

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). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 24pt; font-weight: bold;">2017</div> This Form is Open to Public Inspection
---	---	---

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

Part II	Basic Plan Information —enter all requested information		
1a	Name of plan <u>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.	07/13/2018	GREGG NELSON
	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

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

Form 5500 (2017)
v. 170203

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5 189179
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 who terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 80296 6a(2) 79251 6b 21218 6c 87751 6d 188220 6e 321 6f 188541 6g 186303 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)** ☒ 3 **A** (Insurance Information)
- (4)** ☒ **C** (Service Provider Information)
- (5)** ☒ **D** (DFE/Participating Plan Information)
- (6)** ☒ **G** (Financial Transaction Schedules)

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

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

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

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

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

Receipt Confirmation Code _____

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

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017	
A Name of plan 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	0117479	7097	01/01/2017	12/31/2017

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

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

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

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

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

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

b Balance at the end of the previous year	7b	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	5392462
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.	10b	

Specify nature of costs.

Part IV Provision of Information

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end	5	471015406

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

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

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

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

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

b Balance at the end of the previous year	7b	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.	10b	

Specify nature of costs.

Part IV Provision of Information

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

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

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

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

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

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

b Balance at the end of the previous year	7b	1597070992
c Additions: (1) Contributions deposited during the year	7c(1)	
(2) Dividends and credits	7c(2)	
(3) Interest credited during the year	7c(3)	40343505
(4) Transferred from separate account	7c(4)	
(5) Other (specify below)	7c(5)	
▶		
(6) Total additions	7c(6)	40343505
d Total of balance and additions (add lines 7b and 7c(6))	7d	1637414497
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	1637414497

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Specify nature of costs.

Part IV Provision of Information

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

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

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

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

A Name of plan 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	
---	--

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

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

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

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

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

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

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

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

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 28 50 51 62 67 99	PARTY-IN-INTEREST	7601891	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(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	5697839	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	5457573	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)

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	5190836	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(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	4486282	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

RBC CAPITAL MARKETS

41-1416330

(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	4307722	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)

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	3635073	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	3122979	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	2017452	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)

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	1945615	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	1672597	Yes ☒ No ☐	Yes ☒ No ☐	0	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	1452703	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)

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	934644	Yes ☒ No ☐	Yes ☐ No ☒	3043	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	933738	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	824686	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)

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	735125	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	670402	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PAUL HASTINGS

95-2209675

(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	508461	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

300 S TYRON STREET, SUITE 2500
CHARLOTTE, NC 28202

(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	441870	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	322390	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	258173	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)

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	222872	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	113362	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	109283	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

AON HEWITT INVESTMENT CONSULTING

200 EAST RANDOLPH STREET
SUITE 1500
CHICAGO, IL 60601

(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	95000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	73604	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	21986	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)

ANDERSEN TAX LLC

100 FIRST STREET
SAN FRANCISCO, CA 94105

(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	21000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	18791	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	18476	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	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the 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	(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	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the 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	(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	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the 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	1495
(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 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 2017 This Form is Open to Public Inspection.
---	--	--

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

A Name of plan <u>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>6638062471</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>5972509725</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>1040915143</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>761185452</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>562271582</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>1400575493</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>404708807</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) 789300197
--------------------------------	------------------------	---

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) 365467203
--------------------------------	------------------------	---

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) 471015406
--------------------------------	------------------------	---

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) 282472187
--------------------------------	------------------------	---

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) 842350183
--------------------------------	------------------------	---

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 BANK 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) 102202548
--------------------------------	------------------------	---

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)
-----------------	----------------------	---

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

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

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

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

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

a Plan name**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

<div>SCHEDULE G</div> <div>(Form 5500)</div> <div>Department of Treasury Internal Revenue Service</div> <div>Department of Labor Employee Benefits Security Administration</div>	<div>Financial Transaction Schedules</div> <div>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).</div> <div>► File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2017</div> <div>This Form is Open to Public Inspection.</div>
--	--	---

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017	
<div>A Name of plan</div> <div>IBM 401 (K) PLUS PLAN</div>	<div>B Three-digit plan number (PN)</div> <div>005</div>
<div>C Plan sponsor's name as shown on line 2a of Form 5500</div> <div>INTERNATIONAL BUSINESS MACHINES CORPORATION</div>	<div>D Employer Identification Number (EIN)</div> <div>13-0871985</div>

<div>Part I</div>	<div>Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible</div> <div>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.</div>
-------------------	--

(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

	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
9850000	0	0	15833875	9850000	5983875

(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	524ESCXA3 5/17/2007 - 11/30/2056 5.857

	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
1730000	0	0	2259401	0	2259401

(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
☐	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

	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
10000000	23853	142	9439900	9384053	55847

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

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

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

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

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

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

Part II Schedule of Leases in Default or Classified as Uncollectible

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

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

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

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

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

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

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

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		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

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

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

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

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2017 This Form is Open to Public Inspection
For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017		
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			
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	21760650	164978646
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	928076959	979775467
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	1319595158	1570478104
(2) U.S. Government securities.....	1c(2)	7811708838	7743351989
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	2010744265	2101120272
(B) All other.....	1c(3)(B)	2358558409	2378571280
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	42066817	51348536
(B) Common	1c(4)(B)	8589674856	9950105314
(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)	552182669	554175099
(8) Participant loans	1c(8)	250068415	232133839
(9) Value of interest in common/collective trusts.....	1c(9)	15818948221	18319670808
(10) Value of interest in pooled separate accounts.....	1c(10)	614176791	471015406
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	693737927	842350183
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	5718659566	6879537255
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	2010568420	2090991496

		(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:		
(1)	Employer securities	1d(1) 1460288062	1278769508
(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 50200816023	55608373202
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h	
i	Acquisition indebtedness	1i	
j	Other liabilities	1j 1769686815	1910038908
k	Total liabilities (add all amounts in lines 1g through 1j)	1k 1769686815	1910038908
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l 48431129208	53698334294

Part II Income and Expense Statement

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

		(a) Amount	(b) Total
a	Contributions:		
(1)	Received or receivable in cash from: (A) Employers	2a(1)(A) 618548194	
	(B) Participants	2a(1)(B) 1089324581	
	(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)	1707872775
b	Earnings on investments:		
(1)	Interest:		
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A) 8233671	
	(B) U.S. Government securities	2b(1)(B) 143951288	
	(C) Corporate debt instruments	2b(1)(C) 159826410	
	(D) Loans (other than to participants)	2b(1)(D) 19997914	
	(E) Participant loans	2b(1)(E) 10174979	
	(F) Other	2b(1)(F) 64527841	
	(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)	406712103
(2)	Dividends: (A) Preferred stock	2b(2)(A) 1220589	
	(B) Common stock	2b(2)(B) 285322065	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C) 318803815	
	(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)	605346469
(3)	Rents	2b(3)	
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A) 33824853810	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B) 33650834237	
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	174019573
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	
	(B) Other	2b(5)(B) 1357842573	
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		3257593718
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		28932583
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		96553084
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		736225894
c Other income	2c		-11623595
d Total income. Add all income amounts in column (b) and enter total.....	2d		8359475177

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	3364979595	
(2) To insurance carriers for the provision of benefits	2e(2)	6296873	
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		3371276468
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)	1986541	
(2) Contract administrator fees	2i(2)	3635073	
(3) Investment advisory and management fees	2i(3)	21860058	
(4) Other	2i(4)	15891221	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		43372893
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		3414649361

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		4944825816
l Transfers of assets:			
(1) To this plan.....	2l(1)		322379270
(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		27533176

		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			

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

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

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

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

<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>2017</div> <div>This Form is Open to Public Inspection.</div>
For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017		
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 11834
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) 2017 v. 170203		

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

- 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): _____

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, 12/31/2017

IBM 401(k) Plus Plan
Financial Statements
December 31, 2017

IBM 401(k) PLUS PLAN

Table of Contents

	<u>Page</u>
Financial Statements and Schedules:	
Report of Independent Auditors.....	3
Financial Statements:	
Statements of Net Assets Available for Benefits at December 31, 2017 and 2016.....	5
Statement of Changes in Net Assets Available for Benefits for the Year Ended December 31, 2017.....	6
Notes to Financial Statements.....	7
Supplemental Schedules*:	
Schedule G, Part I - Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible at December 31, 2017	22
Schedule H, Line 4i - Schedule of Assets (Held at End of Year) at December 31, 2017	23
Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within Year) for the Year Ended December 31, 2017	26

* 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, 2017 and 2016, and the related statement of changes in net assets available for benefits for the year ended December 31, 2017, 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, 2017 and 2016 and the changes in net assets available for benefits for the year ended December 31, 2017, 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, 2017, of assets (held at end of year) at December 31, 2017, and of assets (acquired and disposed of within year) for the year ended December 31, 2017 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 15, 2018

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

	<u>2017</u>	<u>2016</u>
	(Dollars in thousands)	
Assets:		
Cash	\$ 164,979	\$ —
Investments, at fair value (Note 3).....	44,472,827	39,264,034
Investments in fully benefit-responsive investment contracts, at contract value (Note 5)	<u>8,920,870</u>	<u>8,870,037</u>
Total investments	53,558,675	48,134,071
Receivables:		
Notes receivable from participants	232,134	250,068
Income, sales proceeds and other receivables	<u>124,913</u>	<u>111,048</u>
Total receivables	357,047	361,116
 Total assets	 <u>53,915,722</u>	 <u>48,495,187</u>
Liabilities:		
Payable for investments purchased	419,674	278,067
Total liabilities	<u>419,674</u>	<u>278,067</u>
 Net assets available for benefits	 <u><u>\$ 53,496,048</u></u>	 <u><u>\$ 48,217,120</u></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>2017</u> (Dollars in thousands)
Additions to net assets attributed to:	
Investment income:	
Net appreciation in fair value of investments (Note 3)	\$ 5,651,167
Interest income from investments (Note 5).....	396,637
Dividends.....	<u>605,346</u>
	6,653,151
Interest income on notes receivable from participants.....	10,175
Contributions:	
Participants	1,089,325
Employer.....	<u>618,548</u>
	1,707,873
Transfer from acquired company benefit plans.....	<u>322,379</u>
Total additions	<u>8,693,578</u>
Deductions from net assets attributed to:	
Distributions to participants	3,371,276
Administrative expenses, net	<u>43,373</u>
Total deductions.....	<u>3,414,649</u>
Net increase in net assets during the year	5,278,928
Net assets available for benefits:	
Beginning of year.....	<u>48,217,120</u>
End of year.....	<u><u>\$ 53,496,048</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 34 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. Annual contributions are subject to the legal limits permitted by Internal Revenue Service (“IRS”) regulations.

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, 2017 and 2016, the number of participants with an account balance in the Plan was 186,303 and 186,290, respectively.

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.

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 Puerto Rico Internal Revenue Code, 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 Personal Pension Plan eligibility as of December 31, 2007 was (1) the Pension Credit Formula, the participant is eligible to receive a 6 percent matching contribution and a 4 percent automatic contribution; or (2) the Personal Pension Account, the participant is eligible to receive a 6 percent matching contribution and a 2 percent automatic contribution. Generally 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 percent employer matching contribution and 1 percent automatic contribution. 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 percent matching contribution and a 1 percent 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,
- due to a business transaction (including a divestiture, outsourcing or similar transaction) and the participant accepts employment with the buyer, or
- 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

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 Index Fund
International Real Estate Index Fund
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 of pre-tax contributions 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 2017 limit on employee salary and performance pay deferrals was \$18,000. Participants who were age 50 or older during 2017 could take advantage of a higher 401(k) contribution limit of \$24,000. The 2017 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 2017 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 1/2) 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, (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 1/2.

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, 2017 and 2016 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

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 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 guaranteed investment contract ("separate account GIC") and derivative contracts. 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 readily observable market 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 accounted for as of trade date. Realized gains/losses on investment transactions are determined using the specific identification method. 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.

Managed Accounts Fees - Participant Credit

Effective January 1, 2017, participants who elect to participate in the Managed Account service currently provided by Financial Engines for all or a portion of the plan year, may be eligible for a credit based on fees paid for the Managed Accounts service during such plan year. As the recordkeeper to the plan, Fidelity receives compensation from Financial Engines to administer the Managed Accounts program, and a portion of such compensation may be credited to participants. If a credit is made, participants whose accounts were charged the Managed Accounts fees for the applicable year, will receive a proportional amount based upon the fees that they paid. The credit, if any, will be paid to participant's account the following year. The amount allocated will be reinvested in the participant's account according to the participant's contribution elections. In order to be eligible for such credit, participants must have an account balance on the date such credit is made. Any credit that is attributable to a participant who no longer has an account in the Plan will be used to reduce future Plan administration expenses.

Standards Implemented

In May 2015, the Financial Accounting Standards Board 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 was effective for the year ending December 31, 2016 with early adoption permitted. The Plan adopted the guidance during 2016, on a retrospective basis. Refer to Note 3, "Investments", on pages 13 — 15 for additional information.

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, 2017 and 2016.

Investments at Fair Value as of December 31, 2017

(Dollars in Thousands)	Level 1	Level 2	Level 3	Total
Equity:				
Equity mutual funds	\$ 4,437,655	\$ —	\$ —	\$ 4,437,655
IBM Corporation common stock	1,278,770			1,278,770
Equity securities	5,993,634	4,001,389	1,421	9,996,444
Fixed income:				
Government securities		4,360,940		4,360,940
Corporate bonds		1,755,672	70	1,755,742
Mortgage and asset-backed securities		84,850		84,850
Fixed income mutual funds	1,345,755			1,345,755
Cash and cash equivalents	22,692	671		23,363
Derivatives	1,604	2,475		4,080
Other mutual funds	1,094,903			1,094,903
Subtotal	14,175,013	10,205,997	1,491	24,382,501
Investments measured at net asset value using the NAV practical expedient (1)				20,090,326
Total investments at fair value	\$ 14,175,013	\$ 10,205,997	\$ 1,491	\$ 44,472,827

(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.

There were no material transfers into or out of Level 3 for the period ending December 31, 2017 and therefore a Level 3 roll forward is not presented.

Investments at Fair Value as of December 31, 2016

(Dollars in Thousands)	Level 1	Level 2	Level 3	Total
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

(Dollars in Thousands)	Level 1	Level 2	Level 3	Total
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.

There were no material transfers into or out of Level 3 for the period ending December 31, 2016 and therefore a Level 3 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, 2017, \$72.2 million in equity securities were transferred from Level 2 to Level 1. In 2017, these securities were valued based on quoted prices in active markets and therefore were classified as Level 1. For the year ended December 31, 2017, there were no material transfers from Level 1 to Level 2 and no material transfers into or out of Level 3. 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 2016, there were no material transfers from Level 1 to Level 2 and no material transfers into 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, 2017 and 2016, respectively:

Investments at fair value:	2017	2016
	(Dollars in thousands)	
Equity funds.....	\$ 17,671,731	\$ 15,274,471
Other funds	1,490,290	1,238,215
Short-term Investment funds.....	928,305	935,403
Total investments measured at net asset value using the NAV practical expedient.....	<u>\$ 20,090,326</u>	<u>\$ 17,448,089</u>

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, 2017 and 2016, 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 an asset of \$4.1 million (Assets \$7.8 million and Liabilities \$3.7 million) and a liability of \$3.3 million (Assets \$6.4 million and Liabilities \$9.7 million) as of December 31, 2017 and 2016, 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 \$742 million and \$729 million as of December 31, 2017 and 2016, respectively.

NOTE 5 — INVESTMENT CONTRACTS

The Plan entered into benefit-responsive synthetic GICs and a separate account GIC (together, the “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. Third parties issue these investment contracts, which are backed by underlying assets owned by the Plan. 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 Contracts’ 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. The Investment Contracts provide a guarantee that the crediting rate will not fall below zero percent.

The Investment Contracts’ 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 Contracts 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 Contracts experiences significant redemptions when the market value is below the contract value, the Investment Contracts’ 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 Contracts have insufficient covered assets to meet redemption requests, the Fund would require payments from the Investment Contracts’ 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,	2017	2016
	(Dollars in thousands)	
Contract value:		
Synthetic GICs	\$ 7,283,455	\$ 7,272,966
Separate account GICs	1,637,414	1,597,071
Total Investment Contracts	<u>\$ 8,920,870</u>	<u>\$ 8,870,037</u>

NOTE 6 - DESCRIPTION OF INVESTMENT FUNDS

The objectives of the thirty-four primary investment funds in which participants could invest in 2017 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.

The asterisks below denote that the investment in the balanced exposure and commodities funds is considered part of the allocation to stocks.

- **Target Retirement 2010 Fund** - seeks returns that 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 47% stocks*, 53% bonds.
- **Target Retirement 2020 Fund** - seeks relatively high returns at a moderate risk level. Target asset allocation between stocks and bonds is 59% stocks*, 41% bonds.
- **Target Retirement 2025 Fund** - seeks relatively high returns at a moderate risk level. Target asset allocation between stocks and bonds is 71% stocks*, 29% 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 91% stocks*, 9% bonds.
- **Target Retirement 2040 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 93% stocks*, 7% bonds.
- **Target Retirement 2045 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 93% stocks*, 7% bonds.
- **Target Retirement 2050 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 93% stocks*, 7% bonds.
- **Target Retirement 2055 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 93% stocks*, 7% bonds.

The Target Risk Funds 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: 28% stocks*, 72% 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.

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-term 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 Bloomberg 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 (Bloomberg Barclays U.S. 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** seeks to replicate the returns of a customized composite benchmark of 60% MSCI US REIT Index and 40% FTSE EPRA/NAREIT Developed ex-US Rental Index. The fund is managed by BlackRock Institutional Trust Company.

Expanded Choice Funds — Institutional 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 Bloomberg Barclays U.S. Long Credit Index. The fund invests in a diversified group of investment grade long-term corporate and local U.S. and non-U.S. government fixed-rate debt issues with maturities of ten years or more. Effective 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 by holding 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 by attempting to match the performance 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 Inclusion 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 and other real estate related investments. 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 over 100 brand-name mutual funds, most of which are actively managed. This feature gives more choice to participants who are interested in having a broader range of investment options from which to choose or in investing in brand-name funds.

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 Puerto Rico Internal Revenue Code (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) in July 2017 dated August 29, 2016.

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 Puerto Rico Internal Revenue Code (2011).

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, 2017, 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. 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,	
	2017	2016
	(Dollars in thousands)	
Net assets available for benefits per the financial statements	\$ 53,496,048	\$ 48,217,120
Plus:		
Adjustment from contract value to fair value for fully benefit-responsive investment contracts held by the Interest Income Fund	202,286	214,009
Net assets available for benefits per the Form 5500	<u>\$ 53,698,334</u>	<u>\$ 48,431,129</u>

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

	Year Ended December 31, 2017
	(Dollars in thousands)
Total investment income and interest income on notes receivable from participants per the financial statements	\$ 6,663,326
Less:	
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2016	(214,009)
Plus:	
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2017	202,286
Total investment income per the Form 5500	<u>\$ 6,651,603</u>

NOTE 9 - RELATED-PARTY TRANSACTIONS

At December 31, 2017, 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, 2017 and 2016, the Plan held 8,335,090 and 8,797,446 shares of IBM common stock valued at \$1,279 million and \$1,460 million, respectively. During the year ended December 31, 2017, purchases of IBM common stock by the Plan totaled \$227 million and sales of IBM common stock by the Plan totaled \$298 million.

IBM 401(k) PLUS PLAN AT DECEMBER 31, 2017
Schedule G, Part I - Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible

(a)*	(b) Identity and address of Obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items					Amount received during reporting year		(g) Unpaid balance at end of year	Amount Overdue	
		Security ID	Issue Date	Maturity Date	Interest Rate	Capitalized Interest	(d) Original amount of loan	(e) Principal	(f) Interest	(h) Principal	(i) Interest
	Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	524ESC7M6	12/21/2007	12/28/2017	6.75		9,850,000			15,833,875	9,850,000 5,983,875
	Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	524ESCXA3	5/17/2007	11/30/2056	5.857		1,730,000			2,259,401	2,259,401
	Sigma Finance Corp., M&C Corp. Services LTD, Box 309GT, Ugland House, South Church St., George Town, Grand Cayman, Grand Cayman Islands	8265Q0XQ0	6/4/2007	6/4/2009	variable		10,000,000	23,853	142	9,439,900	9,384,053 55,847

* 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, 2017

(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 Managed by State Street Global Advisors	IBM Common Stock 8,335,090 shares State Street Bank and Trust Company Government Short-Term Investment Fund	\$	1,278,769,508 3,107,597
	Mutual Funds			
	Administered by Fidelity	Expanded Choice - Mutual Funds (refer to Exhibit A - investments)		6,681,312,145
	Vanguard Emerging Markets Stock Index Fund	Vanguard Emerging Markets Stock Index Fund Institutional Plus Shares 1,545,837 shares		149,312,396
	Commingled Funds			
	Vanguard Employee Benefit Index Fund	Large Company Index		6,638,062,471
	Vanguard Total Stock Market Index Trust	Total Stock Market Index		5,972,509,725
	Vanguard Russell 1000 Growth Index Trust	Large Cap Growth Index		1,400,575,493
	Vanguard Russell 1000 Value Index Trust	Large Cap Value Index		1,040,915,143
	Vanguard Russell 2000 Growth Index Trust	Small Cap Growth Index		789,300,197
	Bridgewater All Weather Portfolio III, LTD.	Balanced Fund		842,350,183
	Vanguard Russell 2000 Value Index Trust	Small Cap Value Index		761,185,452
	Vanguard European Stock Index Trust	European Stock Index		562,271,582
	Vanguard Pacific Stock Index Trust	Pacific Stock Index		404,708,807
	PIMCO Commodities Plus Trust II	Commodity		365,467,203
	AQR Global Risk Parity Enhanced Liquidity Fund	Balanced Fund		282,472,187

* 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 B - investments)	\$	4,144,518,809
	Managed by State Street Global Advisors	Total International Stock Market Index (refer to Exhibit C - investments)		4,590,708,654
	Managed by Neuberger Berman Fixed Income	Total Bond Market (refer to Exhibit D - investments)		3,248,171,124
	Managed by State Street Global Advisors	Inflation Protected Bond (refer to Exhibit E - investments)		1,861,709,699
	Managed by BlackRock Institutional Trust Company	Real Estate Investment Trust (refer to Exhibit F - investments)		1,255,769,304
	Managed by BlackRock Institutional Trust Company	International Real Estate Index (refer to Exhibit G - investments)		436,874,986
	Managed by Pacific Investment Management Company (PIMCO)	High Yield and Emerging Markets Bond (refer to Exhibit H - investments)		294,132,837
	Managed by JP Morgan Investment Management	High Yield Debt (refer to Exhibit I - investments)		140,689,815
	Managed by PGIM	Emerging Markets Debt (Refer to Exhibit J - investments)		139,814,476
	Managed by Western Assets Management Company	Long Credit (Refer to Exhibit K - investments)		239,722,727
	Managed by Loomis, Sayles and Company	Long Credit (Refer to Exhibit L - investments)		362,480,767

* 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 M - investments)		\$ 9,880,781,787
*	Mass Mutual Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 3.00%		
	Royal Bank of Canada	Synthetic GIC Wrapper Contract, Rate of Interest 3.29%		
*	State Street Bank and Trust Company	Synthetic GIC Wrapper Contract, Rate of Interest 3.29%		
*	The Prudential Insurance Company of America	Synthetic GIC Wrapper Contract, Rate of Interest 3.04%		
*	New York Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.74%		
*	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		232,133,839
	Interest-Bearing Cash			
	Managed by State Street Global Advisors	State Street Bank and Trust Company Government Short-Term Investment Fund		628,768,905
<hr/>				
*	Party-In-Interest			

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017
Schedule H, line 4i-Schedule of Assets (Acquired and Disposed of Within Year)

FOR THE YEAR ENDED DECEMBER 31, 2017

(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	
	BANK OF AMERICA SECURITIES LLC	INTEREST-BEARING CASH	10,132,000	\$ 10,132,000
	CCBPSDUS2 FWBC BNP	INTEREST-BEARING CASH	260,000	260,000
	CCNGFIUS2 NOMURA GLOBAL BOC	INTEREST-BEARING CASH	460,000	460,000
	CCTORIUS6 TD BANK COC SWCC	INTEREST-BEARING CASH	270,000	270,000
	CSHCITSW0	INTEREST-BEARING CASH	350,000	350,000
	FORWARDS CCRDRTUS8 BOC USD	INTEREST-BEARING CASH	300,000	300,000
*	FORWARDS JP MORGAN BOC	INTEREST-BEARING CASH	210,000	210,000
	FORWARDS MERRILL LYNCH BOC	INTEREST-BEARING CASH	101,000	101,000
	FORWARDS ROYAL BANK OF	INTEREST-BEARING CASH	660,000	660,000
	SCOTLAND			
	FORWARDS WELLS FARGO BOC	INTEREST-BEARING CASH	553,965	553,965
	GOLDMAN SACHS BANK USA COC	INTEREST-BEARING CASH	1,840,000	1,840,000
	MORGAN STANLEY CAP SVCS BOC	INTEREST-BEARING CASH	390,000	390,000
	MORGAN STANLEY CASH BOC	INTEREST-BEARING CASH	1,220,000	1,220,000
	NATIONAL AUSTRALIAN BANK CASH	INTEREST-BEARING CASH	320,000	320,000
	SWAP BANK OF AMERICA COC	INTEREST-BEARING CASH	2,750,000	2,750,000
	SWAP BARCLAYS BANK BOC	INTEREST-BEARING CASH	540,000	540,000
	SWAP BNP PARIBAS BOC	INTEREST-BEARING CASH	3,587,000	3,587,000
	SWAP BNP PARIBAS COC	INTEREST-BEARING CASH	1,950,000	1,950,000
	SWAP BOA MERRILL LYNCH BOC BOC	INTEREST-BEARING CASH	110,000	110,000
	SWAP CITIBANK BOC	INTEREST-BEARING CASH	1,758,000	1,758,000
	SWAP CREDIT SUISSE BOC	INTEREST-BEARING CASH	300,000	300,000
	SWAP CREDIT SUISSE BOC	INTEREST-BEARING CASH	830,000	830,000
	SWAP GOLDMAN SACHS COC	INTEREST-BEARING CASH	20,000	20,000
	SWAP MORGAN STANLEY BOC	INTEREST-BEARING CASH	180,000	180,000
	SWAP UBS COC	INTEREST-BEARING CASH	600,000	600,000
		Total		\$ 29,691,965

* Party-In-Interest

**EXHIBIT A - Expanded Choice - Mutual Funds
(Administered by Fidelity)**

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017

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	1,677,548	\$ 83,139,269
	AMERICAN AMCAP FUND	MUTUAL FUNDS	1,232,653	39,198,376
	AMERICAN BALANCED FUND	MUTUAL FUNDS	1,589,971	43,183,617
	AMERICAN FUNDS INVESTMENT CO	MUTUAL FUNDS	779,930	31,493,567
	AMERICAN FUNDS NEW ECONOMY F	MUTUAL FUNDS	1,126,064	50,312,535
	AMERICAN FUNDS NEW WORLD FUN	MUTUAL FUNDS	986,717	65,991,648
	AMERICAN FUNDS CAPITAL WORLD G	MUTUAL FUNDS	689,248	35,220,568
	AMERICAN FUNDS EUROPACIFIC GRO	MUTUAL FUNDS	1,126,261	63,228,300
	AMERICAN FUNDS FUNDAMENTAL INV	MUTUAL FUNDS	1,180,598	73,456,826
	AMERICAN MUTUAL FUND	MUTUAL FUNDS	925,736	37,779,293
	AMERICAN NEW PERSPECTIVE FUND	MUTUAL FUNDS	761,051	32,854,567
	AMERICAN SMALLCAP WORLD FUND	MUTUAL FUNDS	619,973	35,146,255
	AMERICAN WASHINGTON MUTUAL INV	MUTUAL FUNDS	766,395	35,001,262
	CAPITAL WORLD BOND FUND	MUTUAL FUNDS	678,539	13,550,415
	DFA EMERGING MARKETS PORTFOLIO	MUTUAL FUNDS	1,041,237	31,726,479
	DFA EMERGING MARKETS VALUE POR	MUTUAL FUNDS	1,200,577	37,482,020
	DFA GLOBAL REAL ESTATE SECURIT	MUTUAL FUNDS	1,723,608	18,873,509
	DFA INTERNATIONAL SMALL COMPAN	MUTUAL FUNDS	859,444	18,280,372
	DFA INTERNATIONAL VALUE PORTFO	MUTUAL FUNDS	583,610	11,958,160
	DFA INTERNATIONAL VECTOR EQUIT	MUTUAL FUNDS	471,270	6,395,129
	DFA LARGE CAP INTERNATIONAL PO	MUTUAL FUNDS	490,245	11,731,563
	DFA US CORE EQUITY 1 PORTFOLIO	MUTUAL FUNDS	1,725,547	39,307,955
	DFA US SMALL CAP PORTFOLIO	MUTUAL FUNDS	974,731	35,031,821
	DFA US TARGETED VALUE PORTFOLI	MUTUAL FUNDS	1,373,370	34,183,177
	DODGE + COX BALANCED FUND	MUTUAL FUNDS	544,430	58,254,001
	DODGE + COX GLOBAL BOND FUND	MUTUAL FUNDS	254,202	2,775,884
	DODGE + COX GLOBAL STOCK FUND	MUTUAL FUNDS	2,104,787	29,172,344
	DODGE + COX INCOME FUND	MUTUAL FUNDS	4,704,855	64,738,809
	DODGE + COX INTERNATIONAL STOC	MUTUAL FUNDS	1,960,210	90,796,945
	DODGE + COX STOCK FUND	MUTUAL FUNDS	817,945	166,541,877
	FIDELITY ADVISOR INTERNATIONAL	MUTUAL FUNDS	350,367	15,952,199
	FIDELITY BLUE CHIP GROWTH FUND	MUTUAL FUNDS	1,764,658	155,042,874
	FIDELITY CANADA FUND	MUTUAL FUNDS	394,687	21,573,577
	FIDELITY CAPITAL + INCOME FUND	MUTUAL FUNDS	9,352,868	96,334,539
	FIDELITY CAPITAL APPRECIATION	MUTUAL FUNDS	489,946	17,275,485
	FIDELITY CHINA REGION FUND	MUTUAL FUNDS	2,472,736	88,969,051
	FIDELITY CONTRAFUND	MUTUAL FUNDS	2,136,771	261,519,361
	FIDELITY CONVERTIBLE SECURITIE	MUTUAL FUNDS	311,875	8,720,036
	FIDELITY DIVERSIFIED INTERNATI	MUTUAL FUNDS	733,622	29,293,544
	FIDELITY DIVIDEND GROWTH FUND	MUTUAL FUNDS	1,421,795	46,606,452
	FIDELITY EMERGING ASIA FUND	MUTUAL FUNDS	844,536	38,037,895
	FIDELITY EQUITY INCOME FUND IN	MUTUAL FUNDS	316,367	19,190,794
	FIDELITY EUROPE FUND/UNITED ST	MUTUAL FUNDS	357,971	15,152,921
	FIDELITY EXPORT AND MULTINATIO	MUTUAL FUNDS	640,280	14,188,604
	FIDELITY FLOATING RATE HIGH IN	MUTUAL FUNDS	3,379,584	32,511,603
	FIDELITY FOCUSED STOCK FUND	MUTUAL FUNDS	438,260	9,926,591
	FIDELITY FREEDOM 2005 FUND	MUTUAL FUNDS	135,264	1,696,206
	FIDELITY FREEDOM 2010 FUND	MUTUAL FUNDS	312,760	5,016,678
	FIDELITY FREEDOM 2015 FUND	MUTUAL FUNDS	889,600	11,885,058
	FIDELITY FREEDOM 2020 FUND	MUTUAL FUNDS	2,609,589	43,188,694
	FIDELITY FREEDOM 2025 FUND	MUTUAL FUNDS	2,842,636	40,877,102
	FIDELITY FREEDOM 2030 FUND	MUTUAL FUNDS	1,574,376	28,386,006
	FIDELITY FREEDOM 2035 FUND	MUTUAL FUNDS	1,482,008	22,541,334
	FIDELITY FREEDOM 2040 FUND	MUTUAL FUNDS	1,109,583	11,861,444
	FIDELITY FREEDOM 2045 FUND	MUTUAL FUNDS	603,574	7,309,280
	FIDELITY FREEDOM 2050 FUND	MUTUAL FUNDS	462,889	5,633,358
	FIDELITY FREEDOM 2055 FUND	MUTUAL FUNDS	97,924	1,343,512
	FIDELITY FREEDOM INCOME FUND	MUTUAL FUNDS	644,498	7,579,298
	FIDELITY FUND	MUTUAL FUNDS	276,329	12,492,855
	FIDELITY GLOBAL BALANCED FUND	MUTUAL FUNDS	340,637	8,536,368
	FIDELITY GNMA FUND	MUTUAL FUNDS	1,242,110	14,135,213
	FIDELITY GOVERNMENT INCOME FUN	MUTUAL FUNDS	1,282,998	13,099,407
	FIDELITY GROWTH COMPANY FUND	MUTUAL FUNDS	1,372,796	245,208,840
	FIDELITY GROWTH DISCOVERY FUND	MUTUAL FUNDS	1,092,742	35,590,620
	FIDELITY HIGH INCOME FUND	MUTUAL FUNDS	3,161,869	28,330,349
	FIDELITY INDEPENDENCE FUND	MUTUAL FUNDS	931,962	34,762,200
	FIDELITY INFLATION PROTECTED B	MUTUAL FUNDS	1,023,119	12,226,274
	FIDELITY INTERMEDIATE BOND FUN	MUTUAL FUNDS	687,335	7,423,219

Information Classification: General

(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 INTERMEDIATE GOVERNME	MUTUAL FUNDS	729,120	7,582,847
	FIDELITY INTERNATIONAL REAL ES	MUTUAL FUNDS	821,359	9,568,831
	FIDELITY INTERNATIONAL SMALL C	MUTUAL FUNDS	927,611	27,735,581
	FIDELITY JAPAN FUND/UNITED STA	MUTUAL FUNDS	653,290	10,093,324
	FIDELITY LARGE CAP STOCK FUND	MUTUAL FUNDS	1,086,843	36,365,764
	FIDELITY LATIN AMERICA FUND/UN	MUTUAL FUNDS	1,160,702	28,413,985
	FIDELITY LEVERAGED COMPANY STO	MUTUAL FUNDS	1,432,901	48,045,167
	FIDELITY LIMITED TERM GOVERNME	MUTUAL FUNDS	2,144,644	21,167,641
	FIDELITY LOW PRICED STOCK FUND	MUTUAL FUNDS	1,030,737	56,144,247
	FIDELITY MID CAP STOCK FUND	MUTUAL FUNDS	1,253,115	47,906,595
	FIDELITY NEW MARKETS INCOME FU	MUTUAL FUNDS	2,857,635	46,350,838
	FIDELITY OTC PORTFOLIO	MUTUAL FUNDS	2,239,820	249,224,722
	FIDELITY OVERSEAS FUND/UNITED	MUTUAL FUNDS	571,373	28,900,044
	FIDELITY PACIFIC BASIN FUND	MUTUAL FUNDS	611,273	21,687,959
	FIDELITY PURITAN TRUST FIDEL	MUTUAL FUNDS	1,461,255	34,675,581
	FIDELITY REAL ESTATE INCOME FU	MUTUAL FUNDS	2,299,919	27,576,029
	FIDELITY REAL ESTATE INVESTMEN	MUTUAL FUNDS	860,951	35,987,755
	FIDELITY SHORT TERM BOND FUND	MUTUAL FUNDS	2,085,021	17,889,476
	FIDELITY SMALL CAP DISCOVERY F	MUTUAL FUNDS	3,571,547	106,824,977
	FIDELITY SMALL CAP STOCK FUND	MUTUAL FUNDS	1,393,340	27,323,392
	FIDELITY STOCK SELECTOR SMALL	MUTUAL FUNDS	215,020	5,689,430
	FIDELITY STRATEGIC INCOME FUND	MUTUAL FUNDS	5,423,482	59,929,479
	FIDELITY TOTAL BOND FUND	MUTUAL FUNDS	2,814,820	29,949,687
	FIDELITY TREND FUND	MUTUAL FUNDS	159,036	15,838,399
	FIDELITY VALUE FUND	MUTUAL FUNDS	211,306	25,614,514
	FIDELITY VALUE STRATEGIES FUND	MUTUAL FUNDS	416,389	17,496,646
	INTERNATIONAL GROWTH AND INCOM	MUTUAL FUNDS	220,900	7,727,080
	PIMCO ALL ASSET ALL AUTHORITY	MUTUAL FUNDS	931,931	8,312,820
	PIMCO ALL ASSET FUND	MUTUAL FUNDS	835,200	10,147,686
	PIMCO COMMODITYREALRETURN STRA	MUTUAL FUNDS	4,990,271	33,784,138
	PIMCO DIVERSIFIED INCOME FUND	MUTUAL FUNDS	2,369,984	25,951,329
	PIMCO EMERGING LOCAL BOND FUND	MUTUAL FUNDS	676,562	5,114,807
	PIMCO EMERGING MARKETS BOND FU	MUTUAL FUNDS	1,315,499	13,970,596
	PIMCO FOREIGN BOND FUND U.S. D	MUTUAL FUNDS	1,883,591	20,097,918
	PIMCO FOREIGN BOND FUND UNHEDG	MUTUAL FUNDS	862,659	8,678,345
	PIMCO GLOBAL BOND FUND U.S. DO	MUTUAL FUNDS	635,520	6,520,440
	PIMCO GLOBAL BOND FUND UNHEDGE	MUTUAL FUNDS	745,381	7,155,660
	PIMCO GNMA FUND	MUTUAL FUNDS	535,122	5,902,391
	PIMCO HIGH YIELD FUND	MUTUAL FUNDS	2,809,344	25,171,725
	PIMCO INVESTMENT GRADE CORPORA	MUTUAL FUNDS	5,672,374	59,786,827
	PIMCO LONG TERM US GOVERNMENT	MUTUAL FUNDS	3,876,280	24,265,512
	PIMCO LOW DURATION ESG FUND	MUTUAL FUNDS	946,141	9,007,259
	PIMCO LOW DURATION FUND/UNITED	MUTUAL FUNDS	2,456,449	24,220,591
	PIMCO MODERATE DURATION FUND	MUTUAL FUNDS	391,958	3,997,975
	PIMCO MORTGAGE BACKED SECURITI	MUTUAL FUNDS	475,401	5,001,215
	PIMCO REAL RETURN ASSET FUND	MUTUAL FUNDS	817,155	7,035,708
	PIMCO REAL RETURN FUND	MUTUAL FUNDS	1,028,620	11,376,535
	PIMCO REALESTATEREALRETURN STR	MUTUAL FUNDS	6,740,389	56,619,271
	PIMCO STOCKSPUS FUND/UNITED S	MUTUAL FUNDS	2,744,140	31,365,517
	PIMCO TOTAL RETURN ESG FUND	MUTUAL FUNDS	971,729	8,871,883
	PIMCO TOTAL RETURN FUND	MUTUAL FUNDS	6,394,824	65,674,844
	PIMCO UNCONSTRAINED BOND FUND	MUTUAL FUNDS	742,900	8,038,176
	U.S. VECTOR EQUITY PORTFOLIO	MUTUAL FUNDS	466,451	8,941,866
	VANGUARD CONVERTIBLE SECURITIE	MUTUAL FUNDS	886,735	11,917,722
	VANGUARD DIVIDEND GROWTH FUND	MUTUAL FUNDS	8,579,700	227,791,031
	VANGUARD EQUITY INCOME FUND	MUTUAL FUNDS	1,645,363	128,256,076
	VANGUARD EXPLORER FUND	MUTUAL FUNDS	314,835	27,834,524
	VANGUARD FTSE SOCIAL INDEX FUN	MUTUAL FUNDS	1,135,178	19,854,270
	VANGUARD GLOBAL EQUITY FUND	MUTUAL FUNDS	583,770	18,277,836
	VANGUARD GLOBAL MINIMUM VOLATI	MUTUAL FUNDS	466,541	12,624,606
	VANGUARD GNMA FUND	MUTUAL FUNDS	1,947,835	20,374,352
	VANGUARD GROWTH AND INCOME FUN	MUTUAL FUNDS	639,057	49,277,662
	VANGUARD HIGH YIELD CORPORATE	MUTUAL FUNDS	7,480,279	44,283,255
	VANGUARD INFLATION PROTECTED S	MUTUAL FUNDS	2,675,245	27,902,801
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	1,508,806	35,260,804
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	513,792	12,238,531
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	1,740,353	38,270,355
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	1,706,797	39,461,142
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	1,079,427	25,496,069
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	600,844	14,300,080
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	3,182,925	72,761,672
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	665,955	14,318,032
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	2,740,656	61,746,979
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	210,690	5,027,070
	VANGUARD INTERMEDIATE TERM BON	MUTUAL FUNDS	3,894,945	44,246,571
	VANGUARD INTERMEDIATE TERM INV	MUTUAL FUNDS	3,619,149	35,286,700
	VANGUARD INTERMEDIATE TERM TRE	MUTUAL FUNDS	3,234,300	35,803,700
	VANGUARD INTERNATIONAL EXPLORE	MUTUAL FUNDS	1,596,540	33,990,344

(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 GROWTH	MUTUAL FUNDS	666,525	63,706,454
	VANGUARD INTERNATIONAL VALUE F	MUTUAL FUNDS	373,151	14,881,258
	VANGUARD LONG TERM BOND INDEX	MUTUAL FUNDS	2,209,753	31,864,643
	VANGUARD LONG TERM INVESTMENT	MUTUAL FUNDS	2,826,054	30,097,475
	VANGUARD LONG TERM TREASURY FU	MUTUAL FUNDS	3,513,705	43,605,083
	VANGUARD MID CAP GROWTH FUND	MUTUAL FUNDS	1,965,662	51,913,133
	VANGUARD MID CAP INDEX FUND	MUTUAL FUNDS	2,132,801	90,260,144
	VANGUARD MORGAN GROWTH FUND	MUTUAL FUNDS	256,182	23,238,305
	VANGUARD PRIMECAP CORE FUND	MUTUAL FUNDS	5,847,371	157,294,273
	VANGUARD SELECTED VALUE FUND	MUTUAL FUNDS	1,741,300	54,450,458
	VANGUARD SHORT TERM BOND INDEX	MUTUAL FUNDS	3,113,358	32,316,655
	VANGUARD SHORT TERM FEDERAL FU	MUTUAL FUNDS	2,623,417	27,860,686
	VANGUARD SHORT TERM INVESTMENT	MUTUAL FUNDS	5,998,475	63,763,784
	VANGUARD SHORT TERM TREASURY F	MUTUAL FUNDS	6,575,367	69,370,117
	VANGUARD SMALL CAP INDEX FUND	MUTUAL FUNDS	939,386	66,489,706
	VANGUARD STAR FUND	MUTUAL FUNDS	681,705	18,269,685
	VANGUARD STRATEGIC EQUITY FUND	MUTUAL FUNDS	1,196,307	40,638,557
	VANGUARD WELLESLEY INCOME FUND	MUTUAL FUNDS	2,785,989	181,925,065
	VANGUARD WELLINGTON FUND	MUTUAL FUNDS	2,821,187	204,761,783
	VANGUARD WINDSOR FUND	MUTUAL FUNDS	327,987	25,904,395
	VANGUARD WINDSOR II FUND	MUTUAL FUNDS	285,338	19,151,892
	Total : EXHIBIT A - Expanded Choice - Mutual Funds			\$ 6,681,312,145

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017

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	16,330	807,519
	2U INC	COMMON STOCK USD.001	40,200	2,593,302
	3D SYSTEMS CORP	COMMON STOCK USD.001	98,739	853,105
	8X8 INC	COMMON STOCK USD.001	79,800	1,125,180
	A10 NETWORKS INC	COMMON STOCK USD.00001	50,000	386,000
	AAC HOLDINGS INC	COMMON STOCK USD.001	6,900	62,100
	AAON INC	COMMON STOCK USD.004	35,936	1,318,851
	AAR CORP	COMMON STOCK USD1.0	27,600	1,084,404
	AARON S INC	COMMON STOCK USD.5	53,162	2,118,506
	ABAXIS INC	COMMON STOCK	19,456	963,461
	ABEONA THERAPEUTICS INC	COMMON STOCK USD.01	20,900	331,265
	ABERCROMBIE + FITCH CO CL A	COMMON STOCK USD.01	60,100	1,047,543
	ABIOMED INC	COMMON STOCK USD.01	35,300	6,615,573
	ABM INDUSTRIES INC	COMMON STOCK USD.01	48,200	1,818,104
	ABRAXAS PETROLEUM CORP	COMMON STOCK USD.01	85,900	211,314
	ACACIA COMMUNICATIONS INC	COMMON STOCK USD.0001	15,200	550,696
	ACACIA RESEARCH CORP	COMMON STOCK USD.001	44,300	179,415
	ACADIA HEALTHCARE CO INC	COMMON STOCK USD.01	63,900	2,085,057
	ACADIA PHARMACEUTICALS INC	COMMON STOCK USD.0001	89,000	2,679,790
	ACADIA REALTY TRUST	REIT USD.001	73,907	2,022,096
	ACCELERATE DIAGNOSTICS INC	COMMON STOCK	19,600	513,520
	ACCELERON PHARMA INC	COMMON STOCK USD.001	24,100	1,022,804
	ACCESS NATIONAL CORP	COMMON STOCK USD.835	9,034	251,507
	ACCO BRANDS CORP	COMMON STOCK USD.01	103,634	1,264,335
	ACCURAY INC	COMMON STOCK USD.001	83,785	360,276
	ACETO CORP	COMMON STOCK USD.01	26,700	275,811
	ACHAOGEN INC	COMMON STOCK USD.001	23,800	255,612
	ACHILLION PHARMACEUTICALS	COMMON STOCK USD.001	94,900	273,312
	ACI WORLDWIDE INC	COMMON STOCK USD.005	103,400	2,344,078
	ACLARIS THERAPEUTICS INC	COMMON STOCK USD.00001	21,180	522,299
	ACNB CORP	COMMON STOCK USD2.5	1,300	38,415
	ACORDA THERAPEUTICS INC	COMMON STOCK USD.001	37,814	811,110
	ACTUA CORP	COMMON STOCK USD.001	20,800	324,480
	ACTUANT CORP A	COMMON STOCK USD.2	50,000	1,265,000
	ACUSHNET HOLDINGS CORP	COMMON STOCK USD.001	20,000	421,600
	ACXIOM CORP	COMMON STOCK USD.1	69,700	1,920,932
	ADAMAS PHARMACEUTICALS INC	COMMON STOCK USD.001	15,200	515,128
	ADAMS RESOURCES + ENERGY INC	COMMON STOCK USD.1	2,700	117,450
	ADDUS HOMECARE CORP	COMMON STOCK USD.001	7,400	257,520
	ADIENT PLC	COMMON STOCK USD.001	82,600	6,500,620
	ADTALEM GLOBAL EDUCATION INC	COMMON STOCK USD.01	56,200	2,363,210
	ADTRAN INC	COMMON STOCK USD.01	48,037	929,516
	ADURO BIOTECH INC	COMMON STOCK USD.0001	31,200	234,000
	ADVANCED DISPOSAL SERVICES I	COMMON STOCK USD.01	35,900	859,446
	ADVANCED DRAINAGE SYSTEMS IN	COMMON STOCK USD.01	26,900	641,565
	ADVANCED ENERGY INDUSTRIES	COMMON STOCK USD.001	34,200	2,307,816
	ADVANSIX INC	COMMON STOCK USD.01	28,100	1,182,167
	ADVAXIS INC	COMMON STOCK USD.001	23,300	66,172
	AECOM	COMMON STOCK USD.01	135,128	5,020,005
	AEGION CORP	COMMON STOCK USD.01	28,191	716,897
	AERIE PHARMACEUTICALS INC	COMMON STOCK USD.001	25,700	1,535,575
	AEROJET ROCKETDYNE HOLDINGS	COMMON STOCK USD.1	52,800	1,647,360
	AEROVIRONMENT INC	COMMON STOCK USD.0001	17,000	954,720
	AG MORTGAGE INVESTMENT TRUST	REIT USD.01	23,400	444,834
	AGCO CORP	COMMON STOCK USD.01	56,600	4,042,938
	AGENUS INC	COMMON STOCK USD.01	58,900	192,014
	AGILYSYS INC	COMMON STOCK USD.3	17,100	209,988
	AGIOS PHARMACEUTICALS INC	COMMON STOCK USD.001	36,000	2,058,120
	AGNC INVESTMENT CORP	REIT USD.01	325,900	6,579,921
	AGREE REALTY CORP	REIT USD.0001	20,340	1,046,290
	AGROFRESH SOLUTIONS INC	COMMON STOCK	16,700	123,580
	AIMMUNE THERAPEUTICS INC	COMMON STOCK USD.0001	23,100	873,642
	AIR LEASE CORP	COMMON STOCK USD.01	86,500	4,159,785
	AIR TRANSPORT SERVICES GROUP	COMMON STOCK USD.01	45,800	1,059,812
	AIRCASLE LTD	COMMON STOCK USD.01	47,500	1,111,025
	AK STEEL HOLDING CORP	COMMON STOCK USD.01	292,100	1,653,286
	AKCEA THERAPEUTICS INC	COMMON STOCK	12,900	223,944

(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	
	AKEBIA THERAPEUTICS INC	COMMON STOCK USD.0001	38,600	573,982
	AKORN INC	COMMON STOCK	75,465	2,432,237
	ALAMO GROUP INC	COMMON STOCK USD.1	7,800	880,386
	ALARM.COM HOLDINGS INC	COMMON STOCK	20,500	773,875
	ALBANY INTL CORP CL A	COMMON STOCK USD.001	24,860	1,527,647
	ALCOA CORP	COMMON STOCK USD.01	157,200	8,468,364
	ALDER BIOPHARMACEUTICALS INC	COMMON STOCK USD.0001	40,300	461,435
	ALEXANDER + BALDWIN INC	REIT	44,224	1,226,774
	ALEXANDER S INC	REIT USD1.0	2,214	876,412
	ALICO INC	COMMON STOCK USD1.0	4,280	126,260
	ALKERMES PLC	COMMON STOCK USD.01	129,700	7,098,481
	ALLEGHANY CORP	COMMON STOCK USD1.0	12,661	7,547,095
	ALLEGHENY TECHNOLOGIES INC	COMMON STOCK USD.1	98,200	2,370,548
	ALLEGIANCE BANCSHARES INC	COMMON STOCK USD1.0	9,500	357,675
	ALLEGiant TRAVEL CO	COMMON STOCK USD.001	11,400	1,764,150
	ALLETE INC	COMMON STOCK	45,400	3,375,944
	ALLIED MOTION TECHNOLOGIES	COMMON STOCK	3,000	99,270
	ALLISON TRANSMISSION HOLDING	COMMON STOCK USD.01	113,900	4,905,673
	ALLSCRIPTS HEALTHCARE SOLUTI	COMMON STOCK USD.01	169,282	2,463,053
	ALLY FINANCIAL INC	COMMON STOCK USD.1	390,100	11,375,316
	ALMOST FAMILY INC	COMMON STOCK USD.1	8,100	448,335
	ALNYLAM PHARMACEUTICALS INC	COMMON STOCK USD.01	73,217	9,302,220
	ALPHA + OMEGA SEMICONDUCTOR	COMMON STOCK	13,875	226,995
	ALTERYX INC CLASS A	COMMON STOCK	9,616	242,996
	ALTISOURCE PORTFOLIO SOL	COMMON STOCK USD1.0	12,900	361,200
	ALTISOURCE RESIDENTIAL CORP	REIT USD.01	48,000	569,280
	ALTRA INDUSTRIAL MOTION CORP	COMMON STOCK USD.001	25,581	1,289,282
	AMAG PHARMACEUTICALS INC	COMMON STOCK USD.01	29,700	393,525
	AMBAC FINANCIAL GROUP INC	COMMON STOCK USD.01	43,100	688,738
	AMBARELLA INC	COMMON STOCK USD.00045	30,100	1,768,375
	AMBER ROAD INC	COMMON STOCK USD.001	23,400	171,756
	AMC ENTERTAINMENT HLDS CL A	COMMON STOCK USD.01	47,647	719,470
	AMC NETWORKS INC A	COMMON STOCK	48,600	2,628,288
	AMDOCS LTD	COMMON STOCK GBP.0001	123,850	8,109,698
	AMEDISYS INC	COMMON STOCK USD.001	24,879	1,311,372
	AMER NATL BNKSHS/DANVILLE VA	COMMON STOCK USD1.0	5,297	202,875
	AMERCO	COMMON STOCK USD.25	4,183	1,580,798
	AMERESCO INC CL A	COMMON STOCK USD.0001	17,400	149,640
	AMERICA S CAR MART INC	COMMON STOCK USD.01	7,200	321,480
	AMERICAN ASSETS TRUST INC	REIT USD.01	33,848	1,294,348
	AMERICAN AXLE + MFG HOLDINGS	COMMON STOCK USD.01	73,150	1,245,745
	AMERICAN CAMPUS COMMUNITIES	REIT USD.01	116,883	4,795,709
	AMERICAN EAGLE OUTFITTERS	COMMON STOCK USD.01	146,264	2,749,763
	AMERICAN EQUITY INVT LIFE HL	COMMON STOCK USD1.0	76,400	2,347,772
	AMERICAN FINANCIAL GROUP INC	COMMON STOCK	61,739	6,701,151
	AMERICAN HOMES 4 RENT A	REIT USD.01	208,035	4,543,484
	AMERICAN NATIONAL INSURANCE	COMMON STOCK USD1.0	7,700	987,525
	AMERICAN OUTDOOR BRANDS CORP	COMMON STOCK USD.001	52,600	675,384
	AMERICAN PUBLIC EDUCATION	COMMON STOCK USD.01	18,700	468,435
	AMERICAN RAILCAR INDUSTRIES	COMMON STOCK USD.01	8,200	341,448
	AMERICAN RENAL ASSOCIATES HO	COMMON STOCK USD.01	7,700	133,980
	AMERICAN SOFTWARE INC CL A	COMMON STOCK USD.1	32,300	375,649
	AMERICAN STATES WATER CO	COMMON STOCK	31,282	1,811,541
	AMERICAN VANGUARD CORP	COMMON STOCK USD.1	29,899	587,515
	AMERICAN WOODMARK CORP	COMMON STOCK	13,500	1,758,375
	AMERIS BANCORP	COMMON STOCK USD1.0	31,064	1,497,285
	AMERISAFE INC	COMMON STOCK USD.01	16,924	1,042,518
	AMES NATIONAL CORP	COMMON STOCK USD2.0	12,479	347,540
	AMICUS THERAPEUTICS INC	COMMON STOCK USD.01	124,200	1,787,238
	AMKOR TECHNOLOGY INC	COMMON STOCK USD.001	99,900	1,003,995
	AMN HEALTHCARE SERVICES INC	COMMON STOCK USD.01	41,090	2,023,683
	AMPHASTAR PHARMACEUTICALS IN	COMMON STOCK USD.0001	32,100	617,604
	AMPLIFY SNACK BRANDS INC	COMMON STOCK USD.0001	32,400	389,124
	AMTRUST FINANCIAL SERVICES	COMMON STOCK USD.01	79,076	796,295
	ANALOGIC CORP	COMMON STOCK USD.05	12,600	1,055,250
	ANAPTYSBIO INC	COMMON STOCK USD.001	10,300	1,037,416
	ANAVEX LIFE SCIENCES CORP	COMMON STOCK USD.001	29,000	93,380
	ANDERSONS INC/THE	COMMON STOCK	25,770	802,736
	ANGIODYNAMICS INC	COMMON STOCK USD.01	29,300	487,259
	ANI PHARMACEUTICALS INC	COMMON STOCK USD.0001	5,500	354,475
	ANIKA THERAPEUTICS INC	COMMON STOCK USD.01	12,900	695,439
	ANIXTER INTERNATIONAL INC	COMMON STOCK USD1.0	26,350	2,002,600
	ANNALY CAPITAL MANAGEMENT IN	REIT USD.01	950,087	11,296,534
	ANTARES PHARMA INC	COMMON STOCK USD.01	115,500	229,845
	ANTERO RESOURCES CORP	COMMON STOCK USD.01	196,000	3,724,000
	ANWORTH MORTGAGE ASSET CORP	REIT USD.01	102,688	558,623
	APOGEE ENTERPRISES INC	COMMON STOCK USD.333	25,477	1,165,063
	APOLLO COMMERCIAL REAL ESTAT	REIT USD.01	88,591	1,634,504

(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	
	APPFOLIO INC A	COMMON STOCK USD.0001	6,800	282,200
	APPLE HOSPITALITY REIT INC	REIT NPV	178,200	3,494,502
	APPLIED INDUSTRIAL TECH INC	COMMON STOCK	32,025	2,180,903
	APPLIED OPTOELECTRONICS INC	COMMON STOCK USD.001	14,500	548,390
	APPTIO INC CLASS A	COMMON STOCK USD.0001	16,200	381,024
	APTARGROUP INC	COMMON STOCK USD.01	52,044	4,490,356
	AQUA AMERICA INC	COMMON STOCK USD.5	153,675	6,028,670
	ARAMARK	COMMON STOCK USD.01	206,900	8,842,906
	ARATANA THERAPEUTICS INC	COMMON STOCK USD.001	20,400	107,304
	ARC DOCUMENT SOLUTIONS INC	COMMON STOCK USD.001	36,300	92,565
	ARCBEST CORP	COMMON STOCK USD.01	25,000	893,750
	ARCH CAPITAL GROUP LTD	COMMON STOCK USD.01	104,883	9,520,230
	ARCH COAL INC A	COMMON STOCK USD.01	15,700	1,462,612
	ARCHROCK INC	COMMON STOCK USD.01	60,136	631,428
	ARDAGH GROUP SA	COMMON STOCK EUR.01	9,900	208,890
	ARDELYX INC	COMMON STOCK USD.000001	27,786	183,388
	ARDMORE SHIPPING CORP	COMMON STOCK USD.01	11,900	95,200
	ARENA PHARMACEUTICALS INC	COMMON STOCK USD.0001	21,298	723,493
	ARES COMMERCIAL REAL ESTATE	REIT USD.01	24,600	317,340
	ARGAN INC	COMMON STOCK USD.15	14,100	634,500
	ARGO GROUP INTERNATIONAL	COMMON STOCK USD1.0	27,395	1,688,902
	ARISTA NETWORKS INC	COMMON STOCK USD.0001	45,100	10,624,658
	ARLINGTON ASSET INVESTMENT A	COMMON STOCK USD.01	18,800	221,464
	ARMADA HOFFLER PROPERTIES IN	REIT USD.01	25,800	400,674
	ARMOUR RESIDENTIAL REIT INC	REIT USD.0001	34,275	881,553
	ARMSTRONG FLOORING INC	COMMON STOCK USD.0001	21,078	356,640
	ARMSTRONG WORLD INDUSTRIES	COMMON STOCK USD.01	40,956	2,479,886
	ARRAY BIOPHARMA INC	COMMON STOCK USD.001	148,904	1,905,971
	ARRIS INTERNATIONAL PLC	COMMON STOCK GBP.0001	153,272	3,937,558
	ARROW ELECTRONICS INC	COMMON STOCK USD1.0	75,250	6,050,853
	ARROW FINANCIAL CORP	COMMON STOCK USD1.0	15,098	512,577
	ARTESIAN RESOURCES CORP CL A	COMMON STOCK USD1.0	9,341	360,189
	ARTISAN PARTNERS ASSET MA A	COMMON STOCK USD.01	33,800	1,335,100
	ASBURY AUTOMOTIVE GROUP	COMMON STOCK USD.01	16,000	1,024,000
	ASCENA RETAIL GROUP INC	COMMON STOCK USD.01	154,148	362,248
	ASCENT CAPITAL GROUP INC A	COMMON STOCK USD.01	14,019	161,078
	ASGN INC	COMMON STOCK USD.01	43,752	2,811,941
	ASHFORD HOSPITALITY PRIME IN	REIT USD.01	25,118	244,398
	ASHFORD HOSPITALITY TRUST	REIT USD.01	73,800	496,674
	ASHLAND GLOBAL HOLDINGS INC	COMMON STOCK	53,500	3,809,200
	ASPEN INSURANCE HOLDINGS LTD	COMMON STOCK USD.001514456	54,300	2,204,580
	ASPEN TECHNOLOGY INC	COMMON STOCK USD.1	63,400	4,197,080
	ASSEMBLY BIOSCIENCES INC	COMMON STOCK USD.001	4,200	190,050
	ASSOCIATED BANC CORP	COMMON STOCK USD.01	133,877	3,400,476
	ASSOCIATED CAPITAL GROUP A	COMMON STOCK USD.001	6,690	228,129
	ASSURED GUARANTY LTD	COMMON STOCK USD.01	102,100	3,458,127
	ASTEC INDUSTRIES INC	COMMON STOCK USD.2	16,400	959,400
	ASTERIAS BIOTHERAPEUTICS	COMMON STOCK USD.0001	21,000	47,250
	ASTRONICS CORP	COMMON STOCK USD.01	21,800	904,046
	AT HOME GROUP INC	COMMON STOCK USD.01	7,400	224,886
	ATARA BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	20,400	369,240
	ATHENAHEALTH INC	COMMON STOCK USD.01	34,600	4,603,184
	ATHENE HOLDING LTD CLASS A	COMMON STOCK	91,900	4,752,149
	ATHERSYS INC	COMMON STOCK USD.001	67,000	121,270
	ATKORE INTERNATIONAL GROUP I	COMMON STOCK USD.01	27,000	579,150
	ATLANTIC CAPITAL BANCSHARES	COMMON STOCK	15,300	269,280
	ATLANTIC POWER CORP	COMMON STOCK	147,500	346,625
	ATLAS AIR WORLDWIDE HOLDINGS	COMMON STOCK USD.01	21,000	1,231,650
	ATLAS FINANCIAL HOLDINGS INC	COMMON STOCK	7,300	150,015
	ATLASSIAN CORP PLC CLASS A	COMMON STOCK USD.1	62,500	2,845,000
	ATMOS ENERGY CORP	COMMON STOCK	87,750	7,536,848
	ATN INTERNATIONAL INC	COMMON STOCK USD.01	9,700	536,022
	ATRICURE INC	COMMON STOCK USD.001	27,900	508,896
	ATRION CORPORATION	COMMON STOCK USD.1	1,199	756,089
	AUDENTES THERAPEUTICS INC	COMMON STOCK USD.00001	10,300	321,875
	AUTONATION INC	COMMON STOCK USD.01	54,500	2,797,485
	AV HOMES INC	COMMON STOCK USD1.0	8,600	143,190
	AVANGRID INC	COMMON STOCK USD.01	52,133	2,636,887
	AVEXIS INC	COMMON STOCK USD.0001	22,600	2,501,142
	AVID TECHNOLOGY INC	COMMON STOCK USD.01	24,100	129,899
	AVIS BUDGET GROUP INC	COMMON STOCK USD.01	67,720	2,971,554
	AVISTA CORP	COMMON STOCK	57,412	2,956,144
	AVNET INC	COMMON STOCK USD1.0	105,679	4,187,002
	AVX CORP	COMMON STOCK USD.01	50,526	874,100
	AXALTA COATING SYSTEMS LTD	COMMON STOCK USD1.0	180,900	5,853,924
	AXCELIS TECHNOLOGIES INC	COMMON STOCK USD.001	25,875	742,613
	AXIS CAPITAL HOLDINGS LTD	COMMON STOCK USD.0125	70,800	3,558,408
	AXOGEN INC	COMMON STOCK USD.01	23,500	665,050

