FINANCING INC	5.375% 15 Jan 2024	105,000	106,050
	LEVEL 3 FINANCING INC	5.625% 01 Feb 2023	40,000	41,000
	LSB INDUSTRIES	1% 01 Aug 2019	291,000	267,720
	MAGNACHIP SEMICONDUCTOR	6.625% 15 Jul 2021	305,000	263,825
	MALLINCKRODT FIN/SB	5.625% 15 Oct 2023	170,000	158,525
	MALLINCKRODT FIN/SB	5.5% 15 Apr 2025	125,000	111,875
	MALLINCKRODT FIN/SB	5.75% 01 Aug 2022	65,000	62,563
	MEG ENERGY CORP	7% 31 Mar 2024	225,000	203,625
	MEG ENERGY CORP	6.375% 30 Jan 2023	285,000	253,650
	MGM GROWTH/MGM FINANCE	5.625% 01 May 2024	140,000	146,650
	MGM RESORTS INTL	5.25% 31 Mar 2020	260,000	274,950
	MGM RESORTS INTL	6.75% 01 Oct 2020	55,000	61,188
	MGM RESORTS INTL	6% 15 Mar 2023	225,000	243,000
	MGM RESORTS INTL	7.75% 15 Mar 2022	995,000	1,144,250
	MICRON TECHNOLOGY INC	7.5% 15 Sep 2023	115,000	127,363
	MICRON TECHNOLOGY INC	5.25% 15 Jan 2024	420,000	417,900
	MICRON TECHNOLOGY INC	5.5% 01 Feb 2025	100,000	99,500
	MICROSEMI CORP	9.125% 15 Apr 2023	235,000	273,775
	MIDCONTINENT COMM + FIN	6.875% 15 Aug 2023	230,000	244,950
	MPLX LP	4.875% 01 Jun 2025	555,000	570,622
	MPLX LP	4.875% 01 Dec 2024	80,000	82,376
	NABORS INDUSTRIES INC	5.5% 15 Jan 2023	50,000	52,063
	NEIMAN MARCUS GROUP LTD	8.75% 15 Oct 2021	75,000	53,063
	NEIMAN MARCUS GROUP LTD INC	1% 25 Oct 2020	395,810	343,069
	NEWFIELD EXPLORATION CO	5.75% 30 Jan 2022	220,000	231,825
	NEXSTAR BROADCASTING INC	6.875% 15 Nov 2020	335,000	346,725
	NEXSTAR BROADCASTING INC	6.125% 15 Feb 2022	65,000	67,275
	NIELSEN CO LUX SARL/THE	5.5% 01 Oct 2021	65,000	67,600
	NIELSEN FINANCE LLC/CO	5% 15 Apr 2022	380,000	387,125
	NOVELIS CORP	6.25% 15 Aug 2024	80,000	84,800
	NOVELIS CORP	5.875% 30 Sep 2026	95,000	95,950
	NRG ENERGY INC	6.625% 15 Jan 2027	325,000	307,125
	NRG ENERGY INC	6.25% 15 Jul 2022	50,000	50,125
	NXP BV/NXP FUNDING LLC	4.625% 01 Jun 2023	260,000	273,000
	NXP BV/NXP FUNDING LLC	4.625% 15 Jun 2022	200,000	209,500
	NXP BV/NXP FUNDING LLC	5.75% 15 Feb 2021	300,000	309,750
	NXP BV/NXP FUNDING LLC	5.75% 15 Mar 2023	200,000	211,000
	OASIS PETROLEUM INC	6.875% 15 Mar 2022	125,000	128,125
	OASIS PETROLEUM INC	6.5% 01 Nov 2021	225,000	229,219
	OASIS PETROLEUM INC	6.875% 15 Jan 2023	165,000	169,125
	ORTHO CLINICAL DIAGNOSTICS SA	1% 30 Jun 2021	273,490	270,853
	OSHKOSH CORP	5.375% 01 Mar 2025	95,000	96,900
	OSHKOSH CORP	5.375% 01 Mar 2022	130,000	135,200
	PARSLEY ENERGY LLC/FINAN	6.25% 01 Jun 2024	35,000	36,831
	PETCO ANIMAL SUPPLIES INC.	1% 26 Jan 2023	272,938	274,108
	PETSMART INC	1% 11 Mar 2022	275,000	275,688
	PETSMART INC	7.125% 15 Mar 2023	690,000	703,800
	PLANTRONICS INC	5.5% 31 May 2023	160,000	161,600
	POST HOLDINGS INC	7.75% 15 Mar 2024	175,000	194,250
	POST HOLDINGS INC	8% 15 Jul 2025	135,000	151,200
	POST HOLDINGS INC	6% 15 Dec 2022	95,000	99,156
	POST HOLDINGS INC	6.75% 01 Dec 2021	5,000	5,338
	QUEBECOR MEDIA INC	5.75% 15 Jan 2023	475,000	492,813
	QWEST CAPITAL FUNDING	7.75% 15 Feb 2031	180,000	163,800
	RACKSPACE HOSTIN	8.625% 15 Nov 2024	255,000	269,905
	RADIO SYSTEMS CORP	8.375% 01 Nov 2019	498,000	519,165
	RANGE RESOURCES CORP	4.875% 15 May 2025	130,000	125,938
	RANGE RESOURCES CORP	5% 15 Mar 2023	70,000	69,300
	REGAL ENTERTAINMENT GRP	5.75% 15 Mar 2022	155,000	162,363
	REGAL ENTERTAINMENT GRP	5.75% 15 Jun 2023	70,000	71,466
	REGENCY ENERGY PART/FINA	5.5% 15 Apr 2023	150,000	154,875
	REYNOLDS GRP ISS/REYNOLD	7% 15 Jul 2024	80,000	85,050
	REYNOLDS GRP ISS/REYNOLD	6.875% 15 Feb 2021	149,071	153,394
	REYNOLDS GRP ISS/REYNOLD	5.75% 15 Oct 2020	465,000	479,531
	RHP HOTEL PPTY/RHP FINAN	5% 15 Apr 2021	355,000	360,325
	RITE AID CORP	6.125% 01 Apr 2023	295,000	317,125
	RIVERBED TECHNOLOGY INC	8.875% 01 Mar 2023	200,000	211,000
	RIVERBED TECHNOLOGY INC.	1% 24 Apr 2022	219,476	219,902
	RSI HOME PRODUCTS INC	6.5% 15 Mar 2023	320,000	334,400
	RSP PERMIAN INC	5.25% 15 Jan 2025	60,000	60,300
	RSP PERMIAN INC	6.625% 01 Oct 2022	80,000	84,600
	SABINE PASS LIQUEFACTION	5.875% 30 Jun 2026	85,000	91,588
	SABINE PASS LIQUEFACTION	6.25% 15 Mar 2022	350,000	383,250
	SABINE PASS LIQUEFACTION	5.625% 15 Apr 2023	135,000	143,438
	SABINE PASS LIQUEFACTION	5.75% 15 May 2024	100,000	107,250
	SABRE GLBL INC	5.25% 15 Nov 2023	160,000	164,299

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	SABRE GLBL INC	5.375% 15 Apr 2023	195,000	198,900
	SALLY HOLDINGS/SALLY CAP	5.625% 01 Dec 2025	85,000	88,400
	SANCHEZ ENERGY CORP	6.125% 15 Jan 2023	35,000	33,250
	SBA COMMUNICATIONS CORP	4.875% 01 Sep 2024	170,000	167,875
	SCOTTS MIRACLE GRO CO	5.25% 15 Dec 2026	100,000	100,000
	SCOTTS MIRACLE GRO CO	6% 15 Oct 2023	190,000	200,925
	SENSATA TECH UK FIN CO	6.25% 15 Feb 2026	260,000	271,700
	SENSATA TECHNOLOGIES BV	4.875% 15 Oct 2023	190,000	194,275
	SERVICE CORP INTL	5.375% 15 May 2024	45,000	46,913
	SERVICE CORP INTL	7.5% 01 Apr 2027	435,000	504,600
	SFR GROUP SA	7.375% 01 May 2026	200,000	205,000
	SFR GROUP SA	6% 15 May 2022	465,000	477,206
	SINCLAIR TELEVISION GROU	5.125% 15 Feb 2027	150,000	142,500
	SINCLAIR TELEVISION GROU	6.125% 01 Oct 2022	290,000	302,325
	SIRIUS XM RADIO INC	6% 15 Jul 2024	485,000	506,825
	SIRIUS XM RADIO INC	5.75% 01 Aug 2021	80,000	83,300
	SIRIUS XM RADIO INC	5.375% 15 Apr 2025	360,000	358,200
	SM ENERGY CO	5.625% 01 Jun 2025	90,000	86,850
	SM ENERGY CO	6.5% 15 Nov 2021	100,000	102,000
	SM ENERGY CO	6.5% 01 Jan 2023	135,000	137,194
	SOUTHWESTERN ENERGY CO	6.7% 23 Jan 2025	185,000	189,163
	SOUTHWESTERN ENERGY CO	4.1% 15 Mar 2022	50,000	47,240
	SPECTRUM BRANDS INC	5.75% 15 Jul 2025	85,000	88,188
	SPECTRUM BRANDS INC	6.625% 15 Nov 2022	65,000	69,063
	SPRINT CAPITAL CORP	6.875% 15 Nov 2028	60,000	59,250
	SPRINT CAPITAL CORP	8.75% 15 Mar 2032	1,055,000	1,160,500
	SPRINT COMMUNICATIONS	9% 15 Nov 2018	155,000	170,888
	SPRINT CORP	7.875% 15 Sep 2023	2,290,000	2,444,575
	SPRINT CORP	7.25% 15 Sep 2021	110,000	116,875
	SPRINT CORP	7.625% 15 Feb 2025	320,000	336,400
	SPX FLOW INC	5.625% 15 Aug 2024	170,000	171,275
	SPX FLOW INC	5.875% 15 Aug 2026	100,000	100,000
	SSGA	G STIFF ERISA QUALIFIED	10,717,269	10,717,269
	STEINWAY MUSICAL INSTRS INC	1% 19 Sep 2019	250,930	240,893
	T MOBILE USA INC	6.625% 15 Nov 2020	250,000	255,625
	T MOBILE USA INC	6.5% 15 Jan 2026	60,000	64,875
	T MOBILE USA INC	6.5% 15 Jan 2024	435,000	466,538
	T MOBILE USA INC	6.633% 28 Apr 2021	230,000	240,063
	T MOBILE USA INC	6.731% 28 Apr 2022	735,000	768,075
	TARGA RESOURCES PARTNERS	6.75% 15 Mar 2024	225,000	241,313
	TARGA RESOURCES PARTNERS	5.125% 01 Feb 2025	50,000	49,625
	TARGA RESOURCES PARTNERS	4.25% 15 Nov 2023	15,000	14,344
	TEGNA INC	6.375% 15 Oct 2023	15,000	15,872
	TEGNA INC	4.875% 15 Sep 2021	50,000	50,875
	TEGNA INC	5.5% 15 Sep 2024	110,000	111,100
	TELECOM ITALIA SPA	5.303% 30 May 2024	200,000	195,500
	TEMPUR SEALY INTL INC	5.625% 15 Oct 2023	215,000	221,988
	TEMPUR SEALY INTL INC	5.5% 15 Jun 2026	125,000	125,625
	TENET HEALTHCARE CORP	7.5% 01 Jan 2022	50,000	52,125
	TENET HEALTHCARE CORP	6.75% 15 Jun 2023	860,000	758,950
	TENET HEALTHCARE CORP	6% 01 Oct 2020	300,000	314,250
	TENET HEALTHCARE CORP	4.5% 01 Apr 2021	225,000	222,750
	TENET HEALTHCARE CORP	8.125% 01 Apr 2022	615,000	580,253
	TENET HEALTHCARE CORP	8% 01 Aug 2020	110,000	108,636
	TENNECO INC	5% 15 Jul 2026	105,000	103,031
	TEREX CORP	6.5% 01 Apr 2020	145,000	147,900
	TEREX CORP	6% 15 May 2021	440,000	449,900
	TESORO LOGISTICS LP/CORP	5.25% 15 Jan 2025	80,000	81,700
	TESORO LOGISTICS LP/CORP	6.25% 15 Oct 2022	110,000	116,600
	TESORO LOGISTICS LP/CORP	6.375% 01 May 2024	90,000	96,300
	TESORO LOGISTICS LP/CORP	6.125% 15 Oct 2021	20,000	21,000
	TESORO LOGISTICS LP/CORP	5.875% 01 Oct 2020	362,000	373,313
	TI GROUP AUTO SYSTEMS LL	8.75% 15 Jul 2023	245,000	256,025
	TIME INC	5.75% 15 Apr 2022	240,000	248,400
	TRANSDIGM INC	6.5% 15 May 2025	325,000	340,438
	TREEHOUSE FOODS INC	6% 15 Feb 2024	205,000	215,250
	TRINSEO OP / TRINSEO FIN	6.75% 01 May 2022	200,000	210,000
	TRIUMPH GROUP INC	4.875% 01 Apr 2021	270,000	253,260
	UCI INTERNATIONAL LLC	8.625% 15 Feb 2019	250,000	47,500
	UFC HLDGS LLC	1% 18 Aug 2023	280,000	283,360
	UNITED RENTALS NORTH AM	5.5% 15 May 2027	145,000	143,913
	UNITED RENTALS NORTH AM	5.875% 15 Sep 2026	115,000	118,306
	UNITED RENTALS NORTH AM	5.75% 15 Nov 2024	245,000	257,250
	UNITED RENTALS NORTH AM	5.5% 15 Jul 2025	100,000	102,000
	UNITED RENTALS NORTH AM	6.125% 15 Jun 2023	220,000	233,200
	UNITI GROUP/CSL CAPITAL	6% 15 Apr 2023	105,000	108,413
	UNITI GROUP/CSL CAPITAL	8.25% 15 Oct 2023	505,000	535,300
	UPCB FINANCE IV LTD	5.375% 15 Jan 2025	220,000	221,650
	US CELLULAR CORP	6.7% 15 Dec 2033	240,000	237,600

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			Shares/ Par Value	
	US DOLLAR		(20,118)	(20,118)
	VALEANT PHARMACEUTICALS	5.875% 15 May 2023	640,000	483,200
	VALEANT PHARMACEUTICALS	7.5% 15 Jul 2021	830,000	703,425
	VALEANT PHARMACEUTICALS	6.125% 15 Apr 2025	780,000	585,975
	VALEANT PHARMACEUTICALS	7% 01 Oct 2020	85,000	73,259
	VALEANT PHARMACEUTICALS	6.75% 15 Aug 2021	70,000	58,100
	VALEANT PHARMACEUTICALS	7.25% 15 Jul 2022	460,000	376,050
	VARISITY BRANDS INC.	1% 11 Dec 2021	314,771	319,021
	VERITAS BERMUDA LTD	1% 27 Jan 2023	198,998	183,575
	VERITAS US INC/BERMUDA L	7.5% 01 Feb 2023	200,000	188,000
	VERSUM MATERIALS INC	5.5% 30 Sep 2024	65,000	66,463
	VIDEOTRON LTD	5.375% 15 Jun 2024	245,000	251,431
	VIRGIN MEDIA SECURED FIN	5.5% 15 Jan 2025	200,000	203,000
	VIRGIN MEDIA SECURED FIN	5.375% 15 Apr 2021	180,000	186,300
	VISTA OUTDOOR INC	5.875% 01 Oct 2023	370,000	387,346
	WELBILT INC	9.5% 15 Feb 2024	95,000	109,488
	WESTERN DIGITAL CORP	7.375% 01 Apr 2023	225,000	247,500
	WESTERN DIGITAL CORP	10.5% 01 Apr 2024	530,000	626,725
	WHITING PETROLEUM CORP	6.25% 01 Apr 2023	135,000	135,000
	WHITING PETROLEUM CORP	5.75% 15 Mar 2021	135,000	134,438
	WILLIAMS PARTNERS/ACMP	6.125% 15 Jul 2022	150,000	154,715
	WILTON BRANDS LLC	1% 30 Aug 2018	330,927	310,409
	WIND ACQUISITION FIN SA	7.375% 23 Apr 2021	270,000	280,800
	WINDSTREAM SERVICES LLC	7.5% 01 Apr 2023	40,000	38,500
	WINDSTREAM SERVICES LLC	7.75% 01 Oct 2021	535,000	549,980
	WINDSTREAM SERVICES LLC	7.5% 01 Jun 2022	515,000	504,700
	WINDSTREAM SERVICES LLC	6.375% 01 Aug 2023	170,000	151,725
	WMG ACQUISITION CORP	4.875% 01 Nov 2024	40,000	39,800
	WMG ACQUISITION CORP	5.625% 15 Apr 2022	18,000	18,630
	WPX ENERGY INC	8.25% 01 Aug 2023	250,000	279,375
	WPX ENERGY INC	5.25% 15 Sep 2024	40,000	38,800
	WPX ENERGY INC	6% 15 Jan 2022	65,000	66,625
	WR GRACE + CO CONN	5.625% 01 Oct 2024	25,000	26,250
	WYNN LAS VEGAS LLC/CORP	5.5% 01 Mar 2025	470,000	466,240
	XPO LOGISTICS INC	6.125% 01 Sep 2023	90,000	94,050
	XPO LOGISTICS INC	6.5% 15 Jun 2022	265,000	278,250
	ZAYO GROUP LLC/ZAYO CAP	6% 01 Apr 2023	330,000	343,200
	ZAYO GROUP LLC/ZAYO CAP	6.375% 15 May 2025	165,000	172,425
	ZEBRA TECHNOLOGIES CORP	7.25% 15 Oct 2022	455,000	494,813
	ZF NA CAPITAL	4.75% 29 Apr 2025	150,000	152,625
	ZF NA CAPITAL	4.5% 29 Apr 2022	295,000	304,219
Total: EXHIBIT J - High Yield Debt Fund				\$ 114,858,687

n / a - Cost is not applicable

**EXHIBIT K - Expanded Choice - Mutual Funds
(Managed by Fidelity)**

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2016

Schedule H, line 4i-Schedule of Assets (Held At End of Year)

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	AMERICAN THE GROWTH FUND OF	MUTUAL FUNDS	1,517,223	\$ 63,799,214
	AMERICAN AMCAP FUND	MUTUAL FUNDS	1,225,491	33,664,242
	AMERICAN BALANCED FUND	MUTUAL FUNDS	1,438,756	35,695,536
	AMERICAN FUNDS INVESTMENT CO	MUTUAL FUNDS	729,553	26,424,395
	AMERICAN FUNDS NEW ECONOMY F	MUTUAL FUNDS	997,720	35,887,987
	AMERICAN FUNDS NEW WORLD FUN	MUTUAL FUNDS	902,050	46,374,378
	AMERICAN FUNDS CAPITAL WORLD G	MUTUAL FUNDS	686,529	30,083,721
	AMERICAN FUNDS EUROPACIFIC GRO	MUTUAL FUNDS	1,061,192	47,796,106
	AMERICAN FUNDS FUNDAMENTAL INV	MUTUAL FUNDS	1,034,739	56,341,512
	AMERICAN MUTUAL FUND	MUTUAL FUNDS	973,317	35,856,982
	AMERICAN NEW PERSPECTIVE FUND	MUTUAL FUNDS	611,837	21,616,202
	AMERICAN SMALLCAP WORLD FUND	MUTUAL FUNDS	593,453	27,607,440
	AMERICAN WASHINGTON MUTUAL INV	MUTUAL FUNDS	681,908	27,930,932
	CAPITAL WORLD BOND FUND	MUTUAL FUNDS	693,303	13,145,022
	DFA EMERGING MARKETS PORTFOLIO	MUTUAL FUNDS	858,145	19,505,636
	DFA EMERGING MARKETS VALUE POR	MUTUAL FUNDS	1,125,415	26,953,694
	DFA GLOBAL REAL ESTATE SECURIT	MUTUAL FUNDS	2,077,590	21,606,934
	DFA INTERNATIONAL SMALL COMPAN	MUTUAL FUNDS	794,041	13,713,092
	DFA INTERNATIONAL VALUE PORTFO	MUTUAL FUNDS	545,761	9,146,959
	DFA INTERNATIONAL VECTOR EQUIT	MUTUAL FUNDS	394,075	4,275,710
	DFA LARGE CAP INTERNATIONAL PO	MUTUAL FUNDS	380,514	7,461,870
	DFA US CORE EQUITY 1 PORTFOLIO	MUTUAL FUNDS	1,591,010	30,658,760
	DFA US SMALL CAP PORTFOLIO	MUTUAL FUNDS	1,005,643	34,030,945
	DFA US TARGETED VALUE PORTFOLI	MUTUAL FUNDS	1,655,776	39,755,171
	DODGE + COX BALANCED FUND	MUTUAL FUNDS	492,268	50,875,929
	DODGE + COX GLOBAL BOND FUND	MUTUAL FUNDS	82,054	847,621
	DODGE + COX GLOBAL STOCK FUND	MUTUAL FUNDS	1,552,591	18,491,359
	DODGE + COX INCOME FUND	MUTUAL FUNDS	4,123,547	56,038,998
	DODGE + COX INTERNATIONAL STOC	MUTUAL FUNDS	1,893,411	72,138,944
	DODGE + COX STOCK FUND	MUTUAL FUNDS	804,455	148,260,977
	FIDELITY ADVISOR INTERNATIONAL	MUTUAL FUNDS	329,261	11,978,514
	FIDELITY BLUE CHIP GROWTH FUND	MUTUAL FUNDS	1,328,084	89,552,671
	FIDELITY CANADA FUND	MUTUAL FUNDS	522,020	25,526,761
	FIDELITY CAPITAL + INCOME FUND	MUTUAL FUNDS	7,492,921	72,756,259
	FIDELITY CAPITAL APPRECIATION	MUTUAL FUNDS	586,255	18,601,871
	FIDELITY CHINA REGION FUND	MUTUAL FUNDS	1,960,643	46,624,094
	FIDELITY CONTRAFUND	MUTUAL FUNDS	2,134,157	209,958,326
	FIDELITY CONVERTIBLE SECURITIE	MUTUAL FUNDS	352,895	9,425,837
	FIDELITY DIVERSIFIED INTERNATI	MUTUAL FUNDS	679,521	22,580,488
	FIDELITY DIVIDEND GROWTH FUND	MUTUAL FUNDS	1,300,251	41,829,068
	FIDELITY EMERGING ASIA FUND	MUTUAL FUNDS	682,763	21,199,790
	FIDELITY EQUITY INCOME FUND IN	MUTUAL FUNDS	341,076	19,536,850
	FIDELITY EUROPE FUND/UNITED ST	MUTUAL FUNDS	313,355	10,534,997
	FIDELITY EXPORT AND MULTINATIO	MUTUAL FUNDS	625,458	13,015,775
	FIDELITY FLOATING RATE HIGH IN	MUTUAL FUNDS	3,159,972	30,462,134
	FIDELITY FOCUSED STOCK FUND	MUTUAL FUNDS	392,515	7,206,568
	FIDELITY FREEDOM K 2005 FUND	MUTUAL FUNDS	65,480	829,634
	FIDELITY FREEDOM K 2010 FUND	MUTUAL FUNDS	326,662	4,122,471
	FIDELITY FREEDOM K 2015 FUND	MUTUAL FUNDS	723,394	9,527,094
	FIDELITY FREEDOM K 2020 FUND	MUTUAL FUNDS	1,862,186	25,996,116
	FIDELITY FREEDOM K 2025 FUND	MUTUAL FUNDS	1,860,667	27,147,130
	FIDELITY FREEDOM K 2030 FUND	MUTUAL FUNDS	1,174,508	17,476,686
	FIDELITY FREEDOM K 2035 FUND	MUTUAL FUNDS	890,273	13,728,011
	FIDELITY FREEDOM K 2040 FUND	MUTUAL FUNDS	490,106	7,567,242
	FIDELITY FREEDOM K 2045 FUND	MUTUAL FUNDS	208,357	3,314,965
	FIDELITY FREEDOM K 2050 FUND	MUTUAL FUNDS	226,029	3,623,250
	FIDELITY FREEDOM K 2055 FUND	MUTUAL FUNDS	13,311	158,533
	FIDELITY FREEDOM K INCOME FUND	MUTUAL FUNDS	380,921	4,422,497
	FIDELITY FUND	MUTUAL FUNDS	230,069	9,462,721
	FIDELITY GLOBAL BALANCED FUND	MUTUAL FUNDS	328,847	7,267,521
	FIDELITY GNMA FUND	MUTUAL FUNDS	1,439,958	16,458,715
	FIDELITY GOVERNMENT INCOME FUN	MUTUAL FUNDS	1,455,670	14,804,162
	FIDELITY GROWTH COMPANY FUND	MUTUAL FUNDS	1,021,441	139,559,454
	FIDELITY GROWTH DISCOVERY FUND	MUTUAL FUNDS	868,766	22,092,713
	FIDELITY HIGH INCOME FUND	MUTUAL FUNDS	2,776,515	24,183,446
	FIDELITY INDEPENDENCE FUND	MUTUAL FUNDS	967,143	32,389,619
	FIDELITY INFLATION PROTECTED B	MUTUAL FUNDS	1,096,816	13,085,018
	FIDELITY INTERMEDIATE BOND FUN	MUTUAL FUNDS	704,297	7,599,369
	FIDELITY INTERMEDIATE GOVERNME	MUTUAL FUNDS	842,410	8,803,184

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	FIDELITY INTERNATIONAL REAL ES	MUTUAL FUNDS	703,915	6,680,157
	FIDELITY INTERNATIONAL SMALL C	MUTUAL FUNDS	843,478	19,653,032
	FIDELITY JAPAN FUND/UNITED STA	MUTUAL FUNDS	542,949	6,504,531
	FIDELITY LARGE CAP STOCK FUND	MUTUAL FUNDS	1,181,421	34,686,508
	FIDELITY LATIN AMERICA FUND/UN	MUTUAL FUNDS	1,219,650	23,234,342
	FIDELITY LEVERAGED COMPANY STO	MUTUAL FUNDS	1,350,479	45,038,479
	FIDELITY LIMITED TERM GOVERNME	MUTUAL FUNDS	2,761,845	27,425,121
	FIDELITY LOW PRICED STOCK FUND	MUTUAL FUNDS	1,061,664	52,478,048
	FIDELITY MID CAP STOCK FUND	MUTUAL FUNDS	1,289,585	44,658,341
	FIDELITY NEW MARKETS INCOME FU	MUTUAL FUNDS	2,644,702	41,257,357
	FIDELITY OTC PORTFOLIO	MUTUAL FUNDS	1,500,987	126,518,164
	FIDELITY OVERSEAS FUND/UNITED	MUTUAL FUNDS	464,744	18,329,516
	FIDELITY PACIFIC BASIN FUND	MUTUAL FUNDS	571,411	15,119,524
	FIDELITY PURITAN TRUST FIDEL	MUTUAL FUNDS	1,325,793	29,193,964
	FIDELITY REAL ESTATE INCOME FU	MUTUAL FUNDS	2,365,642	27,890,924
	FIDELITY REAL ESTATE INVESTMEN	MUTUAL FUNDS	1,413,431	58,925,948
	FIDELITY SHORT TERM BOND FUND	MUTUAL FUNDS	2,412,788	20,725,852
	FIDELITY SMALL CAP DISCOVERY F	MUTUAL FUNDS	4,187,721	132,499,508
	FIDELITY SMALL CAP STOCK FUND	MUTUAL FUNDS	1,591,386	29,981,721
	FIDELITY STOCK SELECTOR SMALL	MUTUAL FUNDS	281,947	7,381,362
	FIDELITY STRATEGIC INCOME FUND	MUTUAL FUNDS	5,232,225	55,775,514
	FIDELITY TOTAL BOND FUND	MUTUAL FUNDS	2,284,959	24,037,773
	FIDELITY TREND FUND	MUTUAL FUNDS	142,793	11,998,865
	FIDELITY VALUE FUND	MUTUAL FUNDS	222,936	24,491,723
	FIDELITY VALUE STRATEGIES FUND	MUTUAL FUNDS	416,695	15,876,098
	INTERNATIONAL GROWTH AND INCOM	MUTUAL FUNDS	218,941	6,196,026
	PIMCO ALL ASSET ALL AUTHORITY	MUTUAL FUNDS	1,033,718	8,672,890
	PIMCO ALL ASSET FUND	MUTUAL FUNDS	866,727	9,664,007
	PIMCO COMMODITY REALRETURN STR	MUTUAL FUNDS	5,083,479	36,397,710
	PIMCO DIVERSIFIED INCOME FUND	MUTUAL FUNDS	1,606,278	16,962,300
	PIMCO EMERGING LOCAL BOND FUND	MUTUAL FUNDS	694,173	4,824,502
	PIMCO EMERGING MARKETS BOND FU	MUTUAL FUNDS	1,319,759	13,342,767
	PIMCO FOREIGN BOND FUND U.S. D	MUTUAL FUNDS	2,068,111	21,632,441
	PIMCO FOREIGN BOND FUND UNHEDG	MUTUAL FUNDS	959,273	8,834,900
	PIMCO GLOBAL BOND FUND U.S. DO	MUTUAL FUNDS	614,738	6,233,442
	PIMCO GLOBAL BOND FUND UNHEDGE	MUTUAL FUNDS	802,384	7,181,338
	PIMCO GNMA FUND	MUTUAL FUNDS	622,839	6,932,203
	PIMCO HIGH YIELD FUND	MUTUAL FUNDS	2,852,594	25,131,357
	PIMCO INVESTMENT GRADE CORPORA	MUTUAL FUNDS	4,608,061	47,048,304
	PIMCO LONG TERM US GOVERNMENT	MUTUAL FUNDS	5,082,262	30,036,167
	PIMCO LOW DURATION ESG FUND	MUTUAL FUNDS	891,083	8,429,643
	PIMCO LOW DURATION FUND/UNITED	MUTUAL FUNDS	2,490,866	24,535,032
	PIMCO MODERATE DURATION FUND	MUTUAL FUNDS	367,605	3,694,432
	PIMCO MORTGAGE BACKED SECURITI	MUTUAL FUNDS	453,995	4,717,005
	PIMCO REAL RETURN ASSET FUND	MUTUAL FUNDS	1,052,607	8,568,219
	PIMCO REAL RETURN FUND	MUTUAL FUNDS	1,015,519	11,089,470
	PIMCO REALESTATEREALRETURN STR	MUTUAL FUNDS	11,514,169	94,301,042
	PIMCO STOCKSPUS FUND/UNITED S	MUTUAL FUNDS	2,504,618	23,718,730
	PIMCO TOTAL RETURN ESG FUND	MUTUAL FUNDS	1,028,208	9,171,620
	PIMCO TOTAL RETURN FUND	MUTUAL FUNDS	6,829,524	68,500,123
	PIMCO UNCONSTRAINED BOND FUND	MUTUAL FUNDS	609,884	6,495,265
	U.S. VECTOR EQUITY PORTFOLIO	MUTUAL FUNDS	531,164	9,327,232
	VANGUARD CONVERTIBLE SECURITIE	MUTUAL FUNDS	915,455	11,653,736
	VANGUARD DIVIDEND GROWTH FUND	MUTUAL FUNDS	9,041,515	211,842,694
	VANGUARD EQUITY INCOME FUND	MUTUAL FUNDS	1,794,627	122,698,657
	VANGUARD EXPLORER FUND	MUTUAL FUNDS	270,707	21,764,847
	VANGUARD FTSE SOCIAL INDEX FUN	MUTUAL FUNDS	799,689	11,443,546
	VANGUARD GLOBAL EQUITY FUND	MUTUAL FUNDS	542,118	13,455,364
	VANGUARD GLOBAL MINIMUM VOLATI	MUTUAL FUNDS	247,296	5,900,482
	VANGUARD GNMA FUND	MUTUAL FUNDS	2,272,221	23,949,209
	VANGUARD GROWTH AND INCOME FUN	MUTUAL FUNDS	595,207	40,247,865
	VANGUARD HIGH YIELD CORPORATE	MUTUAL FUNDS	5,906,511	34,434,958
	VANGUARD INFLATION PROTECTED S	MUTUAL FUNDS	2,421,081	25,130,825
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	1,802,113	36,312,571
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	222,584	4,498,432
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	1,216,756	24,335,129
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	2,432,933	48,999,271
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	2,664,534	53,583,777
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	571,524	11,561,931
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	1,563,572	31,349,615
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	783,460	15,622,198
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	501,223	10,009,415
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	454,022	9,071,364
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	33,586	672,058
	VANGUARD INTERMEDIATE TERM BON	MUTUAL FUNDS	3,994,423	44,897,315
	VANGUARD INTERMEDIATE TERM INV	MUTUAL FUNDS	3,216,294	31,005,074
	VANGUARD INTERMEDIATE TERM TRE	MUTUAL FUNDS	3,553,202	39,405,010
	VANGUARD INTERNATIONAL EXPLORE	MUTUAL FUNDS	1,220,592	19,932,271
	VANGUARD INTERNATIONAL GROWTH	MUTUAL FUNDS	283,115	19,062,147

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	VANGUARD INTERNATIONAL VALUE F	MUTUAL FUNDS	299,490	9,508,813
	VANGUARD LONG TERM BOND INDEX	MUTUAL FUNDS	2,064,278	27,888,394
	VANGUARD LONG TERM INVESTMENT	MUTUAL FUNDS	2,623,161	26,388,998
	VANGUARD LONG TERM TREASURY FU	MUTUAL FUNDS	4,372,725	51,335,791
	VANGUARD MID CAP GROWTH FUND	MUTUAL FUNDS	2,107,246	47,202,304
	VANGUARD MID CAP INDEX FUND	MUTUAL FUNDS	2,171,658	78,157,965
	VANGUARD MORGAN GROWTH FUND	MUTUAL FUNDS	218,328	16,474,996
	VANGUARD PRIMECAP CORE FUND	MUTUAL FUNDS	5,251,442	116,476,994
	VANGUARD SELECTED VALUE FUND	MUTUAL FUNDS	1,508,209	43,406,254
	VANGUARD SHORT TERM BOND INDEX	MUTUAL FUNDS	3,252,986	33,928,644
	VANGUARD SHORT TERM FEDERAL FU	MUTUAL FUNDS	2,579,096	27,570,541
	VANGUARD SHORT TERM INVESTMENT	MUTUAL FUNDS	5,227,741	55,570,884
	VANGUARD SHORT TERM TREASURY F	MUTUAL FUNDS	6,653,911	70,797,616
	VANGUARD SMALL CAP INDEX FUND	MUTUAL FUNDS	932,474	57,598,897
	VANGUARD STAR FUND	MUTUAL FUNDS	524,480	12,419,683
	VANGUARD STRATEGIC EQUITY FUND	MUTUAL FUNDS	1,237,354	40,053,143
	VANGUARD WELLESLEY INCOME FUND	MUTUAL FUNDS	2,687,956	165,846,906
	VANGUARD WELLINGTON FUND	MUTUAL FUNDS	2,457,211	165,738,890
	VANGUARD WINDSOR FUND	MUTUAL FUNDS	304,729	21,099,456
	VANGUARD WINDSOR II FUND	MUTUAL FUNDS	271,272	16,913,803
	Total : EXHIBIT K - Expanded Choice - Mutual Funds			\$ 5,549,615,094

n / a - Cost is not applicable

EXHIBIT L - Interest Income Fund
(Managed by various investment companies)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2016

Schedule H, line 4i-Schedule of Assets (Held At End of Year)

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	21ST CENTURY FOX AMERICA	7.75% 20 Jan 2024	260,000	\$ 320,100
	21ST CENTURY FOX AMERICA	3.7% 15 Oct 2025	50,000	50,608
	ABBVIE INC	4.7% 14 May 2045	90,000	88,302
	ABBVIE INC	4.3% 14 May 2036	30,000	28,587
	ABBVIE INC	4.4% 06 Nov 2042	289,000	271,876
	ACTAVIS FUNDING SCS	3% 12 Mar 2020	1,915,000	1,941,548
	ACTAVIS FUNDING SCS	3.8% 15 Mar 2025	185,000	185,218
	ACTAVIS FUNDING SCS	2.35% 12 Mar 2018	1,115,000	1,121,446
	ACTAVIS FUNDING SCS	4.75% 15 Mar 2045	124,000	121,735
	AERCAP IRELAND CAP/GLOBA	4.5% 15 May 2021	243,000	251,833
	AETNA INC	3.5% 15 Nov 2024	68,000	68,989
	AETNA INC	1.9% 07 Jun 2019	85,000	84,805
	AETNA INC	2.8% 15 Jun 2023	30,000	29,550
	AETNA INC	3.2% 15 Jun 2026	520,000	514,420
	AETNA INC	2.75% 15 Nov 2022	120,000	117,888
	AGRIUM INC	4.125% 15 Mar 2035	75,000	68,767
	AIR LEASE CORP	3.375% 01 Jun 2021	120,000	121,663
	AIR LEASE CORP	3% 15 Sep 2023	35,000	33,439
	ALLY FINANCIAL INC	3.25% 13 Feb 2018	990,000	994,950
	ALLY FINANCIAL INC	4.125% 13 Feb 2022	505,000	500,581
	ALTRIA GROUP INC	4% 31 Jan 2024	49,000	51,774
	ALTRIA GROUP INC	5.375% 31 Jan 2044	81,000	93,565
	ALTRIA GROUP INC	2.85% 09 Aug 2022	265,000	265,325
	AMAZON.COM INC	3.8% 05 Dec 2024	80,000	84,066
	AMAZON.COM INC	4.8% 05 Dec 2034	224,000	246,548
	AMAZON.COM INC	4.95% 05 Dec 2044	108,000	123,179
	AMER AIRLN 15 1 A PTT	3.375% 01 Nov 2028	315,937	311,198
	AMERICAN CREDIT ACCEPTANCE REC	1.43% 12 Aug 2019	37,986	37,986
	AMERICAN HONDA FINANCE	2.25% 15 Aug 2019	106,000	107,032
	AMERICAN INTL GROUP	3.75% 10 Jul 2025	170,000	171,097
	AMERICAN INTL GROUP	3.9% 01 Apr 2026	139,000	141,444
	AMERICAN INTL GROUP	4.375% 15 Jan 2055	96,000	87,953
	AMERICAN TOWER CORP	4% 01 Jun 2025	105,000	105,268
	AMERICAN TOWER CORP	3.3% 15 Feb 2021	297,000	300,383
	AMERICAN TOWER CORP	4.4% 15 Feb 2026	297,000	303,490
	AMERICREDIT AUTOMOBILE RECEIVA	1.6% 09 Nov 2020	380,000	379,306
	AMERICREDIT AUTOMOBILE RECEIVA	1.07% 08 Jan 2019	451,607	451,502
	AMGEN INC	2.6% 19 Aug 2026	70,000	64,382
	AMGEN INC	4.563% 15 Jun 2048	177,000	171,204
	AMGEN INC	4.663% 15 Jun 2051	174,000	167,233
	ANALOG DEVICES INC	3.5% 05 Dec 2026	130,000	128,797
	ANHEUSER BUSCH INBEV FIN	4.9% 01 Feb 2046	484,000	523,141
	ANHEUSER BUSCH INBEV FIN	4.7% 01 Feb 2036	190,000	199,855
	ANHEUSER BUSCH INBEV FIN	3.3% 01 Feb 2023	332,000	337,887
	ANHEUSER BUSCH INBEV FIN	3.65% 01 Feb 2026	491,000	498,458
	ANHEUSER BUSCH INBEV FIN	2.65% 01 Feb 2021	210,000	211,206
	ANHEUSER BUSCH INBEV WOR	3.75% 15 Jul 2042	185,000	166,388
	ANZ NATNL INT LMTD	0% 07 Aug 2017	865,000	853,110
	AON PLC	4.75% 15 May 2045	90,000	90,970
	AON PLC	3.875% 15 Dec 2025	180,000	183,471
	APACHE CORP	5.1% 01 Sep 2040	66,000	69,048
	APACHE CORP	6% 15 Jan 2037	97,000	111,565
	APPLE INC	4.65% 23 Feb 2046	85,000	91,787
	APPLE INC	3.25% 23 Feb 2026	56,000	56,030
	APPLE INC	3.45% 09 Feb 2045	120,000	105,918
	APPLE INC	3.45% 06 May 2024	315,000	324,462
	APPLE INC	3.85% 04 Aug 2046	225,000	215,582
	APPLE INC	3.85% 04 May 2043	238,000	227,586
	ARCH CAPITAL FINANCE LLC	4.011% 15 Dec 2026	75,000	76,079
	AT+T INC	4.75% 15 May 2046	240,000	227,381
	AT+T INC	3% 30 Jun 2022	515,000	505,529
	AT+T INC	4.5% 15 May 2035	130,000	125,602
	AT+T INC	3.95% 15 Jan 2025	100,000	100,173
	AT+T INC	0.01% 27 Nov 2022	2,000,000	1,597,170
	AT+T INC	2.625% 01 Dec 2022	231,000	221,487
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	206	149
	AVIATION CAPITAL GROUP	2.875% 17 Sep 2018	420,000	425,250
	AVNET INC	4.625% 15 Apr 2026	30,000	29,230
	BAE SYSTEMS HOLDINGS INC	3.85% 15 Dec 2025	65,000	66,292

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			Shares/ Par Value	
	BANC OF AMERICA COMMERCIAL MOR	1% 10 Apr 2049	1,727,600	1,732,545
	BANK OF AMERICA CORP	1.95% 12 May 2018	213,000	213,299
	BANK OF AMERICA CORP	4.45% 03 Mar 2026	49,000	50,496
	BANK OF AMERICA CORP	1% 29 Dec 2049	754,000	758,147
	BANK OF AMERICA CORP	3.95% 21 Apr 2025	500,000	497,745
	BANK OF AMERICA CORP	4% 22 Jan 2025	595,000	595,747
	BANK OF AMERICA CORP	1% 29 Dec 2049	320,000	334,400
	BANK OF AMERICA CORP	4% 01 Apr 2024	145,000	149,544
	BANK OF AMERICA CORP	4.183% 25 Nov 2027	180,000	180,115
	BANK OF AMERICA CORP	2.503% 21 Oct 2022	920,000	889,757
	BANK OF AMERICA CORP	3.875% 01 Aug 2025	505,000	513,500
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	260,000	260,868
	BANK OF AMERICA CORP	2% 11 Jan 2018	277,000	277,637
	BANK OF AMERICA CORP	6.875% 25 Apr 2018	97,000	103,102
	BANK OF AMERICA CORP	5.65% 01 May 2018	340,000	356,239
	BANK OF NEW YORK MELLON	3.4% 15 May 2024	245,000	248,414
	BANK OF NY MELLON CORP	1% 29 Dec 2049	878,000	882,390
	BANK OF NY MELLON CORP	3% 30 Oct 2028	85,000	80,821
	BANK OF NY MELLON CORP	1% 29 Dec 2049	630,000	577,912
	BARCLAYS PLC	5.2% 12 May 2026	480,000	487,944
	BARCLAYS PLC	4.375% 12 Jan 2026	575,000	582,373
	BARCLAYS PLC	3.2% 10 Aug 2021	200,000	197,678
	BAXALTA INC	5.25% 23 Jun 2045	71,000	75,787
	BAXALTA INC	4% 23 Jun 2025	173,000	173,505
	BAXALTA INC	2.875% 23 Jun 2020	160,000	159,960
	BEAR STEARNS COMMERCIAL MORTGA	1% 11 Jun 2050	1,146,150	1,167,203
	BECTON DICKINSON AND CO	1.8% 15 Dec 2017	74,000	74,168
	BECTON DICKINSON AND CO	2.675% 15 Dec 2019	61,000	61,891
	BECTON DICKINSON AND CO	3.734% 15 Dec 2024	47,000	48,063
	BERKSHIRE HATHAWAY ENERG	5.95% 15 May 2037	530,000	649,262
	BERKSHIRE HATHAWAY INC	3.125% 15 Mar 2026	70,000	69,545
	BERKSHIRE HATHAWAY INC	2.75% 15 Mar 2023	100,000	99,625
	BIOGEN INC	3.625% 15 Sep 2022	140,000	143,705
	BIOGEN INC	5.2% 15 Sep 2045	40,000	42,806
	BMW US CAPITAL LLC	1.5% 11 Apr 2019	243,000	240,694
	BNK OF TKYO-MTBSHI L	0.0000001% 11 Aug 2017	1,015,000	1,015,000
	BNK OF TKYO-MTBSHI L	0.01% 17 Aug 2017	1,540,000	1,540,000
	BNP PARIBAS	4.375% 12 May 2026	310,000	305,536
	BNP PARIBAS NY BANCH	1.53% 17 Aug 2017	1,375,000	1,375,000
	BNP PARIBAS NY BANCH	1.47% 04 Aug 2017	1,267,000	1,267,000
	BOEING CO	3.5% 01 Mar 2045	20,000	18,567
	BOSTON PROPERTIES LP	2.75% 01 Oct 2026	100,000	91,433
	BOSTON SCIENTIFIC CORP	3.85% 15 May 2025	140,000	140,276
	BPCE	0% 20 Sep 2017	1,005,000	989,191
	BPCE	0% 14 Aug 2017	960,000	945,849
	BPCE SA	5.7% 22 Oct 2023	520,000	546,667
	BRANCH BANKING + TRUST	3.625% 16 Sep 2025	250,000	254,175
	BRSRKFN2 IRS USD P F 2.39500	2.395% 09 Feb 2046	(1,135,000)	(1,097,894)
	BRSRKFN2 IRS USD R V 03MLIBOR	1% 09 Feb 2046	1,135,000	1,135,000
	BRSZSVS3 5Y RTP SWAPTION	FEB17 0.3 PUT	(3,330,000)	(2,021)
	BRT0BFEX6 CDS USD P F 1.00000	1% 20 Jun 2021	(540,000)	(540,000)
	BRT0BFEX6 CDS USD R V 03MEVENT	1% 20 Jun 2021	540,000	522,907
	BRT29PZF9 2Y RTP SWAPTION	JUN18 2 PUT	(28,100,000)	(220,717)
	BRT29PZX0 2Y RTR SWAPTION	JUN18 1 CALL	(28,100,000)	(25,558)
	BRT2CR1N1 5Y RTP SWAPTION	OCT17 0.5 PUT	(4,300,000)	(17,996)
	BRT2CR2H3 5Y RTP SWAPTION	OCT17 1 PUT	(17,280,000)	(21,457)
	BRT2S2BK4 5Y RTR SWAPTION	OCT17 0.01 CALL	(8,640,000)	(29,969)
	BRT376MD0 2Y RTP SWAPTION	JUL19 0.4 PUT	(6,890,000)	(31,843)
	BRT38FS43 2Y RTP SWAPTION	JUL19 0.4 PUT	(645,000)	(2,981)
	BRT38FV49 2Y RTP SWAPTION	JUL19 0.4 PUT	(645,000)	(2,981)
	BRT48SMC1 IRS USD P F 1.80000	1.8% 19 Aug 2046	(742,000)	(610,100)
	BRT48SMC1 IRS USD R V 03MLIBOR	1% 19 Aug 2046	742,000	742,000
	BRT629UH4 IRS GBP P F 3.38000	3.38% 15 Oct 2021	(3,195,000)	(3,947,900)
	BRT629UH4 IRS GBP R V 12MUKRPI	1% 15 Oct 2021	3,195,000	3,958,848
	BRT629UL5 IRS GBP P V 12MUKRPI	1% 15 Oct 2026	(3,195,000)	(3,947,900)
	BRT629UL5 IRS GBP R F 3.45250	3.452% 15 Oct 2026	3,195,000	3,926,262
	BRT6LPFP6 IRS USD P F 1.94550	1.945% 16 Nov 2020	(3,620,000)	(3,600,561)
	BRT6LPFP6 IRS USD R V 03MLIBOR	1% 16 Nov 2020	3,620,000	3,620,000
	BRT6LPMW3 IRS EUR P F .36850	0.368% 16 Nov 2022	(1,500,000)	(1,592,313)
	BRT6LPMW3 IRS EUR R V 06MEURIB	1% 16 Nov 2022	1,500,000	1,582,125
	BRT6U2ZN0 IRS USD P F 1.42000	1.42% 31 May 2021	(5,460,000)	(5,417,969)
	BRT6U2ZN0 IRS USD R V 12MFEDL	1% 31 May 2021	5,460,000	5,460,000
	BRT6U8765 IRS USD P F 1.75000	1.75% 31 May 2021	(24,660,000)	(24,454,842)
	BRT6U8765 IRS USD R V 03MLIBOR	1% 31 May 2021	24,660,000	24,660,000
	BRT70L8X7 IRS USD P F 1.74950	1.749% 04 Dec 2019	(2,950,000)	(2,940,967)
	BRT70L8X7 IRS USD R V 03MLIBOR	1% 04 Dec 2019	2,950,000	2,950,000
	BRT73WQK8 5Y RTP SWAPTION	NOV21 2.9 PUT	10,190,000	311,887
	BRT7HHR90 IRS USD P F 2.03000	2.03% 19 Dec 2019	(7,410,000)	(7,425,370)
	BRT7HHR90 IRS USD R V 03MLIBOR	1% 19 Dec 2019	7,410,000	7,410,000

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	BURLINGTN NORTH SANTA FE	4.15% 01 Apr 2045	65,000	65,917
	BURLINGTN NORTH SANTA FE	4.55% 01 Sep 2044	65,000	69,111
	BWAY MORTGAGE TRUST	2.809% 10 Mar 2033	1,163,695	1,170,654
	CALIFORNIA INSTITUTE OF	4.321% 01 Aug 2045	100,000	105,122
	CALIFORNIA ST	5% 01 Sep 2042	625,000	686,144
	CALIFORNIA ST HLTH FACS FING A	5% 15 Aug 2052	280,000	301,162
	CANADIAN DOLLAR	FOREIGN CURRENCY	63,526	47,370
	CANADIAN NATL RESOURCES	3.9% 01 Feb 2025	73,000	73,216
	CANADIAN NATL RESOURCES	6.25% 15 Mar 2038	180,000	204,780
	CAPITAL ONE BANK USA NA	1.3% 05 Jun 2017	250,000	249,822
	CAPITAL ONE BANK USA NA	2.15% 21 Nov 2018	950,000	951,717
	CAPITAL ONE FINANCIAL CO	3.2% 05 Feb 2025	325,000	315,001
	CAPITAL ONE FINANCIAL CO	4.2% 29 Oct 2025	90,000	90,299
	CAPITAL ONE FINANCIAL CO	3.75% 28 Jul 2026	525,000	508,932
	CC HOLDINGS GS V LLC/CRO	3.849% 15 Apr 2023	369,000	374,989
	CF INDUSTRIES INC	5.375% 15 Mar 2044	230,000	189,821
	CF INDUSTRIES INC	3.45% 01 Jun 2023	198,000	178,002
	CGRBS COMMERCIAL MORTGAGE TRUS	1% 13 Mar 2035	500,000	511,551
	CHARLES SCHWAB CORP	1% 29 Dec 2049	580,000	545,200
	CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	470,000	495,347
	CHARTER COMM OPT LLC/CAP	6.384% 23 Oct 2035	440,000	502,406
	CHARTER COMM OPT LLC/CAP	4.464% 23 Jul 2022	160,000	167,205
	CHARTER COMM OPT LLC/CAP	6.834% 23 Oct 2055	110,000	128,955
	CHARTER COMM OPT LLC/CAP	6.484% 23 Oct 2045	450,000	520,236
	CHUBB INA HOLDINGS INC	3.35% 15 May 2024	250,000	254,698
	CIGNA CORP	3.25% 15 Apr 2025	200,000	194,789
	CISCO SYSTEMS INC	2.2% 28 Feb 2021	517,000	515,886
	CISCO SYSTEMS INC	1.85% 20 Sep 2021	88,000	85,885
	CISCO SYSTEMS INC	2.5% 20 Sep 2026	100,000	95,111
	CISCO SYSTEMS INC	2.2% 20 Sep 2023	110,000	105,815
	CIT GROUP INC	4.25% 15 Aug 2017	600,000	608,250
	CITIBANK CREDIT CARD ISSUANCE	2.88% 23 Jan 2023	2,000,000	2,051,602
	CITIGROUP COMMERCIAL MORTGAGE	1% 15 Sep 2048	765,000	756,230
	CITIGROUP INC	1% 29 Dec 2049	280,000	276,556
	CITIGROUP INC	2.05% 07 Dec 2018	353,000	352,960
	CITIGROUP INC	1.8% 05 Feb 2018	1,395,000	1,394,220
	CITIGROUP INC	2.5% 29 Jul 2019	415,000	417,845
	CITIZENS FINANCIAL GROUP	2.375% 28 Jul 2021	30,000	29,419
	CMS ENERGY CORP	3% 15 May 2026	60,000	57,747
	CNH EQUIPMENT TRUST	1.63% 15 Aug 2021	430,000	428,251
	COMCAST CORP	3.15% 01 Mar 2026	294,000	290,082
	COMCAST CORP	2.35% 15 Jan 2027	285,000	262,722
	COMCAST CORP	3.4% 15 Jul 2046	900,000	785,981
	COMM MORTGAGE TRUST	3.528% 10 Dec 2047	600,000	617,234
	COMM MORTGAGE TRUST	1% 13 Feb 2032	1,520,000	1,520,000
	COMM MORTGAGE TRUST	1% 10 Jul 2048	16,317,075	730,489
	COMM MORTGAGE TRUST	1% 10 Jan 2046	19,863,349	1,095,734
	COMM MORTGAGE TRUST	1% 10 Aug 2049	1,235,000	1,279,603
	COMM MORTGAGE TRUST	3.63% 10 Oct 2048	555,000	571,254
	COOPERATIEVE CENTRALE	1% 16 Aug 2017	1,475,000	1,475,000
	CORE INDUSTRIAL TRUST	3.04% 10 Feb 2034	100,000	102,030
	CORE INDUSTRIAL TRUST	3.077% 10 Feb 2034	930,000	948,294
	CORP FINANCIERA DE DESAR	4.75% 15 Jul 2025	320,000	333,200
	COSMOPOLITAN HOTEL TRUST	1% 15 Nov 2033	550,000	552,757
	COX COMMUNICATIONS INC	3.35% 15 Sep 2026	185,000	176,664
	COX COMMUNICATIONS INC	8.375% 01 Mar 2039	39,000	48,636
	CRED SUIS GP FUN LTD	2.75% 26 Mar 2020	500,000	495,660
	CRED SUIS GP FUN LTD	3.8% 09 Jun 2023	250,000	249,725
	CREDIT ACCEPTANCE AUTO LOAN TR	3.04% 15 Aug 2023	1,275,000	1,282,124
	CREDIT ACCEPTANCE AUTO LOAN TR	2.4% 15 Feb 2023	1,560,000	1,565,380
	CREDIT IND ET CM NY	0.01% 16 Aug 2017	1,460,000	1,460,000
	CREDIT SUISSE MORTGAGE TRUST	1% 15 Dec 2049	390,000	401,041
	CREDIT SUISSE MORTGAGE TRUST	3.639% 15 Nov 2034	1,100,000	1,146,373
	CREDIT SUISSE NY	1.58411% 16 Aug 2017	1,480,000	1,480,000
	CREDIT SUISSE NY	1.60544% 24 Aug 2017	1,725,000	1,725,000
	CREDIT SUISSE NY	1.6% 04 Aug 2017	997,000	997,000
	CROWN CASTLE INTL CORP	3.7% 15 Jun 2026	25,000	24,538
	CROWN CASTLE INTL CORP	3.4% 15 Feb 2021	20,000	20,295
	CROWN CASTLE INTL CORP	2.25% 01 Sep 2021	110,000	106,419
	CVS HEALTH CORP	5.125% 20 Jul 2045	295,000	328,762
	CVS HEALTH CORP	5.3% 05 Dec 2043	95,000	107,643
	DAIMLER FINANCE NA LLC	1.5% 05 Jul 2019	477,000	469,308
	DANONE SA	2.947% 02 Nov 2026	585,000	558,256
	DBRR TRUST	1% 18 Dec 2049	133,583	133,458
	DELPHI AUTOMOTIVE PLC	4.4% 01 Oct 2046	25,000	22,970
	DELPHI CORP	4.15% 15 Mar 2024	38,000	39,168
	DEUTSCHE BANK AG LONDON	1.35% 30 May 2017	50,000	49,892
	DEUTSCHE BANK AG LONDON	1.4% 13 Feb 2017	760,000	759,756
	DIAMOND 1 FIN/DIAMOND 2	6.02% 15 Jun 2026	155,000	167,911

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	DIAMOND 1 FIN/DIAMOND 2	5.45% 15 Jun 2023	120,000	127,289
	DIAMOND 1 FIN/DIAMOND 2	8.35% 15 Jul 2046	35,000	43,095
	DIAMOND 1 FIN/DIAMOND 2	8.1% 15 Jul 2036	40,000	47,583
	DISCOVER BANK	3.1% 04 Jun 2020	250,000	252,997
	DISCOVER BANK	2.6% 13 Nov 2018	330,000	332,862
	DISCOVER FINANCIAL SVS	3.75% 04 Mar 2025	65,000	63,548
	DISCOVERY COMMUNICATIONS	4.9% 11 Mar 2026	75,000	78,976
	DISCOVERY COMMUNICATIONS	3.45% 15 Mar 2025	71,000	67,773
	DISCOVERY COMMUNICATIONS	5.05% 01 Jun 2020	6,000	6,440
	DISCOVERY COMMUNICATIONS	4.875% 01 Apr 2043	336,000	310,496
	DOMINION GAS HLDGS LLC	4.6% 15 Dec 2044	171,000	170,140
	DORIC NIMROD 2013 1 CL A	5.25% 30 May 2025	385,510	401,894
	DOW CHEMICAL CO/THE	4.375% 15 Nov 2042	35,000	33,975
	DRIVE AUTO RECEIVABLES TRUST	2.28% 17 Jun 2019	489,769	490,460
	DTE ENERGY CO	3.3% 15 Jun 2022	500,000	508,621
	DUKE ENERGY CAROLINAS	3.75% 01 Jun 2045	405,000	385,530
	DUKE ENERGY CAROLINAS	2.95% 01 Dec 2026	580,000	570,568
	DUKE ENERGY CORP	3.75% 15 Apr 2024	110,000	113,435
	DUKE ENERGY FLORIDA LLC	5.9% 01 Mar 2033	345,000	399,187
	EASTMAN CHEMICAL CO	3.8% 15 Mar 2025	174,000	175,477
	EATON CORP	2.75% 02 Nov 2022	420,000	415,982
	EATON CORP	4.15% 02 Nov 2042	360,000	351,891
	ECOPETROL SA	4.125% 16 Jan 2025	295,000	276,268
	EMERA US FINANCE LP	2.15% 15 Jun 2019	30,000	29,950
	EMERA US FINANCE LP	3.55% 15 Jun 2026	15,000	14,745
	EMERA US FINANCE LP	4.75% 15 Jun 2046	40,000	40,338
	ENBRIDGE ENERGY PARTNERS	7.375% 15 Oct 2045	29,000	35,970
	ENBRIDGE ENERGY PARTNERS	5.875% 15 Oct 2025	48,000	53,516
	ENBRIDGE INC	3.5% 10 Jun 2024	60,000	58,435
	ENERGY TRANSFER PARTNERS	4.75% 15 Jan 2026	209,000	216,073
	ENERGY TRANSFER PARTNERS	4.9% 15 Mar 2035	565,000	528,009
	ENERGY TRANSFER PARTNERS	4.05% 15 Mar 2025	9,000	8,909
	ENERGY TRANSFER PARTNERS	5.15% 15 Mar 2045	90,000	86,317
	ENERGY TRANSFER PARTNERS	4.9% 01 Feb 2024	30,000	31,030
	ENTERGY CORP	4% 15 Jul 2022	285,000	298,018
	ENTERGY CORP	2.95% 01 Sep 2026	70,000	65,481
	ENTERPRISE PRODUCTS OPER	4.9% 15 May 2046	100,000	102,650
	ENTERPRISE PRODUCTS OPER	5.1% 15 Feb 2045	35,000	36,913
	EOG RESOURCES INC	3.9% 01 Apr 2035	75,000	71,027
	EOG RESOURCES INC	4.15% 15 Jan 2026	6,000	6,279
	EURO BOBL FUTURE MAR17	XEUR 20170308	(3,600,000)	(2,468)
	EURO CURRENCY	FOREIGN CURRENCY	66,174	69,797
	EXELON CORP	2.85% 15 Jun 2020	100,000	101,068
	EXELON CORP	2.45% 15 Apr 2021	10,000	9,880
	EXELON CORP	3.4% 15 Apr 2026	25,000	24,529
	EXELON CORP	4.95% 15 Jun 2035	64,000	67,898
	EXELON CORP	5.625% 15 Jun 2035	112,000	123,930
	FANNIE MAE	4.5% 25 Jan 2041	1,540,000	1,686,573
	FANNIE MAE	1% 25 Aug 2046	1,385,832	1,382,993
	FANNIE MAE	1.25% 17 Aug 2021	545,000	526,726
	FANNIE MAE	0.01% 15 May 2030	1,350,000	868,127
	FANNIEMAE STRIPS	0.01% 15 May 2029	1,155,000	763,238
	FED HM LN PC POOL 1B8062	1% 01 Mar 2041	163,203	171,351
	FED HM LN PC POOL 2B0646	1% 01 Jul 2042	328,824	343,375
	FED HM LN PC POOL A32162	5% 01 Mar 2035	59,053	64,285
	FED HM LN PC POOL A90196	4.5% 01 Dec 2039	45,148	48,713
	FED HM LN PC POOL A93534	4% 01 Aug 2040	50,951	53,528
	FED HM LN PC POOL A94779	4% 01 Nov 2040	63,945	67,726
	FED HM LN PC POOL A94977	4% 01 Nov 2040	63,723	67,496
	FED HM LN PC POOL A95144	4% 01 Nov 2040	60,646	63,916
	FED HM LN PC POOL A95923	4% 01 Oct 2040	65,381	69,205
	FED HM LN PC POOL C00748	6% 01 Apr 2029	509	583
	FED HM LN PC POOL C03608	3.5% 01 Dec 2040	216,958	223,477
	FED HM LN PC POOL C03811	3.5% 01 Apr 2042	491,080	505,902
	FED HM LN PC POOL C04320	3% 01 Dec 2042	420,806	420,635
	FED HM LN PC POOL E01157	6% 01 Jun 2017	36	37
	FED HM LN PC POOL E88282	6% 01 Mar 2017	5	5
	FED HM LN PC POOL E88512	6% 01 Mar 2017	89	89
	FED HM LN PC POOL E88786	6% 01 Mar 2017	108	108
	FED HM LN PC POOL E88982	6% 01 Apr 2017	155	155
	FED HM LN PC POOL E89201	6% 01 Apr 2017	146	147
	FED HM LN PC POOL E89336	6% 01 May 2017	147	148
	FED HM LN PC POOL E89350	6% 01 Apr 2017	723	724
	FED HM LN PC POOL E89435	6% 01 May 2017	89	90
	FED HM LN PC POOL E89704	6% 01 May 2017	266	266
	FED HM LN PC POOL E91323	6% 01 Sep 2017	600	603
	FED HM LN PC POOL G01838	5% 01 Jul 2035	824,745	905,929
	FED HM LN PC POOL G01840	5% 01 Jul 2035	635,620	698,754
	FED HM LN PC POOL G07613	6% 01 Apr 2039	319,620	371,997

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	FED HM LN PC POOL G07642	5% 01 Oct 2041	154,588	168,723
	FED HM LN PC POOL G07786	4% 01 Aug 2044	923,381	978,090
	FED HM LN PC POOL G07962	5% 01 Nov 2041	923,976	1,008,144
	FED HM LN PC POOL G08624	4% 01 Jan 2045	0	0
	FED HM LN PC POOL G08655	4% 01 Jul 2045	4,033,606	4,238,554
	FED HM LN PC POOL G08672	4% 01 Oct 2045	461,606	485,056
	FED HM LN PC POOL G08688	4% 01 Jan 2046	3,012,629	3,165,927
	FED HM LN PC POOL G08694	4% 01 Feb 2046	818,954	860,611
	FED HM LN PC POOL G08706	3.5% 01 May 2046	4,497,170	4,608,824
	FED HM LN PC POOL G08711	3.5% 01 Jun 2046	4,587,343	4,701,500
	FED HM LN PC POOL G08723	4% 01 Sep 2046	1,731,325	1,822,032
	FED HM LN PC POOL G08728	4% 01 Oct 2046	1,053,349	1,108,211
	FED HM LN PC POOL G08738	3.5% 01 Dec 2046	1,584,173	1,623,680
	FED HM LN PC POOL G08742	3.5% 01 Jan 2047	2,760,323	2,829,159
	FED HM LN PC POOL G14989	2.5% 01 Feb 2024	17,944	18,267
	FED HM LN PC POOL G15520	3% 01 Jul 2030	225,711	232,128
	FED HM LN PC POOL G60018	4.5% 01 Dec 2043	353,051	381,650
	FED HM LN PC POOL G60148	4.5% 01 Jul 2045	0	0
	FED HM LN PC POOL G60198	4.5% 01 Sep 2044	515,622	554,174
	FED HM LN PC POOL G60250	3.5% 01 Oct 2045	0	0
	FED HM LN PC POOL G60718	3% 01 Sep 2046	181,460	180,430
	FED HM LN PC POOL J00625	5% 01 Dec 2020	10,682	11,159
	FED HM LN PC POOL J12438	4.5% 01 Jun 2025	420,010	442,697
	FED HM LN PC POOL J31418	2.5% 01 May 2030	130,509	130,933
	FED HM LN PC POOL J31689	3% 01 May 2030	261,212	268,826
	FED HM LN PC POOL J32181	3% 01 Jul 2030	26,411	27,184
	FED HM LN PC POOL J32204	2.5% 01 Jul 2030	48,909	49,061
	FED HM LN PC POOL J32209	2.5% 01 Jul 2030	46,017	46,167
	FED HM LN PC POOL J32436	3% 01 Aug 2030	30,155	31,012
	FED HM LN PC POOL J32491	2.5% 01 Jul 2030	10,386	10,417
	FED HM LN PC POOL Q00093	4% 01 Apr 2041	3,225	3,404
	FED HM LN PC POOL Q00804	4.5% 01 May 2041	139,572	150,207
	FED HM LN PC POOL Q00959	4.5% 01 May 2041	146,630	157,392
	FED HM LN PC POOL Q03841	4% 01 Oct 2041	65,498	69,348
	FED HM LN PC POOL Q04022	4% 01 Oct 2041	61,613	65,233
	FED HM LN PC POOL Q11750	3.5% 01 Oct 2042	69,302	71,370
	FED HM LN PC POOL Q11909	3.5% 01 Oct 2042	26,461	27,163
	FED HM LN PC POOL Q12162	3.5% 01 Aug 2042	46,941	48,359
	FED HM LN PC POOL Q14866	3% 01 Jan 2043	454,055	453,870
	FED HM LN PC POOL Q15442	3.5% 01 Feb 2043	78,817	81,342
	FED HM LN PC POOL Q16403	3% 01 Mar 2043	308,097	307,971
	FED HM LN PC POOL Q16673	3% 01 Mar 2043	726,008	725,712
	FED HM LN PC POOL Q17039	3% 01 Mar 2043	353,202	353,059
	FED HM LN PC POOL Q17095	3% 01 Apr 2043	226,149	226,056
	FED HM LN PC POOL Q17122	3% 01 Apr 2043	225,406	225,315
	FED HM LN PC POOL Q18718	3.5% 01 Jun 2043	50,957	52,464
	FED HM LN PC POOL Q20021	3.5% 01 Jul 2043	311,898	321,894
	FED HM LN PC POOL Q20206	3.5% 01 Jul 2043	301,113	310,096
	FED HM LN PC POOL Q21579	4% 01 Sep 2043	70,530	74,711
	FED HM LN PC POOL Q24368	3.5% 01 Jan 2044	35,809	36,877
	FED HM LN PC POOL Q24894	4.5% 01 Feb 2044	234,052	251,451
	FED HM LN PC POOL Q25643	4% 01 Apr 2044	144,466	152,475
	FED HM LN PC POOL Q25812	3.5% 01 Apr 2044	28,082	28,900
	FED HM LN PC POOL Q25988	3.5% 01 May 2044	21,836	22,488
	FED HM LN PC POOL Q26218	3.5% 01 May 2044	41,502	42,830
	FED HM LN PC POOL Q26452	3.5% 01 May 2044	29,504	30,382
	FED HM LN PC POOL Q26707	3.5% 01 Jun 2044	36,843	37,938
	FED HM LN PC POOL Q27319	3.5% 01 Jul 2044	35,444	36,573
	FED HM LN PC POOL Q27375	4.5% 01 Jul 2044	0	0
	FED HM LN PC POOL Q27843	3.5% 01 Aug 2044	75,653	77,905
	FED HM LN PC POOL Q28604	3.5% 01 Sep 2044	32,873	33,878
	FED HM LN PC POOL Q28605	3.5% 01 Sep 2044	78,804	81,155
	FED HM LN PC POOL Q36302	3.5% 01 Sep 2045	27,767	28,629
	FED HM LN PC POOL Q36965	3.5% 01 Oct 2045	0	0
	FED HM LN PC POOL Q36972	4% 01 Oct 2045	291,120	307,549
	FED HM LN PC POOL Q37738	4% 01 Dec 2045	13,166	13,838
	FED HM LN PC POOL Q37955	4% 01 Dec 2045	43,248	45,740
	FED HM LN PC POOL Q37957	4% 01 Dec 2045	54,945	57,998
	FED HM LN PC POOL Q38076	4% 01 Jan 2046	67,297	70,728
	FED HM LN PC POOL Q38422	4% 01 Jan 2046	9,715	10,209
	FED HM LN PC POOL Q38643	3.5% 01 Feb 2046	1,195,169	1,224,764
	FED HM LN PC POOL Q38938	3.5% 01 Feb 2046	409,809	419,978
	FED HM LN PC POOL Q44853	3% 01 Dec 2046	175,026	174,086
	FED HM LN PC POOL Q45064	3% 01 Dec 2046	169,748	168,784
	FED HM LN PC POOL Q45079	3% 01 Dec 2046	73,754	73,495
	FED HM LN PC POOL Q45080	3% 01 Dec 2046	85,428	85,075
	FED HM LN PC POOL Q45083	3% 01 Dec 2046	44,673	44,572
	FED HM LN PC POOL V60696	3% 01 Jan 2030	59,729	61,420
	FED HM LN PC POOL V60724	3% 01 Jan 2030	83,847	86,222