(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	
	AXON ENTERPRISE INC	COMMON STOCK USD.00001	50,000	1,325,000
	AXOVANT SCIENCES LTD	COMMON STOCK USD.00001	21,700	114,359
	AXT INC	COMMON STOCK USD.001	23,900	207,930
	AZZ INC	COMMON STOCK USD1.0	24,000	1,226,400
	B. RILEY FINANCIAL INC	COMMON STOCK USD.0001	11,800	213,580
	B+G FOODS INC	COMMON STOCK USD.01	59,100	2,077,365
	BABCOCK + WILCOX ENTERPR	COMMON STOCK USD.01	40,399	229,466
	BADGER METER INC	COMMON STOCK USD1.0	28,240	1,349,872
	BALCHEM CORP	COMMON STOCK USD.0667	28,647	2,308,948
	BALDWIN + LYONS INC CL B	COMMON STOCK	9,250	221,538
	BANC OF CALIFORNIA INC	COMMON STOCK USD.01	37,300	770,245
	BANCFIRST CORP	COMMON STOCK USD1.0	15,600	797,940
	BANCO LATINOAMERICANO COME E	COMMON STOCK	27,693	744,942
	BANCORP INC/THE	COMMON STOCK USD1.0	40,708	402,195
	BANCORPSOUTH BANK	COMMON STOCK	74,181	2,332,992
	BANK MUTUAL CORP	COMMON STOCK USD.01	52,892	563,300
	BANK OF HAWAII CORP	COMMON STOCK USD.01	36,500	3,128,050
	BANK OF MARIN BANCORP/CA	COMMON STOCK	5,300	360,400
	BANK OF NT BUTTERFIELD + SON	COMMON STOCK BMD1.0	45,100	1,636,679
	BANK OF THE OZARKS	COMMON STOCK USD.01	104,400	5,058,180
	BANKFINANCIAL CORP	COMMON STOCK USD.01	23,055	353,664
	BANKUNITED INC	COMMON STOCK USD.01	90,500	3,685,160
	BANKWELL FINANCIAL GROUP INC	COMMON STOCK	1,100	37,774
	BANNER CORPORATION	COMMON STOCK USD.01	25,900	1,427,608
	BAR HARBOR BANKSHARES	COMMON STOCK USD2.0	10,670	288,197
	BARNES + NOBLE EDUCATION INC	COMMON STOCK USD.01	24,467	201,608
	BARNES + NOBLE INC	COMMON STOCK USD.001	64,715	433,591
	BARNES GROUP INC	COMMON STOCK USD.01	46,200	2,923,074
	BARRACUDA NETWORKS INC	COMMON STOCK USD.001	23,700	651,750
	BARRETT BUSINESS SVCS INC	COMMON STOCK USD.01	7,900	509,471
	BASIC ENERGY SERVICES INC	COMMON STOCK USD.01	14,000	328,580
	BASSETT FURNITURE INDS	COMMON STOCK USD5.0	9,200	345,920
	BAZAARVOICE INC	COMMON STOCK USD.0001	62,200	338,990
	BEACON ROOFING SUPPLY INC	COMMON STOCK USD.01	51,950	3,312,332
	BEAR STATE FINANCIAL INC	COMMON STOCK USD.01	4,000	40,920
	BEAZER HOMES USA INC	COMMON STOCK USD.001	22,037	423,331
	BED BATH + BEYOND INC	COMMON STOCK USD.01	119,800	2,634,402
	BEL FUSE INC CL B	COMMON STOCK USD.1	11,600	292,030
	BELDEN INC	COMMON STOCK USD.01	36,250	2,797,413
	BELLICUM PHARMACEUTICALS INC	COMMON STOCK USD.01	18,400	154,744
	BELMOND LTD CLASS A	COMMON STOCK USD.01	73,760	903,560
	BEMIS COMPANY	COMMON STOCK USD.1	77,600	3,708,504
	BENCHMARK ELECTRONICS INC	COMMON STOCK USD.1	43,822	1,275,220
	BENEFICIAL BANCORP INC	COMMON STOCK USD.01	66,026	1,086,128
	BENEFITFOCUS INC	COMMON STOCK USD.001	11,400	307,800
	BERKSHIRE HILLS BANCORP INC	COMMON STOCK USD.01	27,395	1,002,657
	BERRY GLOBAL GROUP INC	COMMON STOCK USD.01	113,854	6,679,814
	BGC PARTNERS INC CL A	COMMON STOCK USD.01	192,625	2,910,564
	BIG 5 SPORTING GOODS CORP	COMMON STOCK USD.01	23,041	175,112
	BIG LOTS INC	COMMON STOCK USD.01	40,300	2,262,845
	BIGLARI HOLDINGS INC	COMMON STOCK USD.5	1,022	423,517
	BILL BARRETT CORP	COMMON STOCK USD.001	47,480	243,572
	BIO RAD LABORATORIES A	COMMON STOCK USD.0001	18,288	4,364,797
	BIO TECHNE CORP	COMMON STOCK USD.01	33,000	4,275,150
	BIOCRYST PHARMACEUTICALS INC	COMMON STOCK USD.01	64,700	317,677
	BIOHAVEN PHARMACEUTICAL HOLD	COMMON STOCK	9,000	242,820
	BIOMARIN PHARMACEUTICAL INC	COMMON STOCK USD.001	149,600	13,339,832
	BIOSCRIP INC	COMMON STOCK USD.0001	53,200	154,812
	BIOSPECIFICS TECHNOLOGIES	COMMON STOCK USD.001	4,300	186,319
	BIOTELEMETRY INC	COMMON STOCK USD.001	23,500	702,650
	BIOTIME INC	COMMON STOCK	61,800	132,870
	BIOVERATIV INC	COMMON STOCK USD.001	92,200	4,971,424
	BJ S RESTAURANTS INC	COMMON STOCK	22,000	800,800
	BLACK HILLS CORP	COMMON STOCK USD1.0	46,650	2,804,132
	BLACK KNIGHT INC	COMMON STOCK	91,947	4,059,460
	BLACKBAUD INC	COMMON STOCK USD.001	41,100	3,883,539
	BLACKHAWK NETWORK HOLDINGS I	COMMON STOCK USD.001	47,900	1,707,635
	BLACKLINE INC	COMMON STOCK USD.01	8,900	291,920
	BLOOMIN BRANDS INC	COMMON STOCK USD.01	77,326	1,650,137
	BLUCORA INC	COMMON STOCK USD.0001	39,708	877,547
	BLUE BUFFALO PET PRODUCTS IN	COMMON STOCK USD.01	78,900	2,587,131
	BLUE HILLS BANCORP INC	COMMON STOCK USD.01	18,200	365,820
	BLUEBIRD BIO INC	COMMON STOCK USD.01	40,000	7,124,000
	BLUEPRINT MEDICINES CORP	COMMON STOCK USD.001	35,600	2,684,596
	BLUEROCK RESIDENTIAL GROWTH	REIT USD.01	20,200	204,222
	BMC STOCK HOLDINGS INC	COMMON STOCK USD.01	48,700	1,232,110
	BOB EVANS FARMS	COMMON STOCK USD.01	17,200	1,355,704
	BOFI HOLDING INC	COMMON STOCK USD.01	52,100	1,557,790

(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		
	BOINGO WIRELESS INC	COMMON STOCK	31,700	713,250
	BOISE CASCADE CO	COMMON STOCK USD.01	35,600	1,420,440
	BOJANGLES INC	COMMON STOCK USD.01	8,700	102,660
	BOK FINANCIAL CORPORATION	COMMON STOCK USD.00006	23,752	2,192,785
	BONANZA CREEK ENERGY INC	COMMON STOCK	16,600	457,994
	BOOT BARN HOLDINGS INC	COMMON STOCK	5,700	94,677
	BOOZ ALLEN HAMILTON HOLDINGS	COMMON STOCK USD.01	124,300	4,739,559
	BOSTON BEER COMPANY INC A	COMMON STOCK USD.01	8,100	1,547,910
	BOSTON PRIVATE FINL HOLDING	COMMON STOCK USD1.0	82,155	1,269,295
	BOTTOMLINE TECHNOLOGIES (DE)	COMMON STOCK USD.001	39,269	1,361,849
	BOX INC CLASS A	COMMON STOCK USD.0001	65,600	1,385,472
	BOYD GAMING CORP	COMMON STOCK USD.01	76,600	2,684,830
	BRADY CORPORATION CL A	COMMON STOCK USD.01	43,800	1,660,020
	BRANDYWINE REALTY TRUST	REIT USD.01	156,608	2,848,700
	BRIDGE BANCORP INC	COMMON STOCK USD.01	14,900	521,500
	BRIDGEPOINT EDUCATION INC	COMMON STOCK USD.01	12,878	106,887
	BRIGGS + STRATTON	COMMON STOCK USD.01	43,200	1,095,984
	BRIGHT HORIZONS FAMILY SOLUT	COMMON STOCK USD.001	42,900	4,032,600
	BRIGHTCOVE	COMMON STOCK USD.001	20,700	146,970
	BRIGHTSPHERE INVESTMENT GROU	COMMON STOCK USD.001	61,800	1,035,150
	BRINK S CO/THE	COMMON STOCK USD1.0	40,000	3,148,000
	BRINKER INTERNATIONAL INC	COMMON STOCK USD.1	44,154	1,714,941
	BRISTOW GROUP INC	COMMON STOCK USD.01	29,327	395,035
	BRIXMOR PROPERTY GROUP INC	REIT USD.01	259,600	4,844,136
	BROADRIDGE FINANCIAL SOLUTIO	COMMON STOCK USD.01	99,800	9,039,884
	BROADSOFT INC	COMMON STOCK	27,300	1,498,770
	BROOKDALE SENIOR LIVING INC	COMMON STOCK USD.01	160,790	1,559,663
	BROOKLINE BANCORP INC	COMMON STOCK USD.01	63,623	998,881
	BROOKS AUTOMATION INC	COMMON STOCK USD.01	60,193	1,435,603
	BROWN + BROWN INC	COMMON STOCK USD.1	104,700	5,387,862
	BRUKER CORP	COMMON STOCK USD.01	92,860	3,186,955
	BRUNSWICK CORP	COMMON STOCK USD.75	75,800	4,185,676
	BRYN MAWR BANK CORP	COMMON STOCK USD1.0	13,900	614,380
	BSB BANCORP INC/MA	COMMON STOCK USD.01	11,100	324,675
	BUCKLE INC/THE	COMMON STOCK USD.01	27,475	652,531
	BUFFALO WILD WINGS INC	COMMON STOCK	14,500	2,267,075
	BUILD A BEAR WORKSHOP INC	COMMON STOCK USD.01	18,700	172,040
	BUILDERS FIRSTSOURCE INC	COMMON STOCK USD.01	71,817	1,564,892
	BUNGE LTD	COMMON STOCK USD.01	119,617	8,023,908
	BURLINGTON STORES INC	COMMON STOCK USD.0001	58,800	7,234,164
	BWX TECHNOLOGIES INC	COMMON STOCK USD.01	81,698	4,941,912
	C + F FINANCIAL CORP	COMMON STOCK USD1.0	1,100	63,800
	C+J ENERGY SERVICES INC	COMMON STOCK	43,800	1,465,986
	CABLE ONE INC	COMMON STOCK USD.01	4,100	2,883,735
	CABOT CORP	COMMON STOCK USD1.0	54,800	3,375,132
	CABOT MICROELECTRONICS CORP	COMMON STOCK USD.001	21,355	2,009,078
	CACI INTERNATIONAL INC CL A	COMMON STOCK USD.1	20,916	2,768,233
	CAESARS ENTERTAINMENT CORP	COMMON STOCK USD.01	120,662	1,526,374
	CAESARSTONE LTD	COMMON STOCK	20,400	448,800
	CAI INTERNATIONAL INC	COMMON STOCK USD.0001	13,300	376,656
	CAL MAINE FOODS INC	COMMON STOCK USD.01	29,580	1,314,831
	CALAMP CORP	COMMON STOCK USD.01	34,500	739,335
	CALATLANTIC GROUP INC	COMMON STOCK USD.01	70,007	3,947,695
	CALAVO GROWERS INC	COMMON STOCK USD.001	12,600	1,063,440
	CALERES INC	COMMON STOCK USD.01	41,425	1,386,909
	CALGON CARBON CORP	COMMON STOCK USD.01	52,500	1,118,250
	CALIFORNIA RESOURCES CORP	COMMON STOCK USD.01	28,700	557,928
	CALIFORNIA WATER SERVICE GRP	COMMON STOCK USD.01	43,200	1,959,120
	CALITHERA BIOSCIENCES INC	COMMON STOCK USD.001	24,600	205,410
	CALIX INC	COMMON STOCK	37,300	221,935
	CALLAWAY GOLF COMPANY	COMMON STOCK USD.01	73,773	1,027,658
	CALLIDUS SOFTWARE INC	COMMON STOCK USD.001	53,800	1,541,370
	CALLON PETROLEUM CO	COMMON STOCK USD.01	165,600	2,012,040
	CALPINE CORP	COMMON STOCK USD.001	305,515	4,622,442
	CAMBREX CORP	COMMON STOCK USD.1	27,100	1,300,800
	CAMDEN NATIONAL CORP	COMMON STOCK	14,850	625,631
	CAMDEN PROPERTY TRUST	REIT USD.01	77,998	7,180,496
	CAMPING WORLD HOLDINGS INC A	COMMON STOCK USD.01	19,200	858,816
	CANNAE HOLDINGS INC	COMMON STOCK	63,856	1,087,468
	CANTEL MEDICAL CORP	COMMON STOCK USD.1	31,873	3,278,776
	CAPELLA EDUCATION CO	COMMON STOCK USD.01	10,500	812,700
	CAPITAL CITY BANK GROUP INC	COMMON STOCK USD.01	13,681	313,842
	CAPITAL SENIOR LIVING CORP	COMMON STOCK USD.01	28,200	380,418
	CAPITOL FEDERAL FINANCIAL IN	COMMON STOCK USD.01	113,465	1,521,566
	CAPSTEAD MORTGAGE CORP	REIT USD.01	98,100	848,565
	CARA THERAPEUTICS INC	COMMON STOCK USD.001	14,400	176,256
	CARBO CERAMICS INC	COMMON STOCK USD.01	19,350	196,983
	CARBONITE INC	COMMON STOCK USD.01	15,100	379,010

(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		
	CARDIOVASCULAR SYSTEMS INC	COMMON STOCK	27,400	649,106
	CARDTRONICS PLC A	COMMON STOCK	40,208	744,652
	CARE.COM INC	COMMON STOCK USD.001	10,700	193,028
	CAREER EDUCATION CORP	COMMON STOCK USD.01	55,600	671,648
	CARETRUST REIT INC	REIT USD.01	57,071	956,510
	CARLISLE COS INC	COMMON STOCK USD1.0	53,600	6,091,640
	CAROLINA FINANCIAL CORP	COMMON STOCK	10,900	404,935
	CARPENTER TECHNOLOGY	COMMON STOCK USD5.0	39,978	2,038,478
	CARRIAGE SERVICES INC	COMMON STOCK USD.01	14,700	377,937
	CARRIZO OIL + GAS INC	COMMON STOCK USD.01	48,340	1,028,675
	CARROLS RESTAURANT GROUP INC	COMMON STOCK USD.01	37,200	451,980
	CARS.COM INC	COMMON STOCK USD.01	65,300	1,883,252
	CARTER S INC	COMMON STOCK USD.01	40,600	4,770,094
	CARVANA CO	COMMON STOCK USD.001	18,200	347,984
	CASELLA WASTE SYSTEMS INC A	COMMON STOCK USD.01	28,200	649,164
	CASEY S GENERAL STORES INC	COMMON STOCK NPV	33,950	3,800,363
	CASS INFORMATION SYSTEMS INC	COMMON STOCK USD.5	11,842	689,294
	CASTLIGHT HEALTH INC B	COMMON STOCK USD.0001	31,000	116,250
	CATALENT INC	COMMON STOCK USD.01	106,300	4,366,804
	CATCHMARK TIMBER TRUST INC A	REIT USD.01	27,800	365,014
	CATHAY GENERAL BANCORP	COMMON STOCK USD.01	64,382	2,714,989
	CATO CORP CLASS A	COMMON STOCK USD.033	27,050	430,636
	CAVCO INDUSTRIES INC	COMMON STOCK USD.01	7,100	1,083,460
	CAVIUM INC	COMMON STOCK USD.001	57,826	4,847,554
	CBIZ INC	COMMON STOCK USD.01	43,943	678,919
	CBL + ASSOCIATES PROPERTIES	REIT USD.01	155,130	878,036
	CDK GLOBAL INC	COMMON STOCK USD.01	114,900	8,190,072
	CDW CORP/DE	COMMON STOCK USD.01	130,600	9,075,394
	CECO ENVIRONMENTAL CORP	COMMON STOCK USD.01	25,798	132,344
	CEDAR REALTY TRUST INC	REIT USD.06	72,400	440,192
	CELANESE CORP SERIES A	COMMON STOCK USD.0001	118,300	12,667,564
	CELLDEX THERAPEUTICS INC	COMMON STOCK USD.001	85,100	241,684
	CENTENNIAL RESOURCE DEVELO A	COMMON STOCK USD.0001	93,200	1,845,360
	CENTERSTATE BANK CORP	COMMON STOCK USD.01	39,500	1,016,335
	CENTRAL EUROPEAN MEDIA ENT A	COMMON STOCK USD.08	62,014	288,365
	CENTRAL GARDEN + PET CO	COMMON STOCK USD.01	13,200	513,744
	CENTRAL GARDEN AND PET CO A	COMMON STOCK USD.01	28,400	1,070,964
	CENTRAL PACIFIC FINANCIAL CO	COMMON STOCK	26,700	796,461
	CENTRAL VALLEY COMM BANCORP	COMMON STOCK	1,800	36,324
	CENTURY ALUMINUM COMPANY	COMMON STOCK USD.01	43,500	854,340
	CENTURY BANCORP INC CL A	COMMON STOCK USD1.0	3,800	297,350
	CENTURY CASINOS INC	COMMON STOCK USD.01	1,900	17,347
	CENTURY COMMUNITIES INC	COMMON STOCK USD.01	11,200	348,320
	CERUS CORP	COMMON STOCK USD.001	76,500	258,570
	CEVA INC	COMMON STOCK USD.001	17,400	803,010
	CHANNELADVISOR CORP	COMMON STOCK USD.001	11,600	104,400
	CHARLES RIVER LABORATORIES	COMMON STOCK USD.01	42,191	4,617,805
	CHART INDUSTRIES INC	COMMON STOCK USD.01	29,970	1,404,394
	CHARTER FINANCIAL CORP	COMMON STOCK USD.01	8,106	142,179
	CHASE CORP	COMMON STOCK USD.1	6,000	723,000
	CHATHAM LODGING TRUST	REIT USD.01	29,100	662,316
	CHEESECAKE FACTORY INC/THE	COMMON STOCK USD.01	41,050	1,977,789
	CHEFS WAREHOUSE INC/THE	COMMON STOCK USD.01	15,200	311,600
	CHEGG INC	COMMON STOCK USD.001	79,100	1,290,912
	CHEMED CORP	COMMON STOCK USD1.0	13,300	3,232,166
	CHEMICAL FINANCIAL CORP	COMMON STOCK USD1.0	61,015	3,262,472
	CHEMOCENTRYX INC	COMMON STOCK USD.001	20,400	121,380
	CHEMOURS CO/THE	COMMON STOCK	157,200	7,869,432
	CHENIERE ENERGY INC	COMMON STOCK USD.003	178,836	9,628,530
	CHESAPEAKE LODGING TRUST	REIT USD.01	52,600	1,424,934
	CHESAPEAKE UTILITIES CORP	COMMON STOCK USD.4867	14,103	1,107,791
	CHICAGO BRIDGE + IRON CO NV	COMMON STOCK EUR.01	96,999	1,565,564
	CHICO S FAS INC	COMMON STOCK USD.01	124,000	1,093,680
	CHILDREN S PLACE INC/THE	COMMON STOCK USD.1	14,500	2,107,575
	CHIMERA INVESTMENT CORP	REIT USD.01	171,880	3,176,342
	CHIMERIX INC	COMMON STOCK USD.001	35,100	162,513
	CHOICE HOTELS INTL INC	COMMON STOCK USD.01	30,797	2,389,847
	CHURCHILL DOWNS INC	COMMON STOCK	11,608	2,701,182
	CHUY S HOLDINGS INC	COMMON STOCK USD.01	14,300	401,115
	CIENA CORP	COMMON STOCK USD.01	119,300	2,496,949
	CIMPRESS NV	COMMON STOCK USD.001	21,800	2,613,384
	CINCINNATI BELL INC	COMMON STOCK USD.01	36,817	767,634
	CINEMARK HOLDINGS INC	COMMON STOCK USD.001	94,600	3,293,972
	CIRCOR INTERNATIONAL INC	COMMON STOCK USD.01	16,172	787,253
	CIRRUS LOGIC INC	COMMON STOCK USD.001	55,200	2,862,672
	CIT GROUP INC	COMMON STOCK USD.01	115,974	5,709,400
	CITI TRENDS INC	COMMON STOCK USD.01	15,247	403,436
	CITIZENS + NORTHERN CORP	COMMON STOCK USD1.0	12,596	302,304

(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		
	CITIZENS INC	COMMON STOCK	38,100	280,035
	CITY HOLDING CO	COMMON STOCK USD2.5	15,200	1,025,544
	CITY OFFICE REIT INC	REIT USD.01	16,600	215,966
	CIVITAS SOLUTIONS INC	COMMON STOCK USD.01	10,200	174,420
	CLEAN ENERGY FUELS CORP	COMMON STOCK USD.0001	68,300	138,649
	CLEAN HARBORS INC	COMMON STOCK USD.01	45,720	2,478,024
	CLEAR CHANNEL OUTDOOR CL A	COMMON STOCK USD.01	44,300	203,780
	CLEARFIELD INC	COMMON STOCK USD.01	6,500	79,625
	CLEARWATER PAPER CORP	COMMON STOCK USD.0001	16,016	727,126
	CLEVELAND CLIFFS INC	COMMON STOCK USD.125	262,600	1,893,346
	CLIFTON BANCORP INC	COMMON STOCK USD.01	16,046	274,387
	CLOUDERA INC	COMMON STOCK USD.00005	8,800	145,376
	CLOVIS ONCOLOGY INC	COMMON STOCK USD.001	38,800	2,638,400
	CNA FINANCIAL CORP	COMMON STOCK USD2.5	25,624	1,359,353
	CNB FINANCIAL CORP/PA	COMMON STOCK	17,800	467,072
	CNO FINANCIAL GROUP INC	COMMON STOCK USD.01	144,339	3,563,730
	CNX RESOURCES CORP	COMMON STOCK USD.01	208,400	3,048,892
	COBIZ FINANCIAL INC	COMMON STOCK USD.01	33,886	677,381
	COCA COLA BOTTLING CO CONSOL	COMMON STOCK USD1.0	4,200	904,092
	CODEXIS INC	COMMON STOCK USD.0001	29,500	246,325
	CODORUS VALLEY BANCORP INC	COMMON STOCK USD2.5	7,560	208,127
	COEUR MINING INC	COMMON STOCK USD.01	151,217	1,134,128
	COGENT COMMUNICATIONS HOLDIN	COMMON STOCK USD.001	39,794	1,802,668
	COGNEX CORP	COMMON STOCK USD.002	144,200	8,819,272
	COHEN + STEERS INC	COMMON STOCK USD.01	19,899	941,024
	COHERENT INC	COMMON STOCK USD.01	20,814	5,874,127
	COHERUS BIOSCIENCES INC	COMMON STOCK USD.0001	26,000	228,800
	COHU INC	COMMON STOCK USD1.0	22,325	490,034
	COLFAX CORP	COMMON STOCK USD.001	75,000	2,971,500
	COLLECTORS UNIVERSE	COMMON STOCK USD.001	4,200	120,288
	COLLEGIUM PHARMACEUTICAL INC	COMMON STOCK USD.001	6,700	123,682
	COLONY NORTHSTAR INC CLASS A	REIT USD.01	458,139	5,227,366
	COLUMBIA BANKING SYSTEM INC	COMMON STOCK	61,933	2,690,370
	COLUMBIA PROPERTY TRUST INC	REIT USD.01	106,663	2,447,916
	COLUMBIA SPORTSWEAR CO	COMMON STOCK	26,900	1,933,572
	COLUMBUS MCKINNON CORP/NY	COMMON STOCK USD.01	22,000	879,560
	COMFORT SYSTEMS USA INC	COMMON STOCK USD.01	32,200	1,405,530
	COMMERCE BANCSHARES INC	COMMON STOCK USD5.0	83,428	4,658,606
	COMMERCEHUB INC SERIES A	COMMON STOCK USD.01	12,300	270,477
	COMMERCEHUB INC SERIES C	COMMON STOCK USD.01	24,601	506,535
	COMMERCIAL METALS CO	COMMON STOCK USD.01	99,772	2,127,139
	COMMSCOPE HOLDING CO INC	COMMON STOCK USD.01	162,500	6,147,375
*	COMMUNITY BANK SYSTEM INC	COMMON STOCK USD1.0	41,856	2,249,760
	COMMUNITY HEALTH SYSTEMS INC	COMMON STOCK USD.01	103,946	442,810
	COMMUNITY HEALTHCARE TRUST I	REIT USD.01	11,100	311,910
	COMMUNITY TRUST BANCORP INC	COMMON STOCK USD5.0	15,682	738,622
	COMMVAULT SYSTEMS INC	COMMON STOCK USD.01	34,100	1,790,250
	COMPASS MINERALS INTERNATION	COMMON STOCK USD.01	29,100	2,102,475
	COMPUTER PROGRAMS + SYSTEMS	COMMON STOCK USD.001	10,800	324,540
	COMTECH TELECOMMUNICATIONS	COMMON STOCK USD.1	14,875	329,035
	CONCERT PHARMACEUTICALS INC	COMMON STOCK USD.001	18,500	478,595
	CONDUENT INC	COMMON STOCK USD.01	173,000	2,795,680
	CONFORMIS INC	COMMON STOCK USD.00001	31,800	75,684
	CONMED CORP	COMMON STOCK USD.01	27,090	1,380,777
	CONN S INC	COMMON STOCK USD.01	18,331	651,667
	CONNECTICUT WATER SVC INC	COMMON STOCK	10,300	591,323
	CONNECTONE BANCORP INC	COMMON STOCK	21,400	551,050
	CONS TOMOKA LAND CO FLORIDA	COMMON STOCK USD1.0	6,600	419,100
	CONSOL ENERGY INC	COMMON STOCK USD.01	26,050	1,029,236
	CONSOLIDATED COMMUNICATIONS	COMMON STOCK USD.01	59,683	727,536
	CONSOLIDATED WATER CO ORD SH	COMMON STOCK USD.6	3,200	40,320
	CONTAINER STORE GROUP INC/TH	COMMON STOCK USD.01	8,600	40,764
	CONTANGO OIL + GAS	COMMON STOCK USD.04	15,200	71,592
	CONTINENTAL BUILDING PRODUCT	COMMON STOCK USD.001	29,500	830,425
	CONTINENTAL RESOURCES INC/OK	COMMON STOCK USD.01	74,130	3,926,666
	CONTROL4 CORP	COMMON STOCK USD.0001	11,800	351,168
	CONVERGYS CORP	COMMON STOCK	84,100	1,976,350
	COOPER STANDARD HOLDING	COMMON STOCK USD.001	16,300	1,996,750
	COOPER TIRE + RUBBER	COMMON STOCK USD1.0	49,750	1,758,663
	COPA HOLDINGS SA CLASS A	COMMON STOCK	27,633	3,704,480
	COPART INC	COMMON STOCK	171,524	7,408,122
	CORCEPT THERAPEUTICS INC	COMMON STOCK USD.001	66,400	1,199,184
	CORE MARK HOLDING CO INC	COMMON STOCK USD.01	41,600	1,313,728
	CORECIVIC INC	REIT USD.01	105,856	2,381,760
	CORELOGIC INC	COMMON STOCK USD1.0	71,643	3,310,623
	COREENERGY INFRASTRUCTURE TRU	REIT USD.001	11,340	433,188
	CORESITE REALTY CORP	REIT USD.01	29,100	3,314,490
	CORNERSTONE ONDEMAND INC	COMMON STOCK USD.0001	45,200	1,596,916

(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	
	CORPORATE OFFICE PROPERTIES	REIT USD.01	85,173	2,487,052
	CORVEL CORP	COMMON STOCK USD.0001	10,800	571,320
	COSTAMARE INC	COMMON STOCK USD.0001	23,400	135,018
	COSTAR GROUP INC	COMMON STOCK USD.01	27,325	8,114,159
	COTIVITI HOLDINGS INC	COMMON STOCK USD.0001	31,600	1,017,836
	COUPA SOFTWARE INC	COMMON STOCK USD.0001	24,700	771,134
	COUSINS PROPERTIES INC	REIT USD1.0	375,026	3,468,991
	COVANTA HOLDING CORP	COMMON STOCK USD.1	106,310	1,796,639
	COVENANT TRANSPORT GRP CL A	COMMON STOCK USD.01	4,900	140,777
	COWEN INC	COMMON STOCK USD.01	24,662	336,636
	CRA INTERNATIONAL INC	COMMON STOCK	11,600	521,420
	CRACKER BARREL OLD COUNTRY	COMMON STOCK USD.01	17,593	2,795,352
	CRAFT BREW ALLIANCE INC	COMMON STOCK USD.005	9,300	178,560
	CRANE CO	COMMON STOCK USD1.0	44,387	3,960,208
	CRAWFORD + CO CL B	COMMON STOCK USD1.0	10,533	101,327
	CRAY INC	COMMON STOCK USD.01	40,330	975,986
	CREDIT ACCEPTANCE CORP	COMMON STOCK USD.01	9,479	3,066,267
	CREE INC	COMMON STOCK USD.00125	84,200	3,127,188
	CROCS INC	COMMON STOCK USD.001	64,500	815,280
	CROSS COUNTRY HEALTHCARE INC	COMMON STOCK USD.0001	39,071	498,546
	CROWN HOLDINGS INC	COMMON STOCK USD5.0	111,750	6,285,938
	CRYOLIFE INC	COMMON STOCK USD.01	26,900	515,135
	CSG SYSTEMS INTL INC	COMMON STOCK USD.01	30,700	1,345,274
	CSS INDUSTRIES INC	COMMON STOCK USD.1	12,195	339,387
	CSW INDUSTRIALS INC	COMMON STOCK USD.01	12,100	555,995
	CTS CORP	COMMON STOCK	32,530	837,648
	CUBESMART	REIT USD.01	156,000	4,511,520
	CUBIC CORP	COMMON STOCK	24,613	1,450,936
	CULLEN/FROST BANKERS INC	COMMON STOCK USD.01	49,125	4,649,681
	CULP INC	COMMON STOCK USD.05	11,600	388,600
	CURIS INC	COMMON STOCK USD.01	71,700	50,190
	CURTISS WRIGHT CORP	COMMON STOCK USD1.0	38,061	4,637,733
	CUSTOMERS BANCORP INC	COMMON STOCK USD1.0	26,470	687,955
	CUTERA INC	COMMON STOCK USD.001	5,500	249,425
	CVB FINANCIAL CORP	COMMON STOCK	91,836	2,163,656
	CVR ENERGY INC	COMMON STOCK USD.01	14,000	521,360
	CYPRESS SEMICONDUCTOR CORP	COMMON STOCK USD.01	282,807	4,309,979
	CYRUSONE INC	REIT USD.01	77,500	4,613,575
	CYS INVESTMENTS INC	REIT USD.01	149,900	1,203,697
	CYTOKINETICS INC	COMMON STOCK USD.001	30,116	245,445
	CYTOMX THERAPEUTICS INC	COMMON STOCK USD.00001	25,000	527,750
	DAILY JOURNAL CORP	COMMON STOCK USD.01	897	206,507
	DAKTRONICS INC	COMMON STOCK	35,900	327,767
	DANA INC	COMMON STOCK USD.01	125,284	4,010,341
	DARLING INGREDIENTS INC	COMMON STOCK USD.01	140,978	2,555,931
	DAVE + BUSTER S ENTERTAINMEN	COMMON STOCK USD.01	32,800	1,809,576
	DCT INDUSTRIAL TRUST INC	REIT USD.01	81,250	4,775,875
	DDR CORP	REIT USD.1	285,211	2,555,491
	DEAN FOODS CO	COMMON STOCK USD.01	81,100	937,516
	DECKERS OUTDOOR CORP	COMMON STOCK USD.01	28,200	2,263,050
	DEL FRISCO S RESTAURANT GROU	COMMON STOCK USD.001	25,800	393,450
	DEL TACO RESTAURANTS INC	COMMON STOCK	22,600	273,912
	DELEK US HOLDINGS INC	COMMON STOCK USD.01	66,908	2,337,766
	DELL TECHNOLOGIES INC CL V	TRACKING STK	174,900	14,215,872
	DELPHI TECHNOLOGIES PLC	COMMON STOCK USD.01	77,200	4,050,684
	DELTA APPAREL INC	COMMON STOCK USD.01	3,292	66,498
	DELTIC TIMBER CORP	COMMON STOCK USD.01	10,900	997,895
	DELUXE CORP	COMMON STOCK USD1.0	41,990	3,226,512
	DENBURY RESOURCES INC	COMMON STOCK USD.001	321,400	710,294
	DENNY S CORP	COMMON STOCK USD.01	67,139	888,920
	DEPOMED INC	COMMON STOCK	56,900	458,045
	DERMIRA INC	COMMON STOCK USD.001	25,800	717,498
	DEXCOM INC	COMMON STOCK USD.001	74,690	4,286,459
	DHI GROUP INC	COMMON STOCK USD.01	43,826	83,269
	DHT HOLDINGS INC	COMMON STOCK USD.01	80,700	289,713
	DIAMOND HILL INVESTMENT GRP	COMMON STOCK	2,900	599,314
	DIAMOND OFFSHORE DRILLING	COMMON STOCK USD.01	61,200	1,137,708
	DIAMONDBACK ENERGY INC	COMMON STOCK USD.01	84,800	10,706,000
	DIAMONDROCK HOSPITALITY CO	REIT USD.01	181,646	2,050,783
	DICK S SPORTING GOODS INC	COMMON STOCK USD.01	78,132	2,245,514
	DIEBOLD NIXDORF INC	COMMON STOCK USD1.25	64,525	1,054,984
	DIGI INTERNATIONAL INC	COMMON STOCK USD.01	25,379	242,369
	DIGIMARC CORP	COMMON STOCK USD.001	6,400	231,360
	DILLARDS INC CL A	COMMON STOCK	13,100	786,655
	DIME COMMUNITY BANCSHARES	COMMON STOCK USD.01	31,966	669,688
	DINE BRANDS GLOBAL INC	COMMON STOCK USD.01	15,554	789,054
	DIODES INC	COMMON STOCK USD.667	34,949	1,001,988
	DIPLOMAT PHARMACY INC	COMMON STOCK	36,300	728,541

(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	
	DMC GLOBAL INC	COMMON STOCK USD.05	5,312	133,066
	DOLBY LABORATORIES INC CL A	COMMON STOCK USD.001	43,740	2,711,880
	DOMINO S PIZZA INC	COMMON STOCK USD.01	37,358	7,059,168
	DOMTAR CORP	COMMON STOCK USD.01	55,000	2,723,600
	DONALDSON CO INC	COMMON STOCK USD5.0	116,900	5,722,255
	DONEGAL GROUP INC CL A	COMMON STOCK USD.01	13,366	231,232
	DONNELLEY FINANCIAL SOLUTION	COMMON STOCK USD.01	27,093	528,043
	DORIAN LPG LTD	COMMON STOCK USD.01	22,936	188,537
	DORMAN PRODUCTS INC	COMMON STOCK USD.01	23,960	1,464,914
	DOUGLAS DYNAMICS INC	COMMON STOCK USD.01	19,500	737,100
	DOUGLAS EMMETT INC	REIT USD.01	128,087	5,259,252
	DRIL QUIP INC	COMMON STOCK USD.01	34,900	1,664,730
	DSP GROUP INC	COMMON STOCK USD.001	31,400	392,500
	DST SYSTEMS INC	COMMON STOCK USD.01	51,934	3,223,543
	DSW INC CLASS A	COMMON STOCK	62,328	1,334,442
	DUCOMMUN INC	COMMON STOCK USD.01	7,600	216,220
	DULUTH HOLDINGS INC CL B	COMMON STOCK	8,801	157,098
	DUN + BRADSTREET CORP	COMMON STOCK USD.01	32,700	3,872,007
	DUNKIN BRANDS GROUP INC	COMMON STOCK USD.001	80,285	5,175,974
	DURECT CORPORATION	COMMON STOCK USD.0001	97,200	89,599
	DXP ENTERPRISES INC	COMMON STOCK USD.01	17,205	508,752
	DYAX CORPORATION CVR	COMMON STOCK	125,800	139,638
	DYCOM INDUSTRIES INC	COMMON STOCK USD.333	26,000	2,897,180
	DYNAVAX TECHNOLOGIES CORP	COMMON STOCK USD.001	50,270	940,049
	DYNEGY INC	COMMON STOCK USD.01	110,600	1,310,610
	DYNEX CAPITAL INC	REIT USD.01	57,600	403,776
	E MINI RUSS 2000 MAR18	XCME 20180316	8,300	210,140
	EAGLE BANCORP INC	COMMON STOCK USD.01	25,840	1,496,136
	EAGLE MATERIALS INC	COMMON STOCK USD.01	41,448	4,696,058
	EAGLE PHARMACEUTICALS INC	COMMON STOCK USD.001	6,700	357,914
	EAST WEST BANCORP INC	COMMON STOCK USD.001	124,190	7,554,478
	EASTERLY GOVERNMENT PROPERTI	REIT USD.01	29,000	618,860
	EASTGROUP PROPERTIES INC	REIT	29,900	2,642,562
	EASTMAN KODAK CO	COMMON STOCK USD.01	15,000	46,500
	EATON VANCE CORP	COMMON STOCK USD.00390625	94,029	5,302,295
	EBIX INC	COMMON STOCK USD.1	23,131	1,833,132
	ECHO GLOBAL LOGISTICS INC	COMMON STOCK USD.0001	26,200	733,600
	EHOSTAR CORP A	COMMON STOCK USD.001	40,725	2,439,428
	ECLIPSE RESOURCES CORP	COMMON STOCK USD.01	27,400	65,760
	EDGE THERAPEUTICS INC	COMMON STOCK USD.00033	14,300	133,991
	EDGEWELL PERSONAL CARE CO	COMMON STOCK USD.01	48,681	2,891,165
	EDITAS MEDICINE INC	COMMON STOCK USD.0001	36,100	1,109,353
	EDUCATION REALTY TRUST INC	REIT USD.01	68,433	2,389,680
	EHEALTH INC	COMMON STOCK USD.001	19,491	338,559
	EL PASO ELECTRIC CO	COMMON STOCK	35,720	1,977,102
	EL POLLO LOCO HOLDINGS INC	COMMON STOCK USD.01	11,900	117,810
	ELDORADO RESORTS INC	COMMON STOCK	40,900	1,355,835
	ELECTRO SCIENTIFIC INDS INC	COMMON STOCK	24,500	525,035
	ELECTRONICS FOR IMAGING	COMMON STOCK USD.01	39,500	1,166,435
	ELF BEAUTY INC	COMMON STOCK USD.01	8,600	191,866
	ELLIE MAE INC	COMMON STOCK USD.0001	28,700	2,565,780
	EMC INS GROUP INC	COMMON STOCK USD1.0	10,800	309,852
	EMCOR GROUP INC	COMMON STOCK USD.01	50,612	4,137,531
	EMCORE CORP	COMMON STOCK	23,300	150,285
	EMERALD EXPOSITIONS EVENTS I	COMMON STOCK USD.01	18,500	376,290
	EMERGENT BIOSOLUTIONS INC	COMMON STOCK USD.001	29,300	1,361,571
	EMPIRE RESORTS INC	COMMON STOCK USD.01	1,428	38,556
	EMPIRE STATE REALTY TRUST A	REIT USD.01	113,500	2,330,155
	EMPLOYERS HOLDINGS INC	COMMON STOCK USD.01	31,104	1,381,018
	ENANTA PHARMACEUTICALS INC	COMMON STOCK USD.01	15,700	921,276
	ENCOMPASS HEALTH CORP	COMMON STOCK USD.01	79,100	3,908,331
	ENCORE CAPITAL GROUP INC	COMMON STOCK USD.01	23,462	987,750
	ENCORE WIRE CORP	COMMON STOCK USD.01	20,300	987,595
	ENDO INTERNATIONAL PLC	COMMON STOCK USD.0001	183,400	1,421,350
	ENDOLOGIX INC	COMMON STOCK USD.001	64,000	342,400
	ENDURANCE INTERNATIONAL GROU	COMMON STOCK USD.0001	52,000	436,800
	ENERGEN CORP	COMMON STOCK USD.01	84,100	4,841,637
	ENERGIZER HOLDINGS INC	COMMON STOCK	52,881	2,537,230
	ENERGOUS CORP	COMMON STOCK USD.00001	18,800	365,660
	ENERGY RECOVERY INC	COMMON STOCK USD.001	30,500	266,875
	ENERGY XXI GULF COAST INC	COMMON STOCK	20,000	114,800
	ENERSYS	COMMON STOCK USD.01	37,515	2,612,169
	ENGILITY HOLDINGS INC	COMMON STOCK USD.01	20,252	574,549
	ENNIS INC	COMMON STOCK USD2.5	26,765	555,374
	ENOVA INTERNATIONAL INC	COMMON STOCK USD.00001	27,267	414,458
	ENPRO INDUSTRIES INC	COMMON STOCK USD.01	17,600	1,645,776
	ENSCO PLC CL A	COMMON STOCK USD.1	362,032	2,139,609
	ENSIGN GROUP INC/THE	COMMON STOCK USD.001	44,064	978,221

(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	
	ENSTAR GROUP LTD	COMMON STOCK USD1.0	9,800	1,967,350
	ENTEGRIS INC	COMMON STOCK USD.01	128,233	3,904,695
	ENTELLUS MEDICAL INC	COMMON STOCK USD.001	4,000	97,560
	ENTERCOM COMMUNICATIONS CL A	COMMON STOCK USD.01	108,900	1,176,120
	ENTERPRISE BANCORP INC	COMMON STOCK USD.01	8,668	295,145
	ENTERPRISE FINANCIAL SERVICE	COMMON STOCK USD.01	16,358	738,564
	ENTRAVISION COMMUNICATIONS A	COMMON STOCK USD.0001	50,800	363,220
	ENVESTNET INC	COMMON STOCK	35,362	1,762,796
	ENZO BIOCHEM INC	COMMON STOCK USD.01	34,900	284,435
	EP ENERGY CORP CL A	COMMON STOCK USD.01	30,100	71,036
	EPAM SYSTEMS INC	COMMON STOCK USD.001	43,800	4,705,434
	EPIZYME INC	COMMON STOCK USD.0001	35,500	445,525
	EPLUS INC	COMMON STOCK USD.01	11,200	842,240
	EPR PROPERTIES	REIT USD.01	56,900	3,724,674
	EQUITY BANCSHARES INC CL A	COMMON STOCK USD.01	3,500	123,935
	EQUITY COMMONWEALTH	REIT USD.01	102,260	3,119,953
	EQUITY LIFESTYLE PROPERTIES	REIT USD.01	69,200	6,160,184
	ERA GROUP INC	COMMON STOCK USD.01	20,762	223,192
	ERIE INDEMNITY COMPANY CL A	COMMON STOCK	21,698	2,643,684
	EROS INTERNATIONAL PLC	COMMON STOCK GBP.3	24,329	234,775
	ESCO TECHNOLOGIES INC	COMMON STOCK USD.01	24,700	1,488,175
	ESPERION THERAPEUTICS INC	COMMON STOCK USD.001	12,300	809,832
	ESSENDANT INC	COMMON STOCK USD.1	32,218	298,661
	ESSENT GROUP LTD	COMMON STOCK USD.015	64,500	2,800,590
	ESTERLINE TECHNOLOGIES CORP	COMMON STOCK USD.2	22,040	1,646,388
	ETHAN ALLEN INTERIORS INC	COMMON STOCK USD.01	27,200	777,920
	ETSY INC	COMMON STOCK USD.001	92,600	1,893,670
	EURONET WORLDWIDE INC	COMMON STOCK USD.02	44,900	3,783,723
	EVERBRIDGE INC	COMMON STOCK USD.001	7,800	231,816
	EVERCORE INC A	COMMON STOCK USD.01	34,700	3,123,000
	EVERI HOLDINGS INC	COMMON STOCK USD.001	51,400	387,556
	EVERTEC INC	COMMON STOCK USD.01	53,600	731,640
	EVOLENT HEALTH INC A	COMMON STOCK USD.01	32,000	393,600
	EVOLUTION PETROLEUM CORP	COMMON STOCK USD.001	12,900	88,365
	EVOQUA WATER TECHNOLOGIES CO	COMMON STOCK USD.01	6,300	149,373
	EW SCRIPPS CO/THE A	COMMON STOCK USD.01	47,048	735,360
	EXACT SCIENCES CORP	COMMON STOCK USD.01	99,900	5,248,746
	EXACTECH INC	COMMON STOCK USD.01	8,500	420,325
	EXELIXIS INC	COMMON STOCK USD.001	245,800	7,472,320
	EXLSERVICE HOLDINGS INC	COMMON STOCK USD.001	27,386	1,652,745
	EXONE CO/THE	COMMON STOCK USD.01	8,800	73,920
	EXPONENT INC	COMMON STOCK USD.001	22,800	1,621,080
	EXPRESS INC	COMMON STOCK	73,000	740,950
	EXTENDED STAY AMERICA INC	UNIT USD.01	163,200	3,100,800
	EXTERRAN CORP	COMMON STOCK USD.01	28,218	887,174
	EXTRACTION OIL + GAS INC	COMMON STOCK	101,300	1,449,603
	EXTREME NETWORKS INC	COMMON STOCK USD.001	97,300	1,218,196
	EZCORP INC CL A	COMMON STOCK USD.01	47,100	574,620
	FABRINET	COMMON STOCK USD.01	30,700	881,090
	FACTSET RESEARCH SYSTEMS INC	COMMON STOCK USD.01	32,770	6,316,745
	FAIR ISAAC CORP	COMMON STOCK USD.01	25,804	3,953,173
	FAIRMOUNT SANTROL HOLDINGS I	COMMON STOCK USD.01	83,000	434,090
	FARMER BROS CO	COMMON STOCK USD1.0	8,300	266,845
	FARMERS CAPITAL BANK CORP	COMMON STOCK USD.125	6,500	250,250
	FARMERS NATL BANC CORP	COMMON STOCK	21,900	323,025
	FARMLAND PARTNERS INC	REIT USD.01	23,400	203,112
	FARO TECHNOLOGIES INC	COMMON STOCK USD.001	14,600	686,200
	FB FINANCIAL CORP	COMMON STOCK USD1.0	6,000	251,940
	FBL FINANCIAL GROUP INC CL A	COMMON STOCK	8,677	604,353
	FCB FINANCIAL HOLDINGS CL A	COMMON STOCK USD.001	27,900	1,417,320
	FEDERAL AGRIC MTG CORP CL C	COMMON STOCK USD1.0	10,000	782,400
	FEDERAL SIGNAL CORP	COMMON STOCK USD1.0	52,950	1,063,766
	FEDERATED INVESTORS INC CL B	COMMON STOCK	80,500	2,904,440
	FEDERATED NATIONAL HOLDING C	COMMON STOCK USD.01	10,400	172,328
	FERRO CORP	COMMON STOCK USD1.0	70,350	1,659,557
	FERROGLOBE REP + WRNTY INS TRU	NON TRANSFERABLE BENE INT UNIT	60,200	0
	FIBROGEN INC	COMMON STOCK USD.01	57,100	2,706,540
	FIDELITY SOUTHERN CORP	COMMON STOCK	14,256	310,781
	FIESTA RESTAURANT GROUP	COMMON STOCK USD.01	21,700	412,300
*	FINANCIAL ENGINES INC	COMMON STOCK USD.0001	47,900	1,451,370
	FINANCIAL INSTITUTIONS INC	COMMON STOCK USD.01	15,200	472,720
	FINISAR CORPORATION	COMMON STOCK USD.001	100,000	2,035,000
	FINISH LINE/THE CL A	COMMON STOCK USD.01	39,900	579,747
	FIREEYE INC	COMMON STOCK USD.0001	159,800	2,269,160
	FIRST AMERICAN FINANCIAL	COMMON STOCK USD.00001	93,733	5,252,797
	FIRST BANCORP INC/ME	COMMON STOCK USD.01	8,800	239,624
	FIRST BANCORP PUERTO RICO	COMMON STOCK USD.1	105,800	539,580
	FIRST BANCORP/NC	COMMON STOCK	20,450	722,090

(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	
	FIRST BUSEY CORP	COMMON STOCK USD.001	34,285	1,026,493
	FIRST BUSINESS FINANCIAL SER	COMMON STOCK USD.01	5,300	117,236
	FIRST CITIZENS BCSHS CL A	COMMON STOCK USD1.0	6,400	2,579,200
	FIRST COMMONWEALTH FINL CORP	COMMON STOCK USD1.0	78,961	1,130,722
	FIRST COMMUNITY BANCSHARES	COMMON STOCK USD1.0	15,690	450,774
	FIRST CONNECTICUT BANCORP	COMMON STOCK USD.01	15,000	392,250
	FIRST DATA CORP CLASS A	COMMON STOCK USD.01	341,500	5,706,465
	FIRST DEFIANCE FINL CORP	COMMON STOCK USD.01	8,300	431,351
	FIRST FINANCIAL BANCORP	COMMON STOCK	59,304	1,562,660
	FIRST FINANCIAL CORP/INDIANA	COMMON STOCK	10,265	465,518
	FIRST FINANCIAL NORTHWEST	COMMON STOCK USD.01	2,400	37,224
	FIRST FINL BANKSHARES INC	COMMON STOCK USD.01	55,748	2,511,447
	FIRST FOUNDATION INC	COMMON STOCK USD.001	28,800	533,952
	FIRST HAWAIIAN INC	COMMON STOCK USD.01	44,700	1,304,346
	FIRST HORIZON NATIONAL CORP	COMMON STOCK USD.625	247,749	4,952,503
	FIRST INDUSTRIAL REALTY TR	REIT USD.01	107,200	3,373,584
	FIRST INTERNET BANCORP	COMMON STOCK	1,600	61,040
	FIRST INTERSTATE BANCOSYS A	COMMON STOCK	21,887	876,574
	FIRST MERCHANTS CORP	COMMON STOCK	36,366	1,529,554
	FIRST MID ILLINOIS BNCSHS	COMMON STOCK USD4.0	7,000	269,780
	FIRST MIDWEST BANCORP INC/IL	COMMON STOCK USD.01	85,138	2,044,163
	FIRST NORTHWEST BANCORP	COMMON STOCK	2,000	32,600
	FIRST OF LONG ISLAND CORP	COMMON STOCK USD.1	17,550	500,175
	FIRST REPUBLIC BANK/CA	COMMON STOCK USD.01	135,300	11,722,392
	FIRST SOLAR INC	COMMON STOCK USD.001	67,500	4,557,600
	FIRSTCASH INC	COMMON STOCK USD.01	42,957	2,897,450
	FITBIT INC A	COMMON STOCK USD.0001	126,100	720,031
	FIVE BELOW	COMMON STOCK USD.01	47,400	3,143,568
	FIVE PRIME THERAPEUTICS INC	COMMON STOCK USD.001	24,900	545,808
	FIVE9 INC	COMMON STOCK USD.001	50,100	1,246,488
	FLAGSTAR BANCORP INC	COMMON STOCK USD.01	17,800	666,076
	FLEETCOR TECHNOLOGIES INC	COMMON STOCK USD.001	76,400	14,701,652
	FLEXION THERAPEUTICS INC	COMMON STOCK USD.001	20,700	518,328
	FLEXSTEEL INDS	COMMON STOCK USD1.0	5,800	271,324
	FLOOR + DECOR HOLDINGS INC A	COMMON STOCK USD.001	17,900	871,372
	FLOTEK INDUSTRIES INC	COMMON STOCK USD.0001	49,100	228,806
	FLOWERS FOODS INC	COMMON STOCK USD.01	154,112	2,975,903
	FLUIDIGM CORP	COMMON STOCK USD.001	23,900	140,771
	FLUSHING FINANCIAL CORP	COMMON STOCK USD.01	29,141	801,378
	FNB CORP	COMMON STOCK USD.01	280,794	3,880,573
	FNF GROUP	TRACKING STK USD.0001	223,222	8,759,231
	FOREST CITY REALTY TRUST A	REIT USD.01	207,681	5,005,112
	FOREST LABORATORIES INC CVR	COMMON STOCK	11,600	—
	FORESTAR GROUP INC	COMMON STOCK USD1.0	3,459	76,098
	FORMFACTOR INC	COMMON STOCK USD.001	55,652	870,954
	FORRESTER RESEARCH INC	COMMON STOCK USD.01	10,600	468,520
	FORTINET INC	COMMON STOCK USD.001	125,100	5,465,619
	FORTRESS BIOTECH INC	COMMON STOCK USD.001	11,700	46,683
	FORUM ENERGY TECHNOLOGIES IN	COMMON STOCK USD.01	60,000	933,000
	FORWARD AIR CORP	COMMON STOCK USD.01	26,140	1,501,482
	FOSSIL GROUP INC	COMMON STOCK USD.01	44,300	344,211
	FOUNDATION BUILDING MATERIAL	COMMON STOCK USD.001	11,500	170,085
	FOUNDATION MEDICINE INC	COMMON STOCK USD.0001	10,334	704,779
	FOUR CORNERS PROPERTY TRUST	REIT USD.0001	49,335	1,267,910
	FOX FACTORY HOLDING CORP	COMMON STOCK USD.001	29,100	1,130,535
	FRANSCAS HOLDINGS CORP	COMMON STOCK USD.01	34,100	249,271
	FRANK S INTERNATIONAL NV	COMMON STOCK EUR.01	32,500	216,125
	FRANKLIN COVEY CO	COMMON STOCK USD.05	11,446	237,505
	FRANKLIN ELECTRIC CO INC	COMMON STOCK USD.1	40,700	1,868,130
	FRANKLIN FINANCIAL NETWORK	COMMON STOCK	7,100	242,110
	FRANKLIN STREET PROPERTIES C	REIT USD.0001	93,200	1,000,968
	FRED S INC CLASS A	COMMON STOCK	33,515	135,736
	FREIGHTCAR AMERICA INC	COMMON STOCK USD.01	10,750	183,610
	FRESH DEL MONTE PRODUCE INC	COMMON STOCK USD.01	28,900	1,377,663
	FRESHPET INC	COMMON STOCK USD.001	15,200	288,040
	FRONTIER COMMUNICATIONS CORP	COMMON STOCK USD.25	69,493	469,773
	FRONTLINE LTD	COMMON STOCK USD1.0	41,120	188,741
	FRP HOLDINGS INC	COMMON STOCK USD.1	9,200	407,100
	FTD COS INC	COMMON STOCK USD.0001	18,322	131,735
	FTI CONSULTING INC	COMMON STOCK USD.01	35,700	1,533,672
	FULTON FINANCIAL CORP	COMMON STOCK USD2.5	153,761	2,752,322
	FUTUREFUEL CORP	COMMON STOCK USD.0001	29,700	418,473
	G III APPAREL GROUP LTD	COMMON STOCK USD.01	35,070	1,293,732
	GAIN CAPITAL HOLDINGS INC	COMMON STOCK USD.00001	38,900	389,000
	GAMCO INVESTORS INC A	COMMON STOCK USD.001	6,690	198,359
	GAMESTOP CORP CLASS A	COMMON STOCK USD.001	92,200	1,654,990
	GAMING AND LEISURE PROPERTIE	REIT	172,777	6,392,749
	GANNETT CO INC	COMMON STOCK USD.01	96,000	1,112,640

(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	
	GARDNER DENVER HOLDINGS INC	COMMON STOCK USD.01	40,630	1,378,576
	GASLOG LTD	COMMON STOCK USD.01	38,500	856,625
	GATX CORP	COMMON STOCK USD.625	32,400	2,013,984
	GCP APPLIED TECHNOLOGIES	COMMON STOCK USD.01	60,785	1,939,042
	GENER8 MARITIME INC	COMMON STOCK USD.01	34,700	229,714
	GENERAC HOLDINGS INC	COMMON STOCK USD.01	53,300	2,639,416
	GENERAL CABLE CORP	COMMON STOCK USD.01	40,750	1,206,200
	GENERAL COMMUNICATION INC A	COMMON STOCK	26,740	1,043,395
	GENESCO INC	COMMON STOCK USD1.0	19,700	640,250
	GENESEE + WYOMING INC CL A	COMMON STOCK USD.01	54,450	4,286,849
	GENESIS HEALTHCARE INC	COMMON STOCK USD.001	27,576	21,038
	GENMARK DIAGNOSTICS INC	COMMON STOCK USD.0001	33,500	139,695
	GENOMIC HEALTH INC	COMMON STOCK USD.0001	15,468	529,006
	GENPACT LTD	COMMON STOCK USD.01	114,387	3,630,643
	GENTEX CORP	COMMON STOCK USD.06	253,764	5,316,356
	GENTHERM INC	COMMON STOCK	32,824	1,042,162
	GENWORTH FINANCIAL INC CL A	COMMON STOCK USD.001	475,100	1,477,561
	GEO GROUP INC/THE	REIT USD.01	102,952	2,429,667
	GEOSPACE TECHNOLOGIES CORP	COMMON STOCK USD.01	12,600	163,422
	GERMAN AMERICAN BANCORP	COMMON STOCK	19,650	694,235
	GERON CORP	COMMON STOCK USD.001	142,136	255,845
	GETTY REALTY CORP	REIT USD.01	27,451	745,569
	GIBRALTAR INDUSTRIES INC	COMMON STOCK USD.01	26,700	881,100
	GLACIER BANCORP INC	COMMON STOCK USD.01	69,819	2,750,170
	GLADSTONE COMMERCIAL CORP	REIT USD.001	21,700	457,002
	GLATFELTER	COMMON STOCK USD.01	39,084	837,961
	GLAUKOS CORP	COMMON STOCK USD.001	23,800	610,470
	GLOBAL BLOOD THERAPEUTICS IN	COMMON STOCK USD.001	30,600	1,204,110
	GLOBAL BRASS + COPPER HOLDIN	COMMON STOCK USD.01	20,000	662,000
	GLOBAL EAGLE ENTERTAINMENT I	COMMON STOCK USD.0001	27,100	62,059
	GLOBAL INDEMNITY LTD	COMMON STOCK USD.0001	8,104	340,530
	GLOBAL NET LEASE INC	REIT USD.01	59,733	1,229,305
	GLOBAL WATER RESOURCES INC	COMMON STOCK USD.01	4,000	37,360
	GLOBALSTAR INC	COMMON STOCK USD.0001	421,800	552,558
	GLOBUS MEDICAL INC A	COMMON STOCK USD.001	61,600	2,531,760
	GLU MOBILE INC	COMMON STOCK USD.0001	71,100	258,804
	GMS INC	COMMON STOCK USD.01	19,400	730,216
	GNC HOLDINGS INC CL A	COMMON STOCK USD.001	63,400	233,946
	GODADDY INC CLASS A	COMMON STOCK USD.001	99,900	5,022,972
	GOGO INC	COMMON STOCK USD.0001	54,800	618,144
	GOLAR LNG LTD	COMMON STOCK USD1.0	82,231	2,451,306
	GOLD RESOURCE CORP	COMMON STOCK USD.001	36,800	161,920
	GOLDEN ENTERTAINMENT INC	COMMON STOCK USD.01	9,200	300,380
	GOPRO INC CLASS A	COMMON STOCK USD.0001	80,400	608,628
	GORMAN RUPP CO	COMMON STOCK	15,508	484,005
	GOVERNMENT PROPERTIES INCOME	REIT USD.01	88,240	1,635,970
	GP STRATEGIES CORP	COMMON STOCK USD.01	9,600	222,720
	GRACO INC	COMMON STOCK USD1.0	140,736	6,364,082
	GRAHAM CORP	COMMON STOCK USD.1	9,800	205,114
	GRAHAM HOLDINGS CO CLASS B	COMMON STOCK USD1.0	3,900	2,177,565
	GRAMERCY PROPERTY TRUST	REIT USD.01	127,927	3,410,534
	GRAND CANYON EDUCATION INC	COMMON STOCK USD.01	40,000	3,581,200
	GRANITE CONSTRUCTION INC	COMMON STOCK USD.01	33,400	2,118,562
	GRANITE POINT MORTGAGE TRUST	REIT USD.01	28,656	508,357
	GRAPHIC PACKAGING HOLDING CO	COMMON STOCK USD.01	263,000	4,063,350
	GRAY TELEVISION INC	COMMON STOCK	49,200	824,100
	GREAT AJAX CORP	REIT USD.01	4,500	62,190
	GREAT LAKES DREDGE + DOCK CO	COMMON STOCK USD.0001	63,100	340,740
	GREAT PLAINS ENERGY INC	COMMON STOCK	186,229	6,004,023
	GREAT SOUTHERN BANCORP INC	COMMON STOCK USD.01	12,338	637,258
	GREAT WESTERN BANCORP INC	COMMON STOCK USD.01	51,100	2,033,780
	GREEN BANCORP INC	COMMON STOCK USD.01	13,400	272,020
	GREEN BRICK PARTNERS INC	COMMON STOCK USD.01	8,700	98,310
	GREEN DOT CORP CLASS A	COMMON STOCK USD.001	42,300	2,548,998
	GREEN PLAINS INC	COMMON STOCK USD.001	36,500	615,025
	GREENBRIER COMPANIES INC	COMMON STOCK	22,097	1,177,770
	GREENHILL + CO INC	COMMON STOCK USD.01	26,200	510,900
	GREENLIGHT CAPITAL RE LTD A	COMMON STOCK USD.01	27,400	550,740
	GREIF INC CL A	COMMON STOCK	22,706	1,375,529
	GREIF INC CL B	COMMON STOCK	5,100	353,685
	GRIFFON CORP	COMMON STOCK USD.25	29,461	599,531
	GROUP 1 AUTOMOTIVE INC	COMMON STOCK USD.01	18,500	1,312,945
	GROUPON INC	COMMON STOCK USD.0001	326,100	1,663,110
	GRUBHUB INC	COMMON STOCK USD.0001	71,900	5,162,420
	GTT COMMUNICATIONS INC	COMMON STOCK USD.0001	23,500	1,103,325
	GUARANTY BANCORP	COMMON STOCK USD.001	15,400	425,810
	GUESS? INC	COMMON STOCK USD.01	55,777	941,516
	GUIDEWIRE SOFTWARE INC	COMMON STOCK USD.0001	63,200	4,693,232

(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	
	GULFPORT ENERGY CORP	COMMON STOCK USD.01	143,519	1,831,302
	H.B. FULLER CO.	COMMON STOCK USD1.0	43,500	2,343,345
	H+E EQUIPMENT SERVICES INC	COMMON STOCK USD.01	29,500	1,199,175
	HABIT RESTAURANTS INC/THE A	COMMON STOCK USD.01	11,600	110,780
	HACKETT GROUP INC/THE	COMMON STOCK USD.001	20,774	326,360
	HAEMONETICS CORP/MASS	COMMON STOCK USD.01	44,712	2,596,873
	HAIN CELESTIAL GROUP INC	COMMON STOCK USD.01	90,294	3,827,563
	HALCON RESOURCES CORP	COMMON STOCK USD.0001	69,300	524,601
	HALLMARK FINL SERVICES INC	COMMON STOCK USD.18	15,800	164,794
	HALOZYME THERAPEUTICS INC	COMMON STOCK USD.001	96,400	1,953,064
	HALYARD HEALTH INC	COMMON STOCK USD.01	42,500	1,962,650
	HAMILTON BEACH BRAND A	COMMON STOCK	11,040	283,618
	HAMILTON LANE INC CLASS A	COMMON STOCK	16,900	598,091
	HANCOCK HOLDING CO	COMMON STOCK USD3.33	75,262	3,725,469
	HANMI FINANCIAL CORPORATION	COMMON STOCK USD.001	27,549	836,112
	HANNON ARMSTRONG SUSTAINABLE	REIT USD.01	42,900	1,032,174
	HANOVER INSURANCE GROUP INC/	COMMON STOCK USD.01	38,200	4,128,656
	HARBORONE BANCORP INC	COMMON STOCK	12,900	247,164
	HARMONIC INC	COMMON STOCK USD.001	68,014	285,659
	HARSCO CORP	COMMON STOCK USD1.25	80,850	1,507,853
	HAVERTY FURNITURE	COMMON STOCK USD1.0	20,400	462,060
	HAWAIIAN ELECTRIC INDS	COMMON STOCK	95,600	3,455,940
	HAWAIIAN HOLDINGS INC	COMMON STOCK USD.01	48,600	1,936,710
	HAWAIIAN TELCOM HOLDCO INC	COMMON STOCK USD.01	11,800	364,148
	HAWKINS INC	COMMON STOCK USD.05	11,100	390,720
	HAYNES INTERNATIONAL INC	COMMON STOCK USD.001	12,600	403,830
	HC2 HOLDINGS INC	COMMON STOCK USD.001	8,900	52,955
	HCI GROUP INC	COMMON STOCK	8,300	248,170
	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.01	160,199	6,412,766
	HEALTH INSURANCE INNOVATIO A	COMMON STOCK USD.001	13,600	339,320
	HEALTHCARE REALTY TRUST INC	REIT USD.01	104,500	3,356,540
	HEALTHCARE SERVICES GROUP	COMMON STOCK USD.01	62,208	3,279,606
	HEALTHCARE TRUST OF AME CL A	REIT USD.01	167,050	5,018,182
	HEALTHEQUITY INC	COMMON STOCK USD.0001	38,000	1,773,080
	HEALTHSTREAM INC	COMMON STOCK	18,600	430,776
	HEARTLAND EXPRESS INC	COMMON STOCK USD.01	42,110	982,847
	HEARTLAND FINANCIAL USA INC	COMMON STOCK USD1.0	20,806	1,116,242
	HECLA MINING CO	COMMON STOCK USD.25	339,335	1,347,160
	HEICO CORP	COMMON STOCK USD.01	21,801	2,056,924
	HEICO CORP CLASS A	COMMON STOCK USD.01	42,703	3,375,672
	HEIDRICK + STRUGGLES INTL	COMMON STOCK USD.01	18,300	449,265
	HELEN OF TROY LTD	COMMON STOCK USD.1	24,600	2,370,210
	HELIX ENERGY SOLUTIONS GROUP	COMMON STOCK	123,294	929,637
	HERBALIFE LTD	COMMON STOCK USD.002	58,300	3,948,076
	HERC HOLDINGS INC	COMMON STOCK USD.01	23,786	1,489,241
	HERITAGE COMMERCE CORP	COMMON STOCK	19,500	298,740
	HERITAGE CRYSTAL CLEAN INC	COMMON STOCK USD.01	3,400	73,950
	HERITAGE FINANCIAL CORP	COMMON STOCK	30,738	946,730
	HERITAGE INSURANCE HOLDINGS	COMMON STOCK USD.0001	20,800	374,816
	HERMAN MILLER INC	COMMON STOCK USD.2	56,505	2,263,025
	HERON THERAPEUTICS INC	COMMON STOCK USD.01	37,300	675,130
	HERSHA HOSPITALITY TRUST	REIT USD.01	38,126	663,392
	HERTZ GLOBAL HOLDINGS INC	COMMON STOCK USD.01	47,420	1,047,982
	HESKA CORP	COMMON STOCK USD.001	4,100	328,861
	HEXCEL CORP	COMMON STOCK USD.01	76,900	4,756,265
	HFF INC CLASS A	COMMON STOCK USD.01	32,100	1,561,344
	HIBBETT SPORTS INC	COMMON STOCK USD.01	21,075	429,930
	HIGHWOODS PROPERTIES INC	REIT USD.01	87,900	4,474,989
	HILL INTERNATIONAL INC	COMMON STOCK USD.0001	12,900	70,305
	HILL ROM HOLDINGS INC	COMMON STOCK	57,800	4,871,962
	HILLENBRAND INC	COMMON STOCK	52,076	2,327,797
	HILLTOP HOLDINGS INC	COMMON STOCK USD.01	68,064	1,724,061
	HILTON GRAND VACATIONS INC	COMMON STOCK USD.01	58,380	2,449,041
	HINGHAM INSTITUTION FOR SVGS	COMMON STOCK USD1.0	600	124,200
	HMS HOLDINGS CORP	COMMON STOCK USD.01	74,600	1,264,470
	HNI CORP	COMMON STOCK USD1.0	42,200	1,627,654
	HOLLYFRONTIER CORP	COMMON STOCK USD.01	145,806	7,468,183
	HOME BANCORP INC	COMMON STOCK USD.01	3,200	138,304
	HOME BANCSHARES INC	COMMON STOCK USD.01	130,169	3,026,429
	HOMESTREET INC	COMMON STOCK	27,132	785,471
	HOMETRUST BANCSHARES INC	COMMON STOCK	19,400	499,550
	HOOKE FURNITURE CORP	COMMON STOCK	9,800	416,010
	HOPE BANCORP INC	COMMON STOCK USD.001	114,220	2,084,515
	HORACE MANN EDUCATORS	COMMON STOCK USD.001	38,500	1,697,850
	HORIZON BANCORP INDIANA	COMMON STOCK	12,600	350,280
	HORIZON GLOBAL CORP	COMMON STOCK USD.01	15,600	218,712
	HORIZON PHARMA PLC	COMMON STOCK USD.0001	140,100	2,045,460
	HORTONWORKS INC	COMMON STOCK USD.0001	33,800	679,718

(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	
	HOSPITALITY PROPERTIES TRUST	REIT USD.01	146,100	4,361,085
	HOSTESS BRANDS INC	COMMON STOCK USD.0001	66,700	987,827
	HOUGHTON MIFFLIN HARCOURT CO	COMMON STOCK USD.01	86,300	802,590
	HOULIHAN LOKEY INC	COMMON STOCK USD.001	18,700	849,541
	HOVNANIAN ENTERPRISES A	COMMON STOCK USD.01	125,200	419,420
	HOWARD HUGHES CORP/THE	COMMON STOCK	28,904	3,794,228
	HRG GROUP INC	COMMON STOCK USD.01	102,570	1,738,562
	HSN INC	COMMON STOCK USD.01	30,300	1,222,605
	HUB GROUP INC CL A	COMMON STOCK USD.01	30,280	1,450,412
	HUBBELL INC	COMMON STOCK USD.01	46,422	6,282,753
	HUBSPOT INC	COMMON STOCK USD.001	30,600	2,705,040
	HUDSON PACIFIC PROPERTIES IN	REIT USD.01	132,800	4,548,400
	HUDSON TECHNOLOGIES INC	COMMON STOCK USD.01	44,900	272,543
	HUNTINGTON INGALLS INDUSTRIE	COMMON STOCK USD.01	38,527	9,080,814
	HUNTSMAN CORP	COMMON STOCK USD.01	174,869	5,821,389
	HURCO COMPANIES INC	COMMON STOCK	9,000	379,800
	HURON CONSULTING GROUP INC	COMMON STOCK USD.01	19,094	772,352
	HYATT HOTELS CORP CL A	COMMON STOCK USD.01	39,400	2,897,476
	HYSTER YALE MATERIALS	COMMON STOCK USD.01	10,240	872,038
	IAC/INTERACTIVECORP	COMMON STOCK USD.001	59,400	7,263,432
	IBERIABANK CORP	COMMON STOCK USD1.0	45,075	3,493,313
	ICF INTERNATIONAL INC	COMMON STOCK USD.001	17,000	892,500
	ICHOR HOLDINGS LTD	COMMON STOCK USD.0001	11,200	275,520
	ICONIX BRAND GROUP INC	COMMON STOCK USD.001	44,600	57,534
	ICU MEDICAL INC	COMMON STOCK USD.1	13,509	2,917,944
	IDACORP INC	COMMON STOCK	42,681	3,899,336
	IDERA PHARMACEUTICALS INC	COMMON STOCK USD.001	77,500	163,525
	IDEX CORP	COMMON STOCK USD.01	64,987	8,576,334
	IDT CORP CLASS B	COMMON STOCK USD.01	17,100	181,260
	IES HOLDINGS INC	COMMON STOCK USD.01	3,500	60,375
	IGNYTA INC	COMMON STOCK	22,000	587,400
	II VI INC	COMMON STOCK	53,600	2,516,520
	ILG INC	COMMON STOCK USD.01	89,600	2,551,808
	IMAX CORP	COMMON STOCK	49,900	1,155,185
	IMMERSON CORPORATION	COMMON STOCK USD.001	23,400	165,204
	IMMUNE DESIGN CORP	COMMON STOCK USD.001	4,200	16,380
	IMMUNOGEN INC	COMMON STOCK USD.01	74,504	477,571
	IMMUNOMEDICS INC	COMMON STOCK USD.01	92,300	1,491,568
	IMPAX LABORATORIES INC	COMMON STOCK USD.01	61,300	1,020,645
	IMPERVA INC	COMMON STOCK USD.0001	31,300	1,242,610
	IMPINJ INC	COMMON STOCK USD.001	14,900	335,697
	INDEPENDENCE CONTRACT DRILLI	COMMON STOCK USD.01	11,514	45,826
	INDEPENDENCE HOLDING CO	COMMON STOCK USD1.0	11,508	315,895
	INDEPENDENCE REALTY TRUST IN	REIT USD.01	52,300	527,707
	INDEPENDENT BANK CORP MICH	COMMON STOCK USD1.0	17,400	388,890
	INDEPENDENT BANK CORP/MA	COMMON STOCK USD.01	22,200	1,550,670
	INDEPENDENT BANK GROUP INC	COMMON STOCK USD.01	17,200	1,162,720
	INFINERA CORP	COMMON STOCK USD.001	125,200	792,516
	INFINITY PROPERTY + CASUALTY	COMMON STOCK	9,880	1,047,280
	INFRAREIT INC	REIT USD.01	35,200	654,016
	INGEVITY CORP	COMMON STOCK USD.01	39,000	2,748,330
	INGLES MARKETS INC CLASS A	COMMON STOCK USD.05	11,931	412,813
	INGREDION INC	COMMON STOCK USD.01	60,700	8,485,860
	INNERWORKINGS INC	COMMON STOCK USD.0001	45,500	456,365
	INNOPHOS HOLDINGS INC	COMMON STOCK USD.001	16,983	793,616
	INNOSPEC INC	COMMON STOCK USD.01	23,204	1,638,202
	INNOVIVA INC	COMMON STOCK	65,700	932,283
	INOGEN INC	COMMON STOCK USD.001	14,500	1,726,660
	INOVALON HOLDINGS INC A	COMMON STOCK USD.000005	51,000	765,000
	INOVIO PHARMACEUTICALS INC	COMMON STOCK USD.001	74,100	306,033
	INPHI CORP	COMMON STOCK	38,300	1,401,780
	INSIGHT ENTERPRISES INC	COMMON STOCK USD.01	32,850	1,257,827
	INSMED INC	COMMON STOCK USD.01	64,000	1,995,520
	INSPERITY INC	COMMON STOCK USD.01	29,000	1,663,150
	INSTALLED BUILDING PRODUCTS	COMMON STOCK USD.01	17,900	1,359,505
	INSTEEL INDUSTRIES INC	COMMON STOCK	17,950	508,344
	INSTRUCTURE INC	COMMON STOCK USD.0001	13,900	460,090
	INSULET CORP	COMMON STOCK USD.001	49,100	3,387,900
	INSYS THERAPEUTICS INC	COMMON STOCK USD.0002145	19,900	191,438
	INTEGER HOLDINGS CORP	COMMON STOCK USD.001	26,931	1,219,974
	INTEGRA LIFESCIENCES HOLDING	COMMON STOCK USD.01	53,200	2,546,152
	INTEGRATED DEVICE TECH INC	COMMON STOCK USD.001	116,017	3,449,185
	INTELLIA THERAPEUTICS INC	COMMON STOCK USD.0001	6,100	117,242
	INTELSAT SA	COMMON STOCK USD.01	27,300	92,547
	INTER PARFUMS INC	COMMON STOCK USD.001	17,262	750,034
	INTERACTIVE BROKERS GRO CL A	COMMON STOCK USD.01	55,400	3,280,234
	INTERCEPT PHARMACEUTICALS IN	COMMON STOCK USD.001	15,700	917,194
	INTERDIGITAL INC	COMMON STOCK USD.01	30,500	2,322,575

(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	
	INTERFACE INC	COMMON STOCK USD.1	57,900	1,456,185
	INTERNAP CORP	COMMON STOCK USD.001	24,500	384,895
	INTERNATIONAL BANCSHARES CRP	COMMON STOCK USD1.0	46,847	1,859,826
	INTERNATIONAL GAME TECHNOLOG	COMMON STOCK USD.1	88,700	2,351,437
	INTERNATIONAL SEAWAYS INC	COMMON STOCK	30,365	560,538
	INTERSECT ENT INC	COMMON STOCK USD.001	19,100	618,840
	INTL FCSTONE INC	COMMON STOCK USD.01	10,677	454,093
	INTL SPEEDWAY CORP CL A	COMMON STOCK USD.01	21,300	848,805
	INTRA CELLULAR THERAPIES INC	COMMON STOCK USD.0001	29,500	427,160
	INTREXON CORP	COMMON STOCK	49,100	565,632
	INVACARE CORP	COMMON STOCK USD.25	33,600	566,160
	INVESCO MORTGAGE CAPITAL	REIT USD.01	106,500	1,898,895
	INVESTMENT TECHNOLOGY GROUP	COMMON STOCK USD.01	29,600	569,800
	INVESTORS BANCORP INC	COMMON STOCK USD.01	218,611	3,034,321
	INVESTORS REAL ESTATE TRUST	REIT	111,000	630,480
	INVESTORS TITLE CO	COMMON STOCK	600	119,010
	INVITAE CORP	COMMON STOCK USD.0001	20,000	181,600
	INVITATION HOMES INC	REIT USD.01	255,148	6,013,838
	IONIS PHARMACEUTICALS INC	COMMON STOCK USD.001	107,800	5,422,340
	IOVANCE BIOTHERAPEUTICS INC	COMMON STOCK USD.001	50,200	401,600
	IPG PHOTONICS CORP	COMMON STOCK USD.0001	31,600	6,766,508
	IRHYTHM TECHNOLOGIES INC	COMMON STOCK USD.001	6,400	358,720
	IRIDIUM COMMUNICATIONS INC	COMMON STOCK USD.001	71,900	848,420
	IROBOT CORP	COMMON STOCK USD.01	23,925	1,835,048
	IRONWOOD PHARMACEUTICALS INC	COMMON STOCK USD.001	111,100	1,665,389
	ISRAMCO INC	COMMON STOCK USD.01	1,400	146,510
	ISTAR INC	REIT USD.001	60,718	686,113
	ITRON INC	COMMON STOCK	29,500	2,011,900
	ITT INC	COMMON STOCK USD1.0	75,300	4,018,761
	IXYS CORPORATION	COMMON STOCK USD.01	23,580	564,741
	J + J SNACK FOODS CORP	COMMON STOCK	13,022	1,977,130
	J ALEXANDER S HOLDINGS	COMMON STOCK USD.001	11,944	115,857
	J.C. PENNEY CO INC	COMMON STOCK USD.5	273,134	863,103
	J2 GLOBAL INC	COMMON STOCK USD.01	41,660	3,125,750
	JABIL INC	COMMON STOCK USD.001	151,300	3,971,625
	JACK HENRY + ASSOCIATES INC	COMMON STOCK USD.01	65,900	7,707,664
	JACK IN THE BOX INC	COMMON STOCK USD.01	24,822	2,435,286
	JAGGED PEAK ENERGY INC	COMMON STOCK USD.01	28,500	449,730
	JAMES RIVER GROUP HOLDINGS L	COMMON STOCK USD.0002	19,400	776,194
	JBG SMITH PROPERTIES	REIT USD.01	74,500	2,587,385
	JELD WEN HOLDING INC	COMMON STOCK USD.01	45,900	1,807,083
	JETBLUE AIRWAYS CORP	COMMON STOCK USD.01	274,873	6,140,663
	JOHN B. SANFILIPPO + SON INC	COMMON STOCK USD.01	8,200	518,650
	JOHN BEAN TECHNOLOGIES CORP	COMMON STOCK USD.01	27,965	3,098,522
	JOHNSON OUTDOORS INC A	COMMON STOCK USD.05	5,700	353,913
	JONES ENERGY INC A	COMMON STOCK USD.001	54,697	60,167
	JONES LANG LASALLE INC	COMMON STOCK USD.01	39,800	5,927,414
	JUNO THERAPEUTICS INC	COMMON STOCK USD.0001	54,900	2,509,479
	K12 INC	COMMON STOCK USD.0001	28,100	446,790
	K2M GROUP HOLDINGS INC	COMMON STOCK USD.001	39,500	711,000
	KADANT INC	COMMON STOCK USD.01	9,344	938,138
	KAISER ALUMINUM CORP	COMMON STOCK USD.01	16,200	1,730,970
	KAMAN CORP	COMMON STOCK USD1.0	23,654	1,391,801
	KAPSTONE PAPER AND PACKAGING	COMMON STOCK USD.0001	75,900	1,722,171
	KAR AUCTION SERVICES INC	COMMON STOCK USD.01	116,600	5,889,466
	KARYOPHARM THERAPEUTICS INC	COMMON STOCK USD.0001	14,500	139,200
	KB HOME	COMMON STOCK USD1.0	70,400	2,249,280
	KBR INC	COMMON STOCK USD.001	120,487	2,389,257
	KEANE GROUP INC	COMMON STOCK USD.01	27,800	528,478
	KEARNY FINANCIAL CORP/MD	COMMON STOCK USD.01	75,953	1,097,521
	KELLY SERVICES INC A	COMMON STOCK USD1.0	32,000	872,640
	KEMET CORP	COMMON STOCK USD.01	37,400	563,244
	KEMPER CORP	COMMON STOCK USD.1	33,300	2,294,370
	KENNAMETAL INC	COMMON STOCK USD1.25	72,110	3,490,845
	KENNEDY WILSON HOLDINGS INC	COMMON STOCK USD.0001	104,300	1,809,605
	KERYX BIOPHARMACEUTICALS	COMMON STOCK USD.001	87,100	405,015
	KEYSIGHT TECHNOLOGIES IN	COMMON STOCK	157,100	6,535,360
	KEYW HOLDING CORP/THE	COMMON STOCK	24,500	143,815
	KFORCE INC	COMMON STOCK USD.01	21,390	540,098
	KILROY REALTY CORP	REIT USD.01	82,381	6,149,742
	KIMBALL ELECTRONICS INC	COMMON STOCK	28,800	525,600
	KIMBALL INTERNATIONAL B	COMMON STOCK USD.05	38,400	716,928
	KINDRED HEALTHCARE INC	COMMON STOCK USD.25	67,924	658,863
	KINSALE CAPITAL GROUP INC	COMMON STOCK USD.01	5,900	265,500
	KIRBY CORP	COMMON STOCK USD.1	48,251	3,223,167
	KIRKLAND S INC	COMMON STOCK	17,800	212,977
	KITE REALTY GROUP TRUST	REIT USD.01	77,100	1,511,160
	KLONDEX MINES LTD	COMMON STOCK	144,100	376,101

(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	
	KLX INC	COMMON STOCK USD.01	47,700	3,255,525
	KMG CHEMICALS INC	COMMON STOCK USD.01	8,000	528,640
	KNIGHT SWIFT TRANSPORTATION	COMMON STOCK USD.001	107,046	4,680,051
	KNOLL INC	COMMON STOCK USD.01	41,700	960,768
	KNOWLES CORP	COMMON STOCK USD.01	83,500	1,224,110
	KOPIN CORP	COMMON STOCK USD.01	52,029	166,493
	KOPPERS HOLDINGS INC	COMMON STOCK USD.01	20,900	1,063,810
	KORN/FERRY INTERNATIONAL	COMMON STOCK USD.01	44,300	1,833,134
	KOSMOS ENERGY LTD	COMMON STOCK USD.01	193,700	1,326,845
	KRATON CORP	COMMON STOCK USD.01	28,500	1,372,845
	KRATOS DEFENSE + SECURITY	COMMON STOCK USD.001	59,773	632,996
	KRONOS WORLDWIDE INC	COMMON STOCK USD.01	26,800	690,636
	KVH INDUSTRIES INC	COMMON STOCK USD.01	15,103	156,316
	LA JOLLA PHARMACEUTICAL CO	COMMON STOCK USD.01	10,000	321,800
	LA QUINTA HOLDINGS INC	COMMON STOCK USD.01	77,000	1,421,420
	LA Z BOY INC	COMMON STOCK USD1.0	44,300	1,382,160
	LADDER CAPITAL CORP REIT	REIT USD.001	69,607	948,743
	LADENBURG THALMANN FINANCIAL	COMMON STOCK USD.0001	95,200	300,832
	LAKELAND BANCORP INC	COMMON STOCK	34,545	664,991
	LAKELAND FINANCIAL CORP	COMMON STOCK	21,450	1,040,111
	LAMAR ADVERTISING CO A	REIT USD.001	70,454	5,230,505
	LAMB WESTON HOLDINGS INC	COMMON STOCK USD1.0	126,900	7,163,505
	LANCASTER COLONY CORP	COMMON STOCK	16,150	2,086,742
	LANDEC CORP	COMMON STOCK USD.001	26,549	334,517
	LANDS END INC	COMMON STOCK USD.01	15,701	306,955
	LANDSTAR SYSTEM INC	COMMON STOCK USD.01	35,000	3,643,500
	LANNETT CO INC	COMMON STOCK USD.001	23,200	538,240
	LANTHEUS HOLDINGS INC	COMMON STOCK USD.01	28,400	580,780
	LAREDO PETROLEUM INC	COMMON STOCK USD.01	137,100	1,454,631
	LAS VEGAS SANDS CORP	COMMON STOCK USD.001	311,250	21,628,763
	LASALLE HOTEL PROPERTIES	REIT USD.01	96,900	2,719,983
	LATTICE SEMICONDUCTOR CORP	COMMON STOCK USD.01	112,300	649,094
	LAUREATE EDUCATION INC A	COMMON STOCK USD.001	31,600	428,496
	LAYNE CHRISTENSEN COMPANY	COMMON STOCK USD.01	9,100	114,205
	LAZARD LTD CL A	COMMON STOCK USD.01	102,000	5,355,000
	LCI INDUSTRIES	COMMON STOCK USD.01	21,200	2,756,000
	LCNB CORPORATION	COMMON STOCK	2,600	53,170
	LEAR CORP	COMMON STOCK USD.01	58,600	10,352,276
	LEGACYTEXAS FINANCIAL GROUP	COMMON STOCK USD.01	38,760	1,636,060
*	LEGG MASON INC	COMMON STOCK USD.1	73,300	3,077,134
	LEIDOS HOLDINGS INC	COMMON STOCK USD.0001	121,700	7,858,169
	LEMAITRE VASCULAR INC	COMMON STOCK USD.01	9,100	289,744
	LENDINGCLUB CORP	COMMON STOCK USD.01	284,300	1,174,159
	LENDINGTREE INC	COMMON STOCK USD.01	5,400	1,838,430
	LENNOX INTERNATIONAL INC	COMMON STOCK USD.01	33,033	6,879,453
	LEXICON PHARMACEUTICALS INC	COMMON STOCK USD.001	35,242	348,191
	LEXINGTON REALTY TRUST	REIT USD.0001	195,693	1,888,437
	LGI HOMES INC	COMMON STOCK USD.01	11,800	885,354
	LHC GROUP INC	COMMON STOCK USD.01	15,249	934,001
	LIBBEY INC	COMMON STOCK USD.01	20,300	152,656
	LIBERTY BROADBAND A	COMMON STOCK USD.01	21,442	1,823,642
	LIBERTY BROADBAND C	COMMON STOCK USD.01	88,530	7,539,215
	LIBERTY EXPEDIA HOLD A	COMMON STOCK	49,202	2,181,125
	LIBERTY MEDIA COR SIRIUSXM A	TRACKING STK USD.01	81,368	3,227,055
	LIBERTY MEDIA COR SIRIUSXM C	TRACKING STK USD.01	152,136	6,033,714
	LIBERTY MEDIA COR BRAVES A	TRACKING STK	9,146	201,669
	LIBERTY MEDIA COR BRAVES C	TRACKING STK	28,214	626,915
	LIBERTY MEDIA COR LIBERTY A	TRACKING STK USD.01	22,867	748,208
	LIBERTY MEDIA COR LIBERTY C	TRACKING STK USD.01	162,034	5,535,081
	LIBERTY PROPERTY TRUST	REIT USD.001	125,100	5,380,551
	LIBERTY TAX INC	COMMON STOCK USD.01	200	2,200
	LIBERTY TRIPADVISOR HDG A	COMMON STOCK USD.01	66,242	624,331
	LIBERTY VENTURES SER A	TRACKING STK USD.01	70,103	3,802,387
	LIFE STORAGE INC	REIT USD.01	39,602	3,527,350
	LIFEPOINT HEALTH INC	COMMON STOCK USD.01	33,336	1,660,133
	LIFETIME BRANDS INC	COMMON STOCK USD.01	9,700	160,050
	LIFEWAY FOODS INC	COMMON STOCK	8,300	66,400
	LIGAND PHARMACEUTICALS	COMMON STOCK USD.001	18,033	2,469,259
	LIMELIGHT NETWORKS INC	COMMON STOCK USD.001	57,600	254,016
	LIMONEIRA CO	COMMON STOCK USD.01	9,400	210,560
	LINCOLN ELECTRIC HOLDINGS	COMMON STOCK	49,960	4,575,337
	LINDSAY CORP	COMMON STOCK USD1.0	10,233	902,551
	LIONS GATE ENTERTAINMENT A	COMMON STOCK NPV	41,600	1,406,496
	LIONS GATE ENTERTAINMENT B	COMMON STOCK	91,915	2,917,382
	LIQUIDITY SERVICES INC	COMMON STOCK USD.001	26,600	129,010
	LITHIA MOTORS INC CL A	COMMON STOCK	21,100	2,396,749
	LITTELFUSE INC	COMMON STOCK USD.01	19,700	3,897,054
	LIVANOVA PLC	COMMON STOCK GBP1.0	40,900	3,268,728

(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	
	LIVE NATION ENTERTAINMENT IN	COMMON STOCK USD.01	116,759	4,970,431
	LIVE OAK BANCSHARES INC	COMMON STOCK	17,300	412,605
	LIVEPERSON INC	COMMON STOCK USD.001	54,800	630,200
	LOGMEIN INC	COMMON STOCK USD.01	44,200	5,060,900
	LORAL SPACE + COMMUNICATIONS	COMMON STOCK USD.01	12,200	537,410
	LOUISIANA PACIFIC CORP	COMMON STOCK USD1.0	125,551	3,296,969
	LOXO ONCOLOGY INC	COMMON STOCK USD.0001	19,100	1,607,838
	LPL FINANCIAL HOLDINGS INC	COMMON STOCK	78,600	4,491,204
	LSB INDUSTRIES INC	COMMON STOCK USD.1	20,600	180,456
	LSC COMMUNICATIONS INC	COMMON STOCK USD.01	22,793	345,314
	LSI INDUSTRIES INC	COMMON STOCK	21,387	147,143
	LTC PROPERTIES INC	REIT USD.01	33,800	1,471,990
	LULULEMON ATHLETICA INC	COMMON STOCK USD.005	84,345	6,628,674
	LUMBER LIQUIDATORS HOLDINGS	COMMON STOCK USD.001	23,800	747,082
	LUMENTUM HOLDINGS INC	COMMON STOCK USD.001	51,420	2,514,438
	LUMINEX CORP	COMMON STOCK USD.001	38,905	766,429
	LYDALL INC	COMMON STOCK USD.1	14,800	751,100
	M/I HOMES INC	COMMON STOCK USD.01	24,300	835,920
	MACATAWA BANK CORP	COMMON STOCK	23,400	234,000
	MACK CALI REALTY CORP	REIT USD.01	79,940	1,723,506
	MACOM TECHNOLOGY SOLUTIONS H	COMMON STOCK USD.001	36,881	1,200,108
	MACQUARIE INFRASTRUCTURE COR	COMMON STOCK USD.001	66,500	4,269,300
	MACROGENICS INC	COMMON STOCK USD.01	25,700	488,300
	MADISON SQUARE GARDEN CO A	COMMON STOCK USD.01	15,622	3,293,899
	MAGELLAN HEALTH INC	COMMON STOCK USD.01	22,250	2,148,238
	MAGNUM HUNTER RESOURCES CORP	CALL EXP 15APR16	14,630	—
	MAIDEN HOLDINGS LTD	COMMON STOCK USD.01	55,800	368,280
	MAINSOURCE FINANCIAL GROUP I	COMMON STOCK	18,612	675,802
	MALIBU BOATS INC A	COMMON STOCK USD.01	16,100	478,653
	MALLINCKRODT PLC	COMMON STOCK USD.2	85,400	1,926,624
	MANHATTAN ASSOCIATES INC	COMMON STOCK USD.01	59,676	2,956,349
	MANITOWOC COMPANY INC	COMMON STOCK USD.01	30,850	1,213,639
	MANPOWERGROUP INC	COMMON STOCK USD.01	57,000	7,188,270
	MANTECH INTERNATIONAL CORP A	COMMON STOCK USD.01	24,639	1,236,631
	MARCUS + MILLICHAP INC	COMMON STOCK USD.0001	11,800	384,798
	MARCUS CORPORATION	COMMON STOCK USD1.0	16,500	451,275
	MARINE PRODUCTS CORP	COMMON STOCK USD.1	8,362	106,532
	MARINEMAX INC	COMMON STOCK USD.001	25,000	472,500
	MARKEL CORP	COMMON STOCK	11,790	13,430,343
	MARKETAXESS HOLDINGS INC	COMMON STOCK USD.003	31,200	6,294,600
	MARLIN BUSINESS SERVICES INC	COMMON STOCK USD.01	8,800	197,120
	MARRIOTT VACATIONS WORLD	COMMON STOCK USD.01	18,500	2,501,385
	MARTEN TRANSPORT LTD	COMMON STOCK USD.01	31,306	635,512
	MARVELL TECHNOLOGY GROUP LTD	COMMON STOCK USD.002	342,955	7,363,244
	MASIMO CORP	COMMON STOCK USD.001	37,900	3,213,920
	MASONITE INTERNATIONAL CORP	COMMON STOCK	26,000	1,927,900
	MASTEC INC	COMMON STOCK USD.1	60,157	2,944,685
	MATADOR RESOURCES CO	COMMON STOCK USD.01	76,185	2,371,639
	MATCH GROUP INC	COMMON STOCK USD.001	30,700	961,217
	MATERION CORP	COMMON STOCK	19,899	967,091
	MATRIX SERVICE CO	COMMON STOCK USD.01	30,900	550,020
	MATSON INC	COMMON STOCK	37,024	1,104,796
	MATTHEWS INTL CORP CLASS A	COMMON STOCK USD1.0	27,386	1,445,981
	MAXIM INTEGRATED PRODUCTS	COMMON STOCK USD.001	239,809	12,537,215
	MAXIMUS INC	COMMON STOCK	54,328	3,888,798
	MAXLINEAR INC	COMMON STOCK	45,642	1,205,862
	MAXWELL TECHNOLOGIES INC	COMMON STOCK USD.1	8,400	48,384
	MB FINANCIAL INC	COMMON STOCK USD.01	66,953	2,980,748
	MBIA INC	COMMON STOCK USD1.0	117,036	856,704
	MBT FINANCIAL CORP	COMMON STOCK	2,400	25,440
	MCBC HOLDINGS INC	COMMON STOCK USD.01	11,600	257,752
	MCDERMOTT INTL INC	COMMON STOCK USD1.0	233,313	1,535,200
	MCGRATH RENTCORP	COMMON STOCK	22,748	1,068,701
	MDC HOLDINGS INC	COMMON STOCK USD.01	38,232	1,218,836
	MDC PARTNERS INC A	COMMON STOCK	41,550	405,113
	MDU RESOURCES GROUP INC	COMMON STOCK USD1.0	165,545	4,449,850
	MEDEQUITIES REALTY TRUST INC	REIT USD.01	18,500	207,570
	MEDIA GEN INC CVR	COMMON STOCK	96,500	164,050
	MEDICAL PROPERTIES TRUST INC	REIT USD.001	307,581	4,238,466
	MEDICINES COMPANY	COMMON STOCK USD.001	59,600	1,629,464
	MEDICINOVA INC	COMMON STOCK USD.001	26,100	168,867
	MEDIDATA SOLUTIONS INC	COMMON STOCK USD.01	47,800	3,029,086
	MEDIFAST INC	COMMON STOCK USD.001	10,400	726,024
	MEDNAX INC	COMMON STOCK USD.01	77,698	4,152,181
	MEDPACE HOLDINGS INC	COMMON STOCK USD.01	7,200	261,072
	MEET GROUP INC/THE	COMMON STOCK USD.001	54,000	152,280
	MELINTA THERAPEUTICS INC	COMMON STOCK USD.001	7,280	115,024
	MERCANTILE BANK CORP	COMMON STOCK	12,400	438,588

(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	
	MERCURY GENERAL CORP	COMMON STOCK	26,100	1,394,784
	MERCURY SYSTEMS INC	COMMON STOCK USD.01	41,500	2,131,025
	MEREDITH CORP	COMMON STOCK USD1.0	34,900	2,305,145
	MERIDIAN BANCORP INC	COMMON STOCK	42,759	880,835
	MERIDIAN BIOSCIENCE INC	COMMON STOCK	43,140	603,960
	MERIT MEDICAL SYSTEMS INC	COMMON STOCK	42,420	1,832,544
	MERITAGE HOMES CORP	COMMON STOCK USD.01	35,800	1,832,960
	MERITOR INC	COMMON STOCK USD1.0	77,612	1,820,778
	MERRIMACK PHARMACEUTICALS IN	COMMON STOCK USD.01	10,190	104,448
	MESA LABORATORIES INC	COMMON STOCK	2,600	323,180
	META FINANCIAL GROUP INC	COMMON STOCK USD.01	6,000	555,900
	METHODE ELECTRONICS INC	COMMON STOCK USD.5	32,460	1,301,646
	MFA FINANCIAL INC	REIT USD.01	325,800	2,580,336
	MGE ENERGY INC	COMMON STOCK USD1.0	31,450	1,984,495
	MGIC INVESTMENT CORP	COMMON STOCK USD1.0	306,300	4,321,893
	MGP INGREDIENTS INC	COMMON STOCK	8,800	676,544
	MICHAELS COS INC/THE	COMMON STOCK USD.06775	106,600	2,578,654
	MICROSEMI CORP	COMMON STOCK USD.2	99,590	5,143,824
	MICROSTRATEGY INC CL A	COMMON STOCK USD.001	8,168	1,072,458
	MIDDLEBY CORP	COMMON STOCK USD.01	48,182	6,502,161
	MIDDLESEX WATER CO	COMMON STOCK	17,200	686,452
	MIDLAND STATES BANCORP INC	COMMON STOCK USD.01	12,400	402,752
	MIDWESTONE FINANCIAL GROUP I	COMMON STOCK USD.01	5,100	171,003
	MILACRON HOLDINGS CORP	COMMON STOCK USD.01	44,800	857,472
	MILLER INDUSTRIES INC/TENN	COMMON STOCK USD.01	10,900	281,220
	MIMEDX GROUP INC	COMMON STOCK USD.001	93,000	1,172,730
	MINDBODY INC CLASS A	COMMON STOCK USD.000004	30,600	931,770
	MINERALS TECHNOLOGIES INC	COMMON STOCK USD.1	30,500	2,099,925
	MINERVA NEUROSCIENCES INC	COMMON STOCK USD.0001	14,100	85,305
	MISTRAS GROUP INC	COMMON STOCK USD.01	20,600	483,482
	MITEK SYSTEMS INC	COMMON STOCK USD.001	24,900	222,855
	MKS INSTRUMENTS INC	COMMON STOCK	47,552	4,493,664
	MOBILE MINI INC	COMMON STOCK USD.01	42,831	1,477,670
	MOBILEIRON INC	COMMON STOCK USD.0001	60,500	235,950
	MODEL N INC	COMMON STOCK USD.00015	18,200	286,650
	MODINE MANUFACTURING CO	COMMON STOCK USD.625	46,000	929,200
	MOELIS + CO CLASS A	COMMON STOCK USD.01	21,000	1,018,500
	MOLINA HEALTHCARE INC	COMMON STOCK USD.001	38,050	2,917,674
	MOMENTA PHARMACEUTICALS INC	COMMON STOCK USD.0001	57,800	806,310
	MONARCH CASINO + RESORT INC	COMMON STOCK USD.01	12,125	543,443
	MONEYGRAM INTERNATIONAL INC	COMMON STOCK USD.01	33,350	439,553
	MONMOUTH REAL ESTATE INV COR	REIT USD.01	56,100	998,580
	MONOLITHIC POWER SYSTEMS INC	COMMON STOCK USD.001	34,400	3,865,184
	MONOTYPE IMAGING HOLDINGS IN	COMMON STOCK USD.001	39,900	961,590
	MONRO INC	COMMON STOCK USD.01	28,339	1,613,906
	MOOG INC CLASS A	COMMON STOCK USD1.0	28,899	2,509,878
	MORNINGSTAR INC	COMMON STOCK	16,517	1,601,653
	MOTORCAR PARTS OF AMERICA IN	COMMON STOCK USD.01	15,700	392,343
	MOVADO GROUP INC	COMMON STOCK USD.01	14,000	450,800
	MRC GLOBAL INC	COMMON STOCK USD.01	73,800	1,248,696
	MSA SAFETY INC	COMMON STOCK	27,115	2,101,955
	MSC INDUSTRIAL DIRECT CO A	COMMON STOCK USD.001	39,625	3,830,153
	MSCI INC	COMMON STOCK USD.01	76,824	9,721,309
	MSG NETWORKS INC A	COMMON STOCK USD.01	58,468	1,183,977
	MTGE INVESTMENT CORP	REIT USD.01	40,700	752,950
	MTS SYSTEMS CORP	COMMON STOCK USD.25	15,340	823,758
	MUELLER INDUSTRIES INC	COMMON STOCK USD.01	53,600	1,899,048
	MUELLER WATER PRODUCTS INC A	COMMON STOCK USD.01	138,700	1,737,911
	MULESOFT INC A	COMMON STOCK	17,300	402,398
	MULTI COLOR CORP	COMMON STOCK	11,920	892,212
	MURPHY OIL CORP	COMMON STOCK USD1.0	140,700	4,368,735
	MURPHY USA INC	COMMON STOCK	29,300	2,354,548
	MUTUALFIRST FINANCIAL INC	COMMON STOCK USD.01	800	30,840
	MYERS INDUSTRIES INC	COMMON STOCK	25,743	501,989
	MYOKARDIA INC	COMMON STOCK USD.0001	9,900	416,790
	MYR GROUP INC/DELAWARE	COMMON STOCK USD.01	15,000	535,950
	MYRIAD GENETICS INC	COMMON STOCK USD.01	60,000	2,060,700
	N B T BANCORP INC	COMMON STOCK USD.01	37,685	1,386,808
	NABORS INDUSTRIES LTD	COMMON STOCK USD.001	268,820	1,836,041
	NACCO INDUSTRIES CL A	COMMON STOCK USD1.0	5,520	207,828
	NANOMETRICS INC	COMMON STOCK	21,100	525,812
	NANOSTRING TECHNOLOGIES INC	COMMON STOCK USD.0001	10,000	74,700
	NATERA INC	COMMON STOCK USD.0001	23,000	206,770
	NATHAN S FAMOUS INC	COMMON STOCK USD.01	2,396	180,898
	NATIONAL BANK HOLD CL A	COMMON STOCK	25,900	839,937
	NATIONAL BANKSHARES INC/VA	COMMON STOCK USD1.25	8,300	377,235
	NATIONAL BEVERAGE CORP	COMMON STOCK USD.01	11,260	1,097,174
	NATIONAL CINEMEDIA INC	COMMON STOCK USD.01	64,100	439,726

(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		
	NATIONAL COMMERCE CORP	COMMON STOCK	7,000	281,750
	NATIONAL FUEL GAS CO	COMMON STOCK USD1.0	67,984	3,733,001
	NATIONAL GENERAL HLDGS	COMMON STOCK USD.01	44,000	864,160
	NATIONAL HEALTHCARE CORP	COMMON STOCK USD.01	10,700	652,058
	NATIONAL INSTRUMENTS CORP	COMMON STOCK USD.01	91,925	3,826,838
	NATIONAL PRESTO INDS INC	COMMON STOCK USD1.0	5,500	546,975
	NATIONAL RESEARCH CORP A	COMMON STOCK USD.001	7,921	295,453
	NATIONAL RETAIL PROPERTIES	REIT USD.01	129,956	5,605,002
	NATIONAL STORAGE AFFILIATES	REIT USD.01	37,600	1,024,976
	NATIONAL VISION HOLDINGS INC	COMMON STOCK USD.01	100	4,061
	NATIONAL WESTERN LIFE GROU A	COMMON STOCK USD.01	2,400	794,448
	NATIONSTAR MORTGAGE HOLDINGS	COMMON STOCK USD.01	34,200	632,700
	NATL HEALTH INVESTORS INC	REIT USD.01	34,416	2,594,278
	NATURAL GAS SERVICES GROUP	COMMON STOCK USD.01	14,300	374,660
	NATURAL GROCERS BY VITAMIN C	COMMON STOCK USD.001	9,900	88,407
	NATURAL HEALTH TRENDS CORP	COMMON STOCK USD.001	6,800	103,292
	NATURES SUNSHINE PRODS INC	COMMON STOCK	16,500	190,575
	NATUS MEDICAL INC	COMMON STOCK USD.001	29,700	1,134,540
	NAUTILUS INC	COMMON STOCK	33,900	452,565
	NAVIGANT CONSULTING INC	COMMON STOCK USD.001	38,500	747,285
	NAVIGATORS GROUP INC	COMMON STOCK USD.1	18,865	918,726
	NAVIOS MARITIME ACQUISITION	COMMON STOCK USD.0001	18,300	20,313
	NAVISTAR INTERNATIONAL CORP	COMMON STOCK USD.1	42,700	1,830,976
	NCI BUILDING SYSTEMS INC	COMMON STOCK USD.01	41,005	791,397
	NCR CORPORATION	COMMON STOCK USD.01	102,500	3,483,975
	NEENAH INC	COMMON STOCK USD.01	15,600	1,414,140
	NEKTAR THERAPEUTICS	COMMON STOCK USD.0001	125,600	7,500,832
	NELNET INC CL A	COMMON STOCK USD.01	18,000	986,040
	NEOGEN CORP	COMMON STOCK USD.16	32,014	2,631,871
	NEOGENOMICS INC	COMMON STOCK USD.001	46,400	411,104
	NEOPHOTONICS CORP	COMMON STOCK USD.0025	25,400	167,132
	NEOS THERAPEUTICS INC	COMMON STOCK USD.001	29,600	301,920
	NETGEAR INC	COMMON STOCK USD.001	27,800	1,633,250
	NETSCOUT SYSTEMS INC	COMMON STOCK USD.001	79,300	2,414,685
	NEUROCRINE BIOSCIENCES INC	COMMON STOCK USD.001	75,700	5,873,563
	NEVRO CORP	COMMON STOCK USD.001	25,300	1,746,712
	NEW HOME CO INC/THE	COMMON STOCK USD.01	2,800	35,084
	NEW JERSEY RESOURCES CORP	COMMON STOCK USD2.5	72,550	2,916,510
	NEW MEDIA INVESTMENT GROUP	COMMON STOCK USD.01	38,800	651,064
	NEW RELIC INC	COMMON STOCK USD.001	27,700	1,600,229
	NEW RESIDENTIAL INVESTMENT	REIT USD.01	264,900	4,736,412
	NEW SENIOR INVESTMENT GROUP	REIT	71,000	536,760
	NEW YORK COMMUNITY BANCORP	COMMON STOCK USD.01	429,048	5,586,205
	NEW YORK MORTGAGE TRUST INC	REIT USD.02	92,700	571,959
	NEW YORK TIMES CO A	COMMON STOCK USD.1	114,800	2,123,800
	NEWLINK GENETICS CORP	COMMON STOCK USD.01	17,300	140,303
	NEWMARKET CORP	COMMON STOCK	6,472	2,571,908
	NEWPARK RESOURCES INC	COMMON STOCK USD.01	90,000	774,000
	NEWSSTAR FINANCIAL INCCVR	COMMON STOCK	26,900	—
	NEXPOINT RESIDENTIAL	REIT USD.01	16,000	447,040
	NEXSTAR MEDIA GROUP INC CL A	COMMON STOCK USD.01	39,752	3,108,606
	NIC INC	COMMON STOCK	63,900	1,060,740
	NICOLET BANKSHARES INC	COMMON STOCK	7,900	432,446
	NL INDUSTRIES	COMMON STOCK USD.125	12,400	176,700
	NMI HOLDINGS INC CLASS A	COMMON STOCK USD.01	54,300	923,100
	NN INC	COMMON STOCK USD.01	28,200	778,320
	NOBLE CORP PLC	COMMON STOCK USD.01	209,400	946,488
	NOODLES + CO	COMMON STOCK USD.01	9,200	48,300
	NORDIC AMERICAN TANKERS LTD	COMMON STOCK USD.01	79,900	196,554
	NORDSON CORP	COMMON STOCK	50,848	7,444,147
	NORTHFIELD BANCORP INC	COMMON STOCK USD.01	37,253	636,281
	NORTHRIM BANCORP INC	COMMON STOCK USD1.0	1,700	57,545
	NORTHSTAR REALTY EUROPE CORP	REIT USD.01	52,439	704,256
	NORTHWEST BANCSHARES INC	COMMON STOCK USD.01	87,875	1,470,149
	NORTHWEST NATURAL GAS CO	COMMON STOCK USD3.167	24,933	1,487,253
	NORTHWESTERN CORP	COMMON STOCK USD.01	42,495	2,536,952
	NOVANTA INC	COMMON STOCK	26,300	1,315,000
	NOVAVAX INC	COMMON STOCK USD.01	244,700	303,428
	NOVOCURE LTD	COMMON STOCK	42,800	864,560
	NOW INC	COMMON STOCK USD.01	102,300	1,128,369
	NRG YIELD INC CLASS A	COMMON STOCK USD.01	36,800	693,680
	NRG YIELD INC CLASS C	COMMON STOCK	51,800	979,020
	NU SKIN ENTERPRISES INC A	COMMON STOCK USD.001	42,800	2,920,244
	NUANCE COMMUNICATIONS INC	COMMON STOCK USD.001	243,904	3,987,830
	NUTANIX INC A	COMMON STOCK USD.000025	67,585	2,384,399
	NUTRISYSTEM INC	COMMON STOCK USD.001	26,125	1,374,175
	NUVASIVE INC	COMMON STOCK USD.001	44,399	2,596,898
	NV5 GLOBAL INC	COMMON STOCK USD.01	8,100	438,615

(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	
	NVE CORP	COMMON STOCK USD.01	4,717	405,662
	NVR INC	COMMON STOCK USD.01	2,820	9,893,180
	NXP SEMICONDUCTORS NV	COMMON STOCK	295,300	34,576,677
	NXSTAGE MEDICAL INC	COMMON STOCK USD.001	56,900	1,378,687
	OASIS PETROLEUM INC	COMMON STOCK USD.01	212,000	1,782,920
	OCEANEERING INTL INC	COMMON STOCK USD.25	88,732	1,875,794
	OCEANFIRST FINANCIAL CORP	COMMON STOCK USD.01	22,692	595,665
	OCARO INC	COMMON STOCK USD.01	138,500	933,490
	OCULAR THERAPEUTIX INC	COMMON STOCK USD.0001	11,300	50,285
	OCWEN FINANCIAL CORP	COMMON STOCK USD.01	96,200	301,106
	OFFICE DEPOT INC	COMMON STOCK USD.01	475,863	1,684,555
	OFG BANCORP	COMMON STOCK USD1.0	48,718	457,949
	OGE ENERGY CORP	COMMON STOCK USD.01	169,800	5,588,118
	OIL DRI CORP OF AMERICA	COMMON STOCK USD.1	5,500	228,250
	OIL STATES INTERNATIONAL INC	COMMON STOCK USD.01	45,600	1,290,480
	OKTA INC	COMMON STOCK	11,600	297,076
	OLD DOMINION FREIGHT LINE	COMMON STOCK USD.1	52,020	6,843,231
	OLD LINE BANCSHARES INC	COMMON STOCK USD.01	4,470	131,597
	OLD NATIONAL BANCORP	COMMON STOCK	116,021	2,024,566
	OLD REPUBLIC INTL CORP	COMMON STOCK USD1.0	216,670	4,632,405
	OLD SECOND BANCORP INC	COMMON STOCK USD1.0	16,300	222,495
	OLIN CORP	COMMON STOCK USD1.0	142,432	5,067,731
	OLLIE S BARGAIN OUTLET HOLDI	COMMON STOCK USD.001	39,900	2,124,675
	OLYMPIC STEEL INC	COMMON STOCK	9,189	197,472
	OMEGA FLEX INC	COMMON STOCK USD.01	600	42,846
	OMEGA HEALTHCARE INVESTORS	REIT USD.1	166,072	4,573,623
	OMEROS CORP	COMMON STOCK USD.01	39,900	775,257
	OMNICELL INC	COMMON STOCK USD.001	35,300	1,712,050
	OMNOVA SOLUTIONS INC	COMMON STOCK USD.1	49,800	498,000
	ON DECK CAPITAL INC	COMMON STOCK USD.005	42,400	243,376
	ON SEMICONDUCTOR CORP	COMMON STOCK USD.01	361,721	7,574,438
	ONE GAS INC	COMMON STOCK	45,500	3,333,330
	ONE LIBERTY PROPERTIES INC	REIT USD1.0	14,985	388,411
	ONEMAIN HOLDINGS INC	COMMON STOCK USD.01	43,000	1,117,570
	OPKO HEALTH INC	COMMON STOCK USD.01	303,222	1,485,788
	OPPENHEIMER HOLDINGS CL A	COMMON STOCK USD.001	14,200	380,560
	OPUS BANK	COMMON STOCK	15,200	414,960
	ORASURE TECHNOLOGIES INC	COMMON STOCK USD.000001	48,210	909,241
	ORBCOMM INC	COMMON STOCK USD.001	49,900	507,982
	ORBITAL ATK INC	COMMON STOCK USD.01	48,749	6,410,494
	ORCHID ISLAND CAPITAL INC	REIT USD.01	39,400	365,632
	ORCHIDS PAPER PRODUCTS CO	COMMON STOCK USD.001	5,100	65,280
	ORGANOVO HOLDINGS INC	COMMON STOCK USD.0001	52,900	70,886
	ORION GROUP HOLDINGS INC	COMMON STOCK USD.01	24,300	190,269
	ORITANI FINANCIAL CORP	COMMON STOCK USD.01	38,000	623,200
	ORMAT TECHNOLOGIES INC	COMMON STOCK USD.001	36,000	2,302,560
	ORRSTOWN FINL SERVICES INC	COMMON STOCK	1,300	32,825
	ORTHOFIX INTERNATIONAL NV	COMMON STOCK USD.1	17,700	968,190
	OSHKOSH CORP	COMMON STOCK USD.01	65,539	5,956,840
	OSI SYSTEMS INC	COMMON STOCK	17,100	1,100,898
	OTONOMY INC	COMMON STOCK USD.001	21,200	117,660
	OTTER TAIL CORP	COMMON STOCK USD5.0	36,900	1,640,205
	OUTFRONT MEDIA INC	REIT USD.01	120,122	2,786,830
	OVERSEAS SHIPHOLDING GROUP A	COMMON STOCK	30,200	82,748
	OVERSTOCK.COM INC	COMMON STOCK USD.0001	13,200	843,480
	OWENS + MINOR INC	COMMON STOCK USD2.0	59,050	1,114,864
	OWENS CORNING	COMMON STOCK USD.001	94,400	8,679,136
	OWENS ILLINOIS INC	COMMON STOCK USD.01	137,800	3,055,026
	OWENS REALTY MORTGAGE INC	REIT USD.01	1,900	30,419
	OXFORD IMMUNOTEC GLOBAL PLC	COMMON STOCK GBP.006705	19,700	275,209
	OXFORD INDUSTRIES INC	COMMON STOCK USD1.0	15,594	1,172,513
	PACIFIC BIOSCIENCES OF CALIF	COMMON STOCK USD.0001	67,100	177,144
	PACIFIC ETHANOL INC	COMMON STOCK USD.001	18,500	84,175
	PACIFIC PREMIER BANCORP INC	COMMON STOCK USD.01	28,622	1,144,880
	PACIRA PHARMACEUTICALS INC	COMMON STOCK USD.001	32,800	1,497,320
	PACWEST BANCORP	COMMON STOCK	110,724	5,580,490
	PALO ALTO NETWORKS INC	COMMON STOCK USD.0001	75,900	11,000,946
	PANDORA MEDIA INC	COMMON STOCK USD.0001	204,300	984,726
	PANHANDLE OIL AND GAS INC A	COMMON STOCK USD.01666	13,682	281,165
	PAPA JOHN S INTL INC	COMMON STOCK USD.01	25,700	1,442,027
	PAR PACIFIC HOLDINGS INC	COMMON STOCK USD.01	27,190	524,223
	PARAMOUNT GROUP INC	REIT USD.01	179,900	2,851,415
	PARATEK PHARMACEUTICALS INC	COMMON STOCK USD.001	16,300	291,770
	PARK CITY GROUP INC	COMMON STOCK USD.01	3,000	28,650
	PARK ELECTROCHEMICAL CORP	COMMON STOCK USD.1	22,850	449,003
	PARK HOTELS + RESORTS INC	REIT USD.01	116,415	3,346,931
	PARK NATIONAL CORP	COMMON STOCK	11,217	1,166,568
	PARK OHIO HOLDINGS CORP	COMMON STOCK USD1.0	8,500	390,575

(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	
	PARKER DRILLING CO	COMMON STOCK USD.167	132,880	132,880
	PARSLEY ENERGY INC CLASS A	COMMON STOCK USD.01	200,000	5,888,000
	PARTY CITY HOLDCO INC	COMMON STOCK USD.01	22,500	313,875
	PATRICK INDUSTRIES INC	COMMON STOCK	20,250	1,406,363
	PATTERN ENERGY GROUP INC A	COMMON STOCK USD.01	63,400	1,362,466
	PATTERSON UTI ENERGY INC	COMMON STOCK USD.01	176,800	4,068,168
	PAYCOM SOFTWARE INC	COMMON STOCK USD.01	44,300	3,558,619
	PAYLOCITY HOLDING CORP	COMMON STOCK USD.001	18,400	867,744
	PBF ENERGY INC CLASS A	COMMON STOCK USD.001	97,800	3,467,010
	PC CONNECTION INC	COMMON STOCK USD.01	9,500	248,995
	PCSB FINANCIAL CORP	COMMON STOCK	11,100	211,455
	PDC ENERGY INC	COMMON STOCK USD.01	59,794	3,081,783
	PDF SOLUTIONS INC	COMMON STOCK USD.00015	25,000	392,500
	PDL BIOPHARMA INC	COMMON STOCK USD.01	146,110	400,341
	PDV WIRELESS INC	COMMON STOCK USD.0001	9,800	314,580
	PEABODY ENERGY CORP	COMMON STOCK	46,600	1,834,642
	PEAPACK GLADSTONE FINL CORP	COMMON STOCK	10,305	360,881
	PEBBLEBROOK HOTEL TRUST	REIT USD.01	56,130	2,086,352
	PEGASYSTEMS INC	COMMON STOCK USD.01	31,762	1,497,578
	PENN NATIONAL GAMING INC	COMMON STOCK USD.01	72,300	2,265,159
	PENN REAL ESTATE INVEST TST	REIT USD1.0	66,848	794,823
	PENN VIRGINIA CORP	COMMON STOCK	11,600	453,676
	PENNS WOODS BANCORP INC	COMMON STOCK USD8.33	5,200	242,216
	PENNYMAC FINANCIAL SERVICE A	COMMON STOCK USD.0001	15,000	335,250
	PENNYMAC MORTGAGE INVESTMENT	REIT USD.01	64,100	1,030,087
	PENSKE AUTOMOTIVE GROUP INC	COMMON STOCK USD.0001	33,000	1,579,050
	PENUMBRA INC	COMMON STOCK USD.001	24,700	2,324,270
	PEOPLE S UTAH BANCORP	COMMON STOCK USD.01	11,500	348,450
	PEOPLES BANCORP INC	COMMON STOCK	12,495	407,587
	PEOPLES FINANCIAL SERVICES	COMMON STOCK USD2.0	6,300	293,454
	PERFICIENT INC	COMMON STOCK USD.001	34,200	652,194
	PERFORMANCE FOOD GROUP CO	COMMON STOCK USD.01	71,900	2,379,890
	PERRY ELLIS INTERNATIONAL	COMMON STOCK USD.01	12,150	304,236
	PETMED EXPRESS INC	COMMON STOCK USD.001	17,700	805,350
	PGT INNOVATIONS INC	COMMON STOCK USD.01	39,300	662,205
	PHH CORP	COMMON STOCK USD.01	44,200	455,260
	PHI INC NON VOTING	COMMON STOCK USD.1	13,300	153,881
	PHIBRO ANIMAL HEALTH CORP A	COMMON STOCK USD.001	13,200	442,200
	PHOTRONICS INC	COMMON STOCK USD.01	59,242	505,038
	PHYSICIANS REALTY TRUST	REIT USD.01	155,300	2,793,847
	PICO HOLDINGS INC	COMMON STOCK USD.001	24,084	308,275
	PIEDMONT OFFICE REALTY TRU A	REIT USD.01	131,900	2,586,559
	PIER 1 IMPORTS INC	COMMON STOCK USD.001	72,050	298,287
	PILGRIM S PRIDE CORP	COMMON STOCK USD.01	45,830	1,423,480
	PINNACLE ENTERTAINMENT INC	COMMON STOCK USD.01	43,900	1,436,847
	PINNACLE FINANCIAL PARTNERS	COMMON STOCK USD1.0	60,597	4,017,581
	PINNACLE FOODS INC	COMMON STOCK USD.01	102,100	6,071,887
	PIONEER ENERGY SERVICES CORP	COMMON STOCK USD.1	61,505	187,590
	PIPER JAFFRAY COS	COMMON STOCK USD.01	11,841	1,021,286
	PITNEY BOWES INC	COMMON STOCK USD1.0	168,200	1,880,476
	PJT PARTNERS INC A	COMMON STOCK	14,800	674,880
	PLANET FITNESS INC CL A	COMMON STOCK USD.0001	70,700	2,448,341
	PLANTRONICS INC	COMMON STOCK USD.01	30,400	1,531,552
	PLATFORM SPECIALTY PRODUCTS	COMMON STOCK USD.01	174,100	1,727,072
	PLEXUS CORP	COMMON STOCK USD.01	29,000	1,760,880
	PLUG POWER INC	COMMON STOCK USD.01	144,900	341,964
	PLY GEM HOLDINGS INC	COMMON STOCK USD.01	13,200	244,200
	PNM RESOURCES INC	COMMON STOCK	67,332	2,723,579
	POLARIS INDUSTRIES INC	COMMON STOCK USD.01	50,068	6,207,931
	POLYONE CORPORATION	COMMON STOCK USD.01	68,672	2,987,232
	POOL CORP	COMMON STOCK USD.001	34,174	4,430,659
	POPULAR INC	COMMON STOCK USD.01	89,484	3,175,787
	PORTLAND GENERAL ELECTRIC CO	COMMON STOCK	78,000	3,555,240
	PORTOLA PHARMACEUTICALS INC	COMMON STOCK USD.001	43,000	2,093,240
	POST HOLDINGS INC	COMMON STOCK USD.01	57,501	4,555,804
	POTBELLY CORP	COMMON STOCK USD.01	19,300	237,390
	POTLATCHDELTIC CORP	REIT USD1.0	37,805	1,886,470
	POWELL INDUSTRIES INC	COMMON STOCK USD.01	9,600	275,040
	POWER INTEGRATIONS INC	COMMON STOCK USD.001	24,400	1,794,620
	PRA GROUP INC	COMMON STOCK USD.01	40,000	1,328,000
	PRA HEALTH SCIENCES INC	COMMON STOCK USD.01	41,400	3,770,298
	PREFERRED APARTMENT COMMUN A	REIT USD.01	23,700	479,925
	PREFERRED BANK/LOS ANGELES	COMMON STOCK	10,700	628,946
	PREFORMED LINE PRODUCTS CO	COMMON STOCK USD2.0	3,500	248,675
	PREMIER FINANCIAL BANCORP	COMMON STOCK	3,122	62,690
	PREMIER INC CLASS A	COMMON STOCK USD.01	39,700	1,158,843
	PRESTIGE BRANDS HOLDINGS INC	COMMON STOCK USD.01	45,233	2,008,798
	PRICESMART INC	COMMON STOCK USD.0001	18,500	1,592,850

(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	
	PRIMERICA INC	COMMON STOCK	38,600	3,919,830
	PRIMO WATER CORP	COMMON STOCK	18,700	235,059
	PRIMORIS SERVICES CORP	COMMON STOCK USD.0001	35,500	965,245
	PROASSURANCE CORP	COMMON STOCK USD.01	45,340	2,591,181
	PROGENICS PHARMACEUTICALS	COMMON STOCK USD.0013	60,205	358,220
	PROGRESS SOFTWARE CORP	COMMON STOCK USD.01	41,000	1,745,370
	PROOFPOINT INC	COMMON STOCK USD.0001	36,700	3,259,327
	PROPETRO HOLDING CORP	COMMON STOCK	30,800	620,928
	PROS HOLDINGS INC	COMMON STOCK USD.001	22,900	605,705
	PROSPERITY BANCSHARES INC	COMMON STOCK USD1.0	59,900	4,197,193
	PROTAGONIST THERAPEUTICS INC	COMMON STOCK USD.00001	3,300	68,640
	PROTHENA CORP PLC	COMMON STOCK USD.01	34,200	1,282,158
	PROTO LABS INC	COMMON STOCK USD.001	21,400	2,204,200
	PROVIDENCE SERVICE CORP	COMMON STOCK USD.001	10,355	614,466
	PROVIDENT FINANCIAL HLDGS	COMMON STOCK USD.01	900	16,560
	PROVIDENT FINANCIAL SERVICES	COMMON STOCK USD.01	54,301	1,464,498
	PS BUSINESS PARKS INC/CA	REIT USD.01	17,240	2,156,552
	PTC INC	COMMON STOCK USD.01	99,100	6,022,307
	PTC THERAPEUTICS INC	COMMON STOCK USD.001	27,700	462,036
	PUMA BIOTECHNOLOGY INC	COMMON STOCK USD.0001	24,900	2,461,365
	PURE STORAGE INC CLASS A	COMMON STOCK USD.0001	88,800	1,408,368
	PZENA INVESTMENT MANAGM CL A	COMMON STOCK USD.01	14,100	150,447
	Q2 HOLDINGS INC	COMMON STOCK USD.0001	26,500	976,525
	QAD INC A	COMMON STOCK	5,948	231,080
	QCR HOLDINGS INC	COMMON STOCK USD1.0	10,600	454,210
	QEP RESOURCES INC	COMMON STOCK USD.01	219,300	2,098,701
	QIAGEN N.V.	COMMON STOCK EUR.01	197,503	6,108,768
	QTS REALTY TRUST INC CL A	REIT USD.01	40,700	2,204,312
	QUAD GRAPHICS INC	COMMON STOCK USD.025	28,000	632,800
	QUAKER CHEMICAL CORP	COMMON STOCK USD1.0	11,500	1,734,085
	QUALITY CARE PROPERTIES	REIT USD.01	88,200	1,218,042
	QUALITY SYSTEMS INC	COMMON STOCK USD.01	47,500	645,050
	QUALYS INC	COMMON STOCK USD.001	27,200	1,614,320
	QUANEX BUILDING PRODUCTS	COMMON STOCK USD.01	29,255	684,567
	QUANTENNA COMMUNICATIONS INC	COMMON STOCK USD.0001	17,000	207,400
	QUIDEL CORP	COMMON STOCK USD.001	27,738	1,202,442
	QUINSTREET INC	COMMON STOCK USD.001	40,700	341,066
	QUOTIENT TECHNOLOGY INC	COMMON STOCK USD.00001	49,900	586,325
	QURATE RETAIL GROUP INC	COMMON STOCK USD.01	351,672	8,587,830
	R1 RCM INC	COMMON STOCK USD.01	54,800	241,668
	RA PHARMACEUTICALS INC	COMMON STOCK USD.0001	7,300	62,050
	RADIAN GROUP INC	COMMON STOCK USD.001	186,780	3,849,536
	RADIANT LOGISTICS INC	COMMON STOCK USD.001	18,600	85,560
	RADISYS CORP	COMMON STOCK	9,200	9,246
	RADIUS HEALTH INC	COMMON STOCK USD.0001	28,500	905,445
	RADNET INC	COMMON STOCK USD.0001	18,000	181,800
	RAIT FINANCIAL TRUST	REIT USD.01	77,900	29,213
	RAMBUS INC	COMMON STOCK USD.001	89,864	1,277,866
	RAMCO GERSHENSON PROPERTIES	REIT USD.01	69,927	1,030,025
	RAPID7 INC	COMMON STOCK USD.01	17,600	328,416
	RAVEN INDUSTRIES INC	COMMON STOCK USD1.0	34,482	1,184,457
	RAYONIER ADVANCED MATERIALS	COMMON STOCK USD.01	37,627	769,472
	RAYONIER INC	REIT	112,982	3,573,621
	RBC BEARINGS INC	COMMON STOCK USD.01	21,440	2,710,016
	RE/MAX HOLDINGS INC CL A	COMMON STOCK USD.0001	16,800	814,800
	READING INTERNATIONAL INC A	COMMON STOCK USD.01	7,900	131,930
	REALNETWORKS INC	COMMON STOCK USD.001	24,775	84,731
	REALOGY HOLDINGS CORP	COMMON STOCK USD.01	115,500	3,060,750
	REALPAGE INC	COMMON STOCK USD.001	46,100	2,042,230
	REATA PHARMACEUTICALS INC A	COMMON STOCK USD.001	5,100	144,432
	RED ROBIN GOURMET BURGERS	COMMON STOCK USD.001	14,400	812,160
	RED ROCK RESORTS INC CLASS A	COMMON STOCK USD.01	56,900	1,919,806
	REDWOOD TRUST INC	REIT USD.01	68,900	1,021,098
	REGAL BELOIT CORP	COMMON STOCK USD.01	40,104	3,071,966
	REGAL ENTERTAINMENT GROUP A	COMMON STOCK USD.001	97,665	2,247,272
	REGENXBIO INC	COMMON STOCK USD.0001	17,800	591,850
	REGIONAL MANAGEMENT CORP	COMMON STOCK USD.1	9,400	247,314
	REGIS CORP	COMMON STOCK USD.05	41,240	633,446
	REINSURANCE GROUP OF AMERICA	COMMON STOCK USD.01	54,675	8,525,473
	REIS INC	COMMON STOCK USD.01	4,100	84,665
	RELiance STEEL + ALUMINUM	COMMON STOCK	61,386	5,266,305
	RENAISSANCERE HOLDINGS LTD	COMMON STOCK USD1.0	34,075	4,279,479
	RENASANT CORP	COMMON STOCK USD5.0	37,875	1,548,709
	RENEWABLE ENERGY GROUP INC	COMMON STOCK USD.0001	38,200	450,760
	RENT A CENTER INC	COMMON STOCK USD.01	51,150	567,765
	REPLIGEN CORP	COMMON STOCK USD.01	29,300	1,063,004
	REPUBLIC BANCORP INC CLASS A	COMMON STOCK	9,490	360,810
	REPUBLIC FIRST BANCORP INC	COMMON STOCK USD.01	41,250	348,563

(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	
	RESOLUTE ENERGY CORP	COMMON STOCK USD.0001	15,000	472,050
	RESOURCE CAPITAL CORP	REIT USD.001	30,917	289,692
	RESOURCES CONNECTION INC	COMMON STOCK USD.01	26,500	409,425
	RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	100,400	2,002,980
	RETAIL PROPERTIES OF AME A	REIT USD.001	214,400	2,881,536
	RETROPHIN INC	COMMON STOCK USD.0001	31,900	672,133
	REV GROUP INC	COMMON STOCK USD.001	11,300	367,589
	REVANCE THERAPEUTICS INC	COMMON STOCK USD.001	13,100	468,325
	REVLON INC CLASS A	COMMON STOCK USD.01	11,400	248,520
	REX AMERICAN RESOURCES CORP	COMMON STOCK USD.01	6,900	571,251
	REXFORD INDUSTRIAL REALTY IN	REIT USD.01	58,400	1,702,944
	REXNORD CORP	COMMON STOCK USD.01	87,600	2,279,352
	RH	COMMON STOCK USD.0001	16,700	1,439,707
	RIBBON COMMUNICATIONS INC	COMMON STOCK USD.001	42,563	329,012
	RIGEL PHARMACEUTICALS INC	COMMON STOCK USD.001	86,763	336,640
	RIGNET INC	COMMON STOCK USD.001	11,700	174,915
	RING ENERGY INC	COMMON STOCK USD.001	31,600	439,240
	RINGCENTRAL INC CLASS A	COMMON STOCK USD.0001	56,900	2,753,960
	RITE AID CORP	COMMON STOCK USD1.0	934,800	1,841,556
	RLI CORP	COMMON STOCK USD1.0	35,800	2,171,628
	RLJ LODGING TRUST	REIT	145,718	3,201,424
	RMR GROUP INC/THE A	COMMON STOCK	6,092	361,256
	ROADRUNNER TRANSPORTATION SY	COMMON STOCK USD.01	21,600	166,536
	ROCKWELL MEDICAL INC	COMMON STOCK	55,100	320,682
	ROGERS CORP	COMMON STOCK USD1.0	15,500	2,509,760
	ROLLINS INC	COMMON STOCK USD1.0	86,105	4,006,466
	ROSETTA STONE INC	COMMON STOCK USD.00005	6,300	78,561
	ROWAN COMPANIES PLC A	COMMON STOCK USD.125	114,100	1,786,806
	ROYAL GOLD INC	COMMON STOCK USD.01	57,500	4,721,900
	RPC INC	COMMON STOCK USD.1	52,193	1,332,487
	RPM INTERNATIONAL INC	COMMON STOCK USD.01	111,647	5,852,536
	RPX CORP	COMMON STOCK USD.0001	45,300	608,832
	RR DONNELLEY + SONS CO	COMMON STOCK USD1.25	62,681	582,933
	RSP PERMIAN INC	COMMON STOCK USD.01	111,500	4,535,820
	RTI SURGICAL INC	COMMON STOCK USD.001	55,300	226,730
	RUBICON PROJECT INC/THE	COMMON STOCK USD.00001	25,200	47,124
	RUDOLPH TECHNOLOGIES INC	COMMON STOCK USD.001	34,006	812,743
	RUSH ENTERPRISES INC CL B	COMMON STOCK USD.01	4,900	236,229
	RUSH ENTERPRISES INC CL A	COMMON STOCK USD.01	26,922	1,367,907
	RUTH S HOSPITALITY GROUP INC	COMMON STOCK USD.01	31,764	687,691
	RYDER SYSTEM INC	COMMON STOCK USD.5	44,700	3,762,399
	RYERSON HOLDING CORP	COMMON STOCK USD.01	11,200	116,480
	RYMAN HOSPITALITY PROPERTIES	REIT USD.01	40,078	2,766,184
	S + T BANCORP INC	COMMON STOCK USD2.5	29,200	1,162,452
	S+P MID 400 EMINI MAR18	XCME 20180316	9,800	—
	S+P MID 400 EMINI MAR18	XCME 20180316	9,800	87,640
	SABRA HEALTH CARE REIT INC	REIT USD.01	137,718	2,584,967
	SABRE CORP	COMMON STOCK USD.01	179,900	3,687,950
	SAFEGUARD SCIENTIFICS INC	COMMON STOCK USD.1	25,306	283,427
	SAFETY INSURANCE GROUP INC	COMMON STOCK USD.01	13,900	1,117,560
	SAGA COMMUNICATIONS INC CL A	COMMON STOCK USD.01	2,300	93,035
	SAGE THERAPEUTICS INC	COMMON STOCK USD.0001	31,200	5,138,952
	SAIA INC	COMMON STOCK USD.001	24,375	1,724,531
	SALLY BEAUTY HOLDINGS INC	COMMON STOCK USD.01	114,217	2,142,711
	SANCHEZ ENERGY CORP	COMMON STOCK USD.01	60,700	322,317
	SANDERSON FARMS INC	COMMON STOCK USD1.0	16,650	2,310,687
	SANDRIDGE ENERGY INC	COMMON STOCK USD.001	28,500	600,495
	SANDY SPRING BANCORP INC	COMMON STOCK USD1.0	20,950	817,469
	SANGAMO THERAPEUTICS INC	COMMON STOCK USD.01	62,900	1,031,560
	SANMINA CORP	COMMON STOCK USD.01	66,700	2,201,100
	SANTANDER CONSUMER USA HOLDI	COMMON STOCK USD.01	137,000	2,550,940
	SAREPTA THERAPEUTICS INC	COMMON STOCK USD.0001	51,000	2,837,640
	SAUL CENTERS INC	REIT USD.01	8,835	545,561
	SCANSOURCE INC	COMMON STOCK	21,500	769,700
	SCHNEIDER NATIONAL INC CL B	COMMON STOCK	20,000	571,200
	SCHNITZER STEEL INDS INC A	COMMON STOCK USD1.0	27,534	922,389
	SCHOLASTIC CORP	COMMON STOCK USD.01	26,000	1,042,860
	SCHULMAN (A.) INC	COMMON STOCK USD1.0	28,836	1,074,141
	SCHWEITZER MAUDUIT INTL INC	COMMON STOCK USD.1	26,810	1,216,102
	SCIENCE APPLICATIONS INTE	COMMON STOCK USD.0001	36,942	2,828,649
	SCIENTIFIC GAMES CORP	COMMON STOCK USD.001	45,887	2,354,003
	SCORE BRD INC	COM NEW	137	—
	SCORPIO BULKERS INC	COMMON STOCK USD.01	49,783	368,394
	SCORPIO TANKERS INC	COMMON STOCK USD.01	168,500	513,925
	SCOTTS MIRACLE GRO CO	COMMON STOCK USD.01	39,420	4,217,546
	SEABOARD CORP	COMMON STOCK USD1.0	227	1,001,070
	SEACOAST BANKING CORP/FL	COMMON STOCK USD.1	26,140	658,989
	SEACOR HOLDINGS INC	COMMON STOCK USD.01	15,962	737,764