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			Shares/ Par Value	
	FED HM LN PC POOL V60770	2.5% 01 Mar 2030	119,078	119,538
	FED HM LN PC POOL V60796	2.5% 01 May 2030	181,870	182,408
	FED HM LN PC POOL V60840	3% 01 Jun 2030	494,835	509,012
	FED HM LN PC POOL V60886	2.5% 01 Aug 2030	199,976	200,626
	FED HM LN PC POOL V60902	2.5% 01 Aug 2030	149,873	150,360
	FED HM LN PC POOL V60903	2.5% 01 Sep 2030	146,383	146,838
	FED HM LN PC POOL V60904	2.5% 01 Sep 2030	303,630	304,528
	FED HM LN PC POOL V60905	2.5% 01 Jul 2030	14,068	14,110
	FED HM LN PC POOL V60908	3% 01 Aug 2030	303,773	312,487
	FED HM LN PC POOL V60909	3% 01 Aug 2030	47,058	48,409
	FED HM LN PC POOL V80355	3.5% 01 Aug 2043	613,776	633,447
	FED HM LN PC POOL V82848	3% 01 Dec 2046	682,390	679,573
	FEDERAL HOME LOAN BANK	4% 01 Sep 2028	1,380,000	1,512,684
	FEDEX CORP	4.55% 01 Apr 2046	220,000	221,696
	FEDEX CORP	4.1% 01 Feb 2045	99,000	92,698
	FHLMC TBA 15 YR 2.5	2.5% 23 Jan 2032	(1,256,000)	(1,258,257)
	FHLMC TBA 15 YR 3	3% 23 Jan 2032	(1,528,000)	(1,567,880)
	FHLMC TBA 15 YR 4.5	4.5% 23 Jan 2032	(200,000)	(204,828)
	FHLMC TBA 30 YR 3	3% 18 Jan 2047	131,000	130,080
	FHLMC TBA 30 YR 3	3% 18 Jan 2047	(2,614,000)	(2,595,635)
	FHLMC TBA 30 YR 3	3% 14 Nov 2046	1,206,000	1,201,689
	FHLMC TBA 30 YR 3	3% 14 Nov 2046	(1,206,000)	(1,201,689)
	FHLMC TBA 30 YR 3.5	3.5% 18 Jan 2047	(8,973,127)	(9,187,970)
	FHLMC TBA 30 YR 3.5	3.5% 13 Dec 2046	4,530,000	4,641,638
	FHLMC TBA 30 YR 3.5	3.5% 13 Dec 2046	(4,530,000)	(4,641,638)
	FHLMC TBA 30 YR 4	4% 13 Feb 2047	(8,182,036)	(8,583,627)
	FHLMC TBA 30 YR 4	4% 18 Jan 2047	8,182,036	8,593,854
	FHLMC TBA 30 YR 4	4% 18 Jan 2047	(8,182,036)	(8,593,854)
	FHLMC TBA 30 YR 4.5	4.5% 18 Jan 2047	100,000	107,337
	FHLMC TBA 30 YR 4.5	4.5% 18 Jan 2047	(1,464,000)	(1,571,418)
	FHLMC TBA 30 YR 5	5% 18 Jan 2047	(1,900,000)	(2,068,773)
	FHLMC TBA 30 YR 5.5	5.5% 18 Jan 2047	2,700,000	2,993,625
	FIDELITY NATIONAL INFORM	5% 15 Oct 2025	75,000	81,685
	FIDELITY NATIONAL INFORM	3.5% 15 Apr 2023	65,000	65,828
	FIFTH THIRD BANK	2.15% 20 Aug 2018	206,000	207,302
	FMS WERTMANAGEMENT	1.625% 20 Nov 2018	3,017,000	3,027,415
	FNMA POOL 254693	5.5% 01 Apr 2033	211,430	237,111
	FNMA POOL 256889	5.5% 01 Sep 2017	8,021	8,066
	FNMA POOL 257369	5.5% 01 Sep 2018	26,212	26,824
	FNMA POOL 305049	9.5% 01 Feb 2025	3,918	3,935
	FNMA POOL 305113	9.5% 01 Mar 2025	512	514
	FNMA POOL 306419	9.5% 01 Mar 2025	16,774	17,143
	FNMA POOL 316338	9.5% 01 Jul 2025	1,650	1,657
	FNMA POOL 324556	9.5% 01 Aug 2025	719	722
	FNMA POOL 555299	1% 01 Nov 2017	79	79
	FNMA POOL 555424	1% 01 May 2033	623,611	698,528
	FNMA POOL 677377	5.5% 01 Jan 2033	978,835	1,097,251
	FNMA POOL 695460	5.5% 01 Apr 2018	100,133	101,467
	FNMA POOL 725206	1% 01 Feb 2034	347,265	389,486
	FNMA POOL 725424	1% 01 Apr 2034	8,984	10,077
	FNMA POOL 725946	1% 01 Nov 2034	157,607	176,754
	FNMA POOL 735989	1% 01 Feb 2035	473,578	531,079
	FNMA POOL 819967	5.5% 01 Apr 2035	146,019	165,420
	FNMA POOL 888202	1% 01 Feb 2017	2,865	2,861
	FNMA POOL 889183	1% 01 Sep 2021	91,799	95,055
	FNMA POOL 889466	1% 01 May 2038	208,124	239,860
	FNMA POOL 889529	1% 01 Mar 2038	64,064	73,561
	FNMA POOL 889983	1% 01 Oct 2038	109,302	123,805
	FNMA POOL 995113	1% 01 Sep 2036	27,172	30,474
	FNMA POOL AB0686	4% 01 Jan 2036	216,749	229,520
	FNMA POOL AB1226	4.5% 01 Jul 2040	72,921	78,594
	FNMA POOL AB1614	4% 01 Oct 2040	862,636	913,158
	FNMA POOL AB3314	4.5% 01 Jul 2041	41,795	45,130
	FNMA POOL AB4054	4% 01 Dec 2041	146,465	155,668
	FNMA POOL AB4530	4% 01 Feb 2042	179,756	189,851
	FNMA POOL AB6512	3.5% 01 Oct 2042	168,375	173,610
	FNMA POOL AB7271	3% 01 Dec 2042	318,110	318,019
	FNMA POOL AB7425	3% 01 Dec 2042	255,644	255,571
	FNMA POOL AB7755	3% 01 Jan 2043	448,190	448,062
	FNMA POOL AB7762	3% 01 Feb 2043	288,595	288,512
	FNMA POOL AB8558	3% 01 Feb 2043	290,754	290,671
	FNMA POOL AB8701	3% 01 Mar 2043	878,315	878,065
	FNMA POOL AB8712	3% 01 Mar 2043	100,841	100,812
	FNMA POOL AB8830	3% 01 Mar 2043	314,396	314,306
	FNMA POOL AB8923	3% 01 Apr 2043	306,083	305,995
	FNMA POOL AB8924	3% 01 Apr 2043	222,080	222,017
	FNMA POOL AB9016	3% 01 Apr 2043	804,822	804,593
	FNMA POOL AB9033	3% 01 Apr 2043	69,998	69,978
	FNMA POOL AB9173	3% 01 May 2043	593,342	593,173

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			(n/a)	value
			Shares/ Par Value	
	FNMA POOL AB9462	3% 01 May 2043	366,891	366,786
	FNMA POOL AB9564	3% 01 Jun 2043	43,989	43,977
	FNMA POOL AB9662	3% 01 Jun 2043	465,729	465,595
	FNMA POOL AC9312	4% 01 Oct 2041	47,404	49,904
	FNMA POOL AD6391	4.5% 01 May 2025	681,460	720,449
	FNMA POOL AD7992	4.5% 01 Jul 2040	153,497	165,381
	FNMA POOL AD8036	4.5% 01 Aug 2040	824,583	890,363
	FNMA POOL AD9136	4% 01 Aug 2040	5,168	5,451
	FNMA POOL AE0028	1% 01 Oct 2039	859,044	973,331
	FNMA POOL AE0113	1% 01 Jul 2040	191,987	201,996
	FNMA POOL AE0216	1% 01 Aug 2040	342,894	361,171
	FNMA POOL AE0823	1% 01 Sep 2040	67,030	75,866
	FNMA POOL AE2873	4.5% 01 Aug 2040	67,515	72,927
	FNMA POOL AE7535	4% 01 Oct 2040	18,044	19,003
	FNMA POOL AE8407	4% 01 Nov 2040	62,132	65,414
	FNMA POOL AH0006	4% 01 Dec 2040	42,629	44,991
	FNMA POOL AH0946	4% 01 Dec 2040	279,993	295,418
	FNMA POOL AH6958	1% 01 Feb 2041	211,884	221,517
	FNMA POOL AH7036	4.5% 01 Mar 2041	68,747	74,340
	FNMA POOL AI1186	4% 01 Apr 2041	30,287	31,969
	FNMA POOL AJ1541	4% 01 Sep 2041	772,261	812,220
	FNMA POOL AJ7684	4% 01 Dec 2041	49,737	52,866
	FNMA POOL AK7510	3.5% 01 Apr 2042	25,780	26,591
	FNMA POOL AK9225	3.5% 01 Jun 2042	14,103	14,546
	FNMA POOL AL0533	1% 01 Jul 2041	528,405	559,385
	FNMA POOL AL1472	1% 01 May 2039	129,924	140,479
	FNMA POOL AL1704	1% 01 May 2040	653,284	742,199
	FNMA POOL AL1938	1% 01 Dec 2026	576,912	605,083
	FNMA POOL AL2003	1% 01 Jun 2042	106,248	112,149
	FNMA POOL AL2168	1% 01 Jun 2042	62,726	64,693
	FNMA POOL AL2242	1% 01 Aug 2042	57,424	60,427
	FNMA POOL AL2482	1% 01 Sep 2042	285,932	307,858
	FNMA POOL AL2607	1% 01 Jul 2042	84,130	88,510
	FNMA POOL AL2683	1% 01 Sep 2026	731,583	772,673
	FNMA POOL AL2901	1% 01 Sep 2042	105,726	111,598
	FNMA POOL AL2935	1% 01 Feb 2043	210,500	217,084
	FNMA POOL AL3162	1% 01 Feb 2043	1,715,971	1,715,482
	FNMA POOL AL3759	1% 01 May 2043	212,506	212,446
	FNMA POOL AL4009	1% 01 Jul 2043	1,999,287	2,064,662
	FNMA POOL AL4010	1% 01 Jul 2043	676,924	697,904
	FNMA POOL AL4142	1% 01 Jun 2041	148,764	168,718
	FNMA POOL AL4244	1% 01 Jul 2042	2,146,763	2,281,835
	FNMA POOL AL4245	1% 01 Sep 2028	1,269,115	1,331,431
	FNMA POOL AL4682	1% 01 Dec 2043	688,483	711,112
	FNMA POOL AL4903	1% 01 Sep 2025	100,576	103,650
	FNMA POOL AL4922	1% 01 Feb 2029	541,089	567,532
	FNMA POOL AL5097	1% 01 Sep 2043	1,538,819	1,658,256
	FNMA POOL AL5231	1% 01 Sep 2042	437,242	470,839
	FNMA POOL AL5601	1% 01 Aug 2044	1,741,453	1,851,068
	FNMA POOL AL5884	1% 01 Aug 2029	1,036,665	1,087,457
	FNMA POOL AL5956	1% 01 May 2027	532,748	562,356
	FNMA POOL AL6055	1% 01 Dec 2042	232,687	247,324
	FNMA POOL AL6144	1% 01 Jan 2030	887,881	913,034
	FNMA POOL AL6161	1% 01 Dec 2029	1,536,734	1,616,226
	FNMA POOL AL6302	1% 01 Oct 2041	700,650	755,674
	FNMA POOL AL6583	1% 01 Mar 2030	178,101	183,218
	FNMA POOL AL6584	1% 01 Apr 2030	153,682	158,036
	FNMA POOL AL6626	1% 01 Dec 2042	137,407	145,068
	FNMA POOL AL6761	1% 01 May 2030	89,203	91,764
	FNMA POOL AL6887	1% 01 Apr 2044	1,790,442	1,931,137
	FNMA POOL AL6918	1% 01 Sep 2025	50,882	52,018
	FNMA POOL AL7139	1% 01 Jul 2030	120,435	123,871
	FNMA POOL AL7167	1% 01 Jan 2041	85,224	90,463
	FNMA POOL AL7225	1% 01 Aug 2030	221,788	228,120
	FNMA POOL AL7226	1% 01 Aug 2030	72,929	74,960
	FNMA POOL AL7227	1% 01 Aug 2030	200,414	206,087
	FNMA POOL AL7369	1% 01 Jan 2043	166,955	175,896
	FNMA POOL AL7442	1% 01 Oct 2045	100,856	107,133
	FNMA POOL AL7443	1% 01 Oct 2045	139,023	147,308
	FNMA POOL AL7521	1% 01 Jun 2039	2,518,864	2,763,142
	FNMA POOL AL7531	1% 01 Sep 2028	0	0
	FNMA POOL AL7577	1% 01 Oct 2043	125,989	133,017
	FNMA POOL AL7660	1% 01 Nov 2045	292,279	318,916
	FNMA POOL AL7661	1% 01 Oct 2045	182,136	197,777
	FNMA POOL AL7747	1% 01 Nov 2045	52,859	57,386
	FNMA POOL AL8776	1% 01 Jul 2046	1,390,832	1,426,826
	FNMA POOL AL8803	1% 01 Jun 2046	2,321,422	2,381,355
	FNMA POOL AL9031	1% 01 Aug 2046	13,381	13,357
	FNMA POOL AL9045	1% 01 Sep 2046	181,514	180,831

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			Shares/ Par Value	
	FNMA POOL AL9214	1% 01 Sep 2046	245,547	244,259
	FNMA POOL AL9215	1% 01 Oct 2046	512,886	510,355
	FNMA POOL AL9227	1% 01 Oct 2036	18,519	18,761
	FNMA POOL AL9266	1% 01 Oct 2046	404,640	402,518
	FNMA POOL AL9325	1% 01 Nov 2046	528,133	526,751
	FNMA POOL AL9405	1% 01 Jun 2044	1,687,913	1,741,006
	FNMA POOL AL9481	1% 01 Nov 2046	89,790	89,626
	FNMA POOL AO2114	4% 01 May 2042	92,730	97,730
	FNMA POOL AO2881	3.5% 01 May 2042	8,282	8,509
	FNMA POOL AO2961	4% 01 May 2042	289,178	305,417
	FNMA POOL AO3048	3.5% 01 Jun 2042	8,861	9,139
	FNMA POOL AO3107	3.5% 01 Jun 2042	63,394	65,385
	FNMA POOL AO6482	1% 01 Jul 2042	80,772	84,477
	FNMA POOL AO9707	3.5% 01 Jul 2042	18,647	19,232
	FNMA POOL AP0006	1% 01 Jul 2042	489,512	515,779
	FNMA POOL AP4100	3.5% 01 Sep 2042	210,335	216,863
	FNMA POOL AQ0393	3.5% 01 Oct 2042	81,137	83,792
	FNMA POOL AR7568	3% 01 Mar 2043	168,183	168,135
	FNMA POOL AR7576	3% 01 Mar 2043	203,108	203,050
	FNMA POOL AR8630	3% 01 Apr 2043	378,473	378,365
	FNMA POOL AR9194	3% 01 Mar 2043	880,434	880,183
	FNMA POOL AR9218	3% 01 Mar 2043	322,044	321,952
	FNMA POOL AS0209	3.5% 01 Aug 2043	856,019	882,426
	FNMA POOL AS1453	3.5% 01 Jan 2044	142,333	147,011
	FNMA POOL AS1539	3.5% 01 Jan 2044	229,035	236,182
	FNMA POOL AS2591	3.5% 01 Jun 2044	18,323	18,896
	FNMA POOL AS2676	3% 01 Jun 2029	575,883	592,185
	FNMA POOL AS3031	3.5% 01 Aug 2044	0	0
	FNMA POOL AS3034	3.5% 01 Aug 2044	0	0
	FNMA POOL AS3220	3% 01 Sep 2029	360,452	370,669
	FNMA POOL AS3355	3% 01 Sep 2029	119,307	122,732
	FNMA POOL AS3642	4% 01 Oct 2044	205,403	218,288
	FNMA POOL AS3753	3.5% 01 Nov 2029	1,530,966	1,606,258
	FNMA POOL AS4067	4% 01 Dec 2044	366,422	389,224
	FNMA POOL AS4308	4% 01 Feb 2045	165,838	175,621
	FNMA POOL AS4349	4% 01 Jan 2045	257,848	273,867
	FNMA POOL AS5548	2.5% 01 Aug 2030	92,591	92,856
	FNMA POOL AS5614	2.5% 01 Aug 2030	120,656	121,018
	FNMA POOL AS5616	2.5% 01 Aug 2030	233,123	233,759
	FNMA POOL AS5622	3% 01 Aug 2030	165,770	170,507
	FNMA POOL AS5623	3% 01 Aug 2030	168,165	172,932
	FNMA POOL AS5707	3.5% 01 Aug 2030	32,120	33,675
	FNMA POOL AS5708	3.5% 01 Aug 2030	131,899	138,908
	FNMA POOL AS5714	3% 01 Sep 2030	115,704	119,014
	FNMA POOL AS5728	3% 01 Sep 2030	156,560	161,099
	FNMA POOL AS5786	2.5% 01 Sep 2030	112,353	112,675
	FNMA POOL AS5872	2.5% 01 Sep 2030	132,258	132,656
	FNMA POOL AS5949	4% 01 Oct 2045	477,123	505,565
	FNMA POOL AS5952	4.5% 01 Oct 2045	252,431	274,240
	FNMA POOL AS6008	4% 01 Oct 2045	312,261	331,702
	FNMA POOL AS6009	4% 01 Oct 2045	229,789	244,095
	FNMA POOL AS6115	2.5% 01 Nov 2030	129,761	130,118
	FNMA POOL AS6116	2.5% 01 Nov 2030	130,950	131,272
	FNMA POOL AS6141	2.5% 01 Nov 2030	130,342	130,733
	FNMA POOL AS6142	2.5% 01 Nov 2030	114,758	115,092
	FNMA POOL AS6230	4.5% 01 Nov 2045	231,549	251,607
	FNMA POOL AS6233	4.5% 01 Nov 2045	22,029	23,859
	FNMA POOL AS6234	4.5% 01 Nov 2045	198,521	216,826
	FNMA POOL AS6347	4% 01 Dec 2045	434,674	460,480
	FNMA POOL AS6662	4% 01 Feb 2046	276,103	292,575
	FNMA POOL AS6879	3.5% 01 Mar 2046	0	0
	FNMA POOL AS7320	2.5% 01 Jun 2031	135,798	136,214
	FNMA POOL AS7362	3% 01 Jun 2046	71,710	71,490
	FNMA POOL AS7365	3% 01 Jun 2046	8,979	8,932
	FNMA POOL AS7370	3% 01 Jun 2046	41,236	41,160
	FNMA POOL AS7605	2.5% 01 Jul 2031	161,450	161,944
	FNMA POOL AS7617	2.5% 01 Jul 2031	250,786	251,554
	FNMA POOL AS7878	3% 01 Sep 2046	123,522	123,143
	FNMA POOL AS7889	3% 01 Sep 2046	62,849	62,734
	FNMA POOL AS7999	3% 01 Sep 2046	121,337	120,888
	FNMA POOL AS8009	2.5% 01 Oct 2031	228,346	229,015
	FNMA POOL AS8193	2.5% 01 Oct 2031	309,412	310,319
	FNMA POOL AS8195	2.5% 01 Oct 2031	53,236	53,434
	FNMA POOL AS8208	2.5% 01 Oct 2031	392,314	393,525
	FNMA POOL AS8240	2.5% 01 Nov 2031	224,865	225,559
	FNMA POOL AS8241	2.5% 01 Nov 2031	203,849	204,447
	FNMA POOL AS8245	2.5% 01 Nov 2031	170,265	170,896
	FNMA POOL AS8348	3% 01 Nov 2036	129,872	131,564

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			Shares/ Par Value	
	FNMA POOL AS8349	3% 01 Nov 2036	54,387	55,096
	FNMA POOL AS8461	3.5% 01 Dec 2046	2,684,992	2,754,544
	FNMA POOL AS8486	3% 01 Dec 2046	532,138	530,172
	FNMA POOL AS8531	3.5% 01 Oct 2046	306,392	314,480
	FNMA POOL AS8553	3% 01 Dec 2036	155,138	157,159
	FNMA POOL AS8589	3% 01 Jan 2047	61,000	60,812
	FNMA POOL AT2037	3% 01 Apr 2043	131,362	131,325
	FNMA POOL AT2040	3% 01 Apr 2043	402,605	402,491
	FNMA POOL AT2043	3% 01 Apr 2043	229,194	229,128
	FNMA POOL AT2719	3% 01 May 2043	914,905	914,644
	FNMA POOL AT4957	3.5% 01 May 2043	343,411	354,685
	FNMA POOL AT6144	4% 01 May 2042	134,022	142,444
	FNMA POOL AT6654	3% 01 May 2043	358,022	357,920
	FNMA POOL AT7267	3.5% 01 Sep 2043	25,542	26,339
	FNMA POOL AT7333	3.5% 01 Aug 2043	19,389	19,996
	FNMA POOL AT7676	3% 01 Jun 2043	133,846	133,808
	FNMA POOL AT7940	3.5% 01 Jul 2043	542,703	560,519
	FNMA POOL AT8464	3.5% 01 Jul 2043	353,949	365,048
	FNMA POOL AU0570	3.5% 01 Aug 2043	147,463	152,013
	FNMA POOL AU0613	3.5% 01 Aug 2043	243,916	251,441
	FNMA POOL AU1633	3.5% 01 Jul 2043	848,898	875,428
	FNMA POOL AU3032	3.5% 01 Aug 2043	20,199	20,832
	FNMA POOL AU3267	3.5% 01 Aug 2043	79,720	82,335
	FNMA POOL AU3270	3.5% 01 Aug 2043	149,047	153,642
	FNMA POOL AU7247	3.5% 01 Oct 2043	31,313	32,346
	FNMA POOL AV6577	4% 01 Mar 2044	83,100	88,051
	FNMA POOL AV8080	3.5% 01 Jun 2044	0	0
	FNMA POOL AV8711	3.5% 01 Mar 2029	876,624	919,398
	FNMA POOL AW0937	3% 01 Apr 2029	412,498	424,154
	FNMA POOL AW1247	3% 01 May 2029	298,272	306,826
	FNMA POOL AW7055	4% 01 Jul 2044	38,893	41,082
	FNMA POOL AW8166	3% 01 Feb 2027	0	0
	FNMA POOL AW9217	3.5% 01 Aug 2044	0	0
	FNMA POOL AX1321	3.5% 01 Sep 2029	307,423	322,537
	FNMA POOL AX3298	3% 01 Aug 2030	31,508	32,423
	FNMA POOL AX6255	4% 01 Dec 2044	22,173	23,554
	FNMA POOL AX8713	4% 01 Jan 2045	181,381	192,168
	FNMA POOL AX9372	4% 01 Dec 2044	180,377	191,124
	FNMA POOL AX9700	3% 01 Jul 2030	41,488	42,691
	FNMA POOL AX9701	3% 01 Jul 2030	128,702	132,383
	FNMA POOL AY0299	4% 01 Dec 2044	26,301	27,946
	FNMA POOL AY0828	2.5% 01 May 2030	62,403	62,629
	FNMA POOL AY1866	4% 01 Feb 2045	39,576	42,038
	FNMA POOL AY2693	4% 01 Feb 2045	86,129	91,082
	FNMA POOL AY2953	3.5% 01 May 2045	0	0
	FNMA POOL AY3416	2.5% 01 Apr 2030	123,897	124,274
	FNMA POOL AY8218	4% 01 May 2045	43,076	45,495
	FNMA POOL AZ0625	4% 01 May 2045	78,719	83,261
	FNMA POOL AZ1097	4% 01 Oct 2045	20,809	21,897
	FNMA POOL AZ2170	2.5% 01 Jul 2030	54,013	54,175
	FNMA POOL AZ2297	3% 01 Jul 2030	25,073	25,770
	FNMA POOL AZ2670	4% 01 Oct 2045	155,455	163,521
	FNMA POOL AZ4777	3.5% 01 Oct 2045	0	0
	FNMA POOL AZ5719	3% 01 Sep 2030	69,821	71,758
	FNMA POOL AZ7833	3% 01 Aug 2030	35,506	36,537
	FNMA POOL AZ8597	3% 01 Aug 2030	15,302	15,746
	FNMA POOL AZ8885	4% 01 Oct 2045	498,005	523,882
	FNMA POOL AZ9243	4% 01 Oct 2045	42,669	45,325
	FNMA POOL AZ9244	4% 01 Oct 2045	48,632	51,531
	FNMA POOL BA2877	4% 01 Oct 2045	54,914	58,084
	FNMA POOL BA2878	4% 01 Oct 2045	54,832	58,063
	FNMA POOL BA2879	4% 01 Oct 2045	55,662	58,960
	FNMA POOL BA2889	4% 01 Nov 2045	0	0
	FNMA POOL BA2904	4% 01 Nov 2045	154,416	163,043
	FNMA POOL BA2905	4% 01 Nov 2045	248,999	263,722
	FNMA POOL BA2924	4% 01 Dec 2045	67,961	71,677
	FNMA POOL BA3107	4% 01 Jan 2046	261,014	274,554
	FNMA POOL BA3523	4% 01 Nov 2045	62,450	65,689
	FNMA POOL BA4736	4% 01 Dec 2045	129,905	138,016
	FNMA POOL BA4737	4% 01 Dec 2045	150,498	159,528
	FNMA POOL BA4781	4% 01 Jan 2046	173,026	183,899
	FNMA POOL BC2628	2.5% 01 Nov 2031	20,795	20,872
	FNMA POOL BC2629	2.5% 01 Nov 2031	22,516	22,586
	FNMA POOL BC2631	2.5% 01 Nov 2031	42,687	42,806
	FNMA POOL BC5646	3.5% 01 Jul 2046	146,128	149,913
	FNMA POOL BC5660	3.5% 01 Jul 2046	121,705	124,858
	FNMA POOL BD8962	3% 01 Nov 2046	32,704	32,555
	FNMA POOL BD8963	3% 01 Nov 2046	23,955	23,839
	FNMA POOL BE1895	3% 01 Dec 2036	663,324	671,965

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			(n/a)	value
			Shares/ Par Value	
	FNMA POOL BE1896	3% 01 Dec 2036	127,673	129,336
	FNMA POOL BF0056	6% 01 Jul 2039	183,179	205,467
	FNMA POOL MA2578	3.5% 01 Apr 2046	1,250,916	1,283,111
	FNMA POOL MA2864	3.5% 01 Jan 2047	2,631,619	2,702,447
	FNMA TBA 15 YR 2	2% 23 Jan 2032	1,100,000	1,071,146
	FNMA TBA 15 YR 2.5	2.5% 23 Jan 2032	2,137,000	2,140,381
	FNMA TBA 15 YR 3	3% 23 Jan 2032	804,000	825,042
	FNMA TBA 15 YR 3.5	3.5% 23 Jan 2032	(6,989,000)	(7,281,255)
	FNMA TBA 15 YR 4.5	4.5% 23 Jan 2032	(300,000)	(307,805)
	FNMA TBA 30 YR 2.5	2.5% 13 Dec 2046	1,000,000	952,299
	FNMA TBA 30 YR 2.5	2.5% 25 Sep 2046	1,000,000	951,350
	FNMA TBA 30 YR 3	3% 18 Jan 2047	3,548,000	3,524,632
	FNMA TBA 30 YR 3	3% 18 Jan 2047	(3,193,000)	(3,171,970)
	FNMA TBA 30 YR 3	3% 14 Nov 2046	11,329,000	11,295,105
	FNMA TBA 30 YR 3	3% 14 Nov 2046	(11,329,000)	(11,295,105)
	FNMA TBA 30 YR 3	3% 13 Dec 2046	14,462,000	14,382,662
	FNMA TBA 30 YR 3	3% 13 Dec 2046	(14,462,000)	(14,382,662)
	FNMA TBA 30 YR 3.5	3.5% 18 Jan 2047	24,500	25,111
	FNMA TBA 30 YR 3.5	3.5% 18 Jan 2047	(5,588,000)	(5,727,264)
	FNMA TBA 30 YR 3.5	3.5% 13 Sep 2047	450,000	475,260
	FNMA TBA 30 YR 3.5	3.5% 13 Sep 2047	(450,000)	(475,260)
	FNMA TBA 30 YR 3.5	3.5% 13 Dec 2046	6,390,000	6,552,153
	FNMA TBA 30 YR 3.5	3.5% 13 Dec 2046	(6,390,000)	(6,552,153)
	FNMA TBA 30 YR 4	4% 18 Jan 2047	1,738,000	1,827,174
	FNMA TBA 30 YR 4	4% 18 Jan 2047	(3,416,000)	(3,591,270)
	FNMA TBA 30 YR 4	4% 13 Feb 2047	(1,533,000)	(1,609,500)
	FNMA TBA 30 YR 4.5	4.5% 13 Feb 2047	(325,000)	(349,166)
	FNMA TBA 30 YR 4.5	4.5% 18 Jan 2047	325,000	349,565
	FNMA TBA 30 YR 4.5	4.5% 18 Jan 2047	(543,000)	(584,043)
	FNMA TBA 30 YR 5	5% 18 Jan 2047	(2,435,000)	(2,652,628)
	FNMA TBA 30 YR 5.5	5.5% 18 Jan 2047	(1,200,000)	(1,333,969)
	FNMA TBA 30 YR 6	6% 18 Jan 2047	107,000	121,161
	FORD CREDIT FLOORPLAN MASTER O	1.76% 15 Feb 2021	1,605,000	1,600,826
	FORD CREDIT FLOORPLAN MASTER O	1.77% 15 Aug 2020	1,260,000	1,261,844
	FORD MOTOR CREDIT CO LLC	2.943% 08 Jan 2019	500,000	505,706
	FORD MOTOR CREDIT CO LLC	1.724% 06 Dec 2017	865,000	864,346
	FOREST LABORATORIES LLC	5% 15 Dec 2021	320,000	345,979
	FOREST LABORATORIES LLC	4.375% 01 Feb 2019	36,000	37,409
	FREDDIE MAC	1% 15 May 2041	596,919	596,921
	FREDDIE MAC	1% 15 Aug 2046	707,536	702,668
	FREDDIE MAC	4.5% 15 Mar 2044	537,449	604,833
	FREDDIE MAC	4% 15 Apr 2044	801,116	843,845
	FREDDIE MAC	6.75% 15 Mar 2031	204,000	287,515
	FREDDIE MAC	6.25% 15 Jul 2032	734,000	1,010,087
	GENERAL DYNAMICS CORP	2.125% 15 Aug 2026	60,000	55,427
	GENERAL ELECTRIC CO	4.5% 11 Mar 2044	315,000	338,145
	GENERAL ELECTRIC CO	2.7% 09 Oct 2022	755,000	754,860
	GENERAL ELECTRIC CO	6.15% 07 Aug 2037	180,000	232,330
	GENERAL MOTORS FINL CO	3.45% 10 Apr 2022	505,000	499,412
	GENERAL MOTORS FINL CO	3.5% 10 Jul 2019	1,240,000	1,262,636
	GENERAL MOTORS FINL CO	3.2% 06 Jul 2021	430,000	426,413
	GILEAD SCIENCES INC	4.75% 01 Mar 2046	117,000	121,057
	GILEAD SCIENCES INC	4.8% 01 Apr 2044	170,000	176,522
	GILEAD SCIENCES INC	2.5% 01 Sep 2023	30,000	28,930
	GILEAD SCIENCES INC	4.15% 01 Mar 2047	170,000	161,467
	GILEAD SCIENCES INC	2.95% 01 Mar 2027	80,000	76,565
	GNMA I TBA 30 YR 3	3% 24 Jan 2047	1,600,000	1,616,937
	GNMA I TBA 30 YR 3.5	3.5% 24 Jan 2047	1,300,000	1,351,744
	GNMA I TBA 30 YR 4	4% 24 Jan 2047	1,605,000	1,704,059
	GNMA I TBA 30 YR 4.5	4.5% 24 Jan 2047	(1,500,000)	(1,622,051)
	GNMA I TBA 30 YR 4.5	4.5% 20 Oct 2046	1,500,000	1,651,926
	GNMA I TBA 30 YR 4.5	4.5% 20 Oct 2046	(1,500,000)	(1,651,926)
	GNMA I TBA 30 YR 5	5% 24 Jan 2047	(2,700,000)	(2,948,906)
	GNMA I TBA 30 YR 5	5% 20 Oct 2046	2,700,000	2,999,989
	GNMA I TBA 30 YR 5	5% 20 Oct 2046	(2,700,000)	(2,999,989)
	GNMA II POOL 004223	6.5% 20 Aug 2038	193,081	219,540
	GNMA II POOL 004292	6.5% 20 Nov 2038	119,269	136,413
	GNMA II POOL 004598	4.5% 20 Dec 2039	14,978	16,193
	GNMA II POOL 004617	4.5% 20 Jan 2040	18,365	19,865
	GNMA II POOL 004636	4.5% 20 Feb 2040	14,708	15,852
	GNMA II POOL 004696	4.5% 20 May 2040	956	1,030
	GNMA II POOL 004771	4.5% 20 Aug 2040	35,834	38,776
	GNMA II POOL 004800	4% 20 Sep 2040	18,465	19,805
	GNMA II POOL 004833	4% 20 Oct 2040	205,681	220,602
	GNMA II POOL 004838	6.5% 20 Oct 2040	222,218	251,877
	GNMA II POOL 004853	4% 20 Nov 2040	116,400	124,843
	GNMA II POOL 004882	4% 20 Dec 2040	511,943	549,082
	GNMA II POOL 004922	4% 20 Jan 2041	384,890	412,788
	GNMA II POOL 004945	4% 20 Feb 2041	8,254	8,820

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	GNMA II POOL 005018	5% 20 Apr 2041	52,495	57,734
	GNMA II POOL 005056	5% 20 May 2041	9,871	10,856
	GNMA II POOL 005083	5% 20 Jun 2041	118,992	130,868
	GNMA II POOL 005115	4.5% 20 Jul 2041	1,079,494	1,160,295
	GNMA II POOL 005116	5% 20 Jul 2041	54,177	59,584
	GNMA II POOL 005258	3.5% 20 Dec 2041	662,836	691,597
	GNMA II POOL 783584	4.5% 20 Jul 2041	243,237	262,158
	GNMA II POOL 783590	4.5% 20 Jun 2041	349,077	376,033
	GNMA II POOL A14166	4% 20 Aug 2044	19,350	20,819
	GNMA II POOL A14167	4% 20 Aug 2044	26,605	28,486
	GNMA II POOL AJ2723	4% 20 Aug 2044	22,548	24,303
	GNMA II POOL AJ4687	4% 20 Aug 2044	21,646	23,330
	GNMA II POOL AQ0542	4% 20 Oct 2046	24,928	26,595
	GNMA II POOL AX4341	3.5% 20 Oct 2046	51,828	54,217
	GNMA II POOL AX4342	3.5% 20 Oct 2046	48,258	50,417
	GNMA II POOL AX4343	3.5% 20 Oct 2046	42,404	44,236
	GNMA II POOL AX4344	3.5% 20 Oct 2046	122,945	128,174
	GNMA II POOL AX4345	3.5% 20 Oct 2046	104,753	109,120
	GNMA II POOL MA0392	3.5% 20 Sep 2042	41,596	43,440
	GNMA II POOL MA0462	3.5% 20 Oct 2042	61,415	64,137
	GNMA II POOL MA0699	3.5% 20 Jan 2043	101,424	105,919
	GNMA II POOL MA0934	3.5% 20 Apr 2043	58,845	61,432
	GNMA II POOL MA1158	4% 20 Jul 2043	54,181	57,820
	GNMA II POOL MA2076	5% 20 Jul 2044	66,844	71,998
	GNMA II POOL MA2373	4.5% 20 Nov 2044	49,344	52,716
	GNMA II POOL MA3454	3.5% 20 Feb 2046	0	0
	GNMA II TBA 30 YR 3	3% 24 Jan 2047	7,630,000	7,725,524
	GNMA II TBA 30 YR 3.5	3.5% 24 Jan 2047	11,450,000	11,902,409
	GNMA II TBA 30 YR 4	4% 24 Jan 2047	1,234,000	1,310,474
	GNMA II TBA 30 YR 4.5	4.5% 24 Jan 2047	(1,591,000)	(1,698,082)
	GNMA II TBA 30 YR 4.5	4.5% 20 Oct 2046	1,591,000	1,715,972
	GNMA II TBA 30 YR 4.5	4.5% 20 Oct 2046	(1,591,000)	(1,715,972)
	GNMA II TBA 30 YR 5	5% 24 Jan 2047	1,516,000	1,628,042
	GNMA POOL 351469	6% 15 Mar 2024	3,142	3,562
	GNMA POOL 355176	6% 15 Dec 2023	7,736	8,769
	GNMA POOL 462265	6% 15 Dec 2028	2,994	3,394
	GNMA POOL 492131	6% 15 Jan 2029	3,434	3,893
	GNMA POOL 492133	6% 15 Jan 2029	308	349
	GNMA POOL 492165	6% 15 Feb 2029	711	806
	GNMA POOL 615272	4.5% 15 Jul 2033	69,160	76,630
	GNMA POOL 616411	4.5% 15 May 2034	60,983	66,024
	GNMA POOL 646609	4.5% 15 Jul 2040	282,140	305,843
	GNMA POOL 671489	6.5% 15 Aug 2037	12,086	13,806
	GNMA POOL 685496	6.5% 15 Sep 2038	39,402	45,008
	GNMA POOL 691858	6.5% 15 Jul 2038	33,273	38,007
	GNMA POOL 697656	6.5% 15 Oct 2038	48,636	55,555
	GNMA POOL 701684	6.5% 15 Feb 2039	16,619	18,983
	GNMA POOL 728627	4.5% 15 Jan 2040	110,824	120,052
	GNMA POOL 732087	4.5% 15 May 2040	19,696	21,329
	GNMA POOL 745793	4.5% 15 Jul 2040	402,510	436,325
	GNMA POOL 759138	4% 15 Jan 2041	239,407	255,070
	GNMA POOL 762838	4% 15 Mar 2041	169,753	180,141
	GNMA POOL 780914	6% 15 Nov 2028	25,186	28,573
	GNMA POOL 782557	5% 15 Jan 2039	1,613,226	1,781,924
	GNMA POOL 782619	5% 15 Apr 2039	948,646	1,046,585
	GNMA POOL 782695	6.5% 15 Jun 2039	105,301	120,282
	GNMA POOL 782696	5% 15 Jun 2039	204,189	225,175
	GNMA POOL 782958	5% 15 May 2040	393,981	434,738
	GNMA POOL 783289	4.5% 15 Apr 2041	43,935	47,626
	GNMA POOL 783571	5% 15 Dec 2033	364,746	403,124
	GNMA POOL 783609	4.5% 15 Oct 2040	960,571	1,041,207
	GNMA POOL 783610	4.5% 15 Nov 2041	675,052	731,761
	GOLDMAN SACHS GROUP INC	3.75% 22 May 2025	175,000	175,455
	GOLDMAN SACHS GROUP INC	5.15% 22 May 2045	165,000	173,524
	GOLDMAN SACHS GROUP INC	3.75% 25 Feb 2026	155,000	155,455
	GOLDMAN SACHS GROUP INC	1% 30 Apr 2018	365,000	368,179
	GOLDMAN SACHS GROUP INC	1% 29 Dec 2049	685,000	691,850
	GOLDMAN SACHS GROUP INC	2.3% 13 Dec 2019	100,000	99,887
	GOLDMAN SACHS GROUP INC	4.8% 08 Jul 2044	290,000	304,450
	GOLDMAN SACHS GROUP INC	4.25% 21 Oct 2025	84,000	85,331
	GOLDMAN SACHS GROUP INC	1% 29 Dec 2049	100,000	95,875
	GOLDMAN SACHS GROUP INC	2.375% 22 Jan 2018	136,000	136,809
	GOLDMAN SACHS GROUP INC	2.9% 19 Jul 2018	644,000	652,894
	GOVERNMENT NATIONAL MORTGAGE A	4% 20 Jan 2045	960,795	1,019,845
	GTE LLC	6.94% 15 Apr 2028	110,000	137,140
	HALLIBURTON CO	5% 15 Nov 2045	176,000	189,806
	HALLIBURTON CO	3.8% 15 Nov 2025	58,000	58,922
	HARRIS CORPORATION	2.7% 27 Apr 2020	65,000	64,929

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	HARRIS CORPORATION	5.054% 27 Apr 2045	198,000	209,052
	HARRIS CORPORATION	4.854% 27 Apr 2035	250,000	262,660
	HARTFORD FINL SVCS GRP	1% 15 Jun 2068	615,000	658,665
	HEALTHSOUTH CORP	5.75% 01 Nov 2024	85,000	86,063
	HESS CORP	5.8% 01 Apr 2047	115,000	119,349
	HOME DEPOT INC	4.4% 15 Mar 2045	5,000	5,328
	HONEYWELL INTERNATIONAL	2.5% 01 Nov 2026	270,000	255,566
	HP ENTERPRISE CO	3.6% 15 Oct 2020	425,000	432,358
	HP ENTERPRISE CO	2.85% 05 Oct 2018	375,000	378,627
	HSBC HOLDINGS PLC	5.25% 14 Mar 2044	330,000	353,385
	HSBC USA INC	2.35% 05 Mar 2020	530,000	525,855
	HSBC USA INC	1.7% 05 Mar 2018	101,000	100,943
	HSBC USA INC	2.75% 07 Aug 2020	150,000	150,298
	HYUNDAI CAPITAL AMERICA	2.5% 18 Mar 2019	60,000	60,160
	HYUNDAI CAPITAL AMERICA	3% 30 Oct 2020	427,000	427,036
	HYUNDAI CAPITAL AMERICA	2.4% 30 Oct 2018	165,000	165,688
	ING BANK NV	5.8% 25 Sep 2023	221,000	242,832
	INTESA SANPAOLO SPA	5.71% 15 Jan 2026	225,000	214,713
	INVITATION HOMES TRUST	1% 17 Aug 2032	656,010	657,626
	JAPANESE YEN	FOREIGN CURRENCY	1,109,931,969	9,516,286
	JOHN DEERE CAPITAL CORP	2.8% 06 Mar 2023	360,000	360,010
	JOHNSON + JOHNSON	3.7% 01 Mar 2046	55,000	54,195
	JP MORGAN CHASE COMMERCIAL MOR	1% 12 Feb 2051	1,985,000	2,032,777
	JP MORGAN CHASE COMMERCIAL MOR	1% 15 Jun 2045	1,400,000	1,451,928
	JP MORGAN CHASE COMMERCIAL MOR	1% 06 Oct 2038	650,000	629,873
	JP MORGAN CHASE COMMERCIAL MOR	3.905% 05 May 2030	1,192,273	1,238,742
	JP MORGAN CHASE COMMERCIAL MOR	5.115% 15 Jul 2041	48,043	47,946
	JPMBB COMMERCIAL MORTGAGE SECU	1% 15 Sep 2047	15,859,631	819,521
*	JPMORGAN CHASE + CO	2.75% 23 Jun 2020	1,100,000	1,109,948
*	JPMORGAN CHASE + CO	3.9% 15 Jul 2025	166,000	170,694
*	JPMORGAN CHASE + CO	1% 29 Dec 2049	440,000	449,046
*	JPMORGAN CHASE + CO	2.25% 23 Jan 2020	262,000	261,383
*	JPMORGAN CHASE + CO	1.7% 01 Mar 2018	680,000	679,938
*	JPMORGAN CHASE + CO	2.2% 22 Oct 2019	665,000	667,671
*	JPMORGAN CHASE + CO	4.25% 01 Oct 2027	515,000	529,125
*	JPMORGAN CHASE + CO	1% 24 Oct 2023	180,000	183,594
*	JPMORGAN CHASE + CO	2.95% 01 Oct 2026	1,455,000	1,388,780
*	JPMORGAN CHASE + CO	2% 15 Aug 2017	865,000	868,206
	JUNIPER NETWORKS INC	4.35% 15 Jun 2025	35,000	35,293
	KEYCORP	2.9% 15 Sep 2020	150,000	151,778
	KFW	1.5% 06 Feb 2019	771,000	770,620
	KINDER MORGAN ENER PART	5.4% 01 Sep 2044	510,000	508,338
	KINDER MORGAN ENER PART	6.55% 15 Sep 2040	20,000	21,993
	KINDER MORGAN INC/DELAWA	5.05% 15 Feb 2046	60,000	59,394
	KINDER MORGAN INC/DELAWA	7% 15 Jun 2017	1,090,000	1,115,289
	KLA TENCOR CORP	4.65% 01 Nov 2024	13,000	13,762
	KRAFT HEINZ FOODS CO	5.2% 15 Jul 2045	140,000	146,554
	KRAFT HEINZ FOODS CO	4.375% 01 Jun 2046	30,000	28,229
	KRAFT HEINZ FOODS CO	3% 01 Jun 2026	155,000	145,520
	LAM RESEARCH CORP	2.8% 15 Jun 2021	32,000	31,828
	LAM RESEARCH CORP	3.8% 15 Mar 2025	56,000	56,061
	LAS VEGAS VLY NV WTR DIST	5% 01 Jun 2039	585,000	657,154
	LATITUDE MANAGEMENT REAL ESTAT	1% 24 Nov 2031	550,000	550,000
	LB COMMERCIAL CONDUIT MORTGAGE	1% 15 Jul 2044	1,300,000	1,318,074
	LEHMAN BROS CAP TR VII	1% 29 Nov 2049	330,000	33
	LEHMAN BROTHERS HOLDINGS	6.75% 28 Dec 2017	3,250,000	325
	LLOYDS BANKING GROUP PLC	4.65% 24 Mar 2026	348,000	352,486
	LOCKHEED MARTIN CORP	3.55% 15 Jan 2026	500,000	510,856
	LOCKHEED MARTIN CORP	4.7% 15 May 2046	159,000	172,948
	LOCKHEED MARTIN CORP	4.5% 15 May 2036	200,000	212,636
	LOCKHEED MARTIN CORP	3.1% 15 Jan 2023	20,000	20,219
	LOWE S COS INC	3.7% 15 Apr 2046	96,000	89,611
	LOWE S COS INC	2.5% 15 Apr 2026	100,000	94,966
	LOWE S COS INC	4.25% 15 Sep 2044	28,000	28,398
	LYB INTL FINANCE BV	4.875% 15 Mar 2044	35,000	36,246
	LYB INTL FINANCE BV	4% 15 Jul 2023	175,000	182,839
	MARATHON PETROLEUM CORP	4.75% 15 Sep 2044	377,000	334,213
	MARSH + MCLENNAN COS INC	3.5% 10 Mar 2025	12,000	12,082
	MARSH + MCLENNAN COS INC	3.75% 14 Mar 2026	43,000	43,806
	MASS INSTITUTE OF TECH	4.678% 01 Jul 2114	185,000	186,228
	MASSACHUSETTS ST SCH BLDG AUTH	5% 15 Oct 2041	405,000	450,315
	MCDONALD S CORP	4.6% 26 May 2045	95,000	98,093
	MCDONALD S CORP	2.75% 09 Dec 2020	5,000	5,056
	MCDONALD S CORP	4.7% 09 Dec 2035	30,000	31,737
	MCDONALD S CORP	3.7% 30 Jan 2026	45,000	45,814
	MCDONALD S CORP	4.875% 09 Dec 2045	45,000	48,198
	MEDTRONIC INC	3.5% 15 Mar 2025	221,000	227,567
	MEDTRONIC INC	2.5% 15 Mar 2020	270,000	273,022

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	MEDTRONIC INC	4.375% 15 Mar 2035	210,000	222,165
	MEDTRONIC INC	3.625% 15 Mar 2024	133,000	138,407
	MERCEDES BENZ MASTER OWNER TRU	1% 15 May 2020	1,393,000	1,397,369
	MERRILL LYNCH MORTGAGE TRUST	1% 12 Jun 2050	1,561,850	1,576,358
	MET SAINT LOUIS MO SWR DIST WS	5% 01 May 2042	315,000	347,558
*	METLIFE INC	4.05% 01 Mar 2045	65,000	62,332
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	623	30
	MICROSOFT CORP	3.125% 03 Nov 2025	185,000	187,066
	MICROSOFT CORP	2.65% 03 Nov 2022	410,000	412,385
	MICROSOFT CORP	3.95% 08 Aug 2056	170,000	160,562
	MICROSOFT CORP	1.55% 08 Aug 2021	170,000	164,885
	MICROSOFT CORP	2.4% 08 Aug 2026	320,000	302,303
	MICROSOFT CORP	2% 08 Aug 2023	220,000	210,277
	MICROSOFT CORP	3.7% 08 Aug 2046	390,000	367,171
	MITSUBISHI UFJ	0% 06 Jun 2017	750,000	742,101
	MIZUHO BANK LTD	0.01% 03 Oct 2017	1,155,000	1,155,000
	MIZUHO BANK LTD	0.01% 25 Aug 2017	1,105,000	1,105,000
	MIZUHO BANK LTD	0% 16 Aug 2017	920,000	907,511
	MOLSON COORS BREWING CO	4.2% 15 Jul 2046	60,000	55,940
	MOLSON COORS BREWING CO	3% 15 Jul 2026	80,000	75,625
	MONSANTO CO	3.375% 15 Jul 2024	139,000	138,397
	MONSANTO CO	4.4% 15 Jul 2044	60,000	57,990
	MORGAN STANLEY	2.2% 07 Dec 2018	185,000	185,681
	MORGAN STANLEY	2.8% 16 Jun 2020	1,070,000	1,078,757
	MORGAN STANLEY	2.5% 21 Apr 2021	95,000	93,967
	MORGAN STANLEY	3.95% 23 Apr 2027	255,000	252,427
	MORGAN STANLEY	1.875% 05 Jan 2018	427,000	427,636
	MORGAN STANLEY	2.65% 27 Jan 2020	215,000	216,013
	MORGAN STANLEY	1% 31 Dec 2049	500,000	495,000
	MORGAN STANLEY	2.625% 17 Nov 2021	150,000	148,194
	MORGAN STANLEY	3.75% 25 Feb 2023	710,000	729,272
	MORGAN STANLEY	2.125% 25 Apr 2018	209,000	209,833
	MORGAN STANLEY	4.75% 22 Mar 2017	540,000	544,067
	MORGAN STANLEY CAPITAL I TRUST	1% 11 Jun 2049	2,024,738	2,056,689
	MOTOROLA SOLUTIONS INC	4% 01 Sep 2024	53,000	53,062
	MYLAN INC	5.4% 29 Nov 2043	140,000	131,103
	MYLAN NV	5.25% 15 Jun 2046	95,000	87,618
	MYLAN NV	2.5% 07 Jun 2019	145,000	144,215
	MYLAN NV	3.95% 15 Jun 2026	615,000	575,547
	MYLAN NV	3.15% 15 Jun 2021	235,000	230,626
	NABORS INDUSTRIES INC	4.625% 15 Sep 2021	70,000	71,156
*	NATIXIS NY	1.53% 01 Sep 2017	2,395,000	2,395,000
*	NATIXIS NY	1.56% 18 Sep 2017	1,490,000	1,490,000
	NAVIENT STUDENT LOAN TRUST	1% 15 Dec 2021	232,918	232,947
	NAVIENT STUDENT LOAN TRUST	3.91% 15 Dec 2045	1,065,000	1,104,729
	NBCUNIVERSAL MEDIA LLC	4.45% 15 Jan 2043	273,000	278,970
	NBCUNIVERSAL MEDIA LLC	5.15% 30 Apr 2020	80,000	87,482
	NEW JERSEY ST HLTH CARE FACS F	5% 01 Jul 2044	225,000	241,090
	NEW JERSEY ST TRANSPRTN TRUST	5% 15 Jun 2036	785,000	786,688
	NEW YORK CITY NY MUNI WTR FIN	5% 15 Jun 2047	525,000	582,209
	NEW YORK ST URBAN DEV CORP REV	5% 15 Mar 2024	860,000	998,709
	NEWELL BRANDS INC	3.85% 01 Apr 2023	231,000	239,618
	NEWELL BRANDS INC	4.2% 01 Apr 2026	90,000	93,940
	NISSAN MOTOR ACCEPTANCE	2% 08 Mar 2019	92,000	91,797
	NOMURA HOLDINGS INC	2.75% 19 Mar 2019	70,000	70,662
	NORDEA BANK AB	1.875% 17 Sep 2018	200,000	199,901
	NORFOLK SOUTHERN CORP	2.9% 15 Jun 2026	111,000	106,815
	NORINCHUKIN BK	1.47% 03 Aug 2017	1,640,000	1,640,000
	NORTHERN TRUST CORP	1% 29 Dec 2049	350,000	332,938
	NORTHROP GRUMMAN CORP	3.25% 01 Aug 2023	410,000	417,976
	NORTHWEST FLORIDA TIMBER	4.75% 04 Mar 2029	365,000	307,702
	NVIDIA CORP	2.2% 16 Sep 2021	185,000	180,579
	NVIDIA CORP	3.2% 16 Sep 2026	425,000	408,620
	ONE GAS INC	4.658% 01 Feb 2044	280,000	290,231
	ONEMAIN FINANCIAL ISSUANCE TRU	2.57% 18 Jul 2025	1,245,000	1,245,044
	ONEMAIN FINANCIAL ISSUANCE TRU	3.19% 18 Mar 2026	1,620,000	1,631,497
	ONEMAIN FINANCIAL ISSUANCE TRU	2.47% 18 Sep 2024	1,193,397	1,193,889
	ORACLE CORP	4.375% 15 May 2055	345,000	343,144
	ORACLE CORP	2.8% 08 Jul 2021	770,000	784,786
	ORACLE CORP	4.5% 08 Jul 2044	140,000	142,939
	ORACLE CORP	3.4% 08 Jul 2024	317,000	322,993
	ORACLE CORP	4% 15 Jul 2046	30,000	28,695
	PACIFICORP	4.1% 01 Feb 2042	370,000	371,570
	PENSKE TRUCK LEASING/PTL	3.4% 15 Nov 2026	235,000	224,842
	PEPSICO INC	3.45% 06 Oct 2046	120,000	109,318
	PEPSICO INC	2.375% 06 Oct 2026	120,000	113,601
	PERRIGO FINANCE UNLIMITD	3.9% 15 Dec 2024	295,000	288,782
	PETRO CANADA	6.8% 15 May 2038	144,000	186,735
	PETROLEOS MEXICANOS	6.5% 13 Mar 2027	220,000	226,930

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	PETROLEOS MEXICANOS	6.5% 02 Jun 2041	535,000	501,054
	PFIZER INC	3.4% 15 May 2024	40,000	41,345
	PFIZER INC	4.4% 15 May 2044	140,000	147,876
	PFIZER INC	4.125% 15 Dec 2046	300,000	305,179
	PFIZER INC	4.3% 15 Jun 2043	145,000	150,101
	PFS FINANCING CORP	1% 15 Oct 2019	1,835,000	1,833,368
	PFS FINANCING CORP	1% 18 Feb 2020	1,700,000	1,701,709
	PIONEER NATURAL RESOURCE	4.45% 15 Jan 2026	52,000	55,097
	PLAINS ALL AMER PIPELINE	4.65% 15 Oct 2025	220,000	227,289
	PNC BANK NA	2.15% 29 Apr 2021	250,000	246,696
	PNC FINANCIAL SERVICES	1% 29 Dec 2049	650,000	627,250
	POUND STERLING	FOREIGN CURRENCY	76,466	94,485
	PPL CAPITAL FUNDING INC	5% 15 Mar 2044	320,000	338,404
	PRES + FELLOWS OF HARVAR	3.3% 15 Jul 2056	115,000	101,135
	PRES + FELLOWS OF HARVAR	3.15% 15 Jul 2046	58,000	51,893
	PRINCIPAL FINANCIAL GROU	3.1% 15 Nov 2026	50,000	48,327
	PRINCIPAL FINANCIAL GROU	4.625% 15 Sep 2042	20,000	20,714
	PRINCIPAL FINANCIAL GROU	3.125% 15 May 2023	65,000	64,645
	QUALCOMM INC	4.8% 20 May 2045	166,000	177,392
	QUALCOMM INC	3.45% 20 May 2025	171,000	173,997
	RABOBANK NEDERLAND NY	2.5% 19 Jan 2021	340,000	339,946
	REPUBLIC OF COLOMBIA	4.5% 28 Jan 2026	305,000	314,150
	REPUBLIC OF PANAMA	4% 22 Sep 2024	360,000	366,300
	REPUBLIC OF PERU	5.625% 18 Nov 2050	137,000	155,153
	REPUBLIC OF SOUTH AFRICA	5.875% 16 Sep 2025	200,000	213,390
	REPUBLIC OF TURKEY	5.75% 22 Mar 2024	625,000	626,806
	REPUBLIC SERVICES INC	3.2% 15 Mar 2025	260,000	257,884
	REPUBLIC SERVICES INC	2.9% 01 Jul 2026	45,000	43,139
	REPUBLICA ORIENT URUGUAY	4.375% 27 Oct 2027	420,000	421,071
	REPUBLICA ORIENT URUGUAY	4.5% 14 Aug 2024	410,000	427,425
	REYNOLDS AMERICAN INC	3.25% 12 Jun 2020	68,000	69,677
	REYNOLDS AMERICAN INC	5.85% 15 Aug 2045	165,000	195,381
	REYNOLDS AMERICAN INC	4.45% 12 Jun 2025	501,000	528,961
	ROGERS COMMUNICATIONS IN	3.625% 15 Dec 2025	65,000	65,728
	ROGERS COMMUNICATIONS IN	5% 15 Mar 2044	90,000	96,273
	ROYAL BANK OF CANADA	2.2% 23 Sep 2019	1,605,000	1,613,885
	ROYAL BK SCOTLND GRP PLC	4.8% 05 Apr 2026	200,000	200,226
	ROYAL BK SCOTLND GRP PLC	1% 29 Dec 2049	855,000	872,100
	SANTANDER DRIVE AUTO RECEIVABL	2.66% 15 Nov 2021	1,045,000	1,047,245
	SANTANDER DRIVE AUTO RECEIVABL	1.12% 17 Dec 2018	236,891	236,898
	SANTANDER DRIVE AUTO RECEIVABL	2.74% 15 Jan 2021	1,200,000	1,212,000
	SANTANDER DRIVE AUTO RECEIVABL	1.62% 16 Mar 2020	1,805,000	1,805,184
	SANTANDER DRIVE AUTO RECEIVABL	3.09% 15 Apr 2022	1,260,000	1,275,972
	SANTANDER DRIVE AUTO RECEIVABL	2.25% 17 Jun 2019	1,588,563	1,593,776
	SANTANDER HOLDINGS USA	4.5% 17 Jul 2025	240,000	238,499
	SANTANDER HOLDINGS USA	2.7% 24 May 2019	320,000	319,756
	SANTANDER HOLDINGS USA	2.65% 17 Apr 2020	130,000	128,847
	SANTANDER UK GROUP HLDGS	2.875% 16 Oct 2020	55,000	54,505
	SANTANDER UK GROUP HLDGS	2.875% 05 Aug 2021	268,000	262,065
	SANTANDER UK PLC	5% 07 Nov 2023	380,000	386,583
	SCHOLAR FUNDING TRUST	1% 28 Oct 2043	1,181,366	1,140,350
	SFAVE COMMERCIAL MORTGAGE SECU	1% 05 Jan 2043	785,000	779,691
	SFR GROUP SA	7.375% 01 May 2026	235,000	240,875
	SG COMMERCIAL MORTGAGE SECURIT	3.055% 10 Oct 2048	405,000	392,967
	SHELL INTERNATIONAL FIN	4.375% 11 May 2045	231,000	233,998
	SHIRE ACQ INV IRELAND DA	1.9% 23 Sep 2019	310,000	306,070
	SHIRE ACQ INV IRELAND DA	2.4% 23 Sep 2021	340,000	328,436
	SHIRE ACQ INV IRELAND DA	3.2% 23 Sep 2026	180,000	168,180
	SIMON PROPERTY GROUP LP	3.375% 15 Mar 2022	185,000	191,265
	SKANDIN ENS BANKEN	0.01% 17 Aug 2017	2,550,000	2,550,000
	SLM STUDENT LOAN TRUST	1% 15 Jun 2021	141,125	140,913
	SLM STUDENT LOAN TRUST	2.95% 15 Feb 2046	496,147	500,718
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 May 2023	373,857	374,496
	SMB PRIVATE EDUCATION LOAN TRU	2.7% 15 May 2031	170,000	168,777
	SMB PRIVATE EDUCATION LOAN TRU	3.5% 15 Sep 2043	950,000	915,186
	SMB PRIVATE EDUCATION LOAN TRU	2.34% 15 Sep 2034	900,000	882,721
	SMB PRIVATE EDUCATION LOAN TRU	2.43% 17 Feb 2032	231,000	226,021
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 Feb 2023	778,643	779,550
	SOCIAL PROFESSIONAL LOAN PROGR	2.51% 27 Sep 2032	842,687	840,180
	SOCIAL PROFESSIONAL LOAN PROGR	1.48% 26 May 2031	874,742	872,221
	SOCIETE GENERALE	1% 29 Dec 2049	305,000	304,488
	SOCIETE GENERALE	0% 10 Aug 2017	1,010,000	994,951
	SOCIETE GENERALE INSTL	1.6% 31 Aug 2017	2,400,000	2,400,000
	SOUTHWESTERN PUBLIC SERV	3.3% 15 Jun 2024	400,000	404,989
	SPRINT SPECTRUM / SPEC I	3.36% 20 Mar 2023	1,465,000	1,464,121
	SRSRKFNM2 IRS USD P V 03MLIBOR	1% 09 Feb 2046	(1,135,000)	(1,135,000)
	SRSRKFNM2 IRS USD R F 2.39500	2.395% 09 Feb 2046	1,135,000	1,097,894
	SRT3AZPQ0 IRS USD P V 03MLIBOR	1% 13 Jul 2020	(2,900,000)	(2,900,000)
	SRT3AZPQ0 IRS USD R F 1.08300	1.083% 13 Jul 2020	2,900,000	2,841,582

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	SRT444Y43 IRS EUR P V 06MEURIB	1% 14 Aug 2023	(300,000)		(316,425)
	SRT444Y43 IRS EUR R F .08000	0.08% 14 Aug 2023	300,000		311,228
	SRT48SN63 IRS USD P V 03MLIBOR	1% 21 Aug 2020	(9,130,000)		(9,130,000)
	SRT48SN63 IRS USD R F 1.26300	1.263% 21 Aug 2020	9,130,000		8,972,322
	SRT6PBUQ4 IRS USD P V 03MLIBOR	1% 30 Sep 2018	(13,870,000)		(13,870,000)
	SRT6PBUQ4 IRS USD R F 1.22830	1.228% 30 Sep 2018	13,870,000		13,832,572
	SRT6Q95C7 IRS USD P V 03MLIBOR	1% 21 Nov 2019	(4,000,000)		(4,000,000)
	SRT6Q95C7 IRS USD R F 1.63000	1.63% 21 Nov 2019	4,000,000		3,979,606
	SRT73WQS1 IRS USD P V 03MLIBOR	1% 06 Dec 2026	(4,120,000)		(4,120,000)
	SRT73WQS1 IRS USD R F 2.72000	2.72% 06 Dec 2026	4,120,000		4,111,421
	SSGA	G STIFF ERISA QUALIFIED	4,759,075		4,759,075
	ST JUDE MEDICAL LLC	3.875% 15 Sep 2025	25,000		25,187
	ST JUDE MEDICAL LLC	4.75% 15 Apr 2043	29,000		28,385
	STANDARD CHARTERED BANK	0% 03 Aug 2017	1,160,000		1,142,600
*	STATE STREET CORP	1% 29 Dec 2049	826,000		844,585
*	STATE STREET CORP	2.55% 18 Aug 2020	255,000		257,572
	STRYKER CORP	4.625% 15 Mar 2046	60,000		61,181
	STRYKER CORP	3.5% 15 Mar 2026	35,000		35,330
	SUMITOMO MITSUI BKG CORP	1.6% 12 Sep 2017	1,600,000		1,600,000
	SUMITOMO MITSUI BKG CORP	0.01% 18 Aug 2017	1,970,000		1,970,000
	SUMITOMO TR & BKNG C	0% 21 Jul 2017	1,760,000		1,729,286
	SUMITOMO TR & BKNG C	0.01% 20 Sep 2017	2,095,000		2,095,000
	SUMITOMO TR & BKNG C	0.01% 27 Sep 2017	1,270,000		1,270,000
	SUNOCO LOGISTICS PARTNER	5.35% 15 May 2045	88,000		84,978
	SWAP CCPC GOLDMAN SACHS COC	SWAP CCPC CASH COLLATERAL	584,000		584,000
	SWEDBANK (SPARBANK)	1.38% 18 Aug 2017	1,555,000		1,555,000
	SYNCHRONY CREDIT CARD MASTER N	2.04% 15 Mar 2022	1,615,000		1,621,762
	SYNCHRONY FINANCIAL	2.7% 03 Feb 2020	65,000		64,807
	SYNCHRONY FINANCIAL	4.5% 23 Jul 2025	70,000		71,902
*	TBA JP MORGAN BOC	TBA CASH COLLATERAL	(12,000)		(12,000)
	TEACHERS INSUR + ANNUITY	4.9% 15 Sep 2044	30,000		32,453
	TEACHERS INSUR + ANNUITY	6.85% 16 Dec 2039	70,000		90,841
	TEVA PHARMACEUT FIN BV	2.95% 18 Dec 2022	290,000		279,443
	TEVA PHARMACEUTICALS NE	3.15% 01 Oct 2026	475,000		437,915
	TEVA PHARMACEUTICALS NE	2.2% 21 Jul 2021	250,000		239,172
	TEVA PHARMACEUTICALS NE	1.4% 20 Jul 2018	260,000		257,880
	TEVA PHARMACEUTICALS NE	2.8% 21 Jul 2023	250,000		236,648
	TEVA PHARMACEUTICALS NE	4.1% 01 Oct 2046	265,000		227,068
	THERMO FISHER SCIENTIFIC	3% 15 Apr 2023	60,000		58,972
	THERMO FISHER SCIENTIFIC	2.95% 19 Sep 2026	55,000		51,934
	TIME WARNER CABLE LLC	5% 01 Feb 2020	395,000		419,225
	TIME WARNER INC	3.6% 15 Jul 2025	267,000		265,505
	TIME WARNER INC	3.875% 15 Jan 2026	521,000		521,561
	TORONTO DOMIN HOLDING	0% 09 Aug 2017	905,000		893,170
	TORONTO-DOMINION	1.30411% 15 Aug 2017	950,000		950,000
	TOYOTA MOTOR CREDIT CORP	1.4% 20 May 2019	35,000		34,603
	TOYOTA MOTOR CREDIT CORP	2.125% 18 Jul 2019	70,000		70,304
	UBS AG STAMFORD BRAN	1.57% 08 Sep 2017	2,765,000		2,765,000
	UBS AG STAMFORD BRAN	1.36128% 18 Aug 2017	1,975,000		1,975,000
	UBS GROUP FUNDING	2.95% 24 Sep 2020	350,000		350,154
	UBS GROUP FUNDING	2.65% 01 Feb 2022	200,000		194,379
	UNION PACIFIC CORP	3.875% 01 Feb 2055	168,000		154,315
	UNION PACIFIC RR 2014 1	3.227% 14 May 2026	363,169		358,237
	UNITED MEXICAN STATES	4.125% 21 Jan 2026	1,048,000		1,039,616
	UNITED MEXICAN STATES	5.55% 21 Jan 2045	252,000		257,670
	UNITED TECHNOLOGIES CORP	1% 04 May 2018	1,080,000		1,080,235
	UNITEDHEALTH GROUP INC	2.7% 15 Jul 2020	115,000		116,730
	UNITEDHEALTH GROUP INC	2.875% 15 Dec 2021	235,000		238,207
	UNITEDHEALTH GROUP INC	4.75% 15 Jul 2045	40,000		44,065
	UNITEDHEALTH GROUP INC	4.625% 15 Jul 2035	177,000		192,937
	UNITEDHEALTH GROUP INC	3.35% 15 Jul 2022	75,000		77,273
	UNITEDHEALTH GROUP INC	4.25% 15 Mar 2043	40,000		40,821
	UNIV OF CALIFORNIA CA REVENUES	4.767% 15 May 2115	161,000		153,926
	UNIV OF CALIFORNIA CA REVENUES	4.858% 15 May 2112	105,000		101,484
	US 10YR NOTE (CBT)MAR17	XCBT 20170322	(5,100,000)		33,130
	US 10YR ULTRA FUT MAR17	XCBT 20170322	(800,000)		402
	US 2YR NOTE (CBT) MAR17	XCBT 20170331	11,000,000		(6,281)
	US 5YR NOTE (CBT) MAR17	XCBT 20170331	24,700,000		(84,829)
	US BANCORP	3.1% 27 Apr 2026	60,000		58,414
	US BANCORP	2.375% 22 Jul 2026	200,000		185,153
	US DOLLAR		(1,027,264)		(1,027,264)
	US LONG BOND(CBT) MAR17	XCBT 20170322	800,000		(2,225)
	US TREASURY N/B	3% 15 May 2045	600,000		591,890
	US TREASURY N/B	1.625% 30 Apr 2023	5,190,000		5,019,706
	US TREASURY N/B	1.625% 15 May 2026	580,000		540,850
	US TREASURY N/B	2.5% 15 May 2046	2,795,000		2,483,838
	US TREASURY N/B	2.5% 15 Feb 2046	1,680,000		1,492,838
	US TREASURY N/B	2.5% 15 Feb 2045	5,000		4,454

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			Shares/ Par Value	
	US TREASURY N/B	3.125% 15 Aug 2044	860,000	870,414
	US TREASURY N/B	1.375% 15 Dec 2019	6,510,000	6,494,487
	US TREASURY N/B	1.25% 31 Dec 2018	2,585,000	2,587,626
	US TREASURY N/B	2.25% 31 Jul 2021	5,280,000	5,362,706
	US TREASURY N/B	2% 15 Nov 2026	3,386,000	3,257,833
	US TREASURY N/B	2.875% 15 Nov 2046	1,465,000	1,414,412
	US TREASURY N/B	1% 15 Nov 2019	1,710,000	1,689,427
	US TREASURY N/B	2.125% 30 Nov 2023	16,710,000	16,599,029
	US TREASURY N/B	1.75% 30 Nov 2021	7,665,000	7,607,811
	US TREASURY N/B	1.25% 31 Oct 2021	5,235,000	5,076,317
	US TREASURY N/B	2.875% 15 Aug 2045	1,215,000	1,169,201
	US TREASURY N/B	3.75% 15 Nov 2043	2,580,000	2,925,176
	US TREASURY N/B	1.25% 30 Nov 2018	4,495,000	4,501,495
	US TREASURY N/B	0.75% 31 Aug 2018	9,775,000	9,714,669
	US TREASURY N/B	1.375% 31 Aug 2023	3,363,000	3,186,311
	US TREASURY N/B	0.875% 15 Sep 2019	23,245,000	22,940,816
	US TREASURY N/B	1.375% 30 Sep 2023	10,882,500	10,305,640
	US TREASURY N/B	1.125% 31 Jul 2021	6,660,000	6,437,829
	US TREASURY N/B	1.5% 15 Aug 2026	4,828,500	4,440,902
	US TREASURY N/B	2.25% 15 Aug 2046	2,225,000	1,870,825
	US TREASURY N/B	2% 30 Sep 2020	1,865,000	1,886,127
	US TREASURY N/B	2.75% 15 Nov 2023	5,853,000	6,045,968
	US TREASURY N/B	1.125% 30 Jun 2021	15,160,000	14,672,636
	US TREASURY N/B	3.125% 15 Nov 2041	6,445,000	6,540,921
	US TREASURY N/B	4.75% 15 Feb 2037	1,365,000	1,776,579
	US ULTRA BOND CBT MAR17	XCBT 20170322	2,100,000	(36,414)
	VENTAS REALTY LP	3.75% 01 May 2024	360,000	364,381
	VERIZON COMMUNICATIONS	4.862% 21 Aug 2046	525,000	531,979
	VERIZON COMMUNICATIONS	5.012% 21 Aug 2054	854,000	849,527
	VERIZON COMMUNICATIONS	4.4% 01 Nov 2034	665,000	656,346
	VERIZON COMMUNICATIONS	3% 01 Nov 2021	295,000	297,151
	VERIZON COMMUNICATIONS	4.5% 15 Sep 2020	295,000	315,683
	VERIZON COMMUNICATIONS	3.85% 01 Nov 2042	175,000	151,644
	VIACOM INC	4.85% 15 Dec 2034	220,000	196,124
	VIACOM INC	3.45% 04 Oct 2026	45,000	41,589
	VIACOM INC	4.375% 15 Mar 2043	170,000	135,414
	VIRGINIA ELEC + POWER CO	4% 15 Jan 2043	580,000	572,977
	VIRGINIA ELEC + POWER CO	6.35% 30 Nov 2037	150,000	193,197
	VISA INC	4.3% 14 Dec 2045	132,000	139,328
	VISA INC	4.15% 14 Dec 2035	447,000	468,001
	VODAFONE GROUP PLC	0% 01 Sep 2017	2,500,000	2,461,000
	WACHOVIA CORP	5.5% 01 Aug 2035	45,000	49,826
	WAL MART STORES INC	4% 11 Apr 2043	150,000	150,686
	WALDORF ASTORIA BOCA RATON TRU	1% 15 Jun 2029	110,000	110,395
	WALGREENS BOOTS ALLIANCE	4.8% 18 Nov 2044	155,000	159,310
	WALGREENS BOOTS ALLIANCE	3.45% 01 Jun 2026	470,000	461,352
	WALGREENS BOOTS ALLIANCE	4.65% 01 Jun 2046	100,000	101,477
	WALT DISNEY COMPANY/THE	3.15% 17 Sep 2025	165,000	167,351
	WALT DISNEY COMPANY/THE	1.85% 30 Jul 2026	320,000	288,094
	WELLS FARGO + COMPANY	4.3% 22 Jul 2027	330,000	339,429
	WELLS FARGO + COMPANY	2.6% 22 Jul 2020	211,000	212,220
	WELLS FARGO + COMPANY	3.9% 01 May 2045	169,000	160,298
	WELLS FARGO + COMPANY	1% 29 Dec 2049	390,000	409,461
	WELLS FARGO + COMPANY	4.9% 17 Nov 2045	130,000	133,526
	WELLS FARGO + COMPANY	4.75% 07 Dec 2046	170,000	172,526
	WELLS FARGO + COMPANY	3% 23 Oct 2026	190,000	180,955
	WELLS FARGO + COMPANY	4.4% 14 Jun 2046	205,000	196,196
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Dec 2048	525,000	539,499
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Dec 2048	10,237,610	624,083
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Dec 2059	11,000,000	753,391
	WESTROCK MWV LLC	8.2% 15 Jan 2030	250,000	326,369
	WESTROCK RKT CO	4.9% 01 Mar 2022	76,000	82,501
	ZOETIS INC	1.875% 01 Feb 2018	615,000	614,998
	Currency Contract	USD/JPY		547,303
	Currency Contract	USD/JPY		888
Sub-Total: Fund 5710 1 of 16			Total	\$ 566,999,242

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	12594PAW1 CSMC 2016 NXSR ASB	3.56% 15 Dec 2049	900,000	\$ 926,996
	31750BQ88 OTC ECAL USD VS BRL	JAN17 3.45 CALL	(900,000)	(1,994)
	31750BQF2 OTC ECAL USD VS BRL	JAN17 3.35 CALL	(1,800,000)	(12,904)
	317U574M0 IRO USD 10Y CBK	FEB17 1.975 CALL	(14,100,000)	(7,290)
	317U575M9 IRO USD 10Y CBK	FEB17 2.375 PUT	(14,100,000)	(113,159)
	317U747H3 IRO USD 2Y C 2.1000	JAN18 2.1 CALL	5,300,000	40,905
	317U749H1 IRO USD 2Y C 1.6000	JAN18 1.6 CALL	(5,300,000)	(15,577)
	317U750H7 IRO USD 2Y C 1.1000	JAN18 1.1 CALL	(5,300,000)	(3,540)
	317U840J5 IRO USD 5Y P 2.8000	AUG18 2.8 PUT	(9,900,000)	(132,248)
	317U841J4 IRO USD 30Y P 2.9050	AUG18 2.905 PUT	2,200,000	148,358
	317U856J6 IRO USD 5Y P 2.8000	AUG18 2.8 PUT	(3,100,000)	(41,411)
	317U857J5 IRO USD 30Y P 2.9400	AUG18 2.94 PUT	700,000	45,169
	3MO EURO EURIBOR DEC17	IFLL 20171218	(16,750,000)	(1,437)
	3MO EURO EURIBOR MAR18	IFLL 20180319	(33,000,000)	(1,674)
	ABBVIE INC	1.8% 14 May 2018	900,000	900,676
	ABBVIE INC	2.85% 14 May 2023	1,600,000	1,552,123
	ACTAVIS FUNDING SCS	3.45% 15 Mar 2022	1,900,000	1,928,517
	ALBA PLC	1% 15 Dec 2038	783,232	772,780
	AMERICREDIT AUTOMOBILE RECEIVA	1.52% 10 Jun 2019	663,684	664,412
	AT+T INC	2.8% 17 Feb 2021	1,100,000	1,091,263
	AUBURN SECURITIES PLC	1% 01 Dec 2041	394,907	472,650
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	241	174
	AUTONATION, INC	1.3% 09 Jan 2017	1,000,000	999,711
	AUTONATION, INC	1.3% 04 Jan 2017	800,000	799,913
	B2R MORTGAGE TRUST	2.567% 15 Jun 2049	1,390,991	1,365,259
	BANC OF AMERICA FUNDING CORPOR	1% 20 Jan 2047	66,956	56,282
	BANK OF AMERICA CORP	5.75% 01 Dec 2017	1,300,000	1,346,604
	BANK OF AMERICA CORP	6.875% 25 Apr 2018	1,500,000	1,594,365
	BANK OF AMERICA CORP	4% 01 Apr 2024	3,700,000	3,815,954
	BANK OF AMERICA CORP	3.875% 01 Aug 2025	400,000	406,732
	BANK OF AMERICA NA	1% 05 Jun 2017	900,000	900,981
	BANK OF NOVA SCOTIA	1.875% 26 Apr 2021	2,300,000	2,243,834
	BARCLAYS BANK PLC	1% 10 Apr 2023	1,100,000	1,156,540
	BARCLAYS CAPITAL INC	TBA CASH COLLATERAL	300,000	300,000
	BARCLAYS PLC	1% 10 Aug 2021	2,100,000	2,151,931
	BAXALTA INC	4% 23 Jun 2025	700,000	702,045
	BBCRE TRUST	3.966% 10 Aug 2033	2,200,000	2,243,556
	BEAR STEARNS ADJUSTABLE RATE M	1% 25 Mar 2035	324,398	325,960
	BEAR STEARNS ADJUSTABLE RATE M	1% 25 Aug 2035	79,405	79,103
	BEAR STEARNS ALT A TRUST	1% 25 Nov 2036	1,084,534	788,064
	BEAR STEARNS STRUCTURED PRODUC	1% 26 Jan 2036	314,136	246,128
	BEAR STEARNS STRUCTURED PRODUC	1% 26 Dec 2046	229,168	177,748
	BK TOKYO MITSUBISHI UFJ	1% 10 Mar 2017	2,000,000	2,000,512
	BLUESTONE SECURITIES PLC	1% 09 Jun 2043	451,280	520,676
	BRAZILIAN REAL	FOREIGN CURRENCY	426,112	130,922
	BRIXMOR OPERATING PART	3.25% 15 Sep 2023	1,200,000	1,163,384
	BWU00CZV5 IRS CAD P F 2.30000	2.3% 15 Dec 2025	(7,600,000)	(5,889,989)
	BWU00CZV5 IRS CAD R V 03MCDOR	1% 15 Dec 2025	7,600,000	5,667,201
	BWU00D6D5 IRS USD P F 2.50000	2.5% 16 Dec 2025	(4,800,000)	(4,887,509)
	BWU00D6D5 IRS USD R V 03MLIBOR	1% 16 Dec 2025	4,800,000	4,800,000
	BWU00D7P7 IRS USD P F 2.75000	2.75% 16 Dec 2045	(22,500,000)	(23,151,356)
	BWU00D7P7 IRS USD R V 03MLIBOR	1% 16 Dec 2045	22,500,000	22,500,000
	BWU00DAD0 IRS USD P F 2.25000	2.25% 16 Dec 2022	(45,900,000)	(46,386,974)
	BWU00DAD0 IRS USD R V 03MLIBOR	1% 16 Dec 2022	45,900,000	45,900,000
	BWU00DAP3 IRS USD P F 2.00000	2% 16 Dec 2019	(10,100,000)	(10,194,958)
	BWU00DAP3 IRS USD R V 03MLIBOR	1% 16 Dec 2019	10,100,000	10,100,000
	BWU00DAQ1 IRS USD P F 1.75000	1.75% 16 Dec 2018	(25,000,000)	(25,148,493)
	BWU00DAQ1 IRS USD R V 03MLIBOR	1% 16 Dec 2018	25,000,000	25,000,000
	BWU00DRH3 IRS USD P F 2.35000	2.35% 05 Aug 2025	(500,000)	(502,883)
	BWU00DRH3 IRS USD R V 03MLIBOR	1% 05 Aug 2025	500,000	500,000
	BWU00FA94 IRS USD P F 2.00000	2% 15 Jun 2021	(17,300,000)	(17,378,108)
	BWU00FA94 IRS USD R V 03MLIBOR	1% 15 Jun 2021	17,300,000	17,300,000
	BWU00FAB9 IRS USD P F 2.25000	2.25% 15 Jun 2026	(3,500,000)	(3,482,810)
	BWU00FAB9 IRS USD R V 03MLIBOR	1% 15 Jun 2026	3,500,000	3,500,000
	BWU00FAL7 IRS USD P F 2.50000	2.5% 15 Jun 2046	(14,800,000)	(14,520,134)
	BWU00FAL7 IRS USD R V 03MLIBOR	1% 15 Jun 2046	14,800,000	14,800,000
	BWU00FLJ0 IRS USD P F 2.50000	2.5% 15 Jun 2046	(1,100,000)	(1,072,472)
	BWU00FLJ0 IRS USD R V 03MLIBOR	1% 15 Jun 2046	1,100,000	1,100,000
	BWU00IN78 IRS USD P F 1.50000	1.5% 21 Dec 2021	(8,700,000)	(8,506,708)
	BWU00IN78 IRS USD R V 03MLIBOR	1% 21 Dec 2021	8,700,000	8,700,000
	BWU00INB9 IRS USD P F 1.75000	1.75% 21 Dec 2026	(6,000,000)	(5,690,695)
	BWU00INB9 IRS USD R V 03MLIBOR	1% 21 Dec 2026	6,000,000	6,000,000
	BWU00ISZ1 IRS USD P F 1.45000	1.45% 28 Jun 2021	(15,300,000)	(15,037,299)
	BWU00ISZ1 IRS USD R V 03MLIBOR	1% 28 Jun 2021	15,300,000	15,300,000
	BWU00JGE9 IRS CAD P F 1.75000	1.75% 16 Dec 2046	(400,000)	(257,876)
	BWU00JGE9 IRS CAD R V 03MCDOR	1% 16 Dec 2046	400,000	298,274
	BWU00JKP9 IRS GBP P F .50000	0.5% 15 Mar 2022	(2,900,000)	(3,512,876)

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	BWU00JKP9 IRS GBP R V 06MLIBOR	2,900,000		3,583,383
	CALIFORNIA ST	800,000		1,130,800
	CAN 10YR BOND FUT MAR17	XMOD 20170322	1,500,000	(14,988)
	CANADIAN DOLLAR	FOREIGN CURRENCY	408,188	304,380
	CAPITAL ONE MULTI ASSET EXECUT	1% 15 Feb 2022	1,200,000	1,204,875
	CCBPGTUS0 FWCC BNP USD	FORWARDS CASH COLLATERAL USD	1,673,000	1,673,000
	CCJPSIUS3 JPMSUS3X SWCC COC	SWAP CASH COLLATERAL USD	260,000	260,000
	CCPC CCMSCHUS2 COC	CCPC CASH COLLATERAL USD	725,000	725,000
	CD COMMERCIAL MORTGAGE TRUST	1% 15 Nov 2044	605,772	615,661
	CHICAGO IL	7.75% 01 Jan 2042	1,700,000	1,724,565
	CHICAGO IL TRANSIT AUTH SALES	6.899% 01 Dec 2040	4,700,000	5,908,370
	CIT GROUP INC	3.875% 19 Feb 2019	900,000	919,125
	CITIGROUP COMMERCIAL MORTGAGE	1% 15 Jul 2027	900,000	907,100
	CITIGROUP INC	1% 10 Mar 2017	3,100,000	3,101,925
	CITIGROUP MORTGAGE LOAN TRUST	1% 25 Sep 2035	156,202	160,873
	CODELCO INC	4.5% 16 Sep 2025	700,000	710,604
	COMCAST CORP	1.05% 24 Jan 2017	1,900,000	1,898,725
	COMCAST CORP	1.06% 27 Jan 2017	700,000	699,464
	CRED SUIS GP FUN LTD	3.8% 15 Sep 2022	2,500,000	2,522,170
	CRED SUIS GP FUN LTD	3.125% 10 Dec 2020	1,000,000	996,874
	CREDIT AGRICOLE SA	1% 19 Sep 2033	1,100,000	1,183,325
	CREDIT SUISSE NY	1.47% 03 Jul 2017	3,700,000	3,672,352
	CREDIT SUISSE SEC (USD) LLC	TBA CASH COLLATERAL	720,000	720,000
	CSAIL COMMERCIAL MORTGAGE TRUS	3.448% 15 Aug 2048	1,300,000	1,333,868
	DAIMLER FINANCE NA LLC	2% 03 Aug 2018	1,000,000	1,001,384
	DANISH KRONE	FOREIGN CURRENCY	1,403	199
	DELL EQUIPMENT FINANCE TRUST	1% 22 Dec 2017	522,594	523,300
	DEUTSCHE BANK AG	1% 10 May 2019	2,300,000	2,333,748
	DEUTSCHE BANK AG	4.25% 14 Oct 2021	700,000	702,699
	DEVELOPMENT BK OF JAPAN	1.625% 01 Sep 2021	2,400,000	2,296,242
	DIAMOND 1 FIN/DIAMOND 2	5.45% 15 Jun 2023	500,000	530,370
	DIAMOND 1 FIN/DIAMOND 2	4.42% 15 Jun 2021	800,000	827,796
	DIGITAL REALTY TRUST LP	3.95% 01 Jul 2022	1,100,000	1,130,345
	DYNEGY INC	8% 15 Jan 2025	1,300,000	1,218,750
	ELECTRICITE DE FRANCE	1% 20 Jan 2017	6,000,000	6,000,486
	ENERGY TRANSFER PARTNERS	6.125% 15 Dec 2045	500,000	531,970
	ESC LEHMAN BRTH HLDG	1% 24 Jan 2013	7,400,000	429,200
	EURO BUND FUTURE MAR17	XEUR 20170308	13,100,000	207,005
	EURO CURRENCY	FOREIGN CURRENCY	197,334	208,138
	EURO OAT FUTURE MAR17	XEUR 20170308	(14,600,000)	(183,062)
	EUROSAIL PLC	1% 13 Jun 2045	1,374,385	1,611,246
	EUROSAIL PLC	1% 15 Dec 2044	545,872	656,128
	EUROSAIL PLC	1% 13 Jun 2045	1,145,168	1,342,526
	FANNIE MAE	7% 25 Oct 2022	73,518	81,000
	FANNIE MAE	6.5% 25 Feb 2023	80,808	88,997
	FANNIE MAE	7.5% 20 Sep 2027	445,395	504,789
	FANNIEMAE WHOLE LOAN	6.5% 25 Jun 2028	46,089	50,395
	FED HM LN PC POOL 1J1214	1% 01 Sep 2035	105,719	111,035
	FED HM LN PC POOL 1J1219	1% 01 Oct 2035	536,018	569,668
	FED HM LN PC POOL 785867	1% 01 Dec 2026	21,377	21,826
	FED HM LN PC POOL 789758	1% 01 Sep 2032	33,680	35,662
	FED HM LN PC POOL 789777	1% 01 Sep 2032	21,451	22,615
	FED HOME LN DISCOUNT NT	0.01% 01 Feb 2017	1,500,000	1,499,328
	FED HOME LN DISCOUNT NT	0.01% 04 Jan 2017	1,300,000	1,299,947
	FED HOME LN DISCOUNT NT	0.01% 27 Jan 2017	300,000	299,903
	FED HOME LN DISCOUNT NT	0.01% 20 Jan 2017	200,000	199,948
	FHA 221 D4	7.43% 01 Dec 2020	47,935	46,722
	FHA 221/D4 GMAC 56 P8/01	7.43% 25 Oct 2022	0	0
	FHA INSD 23RD MTG	7.43% 01 Mar 2022	6,584	6,418
	FHA INSD MTG P/T	7.43% 01 Jul 2024	4,910	4,848
	FHA INSD MTG POOL 56 GMAC	7.43% 25 Oct 2022	0	0
	FHA PROJ LN CTF SER POOL 5	7.43% 01 Feb 2022	3,797	3,701
	FHLMC TBA 30 YR 3.5	3.5% 13 Feb 2047	5,000,000	5,111,990
	FHLMC TBA 30 YR 4	4% 13 Feb 2047	3,000,000	3,147,246
	FIRST HORIZON MORTGAGE PASS TH	1% 25 Aug 2035	39,810	34,247
	FIRSTENERGY CORP	4.25% 15 Mar 2023	1,000,000	1,033,795
	FNMA POOL 066414	1% 01 Sep 2028	6,833	6,888
	FNMA POOL 190639	1% 01 Jan 2024	1,577	1,751
	FNMA POOL 255075	5.5% 01 Feb 2024	240,233	266,949
	FNMA POOL 256158	1% 01 Feb 2036	8,500	8,967
	FNMA POOL 257238	5% 01 Jun 2028	147,398	160,540
	FNMA POOL 450838	5.5% 01 Dec 2028	3,248	3,615
	FNMA POOL 544502	1% 01 Jul 2030	42,858	43,429
	FNMA POOL 735764	1% 01 Jul 2035	661,040	699,839
	FNMA POOL 735965	1% 01 Oct 2035	360,882	383,553
	FNMA POOL 745393	1% 01 Sep 2020	0	0
	FNMA POOL 783610	1% 01 Jun 2035	809,248	854,947
	FNMA POOL 822101	1% 01 May 2035	713,476	754,396

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	FNMA POOL 825157	1% 01 Aug 2035	249,671	260,041
	FNMA POOL 826129	1% 01 Jul 2035	512,044	540,851
	FNMA POOL 897717	1% 01 Aug 2036	127,264	134,342
	FNMA POOL AA7916	4% 01 Mar 2039	30,480	32,097
	FNMA POOL AL0300	1% 01 Jun 2026	0	0
	FNMA POOL AR5180	3% 01 Jul 2043	2,841,452	2,840,644
	FNMA POOL AX7911	3% 01 Jan 2045	355,681	354,338
	FNMA POOL MA0184	5% 01 Sep 2029	1,130,801	1,232,398
	FNMA POOL MA1524	3% 01 Aug 2043	0	0
	FNMA TBA 15 YR 2.5	2.5% 16 Feb 2032	1,000,000	1,000,449
	FNMA TBA 30 YR 3	3% 18 Jan 2047	29,000,000	28,809,000
	FNMA TBA 30 YR 3	3% 13 Feb 2047	17,000,000	16,862,468
	FNMA TBA 30 YR 3.5	3.5% 18 Jan 2047	40,000,000	40,996,876
	FNMA TBA 30 YR 3.5	3.5% 13 Feb 2047	14,000,000	14,327,305
	FNMA TBA 30 YR 4	4% 13 Feb 2047	42,000,000	44,095,899
	FNMA TBA 30 YR 4.5	4.5% 13 Feb 2047	5,500,000	5,908,955
	FNMA TBA 30 YR 4.5	4.5% 18 Jan 2047	10,500,000	11,293,652
	FORD CREDIT FLOORPLAN MASTER O	1% 15 Aug 2020	2,300,000	2,309,869
	FORD MOTOR CREDIT CO LLC	2.459% 27 Mar 2020	1,200,000	1,184,592
	FORD MOTOR CREDIT CO LLC	3.2% 15 Jan 2021	1,200,000	1,201,751
	FORD MOTOR CREDIT CO LLC	2.943% 08 Jan 2019	1,300,000	1,314,836
	FORWARDS CCSALTUS9 COC USD	FWCC CASH COLLATERAL USD	251,000	251,000
	FORWARDS TD BANK COCOC	SWAP CASH COLLATERAL USD	280,000	280,000
	FREDDIE MAC	7% 15 May 2022	45,773	48,694
	FUTURES USD CITI CASH	COLLATERAL	1,400,000	1,400,000
	GENERAL MOTORS FINL CO	3.2% 13 Jul 2020	1,400,000	1,404,211
	GENESIS ENERGY LP/GENESI	5.625% 15 Jun 2024	900,000	884,250
	GEORGIA PACIFIC LLC	5.4% 01 Nov 2020	2,100,000	2,308,696
	GNMA I TBA 30 YR 4	4% 24 Jan 2047	1,000,000	1,061,719
	GNMA II POOL 002910	8.5% 20 Apr 2030	1,471	1,729
	GNMA II POOL 002947	8.5% 20 Jul 2030	574	668
	GNMA II POOL 003029	8.5% 20 Jan 2031	3,313	3,876
	GNMA II POOL 780840	8.5% 20 Jul 2028	8,815	10,470
	GNMA II TBA 30 YR 4	4% 21 Feb 2047	1,000,000	1,060,449
	GOLDMAN SACH AND CO	TBA CASH COLLATERAL	140,000	140,000
	GOLDMAN SACHS GROUP INC	6.15% 01 Apr 2018	3,300,000	3,471,320
	GOLDMAN SACHS GROUP INC	1% 15 Nov 2018	6,900,000	6,965,591
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2066	1,499,398	1,492,078
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2066	1,193,354	1,187,860
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2065	4,283,379	4,211,036
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2065	4,039,354	4,006,344
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jun 2065	6,666,032	6,560,977
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2065	6,670,193	6,572,328
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2065	1,054,131	1,038,257
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Aug 2065	1,071,871	1,055,944
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jun 2061	1,082,720	1,079,067
	GSR MORTGAGE LOAN TRUST	1% 25 Sep 2035	653,594	675,198
	HARTFORD FINL SVCS GRP	5.125% 15 Apr 2022	1,300,000	1,441,941
	HCA INC	5% 15 Mar 2024	2,700,000	2,777,625
	HELLENIC RAILWAY ORG	5.014% 27 Dec 2017	700,000	717,098
	HELLENIC RAILWAY ORG	4.028% 17 Mar 2017	100,000	104,157
	HSBC HOLDINGS PLC	3.4% 08 Mar 2021	1,300,000	1,321,943
	HSBC HOLDINGS PLC	1% 05 Jan 2022	1,400,000	1,426,086
	ILLINOIS ST	6.725% 01 Apr 2035	1,100,000	1,121,252
	INDUSTRIAL BANK OF KOREA	2.375% 17 Jul 2017	9,500,000	9,526,705
	INDYMAC INDX MORTGAGE LOAN TRU	1% 25 Dec 2034	0	0
	IPALCO ENTERPRISES INC	3.45% 15 Jul 2020	1,700,000	1,729,750
	J P MORGAN TERM REPO	0.61% 03 Jan 2017	7,800,000	7,800,000
	JAPAN FIN ORG MUNICIPAL	2.125% 13 Apr 2021	1,300,000	1,271,540
	JAPANESE YEN	FOREIGN CURRENCY	14,145,800	121,283
	JP MORGAN MORTGAGE TRUST	1% 25 Feb 2036	347,881	306,644
	JP MORGAN MORTGAGE TRUST	1% 25 Feb 2035	0	0
*	JP MORGAN SEC INC	TBA CASH COLLATERAL	37,000	37,000
*	JPMORGAN CHASE + CO	2.75% 23 Jun 2020	800,000	807,235
*	JPMORGAN CHASE + CO	6.3% 23 Apr 2019	500,000	546,369
*	JPMORGAN CHASE + CO	1% 15 Feb 2017	7,300,000	7,304,599
*	JPMORGAN CHASE + CO	2.4% 07 Jun 2021	1,100,000	1,089,895
	KILROY REALTY LP	4.375% 01 Oct 2025	2,300,000	2,360,897
	KINDER MORGAN INC/DELAWA	5.625% 15 Nov 2023	1,200,000	1,317,133
	KINDER MORGAN INC/DELAWA	2.25% 16 Mar 2027	300,000	312,698
	LB UBS COMMERCIAL MORTGAGE TRU	1% 15 Sep 2045	354,331	363,082
	LEHMAN BROTHERS HOLDINGS	6.75% 28 Dec 2017	3,100,000	310
	LLOYDS BANK PLC	1% 29 Dec 2049	5,700,000	7,595,250
	LONG GILT FUTURE MAR17	IFLL 20170329	(5,300,000)	(144,176)
	MERCEDES BENZ AUTO LEASE TRUST	1.15% 15 Jan 2019	1,900,000	1,897,681
	MERRILL LYNCH MORTGAGE INVESTO	1% 25 Feb 2036	0	0
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	839	41
	MLCC MORTGAGE INVESTORS INC	1% 25 Oct 2035	29,616	27,990

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	MLCC MORTGAGE INVESTORS INC	1% 25 Nov 2035	19,577	18,338
	MORGAN STANLEY	7.3% 13 May 2019	1,100,000	1,225,706
	MORGAN STANLEY	2.125% 25 Apr 2018	1,000,000	1,003,984
	MORGAN STANLEY	2.5% 21 Apr 2021	1,000,000	989,128
	MORGAN STANLEY	3.125% 27 Jul 2026	700,000	668,763
	MORGAN STANLEY CAPITAL I TRUST	1% 13 Jul 2029	1,100,000	1,122,378
	MORGAN STANLEY CAPITAL I TRUST	1% 11 Jun 2049	259,582	263,678
	MORGAN STANLEY CAPITAL I TRUST	1% 14 Aug 2031	1,349,753	1,345,879
	NATIONAL AUSTRALIA BANK	2.4% 07 Dec 2021	2,700,000	2,685,566
*	NATIXIS NY	1.4% 03 Jul 2017	4,800,000	4,765,840
	NAVIENT STUDENT LOAN TRUST	1% 16 Jan 2035	1,007,319	1,015,015
	NEW YORK CITY NY TRANSITIONAL	4.905% 01 Nov 2024	1,900,000	2,122,110
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	467	325
	PENNSYLVANIA ST HGR EDU ASSIST	1% 25 Jul 2029	1,065,781	1,068,062
	PIMCO FDS PAC INVT MGMT SER	ASSET BKD SECS PORTFOLIO	1,800,038	22,122,463
	PIMCO FDS PAC INVT MGMT SER	INVT GRADE CORP PORT INSTL CL	52,172	495,637
	PIONEER NATURAL RESOURCE	6.65% 15 Mar 2017	1,100,000	1,111,221
	POUND STERLING	FOREIGN CURRENCY	369,767	456,903
	PRESTIGE AUTO RECEIVABLES TRUS	1.46% 15 Jul 2020	1,400,000	1,397,637
	REGENCY ENERGY PART/FINA	5.5% 15 Apr 2023	1,400,000	1,445,500
	RESOURCE CAPITAL CORP LTD	1% 15 Aug 2032	1,465,780	1,458,406
	REYNOLDS AMERICAN INC	2.3% 12 Jun 2018	1,500,000	1,509,509
	RMAC SECURITIES PLC	1% 12 Jun 2044	1,406,750	1,615,361
	ROYAL BK OF SCOTLAND PLC	1% 16 Mar 2022	1,000,000	1,015,460
	ROYAL BK OF SCOTLAND PLC	6.934% 09 Apr 2018	1,000,000	1,131,733
	SABINE PASS LIQUEFACTION	5.875% 30 Jun 2026	1,200,000	1,293,000
	SANTANDER UK PLC	1% 13 Mar 2017	3,800,000	3,800,065
	SEQUOIA MORTGAGE TRUST	1% 20 Apr 2035	519,228	535,843
	SFR GROUP SA	5.625% 15 May 2024	1,000,000	1,111,116
	SFR GROUP SA	7.375% 01 May 2026	1,200,000	1,230,000
	SINGAPORE DOLLAR	FOREIGN CURRENCY	185	128
	SLM STUDENT LOAN TRUST	1% 25 Apr 2023	6,139,368	6,147,307
	SMALL BUSINESS ADMINISTRATION	5.6% 01 Sep 2028	0	0
	SPRINT CAPITAL CORP	6.9% 01 May 2019	800,000	847,000
	SPRINT SPECTRUM / SPEC I	3.36% 20 Mar 2023	1,000,000	999,400
	STRUCTURED ADJUSTABLE RATE MOR	1% 25 Aug 2035	38,030	34,817
	STRUCTURED ADJUSTABLE RATE MOR	1% 25 Sep 2034	1,596,132	1,570,103
	STRUCTURED ADJUSTABLE RATE MOR	1% 25 Apr 2034	1,104,005	1,090,923
	STRUCTURED ASSET MORTGAGE INVE	1% 19 Jul 2035	37,231	33,231
	STRUCTURED ASSET MORTGAGE INVE	1% 19 Jul 2035	105,063	101,503
	STRUCTURED ASSET MORTGAGE INVE	1% 25 May 2036	1,915,815	1,470,800
	STRUCTURED ASSET MORTGAGE INVE	1% 19 Jul 2035	36,899	35,779
	SUMITOMO MITSUI BANKING	1% 19 Oct 2018	2,400,000	2,407,970
	SUMITOMO MITSUI TR BK LT	1% 18 Oct 2019	1,200,000	1,201,828
	SWAP BOA MERRILL LYNCH COC COC	SWAP CASH COLLATERAL USD	90,000	90,000
	SWAP CREDIT SUISSE COC	SWAP CASH COLLATERAL USD	440,000	440,000
	SWAP DEUTSCHE BANK BOC	SWAP CASH COLLATERAL USD	(320,000)	(320,000)
	SWAP HSBC COC	SWAP CASH COLLATERAL USD	370,000	370,000
	SWAP UBS BOC	SWAP CASH COLLATERAL USD	(540,000)	(540,000)
	SWISS FRANC	FOREIGN CURRENCY	982	966
	SWPC01RM8 CDS USD P V 01MEVENT	1% 13 Dec 2049	(97,816)	(97,816)
	SWPC01RM8 CDS USD R F .08000	0.08% 13 Dec 2049	97,816	97,613
	SWPC03XW5 CDS USD P V 00MEVENT	1% 17 Jan 2047	(1,100,000)	(1,100,000)
	SWPC03XW5 CDS USD R F .50000	1% 17 Jan 2047	1,100,000	1,093,745
	SWPC06UD3 CDS USD P V 03MEVENT	1% 20 Dec 2019	(3,900,000)	(3,900,000)
	SWPC06UD3 CDS USD R F 1.00000	1% 20 Dec 2019	3,900,000	3,903,129
	SWPC0AT04 CDS USD P V 01MEVENT	1% 17 Oct 2057	(1,100,000)	(1,100,000)
	SWPC0AT04 CDS USD R F .50000	1% 17 Oct 2057	1,100,000	1,087,339
	SWPC0AVM3 CDS USD P V 01MEVENT	1% 11 May 2063	(500,000)	(500,000)
	SWPC0AVM3 CDS USD R F 3.00000	3% 11 May 2063	500,000	471,568
	SWPC0AW91 CDS USD P V 00MEVENT	1% 17 Oct 2057	(5,000,000)	(5,000,000)
	SWPC0AW91 CDS USD R F .50000	1% 17 Oct 2057	5,000,000	4,942,451
	SWPC0B5M0 CDS USD P V 03MEVENT	1% 20 Dec 2020	(1,100,000)	(1,100,000)
	SWPC0B5M0 CDS USD R F 1.00000	1% 20 Dec 2020	1,100,000	1,090,251
	SWPC0BLE0 CDS USD P V 00MEVENT	1% 17 Oct 2057	(4,300,000)	(4,300,000)
	SWPC0BLE0 CDS USD R F .50000	1% 17 Oct 2057	4,300,000	4,250,508
	SWPC0C0C5 CDS USD P V 01MEVENT	1% 17 Sep 2058	(2,500,000)	(2,500,000)
	SWPC0C0C5 CDS USD R F .50000	1% 17 Sep 2058	2,500,000	2,445,078
	SWPC0C1V2 CDS USD P V 01MEVENT	1% 11 May 2063	(1,000,000)	(1,000,000)
	SWPC0C1V2 CDS USD R F 3.00000	3% 11 May 2063	1,000,000	943,136
	SWPC0C4X5 CDS USD P V 01MEVENT	1% 17 Jan 2047	(2,500,000)	(2,500,000)
	SWPC0C4X5 CDS USD R F 3.00000	3% 17 Jan 2047	2,500,000	2,357,799
	SWPC0CKW9 CDS USD P V 03MEVENT	1% 20 Jun 2021	(1,200,000)	(1,200,000)
	SWPC0CKW9 CDS USD R F 5.00000	5% 20 Jun 2021	1,200,000	1,283,987
	SWPC0CLY4 CDS USD P V 01MEVENT	1% 17 Sep 2058	(3,000,000)	(3,000,000)
	SWPC0CLY4 CDS USD R F .50000	1% 17 Sep 2058	3,000,000	2,934,094
	SWPC0CRI3 CDS USD P V 03MEVENT	1% 20 Jun 2021	(2,700,000)	(2,700,000)
	SWPC0CRI3 CDS USD R F 1.00000	1% 20 Jun 2021	2,700,000	2,658,611
	SWPC0D5N4 CDS USD P V 01MEVENT	1% 17 Sep 2058	(100,000)	(100,000)

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	SWPC0D5N4 CDS USD R F .50000	0.5% 17 Sep 2058	100,000	97,803
	SWPC0D819 CDS USD P V 03MEVENT	1% 20 Jun 2021	(200,000)	(200,000)
	SWPC0D819 CDS USD R F 1.00000	1% 20 Jun 2021	200,000	196,934
	SWPC0DRZ3 CDS USD P V 01MEVENT	1% 17 Sep 2058	(900,000)	(900,000)
	SWPC0DRZ3 CDS USD R F 3.00000	3% 17 Sep 2058	900,000	781,804
	SWPC0DSY5 CDS EUR P V 03MEVENT	1% 20 Dec 2021	(2,900,000)	(3,058,775)
	SWPC0DSY5 CDS EUR R F 1.00000	1% 20 Dec 2021	2,900,000	3,100,264
	SWPC0DT81 CDS EUR P V 03MEVENT	1% 20 Dec 2021	(2,000,000)	(2,109,500)
	SWPC0DT81 CDS EUR R F 5.00000	5% 20 Dec 2021	2,000,000	2,309,974
	SWPC0DXA1 CDS USD P V 03MEVENT	1% 20 Dec 2021	(800,000)	(800,000)
	SWPC0DXA1 CDS USD R F 5.00000	5% 20 Dec 2021	800,000	849,526
	SWPC0DZZ4 CDS EUR P V 03MEVENT	1% 20 Dec 2017	(1,100,000)	(1,160,225)
	SWPC0DZZ4 CDS EUR R F 1.00000	1% 20 Dec 2017	1,100,000	1,163,985
	SWPC0EE85 CDS EUR P V 03MEVENT	1% 20 Dec 2017	(1,300,000)	(1,371,175)
	SWPC0EE85 CDS EUR R F 1.00000	1% 20 Dec 2017	1,300,000	1,380,434
	SWPC0EEB8 CDS EUR P V 03MEVENT	1% 20 Jun 2021	(1,100,000)	(1,160,225)
	SWPC0EEB8 CDS EUR R F 1.00000	1% 20 Jun 2021	1,100,000	1,162,631
	SWPC0EHJ8 CDS EUR P V 03MEVENT	1% 20 Jun 2021	(1,300,000)	(1,371,175)
	SWPC0EHJ8 CDS EUR R F 1.00000	1% 20 Jun 2021	1,300,000	1,325,221
	SWPC0EHW9 CDS EUR P V 03MEVENT	1% 20 Jun 2017	(400,000)	(421,900)
	SWPC0EHW9 CDS EUR R F 1.00000	1% 20 Jun 2017	400,000	423,402
	THAILAND BAHT	FOREIGN CURRENCY	760	21
	TIME WARNER CABLE LLC	6.75% 01 Jul 2018	1,000,000	1,067,620
	TOBACCO SETTLEMENT FIN AUTH WV	7.467% 01 Jun 2047	1,775,000	1,600,908
	TSY INFL IX N/B	1.75% 15 Jan 2028	12,691,910	14,170,898
	TSY INFL IX N/B	2.5% 15 Jan 2029	9,344,555	11,270,963
	TSY INFL IX N/B	0.125% 15 Jan 2022	7,368,993	7,381,491
	TSY INFL IX N/B	0.75% 15 Feb 2042	320,922	303,824
	TSY INFL IX N/B	1.375% 15 Feb 2044	933,444	1,018,678
	TSY INFL IX N/B	0.125% 15 Jul 2024	21,988,800	21,601,687
	TSY INFL IX N/B	0.25% 15 Jan 2025	408,216	401,474
	TSY INFL IX N/B	0.375% 15 Jul 2025	4,179,089	4,156,388
	TSY INFL IX N/B	0.625% 15 Jan 2026	2,339,767	2,360,312
	TSY INFL IX N/B	1% 15 Feb 2046	2,346,345	2,356,261
	UBS AG STAMFORD CT	7.625% 17 Aug 2022	1,000,000	1,133,750
	UBS AG STAMFORD CT	2.35% 26 Mar 2020	250,000	248,977
	UBS AG STAMFORD CT	1% 01 Jun 2017	600,000	600,745
	UBS GROUP FUNDING	3% 15 Apr 2021	1,000,000	1,000,527
	US 10YR NOTE (CBT)MAR17	XCBT 20170322	91,500,000	(417,715)
	US 5YR NOTE (CBT) MAR17	XCBT 20170331	25,800,000	(28,299)
	US DOLLAR		3,194,635	3,194,635
	US LONG BOND(CBT) MAR17	XCBT 20170322	4,600,000	(51,731)
	US TREASURY N/B	4.375% 15 Nov 2039	300,000	370,336
	US TREASURY N/B	4.375% 15 May 2040	100,000	123,551
	US TREASURY N/B	3% 15 May 2042	6,900,000	6,842,323
	US TREASURY N/B	2.75% 15 Aug 2042	400,000	377,891
	US TREASURY N/B	2.75% 15 Nov 2042	5,300,000	5,005,808
	US TREASURY N/B	3.125% 15 Feb 2043	900,000	911,918
	US TREASURY N/B	2.875% 15 May 2043	1,100,000	1,062,488
	US TREASURY N/B	3.625% 15 Aug 2043	200,000	221,789
	US TREASURY N/B	3.75% 15 Nov 2043	3,600,000	4,081,640
	US TREASURY N/B	3.625% 15 Feb 2044	400,000	443,359
	US TREASURY N/B	3.125% 15 Aug 2044	7,600,000	7,692,028
	US TREASURY N/B	2.125% 30 Sep 2021	26,100,000	26,331,429
	US TREASURY N/B	3% 15 Nov 2044	800,000	790,282
	US TREASURY N/B	2.125% 31 Dec 2021	20,100,000	20,271,956
	US TREASURY N/B	2.5% 15 Feb 2045	28,400,000	25,297,073
	US TREASURY N/B	2.875% 15 Aug 2045	7,700,000	7,409,749
	US TREASURY N/B	2.5% 15 Feb 2046	700,000	622,016
	US TREASURY N/B	1.625% 15 May 2026	3,600,000	3,357,000
	US TREASURY N/B	1.625% 31 Oct 2023	600,000	577,242
	VERIZON COMMUNICATIONS	1% 14 Sep 2018	900,000	920,090
	VERIZON COMMUNICATIONS	5.15% 15 Sep 2023	1,100,000	1,216,317
	VESTEDA FINANCE BV	2.5% 27 Oct 2022	1,500,000	1,701,471
	VIRGIN MEDIA SECURED FIN	5.5% 15 Jan 2025	990,000	1,260,298
	WAMU MORTGAGE PASS THROUGH CER	1% 25 Aug 2046	1,530,979	1,400,614
	WEA FINANCE LLC/WESTFIEL	3.25% 05 Oct 2020	1,100,000	1,118,702
	WELLS FARGO + COMPANY	2.5% 04 Mar 2021	1,200,000	1,191,108
	WELLS FARGO + COMPANY	2.1% 26 Jul 2021	900,000	875,750
	WELLS FARGO + COMPANY	1% 31 Oct 2023	800,000	809,874
	WELLS FARGO MORTGAGE BACKED SE	1% 25 Apr 2036	248,927	244,701
	WELLS FARGO MORTGAGE BACKED SE	1% 25 May 2035	1,407,729	1,426,553
	WELLS FARGO MORTGAGE BACKED SE	1% 25 Nov 2034	310,551	310,486
	YUAN RENMINBI	FOREIGN CURRENCY	401	58
	Currency Contract	AUD/USD		(66,465)
	Currency Contract	BRL/USD		62,932
	Currency Contract	BRL/USD		23,287
	Currency Contract	BRL/USD		93,866
	Currency Contract	BRL/USD		99,045

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	Currency Contract	CHF/USD		(3,538)
	Currency Contract	EUR/USD		88,309
	Currency Contract	GBP/USD		(12,469)
	Currency Contract	GBP/USD		(3,979)
	Currency Contract	GBP/USD		(47,407)
	Currency Contract	GBP/USD		76,586
	Currency Contract	INR/USD		(924)
	Currency Contract	JPY/USD		(40,239)
	Currency Contract	JPY/USD		(79,642)
	Currency Contract	KRW/USD		(27,481)
	Currency Contract	KRW/USD		(17,881)
	Currency Contract	KRW/USD		(9,918)
	Currency Contract	KRW/USD		(6,598)
	Currency Contract	KRW/USD		(16,462)
	Currency Contract	KRW/USD		(63,500)
	Currency Contract	KRW/USD		(16,884)
	Currency Contract	KRW/USD		(4,411)
	Currency Contract	KRW/USD		(16,131)
	Currency Contract	KRW/USD		(70,836)
	Currency Contract	KRW/USD		(36,159)
	Currency Contract	KRW/USD		(52,398)
	Currency Contract	KRW/USD		(35,845)
	Currency Contract	KRW/USD		(23,597)
	Currency Contract	KRW/USD		(10,105)
	Currency Contract	KRW/USD		(16,455)
	Currency Contract	KRW/USD		(30,296)
	Currency Contract	MXN/USD		4,497
	Currency Contract	MXN/USD		(184)
	Currency Contract	MXN/USD		(120,681)
	Currency Contract	MXN/USD		5,317
	Currency Contract	MXN/USD		5,413
	Currency Contract	MXN/USD		10,005
	Currency Contract	MXN/USD		16,683
	Currency Contract	MXN/USD		8,923
	Currency Contract	MXN/USD		(5,236)
	Currency Contract	MXN/USD		5,317
	Currency Contract	MXN/USD		(346,868)
	Currency Contract	MYR/USD		(11,061)
	Currency Contract	MYR/USD		(1,536)
	Currency Contract	MYR/USD		(2,580)
	Currency Contract	NZD/USD		(2,981)
	Currency Contract	RUB/USD		49,945
	Currency Contract	RUB/USD		58,731
	Currency Contract	SGD/USD		(39,225)
	Currency Contract	SGD/USD		(6,745)
	Currency Contract	SGD/USD		(19,464)
	Currency Contract	SGD/USD		(5,107)
	Currency Contract	TWD/USD		(10,878)
	Currency Contract	TWD/USD		3,038
	Currency Contract	TWD/USD		(682)
	Currency Contract	TWD/USD		(6,509)
	Currency Contract	USD/AUD		9,102
	Currency Contract	USD/AUD		246,981
	Currency Contract	USD/BRL		(42,114)
	Currency Contract	USD/BRL		(9,807)
	Currency Contract	USD/BRL		(124,615)
	Currency Contract	USD/CHF		(3,119)
	Currency Contract	USD/EUR		33,962
	Currency Contract	USD/EUR		(88,061)
	Currency Contract	USD/GBP		16,828
	Currency Contract	USD/GBP		148,768
	Currency Contract	USD/GBP		10,444
	Currency Contract	USD/GBP		(77,152)
	Currency Contract	USD/JPY		176,851
	Currency Contract	USD/KRW		30,654
	Currency Contract	USD/KRW		30,439
	Currency Contract	USD/KRW		6,674
	Currency Contract	USD/KRW		713,647
	Currency Contract	USD/KRW		28
	Currency Contract	USD/KRW		39,102
	Currency Contract	USD/KRW		16,869
	Currency Contract	USD/KRW		39,452
	Currency Contract	USD/KRW		7,718
	Currency Contract	USD/KRW		19,732
	Currency Contract	USD/KRW		12,438
	Currency Contract	USD/KRW		24,680
	Currency Contract	USD/KRW		(763)
	Currency Contract	USD/KRW		(45)
	Currency Contract	USD/MXN		4,088

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		Shares/ Par Value		
	Currency Contract	USD/MXN		2,038
	Currency Contract	USD/MXN		9,135
	Currency Contract	USD/MXN		1,576
	Currency Contract	USD/MXN		395,668
	Currency Contract	USD/MXN		(4,683)
	Currency Contract	USD/MYR		60,123
	Currency Contract	USD/NZD		24,060
	Currency Contract	USD/RUB		(14,969)
	Currency Contract	USD/RUB		(29,778)
	Currency Contract	USD/RUB		(30,058)
	Currency Contract	USD/RUB		(16,783)
	Currency Contract	USD/SGD		897
	Currency Contract	USD/SGD		97,285
	Currency Contract	USD/SGD		21,171
	Currency Contract	USD/SGD		13,634
	Currency Contract	USD/SGD		575
	Currency Contract	USD/SGD		(4,284)
	Currency Contract	USD/SGD		(3,815)
	Currency Contract	USD/TWD		10,738
	Currency Contract	USD/TWD		(3,038)
	Currency Contract	USD/TWD		686
	Currency Contract	USD/TWD		(3,051)
	Currency Contract	USD/TWD		(2,970)
	Currency Contract	USD/TWD		9,731
	Currency Contract	USD/TWD		2,084
	Currency Contract	USD/TWD		4,410
	Currency Contract	USD/TWD		5,311
	Currency Contract	USD/TWD		5,151
	Currency Contract	USD/TWD		16,789
	Currency Contract	USD/TWD		6,408
	Currency Contract	USD/TWD		5,114
	Currency Contract	USD/TWD		7,194
	Currency Contract	USD/TWD		212
	Currency Contract	USD/TWD		8,033
	Currency Contract	USD/TWD		8,615
	Currency Contract	USD/TWD		113,797
Sub-Total: Fund 5711 2 of 16			Total	\$ 653,922,862

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	SSGA	G STIFF ERISA QUALIFIED	133,994,422	\$ 133,994,422
Sub-Total: Fund 5725 3 of 16			Total	\$ 133,994,422

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	21ST CENTURY FOX AMERICA	6.75% 09 Jan 2038	1,060,000	\$ 1,250,657
	21ST CENTURY FOX AMERICA	6.2% 15 Dec 2034	60,000	70,487
	321 HENDERSON RECEIVABLES LLC	3.96% 15 Mar 2063	1,361,070	1,346,707
	90DAY EUR FUTR MARI7	XCME 20170313	(190,500,000)	18,950
	ABB FINANCE USA INC	4.375% 08 May 2042	120,000	125,899
	ABBOTT LABORATORIES	4.75% 30 Nov 2036	370,000	376,150
	ABBOTT LABORATORIES	3.75% 30 Nov 2026	550,000	546,200
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	500,000	513,168
	ABBVIE INC	3.6% 14 May 2025	30,000	29,715
	ABN AMRO BANK NV	4.75% 28 Jul 2025	470,000	475,527
	ACADEMIC LOAN FUNDING TRUST	1% 27 Dec 2022	965,122	966,287
	ACTAVIS FUNDING SCS	4.55% 15 Mar 2035	20,000	19,796
	ACTAVIS FUNDING SCS	3.8% 15 Mar 2025	630,000	630,742
	ACTAVIS FUNDING SCS	4.75% 15 Mar 2045	170,000	166,895
	ACTAVIS FUNDING SCS	3.45% 15 Mar 2022	240,000	243,602
	AERCAP IRELAND CAP/GLOBA	3.75% 15 May 2019	830,000	845,563
	AES CORP/VA	7.375% 01 Jul 2021	18,000	20,050
	AETNA INC	2.8% 15 Jun 2023	110,000	108,351
	AETNA INC	3.2% 15 Jun 2026	550,000	544,098
	AETNA INC	2.4% 15 Jun 2021	440,000	438,008
	AETNA INC	4.375% 15 Jun 2046	130,000	130,539
	ALLY FINANCIAL INC	3.5% 27 Jan 2019	280,000	281,400
	ALLY FINANCIAL INC	8% 15 Mar 2020	1,486,000	1,682,895
	ALTICE FINANCING SA	6.625% 15 Feb 2023	450,000	462,375
	ALTRIA GROUP INC	5.375% 31 Jan 2044	190,000	219,473

ALTRIA GROUP INC	2.85% 09 Aug 2022	520,000	520,637
ALTRIA GROUP INC	9.25% 06 Aug 2019	1,650,000	1,946,954
AMAZON.COM INC	4.95% 05 Dec 2044	370,000	422,002
AMERICA MOVIL SAB DE CV	3.125% 16 Jul 2022	200,000	196,941
AMERICA MOVIL SAB DE CV	5% 30 Mar 2020	670,000	716,469
AMERICA MOVIL SAB DE CV	5.625% 15 Nov 2017	780,000	805,364
AMERICAN AXLE + MFG INC	6.625% 15 Oct 2022	230,000	237,176
AMERICAN HOME MORTGAGE INVESTM	1% 25 Sep 2035	706,811	553,980
AMERICAN HOME MORTGAGE INVESTM	1% 25 Nov 2045	1,641,934	1,416,488
AMGEN INC	4.663% 15 Jun 2051	57,000	54,783
AMGEN INC	3.625% 22 May 2024	120,000	122,068
AMORTIZING RESIDENTIAL COLLATE	1% 25 Jul 2032	147,441	144,840
ANADARKO PETROLEUM CORP	4.85% 15 Mar 2021	230,000	246,615
ANADARKO PETROLEUM CORP	6.6% 15 Mar 2046	70,000	86,335
ANADARKO PETROLEUM CORP	6.45% 15 Sep 2036	420,000	499,870
ANHEUSER BUSCH INBEV FIN	4.9% 01 Feb 2046	1,830,000	1,977,992
ANHEUSER BUSCH INBEV FIN	3.3% 01 Feb 2023	840,000	854,895
ANHEUSER BUSCH INBEV FIN	3.65% 01 Feb 2026	2,090,000	2,121,747
ANHEUSER BUSCH INBEV FIN	2.65% 01 Feb 2021	490,000	492,815
ANHEUSER BUSCH INBEV WOR	2.5% 15 Jul 2022	400,000	393,682
ANHEUSER BUSCH INBEV WOR	5% 15 Apr 2020	940,000	1,021,729
ANHEUSER BUSCH INBEV WOR	5.375% 15 Jan 2020	450,000	490,812
ANTHEM INC	3.7% 15 Aug 2021	620,000	641,036
ANTHEM INC	7% 15 Feb 2019	220,000	241,127
ANTHEM INC	5.875% 15 Jun 2017	110,000	112,226
APACHE CORP	4.25% 15 Jan 2044	60,000	59,149
APACHE CORP	5.1% 01 Sep 2040	840,000	878,792
APACHE CORP	6% 15 Jan 2037	70,000	80,511
APPLE INC	2.45% 04 Aug 2026	850,000	797,765
ARCELORMITTAL	7% 25 Feb 2022	160,000	180,400
ARDAGH PKG FIN/HLDS USA	1% 15 Dec 2019	440,000	446,600
AT+T INC	3.4% 15 May 2025	1,730,000	1,667,414
AT+T INC	4.5% 09 Mar 2048	534,000	479,838
AT+T INC	4.35% 15 Jun 2045	293,000	261,072
AT+T INC	3% 15 Feb 2022	230,000	227,755
AT+T INC	4.45% 15 May 2021	150,000	158,636
AT+T INC	5.5% 01 Feb 2018	440,000	457,156
BANC OF AMERICA MORTGAGE SECUR	1% 25 Jan 2036	469,995	357,100
BANK OF AMERICA CORP	4.45% 03 Mar 2026	130,000	133,970
BANK OF AMERICA CORP	4% 22 Jan 2025	1,050,000	1,051,319
BANK OF AMERICA CORP	4.2% 26 Aug 2024	950,000	967,769
BANK OF AMERICA CORP	1% 29 Sep 2049	1,080,000	1,080,000
BANK OF AMERICA CORP	5.42% 15 Mar 2017	1,000,000	1,007,246
BANK OF AMERICA CORP	4% 01 Apr 2024	1,410,000	1,454,188
BANK OF AMERICA CORP	4.875% 01 Apr 2044	500,000	542,536
BANK OF AMERICA CORP	2.6% 15 Jan 2019	1,050,000	1,058,975
BANK OF AMERICA CORP	5% 21 Jan 2044	1,120,000	1,226,504
BANK OF AMERICA CORP	3.3% 11 Jan 2023	330,000	331,102
BANK OF AMERICA CORP	5.625% 01 Jul 2020	1,610,000	1,770,280
BANK OF AMERICA CORP	5% 13 May 2021	730,000	794,998
BANK OF AMERICA CORP	5.75% 01 Dec 2017	430,000	445,415
BANK OF AMERICA CORP	7.625% 01 Jun 2019	60,000	67,423
BANK OF AMERICA CORP	5.7% 02 May 2017	650,000	658,858
BARCLAYS BANK PLC	6.05% 04 Dec 2017	550,000	568,198
BARCLAYS BANK PLC	10.179% 12 Jun 2021	350,000	434,599
BARRICK GOLD CORP	6.95% 01 Apr 2019	217,000	237,367
BARRICK NA FINANCE LLC	4.4% 30 May 2021	409,000	429,800
BEAR STEARNS ALT A TRUST	1% 25 Jan 2035	1,083,195	1,061,105
BEAR STEARNS ALT A TRUST	1% 25 Jun 2034	373,790	366,095
BEAR STEARNS COS LLC	6.4% 02 Oct 2017	580,000	600,849
BECTON DICKINSON AND CO	3.734% 15 Dec 2024	181,000	185,095
BECTON DICKINSON AND CO	4.685% 15 Dec 2044	160,000	165,751
BERKSHIRE HATHAWAY ENERG	6.5% 15 Sep 2037	220,000	286,370
BHP BILLITON FIN USA LTD	1% 19 Oct 2075	940,000	1,055,150
BHP BILLITON FIN USA LTD	5% 30 Sep 2043	430,000	480,293
BHP BILLITON FIN USA LTD	3.25% 21 Nov 2021	730,000	752,104
BHP BILLITON FIN USA LTD	2.875% 24 Feb 2022	90,000	90,728
BHP BILLITON FIN USA LTD	6.5% 01 Apr 2019	540,000	592,771
BNP PARIBAS	2.375% 14 Sep 2017	490,000	493,272
BOEING CAPITAL CORP	4.7% 27 Oct 2019	590,000	636,501
BOEING CO	6% 15 Mar 2019	590,000	644,292
BP CAPITAL MARKETS PLC	3.119% 04 May 2026	80,000	78,133
BP CAPITAL MARKETS PLC	3.506% 17 Mar 2025	880,000	888,413
BP CAPITAL MARKETS PLC	3.216% 28 Nov 2023	690,000	696,892
BPCE SA	5.15% 21 Jul 2024	310,000	315,148
BRAZILIAN REAL	FOREIGN CURRENCY	9,828	3,020
CATHOLIC HEALTH INITIATI	4.35% 01 Nov 2042	150,000	133,238
CDC MORTGAGE CAPITAL TRUST	1% 25 Jan 2033	157,406	145,984
CELGENE CORP	3.875% 15 Aug 2025	220,000	223,148
CELGENE CORP	3.55% 15 Aug 2022	320,000	328,189
CELGENE CORP	5% 15 Aug 2045	400,000	415,892
CELULOSA ARAUCO CONSTITU	4.75% 11 Jan 2022	870,000	905,098
CENTENE CORP	5.625% 15 Feb 2021	30,000	31,542
CENTENE CORP	6.125% 15 Feb 2024	130,000	136,988

CENTENE CORP	4.75% 15 Jan 2025	200,000	195,250
CENTENE CORP	4.75% 15 May 2022	190,000	191,900
CENTURYLINK INC	5.625% 01 Apr 2025	200,000	190,000
CENTURYLINK INC	5.625% 01 Apr 2020	130,000	137,475
CHARTER COMM OPT LLC/CAP	6.384% 23 Oct 2035	40,000	45,673
CHARTER COMM OPT LLC/CAP	6.484% 23 Oct 2045	60,000	69,365
CHESAPEAKE ENERGY CORP	6.125% 15 Feb 2021	140,000	136,500
CHEVRON CORP	2.954% 16 May 2026	890,000	875,468
CHUBB INA HOLDINGS INC	3.35% 03 May 2026	240,000	243,099
CHUBB INA HOLDINGS INC	2.3% 03 Nov 2020	180,000	179,959
CIT GROUP INC	5% 01 Aug 2023	710,000	733,075
CITIGROUP CAPITAL XIII	PREFERRED STOCK 10/40 VAR	10,350	267,237
CITIGROUP COMMERCIAL MORTGAGE	1% 10 May 2047	5,335,867	360,701
CITIGROUP INC	4.75% 18 May 2046	80,000	80,092
CITIGROUP INC	1% 29 Dec 2049	1,610,000	1,590,197
CITIGROUP INC	4.4% 10 Jun 2025	1,030,000	1,053,742
CITIGROUP INC	4.65% 30 Jul 2045	881,000	928,616
CITIGROUP INC	4.45% 29 Sep 2027	960,000	975,212
CITIGROUP INC	4.3% 20 Nov 2026	230,000	232,099
CITIGROUP INC	1% 29 Dec 2049	230,000	232,588
CITIGROUP INC	1% 31 Dec 2049	620,000	584,350
CITIGROUP INC	1% 29 Dec 2049	820,000	813,030
CITIGROUP INC	5.3% 06 May 2044	47,000	50,627
CITIGROUP INC	3.5% 15 May 2023	560,000	558,192
CITIGROUP INC	6.675% 13 Sep 2043	210,000	266,176
CITIGROUP INC	5.5% 13 Sep 2025	940,000	1,033,070
CITIGROUP INC	1% 29 Jul 2049	630,000	638,663
CITIGROUP INC	8.125% 15 Jul 2039	40,000	59,437
CITIGROUP INC	6.625% 15 Jun 2032	160,000	194,095
CITIGROUP MORTGAGE LOAN TRUST	1% 25 Dec 2033	57,210	56,219
CNOOC FINANCE 2015 US	3.5% 05 May 2025	1,630,000	1,584,269
COMCAST CORP	3.375% 15 Aug 2025	370,000	372,234
COMCAST CORP	3.375% 15 Feb 2025	290,000	293,058
COMCAST CORP	6.55% 01 Jul 2039	430,000	560,964
COMCAST CORP	4.25% 15 Jan 2033	420,000	437,079
COMCAST CORP	5.65% 15 Jun 2035	280,000	334,641
COMCAST CORP	6.5% 15 Nov 2035	220,000	281,727
COMM MORTGAGE TRUST	3.987% 10 Dec 2047	2,890,000	2,989,743
COMM MORTGAGE TRUST	3.527% 10 Feb 2048	690,000	700,291
COMM MORTGAGE TRUST	3.528% 10 Dec 2047	3,670,000	3,775,417
COMM MORTGAGE TRUST	1% 10 Jun 2047	7,088,472	438,859
COMM MORTGAGE TRUST	1% 15 May 2045	8,171,680	595,581
COMM MORTGAGE TRUST	3.424% 10 Mar 2031	163,000	167,414
COMM MORTGAGE TRUST	4.3% 10 Oct 2046	180,000	190,902
COMM MORTGAGE TRUST	2.822% 15 Oct 2045	60,000	60,740
COMMONWEALTH BANK AUST	5% 15 Oct 2019	420,000	451,209
COMPASS BANK	3.875% 10 Apr 2025	290,000	275,976
CONCHO RESOURCES INC	4.375% 15 Jan 2025	200,000	199,602
CONCHO RESOURCES INC	6.5% 15 Jan 2022	684,000	707,735
CONOCOPHILLIPS	6% 15 Jan 2020	550,000	607,386
CONSTELLATION BRANDS INC	4.75% 15 Nov 2024	580,000	615,670
CONTL AIRLINES 1998 I	6.648% 15 Mar 2019	89,695	90,928
CONTL AIRLINES 2001 I	6.703% 15 Dec 2022	141,330	150,163
CONTL AIRLINES 2007 I	5.983% 19 Oct 2023	1,071,317	1,183,806
COOPERATIEVE RABOBANK UA	4.375% 04 Aug 2025	840,000	861,948
COOPERATIEVE RABOBANK UA	4.625% 01 Dec 2023	1,750,000	1,841,158
COOPERATIEVE RABOBANK UA	1% 29 Dec 2049	1,130,000	1,328,089
COUNTRYWIDE ALTERNATIVE LOAN T	1% 25 Jun 2037	1,151,493	601,568
COUNTRYWIDE ALTERNATIVE LOAN T	1% 25 Dec 2034	82,706	81,495
COUNTRYWIDE ALTERNATIVE LOAN T	1% 25 Dec 2034	121,100	119,228
COUNTRYWIDE ALTERNATIVE LOAN T	1% 20 Mar 2046	293,755	217,269
COUNTRYWIDE ASSET BACKED CERTI	1% 25 Oct 2034	8,937,105	8,382,148
COX COMMUNICATIONS INC	4.7% 15 Dec 2042	10,000	8,695
CRED SUIS GP FUN LTD	4.875% 15 May 2045	1,120,000	1,149,651
CREDIT AGRICOLE SA	1% 29 Oct 2049	1,340,000	1,470,007
CREDIT SUISSE MORTGAGE TRUST	1% 15 Feb 2029	2,260,000	2,260,407
CREDIT SUISSE MORTGAGE TRUST	1% 15 Sep 2038	930,000	923,719
CREDIT SUISSE MORTGAGE TRUST	3.953% 15 Sep 2037	160,000	163,275
CVS HEALTH CORP	5.125% 20 Jul 2045	550,000	612,946
CVS HEALTH CORP	3.875% 20 Jul 2025	346,000	356,934
CVS HEALTH CORP	2.75% 01 Dec 2022	1,920,000	1,891,440
DELTA AIR LINES 2007 1 A	6.821% 10 Feb 2024	385,003	442,754
DEVON ENERGY CORPORATION	5.85% 15 Dec 2025	512,000	581,702
DEVON ENERGY CORPORATION	5% 15 Jun 2045	590,000	579,578
DEVON ENERGY CORPORATION	3.25% 15 May 2022	260,000	258,350
DEVON ENERGY CORPORATION	5.6% 15 Jul 2041	450,000	463,498
DEVON FINANCING CORP LLC	7.875% 30 Sep 2031	340,000	431,407
DIAGEO CAPITAL PLC	4.828% 15 Jul 2020	1,540,000	1,670,239
DIAMOND 1 FIN/DIAMOND 2	4.42% 15 Jun 2021	930,000	962,313
DIAMOND 1 FIN/DIAMOND 2	3.48% 01 Jun 2019	1,110,000	1,133,095
DISH DBS CORP	5.875% 15 Jul 2022	1,200,000	1,263,000
DISH DBS CORP	6.75% 01 Jun 2021	130,000	141,050
DOLLAR TREE INC	5.75% 01 Mar 2023	560,000	592,939
DUKE ENERGY CAROLINAS	5.3% 15 Feb 2040	1,220,000	1,447,119