(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	
	SEACOR MARINE HOLDINGS INC	COMMON STOCK USD.01	16,048	187,762
	SEARS HOLDINGS CORP	COMMON STOCK USD.01	9,500	34,010
	SEATTLE GENETICS INC	COMMON STOCK USD.001	81,524	4,361,534
	SEAWORLD ENTERTAINMENT INC	COMMON STOCK USD.01	60,200	816,914
	SECUREWORKS CORP A	COMMON STOCK USD.01	5,000	44,350
	SEI INVESTMENTS COMPANY	COMMON STOCK USD.01	117,844	8,468,270
	SELECT INCOME REIT	REIT USD.01	56,400	1,417,332
	SELECT MEDICAL HOLDINGS CORP	COMMON STOCK USD.001	92,600	1,634,390
	SELECTA BIOSCIENCES INC	COMMON STOCK USD.0001	4,500	44,145
	SELECTIVE INSURANCE GROUP	COMMON STOCK USD2.0	49,258	2,891,445
	SEMGROUP CORP CLASS A	COMMON STOCK	58,449	1,765,160
	SEMTECH CORP	COMMON STOCK USD.01	60,800	2,079,360
	SENECA FOODS CORP CL A	COMMON STOCK USD.25	10,100	310,575
	SENIOR HOUSING PROP TRUST	REIT USD.01	211,690	4,053,864
	SENSATA TECHNOLOGIES HOLDING	COMMON STOCK EUR.01	144,000	7,359,840
	SENSIENT TECHNOLOGIES CORP	COMMON STOCK USD.1	40,300	2,947,945
	SEQUENTIAL BRANDS GROUP INC	COMMON STOCK USD.01	23,442	41,727
	SERES THERAPEUTICS INC	COMMON STOCK USD.001	15,000	152,100
	SERITAGE GROWTH PROP A REIT	REIT USD.01	22,100	894,166
	SERVICE CORP INTERNATIONAL	COMMON STOCK USD1.0	154,569	5,768,515
	SERVICEMASTER GLOBAL HOLDING	COMMON STOCK USD.01	114,200	5,855,034
	SERVICENOW INC	COMMON STOCK USD.001	144,000	18,776,160
	SERVICSOURCE INTERNATIONAL	COMMON STOCK USD.0001	44,300	136,887
	SERVISFIRST BANCSHARES INC	COMMON STOCK USD.001	40,600	1,684,900
	SHAKE SHACK INC CLASS A	COMMON STOCK USD.01	13,900	600,480
	SHENANDOAH TELECOMMUNICATION	COMMON STOCK	42,800	1,446,640
	SHIP FINANCE INTL LTD	COMMON STOCK USD.01	53,029	821,950
	SHOE CARNIVAL INC	COMMON STOCK USD.01	16,200	433,350
	SHORE BANCSHARES INC	COMMON STOCK USD.01	11,200	187,040
	SHUTTERFLY INC	COMMON STOCK USD.0001	30,993	1,541,902
	SHUTTERSTOCK INC	COMMON STOCK USD.01	18,200	783,146
	SI FINANCIAL GROUP INC	COMMON STOCK USD.01	1,000	14,700
	SIERRA BANCORP	COMMON STOCK	12,800	339,968
	SIGMA DESIGNS INC	COMMON STOCK	35,200	244,640
	SIGNATURE BANK	COMMON STOCK USD.01	47,100	6,464,946
	SILGAN HOLDINGS INC	COMMON STOCK USD.01	70,318	2,066,646
	SILICON LABORATORIES INC	COMMON STOCK USD.0001	35,900	3,169,970
	SILVER SPRING NETWORKS INC	COMMON STOCK USD.001	29,700	482,328
	SIMMONS FIRST NATL CORP CL A	COMMON STOCK USD.01	31,652	1,807,329
	SIMPSON MANUFACTURING CO INC	COMMON STOCK USD.01	35,500	2,038,055
	SINCLAIR BROADCAST GROUP A	COMMON STOCK USD.01	65,496	2,479,024
	SIRIUS XM HOLDINGS INC	COMMON STOCK USD.001	1,255,996	6,732,139
	SITEONE LANDSCAPE SUPPLY INC	COMMON STOCK USD.01	28,400	2,178,280
	SIX FLAGS ENTERTAINMENT CORP	COMMON STOCK	57,300	3,814,461
	SIJW GROUP	COMMON STOCK USD.001	15,067	961,727
	SKECHERS USA INC CL A	COMMON STOCK USD.001	113,500	4,294,840
	SKYWEST INC	COMMON STOCK	43,666	2,318,665
	SLEEP NUMBER CORP	COMMON STOCK USD.01	34,300	1,289,337
	SLM CORP	COMMON STOCK USD.2	387,000	4,373,100
	SM ENERGY CO	COMMON STOCK USD.01	88,800	1,960,704
	SMART + FINAL STORES INC	COMMON STOCK USD.001	17,900	153,045
	SMART GLOBAL HOLDINGS INC	COMMON STOCK USD.01	15,800	532,460
	SNYDERS LANCE INC	COMMON STOCK USD.833	72,162	3,613,873
	SONIC AUTOMOTIVE INC CLASS A	COMMON STOCK USD.01	25,400	468,630
	SONIC CORP	COMMON STOCK USD.01	34,733	954,463
	SONOCO PRODUCTS CO	COMMON STOCK	83,320	4,427,625
	SOTHEBY S	COMMON STOCK USD.01	32,000	1,651,200
	SOUTH JERSEY INDUSTRIES	COMMON STOCK USD1.25	70,700	2,207,961
	SOUTH STATE CORP	COMMON STOCK USD2.5	30,421	2,651,190
	SOUTHERN COPPER CORP	COMMON STOCK USD.01	68,522	3,251,369
	SOUTHERN FIRST BANCSHARES	COMMON STOCK USD.01	2,600	107,250
	SOUTHERN MISSOURI BANCORP	COMMON STOCK USD.01	2,100	78,939
	SOUTHERN NATL BANCORP OF VA	COMMON STOCK USD.01	3,100	49,693
	SOUTHSIDE BANCSHARES INC	COMMON STOCK USD1.25	26,068	877,970
	SOUTHWEST GAS HOLDINGS INC	COMMON STOCK USD1.0	40,100	3,227,248
	SOUTHWESTERN ENERGY CO	COMMON STOCK USD.01	441,600	2,464,128
	SP PLUS CORP	COMMON STOCK USD.001	13,700	508,270
	SPARK THERAPEUTICS INC	COMMON STOCK USD.001	22,400	1,151,808
	SPARTAN MOTORS INC	COMMON STOCK USD.01	18,500	291,375
	SPARTANNASH CO	COMMON STOCK	33,558	895,327
	SPARTON CORP	COMMON STOCK USD1.25	9,600	221,376
	SPECTRUM BRANDS HOLDINGS INC	COMMON STOCK USD.01	21,500	2,416,600
	SPECTRUM PHARMACEUTICALS INC	COMMON STOCK USD.001	67,339	1,276,074
	SPEEDWAY MOTORSPORTS INC	COMMON STOCK USD.01	14,400	271,728
	SPIRE INC	COMMON STOCK USD1.0	38,800	2,915,820
	SPIRIT AEROSYSTEMS HOLD CL A	COMMON STOCK USD.01	102,730	8,963,193
	SPIRIT AIRLINES INC	COMMON STOCK USD.0001	58,800	2,637,180
	SPIRIT REALTY CAPITAL INC	REIT USD.01	411,278	3,528,765

(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	
	SPLUNK INC	COMMON STOCK USD.001	117,700	9,750,268
	SPOK HOLDINGS INC	COMMON STOCK USD.0001	25,260	395,319
	SPORTSMAN S WAREHOUSE HOLDIN	COMMON STOCK USD.01	23,000	152,030
	SPRINT CORP	COMMON STOCK USD.01	535,128	3,151,904
	SPROUTS FARMERS MARKET INC	COMMON STOCK USD.001	122,200	2,975,570
	SPS COMMERCE INC	COMMON STOCK USD.001	14,600	709,414
	SPX CORP	COMMON STOCK USD.01	38,986	1,223,771
	SPX FLOW INC	COMMON STOCK USD.01	34,686	1,649,319
	SQUARE INC A	COMMON STOCK USD.000001	208,400	7,225,228
	SRC ENERGY INC	COMMON STOCK USD.001	163,060	1,390,902
	SS+C TECHNOLOGIES HOLDINGS	COMMON STOCK USD.01	146,500	5,930,320
	SSGA	G STIFF ERISA QUALIFIED	26,493,175	26,493,175
	ST JOE CO/THE	COMMON STOCK	41,500	749,075
	STAAR SURGICAL CO	COMMON STOCK USD.01	35,900	556,450
	STAG INDUSTRIAL INC	REIT USD.01	73,700	2,014,221
	STAMPS.COM INC	COMMON STOCK USD.001	13,150	2,472,200
	STANDARD MOTOR PRODS	COMMON STOCK USD2.0	19,200	862,272
	STANDEX INTERNATIONAL CORP	COMMON STOCK USD1.5	12,400	1,262,940
	STARWOOD PROPERTY TRUST INC	REIT USD.01	220,900	4,716,215
	STATE AUTO FINANCIAL CORP	COMMON STOCK	14,700	428,064
	STATE BANK FINANCIAL CORP	COMMON STOCK USD.01	30,700	916,088
	STEEL DYNAMICS INC	COMMON STOCK USD.005	198,100	8,544,053
	STEELCASE INC CL A	COMMON STOCK	74,290	1,129,208
	STEMLINE THERAPEUTICS INC	COMMON STOCK USD.0001	8,600	134,160
	STEPAN CO	COMMON STOCK USD1.0	18,832	1,487,163
	STERIS PLC	COMMON STOCK	71,200	6,227,864
	STERLING BANCORP/DE	COMMON STOCK USD.01	180,058	4,429,427
	STERLING CONSTRUCTION CO	COMMON STOCK USD.01	31,000	504,680
	STEVEN MADDEN LTD	COMMON STOCK USD.0001	54,512	2,545,710
	STEWART INFORMATION SERVICES	COMMON STOCK USD1.0	21,500	909,450
	STIFEL FINANCIAL CORP	COMMON STOCK USD.15	58,666	3,494,147
	STOCK YARDS BANCORP INC	COMMON STOCK	20,865	786,611
	STONE ENERGY CORP	COMMON STOCK USD.01	22,500	723,600
	STONERIDGE INC	COMMON STOCK	23,800	544,068
	STORE CAPITAL CORP	REIT USD.01	153,400	3,994,536
	STRAIGHT PATH COMM B	COMMON STOCK USD.01	8,000	1,454,320
	STRATASYS LTD	COMMON STOCK ILS.01	44,100	880,236
	STRATUS PROPERTIES INC	COMMON STOCK USD.01	1,500	44,550
	STRAYER EDUCATION INC	COMMON STOCK USD.01	9,300	833,094
	STURM RUGER + CO INC	COMMON STOCK USD1.0	16,200	904,770
	SUCAMPO PHARMACEUTICALS CL A	COMMON STOCK USD.01	21,500	385,925
	SUMMIT FINANCIAL GROUP INC	COMMON STOCK USD2.5	5,484	144,339
	SUMMIT HOTEL PROPERTIES INC	REIT	77,400	1,178,802
	SUMMIT MATERIALS INC CL A	COMMON STOCK USD.01	96,712	3,040,634
	SUN BANCORP INC NJ	COMMON STOCK USD5.0	6,180	150,174
	SUN COMMUNITIES INC	REIT USD.01	65,800	6,104,924
	SUN HYDRAULICS CORP	COMMON STOCK USD.001	20,700	1,339,083
	SUNCOKE ENERGY INC	COMMON STOCK USD.01	70,660	847,213
	SUNPOWER CORP	COMMON STOCK USD.001	42,985	362,364
	SUNRUN INC	COMMON STOCK USD.0001	55,900	329,810
	SUNSTONE HOTEL INVESTORS INC	REIT USD.01	201,606	3,332,547
	SUPER MICRO COMPUTER INC	COMMON STOCK USD.001	32,700	684,248
	SUPERIOR ENERGY SERVICES INC	COMMON STOCK USD.001	139,770	1,345,985
	SUPERIOR INDUSTRIES INTL	COMMON STOCK	25,600	380,160
	SUPERIOR UNIFORM GROUP INC	COMMON STOCK	1,389	37,100
	SUPERNUS PHARMACEUTICALS INC	COMMON STOCK USD.001	41,300	1,645,805
	SUPERVALU INC	COMMON STOCK USD.01	34,385	742,716
	SURGERY PARTNERS INC	COMMON STOCK USD.01	13,600	164,560
	SURMODICS INC	COMMON STOCK USD.05	16,025	448,700
	SVB FINANCIAL GROUP	COMMON STOCK USD.001	44,700	10,449,519
	SYKES ENTERPRISES INC	COMMON STOCK USD.01	37,043	1,165,002
	SYNAPTICS INC	COMMON STOCK USD.001	31,900	1,274,086
	SYNCHRONOSS TECHNOLOGIES INC	COMMON STOCK USD.0001	39,200	350,448
	SYNEOS HEALTH INC	COMMON STOCK USD.01	46,000	2,005,600
	SYNERGY PHARMACEUTICALS INC	COMMON STOCK USD.0001	159,700	356,131
	SYNNEX CORP	COMMON STOCK USD.001	25,300	3,439,535
	SYNOVUS FINANCIAL CORP	COMMON STOCK USD1.0	102,903	4,933,170
	SYNTEL INC	COMMON STOCK	30,700	705,793
	SYSTEMAX INC	COMMON STOCK USD.01	10,600	352,662
	T MOBILE US INC	COMMON STOCK USD.0001	253,300	16,087,083
	TABLEAU SOFTWARE INC CL A	COMMON STOCK USD.0001	48,900	3,383,880
	TAHOE RESOURCES INC	COMMON STOCK	271,000	1,298,090
	TAILORED BRANDS INC	COMMON STOCK USD.01	49,360	1,077,529
	TAKE TWO INTERACTIVE SOFTWARE	COMMON STOCK USD.01	90,450	9,929,601
	TANGER FACTORY OUTLET CENTER	REIT USD.01	84,292	2,234,581
	TARGA RESOURCES CORP	COMMON STOCK USD.001	182,200	8,822,124
	TAUBMAN CENTERS INC	REIT USD.01	54,100	3,539,763
	TAYLOR MORRISON HOME CORP A	COMMON STOCK USD.00001	51,100	1,250,417

(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		
	TCF FINANCIAL CORP	COMMON STOCK USD.01	146,075	2,994,538
	TD AMERITRADE HOLDING CORP	COMMON STOCK USD.01	216,276	11,058,192
	TEAM INC	COMMON STOCK USD.3	27,046	402,985
	TECH DATA CORP	COMMON STOCK USD.0015	30,375	2,975,839
	TECHTARGET	COMMON STOCK USD.001	11,600	161,472
	TEEKAY CORP	COMMON STOCK USD.001	44,200	411,944
	TEEKAY TANKERS LTD CLASS A	COMMON STOCK USD.01	72,800	101,920
	TEGNA INC	COMMON STOCK USD1.0	195,600	2,754,048
	TEJON RANCH CO	COMMON STOCK USD.5	18,460	383,230
	TELADOC INC	COMMON STOCK USD.001	45,100	1,571,735
	TELEDYNE TECHNOLOGIES INC	COMMON STOCK USD.01	30,637	5,549,893
	TELEFLEX INC	COMMON STOCK USD1.0	39,076	9,722,890
	TELENAV INC	COMMON STOCK USD.001	23,400	128,700
	TELEPHONE AND DATA SYSTEMS	COMMON STOCK USD.01	89,195	2,479,621
	TELIGENT INC	COMMON STOCK USD.01	35,800	129,954
	TELLURIAN INC	COMMON STOCK USD.01	45,200	440,248
	TEMPUR SEALY INTERNATIONAL I	COMMON STOCK USD.01	42,229	2,647,336
	TENET HEALTHCARE CORP	COMMON STOCK USD.05	79,700	1,208,252
	TENNANT CO	COMMON STOCK USD.375	16,100	1,169,665
	TENNECO INC	COMMON STOCK USD.01	46,212	2,705,250
	TERADATA CORP	COMMON STOCK USD.01	109,100	4,195,986
	TERADYNE INC	COMMON STOCK USD.125	169,100	7,080,217
	TEREX CORP	COMMON STOCK USD.01	71,400	3,442,908
	TERRAFORM POWER INC A	COMMON STOCK USD.01	48,481	579,833
	TERRENO REALTY CORP	REIT USD.01	42,400	1,486,544
	TERRITORIAL BANCORP INC	COMMON STOCK USD.01	11,200	345,744
	TESARO INC	COMMON STOCK USD.0001	31,500	2,610,405
	TESLA INC	COMMON STOCK USD.001	114,075	35,517,251
	TETRA TECH INC	COMMON STOCK USD.01	52,283	2,517,426
	TETRA TECHNOLOGIES INC	COMMON STOCK USD.01	81,605	348,453
	TETRAPHASE PHARMACEUTICALS I	COMMON STOCK USD.001	31,200	196,560
	TEXAS CAPITAL BANCSHARES INC	COMMON STOCK USD.01	44,325	3,940,493
	TEXAS ROADHOUSE INC	COMMON STOCK USD.001	60,515	3,187,930
	TEXTAINER GROUP HOLDINGS LTD	COMMON STOCK USD.01	20,500	440,750
	TFS FINANCIAL CORP	COMMON STOCK USD.01	52,700	787,338
	TG THERAPEUTICS INC	COMMON STOCK USD.001	48,900	400,980
	THERAPEUTICSMD INC	COMMON STOCK USD.001	126,800	765,872
	THERAVANCE BIOPHARMA INC	COMMON STOCK	35,728	996,454
	THERMON GROUP HOLDINGS INC	COMMON STOCK USD.001	27,000	639,090
	THIRD POINT REINSURANCE LTD	COMMON STOCK USD.1	58,800	861,420
	THOR INDUSTRIES INC	COMMON STOCK USD.1	43,100	6,496,032
	TIER REIT INC	REIT USD.0001	41,300	842,107
	TILE SHOP HLDGS INC	COMMON STOCK USD.0001	29,000	278,400
	TILLY S INC CLASS A SHRS	COMMON STOCK USD.001	7,900	116,604
	TIME INC	COMMON STOCK USD.01	94,800	1,749,060
	TIMKEN CO	COMMON STOCK	62,975	3,095,221
	TIMKENSTEEL CORP	COMMON STOCK	38,887	590,694
	TIPTREE INC	COMMON STOCK USD.001	4,600	27,370
	TITAN INTERNATIONAL INC	COMMON STOCK	39,400	507,472
	TITAN MACHINERY INC	COMMON STOCK USD.00001	16,681	353,137
	TIVITY HEALTH INC	COMMON STOCK USD.001	28,400	1,038,020
	TIVO CORP	COMMON STOCK USD.001	108,285	1,689,246
	TOBIRA THERAPEUTICS IN	COMMON STOCK	7,800	107,172
	TOLL BROTHERS INC	COMMON STOCK USD.01	129,000	6,194,580
	TOMPKINS FINANCIAL CORP	COMMON STOCK USD.1	13,787	1,121,572
	TOOTSIE ROLL INDS	COMMON STOCK USD.694	17,073	621,457
	TOPBUILD CORP	COMMON STOCK	33,500	2,537,290
	TORO CO	COMMON STOCK USD1.0	89,712	5,851,914
	TOWER INTERNATIONAL INC	COMMON STOCK USD.01	21,500	656,825
	TOWNE BANK	COMMON STOCK USD1.667	46,990	1,444,943
	TOWNSQUARE MEDIA INC CL A	COMMON STOCK USD.01	1,200	9,216
	TRADE DESK INC/THE CLASS A	COMMON STOCK	17,100	781,983
	TRANSOCEAN LTD	COMMON STOCK CHF.1	338,400	3,614,112
	TRANSUNION	COMMON STOCK USD.01	128,600	7,067,856
	TRAVELPORT WORLDWIDE LTD	COMMON STOCK USD.0025	102,200	1,335,754
	TREASURY BILL	0.01% 01 Feb 2018	1,520,000	1,518,574
	TRECORA RESOURCES	COMMON STOCK USD.1	21,400	288,900
	TREDEGAR CORP	COMMON STOCK	27,946	536,563
	TREEHOUSE FOODS INC	COMMON STOCK USD.01	49,784	2,462,317
	TREVENA INC	COMMON STOCK USD.001	39,800	63,680
	TREX COMPANY INC	COMMON STOCK USD.01	26,182	2,837,867
	TRI POINTE GROUP INC	COMMON STOCK USD.01	133,700	2,395,904
	TRIBUNE MEDIA CO A	COMMON STOCK	61,500	2,611,905
	TRICO BANCSHARES	COMMON STOCK	17,800	673,908
	TRIMAS CORP	COMMON STOCK USD.01	39,000	1,043,250
	TRIMBLE INC	COMMON STOCK	213,470	8,675,421
	TRINET GROUP INC	COMMON STOCK USD.000025	37,500	1,662,750
	TRINITY INDUSTRIES INC	COMMON STOCK USD.01	130,800	4,899,768

(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	
	TRINITY PLACE HOLDINGS INC	COMMON STOCK	2,700	18,765
	TRINSEO SA	COMMON STOCK USD.01	37,400	2,715,240
	TRIPLE S MANAGEMENT CORP B	COMMON STOCK USD1.0	15,700	390,145
	TRISTATE CAPITAL HLDGS INC	COMMON STOCK	19,500	448,500
	TRITON INTERNATIONAL LTD/BER	COMMON STOCK USD.01	32,785	1,227,798
	TRIUMPH BANCORP INC	COMMON STOCK USD.01	8,300	261,450
	TRIUMPH GROUP INC	COMMON STOCK USD.001	45,100	1,226,720
	TRONC INC	COMMON STOCK USD.01	23,900	420,401
	TRONOX LTD CL A	COMMON STOCK USD.01	64,500	1,322,895
	TRUEBLUE INC	COMMON STOCK	39,228	1,078,770
	TRUECAR INC	COMMON STOCK USD.0001	48,400	542,080
	TRUPANION INC	COMMON STOCK USD.00001	19,500	570,765
	TRUSTCO BANK CORP NY	COMMON STOCK USD1.0	95,933	882,584
	TRUSTMARK CORP	COMMON STOCK	58,082	1,850,493
	TTEC HOLDINGS INC	COMMON STOCK USD.01	14,800	595,700
	TTM TECHNOLOGIES	COMMON STOCK USD.001	85,868	1,345,552
	TUCOWS INC CLASS A	COMMON STOCK	7,300	511,365
	TUPPERWARE BRANDS CORP	COMMON STOCK USD.01	45,000	2,821,500
	TUTOR PERINI CORP	COMMON STOCK USD1.0	33,749	855,537
	TWILIO INC A	COMMON STOCK USD.001	52,100	1,229,560
	TWITTER INC	COMMON STOCK USD.000005	572,900	13,755,329
	TWO HARBORS INVESTMENT CORP	REIT	151,200	2,458,512
	TYLER TECHNOLOGIES INC	COMMON STOCK USD.01	29,714	5,260,864
	U.S. PHYSICAL THERAPY INC	COMMON STOCK USD.01	10,900	786,980
	UBIQUITI NETWORKS INC	COMMON STOCK USD.001	22,700	1,612,154
	UFP TECHNOLOGIES INC	COMMON STOCK USD.01	1,100	30,580
	UGI CORP	COMMON STOCK	147,200	6,911,040
	ULTIMATE SOFTWARE GROUP INC	COMMON STOCK USD.01	25,220	5,503,761
	ULTRA CLEAN HOLDINGS INC	COMMON STOCK USD.001	28,600	660,374
	ULTRA PETROLEUM CORP	COMMON STOCK	179,700	1,628,082
	ULTRAGENYX PHARMACEUTICAL IN	COMMON STOCK USD.001	34,300	1,590,834
	UMB FINANCIAL CORP	COMMON STOCK USD1.0	39,684	2,854,073
	UMH PROPERTIES INC	REIT USD.1	22,900	341,210
	UMPQUA HOLDINGS CORP	COMMON STOCK	198,935	4,137,848
	UNIFI INC	COMMON STOCK USD.1	14,300	512,941
	UNIFIRST CORP/MA	COMMON STOCK USD.1	13,800	2,275,620
	UNION BANKSHARES CORP	COMMON STOCK USD1.33	40,471	1,463,836
	UNION BANKSHARES INC /VT	COMMON STOCK USD2.0	1,000	52,950
	UNISYS CORP	COMMON STOCK USD.01	47,140	384,191
	UNIT CORP	COMMON STOCK USD.2	48,650	1,070,300
	UNITED BANKSHARES INC	COMMON STOCK USD2.5	80,868	2,810,163
	UNITED COMMUNITY BANKS/GA	COMMON STOCK USD1.0	60,462	1,701,401
	UNITED COMMUNITY FINANCIAL	COMMON STOCK	26,600	242,858
	UNITED FINANCIAL BANCORP INC	COMMON STOCK	52,757	930,633
	UNITED FIRE GROUP INC	COMMON STOCK USD.001	17,500	797,650
	UNITED INSURANCE HOLDINGS CO	COMMON STOCK USD.0001	14,900	257,025
	UNITED NATURAL FOODS INC	COMMON STOCK USD.01	45,300	2,231,931
	UNITED STATES LIME + MINERAL	COMMON STOCK USD.1	2,700	208,170
	UNITED STATES STEEL CORP	COMMON STOCK USD1.0	141,300	4,972,347
	UNITED THERAPEUTICS CORP	COMMON STOCK USD.01	37,210	5,505,220
	UNITI GROUP INC	REIT USD.0001	140,520	2,499,851
	UNITIL CORP	COMMON STOCK	10,300	469,886
	UNIVAR INC	COMMON STOCK USD.01	87,700	2,715,192
	UNIVERSAL CORP/VA	COMMON STOCK	21,966	1,153,215
	UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01	35,500	6,129,075
	UNIVERSAL ELECTRONICS INC	COMMON STOCK USD.01	12,900	609,525
	UNIVERSAL FOREST PRODUCTS	COMMON STOCK	56,700	2,133,054
	UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	12,900	968,919
	UNIVERSAL INSURANCE HOLDINGS	COMMON STOCK USD.01	33,500	916,225
	UNIVERSAL LOGISTICS HOLDINGS	COMMON STOCK	8,000	190,000
	UNIVEST CORP OF PENNSYLVANIA	COMMON STOCK USD5.0	23,316	654,014
	URBAN EDGE PROPERTIES	REIT USD.01	84,300	2,148,807
	URBAN OUTFITTERS INC	COMMON STOCK USD.0001	79,700	2,794,282
	URSTADT BIDDLE CLASS A	REIT USD.01	26,600	578,284
	US CELLULAR CORP	COMMON STOCK USD1.0	12,350	464,731
	US CONCRETE INC	COMMON STOCK USD.001	12,100	1,012,165
	US DOLLAR		(60,223)	(60,223)
	US ECOLOGY INC	COMMON STOCK USD.01	20,500	1,045,500
	US FOODS HOLDING CORP	COMMON STOCK USD.01	169,841	5,423,023
	US SILICA HOLDINGS INC	COMMON STOCK USD.01	66,800	2,175,008
	USA TECHNOLOGIES INC	COMMON STOCK	20,400	198,900
	USANA HEALTH SCIENCES INC	COMMON STOCK USD.001	9,780	724,209
	USG CORP	COMMON STOCK USD.1	78,025	3,008,644
	UTAH MEDICAL PRODUCTS INC	COMMON STOCK USD.01	2,800	227,920
	VAIL RESORTS INC	COMMON STOCK USD.01	33,800	7,181,486
	VALIDUS HOLDINGS LTD	COMMON STOCK USD.175	66,079	3,100,427
	VALLEY NATIONAL BANCORP	COMMON STOCK	220,517	2,474,201
	VALMONT INDUSTRIES	COMMON STOCK USD1.0	20,200	3,350,170

(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	
	VALVOLINE INC	COMMON STOCK USD.01	176,760	4,429,606
	VANDA PHARMACEUTICALS INC	COMMON STOCK USD.001	38,600	586,720
	VAREX IMAGING CORP	COMMON STOCK USD.01	34,300	1,377,831
	VARONIS SYSTEMS INC	COMMON STOCK USD.001	19,500	946,725
	VASCO DATA SECURITY INTL	COMMON STOCK USD.001	34,197	475,338
	VECTOR GROUP LTD	COMMON STOCK USD.1	86,680	1,939,898
	VECTREN CORP	COMMON STOCK	71,888	4,674,158
	VECTRUS INC	COMMON STOCK USD.01	10,072	310,721
	VEECO INSTRUMENTS INC	COMMON STOCK USD.01	44,609	662,444
	VEEVA SYSTEMS INC CLASS A	COMMON STOCK USD.00001	95,100	5,257,128
	VERA BRADLEY INC	COMMON STOCK	19,200	233,856
	VEREIT INC	REIT USD.01	832,000	6,481,280
	VERIFONE SYSTEMS INC	COMMON STOCK USD.01	103,761	1,837,607
	VERINT SYSTEMS INC	COMMON STOCK USD.001	56,048	2,345,609
	VERITEX HOLDINGS INC	COMMON STOCK USD.01	7,300	201,407
	VERITIV CORP	COMMON STOCK USD.01	7,500	216,750
	VERSARTIS INC	COMMON STOCK USD.0001	27,900	61,380
	VERSUM MATERIALS INC	COMMON STOCK USD1.0	90,700	3,432,995
	VIAD CORP	COMMON STOCK USD1.5	18,294	1,013,488
	VIASAT INC	COMMON STOCK USD.0001	45,880	3,434,118
	VIAVI SOLUTIONS INC	COMMON STOCK USD.001	211,100	1,845,014
	VICOR CORP	COMMON STOCK USD.01	20,000	418,000
	VILLAGE SUPER MARKET CLASS A	COMMON STOCK	6,800	155,924
	VIRNETX HOLDING CORP	COMMON STOCK USD.0001	41,600	153,920
	VIRTU FINANCIAL INC CLASS A	COMMON STOCK USD.00001	15,900	290,970
	VIRTUS INVESTMENT PARTNERS	COMMON STOCK USD.01	5,300	609,765
	VIRTUSA CORP	COMMON STOCK USD.01	24,844	1,095,124
	VISHAY INTERTECHNOLOGY INC	COMMON STOCK USD.1	117,690	2,442,068
	VISHAY PRECISION GROUP	COMMON STOCK	11,477	288,647
	VISTA OUTDOOR INC	COMMON STOCK USD.01	44,668	650,813
	VISTEON CORP	COMMON STOCK	27,000	3,378,780
	VISTRA ENERGY CORP	COMMON STOCK	204,900	3,753,768
	VITAMIN SHOPPE INC	COMMON STOCK USD.01	26,975	118,690
	VIVINT SOLAR INC	COMMON STOCK USD.01	18,000	72,900
	VMWARE INC CLASS A	COMMON STOCK USD.01	60,736	7,611,436
	VOCERA COMMUNICATIONS INC	COMMON STOCK USD.0003	17,500	528,850
	VONAGE HOLDINGS CORP	COMMON STOCK USD.001	170,000	1,728,900
	VOYA FINANCIAL INC	COMMON STOCK USD.01	158,500	7,840,995
	VOYAGER THERAPEUTICS INC	COMMON STOCK USD.001	10,300	170,980
	VSE CORP	COMMON STOCK USD.05	9,000	435,870
	W+T OFFSHORE INC	COMMON STOCK USD.00001	37,200	123,132
	WABASH NATIONAL CORP	COMMON STOCK USD.01	58,657	1,272,857
	WABCO HOLDINGS INC	COMMON STOCK USD.01	43,015	6,172,653
	WABTEC CORP	COMMON STOCK USD.01	73,004	5,944,716
	WADDELL + REED FINANCIAL A	COMMON STOCK USD.01	77,008	1,720,359
	WAGeworks INC	COMMON STOCK USD.001	32,600	2,021,200
	WALKER + DUNLOP INC	COMMON STOCK	27,200	1,292,000
	WARRIOR MET COAL INC	COMMON STOCK USD.01	20,400	513,060
	WASHINGTON FEDERAL INC	COMMON STOCK USD1.0	74,422	2,548,954
	WASHINGTON PRIME GROUP INC	REIT USD.0001	160,218	1,140,752
	WASHINGTON REIT	REIT USD.01	68,100	2,119,272
	WASHINGTON TRUST BANCORP	COMMON STOCK USD.0625	15,400	820,050
	WASHINGTONFIRST BANKSHARE	COMMON STOCK USD5.0	4,150	142,179
	WATERSTONE FINANCIAL INC	COMMON STOCK USD.01	21,342	363,881
	WATSCO INC	COMMON STOCK USD.5	27,100	4,608,084
	WATTS WATER TECHNOLOGIES A	COMMON STOCK USD.1	23,700	1,800,015
	WAVE LIFE SCIENCES LTD	COMMON STOCK	6,600	231,660
	WAYFAIR INC CLASS A	COMMON STOCK USD.001	32,500	2,608,775
	WD 40 CO	COMMON STOCK USD.001	12,600	1,486,800
	WEATHERFORD INTERNATIONAL PL	COMMON STOCK USD.001	748,800	3,122,496
	WEB.COM GROUP INC	COMMON STOCK USD.001	34,535	752,863
	WEBSTER FINANCIAL CORP	COMMON STOCK USD.01	82,362	4,625,450
	WEIGHT WATCHERS INTL INC	COMMON STOCK	27,700	1,226,556
	WEINGARTEN REALTY INVESTORS	REIT USD.03	106,350	3,495,725
	WEIS MARKETS INC	COMMON STOCK	10,100	418,039
	WELBILT INC	COMMON STOCK USD.01	114,500	2,691,895
	WELLCARE HEALTH PLANS INC	COMMON STOCK USD.01	37,900	7,622,069
	WENDY S CO/THE	COMMON STOCK USD.1	156,177	2,564,426
	WERNER ENTERPRISES INC	COMMON STOCK USD.01	44,532	1,721,162
	WESBANCO INC	COMMON STOCK USD2.0833	35,219	1,431,652
	WESCO AIRCRAFT HOLDINGS INC	COMMON STOCK USD.001	53,700	397,380
	WESCO INTERNATIONAL INC	COMMON STOCK USD.01	44,565	3,037,105
	WEST BANCORPORATION	COMMON STOCK	19,400	487,910
	WEST PHARMACEUTICAL SERVICES	COMMON STOCK USD.25	65,000	6,413,550
	WESTAMERICA BANCORPORATION	COMMON STOCK	22,038	1,312,363
	WESTAR ENERGY INC	COMMON STOCK USD5.0	120,700	6,372,960
	WESTERN ALLIANCE BANCORP	COMMON STOCK USD.0001	86,082	4,873,963
	WESTERN ASSET MORTGAGE CAPIT	REIT USD.01	25,475	253,476

(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		
	WESTERN NEW ENGLAND BANCORP	COMMON STOCK USD.01	22,100	240,890
	WESTLAKE CHEMICAL CORP	COMMON STOCK USD.01	29,400	3,131,982
	WESTMORELAND COAL CO	COMMON STOCK USD2.5	14,500	17,545
	WESTWOOD HOLDINGS GROUP INC	COMMON STOCK USD.01	6,929	458,769
	WEX INC	COMMON STOCK USD.01	33,781	4,770,891
	WEYCO GROUP INC	COMMON STOCK USD1.0	6,586	195,736
	WGL HOLDINGS INC	COMMON STOCK	45,408	3,897,823
	WHITE MOUNTAINS INSURANCE GP	COMMON STOCK USD1.0	3,800	3,234,864
	WHITESTONE REIT	REIT USD.001	20,700	298,287
	WHITING PETROLEUM CORP	COMMON STOCK USD.001	75,964	2,011,527
	WILDHORSE RESOURCE DEVELOPME	COMMON STOCK USD.01	17,900	329,539
	WILEY (JOHN) + SONS CLASS A	COMMON STOCK USD1.0	40,733	2,678,195
	WILLIAM LYON HOMES CL A	COMMON STOCK USD.01	27,500	799,700
	WILLIAMS SONOMA INC	COMMON STOCK USD.01	75,026	3,878,844
	WINDSTREAM HOLDINGS INC	COMMON STOCK USD.0001	160,951	297,759
	WINGSTOP INC	COMMON STOCK USD.01	28,700	1,118,726
	WINMARK CORP	COMMON STOCK	2,200	284,680
	WINNEBAGO INDUSTRIES	COMMON STOCK USD.5	25,900	1,440,040
	WINTRUST FINANCIAL CORP	COMMON STOCK	47,724	3,931,026
	WISDOMTREE INVESTMENTS INC	COMMON STOCK USD.01	115,900	1,454,545
	WMIH CORP	COMMON STOCK USD.00001	169,900	144,262
	WOLVERINE WORLD WIDE INC	COMMON STOCK USD1.0	81,058	2,584,129
	WOODWARD INC	COMMON STOCK USD.00292	47,500	3,635,650
	WORKDAY INC CLASS A	COMMON STOCK USD.001	111,800	11,374,532
	WORKIVA INC	COMMON STOCK USD.001	17,141	366,817
	WORLD ACCEPTANCE CORP	COMMON STOCK	7,500	605,400
	WORLD FUEL SERVICES CORP	COMMON STOCK USD.01	63,800	1,795,332
	WORLD WRESTLING ENTERTAIN A	COMMON STOCK USD.01	26,500	810,370
	WORLDPAY INC CLASS A	COMMON STOCK USD.00001	137,600	10,120,480
	WORTHINGTON INDUSTRIES	COMMON STOCK	41,600	1,832,896
	WP CAREY INC	REIT USD.001	91,200	6,283,680
	WPX ENERGY INC	COMMON STOCK	350,900	4,937,163
	WR BERKLEY CORP	COMMON STOCK USD.2	82,271	5,894,717
	WR GRACE + CO	COMMON STOCK USD.01	57,985	4,066,488
	WRIGHT MEDICAL GROUP NV	COMMON STOCK USD.03	90,823	2,016,271
	WSFS FINANCIAL CORP	COMMON STOCK USD.01	25,800	1,234,530
	XBIOTECH INC	COMMON STOCK	15,400	60,676
	XCERRA CORP	COMMON STOCK USD.05	41,133	402,692
	XENCOR INC	COMMON STOCK USD.01	28,400	622,528
	XENIA HOTELS + RESORTS INC	REIT USD.01	100,300	2,165,477
	XENITH BANKSHARES INC	COMMON STOCK USD.01	6,660	225,308
	XO GROUP INC	COMMON STOCK USD.01	25,100	463,346
	XPERI CORP	COMMON STOCK USD.001	43,909	1,071,380
	XPO LOGISTICS INC	COMMON STOCK USD.001	98,149	8,989,467
	YELP INC	COMMON STOCK USD.000001	63,700	2,672,852
	YORK RESH CORP	WT CL B EXP 01DEC02	70	—
	YORK WATER CO	COMMON STOCK	13,500	457,650
	YRC WORLDWIDE INC	COMMON STOCK USD1.0	26,200	376,756
	YUM CHINA HOLDINGS INC	COMMON STOCK USD.01	317,100	12,690,342
	ZAGG INC	COMMON STOCK USD.001	16,600	306,270
	ZAYO GROUP HOLDINGS INC	COMMON STOCK USD.001	165,600	6,094,080
	ZEBRA TECHNOLOGIES CORP CL A	COMMON STOCK USD.01	45,125	4,683,975
	ZENDESK INC	COMMON STOCK USD.01	87,900	2,974,536
	ZILLOW GROUP INC A	COMMON STOCK USD.0001	48,861	1,990,597
	ZILLOW GROUP INC C	COMMON STOCK	95,322	3,900,576
	ZIOPHARM ONCOLOGY INC	COMMON STOCK USD.001	94,428	390,932
	ZIX CORP	COMMON STOCK USD.01	65,800	288,204
	ZOE S KITCHEN INC	COMMON STOCK USD.01	15,100	252,472
	ZOGENIX INC	COMMON STOCK USD.001	15,137	606,237
	ZUMIEZ INC	COMMON STOCK	21,862	455,276
	ZYNGA INC CL A	COMMON STOCK USD.00000625	658,300	2,633,200

Total : EXHIBIT B - Small/Mid-Cap Stock Index Fund

\$ 4,144,518,809

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017

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+1 DRILLISCH AG	COMMON STOCK	9,539	\$ 788,010
	3I GROUP PLC	COMMON STOCK GBP.738636	162,771	2,010,241
	3SBIO INC	COMMON STOCK USD.00001	172,500	337,957
	58.COM INC ADR	ADR	16,200	1,159,434
	77 BANK LTD/THE	COMMON STOCK	15,600	392,103
	888 HOLDINGS PLC	COMMON STOCK GBP.005	100,179	381,739
	A2 MILK CO LTD	COMMON STOCK	124,625	713,939
	A2A SPA	COMMON STOCK EUR.52	306,853	567,727
	AA PLC	COMMON STOCK GBP.001	127,447	292,895
	AAC TECHNOLOGIES HOLDINGS IN	COMMON STOCK USD.01	141,000	2,514,346
	AAK AB	COMMON STOCK	6,344	544,284
	AALBERTS INDUSTRIES NV	COMMON STOCK EUR.25	19,538	992,819
	AAREAL BANK AG	COMMON STOCK	11,435	517,923
	ABACUS PROPERTY GROUP	REIT	145,622	469,746
	ABB LTD REG	COMMON STOCK CHF.12	323,303	8,645,457
	ABC ARBITRAGE	COMMON STOCK EUR.016	45,020	339,522
	ABC MART INC	COMMON STOCK	5,600	321,502
	ABCAM PLC	COMMON STOCK GBP.002	50,544	720,635
	ABERTIS INFRAESTRUCTURAS SA	COMMON STOCK EUR3.0	113,474	2,526,885
	ABLYNX NV	COMMON STOCK	14,237	352,754
	ABN AMRO GROUP NV CVA	DUTCH CERT EUR1.0	69,239	2,236,525
	ABOITIZ EQUITY VENTURES INC	COMMON STOCK PHP1.	338,530	500,963
	ABU DHABI COMMERCIAL BANK	COMMON STOCK AED1.	404,821	749,323
	ACBEL POLYTECH INC	COMMON STOCK TWD10.	352,095	262,780
	ACCELL GROUP	COMMON STOCK EUR.01	9,243	260,129
	ACCIONA SA	COMMON STOCK EUR1.	5,330	435,344
	ACCOR SA	COMMON STOCK EUR3.	36,580	1,887,038
	ACCTON TECHNOLOGY CORP	COMMON STOCK CNY1.0	356,685	1,269,346
	ACEA SPA	COMMON STOCK EUR5.16	16,800	310,245
	ACER INC	COMMON STOCK TWD10.	483,953	391,555
	ACERINOX SA	COMMON STOCK EUR.25	34,861	497,706
	ACKERMANS + VAN HAAREN	COMMON STOCK	5,040	878,345
	ACOM CO LTD	COMMON STOCK	84,900	358,070
	ACS ACTIVIDADES CONS Y SERV	COMMON STOCK EUR.5	41,263	1,615,736
	ACTIVIA PROPERTIES INC	REIT	116	485,512
	ADARO ENERGY TBK PT	COMMON STOCK IDR100.	4,647,500	635,127
	ADASTRIA CO LTD	COMMON STOCK	9,900	200,314
	ADCOCK INGRAM HOLDINGS LTD	COMMON STOCK ZAR.001	32,881	154,944
	ADECCO GROUP AG REG	COMMON STOCK CHF.1	29,463	2,251,731
	ADELAIDE BRIGHTON LTD	COMMON STOCK	120,419	612,563
	ADIDAS AG	COMMON STOCK	31,801	6,353,275
	ADMIRAL GROUP PLC	COMMON STOCK GBP.001	37,060	1,001,321
	ADP	COMMON STOCK EUR3.	5,489	1,043,649
	ADVANCE RESIDENCE INVESTMENT	REIT	247	607,477
	ADVANCED INFO SERVICE FOR RG	FOREIGN SH. THB1.0 A	203,298	1,191,467
	ADVANCED SEMICONDUCTOR ENGR	COMMON STOCK TWD10.	1,192,257	1,530,522
	ADVANTAGE OIL + GAS LTD	COMMON STOCK	50,600	218,077
	ADVANTECH CO LTD	COMMON STOCK TWD10.	79,117	559,133
	ADVANTEST CORP	COMMON STOCK	30,200	559,519
	AECI LTD	COMMON STOCK ZAR1.0	34,989	282,527
	AEGON NV	COMMON STOCK EUR.12	328,936	2,098,057
	AENA SME SA	COMMON STOCK	11,606	2,351,413
	AEON CO LTD	COMMON STOCK	111,300	1,880,063
	AEON DELIGHT CO LTD	COMMON STOCK	6,900	257,931
	AEON FINANCIAL SERVICE CO LT	COMMON STOCK	26,400	613,228
	AEON MALL CO LTD	COMMON STOCK	19,800	387,488
	AERCAP HOLDINGS NV	COMMON STOCK EUR.01	26,833	1,411,684
	AET AND D HLDGS NO 1 PTY LTD	COMMON STOCK	36,515	—
	AF AB B SHS	COMMON STOCK SEK5.0	31,136	687,734
	AFRICA ISRAEL PROPERTIES LTD	COMMON STOCK ILS1.0	13,711	339,408
	AFRICAN RAINBOW MINERALS LTD	COMMON STOCK ZAR.05	28,114	303,564
	AGEAS	COMMON STOCK	42,633	2,082,824
	AGFA GEVAERT NV	COMMON STOCK	76,870	358,763
	AGGREKO PLC	COMMON STOCK GBP.04832911	48,416	521,652
	AGILE GROUP HOLDINGS LTD	COMMON STOCK HKD.1	351,000	532,338
	AGL ENERGY LTD	COMMON STOCK	116,758	2,221,198
	AGNICO EAGLE MINES LTD	COMMON STOCK	40,593	1,880,376
	AGRICULTURAL BANK OF CHINA H	COMMON STOCK CNY1.0	4,443,000	2,066,434

(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		
	AGRIUM INC	COMMON STOCK	24,887	2,871,753
	AIA GROUP LTD	COMMON STOCK	2,046,000	17,439,006
	AIB GROUP PLC	COMMON STOCK EUR.625	143,298	946,397
	AICA KOGYO CO LTD	COMMON STOCK	12,400	460,783
	AIDA ENGINEERING LTD	COMMON STOCK	22,000	269,576
	AIFUL CORP	COMMON STOCK	91,100	313,059
	AIMIA INC	COMMON STOCK	44,372	132,448
	AIN HOLDINGS INC	COMMON STOCK	5,200	310,605
	AIR CHINA LTD H	COMMON STOCK CNY1.0	438,000	530,104
	AIR FRANCE KLM	COMMON STOCK EUR1.	32,746	532,796
	AIR LIQUIDE SA	COMMON STOCK EUR5.5	70,372	8,857,782
	AIR WATER INC	COMMON STOCK	33,000	693,941
	AIRASIA BHD	COMMON STOCK MYR.1	360,400	298,588
	AIRBUS SE	COMMON STOCK EUR1.0	97,181	9,658,272
	AIRPORT CITY LTD	COMMON STOCK ILS.01	35,689	448,075
	AIRPORTS OF THAILAND PCL FOR	FOREIGN SH. THB1.0 A	820,000	1,710,954
	AIRTAC INTERNATIONAL GROUP	COMMON STOCK TWD10.0	27,161	487,050
	AISIN SEIKI CO LTD	COMMON STOCK	29,200	1,641,083
	AIXTRON SE	COMMON STOCK NPV	29,650	408,400
	AJINOMOTO CO INC	COMMON STOCK	87,400	1,647,378
	AKASTOR ASA	COMMON STOCK NOK.592	71,227	142,728
	AKBANK T.A.S.	COMMON STOCK TRY1.	406,169	1,055,124
	AKER BP ASA	COMMON STOCK NOK1.0	22,809	562,911
	AKER SOLUTIONS ASA	COMMON STOCK NOK1.08	39,396	222,065
	AKSA AKRILIK KIMYA SANAYII	COMMON STOCK TRY1.	89,961	304,739
	AKZO NOBEL	COMMON STOCK EUR2.	42,632	3,731,954
	ALACER GOLD CORP	COMMON STOCK	116,100	206,635
	ALAMOS GOLD INC CLASS A	COMMON STOCK	73,446	480,085
	ALBIOMA SA	COMMON STOCK EUR.0385	20,147	508,992
	ALDAR PROPERTIES PJSC	COMMON STOCK AED1.0	1,119,028	670,314
	ALFA LAVAL AB	COMMON STOCK SEK2.84	57,841	1,366,411
	ALFA S.A.B. A	COMMON STOCK	596,700	660,272
	ALFRESA HOLDINGS CORP	COMMON STOCK	33,100	777,048
	ALGONQUIN POWER + UTILITIES	COMMON STOCK	93,000	1,043,601
	ALIBABA GROUP HOLDING SP ADR	ADR USD.000025	195,300	33,675,579
	ALIBABA HEALTH INFORMATION T	COMMON STOCK HKD.01	694,200	350,048
	ALIBABA PICTURES GROUP LTD	COMMON STOCK HKD.25	2,260,000	303,476
	ALIMENTATION COUCHE TARD B	COMMON STOCK	71,700	3,753,384
	ALIOR BANK SA	COMMON STOCK PLN10.0	20,990	478,872
	ALLIANCE BANK MALAYSIA BHD	COMMON STOCK	315,700	318,274
*	ALLIANZ SE REG	COMMON STOCK	73,019	16,735,596
	ALLIED MINDS PLC	COMMON STOCK GBP.01	48,394	107,240
	ALLREAL HOLDING AG REG	COMMON STOCK CHF50.0	2,225	376,184
	ALMIRALL SA	COMMON STOCK EUR.12	13,390	134,050
	ALONY HETZ PROPERTIES + INV	COMMON STOCK ILS1.0	55,463	596,435
	ALPHA BANK AE	COMMON STOCK EUR.3	241,802	518,675
	ALPS ELECTRIC CO LTD	COMMON STOCK	36,600	1,041,795
	ALROSA PJSC	COMMON STOCK RUB.5	371,600	483,967
	ALS LTD	COMMON STOCK	126,591	691,597
	ALSTOM	COMMON STOCK EUR7.0	30,042	1,247,862
	ALTAGAS LTD	COMMON STOCK	34,900	797,189
	ALTEN SA	COMMON STOCK	6,428	536,822
	ALTICE NV A	COMMON STOCK EUR.01	89,707	939,172
	ALTRAN TECHNOLOGIES SA	COMMON STOCK EUR.5	33,851	563,278
	ALTRI SGPS SA	COMMON STOCK EUR.125	76,954	477,697
	ALUMINA LTD	COMMON STOCK	498,369	945,947
	ALUMINUM CORP OF CHINA LTD H	COMMON STOCK CNY1.0	860,000	615,731
	AMADA HOLDINGS CO LTD	COMMON STOCK	70,000	951,964
	AMADEUS IT GROUP SA	COMMON STOCK EUR.01	74,611	5,374,508
	AMAGERBANKEN A/S	COMMON STOCK DKK3.0	59,280	—
	AMANO CORP	COMMON STOCK	15,900	416,013
	AMATA CORP PUBLIC CO LTD FOR	FOREIGN SH. THB1.0 A	508,228	405,460
	AMBEV SA	COMMON STOCK	752,025	4,874,162
	AMBU A/S B	COMMON STOCK DKK2.5	5,629	504,663
	AMCOR LIMITED	COMMON STOCK	211,509	2,547,586
	AMER SPORTS OYJ	COMMON STOCK	33,770	936,193
	AMERICA MOVIL SAB DE C SER L	COMMON STOCK	5,587,062	4,837,333
	AMMB HOLDINGS BHD	COMMON STOCK MYR1.0	336,125	366,286
	AMOREPACIFIC CORP	COMMON STOCK KRW500.0	6,270	1,780,800
	AMOREPACIFIC CORP PREF	PREFERENCE	1,940	300,707
	AMOREPACIFIC GROUP	COMMON STOCK KRW500.0	5,409	712,562
	AMOT INVESTMENTS LTD	COMMON STOCK ILS1.0	58,743	352,574
	AMP LTD	COMMON STOCK	497,103	2,013,413
	AMS AG	COMMON STOCK	11,345	1,027,984
	AMUNDI SA	COMMON STOCK EUR2.5	9,854	834,841
	ANA HOLDINGS INC	COMMON STOCK	21,200	884,968
	ANADOLU ANONIM TURK SIGORTA	COMMON STOCK TRY1.	144,414	118,224
	ANADOLU EFES BIRACILIK VE	COMMON STOCK TRY1.	47,720	304,847

(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		
	ANDRITZ AG	COMMON STOCK	12,976	733,313
	ANEKA TAMBANG TBK	COMMON STOCK IDR100.0	5,505,526	253,578
	ANGLO AMERICAN PLATINUM LTD	COMMON STOCK ZAR.1	11,485	327,932
	ANGLO AMERICAN PLC	COMMON STOCK USD.54945	226,463	4,742,216
	ANGLOGOLD ASHANTI LTD	COMMON STOCK ZAR.25	71,852	732,540
	ANHEUSER BUSCH INBEV SA/NV	COMMON STOCK	125,182	13,974,222
	ANHUI CONCH CEMENT CO LTD H	COMMON STOCK CNY1.0	228,000	1,071,642
	ANHUI EXPRESSWAY CO LTD H	COMMON STOCK CNY1.0	412,000	343,314
	ANHUI GUJING DISTILLERY CO B	COMMON STOCK CNY1.	65,480	369,787
	ANIMA HOLDING SA	COMMON STOCK	40,503	343,801
	ANRITSU CORP	COMMON STOCK	29,300	329,940
	ANSELL LTD	COMMON STOCK	32,731	620,185
	ANTA SPORTS PRODUCTS LTD	COMMON STOCK HKD.1	203,000	920,311
	ANTOFAGASTA PLC	COMMON STOCK GBP.05	75,567	1,026,492
	AOKI HOLDINGS INC	COMMON STOCK	15,200	223,155
	AOZORA BANK LTD	COMMON STOCK	20,800	809,905
	AP MOELLER MAERSK A/S A	COMMON STOCK DKK1000.	667	1,112,345
	AP MOLLER MAERSK A/S B	COMMON STOCK DKK1000.0	1,159	2,021,121
	APA GROUP	STAPLED SECURITY	200,753	1,306,031
	APERAM	COMMON STOCK	11,771	606,392
	ARC RESOURCES LTD	COMMON STOCK	66,100	778,144
	ARCA CONTINENTAL SAB DE CV	COMMON STOCK	109,300	760,583
	ARCELORMITTAL	COMMON STOCK	112,548	3,647,778
	ARCLAND SAKAMOTO CO LTD	COMMON STOCK	16,500	266,533
	ARCS CO LTD	COMMON STOCK	9,900	230,396
	ARGENTINE PESO	FOREIGN CURRENCY	1,240	66
	ARIAKE JAPAN CO LTD	COMMON STOCK	4,600	392,517
	ARISTOCRAT LEISURE LTD	COMMON STOCK	96,667	1,785,683
	ARJO AB B SHARES	COMMON STOCK SEK.33	64,201	183,566
	ARKEMA	COMMON STOCK EUR10.	14,140	1,719,649
	ARYZTA AG	COMMON STOCK CHF.02	16,284	645,824
	ASAHI DIAMOND INDUSTRIAL CO	COMMON STOCK	21,000	240,024
	ASAHI GLASS CO LTD	COMMON STOCK	33,400	1,444,964
	ASAHI GROUP HOLDINGS LTD	COMMON STOCK	67,300	3,337,405
	ASAHI HOLDINGS INC	COMMON STOCK	11,600	218,267
	ASAHI INTECC CO LTD	COMMON STOCK	17,200	590,274
	ASAHI KASEI CORP	COMMON STOCK	224,000	2,886,215
	ASCENDAS REAL ESTATE INV TRT	REIT	539,292	1,097,308
	ASCENTIAL PLC	COMMON STOCK GBP.01	91,105	474,786
	ASCOM HOLDING AG REG	COMMON STOCK CHF.5	10,658	275,181
	ASCOPIAVE SPA	COMMON STOCK EUR1.	76,626	326,237
	ASCOTT RESIDENCE TRUST 100	REIT	372,945	340,472
	ASHMORE GROUP PLC	COMMON STOCK GBP.0001	71,828	393,532
	ASHTAD GROUP PLC	COMMON STOCK GBP.1	85,707	2,291,744
	ASIA CEMENT CORP	COMMON STOCK TWD10.	519,924	492,382
	ASIA OPTICAL CO INC	COMMON STOCK TWD10.0	172,931	553,594
	ASIANA AIRLINES	COMMON STOCK KRW5000.	32,524	137,494
	ASICS CORP	COMMON STOCK	31,000	494,422
	ASM INTERNATIONAL NV	COMMON STOCK EUR.04	9,717	657,133
	ASM PACIFIC TECHNOLOGY	COMMON STOCK HKD.1	50,200	697,841
	ASML HOLDING NV	COMMON STOCK EUR.09	64,216	11,149,532
	ASOS PLC	COMMON STOCK GBP.035	9,454	858,432
	ASPEN PHARMACARE HOLDINGS LT	COMMON STOCK ZAR.1390607	65,385	1,465,085
	ASR NEDERLAND NV	COMMON STOCK EUR.16	27,406	1,128,010
	ASSA ABLOY AB B	COMMON STOCK SEK1.0	191,003	3,970,942
	ASSECO POLAND SA	COMMON STOCK PLN1.	34,631	437,995
	ASSICURAZIONI GENERALI	COMMON STOCK EUR1.0	196,979	3,589,127
	ASSOCIATED BRITISH FOODS PLC	COMMON STOCK GBP.0568	59,014	2,247,822
	ASSYSTEM	COMMON STOCK EUR1.0	6,057	217,399
	ASTALDI SPA	COMMON STOCK EUR2.	22,411	57,002
	ASTELLAS PHARMA INC	COMMON STOCK	354,700	4,506,081
	ASTRA INTERNATIONAL TBK PT	COMMON STOCK IDR50.	3,254,880	1,989,629
	ASTRAL FOODS LTD	COMMON STOCK ZAR.01	16,039	346,990
	ASTRAZENECA PLC	COMMON STOCK USD.25	213,160	14,655,838
	ASUSTEK COMPUTER INC	COMMON STOCK TWD10.	111,172	1,044,175
	ASX LTD	COMMON STOCK	36,639	1,570,700
	ATCO LTD CLASS I	COMMON STOCK	17,100	614,151
	ATEA ASA	COMMON STOCK NOK1.0	22,903	323,381
	ATHABASCA OIL CORP	COMMON STOCK	143,300	122,376
	ATLANTIA SPA	COMMON STOCK EUR1.0	70,175	2,215,361
	ATLAS COPCO AB A SHS	COMMON STOCK	105,912	4,570,293
	ATLAS COPCO AB B SHS	COMMON STOCK SEK.64	70,244	2,691,755
	ATOS SE	COMMON STOCK EUR1.0	15,953	2,323,972
	ATS AUTOMATION TOOLING SYS	COMMON STOCK	27,900	346,259
	AU OPTRONICS CORP	COMMON STOCK TWD10.0	1,406,552	585,030
	AUCKLAND INTL AIRPORT LTD	COMMON STOCK	217,634	1,002,522
	AURIZON HOLDINGS LTD	COMMON STOCK	386,217	1,496,764
	AURUBIS AG	COMMON STOCK	6,836	633,170

(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		
	AUSNET SERVICES	COMMON STOCK	388,362	548,967
	AUST AND NZ BANKING GROUP	COMMON STOCK	485,081	10,861,355
	AUSTRALIAN AGRICULTURAL CO	COMMON STOCK	164,371	167,204
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	3,662,038	2,864,264
	AUTO TRADER GROUP PLC	COMMON STOCK GBP.01	168,199	799,968
	AUTOBACS SEVEN CO LTD	COMMON STOCK	18,500	354,851
	AUTOGRILL SPA	COMMON STOCK	41,650	574,492
	AUTOHOME INC ADR	ADR USD.01	9,400	607,898
	AVANZA BANK HOLDING AB	COMMON STOCK SEK2.5	11,755	493,939
	AVEO GROUP	STAPLED SECURITY	137,701	287,608
	AVEVA GROUP PLC	COMMON STOCK GBP.0355556	14,649	545,682
	AVEX INC	COMMON STOCK	12,500	178,156
	AVI LTD	COMMON STOCK ZAR.05	64,450	574,367
	AVICHINA INDUSTRY + TECH H	COMMON STOCK CNY1.0	600,000	319,010
	AVIVA PLC	COMMON STOCK GBP.25	673,107	4,608,891
	AWA BANK LTD/THE	COMMON STOCK	56,000	356,755
	AXA SA	COMMON STOCK EUR2.29	316,371	9,384,175
	AXEL SPRINGER SE	COMMON STOCK EUR1.0	8,698	678,264
	AXIARE PATRIMONIO SOCIMI SA	REIT EUR10.0	26,586	587,520
	AXIATA GROUP BERHAD	COMMON STOCK MYR1.	459,567	622,061
	AXWAY SOFTWARE SA	COMMON STOCK	6,867	187,901
	AYALA CORPORATION	COMMON STOCK PHP50.	34,782	707,257
	AYALA LAND INC	COMMON STOCK PHP1.0	1,639,190	1,461,122
	AZ. BGP HOLDINGS	COMMON STOCK	818,748	14
	AZBIL CORP	COMMON STOCK	13,800	596,029
	AZIMUT HOLDING SPA	COMMON STOCK	24,388	466,885
	B+M EUROPEAN VALUE RETAIL SA	COMMON STOCK GBP.1	147,309	841,643
	B2GOLD CORP	COMMON STOCK	185,900	575,675
	B2W CIA DIGITAL	COMMON STOCK	89,036	546,971
	B3 SA BRASIL BOLSA BALCAO	COMMON STOCK	371,778	2,548,505
	BABCOCK INTL GROUP PLC	COMMON STOCK GBP.6	48,095	456,753
	BAE SYSTEMS PLC	COMMON STOCK GBP.025	538,947	4,153,161
	BAIDU INC SPON ADR	ADR USD.00005	46,400	10,867,344
	BAKKAFROST P/F	COMMON STOCK DKK1.0	9,743	412,734
	BALFOUR BEATTY PLC	COMMON STOCK GBP.5	140,370	563,654
	BALOISE HOLDING AG REG	COMMON STOCK CHF.1	8,316	1,294,182
	BANCA IFIS SPA	COMMON STOCK EUR1.0	15,840	775,321
	BANCA MEDIOLANUM SPA	COMMON STOCK EUR.1	49,250	426,046
	BANCA MONTE DEI PASCHI SIENA	COMMON STOCK	52,349	245,692
	BANCA POPOLARE DI SONDRIO	COMMON STOCK EUR3.	129,128	471,912
	BANCO ABC BRASIL SA	PREFERENCE	48,031	247,766
	BANCO BILBAO VIZCAYA ARGENTA	COMMON STOCK EUR.49	1,086,947	9,259,874
	BANCO BPM SPA	COMMON STOCK	281,187	881,465
	BANCO BRADESCO S.A.	COMMON STOCK	150,645	1,436,667
	BANCO BRADESCO SA PREF	PREFERENCE	534,549	5,483,210
	BANCO COMERCIAL PORTUGUES R	COMMON STOCK	1,974,248	643,357
	BANCO DE CHILE	COMMON STOCK	4,815,915	773,704
	BANCO DE CREDITO E INVERSION	COMMON STOCK	7,733	533,154
	BANCO DE SABADELL SA	COMMON STOCK EUR.125	932,337	1,846,667
	BANCO DO BRASIL S.A.	COMMON STOCK	165,189	1,578,446
	BANCO ESTADO RIO GRAN PREF B	PREFERENCE	49,732	223,475
	BANCO SANTANDER BRASIL UNIT	UNIT	69,300	673,608
	BANCO SANTANDER CHILE ADR	ADR	29,884	934,473
	BANCO SANTANDER SA	COMMON STOCK EUR.5	2,676,035	17,561,619
	BANDAI NAMCO HOLDINGS INC	COMMON STOCK	36,900	1,207,368
	BANG + OLUFSEN A/S	COMMON STOCK DKK10.	12,429	298,352
	BANGKOK BANK PCL FOREIGN REG	FOREIGN SH. THB10.0 A	50,600	313,630
	BANGKOK CHAIN HOSPITAL NVDR	NVDR THB1.0	1,410,700	701,238
	BANGKOK EXPRESSWAY AND METRO	FOREIGN SH. THB1.0 A	2,574,975	608,386
	BANK CENTRAL ASIA TBK PT	COMMON STOCK IDR62.5	1,923,500	3,100,517
	BANK DANAMON INDONESIA TBK	COMMON STOCK	1,288,431	658,800
	BANK HANDLOWY W WARSZAWIE SA	COMMON STOCK PLN4.	9,886	232,935
	BANK HAPOALIM BM	COMMON STOCK ILS1.	174,315	1,284,256
	BANK LEUMI LE ISRAEL	COMMON STOCK ILS.1	238,476	1,439,696
	BANK MANDIRI PERSERO TBK PT	COMMON STOCK IDR250.0	3,001,498	1,767,760
	BANK NEGARA INDONESIA PERSERO	COMMON STOCK IDR7500.	1,321,000	962,735
	BANK OF CHINA LTD H	COMMON STOCK CNY1.0	13,052,400	6,401,266
	BANK OF COMMUNICATIONS CO H	COMMON STOCK CNY1.0	1,425,140	1,055,852
	BANK OF EAST ASIA LTD	COMMON STOCK	226,152	978,009
	BANK OF IRELAND GROUP PLC	COMMON STOCK EUR1.0	160,418	1,365,720
	BANK OF KYOTO LTD/THE	COMMON STOCK	12,300	640,005
	BANK OF MONTREAL	COMMON STOCK	109,244	8,770,385
	BANK OF NAGOYA LTD/THE	COMMON STOCK	8,400	327,462
	BANK OF NOVA SCOTIA	COMMON STOCK	203,800	13,194,665
	BANK OF QUEENSLAND LTD	COMMON STOCK	90,728	900,819
	BANK OF THE PHILIPPINE ISLAN	COMMON STOCK PHP10.	278,654	602,803
	BANK OF THE RYUKYUS LTD	COMMON STOCK	20,500	307,964
	BANK PEKAO SA	COMMON STOCK PLN1.0	27,319	1,016,822

(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	
	BANK RAKYAT INDONESIA PERSER	COMMON STOCK IDR50.0	10,600,000	2,837,894
	BANK ZACHODNI WBK SA	COMMON STOCK PLN10.	6,814	775,251
	BANKIA SA	COMMON STOCK EUR1.0	200,192	956,287
	BANKINTER SA	COMMON STOCK EUR.3	121,620	1,152,077
	BANPU PUBLIC CO LTD FOR REG	FOREIGN SH. THB1.0 A	795,800	476,161
	BANQUE CANTONALE VAUDOIS REG	COMMON STOCK CHF10.0	770	580,294
	BARCLAYS AFRICA GROUP LTD	COMMON STOCK ZAR2.0	113,498	1,668,329
	BARCLAYS PLC	COMMON STOCK GBP.25	2,849,283	7,783,848
	BARLOWORLD LTD	COMMON STOCK ZAR.05	45,954	591,217
	BARRATT DEVELOPMENTS PLC	COMMON STOCK GBP.1	178,549	1,563,351
	BARRICK GOLD CORP	COMMON STOCK	208,625	3,027,098
	BARRY CALLEBAUT AG REG	COMMON STOCK CHF.02	453	943,710
	BASF SE	COMMON STOCK	149,301	16,398,048
	BASILEA PHARMACEUTICA REG	COMMON STOCK CHF1.0	6,632	516,335
	BAVARIAN NORDIC A/S	COMMON STOCK DKK10.	10,926	395,121
	BAYER AG REG	COMMON STOCK	137,002	17,053,133
	BAYERISCHE MOTOREN WERKE AG	COMMON STOCK EUR1.0	53,049	5,514,702
	BAYERISCHE MOTOREN WERKE PRF	PREFERENCE	9,524	851,111
	BAYTEX ENERGY CORP	COMMON STOCK	53,950	162,330
	BB SEGURIDADE PARTICIPACOES	COMMON STOCK	122,200	1,047,573
	BBA AVIATION PLC	COMMON STOCK GBP.2976	171,687	811,914
	BCE INC	COMMON STOCK	26,267	1,265,814
	BDO UNIBANK INC	COMMON STOCK PHP10.0	282,294	927,013
	BE SEMICONDUCTOR INDUSTRIES	COMMON STOCK EUR.01	9,003	752,812
	BEACH ENERGY LTD	COMMON STOCK	387,450	377,290
	BEAZLEY PLC	COMMON STOCK GBP.05	109,698	788,002
	BEC WORLD PCL FOREIGN	FOREIGN SH. THB1.0 A	703,700	282,862
	BECHTLE AG	COMMON STOCK	8,982	746,067
	BEIERSDORF AG	COMMON STOCK	17,893	2,098,842
	BEIJING CAPITAL INTL AIRPO H	COMMON STOCK CNY1.0	468,000	703,562
	BEIJING ENTERPRISES HLDGS	COMMON STOCK	96,500	572,781
	BEIJING ENTERPRISES WATER GR	COMMON STOCK HKD.1	968,000	748,551
	BELLWAY PLC	COMMON STOCK GBP.125	22,561	1,087,022
	BENDIGO AND ADELAIDE BANK	COMMON STOCK	96,540	879,361
	BENESSE HOLDINGS INC	COMMON STOCK	13,900	488,178
	BENI STABILI SPA	REIT EUR.1	699,232	646,833
	BERJAYA SPORTS TOTO BHD	COMMON STOCK MYR.1	298,572	165,280
	BERKELEY GROUP HOLDINGS/THE	COMMON STOCK	22,673	1,286,355
	BETSSON AB	COMMON STOCK SEK.67	29,561	218,443
	BEZEQ THE ISRAELI TELECOM CO	COMMON STOCK ILS1.	346,613	525,172
	BGEO GROUP PLC	COMMON STOCK GBP.01	11,625	558,178
	BGF CO LTD	COMMON STOCK KRW1000.0	4,668	66,356
	BGF RETAIL CO LTD	COMMON STOCK	1,417	277,960
	BHP BILLITON LIMITED	COMMON STOCK	533,200	12,303,223
	BHP BILLITON PLC	COMMON STOCK USD.5	348,653	7,150,212
	BID CORP LTD	COMMON STOCK	55,454	1,348,027
	BIDVEST GROUP LTD	COMMON STOCK ZAR.05	54,871	964,050
	BIG YELLOW GROUP PLC	REIT GBP.1	44,595	524,723
	BILFINGER SE	COMMON STOCK	8,628	408,874
	BILLERUDKORSNAS AB	COMMON STOCK SEK7.38	33,200	568,543
	BIM BIRLESIK MAGAZALAR AS	COMMON STOCK TRY1.	38,827	799,707
	BINCKBANK NV	COMMON STOCK EUR.1	39,635	210,902
	BIOMERIEUX	COMMON STOCK	7,658	686,829
	BITAUTO HOLDINGS LTD ADR	ADR USD.00004	6,000	190,800
	BLACKBERRY LTD	COMMON STOCK	90,700	1,016,344
	BLACKMORES LTD	COMMON STOCK	2,760	364,921
	BLUESCOPE STEEL LTD	COMMON STOCK	119,607	1,436,828
	BNK FINANCIAL GROUP INC	COMMON STOCK KRW5000.0	52,751	464,090
	BNP PARIBAS	COMMON STOCK EUR2.	186,547	13,922,558
	BOC HONG KONG HOLDINGS LTD	COMMON STOCK	616,000	3,113,904
	BODYCOTE PLC	COMMON STOCK GBP.17273	47,113	581,532
	BOIRON SA	COMMON STOCK EUR1.	3,685	331,181
	BOLIDEN AB	COMMON STOCK SEK2.11	54,121	1,847,078
	BOLIVAR	FOREIGN CURRENCY	55,012	16
	BOLLORE	COMMON STOCK EUR.16	167,818	912,346
	BOLLORE NV NEW	COMMON STOCK	961	5,251
	BOLSAS Y MERCADOS ESPANOLAS	COMMON STOCK EUR3.0	14,513	462,235
	BOMBARDIER INC B	COMMON STOCK	365,099	882,916
	BONAVA AB B SHARES	COMMON STOCK SEK4.0	25,093	350,855
	BONAVISTA ENERGY CORP	COMMON STOCK	77,200	138,633
	BOOHOO.COM PLC	COMMON STOCK GBP.01	146,886	374,547
	BOOKER GROUP PLC	COMMON STOCK GBP.01	284,563	877,790
	BORAL LTD	COMMON STOCK	219,844	1,339,498
	BOSKALIS WESTMINSTER	COMMON STOCK EUR.01	17,031	642,455
	BOUYGUES SA	COMMON STOCK EUR1.	36,874	1,917,070
	BOVIS HOMES GROUP PLC	COMMON STOCK GBP.5	30,853	486,666
	BP PLC	COMMON STOCK USD.25	3,233,997	22,851,696
	BPER BANCA	COMMON STOCK EUR3.0	94,130	474,157

(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		
	BPOST SA	COMMON STOCK	18,232	555,225
	BR MALLS PARTICIPACOES SA	COMMON STOCK	148,908	571,090
	BRADSPAR SA PREF	PREFERENCE	52,700	453,274
	BRAIT SE	COMMON STOCK	61,207	205,915
	BRAMBLES LTD	COMMON STOCK	271,269	2,131,745
	BRASKEM SA PREF A	PREFERENCE	41,460	541,566
	BRAZILIAN REAL	FOREIGN CURRENCY	3,002,274	905,090
	BREMBO SPA	COMMON STOCK NPV	30,220	459,763
	BRENTAG AG	COMMON STOCK	27,350	1,726,642
	BREWIN DOLPHIN HOLDINGS PLC	COMMON STOCK GBP.01	72,995	384,320
	BRF SA	COMMON STOCK	86,232	970,603
	BRIDGESTONE CORP	COMMON STOCK	105,200	4,893,517
	BRIGHTOIL PETROLEUM HOLDINGS	COMMON STOCK HKD.025	494,000	94,790
	BRILLIANCE CHINA AUTOMOTIVE	COMMON STOCK USD.01	560,000	1,486,983
	BRITISH AMERICAN TOB SP ADR	ADR	68,140	4,564,699
	BRITISH AMERICAN TOBACCO BHD	COMMON STOCK MYR.5	29,219	288,802
	BRITISH AMERICAN TOBACCO PLC	COMMON STOCK GBP.25	319,554	21,608,366
	BRITISH LAND CO PLC	REIT GBP.25	160,820	1,503,322
	BRITVIC PLC	COMMON STOCK GBP.2	49,338	542,117
	BROOKFIELD ASSET MANAGE CL A	COMMON STOCK	146,475	6,396,993
	BROTHER INDUSTRIES LTD	COMMON STOCK	44,200	1,091,235
	BROWN (N) GROUP PLC	COMMON STOCK GBP.1105263	46,644	170,762
	BRUNEL INTERNATIONAL	COMMON STOCK EUR.03	10,065	183,650
	BT GROUP PLC	COMMON STOCK GBP.05	1,381,954	5,069,678
	BT INVESTMENT MANAGEMENT LTD	COMMON STOCK	66,299	583,384
	BTG PLC	COMMON STOCK GBP.1	82,086	843,667
	BUCHER INDUSTRIES AG REG	COMMON STOCK CHF.2	1,551	628,888
	BUMRUNGRAD HOSPITAL FOREIGN	FOREIGN SH. THB1.0 A	156,600	908,174
	BUNKA SHUTTER CO LTD	COMMON STOCK	26,000	249,838
	BUNZL PLC	COMMON STOCK GBP.3214286	58,371	1,635,305
	BURBERRY GROUP PLC	COMMON STOCK GBP.0005	77,562	1,878,743
	BURCKHARDT COMPRESSION HOLDI	COMMON STOCK CHF2.5	971	314,882
	BURE EQUITY AB	COMMON STOCK SEK6.6	31,536	377,349
	BUREAU VERITAS SA	COMMON STOCK EUR.12	47,613	1,302,791
	BURFORD CAPITAL LTD	COMMON STOCK	36,277	565,125
	BURSA MALAYSIA BHD	COMMON STOCK MYR.5	188,000	470,071
	BUWOG AG	COMMON STOCK	17,981	619,443
	BUZZI UNICEM SPA	COMMON STOCK EUR.6	20,035	541,130
	BWP TRUST	REIT	250,295	604,159
	BYD CO LTD H	COMMON STOCK CNY1.0	127,700	1,107,711
	C C LAND HOLDINGS LTD	COMMON STOCK HKD.1	737,961	163,043
	C+C GROUP PLC	COMMON STOCK EUR.01	50,996	173,343
	C+C GROUP PLC	COMMON STOCK EUR.01	34,959	120,110
	CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	12,270	379,173
	CAE INC	COMMON STOCK	54,651	1,018,477
	CAESARSTONE LTD	COMMON STOCK	7,600	167,200
	CAIRN ENERGY PLC	COMMON STOCK GBP.013669	133,409	382,662
	CAIXABANK S.A	COMMON STOCK EUR1.	606,057	2,821,189.81
	CAJA DE AHORROS DEL MEDITERR	COMMON STOCK EUR2.0	23,863	38,397
	CAL COMP ELECTRONICS THAI F	COMMON STOCK A	1,165,014	106,528
	CALBEE INC	COMMON STOCK	14,000	455,571
	CALTEX AUSTRALIA LTD	COMMON STOCK	47,411	1,260,525
	CAMECO CORP	COMMON STOCK	77,868	721,535
	CAN IMPERIAL BK OF COMMERCE	COMMON STOCK	69,315	6,779,089
	CANADIAN DOLLAR	FOREIGN CURRENCY	3,160,939	2,522,798
	CANADIAN NATL RAILWAY CO	COMMON STOCK	126,484	10,463,360
	CANADIAN NATURAL RESOURCES	COMMON STOCK	188,140	6,745,081
	CANADIAN PACIFIC RAILWAY LTD	COMMON STOCK	24,352	4,463,610
	CANADIAN TIRE CORP CLASS A	COMMON STOCK	13,762	1,800,225
	CANADIAN UTILITIES LTD A	COMMON STOCK	24,100	719,567
	CANADIAN WESTERN BANK	COMMON STOCK	20,400	639,052
	CANFOR CORP	COMMON STOCK	21,500	425,213
	CANON INC	COMMON STOCK	169,900	6,328,704
	CANON MARKETING JAPAN INC	COMMON STOCK	13,000	350,975
	CANOPY GROWTH CORP	COMMON STOCK	29,100	690,717
	CAPCOM CO LTD	COMMON STOCK	10,600	334,387
	CAPGEMINI SE	COMMON STOCK EUR8.0	26,264	3,110,607
	CAPITA PLC	COMMON STOCK GBP.020667	124,226	673,699
	CAPITAL + COUNTIES PROPRTIE	COMMON STOCK GBP.25	134,156	579,900
	CAPITALAND COMMERCIAL TRUST	REIT	508,398	734,217
	CAPITALAND LTD	COMMON STOCK	472,499	1,245,829
	CAPITALAND MALL TRUST	REIT	450,249	717,229
	CAPITALAND RETAIL CHINA TRUS	REIT	364,902	442,134
	CAPITEC BANK HOLDINGS LTD	COMMON STOCK ZAR.01	7,374	652,466
	CARGOTEC OYJ B SHARE	COMMON STOCK	7,004	396,581
	CARL ZEISS MEDITEC AG BR	COMMON STOCK	8,898	552,007
	CARLSBERG AS B	COMMON STOCK DKK20.	16,952	2,031,857
	CARNIVAL PLC	COMMON STOCK USD1.66	32,398	2,134,296

(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	
	CARREFOUR SA	COMMON STOCK EUR2.5	100,882	2,184,948
	CARSALES.COM LTD	COMMON STOCK	47,806	540,289
	CASCADES INC	COMMON STOCK	32,200	350,025
	CASINO GUICHARD PERRACHON	COMMON STOCK EUR1.53	10,960	664,297
	CASIO COMPUTER CO LTD	COMMON STOCK	36,300	522,479
	CASTELLUM AB	COMMON STOCK SEK.5	44,886	758,359
	CATCHER TECHNOLOGY CO LTD	COMMON STOCK TWD10.	118,134	1,296,460
	CATHAY CONSTRUCTON	COMMON STOCK TWD10.0	182,834	101,034
	CATHAY FINANCIAL HOLDING CO	COMMON STOCK TWD10.0	1,507,459	2,702,928
	CAVERION OYJ	COMMON STOCK	24,583	173,589
	CAWACHI LTD	COMMON STOCK	6,800	167,796
	CCC SA	COMMON STOCK PLN.1	5,911	483,304
	CCL INDUSTRIES INC CL B	COMMON STOCK	27,000	1,251,574
	CCR SA	COMMON STOCK	200,600	974,370
	CD PROJEKT SA	COMMON STOCK PLN1.0	15,073	420,616
	CECONOMY AG	COMMON STOCK	33,754	510,963
	CELESTICA INC	COMMON STOCK	27,816	292,601
	CELLCOM ISRAEL LTD	COMMON STOCK ILS.01	34,102	348,522
	CELLNEX TELECOM SAU	COMMON STOCK EUR.25	30,472	780,535
	CELLTRION HEALTHCARE CO LTD	COMMON STOCK KRW1000.0	6,110	617,034
	CELLTRION INC	COMMON STOCK KRW1000.0	15,738	3,234,299
	CEMBRA MONEY BANK AG	COMMON STOCK CHF1.0	10,589	984,913
	CEMEX SAB CPO	UNIT	2,788,247	2,096,298
	CENCOSUD SA	COMMON STOCK	204,232	601,093
	CENOVUS ENERGY INC	COMMON STOCK	178,892	1,639,076
	CENTAMIN PLC	COMMON STOCK	244,759	523,265
	CENTERRA GOLD INC	COMMON STOCK	48,600	249,798
	CENTRAIS ELETRICAS BRAS PR B	PREFERENCE	72,105	493,826
	CENTRAL EUROPEAN MEDIA ENT A	COMMON STOCK USD.08	29,432	138,844
	CENTRAL JAPAN RAILWAY CO	COMMON STOCK	22,500	4,027,587
	CENTRICA PLC	COMMON STOCK GBP.061728	964,877	1,789,964
	CERVED INFORMATION SOLUTIONS	COMMON STOCK	44,611	566,993
	CEZ AS	COMMON STOCK CZK100.	28,874	674,312
	CGI GROUP INC CLASS A	COMMON STOCK	39,930	2,176,638
	CGN POWER CO LTD H	COMMON STOCK CNY1.0	1,742,000	471,399
	CHALEASE HOLDING CO LTD	COMMON STOCK TWD10.	216,920	630,552
	CHALLENGER LTD	COMMON STOCK	117,170	1,282,975
	CHAMPION REIT	REIT	451,000	330,469
	CHANG HWA COMMERCIAL BANK	COMMON STOCK TWD10.	945,901	525,955
	CHAROEN POKPHAND FOODS NVDR	NVDR THB1.0	890,500	655,784
	CHAROEN POKPHAND INDONESIA PT	COMMON STOCK IDR10.	1,222,200	270,250
	CHARTER HALL GROUP	REIT	143,681	675,001
	CHARTER HALL RETAIL REIT	REIT	153,429	498,749
	CHECK POINT SOFTWARE TECH	COMMON STOCK USD.01	21,951	2,274,563
	CHEIL WORLDWIDE INC	COMMON STOCK KRW200.	20,740	410,563
	CHEMRING GROUP PLC	COMMON STOCK GBP.01	95,928	237,588
	CHENG SHIN RUBBER IND CO LTD	COMMON STOCK TWD10.	441,088	778,104
	CHENG UEI PRECISION INDUSTRY	COMMON STOCK TWD10.	192,919	323,597
	CHIBA BANK LTD/THE	COMMON STOCK	141,000	1,174,550
	CHIBA KOGYO BANK LTD/THE	COMMON STOCK	50,100	249,183
	CHILEAN PESO	FOREIGN CURRENCY	118,955,974	193,431
	CHINA AGRI INDUSTRIES HLDGS	COMMON STOCK	534,300	233,726
	CHINA AIRLINES LTD	COMMON STOCK TWD10.	846,278	331,060
	CHINA AOYUAN PROPERTY GROUP	COMMON STOCK HKD.01	1,126,884	615,979
	CHINA BLUECHEMICAL LTD H	COMMON STOCK HKD1.	712,000	224,167
	CHINA CINDA ASSET MANAGEME H	COMMON STOCK CNY1.0	2,046,908	748,774
	CHINA CITIC BANK CORP LTD H	COMMON STOCK CNY1.0	1,454,200	910,112
	CHINA COMMUNICATIONS CONST H	COMMON STOCK CNY1.0	828,000	939,698
	CHINA COMMUNICATIONS SERVI H	COMMON STOCK CNY1.0	518,352	346,506
	CHINA CONCH VENTURE HOLDINGS	COMMON STOCK HKD.01	271,900	628,574
	CHINA CONSTRUCTION BANK H	COMMON STOCK CNY1.0	13,979,400	12,851,272
	CHINA DEVELOPMENT FINANCIAL	COMMON STOCK TWD10.	2,244,020	763,720
	CHINA DONGXIANG GROUP CO	COMMON STOCK HKD.01	915,000	169,454
	CHINA EVERBRIGHT INTL LTD	COMMON STOCK	622,000	887,869
	CHINA EVERBRIGHT LTD	COMMON STOCK	194,000	432,536
	CHINA EVERGRANDE GROUP	COMMON STOCK USD.01	560,000	1,916,842
	CHINA GALAXY SECURITIES CO H	COMMON STOCK CNY1.0	626,000	461,174
	CHINA GAS HOLDINGS LTD	COMMON STOCK HKD.01	299,000	824,348
	CHINA GREENLAND BROAD GREENS	COMMON STOCK HKD.025	552,000	106,085
	CHINA HUARONG ASSET MANAGE H	COMMON STOCK CNY1.0	1,633,000	768,660
	CHINA HUIZHAN DAIRY HOLDINGS	COMMON STOCK HKD.1	420,500	22,592
	CHINA HUIYUAN JUICE GROUP	COMMON STOCK USD.00001	462,000	127,639
	CHINA JINMAO HOLDINGS GROUP	COMMON STOCK	718,000	314,809
	CHINA LIFE INSURANCE CO H	COMMON STOCK CNY1.0	1,270,000	3,962,349
	CHINA LIFE INSURANCE CO LTD	COMMON STOCK TWD10.	490,500	493,656
	CHINA LNG GROUP LTD	COMMON STOCK HKD.002	606,000	99,070
	CHINA LONGYUAN POWER GROUP H	COMMON STOCK CNY1.0	1,006,000	714,688
	CHINA MEDICAL SYSTEM HOLDING	COMMON STOCK USD.005	326,000	759,345

(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		
	CHINA MENGNIU DAIRY CO	COMMON STOCK HKD.1	492,000	1,461,960
	CHINA MERCHANTS BANK H	COMMON STOCK CNY1.0	771,505	3,068,376
	CHINA MERCHANTS PORT HOLDING	COMMON STOCK	292,049	763,919
	CHINA METAL RECYCLING	COMMON STOCK HKD.0001	190,245	243
	CHINA MINSHENG BANKING H	COMMON STOCK CNY1.0	1,124,880	1,124,354
	CHINA MOBILE LTD	COMMON STOCK	1,044,500	10,566,665
	CHINA MOLYBDENUM CO LTD H	COMMON STOCK CNY.2	660,000	421,196
	CHINA MOTOR CORP	COMMON STOCK TWD10.	191,899	167,490
	CHINA NATIONAL BUILDING MA H	COMMON STOCK CNY1.0	532,608	473,869
	CHINA OILFIELD SERVICES H	COMMON STOCK CNY1.0	366,000	356,175
	CHINA OVERSEAS LAND + INVEST	COMMON STOCK	698,880	2,248,109
	CHINA PACIFIC INSURANCE GR H	COMMON STOCK CNY1.0	445,200	2,128,085
	CHINA PETROCHEMICAL DEV CORP	COMMON STOCK TWD10.	477,975	247,421
	CHINA PETROLEUM + CHEMICAL H	COMMON STOCK CNY1.0	4,005,500	2,933,206
	CHINA POWER CLEAN ENERGY DEV	COMMON STOCK HKD1.0	342,000	180,246
	CHINA RAILWAY CONSTRUCTION H	COMMON STOCK CNY1.0	388,000	449,273
	CHINA RAILWAY GROUP LTD H	COMMON STOCK CNY1.0	785,000	580,364
	CHINA RESOURCES BEER HOLDIN	COMMON STOCK	324,893	1,165,411
	CHINA RESOURCES GAS GROUP LT	COMMON STOCK HKD.1	178,000	642,717
	CHINA RESOURCES LAND LTD	COMMON STOCK HKD.1	479,777	1,408,255
	CHINA RESOURCES PHARMACEUTIC	COMMON STOCK HKD1.0	320,500	415,080
	CHINA RESOURCES PHOENIX HEAL	COMMON STOCK HKD.00025	177,500	223,856
	CHINA RESOURCES POWER HOLDIN	COMMON STOCK	373,465	694,944
	CHINA SHANSHUI CEMENT GROUP	COMMON STOCK USD.01	539,000	108,423
	CHINA SHENHUA ENERGY CO H	COMMON STOCK CNY1.0	595,000	1,538,315
	CHINA SHINEWAY PHARMACEUTICA	COMMON STOCK HKD.1	241,000	224,721
	CHINA SOUTHERN AIRLINES CO H	COMMON STOCK CNY1.0	408,000	421,189
	CHINA STATE CONSTRUCTION INT	COMMON STOCK HKD.025	439,110	612,244
	CHINA STEEL CORP	COMMON STOCK TWD10.	1,910,895	1,589,102
	CHINA TAIPING INSURANCE HOLD	COMMON STOCK	290,366	1,081,534
	CHINA TELECOM CORP LTD H	COMMON STOCK CNY1.0	2,196,000	1,044,262
	CHINA TRAVEL INTL INV HK	COMMON STOCK	1,184,000	439,056
	CHINA UNICOM HONG KONG LTD	COMMON STOCK	1,029,250	1,392,166
	CHINA VANKE CO LTD H	COMMON STOCK CNY1.0	253,800	1,012,953
	CHINA WATER AFFAIRS GROUP	COMMON STOCK HKD.01	804,000	727,763
	CHINA ZHENG TONG AUTO SERVICE	COMMON STOCK HKD.1	281,000	284,202
	CHIPBOND TECHNOLOGY CORP	COMMON STOCK TWD10.	165,000	312,220
	CHIYODA CO LTD	COMMON STOCK	7,100	190,893
	CHIYODA CORP	COMMON STOCK	29,600	217,875
	CHIYODA INTEGRE CO LTD	COMMON STOCK	10,000	242,945
	CHOCOLADEFABRIKEN LINDT PC	COMMON STOCK CHF10.0	178	1,086,743
	CHOCOLADEFABRIKEN LINDT REG	COMMON STOCK CHF100.0	19	1,373,754
	CHOFU SEISAKUSHO CO LTD	COMMON STOCK	10,100	233,049
	CHONG KUN DANG PHARMACEUTICA	COMMON STOCK KRW2500.0	3,251	420,157
	CHONG SING HOLDINGS FINTECH	COMMON STOCK HKD.02	2,632,000	346,772
	CHONGQING RURAL COMMERCIAL H	COMMON STOCK CNY1.0	570,000	402,426
	CHORUS LTD	COMMON STOCK	96,682	288,602
	CHOW SANG SANG HLDG	COMMON STOCK HKD.25	15,000	36,177
	CHR HANSEN HOLDING A/S	COMMON STOCK DKK10.	19,090	1,791,612
	CHUBU ELECTRIC POWER CO INC	COMMON STOCK	109,600	1,361,490
	CHUGAI PHARMACEUTICAL CO LTD	COMMON STOCK	38,100	1,948,622
	CHUGOKU BANK LTD/THE	COMMON STOCK	32,300	430,578
	CHUGOKU ELECTRIC POWER CO	COMMON STOCK	50,200	538,995
	CHUNGHWA TELECOM CO LTD	COMMON STOCK TWD10.	661,473	2,355,420
	CI TAKIRON CORP	COMMON STOCK	29,000	206,837
	CI FINANCIAL CORP	COMMON STOCK	43,819	1,041,136
	CI Z HOLDINGS CO LTD	COMMON STOCK	10,800	550,043
	CIA BRASILEIRA DE DIS PREF	PREFERRED STOCK	27,124	640,663
	CIA CERVECERIAS UNI SPON ADR	ADR	16,633	492,004
	CIA DE MINAS BUENAVENTUR ADR	ADR	31,930	449,574
	CIA DE MINAS BUENAVENTUR COM	COMMON STOCK PEN10.	8,119	112,746
	CIA ENERGETICA DE MIN GE RCT	RECEIPT	1,351	2,688
	CIA ENERGETICA DE MIN GE RCT	RECEIPT	23,442	48,762
	CIA ENERGETICA DE SP PREF B	PREFERENCE	57,166	227,194
	CIA ENERGETICA DO CEARA PR A	PREFERENCE	9,618	158,358
	CIA ENERGETICA MINAS GER PRF	PREFERENCE	131,842	272,375
	CIA PARANAENSE DE ENERGI PFB	PREFERENCE	25,907	196,463
	CIA SANEAMENTO BASICO DE SP	COMMON STOCK	64,720	674,034
	CIA SIDERURGICA NACIONAL SA	COMMON STOCK	122,188	303,978
	CIE AUTOMOTIVE SA	COMMON STOCK EUR.25	24,358	707,903
	CIE FINANCIERE RICHEMONT REG	COMMON STOCK CHF1.0	85,255	7,718,840
	CIELO SA	COMMON STOCK	226,881	1,602,045
	CIFI HOLDINGS GROUP CO LTD	COMMON STOCK HKD.1	574,000	344,722
	CIMB GROUP HOLDINGS BHD	COMMON STOCK MYR1.	1,049,385	1,695,846
	CIMC ENRIC HOLDINGS LTD	COMMON STOCK HKD.01	222,000	186,341
	CIMIC GROUP LTD	COMMON STOCK	18,483	742,985
	CINEPLEX INC	COMMON STOCK	12,200	363,483
	CIPUTRA DEVELOPMENT TBK PT	COMMON STOCK IDR250.0	4,732,962	413,323

(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		
	CITIC LTD	COMMON STOCK	940,000	1,354,937
	CITIC RESOURCES HOLDINGS LTD	COMMON STOCK HKD.05	1,147,110	113,245
	CITIC SECURITIES CO LTD H	COMMON STOCK CNY1.0	380,000	780,969
	CITIC TELECOM INTERNATIONAL	COMMON STOCK	961,625	254,027
	CITIZEN WATCH CO LTD	COMMON STOCK	58,100	424,074
	CITY DEVELOPMENTS LTD	COMMON STOCK	89,000	828,328
	CITY LODGE HOTELS LTD	COMMON STOCK ZAR.1	12,222	142,457
	CITYCON OYJ	COMMON STOCK	105,583	273,544
	CJ CGV CO LTD	COMMON STOCK KRW500.	6,610	457,161
	CJ CHEILJEDANG CORP	COMMON STOCK KRW5000.0	1,532	523,854
	CJ CORP	COMMON STOCK KRW5000.	3,084	523,156
	CJ E+M CORP	COMMON STOCK KRW5000.0	4,341	395,519
	CJ LOGISTICS	COMMON STOCK KRW5000.0	1,860	243,127
	CK ASSET HOLDINGS LTD	COMMON STOCK HKD1.0	441,236	3,854,607
	CK HUTCHISON HOLDINGS LTD	COMMON STOCK HKD1.0	437,736	5,492,639
	CK INFRASTRUCTURE HOLDINGS L	COMMON STOCK HKD1.0	116,000	995,248
	CK POWER LTD NVDR	NVDR THB1.0	1,179,500	146,216
	CLARIANT AG REG	COMMON STOCK CHF3.7	54,789	1,529,813
	CLARION CO LTD	COMMON STOCK	53,000	196,969
	CLEANAWAY WASTE MANAGEMENT L	COMMON STOCK	523,223	610,954
	CLEANAWAY WASTE MGMT LTD RTS	EXP 19JAN18	112,521	13,201
	CLICKS GROUP LTD	COMMON STOCK ZAR.01	58,516	855,982
	CLOSE BROTHERS GROUP PLC	COMMON STOCK GBP.25	27,048	529,674
	CLP HOLDINGS LTD	COMMON STOCK	266,000	2,720,515
	CMC MAGNETICS CORP	COMMON STOCK TWD10.	609,712	87,002
	CMIC HOLDINGS CO LTD	COMMON STOCK	10,000	179,110
	CNH INDUSTRIAL NV	COMMON STOCK EUR.01	168,672	2,256,749
	CNOOC LTD	COMMON STOCK	2,980,500	4,282,437
	CNP ASSURANCES	COMMON STOCK EUR1.	34,771	802,960
	COBHAM PLC	COMMON STOCK GBP.025	437,393	744,558
	COCA COLA AMATIL LTD	COMMON STOCK	85,173	566,295
	COCA COLA BOTTLERS JAPAN HOL	COMMON STOCK	20,375	744,333
	COCA COLA EUROPEAN PARTNERS	COMMON STOCK EUR.01	36,395	1,450,846
	COCA COLA FEMSA SAB SER L	COMMON STOCK	130,000	911,339
	COCA COLA HBC AG DI	COMMON STOCK CHF6.7	36,490	1,189,200
	COCHLEAR LTD	COMMON STOCK	10,695	1,431,281
	COCOKARA FINE INC	COMMON STOCK	4,000	257,625
	COFINIMMO	REIT	6,116	805,877
	COLLIERS INTERNATIONAL GROUP	COMMON STOCK	9,300	563,144
	COLOPLAST B	COMMON STOCK DKK1.	20,275	1,608,841
	COLOWIDE CO LTD	COMMON STOCK	16,100	325,404
	COLRUYT SA	COMMON STOCK	15,324	797,750
	COMBA TELECOM SYSTEMS HOLDIN	COMMON STOCK HKD.1	627,845	120,199
	COMDIRECT BANK AG	COMMON STOCK	13,621	186,972
	COMFORTDELGRO CORP LTD	COMMON STOCK	401,900	594,789
	COMINAR REAL ESTATE INV TR U	REIT	30,100	345,936
	COMMERCIAL INTERNATIONAL BAN	COMMON STOCK EGP10.	319,826	1,397,665
	COMMERZBANK AG	COMMON STOCK	185,039	2,777,647
	COMMONWEALTH BANK OF AUSTRAL	COMMON STOCK	286,813	17,969,408
	COMPAGNIE DE SAINT GOBAIN	COMMON STOCK EUR4.0	82,253	4,530,441
	COMPAL ELECTRONICS	COMMON STOCK TWD10.	648,092	463,033
	COMPASS GROUP PLC	COMMON STOCK GBP.1105	265,202	5,745,490
	COMPUTERSHARE LTD	COMMON STOCK	87,297	1,112,217
	COMSYS HOLDINGS CORP	COMMON STOCK	21,100	610,939
	CONCORD NEW ENERGY GROUP LTD	COMMON STOCK HKD.01	2,890,000	127,493
	CONCORDIA FINANCIAL GROUP LT	COMMON STOCK	227,700	1,375,092
	CONSTELLATION SOFTWARE INC	COMMON STOCK	3,600	2,189,451
	CONSTRUCC Y AUX DE FERROCARR	COMMON STOCK EUR.301	6,660	273,317
	CONTACT ENERGY LTD	COMMON STOCK	132,301	522,767
	CONTINENTAL AG	COMMON STOCK	18,365	4,962,021
	CONTROLADORA VUELA CIA DE A	COMMON STOCK	268,200	216,309
	CONVATEC GROUP PLC	COMMON STOCK	242,314	670,955
	CORBION NV	COMMON STOCK EUR.25	18,096	586,348
	CORONATION FUND MANAGERS LTD	COMMON STOCK ZAR.0001	48,730	290,379
	CORPORACION FINANCIERA ALBA	COMMON STOCK EUR1.	3,823	218,845
	COSAN SA INDUSTRIA COMERCIO	COMMON STOCK	38,149	476,271
	COSCO SHIPPING INTERNATIONAL	COMMON STOCK	267,900	75,174
	COSCO SHIPPING PORTS LTD	COMMON STOCK HKD.1	384,732	400,082
	COSEL CO LTD	COMMON STOCK	8,700	142,944
	COSMO ENERGY HOLDINGS CO LTD	COMMON STOCK	12,400	467,327
	COSMO PHARMACEUTICALS NV	COMMON STOCK	2,098	314,684
	COSMOS PHARMACEUTICAL CORP	COMMON STOCK	1,600	334,234
	COSTAIN GROUP PLC	COMMON STOCK GBP.5	59,153	374,235
	COTT CORPORATION	COMMON STOCK	27,300	457,124
	COUNTRY GARDEN HOLDINGS CO	COMMON STOCK HKD.1	1,007,127	1,912,547
	COVESTRO AG	COMMON STOCK	20,915	2,152,233
	COWAY CO LTD	COMMON STOCK KRW500.0	10,890	992,172
	CP ALL PCL FOREIGN	FOREIGN SH. THB1.0 A	1,066,900	2,520,752

(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		
	CRAMO OYJ	COMMON STOCK	16,352	387,501
	CREATE SD HOLDINGS CO	COMMON STOCK	5,500	147,733
	CREDICORP LTD	COMMON STOCK USD5.0	8,685	1,801,530
	CREDICORP LTD	COMMON STOCK USD5.	3,996	831,168
	CREDIT AGRICOLE SA	COMMON STOCK EUR3.	188,726	3,120,172
	CREDIT SAISON CO LTD	COMMON STOCK	33,200	604,392
	CREDIT SUISSE GROUP AG REG	COMMON STOCK CHF.04	395,302	7,036,133
	CREDITO VALTELLINESE SPA	COMMON STOCK	34,669	50,551
	CRESCENT POINT ENERGY CORP	COMMON STOCK	94,350	721,396
	CREST NICHOLSON HOLDINGS	COMMON STOCK GBP.05	58,619	430,071
	CRESUD S.A.C.I.F.Y.A.	COMMON STOCK ARS1.0	4	9
	CREW ENERGY INC	COMMON STOCK	56,500	142,045
	CRH PLC	COMMON STOCK EUR.32	139,859	5,035,453
	CRODA INTERNATIONAL PLC	COMMON STOCK GBP.1035714	25,521	1,526,858
	CROWN RESORTS LTD	COMMON STOCK	83,131	846,029
	CRRC CORP LTD H	COMMON STOCK CNY1.0	613,000	654,826
	CSL LTD	COMMON STOCK	77,713	8,574,035
	CSPC PHARMACEUTICAL GROUP LT	COMMON STOCK	822,000	1,658,668
	CSR LTD	COMMON STOCK	122,337	454,483
	CT REAL ESTATE INVESTMENT TR	REIT	5,300	61,335
	CTBC FINANCIAL HOLDING CO LT	COMMON STOCK TWD10.	2,754,652	1,894,813
	CTRIPO.COM INTERNATIONAL ADR	ADR USD.01	65,200	2,875,320
	CTS EVENTIM AG + CO KGAA	COMMON STOCK	13,785	642,138
	CURRENCY CONTRACT	EUR/USD		248,637
	CURRENCY CONTRACT	GBP/USD		139,636
	CURRENCY CONTRACT	JPY/USD		(85,966)
	CURRENCY CONTRACT	NZD/USD		320
	CURRENCY CONTRACT	PLN/USD		3,735
	CURRENCY CONTRACT	BRL/USD		(6,560)
	CURRENCY CONTRACT	TRY/USD		(1,674)
	CURRENCY CONTRACT	CZK/USD		771
	CURRENCY CONTRACT	GBP/USD		126,783
	CURRENCY CONTRACT	ILS/USD		459
	CURRENCY CONTRACT	CAD/USD		58,991
	CURRENCY CONTRACT	HKD/USD		(3,611)
	CURRENCY CONTRACT	MXN/USD		10,793
	CURRENCY CONTRACT	ZAR/USD		(3,178)
	CURRENCY CONTRACT	SGD/USD		873
	CURRENCY CONTRACT	JPY/USD		53,827
	CURRENCY CONTRACT	CHF/USD		35,150
	CURRENCY CONTRACT	SEK/USD		27,291
	CURRENCY CONTRACT	EUR/USD		192,217
	CURRENCY CONTRACT	AUD/USD		35,106
	CURRENCY CONTRACT	DKK/USD		14,447
	CURRENCY CONTRACT	EUR/GBP		(284)
	CURRENCY CONTRACT	EUR/GBP		176
	CURRENCY CONTRACT	NOK/USD		4,462
	CYBERAGENT INC	COMMON STOCK	19,600	765,713
	CYBERARK SOFTWARE LTD/ISRAEL	COMMON STOCK ILS.01	9,552	395,357
	CYBG PLC CDI	CDI	170,674	771,895
	CYFROWY POLSAT SA	COMMON STOCK PLN.04	56,616	403,762
	CYRELA BRAZIL REALTY SA EMP	COMMON STOCK	74,600	295,890
	CZECH KORUNA	FOREIGN CURRENCY	1,846,249	86,841
	D IETEREN SA/NV	COMMON STOCK	7,046	317,056
	D.G. KHAN CEMENT	COMMON STOCK PKR10.	96,900	117,422
	DAEHWA PHARM CO LTD	COMMON STOCK KRW500.	7,020	162,115
	DAELIM INDUSTRIAL CO LTD	COMMON STOCK KRW5000.	5,815	447,561
	DAETWYLER HOLDING AG BR	COMMON STOCK CHF.05	2,278	439,788
	DAEWOO ENGINEERING + CONSTR	COMMON STOCK KRW5000.	33,894	187,438
	DAH CHONG HONG	COMMON STOCK	455,000	210,678
	DAH SING BANKING GROUP LTD	COMMON STOCK	209,600	454,696
	DAH SING FINANCIAL HOLDINGS	COMMON STOCK	57,650	368,794
	DAI ICHI LIFE HOLDINGS INC	COMMON STOCK	176,600	3,644,570
	DAI NIPPON PRINTING CO LTD	COMMON STOCK	50,500	1,126,953
	DAICEL CORP	COMMON STOCK	55,000	626,034
	DAIDO STEEL CO LTD	COMMON STOCK	6,800	416,956
	DAIFUKU CO LTD	COMMON STOCK	18,200	990,353
	DAIICHI SANKYO CO LTD	COMMON STOCK	95,200	2,480,025
	DAIICHIKOSHO CO LTD	COMMON STOCK	7,700	384,207
	DAIKEN CORP	COMMON STOCK	11,000	287,437
	DAIKIN INDUSTRIES LTD	COMMON STOCK	41,000	4,855,162
	DAIKYO INC	COMMON STOCK	8,400	162,889
	DAILY MAIL+GENERAL TST A NV	COMMON STOCK GBP.125	54,135	435,894
	DAIMLER AG REGISTERED SHARES	COMMON STOCK	156,700	13,316,341
	DAIO PAPER CORP	COMMON STOCK	22,600	298,363
	DAIRY CREST GROUP PLC	COMMON STOCK GBP.25	44,486	347,157
	DAISHI BANK LTD/THE	COMMON STOCK	7,500	341,178
	DAITO TRUST CONSTRUCT CO LTD	COMMON STOCK	12,500	2,546,824

(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		
	DAIWA HOUSE INDUSTRY CO LTD	COMMON STOCK	94,800	3,642,740
	DAIWA HOUSE REIT INVESTMENT	REIT	279	662,909
	DAIWA SECURITIES GROUP INC	COMMON STOCK	290,000	1,820,358
	DAIWABO HOLDINGS CO LTD	COMMON STOCK	6,500	267,526
	DANIELI + CO	COMMON STOCK EUR1.	6,866	163,311
	DANISH KRONE	FOREIGN CURRENCY	270,716	43,661
	DANONE	COMMON STOCK EUR.25	102,720	8,618,619
	DANSKE BANK A/S	COMMON STOCK DKK10.	122,835	4,778,679
	DARWIN PRECISIONS CORP	COMMON STOCK TWD10.0	311,006	385,683
	DASSAULT AVIATION SA	COMMON STOCK EUR8.	405	630,110
	DASSAULT SYSTEMES SA	COMMON STOCK EUR.5	25,557	2,716,469
	DATEATEC LTD	COMMON STOCK ZAR.01	51,097	235,752
	DAVIDE CAMPARI MILANO SPA	COMMON STOCK EUR.05	148,044	1,145,409
	DB HITEK CO LTD	COMMON STOCK KRW5000.0	15,500	173,617
	DB INSURANCE CO LTD	COMMON STOCK KRW500.0	8,920	593,044
	DBS GROUP HOLDINGS LTD	COMMON STOCK	301,183	5,581,017
	DCC PLC	COMMON STOCK EUR.25	15,925	1,607,724
	DE LONGHI SPA	COMMON STOCK EUR1.5	15,505	470,829
	DEA CAPITAL SPA	COMMON STOCK EUR1.0	108,840	176,279
	DEBENHAMS PLC	COMMON STOCK GBP.0001	284,872	135,648
	DECHRA PHARMACEUTICALS PLC	COMMON STOCK GBP.01	23,336	660,293
	DELTA ELECTRONICS INC	COMMON STOCK TWD10.	328,794	1,583,314
	DENA CO LTD	COMMON STOCK	19,900	410,468
	DENKA CO LTD	COMMON STOCK	18,400	736,415
	DENKI KOGYO CO LTD	COMMON STOCK	6,400	180,989
	DENSO CORP	COMMON STOCK	81,400	4,888,185
	DENTSU INC	COMMON STOCK	37,900	1,599,432
	DERICHEBOURG	COMMON STOCK EUR.25	40,413	441,296
	DERWENT LONDON PLC	REIT GBP.05	20,289	855,513
	DESCARTES SYSTEMS GRP/THE	COMMON STOCK	21,200	604,723
	DESCENTE LTD	COMMON STOCK	23,000	396,168
	DETOUR GOLD CORP	COMMON STOCK	38,000	448,254
	DEUTSCHE BANK AG REGISTERED	COMMON STOCK	344,210	6,537,348
	DEUTSCHE BETEILIGUNGS AG	COMMON STOCK	8,222	464,634
	DEUTSCHE BOERSE AG	COMMON STOCK	33,551	3,892,122
	DEUTSCHE LUFTHANSA REG	COMMON STOCK	43,459	1,598,827
	DEUTSCHE POST AG REG	COMMON STOCK	164,324	7,812,382
	DEUTSCHE TELEKOM AG REG	COMMON STOCK	536,861	9,528,573
	DEUTSCHE WOHNEN SE	COMMON STOCK	58,403	2,548,442
	DEXUS	REIT	181,783	1,383,881
	DFDS A/S	COMMON STOCK DKK20.0	8,295	442,765
	DGB FINANCIAL GROUP INC	COMMON STOCK KRW5000.	37,354	367,394
	DIAGEO PLC	COMMON STOCK GBP.2893518	413,408	15,159,172
	DIALOG SEMICONDUCTOR PLC	COMMON STOCK GBP.001	14,493	449,272
	DIASORIN SPA	COMMON STOCK EUR1.0	5,805	515,517
	DIC ASSET AG	COMMON STOCK	27,197	343,000
	DIC CORP	COMMON STOCK	15,500	586,343
	DIGI.COM BHD	COMMON STOCK MYR.01	619,200	780,317
	DIGITAL CHINA HOLDINGS LTD	COMMON STOCK HKD.1	319,000	216,656
	DIGNITY PLC	COMMON STOCK GBP.123357	11,086	272,384
	DIP CORP	COMMON STOCK	11,500	297,376
	DIRECT LINE INSURANCE GROUP	COMMON STOCK GBP.1090909	237,600	1,226,819
	DISCO CORP	COMMON STOCK	5,300	1,167,179
	DISCOVERY LTD	COMMON STOCK ZAR.001	58,692	881,718
	DISTRIBUIDORA INTERNACIONAL	COMMON STOCK EUR.1	110,807	571,733
	DIXONS CARPHONE PLC	COMMON STOCK GBP.001	178,073	479,223
	DMG MORI AG	COMMON STOCK	12,843	707,508
	DMG MORI CO LTD	COMMON STOCK	23,300	481,184
	DNB ASA	COMMON STOCK NOK10.0	160,918	2,986,710
	DNO ASA	COMMON STOCK NOK.25	166,621	193,522
	DOHA BANK QPSC	COMMON STOCK QAR10.0	53,800	419,804
	DOLLARAMA INC	COMMON STOCK	21,300	2,669,831
	DOMAIN HOLDINGS AUSTRALIA LT	COMMON STOCK	93,650	251,242
	DOMETIC GROUP AB	COMMON STOCK	52,723	537,308
	DOMINO S PIZZA ENTERPRISES L	COMMON STOCK	12,059	440,340
	DOMINO S PIZZA GROUP PLC	COMMON STOCK GBP.005208	110,952	518,559
	DON QUIJOTE HOLDINGS CO LTD	COMMON STOCK	20,600	1,077,151
	DONG A SOCIO HOLDINGS CO LTD	COMMON STOCK KRW5000.	2,164	258,738
	DONG A ST CO LTD	COMMON STOCK KRW5000.0	2,080	193,245
	DONG AH CONST IND	EDR REPR 1/2 COM KRW5000	434	—
	DONGFENG MOTOR GRP CO LTD H	COMMON STOCK CNY1.0	516,000	624,249
	DONGJIANG ENVIRONMENTAL H	COMMON STOCK CNY1.0	80,000	125,180
	DONGKUK STEEL MILL CO LTD	COMMON STOCK KRW5000.	26,814	275,420
	DONGWON INDUSTRIES CO.	COMMON STOCK KRW5000.	1,086	340,680
	DOOSAN HEAVY INDUSTRIES	COMMON STOCK KRW5000.0	13,159	188,615
	DOOSAN INFRACORE CO LTD	COMMON STOCK KRW5000.	33,720	273,239
	DORMAKABA HOLDING AG	COMMON STOCK CHF.1	699	649,705
	DOSHISHA CO LTD	COMMON STOCK	11,100	236,002

(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	
	DOUBLEDRAAGON PROPERTIES CORP	COMMON STOCK PHP.1	336,300	267,603
	DOWA HOLDINGS CO LTD	COMMON STOCK	10,830	442,402
	DOWNER EDI LTD	COMMON STOCK	131,875	714,802
	DP WORLD LTD	COMMON STOCK USD2.0	37,652	941,977
	DRAEGERWERK AG	COMMON STOCK	1,363	99,944
	DRAEGERWERK AG PREF	PREFERENCE	2,292	198,903
	DRAX GROUP PLC	COMMON STOCK GBP.1155172	91,588	333,920
	DRB HICOM BHD	COMMON STOCK MYR1.0	1,034,400	467,742
	DS SMITH PLC	COMMON STOCK GBP.1	194,422	1,354,796
	DSV A/S	COMMON STOCK DKK1.	37,890	2,985,220
	DTS CORP	COMMON STOCK	10,600	343,596
	DUERR AG	COMMON STOCK	5,518	703,418
	DUFY AG REG	COMMON STOCK CHF5.0	6,197	921,308
	DULUXGROUP LTD	COMMON STOCK	102,634	613,382
	DUNELM GROUP PLC	COMMON STOCK GBP.01	26,314	245,465
	DUNLOP SPORTS CO LTD	COMMON STOCK	19,200	286,850
	DURATEX SA	COMMON STOCK	82,014	227,197
	DYNASTY FINE WINES GROUP LTD	COMMON STOCK HKD.1	376,000	69,262
	E MART INC	COMMON STOCK KRW5000.0	3,834	969,403
	E.ON SE	COMMON STOCK	360,366	3,910,428
	E.SUN FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,601,499	1,016,491
	EAST JAPAN RAILWAY CO	COMMON STOCK	52,800	5,148,671
	EASYJET PLC	COMMON STOCK GBP.2728571	27,702	548,636
	EBARA CORP	COMMON STOCK	18,000	686,570
	ECLAT TEXTILE COMPANY LTD	COMMON STOCK TWD10.	51,128	511,630
	ECN CAPITAL CORP	COMMON STOCK	159,200	499,346
	ECOPETROL SA SPONSORED ADR	ADR	57,800	845,614
	EDENRED	COMMON STOCK EUR2.	41,553	1,204,766
	EDF	COMMON STOCK EUR.5	99,031	1,236,372
	EDION CORP	COMMON STOCK	18,000	210,240
	EDP ENERGIAS DO BRASIL SA	COMMON STOCK	108,587	456,905
	EDP ENERGIAS DE PORTUGAL SA	COMMON STOCK EUR1.	380,229	1,317,167
	EFG INTERNATIONAL AG	COMMON STOCK CHF.5	25,002	264,351
	EGYPTIAN POUND	FOREIGN CURRENCY	3,150,486	177,193
	EI GROUP PLC	COMMON STOCK GBP.025	138,707	265,056
	EI TOWERS SPA	COMMON STOCK EUR.1	6,602	423,813
	EIFFAGE	COMMON STOCK EUR4.	13,665	1,498,464
	EISAI CO LTD	COMMON STOCK	44,700	2,531,448
	EIZO CORP	COMMON STOCK	6,300	296,293
	ELAN MICROELECTRONICS CORP	COMMON STOCK TWD10.	247,220	381,221
	ELBIT SYSTEMS LTD	COMMON STOCK ILS1.	5,030	673,394
	ELDORADO GOLD CORP	COMMON STOCK	153,895	223,544
	ELECTRIC POWER DEVELOPMENT C	COMMON STOCK	31,400	846,335
	ELECTROCOMPONENTS PLC	COMMON STOCK GBP.1	98,884	836,840
	ELECTROLUX AB SER B	COMMON STOCK SEK5.0	42,080	1,355,947
	ELEKTA AB B SHS	COMMON STOCK SEK.5	70,253	580,159
	ELEMENT FLEET MANAGEMENT COR	COMMON STOCK	72,800	551,977
	ELEMENTIS PLC	COMMON STOCK GBP.05	126,739	493,921
	ELETROPAULO METROPOLITANA SP	COMMON STOCK	77,677	381,698
	ELIA SYSTEM OPERATOR SA/NV	COMMON STOCK	11,252	647,171
	ELIOR GROUP	COMMON STOCK EUR.01	21,181	437,299
	ELIS SA	COMMON STOCK EUR1.0	31,901	881,378
	ELISA OYJ	COMMON STOCK	26,646	1,045,434
	ELITE SEMICONDUCTOR MEMORY	COMMON STOCK TWD10.	168,000	240,864
	EMAAR PROPERTIES PJSC	COMMON STOCK AED1.0	693,397	1,308,816
	EMBRAER SA	COMMON STOCK	113,370	675,969
	EMERA INC	COMMON STOCK	8,500	318,712
	EMIRATES TELECOM GROUP CO	COMMON STOCK AED1.0	373,305	1,777,720
	EMMI AG REG	COMMON STOCK CHF10.0	560	402,829
	EMPIRE CO LTD A	COMMON STOCK	32,400	633,286
	EMPRESAS CMPC SA	COMMON STOCK	198,577	678,058
	EMPRESAS COPEC SA	COMMON STOCK	87,230	1,382,960
	EMS CHEMIE HOLDING AG REG	COMMON STOCK CHF.01	1,584	1,057,082
	ENAGAS SA	COMMON STOCK EUR1.5	37,461	1,072,449
	ENBRIDGE INC	COMMON STOCK	276,240	10,838,388
	ENBRIDGE INCOME FUND HOLDING	COMMON STOCK	28,300	673,309
	ENCANA CORP	COMMON STOCK	165,692	2,217,690
	ENCE ENERGIA Y CELULOSA SA	COMMON STOCK EUR.9	59,529	392,444
	ENDESA SA	COMMON STOCK EUR1.2	54,880	1,174,943
	ENEL AMERICAS SA ADR	ADR	116,349	1,299,618
	ENEL CHILE SA ADR	ADR	65,638	372,824
	ENEL GENERACION CHILE SA ADR	ADR	22,088	594,388
	ENEL SPA	COMMON STOCK EUR1.	1,326,543	8,160,194
	ENERCARE INC	COMMON STOCK	36,300	594,208
	ENERFLEX LTD	COMMON STOCK	26,804	328,164
	ENERPLUS CORP	COMMON STOCK	66,200	650,403
	ENGIE	COMMON STOCK EUR1.0	298,952	5,140,480
	ENGIE BRASIL ENERGIA SA	COMMON STOCK	38,300	408,735

(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		
	ENGRO CORPORATION LTD	COMMON STOCK PKR10.	48,100	119,760
	ENI SPA	COMMON STOCK	404,107	6,687,950
	ENN ENERGY HOLDINGS LTD	COMMON STOCK HKD.1	142,000	1,006,904
	ENPLAS CORP	COMMON STOCK	3,600	149,282
	ENQUEST PLC	COMMON STOCK GBP.05	412,383	157,598
	ENSIGN ENERGY SERVICES INC	COMMON STOCK	31,900	164,726
	EO TECHNICS CO LTD	COMMON STOCK KRW500.	2,377	241,348
	EPISTAR CORP	COMMON STOCK TWD10.	219,524	331,767
	EPS HOLDINGS INC	COMMON STOCK	11,100	250,720
	EQUATORIAL ENERGIA SA ORD	COMMON STOCK	64,000	1,265,221
	EREGLI DEMIR VE CELIK FABRIK	COMMON STOCK TRY1.	335,700	886,313
	ERG SPA	COMMON STOCK EUR.1	18,220	336,890
	ERICSSON LM B SHS	COMMON STOCK SEK5.0	519,041	3,408,937
	ERSTE GROUP BANK AG	COMMON STOCK	50,919	2,197,625
	ESPRIT HOLDINGS LTD	COMMON STOCK HKD.1	408,529	218,243
	ESR REIT	REIT	557,744	235,802
	ESSENTIA PLC	COMMON STOCK GBP.25	65,478	468,777
	ESSILOR INTERNATIONAL	COMMON STOCK EUR.18	35,198	4,857,483
	ESSITY AKTIEBOLAG B	COMMON STOCK	103,122	2,925,873
	ESTACIO PARTICIPACOES SA	COMMON STOCK	66,100	650,948
	ETERNAL MATERIALS CO LTD	COMMON STOCK TWD10.0	226,264	234,146
	EULER HERMES GROUP	COMMON STOCK EUR.32	2,992	437,622
	EURAZEO SA	COMMON STOCK	8,190	756,027
	EURO CURRENCY	FOREIGN CURRENCY	389,772	468,039
	EUROBANK ERGASIAS SA	COMMON STOCK EUR.3	331,485	338,220
	EUROCOMMERCIAL PROPRIET CV	DUTCH CERT EUR5.0	10,443	455,268
	EUROFINS SCIENTIFIC	COMMON STOCK EUR.1	1,959	1,193,736
	EURONAV NV	COMMON STOCK	31,627	291,776
	EURONEXT NV	COMMON STOCK EUR1.6	9,645	598,945
	EUTELSAT COMMUNICATIONS	COMMON STOCK EUR1.	31,794	734,670
	EVA AIRWAYS CORP	COMMON STOCK TWD10.	536,587	285,566
	EVERGREEN MARINE CORP LTD	COMMON STOCK TWD10.	381,690	209,397
	EVERLIGHT ELECTRONICS CO LTD	COMMON STOCK TWD10.0	146,845	221,513
	EVOLUTION GAMING GROUP	COMMON STOCK EUR.015	8,708	616,465
	EVOLUTION MINING LTD	COMMON STOCK	281,177	581,230
	EVONIK INDUSTRIES AG	COMMON STOCK	26,140	981,461
	EVOTEC AG	COMMON STOCK	23,354	376,216
	EVRAZ PLC	COMMON STOCK USD1.0	71,131	326,918
	EVS BROADCAST EQUIPMENT S.A.	COMMON STOCK	7,683	269,584
	EXOR NV	COMMON STOCK	17,850	1,094,958
	EXPERIAN PLC	COMMON STOCK USD.1	160,622	3,536,822
	EXTENDICARE INC	COMMON STOCK	50,900	371,711
	EXXARO RESOURCES LTD	COMMON STOCK ZAR.01	44,532	584,374
	EZAKI GLICO CO LTD	COMMON STOCK	8,200	408,913
	EZDAN HOLDING GROUP	COMMON STOCK QAR10.0	135,249	455,399
	F SECURE OYJ	COMMON STOCK	48,898	228,377
	FABEGE AB	COMMON STOCK SEK30.82	26,409	562,414
	FAES FARMA SA	RIGHT	90,479	11,191
	FAES FARMA SA	COMMON STOCK EUR.1	90,479	318,958
	FAGRON	COMMON STOCK	15,719	215,433
	FAIRFAX FINANCIAL HLDGS LTD	COMMON STOCK	4,700	2,510,793
	FAIRFAX MEDIA LTD	COMMON STOCK	514,424	312,609
	FAMILYMART UNY HOLDINGS CO L	COMMON STOCK	15,400	1,078,718
	FANUC CORP	COMMON STOCK	32,300	7,762,078
	FAR EAST HORIZON LTD	COMMON STOCK	358,000	305,363
	FAR EASTERN DEPARTMENT STORE	COMMON STOCK TWD10.	296,670	149,400
	FAR EASTERN NEW CENTURY CORP	COMMON STOCK TWD10.	554,461	498,809
	FAR EASTONE TELECOMM CO LTD	COMMON STOCK TWD10.	315,000	777,913
	FARADAY TECHNOLOGY CORP	COMMON STOCK TWD10.	117,396	228,186
	FAST RETAILING CO LTD	COMMON STOCK	9,000	3,589,448
	FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	18,519	495,993
	FAURECIA	COMMON STOCK EUR7.	13,006	1,015,032
	FENG TAY ENTERPRISE CO LTD	COMMON STOCK TWD10.	138,880	631,838
	FENNER PLC	COMMON STOCK GBP.25	60,108	324,899
	FERGUSON PLC	COMMON STOCK GBP.1080303	44,489	3,189,436
	FERRARI NV	COMMON STOCK EUR.01	21,086	2,213,574
	FERROVIAL SA	COMMON STOCK EUR.2	86,695	1,966,506
	FEVERTREE DRINKS PLC	COMMON STOCK GBP.0025	18,264	563,543
	FFRI INC	COMMON STOCK	6,100	213,511
	FIAT CHRYSLER AUTOMOBILES NV	COMMON STOCK EUR.01	180,993	3,229,773
	FIBRA UNO ADMINISTRACION SA	REIT	546,600	812,685
	FIBRIA CELULOSE SA	COMMON STOCK	21,478	315,761
	FIBRIA CELULOSE SA SPON ADR	ADR	27,559	405,117
	FIELDS CORP	COMMON STOCK	10,600	113,450
	FILA KOREA LTD	COMMON STOCK KRW5000.	3,052	232,760
	FINANCIAL PRODUCTS GROUP CO	COMMON STOCK	19,100	231,765
	FINECOBANK SPA	COMMON STOCK	86,186	881,619
	FINGERPRINT CARDS AB B	COMMON STOCK SEK.04	65,492	126,508

(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		
	FINNING INTERNATIONAL INC	COMMON STOCK	32,600	825,310
	FIRICH ENTERPRISES CO LTD	COMMON STOCK TWD10.	105,401	147,507
	FIRST ABU DHABI BANK PJSC	COMMON STOCK AED1.0	228,319	637,051
	FIRST CAPITAL REALTY INC	COMMON STOCK	25,600	423,347
	FIRST FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,558,305	1,023,663
	FIRST GEN CORPORATION	COMMON STOCK PHP1.	803,291	273,621
	FIRST MAJESTIC SILVER CORP	COMMON STOCK	40,700	275,459
	FIRST PACIFIC CO	COMMON STOCK USD.01	493,000	334,779
	FIRST QUANTUM MINERALS LTD	COMMON STOCK	124,876	1,755,111
	FIRST TRACTOR CO H	COMMON STOCK CNY1.0	192,000	83,264
	FIRSTGROUP PLC	COMMON STOCK GBP.05	262,381	391,861
	FIRSTRAND LTD	COMMON STOCK ZAR.01	546,799	2,969,866
	FISCHER (GEORG) REG	COMMON STOCK CHF1.0	847	1,117,097
	FISHER + PAYKEL HEALTHCARE C	COMMON STOCK	152,674	1,553,680
	FLETCHER BUILDING LTD	COMMON STOCK	119,169	643,752
	FLIGHT CENTRE TRAVEL GROUP L	COMMON STOCK	11,875	410,529
	FLSMIDTH + CO A/S	COMMON STOCK DKK20.	10,327	600,333
	FLUGHAFEN ZURICH AG REG	COMMON STOCK CHF10.0	4,235	968,359
	FNAC DARTY SA	COMMON STOCK EUR50.0	4,074	492,385
	FOMENTO ECONOMICO MEXICA UBD	UNIT	338,300	3,197,558
	FONCIERE DES REGIONS	REIT EUR3.0	7,120	807,367
	FORBO HOLDING AG REG	COMMON STOCK CHF.1	302	465,300
	FORMOSA CHEMICALS + FIBRE	COMMON STOCK TWD10.0	575,582	1,990,857
	FORMOSA PETROCHEMICAL CORP	COMMON STOCK TWD10.0	271,920	1,053,924
	FORMOSA PLASTICS CORP	COMMON STOCK TWD10.0	713,528	2,363,983
	FORMOSA TAFFETA CO.	COMMON STOCK TWD10.	209,319	219,931
	FORTESCUE METALS GROUP LTD	COMMON STOCK	297,859	1,134,607
	FORTIS INC	COMMON STOCK	65,400	2,406,795
	FORTRESS REIT LTD A	REIT	450,352	675,078
	FORTRESS REIT LTD B	REIT	108,427	369,582
	FORTUM OYJ	COMMON STOCK EUR3.4	71,235	1,411,242
	FOSTER ELECTRIC CO LTD	COMMON STOCK	10,200	252,765
	FOSUN INTERNATIONAL LTD	COMMON STOCK	438,698	968,201
	FOXCONN TECHNOLOGY CO LTD	COMMON STOCK TWD10.	163,496	466,919
	FRANCE BED HOLDINGS CO LTD	COMMON STOCK	17,500	165,673
	FRANCO NEVADA CORP	COMMON STOCK	32,800	2,629,864
	FRAPORT AG FRANKFURT AIRPORT	COMMON STOCK	8,536	939,784
	FREEMAN FINTECH CORP LTD	COMMON STOCK HKD.001	2,520,000	167,549
	FREENET AG	COMMON STOCK	24,646	909,790
	FRESENIUS MEDICAL CARE AG +	COMMON STOCK	37,436	3,946,004
	FRESENIUS SE + CO KGAA	COMMON STOCK	68,750	5,357,131
	FRESNILLO PLC	COMMON STOCK USD.5	40,937	791,890
	FRONTIER REAL ESTATE INVEST	REIT	113	439,367
	FRUTAROM	COMMON STOCK ILS1.	6,998	658,341
	FTSE 100 IDX FUT MAR18	IFLL 20180316	540	263,705
	FUBON FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,331,938	2,266,072
	FUCHS PETROLUB SE PREF	PREFERENCE	14,138	748,293
	FUGRO NV CVA	DUTCH CERT EUR.05	16,882	263,045
	FUJI CO LTD	COMMON STOCK	10,000	215,456
	FUJI ELECTRIC CO LTD	COMMON STOCK	109,000	820,094
	FUJI OIL HOLDINGS INC	COMMON STOCK	13,700	399,962
	FUJI SOFT INC	COMMON STOCK	9,100	291,611
	FUJICCO CO LTD	COMMON STOCK	11,200	249,560
	FUJIFILM HOLDINGS CORP	COMMON STOCK	70,300	2,870,687
	FUJIKURA LTD	COMMON STOCK	51,700	456,375
	FUJITEC CO LTD	COMMON STOCK	25,000	360,807
	FUJITSU GENERAL LTD	COMMON STOCK	16,000	350,473
	FUJITSU LTD	COMMON STOCK	325,000	2,304,142
	FUJIYA CO LTD	COMMON STOCK	11,000	255,707
	FUKUOKA FINANCIAL GROUP INC	COMMON STOCK	143,000	803,869
	FUKUYAMA TRANSPORTING CO LTD	COMMON STOCK	7,600	288,118
	FULLSHARE HOLDINGS LTD	COMMON STOCK HKD.01	1,037,500	477,786
	FURUKAWA ELECTRIC CO LTD	COMMON STOCK	12,100	596,423
	FUTABA INDUSTRIAL CO LTD	COMMON STOCK	13,100	121,800
	FUTURE CORP	COMMON STOCK	13,800	148,567
	FUTURE LAND HOLDINGS CO A	COMMON STOCK CNY1.0	363,168	1,628,981
	FUYAO GLASS INDUSTRY GROUP H	COMMON STOCK CNY1.0	98,000	412,554
	G RESOURCES GROUP LTD	COMMON STOCK HKD.01	6,087,859	75,540
	G STEEL PCL FOREIGN	FOREIGN SH. THB5.0 A	202,800	1,182
	G.U.D. HOLDINGS LTD	COMMON STOCK	43,205	411,020
	G4S PLC	COMMON STOCK GBP.25	271,031	976,198
	GALAPAGOS NV	COMMON STOCK	8,153	772,970
	GALAXY ENTERTAINMENT GROUP L	COMMON STOCK	402,000	3,212,738
	GALLIFORD TRY PLC	COMMON STOCK GBP.5	20,820	362,125
	GALP ENERGIA SGPS SA	COMMON STOCK EUR1.	85,424	1,570,577
	GAM HOLDING AG	COMMON STOCK CHF.05	40,542	653,307
	GAMUDA BHD	COMMON STOCK MYR1.	406,751	497,684
	GAS NATURAL SDG SA	COMMON STOCK EUR1.	51,734	1,194,618