EATON CORP	2.75% 02 Nov 2022	730,000	723,017
EATON CORP	4.15% 02 Nov 2042	590,000	576,710
ECOLAB INC	4.35% 08 Dec 2021	310,000	335,004
ECOPETROL SA	5.875% 28 May 2045	1,660,000	1,434,240
EL PASO NATURAL GAS	8.375% 15 Jun 2032	760,000	942,493
ENSCO PLC	4.7% 15 Mar 2021	200,000	192,384
ENTERPRISE PRODUCTS OPER	1% 15 Jan 2068	810,000	827,022
EOG RESOURCES INC	4.15% 15 Jan 2026	280,000	293,019
EQUATE PETROCHEMICAL BV	4.25% 03 Nov 2026	510,000	487,050
EURO BUND FUTURE MAR17	XEUR 20170308	(8,900,000)	(205,518)
EURO CURRENCY	FOREIGN CURRENCY	1,142,993	1,205,572
EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	200,000	204,855
EXXON MOBIL CORPORATION	3.043% 01 Mar 2026	610,000	609,173
FANNIE MAE	1% 25 Sep 2046	1,030,629	186,496
FANNIE MAE	3% 25 Jul 2043	0	0
FANNIE MAE	1% 25 Aug 2044	2,942,867	203,003
FANNIE MAE	6% 25 May 2042	820,529	929,944
FANNIE MAE	3% 25 Sep 2032	4,127,049	456,707
FANNIE MAE	1% 25 Sep 2041	1,297,396	166,521
FANNIE MAE	1% 25 May 2034	282,851	282,416
FANNIE MAE	1% 25 Apr 2040	2,684,265	394,298
FANNIE MAE	3% 25 Apr 2032	1,123,985	97,618
FANNIE MAE	1% 25 Feb 2043	1,727,376	379,032
FANNIE MAE	1% 25 Feb 2043	1,540,465	286,579
FANNIE MAE	1% 25 Dec 2042	503,158	115,548
FANNIE MAE	6.5% 25 Jun 2039	520,160	573,829
FANNIE MAE	7% 25 May 2042	1,156,040	1,326,955
FANNIE MAE	1% 25 Mar 2042	959,788	169,375
FANNIE MAE	0.01% 25 Mar 2042	83,460	73,073
FANNIE MAE	0.01% 25 Mar 2042	41,730	36,526
FANNIE MAE	0.01% 09 Oct 2019	11,790,000	11,180,492
FANNIE MAE	6.625% 15 Nov 2030	5,460,000	7,595,330
FANNIEMAE ACES	1% 25 Jul 2026	600,000	569,200
FANNIEMAE ACES	2.944% 25 Jul 2039	755,711	744,281
FANNIEMAE ACES	2.499% 25 Sep 2026	580,000	550,790
FANNIEMAE ACES	1% 25 Oct 2024	26,803,732	653,885
FANNIEMAE ACES	1% 25 Jan 2025	53,572,281	625,167
FANNIEMAE STRIP	6% 25 Jan 2038	236,518	49,782
FANNIEMAE STRIP	3% 25 Apr 2027	1,524,856	131,216
FANNIEMAE STRIP	3% 25 Nov 2026	2,146,247	182,047
FANNIEMAE STRIP	3.5% 25 Nov 2041	1,013,403	194,832
FANNIEMAE STRIP	1% 25 Jan 2039	12,763	2,271
FANNIEMAE STRIP	5% 25 Jan 2039	33,979	6,579
FANNIEMAE STRIP	5% 25 Jan 2038	19,190	3,556
FANNIEMAE STRIP	1% 25 Jan 2039	23,525	4,548
FANNIEMAE STRIP	6% 25 Jul 2038	496,969	112,184
FED HM LN PC POOL 1G2403	1% 01 Jan 2038	0	0
FED HM LN PC POOL 1J1534	1% 01 Mar 2037	0	0
FED HM LN PC POOL A39586	5.5% 01 Nov 2035	188,680	209,044
FED HM LN PC POOL A74793	5% 01 Mar 2038	2,222,894	2,418,871
FED HM LN PC POOL C00860	7% 01 Sep 2029	2,569	2,969
FED HM LN PC POOL G01737	5% 01 Dec 2034	11,668	12,818
FED HM LN PC POOL G06172	5.5% 01 Dec 2038	418,006	466,370
FED HM LN PC POOL G06669	6.5% 01 Sep 2039	186,466	212,425
FED HM LN PC POOL G06875	5.5% 01 Dec 2038	854,188	957,157
FED HM LN PC POOL G07117	6% 01 Oct 2036	1,206,108	1,379,737
FED HM LN PC POOL G07335	7% 01 Mar 2039	139,911	166,220
FED HM LN PC POOL G14492	4% 01 Oct 2025	179,654	188,986
FED HM LN PC POOL Q12752	3.5% 01 Nov 2042	69,781	71,931
FED HM LN PC POOL Q18473	4% 01 May 2043	76,256	81,086
FED HM LN PC POOL Q19131	4% 01 Jun 2043	80,111	85,164
FED HM LN PC POOL Q19134	4% 01 Jun 2043	125,294	132,202
FED HM LN PC POOL Q19135	4% 01 Jun 2043	75,483	79,958
FED HM LN PC POOL Q19236	4% 01 Jun 2043	65,056	68,529
FED HM LN PC POOL Q19254	4% 01 Jun 2043	79,417	84,184
FED HM LN PC POOL Q19611	4% 01 Jul 2043	447,726	476,453
FED HM LN PC POOL Q19615	4% 01 Jul 2043	576,252	610,676
FED HM LN PC POOL U90245	3.5% 01 Oct 2042	227,838	234,712
FED HM LN PC POOL U90316	4% 01 Oct 2042	279,902	296,566
FED HM LN PC POOL U91254	4% 01 Apr 2043	893,200	946,888
FED HM LN PC POOL U92272	4.5% 01 Dec 2043	245,067	268,203
FED HM LN PC POOL U95137	4% 01 Aug 2043	508,510	539,111
FED HM LN PC POOL U99045	3.5% 01 Mar 2043	303,714	312,866
FED HM LN PC POOL U99084	4.5% 01 Feb 2044	2,233,438	2,444,613
FED HM LN PC POOL U99091	4.5% 01 Mar 2044	706,468	773,326
FED HM LN PC POOL U99114	3.5% 01 Feb 2044	82,968	85,471
FED HM LN PC POOL U99124	3.5% 01 Mar 2045	2,826,520	2,911,819
FED REPUBLIC OF BRAZIL	5% 27 Jan 2045	560,000	454,272
FED REPUBLIC OF BRAZIL	2.625% 05 Jan 2023	200,000	178,000
FED REPUBLIC OF BRAZIL	5.625% 07 Jan 2041	1,340,000	1,192,198
FED REPUBLIC OF BRAZIL	4.875% 22 Jan 2021	710,000	731,300
FEDERAL HOME LOAN BANK	0.875% 24 May 2017	70,000	70,035
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jun 2020	4,566,891	186,069
FHLMC MULTIFAMILY STRUCTURED P	2.637% 25 Jan 2023	90,000	90,907

FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jul 2021	2,660,218	162,578
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Apr 2020	158,810	4,154
FHLMC TBA 15 YR 3.5	3.5% 23 Jan 2032	600,000	625,724
FHLMC TBA 30 YR 3	3% 18 Jan 2047	6,000,000	5,957,846
FHLMC TBA 30 YR 3.5	3.5% 18 Jan 2047	8,100,000	8,293,937
FICO STRIP PRIN	0.01% 11 May 2018	1,720,000	1,689,714
FICO STRIP PRIN	0.01% 02 Nov 2018	1,620,000	1,584,611
FIRST DATA CORPORATION	5% 15 Jan 2024	1,280,000	1,286,810
FIRST DATA CORPORATION	6.75% 01 Nov 2020	160,000	166,000
FIRSTENERGY CORP	4.25% 15 Mar 2023	950,000	982,105
FIRSTENERGY CORP	2.75% 15 Mar 2018	480,000	484,360
FIRSTENERGY CORP	7.375% 15 Nov 2031	2,010,000	2,590,685
FMG RESOURCES AUG 2006	9.75% 01 Mar 2022	370,000	429,226
FNMA POOL 254793	5% 01 Jul 2033	151,411	165,833
FNMA POOL 313046	1% 01 Aug 2026	5,741	6,524
FNMA POOL 555743	1% 01 Sep 2033	187,423	205,843
FNMA POOL 631364	5.5% 01 Feb 2017	4	4
FNMA POOL 725162	1% 01 Feb 2034	18,843	21,673
FNMA POOL 745000	1% 01 Oct 2035	41,064	46,763
FNMA POOL 844809	5% 01 Nov 2035	159,692	174,428
FNMA POOL 880622	5.5% 01 Apr 2036	583,663	651,569
FNMA POOL 888160	1% 01 Feb 2037	0	0
FNMA POOL 888560	1% 01 Nov 2035	230,703	265,373
FNMA POOL 889117	1% 01 Oct 2035	542,923	596,360
FNMA POOL 890248	1% 01 Aug 2037	450,483	518,256
FNMA POOL 890604	1% 01 Oct 2044	1,919,803	2,081,449
FNMA POOL 892570	6.5% 01 Jul 2036	126,169	142,743
FNMA POOL 894044	6.5% 01 Oct 2036	59,709	67,553
FNMA POOL 898835	6.5% 01 Nov 2036	94,726	107,170
FNMA POOL 903858	6.5% 01 Oct 2036	6,200	7,015
FNMA POOL 904000	6% 01 Jan 2037	134,327	153,596
FNMA POOL 918357	6% 01 May 2037	474,390	544,010
FNMA POOL 922285	6.5% 01 Dec 2036	19,348	21,889
FNMA POOL 924874	7% 01 Oct 2037	2,070	2,266
FNMA POOL 928938	7% 01 Dec 2037	4,336	5,008
FNMA POOL 934648	7% 01 Nov 2038	8,528	9,797
FNMA POOL 942478	6% 01 Aug 2037	222,659	255,230
FNMA POOL 944510	1% 01 Jul 2037	0	0
FNMA POOL 946585	6.5% 01 Sep 2037	79,722	90,195
FNMA POOL 948696	6% 01 Aug 2037	177,593	203,060
FNMA POOL 950189	6.5% 01 Sep 2037	129,133	146,097
FNMA POOL 974963	4.5% 01 Apr 2038	304,115	328,137
FNMA POOL 984867	5% 01 Jun 2038	75,917	83,256
FNMA POOL 985626	6% 01 Apr 2033	102,084	116,945
FNMA POOL 985867	7% 01 Aug 2038	1,195	1,336
FNMA POOL 995072	1% 01 Aug 2038	319,627	358,816
FNMA POOL AA5781	5% 01 Apr 2039	132,631	144,419
FNMA POOL AA7717	4.5% 01 Jul 2039	459,900	495,982
FNMA POOL AB0133	5% 01 Jan 2039	894,497	987,034
FNMA POOL AB6201	3% 01 Sep 2042	996,749	996,465
FNMA POOL AB9594	4% 01 Jun 2043	60,654	64,301
FNMA POOL AB9597	4% 01 Jun 2043	60,786	64,079
FNMA POOL AB9683	4% 01 Jun 2043	755,677	798,351
FNMA POOL AC4700	5% 01 Oct 2039	87,435	95,321
FNMA POOL AD0217	1% 01 Aug 2037	25,982	29,889
FNMA POOL AE0758	1% 01 Feb 2039	826,758	952,073
FNMA POOL AH0057	4.5% 01 Feb 2041	33,326	36,100
FNMA POOL AH9406	4.5% 01 Apr 2041	192,447	206,986
FNMA POOL AJ5905	4.5% 01 Nov 2041	52,440	56,565
FNMA POOL AK8441	4% 01 Apr 2042	200,237	211,398
FNMA POOL AL0069	1% 01 Nov 2040	412,117	449,593
FNMA POOL AL0215	1% 01 Apr 2041	3,346,070	3,613,447
FNMA POOL AL0814	1% 01 Jun 2040	634,559	724,267
FNMA POOL AL1176	1% 01 Oct 2039	351,068	397,902
FNMA POOL AL2491	1% 01 Sep 2039	559,039	650,063
FNMA POOL AL3508	1% 01 Apr 2043	211,468	224,183
FNMA POOL AL3519	1% 01 Nov 2041	25,834	27,839
FNMA POOL AL4741	1% 01 Jan 2044	384,046	419,687
FNMA POOL AL5110	1% 01 Mar 2044	470,862	506,435
FNMA POOL AL5540	1% 01 Jul 2044	294,672	319,695
FNMA POOL AM8674	2.81% 01 Apr 2025	80,000	79,527
FNMA POOL AO2711	4% 01 May 2042	123,857	130,746
FNMA POOL AO4170	4% 01 Jun 2042	60,914	64,263
FNMA POOL AO6086	4% 01 Jun 2042	76,045	80,228
FNMA POOL AO6908	4% 01 Jun 2042	70,700	74,388
FNMA POOL AO7501	4% 01 Jun 2042	58,837	61,884
FNMA POOL AO9859	4% 01 Jul 2042	50,001	52,609
FNMA POOL AP0692	4% 01 Jul 2042	117,004	123,107
FNMA POOL AP2530	4% 01 Aug 2042	110,085	116,303
FNMA POOL AP2958	4% 01 Aug 2042	83,884	88,260
FNMA POOL AP4532	4% 01 Sep 2042	79,885	84,289
FNMA POOL AP4781	3% 01 Sep 2042	460,090	459,958
FNMA POOL AP4903	4% 01 Sep 2042	137,681	145,352
FNMA POOL AP7399	4% 01 Sep 2042	334,371	353,087

FNMA POOL AP9229	4% 01 Oct 2042	117,706	124,195
FNMA POOL AP9766	4% 01 Oct 2042	1,281,919	1,359,774
FNMA POOL AP9862	4% 01 Oct 2042	66,746	70,426
FNMA POOL AQ0100	4% 01 Oct 2042	69,737	73,582
FNMA POOL AQ1641	4% 01 Oct 2042	75,360	79,345
FNMA POOL AQ3599	4% 01 Nov 2042	96,369	101,713
FNMA POOL AQ4078	4% 01 Jun 2043	285,291	302,361
FNMA POOL AQ4080	4% 01 Jun 2043	354,710	375,575
FNMA POOL AQ4555	4% 01 Dec 2042	665,301	701,932
FNMA POOL AQ4573	4% 01 Dec 2042	108,618	117,302
FNMA POOL AQ5137	4% 01 Nov 2042	43,298	45,685
FNMA POOL AQ6744	4% 01 Nov 2042	39,420	41,659
FNMA POOL AQ7003	4% 01 Dec 2042	306,523	323,444
FNMA POOL AQ7048	4% 01 Dec 2042	58,577	63,244
FNMA POOL AQ7082	4% 01 Jan 2043	357,907	377,705
FNMA POOL AQ7661	4% 01 Dec 2042	148,184	156,328
FNMA POOL AS0070	4% 01 Aug 2043	402,443	426,903
FNMA POOL AS4271	4.5% 01 Jan 2045	161,173	175,724
FNMA POOL AS6328	3.5% 01 Dec 2045	773,895	793,784
FNMA POOL AS6340	3.5% 01 Dec 2045	93,216	95,819
FNMA POOL AS6541	3.5% 01 Jan 2046	94,065	96,764
FNMA POOL AS6562	3.5% 01 Jan 2046	92,232	94,808
FNMA POOL AS8359	3% 01 Nov 2046	2,392,791	2,379,664
FNMA POOL AT3870	4% 01 Jun 2043	66,887	70,908
FNMA POOL AT3874	4% 01 Jun 2043	143,556	152,002
FNMA POOL AT4281	4% 01 Jun 2043	78,706	83,439
FNMA POOL AT6546	4% 01 Jun 2043	75,980	80,765
FNMA POOL AT6549	4% 01 Jun 2043	134,954	143,068
FNMA POOL AT7208	4% 01 Jun 2043	75,931	80,496
FNMA POOL AT7698	4% 01 Jun 2043	215,932	228,803
FNMA POOL AT8394	4% 01 Jun 2043	588,331	623,706
FNMA POOL AT9627	4% 01 Jul 2043	73,385	77,703
FNMA POOL AT9637	4% 01 Jul 2043	1,181,242	1,250,738
FNMA POOL AT9653	4% 01 Jul 2043	816,342	865,427
FNMA POOL AT9657	4% 01 Jul 2043	649,570	686,582
FNMA POOL AT9839	4% 01 Jun 2043	83,770	88,807
FNMA POOL AU6939	4.5% 01 Oct 2043	108,252	116,430
FNMA POOL AV4892	4.5% 01 Dec 2043	33,740	36,297
FNMA POOL AV6366	4.5% 01 Jan 2044	314,627	338,398
FNMA POOL AV7116	4.5% 01 Mar 2044	85,638	93,626
FNMA POOL MA0706	4.5% 01 Apr 2031	326,150	351,176
FNMA POOL MA0734	4.5% 01 May 2031	1,088,896	1,172,252
FNMA POOL MA0776	4.5% 01 Jun 2031	374,440	403,198
FNMA POOL MA0913	4.5% 01 Nov 2031	467,014	503,070
FNMA POOL MA0939	4.5% 01 Dec 2031	537,118	578,357
FNMA POOL MA0968	4.5% 01 Dec 2031	85,521	92,256
FNMA POOL MA1177	3.5% 01 Sep 2042	144,287	148,813
FNMA POOL MA1213	3.5% 01 Oct 2042	72,830	75,117
FNMA POOL MA1221	4.5% 01 Sep 2042	64,739	70,739
FNMA POOL MA1253	4% 01 Nov 2042	71,554	75,888
FNMA POOL MA1547	4% 01 Aug 2043	403,982	428,599
FNMA POOL MA1591	4.5% 01 Sep 2043	772,698	844,610
FNMA POOL MA1629	4.5% 01 Oct 2043	730,642	798,810
FNMA POOL MA1664	4.5% 01 Nov 2043	486,786	532,188
FNMA POOL MA1711	4.5% 01 Dec 2043	645,468	705,658
FNMA TBA 15 YR 3	3% 23 Jan 2032	200,000	205,234
FNMA TBA 30 YR 3	3% 18 Jan 2047	13,100,000	13,013,721
FNMA TBA 30 YR 3.5	3.5% 18 Jan 2047	12,700,000	13,016,508
FNMA TBA 30 YR 4	4% 18 Jan 2047	11,200,000	11,774,656
FORD MOTOR COMPANY	4.75% 15 Jan 2043	340,000	322,798
FORD MOTOR CREDIT CO LLC	2.459% 27 Mar 2020	380,000	375,121
FORD MOTOR CREDIT CO LLC	3.2% 15 Jan 2021	610,000	610,890
FORD MOTOR CREDIT CO LLC	5.875% 02 Aug 2021	200,000	220,874
FREDDIE MAC	3% 15 May 2043	1,199,285	1,146,721
FREDDIE MAC	3% 15 Jul 2043	0	0
FREDDIE MAC	3% 15 May 2043	0	0
FREDDIE MAC	1% 15 Jan 2040	584,948	104,514
FREDDIE MAC REFERENCE REMIC	6% 15 May 2036	1,108,770	1,245,817
FREEPORT MCMORAN INC	6.5% 15 Nov 2020	182,000	187,005
FREEPORT MCMORAN INC	6.875% 15 Feb 2023	85,000	89,250
FREEPORT MCMORAN INC	4% 14 Nov 2021	400,000	390,000
FREEPORT MCMORAN INC	5.45% 15 Mar 2043	180,000	148,954
FREMF MORTGAGE TRUST	0.2% 25 May 2045	24,923,091	208,497
FRESENIUS MED CARE II	4.75% 15 Oct 2024	330,000	333,300
FRESENIUS MED CARE II	4.125% 15 Oct 2020	170,000	175,950
FRESENIUS MED CARE US	6.875% 15 Jul 2017	340,000	348,925
GE CAPITAL INTL FUNDING	2.342% 15 Nov 2020	2,820,000	2,818,655
GENERAL ELECTRIC CO	4.5% 11 Mar 2044	380,000	407,921
GENERAL ELECTRIC CO	3.15% 07 Sep 2022	20,000	20,426
GENERAL ELECTRIC CO	4.375% 16 Sep 2020	373,000	400,919
GENERAL ELECTRIC CO	4.625% 07 Jan 2021	393,000	426,724
GENERAL ELECTRIC CO	5.3% 11 Feb 2021	232,000	257,301
GENERAL ELECTRIC CO	6.875% 10 Jan 2039	527,000	743,039
GENERAL ELECTRIC CO	6% 07 Aug 2019	10,000	11,049

GENERAL MOTORS CO	6.25% 02 Oct 2043	130,000	143,712
GENERAL MOTORS FINL CO	3.45% 10 Apr 2022	100,000	98,894
GENERAL MOTORS FINL CO	4.375% 25 Sep 2021	190,000	197,090
GENERAL MOTORS FINL CO	4.25% 15 May 2023	170,000	172,042
GENERAL MOTORS FINL CO	3.25% 15 May 2018	90,000	91,179
GEORGIA PACIFIC LLC	8.875% 15 May 2031	130,000	192,616
GILEAD SCIENCES INC	3.65% 01 Mar 2026	410,000	415,714
GILEAD SCIENCES INC	4.75% 01 Mar 2046	310,000	320,748
GILEAD SCIENCES INC	3.7% 01 Apr 2024	770,000	790,347
GLAXOSMITHKLINE CAPITAL	2.85% 08 May 2022	1,040,000	1,048,354
GLENCORE FINANCE CANADA	1% 25 Oct 2017	1,570,000	1,582,011
GMAC MORTGAGE CORPORATION LOAN	1% 25 May 2035	170,047	160,711
GNMA II POOL 003474	6% 20 Nov 2033	28,473	33,058
GNMA II POOL 004006	6% 20 Jul 2037	181,575	207,997
GNMA II POOL 004040	6.5% 20 Oct 2037	454,972	523,406
GNMA II POOL 004245	6% 20 Sep 2038	1,008,721	1,140,754
GNMA II POOL 004617	4.5% 20 Jan 2040	483,278	522,756
GNMA II POOL 004717	6% 20 Jun 2040	182,561	206,682
GNMA II POOL 004747	5% 20 Jul 2040	63,385	69,786
GNMA II POOL 004801	4.5% 20 Sep 2040	25,394	27,379
GNMA II POOL 004802	5% 20 Sep 2040	220,169	242,383
GNMA II POOL 004837	6% 20 Oct 2040	92,547	105,062
GNMA II POOL 004855	5% 20 Nov 2040	347,136	382,517
GNMA II POOL 004923	4.5% 20 Jan 2041	112,543	121,398
GNMA II POOL 004978	4.5% 20 Mar 2041	4,560,407	4,915,129
GNMA II POOL 004991	6% 20 Mar 2041	884,015	1,000,148
GNMA II POOL 005085	6% 20 Jun 2041	916,368	1,045,955
GNMA II POOL 005189	6% 20 Sep 2041	397,734	445,686
GNMA II POOL 005240	6% 20 Nov 2041	9,531	10,788
GNMA II POOL 783050	5% 20 Jul 2040	1,333,763	1,468,566
GNMA II TBA 30 YR 3	3% 24 Jan 2047	11,800,000	11,947,730
GNMA II TBA 30 YR 3.5	3.5% 24 Jan 2047	1,800,000	1,871,121
GNMA POOL 486470	6.5% 15 Aug 2028	1,949	2,226
GNMA POOL 486516	6.5% 15 Sep 2028	4,955	5,661
GNMA POOL 617327	6% 15 Dec 2036	268,161	305,529
GNMA POOL 617567	6% 15 Jun 2037	6,407	7,267
GNMA POOL 661534	6% 15 Dec 2036	65,770	75,690
GNMA POOL 662583	6% 15 Sep 2037	267,901	303,863
GNMA POOL 780851	7.5% 15 Dec 2027	7,364	8,422
GNMA POOL 781001	7.5% 15 Mar 2029	10,507	12,456
GOLDMAN SACHS CAPITAL II	1% 29 Dec 2049	5,000	4,080
GOLDMAN SACHS GROUP INC	3.5% 16 Nov 2026	470,000	459,183
GOLDMAN SACHS GROUP INC	5.15% 22 May 2045	690,000	725,645
GOLDMAN SACHS GROUP INC	4.75% 21 Oct 2045	460,000	485,596
GOLDMAN SACHS GROUP INC	4.25% 21 Oct 2025	620,000	629,821
GOLDMAN SACHS GROUP INC	3.85% 08 Jul 2024	490,000	500,188
GOLDMAN SACHS GROUP INC	4% 03 Mar 2024	30,000	31,123
GOLDMAN SACHS GROUP INC	2.9% 19 Jul 2018	100,000	101,381
GOLDMAN SACHS GROUP INC	2.375% 22 Jan 2018	100,000	100,595
GOLDMAN SACHS GROUP INC	5.75% 24 Jan 2022	100,000	112,422
GOLDMAN SACHS GROUP INC	6% 15 Jun 2020	1,970,000	2,184,614
GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	1,810,000	2,243,616
GOLDMAN SACHS GROUP INC	5.25% 27 Jul 2021	2,310,000	2,531,737
GOLDMAN SACHS GROUP INC	6.15% 01 Apr 2018	30,000	31,557
GOLDMAN SACHS GROUP INC	5.375% 15 Mar 2020	490,000	531,643
GOLDMAN SACHS GROUP INC	6.45% 01 May 2036	40,000	47,671
GOODYEAR TIRE + RUBBER	5.125% 15 Nov 2023	370,000	381,100
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Oct 2046	385,256	88,265
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Aug 2044	1,114,708	167,588
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Dec 2060	2,627,143	2,602,312
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2061	9,906,652	9,858,215
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Mar 2047	11,917,081	587,252
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jun 2043	234,922	31,389
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Aug 2031	29,685	29,817
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jun 2055	2,657,200	107,477
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Aug 2042	690,419	110,563
GOVERNMENT NATIONAL MORTGAGE A	4.5% 20 Oct 2039	1,720,945	1,820,057
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jan 2040	178,855	26,287
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2039	186,482	17,496
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2040	99,168	15,287
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jan 2061	4,624,265	4,606,159
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2061	1,132,828	1,127,615
GS MORTGAGE SECURITIES TRUST	3.964% 10 Nov 2047	910,000	925,726
GSRPM MORTGAGE LOAN TRUST	1% 25 Oct 2046	2,459,200	2,049,108
HALLIBURTON CO	5% 15 Nov 2045	120,000	129,413
HALLIBURTON CO	3.8% 15 Nov 2025	630,000	640,015
HALLIBURTON CO	4.85% 15 Nov 2035	70,000	73,824
HARRIS CORPORATION	5.054% 27 Apr 2045	220,000	232,280
HCA INC	5.875% 15 Feb 2026	40,000	41,200
HCA INC	7.5% 15 Nov 2095	1,630,000	1,560,725
HCA INC	7.69% 15 Jun 2025	170,000	184,875
HCA INC	7.5% 06 Nov 2033	150,000	159,000
HELOC SUMMIT PELS TRUST	1% 12 Aug 2047	2,025,206	1,877,837
HERTZ VEHICLE FINANCING LLC	2.73% 25 Mar 2021	4,150,000	4,120,109

HSBC FINANCE CORP	6.676% 15 Jan 2021	1,790,000	2,012,033
HSBC HOLDINGS PLC	4.3% 08 Mar 2026	670,000	694,701
HSBC HOLDINGS PLC	3.4% 08 Mar 2021	410,000	416,920
HSBC HOLDINGS PLC	1% 29 Dec 2049	950,000	934,563
HSBC HOLDINGS PLC	4.25% 18 Aug 2025	840,000	847,684
HSBC HOLDINGS PLC	4.25% 14 Mar 2024	860,000	873,868
HUDSON YARDS	2.835% 10 Aug 2038	720,000	693,689
HUMANA INC	4.625% 01 Dec 2042	390,000	374,168
HUMANA INC	3.15% 01 Dec 2022	250,000	249,811
HYUNDAI CAPITAL AMERICA	2.125% 02 Oct 2017	180,000	180,339
ILFC E CAPITAL TRUST II	1% 21 Dec 2065	720,000	633,600
IMPAC CMB TRUST	1% 25 Mar 2033	101,150	97,942
ING BANK NV	5.8% 25 Sep 2023	1,450,000	1,593,244
INTEL CORP	3.7% 29 Jul 2025	120,000	126,571
INTEL CORP	4.9% 29 Jul 2045	190,000	212,550
INTESA SANPAOLO SPA	5.017% 26 Jun 2024	2,110,000	1,950,030
JOHN DEERE CAPITAL CORP	1.7% 15 Jan 2020	270,000	266,902
JOHN DEERE CAPITAL CORP	2.25% 17 Apr 2019	450,000	454,843
JP MORGAN CHASE COMMERCIAL MOR	4.171% 15 Aug 2046	42,303	45,371
JPMBB COMMERCIAL MORTGAGE SECU	4.065% 15 Nov 2047	1,620,000	1,693,853
* JPMORGAN CHASE + CO	4.95% 01 Jun 2045	810,000	863,710
* JPMORGAN CHASE + CO	4.25% 01 Oct 2027	170,000	174,663
* JPMORGAN CHASE + CO	3.875% 10 Sep 2024	1,060,000	1,072,547
* JPMORGAN CHASE + CO	4.35% 15 Aug 2021	810,000	866,534
* JPMORGAN CHASE + CO	4.4% 22 Jul 2020	750,000	796,660
* JPMORGAN CHASE + CO	4.25% 15 Oct 2020	80,000	84,659
KERR MCGEE CORP	7.875% 15 Sep 2031	1,080,000	1,382,963
KERR MCGEE CORP	6.95% 01 Jul 2024	10,000	11,798
KINDER MORGAN INC/DELAWA	6.7% 15 Feb 2027	650,000	592,864
KINDER MORGAN INC/DELAWA	7.8% 01 Aug 2031	1,190,000	1,471,193
KKR GROUP FIN CO II	5.5% 01 Feb 2043	70,000	70,262
KRAFT HEINZ FOODS CO	3.95% 15 Jul 2025	50,000	50,652
KRAFT HEINZ FOODS CO	5% 15 Jul 2035	250,000	262,275
KRAFT HEINZ FOODS CO	5.2% 15 Jul 2045	140,000	146,554
KRAFT HEINZ FOODS CO	3.5% 06 Jun 2022	320,000	325,431
KRAFT HEINZ FOODS CO	5.375% 10 Feb 2020	935,000	1,012,703
L BRANDS INC	5.625% 15 Oct 2023	200,000	215,500
LA HIPOTECARIA SA	1% 23 Dec 2036	2,106,453	2,050,990
LAMB WESTON HLD	4.875% 01 Nov 2026	270,000	267,131
LB UBS COMMERCIAL MORTGAGE TRU	1% 15 Jun 2036	893,623	4,530
LEHMAN BROS CAP TR VII	1% 29 Nov 2049	1,400,000	140
LEHMAN BROTHERS HOLDINGS	6.75% 28 Dec 2017	3,500,000	350
LLOYDS BANKING GROUP PLC	4.5% 04 Nov 2024	760,000	773,413
LOCKHEED MARTIN CORP	3.55% 15 Jan 2026	640,000	653,896
LOCKHEED MARTIN CORP	4.5% 15 May 2036	100,000	106,318
LOCKHEED MARTIN CORP	3.1% 15 Jan 2023	60,000	60,656
LONG BEACH MORTGAGE LOAN TRUST	1% 25 Aug 2033	2,298,686	2,106,127
LYONDELLBASELL IND NV	5% 15 Apr 2019	365,000	385,678
MAJAPAHIT HOLDING BV	7.75% 20 Jan 2020	470,000	527,575
MASTR ADJUSTABLE RATE MORTGAGE	1% 25 Apr 2034	56,521	52,412
MCDONALD S CORP	3.7% 30 Jan 2026	190,000	193,438
MEDTRONIC INC	3.5% 15 Mar 2025	980,000	1,009,120
MEDTRONIC INC	3.125% 15 Mar 2022	160,000	163,473
MERCK + CO INC	2.75% 10 Feb 2025	290,000	284,740
* METLIFE CAPITAL TRUST IV	7.875% 15 Dec 2067	300,000	361,650
* METLIFE INC	4.75% 08 Feb 2021	750,000	815,593
MEX BONOS DESARR FIX RT	6.5% 09 Jun 2022	51,733,200	2,424,486
MEX BONOS DESARR FIX RT	7.75% 13 Nov 2042	93,987,900	4,493,654
MEX BONOS DESARR FIX RT	8.5% 18 Nov 2038	41,310,000	2,129,871
MEXICAN PESO (NEW)	FOREIGN CURRENCY	6,858,629	332,919
MICROSOFT CORP	2.4% 08 Aug 2026	1,510,000	1,426,492
MICROSOFT CORP	3.45% 08 Aug 2036	30,000	28,511
MLCC MORTGAGE INVESTORS INC	1% 25 Jan 2029	2,934,357	89,288
MOLSON COORS BREWING CO	3.5% 01 May 2022	160,000	164,699
MORGAN STANLEY	4.75% 22 Mar 2017	250,000	251,883
MORGAN STANLEY	6.625% 01 Apr 2018	2,010,000	2,125,631
MORGAN STANLEY BAML TRUST	3.214% 15 Feb 2046	155,000	155,813
MORGAN STANLEY CAPITAL INC	1% 25 Jan 2034	2,431,086	2,310,577
MORGAN STANLEY MORTGAGE LOAN T	1% 25 Jul 2035	1,554,163	1,263,840
MPLX LP	4.875% 01 Jun 2025	460,000	472,948
MPLX LP	4.875% 01 Dec 2024	490,000	504,550
MSCG TRUST	1% 07 Jun 2035	1,500,000	1,484,999
NATIONAL SEMICONDUCTOR	6.6% 15 Jun 2017	170,000	174,225
NAVIENT CORP	8% 25 Mar 2020	550,000	610,170
NAVIENT STUDENT LOAN TRUST	1% 25 Mar 2066	3,000,000	3,000,027
NBCUNIVERSAL MEDIA LLC	4.375% 01 Apr 2021	360,000	388,915
NCL CORP LTD	4.75% 15 Dec 2021	100,000	99,938
NCL CORPORATION LTD	4.625% 15 Nov 2020	320,000	325,600
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2056	1,715,844	1,729,288
NEWELL BRANDS INC	3.85% 01 Apr 2023	410,000	425,296
NEWELL BRANDS INC	3.15% 01 Apr 2021	220,000	223,893
NEWELL BRANDS INC	4.2% 01 Apr 2026	310,000	323,572
NOBLE ENERGY INC	8.25% 01 Mar 2019	1,050,000	1,179,470
NORDEA BANK AB	4.875% 13 May 2021	1,890,000	2,030,612

NOTA DO TESOIRO NACIONAL	10% 01 Jan 2021	20,805,000	6,155,965
NOTA DO TESOIRO NACIONAL	10% 01 Jan 2023	1,806,000	522,064
OCCIDENTAL PETROLEUM COR	4.1% 15 Feb 2047	400,000	389,616
OCCIDENTAL PETROLEUM COR	3% 15 Feb 2027	300,000	290,273
OCCIDENTAL PETROLEUM COR	4.4% 15 Apr 2046	110,000	111,940
OCCIDENTAL PETROLEUM COR	3.4% 15 Apr 2026	430,000	433,244
OCCIDENTAL PETROLEUM COR	4.625% 15 Jun 2045	40,000	41,620
OCCIDENTAL PETROLEUM COR	3.125% 15 Feb 2022	450,000	459,946
OFFICE CHERIFIEN DES PHO	4.5% 22 Oct 2025	2,100,000	2,006,294
PACIFIC GAS + ELECTRIC	8.25% 15 Oct 2018	810,000	899,206
PACIFIC GAS + ELECTRIC	6.05% 01 Mar 2034	1,250,000	1,564,335
PEPSICO INC	4% 05 Mar 2042	90,000	89,329
PERNOD RICARD SA	4.45% 15 Jan 2022	570,000	604,756
PERNOD RICARD SA	5.5% 15 Jan 2042	250,000	275,240
PETROBRAS GLOBAL FINANCE	6.85% 05 Jun 2115	700,000	567,000
PETROBRAS GLOBAL FINANCE	6.25% 17 Mar 2024	740,000	709,808
PETROBRAS GLOBAL FINANCE	5.375% 27 Jan 2021	3,700,000	3,618,600
PETROBRAS GLOBAL FINANCE	5.75% 20 Jan 2020	636,000	643,950
PETROLEOS MEXICANOS	6.875% 04 Aug 2026	400,000	422,000
PETROLEOS MEXICANOS	6.375% 23 Jan 2045	720,000	655,200
PETROLEOS MEXICANOS	5.5% 27 Jun 2044	800,000	665,760
PETROLEOS MEXICANOS	6.625% 15 Jun 2035	971,000	956,435
PHILIP MORRIS INTL INC	2.5% 22 Aug 2022	600,000	587,079
PHILIP MORRIS INTL INC	2.9% 15 Nov 2021	820,000	830,998
POTASH CORP SASKATCHEWAN	4.875% 30 Mar 2020	90,000	95,683
POUND STERLING	FOREIGN CURRENCY	482	595
PRIDE INTERNATIONAL LLC	6.875% 15 Aug 2020	90,000	96,075
PRIDE INTERNATIONAL LLC	8.5% 15 Jun 2019	220,000	245,300
PROVIDENT FUNDING MORTGAGE LOA	1% 25 May 2035	330,307	329,134
PROVINCE OF QUEBEC	1% 22 Jul 2036	280,000	420,974
QEP RESOURCES INC	6.875% 01 Mar 2021	380,000	403,750
QUICKEN LOANS INC	5.75% 01 May 2025	240,000	233,400
QVC INC	5.95% 15 Mar 2043	40,000	35,995
RANGE RESOURCES CORP	4.875% 15 May 2025	100,000	96,875
RANGE RESOURCES CORP	5% 15 Mar 2023	880,000	871,200
RAYTHEON COMPANY	3.125% 15 Oct 2020	480,000	495,549
REGENCY ENERGY PART/FINA	5.875% 01 Mar 2022	600,000	660,035
REGENCY ENERGY PART/FINA	6.5% 15 Jul 2021	296,000	305,703
REGENCY ENERGY PARTNERS	4.5% 01 Nov 2023	80,000	81,178
REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	1,210,000	1,246,300
REPUBLIC OF INDONESIA	5.875% 15 Jan 2024	864,000	953,255
REPUBLIC OF INDONESIA	3.75% 25 Apr 2022	300,000	301,123
REPUBLIC OF INDONESIA	3.75% 25 Apr 2022	850,000	853,181
REPUBLIC OF INDONESIA	5.875% 13 Mar 2020	130,000	141,881
REPUBLIC OF PERU	5.625% 18 Nov 2050	680,000	770,100
REPUBLIC OF PERU	6.55% 14 Mar 2037	80,000	100,440
REPUBLIC OF POLAND	4% 22 Jan 2024	2,400,000	2,454,619
REPUBLIC OF PORTUGAL	5.125% 15 Oct 2024	1,640,000	1,586,700
RESIDENTIAL ASSET SECURITIES C	1% 25 Jun 2031	133,978	125,922
REYNOLDS AMERICAN INC	8.125% 23 Jun 2019	400,000	456,334
REYNOLDS AMERICAN INC	3.25% 12 Jun 2020	151,000	154,724
REYNOLDS AMERICAN INC	5.85% 15 Aug 2045	1,240,000	1,468,316
REYNOLDS GRP ISS/REYNOLD	6.875% 15 Feb 2021	699,986	720,286
RIO TINTO FIN USA LTD	3.75% 20 Sep 2021	50,000	52,509
RIO TINTO FIN USA LTD	9% 01 May 2019	480,000	553,466
ROYAL BK OF SCOTLAND NV	4.65% 04 Jun 2018	400,000	406,643
ROYAL BK SCOTLND GRP PLC	5.125% 28 May 2024	860,000	857,490
ROYAL BK SCOTLND GRP PLC	6.1% 10 Jun 2023	850,000	889,704
ROYAL BK SCOTLND GRP PLC	6% 19 Dec 2023	1,440,000	1,495,734
RUSSIAN FEDERATION	1% 31 Mar 2030	465,450	560,402
RUSSIAN FEDERATION	4.875% 16 Sep 2023	1,000,000	1,053,420
RUSSIAN FEDERATION	1% 31 Mar 2030	107,000	128,828
SABINE PASS LIQUEFACTION	5.75% 15 May 2024	320,000	343,200
SCHLUMBERGER HLDGS CORP	4% 21 Dec 2025	390,000	408,716
SCHLUMBERGER HLDGS CORP	3% 21 Dec 2020	500,000	510,577
SECURITIZED ASSET BACKED RECEI	1% 25 May 2036	825,934	486,311
SESI LLC	7.125% 15 Dec 2021	120,000	122,100
SFR GROUP SA	6% 15 May 2022	750,000	769,688
SHELL INTERNATIONAL FIN	4% 10 May 2046	90,000	86,063
SHELL INTERNATIONAL FIN	2.875% 10 May 2026	690,000	667,086
SHELL INTERNATIONAL FIN	4.375% 11 May 2045	510,000	516,618
SHELL INTERNATIONAL FIN	4.125% 11 May 2035	190,000	194,002
SHELL INTERNATIONAL FIN	6.375% 15 Dec 2038	330,000	425,563
SHELL INTERNATIONAL FIN	4.375% 25 Mar 2020	300,000	320,477
SINOPEC GRP OVERSEA 2012	2.75% 17 May 2017	680,000	682,171
SINOPEC GRP OVERSEA 2014	4.375% 10 Apr 2024	1,450,000	1,506,779
SLM STUDENT LOAN TRUST	1% 25 Mar 2026	2,358,361	2,354,748
SLM STUDENT LOAN TRUST	1% 15 Mar 2024	3,400,000	3,270,833
SM ENERGY CO	5% 15 Jan 2024	130,000	122,525
SMALL BUSINESS ADMINISTRATION	2.51% 01 Apr 2035	538,298	531,049
SMALL BUSINESS ADMINISTRATION	2.507% 10 Mar 2026	1,218,346	1,214,815
SMALL BUSINESS ADMINISTRATION	2.517% 10 Mar 2025	117,571	118,627
SOUTHERN COPPER CORP	5.25% 08 Nov 2042	2,070,000	1,896,493
SOUTHERN NATURAL GAS	8% 01 Mar 2032	500,000	626,021

SOUTHERN NATURAL GAS	5.9% 01 Apr 2017	100,000	101,041
SPECTRUM BRANDS INC	5.75% 15 Jul 2025	650,000	674,375
SPRINT CAPITAL CORP	8.75% 15 Mar 2032	690,000	759,000
SPRINT CORP	7.875% 15 Sep 2023	580,000	619,150
SSGA	G STIFF ERISA QUALIFIED	43,634,344	43,634,344
STANDARD CHARTERED PLC	5.7% 26 Mar 2044	1,460,000	1,458,165
* STATE STREET CORP	4.956% 15 Mar 2018	1,520,000	1,570,344
STEEL DYNAMICS INC	6.375% 15 Aug 2022	290,000	302,325
STRUCTURED ASSET INVESTMENT LO	1% 25 Sep 2034	6,031,463	5,467,008
STRUCTURED ASSET SECURITIES CO	1% 25 Dec 2029	705,738	755,266
TAYLOR MORRISON COMM/MON	5.25% 15 Apr 2021	740,000	758,500
TCI COMMUNICATIONS INC	7.125% 15 Feb 2028	110,000	145,479
TEACHERS INSUR + ANNUITY	4.9% 15 Sep 2044	10,000	10,818
TEACHERS INSUR + ANNUITY	6.85% 16 Dec 2039	1,400,000	1,816,814
TELEFONICA EMISIONES SAU	6.221% 03 Jul 2017	90,000	92,020
TELEFONICA EMISIONES SAU	5.877% 15 Jul 2019	250,000	270,960
TELEFONICA EMISIONES SAU	5.134% 27 Apr 2020	370,000	396,440
TENN VALLEY AUTHORITY	5.25% 15 Sep 2039	2,200,000	2,763,187
THERMO FISHER SCIENTIFIC	3.6% 15 Aug 2021	430,000	444,411
TIME WARNER CABLE LLC	5.5% 01 Sep 2041	70,000	71,163
TIME WARNER CABLE LLC	5.875% 15 Nov 2040	390,000	415,914
TIME WARNER CABLE LLC	7.3% 01 Jul 2038	600,000	738,085
TIME WARNER CABLE LLC	8.25% 01 Apr 2019	1,110,000	1,247,307
TIME WARNER CABLE LLC	6.75% 15 Jun 2039	340,000	395,278
TIME WARNER CABLE LLC	5% 01 Feb 2020	160,000	169,813
TIME WARNER ENTERTAINMEN	8.375% 15 Jul 2033	240,000	314,451
TIME WARNER INC	6.1% 15 Jul 2040	480,000	547,935
TIME WARNER INC	4.7% 15 Jan 2021	190,000	203,087
TIME WARNER INC	4.75% 29 Mar 2021	250,000	267,825
TIME WARNER INC	6.25% 29 Mar 2041	150,000	175,017
TOWD POINT MORTGAGE TRUST	1% 25 Apr 2056	1,650,591	1,637,314
TOWD POINT MORTGAGE TRUST	1% 25 May 2055	4,082,873	4,092,774
TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	710,000	895,286
TSY INFL IX N/B	0.125% 15 Apr 2021	5,731,726	5,764,528
TSY INFL IX N/B	0.125% 15 Jul 2026	7,835,423	7,576,862
TSY INFL IX N/B	1% 15 Feb 2046	1,142,568	1,147,396
TSY INFL IX N/B	0.75% 15 Feb 2045	3,654,304	3,438,485
TSY INFL IX N/B	0.625% 15 Jan 2024	4,402,788	4,480,149
TSY INFL IX N/B	1.375% 15 Feb 2044	4,117,525	4,493,501
TSY INFL IX N/B	0.75% 15 Feb 2042	1,198,109	1,134,276
TYSON FOODS INC	5.15% 15 Aug 2044	190,000	197,006
UBM PLC	5.75% 03 Nov 2020	810,000	851,557
UBS GROUP FUNDING	4.125% 24 Sep 2025	580,000	591,175
UNITED MEXICAN STATES	5.55% 21 Jan 2045	2,060,000	2,106,350
UNITED RENTALS NORTH AM	5.5% 15 Jul 2025	390,000	397,800
UNITED TECHNOLOGIES CORP	4.5% 01 Jun 2042	240,000	256,897
UNITEDHEALTH GROUP INC	3.375% 15 Nov 2021	340,000	352,827
UNITEDHEALTH GROUP INC	6% 15 Feb 2018	840,000	880,749
US 10YR FUT OPTN FEB17C 124.5	EXP 01/27/2017	27,000	15,188
US 10YR FUT OPTN FEB17C 125	EXP 01/27/2017	(52,000)	(18,688)
US 10YR FUT OPTN FEB17C 126	EXP 01/27/2017	(26,000)	(3,656)
US 10YR FUT OPTN FEB17C 126.5	EXP 01/27/2017	(26,000)	(2,438)
US 10YR FUT OPTN FEB17C 127.5	EXP 01/27/2017	(26,000)	(1,219)
US 10YR FUT OPTN MAR17C 126	EXP 02/24/2017	(52,000)	(19,500)
US 10YR FUT OPTN MAR17C 127.5	EXP 02/24/2017	(53,000)	(8,281)
US 10YR NOTE (CBT)MAR17	XCBT 20170322	(19,400,000)	12,062
US 10YR ULTRA FUT MAR17	XCBT 20170322	(3,700,000)	25,641
US 2YR NOTE (CBT) MAR17	XCBT 20170331	600,000	1,313
US 5YR FUTR OPTN FEB17C 117.7	EXP 01/27/2017	(270,000)	(97,031)
US 5YR FUTR OPTN FEB17C 120	EXP 01/27/2017	(158,000)	(2,469)
US 5YR FUTR OPTN MAR17C 117.7	EXP 02/24/2017	(26,000)	(14,422)
US 5YR NOTE (CBT) MAR17	XCBT 20170331	109,500,000	(327,382)
US BOND FUTR OPTN FEB17C 150	EXP 01/27/2017	(30,000)	(60,938)
US BOND FUTR OPTN FEB17C 151	EXP 01/27/2017	(10,000)	(15,000)
US BOND FUTR OPTN FEB17C 152	EXP 01/27/2017	26,000	28,031
US BOND FUTR OPTN FEB17P 143	EXP 01/27/2017	(40,000)	(5,000)
US DOLLAR		2,190,732	2,190,732
US LONG BOND(CBT) MAR17	XCBT 20170322	(11,800,000)	79,748
US TREASURY N/B	2.875% 15 Nov 2046	3,130,000	3,021,918
US TREASURY N/B	1.625% 15 May 2026	390,000	363,675
US TREASURY N/B	2.5% 15 May 2046	7,210,000	6,407,325
US TREASURY N/B	1.125% 30 Jun 2021	38,630,000	37,388,123
US TREASURY N/B	1.25% 31 Jul 2023	3,000,000	2,824,218
US TREASURY N/B	2.25% 15 Aug 2046	120,000	100,898
US TREASURY N/B	1.125% 30 Sep 2021	2,090,000	2,015,951
US TREASURY N/B	1.375% 30 Sep 2023	1,320,000	1,250,029
US TREASURY N/B	3% 15 Nov 2045	29,650,000	29,244,625
US TREASURY N/B	2.5% 15 Feb 2046	5,140,000	4,567,373
US TREASURY N/B	1.5% 28 Feb 2023	1,130,000	1,086,831
US TREASURY N/B	3% 15 May 2045	14,380,000	14,185,640
US TREASURY N/B	2.125% 30 Nov 2023	4,810,000	4,778,057
US TREASURY N/B	2.25% 31 Dec 2023	9,620,000	9,624,512
US TREASURY N/B	2% 15 Feb 2025	7,050,000	6,861,631
US TREASURY N/B	2.875% 15 May 2043	27,960,000	27,006,508

US TREASURY N/B	2.75% 15 Nov 2042	9,780,000	9,237,132
US TREASURY N/B	2.625% 15 Nov 2020	30,000	31,008
US ULTRA BOND CBT MAR17	XCBT 20170322	(11,100,000)	196,164
VALE OVERSEAS LIMITED	6.875% 21 Nov 2036	1,451,000	1,429,235
VERIZON COMMUNICATIONS	4.862% 21 Aug 2046	330,000	334,387
VERIZON COMMUNICATIONS	6.4% 15 Sep 2033	977,000	1,178,764
VERIZON COMMUNICATIONS	4.5% 15 Sep 2020	70,000	74,908
VERIZON COMMUNICATIONS	5.15% 15 Sep 2023	1,090,000	1,205,260
VERIZON COMMUNICATIONS	3.85% 01 Nov 2042	90,000	77,988
VERIZON COMMUNICATIONS	2.45% 01 Nov 2022	100,000	96,591
VIACOM INC	3.875% 01 Apr 2024	130,000	126,168
VIACOM INC	4.25% 01 Sep 2023	120,000	120,095
VIRGIN MEDIA SECURED FIN	5.375% 15 Apr 2021	675,000	698,625
VISA INC	4.3% 14 Dec 2045	710,000	749,415
VISA INC	3.15% 14 Dec 2025	1,240,000	1,245,439
VNO MORTGAGE TRUST	2.995% 15 Nov 2030	220,000	222,028
VOYA FINANCIAL INC	2.9% 15 Feb 2018	100,000	101,239
WACHOVIA CAP TRUST III	1% 29 Mar 2049	3,170,000	3,110,721
WACHOVIA CORP	5.75% 01 Feb 2018	560,000	583,853
WALGREENS BOOTS ALLIANCE	3.45% 01 Jun 2026	580,000	569,329
WASTE MANAGEMENT INC	3.5% 15 May 2024	330,000	340,243
WASTE MANAGEMENT INC	4.6% 01 Mar 2021	190,000	204,948
WASTE MANAGEMENT INC	7.375% 15 May 2029	290,000	378,623
WEA FINANCE LLC/WESTFIEL	3.75% 17 Sep 2024	1,170,000	1,183,020
WELLS FARGO + COMPANY	4.4% 14 Jun 2046	120,000	114,846
WELLS FARGO + COMPANY	3% 23 Oct 2026	860,000	819,061
WELLS FARGO + COMPANY	4.9% 17 Nov 2045	760,000	780,612
WELLS FARGO + COMPANY	4.75% 07 Dec 2046	490,000	497,279
WELLS FARGO + COMPANY	4.3% 22 Jul 2027	1,730,000	1,779,433
WELLS FARGO + COMPANY	4.65% 04 Nov 2044	370,000	364,165
WELLS FARGO + COMPANY	5.606% 15 Jan 2044	800,000	906,433
WELLS FARGO + COMPANY	4.48% 16 Jan 2024	92,000	96,845
WELLS FARGO + COMPANY	5.375% 02 Nov 2043	360,000	397,314
WELLS FARGO + COMPANY	3.45% 13 Feb 2023	530,000	531,907
WELLS FARGO + COMPANY	4.6% 01 Apr 2021	260,000	279,380
WELLS FARGO BANK NA	6% 15 Nov 2017	720,000	747,210
WELLS FARGO CAPITAL X	5.95% 01 Dec 2086	330,000	343,200
WELLS FARGO COMMERCIAL MORTGAG	1% 15 Aug 2049	5,426,019	692,204
WELLS FARGO COMMERCIAL MORTGAG	3.406% 15 May 2048	670,000	670,507
WELLS FARGO COMMERCIAL MORTGAG	3.184% 15 Apr 2050	910,000	909,521
WELLS FARGO COMMERCIAL MORTGAG	3.54% 15 May 2048	2,110,000	2,167,031
WELLS FARGO DEALER FLOORPLAN M	1% 20 Jan 2022	4,920,000	4,932,493
WELLS FARGO MORTGAGE BACKED SE	1% 25 Jun 2035	2,408,529	2,156,285
WESTLAKE CHEMICAL CORP	4.875% 15 May 2023	180,000	186,750
WESTLAKE CHEMICAL CORP	4.625% 15 Feb 2021	340,000	351,900
WESTROCK RKT CO	3.5% 01 Mar 2020	260,000	266,563
WESTROCK RKT CO	4% 01 Mar 2023	270,000	278,810
WF RBS COMMERCIAL MORTGAGE TRU	1% 15 Mar 2044	11,236,063	482,256
WF RBS COMMERCIAL MORTGAGE TRU	1% 15 Mar 2047	8,020,428	461,935
WF RBS COMMERCIAL MORTGAGE TRU	3.311% 15 Mar 2045	600,000	605,671
WILLIAMS COMPANIES INC	7.5% 15 Jan 2031	19,000	21,423
WILLIAMS COS INC	7.75% 15 Jun 2031	535,000	609,900
WILLIAMS COS INC	8.75% 15 Mar 2032	627,000	757,103
WM WRIGLEY JR CO	2.9% 21 Oct 2019	660,000	671,525
WM WRIGLEY JR CO	2.4% 21 Oct 2018	240,000	242,147
WPP FINANCE 2010	5.125% 07 Sep 2042	40,000	40,012
WYETH LLC	5.95% 01 Apr 2037	360,000	453,041
ZF NA CAPITAL	4.5% 29 Apr 2022	200,000	206,250
Currency Contract	USD/BRL		(58,854)
Currency Contract	USD/CNY		21,363
Currency Contract	USD/CNY		217,116
Currency Contract	EUR/USD		(762,444)
Currency Contract	USD/EUR		95,295
Currency Contract	USD/EUR		484,705
Currency Contract	USD/EUR		142,144
Currency Contract	IDR/USD		(86,530)
Currency Contract	USD/JPY		161,362
Currency Contract	USD/JPY		1,279,392
Currency Contract	JPY/USD		2,318
Currency Contract	USD/MXN		92,346
Sub-Total: Fund 5728 4 of 16		Total \$	804,587,657

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Fair value
			(n/a)	
		Shares/ Par Value		
	PRIVEST PRUDENTIAL AST MGMT	7,622.35	\$	246,587,368
	Sub-Total: Fund 5735 5 of 16		Total	\$ 246,587,368
(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Fair value
			(n/a)	
		Shares/ Par Value		
	317U599M1 IRO USD 2Y P 1.65000	FEB17 1.65 PUT	(136,200,000)	\$ (83,147)
	317U676M7 IRO USD 2Y P	MAR17 1.60 PUT	278,300,000	344,791
	317U677M6 IRO USD 30Y P	MAR17 3.01 PUT	(24,900,000)	(116,099)
	90DAY EUR FUTR DEC19	XCME 20191216	(67,000,000)	529,300
	90DAY EUR FUTR JUN18	XCME 20180618	(64,250,000)	250,575
	90DAY EUR FUTR MAR17	XCME 20170313	(65,500,000)	(19,650)
	ABBVIE INC	2.3% 14 May 2021	7,400,000	7,250,416
	ABBVIE INC	2.85% 14 May 2023	2,000,000	1,940,154
	ABN AMRO BANK NV	1.8% 20 Sep 2019	1,700,000	1,675,326
	ACTAVIS FUNDING SCS	1% 12 Mar 2018	2,400,000	2,413,942
	ACTAVIS FUNDING SCS	1.3% 15 Jun 2017	5,547,000	5,543,994
	ACTAVIS FUNDING SCS	1.85% 01 Mar 2017	4,800,000	4,804,670
	ACTAVIS FUNDING SCS	1% 12 Mar 2020	3,900,000	3,974,673
	ACTAVIS INC	1.875% 01 Oct 2017	1,500,000	1,502,867
	ADJUSTABLE RATE MORTGAGE TRUST	1% 25 Jan 2036	103,232	89,646
	AERCAP IRELAND CAP/GLOBA	2.75% 15 May 2017	4,000,000	4,005,000
	AERCAP IRELAND CAP/GLOBA	4.25% 01 Jul 2020	350,000	359,625
	AERCAP IRELAND CAP/GLOBA	4.625% 30 Oct 2020	4,700,000	4,888,000
	ALLY FINANCIAL INC	4.75% 10 Sep 2018	1,363,000	1,403,890
	ALLY FINANCIAL INC	6.25% 01 Dec 2017	1,900,000	1,971,250
	ALLY FINANCIAL INC	3.25% 13 Feb 2018	3,300,000	3,316,500
	ALLY FINANCIAL INC	3.6% 21 May 2018	4,100,000	4,130,750
	ALLY FINANCIAL INC	3.25% 05 Nov 2018	200,000	200,250
	AMERICAN HOME MORTGAGE ASSETS	1% 25 Nov 2046	650,780	336,756
	AMERICAN TOWER CORP	5.05% 01 Sep 2020	500,000	536,559
	AMERICAN TOWER CORP	2.25% 15 Jan 2022	4,000,000	3,831,476
	AMERICAN TOWER CORP	2.8% 01 Jun 2020	5,000,000	5,002,650
	AMGEN INC	1% 22 May 2019	4,965,000	4,995,262
	AMGEN INC	2.25% 19 Aug 2023	1,000,000	940,700
	ANHEUSER BUSCH INBEV FIN	2.65% 01 Feb 2021	4,650,000	4,676,714
	ANHEUSER BUSCH INBEV WOR	3.75% 15 Jan 2022	2,200,000	2,296,307
	ANTHEM INC	1.875% 15 Jan 2018	1,800,000	1,800,792
	ANTHEM INC	2.375% 15 Feb 2017	8,279,000	8,288,215
	AP MOLLER MAERSK A/S	2.875% 28 Sep 2020	2,400,000	2,381,758
	ASCIANO FINANCE LTD	4.625% 23 Sep 2020	285,000	294,864
	AT+T INC	1% 30 Jun 2020	4,900,000	4,926,578
	AUST 10Y BOND FUT MAR17	XSFE 20170315	11,400,000	52,751
	AUST 3YR BOND FUT MAR17	XSFE 20170315	57,300,000	(72,171)
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	584,567	423,285
	AVIATION CAPITAL GROUP	2.875% 17 Sep 2018	110,000	111,375
	BANC OF AMERICA COMMERCIAL MOR	1% 10 Feb 2051	600,956	609,263
	BANC OF AMERICA COMMERCIAL MOR	5.451% 15 Jan 2049	41,357	41,334
	BANC OF AMERICA FUNDING CORPOR	1% 25 May 2035	318,946	325,475
	BANC OF AMERICA FUNDING CORPOR	1% 20 Sep 2034	74,060	73,271
	BANC OF AMERICA LARGE LOAN	1% 17 Feb 2051	2,930,313	2,949,049
	BANC OF AMERICA MERRILL LYNCH	1% 15 Jan 2028	1,200,000	1,201,923
	BANC OF AMERICA MORTGAGE SECUR	1% 25 Mar 2034	1,057,629	1,050,184
	BANC OF AMERICA MORTGAGE SECUR	1% 25 Feb 2034	563,021	538,322
	BANK OF AMERICA CORP	6.875% 25 Apr 2018	300,000	318,873
	BANK OF AMERICA CORP	6.875% 15 Nov 2018	5,000,000	5,436,665
	BANK OF AMERICA CORP	5.65% 01 May 2018	1,600,000	1,676,419
	BANK OF AMERICA CORP	3.875% 22 Mar 2017	5,600,000	5,631,713
	BANK OF AMERICA NA	1% 08 May 2017	5,000,000	5,004,620
	BARCLAYS BANK PLC	6.05% 04 Dec 2017	900,000	929,778
	BARCLAYS BANK PLC	1.765222% 06 Nov 2017	5,600,000	5,600,000
	BARCLAYS PLC	2% 16 Mar 2018	8,000,000	7,983,368
	BAT INTL FINANCE PLC	2.75% 15 Jun 2020	600,000	603,209
	BAYER US FINANCE LLC	1.5% 06 Oct 2017	1,000,000	998,687
	BEAR STEARNS ADJUSTABLE RATE M	1% 25 Aug 2033	84,699	84,309
	BEAR STEARNS ADJUSTABLE RATE M	1% 25 Oct 2034	273,257	255,413
	BEAR STEARNS ADJUSTABLE RATE M	1% 25 Oct 2035	138,862	133,698
	BEAR STEARNS ADJUSTABLE RATE M	1% 25 May 2033	214,398	213,219
	BEAR STEARNS ALT A TRUST	1% 25 Nov 2036	381,273	296,531
	BEAR STEARNS ALT A TRUST	1% 25 Nov 2036	349,850	254,214
	BEAR STEARNS ALT A TRUST	1% 25 Sep 2035	138,846	118,610
	BEAR STEARNS COS LLC	7.25% 01 Feb 2018	4,900,000	5,185,366
	BECTON DICKINSON AND CO	1.8% 15 Dec 2017	2,802,000	2,808,372
	BG ENERGY CAPITAL PLC	4% 15 Oct 2021	3,390,000	3,603,390
	BG ENERGY CAPITAL PLC	1% 30 Nov 2072	2,500,000	2,583,388
	BG ENERGY CAPITAL PLC	4% 09 Dec 2020	300,000	316,617

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		Shares/ Par Value		
	BIAGEN INC	6.875% 01 Mar 2018	935,000	988,790
	BK TOKYO MITSUBISHI UFJ	1.45% 08 Sep 2017	655,000	653,944
	BK TOKYO MITSUBISHI UFJ	2.15% 14 Sep 2018	800,000	800,660
	BK TOKYO MITSUBISHI UFJ	1% 14 Sep 2018	2,800,000	2,812,821
	BLCP HOTEL TRUST	1% 15 Aug 2029	2,400,560	2,397,544
	BMW US CAPITAL LLC	1.5% 11 Apr 2019	4,500,000	4,457,300
	BOARDWALK PIPELINES LLC	5.5% 01 Feb 2017	1,190,000	1,193,170
	BOSTON SCIENTIFIC CORP	2.65% 01 Oct 2018	1,767,000	1,786,379
	BOSTON SCIENTIFIC CORP	3.375% 15 May 2022	7,200,000	7,318,289
	BP CAPITAL MARKETS PLC	2.315% 13 Feb 2020	2,000,000	2,000,282
	BPCE SA	1% 06 Mar 2017	2,500,000	3,091,468
	BRAZILIAN REAL	FOREIGN CURRENCY	3,235	994
	BWPC0DXA1 CDS USD P F 5.00000	5% 20 Dec 2021	(14,400,000)	(15,291,475)
	BWPC0DXA1 CDS USD R V 03MEVENT	1% 20 Dec 2021	14,400,000	14,400,000
	BWU00FLK7 IRS USD P F 2.00000	2% 15 Jun 2021	(147,000,000)	(147,575,318)
	BWU00FLK7 IRS USD R V 03MLIBOR	1% 15 Jun 2021	147,000,000	147,000,000
	CALIFORNIA ST EARTHQUAKE AUTH	2.805% 01 Jul 2019	3,200,000	3,250,720
	CANADIAN DOLLAR	FOREIGN CURRENCY	186	139
	CANADIAN NATL RESOURCES	1.75% 15 Jan 2018	1,095,000	1,092,356
	CAPITAL ONE FINANCIAL CO	6.75% 15 Sep 2017	2,960,000	3,065,731
	CATERPILLAR FINANCIAL SE	5.85% 01 Sep 2017	955,000	982,900
	CCPC CSFB CCFBFCUS1	CCPC CASH COLLATERAL USD	14,000	14,000
	CCPC CSFB CCFBZUS0 COC	CCPC CASH COLLATERAL USD	433,000	433,000
	CCDRXUS9 RBC COC USD	CCDRXUS9 RBC COC USD	398,000	398,000
	CENTRAL NIPPON EXPRESSWY	2.369% 10 Sep 2018	15,550,000	15,571,599
	CENTRAL NIPPON EXPRESSWY	2.293% 23 Apr 2021	1,400,000	1,369,584
	CHARTER COMM OPT LLC/CAP	4.464% 23 Jul 2022	5,000,000	5,225,155
	CHASE ISSUANCE TRUST	1% 17 May 2021	5,000,000	5,015,623
	CHEVRON CORP	2.1% 16 May 2021	5,000,000	4,957,130
	CHEVRON CORP	1% 15 Nov 2021	2,825,000	2,823,870
	CIMAREX ENERGY CO	5.875% 01 May 2022	2,600,000	2,702,651
	CIT GROUP INC	3.875% 19 Feb 2019	300,000	306,375
	CIT GROUP INC	5.5% 15 Feb 2019	400,000	422,000
	CIT GROUP INC	5.25% 15 Mar 2018	3,500,000	3,626,875
	CIT GROUP INC	4.25% 15 Aug 2017	6,250,000	6,335,938
	CITIGROUP INC	2.7% 30 Mar 2021	6,300,000	6,285,586
	CITIGROUP INC	1% 02 Aug 2021	2,000,000	2,021,428
	CITIGROUP INC	1% 26 Oct 2020	6,000,000	6,075,618
	CITIGROUP MORTGAGE LOAN TRUST	1% 25 Oct 2035	316,918	315,565
	CITIGROUP MORTGAGE LOAN TRUST	1% 25 Sep 2035	67,377	69,234
	CNOOC FINANCE 2013 LTD	1.75% 09 May 2018	900,000	895,276
	CNOOC FINANCE 2014 ULC	1.625% 30 Apr 2017	5,000,000	4,995,300
	COMM MORTGAGE TRUST	1.906% 10 Jan 2046	5,700,000	5,719,199
	COMM MORTGAGE TRUST	3.373% 10 Oct 2048	4,500,000	4,623,780
	CONOCOPHILLIPS	5.75% 01 Feb 2019	2,500,000	2,685,915
	CONOCOPHILLIPS COMPANY	1.05% 15 Dec 2017	400,000	397,954
	CONOCOPHILLIPS COMPANY	1% 15 May 2022	6,000,000	5,938,380
	CONOCOPHILLIPS COMPANY	1.5% 15 May 2018	1,250,000	1,245,781
	COUNTRYWIDE ALTERNATIVE LOAN T	6% 25 Feb 2037	160,491	110,987
	COUNTRYWIDE ALTERNATIVE LOAN T	6.25% 25 Dec 2033	81,692	83,514
	COUNTRYWIDE ALTERNATIVE LOAN T	6.25% 25 Nov 2036	139,899	122,387
	COUNTRYWIDE ALTERNATIVE LOAN T	6% 25 Jan 2037	404,565	334,325
	COUNTRYWIDE ALTERNATIVE LOAN T	1% 25 Nov 2035	321,849	268,705
	COUNTRYWIDE HOME LOANS	1% 25 Jun 2035	258,900	229,099
	COUNTRYWIDE HOME LOANS	1% 25 Jul 2034	278,507	277,900
	COUNTRYWIDE HOME LOANS	1% 19 Jun 2031	8,873	8,047
	COUNTRYWIDE HOME LOANS	1% 25 Jan 2034	337,762	331,359
	COUNTRYWIDE HOME LOANS	6% 25 Mar 2035	399,916	387,822
	CREDIT SUISSE NEW YORK	1.7% 27 Apr 2018	14,300,000	14,268,483
	CREDIT SUISSE NY	1.64067% 12 Sep 2017	5,000,000	5,000,000
	CREDIT SUISSE NY	1.4% 03 May 2017	4,600,000	4,600,000
	CROWN CASTLE TOWERS LLC	4.883% 15 Aug 2040	200,000	212,974
	D.R. HORTON INC	3.75% 01 Mar 2019	2,000,000	2,040,000
	D.R. HORTON INC	4% 15 Feb 2020	3,800,000	3,904,500
	DAIMLER FINANCE NA LLC	1.65% 02 Mar 2018	600,000	599,219
	DAIMLER FINANCE NA LLC	1% 30 Oct 2019	3,000,000	3,007,212
	DAIMLER FINANCE NA LLC	1% 05 Jul 2019	6,300,000	6,334,404
	DBUBS MORTGAGE TRUST	4.537% 10 Jul 2044	630,000	678,846
	DBUBS MORTGAGE TRUST	4.551% 10 Aug 2044	2,500,000	2,700,568
	DELPHI AUTOMOTIVE PLC	3.15% 19 Nov 2020	5,000,000	5,080,055
	DENVER CITY CNTY CO ARPT REV	1% 15 Nov 2031	3,080,000	3,081,047
	DEUTSCHE ALT A SECURITIES INC	5.5% 25 Dec 2035	289,871	241,593
	DEUTSCHE ALT A SECURITIES INC	1% 25 Jul 2036	239,319	197,307
	DIAMOND 1 FIN/DIAMOND 2	4.42% 15 Jun 2021	5,700,000	5,898,047
	DISH DBS CORP	4.625% 15 Jul 2017	1,000,000	1,011,250
	DOMINION GAS HLDGS LLC	2.5% 15 Dec 2019	1,000,000	1,010,997
	DOMINION RESOURCES INC	1.25% 15 Mar 2017	1,000,000	1,000,073
	DUQUESNE LIGHT HOLDINGS	6.4% 15 Sep 2020	500,000	557,894
	E.ON INTL FINANCE BV	5.8% 30 Apr 2018	2,600,000	2,721,394