(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	
	GAZIT GLOBE LTD	COMMON STOCK ILS1.0	57,433	611,453
	GAZPROM PAO SPON ADR	ADR	15,921	70,202
	GAZPROM PAO SPON ADR	ADR	983,994	4,339,414
	GCL POLY ENERGY HOLDINGS LTD	COMMON STOCK HKD.1	2,365,000	421,078
	GEA GROUP AG	COMMON STOCK	32,833	1,575,560
	GEBERIT AG REG	COMMON STOCK CHF.1	6,157	2,709,017
	GEICINA SA	REIT EUR7.5	7,902	1,459,088
	GEELY AUTOMOBILE HOLDINGS LT	COMMON STOCK HKD.02	985,000	3,377,829
	GEMALTO	COMMON STOCK EUR1.0	14,264	847,847
	GENMAB A/S	COMMON STOCK DKK1.	10,741	1,782,350
	GENTING BHD	COMMON STOCK MYR.1	384,800	873,849
	GENTING MALAYSIA BHD	COMMON STOCK MYR.1	558,250	776,405
	GENTING PLANTATIONS BHD	COMMON STOCK MYR.5	160,100	415,302
	GENTING SINGAPORE PLC	COMMON STOCK USD.1	1,066,599	1,043,074
	GENUS PLC	COMMON STOCK GBP.1	16,526	565,557
	GEO HOLDINGS CORP	COMMON STOCK	14,900	287,885
	GERDAU SA PREF	PREFERENCE	177,704	666,807
	GERRESHEIMER AG	COMMON STOCK	10,722	887,001
	GERRY WEBER INTL AG	COMMON STOCK	11,817	135,599
	GETAC TECHNOLOGY CORP	COMMON STOCK TWD10.	353,000	524,112
	GETINGE AB B SHS	COMMON STOCK SEK.5	43,022	622,798
	GF SECURITIES CO LTD H	COMMON STOCK CNY1.0	251,800	505,301
	GIANT MANUFACTURING	COMMON STOCK TWD10.	64,000	350,840
	GIBSON ENERGY INC	COMMON STOCK	31,300	454,155
	GILDAN ACTIVEWEAR INC	COMMON STOCK	43,000	1,393,695
	GIORDANO INTERNATIONAL LTD	COMMON STOCK HKD.05	66,000	35,055
	GIVAUDAN REG	COMMON STOCK CHF10.0	1,588	3,662,701
	GJENSIDIGE FORSIKRING ASA	COMMON STOCK NOK2.	37,126	702,857
	GKN PLC	COMMON STOCK GBP.1	287,491	1,236,832
	GLANBIA PLC	COMMON STOCK EUR.06	36,233	649,553
	GLAXOSMITHKLINE PLC	COMMON STOCK GBP.25	820,734	14,544,962
	GLENORE PLC	COMMON STOCK USD.01	2,062,237	10,870,914
	GLOBAL BRANDS GROUP HOLDING	COMMON STOCK HKD.0125	1,616,000	132,072
	GLOBAL LOGISTIC PROPERTIES L	COMMON STOCK	494,000	1,244,774
	GLOBAL UNICHIP CORP	COMMON STOCK TWD10.0	104,079	889,670
	GLOBALWAFERS CO LTD	COMMON STOCK TWD10.0	40,000	531,515
	GLOBE TELECOM INC	COMMON STOCK PHP50.	15,121	575,502
	GLOBE TRADE CENTRE SA	COMMON STOCK PLN.1	124,872	352,159
	GLORY LTD	COMMON STOCK	13,300	501,762
	GLOW ENERGY PCL FOREIGN	FOREIGN SH. THB10.0 A	84,000	209,420
	GLP J REIT	REIT	493	532,812
	GMO INTERNET INC	COMMON STOCK	23,400	396,304
	GMO PAYMENT GATEWAY INC	COMMON STOCK	5,500	453,747
	GN STORE NORD A/S	COMMON STOCK DKK4.	37,046	1,197,702
	GO AHEAD GROUP PLC	COMMON STOCK GBP.1	12,041	242,490
	GOLD FIELDS LTD	COMMON STOCK ZAR.5	148,253	644,131
	GOLDCORP INC	COMMON STOCK	147,868	1,891,795
	GOLDCREST CO LTD	COMMON STOCK	5,980	120,549
	GOLDEN AGRI RESOURCES LTD	COMMON STOCK USD.025	1,137,087	314,597
	GOLDEN EAGLE RETAIL GROUP	COMMON STOCK HKD.1	252,000	304,896
	GOLDEN MEDITECH HOLDINGS LTD	COMMON STOCK	1,358,113	191,115
	GOLDWIN INC	COMMON STOCK	3,000	237,568
	GOME RETAIL HOLDINGS LTD	COMMON STOCK HKD.025	2,175,944	261,611
	GOOD RESOURCES HOLDINGS LTD	COMMON STOCK HKD.1	1,970,000	91,605
	GOODMAN GROUP	REIT	320,388	2,105,298
	GOODMAN PROPERTY TRUST	REIT	429,903	421,366
	GPT GROUP	REIT NPV	357,731	1,427,570
	GRAFTON GROUP PLC UTS	UNIT EUR.05	52,145	565,259
	GRAINCORP LTD A	COMMON STOCK	51,996	331,980
	GRAINGER PLC	COMMON STOCK GBP.05	112,235	437,923
	GRAND CITY PROPERTIES	COMMON STOCK EUR.1	22,527	530,286
	GREAT PORTLAND ESTATES PLC	REIT GBP.1315789	66,153	615,743
	GREAT WALL MOTOR COMPANY H	COMMON STOCK CNY1.0	571,500	653,927
	GREAT WEST LIFE CO INC	COMMON STOCK	53,518	1,499,247
	GREE INC	COMMON STOCK	30,800	192,970
	GREENCORE GROUP PLC	COMMON STOCK GBP.01	178,624	554,963
	GREENE KING PLC	COMMON STOCK GBP.125	57,692	432,967
	GREENLAND HONG KONG HOLDINGS	COMMON STOCK HKD.5	427,150	169,902
	GREGGS PLC	COMMON STOCK GBP.02	33,957	639,597
	GRIEG SEAFOOD ASA	COMMON STOCK NOK4.	19,077	167,868
	GRIFOLS SA	COMMON STOCK EUR.25	54,593	1,597,611
	GRIVALIA PROPERTIES REIC	REIT EUR2.13	21,072	233,406
	GROUPE BRUXELLES LAMBERT SA	COMMON STOCK	13,143	1,418,558
	GROUPE EURO TUNNEL	COMMON STOCK EUR.4	84,398	1,086,319
	GROWTHPOINT PROPERTIES LTD	REIT	485,367	1,084,382
	GRUMA S.A.B. B	COMMON STOCK	36,165	460,900
	GRUPA LOTOS SA	COMMON STOCK PLN1.	21,264	353,022
	GRUPO AEROPORT DEL PACIFIC B	COMMON STOCK	98,500	1,016,943

(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		
	GRUPO AEROPORT DEL SURESTE B	COMMON STOCK	41,800	766,246
	GRUPO BIMBO SAB SERIES A	COMMON STOCK	317,400	706,811
	GRUPO CARSO SAB DE CV SER A1	COMMON STOCK	146,861	486,322
	GRUPO CATALANA OCCIDENTE SA	COMMON STOCK EUR.3	13,661	604,920
	GRUPO FIN SANTANDER B	COMMON STOCK MXN3.780783	436,600	641,550
	GRUPO FINANCIERO BANORTE O	COMMON STOCK MXN3.5	432,536	2,386,017
	GRUPO FINANCIERO GALICIA B	COMMON STOCK ARS1.	8	53
	GRUPO FINANCIERO INBURSA O	COMMON STOCK MXN.4137108	564,200	928,246
	GRUPO MEXICO SAB DE CV SER B	COMMON STOCK	629,909	2,090,414
	GRUPO TELEvisa SAB SER CPO	UNIT	478,600	1,801,584
	GS ENGINEERING + CONSTRUCT	COMMON STOCK KRW5000.	12,042	318,449
	GS HOLDINGS	COMMON STOCK KRW5000.	10,571	613,447
	GS HOME SHOPPING INC	COMMON STOCK KRW5000.	1,575	319,129
	GS YUASA CORP	COMMON STOCK	72,000	358,706
	GT CAPITAL HOLDINGS INC	COMMON STOCK PHP10.	27,440	710,246
	GUANGDONG INVESTMENT LTD	COMMON STOCK	638,000	853,545
	GUANGDONG LAND HOLDINGS LTD	COMMON STOCK HKD.1	724,000	162,076
	GUANGZHOU AUTOMOBILE GROUP H	COMMON STOCK CNY1.0	542,722	1,281,207
	GUANGZHOU R+F PROPERTIES H	COMMON STOCK CNY.25	246,000	554,299
	GUDANG GARAM TBK PT	COMMON STOCK IDR500.	132,000	815,306
	GUNMA BANK LTD/THE	COMMON STOCK	70,800	428,828
	GUNNEBO AB	COMMON STOCK SEK5.0	37,998	156,362
	GUOTAI JUNAN INTERNATIONAL	COMMON STOCK	824,000	257,309
	GURUNAVI INC	COMMON STOCK	9,300	110,325
	GUYANA GOLDFIELDS INC	COMMON STOCK	57,400	232,724
	GVC HOLDINGS PLC	COMMON STOCK EUR.01	55,780	697,849
	GWANGJUSHINSEGAE CO LTD	COMMON STOCK KRW5000.	705	151,173
	H I S CO LTD	COMMON STOCK	9,800	354,974
	H LUNDBECK A/S	COMMON STOCK DKK5.	12,317	626,809
	H+R REAL ESTATE INV REIT UTS	REIT	33,000	562,576
	H2O RETAILING CORP	COMMON STOCK	17,300	361,881
	HABIB BANK LTD	COMMON STOCK PKR10.	94,800	143,467
	HACHIJUNI BANK LTD/THE	COMMON STOCK	80,900	462,223
	HACI OMER SABANCI HOLDING	COMMON STOCK TRY1.	173,281	508,157
	HAIER ELECTRONICS GROUP CO	COMMON STOCK HKD.1	234,000	640,448
	HAITIAN INTERNATIONAL HLDGS	COMMON STOCK HKD.1	172,000	516,983
	HAITONG INTERNATIONAL SECURI	COMMON STOCK HKD.1	476,560	270,929
	HAITONG SECURITIES CO LTD H	COMMON STOCK CNY1.0	575,200	832,912
	HAKUHODO DY HOLDINGS INC	COMMON STOCK	44,500	579,010
	HALFORDS GROUP PLC	COMMON STOCK GBP.01	61,725	291,668
	HALLA HOLDINGS CORP	COMMON STOCK KRW5000.0	3,739	218,947
	HALMA PLC	COMMON STOCK GBP.1	77,696	1,321,093
	HAMAMATSU PHOTONICS KK	COMMON STOCK	26,500	887,950
	HAMBURGER HAFEN UND LOGISTIK	COMMON STOCK	13,527	383,142
	HAMMERSON PLC	REIT GBP.25	143,452	1,060,893
	HANA FINANCIAL GROUP	COMMON STOCK KRW5000.	51,008	2,373,395
	HANERGY THIN FILM POWER GROU	COMMON STOCK HKD.0025	2,242,000	0
	HANG LUNG GROUP LTD	COMMON STOCK	157,000	577,245
	HANG LUNG PROPERTIES LTD	COMMON STOCK	295,500	720,713
	HANG SENG BANK LTD	COMMON STOCK	126,200	3,127,248
	HANG SENG IDX FUT JAN18	XHKF 20180130	450	22,968
	HANJIN HEAVY INDUS + CONST	COMMON STOCK KRW5000.0	32,462	100,226
	HANJIN KAL CORP	COMMON STOCK KRW2500.0	11,464	195,919
	HANKOOK TIRE CO LTD	COMMON STOCK KRW500.0	16,341	832,787
	HANKOOK TIRE WORLDWIDE CO LT	COMMON STOCK KRW500.0	11,008	194,347
	HANKYU HANSHIN HOLDINGS INC	COMMON STOCK	41,000	1,647,518
	HANKYU REIT INC	REIT	247	285,648
	HANMI PHARM CO LTD	COMMON STOCK KRW2500.	1,399	761,092
	HANMI SCIENCE CO LTD	COMMON STOCK KRW500.0	3,220	333,607
	HANNOVER RUECK SE	COMMON STOCK	11,718	1,471,499
	HANNSTAR DISPLAY CORP	COMMON STOCK TWD10.	799,703	269,132
	HANON SYSTEMS	COMMON STOCK KRW100.0	46,150	599,211
	HANSSEM CO LTD	COMMON STOCK KRW1000.	3,290	553,189
	HANWHA CHEMICAL CORP	COMMON STOCK KRW5000.	22,445	661,321
	HANWHA CORPORATION	COMMON STOCK KRW5000.0	9,450	365,891
	HANWHA LIFE INSURANCE CO LTD	COMMON STOCK KRW5000.0	51,332	330,959
	HANWHA TECHWIN CO LTD	COMMON STOCK KRW5000.0	8,849	293,741
	HAPAG LLOYD AG	COMMON STOCK	8,432	339,093
	HARBIN ELECTRIC CO LTD H	COMMON STOCK CNY1.	262,000	109,511
	HARGREAVES LANSDOWN PLC	COMMON STOCK GBP.004	43,596	1,062,527
	HARMONIC DRIVE SYSTEMS INC	COMMON STOCK	6,300	367,715
	HARMONY GOLD MINING CO LTD	COMMON STOCK ZAR.5	84,450	154,682
	HARVEY NORMAN HOLDINGS LTD	COMMON STOCK	155,317	505,585
	HASEKO CORP	COMMON STOCK	59,300	918,033
	HAYS PLC	COMMON STOCK GBP.01	321,485	788,629
	HEALTHSCOPE LTD	COMMON STOCK	326,796	536,065
	HEIDELBERGCEMENT AG	COMMON STOCK	24,694	2,675,295
	HEIDELBERGER DRUCKMASCHINEN	COMMON STOCK	105,019	361,949

(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	
	HEINEKEN HOLDING NV	COMMON STOCK EUR1.6	20,847	2,061,256
	HEINEKEN NV	COMMON STOCK EUR1.6	42,534	4,437,018
	HELICAL PLC	COMMON STOCK GBP.01	39,088	179,400
	HELIOPOLIS HOUSING	COMMON STOCK EGP.25	177,448	351,802
	HELLENIC TELECOMMUN ORGANIZA	COMMON STOCK EUR2.83	53,479	738,496
	HELVETIA HOLDING AG REG	COMMON STOCK CHF.1	1,256	706,006
	HENDERSON LAND DEVELOPMENT	COMMON STOCK	180,912	1,191,674
	HENGAN INTL GROUP CO LTD	COMMON STOCK HKD.1	130,500	1,447,646
	HENKEL AG + CO KGAA	COMMON STOCK	18,296	2,198,177
	HENKEL AG + CO KGAA VORZUG	PREFERENCE	28,604	3,779,852
	HENNES + MAURITZ AB B SHS	COMMON STOCK	159,605	3,295,016
	HERA SPA	COMMON STOCK EUR1.0	129,157	450,867
	HERMES INTERNATIONAL	COMMON STOCK	6,139	3,288,768
	HEXAGON AB B SHS	COMMON STOCK EUR.22	52,613	2,636,315
	HEXPOL AB	COMMON STOCK SEK.2	77,836	790,438
	HIBERNIA REIT PLC	REIT EUR.1	255,584	469,460
	HIBIYA ENGINEERING LTD	COMMON STOCK	9,300	198,513
	HIKARI TSUSHIN INC	COMMON STOCK	4,200	603,594
	HIKMA PHARMACEUTICALS PLC	COMMON STOCK GBP.1	26,533	406,800
	HINO MOTORS LTD	COMMON STOCK	49,000	635,769
	HIROSE ELECTRIC CO LTD	COMMON STOCK	6,000	877,464
	HIROSHIMA BANK LTD/THE	COMMON STOCK	49,100	425,779
	HISAMITSU PHARMACEUTICAL CO	COMMON STOCK	12,200	739,027
	HISCOX LTD	COMMON STOCK GBP.065	56,213	1,110,108
	HITACHI CHEMICAL CO LTD	COMMON STOCK	19,700	506,280
	HITACHI CONSTRUCTION MACHINE	COMMON STOCK	20,200	732,891
	HITACHI HIGH TECHNOLOGIES CO	COMMON STOCK	12,900	544,160
	HITACHI LTD	COMMON STOCK	797,000	6,201,314
	HITACHI METALS LTD	COMMON STOCK	38,000	543,388
	HITACHI ZOSEN CORP	COMMON STOCK	39,900	210,092
	HIWIN TECHNOLOGIES CORP	COMMON STOCK TWD10.	44,259	476,767
	HK ELECTRIC INVESTMENTS SS	STAPLED SECURITY HKD.0005	429,500	392,817
	HKBN LTD	COMMON STOCK HKD.0001	222,000	280,573
	HKC HOLDINGS LTD	COMMON STOCK HKD.25	160,171	117,690
	HKT TRUST AND HKT LTD SS	STAPLED SECURITY HKD.0005	684,000	871,763
	HLB INC	COMMON STOCK KRW500.	9,820	353,657
	HM SAMPOERNA TBK PT	COMMON STOCK IDR4.0	1,662,500	579,907
	HMC INVESTMENT SECURITIES CO	COMMON STOCK KRW5000.	17,652	179,350
	HOCHSCHILD MINING PLC	COMMON STOCK GBP.25	64,362	229,843
	HOCHTIEF AG	COMMON STOCK	3,631	640,459
	HOKKAIDO ELECTRIC POWER CO	COMMON STOCK	48,500	319,643
	HOKUETSU BANK LTD/THE	COMMON STOCK	5,000	115,340
	HOKUOHOKU FINANCIAL GROUP INC	COMMON STOCK	23,300	363,191
	HOKURIKU ELECTRIC POWER CO	COMMON STOCK	32,800	264,294
	HOKUTO CORP	COMMON STOCK	16,500	300,311
	HOLDING CO ADMIE IPTO SA	COMMON STOCK EUR2.12	52,430	121,891
	HOLMEN AB B SHARES	COMMON STOCK SEK50.0	10,444	555,160
	HOME CAPITAL GROUP INC	COMMON STOCK	15,400	212,757
	HOMESERVE PLC	COMMON STOCK GBP.0269231	57,491	627,722
	HON HAI PRECISION INDUSTRY	COMMON STOCK TWD10.	2,697,808	8,593,762
	HONDA MOTOR CO LTD	COMMON STOCK	277,900	9,530,058
	HONG KONG + CHINA GAS	COMMON STOCK	1,338,923	2,623,046
	HONG KONG DOLLAR	FOREIGN CURRENCY	7,398,657	946,447
	HONG KONG EXCHANGES + CLEAR	COMMON STOCK NPV	197,799	6,038,154
	HONG LEONG BANK BERHAD	COMMON STOCK MYR1.	120,686	508,077
	HONG LEONG FINANCIAL GROUP	COMMON STOCK MYR1.	65,291	288,426
	HONGKONG LAND HOLDINGS LTD	COMMON STOCK USD.1	184,000	1,293,864
	HOPEWELL HIGHWAY INFRASTRUCT	COMMON STOCK HKD.1	266,650	170,017
	HOPEWELL HOLDINGS LTD	COMMON STOCK	115,500	424,242
	HOPSON DEVELOPMENT HOLDINGS	COMMON STOCK HKD.1	176,000	172,436
	HORIBA LTD	COMMON STOCK	7,600	456,976
	HOSHIZAKI CORP	COMMON STOCK	9,500	838,924
	HOTAI MOTOR COMPANY LTD	COMMON STOCK TWD10.	47,000	558,888
	HOTEL SHILLA CO LTD	COMMON STOCK KRW5000.0	6,450	510,587
	HOUSE FOODS GROUP INC	COMMON STOCK	12,100	401,406
	HOWDEN JOINERY GROUP PLC	COMMON STOCK GBP.1	121,094	764,158
	HOYA CORP	COMMON STOCK	65,400	3,268,626
	HSBC HOLDINGS PLC	COMMON STOCK USD.5	3,345,042	34,564,006
	HTC CORP	COMMON STOCK TWD10.0	122,077	299,875
	HUA NAN FINANCIAL HOLDINGS C	COMMON STOCK TWD10.	1,010,852	568,736
	HUADIAN ENERGY CO LTD B	COMMON STOCK CNY1.	766,400	293,563
	HUADIAN FUXIN ENERGY CORP H	COMMON STOCK CNY1.0	2,174,000	531,134
	HUANENG POWER INTL INC H	COMMON STOCK CNY1.0	754,000	472,383
	HUANENG RENEWABLES CORP H	COMMON STOCK CNY1.0	1,278,000	431,762
	HUATAI SECURITIES CO LTD H	COMMON STOCK	254,500	505,072
	HUB POWER COMPANY	COMMON STOCK PKR10.	81,000	67,509
	HUBER + SUHNER AG REG	COMMON STOCK CHF.25	4,283	223,444
	HUDACO INDUSTRIES LTD	COMMON STOCK ZAR.1	12,518	146,311

(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		
	HUDBAY MINERALS INC	COMMON STOCK	59,100	524,987
	HUGO BOSS AG ORD	COMMON STOCK	11,947	1,014,207
	HUHTAMAKI OYJ	COMMON STOCK	19,400	812,837
	HULIC CO LTD	COMMON STOCK	55,300	619,179
	HUNG SHENG CONSTRUCTION LTD	COMMON STOCK TWD10.0	399,100	342,694
	HUNGARIAN FORINT	FOREIGN CURRENCY	49,106,238	190,090
	HUSKY ENERGY INC	COMMON STOCK	64,331	911,349
	HUSQVARNA AB B SHS	COMMON STOCK SEK2.0	76,685	730,543
	HUTCHISON PORT HOLDINGS TR U	UNIT	888,000	368,448
	HUTCHISON TELECOMM HONG KONG	COMMON STOCK HKD.25	566,000	226,975
	HYAKUGO BANK LTD/THE	COMMON STOCK	73,200	348,594
	HYDRO ONE LTD	COMMON STOCK	31,400	561,363
	HYOSUNG CORPORATION	COMMON STOCK KRW5000.	4,463	581,996
	HYPERA SA	COMMON STOCK	90,511	981,476
	HYPROP INVESTMENTS LTD	REIT	46,710	442,523
	HYSAN DEVELOPMENT CO	COMMON STOCK	123,173	653,403
	HYUNDAI CONSTRUCTION EQUIPME	COMMON STOCK KRW5000.0	1,233	194,497
	HYUNDAI DEPT STORE CO	COMMON STOCK KRW5000.	3,293	321,303
	HYUNDAI DEVELOPMENT CO ENGIN	COMMON STOCK KRW5000.	12,280	442,040
	HYUNDAI ELECTRIC + ENERGY SY	COMMON STOCK KRW5000.0	1,593	169,161
	HYUNDAI ENGINEERING + CONST	COMMON STOCK KRW5000.	15,435	524,325
	HYUNDAI GLOVIS CO LTD	COMMON STOCK KRW500.	3,609	458,424
	HYUNDAI GREENFOOD CO LTD	COMMON STOCK KRW500.0	12,830	179,170
	HYUNDAI HEAVY INDUSTRIES	COMMON STOCK KRW5000.	5,744	539,229
	HYUNDAI HEAVY INDUSTRIES HOL	COMMON STOCK KRW5000.0	1,724	612,709
	HYUNDAI MARINE + FIRE INS CO	COMMON STOCK KRW500.	14,250	624,899
	HYUNDAI MIPO DOCKYARD	COMMON STOCK KRW5000.	3,549	260,574
	HYUNDAI MOBIS CO LTD	COMMON STOCK KRW5000.	11,501	2,827,201
	HYUNDAI MOTOR CO	COMMON STOCK KRW5000.	26,259	3,825,537
	HYUNDAI MOTOR CO LTD 2ND PRF	PREFERENCE	7,360	701,478
	HYUNDAI MOTOR CO LTD PRF	PREFERENCE	4,745	415,376
	HYUNDAI STEEL CO	COMMON STOCK KRW5000.	14,560	796,532
	HYUNDAI WIA CORP	COMMON STOCK KRW5000.0	6,840	415,462
	IAMGOLD CORP	COMMON STOCK	90,650	530,320
	IBERDROLA SA	COMMON STOCK EUR.75	888,959	6,884,793
	IBIDEN CO LTD	COMMON STOCK	22,700	340,086
	IBJ LEASING CO LTD	COMMON STOCK	6,900	175,929
	IC GROUP A/S	COMMON STOCK DKK10.0	3,497	81,964
	ICA GRUPPEN AB	COMMON STOCK SEK2.5	14,508	527,443
	ICADE	REIT	7,641	751,608
	ICHIBANYA CO LTD	COMMON STOCK	8,400	339,547
	ICHIYOSHI SECURITIES CO LTD	COMMON STOCK	19,800	225,762
	ICOM INC	COMMON STOCK	8,600	201,118
	IDEC CORP	COMMON STOCK	14,800	352,127
	IDEMITSU KOSAN CO LTD	COMMON STOCK	22,600	904,588
	IDEX ASA	COMMON STOCK NOK.15	170,968	107,319
	IDOM INC	COMMON STOCK	33,000	233,875
	IDORSIA LTD	COMMON STOCK CHF.05	22,212	579,827
	IEI INTEGRATION CORP	COMMON STOCK TWD10.	233,097	308,272
	IG GROUP HOLDINGS PLC	COMMON STOCK GBP.00005	65,612	634,896
	IGB REAL ESTATE INVESTMENT T	REIT	674,200	299,689
	IGM FINANCIAL INC	COMMON STOCK	19,400	683,595
	IHH HEALTHCARE BHD	COMMON STOCK MYR1.0	526,200	761,912
	IHI CORP	COMMON STOCK	26,200	872,338
	IIDA GROUP HOLDINGS CO LTD	COMMON STOCK	23,500	442,891
	IJM CORP BHD	COMMON STOCK MYR1.	572,680	431,391
	ILIAD SA	COMMON STOCK	4,902	1,175,620
	ILUKA RESOURCES LTD	COMMON STOCK	90,582	719,785
	IMCD GROUP NV	COMMON STOCK	12,139	764,130
	IMERYS SA	COMMON STOCK EUR2.	6,817	642,693
	IMI PLC	COMMON STOCK GBP.2857	53,478	959,137
	IMMOBILIARE GRANDE DISTRIBUZ	REIT	236,513	273,754
	IMMOFINANZ AG	COMMON STOCK	219,774	564,129
	IMPALA PLATINUM HOLDINGS LTD	COMMON STOCK NPV	123,119	321,538
	IMPERIAL BRANDS PLC	COMMON STOCK GBP.1	157,089	6,726,121
	IMPERIAL HOLDINGS LTD	COMMON STOCK ZAR.04	35,255	745,661
	IMPERIAL OIL LTD	COMMON STOCK	52,140	1,632,509
	IMPLENIA AG REG	COMMON STOCK CHF1.02	4,471	302,055
	INCHCAPE PLC	COMMON STOCK GBP.1	82,053	866,751
	INCITEC PIVOT LTD	COMMON STOCK	319,520	973,886
	IND + COMM BK OF CHINA H	COMMON STOCK CNY1.0	12,303,160	9,860,503
	INDIVIOR PLC	COMMON STOCK USD.1	154,917	844,938
	INDOCEMENT TUNGGAL PRAKARSA	COMMON STOCK IDR500.	357,500	579,173
	INDOFOOD CBP SUKSES MAKMUR T	COMMON STOCK IDR50.0	798,500	523,363
	INDOFOOD SUKSES MAKMUR TBK P	COMMON STOCK IDR100.	568,500	319,137
	INDONESIAN RUPIAH	FOREIGN CURRENCY	1,707,188,784	125,829
	INDORAMA VENTURES PCL NVDR	NVDR THB1.0	245,300	400,805
	INDRA SISTEMAS SA	COMMON STOCK EUR.2	24,396	333,522

(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		
	INDUS HOLDING AG	COMMON STOCK	9,250	658,423
	INDUSTRIA DE DISEÑO TEXTIL	COMMON STOCK EUR.03	178,524	6,214,265
	INDUSTRIA MACCHINE AUTOMATIC	COMMON STOCK EUR.52	5,080	413,299
	INDUSTRIAL + INFRASTRUCTURE	REIT	89	382,269
	INDUSTRIAL ALLIANCE INSURANC	COMMON STOCK	20,100	959,641
	INDUSTRIAL BANK OF KOREA	COMMON STOCK KRW5000.	52,910	811,360
	INDUSTRIAS CH S.A.B. SER B	COMMON STOCK	52,400	224,967
	INDUSTRIAS PENOLES SAB DE CV	COMMON STOCK	29,270	614,707
	INDUSTRIES QATAR	COMMON STOCK QAR10.	27,200	731,327
	INDUSTRIVARDEN AB C SHS	COMMON STOCK SEK2.5	30,377	749,451
	INDUTRADE AB	COMMON STOCK SEK1.0	26,737	728,296
	INES CORP	COMMON STOCK	16,800	174,011
	INFICON HOLDING AG REG	COMMON STOCK CHF5.0	673	420,018
	INFIGEN ENERGY	STAPLED SECURITY	549,391	296,497
	INFINEON TECHNOLOGIES AG	COMMON STOCK	196,085	5,359,773
	INFO SERVICES INTL DENTSU	COMMON STOCK	7,800	176,461
	INFORMA PLC	COMMON STOCK GBP.001	142,320	1,387,120
	INFRAESTRUCTURA ENERGETICA N	COMMON STOCK	80,700	396,787
	INFRATIL LTD	COMMON STOCK	289,599	683,579
	ING GROEP NV	COMMON STOCK EUR.01	635,607	11,704,946
	INGENICO GROUP	COMMON STOCK EUR1.0	10,542	1,125,803
	INMARSAT PLC	COMMON STOCK EUR.0005	84,803	563,001
	INMOBILIARIA COLONIAL SOCIMI	REIT EUR2.5	65,535	650,414
	INNER MONGOLIA YITAI COAL B	COMMON STOCK CNY1.	329,200	473,927
	INNERGEX RENEWABLE ENERGY	COMMON STOCK	41,888	481,414
	INNOGY SE	COMMON STOCK EUR2.0	22,857	891,452
	INNOLUX CORP	COMMON STOCK TWD10.0	1,604,604	667,227
	INPEX CORP	COMMON STOCK	161,500	2,021,414
	INR MSCI EMG MKTS CTF	COMMON COLLECTIVE TRUST	2,024,615	102,202,548
	INSURANCE AUSTRALIA GROUP	COMMON STOCK	404,509	2,286,416
	INTACT FINANCIAL CORP	COMMON STOCK	22,800	1,910,509
	INTER PIPELINE LTD	COMMON STOCK	65,300	1,356,606
	INTERCONTINENTAL HOTELS GROU	COMMON STOCK GBP.1980952	32,291	2,057,868
	INTERMEDIATE CAPITAL GROUP	COMMON STOCK GBP.2625	54,945	848,855
	INTERNATIONAL PERSONAL FINAN	COMMON STOCK GBP.1	94,136	251,477
	INTERNET INITIATIVE JAPAN	COMMON STOCK	13,800	251,861
	INTERPARFUMS SA	COMMON STOCK EUR3.	9,252	383,357
	INTERPUMP GROUP SPA	COMMON STOCK EUR.52	23,473	738,456
	INTERSHOP HOLDING AG	COMMON STOCK CHF10.0	181	90,448
	INTERTEK GROUP PLC	COMMON STOCK GBP.01	28,685	2,013,213
	INTERVEST OFFICES+WAREHOUSES	REIT	15,756	425,462
	INTERXION HOLDING NV	COMMON STOCK EUR.1	12,966	764,086
	INTESA SANPAOLO	COMMON STOCK EUR.52	2,173,671	7,214,771
	INTESA SANPAOLO RSP	PREFERRED STOCK	180,939	577,434
	INTL CONSOLIDATED AIRLINE DI	COMMON STOCK EUR.5	130,706	1,134,137
	INTRUM JUSTITIA AB	COMMON STOCK SEK.02	17,549	649,534
	INTU PROPERTIES PLC	REIT GBP.5	170,871	584,503
	INVENTEC CORP	COMMON STOCK TWD10.	433,445	345,622
	INVERSIONES AGUAS METROPOL	COMMON STOCK	219,181	416,279
	INVESTA OFFICE FUND	REIT	144,594	514,193
	INVESTEC LTD	COMMON STOCK ZAR.0002	43,698	316,552
	INVESTEC PLC	COMMON STOCK GBP.0002	117,724	848,786
	INVESTOR AB B SHS	COMMON STOCK SEK6.25	76,097	3,467,317
	INVINCIBLE INVESTMENT CORP	REIT	882	374,973
	IOI CORP BHD	COMMON STOCK MYR.1	638,932	716,702
	IOI PROPERTIES GROUP BHD	COMMON STOCK MYR1.0	465,886	212,911
	ION BEAM APPLICATIONS	COMMON STOCK	11,482	329,302
	IOOF HOLDINGS LTD	COMMON STOCK	61,367	513,392
	IPSEN	COMMON STOCK EUR1.	7,352	878,858
	IPSOS	COMMON STOCK EUR.25	7,997	294,370
	IRISH BANK RESOLUTION CORP	EUR0.16	6,915	—
	IRISH CONTINENTAL GROUP PLC	UNIT EUR.065	53,433	370,291
	IRPC PCL FOREIGN	FOREIGN SH. THB1.0 A	3,539,700	765,722
	ISEKI + CO LTD	COMMON STOCK	7,600	191,641
	ISETAN MITSUKOSHI HOLDINGS L	COMMON STOCK	61,660	762,278
	ISRAEL CHEMICALS LTD	COMMON STOCK ILS1.	116,140	471,510
	ISRAEL CORP LIMITED/THE	COMMON STOCK ILS1.	2,658	450,522
	ISRAEL DISCOUNT BANK A	COMMON STOCK ILS.1	206,322	600,688
	ISS A/S	COMMON STOCK DKK1.0	29,126	1,124,313
	ISUZU MOTORS LTD	COMMON STOCK	99,000	1,655,938
	ITALGAS SPA	COMMON STOCK	92,151	562,682
	ITALIAN THAI DEVELOP FOREIGN	FOREIGN SH. THB1.0 A	1,456,746	177,009
	ITAU CORPBANCA	ADR	24,273	326,229
	ITAU UNIBANCO HOLDING S PREF	PREFERENCE	556,598	7,208,466
	ITAUSA INVESTIMENTOS ITAU PR	PREFERENCE	731,716	2,380,303
	ITAUSA INVESTIMENTOS ITAU SA	COMMON STOCK	481	1,522
	ITE GROUP PLC	COMMON STOCK GBP.01	101,965	250,510
	ITF FIN + SECS	THB10(ALIEN MKT)	2,750	—

(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	
	ITO EN LTD	COMMON STOCK	13,700	539,055
	ITOCHU CORP	COMMON STOCK	249,400	4,657,539
	ITOCHU ENEX CO LTD	COMMON STOCK	18,700	179,759
	ITOCHU SHOKUHIN CO LTD	COMMON STOCK	900	49,543
	ITOCHU TECHNO SOLUTIONS CORP	COMMON STOCK	9,200	398,850
	ITV PLC	COMMON STOCK GBP.1	653,917	1,458,680
	IVANHOE MINES LTD CL A	COMMON STOCK	129,200	437,215
	IWG PLC	COMMON STOCK	149,238	519,550
	IYO BANK LTD/THE	COMMON STOCK	52,300	418,642
	IZUMI CO LTD	COMMON STOCK	6,500	403,569
	J FRONT RETAILING CO LTD	COMMON STOCK	48,500	912,602
	J OIL MILLS INC	COMMON STOCK	6,500	227,032
	JACCS CO LTD	COMMON STOCK	10,700	250,431
	JAFCO CO LTD	COMMON STOCK	10,300	593,919
	JAMCO CORP	COMMON STOCK	7,000	164,335
	JAMES HARDIE INDUSTRIES CDI	CDI EUR.59	89,015	1,570,811
	JAPAN AIRLINES CO LTD	COMMON STOCK	21,000	821,911
	JAPAN AIRPORT TERMINAL CO	COMMON STOCK	7,900	293,208
	JAPAN EXCHANGE GROUP INC	COMMON STOCK	97,600	1,691,196
	JAPAN HOTEL REIT INVESTMENT	REIT	770	516,766
	JAPAN LOGISTICS FUND INC	REIT	210	387,302
	JAPAN PETROLEUM EXPLORATION	COMMON STOCK	7,500	198,622
	JAPAN POST BANK CO LTD	COMMON STOCK	52,000	675,352
	JAPAN POST HOLDINGS CO LTD	COMMON STOCK	252,300	2,892,466
	JAPAN PRIME REALTY INVESTMEN	REIT	158	502,133
	JAPAN PULP + PAPER CO LTD	COMMON STOCK	4,600	176,250
	JAPAN REAL ESTATE INVESTMENT	REIT	240	1,139,769
	JAPAN RETAIL FUND INVESTMENT	REIT	455	834,251
	JAPAN STEEL WORKS LTD	COMMON STOCK	12,000	385,350
	JAPAN TOBACCO INC	COMMON STOCK	177,000	5,702,103
	JAPANESE YEN	FOREIGN CURRENCY	83,381,330	740,180
	JARDINE CYCLE + CARRIAGE LTD	COMMON STOCK	20,360	619,284
	JARDINE MATHESON HLDGS LTD	COMMON STOCK USD.25	35,300	2,143,233
	JARDINE STRATEGIC HLDGS LTD	COMMON STOCK USD.05	36,000	1,424,984
	JB HI FI LTD	COMMON STOCK	27,557	536,760
	JBS SA	COMMON STOCK	136,697	403,882
	JCDECAUX SA	COMMON STOCK	14,477	583,821
	JD SPORTS FASHION PLC	COMMON STOCK GBP.0025	85,350	387,714
	JD.COM INC ADR	ADR USD.00002	115,000	4,763,300
	JEAN COUTU GROUP INC CLASS A	COMMON STOCK	17,400	339,126
	JENOPTIK AG	COMMON STOCK	15,450	509,716
	JEOL LTD	COMMON STOCK	37,000	209,252
	JERONIMO MARTINS	COMMON STOCK EUR1.	39,225	762,362
	JFE HOLDINGS INC	COMMON STOCK	88,300	2,121,998
	JG SUMMIT HOLDINGS INC	COMMON STOCK PHP1.	648,400	935,492
	JGC CORP	COMMON STOCK	35,000	676,159
	JIANGSU EXPRESS CO LTD H	COMMON STOCK CNY1.0	310,000	471,811
	JIANGXI COPPER CO LTD H	COMMON STOCK CNY1.0	284,000	449,693
	JINKOSOLAR HOLDING CO ADR	ADR USD.00002	5,700	137,085
	JM AB	COMMON STOCK SEK1.0	15,180	346,006
	JOHNSON ELECTRIC HOLDINGS	COMMON STOCK HKD.05	92,500	387,479
	JOHNSON MATTHEY PLC	COMMON STOCK GBP1.109245	33,968	1,412,969
	JOLLIBEE FOODS CORP	COMMON STOCK PHP1.0	139,010	704,322
	JOSHIN DENKI CO LTD	COMMON STOCK	7,500	266,224
	JSE LTD	COMMON STOCK ZAR.1	19,674	244,507
	JSR CORP	COMMON STOCK	35,000	689,387
	JTEKT CORP	COMMON STOCK	38,300	658,487
	JU TENG INTERNATIONAL HLDGS	COMMON STOCK HKD.1	355,500	115,858
	JULIUS BAER GROUP LTD	COMMON STOCK CHF.02	39,174	2,394,859
	JUMBO SA	COMMON STOCK EUR.88	26,107	466,323
	JUMEI INTERNATIONAL ADR	ADR USD.00025	40,000	116,800
	JUNGHEINRICH PRFD	PREFERENCE	11,292	533,312
	JUPITER FUND MANAGEMENT	COMMON STOCK GBP.02	86,452	734,584
	JUROKU BANK LTD/THE	COMMON STOCK	8,200	241,401
	JUST EAT PLC	COMMON STOCK GBP.01	103,330	1,086,056
	JUST ENERGY GROUP INC	COMMON STOCK	54,600	235,317
	JUVENTUS FOOTBALL CLUB SPA	COMMON STOCK	658,879	604,779
	JXTG HOLDINGS INC	COMMON STOCK	521,550	3,370,613
	JYSKE BANK REG	COMMON STOCK DKK10.	12,178	691,600
	K S AG REG	COMMON STOCK	34,169	851,692
	K S HOLDINGS CORP	COMMON STOCK	16,400	420,233
	K+O ENERGY GROUP INC	COMMON STOCK	11,500	193,053
	KABU.COM SECURITIES CO LTD	COMMON STOCK	45,200	141,280
	KADOKAWA DWANGO CORP	COMMON STOCK	12,600	155,600
	KAGA ELECTRONICS CO LTD	COMMON STOCK	9,600	261,830
	KAGOME CO LTD	COMMON STOCK	14,600	542,528
	KAJIMA CORP	COMMON STOCK	157,000	1,509,234
	KAKAKU.COM INC	COMMON STOCK	28,200	477,019

(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	
	KAKAO CORP	COMMON STOCK KRW500.0	6,301	805,646
	KAKEN PHARMACEUTICAL CO LTD	COMMON STOCK	7,700	397,504
	KALBE FARMA TBK PT	COMMON STOCK IDR10.	6,248,500	778,649
	KAMIGUMI CO LTD	COMMON STOCK	23,500	519,515
	KANEKA CORP	COMMON STOCK	57,000	520,866
	KANGWON LAND INC	COMMON STOCK KRW500.	21,760	707,253
	KANSAI ELECTRIC POWER CO INC	COMMON STOCK	116,300	1,423,654
	KANSAI PAINT CO LTD	COMMON STOCK	40,000	1,038,884
	KAO CORP	COMMON STOCK	83,100	5,621,947
	KAPPA CREATE CO LTD	COMMON STOCK	23,100	261,984
	KAPSCH TRAFFICOM AG	COMMON STOCK	5,077	304,600
	KARDEMIR KARABUK DEMIR CL D	COMMON STOCK TRY1.	454,208	384,522
	KAROON GAS AUSTRALIA LTD	COMMON STOCK	108,236	110,768
	KASIKORNBANK PCL FOREIGN	FOREIGN SH. THB10.0 A	207,000	1,473,581
	KASIKORNBANK PCL NVDR	NVDR THB10.0	92,600	659,196
	KATAKURA INDUSTRIES CO LTD	COMMON STOCK	15,000	204,830
	KATO SANGYO CO LTD	COMMON STOCK	7,100	260,550
	KAWASAKI HEAVY INDUSTRIES	COMMON STOCK	26,300	922,024
	KAWASAKI KISEN KAISHA LTD	COMMON STOCK	15,300	389,313
	KAZ MINERALS PLC	COMMON STOCK GBP.2	50,569	607,297
	KB FINANCIAL GROUP INC	COMMON STOCK KRW5000.	72,170	4,267,065
	KBC ANCORA	COMMON STOCK	8,786	553,349
	KBC GROUP NV	COMMON STOCK	40,833	3,481,678
	KCC CORP	COMMON STOCK KRW5000.	1,147	408,141
	KDDI CORP	COMMON STOCK	301,500	7,508,214
	KEIHAN HOLDINGS CO LTD	COMMON STOCK	18,600	547,034
	KEIKYU CORP	COMMON STOCK	38,500	739,141
	KEIO CORP	COMMON STOCK	20,600	906,068
	KEISEI ELECTRIC RAILWAY CO	COMMON STOCK	26,500	850,882
	KEIYO BANK LTD/THE	COMMON STOCK	68,000	311,071
	KEIYO CO LTD	COMMON STOCK	30,200	183,016
	KELLER GROUP PLC	COMMON STOCK GBP.1	26,841	351,349
	KEMIRA OYJ	COMMON STOCK	23,481	323,767
	KENEDIX INC	COMMON STOCK	61,100	372,453
	KENEDIX OFFICE INVESTMENT CO	REIT	87	493,946
	KEPCO PLANT SERVICE + ENGINE	COMMON STOCK KRW200.0	5,163	195,656
	KEPPEL CORP LTD	COMMON STOCK	250,100	1,370,869
	KEPPEL REIT	REIT	462,593	436,850
	KERING	COMMON STOCK EUR4.	12,848	6,061,666
	KERRY GROUP PLC A	COMMON STOCK EUR.125	26,390	2,961,925
	KERRY LOGISTICS NETWORK LTD	COMMON STOCK HKD.5	174,159	246,709
	KERRY PROPERTIES LTD	COMMON STOCK HKD1.0	130,318	585,902
	KERRY TJ LOGISTICS CO LTD	COMMON STOCK TWD10.	179,000	230,097
	KESKO OYJ B SHS	COMMON STOCK	12,500	679,167
	KEWPIE CORP	COMMON STOCK	16,400	437,547
	KEY COFFEE INC	COMMON STOCK	2,800	54,019
	KEYENCE CORP	COMMON STOCK	16,300	9,103,380
	KEYERA CORP	COMMON STOCK	37,700	1,065,752
	KGHM POLSKA MIEDZ SA	COMMON STOCK PLN10.	25,291	805,861
	KHON KAEN SUGAR INDUSTRY PCL	FOREIGN SH. THB.5 A	2,820,500	403,299
	KIA MOTORS CORP	COMMON STOCK KRW5000.0	45,050	1,409,086
	KIATNAKIN BANK PCL FOR	FOREIGN SH. A	211,900	515,283
	KIER GROUP PLC	COMMON STOCK GBP.01	24,845	365,598
	KIKKOMAN CORP	COMMON STOCK	30,000	1,213,219
	KILLAM APARTMENT REAL ESTATE	REIT	44,100	500,500
	KIMBERLY CLARK DE MEXICO A	COMMON STOCK	312,400	552,773
	KINDEN CORP	COMMON STOCK	27,600	449,377
	KINDOM CONSTRUCTION CORP	COMMON STOCK TWD10.0	321,000	219,819
	KINDRED GROUP PLC	SDR GBP.005	45,514	652,270
	KINGBOARD CHEMICAL HOLDINGS	COMMON STOCK HKD.1	167,900	905,483
	KINGDEE INTERNATIONAL SFTWR	COMMON STOCK HKD.025	858,000	481,043
	KINGFISHER PLC	COMMON STOCK GBP.157143	383,739	1,752,733
	KINGSOFT CORP LTD	COMMON STOCK USD.0005	171,000	566,915
	KINGSPAN GROUP PLC	COMMON STOCK EUR.13	26,969	1,180,187
	KINGSTON FINANCIAL GROUP LTD	COMMON STOCK HKD.02	718,000	687,429
	KINNEVIK AB B	COMMON STOCK SEK.1	40,545	1,370,003
	KINROSS GOLD CORP	COMMON STOCK	225,429	975,159
	KINSUS INTERCONNECT TECH	COMMON STOCK TWD10.	82,180	149,721
	KINTETSU GROUP HOLDINGS CO L	COMMON STOCK	31,500	1,204,885
	KION GROUP AG	COMMON STOCK	12,333	1,064,893
	KIRIN HOLDINGS CO LTD	COMMON STOCK	141,000	3,548,331
	KIRKLAND LAKE GOLD LTD	COMMON STOCK	35,200	541,366
	KITZ CORP	COMMON STOCK	27,400	211,518
	KIWI PROPERTY GROUP LTD	COMMON STOCK	473,601	472,879
	KIYO BANK LTD/THE	COMMON STOCK	24,200	402,371
	KLABIN SA UNIT	UNIT	113,669	599,993
	KLEPIERRE	REIT EUR1.4	36,849	1,621,718
	KLOECKNER + CO SE	COMMON STOCK	23,843	293,343

(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		
	KLOVERN AB B SHS	COMMON STOCK	274,865	359,595
	KOBAYASHI PHARMACEUTICAL CO	COMMON STOCK	11,200	725,938
	KOBE STEEL LTD	COMMON STOCK	55,000	510,360
	KOC HOLDING AS	COMMON STOCK TRY1.	130,221	634,797
	KOHNAN SHOJI CO LTD	COMMON STOCK	9,400	202,791
	KOITO MANUFACTURING CO LTD	COMMON STOCK	18,700	1,315,219
	KOLON LIFE SCIENCE INC	COMMON STOCK KRW500.0	1,771	173,767
	KOMATSU LTD	COMMON STOCK	156,300	5,662,978
	KOMERCNI BANKA AS	COMMON STOCK CZK100.0	17,054	733,140
	KOMIPHARM INTERNATIONAL CO	COMMON STOCK KRW100.	9,992	356,914
	KONAMI HOLDINGS CORP	COMMON STOCK	19,200	1,055,300
	KONE OYJ B	COMMON STOCK	52,221	2,804,464
	KONECRANES OYJ	COMMON STOCK EUR.5	12,057	551,292
	KONICA MINOLTA INC	COMMON STOCK	87,500	842,358
	KONINKLIJKE AHOLD DELHAIZE N	COMMON STOCK EUR.01	214,715	4,716,257
	KONINKLIJKE BAM GROEP NV	COMMON STOCK EUR.1	54,379	250,066
	KONINKLIJKE DSM NV	COMMON STOCK EUR1.5	30,108	2,872,320
	KONINKLIJKE KPN NV	COMMON STOCK EUR.04	552,703	1,929,759
	KONINKLIJKE PHILIPS NV	COMMON STOCK EUR.2	155,498	5,887,369
	KONKA GROUP CO LTD B	COMMON STOCK CNY1.	142,100	56,718
	KOREA AEROSPACE INDUSTRIES	COMMON STOCK KRW5000.	11,771	521,004
	KOREA ELECTRIC POWER CORP	COMMON STOCK KRW5000.	46,350	1,651,682
	KOREA GAS CORPORATION	COMMON STOCK KRW5000.	6,958	276,471
	KOREA INVESTMENT HOLDINGS CO	COMMON STOCK KRW5000.	8,840	569,752
	KOREA ZINC CO LTD	COMMON STOCK KRW5000.	1,910	878,716
	KOREAN AIR LINES CO LTD	COMMON STOCK KRW5000.	10,564	333,379
	KOREAN REINSURANCE CO	COMMON STOCK KRW500.	23,175	238,097
	KOSE CORP	COMMON STOCK	5,600	874,641
	KROTON EDUCACIONAL SA	COMMON STOCK	254,676	1,410,391
	KRUNG THAI BANK PUB CO FOREI	FOREIGN SH. THB5.15 A	831,250	489,721
	KT CORP	COMMON STOCK KRW5000.	9,524	269,075
	KT+G CORP	COMMON STOCK KRW5000.	19,955	2,153,306
	KUALA LUMPUR KEPONG BHD	COMMON STOCK MYR1.	99,296	613,271
	KUBOTA CORP	COMMON STOCK	174,200	3,411,891
	KUDELSKI SA BR	COMMON STOCK CHF8.0	11,759	145,030
	KUEHNE NAGEL INTL AG REG	COMMON STOCK CHF1.0	10,321	1,823,872
	KUMHO INDUSTRIAL CO LTD	COMMON STOCK KRW5000.	11,774	104,533
	KUMHO PETROCHEMICAL CO LTD	COMMON STOCK KRW5000.0	3,811	354,869
	KUMHO TIRE CO INC	COMMON STOCK KRW5000.	63,100	260,113
	KUNGSLEDEN AB	COMMON STOCK SEK.42	51,360	373,202
	KUNLUN ENERGY CO LTD	COMMON STOCK HKD.01	572,000	595,764
	KURABO INDUSTRIES LTD	COMMON STOCK	60,000	194,858
	KURARAY CO LTD	COMMON STOCK	63,100	1,191,267
	KURITA WATER INDUSTRIES LTD	COMMON STOCK	21,100	685,639
	KWANGJU BANK	COMMON STOCK KRW5000.0	30,115	337,084
	KWS SAAT SE	COMMON STOCK EUR3.0	819	327,324
	KYOCERA CORP	COMMON STOCK	53,700	3,509,589
	KYODO PRINTING CO LTD	COMMON STOCK	6,600	211,782
	KYORIN HOLDINGS INC	COMMON STOCK	12,400	231,350
	KYORITSU MAINTENANCE CO LTD	COMMON STOCK	6,400	258,608
	KYOWA EXEO CORP	COMMON STOCK	16,800	435,072
	KYOWA HAKKO KIRIN CO LTD	COMMON STOCK	53,737	1,038,147
	KYUDENKO CORP	COMMON STOCK	9,200	443,567
	KYUSHU ELECTRIC POWER CO INC	COMMON STOCK	79,000	827,705
	KYUSHU FINANCIAL GROUP INC	COMMON STOCK	72,100	435,876
	KYUSHU RAILWAY COMPANY	COMMON STOCK	26,800	829,408
	L OREAL	COMMON STOCK EUR.2	40,228	8,918,762
	LADBROKES CORAL GROUP PLC	COMMON STOCK GBP.2833333	263,220	645,053
	LAFARGE MALAYSIA BHD	COMMON STOCK MYR1.	97,080	149,512
	LAFARGEHOLCIM LTD REG	COMMON STOCK CHF2.0	43,536	2,452,775
	LAFARGEHOLCIM LTD REG	COMMON STOCK	30,695	1,730,333
	LAGARDERE SCA	COMMON STOCK EUR6.1	24,129	773,629
	LANCASHIRE HOLDINGS LTD	COMMON STOCK USD.5	42,643	393,186
	LAND SECURITIES GROUP PLC	REIT GBP.1066667	135,667	1,843,477
	LANDING INTERNATIONAL DEVELO	COMMON STOCK HKD.01	16,260,000	644,801
	LANXESS AG	COMMON STOCK	17,116	1,362,010
	LAO FENG XIANG CO LTD B	COMMON STOCK CNY1.	95,200	352,352
	LAOX CO LTD	COMMON STOCK	12,700	65,292
	LAR ESPANA REAL ESTATE SOCIM	REIT EUR2.0	49,865	531,497
	LARGAN PRECISION CO LTD	COMMON STOCK TWD10.	19,799	2,666,385
	LARSEN + TOUBRO GDR REG S	GDR	16,833	325,719
	LATAM AIRLINES GROUP SP ADR	ADR	56,244	781,792
	LAURENTIAN BANK OF CANADA	COMMON STOCK	10,100	455,687
	LAWSON INC	COMMON STOCK	5,900	391,954
	LEALEA ENTERPRISE	COMMON STOCK TWD10.	592,202	232,451
	LEE + MAN PAPER MANUFACTURIN	COMMON STOCK HKD.025	346,000	408,879
	LEG IMMOBILIEN AG	COMMON STOCK	10,245	1,170,296
	LEGAL + GENERAL GROUP PLC	COMMON STOCK GBP.025	992,551	3,660,616

(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	
	LEGRAND SA	COMMON STOCK EUR4.	44,406	3,416,728
	LENDLEASE GROUP	STAPLED SECURITY	111,460	1,422,885
	LENOVO GROUP LTD	COMMON STOCK	1,154,000	650,949
	LEONARDO SPA	COMMON STOCK EUR4.4	91,905	1,093,619
	LEONI AG	COMMON STOCK	6,343	473,498
	LEONTEQ AG	COMMON STOCK CHF1.0	2,363	152,392
	LEOPALACE21 CORP	COMMON STOCK	44,400	345,326
	LEROY SEAFOOD GROUP ASA	COMMON STOCK NOK1.0	73,447	394,905
	LF CORP	COMMON STOCK KRW5000.0	7,999	233,638
	LG CHEM LTD	COMMON STOCK KRW5000.	8,611	3,254,062
	LG CORP	COMMON STOCK KRW5000.	17,990	1,528,304
	LG DISPLAY CO LTD	COMMON STOCK KRW5000.	41,960	1,171,733
	LG ELECTRONICS INC	COMMON STOCK KRW5000.	19,698	1,949,031
	LG HAUSYS LTD	COMMON STOCK KRW5000.	2,270	205,781
	LG HOUSEHOLD + HEALTH CARE	COMMON STOCK KRW5000.0	1,927	2,136,337
	LG INNOTEK CO LTD	COMMON STOCK KRW5000.0	3,489	467,349
	LG INTERNATIONAL CORP	COMMON STOCK KRW5000.	9,695	245,696
	LI + FUNG LTD	COMMON STOCK HKD.0125	1,034,000	566,602
	LI NING CO LTD	COMMON STOCK HKD.1	379,541	307,007
	LI PENG ENTERPRISE CO LTD	COMMON STOCK TWD10.	507,111	155,317
	LIBERTY HOLDINGS LTD	COMMON STOCK ZAR.0833	25,336	253,855
	LIFE HEALTHCARE GROUP HOLDIN	COMMON STOCK	257,258	576,280
	LINAMAR CORP	COMMON STOCK	11,800	689,475
	LINDE AG TENDER	COMMON STOCK	31,383	7,347,455
	LINE CORP	COMMON STOCK	10,000	409,000
	LINK ADMINISTRATION HOLDINGS	COMMON STOCK	98,561	650,635
	LINK REIT	REIT	372,552	3,450,315
	LION CORP	COMMON STOCK	42,000	793,060
	LIPPO MALLS INDONESIA RETAIL	REIT	993,000	297,190
	LITE ON TECHNOLOGY CORP	COMMON STOCK TWD10.	381,229	520,607
	LIXIL GROUP CORP	COMMON STOCK	46,400	1,254,758
	LLOYDS BANKING GROUP PLC	COMMON STOCK	12,003,847	11,013,024
	LOBLAW COMPANIES LTD	COMMON STOCK	39,496	2,150,459
	LOCALIZA RENT A CAR	COMMON STOCK	104,718	696,059
	LOGITECH INTERNATIONAL REG	COMMON STOCK CHF.25	32,951	1,111,173
	LOJAS AMERICANAS SA PREF	PREFERENCE	182,917	937,407
	LOJAS RENNER S.A.	COMMON STOCK	134,750	1,436,751
	LONDON STOCK EXCHANGE GROUP	COMMON STOCK GBP.06918605	52,990	2,718,398
	LONG CHEN PAPER	COMMON STOCK TWD10.	478,090	669,274
	LONGFOR PROPERTIES	COMMON STOCK HKD.1	290,500	727,475
	LONMIN PLC	COMMON STOCK USD.0001	61,962	70,260
	LONZA GROUP AG REG	COMMON STOCK CHF1.0	12,570	3,395,413
	LOOKERS PLC	COMMON STOCK GBP.05	109,423	152,309
	LOOMIS AB B	COMMON STOCK SEK5.0	16,415	688,669
	LOTTE CHEMICAL CORP	COMMON STOCK KRW5000.0	2,940	1,008,376
	LOTTE CONFECTIONERY CO LTD	COMMON STOCK KRW500.0	605	82,509
	LOTTE CORP	COMMON STOCK KRW200.0	5,938	361,089
	LOTTE FINE CHEMICAL CO LTD	COMMON STOCK KRW5000.0	6,024	364,984
	LOTTE SHOPPING CO	COMMON STOCK KRW5000.	2,026	376,605
	LPN DEVELOPMENT PCL FOREIGN	FOREIGN SH. THB1.0 A	478,900	193,970
	LPP SA	COMMON STOCK PLN2.	246	628,881
	LS CORP	COMMON STOCK KRW5000.0	5,495	371,931
	LS INDUSTRIAL SYSTEMS	COMMON STOCK KRW5000.0	5,053	306,610
	LSR GROUP PJSC GDR REGS	GDR RUB.25	97,218	266,844
	LUCKY CEMENT	COMMON STOCK PKR10.	29,500	137,809
	LUK FOOK HOLDINGS INTL LTD	COMMON STOCK HKD.1	98,000	419,821
	LUKOIL PJSC SPON ADR	ADR RUB.025	81,449	4,695,535
	LUNDBERGS AB B SHS	COMMON STOCK	7,438	556,468
	LUNDIN MINING CORP	COMMON STOCK	131,700	878,736
	LUNDIN PETROLEUM AB	COMMON STOCK SEK.01	46,737	1,071,355
	LUOYANG GLASS COMPANY LTD H	COMMON STOCK CNY1.0	286,000	148,461
	LUXOTTICA GROUP SPA	COMMON STOCK EUR.06	28,597	1,753,855
	LVMH MOET HENNESSY LOUIS VUI	COMMON STOCK EUR.3	46,129	13,561,128
	M3 INC	COMMON STOCK	38,500	1,348,126
	M6 METROPOLE TELEVISION	COMMON STOCK EUR.4	13,370	345,685
	MABUCHI MOTOR CO LTD	COMMON STOCK	11,500	620,942
	MACQUARIE ATLAS ROADS GROUP	STAPLED SECURITY	149,958	735,458
	MACQUARIE GROUP LTD	COMMON STOCK	51,681	4,016,557
	MACQUARIE MEXICO REAL ESTATE	REIT	283,400	300,267
	MACRONIX INTERNATIONAL	COMMON STOCK TWD10.	334,000	496,087
	MAEDA CORP	COMMON STOCK	28,300	389,258
	MAGAZINE LUIZA SA	COMMON STOCK	13,900	335,026
	MAGELLAN FINANCIAL GROUP LTD	COMMON STOCK	22,914	482,613
	MAGNA INTERNATIONAL INC	COMMON STOCK	70,112	3,986,415
	MAGNIT PJSC SPON GDR REGS	GDR	58,531	1,600,906
	MAGYAR TELEKOM TELECOMMUNICA	COMMON STOCK HUF100.	81,594	144,608
	MAHINDRA + MAHINDRA SPON GDR	GDR	15,031	350,222
	MAJESTIC WINE PLC	COMMON STOCK GBP.075	34,824	211,058

(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		
	MAKITA CORP	COMMON STOCK	36,300	1,520,148
	MALAYAN BANKING BHD	COMMON STOCK MYR1.	581,020	1,405,699
	MALAYSIAN RESOURCES CORP BHD	COMMON STOCK MYR1.	1,514,800	419,413
	MALAYSIAN RESOURCES CORP BHD	MALAYSIAN RESOURCES CW27	151,481	14,411
	MALAYSIAN RINGGIT	FOREIGN CURRENCY	3,466,949	856,671
	MAN GROUP PLC	COMMON STOCK USD.03428571	317,704	885,980
	MAN SE	COMMON STOCK	6,345	727,130
	MAN WAH HOLDINGS LTD	COMMON STOCK HKD.4	314,400	297,551
	MANDO CORP	COMMON STOCK KRW5000.0	2,189	629,230
	MANDOM CORP	COMMON STOCK	15,100	493,632
	MANI INC	COMMON STOCK	8,700	264,701
	MANULIFE FINANCIAL CORP	COMMON STOCK	333,091	6,970,467
	MAPFRE SA	COMMON STOCK EUR.1	196,388	630,116
	MAPLE LEAF FOODS INC	COMMON STOCK	26,800	766,173
	MAPLETREE GREATER CHINA COMM	REIT	406,333	374,132
	MAPLETREE INDUSTRIAL TRUST	REIT	327,393	497,595
	MAPLETREE LOGISTICS TRUST 20	REIT	479,837	473,912
	MARFRIG GLOBAL FOODS SA	COMMON STOCK	82,800	182,246
	MARIELLA BURANI SPA	COMMON STOCK EUR.52	4,399	—
	MARINE HARVEST	COMMON STOCK NOK7.5	74,244	1,261,628
	MARKS + SPENCER GROUP PLC	COMMON STOCK GBP.25	285,887	1,214,805
	MARR SPA	COMMON STOCK EUR.5	16,645	429,752
	MARS ENGINEERING CORP	COMMON STOCK	6,200	138,287
	MARTINREA INTERNATIONAL INC	COMMON STOCK	48,400	619,607
	MARUBENI CORP	COMMON STOCK	282,000	2,048,107
	MARUDAI FOOD CO LTD	COMMON STOCK	48,000	215,485
	MARUHA NICHIRO CORP	COMMON STOCK	8,400	252,749
	MARUI GROUP CO LTD	COMMON STOCK	44,200	807,783
	MARUICHI STEEL TUBE LTD	COMMON STOCK	12,000	351,190
	MARUSAN SECURITIES CO LTD	COMMON STOCK	34,900	312,065
	MASRAF AL RAYAN	COMMON STOCK QAR10.	76,574	779,926
	MASSMART HOLDINGS LTD	COMMON STOCK ZAR.01	25,179	283,706
	MATAHARI DEPARTMENT STORE TB	COMMON STOCK	423,100	311,008
	MATSUI SECURITIES CO LTD	COMMON STOCK	23,400	197,613
	MATSUMOTOKIYOSHI HOLDINGS CO	COMMON STOCK	13,900	570,531
	MATSUYA CO LTD	COMMON STOCK	11,900	163,769
	MAX CO LTD	COMMON STOCK	16,800	240,580
	MAXAR TECHNOLOGIES LTD	COMMON STOCK	10,004	646,094
	MAXIS BHD	COMMON STOCK MYR.1	360,600	535,583
	MAZAYA QATAR REAL ESTATE DEV	COMMON STOCK QAR10.0	100,666	238,167
	MAZDA MOTOR CORP	COMMON STOCK	93,400	1,253,528
	MBANK SA	COMMON STOCK PLN4.0	3,212	429,800
	MCB BANK LTD	COMMON STOCK PKR10.	86,800	165,970
	MCDONALD S HOLDINGS CO JAPAN	COMMON STOCK	11,900	523,504
	MCUBS MIDCITY INVESTMENT COR	REIT	519	345,548
	MEBUKI FINANCIAL GROUP INC	COMMON STOCK	180,700	765,433
	MECHEL PJSC SPONSORED ADR	ADR	102,269	537,935
	MEDIA NUSANTARA CITRA TBK PT	COMMON STOCK IDR100.	3,647,500	345,445
	MEDIASET ESPANA COMUNICACION	COMMON STOCK EUR.5	39,515	443,382
	MEDIASET SPA	COMMON STOCK EUR.52	142,669	552,921
	MEDIATEK INC	COMMON STOCK TWD10.	269,165	2,653,416
	MEDIBANK PRIVATE LTD	COMMON STOCK	494,195	1,270,441
	MEDICLINIC INTERNATIONAL PLC	COMMON STOCK GBP.1	64,833	558,044
	MEDINET NASR HOUSING	COMMON STOCK EGP1.0	362,955	217,610
	MEDIOBANCA SPA	COMMON STOCK EUR.5	120,574	1,366,651
	MEDIPAL HOLDINGS CORP	COMMON STOCK	31,400	615,063
	MEDY TOX INC	COMMON STOCK KRW500.	1,610	728,332
	MEG ENERGY CORP	COMMON STOCK	46,800	191,989
	MEGA FINANCIAL HOLDING CO LT	COMMON STOCK TWD10.	1,727,361	1,396,268
	MEGGITT PLC	COMMON STOCK GBP.05	134,015	869,420
	MEGMILK SNOW BRAND CO LTD	COMMON STOCK	9,400	277,926
	MEIDENSHA CORP	COMMON STOCK	53,000	219,312
	MEIJI HOLDINGS CO LTD	COMMON STOCK	19,100	1,623,484
	MEKONOMEN AB	COMMON STOCK SEK2.5	9,592	174,719
	MELCO HOLDINGS INC	COMMON STOCK	8,400	288,995
	MELCO INTERNATIONAL DEVELOP.	COMMON STOCK	149,000	436,798
	MELCO RESORTS + ENTERT ADR	ADR USD.01	44,248	1,284,962
	MELISRON	COMMON STOCK ILS1.0	9,748	462,929
	MELROSE INDUSTRIES PLC	COMMON STOCK GBP.06857143	340,769	973,273
	MERCK KGAA	COMMON STOCK	23,044	2,483,563
	MERCURIES + ASSOCIATES HOLDI	COMMON STOCK TWD10.0	731,144	619,742
	MERITZ SECURITIES CO LTD	COMMON STOCK KRW1000.0	84,619	360,904
	MERLIN ENTERTAINMENT	COMMON STOCK GBP.01	127,138	622,699
	MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	66,386	899,478
	MERSEN (EX CARBON LORRAINE)	COMMON STOCK EUR2.	6,151	275,110
	METALURGICA GERDAU SA PREF	PREFERENCE	137,159	238,449
	METCASH LTD	COMMON STOCK	180,555	439,549
	METHANEX CORP	COMMON STOCK	19,500	1,185,299

(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	
	METRO AG	COMMON STOCK	32,888	657,406
	METRO BANK PLC	COMMON STOCK GBP.000001	15,435	744,958
	METRO INC	COMMON STOCK	44,100	1,416,677
	METRO PACIFIC INVESTMENTS CO	COMMON STOCK PHP1.	1,614,000	221,784
	METROPOLITAN BANK + TRUST	COMMON STOCK PHP20.	297,104	603,125
	METSA SERLA B SHARES	COMMON STOCK EUR1.7	37,243	318,730
	METSO OYJ	COMMON STOCK	18,995	648,502
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	5,967,958	305,025
	MEXICHEM SAB DE CV	COMMON STOCK	249,486	620,607
	MEYER BURGER TECHNOLOGY AG	COMMON STOCK CHF.05	131,747	225,663
	MGM CHINA HOLDINGS LTD	COMMON STOCK HKD1.0	166,400	503,050
	MICHELIN (CGDE)	COMMON STOCK EUR2.	31,909	4,574,406
	MICRO FOCUS INTERNATIONAL	COMMON STOCK GBP.1	75,149	2,555,316
	MICRO STAR INTERNATIONAL CO	COMMON STOCK TWD10.0	149,000	383,367
	MILBON CO LTD	COMMON STOCK	10,800	362,713
	MILICOM INTL CELLULAR SDR	SDR USD1.5	17,251	1,166,854
	MIMASU SEMICONDUCTOR INDUST	COMMON STOCK	18,200	347,469
	MINEBEA MITSUMI INC	COMMON STOCK	73,500	1,542,520
	MINERA FRISCO SAB DE CV A1	COMMON STOCK	181,061	105,682
	MINERAL RESOURCES LTD	COMMON STOCK	43,583	719,090
	MINISTOP CO LTD	COMMON STOCK	12,700	274,432
	MINTH GROUP LTD	COMMON STOCK HKD.1	194,000	1,166,773
	MIRACA HOLDINGS INC	COMMON STOCK	11,900	509,807
	MIRAE ASSET DAEWOO CO LTD	COMMON STOCK KRW5000.0	83,006	711,293
	MIRAIT HOLDINGS CORP	COMMON STOCK	18,000	268,021
	MIRVAC GROUP	REIT	678,643	1,243,747
	MISC BHD	COMMON STOCK MYR1.	163,240	299,285
	MISUMI GROUP INC	COMMON STOCK	52,300	1,515,663
	MITAC HOLDINGS CORP	COMMON STOCK TWD10.0	189,729	227,634
	MITCHELLS + BUTLERS PLC	COMMON STOCK GBP.0854167	49,168	187,364
	MITSUBISHI CHEMICAL HOLDINGS	COMMON STOCK	241,800	2,655,158
	MITSUBISHI CORP	COMMON STOCK	246,700	6,819,493
	MITSUBISHI ELECTRIC CORP	COMMON STOCK	326,000	5,417,941
	MITSUBISHI ESTATE CO LTD	COMMON STOCK	207,000	3,597,503
	MITSUBISHI GAS CHEMICAL CO	COMMON STOCK	36,000	1,035,901
	MITSUBISHI HEAVY INDUSTRIES	COMMON STOCK	50,800	1,896,991
	MITSUBISHI LOGISTICS CORP	COMMON STOCK	12,500	324,199
	MITSUBISHI MATERIALS CORP	COMMON STOCK	21,700	772,730
	MITSUBISHI MOTORS CORP	COMMON STOCK	106,700	771,229
	MITSUBISHI PENCIL CO LTD	COMMON STOCK	9,500	207,469
	MITSUBISHI TANABE PHARMA	COMMON STOCK	38,000	783,471
	MITSUBISHI UFJ FINANCIAL GRO	COMMON STOCK	1,987,400	14,585,581
	MITSUBISHI UFJ LEASE + FINAN	COMMON STOCK	60,300	359,302
	MITSUBOSHI BELTING LTD	COMMON STOCK	29,000	397,825
	mitsui + co LTD	COMMON STOCK	283,100	4,598,794
	mitsui chemicals inc	COMMON STOCK	33,400	1,075,205
	mitsui e+s holdings co LTD	COMMON STOCK	14,800	221,501
	mitsui fudosan co LTD	COMMON STOCK	144,000	3,228,900
	mitsui home co LTD	COMMON STOCK	14,000	96,667
	mitsui mining + smelting co	COMMON STOCK	12,300	716,264
	mitsui osk lines LTD	COMMON STOCK	20,900	697,914
	mitsui soko holdings co LTD	COMMON STOCK	60,000	205,522
	mitsui sugar co LTD	COMMON STOCK	7,600	320,999
	MIURA CO LTD	COMMON STOCK	18,500	498,629
	MIXI INC	COMMON STOCK	10,100	453,774
	MIYAZAKI BANK LTD/THE	COMMON STOCK	6,200	211,175
	MIZRAHI TEFAHOT BANK LTD	COMMON STOCK ILS.1	27,932	515,863
	MIZUHO FINANCIAL GROUP INC	COMMON STOCK	3,924,800	7,130,637
	MIZUNO CORP	COMMON STOCK	6,400	188,367
	MLP SE	COMMON STOCK	74,650	504,054
	MMC NORILSK NICKEL PJSC ADR	DEPOSITORY RECEIPT	96,021	1,815,757
	MMC NORILSK NICKEL PJSC ADR	ADR	5,600	104,499
	MMI HOLDINGS LTD	COMMON STOCK ZAR.000001	210,527	357,143
	MOBILE TELESYSTEMS SP ADR	ADR	104,957	1,069,512
	MOBIMO HOLDING AG REG	COMMON STOCK CHF29.0	1,507	404,233
	MOCHIDA PHARMACEUTICAL CO	COMMON STOCK	3,400	259,641
	MODERN TIMES GROUP B SHS	COMMON STOCK SEK5.0	12,724	535,777
	MOL HUNGARIAN OIL AND GAS PL	COMMON STOCK HUF125.0	63,462	738,261
	MOMO INC SPON ADR	ADR USD.0001	19,700	482,256
	MONADELPHOUS GROUP LTD	COMMON STOCK	27,293	369,817
	MONCLER SPA	COMMON STOCK	31,503	985,015
	MONDI LTD	COMMON STOCK	18,955	488,059
	MONDI PLC	COMMON STOCK EUR.2	61,458	1,605,381
	MONEYSUPERMARKET.COM	COMMON STOCK GBP.0002	143,817	692,169
	MONOTARO CO LTD	COMMON STOCK	12,400	395,719
	MORGAN ADVANCED MATERIALS PL	COMMON STOCK GBP.25	115,207	523,625
	MORI HILLS REIT INVESTMENT C	REIT	365	441,261
	MORINAGA + CO LTD	COMMON STOCK	9,600	486,665

(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		
	MORINAGA MILK INDUSTRY CO	COMMON STOCK	7,600	344,118
	MORNEAU SHEPELL INC	COMMON STOCK	7,700	137,045
	MOROCCAN DIRHAM	FOREIGN CURRENCY	19,944	2,134
	MORPHOSYS AG	COMMON STOCK	5,798	531,175
	MOS FOOD SERVICES INC	COMMON STOCK	11,000	335,306
	MOSCOW EXCHANGE MICEX RTS PJ	COMMON STOCK RUB1.0	223,970	422,488
	MOTA ENGIL SGPS SA	COMMON STOCK EUR1.	58,566	257,542
	MOTECH INDUSTRIES INC	COMMON STOCK TWD10.	140,232	105,727
	MR PRICE GROUP LTD	COMMON STOCK ZAR.00025	43,472	859,258
	MRV ENGENHARIA	COMMON STOCK	71,984	325,849
	MS+AD INSURANCE GROUP HOLDIN	COMMON STOCK	75,900	2,570,546
	MSCI EAFE MAR18	IFUS 20180316	30,150	1,472,655
	MSCI EMGMKT MAR18	IFUS 20180316	2,600	165,360
	MSCI TAIWAN INDEX JAN18	XSIM 20180130	5,500	29,243
	MTN GROUP LTD	COMMON STOCK ZAR.0001	278,283	3,074,168
	MTR CORP	COMMON STOCK	239,037	1,399,893
	MTU AERO ENGINES AG	COMMON STOCK	9,538	1,707,283
	MUENCHENER RUECKVER AG REG	COMMON STOCK	27,084	5,876,191
	MULLEN GROUP LTD	COMMON STOCK	28,100	353,002
	MURATA MANUFACTURING CO LTD	COMMON STOCK	32,000	4,277,893
	MURRAY + ROBERTS HOLDINGS	COMMON STOCK ZAR.1	132,969	130,064
	MYTILINEOS HOLDINGS S.A.	COMMON STOCK EUR.97	20,869	228,840
	NABTESCO CORP	COMMON STOCK	22,900	878,555
	NAGAILEBEN CO LTD	COMMON STOCK	13,600	341,616
	NAGASE + CO LTD	COMMON STOCK	22,500	403,994
	NAGOYA RAILROAD CO LTD	COMMON STOCK	29,800	750,127
	NAMCHOW HOLDINGS CO LTD	COMMON STOCK TWD10.0	77,000	164,819
	NAMPAK LTD	COMMON STOCK ZAR.05	139,717	182,990
	NAN YA PLASTICS CORP	COMMON STOCK TWD10.0	840,986	2,200,384
	NAN YA PRINTED CIRCUIT BOARD	COMMON STOCK TWD10.	113,988	100,090
	NANJING PANDA ELECTRONICS H	COMMON STOCK CNY1.0	144,000	86,706
	NANKAI ELECTRIC RAILWAY CO	COMMON STOCK	20,000	495,336
	NANTO BANK LTD/THE	COMMON STOCK	10,300	276,588
	NASPERS LTD N SHS	COMMON STOCK ZAR.02	74,403	20,718,302
	NATIONAL AUSTRALIA BANK LTD	COMMON STOCK	438,741	10,117,396
	NATIONAL BANK OF CANADA	COMMON STOCK	57,870	2,896,849
	NATIONAL BANK OF GREECE	COMMON STOCK EUR.3	929,642	354,204
	NATIONAL EXPRESS GROUP PLC	COMMON STOCK GBP.05	99,679	512,360
	NATIONAL GRID PLC	COMMON STOCK GBP.1243129	553,919	6,519,409
*	NATIXIS	COMMON STOCK	175,499	1,389,447
	NATURA COSMETICOS SA	COMMON STOCK	36,900	366,872
	NAVER CORP	COMMON STOCK KRW500.	4,863	3,948,416
	NAVIGATOR CO SA/THE	COMMON STOCK NPV	82,340	419,931
	NCC AB B SHS	COMMON STOCK SEK8.0	17,681	339,318
	NCSoft CORP	COMMON STOCK KRW500.0	3,156	1,318,444
	NEC CORP	COMMON STOCK	46,300	1,249,655
	NEC NETWORKS + SYSTEM INTEGR	COMMON STOCK	7,200	190,045
	NEDBANK GROUP LTD	COMMON STOCK ZAR1.0	34,644	716,577
	NEO TELEMEDIA LTD	COMMON STOCK HKD.01	3,940,000	120,962
	NEOPOST SA	COMMON STOCK EUR1.0	8,525	244,937
	NEPI ROCKCASTLE PLC	COMMON STOCK	54,019	931,899
	NESTE OYJ	COMMON STOCK	23,823	1,525,760
	NESTLE SA REG	COMMON STOCK CHF.1	516,875	44,413,890
	NET ONE SYSTEMS CO LTD	COMMON STOCK	19,000	290,328
	NETCARE LTD	COMMON STOCK ZAR.01	226,837	460,641
	NETDRAGON WEBSoft HOLDINGS L	COMMON STOCK USD.01	165,000	456,413
	NETEASE INC ADR	ADR USD.0001	13,500	4,658,445
	NETMARBLE GAMES CORP	COMMON STOCK KRW100.0	3,079	540,960
	NETS A/S	COMMON STOCK DKK1.0	16,097	423,668
	NEW CHINA LIFE INSURANCE C H	COMMON STOCK CNY1.0	144,500	982,526
	NEW FLYER INDUSTRIES INC	COMMON STOCK	11,000	474,081
	NEW GOLD INC	COMMON STOCK	119,800	394,887
	NEW ISRAELI SHEQEL	FOREIGN CURRENCY	1,274,999	367,260
	NEW ORIENTAL EDUCATIO SP ADR	ADR USD.01	23,100	2,171,400
	NEW TAIWAN DOLLAR	FOREIGN CURRENCY	183,983,744	6,182,561
	NEW WORLD DEVELOPMENT	COMMON STOCK	1,041,447	1,563,853
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	177,330	126,117
	NEWCREST MINING LTD	COMMON STOCK	134,861	2,402,015
	NEX GROUP PLC	COMMON STOCK GBP.175	61,169	501,743
	NEXANS SA	COMMON STOCK EUR1.	6,394	391,671
	NEXITY	COMMON STOCK EUR5.0	8,083	481,490
	NEXON CO LTD	COMMON STOCK	35,400	1,028,957
	NEXT PLC	COMMON STOCK GBP.1	24,779	1,520,106
	NEXTDC LTD	COMMON STOCK	145,754	683,167
	NEXTEER AUTOMOTIVE GROUP LTD	COMMON STOCK HKD.1	159,000	377,938
	NGK INSULATORS LTD	COMMON STOCK	47,000	886,438
	NGK SPARK PLUG CO LTD	COMMON STOCK	34,600	841,567
	NH FOODS LTD	COMMON STOCK	34,000	826,406

(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	
	NH INVESTMENT + SECURITIES C	COMMON STOCK KRW5000.0	35,706	462,919
	NHK SPRING CO LTD	COMMON STOCK	33,700	370,514
	NHN ENTERTAINMENT CORP	COMMON STOCK KRW500.	5,376	342,890
	NIBE INDUSTRIER AB B SHS	COMMON STOCK SEK.1562	77,874	747,416
	NICE LTD	COMMON STOCK ILS1.0	8,269	756,522
	NICE LTD SPON ADR	ADR	4,220	387,860
	NICHI IKO PHARMACEUTICAL CO	COMMON STOCK	19,700	303,887
	NICHIA CORP	COMMON STOCK	31,000	412,719
	NICHIHA CORP	COMMON STOCK	9,200	385,278
	NICHIIGAKKAN CO LTD	COMMON STOCK	12,500	159,706
	NICHIREI CORP	COMMON STOCK	21,000	580,047
	NIDEC CORP	COMMON STOCK	39,900	5,602,149
	NIEN MADE ENTERPRISE CO LTD	COMMON STOCK TWD10.0	32,000	341,920
	NIFCO INC	COMMON STOCK	8,600	587,241
	NIHON KOHDEN CORP	COMMON STOCK	16,200	376,124
	NIHON M+A CENTER INC	COMMON STOCK	13,900	662,685
	NIHON NOHYAKU CO LTD	COMMON STOCK	38,600	228,401
	NIKKISO CO LTD	COMMON STOCK	17,700	193,497
	NIKON CORP	COMMON STOCK	57,600	1,159,189
	NILFISK HOLDING A/S	COMMON STOCK DKK20.0	6,401	375,163
	NINE DRAGONS PAPER HOLDINGS	COMMON STOCK HKD.1	336,000	537,978
	NINTENDO CO LTD	COMMON STOCK	19,300	7,027,762
	NIPPON ACCOMMODATIONS FUND	REIT	99	408,108
	NIPPON BEET SUGAR MFG CO LTD	COMMON STOCK	10,500	254,132
	NIPPON BUILDING FUND INC	REIT	230	1,125,514
	NIPPON CERAMIC CO LTD	COMMON STOCK	12,200	313,348
	NIPPON DENSETSU KOGYO CO LTD	COMMON STOCK	14,200	306,974
	NIPPON ELECTRIC GLASS CO LTD	COMMON STOCK	15,900	607,127
	NIPPON EXPRESS CO LTD	COMMON STOCK	15,000	996,326
	NIPPON FLOUR MILLS CO LTD	COMMON STOCK	15,000	229,948
	NIPPON KANZAI CO LTD	COMMON STOCK	15,200	277,498
	NIPPON KAYAKU CO LTD	COMMON STOCK	31,700	470,018
	NIPPON PAINT HOLDINGS CO LTD	COMMON STOCK	30,800	970,936
	NIPPON PAPER INDUSTRIES CO L	COMMON STOCK	27,400	520,601
	NIPPON SHARYO LTD	COMMON STOCK	71,000	213,548
	NIPPON SHEET GLASS CO LTD	COMMON STOCK	26,500	240,532
	NIPPON SHINYAKU CO LTD	COMMON STOCK	9,600	713,468
	NIPPON SHOKUBAI CO LTD	COMMON STOCK	5,900	398,719
	NIPPON SIGNAL COMPANY LTD	COMMON STOCK	12,700	134,614
	NIPPON SODA CO LTD	COMMON STOCK	40,000	265,963
	NIPPON STEEL + SUMITOMO META	COMMON STOCK	125,500	3,221,978
	NIPPON SUISAN KAISHA LTD	COMMON STOCK	57,500	300,700
	NIPPON TELEGRAPH + TELEPHONE	COMMON STOCK	115,100	5,417,298
	NIPPON YUSEN KK	COMMON STOCK	33,300	811,713
	NIPRO CORP	COMMON STOCK	28,300	418,842
	NISHAT MILLS LTD	COMMON STOCK PKR10.	84,500	113,483
	NISHI NIPPON FINANCIAL HOLDI	COMMON STOCK	29,900	358,473
	NISHIMATSU CONSTRUCTION CO	COMMON STOCK	13,100	367,568
	NISHIMATSUYA CHAIN CO LTD	COMMON STOCK	21,200	235,686
	NISSAN CHEMICAL INDUSTRIES	COMMON STOCK	22,600	900,826
	NISSAN MOTOR CO LTD	COMMON STOCK	372,100	3,711,733
	NISSHA CO LTD	COMMON STOCK	8,600	249,083
	NISSHIN SEIFUN GROUP INC	COMMON STOCK	37,500	756,095
	NISSHIN STEEL CO LTD	COMMON STOCK	14,200	233,132
	NISSHINBO HOLDINGS INC	COMMON STOCK	33,000	446,798
	NISSIN CORP	COMMON STOCK	10,000	280,270
	NISSIN FOODS HOLDINGS CO LTD	COMMON STOCK	12,000	875,129
	NITORI HOLDINGS CO LTD	COMMON STOCK NPV	13,800	1,968,126
	NITTA CORP	COMMON STOCK	9,100	349,132
	NITTO BOSEKI CO LTD	COMMON STOCK	8,800	253,999
	NITTO DENKO CORP	COMMON STOCK	28,900	2,569,336
	NITTO KOGYO CORP	COMMON STOCK	12,900	207,012
	NITTO KOHKE CO LTD	COMMON STOCK	9,100	230,867
	NKT A/S	COMMON STOCK DKK20.0	6,478	295,920
	NMC HEALTH PLC	COMMON STOCK GBP.1	16,273	635,006
	NN GROUP NV	COMMON STOCK	48,514	2,099,362
	NOBIA AB	COMMON STOCK SEK.33	40,512	342,897
	NOBLE GROUP LTD	COMMON STOCK HKD2.5	254,151	38,054
	NOF CORP	COMMON STOCK	16,000	429,778
	NOHMI BOSAI LTD	COMMON STOCK	16,000	291,073
	NOK CORP	COMMON STOCK	15,100	351,781
	NOKIA OYJ	COMMON STOCK	728,403	3,404,946
	NOKIA OYJ	COMMON STOCK NPV	247,661	1,159,465
	NOKIAN RENKAAT OYJ	COMMON STOCK	19,169	868,941
	NOMURA HOLDINGS INC	COMMON STOCK	613,000	3,620,541
	NOMURA REAL ESTATE HOLDINGS	COMMON STOCK	26,500	594,388
	NOMURA REAL ESTATE MASTER FU	REIT	643	798,522
	NOMURA RESEARCH INSTITUTE LT	COMMON STOCK	25,800	1,198,674

(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	
	NONG SHIM HOLDINGS CO	COMMON STOCK KRW5000.	2,210	236,284
	NONGSHIM CO LTD	COMMON STOCK KRW5000.	854	282,354
	NORBORD INC	COMMON STOCK	16,850	572,224
	NORDEA BANK AB	COMMON STOCK SEK1.0	499,476	6,056,446
	NORDEX SE	COMMON STOCK	18,175	193,605
	NORDIC NANOVECTOR ASA	COMMON STOCK NOK.2	15,456	153,082
	NORITZ CORP	COMMON STOCK	10,200	199,908
	NORMA GROUP SE	COMMON STOCK	7,345	490,831
	NORSK HYDRO ASA	COMMON STOCK NOK1.098	240,366	1,824,222
	NORSTAR HOLDINGS INC	COMMON STOCK USD1.0	10,014	205,331
	NORTH PACIFIC BANK LTD	COMMON STOCK	69,600	232,617
	NORTH WEST CO INC/THE	COMMON STOCK	16,100	386,390
	NORTHAM PLATINUM LTD	COMMON STOCK ZAR.0001	80,931	341,987
	NORTHERN STAR RESOURCES LTD	COMMON STOCK	134,706	639,532
	NORTHGATE PLC	COMMON STOCK GBP.5	49,138	252,789
	NORTHLAND POWER INC	COMMON STOCK	30,300	564,671
	NORTHVIEW APARTMENT REAL EST	REIT	16,800	335,075
	NORWEGIAN AIR SHUTTLE AS	COMMON STOCK NOK.1	7,652	164,640
	NORWEGIAN KRONE	FOREIGN CURRENCY	4,233,592	517,595
	NOS SGPS	COMMON STOCK EUR.01	64,686	425,653
	NOVAGOLD RESOURCES INC	COMMON STOCK	68,400	269,680
	NOVARTIS AG REG	COMMON STOCK CHF.5	366,673	30,997,586
	NOVATEK MICROELECTRONICS COR	COMMON STOCK TWD10.	109,822	418,277
	NOVATEK PJSC SPONS GDR REG S	GDR	16,914	2,032,418
	NOVO NORDISK A/S B	COMMON STOCK DKK.2	313,782	16,875,967
	NOVOLIPETSK STEEL PJSC	COMMON STOCK RUB1.0	162,980	417,449
	NOVOZYMES A/S B SHARES	COMMON STOCK DKK2.0	43,007	2,458,620
	NSD CO LTD	COMMON STOCK	19,200	408,710
	NSI NV	REIT EUR.46	13,125	547,763
	NSK LTD	COMMON STOCK	64,100	1,009,834
	NTN CORP	COMMON STOCK	90,400	447,808
	NTT DATA CORP	COMMON STOCK	106,500	1,264,219
	NTT DOCOMO INC	COMMON STOCK	223,100	5,271,191
	NTT URBAN DEVELOPMENT CORP	COMMON STOCK	25,000	289,486
	NUFARM LTD	COMMON STOCK	64,222	437,829
	NUVISTA ENERGY LTD	COMMON STOCK	48,200	308,523
	NWS HOLDINGS LTD	COMMON STOCK HKD1.0	265,371	477,851
	NXP SEMICONDUCTORS NV	COMMON STOCK	56,315	6,593,923
	NYRSTAR NV	COMMON STOCK	24,315	195,796
	OBAYASHI CORP	COMMON STOCK	113,800	1,376,439
	OBIC CO LTD	COMMON STOCK	13,300	977,905
	OBRASCON HUARTE LAIN S.A.	COMMON STOCK EUR.6	45,250	270,516
	OBSIDIAN ENERGY LTD	COMMON STOCK	164,785	205,167
	OC OERLIKON CORP AG REG	COMMON STOCK CHF1.0	42,769	720,188
	OCADO GROUP PLC	COMMON STOCK GBP.02	124,056	664,330
	OCEANAGOLD CORP	COMMON STOCK	142,700	367,869
	OCI CO LTD	COMMON STOCK KRW5000.	3,630	461,590
	OCI NV	COMMON STOCK EUR.02	15,131	381,990
	ODAKYU ELECTRIC RAILWAY CO	COMMON STOCK	53,000	1,132,934
	ODONTOPREV S.A.	COMMON STOCK	150,712	720,885
	OIL + GAS DEVELOPMENT CO LTD	COMMON STOCK PKR10.	81,000	118,913
	OIL SEARCH LTD	COMMON STOCK	240,856	1,468,759
	OILES CORP	COMMON STOCK	15,900	317,458
	OITA BANK LTD/THE	COMMON STOCK	7,300	283,576
	OJI HOLDINGS CORP	COMMON STOCK	131,000	871,024
	OKAMOTO INDUSTRIES INC	COMMON STOCK	19,000	192,172
	OKI ELECTRIC INDUSTRY CO LTD	COMMON STOCK	22,700	318,222
	OKINAWA ELECTRIC POWER CO	COMMON STOCK	11,550	300,370
	OKUMA CORP	COMMON STOCK	7,200	478,921
	OLD MUTUAL PLC	COMMON STOCK GBP.1142857	813,105	2,547,813
	OLYMPUS CORP	COMMON STOCK	48,200	1,845,894
	OMRON CORP	COMMON STOCK	33,700	2,007,683
	OMV AG	COMMON STOCK	26,382	1,672,778
	ONEX CORPORATION	COMMON STOCK	15,355	1,129,796
	ONO PHARMACEUTICAL CO LTD	COMMON STOCK	72,200	1,680,737
	ONTEX GROUP NV	COMMON STOCK	17,994	594,931
	ONWARD HOLDINGS CO LTD	COMMON STOCK	31,300	270,992
	OOREDOO QPSC	COMMON STOCK QAR10.0	18,038	450,541
	OPAP SA	COMMON STOCK EUR.3	39,340	495,419
	OPEN HOUSE CO LTD	COMMON STOCK	5,800	311,535
	OPEN TEXT CORP	COMMON STOCK	45,300	1,616,476
	OPHIR ENERGY PLC	COMMON STOCK GBP.0025	193,366	176,585
	ORACLE CORP JAPAN	COMMON STOCK	7,300	605,427
	ORANGE	COMMON STOCK EUR4.	327,093	5,680,499
	ORANGE BELGIUM	COMMON STOCK	19,517	409,768
	ORBOTECH LTD	COMMON STOCK USD.14	9,273	465,876
	ORICA LTD	COMMON STOCK	67,281	951,757
	ORIENT CORP	COMMON STOCK	188,800	301,375

(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		
	ORIENTAL LAND CO LTD	COMMON STOCK	35,000	3,191,511
	ORIENTAL WEAVERS	COMMON STOCK EGP1.0	361,259	338,909
	ORIFLAME HOLDING AG	COMMON STOCK CHF1.5	11,021	455,378
	ORIGIN ENERGY LTD	COMMON STOCK	319,861	2,358,129
	ORIOLA CORP B	COMMON STOCK	57,766	193,545
	ORION CORP/REPUBLIC OF KOREA	COMMON STOCK KRW500.0	4,671	456,284
	ORION HOLDINGS CORP	COMMON STOCK KRW500.0	5,427	135,098
	ORION OYJ CLASS B	COMMON STOCK EUR.65	18,047	672,628
	ORIX CORP	COMMON STOCK	226,400	3,828,887
	ORIX JREIT INC	REIT	494	684,612
	ORKLA ASA	COMMON STOCK NOK1.25	139,022	1,479,393
	ORORA LTD	COMMON STOCK	278,496	737,778
	ORPEA	COMMON STOCK EUR1.25	9,095	1,073,416
	ORSTED A/S	COMMON STOCK DKK10.0	31,215	1,701,795
	OSAKA GAS CO LTD	COMMON STOCK	67,200	1,293,617
	OSAKA TITANIUM TECHNOLOGIES	COMMON STOCK	8,200	150,555
	OSISKO GOLD ROYALTIES LTD	COMMON STOCK	37,426	433,717
	OSRAM LICHT AG	COMMON STOCK	17,150	1,536,715
	OTELLO CORP ASA	COMMON STOCK NOK.02	40,071	128,343
	OTOKAR OTOMOTIV VE SAVUNMA	COMMON STOCK TRY1.	4,958	161,723
	OTP BANK PLC	COMMON STOCK HUF100.	39,730	1,645,111
	OTSUKA CORP	COMMON STOCK	8,700	666,592
	OTSUKA HOLDINGS CO LTD	COMMON STOCK	65,800	2,882,211
	OUTOKUMPU OYJ	COMMON STOCK	58,386	542,312
	OUTOTEC OYJ	COMMON STOCK	30,332	257,659
	OVERSEA CHINESE BANKING CORP	COMMON STOCK	515,428	4,765,764
	OYO CORP	COMMON STOCK	11,300	144,948
	OZ MINERALS LTD	COMMON STOCK	73,233	523,662
	PACIFIC BASIN SHIPPING LTD	COMMON STOCK USD.01	1,079,000	233,240
	PACIFIC METALS CO LTD	COMMON STOCK	5,500	152,584
	PACIFIC TEXTILES HOLDINGS	COMMON STOCK HKD.001	259,000	273,297
	PADDY POWER BETFAIR PLC	COMMON STOCK EUR.09	13,711	1,636,240
	PAGEGROUP PLC	COMMON STOCK GBP.01	84,584	531,415
	PAKISTAN RUPEE	FOREIGN CURRENCY	13,913,215	126,083
	PAKISTAN STATE OIL CO LTD	COMMON STOCK PKR10.	53,550	142,239
	PAN AMERICAN SILVER CORP	COMMON STOCK	41,796	653,151
	PAN INTERNATIONAL INDUSTRIAL	COMMON STOCK TWD10.	223,678	189,993
	PANALPINA WELTTRANSPORT REG	COMMON STOCK CHF.1	2,655	411,605
	PANASONIC CORP	COMMON STOCK	369,500	5,412,338
	PANDORA A/S	COMMON STOCK DKK.01	18,412	2,005,160
	PAPELES Y CARTONES DE EUROPA	COMMON STOCK EUR2.0	30,183	410,369
	PARADISE CO LTD	COMMON STOCK KRW500.	13,634	283,584
	PARAGON BANKING GROUP PLC	COMMON STOCK GBP1.0	65,784	435,279
	PARAMOUNT BED HOLDINGS CO LT	COMMON STOCK	7,500	371,206
	PARAMOUNT RESOURCES LTD A	COMMON STOCK	23,600	365,786
	PARGESA HOLDING SA BR	COMMON STOCK CHF20.0	6,680	578,692
	PARK24 CO LTD	COMMON STOCK	18,700	447,487
	PARKLAND FUEL CORP	COMMON STOCK	27,800	595,738
	PARKWAYLIFE REAL ESTATE	REIT	8,500	18,996
	PARQUE ARAUCO S.A.	COMMON STOCK	350,653	1,086,204
	PARROT SA	COMMON STOCK EUR.1524	9,603	101,686
	PARTNER COMMUNICATIONS CO	COMMON STOCK ILS.01	67,396	421,555
	PARTNERS GROUP HOLDING AG	COMMON STOCK CHF.01	3,041	2,083,695
	PASON SYSTEMS INC	COMMON STOCK	25,700	373,106
	PAX GLOBAL TECHNOLOGY LTD	COMMON STOCK HKD.1	239,000	107,175
	PCCW LTD	COMMON STOCK	955,000	554,249
	PEAB AB	COMMON STOCK SEK5.35	50,357	433,902
	PEARSON PLC	COMMON STOCK GBP.25	144,826	1,438,310
	PEGATRON CORP	COMMON STOCK TWD10.	435,853	1,053,396
	PEMBINA PIPELINE CORP	COMMON STOCK	84,250	3,060,152
	PENGROWTH ENERGY CORP	COMMON STOCK	190,400	151,961
	PENNON GROUP PLC	COMMON STOCK GBP.407	69,198	729,730
	PENTA OCEAN CONSTRUCTION CO	COMMON STOCK	65,600	489,286
	PEOPLE S INSURANCE CO GROU H	COMMON STOCK CNY1.0	1,181,000	579,284
	PEPTIDREAM INC	COMMON STOCK	15,200	520,051
	PERNOD RICARD SA	COMMON STOCK EUR1.55	35,641	5,646,109
	PERPETUAL LTD	COMMON STOCK	10,102	381,052
	PERSIMMON PLC	COMMON STOCK GBP.1	53,252	1,970,310
	PERSOL HOLDINGS CO LTD	COMMON STOCK	33,400	837,565
	PERUSAHAAN GAS NEGARA PERSER	COMMON STOCK IDR100.	2,371,000	305,233
	PETROBRAS PETROLEO BRAS	COMMON STOCK	487,303	2,496,421
	PETROBRAS PETROLEO BRAS PR	PREFERENCE	680,717	3,329,404
	PETROCHINA CO LTD H	COMMON STOCK CNY1.0	3,588,000	2,502,465
	PETROFAC LTD	COMMON STOCK USD.02	50,799	350,308
	PETROLEUM GEO SERVICES	COMMON STOCK NOK3.	57,917	118,343
	PETRONAS CHEMICALS GROUP BHD	COMMON STOCK MYR.1	435,300	827,208
	PETRONAS DAGANGAN BHD	COMMON STOCK MYR1.	67,000	401,554
	PETRONAS GAS BHD	COMMON STOCK MYR1.	98,700	426,222

(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		
	PEUGEOT SA	COMMON STOCK EUR1.	98,228	1,996,942
	PEYTO EXPLORATION + DEV CORP	COMMON STOCK	32,500	389,860
	PFEIFFER VACUUM TECHNOLOGY	COMMON STOCK	3,406	637,042
	PGE SA	COMMON STOCK PLN10.25	145,687	505,131
	PHARMA MAR SA	COMMON STOCK EUR.05	124,783	370,765
	PHILIP MORRIS CR AS	COMMON STOCK CZK1000.0	624	485,837
	PHILIPPINE PISO	FOREIGN CURRENCY	11,149,296	223,343
	PHILIPS LIGHTING NV	COMMON STOCK	16,345	600,418
	PHISON ELECTRONICS CORP	COMMON STOCK TWD10.	54,229	530,741
	PHOENIX GROUP HOLDINGS	COMMON STOCK EUR.0001	64,776	682,442
	PIAGGIO + C. S.P.A.	COMMON STOCK	80,915	223,206
	PICC PROPERTY + CASUALTY H	COMMON STOCK CNY1.0	782,873	1,500,921
	PICK N PAY STORES LTD	COMMON STOCK ZAR.0125	54,247	303,471
	PIGEON CORP	COMMON STOCK	21,900	833,694
	PIHSIANG MACHINERY MFG CO	COMMON STOCK TWD10.0	190,000	110,456
	PILOT CORP	COMMON STOCK	8,100	390,852
	PING AN INSURANCE GROUP CO H	COMMON STOCK CNY1.0	881,000	9,164,395
	PIONEER CORP	COMMON STOCK	108,300	219,406
	PIONEER FOODS GROUP LTD	COMMON STOCK ZAR.1	25,220	279,282
	PIRAEUS BANK S.A	COMMON STOCK EUR6.0	58,533	215,688
	PIXART IMAGING INC	COMMON STOCK TWD10.	105,509	521,849
	PKO BANK POLSKI SA	COMMON STOCK PLN1.	160,784	2,046,160
	PLAYTECH PLC	COMMON STOCK	56,338	653,885
	PLDT INC	COMMON STOCK PHP5.0	17,262	510,473
	PLENUS CO LTD	COMMON STOCK	10,100	219,761
	POLA ORBIS HOLDINGS INC	COMMON STOCK	17,600	616,225
	POLISH ZLOTY	FOREIGN CURRENCY	1,367,494	393,546
	POLSKI KONCERN NAFTOWY ORLEN	COMMON STOCK PLN1.25	60,835	1,850,872
	POLSKIE GORNICTWO NAFTOWE I	COMMON STOCK PLN1.	343,791	621,221
	POLY PROPERTY GROUP CO LTD	COMMON STOCK	769,000	398,268
	POLYUS PJSC	COMMON STOCK RUB1.0	4,300	339,840
	PORSCHE AUTOMOBIL HLDG PRF	PREFERENCE	25,062	2,099,300
	POSCO	COMMON STOCK KRW5000.	10,236	3,178,289
	POSCO SPON ADR	ADR	9,348	730,359
	POSCO DAEWOO CORP	COMMON STOCK KRW5000.0	11,657	197,345
	POSTE ITALIANE SPA	COMMON STOCK	85,456	643,867
	POSTNL NV	COMMON STOCK EUR.08	81,486	398,040
	POTASH CORP OF SASKATCHEWAN	COMMON STOCK	142,196	2,925,746
	POU CHEN	COMMON STOCK TWD10.	513,520	664,661
	POUND STERLING	FOREIGN CURRENCY	1,750,228	2,367,621
	POWER ASSETS HOLDINGS LTD	COMMON STOCK	229,500	1,935,708
	POWER CORP OF CANADA	COMMON STOCK	64,922	1,677,262
	POWER FINANCIAL CORP	COMMON STOCK	45,500	1,254,296
	POWERTECH TECHNOLOGY INC	COMMON STOCK TWD10.	193,897	572,897
	POWSZECHNY ZAKLAD UBEZPIECZE	COMMON STOCK PLN.1	105,779	1,280,920
	PPB GROUP BERHAD	COMMON STOCK MYR1.	112,500	479,299
	PPC LTD	COMMON STOCK	303,446	170,769
	PRAIRIESKY ROYALTY LTD	COMMON STOCK	39,862	1,019,973
	PRECINCT PROPERTIES NEW ZEAL	COMMON STOCK	615,221	594,431
	PRECISION DRILLING CORP	COMMON STOCK	62,700	190,660
	PREMIER FOODS PLC	COMMON STOCK GBP.1	274,521	159,392
	PREMIER OIL PLC	COMMON STOCK GBP.125	148,099	151,699
	PREMIUM BRANDS HOLDINGS CORP	COMMON STOCK	6,000	494,002
	PRESIDENT CHAIN STORE CORP	COMMON STOCK TWD10.	97,608	930,174
	PRESS KOGYO CO LTD	COMMON STOCK	46,500	282,012
	PRETIUM RESOURCES INC	COMMON STOCK	30,200	345,639
	PRIMARY HEALTH CARE LTD	COMMON STOCK	116,816	329,861
	PROMOS TECHNOLOGIES INC	COMMON STOCK TWD10.0	602,750	—
	PROMOTORA Y OPERADORA DE INF	COMMON STOCK	42,800	424,970
	PROSEGUR COMP SEGURIDAD	COMMON STOCK EUR.06	57,620	452,960
	PROSIEBENSAT.1 MEDIA SE	COMMON STOCK	38,990	1,343,512
	PROVIDENT FINANCIAL PLC	COMMON STOCK GBP.2072727	27,586	334,909
	PROXIMUS	COMMON STOCK	26,584	873,245
	PRUDENTIAL PLC	COMMON STOCK GBP.05	426,044	10,974,748
	PRYSMIAN SPA	COMMON STOCK EUR.1	36,557	1,193,381
	PSG GROUP LTD	COMMON STOCK ZAR.01	27,754	605,246
	PSP SWISS PROPERTY AG REG	COMMON STOCK CHF.1	8,009	758,915
	PTG ENERGY PCL FOREIGN	FOREIGN SH. THB1.0 A	82,100	54,918
	PTT EXPLORATION + PROD FOR	FOREIGN SH. THB1.0 A	302,812	929,156
	PTT GLOBAL CHEMICAL PCL FOR	FOREIGN SH. THB10.0 A	454,442	1,185,258
	PTT PCL/FOREIGN	FOREIGN SH. THB10.0 A	184,224	2,487,222
	PUBLIC BANK BERHAD	COMMON STOCK MYR1.	426,281	2,187,669
	PUBLIC POWER CORP	COMMON STOCK EUR2.48	34,486	80,719
	PUBLICIS GROUPE	COMMON STOCK EUR.4	34,089	2,317,726
	PURPLEBRICKS GROUP PLC	COMMON STOCK GBP.01	43,862	246,836
	QATAR GAS TRANSPORT(NAKILAT)	COMMON STOCK QAR10.	74,910	331,511
	QATAR INSURANCE CO	COMMON STOCK QAR10.	26,298	387,429
	QATAR NATIONAL BANK	COMMON STOCK QAR10.	40,805	1,421,736

(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		
	QATARI RIAL	FOREIGN CURRENCY	633,773	174,018
	QBE INSURANCE GROUP LTD	COMMON STOCK	242,870	2,026,087
	QIAGEN N.V.	COMMON STOCK EUR.01	38,711	1,209,752
	QINETIQ GROUP PLC	COMMON STOCK GBP.01	104,471	325,629
	QISDA CORP	COMMON STOCK TWD10.	551,955	391,845
	QL RESOURCES BHD	COMMON STOCK MYR.25	332,280	357,050
	QUALICORP SA	COMMON STOCK	53,979	503,673
	QUALITY HOUSE PCL FOREIGN	FOREIGN SH. THB1.0 A	4,039,238	401,569
	QUANTA COMPUTER INC	COMMON STOCK TWD10.	435,511	904,319
	QUBE HOLDINGS LTD	COMMON STOCK	257,221	520,510
	QUEBECOR INC CL B	COMMON STOCK	34,800	658,255
	QUIMICA Y MINERA CHIL SP ADR	ADR USD1.0	20,355	1,208,476
	RADIANT OPTO ELECTRONICS COR	COMMON STOCK TWD10.	90,000	213,391
	RADIUM LIFE TECH CO LTD	COMMON STOCK TWD10.0	248,022	105,728
	RAIA DROGASIL SA	COMMON STOCK	40,500	1,117,447
	RAIFFEISEN BANK INTERNATIONAL	COMMON STOCK	26,286	952,594
	RAKUTEN INC	COMMON STOCK	151,500	1,385,798
	RAMIRENT OYJ	COMMON STOCK	21,904	205,200
	RAMSAY HEALTH CARE LTD	COMMON STOCK	24,502	1,341,595
	RAND MERCHANT INVESTMENT HOL	COMMON STOCK ZAR.0001	131,995	489,263
	RANDGOLD RESOURCES LTD	COMMON STOCK USD.05	16,772	1,667,089
	RANDSTAD NV	COMMON STOCK EUR.1	22,824	1,401,498
	RATOS AB B SHS	COMMON STOCK	45,969	201,208
	REA GROUP LTD	COMMON STOCK	11,020	659,538
	REALTEK SEMICONDUCTOR CORP	COMMON STOCK TWD10.	104,329	381,393
	REC SILICON ASA	COMMON STOCK NOK1.0	657,493	110,913
	RECKITT BENCKISER GROUP PLC	COMMON STOCK GBP.1	111,562	10,440,964
	RECORDATI SPA	COMMON STOCK EUR.125	22,379	994,895
	RECRUIT HOLDINGS CO LTD	COMMON STOCK	186,800	4,640,384
	RED ELECTRICA CORPORACION SA	COMMON STOCK EUR.5	79,920	1,793,478
	REDEFINE PROPERTIES LTD	REIT	850,585	735,027
	REDES ENERGETICAS NACIONAIS	COMMON STOCK EUR1.	65,824	195,696
	REDROW PLC	COMMON STOCK GBP.1	47,663	423,033
	RELANCE INFRAST SP GDR 144A	GDR	1,652	43,005
	RELO GROUP INC	COMMON STOCK	20,800	566,658
	RELX NV	COMMON STOCK EUR.07	175,184	4,030,472
	RELX PLC	COMMON STOCK GBP.144397	174,142	4,087,605
	REMGRO LTD	COMMON STOCK	96,268	1,834,961
	REMY COINTREAU	COMMON STOCK EUR1.6	4,613	639,632
	RENAULT SA	COMMON STOCK EUR3.81	33,025	3,321,901
	RENESAS ELECTRONICS CORP	COMMON STOCK	86,300	999,160
	RENEWI PLC	COMMON STOCK GBP.1	197,562	276,071
	RENGO CO LTD	COMMON STOCK	47,000	342,175
	RENHE COMMERCIAL HOLDINGS	COMMON STOCK HKD.01	3,871,000	111,079
	RENISHAW PLC	COMMON STOCK GBP.2	9,114	641,257
	RENTOKIL INITIAL PLC	COMMON STOCK GBP.01	346,240	1,484,174
	REPSOL SA	COMMON STOCK EUR1.	191,825	3,392,930
	REPSOL SA	RIGHT	191,825	87,300
	RESILIENT REIT LTD	REIT	60,974	744,569
	RESONA HOLDINGS INC	COMMON STOCK	372,800	2,228,398
	RESORTTRUST INC	COMMON STOCK	18,500	420,694
	RESTAURANT BRANDS INTERN	COMMON STOCK	38,494	2,373,943
	RESTAURANT GROUP PLC	COMMON STOCK GBP.28125	62,248	253,306
	REUNERT LTD	COMMON STOCK ZAR.1	44,303	258,061
	REXEL SA	COMMON STOCK EUR5.	54,679	992,466
	REZIDOR HOTEL GROUP AB	COMMON STOCK EUR.067	39,128	122,548
	RHB BANK BHD	COMMON STOCK	173,728	214,499
	RHEINMETALL AG	COMMON STOCK	9,320	1,184,395
	RHI MAGNESITA NV	COMMON STOCK EUR1.0	6,372	333,644
	RHI MAGNESITA NV	COMMON STOCK EUR1.0	423	22,204
	RICHTER GEDEON NYRT	COMMON STOCK HUF100.	26,273	689,534
	RICOH CO LTD	COMMON STOCK	126,600	1,176,983
	RIGHTMOVE PLC	COMMON STOCK GBP.01	17,466	1,062,843
	RINNAI CORP	COMMON STOCK	6,200	561,468
	RIO TINTO LTD	COMMON STOCK	70,696	4,182,360
	RIO TINTO PLC	COMMON STOCK GBP.1	207,607	10,977,997
	RIOCAN REAL ESTATE INVST TR	REIT	31,000	602,706
	RITCHIE BROS AUCTIONEERS	COMMON STOCK	20,300	609,834
	RMB HOLDINGS LTD	COMMON STOCK ZAR.01	157,743	1,003,495
	ROAD KING INFRASTRUCTURE LTD	COMMON STOCK HKD.1	239,000	412,476
	ROCHE HOLDING AG GENUSSCHEIN	COMMON STOCK	117,555	29,733,215
	ROCKWOOL INTL A/S B SHS	COMMON STOCK DKK10.	1,661	471,111
	ROGERS COMMUNICATIONS INC B	COMMON STOCK	62,942	3,217,555
	ROGERS SUGAR INC	COMMON STOCK	42,300	213,365
	ROHM CO LTD	COMMON STOCK	17,000	1,873,280
	ROHTO PHARMACEUTICAL CO LTD	COMMON STOCK	21,000	559,087
	ROLLS ROYCE HOLDINGS PLC	COMMON STOCK GBP.2	269,264	3,070,371
	ROSNEFT OIL CO PJSC REGS GDR	GDR	96,285	480,462

(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		
	ROSNEFT OIL CO PJSC REGS GDR	GDR	123,437	615,869
	ROTORK PLC	COMMON STOCK GBP.005	176,683	635,904
	ROUND ONE CORP	COMMON STOCK	15,000	251,500
	ROYAL BANK OF CANADA	COMMON STOCK	243,960	19,986,826
	ROYAL BANK OF SCOTLAND GROUP	COMMON STOCK GBP1.0	627,170	2,343,749
	ROYAL DUTCH SHELL PLC A SHS	COMMON STOCK EUR.07	757,295	25,400,595
	ROYAL DUTCH SHELL PLC B SHS	COMMON STOCK EUR.07	619,645	20,938,952
	ROYAL HOLDINGS CO LTD	COMMON STOCK	13,400	369,160
	ROYAL MAIL PLC	COMMON STOCK GBP.01	151,228	925,885
	ROYAL UNIBREW	COMMON STOCK DKK2.0	9,054	541,874
	RPC GROUP PLC	COMMON STOCK GBP.05	75,563	895,578
	RPS GROUP PLC	COMMON STOCK GBP.03	57,251	212,008
	RSA INSURANCE GROUP PLC	COMMON STOCK GBP1.0	178,409	1,523,191
	RTL GROUP	COMMON STOCK	7,508	603,446
	RUBIS	COMMON STOCK EUR1.25	16,012	1,132,897
	RUMO SA	COMMON STOCK	208,835	813,137
	RUSHYDRO PJSC	COMMON STOCK RUB1.0	29,926,600	378,990
	RWE AG	COMMON STOCK	88,437	1,804,818
	RYANAIR HOLDINGS PLC	COMMON STOCK EUR.006	23,972	433,223
	RYANAIR HOLDINGS PLC SP ADR	ADR	406	42,301
	RYMAN HEALTHCARE LTD	COMMON STOCK	103,080	775,844
	RYOHIN KEIKAKU CO LTD	COMMON STOCK	4,400	1,370,267
	S 1 CORPORATION	COMMON STOCK KRW500.	4,547	454,683
	S IMMO AG	COMMON STOCK	54,496	1,057,938
	S OIL CORP	COMMON STOCK KRW2500.0	9,000	981,830
	S.A.C.I. FALABELLA	COMMON STOCK	122,008	1,219,128
	S+P/TSX 60 IX FUT MAR18	XMOD 20180315	10,800	30,452
	SAAB AB B	COMMON STOCK	12,412	604,855
	SAFRAN SA	COMMON STOCK EUR.2	53,590	5,514,995
	SAGA PLC	COMMON STOCK GBP.01	231,003	394,002
	SAGE GROUP PLC/THE	COMMON STOCK GBP.01051948	190,362	2,049,542
	SAINSBURY (J) PLC	COMMON STOCK GBP.285714	301,030	981,904
	SAINT MARC HOLDINGS CO LTD	COMMON STOCK	7,800	215,251
	SAIPEM SPA	COMMON STOCK NPV	102,918	470,208
	SAIZERIYA CO LTD	COMMON STOCK	6,800	227,619
	SAKATA SEED CORP	COMMON STOCK	7,300	253,248
	SALMAR ASA	COMMON STOCK NOK.25	11,611	348,272
	SALZGITTER AG	COMMON STOCK	9,551	543,337
	SAMPO OYJ A SHS	COMMON STOCK	63,452	3,488,524
	SAMSUNG BIOLOGICS CO LTD	COMMON STOCK KRW2500.0	3,220	1,114,719
	SAMSUNG C+T CORP	COMMON STOCK KRW100.0	13,448	1,581,607
	SAMSUNG CARD CO	COMMON STOCK KRW5000.	8,611	318,580
	SAMSUNG ELECTRO MECHANICS CO	COMMON STOCK KRW5000.	11,892	1,105,696
	SAMSUNG ELECTRONICS CO LTD	COMMON STOCK KRW5000.0	15,997	38,006,067
	SAMSUNG ELECTRONICS PREF	PREFERENCE	3,563	6,945,760
	SAMSUNG ENGINEERING CO LTD	COMMON STOCK KRW5000.	34,049	394,527
	SAMSUNG FIRE + MARINE INS	COMMON STOCK KRW500.	6,170	1,537,853
	SAMSUNG HEAVY INDUSTRIES	COMMON STOCK KRW5000.	49,777	340,263
	SAMSUNG LIFE INSURANCE CO LT	COMMON STOCK KRW500.	13,922	1,620,306
	SAMSUNG SDI CO LTD PFD	COMMON STOCK KRW5000.	10,064	1,910,910
	SAMSUNG SDS CO LTD	COMMON STOCK KRW500.0	5,971	1,113,438
	SAMSUNG SECURITIES CO LTD	COMMON STOCK KRW5000.	13,462	459,381
	SAN A CO LTD	COMMON STOCK	3,900	188,577
	SAN AI OIL CO LTD	COMMON STOCK	23,000	335,065
	SAN IN GODO BANK LTD/THE	COMMON STOCK	36,900	355,935
	SANDS CHINA LTD	COMMON STOCK USD.01	409,200	2,104,902
	SANDVIK AB	COMMON STOCK SEK1.2	184,727	3,235,132
	SANKEN ELECTRIC CO LTD	COMMON STOCK	34,000	244,802
	SANKYO CO LTD	COMMON STOCK	9,800	308,253
	SANKYO TATEYAMA INC	COMMON STOCK	15,000	226,559
	SANKYU INC	COMMON STOCK	10,400	448,557
	SANLAM LTD	COMMON STOCK ZAR.01	235,129	1,651,080
	SANOFI	COMMON STOCK EUR2.	188,517	16,244,850
	SANOMA OYJ	COMMON STOCK	16,040	208,337
	SANRIO CO LTD	COMMON STOCK	11,200	187,400
	SANTEN PHARMACEUTICAL CO LTD	COMMON STOCK	65,500	1,028,565
	SANTOS LTD	COMMON STOCK	324,498	1,379,460
	SANWA HOLDINGS CORP	COMMON STOCK	40,200	553,662
	SANYANG MOTOR CO LTD	COMMON STOCK TWD10.0	206,140	148,135
	SAP SE	COMMON STOCK	159,622	17,912,574
	SAPPI LIMITED	COMMON STOCK ZAR1.0	108,677	785,557
	SAPPORO HOLDINGS LTD	COMMON STOCK	16,600	506,664
	SAPURA ENERGY BHD	COMMON STOCK MYR1.0	781,900	136,808
	SAPUTO INC	COMMON STOCK	45,800	1,651,498
	SARTORIUS AG VORZUG	PREFERENCE	6,579	628,332
	SARTORIUS STEDIM BIOTECH	COMMON STOCK EUR.2	6,870	497,350
	SAS AB	COMMON STOCK	49,434	128,223
	SASOL LTD	COMMON STOCK	92,715	3,196,407

(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		
	SATO HOLDINGS CORP	COMMON STOCK	9,700	295,045
	SATS LTD	COMMON STOCK	136,358	529,651
	SAVILLS PLC	COMMON STOCK GBP.025	34,407	461,597
	SAWAI PHARMACEUTICAL CO LTD	COMMON STOCK	7,400	330,627
	SBERBANK OF RUSSIA PJSC	COMMON STOCK RUB3.0	1,435,137	5,613,790
	SBERBANK PJSC SPONSORED ADR	ADR	103,764	1,756,301
	SBI HOLDINGS INC	COMMON STOCK	41,523	866,964
	SBM OFFSHORE NV	COMMON STOCK EUR.25	34,059	599,802
	SCENTRE GROUP	REIT	891,528	2,916,511
	SCHAEFFLER AG	PREFERENCE	31,817	562,092
	SCHIBSTED ASA B SHS	COMMON STOCK NOK.5	17,365	462,388
	SCHINDLER HOLDING AG REG	COMMON STOCK CHF.1	3,265	738,622
	SCHINDLER HOLDING PART CERT	COMMON STOCK CHF.1	6,590	1,516,511
	SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	90,776	7,704,918
	SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	2,893	246,524
	SCHOELLER BLECKMANN OILFIELD	COMMON STOCK EUR1.	4,014	409,790
	SCHRODERS PLC	COMMON STOCK GBP1.0	22,536	1,068,044
	SCHWEITER TECHNOLOGIES AG BR	COMMON STOCK CHF1.0	417	540,118
	SCOR SE	COMMON STOCK EUR7.876972	34,455	1,387,396
	SCOUT24 AG	COMMON STOCK	18,793	768,160
	SCREEN HOLDINGS CO LTD	COMMON STOCK	7,700	625,873
	SCSK CORP	COMMON STOCK	10,800	496,906
	SEARLE COMPANY LTD/THE	COMMON STOCK PKR10.	37,330	106,256
	SEASPAN CORP	COMMON STOCK USD.01	11,900	80,325
	SEB SA	COMMON STOCK EUR1.	4,570	847,396
	SECOM CO LTD	COMMON STOCK	35,900	2,711,863
	SECURE ENERGY SERVICES INC	COMMON STOCK	38,400	268,474
	SECURITAS AB B SHS	COMMON STOCK SEK1.	59,760	1,043,201
	SEEK LTD	COMMON STOCK	73,467	1,090,105
	SEGA SAMMY HOLDINGS INC	COMMON STOCK	33,600	416,410
	SEGRE PLC	REIT GBP.1	193,026	1,531,771
	SEIBU HOLDINGS INC	COMMON STOCK	34,100	644,334
	SEIKAGAKU CORP	COMMON STOCK	12,600	187,278
	SEIKO EPSON CORP	COMMON STOCK	48,200	1,135,288
	SEIKO HOLDINGS CORP	COMMON STOCK	8,600	250,105
	SEINO HOLDINGS CO LTD	COMMON STOCK	31,100	492,629
	SEIREN CO LTD	COMMON STOCK	17,400	340,314
	SEKISUI CHEMICAL CO LTD	COMMON STOCK	76,000	1,524,294
	SEKISUI HOUSE LTD	COMMON STOCK	105,600	1,905,992
	SEMAFO INC	COMMON STOCK	81,100	231,076
	SEMBICORP INDUSTRIES LTD	COMMON STOCK	181,200	410,038
	SEMBICORP MARINE LTD	COMMON STOCK	165,600	227,428
	SEMEN INDONESIA PERSERO TBK	COMMON STOCK IDR100.	666,700	486,519
	SEMICONDUCTOR MANUFACTURING	COMMON STOCK USD.004	508,200	875,827
	SEMPERIT AG HOLDING	COMMON STOCK	5,667	150,371
	SENIOR PLC	COMMON STOCK GBP.1	110,379	387,862
	SENKO GROUP HOLDINGS CO LTD	COMMON STOCK	31,900	230,292
	SENSHU IKEDA HOLDINGS INC	COMMON STOCK	62,520	230,189
	SENSHUKAI CO LTD	COMMON STOCK	31,500	181,446
	SEOBU T+D	COMMON STOCK KRW500.	24,646	301,758
	SEOUL SEMICONDUCTOR CO LTD	COMMON STOCK KRW500.	13,517	350,490
	SEPTENI HOLDINGS CO LTD	COMMON STOCK	47,500	146,947
	SERCO GROUP PLC	COMMON STOCK GBP.02	235,390	314,698
	SERIA CO LTD	COMMON STOCK	7,200	433,506
	SES	RECEIPT	61,905	965,423
	SEVEN + I HOLDINGS CO LTD	COMMON STOCK	124,600	5,176,363
	SEVEN BANK LTD	COMMON STOCK	126,900	434,946
	SEVEN GENERATIONS ENERGY A	COMMON STOCK	44,445	630,697
	SEVERN TRENT PLC	COMMON STOCK GBP.9789	43,609	1,274,856
	SEVERSTAL GDR REG S	GDR	49,935	765,530
	SFA ENGINEERING CORP	COMMON STOCK KRW500.	8,554	308,615
	SFS GROUP AG	COMMON STOCK CHF.1	4,474	519,278
	SGL CARBON SE	COMMON STOCK	14,975	204,831
	SGS SA REG	COMMON STOCK CHF1.0	962	2,507,448
	SHAFTESBURY PLC	REIT GBP.25	52,929	747,583
	SHANDONG WEIGAO GP MEDICAL H	COMMON STOCK CNY.1	372,000	270,056
	SHANG GONG GROUP CO LTD B	COMMON STOCK CNY1.0	462,245	440,470
	SHANGHAI ELECTRIC GRP CO L H	COMMON STOCK CNY1.0	626,000	257,475
	SHANGHAI FOSUN PHARMACEUTI H	COMMON STOCK CNY1.0	108,500	695,597
	SHANGHAI INDUSTRIAL HLDG LTD	COMMON STOCK	111,000	318,026
	SHANGHAI JIN JIANG INTL HO H	COMMON STOCK CNY1.	572,000	198,851
	SHANGHAI JINJIANG INTL B	COMMON STOCK CNY1.	70,300	91,675
	SHANGHAI LUJIAZUI FIN+TRAD B	COMMON STOCK CNY1.0	20,480	29,655
	SHANGHAI PHARMACEUTICALS H	COMMON STOCK CNY1.0	197,400	532,764
	SHANGHAI SHIBEI HI TECH CO B	COMMON STOCK CNY1.0	111,800	64,031
	SHANGRI LA ASIA LTD	COMMON STOCK HKD1.0	265,595	600,051
	SHARP CORP	COMMON STOCK	29,400	1,004,066
	SHAW COMMUNICATIONS INC B	COMMON STOCK	71,532	1,637,937