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			Shares/ Par Value	
	ECOLAB INC	1.55% 12 Jan 2018	1,625,000	1,626,841
	EKSPORTFINANS ASA	5.5% 26 Jun 2017	1,900,000	1,926,885
	ELECTRICITE DE FRANCE SA	1.51% 09 Jan 2017	1,800,000	1,799,396
	ENBRIDGE INC	1% 02 Jun 2017	2,000,000	2,000,186
	ENERGY FUTURE INTERMEDIATE HL	1% 30 Jun 2017	400,000	402,300
	ENERGY TRANSFER PARTNERS	9.7% 15 Mar 2019	2,000,000	2,295,566
	ENTERPRISE PRODUCTS OPER	1.65% 07 May 2018	1,000,000	997,191
	ERSTE ABWICKLUNGSANSTALT	1.125% 12 Feb 2018	6,000,000	5,968,410
	EURO CURRENCY	FOREIGN CURRENCY	7,076	7,463
	EXELON CORP	2.45% 15 Apr 2021	1,300,000	1,284,377
	EXXON MOBIL CORPORATION	1% 06 Mar 2022	3,700,000	3,673,845
	FANNIE MAE	1% 25 Feb 2037	458,314	91,614
	FANNIE MAE	1% 25 Mar 2037	866,133	141,343
	FANNIE MAE	1% 25 Apr 2037	5,066,877	752,693
	FANNIE MAE	1% 25 Mar 2037	1,435,263	253,938
	FANNIE MAE	3% 25 Oct 2040	5,309,665	5,415,324
	FANNIE MAE	1% 25 Nov 2039	676,290	104,360
	FANNIE MAE	1% 25 Nov 2040	10,663	12,435
	FANNIE MAE	1% 25 Jun 2041	2,797,319	2,806,810
	FANNIEMAE ACES	1.785% 25 Jun 2019	3,000,000	3,006,909
	FED HOME LN DISCOUNT NT	0.01% 18 Jan 2017	1,200,000	1,199,717
	FIDELITY NATIONAL INFORM	3.625% 15 Oct 2020	571,000	591,138
	FIRST HORIZON ALTERNATIVE MORT	6.25% 25 Aug 2037	164,618	129,325
	FNMA POOL AL7090	1% 01 Oct 2037	11,030,466	11,660,393
	FORD MOTOR CREDIT CO LLC	1% 12 Mar 2019	1,400,000	1,402,048
	FORD MOTOR CREDIT CO LLC	1% 08 Sep 2017	15,800,000	15,804,424
	FORD MOTOR CREDIT CO LLC	2.145% 09 Jan 2018	1,085,000	1,086,571
	FREDDIE MAC	1% 15 Sep 2036	793,034	135,049
	FREDDIE MAC	1% 15 Feb 2041	46,326	62,955
	FREDDIE MAC	2% 15 May 2026	1,730,704	1,728,295
	GE COMMERCIAL MORTGAGE CORPORA	5.543% 10 Dec 2049	2,039,633	2,042,375
	GENERAL MOTORS CO	3.5% 02 Oct 2018	400,000	407,960
	GENERAL MOTORS FINL CO	4.75% 15 Aug 2017	2,600,000	2,649,317
	GENERAL MOTORS FINL CO	3.25% 15 May 2018	1,750,000	1,772,929
	GENERAL MOTORS FINL CO	3% 25 Sep 2017	3,200,000	3,230,051
	GENERAL MOTORS FINL CO	1% 10 Apr 2018	5,500,000	5,532,802
	GENERAL MOTORS FINL CO	1% 15 Jan 2020	7,700,000	7,781,189
	GEORGIA PACIFIC LLC	5.4% 01 Nov 2020	2,150,000	2,363,665
	GILEAD SCIENCES INC	2.55% 01 Sep 2020	5,500,000	5,557,965
	GILEAD SCIENCES INC	3.25% 01 Sep 2022	700,000	714,509
	GLENCORE FINANCE CANADA	3.6% 15 Jan 2017	700,000	700,319
	GOLDMAN SACHS BANK USA COC	SWAP CASH COLLATERAL USD	90,000	90,000
	GOLDMAN SACHS GROUP INC	1% 15 Nov 2018	1,125,000	1,135,694
	GOLDMAN SACHS GROUP INC	1% 29 Nov 2023	900,000	927,906
	GOLDMAN SACHS GROUP INC	1% 23 Apr 2020	6,900,000	6,965,936
	GOLDMAN SACHS GROUP INC	1% 15 Sep 2020	10,000,000	10,093,220
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2066	2,493,885	2,479,750
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2066	10,008,495	9,961,690
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2066	2,685,047	2,672,685
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Nov 2065	7,925,160	7,838,991
	GS MORTGAGE SECURITIES TRUST	1% 10 Aug 2045	4,894,489	4,924,966
	GS MORTGAGE SECURITIES TRUST	2.905% 10 Nov 2049	5,800,000	5,916,436
	GS MORTGAGE SECURITIES TRUST	3.467% 10 Jun 2047	5,138,000	5,343,116
	HALLIBURTON CO	5.9% 15 Sep 2018	400,000	425,710
	HARBORVIEW MORTGAGE LOAN TRUST	1% 19 Sep 2046	226,841	162,938
	HEATHROW FUNDING LTD	4.875% 15 Jul 2023	4,650,000	4,950,878
	HP ENTERPRISE CO	2.45% 05 Oct 2017	9,250,000	9,301,430
	HP ENTERPRISE CO	2.85% 05 Oct 2018	2,250,000	2,271,760
	HSBC HOLDINGS PLC	3.6% 25 May 2023	1,700,000	1,709,857
	HSBC HOLDINGS PLC	1% 08 Mar 2021	1,700,000	1,778,231
	HSBC USA INC	1% 13 Nov 2019	1,500,000	1,495,077
	HSI ASSET SECURITIZATION CORPO	1% 25 Oct 2036	26,391	14,277
	HUMANA INC	2.625% 01 Oct 2019	2,000,000	2,016,036
	HUTCH WHAMPOA INT 14 LTD	1.625% 31 Oct 2017	400,000	399,070
	HYUNDAI CAPITAL AMERICA	1.45% 06 Feb 2017	7,000,000	7,001,190
	IBERDROLA FIN IRELAND	5% 11 Sep 2019	2,540,000	2,711,049
	IMPERIAL BRANDS FIN PLC	2.05% 11 Feb 2018	1,100,000	1,101,021
	IMPERIAL BRANDS FIN PLC	2.05% 11 Feb 2018	4,000,000	4,003,712
	IMPERIAL BRANDS FIN PLC	2.95% 21 Jul 2020	2,200,000	2,213,460
	INDUSTRIAL BANK OF KOREA	2.375% 17 Jul 2017	1,000,000	1,002,811
	INTESA SANPAOLO SPA	2.375% 13 Jan 2017	4,400,000	4,400,607
	INTESA SANPAOLO SPA	3.875% 16 Jan 2018	2,000,000	2,026,584
	INTL LEASE FINANCE CORP	8.25% 15 Dec 2020	500,000	582,500
	INTL LEASE FINANCE CORP	6.25% 15 May 2019	2,100,000	2,257,500
	INTL LEASE FINANCE CORP	5.875% 01 Apr 2019	2,100,000	2,230,158
	JAPAN FIN ORG MUNICIPAL	2.5% 12 Sep 2018	5,900,000	5,965,437
	JAPAN FIN ORG MUNICIPAL	1% 22 May 2017	5,000,000	5,004,160
	JAPAN TREASURY DISC BILL	0.01% 10 Jan 2017	2,000,000,000	17,147,426
	JAPAN TREASURY DISC BILL	0.01% 06 Feb 2017	2,100,000,000	18,009,298

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		Shares/ Par Value		
	JAPANESE YEN	FOREIGN CURRENCY	353,553	3,031
	JP MORGAN CHASE COMMERCIAL MOR	5.42% 15 Jan 2049	2,318,361	2,318,963
	JP MORGAN CHASE COMMERCIAL MOR	3.483% 15 Jun 2045	930,000	973,398
	JP MORGAN MORTGAGE TRUST	1% 25 Jul 2035	674,501	614,200
*	JPMORGAN CHASE + CO	1% 29 Oct 2020	14,000,000	14,253,414
	JPN BANK FOR INT L COOP	1.75% 31 Jul 2018	7,510,000	7,513,117
	KEB HANA BANK	3.5% 25 Oct 2017	2,525,000	2,557,365
	KINDER MORGAN ENER PART	3.45% 15 Feb 2023	1,200,000	1,190,350
	KINDER MORGAN ENER PART	6% 01 Feb 2017	2,235,000	2,241,770
	KINDER MORGAN ENER PART	5.8% 01 Mar 2021	500,000	547,944
	KINDER MORGAN FIN CO LLC	6% 15 Jan 2018	5,500,000	5,726,595
	KINDER MORGAN INC/DELAWARE	7.25% 01 Jun 2018	7,400,000	7,885,943
	KLA TENCOR CORP	3.375% 01 Nov 2019	500,000	511,880
	KOOKMIN BANK	1% 27 Jan 2017	2,500,000	2,500,635
	KOREA DEVELOPMENT BANK	1% 22 Jan 2017	9,000,000	8,999,496
	KOREA DEVELOPMENT BANK	3.875% 04 May 2017	1,200,000	1,208,580
	KOREA EAST WEST POWER CO	2.625% 27 Nov 2018	1,700,000	1,717,729
	KOREA GAS CORP	2.25% 25 Jul 2017	2,000,000	2,004,994
	KOREA HOUSING FINANCE CO	2% 11 Oct 2021	9,400,000	8,999,015
	KOREA LAND + HOUSING COR	1.875% 02 Aug 2017	1,000,000	999,044
	KOREA NATIONAL OIL CORP	3.125% 03 Apr 2017	2,000,000	2,007,534
	KOREA NATIONAL OIL CORP	3.125% 03 Apr 2017	1,000,000	1,003,767
	KOREA SOUTH EAST POWER	3.625% 29 Jan 2017	1,300,000	1,301,855
	KOREA WESTERN POWER CO	3.125% 10 May 2017	7,900,000	7,930,676
	KRAFT HEINZ FOODS CO	2% 02 Jul 2018	3,900,000	3,900,878
	KT CORP	1.75% 22 Apr 2017	2,000,000	1,999,496
	KT CORP	2.625% 22 Apr 2019	3,090,000	3,127,052
	LB COMMERCIAL CONDUIT MORTGAGE	1% 15 Jul 2044	3,548,738	3,587,583
	LBI POST DISTRIBUTION CLAIM	0.01% 31 Dec 2060	745,897	294,629
	LBI POST DISTRIBUTION CLAIM	0.01% 31 Dec 2060	(637,501)	(251,813)
	LEASEPLAN CORPORATION NV	2.5% 16 May 2018	5,207,000	5,214,571
	LEASEPLAN CORPORATION NV	3% 23 Oct 2017	1,715,000	1,727,300
	LEASEPLAN CORPORATION NV	2.875% 22 Jan 2019	400,000	399,874
	LEHMAN BROTHERS HOLDINGS	1% 23 Jan 2009	5,300,000	291,500
	LONG BEACH MORTGAGE LOAN TRUST	1% 25 Oct 2034	3,092	2,889
	LSI OPEN POSITION NET ASSET	0.01% 31 Dec 2060	102,460	7,428
	MACQUARIE BANK LTD	1.6% 27 Oct 2017	400,000	399,974
	MACQUARIE GROUP LTD	4.875% 10 Aug 2017	4,892,000	4,977,943
	MACQUARIE GROUP LTD	3% 03 Dec 2018	9,000,000	9,133,974
	MARRIOTT INTERNATIONAL	3.125% 15 Oct 2021	300,000	303,311
	MASSACHUSETTS EDUCATIONAL FINA	1% 25 Apr 2038	612,061	605,910
	MASTR ALTERNATIVE LOANS TRUST	1% 25 Mar 2036	325,258	61,136
	MCKESSON CORP	1.292% 10 Mar 2017	1,270,000	1,270,306
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	38,291,480	1,858,674
	MGM RESORTS INTL	8.625% 01 Feb 2019	2,500,000	2,809,375
	MINERA Y METALURGICA DEL	2.875% 07 May 2019	2,000,000	2,032,040
	MITSUBISHI UFJ FIN GRP	1% 01 Mar 2021	5,000,000	5,173,675
	MITSUBISHI UFJ TR + BANK	1.6% 16 Oct 2017	2,225,000	2,223,131
	MITSUBISHITST+BNK CC	1.57028% 19 Sep 2017	300,000	300,000
	MIZUHO BANK LTD	1.55% 17 Oct 2017	1,600,000	1,598,582
	MIZUHO BANK LTD	1.55% 17 Oct 2017	1,700,000	1,698,494
	MIZUHO BANK LTD	1.7% 25 Sep 2017	6,800,000	6,800,401
	MIZUHO BANK LTD	1.65306% 12 Dec 2017	6,000,000	6,000,000
	MORGAN STANLEY	1% 23 Jul 2019	10,000,000	10,042,690
	MORGAN STANLEY	1.875% 05 Jan 2018	3,570,000	3,575,319
	MORGAN STANLEY CAPITAL I TRUST	5.809% 12 Dec 2049	1,291,495	1,310,497
	MORGAN STANLEY CAPITAL I TRUST	3.35% 13 Jul 2029	5,000,000	5,167,779
	MORGAN STANLEY CAPITAL INC	1% 25 Jul 2037	55,293	55,143
	MORGAN STANLEY MORTGAGE LOAN T	1% 25 Apr 2037	104,472	75,448
	MORGAN STANLEY MORTGAGE LOAN T	1% 25 Jul 2047	162,155	128,927
	MORGAN STANLEY REREMIC TRUST	1% 12 Aug 2045	1,751,230	1,755,457
	MOTOROLA SOLUTIONS INC	3.5% 01 Sep 2021	1,100,000	1,108,924
*	NATIXIS NY	1.54656% 25 Sep 2017	3,000,000	3,000,000
	NAVIENT CORP	5.5% 15 Jan 2019	2,700,000	2,801,250
	NAVIENT CORP	4.625% 25 Sep 2017	6,200,000	6,300,750
	NAVIENT STUDENT LOAN TRUST	1% 25 Mar 2066	691,616	698,667
	NAVIENT STUDENT LOAN TRUST	1% 25 Jun 2065	489,167	496,339
	NISSAN MOTOR ACCEPTANCE	2% 08 Mar 2019	4,800,000	4,789,411
	ORIX CORP	3.75% 09 Mar 2017	8,800,000	8,830,263
	PENNSYLVANIA ELECTRIC CO	5.2% 01 Apr 2020	1,300,000	1,392,161
	PENSKE TRUCK LEASING/PTL	4.875% 11 Jul 2022	225,000	241,450
	PETROLEOS MEXICANOS	3.5% 18 Jul 2018	3,000,000	3,027,000
	PETROLEOS MEXICANOS	5.75% 01 Mar 2018	3,000,000	3,102,750
	PIONEER NATURAL RESOURCE	6.875% 01 May 2018	1,300,000	1,380,122
	PLAINS ALL AMER PIPELINE	2.6% 15 Dec 2019	1,900,000	1,901,989
	PLAINS ALL AMER PIPELINE	6.5% 01 May 2018	3,600,000	3,804,372
	POUND STERLING	FOREIGN CURRENCY	8,021	9,911
	PROTECTIVE LIFE GLOBAL	1.722% 15 Apr 2019	2,200,000	2,182,398
	PSEG POWER LLC	3% 15 Jun 2021	5,200,000	5,215,974

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	QBE INSURANCE GROUP LTD	2.4% 01 May 2018	2,000,000	2,002,188
	QNB FINANCE LTD	2.125% 14 Feb 2018	1,000,000	997,604
	QUALCOMM INC	3% 20 May 2022	7,300,000	7,396,988
	REGENCY ENERGY PART/FINA	5.75% 01 Sep 2020	2,000,000	2,162,662
	RELIANCE STAND LIFE II	2.15% 15 Oct 2018	1,600,000	1,607,949
	REPO BANK AMERICA	0.5% 03 Jan 2017	5,700,000	5,700,000
	RESIDENTIAL ACCREDIT LOANS, IN	6% 25 Jun 2036	698,057	584,893
	RESIDENTIAL ACCREDIT LOANS, IN	1% 25 Jun 2046	572,584	243,418
	RESIDENTIAL ASSET SECURITIZATI	1% 25 Jan 2046	588,187	272,333
	REYNOLDS AMERICAN INC	3.25% 12 Jun 2020	2,207,000	2,261,433
	REYNOLDS AMERICAN INC	2.3% 12 Jun 2018	2,000,000	2,012,678
	ROYAL BK OF SCOTLAND PLC	1% 16 Mar 2022	1,500,000	1,523,190
	ROYAL BK OF SCOTLAND PLC	1% 16 Mar 2022	5,900,000	6,344,150
	ROYAL BK OF SCOTLAND PLC	1% 19 Mar 2022	1,200,000	886,694
	S+P GLOBAL INC	3.3% 14 Aug 2020	2,500,000	2,548,970
	SANTANDER BANK NA	1% 12 Jan 2018	2,500,000	2,501,563
	SANTANDER BANK NA	2% 12 Jan 2018	4,000,000	3,998,328
	SANTANDER UK GROUP HLDGS	2.875% 05 Aug 2021	6,300,000	6,160,487
	SANTANDER UK PLC	2.35% 10 Sep 2019	5,300,000	5,303,344
	SANTANDER UK PLC	3.05% 23 Aug 2018	300,000	304,736
	SCRIPPS NETWORKS INTERAC	3.5% 15 Jun 2022	3,400,000	3,435,924
	SECURITIZED ASSET BACKED RECEI	1% 25 Oct 2035	2,548,257	2,496,486
	SHELL INTERNATIONAL FIN	1% 11 May 2020	5,000,000	5,003,225
	SHELL INTERNATIONAL FIN	2.25% 10 Nov 2020	300,000	299,582
	SHIRE ACQ INV IRELAND DA	2.4% 23 Sep 2021	3,900,000	3,767,349
	SHIRE ACQ INV IRELAND DA	2.875% 23 Sep 2023	3,200,000	3,041,430
	SIEMENS FINANCIERINGSMAT	2.9% 27 May 2022	4,100,000	4,130,775
	SINOPEC GRP OVERSEA 2012	2.75% 17 May 2017	2,500,000	2,507,983
	SINOPEC GRP OVERSEA 2014	1.75% 10 Apr 2017	7,050,000	7,047,688
	SINOPEC GRP OVERSEA 2014	1% 10 Apr 2017	1,000,000	1,000,430
	SK TELECOM CO LTD	2.125% 01 May 2018	1,428,000	1,427,844
	SL GREEN REALTY CORP	5% 15 Aug 2018	3,100,000	3,228,607
	SLC STUDENT LOAN TRUST	1% 15 Jun 2021	5,600,000	5,448,682
	SLM STUDENT LOAN TRUST	1% 25 Apr 2023	3,178,026	3,182,135
	SLM STUDENT LOAN TRUST	1% 25 Jan 2022	2,804,601	2,699,205
	SMALL BUSINESS ADMINISTRATION	5.725% 10 Sep 2018	36,439	37,600
	SMB PRIVATE EDUCATION LOAN TRU	1% 17 Jul 2023	386,955	387,255
	SMBC AVIATION CAPITAL FI	2.65% 15 Jul 2021	2,800,000	2,695,470
	SMBC AVIATION CAPITAL FI	2.65% 15 Jul 2021	5,083,000	4,893,241
	SPRINGLEAF FINANCE CORP	5.25% 15 Dec 2019	1,000,000	1,007,500
	SPRINGLEAF FINANCE CORP	8.25% 15 Dec 2020	750,000	815,625
	SPRINT COMMUNICATIONS	9.125% 01 Mar 2017	5,000,000	5,056,250
	STRUCTURED ASSET MORTGAGE INVE	1% 25 Apr 2036	562,647	450,733
	STRUCTURED ASSET MORTGAGE INVE	1% 25 May 2036	1,216,390	937,340
	SUMITOMO MITSUI BANKING	1% 23 Jul 2018	2,000,000	2,006,890
	SUMITOMO MITSUI BANKING	1.75% 16 Jan 2018	375,000	374,732
	SUNCORP METWAY LTD	2.1% 03 May 2019	2,700,000	2,682,482
	SUNTORY HOLDINGS LTD	1.65% 29 Sep 2017	1,500,000	1,500,608
	SVENSKA HANDELSBANKEN AB	2.875% 04 Apr 2017	2,046,000	2,055,569
	SWAP BNP PARIBAS BOC	SWAP CASH COLLATERAL USD	(3,000,000)	(3,000,000)
	SWAP CITIBANK BOC	SWAP CASH COLLATERAL USD	(2,500,000)	(2,500,000)
	SWAP HSBC BOC	SWAP CASH COLLATERAL USD	(260,000)	(260,000)
	SWPC0AGA6 CDS USD P V 03MEVENT	1% 20 Sep 2020	(4,200,000)	(4,200,000)
	SWPC0AGA6 CDS USD R F 1.00000	1% 20 Sep 2020	4,200,000	4,172,675
	SWPC0DD54 CDS EUR P V 03MEVENT	1% 20 Jun 2017	(2,700,000)	(2,847,825)
	SWPC0DD54 CDS EUR R F 1.00000	1% 20 Jun 2017	2,700,000	2,857,461
	SWU00JQ24 IRS MXN P V 01MTIII	1% 06 Sep 2021	(445,800,000)	(21,639,201)
	SWU00JQ24 IRS MXN R F 5.79750	5.797% 06 Sep 2021	445,800,000	20,067,365
	SWU00KMY5 IRS USD P V 03MLIBOR	1% 28 Dec 2018	(136,100,000)	(136,100,000)
	SWU00KMY5 IRS USD R F 1.35000	1.35% 28 Dec 2018	136,100,000	135,826,696
	SYMANTEC CORP	2.75% 15 Jun 2017	2,225,000	2,232,623
	SYNCHRONY FINANCIAL	1.875% 15 Aug 2017	2,670,000	2,672,155
	SYNCHRONY FINANCIAL	1% 09 Nov 2017	6,700,000	6,743,872
	SYNCHRONY FINANCIAL	1% 03 Feb 2020	2,075,000	2,051,519
	TELECOM ITALIA CAPITAL	6.999% 04 Jun 2018	800,000	852,000
	TELEFONICA EMISIONES SAU	3.192% 27 Apr 2018	600,000	608,629
	TELEFONICA EMISIONES SAU	6.221% 03 Jul 2017	5,564,000	5,688,867
	TELSTRA CORP LTD	3.125% 07 Apr 2025	3,700,000	3,654,901
	TIME WARNER CABLE LLC	5.85% 01 May 2017	5,885,000	5,968,514
	TIME WARNER CABLE LLC	6.75% 01 Jul 2018	3,500,000	3,736,670
	TOYOTA MOTOR CREDIT CORP	1.45% 12 Jan 2018	1,260,000	1,260,365
	TRANSALTA CORP	1.9% 03 Jun 2017	1,880,000	1,870,600
	TSY INFL IX N/B	0.125% 15 Apr 2020	31,275,357	31,600,308
	UBS AG STAMFORD CT	1% 14 Aug 2019	8,250,000	8,272,721
	UBS AG STAMFORD CT	1% 26 Mar 2018	5,600,000	5,618,626
	UBS BARCLAYS COMMERCIAL MORTGA	3.525% 10 May 2063	7,000,000	7,324,293
	UBS GROUP FUNDING	2.95% 24 Sep 2020	200,000	200,088
	US 2YR NOTE (CBT) MAR17	XCBT 20170331	330,600,000	6,650
	US 5YR NOTE (CBT) MAR17	XCBT 20170331	60,000,000	(261,913)

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	US DOLLAR		2,324,672	2,324,672
	VEREIT OPERATING PARTNER	3% 06 Feb 2019	1,507,000	1,503,233
	VOLKSWAGEN GROUP AMERICA	1.25% 23 May 2017	500,000	499,190
	VOLKSWAGEN INTL FIN NV	2.375% 22 Mar 2017	1,075,000	1,077,419
	WALGREENS BOOTS ALLIANCE	1.75% 17 Nov 2017	4,275,000	4,285,666
	WAMU MORTGAGE PASS THROUGH CER	1% 25 Aug 2046	720,461	659,112
	WAMU MORTGAGE PASS THROUGH CER	1% 25 Aug 2046	911,052	775,732
	WAMU MORTGAGE PASS THROUGH CER	1% 25 Sep 2033	194,629	190,315
	WAMU MORTGAGE PASS THROUGH CER	1% 25 Jun 2044	1,150,515	1,069,626
	WAMU MORTGAGE PASS THROUGH CER	1% 25 Jul 2047	371,929	319,085
	WEA FINANCE LLC/WESTFIEL	2.7% 17 Sep 2019	4,390,000	4,440,252
	WELLS FARGO + COMPANY	1% 22 Apr 2019	5,800,000	5,788,615
	WELLS FARGO MORTGAGE BACKED SE	1% 25 Dec 2033	188,479	186,812
	WELLS FARGO MORTGAGE BACKED SE	1% 25 Feb 2034	753,535	764,637
	WELLS FARGO MORTGAGE BACKED SE	1% 25 Dec 2033	134,164	134,131
	WELLS FARGO MORTGAGE BACKED SE	1% 25 Mar 2036	294,531	293,824
	WESFARMERS LTD	1.874% 20 Mar 2018	500,000	499,423
	WILLIAMS PARTNERS LP/WIL	7.25% 01 Feb 2017	5,400,000	5,421,092
	WOODSIDE FINANCE LTD	8.75% 01 Mar 2019	750,000	844,895
	WOODSIDE FINANCE LTD	4.6% 10 May 2021	3,300,000	3,469,567
	WOODSIDE FINANCE LTD	3.65% 05 Mar 2025	1,100,000	1,074,572
	ZF NA CAPITAL	4% 29 Apr 2020	5,500,000	5,720,000
	ZIMMER HLDGS INC	1.45% 01 Apr 2017	1,990,000	1,990,480
	Currency Contract	AUD/USD		70,236
	Currency Contract	AUD/USD		(161,788)
	Currency Contract	DKK/USD		(35,155)
	Currency Contract	EUR/USD		249,410
	Currency Contract	EUR/USD		40,362
	Currency Contract	MXN/USD		1,174
	Currency Contract	USD/AUD		336,708
	Currency Contract	USD/AUD		212,929
	Currency Contract	USD/AUD		(69,667)
	Currency Contract	USD/CAD		105,909
	Currency Contract	USD/EUR		95,952
	Currency Contract	USD/EUR		(21,312)
	Currency Contract	USD/EUR		(248,709)
	Currency Contract	USD/GBP		66,356
	Currency Contract	USD/JPY		2,661,337
	Currency Contract	USD/JPY		2,124,431
	Currency Contract	USD/MXN		(24,894)
	Currency Contract	USD/MXN		(1,718)
	Sub-Total: Fund 5736 6 of 16		Total	\$ 1,083,476,247

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	3175A0410 OTC ECAL FN 3.0 2 4	FEB17 99.453125 CALL	(2,000,000)	\$ (6,406)
	3175B4296 OTC ECAL FN 3.0 1 4	JAN17 101.5078125 CALL	(7,000,000)	(191)
	3175B5053 OTC ECAL FN 3.0 2 47	FEB17 98.90625 CALL	(2,000,000)	(6,953)
	3175B5061 OTC ECAL FN 3.0 2 47	FEB17 99.8828125 CALL	(1,000,000)	(3,047)
	3175C7496 OTC ECAL FN 3.5 1	JAN17 103.7578125 CALL	(2,500,000)	(535)
	3175C7553 OTC ECAL FN 3.0 1 4	JAN17 101.3125 CALL	(2,000,000)	(111)
	3175C7959 OTC ECAL FN 3.5 1 4	JAN17 103.7578125 CALL	(5,000,000)	(1,069)
	3175C9062 OTC ECAL FN 3.0 2 47	FEB17 98.9296875 CALL	(1,500,000)	(14,299)
	3175C9138 OTC ECAL FN 3.5 1 47	JAN17 101.96875 CALL	(6,000,000)	(42,310)
	3175C9146 OTC ECAL FN 3.5 1 47	JAN17 101.875 CALL	(1,500,000)	(11,647)
	3175C9427 OTC ECAL FN 3.5 1 4	JAN17 103.4140625 CALL	(2,000,000)	(1,166)
	3175C9435 OTC ECAL FN 3.5 1 4	JAN17 103.421875 CALL	(2,500,000)	(1,428)
	3175C9757 OTC EPUT FN 3.5 1 4	JAN17 101.578125 PUT	(2,500,000)	(2,042)
	3175C9799 OTC ECAL FN 3.5 1 4	JAN17 103.15625 CALL	(8,000,000)	(8,704)
	3175RWFF9 OTC ECAL FN 3.5 1 4	JAN17 103 CALL	(5,500,000)	(8,344)
	BANC OF AMERICA COMMERCIAL MOR	1% 10 Apr 2049	54,268	54,227
	BANC OF AMERICA COMMERCIAL MOR	1% 10 Jun 2049	178,912	179,916
	BANC OF AMERICA MERRILL LYNCH	1% 15 Jan 2028	400,000	400,641
	BARCLAYS CAP INC/	TBA CASH COLL COC	280,000	280,000
	BEAR STEARNS ADJUSTABLE RATE M	1% 25 Feb 2035	654,630	592,592
	BEAR STEARNS ADJUSTABLE RATE M	1% 25 Jul 2033	709,743	684,742
	BEAR STEARNS COMMERCIAL MORTGA	5.331% 11 Feb 2044	782,651	783,087
	BEAR STEARNS COMMERCIAL MORTGA	5.317% 11 Feb 2044	604,273	604,997
	BNP PARIBUS TBA CASH COC	CLIENT CASH COLLATERAL CCBPGTU	1,700,000	1,700,000
	BWU00D8Q4 IRS USD P F 1.75000	1.75% 16 Dec 2018	(13,700,000)	(13,781,367)
	BWU00D8Q4 IRS USD R V 03MLIBOR	1% 16 Dec 2018	13,700,000	13,700,000
	BWU00IN14 IRS USD P F 2.25000	2.25% 21 Dec 2046	(7,500,000)	(6,897,199)
	BWU00IN14 IRS USD R V 03MLIBOR	1% 21 Dec 2046	7,500,000	7,500,000
	CCWFSTUS6 WELLS FARGO COC USD	CCWFSTUS6 FORWARD COC USD	10,000	10,000
	CITIGROUP COMMERCIAL MORTGAGE	3.431% 10 Jun 2048	3,500,000	3,594,525

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	CITIGROUP COMMERCIAL MORTGAGE	3.522% 10 Sep 2058	500,000	515,935
	CITIGROUP MORTGAGE LOAN TRUST	1% 25 Nov 2036	1,634,248	1,375,132
	CITIGROUP SAL CASH COLL(CLIENT	CITIGROUP SAL CASH COLL(CLIENT	20,000	20,000
	COBALT CMBS COMMERCIAL MORTGAG	1% 15 Apr 2047	60,898	61,057
	COMM MORTGAGE TRUST	3.178% 10 Feb 2035	1,130,000	1,129,794
	COMM MORTGAGE TRUST	3.142% 10 Feb 2048	4,800,000	4,912,377
	COUNTRYWIDE ALTERNATIVE LOAN T	5.5% 25 Oct 2035	3,265,715	3,090,091
	COUNTRYWIDE HOME LOANS	6% 25 May 2037	2,658,343	2,238,250
	CREDIT SUISSE FIRST BOSTON MOR	5.75% 22 Apr 2033	198,015	201,716
	CREDIT SUISSE FIRST BOSTON MOR	5.5% 25 Apr 2033	856,757	872,917
	CREDIT SUISSE FOB2 CASH COLL	CREDIT SUISSE FOB3 CASH	600,000	600,000
	CREDIT SUISSE MORTGAGE TRUST	1% 15 Jun 2039	3,795,734	3,810,353
	FANNIE MAE	5.5% 25 Aug 2035	2,361,800	2,608,930
	FANNIE MAE	1% 25 Oct 2035	8,724,389	1,622,647
	FANNIE MAE	1% 25 Mar 2037	3,560,767	581,075
	FANNIE MAE	2.75% 25 May 2020	15,270	15,409
	FANNIE MAE	3% 25 Jan 2042	1,682,761	213,501
	FANNIE MAE	1% 25 Jul 2041	9,499,088	1,554,390
	FANNIE MAE	6.5% 25 Jul 2029	752,143	853,121
	FANNIE MAE	6.5% 25 Sep 2029	935,696	1,022,188
	FANNIE MAE	6% 25 Sep 2031	1,796,881	2,039,158
	FANNIE MAE	1% 25 Oct 2034	5,389,445	938,239
	FANNIE MAE	4% 25 May 2042	2,822,563	465,855
	FANNIE MAE	1% 25 Oct 2042	545,858	458,875
	FANNIE MAE	3.5% 25 Mar 2042	1,053,498	918,930
	FANNIE MAE	3% 25 Mar 2042	1,747,937	218,026
	FANNIE MAE	1% 25 Feb 2043	2,285,895	319,036
	FANNIE MAE	1% 25 Nov 2024	745,053	76,086
	FANNIE MAE	1% 25 Oct 2042	2,596,179	385,690
	FANNIE MAE	1% 25 Jun 2037	197,401	231,003
	FANNIE MAE	4% 25 Nov 2042	1,391,350	252,814
	FANNIE MAE	1% 25 Nov 2039	152,556	163,437
	FANNIE MAE	1% 25 Apr 2044	2,480,892	2,473,028
	FANNIE MAE	3.5% 25 Apr 2046	820,046	86,396
	FANNIE MAE	1% 25 May 2037	1,631,487	239,632
	FANNIE MAE	1% 25 Aug 2023	1,251,932	1,363,428
	FANNIE MAE	7% 25 Jul 2039	743,301	814,769
	FANNIE MAE	1% 25 Jul 2040	1,852,950	286,868
	FANNIE MAE	1% 25 Jul 2042	2,249,871	355,476
	FANNIE MAE	6% 25 Dec 2039	582,157	722,366
	FANNIE MAE	0.01% 25 Jan 2040	300,182	239,860
	FANNIE MAE	1% 25 Mar 2036	2,283,034	459,696
	FANNIE MAE	3.5% 25 Oct 2045	1,053,840	179,044
	FANNIEMAE ACES	1% 25 Jun 2031	652,740	672,211
	FANNIEMAE ACES	1% 25 Aug 2018	14,169,177	933,071
	FANNIEMAE ACES	1% 25 Jun 2025	800,000	790,153
	FANNIEMAE ACES	1% 25 Nov 2022	971,988	975,840
	FANNIEMAE ACES	1% 25 Jan 2022	3,228,136	232,344
	FANNIEMAE STRIP	4.5% 25 Feb 2025	3,996,592	210,831
	FANNIEMAE WHOLE LOAN	1% 25 Aug 2037	854,094	916,920
	FED HM LN PC POOL 1Q0184	1% 01 Nov 2036	500,050	529,058
	FED HM LN PC POOL 781923	1% 01 Sep 2034	1,385,138	1,463,912
	FED HM LN PC POOL 840291	1% 01 Nov 2041	602,824	631,190
	FED HM LN PC POOL 848812	1% 01 Oct 2039	2,488,296	2,623,775
	FED HM LN PC POOL A43389	5.5% 01 Feb 2036	63,128	70,266
	FED HM LN PC POOL A93101	5% 01 Jul 2040	326,480	355,863
	FED HM LN PC POOL A96488	5% 01 Jan 2041	803,760	876,924
	FED HM LN PC POOL B14914	5% 01 Jun 2019	2,420	2,480
	FED HM LN PC POOL B15130	5% 01 Jun 2019	90,154	92,364
	FED HM LN PC POOL B15170	5% 01 Jul 2019	18,070	18,519
	FED HM LN PC POOL C91030	5.5% 01 May 2027	123,630	137,048
	FED HM LN PC POOL C91256	5% 01 Jun 2029	67,598	73,738
	FED HM LN PC POOL E01479	3.5% 01 Sep 2018	330,607	345,152
	FED HM LN PC POOL G01827	4.5% 01 Jun 2035	204,634	220,502
	FED HM LN PC POOL G01838	5% 01 Jul 2035	599,639	658,665
	FED HM LN PC POOL G01912	5% 01 Sep 2035	21,760	23,820
	FED HM LN PC POOL G02123	5.5% 01 Mar 2036	21,547	24,003
	FED HM LN PC POOL G02254	5.5% 01 Mar 2036	15,187	17,021
	FED HM LN PC POOL G04092	5.5% 01 Mar 2038	48,165	53,748
	FED HM LN PC POOL G05267	5.5% 01 Dec 2038	265,529	295,736
	FED HM LN PC POOL G06193	5.5% 01 May 2040	223,196	248,977
	FED HM LN PC POOL G06872	5.5% 01 Sep 2039	443,361	500,377
	FED HM LN PC POOL G07786	4% 01 Aug 2044	3,473,640	3,679,449
	FED HM LN PC POOL G08105	5.5% 01 Jan 2036	7,979	8,929
	FED HM LN PC POOL U90133	4% 01 Aug 2042	279,623	296,328
	FED HM LN PC POOL Z60009	5% 01 Apr 2024	112,064	121,944
	FED HOME LN DISCOUNT NT	0.01% 13 Feb 2017	300,000	299,824
	FED HOME LN DISCOUNT NT	0.01% 25 Jan 2017	1,500,000	1,499,542
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Apr 2021	11,853,562	518,904

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	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jan 2020	20,430,220	512,545
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jun 2021	5,578,501	250,790
	FHLMC MULTIFAMILY STRUCTURED P	5.105% 25 May 2019	5,475,000	5,832,027
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Nov 2019	6,743,565	201,866
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Nov 2022	4,153,688	201,979
	FHLMC MULTIFAMILY STRUCTURED P	1.78% 25 Jul 2019	3,000,000	2,989,859
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jan 2023	10,917,734	427,443
	FHLMC TBA 15 YR 2.5	2.5% 23 Jan 2032	500,000	500,898
	FHLMC TBA 30 YR 2.5	2.5% 18 Jan 2047	500,000	475,085
	FHLMC TBA 30 YR 3	3% 18 Jan 2047	23,000,000	22,838,411
	FHLMC TBA 30 YR 3	3% 18 Jan 2047	(20,000,000)	(19,859,488)
	FHLMC TBA 30 YR 3.5	3.5% 13 Feb 2047	8,000,000	8,179,185
	FHLMC TBA 30 YR 4	4% 13 Feb 2047	3,000,000	3,147,246
	FHLMC TBA 30 YR 4.5	4.5% 18 Jan 2047	600,000	644,024
	FNMA POOL 251890	6.5% 01 Aug 2018	8,662	9,800
	FNMA POOL 254634	5.5% 01 Feb 2023	311,658	346,122
	FNMA POOL 357985	4.5% 01 Sep 2020	7,239	7,526
	FNMA POOL 429715	6.5% 01 Apr 2018	7,870	8,904
	FNMA POOL 457274	1% 01 Oct 2028	5,694	5,718
	FNMA POOL 499479	6.5% 01 Jun 2029	12,515	14,160
	FNMA POOL 526993	1% 01 Nov 2028	236,379	241,970
	FNMA POOL 559810	1% 01 Aug 2040	93,375	94,597
	FNMA POOL 725352	1% 01 Apr 2019	3,275	3,372
	FNMA POOL 725430	1% 01 May 2019	218,678	225,161
	FNMA POOL 740518	4.5% 01 Oct 2018	2,611	2,684
	FNMA POOL 745017	1% 01 Jul 2020	2,282	2,349
	FNMA POOL 745150	1% 01 Jun 2020	358,456	369,039
	FNMA POOL 745390	1% 01 Feb 2036	2,595,906	2,728,341
	FNMA POOL 773398	4.5% 01 May 2019	2,982	3,065
	FNMA POOL 775227	4.5% 01 May 2019	4,547	4,673
	FNMA POOL 785677	5% 01 Jul 2019	12,849	13,219
	FNMA POOL 785721	5% 01 Jul 2019	174,462	179,125
	FNMA POOL 814000	6% 01 Jun 2035	58,479	66,159
	FNMA POOL 889254	1% 01 Jun 2021	50,439	51,907
	FNMA POOL 890362	1% 01 Aug 2041	1,737,208	1,884,487
	FNMA POOL 898318	6% 01 Nov 2036	30,176	34,139
	FNMA POOL 899601	5.5% 01 Jul 2047	1,696,647	1,831,821
	FNMA POOL 902551	6% 01 Nov 2036	8,483	9,623
	FNMA POOL AA6435	6% 01 May 2040	61,901	70,042
	FNMA POOL AA7242	4% 01 Dec 2018	196,040	201,697
	FNMA POOL AB4049	4% 01 Dec 2041	658,342	697,856
	FNMA POOL AB6244	4% 01 Sep 2042	1,995,945	2,115,751
	FNMA POOL AB6535	4% 01 Oct 2042	4,587,620	4,863,063
	FNMA POOL AB9136	2.5% 01 Apr 2043	125,812	120,341
	FNMA POOL AB9589	4% 01 Jun 2043	3,488,445	3,708,131
	FNMA POOL AC1254	4% 01 Aug 2039	61,329	65,291
	FNMA POOL AE0715	1% 01 Dec 2040	2,691,096	2,852,621
	FNMA POOL AE8349	6% 01 Aug 2037	14,406	16,309
	FNMA POOL AK0730	1% 01 Feb 2042	757,824	782,761
	FNMA POOL AK2411	4% 01 Feb 2042	418,713	443,888
	FNMA POOL AK6297	4% 01 Mar 2042	178,493	189,730
	FNMA POOL AK9808	4% 01 Apr 2042	12,729	13,512
	FNMA POOL AL2815	1% 01 May 2035	263,412	277,174
	FNMA POOL AL4287	1% 01 Nov 2040	1,230,322	1,418,507
	FNMA POOL AL4776	1% 01 Sep 2023	300,505	313,071
	FNMA POOL AL5548	1% 01 May 2038	2,157,247	2,286,175
	FNMA POOL AL6447	1% 01 Jan 2026	219,057	225,462
	FNMA POOL AL7090	1% 01 Oct 2037	3,503,976	3,704,081
	FNMA POOL AL7183	1% 01 Jan 2036	691,762	731,830
	FNMA POOL AL7271	1% 01 Sep 2041	794,387	831,567
	FNMA POOL AL7824	1% 01 Aug 2034	4,963,357	5,155,593
	FNMA POOL AL8092	1% 01 Jul 2042	2,644,378	2,802,419
	FNMA POOL AL8835	1% 01 Jan 2042	1,381,872	1,496,957
	FNMA POOL AL8922	1% 01 May 2030	2,360,350	2,427,514
	FNMA POOL AL9066	1% 01 Aug 2025	621,582	640,345
	FNMA POOL AM3528	2.69% 01 Oct 2023	12,000,000	11,981,133
	FNMA POOL AM4660	3.765% 01 Dec 2025	3,800,000	4,013,594
	FNMA POOL AQ7884	3.5% 01 Nov 2022	127,996	133,411
	FNMA POOL AS1410	3% 01 Jan 2029	765,367	786,577
	FNMA POOL AS4168	4% 01 Dec 2044	299,134	314,580
	FNMA POOL AS5715	3% 01 Sep 2030	862,231	886,657
	FNMA POOL AS6985	3.5% 01 Apr 2046	2,703,603	2,773,215
	FNMA POOL AS7239	3.5% 01 May 2046	1,000,001	1,025,835
	FNMA POOL AS7603	4% 01 Jul 2046	6,000,000	6,314,034
	FNMA POOL AS8509	3% 01 Dec 2046	3,010,902	3,001,645
	FNMA POOL AV4429	5% 01 Jan 2044	259,937	283,273
	FNMA POOL AX2491	4% 01 Oct 2044	651,600	685,347
	FNMA POOL AX4312	3.5% 01 Feb 2045	99,999	102,555
	FNMA POOL AX5306	3.5% 01 Jan 2027	4,662,281	4,863,806

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			(n/a)	value
			Shares/ Par Value	
	FNMA POOL AX9528	3.5% 01 Feb 2045	265,805	272,639
	FNMA POOL AY0552	3.5% 01 Aug 2022	135,382	141,076
	FNMA POOL AY0553	3.5% 01 Apr 2022	642,269	669,265
	FNMA POOL AY5630	4% 01 Jun 2045	968,871	1,019,057
	FNMA POOL AZ5735	4% 01 Sep 2045	636,220	670,372
	FNMA POOL AZ7012	4% 01 Sep 2045	326,103	343,066
	FNMA POOL AZ8086	3.5% 01 Jul 2045	1,466,892	1,507,804
	FNMA POOL AZ9224	3.5% 01 Oct 2045	191,722	196,648
	FNMA POOL BA1509	3.5% 01 Mar 2046	296,988	304,637
	FNMA POOL BC0616	4% 01 Feb 2046	0	0
	FNMA POOL BC4031	3.5% 01 Apr 2046	171,778	176,227
	FNMA POOL BC5068	2.5% 01 Mar 2044	295,858	283,011
	FNMA POOL BC8086	4% 01 Jun 2046	31,568	33,219
	FNMA POOL BE2092	3.5% 01 Dec 2046	1,150,784	1,181,482
	FNMA POOL BE4147	3.5% 01 Sep 2046	219,913	225,610
	FNMA POOL MA0045	4% 01 Apr 2019	40,880	42,080
	FNMA POOL MA0235	4% 01 Nov 2019	141,668	145,897
	FNMA POOL MA0357	4% 01 Mar 2020	693,262	713,956
	FNMA POOL MA0430	4% 01 Jun 2020	627,437	646,240
	FNMA POOL MA0476	4.5% 01 Jul 2020	6,293	6,470
	FNMA POOL MA0741	4% 01 May 2021	17,005	17,552
	FNMA POOL MA1019	3.5% 01 Mar 2022	1,029,167	1,072,565
	FNMA POOL MA1135	3.5% 01 Jul 2022	228,628	238,289
	FNMA POOL MA1163	3.5% 01 Aug 2022	230,260	239,989
	FNMA POOL MA3904	4% 01 Sep 2021	209,534	216,292
	FNMA POOL MB0150	4% 01 Jun 2042	24,555	26,104
	FNMA TBA 15 YR 2	2% 23 Jan 2032	12,000,000	11,685,234
	FNMA TBA 15 YR 2	2% 23 Jan 2032	(12,000,000)	(11,685,234)
	FNMA TBA 15 YR 3	3% 16 Feb 2032	500,000	512,480
	FNMA TBA 15 YR 3.5	3.5% 23 Jan 2032	(7,000,000)	(7,292,715)
	FNMA TBA 15 YR 4	4% 23 Jan 2032	(2,000,000)	(2,058,906)
	FNMA TBA 15 YR 4.5	4.5% 23 Jan 2032	(500,000)	(513,008)
	FNMA TBA 30 YR 3	3% 18 Jan 2047	(3,000,000)	(2,980,241)
	FNMA TBA 30 YR 3	3% 13 Feb 2047	38,150,000	37,841,362
	FNMA TBA 30 YR 3.5	3.5% 18 Jan 2047	53,000,000	54,320,861
	FNMA TBA 30 YR 3.5	3.5% 13 Feb 2047	16,000,000	16,374,063
	FNMA TBA 30 YR 4	4% 18 Jan 2047	5,250,000	5,519,370
	FNMA TBA 30 YR 4	4% 18 Jan 2047	(19,100,000)	(20,079,994)
	FNMA TBA 30 YR 4	4% 13 Feb 2047	(2,250,000)	(2,362,280)
	FNMA TBA 30 YR 4	4% 13 Dec 2046	27,350,000	28,748,792
	FNMA TBA 30 YR 4	4% 13 Dec 2046	(27,350,000)	(28,748,792)
	FNMA TBA 30 YR 4.5	4.5% 13 Feb 2047	(3,100,000)	(3,330,502)
	FNMA TBA 30 YR 4.5	4.5% 18 Jan 2047	3,000,000	3,226,758
	FNMA TBA 30 YR 4.5	4.5% 18 Jan 2047	(3,000,000)	(3,226,758)
	FNMA TBA 30 YR 6	6% 18 Jan 2047	(1,000,000)	(1,132,344)
	FORT CRE LLC	1% 21 May 2036	1,913,762	1,913,762
	FREDDIE MAC	6% 15 Dec 2028	405,226	452,841
	FREDDIE MAC	1% 15 May 2037	948,671	942,491
	FREDDIE MAC	6.5% 15 Feb 2026	621,133	700,966
	FREDDIE MAC	5.5% 15 Apr 2036	1,887,091	2,120,445
	FREDDIE MAC	6% 15 Jul 2023	343,273	371,561
	FREDDIE MAC	5.5% 15 Nov 2032	2,044,232	2,235,988
	FREDDIE MAC	1% 15 May 2041	1,730,942	2,088,563
	FREDDIE MAC	1% 15 Feb 2041	1,914,812	2,017,926
	FREDDIE MAC	2.5% 15 May 2041	2,622,801	2,620,798
	FREDDIE MAC	4% 15 Aug 2024	1,676,805	157,249
	FREDDIE MAC	1% 15 Mar 2036	4,301,119	636,427
	FREDDIE MAC	2.5% 15 Sep 2027	4,347,257	403,982
	FREDDIE MAC	4% 15 Nov 2042	3,804,342	715,908
	FREDDIE MAC	1% 15 Nov 2043	233,273	279,548
	FREDDIEMAC STRIP	1% 15 Sep 2043	5,667,313	1,180,216
	GE COMMERCIAL MORTGAGE CORPORA	5.543% 10 Dec 2049	1,860,809	1,863,311
	GNMA I TBA 30 YR 3	3% 24 Jan 2047	(1,000,000)	(1,010,586)
	GNMA I TBA 30 YR 3.5	3.5% 24 Jan 2047	(400,000)	(415,921)
	GNMA I TBA 30 YR 4	4% 24 Jan 2047	1,000,000	1,061,719
	GNMA I TBA 30 YR 5	5% 24 Jan 2047	100,000	109,219
	GNMA II POOL 004113	5% 20 Apr 2038	1,982,300	2,208,934
	GNMA II POOL 004314	5% 20 Dec 2038	910,685	1,008,056
	GNMA II POOL MA2756	4.5% 20 Apr 2045	2,461,100	2,629,290
	GNMA II POOL MA3377	4% 20 Jan 2046	1	1
	GNMA II TBA 30 YR 2.5	2.5% 24 Jan 2047	1,000,000	970,382
	GNMA II TBA 30 YR 3	3% 24 Jan 2047	5,500,000	5,568,857
	GNMA II TBA 30 YR 4	4% 21 Feb 2047	2,200,000	2,332,988
	GNMA II TBA 30 YR 4.5	4.5% 24 Jan 2047	3,000,000	3,201,914
	GNMA II TBA 30 YR 5	5% 24 Jan 2047	(2,500,000)	(2,684,766)
	GNMA POOL 678858	5% 15 Mar 2038	12,511	13,799
	GNMA POOL 738317	5% 15 May 2041	26,309	29,091
	GNMA POOL 782386	5% 15 Aug 2038	1,299,557	1,433,702
	GNMA POOL 783473	3.5% 15 Nov 2041	1,275,731	1,331,064

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			(n/a)	
			Shares/ Par Value	
	GNMA POOL AC1428	2.69% 15 Jun 2033	14,009,463	13,769,197
	GNMA POOL AK0485	3% 15 Oct 2044	425,411	430,468
	GNMA POOL AK4648	3% 15 Oct 2045	474,870	480,515
	GNMA POOL AL1543	3% 15 May 2045	859,368	869,584
	GOLDMAN GSC COC	CASH COLLATERAL TBA	240,000	240,000
	GOVERNMENT NATIONAL MORTGAGE A	6% 16 Jun 2032	2,977,006	3,397,246
	GOVERNMENT NATIONAL MORTGAGE A	4.5% 20 Nov 2034	709,488	736,862
	GOVERNMENT NATIONAL MORTGAGE A	0.01% 20 Mar 2035	36,333	30,104
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jul 2044	7,900,094	4
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Nov 2051	6,962,932	52,012
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jan 2052	3,603,887	28,759
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Sep 2053	16,566,258	492,382
	GOVERNMENT NATIONAL MORTGAGE A	3.5% 20 Jan 2041	1,528,253	209,942
	GOVERNMENT NATIONAL MORTGAGE A	3.5% 20 Jul 2042	3,706,879	582,124
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jun 2039	11,196,178	512,493
	GOVERNMENT NATIONAL MORTGAGE A	0.01% 16 Feb 2040	652,657	589,378
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2043	7,638,328	719,297
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2063	1,599,901	1,599,245
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2041	2,698,627	287,230
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2042	4,105,404	703,290
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2065	1,676,265	1,664,354
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2065	1,808,680	1,809,655
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Dec 2065	5,235,484	5,196,659
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Aug 2045	240,201	283,216
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2066	6,430,048	6,417,514
	GOVERNMENT NATIONAL MORTGAGE A	3% 20 May 2039	423,014	48,509
	GOVERNMENT NATIONAL MORTGAGE A	4% 20 May 2044	416,145	77,370
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2063	1,963,997	1,993,794
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Aug 2063	3,376,357	3,418,141
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2063	3,008,798	3,017,140
	GS MORTGAGE SECURITIES TRUST	3.467% 10 Jun 2047	2,300,000	2,391,819
	GS MORTGAGE SECURITIES TRUST	3.119% 10 May 2050	4,000,000	3,987,113
	GSR MORTGAGE LOAN TRUST	1% 25 Sep 2035	3,151,806	3,129,746
	GSR MORTGAGE LOAN TRUST	5.5% 25 Jul 2035	4,444,181	4,440,582
	GSR MORTGAGE LOAN TRUST	1% 25 Oct 2035	1,349,058	1,265,898
	JP MORGAN CHASE COMMERCIAL MOR	1% 15 Feb 2046	32,062,295	867,615
	JP MORGAN CHASE COMMERCIAL MOR	1% 15 Jan 2033	2,900,000	2,899,998
	JP MORGAN CHASE COMMERCIAL MOR	4.387% 15 Feb 2046	5,517,958	5,681,984
*	JP MORGAN JPST CASH COLL	1% 31 Dec 2030	(11,000)	(11,000)
	JP MORGAN MORTGAGE TRUST	6% 25 Aug 2022	362,150	357,954
	JP MORGAN MORTGAGE TRUST	7.5% 25 Aug 2037	3,128,493	2,521,239
	JPMBB COMMERCIAL MORTGAGE SECU	3.288% 15 Jan 2048	10,650,000	10,940,306
	JPMBB COMMERCIAL MORTGAGE SECU	3.017% 15 Feb 2048	1,900,000	1,921,668
	LB COMMERCIAL CONDUIT MORTGAGE	1% 15 Jul 2044	1,922,450	1,948,004
	MASTR ADJUSTABLE RATE MORTGAGE	1% 25 Jan 2036	1,842,434	1,822,350
	MASTR ASSET SECURITIZATION TRU	5.5% 25 Jul 2033	395,477	420,813
	ML CFC COMMERCIAL MORTGAGE TRU	1% 12 Mar 2051	244,709	245,281
	MORGAN STANLEY + CO INC	CASH COLL (CCP)	1,958,000	1,958,000
	MORGAN STANLEY MSC2 CA H COLL	1% 31 Dec 2030	(20,000)	(20,000)
	NATIONAL COLLEGIATE STUDENT LO	1% 27 Nov 2028	193,686	192,397
	NAVIENT STUDENT LOAN TRUST	1% 25 Mar 2066	2,470,057	2,495,238
	SLM STUDENT LOAN TRUST	1% 25 Apr 2023	7,583,925	7,593,732
	SSGA	G STIFF ERISA QUALIFIED	693,854	693,854
	SWU00FLT8 IRS USD P V 03MLIBOR	1% 15 Jun 2023	(34,200,000)	(34,200,000)
	SWU00FLT8 IRS USD R F 2.00000	2% 15 Jun 2023	34,200,000	33,945,411
	SWU00IN86 IRS USD P F .00000	0% 01 Jan 2050	(29,100,000)	(29,100,000)
	SWU00IN86 IRS USD R F .00000	0% 01 Jan 2050	29,100,000	28,304,581
	SWU00INA1 IRS USD P V 03MLIBOR	1% 21 Dec 2026	(3,800,000)	(3,800,000)
	SWU00INA1 IRS USD R F 1.75000	1.75% 21 Dec 2026	3,800,000	3,591,634
	UBS BARCLAYS COMMERCIAL MORTGA	1% 10 Apr 2046	16,229,766	919,421
	UBS CITIGROUP COMMERCIAL MORTG	1% 10 Jan 2045	16,772,653	1,467,917
	US DOLLAR		1,131,839	1,131,839
	US TREASURY N/B	2.25% 15 Nov 2025	10,600,000	10,464,193
	US TREASURY N/B	5.25% 15 Feb 2029	12,500,000	15,977,538
	US TREASURY N/B	2% 15 Feb 2025	2,200,000	2,141,218
	US TREASURY N/B	1.625% 15 May 2026	2,000,000	1,865,000
	US TREASURY N/B	1.625% 31 Oct 2023	35,850,000	34,490,210
	US TREASURY N/B	2.125% 30 Nov 2023	800,000	794,687
	WALDORF ASTORIA BOCA RATON TRU	1% 15 Jun 2029	1,100,000	1,103,951
	WASHINGTON MUTUAL MORTGAGE PAS	6.5% 25 Aug 2035	3,423,532	2,736,338
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Oct 2045	5,571,053	392,657
	WELLS FARGO MORTGAGE BACKED SE	1% 25 Jul 2034	189,019	191,323
	WELLS FARGO MORTGAGE BACKED SE	1% 25 Jun 2035	119,681	122,371
Sub-Total: Fund 5738 7 of 16			Total \$	484,439,899

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			Shares/ Par Value	
	21ST CENTURY FOX AMERICA	3% 15 Sep 2022	852,000	\$ 847,996
	21ST CENTURY FOX AMERICA	6.9% 01 Mar 2019	1,310,000	1,438,819
	ABB FINANCE USA INC	2.875% 08 May 2022	165,000	166,688
	ABBOTT LABORATORIES	2.9% 30 Nov 2021	895,000	892,449
	ABBOTT LABORATORIES	2.55% 15 Mar 2022	300,000	293,204
	ABBVIE INC	3.6% 14 May 2025	805,000	797,343
	ABBVIE INC	2.9% 06 Nov 2022	750,000	740,812
	ACTAVIS FUNDING SCS	3.8% 15 Mar 2025	935,000	936,101
	ACTAVIS INC	3.25% 01 Oct 2022	765,000	761,877
	ACTAVIS INC	6.125% 15 Aug 2019	170,000	185,730
	AETNA INC	2.75% 15 Nov 2022	520,000	510,846
	AGRIUM INC	3.5% 01 Jun 2023	650,000	658,754
	AID ISRAEL	5.5% 26 Apr 2024	510,000	611,362
	AID ISRAEL	5.5% 18 Sep 2023	50,000	59,179
	AID ISRAEL	5.5% 04 Dec 2023	195,000	231,979
	AID JORDAN	2.578% 30 Jun 2022	600,000	610,340
	AID UKRAINE	1.471% 29 Sep 2021	1,000,000	976,244
	ALABAMA ECON SETTLEMENT AUTH B	3.163% 15 Sep 2025	385,000	388,330
	ALTRIA GROUP INC	4% 31 Jan 2024	775,000	818,878
	ALTRIA GROUP INC	2.85% 09 Aug 2022	315,000	315,386
	AMAZON.COM INC	1.2% 29 Nov 2017	815,000	815,314
	AMER AIRLINE 16 2 AA PTT	3.2% 15 Dec 2029	100,000	97,250
	AMER AIRLN 14 1 A PTT	3.7% 01 Apr 2028	199,214	197,221
	AMEREN ILLINOIS CO	2.7% 01 Sep 2022	420,000	421,264
	AMERICA MOVIL SAB DE CV	5% 30 Mar 2020	1,455,000	1,555,913
	AMERICAN AIRLINES 2013 2	4.95% 15 Jul 2024	639,291	681,644
	AMERICAN INTL GROUP	4.875% 01 Jun 2022	1,455,000	1,589,988
	AMGEN INC	3.625% 22 May 2024	245,000	249,223
	AMGEN INC	4.1% 15 Jun 2021	305,000	321,521
	AMGEN INC	3.45% 01 Oct 2020	615,000	637,230
	ANADARKO PETROLEUM CORP	5.55% 15 Mar 2026	200,000	223,852
	ANHEUSER BUSCH INBEV FIN	3.3% 01 Feb 2023	385,000	391,827
	ANHEUSER BUSCH INBEV WOR	5.375% 15 Jan 2020	2,325,000	2,535,864
	ANHEUSER BUSCH INBEV WOR	5% 15 Apr 2020	480,000	521,734
	ANTHEM INC	3.3% 15 Jan 2023	840,000	838,583
	ANTHEM INC	3.125% 15 May 2022	1,410,000	1,410,715
	APACHE CORP	3.25% 15 Apr 2022	525,000	533,247
	APPLE INC	3.25% 23 Feb 2026	490,000	490,260
	APPLE INC	2.4% 03 May 2023	1,715,000	1,669,926
	ARCH CAPITAL FINANCE LLC	4.011% 15 Dec 2026	95,000	96,367
	AT+T INC	3.6% 17 Feb 2023	725,000	731,177
	AT+T INC	3.8% 15 Mar 2022	2,180,000	2,234,803
	AT+T INC	3.4% 15 May 2025	735,000	708,410
	AT+T INC	3% 30 Jun 2022	610,000	598,782
	AT+T INC	3.875% 15 Aug 2021	135,000	139,380
	AXIS SPECIALTY FINANCE	5.875% 01 Jun 2020	650,000	712,482
	BALTIMORE GAS + ELECTRIC	3.35% 01 Jul 2023	120,000	122,839
	BANK OF AMERICA CORP	3.95% 21 Apr 2025	255,000	253,850
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	6,375,000	6,396,293
	BANK OF AMERICA CORP	4.125% 22 Jan 2024	1,355,000	1,408,185
	BARCLAYS PLC	2.75% 08 Nov 2019	920,000	917,571
	BARCLAYS PLC	4.375% 12 Jan 2026	495,000	501,347
	BAXALTA INC	4% 23 Jun 2025	930,000	932,717
	BECTON DICKINSON AND CO	3.734% 15 Dec 2024	213,000	217,818
	BERKSHIRE HATHAWAY INC	2.75% 15 Mar 2023	2,375,000	2,366,084
	BHP BILLITON FIN USA LTD	6.5% 01 Apr 2019	535,000	587,282
	BNP PARIBAS	2.375% 21 May 2020	640,000	636,837
	BOSTON PROPERTIES LP	3.85% 01 Feb 2023	725,000	743,894
	BP CAPITAL MARKETS PLC	3.245% 06 May 2022	1,185,000	1,210,043
	BP CAPITAL MARKETS PLC	4.75% 10 Mar 2019	250,000	265,017
	BRITISH TELECOM PLC	2.35% 14 Feb 2019	280,000	281,633
	BRITISH TELECOM PLC	5.95% 15 Jan 2018	1,250,000	1,302,753
	BUCKEYE PARTNERS LP	2.65% 15 Nov 2018	205,000	206,348
	BURLINGTN NORTH SANTA FE	3.4% 01 Sep 2024	465,000	478,711
	CA INC	3.6% 01 Aug 2020	515,000	528,062
	CALIFORNIA ST	6.2% 01 Oct 2019	1,350,000	1,499,715
	CALIFORNIA ST	6.2% 01 Mar 2019	170,000	185,456
	CANADIAN NATL RAILWAY	5.55% 01 Mar 2019	455,000	489,321
	CANADIAN NATL RAILWAY	6.8% 15 Jul 2018	350,000	376,306
	CAPITAL ONE BANK USA NA	3.375% 15 Feb 2023	1,770,000	1,753,383
	CAPITAL ONE NA	2.95% 23 Jul 2021	575,000	577,131
	CARDINAL HEALTH INC	4.625% 15 Dec 2020	635,000	681,003
	CATERPILLAR INC	2.6% 26 Jun 2022	240,000	239,112
	CATERPILLAR INC	3.9% 27 May 2021	910,000	959,632
	CATHOLIC HEALTH INITIATI	1.6% 01 Nov 2017	175,000	175,766
	CBS CORP	4.3% 15 Feb 2021	210,000	222,643
	CELGENE CORP	3.625% 15 May 2024	835,000	839,081
	CENTERPOINT ENER HOUSTON	2.25% 01 Aug 2022	305,000	298,252
	CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	1,340,000	1,412,266

CHEVRON CORP	3.191% 24 Jun 2023	365,000	373,860
CHEVRON CORP	2.355% 05 Dec 2022	555,000	544,654
CHUBB INA HOLDINGS INC	2.7% 13 Mar 2023	1,000,000	989,504
CHUBB INA HOLDINGS INC	3.35% 15 May 2024	1,125,000	1,146,142
CIGNA CORP	4% 15 Feb 2022	435,000	454,455
CIGNA CORP	5.375% 15 Mar 2017	1,160,000	1,168,845
CIGNA CORP	4.375% 15 Dec 2020	395,000	419,907
CISCO SYSTEMS INC	3% 15 Jun 2022	390,000	397,535
CISCO SYSTEMS INC	1.85% 20 Sep 2021	1,255,000	1,224,837
CISCO SYSTEMS INC	2.2% 28 Feb 2021	400,000	399,138
CITIBANK CREDIT CARD ISSUANCE	2.88% 23 Jan 2023	2,300,000	2,359,343
CITIBANK CREDIT CARD ISSUANCE	2.15% 15 Jul 2021	900,000	907,054
CITIGROUP COMMERCIAL MORTGAGE	3.717% 15 Sep 2048	4,500,000	4,692,880
CITIGROUP COMMERCIAL MORTGAGE	2.79% 10 Mar 2047	1,500,000	1,524,610
CITIGROUP COMMERCIAL MORTGAGE	1% 10 Dec 2049	1,450,000	1,462,571
CITIGROUP INC	2.9% 08 Dec 2021	1,750,000	1,745,279
CITIGROUP INC	3.4% 01 May 2026	440,000	427,531
CITIGROUP INC	4.6% 09 Mar 2026	1,140,000	1,178,285
CITIGROUP INC	3.7% 12 Jan 2026	1,165,000	1,159,003
CNOOC FINANCE 2013 LTD	1.75% 09 May 2018	235,000	233,766
CNOOC FINANCE 2014 ULC	1.625% 30 Apr 2017	1,295,000	1,293,783
COCA COLA CO/THE	3.15% 15 Nov 2020	540,000	560,981
COMCAST CORP	3.6% 01 Mar 2024	805,000	830,929
COMCAST CORP	5.7% 01 Jul 2019	369,000	403,681
COMCAST CORP	5.875% 15 Feb 2018	1,680,000	1,761,487
COMM MORTGAGE TRUST	3.546% 10 Jun 2047	1,800,000	1,849,122
COMM MORTGAGE TRUST	3.42% 10 Aug 2047	1,500,000	1,527,204
COMM MORTGAGE TRUST	3.35% 10 Feb 2048	5,000,000	5,040,856
COMM MORTGAGE TRUST	3.819% 10 Jun 2047	200,000	208,730
COMM MORTGAGE TRUST	2.963% 10 Aug 2047	324,000	330,227
COMMONWEALTH BK AUSTR NY	2.3% 12 Mar 2020	1,035,000	1,029,761
COMMONWEALTH EDISON CO	2.55% 15 Jun 2026	540,000	514,464
CONOCOPHILLIPS COMPANY	2.4% 15 Dec 2022	895,000	865,393
CONTL AIRLINES 2012 1 A	4.15% 11 Oct 2025	446,977	459,268
CONTL AIRLINES 2012 2 A	4% 29 Apr 2026	436,308	446,125
CORP ANDINA DE FOMENTO	2% 10 May 2019	645,000	640,797
COVENTRY HEALTH CARE INC	5.45% 15 Jun 2021	925,000	1,027,222
CRED SUIS GP FUN LTD	4.55% 17 Apr 2026	545,000	566,023
CRED SUIS GP FUN LTD	3.75% 26 Mar 2025	605,000	595,805
CREDIT SUISSE NEW YORK	4.375% 05 Aug 2020	260,000	274,264
CREDIT SUISSE NEW YORK	6% 15 Feb 2018	1,165,000	1,211,721
CVS HEALTH CORP	3.875% 20 Jul 2025	1,032,000	1,064,611
DELTA AIR LINES 2007 1 A	6.821% 10 Feb 2024	234,694	269,898
DEUTSCHE BANK AG LONDON	1.875% 13 Feb 2018	1,045,000	1,039,004
DIAMOND 1 FIN/DIAMOND 2	3.48% 01 Jun 2019	1,910,000	1,949,739
DISCOVER BANK	8.7% 18 Nov 2019	467,000	530,233
DISCOVER FINANCIAL SVS	3.85% 21 Nov 2022	1,048,000	1,063,964
DISCOVERY COMMUNICATIONS	5.625% 15 Aug 2019	285,000	307,897
DOMINION GAS HLDGS LLC	3.55% 01 Nov 2023	265,000	268,160
DOMINION RESOURCES INC	4.45% 15 Mar 2021	610,000	651,771
DOW CHEMICAL CO/THE	3% 15 Nov 2022	1,190,000	1,190,543
DOW CHEMICAL CO/THE	8.55% 15 May 2019	565,000	647,536
DUKE ENERGY CAROLINAS	2.95% 01 Dec 2026	645,000	634,511
DUKE ENERGY INDIANA INC	3.75% 15 Jul 2020	280,000	293,806
E.I. DU PONT DE NEMOURS	2.8% 15 Feb 2023	545,000	535,695
E.I. DU PONT DE NEMOURS	4.625% 15 Jan 2020	375,000	400,556
EASTMAN CHEMICAL CO	3.8% 15 Mar 2025	673,000	678,713
EBAY INC	1.35% 15 Jul 2017	320,000	320,133
ECOLAB INC	4.35% 08 Dec 2021	775,000	837,510
ECOPETROL SA	4.125% 16 Jan 2025	185,000	173,253
EMERA US FINANCE LP	3.55% 15 Jun 2026	435,000	427,618
ENTERGY CORP	5.125% 15 Sep 2020	975,000	1,051,005
ENTERGY LOUISIANA LLC	2.4% 01 Oct 2026	280,000	261,277
ENTERPRISE PRODUCTS OPER	3.35% 15 Mar 2023	1,690,000	1,710,882
EOG RESOURCES INC	3.15% 01 Apr 2025	345,000	338,515
EOG RESOURCES INC	4.1% 01 Feb 2021	490,000	516,394
EQUIFAX INC	3.3% 15 Dec 2022	430,000	437,175
EXELON GENERATION CO LLC	2.95% 15 Jan 2020	550,000	556,541
EXPORT IMPORT BK KOREA	5.125% 29 Jun 2020	945,000	1,022,868
EXXON MOBIL CORPORATION	3.043% 01 Mar 2026	1,260,000	1,258,293
EXXON MOBIL CORPORATION	2.397% 06 Mar 2022	440,000	437,749
FANNIE MAE	1.625% 21 Jan 2020	1,380,000	1,384,085
FANNIE MAE	1.125% 19 Oct 2018	305,000	304,625
FANNIE MAE	1.875% 24 Sep 2026	735,000	675,263
FANNIE MAE	1.5% 22 Jun 2020	775,000	771,387
FANNIE MAE	0.875% 21 May 2018	1,045,000	1,042,076
FED HM LN PC POOL A47038	5% 01 Sep 2035	59,967	65,441
FED HM LN PC POOL A56599	6% 01 Jan 2037	121,106	137,852
FED HM LN PC POOL A63809	6% 01 Aug 2037	84,330	95,597
FED HM LN PC POOL A69654	6% 01 Dec 2037	39,979	45,300
FED HM LN PC POOL A79537	6% 01 Jul 2038	33,658	38,025
FED HM LN PC POOL A85726	5% 01 Apr 2039	163,413	179,360
FED HM LN PC POOL A92478	4.5% 01 Jun 2040	684,371	735,258
FED HM LN PC POOL A93318	5% 01 Aug 2040	645,339	706,603

FED HM LN PC POOL A93713	5% 01 Sep 2040	525,591	575,491
FED HM LN PC POOL A94069	5% 01 Sep 2040	171,669	187,433
FED HM LN PC POOL A94113	5% 01 Oct 2040	176,919	193,254
FED HM LN PC POOL A94898	4.5% 01 Nov 2040	214,431	230,278
FED HM LN PC POOL A95085	4% 01 Nov 2040	1,144,407	1,205,087
FED HM LN PC POOL A95519	4.5% 01 Dec 2040	143,887	154,938
FED HM LN PC POOL A95575	4% 01 Dec 2040	637,919	674,124
FED HM LN PC POOL A95960	4% 01 Dec 2040	591,098	624,043
FED HM LN PC POOL A97040	4% 01 Feb 2041	775,810	818,997
FED HM LN PC POOL C03469	4.5% 01 May 2040	863,805	930,109
FED HM LN PC POOL C03517	4.5% 01 Sep 2040	69,804	75,321
FED HM LN PC POOL C03520	4% 01 Sep 2040	858,090	905,662
FED HM LN PC POOL C03545	5% 01 Aug 2040	415,463	454,903
FED HM LN PC POOL C03792	3.5% 01 Apr 2042	2,546,243	2,622,239
FED HM LN PC POOL C04272	3% 01 Oct 2042	1,447,768	1,447,178
FED HM LN PC POOL C04422	3% 01 Dec 2042	1,145,218	1,144,751
FED HM LN PC POOL C09004	3.5% 01 Jul 2042	1,409,558	1,451,683
FED HM LN PC POOL C09022	3% 01 Jan 2043	6,391,366	6,388,762
FED HM LN PC POOL C09029	3% 01 Mar 2043	785,347	785,027
FED HM LN PC POOL C09031	2.5% 01 Feb 2043	428,624	407,748
FED HM LN PC POOL C09055	4% 01 Dec 2043	286,761	301,215
FED HM LN PC POOL C91176	5.5% 01 May 2028	97,777	108,394
FED HM LN PC POOL E01098	6% 01 Feb 2017	352	353
FED HM LN PC POOL E04113	2.5% 01 Nov 2027	2,018,555	2,025,194
FED HM LN PC POOL E97335	5% 01 Jul 2018	43,021	44,075
FED HM LN PC POOL G01843	6% 01 Jun 2035	245,467	280,809
FED HM LN PC POOL G02031	5.5% 01 Feb 2036	451,570	505,439
FED HM LN PC POOL G02408	5.5% 01 Dec 2036	170,031	189,789
FED HM LN PC POOL G02427	5.5% 01 Dec 2036	374,372	418,555
FED HM LN PC POOL G02794	6% 01 May 2037	300,681	341,624
FED HM LN PC POOL G03695	5.5% 01 Nov 2037	115,854	129,077
FED HM LN PC POOL G03737	6.5% 01 Nov 2037	182,725	206,782
FED HM LN PC POOL G03781	6% 01 Jan 2038	9,108	10,289
FED HM LN PC POOL G03812	5.5% 01 Feb 2038	559,052	623,717
FED HM LN PC POOL G03819	6% 01 Jan 2038	30,715	34,788
FED HM LN PC POOL G03926	6% 01 Feb 2038	89,098	100,943
FED HM LN PC POOL G04585	5.5% 01 Feb 2038	109,852	122,411
FED HM LN PC POOL G04588	5.5% 01 Aug 2038	43,609	48,569
FED HM LN PC POOL G04688	5.5% 01 Sep 2038	76,837	85,567
FED HM LN PC POOL G05179	5.5% 01 Jan 2039	95,104	106,177
FED HM LN PC POOL G05472	4.5% 01 Jun 2039	133,260	143,392
FED HM LN PC POOL G05676	4% 01 Nov 2039	827,115	873,249
FED HM LN PC POOL G05726	5% 01 Aug 2039	289,014	316,369
FED HM LN PC POOL G05741	4.5% 01 Dec 2039	110,017	118,379
FED HM LN PC POOL G05927	4.5% 01 Jul 2040	1,000,610	1,086,506
FED HM LN PC POOL G06087	5% 01 Sep 2040	83,093	90,458
FED HM LN PC POOL G06231	4% 01 Dec 2040	583,945	614,953
FED HM LN PC POOL G06499	4% 01 Mar 2041	678,812	718,584
FED HM LN PC POOL G06506	4% 01 Dec 2040	1,568,503	1,655,914
FED HM LN PC POOL G06507	4% 01 Feb 2041	294,612	311,026
FED HM LN PC POOL G06601	4.5% 01 Dec 2040	2,361,466	2,563,349
FED HM LN PC POOL G07032	3% 01 Jun 2042	2,072,170	2,071,326
FED HM LN PC POOL G07129	3.5% 01 Sep 2042	1,861,347	1,917,127
FED HM LN PC POOL G07388	3.5% 01 May 2043	973,080	1,001,605
FED HM LN PC POOL G08273	5.5% 01 Jun 2038	54,059	60,233
FED HM LN PC POOL G08368	4.5% 01 Oct 2039	404,290	435,206
FED HM LN PC POOL G08372	4.5% 01 Nov 2039	290,521	312,570
FED HM LN PC POOL G08479	3.5% 01 Mar 2042	752,190	774,754
FED HM LN PC POOL G08521	3% 01 Jan 2043	725,313	725,018
FED HM LN PC POOL G08567	4% 01 Jan 2044	3,537,080	3,715,617
FED HM LN PC POOL G08577	4% 01 Mar 2044	371,019	389,740
FED HM LN PC POOL G08601	4% 01 Aug 2044	496,027	521,101
FED HM LN PC POOL G08624	4% 01 Jan 2045	428,200	449,911
FED HM LN PC POOL G08627	3.5% 01 Feb 2045	1,166,261	1,195,059
FED HM LN PC POOL G08654	3.5% 01 Jul 2045	2,935,267	3,007,767
FED HM LN PC POOL G08676	3.5% 01 Nov 2045	3,911,030	4,007,711
FED HM LN PC POOL G08677	4% 01 Nov 2045	932,032	979,391
FED HM LN PC POOL G08681	3.5% 01 Dec 2045	1,831,932	1,877,263
FED HM LN PC POOL G08702	3.5% 01 Apr 2046	498,823	511,202
FED HM LN PC POOL G12403	5% 01 Oct 2021	225,228	238,742
FED HM LN PC POOL G13300	4.5% 01 May 2023	72,705	76,940
FED HM LN PC POOL G13492	5% 01 Feb 2024	86,334	92,596
FED HM LN PC POOL G13868	4.5% 01 Jul 2025	273,140	290,303
FED HM LN PC POOL G14239	4% 01 Sep 2026	95,587	100,589
FED HM LN PC POOL G18401	3.5% 01 Sep 2026	176,641	184,412
FED HM LN PC POOL G18475	2.5% 01 Aug 2028	322,255	323,124
FED HM LN PC POOL J09212	5% 01 Jan 2024	69,187	70,882
FED HM LN PC POOL J12398	4.5% 01 Jun 2025	244,468	257,683
FED HM LN PC POOL J12439	4.5% 01 Jun 2025	232,610	245,941
FED HM LN PC POOL J13721	3.5% 01 Dec 2025	342,830	359,812
FED HM LN PC POOL J15031	4% 01 Apr 2026	615,671	643,417
FED HM LN PC POOL J15719	4% 01 Jun 2026	651,921	686,170
FED HM LN PC POOL J15847	4% 01 Jun 2026	308,788	323,652
FED HM LN PC POOL J16059	4% 01 Jul 2026	377,864	397,709

FED HM LN PC POOL J16432	3.5% 01 Aug 2026	1,247,479	1,308,358
FED HM LN PC POOL J18912	2.5% 01 Apr 2027	585,287	587,207
FED HM LN PC POOL J23935	3% 01 May 2028	625,876	642,978
FED HM LN PC POOL J24887	3% 01 Jul 2028	4,055,956	4,172,409
FED HM LN PC POOL J27464	3.5% 01 Feb 2029	1,380,642	1,446,618
FED HM LN PC POOL J27964	3% 01 Apr 2029	704,646	724,234
FED HM LN PC POOL J28440	3% 01 Jun 2029	1,055,425	1,084,716
FED HM LN PC POOL J29007	3% 01 Aug 2029	755,432	777,026
FED HM LN PC POOL J29036	3% 01 Aug 2029	771,470	793,518
FED HM LN PC POOL J29049	3% 01 Aug 2029	772,114	794,178
FED HM LN PC POOL Q02171	5% 01 Jul 2041	226,999	248,551
FED HM LN PC POOL Q02606	5% 01 Aug 2041	1,341,376	1,468,727
FED HM LN PC POOL Q04673	4% 01 Nov 2041	1,440,437	1,523,366
FED HM LN PC POOL Q10241	3.5% 01 Aug 2042	595,459	613,377
FED HM LN PC POOL Q10448	3.5% 01 Aug 2042	705,673	726,979
FED HM LN PC POOL Q11288	3.5% 01 Sep 2042	616,031	632,912
FED HM LN PC POOL Q11788	3% 01 Oct 2042	360,199	360,052
FED HM LN PC POOL Q12052	3.5% 01 Oct 2042	1,356,039	1,392,864
FED HM LN PC POOL Q12520	3% 01 Oct 2042	147,385	147,325
FED HM LN PC POOL Q12841	3.5% 01 Nov 2042	1,456,089	1,499,266
FED HM LN PC POOL Q13630	3% 01 Nov 2042	356,044	355,899
FED HM LN PC POOL Q14326	2.5% 01 Jan 2043	1,169,207	1,112,279
FED HM LN PC POOL Q15062	3% 01 Feb 2043	1,710,013	1,709,316
FED HM LN PC POOL Q24141	4% 01 Jan 2044	598,705	629,306
FED HM LN PC POOL V60298	3% 01 Oct 2028	701,600	720,981
FED HM LN PC POOL V60564	3% 01 Jun 2029	1,382,813	1,422,218
FED HM LN PC POOL V60869	2.5% 01 Jul 2030	2,248,226	2,255,537
FEDERAL HOME LOAN BANK	1% 19 Dec 2017	315,000	315,202
FEDEX CORP	3.25% 01 Apr 2026	135,000	134,074
FHLMC MULTIFAMILY STRUCTURED P	1% 25 May 2025	3,000,000	3,109,605
FHLMC MULTIFAMILY STRUCTURED P	3.241% 25 Sep 2024	5,000,000	5,174,414
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Apr 2023	1,255,000	1,313,249
FHLMC MULTIFAMILY STRUCTURED P	3.49% 25 Jan 2024	245,000	258,290
FIDELITY NATIONAL INFORM	3% 15 Aug 2026	320,000	300,458
FIDELITY NATIONAL INFORM	4.5% 15 Oct 2022	700,000	744,631
FISERV INC	3.85% 01 Jun 2025	825,000	839,055
FLORIDA POWER + LIGHT CO	2.75% 01 Jun 2023	120,000	120,086
FNMA POOL 257281	5% 01 Jul 2028	22,985	25,050
FNMA POOL 257595	5% 01 Mar 2029	3,034	3,304
FNMA POOL 555800	1% 01 Oct 2033	1,018,580	1,140,942
FNMA POOL 655687	6.5% 01 Aug 2032	415,411	469,983
FNMA POOL 660662	6.5% 01 Sep 2032	2,727	3,085
FNMA POOL 667032	5% 01 Nov 2017	4,125	4,222
FNMA POOL 725690	1% 01 Aug 2034	36,548	41,853
FNMA POOL 735061	1% 01 Nov 2034	1,005,338	1,146,329
FNMA POOL 735271	1% 01 Jan 2035	218,486	249,279
FNMA POOL 735288	1% 01 Mar 2035	224,417	245,396
FNMA POOL 735382	1% 01 Apr 2035	1,282,576	1,402,572
FNMA POOL 735484	1% 01 May 2035	583,452	638,076
FNMA POOL 735500	1% 01 May 2035	770,574	863,151
FNMA POOL 735578	1% 01 Jun 2035	109,219	119,412
FNMA POOL 735580	1% 01 Jun 2035	492,330	536,760
FNMA POOL 735591	1% 01 Jun 2035	455,488	499,983
FNMA POOL 735667	1% 01 Jul 2035	454,563	499,073
FNMA POOL 735676	1% 01 Jul 2035	1,574,794	1,727,986
FNMA POOL 735989	1% 01 Feb 2035	872,066	977,951
FNMA POOL 745355	1% 01 Mar 2036	421,349	460,070
FNMA POOL 745412	1% 01 Dec 2035	514,775	576,657
FNMA POOL 745418	1% 01 Apr 2036	254,313	284,465
FNMA POOL 745515	1% 01 May 2036	85,849	93,743
FNMA POOL 745885	1% 01 Oct 2036	536,901	607,805
FNMA POOL 745950	1% 01 Nov 2036	383,800	434,665
FNMA POOL 826495	5.5% 01 Jul 2035	5,988	6,712
FNMA POOL 831400	6% 01 Apr 2036	37,778	42,791
FNMA POOL 832690	5% 01 Sep 2035	255,628	278,834
FNMA POOL 832799	5% 01 Sep 2035	342,653	373,797
FNMA POOL 872482	5.5% 01 Apr 2036	1,023,376	1,136,987
FNMA POOL 888102	1% 01 May 2036	31,990	35,826
FNMA POOL 888129	1% 01 Feb 2037	188,371	210,400
FNMA POOL 888131	1% 01 Feb 2037	70,381	78,661
FNMA POOL 888286	1% 01 Apr 2037	690,676	767,807
FNMA POOL 888637	1% 01 Sep 2037	110,536	125,133
FNMA POOL 888763	1% 01 Oct 2037	410,186	428,435
FNMA POOL 889072	1% 01 Dec 2037	118,217	133,929
FNMA POOL 889190	1% 01 Mar 2038	199,817	226,621
FNMA POOL 889579	1% 01 May 2038	395,224	447,735
FNMA POOL 889691	1% 01 Jul 2038	134,719	152,696
FNMA POOL 889705	1% 01 Jun 2038	245,324	274,063
FNMA POOL 889983	1% 01 Oct 2038	707,746	801,660
FNMA POOL 898832	5.5% 01 Nov 2036	41,786	46,657
FNMA POOL 899172	6.5% 01 Feb 2037	76,508	86,558
FNMA POOL 902669	5% 01 Nov 2036	68,645	74,746
FNMA POOL 916398	6.5% 01 May 2037	5,116	5,788
FNMA POOL 928075	6% 01 Feb 2037	117,630	133,079

FNMA POOL 933478	5% 01 Mar 2023	32,647	33,544
FNMA POOL 938446	5.5% 01 Jul 2022	21,216	22,710
FNMA POOL 943699	6.5% 01 Aug 2037	5,644	6,385
FNMA POOL 946924	6.5% 01 Sep 2037	61,533	69,616
FNMA POOL 948227	6.5% 01 Aug 2037	94,821	107,278
FNMA POOL 954143	6.5% 01 Dec 2037	3,045	3,445
FNMA POOL 954804	6.5% 01 Dec 2037	829	938
FNMA POOL 956226	6.5% 01 Nov 2037	1,043	1,180
FNMA POOL 959604	6.5% 01 Nov 2037	15,010	17,264
FNMA POOL 968546	6.5% 01 Feb 2038	39,976	45,228
FNMA POOL 969014	6.5% 01 Feb 2038	244,266	281,108
FNMA POOL 969230	5.5% 01 May 2037	222,557	248,085
FNMA POOL 995930	1% 01 Apr 2039	11,484	12,503
FNMA POOL AA0472	4% 01 Mar 2039	184,651	194,613
FNMA POOL AB1047	4.5% 01 May 2040	773,248	837,637
FNMA POOL AB1141	4.5% 01 Jun 2040	677,173	731,062
FNMA POOL AB2801	3.5% 01 Apr 2026	807,132	841,894
FNMA POOL AB3693	4% 01 Oct 2041	684,233	722,504
FNMA POOL AB4058	4% 01 Dec 2041	796,526	841,308
FNMA POOL AB4689	3.5% 01 Mar 2042	1,086,623	1,120,157
FNMA POOL AB5593	3.5% 01 Jul 2042	737,769	760,683
FNMA POOL AB6017	3.5% 01 Aug 2042	1,221,207	1,258,899
FNMA POOL AB6136	2.5% 01 Sep 2027	4,216,247	4,229,180
FNMA POOL AB6229	3.5% 01 Sep 2042	3,683,531	3,797,722
FNMA POOL AB6238	3.5% 01 Sep 2042	636,348	656,210
FNMA POOL AB6390	3% 01 Oct 2042	364,204	364,101
FNMA POOL AB6832	3.5% 01 Nov 2042	1,524,482	1,571,610
FNMA POOL AB7272	3% 01 Dec 2042	2,049,659	2,049,073
FNMA POOL AB7410	3% 01 Dec 2042	2,691,341	2,690,572
FNMA POOL AB7426	3% 01 Dec 2042	1,777,610	1,777,103
FNMA POOL AB7568	3% 01 Jan 2043	2,379,803	2,379,126
FNMA POOL AB7570	3% 01 Jan 2043	4,279,116	4,277,898
FNMA POOL AB7716	2.5% 01 Jan 2028	3,317,134	3,327,304
FNMA POOL AB7741	3% 01 Jan 2043	2,166,237	2,165,619
FNMA POOL AB8499	3% 01 Feb 2043	749,106	748,891
FNMA POOL AB9361	3.5% 01 May 2043	684,638	705,739
FNMA POOL AC1889	4% 01 Sep 2039	359,462	378,086
FNMA POOL AC2953	4.5% 01 Sep 2039	3,873,195	4,170,280
FNMA POOL AC3424	1% 01 Oct 2039	101,051	105,298
FNMA POOL AC3876	1% 01 Dec 2039	64,578	67,538
FNMA POOL AC8546	1% 01 Jan 2040	310,394	323,413
FNMA POOL AC8568	4.5% 01 Jan 2040	359,715	387,549
FNMA POOL AC9564	4.5% 01 Feb 2040	457,253	495,592
FNMA POOL AD0567	1% 01 Sep 2039	45,209	52,098
FNMA POOL AD5479	5% 01 Jun 2040	77,483	84,713
FNMA POOL AD9713	5% 01 Aug 2040	139,454	151,985
FNMA POOL AD9870	4% 01 Oct 2040	100,285	105,444
FNMA POOL AE0113	1% 01 Jul 2040	541,405	569,632
FNMA POOL AE0967	1% 01 Jun 2039	593,434	609,353
FNMA POOL AH0210	4.5% 01 Dec 2040	1,403,621	1,520,485
FNMA POOL AH0943	4% 01 Dec 2040	992,434	1,050,590
FNMA POOL AH2899	4.5% 01 Jan 2041	1,955,136	2,146,815
FNMA POOL AH3324	3.5% 01 Feb 2026	79,132	82,482
FNMA POOL AH3765	4% 01 Jan 2041	2,826,567	2,977,323
FNMA POOL AH4404	4% 01 Jan 2041	2,256,814	2,382,667
FNMA POOL AH5616	3.5% 01 Feb 2026	54,714	57,075
FNMA POOL AH5929	3.5% 01 Feb 2026	170,021	177,376
FNMA POOL AH5984	4.5% 01 Mar 2041	865,294	937,243
FNMA POOL AH6210	3.5% 01 Feb 2026	75,119	78,370
FNMA POOL AH6438	3.5% 01 Feb 2026	133,896	139,693
FNMA POOL AI1051	4% 01 Jun 2026	351,568	371,323
FNMA POOL AI8382	3.5% 01 Sep 2026	391,979	408,979
FNMA POOL AJ7688	4% 01 Dec 2041	699,581	735,724
FNMA POOL AJ9317	4% 01 Jan 2042	2,301,214	2,424,754
FNMA POOL AK0968	3% 01 Feb 2027	706,822	726,983
FNMA POOL AK1140	3% 01 Feb 2027	463,086	476,290
FNMA POOL AK1608	3% 01 Jan 2027	515,841	530,596
FNMA POOL AK5567	3% 01 Apr 2027	703,880	723,945
FNMA POOL AK6966	3% 01 Mar 2027	733,679	754,670
FNMA POOL AK7088	3.5% 01 Apr 2042	427,568	440,977
FNMA POOL AK8311	2.5% 01 Dec 2027	273,941	274,786
FNMA POOL AK8660	3% 01 Apr 2027	668,071	686,294
FNMA POOL AL1895	1% 01 Jun 2042	609,553	628,719
FNMA POOL AL1945	1% 01 Jun 2042	1,734,010	1,788,576
FNMA POOL AL2151	1% 01 Mar 2042	2,370,414	2,445,005
FNMA POOL AL2389	1% 01 Sep 2042	1,013,456	1,045,140
FNMA POOL AL3039	1% 01 Oct 2027	639,852	668,792
FNMA POOL AL3218	1% 01 Feb 2043	646,165	666,151
FNMA POOL AL6851	1% 01 Oct 2043	437,718	418,675
FNMA POOL AO0454	3.5% 01 Aug 2042	695,911	717,597
FNMA POOL AO0527	3% 01 May 2027	958,427	985,688
FNMA POOL AO1967	3% 01 Jun 2027	71,734	73,782
FNMA POOL AO3110	3.5% 01 Jun 2042	1,301,651	1,342,368
FNMA POOL AO4135	3.5% 01 Jun 2042	996,969	1,028,216

FNMA POOL AP0457	3% 01 Jul 2027	181,025	186,167
FNMA POOL AP1110	2.5% 01 Sep 2027	278,413	279,260
FNMA POOL AP2611	3.5% 01 Sep 2042	613,666	632,402
FNMA POOL AP3308	3.5% 01 Sep 2042	596,024	614,594
FNMA POOL AP3902	3% 01 Oct 2042	582,850	582,684
FNMA POOL AP4539	3.5% 01 Sep 2042	1,229,506	1,267,489
FNMA POOL AP5143	3% 01 Sep 2042	706,310	706,109
FNMA POOL AP6032	3% 01 Apr 2043	1,512,888	1,512,457
FNMA POOL AP8615	2.5% 01 Nov 2027	316,863	317,838
FNMA POOL AP8903	3.5% 01 Oct 2042	1,304,986	1,345,496
FNMA POOL AQ3956	2.5% 01 Jun 2028	193,943	194,535
FNMA POOL AR2638	3.5% 01 Feb 2043	697,050	719,826
FNMA POOL AR4756	2.5% 01 Feb 2028	169,900	170,423
FNMA POOL AR9203	3.5% 01 Mar 2043	2,772,357	2,858,210
FNMA POOL AS5384	4% 01 Jul 2045	996,740	1,048,459
FNMA POOL AS6286	4% 01 Dec 2045	1,947,763	2,048,760
FNMA POOL AS6304	4% 01 Dec 2045	978,810	1,029,575
FNMA POOL AS6515	4% 01 Jan 2046	2,466,603	2,594,969
FNMA POOL AS7248	4% 01 May 2046	1,001,910	1,054,123
FNMA POOL AS7693	2% 01 Aug 2031	1,573,062	1,533,117
FNMA POOL AS7877	2.5% 01 Sep 2046	992,227	945,040
FNMA POOL AS8249	3% 01 Nov 2036	3,473,671	3,518,928
FNMA POOL AT2894	2.5% 01 May 2028	60,487	60,672
FNMA POOL AU1279	2.5% 01 Jul 2028	354,364	355,449
FNMA POOL AU5904	3.5% 01 Sep 2033	675,040	705,003
FNMA POOL AU9300	3% 01 Sep 2028	759,413	780,301
FNMA POOL AV2223	4% 01 Dec 2043	199,269	209,560
FNMA POOL AZ4775	3.5% 01 Oct 2045	4,664,863	4,784,418
FNMA POOL BC2008	3% 01 May 2046	2,963,650	2,947,392
FNMA POOL MA0243	5% 01 Nov 2029	480,706	523,615
FNMA POOL MA0318	4.5% 01 Feb 2030	110,362	118,699
FNMA POOL MA0648	3.5% 01 Feb 2026	91,922	95,905
FNMA POOL MA0918	4% 01 Dec 2041	2,645,611	2,784,469
FNMA POOL MA1035	3% 01 Apr 2027	94,084	96,766
FNMA POOL MA1062	3% 01 May 2027	49,210	50,613
FNMA POOL MA1272	3% 01 Dec 2042	771,786	771,565
FNMA POOL MA2522	3.5% 01 Feb 2046	0	0
FNMA TBA 30 YR 3	3% 18 Jan 2047	500,000	496,707
FNMA TBA 30 YR 3.5	3.5% 18 Jan 2047	2,500,000	2,562,305
FNMA TBA 30 YR 4	4% 18 Jan 2047	12,000,000	12,615,703
FORD MOTOR COMPANY	4.346% 08 Dec 2026	535,000	540,616
FORD MOTOR CREDIT CO LLC	3.157% 04 Aug 2020	415,000	418,085
FORD MOTOR CREDIT CO LLC	2.597% 04 Nov 2019	925,000	923,626
FORD MOTOR CREDIT CO LLC	3.664% 08 Sep 2024	200,000	195,151
FORD MOTOR CREDIT CO LLC	2.551% 05 Oct 2018	605,000	608,403
FORD MOTOR CREDIT CO LLC	3.2% 15 Jan 2021	930,000	931,357
FORD MOTOR CREDIT CO LLC	5.75% 01 Feb 2021	705,000	773,090
FORTIVE CORPORATION	3.15% 15 Jun 2026	220,000	216,802
FORTUNE BRANDS HOME + SE	3% 15 Jun 2020	375,000	377,410
FREDDIE MAC	0.875% 07 Mar 2018	2,640,000	2,636,576
FREDDIE MAC	0.75% 12 Jan 2018	3,500,000	3,492,867
GE CAPITAL INTL FUNDING	3.373% 15 Nov 2025	1,279,000	1,300,201
GENERAL DYNAMICS CORP	2.25% 15 Nov 2022	785,000	775,518
GENERAL ELECTRIC CO	3.45% 15 May 2024	625,000	642,456
GENERAL ELECTRIC CO	3.1% 09 Jan 2023	526,000	533,089
GENERAL ELECTRIC CO	3.15% 07 Sep 2022	168,000	171,578
GENERAL ELECTRIC CO	4.65% 17 Oct 2021	240,000	263,266
GENERAL ELECTRIC CO	5.55% 04 May 2020	185,000	204,375
GENERAL MOTORS CO	4.875% 02 Oct 2023	2,020,000	2,117,509
GEORGIA POWER COMPANY	5.7% 01 Jun 2017	2,355,000	2,397,715
GILEAD SCIENCES INC	4.5% 01 Apr 2021	595,000	641,013
GILEAD SCIENCES INC	3.5% 01 Feb 2025	285,000	288,152
GILEAD SCIENCES INC	3.7% 01 Apr 2024	455,000	467,023
GILEAD SCIENCES INC	4.4% 01 Dec 2021	265,000	285,098
GLAXOSMITHKLINE CAP INC	2.8% 18 Mar 2023	535,000	536,333
GLAXOSMITHKLINE CAPITAL	2.85% 08 May 2022	255,000	257,048
GNMA II POOL 004520	5% 20 Aug 2039	463,776	510,847
GNMA II POOL 004746	4.5% 20 Jul 2040	2,713,542	2,935,811
GNMA II POOL 004747	5% 20 Jul 2040	1,056,419	1,163,093
GNMA II POOL 004833	4% 20 Oct 2040	3,365,639	3,609,788
GNMA II POOL 004922	4% 20 Jan 2041	414,527	444,574
GNMA II POOL 004923	4.5% 20 Jan 2041	287,098	309,689
GNMA II POOL 004945	4% 20 Feb 2041	1,008,348	1,077,491
GNMA II POOL 004978	4.5% 20 Mar 2041	864,216	931,438
GNMA II POOL 004979	5% 20 Mar 2041	1,273,048	1,408,380
GNMA II POOL 004984	5.5% 20 Mar 2041	338,667	376,075
GNMA II POOL 005017	4.5% 20 Apr 2041	969,204	1,044,044
GNMA II POOL 005055	4.5% 20 May 2041	1,149,243	1,238,638
GNMA II POOL 005115	4.5% 20 Jul 2041	522,521	561,631
GNMA II POOL 005140	4.5% 20 Aug 2041	1,873,141	2,018,849
GNMA II POOL 005326	3% 20 Mar 2027	566,982	585,412
GNMA II POOL 005332	4% 20 Mar 2042	1,462,211	1,557,309
GNMA II POOL MA0023	4% 20 Apr 2042	702,814	749,348
GNMA II POOL MA0317	3% 20 Aug 2042	2,390,631	2,430,779

GNMA II POOL MA0318	3.5% 20 Aug 2042	4,951,427	5,170,874
GNMA II POOL MA0391	3% 20 Sep 2042	2,405,832	2,446,234
GNMA II POOL MA0392	3.5% 20 Sep 2042	2,530,560	2,642,715
GNMA II POOL MA0462	3.5% 20 Oct 2042	4,775,355	4,987,001
GNMA II POOL MA0624	3% 20 Dec 2042	917,652	933,062
GNMA II POOL MA0698	3% 20 Jan 2043	863,107	877,601
GNMA II POOL MA0783	3.5% 20 Feb 2043	2,921,040	3,050,507
GNMA II POOL MA2304	4% 20 Oct 2044	1,656,114	1,760,249
GNMA II POOL MA2678	3.5% 20 Mar 2045	3,187,739	3,317,160
GNMA II POOL MA2754	3.5% 20 Apr 2045	1,809,144	1,882,549
GNMA II TBA 30 YR 3	3% 24 Jan 2047	13,000,000	13,162,754
GNMA II TBA 30 YR 3.5	3.5% 24 Jan 2047	6,500,000	6,756,826
GNMA POOL 391705	5.5% 15 Jan 2038	45,858	51,155
GNMA POOL 561294	5.5% 15 Feb 2033	64,721	73,017
GNMA POOL 603325	5.5% 15 Dec 2032	933	1,054
GNMA POOL 672676	5.5% 15 Apr 2038	115,955	129,391
GNMA POOL 676389	5.5% 15 Jan 2038	1,278	1,429
GNMA POOL 676515	5.5% 15 Feb 2038	350,855	391,533
GNMA POOL 676754	5.5% 15 Mar 2038	243,467	271,720
GNMA POOL 677222	5.5% 15 Aug 2038	361,015	403,505
GNMA POOL 677228	6% 15 Aug 2038	953	1,082
GNMA POOL 683957	5.5% 15 Feb 2038	156,281	174,952
GNMA POOL 684721	5.5% 15 Mar 2038	96,026	107,193
GNMA POOL 687179	5.5% 15 Apr 2038	142,141	159,114
GNMA POOL 697463	6% 15 Sep 2038	77,922	88,335
GNMA POOL 700829	5.5% 15 Oct 2038	3,223	3,607
GNMA POOL 700978	6% 15 Nov 2038	222,442	252,300
GNMA POOL 723344	4% 15 Sep 2039	653,445	693,622
GNMA POOL 723430	4.5% 15 Nov 2039	732,395	797,612
GNMA POOL 737111	4.5% 15 Apr 2040	1,104,168	1,198,006
GNMA POOL 738882	4% 15 Oct 2041	330,698	351,795
GNMA POOL 745243	4% 15 Jul 2040	526,837	559,196
GNMA POOL 771561	4% 15 Aug 2041	371,330	397,708
GNMA POOL 782495	5.5% 15 Dec 2038	68,459	76,515
GNMA POOL 782528	5% 15 Jan 2039	644,323	710,300
GNMA POOL 783851	6% 15 Mar 2041	182,284	206,696
GNMA POOL AA5821	3% 15 Nov 2042	1,724,271	1,749,931
GNMA POOL AB3031	3% 15 Oct 2042	318,367	323,105
GNMA POOL AB9110	3% 15 Oct 2042	1,475,940	1,497,905
GNMA POOL AD2413	3.5% 15 May 2043	348,489	363,437
GNMA POOL AD2414	3.5% 15 May 2043	663,905	691,702
GNMA POOL AD8784	3% 15 Mar 2043	711,047	721,629
GNMA POOL AN6808	3.5% 15 Jul 2045	1,815,125	1,888,810
GOLDMAN SACHS GROUP INC	3.5% 16 Nov 2026	600,000	586,191
GOLDMAN SACHS GROUP INC	3.625% 22 Jan 2023	2,208,000	2,255,278
GOLDMAN SACHS GROUP INC	4% 03 Mar 2024	2,170,000	2,251,199
GOLDMAN SACHS GROUP INC	5.75% 24 Jan 2022	250,000	281,054
GOLDMAN SACHS GROUP INC	5.375% 15 Mar 2020	130,000	141,048
GOLDMAN SACHS GROUP INC	6.15% 01 Apr 2018	2,730,000	2,871,728
GOVERNMENT PROPERTIES IN	3.75% 15 Aug 2019	310,000	313,406
GS MORTGAGE SECURITIES TRUST	3.68% 10 Apr 2047	4,000,000	4,137,531
GS MORTGAGE SECURITIES TRUST	4.074% 10 Jan 2047	4,065,000	4,328,731
HALLIBURTON COMPANY	3.5% 01 Aug 2023	490,000	497,551
HARTFORD FINL SVCS GRP	5.125% 15 Apr 2022	595,000	659,965
HARTFORD FINL SVCS GRP	5.5% 30 Mar 2020	820,000	895,380
HOME DEPOT INC	2.625% 01 Jun 2022	620,000	622,988
HOME DEPOT INC	2.125% 15 Sep 2026	645,000	594,953
HP ENTERPRISE CO	2.85% 05 Oct 2018	940,000	949,091
HP ENTERPRISE CO	2.45% 05 Oct 2017	2,627,000	2,641,606
HP INC	4.3% 01 Jun 2021	700,000	732,607
HSBC HOLDINGS PLC	5.1% 05 Apr 2021	1,865,000	2,015,517
INGERSOLL RAND GL HLD CO	4.25% 15 Jun 2023	565,000	597,566
INGERSOLL RAND GL HLD CO	6.875% 15 Aug 2018	775,000	837,216
INTERNATIONAL PAPER CO	3.65% 15 Jun 2024	2,310,000	2,335,750
INTERNATIONAL PAPER CO	4.75% 15 Feb 2022	1,113,000	1,203,954
JM SMUCKER CO	3.5% 15 Mar 2025	365,000	368,044
JOHN DEERE CAPITAL CORP	2.8% 06 Mar 2023	1,320,000	1,320,036
JOHN DEERE CAPITAL CORP	2.8% 27 Jan 2023	420,000	419,843
JOHNSON + JOHNSON	2.45% 01 Mar 2026	2,045,000	1,955,903
JP MORGAN CHASE COMMERCIAL MOR	2.875% 15 Dec 2047	1,900,000	1,921,128
JP MORGAN CHASE COMMERCIAL MOR	3.07% 15 Dec 2046	473,237	482,870
JPMBB COMMERCIAL MORTGAGE SECU	3.362% 15 Jul 2045	2,000,000	2,068,040
* JPMORGAN CHASE + CO	2.95% 01 Oct 2026	835,000	796,997
* JPMORGAN CHASE + CO	3.875% 10 Sep 2024	350,000	354,143
* JPMORGAN CHASE + CO	3.2% 25 Jan 2023	1,180,000	1,193,133
* JPMORGAN CHASE + CO	3.375% 01 May 2023	290,000	288,962
* JPMORGAN CHASE + CO	3.625% 13 May 2024	690,000	701,859
* JPMORGAN CHASE + CO	3.25% 23 Sep 2022	930,000	940,500
* JPMORGAN CHASE + CO	6.3% 23 Apr 2019	2,590,000	2,830,189
KELLOGG CO	1.75% 17 May 2017	500,000	501,174
KEY BANK NA	2.5% 22 Nov 2021	250,000	248,405
KEYCORP	5.1% 24 Mar 2021	235,000	256,980
KINDER MORGAN ENER PART	4.15% 01 Mar 2022	633,000	649,528
KINDER MORGAN ENER PART	6.5% 01 Apr 2020	125,000	138,360

KINDER MORGAN ENER PART	6.85% 15 Feb 2020	615,000	685,582
KONINKLIJKE PHILIPS NV	5.75% 11 Mar 2018	670,000	702,178
KOREA DEVELOPMENT BANK	3.875% 04 May 2017	305,000	307,181
KRAFT HEINZ FOODS CO	3% 01 Jun 2026	130,000	122,049
KRAFT HEINZ FOODS CO	3.95% 15 Jul 2025	1,210,000	1,225,772
KRAFT HEINZ FOODS CO	5.375% 10 Feb 2020	287,000	310,851
KROGER CO	2.3% 15 Jan 2019	190,000	191,179
LABORATORY CORP OF AMER	3.6% 01 Feb 2025	810,000	806,453
LG+E AND KU ENERGY LLC	3.75% 15 Nov 2020	495,000	514,831
LOCKHEED MARTIN CORP	3.1% 15 Jan 2023	255,000	257,788
LOCKHEED MARTIN CORP	4.25% 15 Nov 2019	642,000	683,752
LYONDELLBASELL IND NV	6% 15 Nov 2021	1,325,000	1,502,641
MARRIOTT INTERNATIONAL	3.125% 15 Jun 2026	600,000	567,919
MARSH + MCLENNAN COS INC	3.5% 03 Jun 2024	495,000	503,701
MASTERCARD INC	3.375% 01 Apr 2024	615,000	632,585
MCDONALD S CORP	3.7% 30 Jan 2026	265,000	269,796
MCDONALD S CORP	1.875% 29 May 2019	440,000	439,109
MCDONALD S CORP	2.625% 15 Jan 2022	610,000	608,202
MCKESSON CORP	4.75% 01 Mar 2021	575,000	616,518
MEDTRONIC INC	3.5% 15 Mar 2025	1,230,000	1,266,548
MERCK + CO INC	2.75% 10 Feb 2025	870,000	854,220
MERCK + CO INC	2.8% 18 May 2023	305,000	306,180
MERCK + CO INC	3.875% 15 Jan 2021	695,000	737,540
* METLIFE INC	4.368% 15 Sep 2023	45,000	48,425
MICROSOFT CORP	1.85% 12 Feb 2020	75,000	74,952
MICROSOFT CORP	2.4% 08 Aug 2026	2,165,000	2,045,269
MICROSOFT CORP	3.125% 03 Nov 2025	360,000	364,021
MOLSON COORS BREWING CO	2% 01 May 2017	380,000	380,925
MONSANTO CO	3.375% 15 Jul 2024	400,000	398,264
MORGAN STANLEY	4% 23 Jul 2025	1,100,000	1,127,519
MORGAN STANLEY	3.75% 25 Feb 2023	2,655,000	2,727,067
MORGAN STANLEY	4.1% 22 May 2023	330,000	338,752
MORGAN STANLEY	3.875% 27 Jan 2026	195,000	196,971
MORGAN STANLEY	3.875% 29 Apr 2024	370,000	379,461
MORGAN STANLEY	5.75% 25 Jan 2021	100,000	110,958
MORGAN STANLEY	5.625% 23 Sep 2019	1,570,000	1,701,817
MORGAN STANLEY BAML TRUST	3.719% 15 Jul 2050	3,500,000	3,629,632
MORGAN STANLEY BAML TRUST	3.451% 15 Jul 2050	1,134,000	1,159,125
MYLAN INC	2.55% 28 Mar 2019	250,000	249,463
MYLAN NV	3.15% 15 Jun 2021	745,000	731,133
NABORS INDUSTRIES INC	4.625% 15 Sep 2021	460,000	467,599
NATIONAL RURAL UTIL COOP	2.3% 15 Nov 2019	535,000	538,779
NBCUNIVERSAL MEDIA LLC	4.375% 01 Apr 2021	270,000	291,686
NEWELL BRANDS INC	4.2% 01 Apr 2026	300,000	313,134
NISOURCE FINANCE CORP	6.8% 15 Jan 2019	395,000	431,162
NOBLE ENERGY INC	4.15% 15 Dec 2021	400,000	416,275
NOBLE ENERGY INC	8.25% 01 Mar 2019	775,000	870,561
NOMURA HOLDINGS INC	2.75% 19 Mar 2019	1,080,000	1,090,221
NORFOLK SOUTHERN CORP	3% 01 Apr 2022	635,000	642,087
NORFOLK SOUTHERN CORP	5.9% 15 Jun 2019	695,000	758,271
NORTHERN STATES PWR MINN	2.2% 15 Aug 2020	460,000	460,707
NORTHROP GRUMMAN CORP	5.05% 01 Aug 2019	1,500,000	1,605,264
NOVARTIS CAPITAL CORP	3.4% 06 May 2024	160,000	164,880
NOVARTIS CAPITAL CORP	2.4% 21 Sep 2022	1,045,000	1,032,204
OCCIDENTAL PETROLEUM COR	2.6% 15 Apr 2022	395,000	393,983
OCCIDENTAL PETROLEUM COR	4.1% 01 Feb 2021	800,000	849,818
ONCOR ELECTRIC DELIVERY	2.95% 01 Apr 2025	480,000	475,345
ONEOK PARTNERS LP	3.375% 01 Oct 2022	495,000	497,066
ONEOK PARTNERS LP	8.625% 01 Mar 2019	535,000	603,490
ORACLE CORP	1.9% 15 Sep 2021	300,000	293,158
ORACLE CORP	2.65% 15 Jul 2026	1,055,000	1,001,418
ORACLE CORP	2.95% 15 May 2025	835,000	818,535
ORACLE CORP	2.8% 08 Jul 2021	460,000	468,833
ORACLE CORP	2.5% 15 Oct 2022	245,000	242,378
ORACLE CORP	5% 08 Jul 2019	1,215,000	1,310,278
PACIFIC GAS + ELECTRIC	3.85% 15 Nov 2023	895,000	944,256
PEOPLES UNITED BANK	4% 15 Jul 2024	475,000	467,900
PEPSICO INC	3.1% 17 Jul 2022	140,000	143,825
PEPSICO INC	2.75% 01 Mar 2023	360,000	359,609
PEPSICO INC	2.75% 05 Mar 2022	1,255,000	1,269,848
PEPSICO INC	3.6% 01 Mar 2024	230,000	239,885
PETROLEOS MEXICANOS	6.5% 13 Mar 2027	950,000	979,925
PETROLEOS MEXICANOS	4.25% 15 Jan 2025	270,000	248,238
PFIZER INC	3% 15 Dec 2026	1,315,000	1,298,169
PHILIP MORRIS INTL INC	2.625% 06 Mar 2023	540,000	531,242
PHILIP MORRIS INTL INC	4.5% 26 Mar 2020	520,000	556,856
PNC BANK NA	1.95% 04 Mar 2019	1,585,000	1,586,671
PNC BANK NA	3.25% 01 Jun 2025	365,000	364,359
PNC FINANCIAL SERVICES	3.9% 29 Apr 2024	90,000	92,259
PNC FINANCIAL SERVICES	4.375% 11 Aug 2020	265,000	282,188
PROCTER + GAMBLE CO/THE	3.1% 15 Aug 2023	480,000	494,205
PROGRESS ENERGY INC	4.875% 01 Dec 2019	1,295,000	1,390,675
PROV ST JOSEPH HLTH OBL	2.746% 01 Oct 2026	190,000	179,863
PROVINCE OF QUEBEC	7.125% 09 Feb 2024	1,140,000	1,426,553

PROVINCE OF QUEBEC	7.5% 15 Jul 2023	350,000	441,064
PSEG POWER LLC	3% 15 Jun 2021	715,000	717,196
PUBLIC SERVICE COLORADO	2.5% 15 Mar 2023	150,000	147,756
PUBLIC SERVICE ELECTRIC	2.25% 15 Sep 2026	95,000	88,156
RAYTHEON COMPANY	3.15% 15 Dec 2024	575,000	585,334
RAYTHEON COMPANY	3.125% 15 Oct 2020	230,000	237,451
REALTY INCOME CORP	3% 15 Jan 2027	500,000	470,748
REPUBLIC OF CHILE	3.25% 14 Sep 2021	960,000	992,256
REPUBLIC OF COLOMBIA	4% 26 Feb 2024	660,000	666,600
REPUBLIC SERVICES INC	5.5% 15 Sep 2019	495,000	538,681
RIO TINTO FIN USA LTD	3.75% 15 Jun 2025	240,000	247,154
RIO TINTO FIN USA PLC	3.5% 22 Mar 2022	61,000	63,100
ROGERS COMMUNICATIONS IN	3% 15 Mar 2023	320,000	317,922
ROGERS COMMUNICATIONS IN	6.8% 15 Aug 2018	365,000	393,560
SAN DIEGO G + E	2.5% 15 May 2026	115,000	110,220
SAN DIEGO G + E	3.6% 01 Sep 2023	285,000	298,346
SANTANDER UK GROUP HLDGS	2.875% 16 Oct 2020	495,000	490,541
SANTANDER UK PLC	2.35% 10 Sep 2019	540,000	540,341
SCHLUMBERGER INVESTMENT	3.65% 01 Dec 2023	285,000	298,531
SCRIPPS NETWORKS INTERAC	3.5% 15 Jun 2022	725,000	732,660
SCRIPPS NETWORKS INTERAC	3.95% 15 Jun 2025	620,000	627,251
SELECT INCOME REIT	2.85% 01 Feb 2018	245,000	246,047
SHELL INTERNATIONAL FIN	2% 15 Nov 2018	2,680,000	2,697,940
SHELL INTERNATIONAL FIN	4.3% 22 Sep 2019	855,000	907,016
SIMON PROPERTY GROUP LP	3.75% 01 Feb 2024	540,000	559,294
SOUTHERN CAL EDISON	3.5% 01 Oct 2023	755,000	784,619
SOUTHERN CO GAS CAPITAL	3.5% 15 Sep 2021	725,000	745,135
SOUTHERN COPPER CORP	3.875% 23 Apr 2025	700,000	690,221
SSGA	G STIFF ERISA QUALIFIED	54,612,136	54,612,136
ST JUDE MEDICAL LLC	3.25% 15 Apr 2023	390,000	387,593
STATE OF ISRAEL	4% 30 Jun 2022	655,000	693,180
STRYKER CORP	3.5% 15 Mar 2026	400,000	403,776
SUMITOMO MITSUI BANKING	3.95% 19 Jul 2023	510,000	531,979
SUNTRUST BANK	3.3% 15 May 2026	715,000	690,114
SUNTRUST BANKS INC	2.7% 27 Jan 2022	285,000	285,121
SVENSKA HANDELSBANKEN AB	2.5% 25 Jan 2019	1,125,000	1,136,896
SYNCHRONY FINANCIAL	4.25% 15 Aug 2024	440,000	447,897
TENN VALLEY AUTHORITY	5.5% 18 Jul 2017	440,000	451,376
TEVA PHARMACEUT FIN BV	2.95% 18 Dec 2022	825,000	794,968
TEVA PHARMACEUTICALS NE	3.15% 01 Oct 2026	90,000	82,973
THERMO FISHER SCIENTIFIC	3% 15 Apr 2023	415,000	407,890
THERMO FISHER SCIENTIFIC	2.95% 19 Sep 2026	110,000	103,868
THERMO FISHER SCIENTIFIC	3.15% 15 Jan 2023	300,000	300,294
TIME WARNER CABLE LLC	5.85% 01 May 2017	805,000	816,424
TIME WARNER CABLE LLC	8.75% 14 Feb 2019	515,000	580,376
TIME WARNER INC	3.8% 15 Feb 2027	265,000	263,495
TIME WARNER INC	4.75% 29 Mar 2021	1,260,000	1,349,839
TOTAL CAPITAL INTL SA	2.7% 25 Jan 2023	460,000	455,228
TOTAL SYSTEM SERVICES IN	4.8% 01 Apr 2026	185,000	199,342
TRAVELERS COS INC	5.8% 15 May 2018	1,360,000	1,434,705
TYCO ELECTRONICS GROUP S	6.55% 01 Oct 2017	385,000	399,341
TYSON FOODS INC	3.95% 15 Aug 2024	590,000	601,088
UBS AG STAMFORD CT	1.8% 26 Mar 2018	1,015,000	1,015,701
UBS AG STAMFORD CT	1.375% 01 Jun 2017	1,155,000	1,154,730
UBS AG STAMFORD CT	2.375% 14 Aug 2019	380,000	381,841
UBS BARCLAYS COMMERCIAL MORTGA	2.92% 10 Mar 2046	2,079,000	2,091,059
UNILEVER CAPITAL CORP	4.25% 10 Feb 2021	900,000	966,533
UNION PACIFIC CORP	4% 01 Feb 2021	1,045,000	1,107,402
UNITED MEXICAN STATES	4% 02 Oct 2023	553,000	554,327
UNITED MEXICAN STATES	3.625% 15 Mar 2022	914,000	915,828
UNITED PARCEL SERVICE	3.125% 15 Jan 2021	560,000	578,781
UNITED PARCEL SERVICE	5.125% 01 Apr 2019	145,000	155,715
UNITED TECHNOLOGIES CORP	3.1% 01 Jun 2022	730,000	750,325
UNITEDHEALTH GROUP INC	3.75% 15 Jul 2025	305,000	315,746
UNITEDHEALTH GROUP INC	3.1% 15 Mar 2026	370,000	364,931
UNITEDHEALTH GROUP INC	2.75% 15 Feb 2023	275,000	273,471
UNITEDHEALTH GROUP INC	4.7% 15 Feb 2021	365,000	395,189
UNITEDHEALTH GROUP INC	2.875% 15 Mar 2022	130,000	131,663
UNITEDHEALTH GROUP INC	6% 15 Feb 2018	495,000	519,013
US 10YR NOTE (CBT)MAR17	XCBT 20170322	8,800,000	31,930
US 5YR NOTE (CBT) MAR17	XCBT 20170331	8,400,000	(53,933)
US BANCORP	3.7% 30 Jan 2024	460,000	478,252
US DOLLAR		(1,460,934)	(1,460,934)
US LONG BOND(CBT) MAR17	XCBT 20170322	(6,300,000)	49,711
US TREASURY N/B	2.125% 30 Nov 2023	1,615,000	1,604,275
US TREASURY N/B	1.75% 30 Nov 2021	3,915,000	3,885,790
US TREASURY N/B	1.375% 15 Dec 2019	31,285,000	31,210,448
US TREASURY N/B	2.125% 30 Jun 2022	7,985,000	8,013,075
US TREASURY N/B	1% 15 Aug 2018	21,500,000	21,471,448
US TREASURY N/B	1% 15 Sep 2018	10,425,000	10,403,014
US TREASURY N/B	1.625% 30 Apr 2023	5,105,000	4,937,495
US TREASURY N/B	0.75% 31 Oct 2018	7,670,000	7,614,868
US TREASURY N/B	2% 15 Nov 2026	2,390,000	2,299,534
US TREASURY N/B	2.125% 30 Sep 2021	19,215,000	19,385,379

US TREASURY N/B	1.5% 31 Oct 2019	30,450,000	30,523,750
US TREASURY N/B	2.125% 31 Dec 2021	8,855,000	8,930,755
US TREASURY N/B	2% 15 Feb 2025	30,665,000	29,845,662
US TREASURY N/B	1.75% 28 Feb 2022	2,670,000	2,638,085
US TREASURY N/B	1.75% 31 Mar 2022	7,225,000	7,128,763
US TREASURY N/B	2.375% 15 Aug 2024	7,035,000	7,067,699
US TREASURY N/B	0.875% 31 Jan 2018	1,425,000	1,423,943
US TREASURY N/B	0.625% 30 Apr 2018	8,780,000	8,737,127
US TREASURY N/B	1% 31 May 2018	27,290,000	27,279,330
US TREASURY N/B	2% 30 Nov 2022	22,895,000	22,740,276
US TREASURY N/B	2.125% 31 Dec 2022	310,000	309,830
US TREASURY N/B	1.25% 30 Nov 2018	25,895,000	25,932,418
US TREASURY N/B	2% 30 Nov 2020	26,970,000	27,249,193
US TREASURY N/B	1.625% 30 Apr 2019	21,425,000	21,592,372
US TREASURY N/B	2.625% 15 Nov 2020	31,325,000	32,377,332
US TREASURY N/B	8% 15 Nov 2021	4,765,000	6,102,921
US ULTRA BOND CBT MAR17	XCBT 20170322	(19,400,000)	202,938
VERIZON COMMUNICATIONS	5.15% 15 Sep 2023	2,490,000	2,753,300
VERIZON COMMUNICATIONS	4.6% 01 Apr 2021	885,000	948,910
VIACOM INC	3.125% 15 Jun 2022	280,000	271,498
VIACOM INC	5.625% 15 Sep 2019	590,000	634,733
WALT DISNEY COMPANY/THE	1.85% 30 Jul 2026	515,000	463,651
WALT DISNEY COMPANY/THE	1.1% 01 Dec 2017	365,000	364,685
WALT DISNEY COMPANY/THE	2.75% 16 Aug 2021	660,000	671,869
WASTE MANAGEMENT INC	2.9% 15 Sep 2022	475,000	477,474
WASTE MANAGEMENT INC	4.6% 01 Mar 2021	260,000	280,455
WELLS FARGO + COMPANY	2.1% 26 Jul 2021	980,000	953,594
WELLS FARGO + COMPANY	5.625% 11 Dec 2017	2,285,000	2,368,994
WESTERN GAS PARTNERS	4% 01 Jul 2022	325,000	330,303
WESTROCK RKT CO	4.9% 01 Mar 2022	285,000	309,378
WILLIAMS PARTNERS LP	4.3% 04 Mar 2024	780,000	787,653
XEROX CORPORATION	2.95% 15 Mar 2017	460,000	461,386
XTO ENERGY INC	5.5% 15 Jun 2018	975,000	1,028,780
XYLEM INC	4.875% 01 Oct 2021	690,000	744,905
ZIMMER BIOMET HOLDINGS	2.7% 01 Apr 2020	510,000	510,026
Sub-Total: Fund 5739 8 of 16		Total	\$ 1,083,707,317

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	PRUDENTIAL INVESTMENT CORP	PRU INVEST CORP	11,362.69	\$ 367,589,423
	Sub-Total: Fund 5740 9 of 16		Total	\$ 367,589,423

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	IBOND UNITED STATES SAV BOND	SERIES I 10/2011	16,000,000	\$ 439,680,000
	SSGA	G STIFF ERISA QUALIFIED	16,859	16,859
	Sub-Total: Fund 5741 10 of 16		Total	\$ 439,696,859

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	ACTAVIS FUNDING SCS	3% 12 Mar 2020	2,075,000	\$ 2,103,766
	ACTAVIS FUNDING SCS	3.45% 15 Mar 2022	350,000	355,253
	AIRGAS INC	2.375% 15 Feb 2020	1,050,000	1,050,519
	AMERICAN EXPRESS CREDIT	1% 18 Mar 2019	1,250,000	1,252,385
	AMPHENOL CORP	3.125% 15 Sep 2021	1,800,000	1,827,850
	ANADARKO PETROLEUM CORP	4.85% 15 Mar 2021	1,600,000	1,715,581
	ANHEUSER BUSCH INBEV FIN	3.65% 01 Feb 2026	2,000,000	2,030,380
	ANHEUSER BUSCH INBEV FIN	2.65% 01 Feb 2021	1,500,000	1,508,618
	ASSURANT INC	2.5% 15 Mar 2018	1,250,000	1,263,058
	AT+T INC	4.45% 01 Apr 2024	1,000,000	1,042,436
	AT+T INC	3.95% 15 Jan 2025	700,000	701,212
	BANC OF AMERICA COMMERCIAL MOR	5.451% 15 Jan 2049	41,039	41,016
	BANK OF AMERICA CORP	4.45% 03 Mar 2026	1,100,000	1,133,592
	BANK OF AMERICA CORP	2.625% 19 Apr 2021	1,000,000	993,138
	BANK OF AMERICA NA	2.05% 07 Dec 2018	1,000,000	1,005,357
	BANK OF NY MELLON CORP	2.05% 03 May 2021	500,000	490,751
	BAYER US FINANCE LLC	2.375% 08 Oct 2019	1,250,000	1,252,214
	BCC FUNDING CORP	2.2% 20 Dec 2021	2,100,000	2,089,178

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			Shares/ Par Value	
	BEAR STEARNS COMMERCIAL MORTGA	1% 11 Jun 2040	1,587,816	1,589,439
	BECTON DICKINSON AND CO	3.734% 15 Dec 2024	1,175,000	1,201,581
	BHP BILLITON FIN USA LTD	1.625% 24 Feb 2017	500,000	500,377
	BOSTON PROPERTIES LP	3.7% 15 Nov 2018	1,925,000	1,982,823
	BRANDYWINE OPER PARTNERS	4.95% 15 Apr 2018	1,616,000	1,670,500
	CAPITAL ONE BANK USA NA	2.15% 21 Nov 2018	1,075,000	1,076,943
	CARPENTER TECHNOLOGY	4.45% 01 Mar 2023	750,000	717,706
	CHARTER COMM OPT LLC/CAP	3.579% 23 Jul 2020	1,250,000	1,275,294
	CHASE ISSUANCE TRUST	1% 15 Apr 2019	1,500,000	1,499,590
	CHESAPEAKE FUNDING LLC	1% 07 Jan 2025	186,069	186,000
	CITIGROUP COMMERCIAL MORTGAGE	3.855% 10 May 2047	500,000	526,260
	CITIGROUP COMMERCIAL MORTGAGE	2.505% 15 Nov 2049	1,000,000	1,001,068
	CITIGROUP COMMERCIAL MORTGAGE	2.4% 10 Oct 2049	2,100,000	2,098,513
	CITIGROUP INC	4.6% 09 Mar 2026	1,500,000	1,550,375
	CITIGROUP INC	2.9% 08 Dec 2021	2,700,000	2,692,715
	COMM MORTGAGE TRUST	3.009% 10 Aug 2046	1,300,000	1,325,366
	COMM MORTGAGE TRUST	3.977% 10 May 2047	1,000,000	1,061,112
	COMM MORTGAGE TRUST	1% 08 Jun 2030	1,600,000	1,604,017
	COMM MORTGAGE TRUST	2.499% 10 Oct 2049	1,000,000	1,000,546
	CRED SUIS GP FUN LTD	3.8% 15 Sep 2022	2,300,000	2,320,396
	DAIMLER FINANCE NA LLC	1.5% 05 Jul 2019	1,075,000	1,057,666
	DDR CORP	4.625% 15 Jul 2022	1,250,000	1,323,458
	DISCOVER BANK	3.1% 04 Jun 2020	1,675,000	1,695,077
	DISCOVER FINANCIAL SVS	5.2% 27 Apr 2022	125,000	134,669
	DISCOVER FINANCIAL SVS	3.85% 21 Nov 2022	1,075,000	1,091,375
	ELECTRICITE DE FRANCE SA	2.15% 22 Jan 2019	1,250,000	1,252,793
	EMERA US FINANCE LP	2.7% 15 Jun 2021	1,300,000	1,286,796
	ENERGY TRANSFER PARTNERS	4.15% 01 Oct 2020	1,850,000	1,915,751
	ENGIE SA	1.625% 10 Oct 2017	575,000	575,122
	ENTERGY CORP	4% 15 Jul 2022	2,125,000	2,222,064
	ENTERPRISE FLEET FINANCING LLC	1.83% 20 Sep 2021	773,409	774,046
	EXELON CORP	2.85% 15 Jun 2020	1,250,000	1,263,344
	EXPERIAN FINANCE PLC	2.375% 15 Jun 2017	3,000,000	3,010,563
	EXPORT IMPORT BK KOREA	1.75% 27 Feb 2018	250,000	250,006
	FANNIE MAE	1.875% 24 Sep 2026	3,850,000	3,537,091
	FANNIE MAE	1.375% 07 Oct 2021	3,700,000	3,599,619
	FANNIE MAE	1% 24 Oct 2019	1,000,000	986,435
	FED HM LN PC POOL 2B0062	1% 01 Dec 2041	180,631	185,113
	FED HM LN PC POOL A32438	4.5% 01 Apr 2035	1,271,610	1,370,297
	FED HM LN PC POOL A71410	6% 01 Jan 2038	566,343	640,830
	FED HM LN PC POOL A75437	5.5% 01 Mar 2038	68,863	76,885
	FED HM LN PC POOL C91161	5% 01 Feb 2028	626,804	683,137
	FED HM LN PC POOL D99066	3.5% 01 Apr 2032	877,519	910,188
	FED HM LN PC POOL G04576	6% 01 Sep 2038	220,420	249,373
	FED HM LN PC POOL G04913	5% 01 Mar 2038	631,433	690,318
	FED HM LN PC POOL G05205	5% 01 Jan 2039	79,530	86,600
	FED HM LN PC POOL G05671	5.5% 01 Aug 2038	380,011	423,403
	FED HM LN PC POOL G06385	5.5% 01 Aug 2040	254,136	282,993
	FED HM LN PC POOL G07224	5% 01 Sep 2040	199,671	218,329
	FED HM LN PC POOL G08447	4.5% 01 May 2041	1,309,160	1,409,925
	FED HM LN PC POOL G08487	4% 01 Apr 2042	1,381,576	1,459,138
	FED HM LN PC POOL G08540	3% 01 Aug 2043	4,734,148	4,722,440
	FED HM LN PC POOL G08542	4% 01 Aug 2043	3,654,057	3,839,742
	FED HM LN PC POOL G08568	4.5% 01 Jan 2044	452,586	485,797
	FED HM LN PC POOL G08595	4% 01 Jul 2044	354,090	371,985
	FED HM LN PC POOL G08597	3.5% 01 Jul 2044	231,868	237,582
	FED HM LN PC POOL G08624	4% 01 Jan 2045	117,178	123,120
	FED HM LN PC POOL G08628	4% 01 Feb 2045	232,710	244,516
	FED HM LN PC POOL G08635	3% 01 Apr 2045	514,156	511,093
	FED HM LN PC POOL G08640	3% 01 May 2045	430,710	428,144
	FED HM LN PC POOL G08655	4% 01 Jul 2045	29,275	30,763
	FED HM LN PC POOL G08659	3.5% 01 Aug 2045	397,851	407,674
	FED HM LN PC POOL G08669	4% 01 Sep 2045	326,314	342,853
	FED HM LN PC POOL G08671	3.5% 01 Oct 2045	329,562	337,704
	FED HM LN PC POOL G08672	4% 01 Oct 2045	265,753	279,253
	FED HM LN PC POOL G08675	3% 01 Nov 2045	261,485	259,930
	FED HM LN PC POOL G08693	3.5% 01 Mar 2046	877,196	898,886
	FED HM LN PC POOL G08697	3% 01 Mar 2046	268,741	267,141
	FED HM LN PC POOL G08702	3.5% 01 Apr 2046	273,328	280,111
	FED HM LN PC POOL G08721	3% 01 Sep 2046	492,930	489,979
	FED HM LN PC POOL G08726	3% 01 Oct 2046	890,945	886,455
	FED HM LN PC POOL G08732	3% 01 Nov 2046	1,394,747	1,387,719
	FED HM LN PC POOL G08741	3% 01 Jan 2047	700,000	695,808
	FED HM LN PC POOL G13531	5% 01 Dec 2017	30,575	31,324
	FED HM LN PC POOL G15095	3% 01 Apr 2024	266,841	274,057
	FED HM LN PC POOL G18569	3% 01 Sep 2030	2,174,857	2,233,962
	FED HM LN PC POOL G18581	2.5% 01 Jan 2031	607,715	609,353
	FED HM LN PC POOL G18622	2.5% 01 Dec 2031	596,596	598,554
	FED HM LN PC POOL G30584	3.5% 01 Apr 2032	651,053	675,286

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	FED HM LN PC POOL G30662	3% 01 Sep 2033	632,452	645,299
	FED HM LN PC POOL J11562	4.5% 01 Jan 2025	189,809	200,970
	FED HM LN PC POOL J12679	4% 01 Aug 2025	290,945	306,128
	FED HM LN PC POOL J13585	3.5% 01 Nov 2025	241,315	251,931
	FED HM LN PC POOL J18100	3% 01 Feb 2027	274,345	281,927
	FED HM LN PC POOL J24302	2.5% 01 Jun 2028	2,621,066	2,628,845
	FED HM LN PC POOL J28115	3.5% 01 May 2029	643,753	672,838
	FED HM LN PC POOL J29001	3.5% 01 Aug 2029	181,251	189,225
	FED HM LN PC POOL J33117	3% 01 Nov 2030	174,498	179,180
	FED HM LN PC POOL Q36040	3.5% 01 Sep 2045	8,519,620	8,730,764
	FED HM LN PC POOL Q36071	3.5% 01 Sep 2045	316,293	324,098
	FED HM LN PC POOL Q36893	3.5% 01 Oct 2045	184,301	188,874
	FED HM LN PC POOL Q37204	3.5% 01 Nov 2045	177,968	182,364
	FED HM LN PC POOL Q40001	3% 01 Apr 2046	287,900	286,180
	FED HM LN PC POOL Q40928	3% 01 Jun 2046	296,670	294,898
	FED HM LN PC POOL V81888	3.5% 01 Aug 2045	275,999	282,843
	FEDERAL HOME LOAN BANK	1% 26 Sep 2019	2,600,000	2,569,018
	FEDERAL HOME LOAN BANK	0.875% 05 Aug 2019	800,000	788,678
	FEDERAL HOME LOAN BANK	1.375% 15 Nov 2019	3,900,000	3,884,455
	FEDERAL HOME LOAN BANK	1.25% 16 Jan 2019	1,300,000	1,299,546
	FHLMC MULTIFAMILY STRUCTURED P	3.303% 25 Jul 2024	800,000	831,787
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Apr 2023	1,100,000	1,151,055
	FIDELITY NATIONAL INFORM	2.25% 15 Aug 2021	700,000	682,519
	FIFTH THIRD BANCORP	4.3% 16 Jan 2024	2,500,000	2,567,900
	FIFTH THIRD BANK	2.3% 15 Mar 2019	2,250,000	2,265,176
	FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025	2,500,000	2,586,648
	FISERV INC	4.75% 15 Jun 2021	500,000	538,067
	FNMA POOL 254545	5% 01 Dec 2017	97,564	99,847
	FNMA POOL 310104	1% 01 Aug 2037	193,764	217,334
	FNMA POOL 734696	4% 01 Sep 2018	83,491	85,915
	FNMA POOL 735402	1% 01 Apr 2035	1,122,406	1,228,405
	FNMA POOL 735893	1% 01 Oct 2035	944,426	1,031,186
	FNMA POOL 889842	1% 01 Dec 2036	381,141	415,863
	FNMA POOL 889897	1% 01 Feb 2038	195,068	212,848
	FNMA POOL 890529	1% 01 Sep 2041	349,782	390,667
	FNMA POOL 961203	5% 01 Jan 2038	178,409	194,244
	FNMA POOL 972509	6% 01 Feb 2038	326,796	373,510
	FNMA POOL 973288	5% 01 Mar 2038	342,718	373,138
	FNMA POOL 985612	5.5% 01 May 2033	638,797	711,114
	FNMA POOL 995692	1% 01 May 2024	28,034	29,632
	FNMA POOL 995763	1% 01 Nov 2035	235,562	254,650
	FNMA POOL 995865	1% 01 Jul 2024	150,279	158,826
	FNMA POOL 995937	1% 01 Jun 2039	751,254	840,207
	FNMA POOL AA4333	4.5% 01 Apr 2029	134,968	145,165
	FNMA POOL AB1786	4% 01 Nov 2025	320,193	335,822
	FNMA POOL AB3907	3.5% 01 Nov 2026	732,798	764,523
	FNMA POOL AB5199	4% 01 May 2042	1,078,393	1,133,963
	FNMA POOL AB8447	2.5% 01 Feb 2028	639,583	641,542
	FNMA POOL AC8512	4.5% 01 Dec 2039	762,796	821,272
	FNMA POOL AD0119	1% 01 Jul 2038	344,774	390,835
	FNMA POOL AE0218	1% 01 Aug 2040	502,838	541,977
	FNMA POOL AE0443	1% 01 Oct 2039	236,395	267,997
	FNMA POOL AE0982	1% 01 Mar 2026	318,758	335,935
	FNMA POOL AH1416	3.5% 01 Jan 2026	150,432	156,884
	FNMA POOL AH6486	4% 01 Mar 2041	527,834	557,370
	FNMA POOL AH6827	4% 01 Mar 2026	698,840	737,980
	FNMA POOL AI4593	4.5% 01 Jun 2041	318,127	342,161
	FNMA POOL AI5085	3.5% 01 Aug 2026	170,078	177,468
	FNMA POOL AJ2452	1% 01 Jan 2042	399,049	422,560
	FNMA POOL AL0058	1% 01 Jan 2018	58,417	59,784
	FNMA POOL AL0160	1% 01 May 2041	407,473	439,561
	FNMA POOL AL0851	1% 01 Oct 2040	124,923	141,581
	FNMA POOL AL0913	1% 01 Jul 2041	85,566	97,891
	FNMA POOL AL3593	1% 01 Nov 2042	1,495,327	1,583,291
	FNMA POOL AL3652	1% 01 Oct 2040	255,429	289,516
	FNMA POOL AL5259	1% 01 May 2029	190,454	198,655
	FNMA POOL AL6223	1% 01 Aug 2044	2,179,019	2,345,517
	FNMA POOL AL8874	1% 01 Feb 2045	980,754	1,011,031
	FNMA POOL AL9027	1% 01 Sep 2046	282,007	296,548
	FNMA POOL AL9319	1% 01 Oct 2046	489,284	504,358
	FNMA POOL AO5096	1% 01 Jun 2042	87,327	91,920
	FNMA POOL AO7530	1% 01 Jul 2042	261,303	271,431
	FNMA POOL AO8796	1% 01 Jul 2042	114,245	120,058
	FNMA POOL AS3906	4% 01 Nov 2044	2,556,154	2,687,959
	FNMA POOL AS3954	4% 01 Dec 2044	0	0
	FNMA POOL AS3970	4% 01 Dec 2044	0	0
	FNMA POOL AS4482	3% 01 Mar 2035	682,632	691,869
	FNMA POOL AS5056	3.5% 01 May 2045	4,084,506	4,189,530
	FNMA POOL AS5240	3% 01 Jun 2030	407,458	418,491

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	FNMA POOL AS5521	3.5% 01 Jul 2045	264,457	271,260
	FNMA POOL AS5628	3% 01 Aug 2030	1,948,056	2,002,160
	FNMA POOL AS5696	3.5% 01 Aug 2045	6,235,845	6,395,665
	FNMA POOL AS5722	3.5% 01 Sep 2045	401,727	412,026
	FNMA POOL AS5839	4% 01 Sep 2045	178,493	187,736
	FNMA POOL AS5906	3.5% 01 Oct 2045	400,445	410,712
	FNMA POOL AS6203	3.5% 01 Nov 2045	470,982	483,041
	FNMA POOL AS6393	3.5% 01 Dec 2045	519,112	532,456
	FNMA POOL AS6879	3.5% 01 Mar 2046	366,751	376,175
	FNMA POOL AS8483	3% 01 Dec 2046	1,200,000	1,193,417
	FNMA POOL AT2717	2.5% 01 May 2043	473,235	452,662
	FNMA POOL AT4242	2.5% 01 May 2028	2,020,520	2,026,705
	FNMA POOL AU0333	2.5% 01 Jun 2028	27,467	27,552
	FNMA POOL AU1628	3% 01 Jul 2043	655,801	655,614
	FNMA POOL AU4279	3% 01 Sep 2043	391,882	391,770
	FNMA POOL AU6657	4% 01 Sep 2043	221,565	233,026
	FNMA POOL AU6739	3.5% 01 Oct 2043	338,924	348,426
	FNMA POOL AU7885	2.5% 01 Sep 2028	29,970	30,062
	FNMA POOL AV5063	3% 01 Feb 2029	823,589	845,889
	FNMA POOL AY1394	3% 01 Apr 2045	172,684	171,737
	FNMA POOL AY9148	4% 01 May 2045	88,014	92,593
	FNMA POOL AZ0497	2.5% 01 Jun 2030	405,432	406,426
	FNMA POOL AZ2319	4% 01 Jul 2045	248,840	261,784
	FNMA POOL AZ2351	2.5% 01 Jun 2030	196,842	197,324
	FNMA POOL AZ7355	3.5% 01 Nov 2045	429,450	440,473
	FNMA POOL AZ7362	4% 01 Nov 2045	181,176	190,553
	FNMA POOL AZ8503	3% 01 Sep 2030	138,405	142,153
	FNMA POOL AZ8874	4% 01 Sep 2045	316,963	333,333
	FNMA POOL BA2101	3.5% 01 Aug 2045	651,222	667,986
	FNMA POOL BA4745	2.5% 01 Jan 2031	173,417	173,842
	FNMA POOL BA4849	3% 01 Feb 2031	376,996	387,204
	FNMA POOL BA4879	3.5% 01 Apr 2046	369,299	378,777
	FNMA POOL BA5048	2.5% 01 Feb 2031	245,984	246,586
	FNMA POOL BA6554	4% 01 Nov 2045	182,368	191,829
	FNMA POOL BC0822	3.5% 01 Apr 2046	299,999	307,712
	FNMA POOL BC1100	3.5% 01 Jan 2046	475,747	487,960
	FNMA POOL BC1760	3.5% 01 Feb 2046	287,953	295,364
	FNMA POOL BC5886	4% 01 May 2046	484,225	509,384
	FNMA POOL BC8140	3% 01 Sep 2046	494,553	491,839
	FNMA POOL BC8296	3% 01 Mar 2046	295,589	293,967
	FNMA POOL BC9482	3% 01 Jul 2046	482,741	480,093
	FNMA POOL BD0134	3% 01 Jun 2036	856,244	867,397
	FNMA POOL BD0448	4% 01 Jun 2046	3,653,585	3,845,294
	FNMA POOL BD1748	3% 01 Jun 2046	386,917	384,795
	FNMA POOL BD6126	2.5% 01 Sep 2031	298,504	299,240
	FNMA POOL BD7351	3% 01 Sep 2046	10,143,408	10,087,762
	FNMA POOL BD8228	3% 01 Sep 2046	681,858	678,118
	FNMA POOL BE3032	2.5% 01 Jan 2032	1,000,000	1,002,468
	FNMA POOL MA0658	3% 01 Feb 2021	109,285	112,244
	FNMA POOL MA0976	3.5% 01 Feb 2032	199,590	207,598
	FNMA POOL MA0977	4% 01 Feb 2032	140,671	149,303
	FNMA POOL MA1181	3% 01 Sep 2022	86,076	88,725
	FNMA POOL MA1278	2.5% 01 Dec 2022	256,415	261,730
	FNMA POOL MA1341	2.5% 01 Feb 2023	361,067	368,686
	FNMA POOL MA1568	2.5% 01 Sep 2028	571,842	573,590
	FNMA POOL MA2046	3.5% 01 Oct 2034	377,168	391,621
	FNMA POOL MA2120	3% 01 Dec 2024	270,303	278,677
	FNMA POOL MA2230	3% 01 Apr 2035	384,259	389,460
	FNMA POOL MA2386	3% 01 Sep 2045	1,006,537	1,001,015
	FORD CREDIT AUTO LEASE TRUST	1.38% 15 Dec 2018	600,000	600,572
	FORD CREDIT FLOORPLAN MASTER O	1% 15 Jun 2020	750,000	752,765
	FORD MOTOR CREDIT CO LLC	3.219% 09 Jan 2022	1,975,000	1,952,874
	FORD MOTOR CREDIT CO LLC	2.943% 08 Jan 2019	1,125,000	1,137,839
	FORD MOTOR CREDIT CO LLC	3.336% 18 Mar 2021	1,325,000	1,334,194
	FORTIVE CORPORATION	2.35% 15 Jun 2021	1,975,000	1,948,588
	FORTUNE BRANDS HOME + SE	4% 15 Jun 2025	2,525,000	2,596,829
	FREDDIE MAC	2.375% 13 Jan 2022	2,000,000	2,032,814
	FREDDIE MAC	1.25% 01 Aug 2019	400,000	398,353
	FREDDIE MAC	1.25% 02 Oct 2019	2,500,000	2,485,378
	FREDDIE MAC	1% 27 Sep 2017	650,000	650,949
	FREDDIE MAC	0.75% 09 Apr 2018	800,000	797,048
	FREDDIE MAC	1.25% 15 Aug 2019	1,600,000	1,578,318
	GENERAL ELECTRIC CO	4.375% 16 Sep 2020	172,000	184,874
	GENERAL MOTORS FINL CO	3.2% 06 Jul 2021	600,000	594,994
	GNMA II POOL 004715	5% 20 Jun 2040	636,678	705,277
	GNMA II POOL 004804	6% 20 Sep 2040	133,263	152,967
	GNMA II POOL 005056	5% 20 May 2041	553,022	608,213
	GNMA II POOL 005057	5.5% 20 May 2041	225,187	250,055
	GNMA II POOL 005175	4.5% 20 Sep 2041	942,769	1,016,105

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	GNMA II POOL 005280	4% 20 Jan 2042	887,036	944,861
	GNMA II POOL 005281	4.5% 20 Jan 2042	944,784	1,019,881
	GNMA II POOL 005305	4% 20 Feb 2042	700,977	746,584
	GNMA II POOL AF5097	4% 20 Aug 2043	1,736,653	1,858,344
	GNMA II POOL MA0465	5% 20 Oct 2042	289,555	312,498
	GNMA II POOL MA1156	3% 20 Jul 2043	200,826	204,199
	GNMA II POOL MA1223	3% 20 Aug 2043	727,502	739,721
	GNMA II POOL MA1224	3.5% 20 Aug 2043	2,629,618	2,746,056
	GNMA II POOL MA1285	3.5% 20 Sep 2043	173,396	181,065
	GNMA II POOL MA1374	3% 20 Oct 2043	208,344	211,843
	GNMA II POOL MA1448	3.5% 20 Nov 2043	107,900	112,633
	GNMA II POOL MA1762	4.5% 20 Mar 2044	315,300	340,504
	GNMA II POOL MA1920	4% 20 May 2044	99,899	106,181
	GNMA II POOL MA1996	4% 20 Jun 2044	195,432	207,720
	GNMA II POOL MA2149	4% 20 Aug 2044	1,009,469	1,072,944
	GNMA II POOL MA2225	4.5% 20 Sep 2044	88,607	94,662
	GNMA II POOL MA2446	4% 20 Dec 2044	250,670	266,432
	GNMA II POOL MA2522	4% 20 Jan 2045	458,544	487,377
	GNMA II POOL MA2678	3.5% 20 Mar 2045	339,734	353,527
	GNMA II POOL MA2753	3% 20 Apr 2045	167,981	170,328
	GNMA II POOL MA2754	3.5% 20 Apr 2045	1,154,338	1,201,175
	GNMA II POOL MA2755	4% 20 Apr 2045	212,676	226,049
	GNMA II POOL MA2826	3.5% 20 May 2045	408,516	425,091
	GNMA II POOL MA2960	3% 20 Jul 2045	4,989,926	5,059,628
	GNMA II POOL MA2961	3.5% 20 Jul 2045	668,699	695,870
	GNMA II POOL MA3034	3.5% 20 Aug 2045	462,282	481,047
	GNMA II POOL MA3035	4% 20 Aug 2045	294,808	313,506
	GNMA II POOL MA3104	3% 20 Sep 2045	256,835	260,423
	GNMA II POOL MA3106	4% 20 Sep 2045	342,225	363,744
	GNMA II POOL MA3173	3.5% 20 Oct 2045	392,028	407,934
	GNMA II POOL MA3243	3% 20 Nov 2045	170,345	172,724
	GNMA II POOL MA3310	3.5% 20 Dec 2045	8,431,077	8,773,600
	GNMA II POOL MA3376	3.5% 20 Jan 2046	432,025	449,581
	GNMA II POOL MA3454	3.5% 20 Feb 2046	387,251	402,987
	GNMA II POOL MA3455	4% 20 Feb 2046	170,400	181,114
	GNMA II POOL MA3597	3.5% 20 Apr 2046	300,000	312,191
	GNMA II POOL MA3873	3% 20 Aug 2046	4,000,000	4,055,873
	GNMA II POOL MA3936	3% 20 Sep 2046	899,999	912,571
	GNMA II TBA 30 YR 4	4% 24 Jan 2047	4,900,000	5,203,666
	GNMA II TBA 30 YR 4	4% 24 Jan 2047	(4,900,000)	(5,203,666)
	GNMA POOL 487698	4.5% 15 Mar 2039	147,204	159,262
	GNMA POOL 487825	4.5% 15 Apr 2039	216,269	234,646
	GNMA POOL 615516	4.5% 15 Sep 2033	17,588	19,182
	GNMA POOL 616540	6% 15 Jul 2034	284,831	330,396
	GNMA POOL 658499	6% 15 Jul 2037	213,366	241,879
	GNMA POOL 666391	3% 15 Aug 2043	402,425	408,354
	GNMA POOL 666405	3% 15 Sep 2043	415,973	422,100
	GNMA POOL 677101	5.5% 15 Jul 2038	96,678	108,222
	GNMA POOL 697974	5% 15 Jun 2040	409,620	447,820
	GNMA POOL 702785	5.5% 15 Jan 2039	116,047	131,294
	GNMA POOL 719256	4.5% 15 Jul 2040	396,175	429,845
	GNMA POOL 733736	4.5% 15 Jun 2040	129,862	141,812
	GNMA POOL 737286	4.5% 15 May 2040	292,885	320,497
	GNMA POOL 738538	4% 15 Jul 2041	1,184,887	1,259,737
	GNMA POOL 748483	4.5% 15 Aug 2040	356,085	386,000
	GNMA POOL 758027	4.5% 15 Feb 2041	12,662	13,742
	GNMA POOL 782640	5% 15 Apr 2039	115,197	127,090
	GNMA POOL 782934	5.5% 15 Feb 2040	174,841	195,439
	GNMA POOL AA3313	3.5% 15 Jun 2042	158,740	165,184
	GNMA POOL AB3053	3% 15 Nov 2042	304,265	308,793
	GNMA POOL AL5247	3.5% 15 Jan 2045	661,004	687,837
	GNMA POOL AL5269	3.5% 15 Feb 2045	13,983	14,551
	GOLDMAN SACHS GROUP INC	5.25% 27 Jul 2021	4,180,000	4,581,238
	GOLDMAN SACHS GROUP INC	2.625% 25 Apr 2021	1,000,000	992,739
	GOLDMAN SACHS GROUP INC	2.35% 15 Nov 2021	1,200,000	1,165,872
	GRACE MORTGAGE TRUST	3.368% 10 Jun 2028	800,000	829,933
	GS MORTGAGE SECURITIES TRUST	3.862% 10 Jun 2047	1,300,000	1,368,215
	GS MORTGAGE SECURITIES TRUST	2.484% 10 Oct 2049	600,000	602,747
	GS MORTGAGE SECURITIES TRUST	2.905% 10 Nov 2049	1,600,000	1,632,120
	HBOS PLC	6.75% 21 May 2018	3,250,000	3,427,115
	HELMERICH + PAYNE INTL	4.65% 15 Mar 2025	1,450,000	1,498,244
	HERTZ VEHICLE FINANCING LLC	2.32% 25 Mar 2020	900,000	894,320
	HILTON GRAND VACATIONS TRUST	2.28% 25 Jan 2026	667,881	662,376
	HONDA AUTO RECEIVABLES OWNER T	1.23% 23 Sep 2019	600,000	598,535
	HOST HOTELS + RESORTS LP	6% 01 Oct 2021	500,000	556,780
	HP ENTERPRISE CO	3.6% 15 Oct 2020	1,400,000	1,424,240
	HSBC BANK USA NA	4.875% 24 Aug 2020	500,000	530,062
	HSBC USA INC	1% 24 Sep 2018	600,000	601,369
	HUNTINGTON NATIONAL BANK	2.875% 20 Aug 2020	1,500,000	1,513,362

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	HUNTINGTON NATIONAL BANK	2.2% 06 Nov 2018	1,125,000	1,128,184
	ING BANK NV	1% 01 Oct 2019	750,000	751,642
	INGREDION INC	1.8% 25 Sep 2017	425,000	425,538
	INGREDION INC	4.625% 01 Nov 2020	1,000,000	1,071,777
	INTERCONTINENTALEXCHANGE	2.75% 01 Dec 2020	1,675,000	1,690,106
	JP MORGAN CHASE COMMERCIAL MOR	2.434% 15 Aug 2049	600,000	599,965
	JP MORGAN MORTGAGE TRUST	1% 25 Jun 2029	994,032	1,000,167
	JP MORGAN MORTGAGE TRUST	1% 25 Oct 2045	920,886	924,185
	JPMBB COMMERCIAL MORTGAGE SECU	3.774% 15 Aug 2047	400,000	419,075
	JPMBB COMMERCIAL MORTGAGE SECU	3.019% 15 Aug 2046	1,300,000	1,327,321
*	JPMORGAN CHASE + CO	3.875% 10 Sep 2024	1,000,000	1,011,837
*	JPMORGAN CHASE + CO	2.75% 23 Jun 2020	750,000	756,783
	KINDER MORGAN INC/DELAWA	3.05% 01 Dec 2019	2,250,000	2,282,301
	KOREA DEVELOPMENT BANK	3.875% 04 May 2017	250,000	251,788
	KOREA DEVELOPMENT BANK	1.5% 22 Jan 2018	500,000	498,216
	MASCO CORP	3.5% 01 Apr 2021	1,900,000	1,904,750
	MASCO CORP	4.375% 01 Apr 2026	1,600,000	1,616,000
*	MET LIFE GLOB FUNDING I	2.3% 10 Apr 2019	608,000	611,356
	MONDELEZ INTL HLDINGS NE	2% 28 Oct 2021	2,250,000	2,155,590
	MORGAN STANLEY	5.625% 23 Sep 2019	2,000,000	2,167,920
	MORGAN STANLEY	5.75% 25 Jan 2021	800,000	887,661
	MORGAN STANLEY	4.35% 08 Sep 2026	2,500,000	2,561,870
	MORGAN STANLEY BAML TRUST	1.863% 15 Feb 2046	595,884	597,776
	MORGAN STANLEY BAML TRUST	1% 15 Oct 2046	1,300,000	1,400,426
	MORGAN STANLEY BAML TRUST	4.039% 15 Nov 2046	1,200,000	1,271,849
	MORGAN STANLEY BAML TRUST	2.936% 15 Nov 2046	600,000	611,770
	MORGAN STANLEY BAML TRUST	2.505% 15 Nov 2049	700,000	700,383
	MORGAN STANLEY CAPITAL I TRUST	2.416% 15 Aug 2049	500,000	500,671
	MORGAN STANLEY CAPITAL I TRUST	2.454% 15 Nov 2049	1,000,000	1,000,354
	MVW OWNER TRUST	2.52% 20 Dec 2032	798,212	793,842
	MVW OWNER TRUST	2.25% 22 Sep 2031	328,870	324,833
	MVW OWNER TRUST	2.25% 20 Dec 2033	94,591	92,705
	NABORS INDUSTRIES INC	5% 15 Sep 2020	2,085,000	2,142,338
	NATIONWIDE FINANCIAL SER	5.375% 25 Mar 2021	2,763,000	3,017,862
	NEVADA POWER CO	6.5% 01 Aug 2018	400,000	430,117
	NEWMARKET CORP	4.1% 15 Dec 2022	2,275,000	2,315,777
	NISOURCE FINANCE CORP	6.4% 15 Mar 2018	180,000	189,568
	NISSAN AUTO RECEIVABLES OWNER	1.37% 15 May 2020	300,000	299,537
	ORACLE CORP	2.4% 15 Sep 2023	1,675,000	1,622,742
	PETROLEOS MEXICANOS	3.5% 30 Jan 2023	750,000	688,500
	PETROLEOS MEXICANOS	3.5% 23 Jul 2020	270,000	264,263
	PNC BANK NA	2.3% 01 Jun 2020	450,000	449,807
	PRICOA GLOBAL FUNDING I	2.2% 03 Jun 2021	600,000	589,331
	REGENCY CENTERS LP	4.8% 15 Apr 2021	500,000	537,943
	RELANCE STEEL + ALUM	4.5% 15 Apr 2023	1,150,000	1,156,997
	RIO TINTO FIN USA LTD	3.75% 15 Jun 2025	1,000,000	1,029,807
	SCHLUMBERGER HLDGS CORP	3% 21 Dec 2020	2,500,000	2,552,883
	SHELL INTERNATIONAL FIN	2.25% 10 Nov 2020	900,000	898,747
	SHIRE ACQ INV IRELAND DA	2.4% 23 Sep 2021	2,500,000	2,414,968
	SIERRA RECEIVABLES FUNDING CO	2.07% 20 Mar 2030	298,374	296,358
	SIERRA RECEIVABLES FUNDING CO	2.58% 20 Sep 2032	659,484	656,071
	SIERRA RECEIVABLES FUNDING CO	2.33% 20 Jul 2033	693,851	680,761
	SIMON PROPERTY GROUP LP	5.65% 01 Feb 2020	300,000	328,177
	SPECTRA ENERGY PARTNERS	2.95% 25 Sep 2018	1,175,000	1,193,545
	SSGA	G STIFF ERISA QUALIFIED	8,128,814	8,128,814
	SUNTRUST BANKS INC	2.7% 27 Jan 2022	1,950,000	1,950,829
	TELEFONICA EMISIONES SAU	3.192% 27 Apr 2018	2,462,000	2,497,406
	TEXAS EASTERN TRANSMISSI	2.8% 15 Oct 2022	900,000	876,021
	TRANSCANADA PIPELINES	1.625% 09 Nov 2017	1,000,000	999,264
	UBS GROUP FUNDING	4.125% 15 Apr 2026	1,950,000	1,994,312
	UBS GROUP FUNDING	2.65% 01 Feb 2022	2,345,000	2,279,094
	US BANK NA CINCINNATI	2.125% 28 Oct 2019	1,625,000	1,630,871
	US TREASURY N/B	0.75% 31 Dec 2017	3,850,000	3,843,682
	US TREASURY N/B	1% 15 Sep 2018	2,100,000	2,095,571
	US TREASURY N/B	1.125% 30 Sep 2021	2,000,000	1,929,140
	US TREASURY N/B	1.375% 30 Sep 2023	24,130,000	22,850,917
	US TREASURY N/B	0.75% 30 Sep 2018	17,175,000	17,058,931
	US TREASURY N/B	1.5% 31 Mar 2023	200,000	192,172
	US TREASURY N/B	1.625% 31 May 2023	13,090,000	12,645,660
	US TREASURY N/B	1% 15 Oct 2019	30,800,000	30,470,348
	US TREASURY N/B	1.25% 31 Oct 2021	5,530,000	5,362,375
	US TREASURY N/B	2% 15 Nov 2026	11,700,000	11,257,132
	US TREASURY N/B	1% 15 Nov 2019	16,600,000	16,400,285
	VEREIT OPERATING PARTNER	4.875% 01 Jun 2026	2,050,000	2,076,343
	VOLVO FINANCIAL EQUIPMENT LLC	1.67% 18 Feb 2020	400,000	400,490
	VOYA FINANCIAL INC	2.9% 15 Feb 2018	477,000	482,908
	WELLS FARGO COMMERCIAL MORTGAG	3.749% 15 Mar 2059	300,000	305,785
	WELLS FARGO COMMERCIAL MORTGAG	2.501% 15 Oct 2049	1,600,000	1,605,937
	WELLS FARGO COMMERCIAL MORTGAG	2.504% 15 Nov 2059	1,500,000	1,503,214

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	WELLS FARGO COMMERCIAL MORTGAG	2.399% 15 Nov 2049	1,000,000	997,404
	WELLS FARGO COMMERCIAL MORTGAG	2.983% 15 Dec 2059	1,600,000	1,636,898
	WESTLAKE CHEMICAL CORP	3.6% 15 Aug 2026	1,625,000	1,562,974
Sub-Total: Fund 5743 11 of 16			Total	\$ 515,618,525

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	ABBVIE INC	2.5% 14 May 2020	3,245,000	\$ 3,245,847
	ACTAVIS FUNDING SCS	3% 12 Mar 2020	955,000	968,239
	ALTRIA GROUP INC	2.85% 09 Aug 2022	1,085,000	1,086,329
	ALTRIA GROUP INC	4% 31 Jan 2024	267,000	282,117
	AMERICAN INTL GROUP	6.4% 15 Dec 2020	4,520,000	5,146,400
	ANHEUSER BUSCH INBEV FIN	3.65% 01 Feb 2026	4,535,000	4,603,887
	APPLE INC	1% 03 May 2018	6,055,000	6,032,294
	AT+T INC	4.45% 01 Apr 2024	2,760,000	2,877,123
	AUTONATION INC	3.35% 15 Jan 2021	2,730,000	2,743,202
	BANK OF AMERICA CORP	4.2% 26 Aug 2024	2,475,000	2,521,292
	BANK OF AMERICA CORP	8.57% 15 Nov 2024	620,000	779,633
	BANK OF AMERICA CORP	5.625% 01 Jul 2020	2,165,000	2,380,532
	BB+T CORPORATION	1.6% 15 Aug 2017	4,120,000	4,124,664
	CELGENE CORP	3.875% 15 Aug 2025	2,575,000	2,611,848
	CHEVRON CORP	1.961% 03 Mar 2020	3,760,000	3,747,490
	CHEVRON CORP	4.95% 03 Mar 2019	1,522,000	1,626,364
	CHEVRON PHILLIPS CHEM CO	3.4% 01 Dec 2026	995,000	993,310
	CHUBB INA HOLDINGS INC	2.875% 03 Nov 2022	3,615,000	3,644,578
	CISCO SYSTEMS INC	3% 15 Jun 2022	5,425,000	5,529,811
	CITIGROUP INC	4.05% 30 Jul 2022	1,365,000	1,412,753
	CITIZENS BANK NA/RI	2.55% 13 May 2021	835,000	829,874
	CITIZENS FINANCIAL GROUP	4.3% 03 Dec 2025	1,150,000	1,168,191
	CITIZENS FINANCIAL GROUP	2.375% 28 Jul 2021	680,000	666,837
	CNA FINANCIAL CORP	4.5% 01 Mar 2026	2,180,000	2,279,713
	COLUMBIA PIPELINE GROUP	3.3% 01 Jun 2020	2,265,000	2,307,337
	CONOCOPHILLIPS COMPANY	1.05% 15 Dec 2017	2,505,000	2,492,187
	DELTA AIR LINES 2007 1 A	6.821% 10 Feb 2024	796,377	915,833
	DISCOVER FINANCIAL SVS	5.2% 27 Apr 2022	2,435,000	2,623,347
	DOLLAR GENERAL CORP	3.25% 15 Apr 2023	3,000,000	2,960,475
	DOW CHEMICAL CO/THE	4.125% 15 Nov 2021	1,675,000	1,769,854
	ESTEE LAUDER CO INC	1.7% 10 May 2021	1,580,000	1,539,904
	FANNIE MAE	0.01% 09 Oct 2019	6,940,000	6,581,223
	FED HM LN PC POOL A90710	4.5% 01 Jan 2040	1,431,492	1,551,940
	FED HM LN PC POOL A95289	4% 01 Dec 2040	2,501,959	2,643,014
	FED HM LN PC POOL A96411	4% 01 Jan 2041	697,889	739,614
	FED HM LN PC POOL C03517	4.5% 01 Sep 2040	1,944,176	2,097,861
	FED HM LN PC POOL C91385	4% 01 Aug 2031	1,368,836	1,452,726
	FED HM LN PC POOL D98903	3.5% 01 Jan 2032	4,198,386	4,378,002
	FED HM LN PC POOL G06607	4.5% 01 Jun 2041	7,653,646	8,318,650
	FED HM LN PC POOL G08635	3% 01 Apr 2045	3,317,581	3,297,821
	FED HM LN PC POOL G08705	3% 01 May 2046	3,083,453	3,065,029
	FED HM LN PC POOL G08706	3.5% 01 May 2046	2,632,490	2,697,848
	FED HM LN PC POOL G08715	3% 01 Aug 2046	3,224,026	3,204,734
	FED HM LN PC POOL G08718	2.5% 01 Jun 2046	3,272,312	3,112,860
	FED HM LN PC POOL G08719	2.5% 01 Aug 2046	3,221,034	3,064,078
	FED HM LN PC POOL Q04651	4% 01 Nov 2041	2,926,765	3,100,405
	FED HM LN PC POOL Q05263	4% 01 Dec 2041	3,060,421	3,254,425
	FED HM LN PC POOL Q14034	3.5% 01 Dec 2042	4,067,665	4,197,912
	FED HM LN PC POOL Q14790	3.5% 01 Jan 2043	1,832,038	1,890,744
	FED HM LN PC POOL Q26141	4% 01 May 2044	2,523,254	2,667,456
	FIFTH THIRD BANCORP	5.45% 15 Jan 2017	1,680,000	1,682,307
	FNMA POOL 190346	1% 01 Dec 2033	716,489	802,669
	FNMA POOL 555531	1% 01 Jun 2033	264,484	296,273
	FNMA POOL 555592	1% 01 Jul 2033	637,231	713,757
	FNMA POOL 725027	1% 01 Nov 2033	853,499	937,530
	FNMA POOL 725231	1% 01 Feb 2034	473,295	519,800
	FNMA POOL 725425	1% 01 Apr 2034	628,613	704,780
	FNMA POOL 735036	1% 01 Dec 2034	622,105	697,743
	FNMA POOL 735484	1% 01 May 2035	743,901	813,547
	FNMA POOL 735579	1% 01 Jun 2035	215,835	236,700
	FNMA POOL 735580	1% 01 Jun 2035	693,186	755,742
	FNMA POOL 735676	1% 01 Jul 2035	823,554	903,667
	FNMA POOL 745140	1% 01 Nov 2035	1,851,917	2,022,825
	FNMA POOL 745418	1% 01 Apr 2036	802,341	897,467
	FNMA POOL 745515	1% 01 May 2036	633,169	691,390
	FNMA POOL 931755	4.5% 01 Aug 2039	2,316,877	2,515,067
	FNMA POOL AA7666	4.5% 01 Jun 2039	1,080,796	1,167,798
	FNMA POOL AA9295	4.5% 01 Jun 2039	481,689	521,514

FNMA POOL AB3853	4% 01 Nov 2041	2,740,173	2,903,215
FNMA POOL AC1878	4.5% 01 Sep 2039	1,925,004	2,089,927
FNMA POOL AD0394	1% 01 Oct 2039	1,728,105	1,875,917
FNMA POOL AE0701	1% 01 Dec 2040	2,474,147	2,679,752
FNMA POOL AE0835	1% 01 Jan 2041	3,925,543	4,160,447
FNMA POOL AE0994	1% 01 Feb 2041	803,609	854,083
FNMA POOL AH6788	4.5% 01 Mar 2041	782,684	846,199
FNMA POOL AJ0794	4% 01 Sep 2041	2,323,928	2,458,666
FNMA POOL AJ5442	4.5% 01 Nov 2041	3,481,522	3,778,343
FNMA POOL AJ7685	4% 01 Dec 2041	2,802,168	2,970,538
FNMA POOL AJ9325	3.5% 01 Jan 2042	1,281,092	1,322,697
FNMA POOL AK0765	4% 01 Mar 2042	698,454	741,554
FNMA POOL AK9785	3.5% 01 May 2042	3,294,036	3,397,693
FNMA POOL AL1711	1% 01 Aug 2041	6,769,274	7,336,717
FNMA POOL AO5527	4% 01 Jul 2042	929,471	985,923
FNMA POOL AO8106	4% 01 Aug 2042	1,824,958	1,936,539
FNMA POOL AO8167	4% 01 Sep 2042	1,439,271	1,527,159
FNMA POOL AP3142	3.5% 01 Dec 2042	3,863,056	3,989,496
FNMA POOL AQ4597	3.5% 01 Dec 2042	2,321,761	2,394,112
FNMA POOL AQ6154	3.5% 01 Nov 2032	3,286,051	3,419,546
FNMA POOL AR6482	3.5% 01 Feb 2043	3,986,482	4,116,958
FNMA POOL AR6483	4% 01 Feb 2043	2,887,945	3,069,805
FNMA POOL AR6485	3.5% 01 Feb 2043	8,910,285	9,186,354
FNMA POOL AS0356	4% 01 Sep 2043	4,141,566	4,387,084
FNMA POOL AT6545	4% 01 Jun 2043	2,971,866	3,146,700
FNMA POOL BC9506	2.5% 01 Sep 2046	3,381,635	3,220,813
FORD MOTOR CREDIT CO LLC	5% 15 May 2018	3,820,000	3,969,859
FOUR TIMES SQUARE TRUST	5.401% 13 Dec 2028	2,694,967	2,962,118
GE CAPITAL INTL FUNDING	2.342% 15 Nov 2020	2,361,000	2,359,874
GENERAL ELECTRIC CO	4.65% 17 Oct 2021	735,000	806,251
GENERAL MOTORS FINL CO	3.7% 09 May 2023	3,505,000	3,448,874
GNMA II POOL 004883	4.5% 20 Dec 2040	835,453	904,259
GNMA II POOL 004947	5% 20 Feb 2041	1,507,225	1,658,591
GNMA II POOL 005017	4.5% 20 Apr 2041	1,438,755	1,549,853
GNMA II POOL AB2921	4% 20 Sep 2042	5,590,233	5,979,418
GNMA II POOL AB9233	4% 20 Nov 2042	6,285,559	6,725,127
GNMA II POOL MA3725	3% 20 Jun 2046	1,249,506	1,252,324
GNMA POOL 470009	4% 15 Sep 2041	2,907,389	3,108,193
GNMA POOL 479494	4% 15 Oct 2041	4,920,080	5,261,200
GNMA POOL 711675	3.5% 15 Sep 2042	2,837,623	2,974,377
GOLDMAN SACHS GROUP INC	7.5% 15 Feb 2019	3,737,000	4,142,767
GOLDMAN SACHS GROUP INC	5.25% 27 Jul 2021	2,595,000	2,844,094
HSBC FINANCE CORP	6.676% 15 Jan 2021	2,180,000	2,450,409
HUNTINGTON BANCSHARES	3.15% 14 Mar 2021	2,620,000	2,656,939
* JP MORGAN CHASE BANK NA	6% 01 Oct 2017	3,410,000	3,519,065
* JPMORGAN CHASE + CO	4.35% 15 Aug 2021	1,010,000	1,080,493
KRAFT HEINZ FOODS CO	2.8% 02 Jul 2020	3,220,000	3,250,596
LIBERTY MUTUAL GROUP INC	5% 01 Jun 2021	3,200,000	3,481,504
MARATHON PETROLEUM CORP	3.625% 15 Sep 2024	2,925,000	2,888,727
MARRIOTT INTERNATIONAL	2.3% 15 Jan 2022	1,995,000	1,935,244
MARRIOTT INTERNATIONAL	3.125% 15 Jun 2026	1,190,000	1,126,373
MCKESSON CORP	3.796% 15 Mar 2024	2,495,000	2,571,524
MERCK + CO INC	2.4% 15 Sep 2022	4,110,000	4,029,008
MICROSOFT CORP	2% 08 Aug 2023	5,665,000	5,414,624
MORGAN STANLEY	4.875% 01 Nov 2022	7,080,000	7,587,912
NATIONAL OILWELL VARCO I	2.6% 01 Dec 2022	2,100,000	1,946,144
NISOURCE FINANCE CORP	6.125% 01 Mar 2022	3,675,000	4,238,256
ORACLE CORP	5.75% 15 Apr 2018	3,815,000	4,030,380
PRECISION CASTPARTS CORP	1.25% 15 Jan 2018	3,950,000	3,942,167
PRICELINE GROUP INC/THE	3.6% 01 Jun 2026	2,920,000	2,887,892
PRINCIPAL LFE GLB FND II	2.375% 21 Nov 2021	3,225,000	3,180,640
PRIVATE EXPORT FUNDING	2.05% 15 Nov 2022	4,710,000	4,641,889
PROTECTIVE LIFE CORP	7.375% 15 Oct 2019	2,753,000	3,118,119
PUBLIC SERVICE ELECTRIC	1.9% 15 Mar 2021	2,210,000	2,170,591
REYNOLDS AMERICAN INC	4.45% 12 Jun 2025	1,720,000	1,815,995
ROCHE HOLDINGS INC	2.875% 29 Sep 2021	5,160,000	5,248,659
SAN DIEGO G + E	2.5% 15 May 2026	3,820,000	3,661,210
SANTANDER UK PLC	3.05% 23 Aug 2018	2,920,000	2,966,098
SOUTHERN CO	2.95% 01 Jul 2023	3,390,000	3,346,235
SPRINT SPECTRUM / SPEC I	3.36% 20 Mar 2023	2,665,000	2,663,401
SSGA	G STIFF ERISA QUALIFIED	4,264,033	4,264,033
STARBUCKS CORP	2.1% 04 Feb 2021	4,955,000	4,939,154
STRYKER CORP	2.625% 15 Mar 2021	2,530,000	2,539,771
SYNCHRONY FINANCIAL	4.5% 23 Jul 2025	2,725,000	2,799,027
SYSCO CORPORATION	3.3% 15 Jul 2026	1,010,000	991,144
SYSCO CORPORATION	3.75% 01 Oct 2025	860,000	870,373
TEVA PHARMACEUTICALS NE	3.15% 01 Oct 2026	1,445,000	1,332,185
TEVA PHARMACEUTICALS NE	2.8% 21 Jul 2023	960,000	908,727
TOTAL CAPITAL SA	1% 10 Jan 2017	3,995,000	3,994,980
TYSON FOODS INC	4.5% 15 Jun 2022	3,030,000	3,224,299
UNILEVER CAPITAL CORP	2% 28 Jul 2026	1,415,000	1,292,034
UNITEDHEALTH GROUP INC	1.4% 15 Oct 2017	1,295,000	1,296,886
US 10YR NOTE (CBT)MAR17	XCBT 20170322	(4,200,000)	(1,969)
US 2YR NOTE (CBT) MAR17	XCBT 20170331	(25,000,000)	31,377

US 5YR NOTE (CBT) MAR17	XCBT 20170331	(6,500,000)	1,016
US DOLLAR		84,375	84,375
US TREASURY N/B	1.5% 31 Jan 2019	9,000,000	9,048,870
US TREASURY N/B	2.75% 15 Feb 2024	2,810,000	2,902,202
US TREASURY N/B	2.25% 31 Jul 2021	8,575,000	8,709,319
US TREASURY N/B	2.375% 15 Aug 2024	15,300,000	15,371,114
US TREASURY N/B	2.25% 15 Nov 2024	8,620,000	8,567,134
US TREASURY N/B	1.25% 31 Jan 2020	6,830,000	6,779,840
US TREASURY N/B	0.875% 31 Dec 2016	2,435,000	2,435,000
US TREASURY N/B	1.125% 15 Jun 2018	7,290,000	7,297,122
US TREASURY N/B	1.625% 30 Jun 2020	24,710,000	24,721,589
US TREASURY N/B	1.375% 30 Sep 2018	12,300,000	12,346,125
US TREASURY N/B	0.875% 31 Jul 2019	14,830,000	14,657,942
US TREASURY N/B	2.5% 15 Aug 2023	3,315,000	3,373,788
US TREASURY N/B	2% 30 Sep 2020	6,470,000	6,543,292
US TREASURY N/B	2% 30 Nov 2020	6,870,000	6,941,118
VENTAS REALTY LP/CAP CRP	2.7% 01 Apr 2020	2,422,000	2,436,656
VERIZON COMMUNICATIONS	5.15% 15 Sep 2023	2,370,000	2,620,611
VERIZON COMMUNICATIONS	2.625% 15 Aug 2026	2,815,000	2,591,354
VOYA FINANCIAL INC	3.65% 15 Jun 2026	1,135,000	1,109,775
WAL MART STORES INC	3.3% 22 Apr 2024	2,360,000	2,426,670
WAL MART STORES INC	3.25% 25 Oct 2020	1,065,000	1,109,950
WALGREENS BOOTS ALLIANCE	3.3% 18 Nov 2021	2,720,000	2,771,057
WASTE MANAGEMENT INC	3.125% 01 Mar 2025	535,000	535,691
WELLS FARGO + COMPANY	4.3% 22 Jul 2027	4,645,000	4,777,726
WYNDHAM WORLDWIDE CORP	4.25% 01 Mar 2022	965,000	997,865
XLIT LTD	4.45% 31 Mar 2025	1,600,000	1,586,510
ZIMMER BIOMET HOLDINGS	2.7% 01 Apr 2020	2,475,000	2,475,124
Sub-Total: Fund 5744 12 of 16		Total	\$ 558,402,553

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	ABBOTT LABORATORIES	2.35% 22 Nov 2019	2,200,000	\$ 2,202,594
	ABBVIE INC	2.85% 14 May 2023	1,800,000	1,746,139
	ABBVIE INC	3.2% 06 Nov 2022	2,000,000	2,001,316
	ACTAVIS FUNDING SCS	3.8% 15 Mar 2025	1,650,000	1,651,944
	AERCAP IRELAND CAP/GLOBA	4.25% 01 Jul 2020	1,100,000	1,130,250
	AERCAP IRELAND CAP/GLOBA	4.625% 30 Oct 2020	1,700,000	1,768,000
	AIR LEASE CORP	2.625% 04 Sep 2018	574,000	578,003
	AMERICA MOVIL SAB DE CV	5% 16 Oct 2019	200,000	214,337
	AMERICAN INTL GROUP	3.9% 01 Apr 2026	600,000	610,549
	AMERICAN INTL GROUP	4.125% 15 Feb 2024	600,000	622,931
	APPLE INC	2.85% 06 May 2021	4,500,000	4,593,357
	AT+T INC	3% 30 Jun 2022	5,100,000	5,006,211
	AUST + NZ BANKING GROUP	1% 23 Sep 2019	3,300,000	3,303,835
	AUSTRALIAN DOLLAR		214,309	155,181
	AVIATION CAPITAL GROUP	7.125% 15 Oct 2020	2,000,000	2,310,000
	AVIATION CAPITAL GROUP	6.75% 06 Apr 2021	3,308,000	3,820,740
	BANC OF AMERICA COMMERCIAL MOR	1% 10 Apr 2049	3,915,233	3,933,731
	BANC OF AMERICA COMMERCIAL MOR	1% 10 Jun 2049	1,214,043	1,220,855
	BANC OF AMERICA COMMERCIAL MOR	5.492% 10 Feb 2051	1,536,177	1,562,629
	BANK OF AMERICA CORP	2.65% 01 Apr 2019	300,000	303,169
	BANK OF AMERICA CORP	5.7% 24 Jan 2022	600,000	673,943
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	6,625,000	6,647,128
	BANK OF NY MELLON CORP	2.45% 27 Nov 2020	1,200,000	1,200,437
	BANK OF NY MELLON CORP	2.05% 03 May 2021	800,000	785,201
	BANQUE FED CRED MUTUEL	2% 12 Apr 2019	2,000,000	1,991,848
	BEAR STEARNS COMMERCIAL MORTGA	1% 11 Jun 2040	2,372,628	2,395,467
	BEAR STEARNS COMMERCIAL MORTGA	5.331% 11 Feb 2044	260,884	261,029
	BNP PARIBAS	5% 15 Jan 2021	4,000,000	4,363,876
	BP CAPITAL MARKETS PLC	2.5% 06 Nov 2022	1,500,000	1,470,282
	BPCE SA	4% 15 Apr 2024	2,400,000	2,491,231
	BRAZILIAN REAL	FOREIGN CURRENCY	0	0
	CALIFORNIA ST	6.65% 01 Mar 2022	1,650,000	1,952,363
	CAPITAL ONE MULTI ASSET EXECUT	1% 15 Feb 2022	3,800,000	3,815,436
	CCPC CSFB CCFBZUS0 COC	CCPC CASH COLLATERAL USD	1,608,000	1,608,000
	CHASE ISSUANCE TRUST	1.36% 15 Apr 2020	1,600,000	1,599,059
	CITIBANK CREDIT CARD ISSUANCE	1% 10 Sep 2020	2,148,000	2,155,716
	CITIGROUP COMMERCIAL MORTGAGE	2.984% 10 Apr 2048	2,000,000	2,014,562
	CITIGROUP INC	4.5% 14 Jan 2022	4,500,000	4,797,792
	CNOOC FINANCE 2012 LTD	3.875% 02 May 2022	4,500,000	4,599,945
	COMM MORTGAGE TRUST	3.04% 10 Feb 2048	1,650,000	1,683,845
	COMM MORTGAGE TRUST	3.257% 10 May 2048	1,500,000	1,546,917
	COMM MORTGAGE TRUST	3.421% 10 Jul 2048	400,000	412,862
	COMM MORTGAGE TRUST	3.142% 10 Feb 2048	1,150,000	1,176,924
	COMMONWEALTH BANK AUST	1.75% 07 Nov 2019	2,000,000	1,983,332
	CRED SUIS GP FUN LTD	3.8% 09 Jun 2023	1,900,000	1,897,906
	CRED SUIS GP FUN LTD	3.8% 15 Sep 2022	3,600,000	3,631,925
	CREDIT SUISSE SEC LLC COC	CREDIT SUISSE SEC FUTURES COC	123,000	123,000
	CROWN CASTLE TOWERS LLC	4.883% 15 Aug 2040	1,800,000	1,916,767

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			Shares/ Par Value	
	CSAIL COMMERCIAL MORTGAGE TRUS	3.616% 15 Nov 2048	2,891,000	2,982,317
	CSAIL COMMERCIAL MORTGAGE TRUS	3.351% 15 Apr 2050	200,000	204,789
	DELPHI AUTOMOTIVE PLC	3.15% 19 Nov 2020	1,500,000	1,524,017
	DEUTSCHE BANK AG	4.25% 14 Oct 2021	2,100,000	2,108,098
	DOMINION GAS HLDGS LLC	2.8% 15 Nov 2020	2,075,000	2,093,883
	DUKE ENERGY CAROLINAS	2.5% 15 Mar 2023	2,850,000	2,824,664
	ELECTRICITE DE FRANCE SA	2.35% 13 Oct 2020	2,100,000	2,079,920
	ELECTRICITE DE FRANCE SA	6.5% 26 Jan 2019	900,000	979,139
	ENERGY TRANSFER PARTNERS	2.5% 15 Jun 2018	1,850,000	1,856,780
	ENTERPRISE PRODUCTS OPER	2.55% 15 Oct 2019	700,000	707,144
	EURO CURRENCY	FOREIGN CURRENCY	269,688	284,453
	EUROPEAN INVESTMENT BANK	2% 15 Mar 2021	3,400,000	3,385,730
	FANNIE MAE	5.5% 25 Aug 2035	1,012,200	1,118,113
	FANNIE MAE	1.25% 23 Aug 2019	2,700,000	2,681,386
	FANNIE MAE	1% 24 Oct 2019	20,000,000	19,728,702
	FANNIE MAE	1.75% 26 Nov 2019	10,000,000	10,076,480
	FANNIEMAE ACES	2.944% 25 Jul 2039	2,603,004	2,563,633
	FED HM LN PC POOL A43389	5.5% 01 Feb 2036	21,043	23,422
	FED HM LN PC POOL B15591	5% 01 Jul 2019	18,376	18,969
	FED HM LN PC POOL G01818	5% 01 May 2035	155,304	169,804
	FED HM LN PC POOL G01838	5% 01 Jul 2035	199,880	219,555
	FED HM LN PC POOL G02123	5.5% 01 Mar 2036	7,182	8,001
	FED HM LN PC POOL G02254	5.5% 01 Mar 2036	5,062	5,674
	FED HM LN PC POOL G04092	5.5% 01 Mar 2038	16,055	17,916
	FED HM LN PC POOL G05267	5.5% 01 Dec 2038	88,510	98,578
	FED HM LN PC POOL G06193	5.5% 01 May 2040	74,399	82,992
	FED HM LN PC POOL G06872	5.5% 01 Sep 2039	147,787	166,792
	FED HM LN PC POOL G07021	5% 01 Sep 2039	402,696	438,393
	FED HM LN PC POOL G08105	5.5% 01 Jan 2036	2,660	2,976
	FED HM LN PC POOL G08693	3.5% 01 Mar 2046	4,618,646	4,732,848
	FED HM LN PC POOL G08716	3.5% 01 Aug 2046	2,328,572	2,386,577
	FED HM LN PC POOL Q17641	3% 01 Apr 2043	728,676	728,379
	FED HM LN PC POOL Q20537	3% 01 Jul 2043	772,618	770,388
	FED HOME LN DISCOUNT NT	0.01% 18 Jan 2017	1,500,000	1,499,646
	FED HOME LN DISCOUNT NT	0.01% 05 Jan 2017	6,600,000	6,599,641
	FEDERAL HOME LOAN BANK	0.875% 05 Aug 2019	3,500,000	3,450,465
	FHLMC MULTIFAMILY STRUCTURED P	1.78% 25 Jul 2019	700,000	697,634
	FHLMC MULTIFAMILY STRUCTURED P	5.105% 25 May 2019	1,825,000	1,944,009
	FIDELITY NATIONAL INFORM	3% 15 Aug 2026	2,200,000	2,065,648
	FNMA POOL 251890	6.5% 01 Aug 2018	2,887	3,267
	FNMA POOL 254634	5.5% 01 Feb 2023	103,886	115,374
	FNMA POOL 256101	5.5% 01 Feb 2036	40,762	45,460
	FNMA POOL 257371	5% 01 Sep 2028	166,683	181,478
	FNMA POOL 429715	6.5% 01 Apr 2018	2,623	2,968
	FNMA POOL 468551	3.98% 01 Jul 2021	1,687,500	1,805,687
	FNMA POOL 469086	3.15% 01 Sep 2018	3,825,000	3,917,459
	FNMA POOL 469616	3.5% 01 Nov 2021	1,138,736	1,197,168
	FNMA POOL 499479	6.5% 01 Jun 2029	4,172	4,720
	FNMA POOL 691210	6% 01 Jan 2037	16,400	18,553
	FNMA POOL 735734	1% 01 Jul 2025	44,973	49,977
	FNMA POOL 793029	1% 01 Jul 2034	1,506,081	1,584,134
	FNMA POOL 804558	5.5% 01 Dec 2034	692,386	775,328
	FNMA POOL 829329	5.5% 01 Sep 2035	18,867	21,120
	FNMA POOL 831368	6% 01 Apr 2036	87,929	99,581
	FNMA POOL 850752	5.5% 01 Dec 2035	510,942	572,366
	FNMA POOL 852336	5.5% 01 Feb 2036	2,182	2,438
	FNMA POOL 869944	5.5% 01 Apr 2036	1,409	1,565
	FNMA POOL 878104	5.5% 01 Apr 2036	1,408	1,574
	FNMA POOL 878528	5.5% 01 Feb 2036	32,548	36,409
	FNMA POOL 881398	5.5% 01 May 2036	19,447	21,727
	FNMA POOL 888637	1% 01 Sep 2037	1,052,376	1,191,347
	FNMA POOL 889334	1% 01 Feb 2038	91,395	103,597
	FNMA POOL 890365	1% 01 Jul 2041	688,064	767,272
	FNMA POOL 891386	5.5% 01 Oct 2035	705,322	785,961
	FNMA POOL 891580	6% 01 Jul 2036	297	336
	FNMA POOL 898318	6% 01 Nov 2036	10,059	11,380
	FNMA POOL 904266	5.5% 01 Nov 2036	1,966	2,184
	FNMA POOL 928031	6% 01 Jan 2037	67,155	76,003
	FNMA POOL 938016	5.5% 01 Jul 2037	394,103	438,596
	FNMA POOL 938224	6% 01 Jul 2037	13,952	15,807
	FNMA POOL 940765	5.5% 01 Jun 2037	824,493	917,850
	FNMA POOL 961440	5.5% 01 Feb 2038	29,911	33,476
	FNMA POOL 961655	5% 01 Feb 2038	9,226	10,044
	FNMA POOL 962958	5.5% 01 May 2038	49,943	55,583
	FNMA POOL 995018	1% 01 Jun 2038	720,581	803,826
	FNMA POOL 995738	1% 01 Dec 2038	223,056	249,497
	FNMA POOL 995759	1% 01 Nov 2038	234,193	261,859
	FNMA POOL 995838	1% 01 May 2039	57,806	64,458
	FNMA POOL AA6435	6% 01 May 2040	20,634	23,347

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	FNMA POOL AB0534	5.5% 01 Nov 2038	1,284,992	1,427,090
	FNMA POOL AB7059	2.5% 01 Nov 2042	209,516	200,450
	FNMA POOL AB8463	2.5% 01 Feb 2043	361,333	345,614
	FNMA POOL AB8613	3% 01 Mar 2043	356,458	356,356
	FNMA POOL AB9187	3% 01 Apr 2043	470,814	470,680
	FNMA POOL AD7406	5% 01 Jul 2040	4,705	5,176
	FNMA POOL AD8950	5% 01 Jul 2040	13,622	14,913
	FNMA POOL AE8287	4% 01 Nov 2040	779,198	819,414
	FNMA POOL AE8349	6% 01 Aug 2037	4,802	5,436
	FNMA POOL AH1747	4% 01 Dec 2040	158,772	166,964
	FNMA POOL AL1606	1% 01 Apr 2042	7,799	8,491
	FNMA POOL AL2692	1% 01 Oct 2042	6,159,623	6,351,314
	FNMA POOL AL3040	1% 01 Jan 2043	1,990,333	2,101,571
	FNMA POOL AL3072	1% 01 Feb 2043	122,545	122,510
	FNMA POOL AL3223	1% 01 Sep 2041	1,125,051	1,257,114
	FNMA POOL AL5616	1% 01 Sep 2041	3,700,849	4,136,248
	FNMA POOL AL7090	1% 01 Oct 2037	1,508,838	1,595,004
	FNMA POOL AO4597	4% 01 Jun 2042	288,274	304,062
	FNMA POOL AQ9316	2.5% 01 Jan 2043	1,085,998	1,038,851
	FNMA POOL AQ9990	2.5% 01 Feb 2043	411,305	393,411
	FNMA POOL AR2626	2.5% 01 Feb 2043	5,003,718	4,786,164
	FNMA POOL AR6212	2.5% 01 Feb 2043	281,895	269,347
	FNMA POOL AR7106	3% 01 May 2043	71,304	71,284
	FNMA POOL AR7414	3% 01 Jul 2043	703,575	703,374
	FNMA POOL AS0513	2.5% 01 Aug 2043	441,202	421,414
	FNMA POOL AS0837	5% 01 Oct 2043	1,122,965	1,223,621
	FNMA POOL AS1338	5% 01 Dec 2043	2,667,726	2,906,678
	FNMA POOL AS6007	3.5% 01 Oct 2045	8,845,051	9,073,284
	FNMA POOL AT0681	3% 01 Mar 2043	4,443,797	4,442,533
	FNMA POOL AT0682	3% 01 Apr 2043	126,589	126,553
	FNMA POOL AT1572	3% 01 May 2043	738,297	738,086
	FNMA POOL AT2717	2.5% 01 May 2043	37,467	35,839
	FNMA POOL AT3526	3% 01 May 2043	69,639	69,619
	FNMA POOL AT4506	3% 01 May 2043	30,245	30,236
	FNMA POOL AT4827	3% 01 Jul 2043	33,054	33,045
	FNMA POOL AT5895	3% 01 Jun 2043	586,505	586,338
	FNMA POOL AT5898	3% 01 Jun 2043	73,216	73,195
	FNMA POOL AT8026	3% 01 Jul 2043	556,974	556,816
	FNMA POOL AT8341	3% 01 Jul 2043	26,891	26,883
	FNMA POOL AT8489	3% 01 Aug 2043	19,556	19,551
	FNMA POOL AT8912	3% 01 Jul 2043	25,647	25,640
	FNMA POOL AU1631	3% 01 Jul 2043	2,521,542	2,520,825
	FNMA POOL AU5341	3% 01 Jun 2043	30,582	30,573
	FNMA POOL AW9503	2.5% 01 Jan 2045	52,291	49,810
	FNMA POOL AW9530	2.5% 01 Apr 2045	437,817	417,010
	FNMA POOL AX5306	3.5% 01 Jan 2027	2,445,654	2,551,366
	FNMA POOL AX9656	2.5% 01 Apr 2045	820,043	781,047
	FNMA POOL AY8668	2.5% 01 Apr 2045	334,744	318,826
	FNMA POOL MA1493	2.5% 01 Jun 2043	386,818	369,469
	FNMA POOL MA2276	2.5% 01 Apr 2045	774,606	737,771
	FNMA POOL MA2705	3% 01 Aug 2046	2,830,933	2,817,773
	FNMA TBA 15 YR 2.5	2.5% 16 Feb 2032	10,900,000	10,904,896
	FNMA TBA 15 YR 2.5	2.5% 23 Jan 2032	16,000,000	16,025,312
	FNMA TBA 15 YR 3.5	3.5% 23 Jan 2032	4,400,000	4,583,992
	FNMA TBA 30 YR 3	3% 13 Feb 2047	98,700,000	97,901,506
	FNMA TBA 30 YR 3.5	3.5% 13 Feb 2047	17,000,000	17,397,442
	FNMA TBA 30 YR 4	4% 13 Feb 2047	2,150,000	2,257,290
	FNMA TBA 30 YR 5	5% 18 Jan 2047	12,000,000	13,072,500
	FORD CREDIT AUTO LEASE TRUST	1.04% 15 May 2018	1,521,325	1,521,243
	FORD MOTOR CREDIT CO LLC	8.125% 15 Jan 2020	1,300,000	1,499,135
	FORD MOTOR CREDIT CO LLC	5% 15 May 2018	2,600,000	2,701,998
	FORD MOTOR CREDIT CO LLC	5.875% 02 Aug 2021	2,250,000	2,484,828
	FOREST LABORATORIES LLC	5% 15 Dec 2021	600,000	648,710
	FREDDIE MAC	5% 15 Aug 2023	2,065,270	2,204,449
	FREDDIE MAC	2.375% 13 Jan 2022	11,800,000	11,993,603
	GNMA II POOL 004113	5% 20 Apr 2038	281,843	314,066
	GNMA II POOL 004314	5% 20 Dec 2038	303,562	336,019
	GNMA II POOL 005116	5% 20 Jul 2041	75,188	82,692
	GNMA II POOL 080594	1% 20 Apr 2032	187,451	194,323
	GNMA II TBA 30 YR 4	4% 21 Feb 2047	10,000,000	10,604,492
	GNMA II TBA 30 YR 4	4% 24 Jan 2047	3,000,000	3,185,918
	GNMA II TBA 30 YR 4.5	4.5% 24 Jan 2047	1,000,000	1,067,305
	GNMA POOL 678858	5% 15 Mar 2038	4,170	4,600
	GNMA POOL 720069	4.5% 15 Jun 2039	379,300	413,033
	GNMA POOL 726316	5% 15 Sep 2039	1,586,235	1,762,923
	GNMA POOL 736500	5% 15 Apr 2040	17,336	18,952
	GNMA POOL 737183	5% 15 Apr 2040	559,221	622,251
	GNMA POOL 738317	5% 15 May 2041	8,770	9,697
	GNMA POOL 782386	5% 15 Aug 2038	433,186	477,901

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	GNMA POOL 782428	5% 15 Oct 2038	1,671	1,844
	GNMA POOL AC1428	2.69% 15 Jun 2033	4,669,821	4,589,732
	GNMA POOL AL5247	3.5% 15 Jan 2045	342,806	356,722
	GNMA POOL AL5414	3.5% 15 Feb 2045	389,059	404,853
	GOLDMAN SACHS GROUP INC	5.25% 27 Jul 2021	9,000,000	9,863,910
	GOVERNMENT NATIONAL MORTGAGE A	4.5% 20 Nov 2034	709,488	736,862
	GOVERNMENT NATIONAL MORTGAGE A	5% 16 Mar 2033	189,919	191,525
	GS MORTGAGE SECURITIES TRUST	3.12% 10 May 2050	2,200,000	2,224,746
	HONDA AUTO RECEIVABLES OWNER T	1.04% 18 Apr 2019	1,000,000	997,614
	HONDA AUTO RECEIVABLES OWNER T	0.92% 20 Nov 2017	498,971	498,901
	HSBC HOLDINGS PLC	3.6% 25 May 2023	900,000	905,218
	HSBC HOLDINGS PLC	4% 30 Mar 2022	4,200,000	4,344,262
	HYUNDAI CAPITAL AMERICA	2.875% 09 Aug 2018	1,055,000	1,067,283
	IMPERIAL BRANDS FIN PLC	2.95% 21 Jul 2020	1,400,000	1,408,565
	ING BANK NV	2.625% 05 Dec 2022	2,250,000	2,230,603
	INTESA SANPAOLO SPA	2.375% 13 Jan 2017	1,250,000	1,250,173
	INTL LEASE FINANCE CORP	5.875% 01 Apr 2019	300,000	318,594
	JACKSON NATL LIFE GLOBAL	1.875% 15 Oct 2018	2,100,000	2,104,339
	JACKSON NATL LIFE GLOBAL	2.25% 29 Apr 2021	1,400,000	1,380,660
	JP MORGAN CHASE COMMERCIAL MOR	5.439% 15 Jan 2049	1,384,199	1,388,242
	JP MORGAN CHASE COMMERCIAL MOR	1% 12 Feb 2051	948,030	962,571
	JPMDB COMMERCIAL MORTGAGE SECU	3.042% 15 Oct 2048	1,500,000	1,517,357
	JPMDB COMMERCIAL MORTGAGE SECU	2.994% 15 Dec 2049	2,200,000	2,187,698
*	JPMORGAN CHASE + CO	4.5% 24 Jan 2022	9,600,000	10,352,938
	KFW	1.5% 06 Feb 2019	2,250,000	2,248,891
	KRAFT HEINZ FOODS CO	3.5% 15 Jul 2022	1,500,000	1,522,658
	LB COMMERCIAL CONDUIT MORTGAGE	1% 15 Jul 2044	1,005,476	1,016,482
	LB UBS COMMERCIAL MORTGAGE TRU	5.43% 15 Feb 2040	98,524	98,724
	LOS ANGELES CA MUNI IMPT CORPL	2.846% 01 Nov 2019	1,300,000	1,326,845
	LOS ANGELES CNTY CA REDEV REFU	2% 01 Sep 2023	1,800,000	1,686,186
	LOS ANGELES CNTY CA REDEV REFU	2% 01 Sep 2022	700,000	663,138
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	1,015,250	49,280
	MIZUHO FINANCIAL GROUP	1% 13 Sep 2021	2,400,000	2,399,184
	MIZUHO FINANCIAL GROUP	2.632% 12 Apr 2021	1,500,000	1,484,307
	MORGAN STANLEY	1% 27 Jan 2020	3,600,000	3,631,849
	MORGAN STANLEY	3.875% 29 Apr 2024	1,500,000	1,538,355
	MORGAN STANLEY	7.3% 13 May 2019	600,000	668,567
	MORGAN STANLEY	3.75% 25 Feb 2023	1,250,000	1,283,930
	MORGAN STANLEY BAML TRUST	3.069% 15 Feb 2048	1,525,000	1,546,981
	MORGAN STANLEY BAML TRUST	3.04% 15 Apr 2048	2,000,000	2,019,546
	MORGAN STANLEY BAML TRUST	3.326% 15 Dec 2047	6,700,000	6,872,152
	MORGAN STANLEY CAPITAL I TRUST	5.364% 15 Mar 2044	792,117	792,645
	MUFG AMERICAS HLDGS CORP	2.25% 10 Feb 2020	3,200,000	3,165,910
	NATIONAL AUSTRALIA BK/NY	2.625% 23 Jul 2020	1,850,000	1,861,022
	NAVIENT STUDENT LOAN TRUST	1% 26 Sep 2022	811,944	809,343
	NAVIENT STUDENT LOAN TRUST	1% 25 Jul 2030	921,282	920,493
	NELNET STUDENT LOAN TRUST	1% 24 Dec 2035	3,612,854	3,513,064
	NISSAN AUTO LEASE TRUST	1.18% 15 Dec 2017	1,258,338	1,258,715
	NORDEA BANK AB	1% 17 Sep 2018	1,900,000	1,911,372
	ORACLE CORP	2.5% 15 May 2022	1,900,000	1,886,805
	PENSKE TRUCK LEASING/PTL	2.5% 15 Jun 2019	2,000,000	2,004,844
	PHILIP MORRIS INTL INC	4.5% 26 Mar 2020	2,609,000	2,793,918
	PNC BANK NA	2.45% 05 Nov 2020	1,600,000	1,602,936
	QUALCOMM INC	3% 20 May 2022	1,300,000	1,317,272
	RABOBANK NEDERLAND NY	2.5% 19 Jan 2021	2,000,000	1,999,680
	REPO TORONTO DOMINION	0.6% 03 Jan 2017	25,900,000	25,900,000
	REPUBLIC OF SLOVENIA	5.5% 26 Oct 2022	5,500,000	6,077,368
	SANTANDER HOLDINGS USA	4.5% 17 Jul 2025	2,650,000	2,633,427
	SBA TOWER TRUST	2.877% 15 Jul 2021	2,000,000	1,982,960
	SHELL INTERNATIONAL FIN	1% 11 May 2020	6,200,000	6,203,999
	SIEMENS FINANCIERINGSMAT	2.9% 27 May 2022	1,800,000	1,813,511
	SLC STUDENT LOAN TRUST	1% 15 Jun 2024	654,113	652,474
	SLC STUDENT LOAN TRUST	1% 15 Sep 2026	1,893,898	1,876,688
	SLC STUDENT LOAN TRUST	1% 25 Nov 2042	3,134,641	3,138,962
	SLM STUDENT LOAN TRUST	1% 25 Oct 2024	1,279,237	1,272,730
	SLM STUDENT LOAN TRUST	1% 25 Jul 2019	525,361	524,578
	SLM STUDENT LOAN TRUST	1% 27 Oct 2025	404,581	404,294
	SLM STUDENT LOAN TRUST	1% 27 Jul 2026	796,406	793,724
	SLM STUDENT LOAN TRUST	1% 25 Jan 2028	1,759,846	1,759,394
	SLM STUDENT LOAN TRUST	1% 25 Jul 2023	1,140,663	1,136,327
	SLM STUDENT LOAN TRUST	1% 25 Apr 2023	872,337	870,145
	SOCIETE GENERALE	2.625% 16 Sep 2020	3,500,000	3,501,782
	SOLVAY FINANCE (AMERICA)	3.4% 03 Dec 2020	2,698,000	2,745,196
	SPRINT SPECTRUM / SPEC I	3.36% 20 Mar 2023	1,900,000	1,898,860
	SSGA	G STIFF ERISA QUALIFIED	649,845	649,845
	STATE BOARD OF REGENTS OF THE	1% 25 Sep 2056	6,807,147	6,757,296
*	STATE STREET CORP	1% 18 Aug 2020	3,100,000	3,141,463
	SUMITOMO MITSUI BANKING	1% 10 Jan 2017	7,000,000	7,000,350
	SUMITOMO MITSUI BANKING	1% 16 Jan 2018	1,550,000	1,551,944

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	SVENSKA HANDELSBANKEN AB	2.4% 01 Oct 2020	4,000,000	3,991,524
	SWPC06ZO4 CDS USD P V 03MEVENT	1% 20 Dec 2019	(700,000)	(700,000)
	SWPC06ZO4 CDS USD R F 1.00000	1% 20 Dec 2019	700,000	705,624
	SWPC0CHQ6 CDS USD P V 03MEVENT	1% 20 Jun 2021	(7,800,000)	(7,800,000)
	SWPC0CHQ6 CDS USD R F 1.00000	1% 20 Jun 2021	7,800,000	7,930,268
	SWPC0D3B2 CDS USD P V 03MEVENT	1% 20 Jun 2021	(3,000,000)	(3,000,000)
	SWPC0D3B2 CDS USD R F 1.00000	1% 20 Jun 2021	3,000,000	3,032,613
	SWPC0DBM9 CDS USD P V 03MEVENT	1% 20 Jun 2021	(2,700,000)	(2,700,000)
	SWPC0DBM9 CDS USD R F 1.00000	1% 20 Jun 2021	2,700,000	2,729,473
	SWPC0DQ35 CDS USD P V 03MEVENT	1% 20 Jun 2021	(600,000)	(600,000)
	SWPC0DQ35 CDS USD R F 1.00000	1% 20 Jun 2021	600,000	604,877
	SWPC0DQR2 CDS USD P V 03MEVENT	1% 20 Dec 2021	(2,200,000)	(2,200,000)
	SWPC0DQR2 CDS USD R F 1.00000	1% 20 Dec 2021	2,200,000	2,207,198
	SWPC0DTU2 CDS USD P V 03MEVENT	1% 20 Dec 2021	(9,400,000)	(9,400,000)
	SWPC0DTU2 CDS USD R F 1.00000	1% 20 Dec 2021	9,400,000	9,542,231
	SWPC0DU30 CDS USD P V 03MEVENT	1% 20 Dec 2021	(500,000)	(500,000)
	SWPC0DU30 CDS USD R F 1.00000	1% 20 Dec 2021	500,000	503,882
	SWPC0DZ35 CDS USD P V 03MEVENT	1% 20 Dec 2021	(500,000)	(500,000)
	SWPC0DZ35 CDS USD R F 1.00000	1% 20 Dec 2021	500,000	492,607
	SWPC0E072 CDS EUR P V 03MEVENT	1% 20 Dec 2017	(1,000,000)	(1,054,750)
	SWPC0E072 CDS EUR R F 1.00000	1% 20 Dec 2017	1,000,000	1,055,432
	SWPC0E6W1 CDS USD P V 03MEVENT	1% 20 Jun 2021	(3,900,000)	(3,900,000)
	SWPC0E6W1 CDS USD R F 1.00000	1% 20 Jun 2021	3,900,000	3,870,528
	SYDNEY AIRPORT FINANCE	3.9% 22 Mar 2023	2,300,000	2,352,978
	SYNCHRONY FINANCIAL	1% 03 Feb 2020	2,900,000	2,867,184
	SYNCHRONY FINANCIAL	3.75% 15 Aug 2021	100,000	102,782
	SYNCHRONY FINANCIAL	3% 15 Aug 2019	100,000	101,296
	TELEFONICA EMISIONES SAU	5.877% 15 Jul 2019	1,750,000	1,896,717
	TEVA PHARMACEUTICALS NE	1.7% 19 Jul 2019	1,100,000	1,080,781
	TEVA PHARMACEUTICALS NE	2.8% 21 Jul 2023	2,200,000	2,082,500
	TORONTO DOMINION BANK	2.125% 07 Apr 2021	1,900,000	1,870,953
	TREASURY BILL	0.01% 19 Jan 2017	13,000,000	12,996,848
	TSY INFL IX N/B	0.625% 15 Jan 2026	6,205,469	6,259,959
	TSY INFL IX N/B	1.75% 15 Jan 2028	807,667	901,784
	UBS GROUP FUNDING	2.95% 24 Sep 2020	4,750,000	4,752,095
	UBS GROUP FUNDING	3% 15 Apr 2021	500,000	500,264
	UNITED MEXICAN STATES	4% 02 Oct 2023	2,200,000	2,205,280
	UNITEDHEALTH GROUP INC	3.35% 15 Jul 2022	2,850,000	2,936,372
	US BANK NA CINCINNATI	1% 26 Jan 2018	2,150,000	2,150,611
	US DOLLAR		(112,632)	(112,632)
	US TREASURY N/B	1.25% 31 Jul 2023	3,000,000	2,824,218
	US TREASURY N/B	1.375% 30 Sep 2023	2,800,000	2,651,578
	US TREASURY N/B	1.125% 28 Feb 2021	22,350,000	21,746,729
	US TREASURY N/B	1.125% 31 Jul 2021	2,665,000	2,576,098
	US TREASURY N/B	1.125% 31 Aug 2021	7,100,000	6,860,098
	US TREASURY N/B	1.625% 31 Mar 2019	14,000,000	14,111,020
	US ULTRA BOND CBT MAR17	XCBT 20170322	(2,100,000)	27,658
	UTAH ST	3.539% 01 Jul 2025	1,700,000	1,788,910
	VERIZON COMMUNICATIONS	5.15% 15 Sep 2023	5,700,000	6,302,735
	VOLKSWAGEN GROUP AMERICA	1.65% 22 May 2018	950,000	944,842
	VOLKSWAGEN INTL FIN NV	2.125% 20 Nov 2018	200,000	199,929
	WELLS FARGO + COMPANY	1% 04 Mar 2021	4,550,000	4,647,684
	WELLS FARGO + COMPANY	3.55% 29 Sep 2025	4,000,000	3,993,372
	WELLS FARGO + COMPANY	4.6% 01 Apr 2021	600,000	644,724
	WELLS FARGO COMMERCIAL MORTGAG	2.788% 15 Jul 2048	1,800,000	1,776,966
	WI TREASURY SEC	0.01% 23 Feb 2017	10,900,000	10,892,846
	WI TREASURY SEC	0.01% 09 Mar 2017	9,500,000	9,492,910
	WI TREASURY SEC	0.01% 16 Mar 2017	7,200,000	7,193,890
	WI TREASURY SEC	0.01% 02 Feb 2017	1,100,000	1,099,658
	WI TREASURY SEC	0.01% 02 Mar 2017	20,100,000	20,084,775
	WI TREASURY SEC	0.01% 09 Feb 2017	20,000,000	19,991,008
	WI TREASURY SEC	0.01% 16 Feb 2017	100,000	99,944
	WI TREASURY SEC.	0.01% 12 Jan 2017	2,000,000	1,999,728
Sub-Total: Fund 5745 13 of 16			Total	\$ 842,432,820

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		Shares/ Par Value		
	METLIFE CONTRACT 32810	SEPARATE ACCOUNT GIC	15,377,146	\$ 1,624,883,841
Sub-Total: Fund 5747 14 of 16			Total	\$ 1,624,883,841

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Fair value
	21ST CENTURY FOX AMERICA	6.9% 01 Mar 2019	445,000	\$	488,759
	321 HENDERSON RECEIVABLES LLC	1% 15 Mar 2042	687,878		627,105
	321 HENDERSON RECEIVABLES LLC	3.87% 15 Mar 2058	196,335		191,266
	321 HENDERSON RECEIVABLES LLC	3.26% 15 Sep 2072	551,785		517,298
	321 HENDERSON RECEIVABLES LLC	1% 15 Jun 2041	445,588		434,049
	ABBOTT LABORATORIES	2.35% 22 Nov 2019	1,690,000		1,691,993
	ABBOTT LABORATORIES	3.75% 30 Nov 2026	1,115,000		1,107,296
	ACTAVIS FUNDING SCS	3% 12 Mar 2020	550,000		557,625
	ACTAVIS INC	6.125% 15 Aug 2019	135,000		147,491
	AETNA INC	3.2% 15 Jun 2026	710,000		702,381
	AETNA INC	2.4% 15 Jun 2021	600,000		597,283
	AFFILIATED MANAGERS GROU	3.5% 01 Aug 2025	950,000		896,372
	AIR LEASE CORP	5.625% 01 Apr 2017	115,000		116,006
	AIR LEASE CORP	3.375% 01 Jun 2021	2,245,000		2,276,104
	AIR LEASE CORP	3% 15 Sep 2023	1,050,000		1,003,155
	ALM LOAN FUNDING	1% 28 Jul 2026	1,215,000		1,214,995
	ALM LOAN FUNDING	1% 15 Oct 2028	1,450,000		1,453,297
	ALTRIA GROUP INC	9.7% 10 Nov 2018	210,000		240,147
	AMER AIRLN 14 1 A PTT	3.7% 01 Apr 2028	39,843		39,444
	AMEREN CORP	3.65% 15 Feb 2026	295,000		296,472
	AMERICAN CREDIT ACCEPTANCE REC	1.43% 12 Aug 2019	8,418		8,418
	AMERICAN INTL GROUP	6.4% 15 Dec 2020	1,070,000		1,218,285
	AMERICAN TOWER CORP	4.4% 15 Feb 2026	300,000		306,556
	AMERICAN TOWER TRUSTE I	3.07% 15 Mar 2048	610,000		604,583
	AMGEN INC	3.45% 01 Oct 2020	130,000		134,699
	AMGEN INC	4.1% 15 Jun 2021	60,000		63,250
	AMPHENOL CORPORATION	0% 30 Jan 2017	2,000,000		1,998,228
	ANADARKO PETROLEUM CORP	5.55% 15 Mar 2026	365,000		408,530
	ANHEUSER BUSCH IN	0% 12 Apr 2017	7,000,000		6,977,415
	ANHEUSER BUSCH INBEV WOR	7.75% 15 Jan 2019	850,000		946,788
	APIDOS CLO	1% 15 Apr 2025	800,000		796,430
	APPALACHIAN POWER CO	3.4% 01 Jun 2025	700,000		708,905
	APPLEBEES/IHOP FUNDING LLC	4.277% 05 Sep 2044	159,000		157,305
	ARCELORMITTAL	5.125% 01 Jun 2020	630,000		659,925
	ARES CAPITAL CORP	3.875% 15 Jan 2020	905,000		917,646
	ARL LLC	1% 15 Dec 2042	720,156		699,638
	ARROW ELECTRONICS INC	3.5% 01 Apr 2022	465,000		460,370
	AT+T INC	3% 30 Jun 2022	4,275,000		4,196,383
	AT+T INC	1.75% 15 Jan 2018	2,000,000		2,001,222
	AUTONATION INC	4.5% 01 Oct 2025	245,000		247,862
	AVERY POINT CLO LTD	1% 05 Aug 2027	1,120,000		1,121,220
	AVIATION CAPITAL GROUP	2.875% 17 Sep 2018	2,357,000		2,386,463
	AVIS BUDGET RENTAL CAR FUNDING	2.802% 20 May 2018	500,000		501,431
	AXIS SPECIALTY FINANCE	5.875% 01 Jun 2020	135,000		147,977
	BANC OF AMERICA COMMERCIAL MOR	1% 10 Feb 2051	671,844		689,200
	BANCOLOMBIA SA	5.95% 03 Jun 2021	450,000		488,385
	BANK OF AMERICA CORP	6.875% 25 Apr 2018	1,867,000		1,984,453
	BANK OF AMERICA CORP	8.57% 15 Nov 2024	140,000		176,046
	BANK OF AMERICA CORP	6% 01 Sep 2017	770,000		792,314
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	525,000		526,754
	BANK OF AMERICA CORP	4.125% 22 Jan 2024	450,000		467,663
	BANK OF AMERICA CORP	7.625% 01 Jun 2019	960,000		1,078,767
	BANK OF AMERICA CORP	5.625% 01 Jul 2020	470,000		516,790
	BANK OF AMERICA CORP	5.42% 15 Mar 2017	320,000		322,319
	BANK OF NOVA SCOTIA	4.5% 16 Dec 2025	495,000		508,507
	BANK ONE CORP	7.625% 15 Oct 2026	40,000		50,807
	BAXALTA INC	4% 23 Jun 2025	575,000		576,680
	BAXALTA INC	3.6% 23 Jun 2022	215,000		216,645
	BECTON DICKINSON&CO.	0% 22 Mar 2017	6,000,000		5,984,000
	BGC PARTNERS INC	5.125% 27 May 2021	1,210,000		1,245,152
	BLACKBIRD CAPITAL AIRCRAFT	1% 16 Dec 2041	680,000		681,063
	BLUEMOUNTAIN CLO LTD	1% 18 Jul 2027	1,095,000		1,097,613
	BM1066638 CDS USD P F 1.00000	1% 20 Dec 2021	(3,190,000)		(3,190,000)
	BM1066638 CDS USD R V 03MEVENT	1% 20 Dec 2021	3,190,000		3,141,737
	BRAMBLES USA INC	4.125% 23 Oct 2025	269,000		273,862
	BRAZOS TX HGR EDU AUTH	1% 25 Jun 2026	400,000		379,216
	BROADRIDGE FINANCIAL SOL	3.4% 27 Jun 2026	370,000		357,057
	BUNGE LTD FINANCE CORP	3.5% 24 Nov 2020	335,000		340,971
	BUNGE LTD FINANCE CORP	3.25% 15 Aug 2026	370,000		355,302
	CALIFORNIA ST	6.2% 01 Oct 2019	280,000		311,052
	CALIFORNIA ST	6.2% 01 Mar 2019	165,000		180,002
	CARLYLE GLOBAL MARKET STRATEGI	1% 14 Feb 2025	900,000		900,013
	CARLYLE GLOBAL MARKET STRATEGI	1% 15 Oct 2025	750,000		750,272
	CBS CORP	4.3% 15 Feb 2021	40,000		42,408
	CD COMMERCIAL MORTGAGE TRUST	1% 15 Nov 2044	1,278,852		1,299,730
	CHARTER COMM OPT LLC/CAP	3.579% 23 Jul 2020	540,000		550,927
	CHESAPEAKE FUNDING LLC	1% 07 Feb 2027	300,000		294,525
	CHUBB INA HOLDINGS INC	2.7% 13 Mar 2023	225,000		222,638
	CHUBB INA HOLDINGS INC	3.35% 03 May 2026	365,000		369,713

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			Shares/ Par Value	
	CIGNA CORP	4.375% 15 Dec 2020	165,000	175,404
	CIGNA CORP	4% 15 Feb 2022	90,000	94,025
	CIT EDUCATION LOAN TRUST	1% 15 Mar 2026	263,613	261,519
	CIT EDUCATION LOAN TRUST	1% 25 Jun 2042	490,031	412,958
	CITI HELD FOR ASSET ISSUANCE	1.85% 15 Dec 2021	9,033	9,032
	CITIGROUP COMMERCIAL MORTGAGE	1% 10 Dec 2049	1,900,000	1,916,473
	CITIGROUP COMMERCIAL MORTGAGE	1% 10 Dec 2049	1,227,468	1,251,895
	CITIGROUP INC	6.125% 15 May 2018	2,650,000	2,795,774
	CITIGROUP INC	4.05% 30 Jul 2022	300,000	310,495
	CITIGROUP INC	3.375% 01 Mar 2023	1,705,000	1,713,552
	CKE RESTAURANTS HOLDINGS INC	4.474% 20 Mar 2043	302,000	298,244
	CNO FINANCIAL GROUP INC	4.5% 30 May 2020	469,000	480,725
	CNO FINANCIAL GROUP INC	5.25% 30 May 2025	560,000	559,300
	COLLEGIATE FUNDING SERVICES ED	1% 28 Sep 2026	90,256	89,952
	CONOCOPHILLIPS COMPANY	2.4% 15 Dec 2022	320,000	309,414
	CONOCOPHILLIPS COMPANY	4.2% 15 Mar 2021	420,000	446,133
	CONOCOPHILLIPS COMPANY	2.875% 15 Nov 2021	1,077,000	1,085,211
	CONSUMER CREDIT ORIGINATION LO	2.82% 15 Mar 2021	63,966	64,006
	CONTL AIRLINES 2012 1 A	4.15% 11 Oct 2025	95,189	97,807
	CONTL AIRLINES 2012 2 A	4% 29 Apr 2026	88,956	90,958
	COX ENTERPRISES INC	0% 03 Jan 2017	5,500,000	5,499,725
	CPS AUTO TRUST	1.77% 17 Jun 2019	176,609	176,845
	CPS AUTO TRUST	1.53% 15 Jul 2019	181,483	181,538
	CPS AUTO TRUST	2.07% 15 Nov 2019	289,317	289,664
	CVS CORPORATION	0% 06 Feb 2017	6,000,000	5,993,400
	DB MASTER FINANCE LLC	3.98% 20 Feb 2045	196,500	196,776
	DB MASTER FINANCE LLC	3.262% 20 Feb 2045	677,925	678,814
	DBUBS MORTGAGE TRUST	5.002% 10 Nov 2046	1,500,000	1,627,374
	DELTA AIR LINES 2007 1 A	6.821% 10 Feb 2024	44,829	51,554
	DIAMOND 1 FIN/DIAMOND 2	6.02% 15 Jun 2026	171,000	185,244
	DIAMOND 1 FIN/DIAMOND 2	4.42% 15 Jun 2021	855,000	884,707
	DIAMOND RESORTS OWNER TRUST	1.95% 20 Jan 2025	571,905	567,084
	DIAMOND RESORTS OWNER TRUST	2.73% 20 Jul 2027	362,053	359,904
	DIAMOND RESORTS OWNER TRUST	3.08% 20 Nov 2028	1,500,533	1,491,310
	DIAMOND RESORTS OWNER TRUST	2.27% 20 May 2026	407,370	405,204
	DISCOVER BANK	2% 21 Feb 2018	120,000	119,978
	DISCOVER FINANCIAL SVS	5.2% 27 Apr 2022	530,000	570,996
	DOLLAR TREE INC	5.75% 01 Mar 2023	1,040,000	1,101,173
	DOMINION GAS HLDGS LLC	3.55% 01 Nov 2023	50,000	50,596
	DOMINION RESOURCES	0% 18 Apr 2017	6,000,000	5,977,708
	DOMINOS PIZZA MASTER ISSUER LL	3.484% 25 Oct 2045	1,019,700	1,009,095
	DOW CHEMICAL CO/THE	4.25% 15 Nov 2020	250,000	264,770
	DOW CHEMICAL CO/THE	8.55% 15 May 2019	115,000	131,799
	DOW CHEMICAL CO/THE	4.125% 15 Nov 2021	410,000	433,218
	DRB PRIME STUDENT LOAN TRUST	3.17% 25 Jul 2031	385,540	386,434
	DRB PRIME STUDENT LOAN TRUST	1% 25 Apr 2040	471,342	482,408
	DRB PRIME STUDENT LOAN TRUST	2.89% 25 Jun 2040	635,119	615,507
	DRIVE AUTO RECEIVABLES TRUST	1.67% 15 Jul 2019	330,000	329,878
	DRUG ROYALTY CORPORATION, INC.	1% 15 Jul 2024	167,038	169,394
	DRUG ROYALTY II LP I	3.484% 15 Jul 2023	148,526	147,510
	DRYDEN SENIOR LOAN FUND	1% 18 Apr 2026	875,000	875,037
	DT AUTO OWNER TRUST	1.73% 15 Aug 2019	209,112	208,904
	DUKE ENERGY CORP	2.65% 01 Sep 2026	840,000	783,996
	DUKE ENERGY INDIANA INC	3.75% 15 Jul 2020	55,000	57,712
	DUKE REALTY LP	3.25% 30 Jun 2026	270,000	261,114
	EARNEST STUDENT LOAN PROGRAM L	2.72% 25 Jan 2041	899,655	885,083
	EATON VANCE CDO LTD	1% 15 Jul 2026	500,000	500,943
	ECMC GROUP STUDENT LOAN TRUST	1% 26 Jul 2066	1,541,259	1,536,713
	ECOLAB INC	4.35% 08 Dec 2021	160,000	172,905
	EDUCATION FUNDING CAPITAL TRUS	1% 15 Jun 2043	1,000,000	995,558
	EDUCATION FUNDING CAPITAL TRUS	1% 15 Jun 2043	700,000	671,780
	EDUCATION LOAN ASSET BACKED TR	1% 25 Jun 2026	512,143	507,193
	EDUCATIONAL SERVICES OF AMERIC	1% 25 Jul 2023	0	0
	EDUCATIONAL SERVICES OF AMERIC	1% 25 Jun 2048	300,000	251,211
	ELARA HGV TIMESHARE ISSUER	2.73% 25 Apr 2028	378,748	374,027
	ELEMENT RAIL LEASING LLC	2.707% 19 Feb 2045	368,628	359,692
	ENLINK MIDSTREAM PARTNER	4.85% 15 Jul 2026	165,000	166,441
	ENTERGY ARKANSAS INC	3.5% 01 Apr 2026	150,000	152,857
	ENTERGY NEW ORLEANS STORE RECO	2.67% 01 Jun 2027	327,192	330,387
	ENTERPRISE PRODUCTS OPER	6.5% 31 Jan 2019	90,000	98,108
	ENTERPRISE PRODUCTS OPER	3.35% 15 Mar 2023	350,000	354,325
	ENTERPRISE PRODUCTS OPER	3.7% 15 Feb 2026	515,000	516,867
	ENTERPRISE PRODUCTS OPER	3.75% 15 Feb 2025	40,000	40,642
	EXPEDIA INC	7.456% 15 Aug 2018	2,370,000	2,563,269
	EXPORT IMPORT BK KOREA	5.125% 29 Jun 2020	190,000	205,656
	EXXON MOBIL CORPORATION	2.397% 06 Mar 2022	145,000	144,258
	FANNIE MAE	4% 25 Apr 2027	832,249	885,610
	FANNIE MAE	4% 25 Nov 2043	377,136	397,911
	FANNIE MAE	1.875% 18 Sep 2018	540,000	546,259

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			(n/a)	value
			Shares/ Par Value	
	FANNIE MAE	0.875% 28 Aug 2017	505,000	505,347
	FED HM LN PC POOL C03537	4.5% 01 Aug 2040	518,752	561,522
	FED HM LN PC POOL G06057	4.5% 01 Oct 2040	535,913	581,042
	FED HM LN PC POOL G06601	4.5% 01 Dec 2040	485,321	526,811
	FED HM LN PC POOL G08711	3.5% 01 Jun 2046	0	0
	FED HM LN PC POOL G60172	4.5% 01 Sep 2043	775,184	842,514
	FED HM LN PC POOL G60342	4.5% 01 May 2042	1,788,980	1,925,268
	FED HM LN PC POOL G60469	4.5% 01 Jan 2042	456,117	493,832
	FED HM LN PC POOL G60485	4.5% 01 Oct 2041	673,935	727,318
	FED HM LN PC POOL Q05106	4% 01 Dec 2041	145,607	153,990
	FED HM LN PC POOL Q37467	3.5% 01 Nov 2045	2,645,793	2,717,383
	FED HM LN PC POOL Q37468	3.5% 01 Nov 2045	2,013,405	2,069,490
	FED HM LN PC POOL Q41916	3.5% 01 Jul 2046	790,750	812,005
	FED HM LN PC POOL Q42045	3.5% 01 Jul 2046	337,486	346,558
	FED HM LN PC POOL Q44275	3.5% 01 Nov 2046	609,102	625,498
	FED HM LN PC POOL Q44277	3.5% 01 Nov 2046	269,596	276,687
	FHLMC TBA 30 YR 3	3% 18 Jan 2047	3,350,000	3,326,464
	FHLMC TBA 30 YR 4	4% 13 Feb 2047	3,325,000	3,488,198
	FIRST FRANKLIN MTG LOAN ASSET	1% 25 Apr 2035	692,646	683,634
	FIRST HORIZON NATIONAL	3.5% 15 Dec 2020	1,250,000	1,261,385
	FIRST INVESTORS AUTO OWNER TRU	1.59% 16 Dec 2019	173,624	173,571
	FIRST INVESTORS AUTO OWNER TRU	1.87% 15 Nov 2021	540,000	534,821
	FLAGSHIP CREDIT AUTO TRUST	1.98% 15 Oct 2020	171,342	171,612
	FLAGSHIP CREDIT AUTO TRUST	1.63% 15 Jun 2020	101,355	101,066
	FLAGSHIP CREDIT AUTO TRUST	2.05% 15 Nov 2020	900,000	896,071
	FLIR SYSTEMS INC	3.125% 15 Jun 2021	435,000	436,149
	FMC TECH INC	0% 13 Jan 2017	5,000,000	4,998,000
	FNMA POOL 735382	1% 01 Apr 2035	264,151	288,864
	FNMA POOL 735676	1% 01 Jul 2035	324,127	355,657
	FNMA POOL AB1466	4.5% 01 Sep 2040	279,723	301,842
	FNMA POOL AB4051	4% 01 Dec 2041	195,843	207,320
	FNMA POOL AD6437	5% 01 Jun 2040	327,352	361,549
	FNMA POOL AD6996	5% 01 Jul 2040	2,135,900	2,332,948
	FNMA POOL AH6787	4.5% 01 Mar 2041	542,626	587,684
	FNMA POOL AI2632	4.5% 01 Jun 2041	120,186	129,946
	FNMA POOL AL2441	1% 01 Sep 2042	1,518,097	1,607,344
	FNMA POOL AL6997	1% 01 Nov 2042	1,098,480	1,190,546
	FNMA POOL AL7566	1% 01 Oct 2042	563,968	610,034
	FNMA POOL AL8173	1% 01 Feb 2044	840,751	919,223
	FNMA POOL AL8422	1% 01 Jan 2043	266,699	281,824
	FNMA POOL AS1304	3.5% 01 Dec 2028	917,924	961,184
	FNMA POOL AS6187	3.5% 01 Nov 2045	6,180,172	6,352,574
	FNMA POOL AS6306	3.5% 01 Dec 2045	2,142,819	2,204,285
	FNMA POOL AS6475	3.5% 01 Jan 2046	1,763,812	1,815,302
	FNMA POOL AS6476	3.5% 01 Jan 2046	1,964,456	2,020,807
	FNMA POOL AS6477	3.5% 01 Jan 2046	2,141,783	2,201,572
	FNMA POOL AV1897	3.5% 01 Dec 2028	141,501	148,182
	FNMA POOL AV2325	3.5% 01 Dec 2028	527,396	552,311
	FNMA POOL AZ7917	4% 01 Mar 2041	223,365	235,991
	FNMA POOL BC5984	4% 01 Apr 2046	423,871	446,258
	FNMA TBA 15 YR 2.5	2.5% 23 Jan 2032	39,350,000	39,412,252
	FNMA TBA 30 YR 3	3% 18 Jan 2047	10,050,000	9,983,809
	FNMA TBA 30 YR 3.5	3.5% 18 Jan 2047	13,050,000	13,375,231
	FNMA TBA 30 YR 4	4% 18 Jan 2047	6,800,000	7,148,898
	FNMA TBA 30 YR 4.5	4.5% 13 Feb 2047	2,700,000	2,900,760
	FORD MOTOR CREDIT CO	0% 01 Feb 2017	2,000,000	1,998,088
	FORD MOTOR CREDIT CO LLC	2.375% 12 Mar 2019	4,325,000	4,322,435
	FORTIVE CORPORATION	0% 09 Jan 2017	5,000,000	4,998,789
	FREDDIE MAC	5.5% 15 Mar 2038	439,527	490,419
	FREDDIE MAC	4% 15 Jun 2033	1,056,346	1,137,894
	FREDDIE MAC	3.5% 15 Jun 2026	966,913	1,006,944
	FREDDIE MAC	4% 15 Mar 2040	1,361,583	1,429,401
	FREDDIE MAC	2.375% 13 Jan 2022	505,000	513,286
	FREDDIE MAC	0.75% 12 Jan 2018	690,000	688,594
	FREDDIE MAC	0.875% 07 Mar 2018	520,000	519,326
	FREDDIE MAC STACR	1% 25 Oct 2027	232,940	233,091
	GALAXY CLO LTD	1% 20 Jul 2027	1,095,000	1,096,416
	GCCFC COMMERCIAL MORTGAGE TRUS	1% 10 Jul 2038	387,608	387,491
	GE CAPITAL INTL FUNDING	2.342% 15 Nov 2020	495,000	494,764
	GENERAL ELECTRIC CO	4.375% 16 Sep 2020	80,000	85,988
	GENERAL ELECTRIC CO	5.55% 04 May 2020	35,000	38,666
	GENERAL ELECTRIC CO	4.65% 17 Oct 2021	175,000	191,965
	GENERAL MOTORS FINL CO	3.1% 15 Jan 2019	547,000	552,805
	GENERAL MOTORS FINL CO	3.2% 13 Jul 2020	655,000	656,970
	GENERAL MOTORS FINL CO	3.7% 09 May 2023	610,000	600,232
	GLENCORE CANADA CORP	5.5% 15 Jun 2017	100,000	101,604
	GLENCORE FINANCE CANADA	3.6% 15 Jan 2017	1,120,000	1,120,510
	GLENCORE FUNDING LLC	4.625% 29 Apr 2024	145,000	148,263
	GNMA II POOL 004979	5% 20 Mar 2041	262,833	290,774

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	GNMA II TBA 30 YR 2.5	2.5% 24 Jan 2047	5,025,000	4,876,171
	GOAL CAPITAL FUNDING TRUST	1% 25 Aug 2048	557,893	540,015
	GOAL CAPITAL FUNDING TRUST	1% 25 Sep 2043	200,000	175,825
	GOLDENTREE LOAN OPPORTUNITIES	1% 19 Apr 2026	2,400,000	2,400,091
	GOLDMAN SACHS GROUP INC	5.95% 18 Jan 2018	470,000	489,619
	GOLDMAN SACHS GROUP INC	6.15% 01 Apr 2018	685,000	720,562
	GOLDMAN SACHS GROUP INC	5.75% 24 Jan 2022	50,000	56,211
	GOLDMAN SACHS GROUP INC	7.5% 15 Feb 2019	810,000	897,951
	GOLDMAN SACHS GROUP INC	5.375% 15 Mar 2020	25,000	27,125
	GOLDMAN SACHS GROUP INC	5.25% 27 Jul 2021	560,000	613,754
	GS MORTGAGE SECURITIES TRUST	4.074% 10 Jan 2047	935,000	995,661
	HARTFORD FINL SVCS GRP	5.5% 30 Mar 2020	560,000	611,479
	HARTFORD FINL SVCS GRP	6% 15 Jan 2019	450,000	484,236
	HEALTHCARE TRUST OF AMER	3.5% 01 Aug 2026	445,000	425,256
	HELMERICH + PAYNE INTL	4.65% 15 Mar 2025	350,000	361,645
	HERTZ FLEET LEASE FUNDING LP	1.96% 10 Apr 2030	440,000	438,498
	HEWLETT PACKARD ENTERPRISE CO	0% 19 Jan 2017	6,000,000	5,996,610
	HOST HOTELS + RESORTS LP	3.75% 15 Oct 2023	325,000	319,057
	HP INC	0% 13 Jan 2017	6,000,000	5,997,720
	HSBC HOLDINGS PLC	5.1% 05 Apr 2021	910,000	983,442
	HYUNDAI CAPITAL AMERICA	0% 15 Mar 2017	6,000,000	5,984,183
	IMPERIAL BRANDS FIN PLC	2.95% 21 Jul 2020	755,000	759,619
	INGREDION INC	3.2% 01 Oct 2026	495,000	484,457
	INTL LEASE FINANCE CORP	7.125% 01 Sep 2018	348,000	374,970
	INTL LEASE FINANCE CORP	8.75% 15 Mar 2017	1,980,000	2,007,225
	IPALCO ENTERPRISES INC	3.45% 15 Jul 2020	1,595,000	1,622,913
	ISRAEL ELECTRIC CORP LTD	7.25% 15 Jan 2019	445,000	480,552
	JANUS CAPITAL GROUP INC	4.875% 01 Aug 2025	655,000	674,938
*	JP MORGAN CHASE BANK NA	6% 01 Oct 2017	740,000	763,668
	JP MORGAN CHASE COMMERCIAL MOR	5.44% 12 Jun 2047	172,932	172,812
	JP MORGAN CHASE COMMERCIAL MOR	5.42% 15 Jan 2049	366,057	366,152
	JP MORGAN CHASE COMMERCIAL MOR	1% 12 Feb 2051	1,200,838	1,219,257
*	JPMORGAN CHASE + CO	3.25% 23 Sep 2022	190,000	192,145
*	JPMORGAN CHASE + CO	3.2% 25 Jan 2023	315,000	318,506
*	JPMORGAN CHASE + CO	3.375% 01 May 2023	60,000	59,785
*	JPMORGAN CHASE + CO	3.625% 13 May 2024	330,000	335,672
*	JPMORGAN CHASE + CO	6.3% 23 Apr 2019	745,000	814,089
*	JPMORGAN CHASE + CO	4.35% 15 Aug 2021	220,000	235,355
*	JPMORGAN CHASE + CO	3.875% 10 Sep 2024	75,000	75,888
	KEYCORP STUDENT LOAN TRUST	1% 25 May 2029	213,546	205,655
	KEYCORP STUDENT LOAN TRUST	1% 27 Sep 2035	923,989	914,860
	KEYCORP STUDENT LOAN TRUST	1% 27 Jan 2042	535,000	533,430
	KINDER MORGAN ENER PART	6% 01 Feb 2017	645,000	646,954
	KINDER MORGAN ENER PART	6.85% 15 Feb 2020	125,000	139,346
	KINDER MORGAN ENER PART	6.5% 01 Apr 2020	70,000	77,482
	KINDER MORGAN ENER PART	4.15% 01 Mar 2022	130,000	133,394
	KINDER MORGAN ENER PART	5% 01 Oct 2021	570,000	606,906
	LAM RESEARCH CORP	3.8% 15 Mar 2025	550,000	550,600
	LAM RESEARCH CORP	2.75% 15 Mar 2020	620,000	621,283
*	LAZARD GROUP LLC	4.25% 14 Nov 2020	1,240,000	1,297,980
	LCM LTD PARTNERSHIP	1% 20 Oct 2029	760,000	759,994
	LEAR CORP	4.75% 15 Jan 2023	323,000	329,460
	LEAR CORP	5.375% 15 Mar 2024	220,000	230,175
*	LEGG MASON INC	4.75% 15 Mar 2026	505,000	522,707
	LEIDOS HOLDINGS INC	4.45% 01 Dec 2020	1,555,000	1,601,806
	LENNAR CORP	4.5% 15 Nov 2019	943,000	979,541
	LG+E AND KU ENERGY LLC	3.75% 15 Nov 2020	105,000	109,207
	LIBERTY MUTUAL GROUP INC	5% 01 Jun 2021	700,000	761,579
	LYONDELLBASELL IND NV	5% 15 Apr 2019	3,764,000	3,977,238
	LYONDELLBASELL IND NV	6% 15 Nov 2021	315,000	357,232
	MADISON PARK FUNDING LTD	1% 20 Jul 2026	690,000	690,143
	MADISON PARK FUNDING LTD	1% 20 Jul 2026	350,000	350,094
	MAGELLAN MIDSTREAM PARTN	5% 01 Mar 2026	1,120,000	1,228,155
	MAJAPAHIT HOLDING BV	7.75% 20 Jan 2020	430,000	482,675
	MARRIOTT INTERNATIONAL	0% 25 Jan 2017	5,000,000	4,996,167
	MARSH + MCLENNAN COS INC	3.3% 14 Mar 2023	155,000	157,522
	MCKESSON CORP	4.75% 01 Mar 2021	120,000	128,665
	MEDCO HEALTH SOLUTIONS	7.125% 15 Mar 2018	490,000	518,872
	MIRAMAX LLC	3.34% 20 Jul 2026	504,468	501,669
	MISSISSIPPI HIGHER EDUCATION A	1% 25 Oct 2035	577,679	562,439
	MOLEX ELECTRONIC TECHNOLOGIES	0% 25 Jan 2017	5,000,000	4,996,167
	MOLSON COORS BREWING CO	2.1% 15 Jul 2021	390,000	379,826
	MORGAN STANLEY	6.625% 01 Apr 2018	2,600,000	2,749,573
	MORGAN STANLEY	4.875% 01 Nov 2022	2,050,000	2,197,065
	MORGAN STANLEY CAPITAL I TRUST	1% 12 Feb 2044	440,000	438,550
	MYLAN NV	3.95% 15 Jun 2026	1,555,000	1,455,244
	MYLAN NV	3.15% 15 Jun 2021	615,000	603,553
	NAVIENT STUDENT LOAN TRUST	1% 25 Jun 2065	1,174,001	1,191,214
	NAVIENT STUDENT LOAN TRUST	1% 25 Jun 2065	800,000	799,925

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			Shares/ Par Value	
	NAVIENT STUDENT LOAN TRUST	1% 25 Mar 2066	4,950,000	4,950,042
	NELNET STUDENT LOAN TRUST	1% 25 Oct 2033	637,479	619,481
	NELNET STUDENT LOAN TRUST	1% 25 Apr 2031	680,000	667,062
	NELNET STUDENT LOAN TRUST	1% 25 Jan 2037	491,467	482,602
	NEW RESIDENTIAL ADVANCE RECEIV	2.575% 15 Oct 2049	1,300,000	1,284,578
	NEW RESIDENTIAL ADVANCE RECEIV	3.106% 15 Dec 2050	1,100,000	1,099,999
	NEW YORK LIFE GLOBAL FDG	2.35% 14 Jul 2026	805,000	750,221
	NEWELL BRANDS INC	4.7% 15 Aug 2020	50,000	53,134
	NEWELL BRANDS INC	3.85% 01 Apr 2023	725,000	752,048
	NISOURCE FINANCE CORP	6.8% 15 Jan 2019	85,000	92,782
	NISOURCE FINANCE CORP	6.125% 01 Mar 2022	960,000	1,107,136
	NOMAD CLO LTD	1% 15 Jan 2025	1,000,000	999,623
	NORFOLK SOUTHERN CORP	5.9% 15 Jun 2019	195,000	212,752
	NOVASTAR HOME EQUITY LOAN	1% 25 Mar 2035	1,625,000	1,586,612
	ONDECK ASSET SECURITIZATION TR	4.21% 17 May 2020	300,000	296,200
	ONEMAIN FINANCIAL ISSUANCE TRU	2.47% 18 Sep 2024	309,737	309,864
	ONEOK PARTNERS LP	0% 12 Jan 2017	6,000,000	5,997,708
	ORANGE LAKE TIMESHARE TRUST	2.61% 08 Mar 2029	694,859	686,928
	OSCAR US FUNDING TRUST	2.73% 15 Dec 2020	1,800,000	1,779,448
	OSCAR US FUNDING TRUST	0.9% 17 Sep 2017	386,905	386,630
	PANHANDLE PLAINS STUDENT FINAN	1% 01 Dec 2031	600,000	579,188
	PENNSYLVANIA HIGHER EDUCATION	1% 25 Nov 2065	1,480,000	1,479,812
	PIONEER NATURAL RESOURCE	4.45% 15 Jan 2026	655,000	694,014
	PITNEY BOWES INC	6.25% 15 Mar 2019	710,000	763,561
	PITNEY BOWES INC	3.375% 01 Oct 2021	1,060,000	1,029,137
	PROGRESS ENERGY INC	4.875% 01 Dec 2019	320,000	343,642
	PROLOGIS LP	3.75% 01 Nov 2025	325,000	333,018
	PUGET ENERGY INC	3.65% 15 May 2025	685,000	675,078
	QUALCOMM INC	3.45% 20 May 2025	332,000	337,818
	REGIONS BANK	2.25% 14 Sep 2018	995,000	998,266
	REINSURANCE GRP OF AMER	5% 01 Jun 2021	490,000	529,520
	REINSURANCE GRP OF AMER	3.95% 15 Sep 2026	795,000	786,517
	REPUBLIC SERVICES INC	5.5% 15 Sep 2019	105,000	114,266
	REYNOLDS AMERICAN INC	3.25% 12 Jun 2020	260,000	266,413
	ROCHE HOLDINGS INC	2.875% 29 Sep 2021	1,340,000	1,363,024
	SANTANDER DRIVE AUTO RECEIVABL	3.1% 16 Nov 2020	500,000	506,334
	SAPPI PAPIER HOLDNG GMBH	7.75% 15 Jul 2017	2,000,000	2,025,000
	SEMPRA ENERGY HOLDIN	0% 08 Feb 2017	5,000,000	4,993,931
	SENECA PARK CLO LTD	1% 17 Jul 2026	1,300,000	1,300,235
	SHELLPOINT CO ORIGINATOR TRUST	1% 25 Oct 2031	1,801,069	1,811,623
	SHIRE ACQ INV IRELAND DA	2.875% 23 Sep 2023	875,000	831,641
	SLC STUDENT LOAN TRUST	1% 15 Mar 2055	600,000	540,569
	SLC STUDENT LOAN TRUST	1% 15 Jul 2036	800,000	785,927
	SLM STUDENT LOAN TRUST	1% 25 Oct 2028	680,000	662,068
	SLM STUDENT LOAN TRUST	1% 15 Jun 2038	184,507	161,798
	SLM STUDENT LOAN TRUST	1% 15 Jan 2043	530,000	549,191
	SLM STUDENT LOAN TRUST	1% 25 Mar 2044	859,863	727,916
	SLM STUDENT LOAN TRUST	1% 25 Oct 2040	553,358	478,946
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 Sep 2021	166,302	166,324
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 May 2023	1,150,329	1,152,294
	SMB PRIVATE EDUCATION LOAN TRU	2.7% 15 May 2031	1,000,000	992,808
	SMB PRIVATE EDUCATION LOAN TRU	1% 17 Feb 2032	360,000	368,610
	SOCIAL PROFESSIONAL LOAN PROGR	1% 25 Aug 2032	0	0
	SOCIAL PROFESSIONAL LOAN PROGR	2.42% 25 Mar 2030	0	0
	SOCIAL PROFESSIONAL LOAN PROGR	2.74% 25 Oct 2032	720,000	717,874
	SOCIAL PROFESSIONAL LOAN PROGR	2.36% 27 Dec 2032	200,000	196,974
	SOCIAL PROFESSIONAL LOAN PROGR	1% 25 Jan 2039	372,301	373,513
	SOCIAL PROFESSIONAL LOAN PROGR	2.49% 25 Jan 2036	570,000	564,887
	SOUTH TEXAS HIGHER EDUCATION A	1% 01 Oct 2046	600,000	578,388
	SPECTRA ENERGY CAPTL	0% 10 Jan 2017	6,000,000	5,998,350
	SPIRIT AEROSYSTEMS INC	3.85% 15 Jun 2026	320,000	315,699
	SPIRIT AIR 2015 1 PTT A	4.1% 01 Oct 2029	656,916	670,186
	SPRINGFIELD FUNDING TRUST	3.16% 15 Nov 2024	180,000	181,422
	SPS SERVICER ADVANCE RECEIVABL	2.92% 15 Jul 2047	420,000	420,334
	SPS SERVICER ADVANCE RECEIVABL	2.53% 16 Nov 2048	1,520,000	1,519,866
	STANLEY BLACK + DECKER I	2.451% 17 Nov 2018	560,000	564,799
	STORE MASTER FUNDING LLC	3.75% 20 Apr 2045	0	0
	SVO VOI MORTGAGE CORP	2% 20 Sep 2029	18,109	17,786
	SYMPHONY CLO LTD	1% 17 Jan 2025	1,300,000	1,300,008
	SYMPHONY CLO LTD	1% 17 Oct 2026	1,000,000	1,000,256
	TACO BELL FUNDING, LLC	3.832% 25 May 2046	618,450	620,692
	TENCENT HOLDINGS LTD	2.875% 11 Feb 2020	385,000	386,530
	TEVA PHARMACEUTICALS NE	3.15% 01 Oct 2026	745,000	686,836
	TEVA PHARMACEUTICALS NE	2.2% 21 Jul 2021	585,000	559,662
	TIME WARNER CABLE LLC	8.75% 14 Feb 2019	105,000	118,329
	TIME WARNER INC	4.75% 29 Mar 2021	340,000	364,242
	TOWD POINT MORTGAGE TRUST	1% 25 May 2055	357,057	357,923
	TRINITY ACQUISITION PLC	3.5% 15 Sep 2021	790,000	797,710
	TRINITY ACQUISITION PLC	4.4% 15 Mar 2026	155,000	156,899

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			Shares/ Par Value	
	TSY INFL IX N/B	0.125% 15 Jul 2026	4,537,890	4,388,144
	TURKIYE GARANTI BANKASI	4.75% 17 Oct 2019	480,000	477,240
	UNION PACIFIC CORP	4% 01 Feb 2021	90,000	95,374
	UNITED MEXICAN STATES	5.95% 19 Mar 2019	625,000	675,313
	UNUM GROUP	3% 15 May 2021	345,000	343,992
	US 10YR ULTRA FUT MAR17	XCBT 20170322	(1,000,000)	5,508
	US 2YR NOTE (CBT) MAR17	XCBT 20170331	19,400,000	(20,446)
	US 5YR NOTE (CBT) MAR17	XCBT 20170331	23,000,000	(75,844)
	US DOLLAR		147,497	147,497
	US LONG BOND(CBT) MAR17	XCBT 20170322	500,000	(3,984)
	US TREASURY N/B	0.875% 15 Jul 2018	200,000	199,359
	US TREASURY N/B	1.625% 30 Nov 2020	1,250,000	1,244,971
	US TREASURY N/B	1.25% 31 Mar 2021	54,870,000	53,603,271
	US TREASURY N/B	1.125% 30 Sep 2021	2,600,000	2,507,882
	US TREASURY N/B	2% 15 Nov 2026	800,000	769,718
	US TREASURY N/B	1.625% 15 May 2026	16,845,000	15,707,963
	US ULTRA BOND CBT MAR17	XCBT 20170322	(100,000)	1,445
	VERIZON COMMUNICATIONS	4.6% 01 Apr 2021	380,000	407,442
	VIACOM INC	5.625% 15 Sep 2019	120,000	129,098
	VIACOM INC	2.25% 04 Feb 2022	320,000	300,718
	WALGREENS BOOTS ALLIANCE	3.3% 18 Nov 2021	590,000	601,075
	WASTE MANAGEMENT INC	4.6% 01 Mar 2021	50,000	53,934
	WEINGARTEN REALTY INVEST	3.25% 15 Aug 2026	190,000	179,243
	WELK RESORTS LLC	2.79% 16 Jun 2031	277,669	274,044
	WELLS FARGO COMMERCIAL MORTGAG	3.349% 15 Nov 2043	291,781	298,952
	WENDYS FUNDING LLC	4.497% 15 Jun 2045	839,375	807,996
	WENDYS FUNDING LLC	3.371% 15 Jun 2045	913,438	912,045
	WILLIS TOWERS WATSON PLC	5.75% 15 Mar 2021	580,000	633,782
	XCEL ENERGY INC	3.3% 01 Jun 2025	530,000	530,145
	XLIT LTD	5.75% 01 Oct 2021	360,000	400,080
	XLIT LTD	4.45% 31 Mar 2025	315,000	312,344
	XLIT LTD	6.375% 15 Nov 2024	660,000	770,351
	XYLEM INC	4.875% 01 Oct 2021	140,000	151,140
	XYLEM INC	0% 03 Feb 2017	2,000,000	1,997,983
	Sub-Total: Fund 5748 15 of 16		Total	\$ 519,110,473

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			Shares/ Par Value	
	3M COMPANY	1.625% 19 Sep 2021	2,015,000	\$ 1,963,642
	ABBOTT LABORATORIES	2.9% 30 Nov 2021	3,055,000	3,046,293
	ABBVIE INC	1.8% 14 May 2018	3,060,000	3,062,298
	AIRGAS INC	3.05% 01 Aug 2020	560,000	572,546
	AMERICAN EXPRESS CREDIT	1% 22 Sep 2017	2,000,000	2,001,166
	AMERICREDIT AUTOMOBILE RECEIVA	2.24% 08 Apr 2022	865,000	856,217
	AMERICREDIT AUTOMOBILE RECEIVA	1.53% 08 Jul 2021	310,000	307,899
	AMERICREDIT AUTOMOBILE RECEIVA	1.54% 09 Mar 2020	1,755,000	1,756,629
	AMGEN INC	4.1% 15 Jun 2021	1,290,000	1,359,875
	ANZ NEW ZEALAND INTL/LDN	2.25% 01 Feb 2019	1,985,000	1,989,645
	APPLE INC	2.85% 23 Feb 2023	3,050,000	3,069,011
	APPLE INC	1.7% 22 Feb 2019	2,000,000	2,003,788
	ARES CAPITAL CORP	3.625% 19 Jan 2022	1,129,000	1,094,489
	AT+T INC	3.6% 17 Feb 2023	455,000	458,877
	AUST + NZ BANKING GRP NY	2.55% 23 Nov 2021	2,035,000	2,018,639
	AVIS BUDGET RENTAL CAR FUNDING	2.5% 20 Jul 2021	3,000,000	2,977,176
	AVIS BUDGET RENTAL CAR FUNDING	2.63% 20 Dec 2021	1,875,000	1,852,066
	BANC OF AMERICA COMMERCIAL MOR	5.377% 10 Jun 2049	2,040,000	2,060,968
	BANC OF AMERICA MERRILL LYNCH	1% 15 Dec 2033	1,370,000	1,369,716
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	4,345,000	4,359,512
	BANK OF AMERICA CORP	1% 21 Oct 2022	1,425,000	1,449,672
	BANK OF AMERICA NA	1.75% 05 Jun 2018	2,185,000	2,184,908
	BANK OF AMERICA NA	2.05% 07 Dec 2018	1,960,000	1,970,500
	BANK OF MONTREAL	1.8% 31 Jul 2018	2,410,000	2,411,513
	BANK OF MONTREAL	2.1% 12 Dec 2019	1,030,000	1,029,996
	BANK OF NOVA SCOTIA	1.7% 11 Jun 2018	795,000	795,273
	BANK OF NY MELLON CORP	1.6% 22 May 2018	3,000,000	3,001,266
	BANK OF NY MELLON CORP	2.2% 16 Aug 2023	2,000,000	1,908,172
	BARCLAYS PLC	2.875% 08 Jun 2020	835,000	827,947
	BAXALTA INC	2.875% 23 Jun 2020	2,425,000	2,424,394
	BAYER US FINANCE LLC	2.375% 08 Oct 2019	1,390,000	1,392,462
	BAYVIEW OPPORTUNITY MASTER FUN	4% 28 Apr 2055	1,270,000	1,307,989
	BOSTON SCIENTIFIC CORP	2.85% 15 May 2020	2,385,000	2,420,568
	BP CAPITAL MARKETS PLC	4.75% 10 Mar 2019	1,280,000	1,356,884
	BP CAPITAL MARKETS PLC	3.216% 28 Nov 2023	2,000,000	2,019,978
	CAPITAL ONE MULTI ASSET EXECUT	2.08% 15 Mar 2023	1,185,000	1,188,702
	CARDINAL HEALTH INC	1.95% 15 Jun 2018	1,995,000	1,999,337

CATERPILLAR FINANCIAL SE	1.7% 16 Jun 2018	2,305,000	2,307,033
CELGENE CORP	2.125% 15 Aug 2018	2,265,000	2,274,096
CHEVRON CORP	1.961% 03 Mar 2020	1,405,000	1,400,326
CHEVRON CORP	1.79% 16 Nov 2018	1,985,000	1,992,551
CHRYSLER CAPITAL AUTO RECEIVAB	1.64% 15 Jul 2021	810,000	803,589
CISCO SYSTEMS INC	1.4% 20 Sep 2019	2,025,000	2,002,917
CITIGROUP COMMERCIAL MORTGAGE	3.259% 10 Oct 2047	3,000,000	3,083,982
CITIGROUP INC	1.7% 27 Apr 2018	3,205,000	3,197,936
CITIGROUP INC	2.9% 08 Dec 2021	825,000	822,774
COLONY AMERICAN FINANCE LTD	2.896% 15 Oct 2047	1,265,250	1,261,308
COMM MORTGAGE TRUST	3.399% 05 Oct 2030	1,190,000	1,188,864
CONOCOPHILLIPS COMPANY	1.5% 15 May 2018	1,980,000	1,973,318
COOPERATIVE RABOBANK UA	4.625% 01 Dec 2023	1,430,000	1,504,489
CORNING INC	1.5% 08 May 2018	1,995,000	1,989,121
COVIDIEN INTL FINANCE SA	6% 15 Oct 2017	1,260,000	1,304,881
CPS AUTO TRUST	4.2% 17 May 2021	860,000	859,790
CPS AUTO TRUST	3.18% 15 Sep 2020	515,000	513,079
CRED SUIS GP FUN LTD	3.8% 09 Jun 2023	1,410,000	1,408,446
CREDIT ACCEPTANCE AUTO LOAN TR	1.55% 15 Oct 2021	130,903	130,897
CREDIT ACCEPTANCE AUTO LOAN TR	2% 15 Jul 2022	750,000	751,348
CREDIT ACCEPTANCE AUTO LOAN TR	3.04% 15 Aug 2023	1,965,000	1,975,979
CREDIT SUISSE MORTGAGE TRUST	1% 15 Sep 2040	1,385,947	1,405,754
CREDIT SUISSE NEW YORK	2.3% 28 May 2019	1,175,000	1,177,875
CRONOS CONTAINERS PROGRAM LTD	3.27% 18 Nov 2029	1,895,167	1,833,200
CROWN CASTLE INTL CORP	5.25% 15 Jan 2023	560,000	602,700
CROWN CASTLE INTL CORP	4.875% 15 Apr 2022	535,000	569,668
CVS HEALTH CORP	4.125% 15 May 2021	1,265,000	1,338,515
DAIMLER FINANCE NA LLC	1.65% 18 May 2018	800,000	798,520
DBUBS MORTGAGE TRUST	4.537% 10 Jul 2044	1,520,000	1,637,851
DELPHI AUTOMOTIVE PLC	3.15% 19 Nov 2020	200,000	203,202
DEUTSCHE BANK AG	3.375% 12 May 2021	710,000	702,820
DIAMOND 1 FIN/DIAMOND 2	4.42% 15 Jun 2021	2,230,000	2,307,481
DISH DBS CORP	6.75% 01 Jun 2021	985,000	1,068,725
DISH DBS CORP	4.625% 15 Jul 2017	195,000	197,194
DR PEPPER SNAPPLE GROUP	3.13% 15 Dec 2023	1,170,000	1,170,269
DRIVE AUTO RECEIVABLES TRUST	2.76% 15 Jul 2021	1,350,000	1,358,602
DRIVE AUTO RECEIVABLES TRUST	2.37% 16 Nov 2020	1,200,000	1,196,752
DRIVE AUTO RECEIVABLES TRUST	1.67% 15 Jul 2019	465,000	464,828
DT AUTO OWNER TRUST	2.74% 17 Oct 2022	1,005,000	995,353
DT AUTO OWNER TRUST	4.25% 15 Feb 2022	540,000	546,162
DT AUTO OWNER TRUST	4.53% 17 Oct 2022	1,395,000	1,420,315
DTE ENERGY CO	1.5% 01 Oct 2019	1,010,000	993,212
EBAY INC	1% 01 Aug 2019	2,500,000	2,487,618
ECOPETROL SA	5.875% 18 Sep 2023	1,010,000	1,069,085
ENERGY TRANSFER PARTNERS	2.5% 15 Jun 2018	1,500,000	1,505,498
ENTERPRISE PRODUCTS OPER	1.65% 07 May 2018	1,155,000	1,151,756
ENTERPRISE PRODUCTS OPER	6.5% 31 Jan 2019	1,220,000	1,329,902
EXELON CORP	1.55% 09 Jun 2017	2,130,000	2,126,123
EXPORT IMPORT BANK KOREA	1.5% 21 Oct 2019	1,400,000	1,378,245
EXPRESS SCRIPTS HOLDING	3% 15 Jul 2023	565,000	546,927
FANNIE MAE	5% 25 Jun 2040	1,125,000	1,247,266
FANNIE MAE	7% 25 Mar 2045	1,457,755	1,697,449
FANNIE MAE	1% 25 Nov 2033	1,240,551	1,241,349
FANNIE MAE	1% 27 Oct 2037	433,684	433,216
FANNIE MAE	1% 25 Dec 2040	684,474	684,257
FANNIE MAE	1% 25 Sep 2041	678,095	680,186
FANNIE MAE	1% 25 Sep 2041	1,256,536	1,258,619
FANNIE MAE	1% 25 May 2040	1,693,402	1,692,471
FANNIE MAE	1% 25 Oct 2040	317,755	317,268
FANNIEMAE WHOLE LOAN	6.5% 25 Dec 2045	1,426,893	1,598,158
FHLMC STRUCTURED PASS THROUGH	1% 25 Jul 2044	1,789,417	1,793,447
FIDELITY NATIONAL INFORM	2.25% 15 Aug 2021	645,000	628,892
FIFTH THIRD BANK	2.3% 15 Mar 2019	1,395,000	1,404,409
FLAGSHIP CREDIT AUTO TRUST	2.43% 15 Jun 2021	475,000	473,141
FLAGSHIP CREDIT AUTO TRUST	3.08% 15 Dec 2021	1,235,000	1,239,820
FNMA POOL 735697	1% 01 Jun 2035	3,679,086	3,841,191
FNMA POOL 795297	1% 01 Jul 2044	163,029	166,157
FORD MOTOR CREDIT CO LLC	3.2% 15 Jan 2021	1,340,000	1,341,955
FORD MOTOR CREDIT CO LLC	2.24% 15 Jun 2018	2,200,000	2,202,981
FORD MOTOR CREDIT CO LLC	2.943% 08 Jan 2019	475,000	480,421
FORTIS INC	2.1% 04 Oct 2021	1,030,000	995,510
FORTUNE BRANDS HOME + SE	3% 15 Jun 2020	560,000	563,599
GCCFC COMMERCIAL MORTGAGE TRUS	5.736% 10 Dec 2049	1,212,576	1,229,924
GE CAPITAL INTL FUNDING	2.342% 15 Nov 2020	717,000	716,658
GENERAL ELECTRIC CO	2.2% 09 Jan 2020	280,000	280,911
GENERAL MILLS INC	2.2% 21 Oct 2019	1,400,000	1,406,814
GENERAL MOTORS FINL CO	3.15% 15 Jan 2020	1,385,000	1,393,685
GENERAL MOTORS FINL CO	4.25% 15 May 2023	435,000	440,226
GENERAL MOTORS FINL CO	3.2% 13 Jul 2020	1,530,000	1,534,602
GLOBAL SC FINANCE SRL	3.19% 17 Jul 2029	1,311,917	1,258,685
GNMA II POOL 710074	1% 20 Apr 2061	830,657	857,761
GNMA II POOL 765178	1% 20 Mar 2062	1,745,410	1,824,257
GNMA II POOL 765230	1% 20 Dec 2062	1,911,432	2,014,043
GNMA II POOL 766549	1% 20 Jul 2062	1,684,473	1,768,711

GNMA II POOL 791932	1% 20 Jan 2063	1,809,983	1,909,407
GNMA II POOL AE0471	1% 20 May 2064	1,479,358	1,598,808
GOLDMAN SACHS GROUP INC	2.6% 23 Apr 2020	1,590,000	1,591,666
GOLDMAN SACHS GROUP INC	5.95% 18 Jan 2018	705,000	734,428
GOLDMAN SACHS GROUP INC	1% 15 Sep 2020	2,000,000	2,018,644
GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2065	3,330,290	3,286,788
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Aug 2058	62,507	61,872
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Sep 2042	1,091,228	1,098,635
GOVERNMENT NATIONAL MORTGAGE A	6% 16 Jun 2034	2,448,000	2,894,983
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Nov 2060	89,392	88,786
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2065	2,662,779	2,664,215
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jun 2061	795,907	790,996
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2065	1,394,990	1,387,295
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2065	1,350,170	1,345,474
GS MORTGAGE SECURITIES TRUST	1% 10 Aug 2045	3,224,663	3,257,580
HANESBRANDS INC	4.625% 15 May 2024	220,000	213,400
HARRIS CORPORATION	1.999% 27 Apr 2018	1,405,000	1,405,856
HCP INC	4% 01 Dec 2022	1,990,000	2,048,532
HILTON GRAND VACA LLC/IN	6.125% 01 Dec 2024	170,000	176,588
HONEYWELL INTERNATIONAL	1.85% 01 Nov 2021	1,435,000	1,402,325
HP INC	4.3% 01 Jun 2021	1,290,000	1,350,089
HSBC USA INC	2% 07 Aug 2018	1,990,000	1,989,489
HUTCH WHAMPOA INT 14 LTD	1.625% 31 Oct 2017	1,415,000	1,411,710
HYUNDAI AUTO LEASE SECURITIZAT	1.66% 15 Jul 2019	2,800,000	2,808,007
ING BANK NV	2.05% 17 Aug 2018	1,995,000	1,996,648
JM SMUCKER CO	1.75% 15 Mar 2018	1,400,000	1,401,826
JOHN DEERE CAPITAL CORP	1.25% 09 Oct 2019	1,025,000	1,006,736
JP MORGAN CHASE COMMERCIAL MOR	5.716% 15 Feb 2051	852,456	871,539
JP MORGAN CHASE COMMERCIAL MOR	1% 15 Jun 2049	2,044,097	2,056,415
JP MORGAN CHASE COMMERCIAL MOR	1% 15 Jul 2031	1,801,764	1,803,636
JP MORGAN CHASE COMMERCIAL MOR	1% 15 Aug 2027	3,000,000	3,003,477
JP MORGAN CHASE COMMERCIAL MOR	1% 15 Jul 2036	1,700,000	1,712,793
* JPMORGAN CHASE + CO	2.25% 23 Jan 2020	3,585,000	3,576,561
* JPMORGAN CHASE + CO	1% 24 Oct 2023	1,435,000	1,463,656
* JPMORGAN CHASE + CO	2.75% 23 Jun 2020	1,145,000	1,155,355
* JPMORGAN CHASE + CO	1.85% 22 Mar 2019	1,155,000	1,151,355
JUNIPER NETWORKS INC	3.125% 26 Feb 2019	1,980,000	2,011,613
KELLOGG CO	2.65% 01 Dec 2023	1,440,000	1,393,046
KEY BANK NA	3.18% 15 Oct 2027	875,000	884,069
KLA TENCOR CORP	4.125% 01 Nov 2021	1,330,000	1,386,937
LB COMMERCIAL CONDUIT MORTGAGE	1% 15 Jul 2044	2,009,295	2,036,004
LINCOLN NATIONAL CORP	6.25% 15 Feb 2020	184,000	203,213
LOWE S COS INC	1.15% 15 Apr 2019	915,000	903,672
LSC COMMUNICATIONS INC	8.75% 15 Oct 2023	1,030,000	1,035,150
MANUF + TRADERS TRUST CO	1.4% 25 Jul 2017	1,250,000	1,250,660
MARATHON PETROLEUM CORP	2.7% 14 Dec 2018	1,945,000	1,970,894
MARTIN MARIETTA MATERIAL	1% 30 Jun 2017	1,420,000	1,422,444
MASCO CORP	3.5% 01 Apr 2021	135,000	135,338
MCKESSON CORP	1.292% 10 Mar 2017	1,405,000	1,405,339
* METLIFE INC	1% 15 Dec 2017	1,225,000	1,228,161
MICROSOFT CORP	1.1% 08 Aug 2019	2,095,000	2,066,829
MILL CITY MORTGAGE TRUST	1% 25 Apr 2057	584,018	581,379
MONSANTO CO	1.15% 30 Jun 2017	1,950,000	1,948,534
MORGAN STANLEY	1% 24 Oct 2023	605,000	611,722
MORGAN STANLEY	2.8% 16 Jun 2020	3,125,000	3,150,575
MORGAN STANLEY	1.875% 05 Jan 2018	1,630,000	1,632,429
MORGAN STANLEY CAPITAL I TRUST	1% 15 Apr 2049	689,717	691,262
NABORS INDUSTRIES INC	5.5% 15 Jan 2023	210,000	218,663
NATIONAL AUSTRALIA BK/NY	1.875% 23 Jul 2018	2,355,000	2,358,264
NAVIENT CORP	7.25% 25 Jan 2022	1,235,000	1,307,556
NCL CORPORATION LTD	4.625% 15 Nov 2020	1,385,000	1,409,238
NEXTGEAR FLOORPLAN MASTER OWNE	2.74% 15 Apr 2021	190,000	191,017
NEXTGEAR FLOORPLAN MASTER OWNE	2.19% 15 Sep 2021	245,000	243,022
NEXTGEAR FLOORPLAN MASTER OWNE	1.8% 15 Jul 2019	1,480,000	1,480,186
ONEMAIN FINANCIAL ISSUANCE TRU	3.66% 20 Feb 2029	660,000	667,258
ONEMAIN FINANCIAL ISSUANCE TRU	2.57% 18 Jul 2025	980,000	980,034
OPEN TEXT CORP	5.875% 01 Jun 2026	1,315,000	1,387,325
ORANGE SA	1.625% 03 Nov 2019	2,000,000	1,968,198
PENTAIR FINANCE SA	2.9% 15 Sep 2018	885,000	895,228
PEPSICO INC	1.7% 06 Oct 2021	2,025,000	1,967,237
PETROLEOS MEXICANOS	6.375% 04 Feb 2021	1,120,000	1,192,800
PHILIP MORRIS INTL INC	1.875% 15 Jan 2019	2,335,000	2,335,276
PITNEY BOWES INC	3.375% 01 Oct 2021	1,025,000	995,156
PLAINS ALL AMER PIPELINE	3.85% 15 Oct 2023	420,000	415,241
PNC BANK NA	1.85% 20 Jul 2018	2,335,000	2,339,054
PNC BANK NA	1.7% 07 Dec 2018	2,000,000	1,996,380
PRESTIGE AUTO RECEIVABLES TRUS	1.76% 15 Jan 2021	2,045,000	2,034,733
PRICOA GLOBAL FUNDING I	1.45% 13 Sep 2019	1,025,000	1,009,672
RAIT TRUST	1% 15 Dec 2031	254,141	254,486
RELiance STAND LIFE II	2.15% 15 Oct 2018	715,000	718,552
RYDER SYSTEM INC	2.5% 11 May 2020	3,000,000	2,986,278
S+P GLOBAL INC	2.5% 15 Aug 2018	380,000	383,173
SANTANDER DRIVE AUTO RECEIVABL	1.5% 17 Aug 2020	725,000	721,792
SANTANDER DRIVE AUTO RECEIVABL	2.97% 15 Mar 2021	1,240,000	1,251,908

SANTANDER DRIVE AUTO RECEIVABL	1.56% 15 May 2020	1,055,000	1,054,127
SANTANDER UK GROUP HLDGS	2.875% 05 Aug 2021	1,230,000	1,202,762
SCRIPPS NETWORKS INTERAC	2.8% 15 Jun 2020	1,985,000	1,989,385
SHELL INTERNATIONAL FIN	2.125% 11 May 2020	2,960,000	2,956,463
SHELL INTERNATIONAL FIN	1.625% 10 Nov 2018	395,000	395,446
SHIRE ACQ INV IRELAND DA	1.9% 23 Sep 2019	2,040,000	2,014,137
SOCIAL PROFESSIONAL LOAN PROGR	2.36% 27 Dec 2032	145,000	142,806
SOCIAL PROFESSIONAL LOAN PROGR	1% 25 Jan 2039	200,470	201,122
SOCIAL PROFESSIONAL LOAN PROGR	3.02% 25 Oct 2027	1,038,971	1,051,215
SOCIAL PROFESSIONAL LOAN PROGR	2.74% 25 Oct 2032	335,000	334,011
SOUTHERN CALIF GAS CO	1.55% 15 Jun 2018	2,525,000	2,526,896
SOUTHERN POWER CO	2.5% 15 Dec 2021	1,555,000	1,522,829
SSGA	G STIFF ERISA QUALIFIED	7,542,513	7,542,513
STARWOOD PROPERTY TRUST	5% 15 Dec 2021	370,000	374,958
STATOIL ASA	5.25% 15 Apr 2019	1,245,000	1,336,768
SVENSKA HANDELSBANKEN AB	1.875% 07 Sep 2021	900,000	869,144
SVENSKA HANDELSBANKEN AB	1.5% 06 Sep 2019	1,435,000	1,412,921
TAL ADVANTAGE LLC	3.33% 20 May 2039	1,668,195	1,608,236
TCF AUTO RECEIVABLES OWNER TRU	1.49% 16 Dec 2019	2,457,252	2,458,181
TESORO CORP	4.75% 15 Dec 2023	1,135,000	1,142,803
TESORO LOGISTICS LP/CORP	5.5% 15 Oct 2019	1,340,000	1,417,050
TOWD POINT MORTGAGE TRUST	1% 25 Nov 2060	912,114	911,869
TOWD POINT MORTGAGE TRUST	1% 25 Aug 2055	479,392	478,392
TOYOTA MOTOR CREDIT CORP	1.55% 18 Oct 2019	585,000	577,919
TOYOTA MOTOR CREDIT CORP	2.1% 17 Jan 2019	1,380,000	1,387,576
TRANSCANADA PIPELINES	1.875% 12 Jan 2018	1,390,000	1,392,182
TRANSCANADA PIPELINES	2.5% 01 Aug 2022	185,000	180,657
UNION PACIFIC CORP	2.25% 19 Jun 2020	2,400,000	2,405,359
UNITEDHEALTH GROUP INC	1.7% 15 Feb 2019	1,970,000	1,964,078
US DOLLAR		(132,832)	(132,832)
US TREASURY N/B	1.5% 15 Aug 2026	735,000	675,999
US TREASURY N/B	1.125% 31 Aug 2021	8,240,000	7,961,579
US TREASURY N/B	1.125% 30 Sep 2021	7,030,000	6,780,927
US TREASURY N/B	1% 15 Oct 2019	7,005,000	6,930,025
US TREASURY N/B	1.25% 31 Oct 2021	12,125,000	11,757,467
US TREASURY N/B	1.375% 30 Apr 2021	3,255,000	3,193,080
US TREASURY N/B	1.375% 31 May 2021	3,235,000	3,170,679
US TREASURY N/B	1.125% 30 Jun 2021	1,845,000	1,785,687
US TREASURY N/B	1.625% 15 Feb 2026	1,610,000	1,504,344
US TREASURY N/B	1.125% 31 Jul 2021	5,210,000	5,036,200
US TREASURY N/B	1.75% 30 Nov 2021	2,590,000	2,570,676
USAA CAPITAL CORP	2.45% 01 Aug 2020	1,155,000	1,158,535
VERIZON OWNER TRUST	1.42% 20 Jan 2021	245,000	243,295
VIACOM INC	2.25% 04 Feb 2022	1,020,000	958,539
VOLKSWAGEN GROUP AMERICA	1.25% 23 May 2017	985,000	983,404
WACHOVIA BANK COMMERCIAL MORTG	5.342% 15 Dec 2043	349,310	348,919
WALGREENS BOOTS ALLIANCE	1.75% 17 Nov 2017	1,390,000	1,393,468
WALT DISNEY COMPANY/THE	0.875% 12 Jul 2019	1,560,000	1,528,641
WELLS FARGO + COMPANY	1.4% 08 Sep 2017	3,015,000	3,011,451
WELLS FARGO + COMPANY	2.6% 22 Jul 2020	1,845,000	1,855,664
WHIRLPOOL CORP	1.65% 01 Nov 2017	455,000	455,651
WILLIAMS PARTNERS LP	3.6% 15 Mar 2022	595,000	598,148
WORLD FINANCIAL NETWORK CREDIT	3.14% 17 Jan 2023	1,835,000	1,884,864
WORLD FINANCIAL NETWORK CREDIT	2.15% 17 Apr 2023	1,000,000	1,003,715
XEROX CORPORATION	2.8% 15 May 2020	285,000	280,094
XEROX CORPORATION	6.35% 15 May 2018	385,000	405,896
ZIMMER BIOMET HOLDINGS	3.375% 30 Nov 2021	1,365,000	1,378,183

Sub-Total: Fund 5749 16 of 16 **Total** **\$ 406,875,593**

Sub-Total: Investment Income Fund-Underling Investments at Fair Value (16 funds) **\$ 10,332,325,101**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	Royal Bank of Canada	Synthetic GIC, 3.81%		—
*	State Street Bank and Trust Company	Synthetic GIC, 3.81%		—
*	The Prudential Insurance Company of America	Synthetic GIC, 3.20%		—
*	Mass Mutual Life Insurance Company	Synthetic GIC, 3.17%		—
*	New York Life Insurance Company	Synthetic GIC, 2.83%		—
*	Metropolitan Life Insurance Company	Synthetic GIC, 2.68%		—
	Sub-Total: Investments Contracts at Fair Value		\$	—
	TOTAL: Interest Income Fund - at Fair Value		\$	10,332,325,101
	Adjustment from fair value to contract value for fully benefit-responsive investment contracts			(214,009,141)
	Interest Income Fund - at Contract Value		\$	10,118,315,960

n / a – Cost is not applicable

SCHEDULE G, PART I - OVERDUE LOAN EXPLANATION

PLAN NAME: IBM 401(K) PLUS PLAN

PLAN SPONSOR'S NAME: INTERNATIONAL BUSINESS MACHINES CORPORATION

EIN: 13-0871985

PLAN NUMBER: 005

Investment managers have responsibility for these securities as well as other securities in their portfolio and they have or will take appropriate actions taking into consideration the circumstances surrounding each security and the overall portfolio that they manage.

SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)

Schedule H, Line 4i

PLAN NAME: IBM 401(K) PLUS PLAN

PLAN SPONSOR'S NAME: INTERNATIONAL BUSINESS MACHINES CORPORATION

EIN: 13-0871985

PLAN NUMBER: 005

The Schedule H, line 4i -- Schedule of Assets (Acquired and Disposed of Within Year) is included in the attachment titled ACCOUNTANT'S OPINION AND FINANCIAL STATEMENTS.

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

Schedule H, Line 4i

PLAN NAME: IBM 401(K) PLUS PLAN

PLAN SPONSOR'S NAME: INTERNATIONAL BUSINESS MACHINES CORPORATION

EIN: 13-0871985

PLAN NUMBER: 005

The Schedule H, line 4i -- Schedule of Assets (Held At End of Year) is included in the attachment titled ACCOUNTANT'S OPINION AND FINANCIAL STATEMENTS.