(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		
	SHAWCOR LTD	COMMON STOCK	15,100	330,454
	SHENG SIONG GROUP LTD	COMMON STOCK	155,200	107,381
	SHENZHOI INTERNATIONAL GROUP	COMMON STOCK HKD.1	131,000	1,243,554
	SHIGA BANK LTD/THE	COMMON STOCK	64,000	326,565
	SHIKOKU ELECTRIC POWER CO	COMMON STOCK	35,500	386,570
	SHIMADZU CORP	COMMON STOCK	47,000	1,067,427
	SHIMAMURA CO LTD	COMMON STOCK	4,000	440,065
	SHIMANO INC	COMMON STOCK	12,000	1,688,780
	SHIMAO PROPERTY HOLDINGS LTD	COMMON STOCK HKD.1	303,000	658,759
	SHIMIZU CORP	COMMON STOCK	96,900	1,000,119
	SHIN ETSU CHEMICAL CO LTD	COMMON STOCK	66,000	6,695,522
	SHIN KONG FINANCIAL HOLDING	COMMON STOCK TWD10.	1,575,755	555,322
	SHINHAN FINANCIAL GROUP LTD	COMMON STOCK KRW5000.	71,334	3,292,311
	SHINING BUILDING BUSINESS CO	COMMON STOCK TWD10.0	298,364	107,214
	SHINKO ELECTRIC INDUSTRIES	COMMON STOCK	22,700	184,258
	SHINKO PLANTECH CO LTD	COMMON STOCK	20,900	221,629
	SHINSEGAE INC	COMMON STOCK KRW5000.0	1,645	460,213
	SHINSEI BANK LTD	COMMON STOCK	34,200	589,114
	SHIONOGI + CO LTD	COMMON STOCK	49,200	2,660,685
	SHIP HEALTHCARE HOLDINGS INC	COMMON STOCK	11,100	368,146
	SHIRE PLC	COMMON STOCK GBP.05	154,596	8,034,077
	SHISEIDO CO LTD	COMMON STOCK	64,900	3,128,960
	SHIZUOKA BANK LTD/THE	COMMON STOCK	100,000	1,033,664
	SHIZUOKA GAS CO LTD	COMMON STOCK	21,900	186,422
	SHO BOND HOLDINGS CO LTD	COMMON STOCK	6,600	469,440
	SHOPIFY INC CLASS A	COMMON STOCK	14,300	1,450,715
	SHOPPING CENTRES AUSTRALASIA	REIT	275,410	501,062
	SHOPRITE HOLDINGS LTD	COMMON STOCK ZAR1.134	80,369	1,435,866
	SHOUGANG CONCORD INTL ENT CO	COMMON STOCK	3,604,000	104,161
	SHOUGANG FUSHAN RESOURCES GR	COMMON STOCK	676,000	144,799
	SHOWA DENKO K K	COMMON STOCK	24,100	1,028,375
	SHOWA SANGYO CO LTD	COMMON STOCK	10,000	260,220
	SHOWA SHELL SEKIYU KK	COMMON STOCK	51,300	697,065
	SHUI ON LAND LTD	COMMON STOCK USD.0025	718,828	198,005
	SHUN TAK HOLDINGS LTD	COMMON STOCK	360,750	140,516
	SIAM CEMENT PUB CO FOR REG	FOREIGN SH. THB1.0 A	76,900	1,142,056
	SIAM COMMERCIAL BANK FOREIGN	FOREIGN SH. THB10.0 A	304,225	1,400,238
	SIBANYE GOLD LTD	COMMON STOCK	324,833	411,624
	SIEGFRIED HOLDING AG REG	COMMON STOCK CHF2.0	1,467	487,693
	SIEMENS AG REG	COMMON STOCK NPV	126,095	17,509,424
	SIEMENS GAMESA RENEWABLE ENE	COMMON STOCK EUR.17	46,936	643,221
	SIENNA SENIOR LIVING INC	COMMON STOCK	47,500	690,730
	SIERRA WIRELESS INC	COMMON STOCK	9,500	194,860
	SIG PLC	COMMON STOCK GBP.1	150,411	358,242
	SIGMA HEALTHCARE LTD	COMMON STOCK	635,166	491,827
	SIKA AG BR	COMMON STOCK CHF.6	386	3,059,586
	SILICONWARE PRECISION INDS	COMMON STOCK TWD10.	382,355	645,542
	SILLAJEN INC	COMMON STOCK KRW500.0	8,398	731,397
	SILTRONIC AG	COMMON STOCK	4,280	621,709
	SIMCORP A/S	COMMON STOCK DKK1.	11,264	641,727
	SIME DARBY BERHAD	COMMON STOCK MYR.5	534,155	290,971
	SIME DARBY PLANTATION BHD	COMMON STOCK MYR.5	534,155	791,927
	SIME DARBY PROPERTY BHD	COMMON STOCK MYR.5	534,155	234,938
	SIMS METAL MANAGEMENT LTD	COMMON STOCK	38,548	474,005
	SINA CORP	COMMON STOCK USD.133	10,600	1,063,286
	SINANEN HOLDINGS CO LTD	COMMON STOCK	11,800	281,223
	SINGAPORE AIRLINES LTD	COMMON STOCK	83,140	662,754
	SINGAPORE DOLLAR	FOREIGN CURRENCY	400,104	299,390
	SINGAPORE EXCHANGE LTD	COMMON STOCK	162,000	900,030
	SINGAPORE POST LTD	COMMON STOCK	359,200	333,284
	SINGAPORE PRESS HOLDINGS LTD	COMMON STOCK	306,750	607,474
	SINGAPORE TECH ENGINEERING	COMMON STOCK	273,000	664,878
	SINGAPORE TELECOMMUNICATIONS	COMMON STOCK	1,278,090	3,414,082
	SINO AMERICAN SILICON PRODUC	COMMON STOCK TWD10.	169,013	430,594
	SINO BIOPHARMACEUTICAL	COMMON STOCK HKD.025	1,121,998	1,984,398
	SINO LAND CO	COMMON STOCK	541,916	958,894
	SINO OCEAN GROUP HOLDING LTD	COMMON STOCK	869,074	597,231
	SINOFERT HOLDINGS LTD	COMMON STOCK HKD.1	562,000	93,335
	SINOLINK WORLDWIDE HOLDINGS	COMMON STOCK HKD.1	1,104,000	144,726
	SINOPAC FINANCIAL HOLDINGS	COMMON STOCK TWD10.	1,605,042	521,367
	SINOPEC SHANGHAI PETROCHEM H	COMMON STOCK CNY1.0	742,500	422,725
	SINOPHARM GROUP CO H	COMMON STOCK CNY1.0	220,800	950,481
	SINOTRANS LIMITED H	COMMON STOCK CNY1.0	705,000	344,908
	SIRIUS MINERALS PLC	COMMON STOCK GBP.0025	1,049,280	333,795
	SIRTEX MEDICAL LTD	COMMON STOCK	22,381	289,188
	SISTEMA PJSC REG S SPONS GDR	GDR	41,127	172,129
	SITC INTERNATIONAL HOLDINGS	COMMON STOCK HKD.1	337,000	332,828
	SIX OF OCTOBER DEVELOPMENT	COMMON STOCK EGP4.0	161,414	173,761

(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		
	SIXT SE	COMMON STOCK	8,854	789,988
	SIXT SE PRFD	PREFERENCE	9,926	630,679
	SJM HOLDINGS LTD	COMMON STOCK	425,000	379,444
	SK HOLDINGS CO LTD	COMMON STOCK KRW200.0	7,998	2,115,310
	SK HYNIX INC	COMMON STOCK KRW5000.	99,163	7,001,774
	SK INNOVATION CO LTD	COMMON STOCK KRW5000.	11,450	2,180,334
	SK NETWORKS CO LTD	COMMON STOCK KRW2500.0	38,023	236,272
	SK TELECOM	COMMON STOCK KRW500.	2,648	660,662
	SK TELECOM CO LTD SPON ADR	ADR	5,719	159,617
	SKANDINAVISKA ENSKILDA BAN A	COMMON STOCK SEK10.0	254,037	2,981,684
	SKANSKA AB B SHS	COMMON STOCK	70,852	1,468,298
	SKF AB B SHARES	COMMON STOCK SEK2.5	68,503	1,521,921
	SKY NETWORK TELEVISION LTD	COMMON STOCK	96,553	192,959
	SKY PLC	COMMON STOCK GBP.5	172,788	2,360,679
	SKYCITY ENTERTAINMENT GROUP	COMMON STOCK	172,088	507,059
	SKYLARK CO LTD	COMMON STOCK	23,000	326,945
	SKYWORTH DIGITAL HLDGS LTD	COMMON STOCK HKD.1	587,896	252,284
	SM INVESTMENTS CORP	COMMON STOCK PHP10.	54,195	1,073,360
	SM PRIME HOLDINGS INC	COMMON STOCK PHP1.0	1,970,989	1,480,517
	SMARTONE TELECOMMUNICATIONS	COMMON STOCK HKD.1	11,855	14,276
	SMC CORP	COMMON STOCK	9,700	3,995,203
	SMITH + NEPHEW PLC	COMMON STOCK USD.2	148,201	2,569,316
	SMITHS GROUP PLC	COMMON STOCK GBP.375	71,487	1,432,861
	SMS CO LTD	COMMON STOCK	9,200	290,011
	SMURFIT KAPPA GROUP PLC	COMMON STOCK EUR.001	41,104	1,390,727
	SNAM SPA	COMMON STOCK	371,077	1,818,320
	SNC LAVALIN GROUP INC	COMMON STOCK	30,000	1,365,976
	SOCIETE BIC SA	COMMON STOCK EUR3.82	5,115	562,898
	SOCIETE GENERALE SA	COMMON STOCK EUR1.25	128,168	6,613,277
	SOCO INTERNATIONAL PLC	COMMON STOCK GBP.05	92,808	139,774
	SODASTREAM INTERNATIONAL LTD	COMMON STOCK ILS.645	3,752	263,916
	SODEXO SA	COMMON STOCK EUR4.0	16,742	2,249,662
	SOFINA	COMMON STOCK	2,760	434,477
	SOFTBANK GROUP CORP	COMMON STOCK	138,200	10,920,656
	SOFTWARE AG	COMMON STOCK	12,658	712,454
	SOHGO SECURITY SERVICES CO	COMMON STOCK	12,700	690,595
	SOHO CHINA LTD	COMMON STOCK HKD.02	472,500	276,185
	SOHU.COM INC	COMMON STOCK USD.001	12,500	541,875
	SOJITZ CORP	COMMON STOCK	234,700	721,141
	SOL	FOREIGN CURRENCY	47,634	14,700
	SOLVAY SA	COMMON STOCK EUR15.0	12,487	1,735,436
	SOMPO HOLDINGS INC	COMMON STOCK	60,800	2,344,595
	SONAE	COMMON STOCK EUR1.0	168,952	227,977
	SONDA SA	COMMON STOCK	184,856	362,841
	SONIC HEALTHCARE LTD	COMMON STOCK	71,969	1,284,577
	SONOVA HOLDING AG REG	COMMON STOCK CHF.05	9,650	1,506,588
	SONY CORP	COMMON STOCK	214,300	9,628,281
	SONY FINANCIAL HOLDINGS INC	COMMON STOCK	30,800	545,909
	SOPHOS GROUP PLC	COMMON STOCK GBP.03	68,056	524,448
	SOPRA STERIA GROUP	COMMON STOCK EUR1.0	3,257	608,623
	SOSEI GROUP CORP	COMMON STOCK	3,900	377,037
	SOTETSU HOLDINGS INC	COMMON STOCK	15,200	399,245
	SOUTH AFRICAN RAND	FOREIGN CURRENCY	1,620,811	130,922
	SOUTH KOREAN WON	FOREIGN CURRENCY	18,687,710	17,456
	SOUTH32 LTD	COMMON STOCK	584,999	1,594,411
	SOUTH32 LTD	COMMON STOCK	336,786	922,286
	SOUTHERN COPPER CORP	COMMON STOCK USD.01	7,036	334,632
	SOUTHERN COPPER CORP	COMMON STOCK USD.01	21,295	1,010,448
	SPAR GROUP LIMITED/THE	COMMON STOCK	31,440	516,186
	SPARK INFRASTRUCTURE GROUP	STAPLED SECURITY	363,805	713,176
	SPARK NEW ZEALAND LTD	COMMON STOCK	403,910	1,042,493
	SPECTRIS PLC	COMMON STOCK GBP.05	24,981	836,728
	SPI 200 FUTURES MAR18	XSFE 20180315	350	3,353
	SPIE SA	COMMON STOCK EUR.47	22,134	576,787
	SPIRAX SARCO ENGINEERING PLC	COMMON STOCK GBP.269231	14,896	1,129,544
	SPORTS DIRECT INTERNATIONAL	COMMON STOCK GBP.1	54,820	278,913
	SPROTT INC	COMMON STOCK	65,100	126,776
	SQUARE ENIX HOLDINGS CO LTD	COMMON STOCK	16,000	759,862
	SRI LANKA RUPEE	FOREIGN CURRENCY	2,414	16
	SRI REJEKI ISMAN TBK PT	COMMON STOCK IDR100.	9,278,500	259,440
	SRI TRANG AGRO INDS PCL NVDR	NVDR THB1.0	678,000	293,335
	SSAB AB B SHARES	COMMON STOCK	42,847	191,523
	SSAB AB A SHARES	COMMON STOCK	87,830	481,483
	SSE PLC	COMMON STOCK GBP.5	175,365	3,130,089
	SSGA	G STIFF ERISA QUALIFIED	63,869,448	63,869,448
	SSP GROUP PLC	COMMON STOCK GBP.01	96,680	890,073
	SSR MINING INC	COMMON STOCK	29,400	259,753
	ST BARBARA LTD	COMMON STOCK	146,219	435,715

(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	
	ST GALLER KANTONALBANK A REG	COMMON STOCK CHF70.0	653	324,307
	ST JAMES S PLACE PLC	COMMON STOCK GBP.15	89,411	1,480,777
	ST SHINE OPTICAL CO LTD	COMMON STOCK TWD10.	16,008	526,788
	ST. MODWEN PROPERTIES PLC	COMMON STOCK GBP.1	55,847	306,130
	STADA ARZNEIMITTEL AG	COMMON STOCK	13,380	1,418,504
	STAGECOACH GROUP PLC	COMMON STOCK GBP.005482	103,450	229,484
	STALLERGENES GREER PLC	COMMON STOCK EUR1.0	2,563	118,513
	STANDARD BANK GROUP LTD	COMMON STOCK ZAR.1	215,698	3,404,497
	STANDARD CHARTERED PLC	COMMON STOCK USD.5	550,371	5,802,914
	STANDARD LIFE ABERDEEN PLC	COMMON STOCK GBP.122222	450,133	2,656,977
	STANLEY ELECTRIC CO LTD	COMMON STOCK	29,000	1,178,097
	STANTEC INC	COMMON STOCK	24,300	681,901
	STAR ENTERTAINMENT GRP LTD/T	COMMON STOCK	170,524	808,201
	STARHUB LTD	COMMON STOCK	139,000	296,409
	STARS GROUP INC/THE	COMMON STOCK	24,300	567,281
	START TODAY CO LTD	COMMON STOCK	33,600	1,022,037
	STATE BANK OF INDI GDR REG S	GDR	13,079	636,602
	STATOIL ASA	COMMON STOCK NOK2.5	213,832	4,591,789
	STEINHOFF INTERNATIONAL H NV	COMMON STOCK EUR.5	522,192	196,007
	STMICROELECTRONICS NV	COMMON STOCK EUR1.04	115,150	2,502,707
	STO SE + CO. KGAA PREF SHRS	PREFERENCE	1,351	203,860
	STOCKLAND	REIT NPV	428,703	1,503,155
	STORA ENSO OYJ R SHS	COMMON STOCK	102,731	1,627,670
	STOREBRAND ASA	COMMON STOCK NOK5.	139,340	1,136,967
	STRATEC BIOMEDICAL AG	COMMON STOCK	3,437	266,695
	STRAUMANN HOLDING AG REG	COMMON STOCK CHF.1	1,916	1,352,312
	STROEER SE + CO KGAA	COMMON STOCK	6,366	468,120
	SUBARU CORP	COMMON STOCK	100,400	3,179,454
	SUBSEA 7 SA	COMMON STOCK USD2.	50,432	758,494
	SUEDZUCKER AG	COMMON STOCK	17,337	375,430
	SUEZ	COMMON STOCK EUR4.0	62,291	1,095,916
	SUGI HOLDINGS CO LTD	COMMON STOCK	6,400	326,465
	SUI NORTHERN GAS PIPELINES	COMMON STOCK PKR10.	94,600	81,107
	SULZER AG REG	COMMON STOCK CHF.01	3,074	372,217
	SUMCO CORP	COMMON STOCK	42,500	1,081,042
	SUMITOMO BAKELITE CO LTD	COMMON STOCK	45,000	378,847
	SUMITOMO CHEMICAL CO LTD	COMMON STOCK	273,000	1,963,758
	SUMITOMO CORP	COMMON STOCK	189,900	3,219,564
	SUMITOMO DAINIPPON PHARMA CO	COMMON STOCK	31,000	460,799
	SUMITOMO ELECTRIC INDUSTRIES	COMMON STOCK	127,300	2,148,569
	SUMITOMO FORESTRY CO LTD	COMMON STOCK	25,200	451,142
	SUMITOMO HEAVY INDUSTRIES	COMMON STOCK	21,200	898,189
	SUMITOMO METAL MINING CO LTD	COMMON STOCK	43,500	1,996,133
	SUMITOMO MITSUI FINANCIAL GR	COMMON STOCK	214,454	9,264,322
	SUMITOMO MITSUI TRUST HOLDIN	COMMON STOCK	57,500	2,284,026
	SUMITOMO OSAKA CEMENT CO LTD	COMMON STOCK	83,000	398,431
	SUMITOMO REALTY + DEVELOPMEN	COMMON STOCK	62,000	2,035,461
	SUMITOMO RUBBER INDUSTRIES	COMMON STOCK	33,600	624,412
	SUMMARECON AGUNG TBK PT	COMMON STOCK IDR100.0	3,871,500	269,960
	SUN ART RETAIL GROUP LTD	COMMON STOCK	390,000	411,565
	SUN HUNG KAI PROPERTIES	COMMON STOCK	234,302	3,900,743
	SUN INTERNATIONAL LTD	COMMON STOCK ZAR.08	26,771	130,733
	SUN LIFE FINANCIAL INC	COMMON STOCK	104,697	4,335,113
	SUNAC CHINA HOLDINGS LTD	COMMON STOCK HKD.1	379,000	1,561,390
	SUNCOR ENERGY INC	COMMON STOCK	273,623	10,078,376
	SUNCORP GROUP LTD	COMMON STOCK	225,228	2,435,066
	SUNDRUG CO LTD	COMMON STOCK	12,000	558,292
	SUNLIGHT REAL ESTATE INVEST	REIT	62,000	42,510
	SUNNY OPTICAL TECH	COMMON STOCK HKD.1	124,600	1,577,462
	SUNRISE COMMUNICATIONS GROUP	COMMON STOCK	7,789	711,240
	SUNTEC REIT	REIT	582,800	936,270
	SUNTORY BEVERAGE + FOOD LTD	COMMON STOCK	26,000	1,156,482
	SUPERBLOCK PCL NVDR	NVDR THB.1	8,453,700	303,493
	SUPERBLOCK PCL NVDR	SUPERBLOCK PCL CW20	1,690,740	20,233
	SUPERIOR PLUS CORP	COMMON STOCK	39,200	371,367
	SURGUTNEFTEGAS SP ADR	ADR	173,423	816,840
	SURGUTNEFTEGAZ SP ADR PREF	ADR	34,310	168,462
	SURUGA BANK LTD	COMMON STOCK	32,800	701,691
	SURYA CITRA MEDIA PT TBK	COMMON STOCK IDR50.0	2,341,000	426,995
	SUZUKEN CO LTD	COMMON STOCK	13,600	559,726
	SUZUKI MOTOR CORP	COMMON STOCK	56,700	3,284,798
	SVENSKA CELLULOSA AB SCA B	COMMON STOCK SEK3.33	100,373	1,034,163
	SVENSKA HANDELSBANKEN A SHS	COMMON STOCK	248,775	3,402,379
	SWAPS WESTPAC COC	SWAP CASH COLLATERAL USD	60,000	60,000
	SWATCH GROUP AG/THE BR	COMMON STOCK CHF2.25	4,999	2,037,741
	SWATCH GROUP AG/THE REG	COMMON STOCK CHF.45	9,517	727,383
	SWEDBANK AB A SHARES	COMMON STOCK SEK22.0	150,668	3,634,184
	SWEDISH KRONA	FOREIGN CURRENCY	72,082	8,804

(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	
	SWEDISH MATCH AB	COMMON STOCK SEK1.9823	35,374	1,395,002
	SWEDISH ORPHAN BIOVITRUM AB	COMMON STOCK SEK.55	41,846	573,919
	SWIRE PACIFIC LTD CL A	COMMON STOCK HKD.6	93,500	864,926
	SWIRE PROPERTIES LTD	COMMON STOCK	195,200	629,215
	SWISS FRANC	FOREIGN CURRENCY	11,730	12,037
	SWISS LIFE HOLDING AG REG	COMMON STOCK CHF5.1	5,737	2,030,409
	SWISS PRIME SITE REG	COMMON STOCK	12,230	1,128,459
	SWISS RE AG	COMMON STOCK CHF.1	53,212	4,980,749
	SWISSCOM AG REG	COMMON STOCK CHF1.0	4,478	2,380,179
	SWISSQUOTE GROUP HOLDING REG	COMMON STOCK CHF.2	5,508	215,634
	SYDBANK A/S	COMMON STOCK DKK10.	17,469	703,117
	SYDNEY AIRPORT	STAPLED SECURITY	208,489	1,146,328
	SYMRISE AG	COMMON STOCK	26,056	2,235,723
	SYNNEX TECHNOLOGY INTL CORP	COMMON STOCK TWD10.	290,150	395,040
	SYNTHOS SA	COMMON STOCK PLN.03	60,094	84,405
	SYSMEX CORP	COMMON STOCK	26,300	2,071,394
	T GAIA CORP	COMMON STOCK	16,600	384,947
	T+D HOLDINGS INC	COMMON STOCK	96,500	1,651,300
	TABCORP HOLDINGS LTD	COMMON STOCK	452,729	1,975,889
	TACHI S CO LTD	COMMON STOCK	12,400	227,148
	TAHOE RESOURCES INC	COMMON STOCK	59,000	283,946
	TAIHEI DENGYO KAISHA LTD	COMMON STOCK	9,000	232,622
	TAIHEIYO CEMENT CORP	COMMON STOCK	20,800	898,456
	TAIKISHA LTD	COMMON STOCK	9,300	314,603
	TAISEI CORP	COMMON STOCK	36,800	1,830,845
	TAISHIN FINANCIAL HOLDING	COMMON STOCK TWD10.	1,473,442	685,180
	TAISHO PHARMACEUTICAL HOLDIN	COMMON STOCK	6,600	525,753
	TAIWAN CEMENT	COMMON STOCK TWD10.	721,615	883,626
	TAIWAN COOPERATIVE FINANCIAL	COMMON STOCK TWD10.0	1,176,910	656,460
	TAIWAN FERTILIZER CO LTD	COMMON STOCK TWD10.	141,000	181,703
	TAIWAN GLASS IND CORP	COMMON STOCK TWD10.	302,084	226,484
	TAIWAN MOBILE CO LTD	COMMON STOCK TWD10.	277,528	1,002,343
	TAIWAN PAIHO LTD	COMMON STOCK TWD10.	175,389	713,023
	TAIWAN SECOM	COMMON STOCK TWD10.	84,261	259,247
	TAIWAN SEMICONDUCTOR MANUFAC	COMMON STOCK TWD10.	4,109,363	31,576,609
	TAIWAN SURFACE MOUNTING TECH	COMMON STOCK TWD10.	96,964	114,413
	TAIWAN TEA CORP	COMMON STOCK TWD10.	421,607	218,668
	TAIYO YUDEN CO LTD	COMMON STOCK	25,400	396,107
	TAKARA BIO INC	COMMON STOCK	26,700	372,104
	TAKARA HOLDINGS INC	COMMON STOCK	36,000	420,660
	TAKASHIMAYA CO LTD	COMMON STOCK	53,000	557,484
	TAKEDA PHARMACEUTICAL CO LTD	COMMON STOCK	119,000	6,738,870
	TAL EDUCATION GROUP ADR	ADR	50,100	1,488,471
	TALKTALK TELECOM GROUP	COMMON STOCK GBP.001	126,459	261,406
	TAMRON CO LTD	COMMON STOCK	10,400	222,739
	TATE + LYLE PLC	COMMON STOCK GBP.25	92,048	874,872
	TATNEFT PAO SPONSORED ADR	ADR	3,175	159,639
	TATNEFT PJSC	COMMON STOCK RUB1.0	265,606	2,184,962
	TATUNG CO LTD	COMMON STOCK TWD10.	412,828	264,885
	TAURON POLSKA ENERGIA SA	COMMON STOCK PLN5.	260,209	228,011
	TAYLOR WIMPEY PLC	COMMON STOCK GBP.01	608,332	1,697,887
	TCL MULTIMEDIA	EXP 12JAN2018	147,134	8,282
	TCL MULTIMEDIA TECHNOLOGY	COMMON STOCK HKD1.0	441,400	219,418
	TDC A/S	COMMON STOCK DKK1.	143,100	879,923
	TDK CORP	COMMON STOCK	21,800	1,740,480
	TECAN GROUP AG REG	COMMON STOCK CHF.1	2,878	598,004
	TECHNOPOLIS OYJ	COMMON STOCK	87,606	439,853
	TECHTRONIC INDUSTRIES CO LTD	COMMON STOCK	242,000	1,576,417
	TECK RESOURCES LTD CLS B	COMMON STOCK	101,761	2,669,607
	TECNICAS REUNIDAS SA	COMMON STOCK EUR.1	6,830	216,731
	TECO ELECTRIC + MACHINERY	COMMON STOCK TWD10.	423,775	405,566
	TEIJIN LTD	COMMON STOCK	33,200	740,010
	TELE2 AB B SHS	COMMON STOCK SEK1.25	68,193	838,970
	TELECOM ARGENTINA S.A. B	COMMON STOCK ARS1.	6	44
	TELECOM ITALIA RSP	COMMON STOCK	858,300	613,541
	TELECOM ITALIA SPA	COMMON STOCK	1,995,678	1,724,160
	TELECOM PLUS PLC	COMMON STOCK	16,152	262,405
	TELEFONICA BRASIL S.A. PREF	PREFERENCE	75,648	1,117,605
	TELEFONICA DEUTSCHLAND HOLDI	COMMON STOCK	121,314	609,697
	TELEFONICA SA	COMMON STOCK EUR1.	780,689	7,607,303
	TELEKOM MALAYSIA BHD	COMMON STOCK MYR.7	468,534	728,695
	TELEKOMUNIKASI INDONESIA PER	COMMON STOCK IDR50.	7,940,900	2,584,507
	TELENET GROUP HOLDING NV	COMMON STOCK	9,109	634,675
	TELENOR ASA	COMMON STOCK NOK6.	126,682	2,723,982
	TELEPERFORMANCE	COMMON STOCK EUR2.5	11,112	1,591,781
	TELESITES SAB DE CV	COMMON STOCK	355,253	270,904
	TELEVISION BROADCASTS LTD	COMMON STOCK	91,100	328,197
	TELEVISION FRANCAISE (T.F.1)	COMMON STOCK EUR.2	25,853	380,406

(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	
	TELIA CO AB	COMMON STOCK SEK3.2	403,618	1,799,989
	TELKOM SA SOC LTD	COMMON STOCK ZAR10.0	56,670	220,160
	TELSTRA CORP LTD	COMMON STOCK	698,242	1,981,389
	TELUS CORP	COM (NON CANADIAN	35,648	1,354,849
	TEMENOS GROUP AG REG	COMMON STOCK CHF5.0	11,210	1,434,510
	TENAGA NASIONAL BHD	COMMON STOCK MYR1.	489,005	1,840,947
	TENARIS SA	COMMON STOCK USD1.	77,666	1,226,950
	TENCENT HOLDINGS LTD	COMMON STOCK HKD.00002	967,400	49,981,258
	TERNA ENERGY SA	COMMON STOCK EUR.3	68,702	364,579
	TERNA SPA	COMMON STOCK EUR.22	263,241	1,529,822
	TERUMO CORP	COMMON STOCK	53,600	2,533,206
	TESCO PLC	COMMON STOCK GBP.05	1,372,223	3,882,513
	TEST RESEARCH INC	COMMON STOCK TWD10.	178,812	268,728
	TEVA PHARMACEUTICAL IND LTD	COMMON STOCK ILS.1	134,715	2,563,219
	TEVA PHARMACEUTICAL SP ADR	ADR	20,211	382,998
	TFI INTERNATIONAL INC	COMMON STOCK	19,200	503,541
	TGS NOPEC GEOPHYSICAL CO ASA	COMMON STOCK NOK.25	25,339	601,681
	THAI OIL PCL	COMMON STOCK THB10. L	189,600	602,136
	THAI VEGETABLE OIL PCL FOR	FOREIGN SH. THB1.0 A	473,480	432,219
	THAICOM PCL FOREIGN	FOREIGN SH. A	259,700	99,609
	THAILAND BAHT	FOREIGN CURRENCY	5,012,298	153,799
	THALES SA	COMMON STOCK EUR3.	17,881	1,925,716
	THANACHART CAPITAL FOREIGN	FOREIGN SH. THB10.0 A	379,600	655,186
	THE FOSCHINI GROUP LTD	COMMON STOCK ZAR.0125	43,317	687,784
	THK CO LTD	COMMON STOCK	22,400	839,233
	THOMAS COOK GROUP PLC	COMMON STOCK EUR.01	310,447	516,132
	THOMSON REUTERS CORP	COMMON STOCK	47,030	2,056,565
	THYSSENKRUPP AG	COMMON STOCK	74,312	2,159,581
	TIANJIN PORT DVLP HLDS LTD	COMMON STOCK HKD.1	1,004,000	147,697
	TIANNENG POWER INTL LTD	COMMON STOCK HKD.1	242,000	250,936
	TIETO OYJ	COMMON STOCK	12,646	394,104
	TIGER BRANDS LTD	COMMON STOCK ZAR.1	31,447	1,167,811
	TIM PARTICIPACOES SA	COMMON STOCK	178,072	689,189
	TIME DOTCOM BHD	COMMON STOCK MYR.5	281,120	632,071
	TINGYI (CAYMAN ISLN) HLDG CO	COMMON STOCK USD.005	364,000	707,115
	TIS INC	COMMON STOCK	14,600	510,220
	TISCO FINANCIAL FOREIGN	FOREIGN SH. THB10.0 A	158,490	430,389
	TITAN CEMENT CO. S.A.	COMMON STOCK EUR3.0	9,353	257,083
	TKH GROUP NV DUTCH CERT	DUTCH CERT EUR.25	12,672	804,795
	TMX GROUP LTD	COMMON STOCK	8,472	476,290
	TOA CORP	COMMON STOCK	9,200	248,451
	TOBU RAILWAY CO LTD	COMMON STOCK	36,200	1,168,779
	TOCALO CO LTD	COMMON STOCK	6,300	280,030
	TOCHIGI BANK LTD/THE	COMMON STOCK	62,400	251,217
	TOD S SPA	COMMON STOCK EUR2.0	3,032	221,742
	TOENEC CORP	COMMON STOCK	5,200	158,410
	TOHO CO LTD	COMMON STOCK	19,900	689,436
	TOHO GAS CO LTD	COMMON STOCK	17,600	482,445
	TOHO HOLDINGS CO LTD	COMMON STOCK	13,500	305,427
	TOHO TITANIUM CO LTD	COMMON STOCK	13,400	141,954
	TOHO ZINC CO LTD	COMMON STOCK	5,800	315,265
	TOHOKU ELECTRIC POWER CO INC	COMMON STOCK	89,000	1,138,681
	TOKAI CARBON CO LTD	COMMON STOCK	35,600	441,013
	TOKAI HOLDINGS CORP	COMMON STOCK	31,400	266,471
	TOKAI RIKA CO LTD	COMMON STOCK	13,000	273,823
	TOKEN CORP	COMMON STOCK	2,240	264,729
	TOKIO MARINE HOLDINGS INC	COMMON STOCK	109,800	5,012,538
	TOKUYAMA CORP	COMMON STOCK	12,800	416,342
	TOKYO CENTURY CORP	COMMON STOCK	5,700	275,390
	TOKYO ELECTRIC POWER COMPANY	COMMON STOCK	263,000	1,041,499
	TOKYO ELECTRON LTD	COMMON STOCK	26,800	4,801,696
	TOKYO GAS CO LTD	COMMON STOCK	63,400	1,448,160
	TOKYO SEIMITSU CO LTD	COMMON STOCK	10,800	424,693
	TOKYO STEEL MFG CO LTD	COMMON STOCK	26,400	236,994
	TOKYO TATEMONO CO LTD	COMMON STOCK	38,300	516,898
	TOKYO TY FINANCIAL GROUP INC	COMMON STOCK	6,900	199,614
	TOKYOTOKEIBA CO LTD	COMMON STOCK	6,300	238,615
	TOKYU CONSTRUCTION CO LTD	COMMON STOCK	23,560	229,705
	TOKYU CORP	COMMON STOCK	82,000	1,306,557
	TOKYU FUDOSAN HOLDINGS CORP	COMMON STOCK	89,400	646,123
	TOMONY HOLDINGS INC	COMMON STOCK	49,200	252,616
	TOMTOM	COMMON STOCK EUR.2	30,414	301,289
	TOMY COMPANY LTD	COMMON STOCK	16,800	228,167
	TONG HSING ELECTRONIC INDUST	COMMON STOCK TWD10.	54,871	248,262
	TONG YANG INDUSTRY	COMMON STOCK TWD10.	295,000	570,201
	TONGAAT HULETT LTD	COMMON STOCK ZAR1.0	25,076	232,116
	TOPCON CORP	COMMON STOCK	22,000	475,379
	TOPDANMARK A/S	COMMON STOCK DKK1.0	13,585	586,300

(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		
	TOPIX INDX FUTR MAR18	XOSE 20180308	270,000	72,792
	TOPPAN PRINTING CO LTD	COMMON STOCK	94,000	849,592
	TORAY INDUSTRIES INC	COMMON STOCK	250,000	2,358,587
	TORII PHARMACEUTICAL CO LTD	COMMON STOCK	6,600	177,266
	TOROMONT INDUSTRIES LTD	COMMON STOCK	21,104	928,074
	TORONTO DOMINION BANK	COMMON STOCK	309,300	18,181,049
	TOSHIBA CORP	COMMON STOCK	1,102,000	3,098,393
	TOSOH CORP	COMMON STOCK	56,500	1,281,607
	TOTAL SA	COMMON STOCK EUR2.5	386,583	21,346,735
	TOTO LTD	COMMON STOCK	24,300	1,432,915
	TOURMALINE OIL CORP	COMMON STOCK	41,300	750,879
	TOWA PHARMACEUTICAL CO LTD	COMMON STOCK	4,500	245,506
	TOWER SEMICONDUCTOR LTD	COMMON STOCK ILS1.	17,676	605,703
	TOWN HEALTH INTERNATIONAL ME	COMMON STOCK HKD.01	692,000	61,080
	TOYO KANETSU K K	COMMON STOCK	5,600	227,429
	TOYO KOHAN CO LTD	COMMON STOCK	34,700	150,166
	TOYO SEIKAN GROUP HOLDINGS L	COMMON STOCK	27,600	442,897
	TOYO SUISAN KAISHA LTD	COMMON STOCK	17,000	725,120
	TOYO TIRE + RUBBER CO LTD	COMMON STOCK	19,200	396,969
	TOYOCO CO LTD	COMMON STOCK	20,300	368,524
	TOYODA GOSHI CO LTD	COMMON STOCK	12,500	317,027
	TOYOTA BOSHOKU CORP	COMMON STOCK	10,900	227,420
	TOYOTA INDUSTRIES CORP	COMMON STOCK	27,500	1,768,047
	TOYOTA MOTOR CORP	COMMON STOCK	429,400	27,503,056
	TOYOTA TSUSHO CORP	COMMON STOCK	39,100	1,571,772
	TP ICAP PLC	COMMON STOCK GBP.25	109,626	786,689
	TPG TELECOM LTD	COMMON STOCK	78,794	404,901
	TPK HOLDING CO LTD	COMMON STOCK TWD10.	78,000	218,773
	TRAKYA CAM SANAYII AS	COMMON STOCK TRY1.	220,097	268,342
	TRANSALTA CORP	COMMON STOCK	78,596	467,329
	TRANSCANADA CORP	COMMON STOCK	144,865	7,073,579
	TRANSCEND INFORMATION INC	COMMON STOCK TWD10.0	72,566	201,455
	TRANSCOSMOS INC	COMMON STOCK	10,500	267,929
	TRANSPORTADORA DE GAS SUR B	COMMON STOCK ARS1.0	3	13
	TRANSURBAN GROUP	STAPLED SECURITY	339,679	3,295,833
	TRAVELSKY TECHNOLOGY LTD H	COMMON STOCK CNY1.0	181,000	542,107
	TRAVIS PERKINS PLC	COMMON STOCK GBP.1	46,943	994,475
	TREASURY WINE ESTATES LTD	COMMON STOCK	148,540	1,852,063
	TRELLEBORG AB B SHS	COMMON STOCK SEK25.	43,468	1,007,224
	TREND MICRO INC	COMMON STOCK	21,500	1,217,971
	TRIPOD TECHNOLOGY CORP	COMMON STOCK TWD10.	131,366	409,505
	TRITAX BIG BOX REIT PLC	REIT GBP.01	432,320	870,665
	TRULY INTERNATIONAL HOLDINGS	COMMON STOCK HKD.02	372,000	159,838
	TRUSCO NAKAYAMA CORP	COMMON STOCK	11,000	320,533
	TRUWORTHS INTERNATIONAL LTD	COMMON STOCK ZAR.00015	88,510	673,968
	TRYG A/S	COMMON STOCK DKK5.0	26,975	672,934
	TS TECH CO LTD	COMMON STOCK	11,000	451,950
	TSINGTAO BREWERY CO LTD H	COMMON STOCK CNY1.0	74,000	381,152
	TSOGO SUN HOLDINGS LTD	COMMON STOCK ZAR.02	59,206	117,331
	TSUGAMI CORP	COMMON STOCK	38,000	489,378
	TSUKISHIMA KIKAI CO LTD	COMMON STOCK	14,300	192,575
	TSUKUBA BANK LTD	COMMON STOCK	65,100	222,487
	TSUMURA + CO	COMMON STOCK	12,800	425,657
	TSURUHA HOLDINGS INC	COMMON STOCK	6,100	827,278
	TSUTSUMI JEWELRY CO LTD	COMMON STOCK	5,100	99,754
	TTY BIOPHARM CO LTD	COMMON STOCK TWD10.	175,000	602,332
	TUBACEX SA	COMMON STOCK EUR.45	73,339	294,553
	TUI AG DI	COMMON STOCK	45,770	943,418
	TUI AG DI	COMMON STOCK NPV	26,771	555,372
	TULLOW OIL PLC	COMMON STOCK GBP.1	272,780	761,548
	TUNG HO STEEL ENTERPRISE COR	COMMON STOCK TWD10.	267,419	231,809
	TUPRAS TURKIYE PETROL RAFINE	COMMON STOCK TRY1.	24,577	787,555
	TURK SISE VE CAM FABRIKALARI	COMMON STOCK TRY1.	245,969	304,888
	TURK TELEKOMUNIKASYON AS	COMMON STOCK TRY1.	129,390	219,759
	TURKCELL ILETISIM HIZMET AS	COMMON STOCK TRY1.	203,681	831,525
	TURKISH LIRA	FOREIGN CURRENCY	366,976	96,786
	TURKIYE GARANTI BANKASI	COMMON STOCK TRY1.	422,028	1,195,075
	TURKIYE HALK BANKASI	COMMON STOCK TRY1.	148,549	422,883
	TURKIYE IS BANKASI C	COMMON STOCK TRY1.	354,775	652,605
	TURKIYE SINAI KALKINMA BANK	COMMON STOCK TRY1.	807,018	306,990
	TURKIYE VAKIFLAR BANKASI T D	COMMON STOCK TRY1.	195,636	349,609
	TURQUOISE HILL RESOURCES LTD	COMMON STOCK	189,830	649,963
	TYC BROTHER INDUSTRIAL CO	COMMON STOCK TWD10.	391,000	437,403
	U BLOX HOLDING AG	COMMON STOCK CHF.9	1,501	295,392
	U MING MARINE TRANSPORT CORP	COMMON STOCK TWD10.	127,000	155,953
	UAE DIRHAM	FOREIGN CURRENCY	1,395,127	379,854
	UBE INDUSTRIES LTD	COMMON STOCK	20,900	615,265
	UBI BANCA SPA	COMMON STOCK EUR2.5	187,771	819,628

(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	
	UBISOFT ENTERTAINMENT	COMMON STOCK EUR.0775	12,695	977,576
	UBM PLC	COMMON STOCK GBP.1125	73,925	743,656
	UBS GROUP AG REG	COMMON STOCK CHF.1	603,158	11,081,982
	UCB SA	COMMON STOCK	21,202	1,681,474
	UDG HEALTHCARE PLC	COMMON STOCK EUR.05	52,989	604,161
	UEM SUNRISE BHD	COMMON STOCK MYR.5	522,833	134,215
	ULTRA ELECTRONICS HLDGS PLC	COMMON STOCK GBP.05	16,224	296,111
	ULTRAPAR PARTICIPACOES SA	COMMON STOCK	61,700	1,397,887
	ULVAC INC	COMMON STOCK	9,700	606,776
	UMICORE	COMMON STOCK	40,264	1,904,160
	UMW HOLDINGS BHD	COMMON STOCK	190,800	245,135
	UMW OIL + GAS CORP BHD	COMMON STOCK MYR.5	795,952	60,059
	UNI PRESIDENT ENTERPRISES CO	COMMON STOCK TWD10.	843,507	1,869,651
	UNIBAIL RODAMCO SE	REIT EUR5.0	16,714	4,214,037
	UNICHARM CORP	COMMON STOCK	68,000	1,768,047
	UNICREDIT SPA	COMMON STOCK	337,791	6,297,794
	UNILEVER INDONESIA TBK PT	COMMON STOCK IDR10.	220,000	906,461
	UNILEVER NV CVA	DUTCH CERT EUR.16	270,606	15,215,866
	UNILEVER PLC	COMMON STOCK GBP.0311	211,974	11,765,875
	UNIMICRON TECHNOLOGY CORP	COMMON STOCK TWD10.	380,805	208,331
	UNIPER SE	COMMON STOCK	36,871	1,151,025
	UNIPOL GRUPPO SPA	COMMON STOCK	89,515	419,582
	UNIPOLSAI ASSICURAZIONI SPA	COMMON STOCK	168,630	393,549
	UNIPRES CORP	COMMON STOCK	8,700	233,456
	UNISEM (M) BERHAD	COMMON STOCK MYR.5	386,100	347,992
	UNITE GROUP PLC	REIT GBP.25	64,777	705,023
	UNITED ARROWS LTD	COMMON STOCK	7,400	300,587
	UNITED BANK LTD	COMMON STOCK PKR10.	78,500	133,738
	UNITED INTEGRATED SERVICES	COMMON STOCK TWD10.	110,000	216,750
	UNITED INTERNET AG REG SHARE	COMMON STOCK	24,132	1,661,180
	UNITED MICROELECTRONICS CORP	COMMON STOCK TWD10.	2,160,021	1,027,190
	UNITED OVERSEAS BANK LTD	COMMON STOCK	218,912	4,321,943
	UNITED SUPER MARKETS HOLDING	COMMON STOCK	15,800	160,262
	UNITED TRACTORS TBK PT	COMMON STOCK IDR250.0	372,519	970,812
	UNITED URBAN INVESTMENT CORP	REIT	549	789,613
	UNITED UTILITIES GROUP PLC	COMMON STOCK GBP.05	116,203	1,303,090
	UNITIKA LTD	COMMON STOCK	21,600	158,392
	UNIVERSAL ENTERTAINMENT CORP	COMMON STOCK	4,800	175,900
	UNIVERSAL ROBINA CORP	COMMON STOCK PHP1.	117,760	356,230
	UOL GROUP LTD	COMMON STOCK	114,218	757,893
	UPM KYMMENE OYJ	COMMON STOCK	91,043	2,827,152
	UPONOR OYJ	COMMON STOCK	12,812	258,086
	URANIUM PARTICIPATION CORP	COMMON STOCK	26,700	90,140
	URANIUM PARTICIPATION CORP	COMMON STOCK	20,900	70,634
	US DOLLAR		154,248,984	154,248,984
	USHIO INC	COMMON STOCK	23,900	341,888
	USS CO LTD	COMMON STOCK	47,800	1,011,439
	VALE SA	COMMON STOCK	535,191	6,523,186
	VALEANT PHARMACEUTICALS INTE	COMMON STOCK	56,177	1,174,698
	VALEO SA	COMMON STOCK EUR1.0	43,641	3,254,789
	VALIANT HOLDING AG REG	COMMON STOCK CHF.5	5,174	559,147
	VALID SOLUCOES SA	COMMON STOCK	27,848	155,345
	VALLOUREC SA	COMMON STOCK EUR2.0	66,406	401,346
	VALMET OYJ	COMMON STOCK	24,218	477,605
	VALOR HOLDINGS CO LTD	COMMON STOCK	8,600	200,627
	VALORA HOLDING AG REG	COMMON STOCK CHF1.0	843	280,906
	VALUE PARTNERS GROUP LTD	COMMON STOCK HKD.1	264,000	279,218
	VANGUARD INTERNATIONAL SEMI	COMMON STOCK TWD10.	228,691	505,947
	VAT GROUP AG	COMMON STOCK CHF.1	4,316	638,410
	VECTURA GROUP PLC	COMMON STOCK GBP.00025	156,858	249,765
	VEDANTA RESOURCES PLC	COMMON STOCK USD.1	27,251	293,727
	VENTURE CORP LTD	COMMON STOCK	50,900	778,415
	VEOLIA ENVIRONNEMENT	COMMON STOCK EUR5.	81,267	2,075,077
	VERMILION ENERGY INC	COMMON STOCK	21,700	791,138
	VESTAS WIND SYSTEMS A/S	COMMON STOCK DKK1.	36,475	2,501,962
	VESTEL ELEKTRONIK SANAYI	COMMON STOCK TRY1.	137,367	274,119
	VESUVIUS PLC	COMMON STOCK GBP.1	52,055	409,287
	VICINITY CENTRES	REIT	660,198	1,406,120
	VICTREX PLC	COMMON STOCK GBP.01	17,926	639,707
	VIFOR PHARMA AG	COMMON STOCK CHF.01	8,501	1,089,329
	VINA CONCHA Y TORO S.A.	COMMON STOCK	142,191	269,362
	VINCI SA	COMMON STOCK EUR2.5	82,477	8,421,549
	VINDA INTERNATIONAL HOLDINGS	COMMON STOCK HKD.1	112,000	224,864
	VIPSHOP HOLDINGS LTD ADR	ADR USD.0001	70,900	830,948
	VIRBAC SA	COMMON STOCK EUR1.25	1,397	207,181
	VIRGIN MONEY HOLDINGS UK	COMMON STOCK GBP.0001	70,017	268,247
	VIROMED CO LTD	COMMON STOCK KRW500.	4,082	621,978
	VISCOFAN SA	COMMON STOCK EUR.7	12,056	795,722

(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	
	VISTA LAND + LIFESCAPES INC	COMMON STOCK PHP1.0	2,646,600	317,551
	VIVENDI	COMMON STOCK EUR5.5	173,563	4,670,816
	VODACOM GROUP LTD	COMMON STOCK	92,938	1,091,349
	VODAFONE GROUP PLC	COMMON STOCK USD.2095	4,404,570	13,941,133
	VODAFONE QATAR	COMMON STOCK QAR10.	190,241	416,569
	VOESTALPINE AG	COMMON STOCK	22,522	1,347,222
	VOLKSWAGEN AG	COMMON STOCK	5,147	1,042,899
	VOLKSWAGEN AG PREF	PREFERENCE	31,669	6,316,314
	VOLVO AB B SHS	COMMON STOCK SEK1.2	259,599	4,839,417
	VONOVIA SE	COMMON STOCK	78,186	3,873,283
	VONTOBEL HOLDING AG REG	COMMON STOCK CHF1.0	5,967	376,552
	VOPAK	COMMON STOCK EUR.5	12,948	568,406
	VOSSLOH AG	COMMON STOCK	4,802	269,716
	VTB BANK JSC GDR REG S	GDR	397,993	726,829
	VTB BANK SPON GDR 144A	GDR	136,000	248,880
	VTECH HOLDINGS LTD	COMMON STOCK USD.05	37,900	496,400
	VUKILE PROPERTY FUND LTD	REIT	163,055	273,350
	WACKER CHEMIE AG	COMMON STOCK	3,705	721,299
	WACOAL HOLDINGS CORP	COMMON STOCK	12,400	391,476
	WACOM CO LTD	COMMON STOCK	37,100	200,991
	WALLENIUS WILHELMSSEN LOGISTI	COMMON STOCK NOK.52	23,603	170,964
	WALLENSTAM AB B SHS	COMMON STOCK SEK1.0	39,221	377,962
	WALMART DE MEXICO SAB DE CV	COMMON STOCK	954,164	2,351,577
	WALSIN LIHWA CORP	COMMON STOCK TWD10.	813,696	480,505
	WANT WANT CHINA HOLDINGS LTD	COMMON STOCK USD.02	1,046,000	874,658
	WARTSILA OYJ ABP	COMMON STOCK	24,540	1,547,673
	WASKITA KARYA PERSERO TBK PT	COMMON STOCK IDR100.0	3,113,500	508,206
	WEG SA	COMMON STOCK	101,800	738,120
	WEIBO CORP SPON ADR	ADR USD.00025	8,460	875,272
	WEICHAI POWER CO LTD H	COMMON STOCK CNY1.0	421,200	461,127
	WEIR GROUP PLC/THE	COMMON STOCK GBP.125	38,710	1,107,574
	WELCIA HOLDINGS CO LTD	COMMON STOCK	11,800	510,256
	WENDEL	COMMON STOCK EUR4.	5,406	937,284
	WERELDHAVE NV	REIT EUR1.0	9,276	445,125
	WESFARMERS LTD	COMMON STOCK	185,612	6,443,688
	WEST FRASER TIMBER CO LTD	COMMON STOCK	14,200	879,120
	WEST JAPAN RAILWAY CO	COMMON STOCK	27,800	2,028,548
	WESTFIELD CORP	REIT	332,427	2,469,376
	WESTON (GEORGE) LTD	COMMON STOCK	9,715	846,394
	WESTPAC BANKING CORP	COMMON STOCK	562,277	13,757,396
	WETHERSPOON (J.D.) PLC	COMMON STOCK GBP.02	23,258	395,806
	WH GROUP LTD	COMMON STOCK USD.0001	1,509,000	1,699,970
	WH SMITH PLC	COMMON STOCK GBP.22	28,141	892,608
	WHARF HOLDINGS LTD	COMMON STOCK	186,650	645,057
	WHARF REAL ESTATE INVESTMENT	COMMON STOCK	186,650	1,241,580
	WHEATON PRECIOUS METALS CORP	COMMON STOCK	77,700	1,723,359
	WHEELLOCK + CO LTD	COMMON STOCK	133,000	949,734
	WHITBREAD PLC	COMMON STOCK GBP.767974	31,096	1,682,598
	WHITECAP RESOURCES INC	COMMON STOCK	77,800	555,736
	WIENERBERGER AG	COMMON STOCK	22,786	551,214
	WIHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5	15,766	377,328
	WILLIAM DEMANT HOLDING	COMMON STOCK DKK.2	25,045	697,680
	WILLIAM HILL PLC	COMMON STOCK GBP.1	173,341	753,869
	WILMAR INTERNATIONAL LTD	COMMON STOCK	307,000	708,340
	WIN SEMICONDUCTORS CORP	COMMON STOCK TWD10.0	77,000	727,751
	WINBOND ELECTRONICS CORP	COMMON STOCK TWD10.	641,477	504,314
	WIRECARD AG	COMMON STOCK	21,799	2,435,675
	WISTRON CORP	COMMON STOCK TWD10.	472,497	379,728
	WIX.COM LTD	COMMON STOCK ILS.01	6,600	379,830
	WM MORRISON SUPERMARKETS	COMMON STOCK GBP.1	386,076	1,148,016
	WOLTERS KLUWER	COMMON STOCK EUR.12	62,192	3,241,135
	WOOD GROUP (JOHN) PLC	COMMON STOCK GBP.042857	119,563	1,047,045
	WOODSIDE PETROLEUM LTD	COMMON STOCK	140,095	3,629,667
	WOOL WORTHS GROUP LTD	COMMON STOCK	218,332	4,658,499
	WOOL WORTHS HOLDINGS LTD	COMMON STOCK	166,870	880,335
	WOORI BANK	COMMON STOCK KRW5000.0	66,774	981,892
	WORKSPACE GROUP PLC	REIT GBP1.0	36,288	491,690
	WORLDLINE SA	COMMON STOCK EUR.68	8,324	404,205
	WORLDPAY GROUP PLC	COMMON STOCK GBP.03	337,289	1,936,771
	WORLEYPARSONS LTD	COMMON STOCK	46,525	522,190
	WPG HOLDINGS LTD	COMMON STOCK TWD10.	291,795	386,409
	WPP PLC	COMMON STOCK GBP.1	216,373	3,928,789
	WSP GLOBAL INC	COMMON STOCK	19,000	908,488
	WT MICROELECTRONICS CO LTD	COMMON STOCK TWD10.	149,723	227,106
	WYNN MACAU LTD	COMMON STOCK HKD.001	278,800	877,892
	XINGDA INT L HOLDINGS	COMMON STOCK HKD.1	455,213	161,220
	XINHUA WINSHARE PUBLISHING H	COMMON STOCK CNY1.0	435,000	345,530
	XINYI GLASS HOLDINGS LTD	COMMON STOCK HKD.1	331,580	431,726

(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		
	XINYI SOLAR HOLDINGS LTD	COMMON STOCK HKD.1	835,580	322,517
	YAGEO CORPORATION	COMMON STOCK TWD10.	92,776	1,100,523
	YAHOO JAPAN CORP	COMMON STOCK	264,000	1,210,917
	YAKULT HONSHA CO LTD	COMMON STOCK	15,400	1,161,335
	YAMADA DENKI CO LTD	COMMON STOCK	97,700	537,764
	YAMAGUCHI FINANCIAL GROUP IN	COMMON STOCK	42,000	499,359
	YAMAHA CORP	COMMON STOCK	32,000	1,173,973
	YAMAHA MOTOR CO LTD	COMMON STOCK	49,800	1,631,048
	YAMANA GOLD INC	COMMON STOCK	186,881	584,679
	YAMATO HOLDINGS CO LTD	COMMON STOCK	63,600	1,280,664
	YAMATO KOGYO CO LTD	COMMON STOCK	10,400	301,508
	YAMAZAKI BAKING CO LTD	COMMON STOCK	24,000	467,199
	YANG MING MARINE TRANSPORT	COMMON STOCK TWD10.	272,107	105,154
	YANGZIJANG SHIPBUILDING	COMMON STOCK	466,500	513,095
	YANZHOU COAL MINING CO H	COMMON STOCK CNY1.0	400,800	466,900
	YAOKO CO LTD	COMMON STOCK	4,800	233,836
	YAPI VE KREDI BANKASI	COMMON STOCK TRY1.	235,817	270,068
	YARA INTERNATIONAL ASA	COMMON STOCK NOK1.7	30,923	1,420,809
	YASKAWA ELECTRIC CORP	COMMON STOCK	44,800	1,958,012
	YIT OYJ	COMMON STOCK	28,246	215,844
	YOKOGAWA ELECTRIC CORP	COMMON STOCK	49,200	940,751
	YOKOHAMA REITO CO LTD	COMMON STOCK	21,000	217,369
	YOKOHAMA RUBBER CO LTD	COMMON STOCK	21,000	515,294
	YOMIURI LAND CO LTD	COMMON STOCK	2,900	127,406
	YONEX CO LTD	COMMON STOCK	16,800	107,771
	YOOX NET A PORTER GROUP	COMMON STOCK	10,261	358,430
	YOUNGONE CORP	COMMON STOCK KRW500.0	8,486	249,790
	YTL CORP BHD	COMMON STOCK MYR.1	1,065,782	360,740
	YTL POWER INTERNATIONAL BHD	COMMON STOCK MYR.5	886,128	282,630
	YUANTA FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,496,409	693,204
	YUANTA SECURITIES KOREA	COMMON STOCK KRW5000.0	41,698	150,188
	YUE YUEN INDUSTRIAL HLDG	COMMON STOCK HKD.25	150,738	591,151
	YUEXIU PROPERTY CO LTD	COMMON STOCK	1,812,000	337,402
	YUEXIU TRANSPORT INFRASTRUCT	COMMON STOCK HKD.1	472,799	347,041
	YUHAN CORPORATION	COMMON STOCK KRW5000.0	2,054	420,040
	YULON MOTOR COMPANY	COMMON STOCK TWD10.	495,492	402,480
	YUM CHINA HOLDINGS INC	COMMON STOCK USD.01	65,800	2,633,316
	YURTEC CORP	COMMON STOCK	18,200	155,454
	YUSHIN PRECISION EQUIPMENT	COMMON STOCK	7,800	221,944
	YY INC ADR	ADR USD.00001	7,600	859,256
	ZALANDO SE	COMMON STOCK	18,974	1,000,557
	ZARDOYA OTIS SA	COMMON STOCK EUR.1	39,955	437,302
	ZENKOKU HOSHO CO LTD	COMMON STOCK	9,500	409,308
	ZENRIN CO LTD	COMMON STOCK	7,600	255,064
	ZENSHO HOLDINGS CO LTD	COMMON STOCK	26,800	460,951
	ZEON CORP	COMMON STOCK	35,000	506,930
	ZERIA PHARMACEUTICAL CO LTD	COMMON STOCK	11,600	221,604
	ZHEJIANG EXPRESSWAY CO H	COMMON STOCK CNY1.0	336,000	369,194
	ZHEJIANG SHIBAO CO LTD H	COMMON STOCK CNY1.0	382,500	128,863
	ZHONGSHENG GROUP HOLDINGS	COMMON STOCK HKD.0001	185,500	421,345
	ZHUZHOU CRRC TIMES ELECTRI H	COMMON STOCK CNY1.0	111,000	720,617
	ZIJIN MINING GROUP CO LTD H	COMMON STOCK CNY.1	1,227,000	462,561
	ZINWELL CORPORATION	COMMON STOCK TWD10.	323,690	343,670
	ZODIAC AEROSPACE	COMMON STOCK	37,447	1,121,018
	ZORLU ENERJİ ELEKTRİK ÜRETİM	COMMON STOCK TRY1.	783,543	326,144
	ZTE CORP H	COMMON STOCK CNY1.0	262,390	980,177
	ZURICH INSURANCE GROUP AG	COMMON STOCK CHF.1	24,364	7,409,398
Total: EXHIBIT C - Total International Stock Market Index Fund				\$ 4,590,708,654

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017

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	\$ 2,422,840
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	4,000,000	4,585,988
	ABBVIE INC	2.9% 06 Nov 2022	2,000,000	2,005,816
	ABBVIE INC	4.7% 14 May 2045	2,760,000	3,094,718
	AERCAP IRELAND CAP/GLOBA	4.625% 30 Oct 2020	6,000,000	6,289,690
	AETNA INC	2.75% 15 Nov 2022	1,650,000	1,634,021
	AFRICAN DEVELOPMENT BANK	2.125% 16 Nov 2022	3,500,000	3,458,100
	ALEXANDRIA REAL ESTATE E	3.9% 15 Jun 2023	1,000,000	1,033,482
	ALLERGAN FUNDING SCS	3.8% 15 Mar 2025	5,300,000	5,395,648
	ALLERGAN FUNDING SCS	4.75% 15 Mar 2045	602,000	640,863
	ALLERGAN FUNDING SCS	2.45% 15 Jun 2019	2,460,000	2,459,963
	ALLSTATE CORP	3.28% 15 Dec 2026	5,000,000	5,075,381
	ALTRIA GROUP INC	5.375% 31 Jan 2044	3,000,000	3,649,410
	AMAZON.COM INC	4.05% 22 Aug 2047	2,000,000	2,155,434
	AMAZON.COM INC	4.8% 05 Dec 2034	1,500,000	1,760,595
	AMEREN ILLINOIS CO	4.15% 15 Mar 2046	3,090,000	3,404,671
	AMERICA MOVIL SAB DE CV	5% 30 Mar 2020	1,800,000	1,897,092
	AMERICAN EXPRESS CREDIT	2.2% 03 Mar 2020	10,000,000	9,969,729
	AMERICAN MUNI PWR OHIO INC OHR	7.834% 15 Feb 2041	930,000	1,451,767
	AMERICAN TOWER CORP	3.5% 31 Jan 2023	2,000,000	2,045,001
	AMGEN INC	3.2% 02 Nov 2027	5,000,000	4,993,807
	AMGEN INC	2.65% 11 May 2022	5,000,000	4,986,546
	AMGEN INC	2.2% 22 May 2019	1,800,000	1,800,366
	ANADARKO PETROLEUM CORP	3.45% 15 Jul 2024	3,000,000	2,987,586
	ANADARKO PETROLEUM CORP	6.2% 15 Mar 2040	665,000	806,348
	ANHEUSER BUSCH INBEV FIN	3.65% 01 Feb 2026	12,000,000	12,383,730
	ANHEUSER BUSCH INBEV FIN	2.65% 01 Feb 2021	5,455,000	5,482,372
	ANHEUSER BUSCH INBEV WOR	5.375% 15 Jan 2020	4,990,000	5,293,439
	ANTHEM INC	3.65% 01 Dec 2027	4,000,000	4,077,311
	ANTHEM INC	3.3% 15 Jan 2023	1,400,000	1,420,532
	APACHE CORP	4.75% 15 Apr 2043	1,400,000	1,438,831
	APACHE CORP	5.25% 01 Feb 2042	500,000	541,362
	APPLE INC	4.65% 23 Feb 2046	2,000,000	2,342,069
	APPLE INC	2.5% 09 Feb 2025	5,000,000	4,875,160
	APPLE INC	3.2% 11 May 2027	2,920,000	2,957,085
	APPLE INC	2.1% 06 May 2019	5,785,000	5,798,284
	ASIAN DEVELOPMENT BANK	1.5% 22 Jan 2020	4,400,000	4,352,787
	ASTRAZENECA PLC	6.45% 15 Sep 2037	2,000,000	2,717,495
	AT+T INC	6% 15 Aug 2040	1,730,000	1,957,829
	AT+T INC	4.75% 15 May 2046	2,000,000	1,956,094
	AT+T INC	4.25% 01 Mar 2027	3,000,000	3,058,250
	AT+T INC	4.5% 09 Mar 2048	7,358,000	6,894,306
	BAKER HUGHES LLC/CO OBL	2.773% 15 Dec 2022	3,000,000	2,996,235
	BANK OF AMERICA CORP	1% 24 Apr 2038	2,000,000	2,169,061
	BANK OF AMERICA CORP	1% 20 Dec 2028	10,761,000	10,763,313
	BANK OF AMERICA CORP	2.65% 01 Apr 2019	10,000,000	10,056,774
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	3,525,000	3,606,075
	BARCLAYS PLC	4.337% 10 Jan 2028	5,000,000	5,174,825
	BARRICK PD AU FIN PTY LT	5.95% 15 Oct 2039	1,055,000	1,316,060
	BAT CAPITAL CORP	4.54% 15 Aug 2047	1,545,000	1,626,743
	BAY AREA CA TOLL AUTH TOLL BRI	7.043% 01 Apr 2050	500,000	789,910
	BECTON DICKINSON AND CO	2.894% 06 Jun 2022	6,225,000	6,186,060
	BECTON DICKINSON AND CO	3.125% 08 Nov 2021	1,100,000	1,109,275
	BERKSHIRE HATHAWAY ENERG	6.125% 01 Apr 2036	4,035,000	5,392,870
	BERKSHIRE HATHAWAY FIN	5.75% 15 Jan 2040	1,275,000	1,681,329
	BOSTON PROPERTIES LP	5.625% 15 Nov 2020	1,400,000	1,514,156
	BP CAPITAL MARKETS PLC	2.521% 15 Jan 2020	6,275,000	6,327,680
	BRITISH TELECOM PLC	9.125% 15 Dec 2030	400,000	597,627
	BROADCOM CRP / CAYMN FI	3.875% 15 Jan 2027	2,930,000	2,883,254
	BURLINGTN NORTH SANTA FE	3.4% 01 Sep 2024	2,000,000	2,071,541
	BURLINGTN NORTH SANTA FE	4.9% 01 Apr 2044	1,000,000	1,198,725
	BURLINGTN NORTH SANTA FE	4.375% 01 Sep 2042	1,800,000	2,010,504
	CALIFORNIA ST	7.55% 01 Apr 2039	3,710,000	5,838,093
	CANADIAN NATL RESOURCES	2.95% 15 Jan 2023	5,710,000	5,684,430
	CAPITAL ONE NA	2.35% 31 Jan 2020	5,750,000	5,732,688
	CARDINAL HEALTH INC	3.5% 15 Nov 2024	3,735,000	3,752,278
	CARRINGTON MORTGAGE LOAN TRUST	1% 25 Jun 2036	150,874	4,482
	CATERPILLAR FINANCIAL SE	2.1% 09 Jun 2019	2,600,000	2,601,259

(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		
	CATERPILLAR INC	3.803% 15 Aug 2042	938,000	1,005,064
	CBS CORP	2.9% 15 Jan 2027	3,160,000	2,951,584
	CBS CORP	4.3% 15 Feb 2021	2,100,000	2,194,202
	CELGENE CORP	2.25% 15 May 2019	1,750,000	1,747,621
	CELGENE CORP	3.95% 15 Oct 2020	795,000	823,235
	CHARTER COMM OPT LLC/CAP	6.484% 23 Oct 2045	2,000,000	2,331,860
	CHARTER COMM OPT LLC/CAP	3.579% 23 Jul 2020	2,000,000	2,037,282
	CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	3,000,000	3,189,556
	CHUBB INA HOLDINGS INC	2.3% 03 Nov 2020	5,330,000	5,321,512
	CISCO SYSTEMS INC	2.6% 28 Feb 2023	6,735,000	6,747,863
	CISCO SYSTEMS INC	5.5% 15 Jan 2040	765,000	1,012,249
	CITIGROUP COMMERCIAL MORTGAGE	3.717% 15 Sep 2048	3,400,000	3,555,224
	CITIGROUP COMMERCIAL MORTGAGE	3.371% 10 Oct 2047	7,075,000	7,261,927
	CITIGROUP COMMERCIAL MORTGAGE	4.023% 10 Mar 2047	3,530,000	3,744,680
	CITIGROUP INC	4.65% 30 Jul 2045	2,098,000	2,387,881
	CITIGROUP INC	4.125% 25 Jul 2028	3,500,000	3,607,293
	CITIGROUP INC	3.875% 25 Oct 2023	4,900,000	5,117,231
	CITIGROUP INC	2.5% 29 Jul 2019	8,000,000	8,024,551
	CITIGROUP MORTGAGE LOAN TRUST	1% 25 Nov 2036	3,561,252	1,103,904
	COCA COLA CO/THE	1.875% 27 Oct 2020	2,000,000	1,989,662
	COCA COLA CO/THE	3.15% 15 Nov 2020	750,000	770,462
	COMCAST CORP	3.375% 15 Aug 2025	5,000,000	5,131,420
	COMCAST CORP	4% 15 Aug 2047	2,000,000	2,087,017
	COMCAST CORP	4.65% 15 Jul 2042	2,760,000	3,106,763
	COMM MORTGAGE TRUST	4.046% 10 Oct 2046	4,000,000	4,248,295
	COMM MORTGAGE TRUST	3.644% 10 Dec 2047	2,535,000	2,634,182
	COMM MORTGAGE TRUST	3.528% 10 Dec 2047	4,900,000	5,059,431
	COMMONWEALTH EDISON CO	2.15% 15 Jan 2019	2,030,000	2,030,401
	CONCHO RESOURCES INC	3.75% 01 Oct 2027	3,000,000	3,039,170
	CONNECTICUT ST	5.85% 15 Mar 2032	1,045,000	1,256,780
	CONOCOPHILLIPS	6.5% 01 Feb 2039	2,000,000	2,798,863
	CONOCOPHILLIPS COMPANY	4.3% 15 Nov 2044	600,000	656,148
	CONSOLIDATED EDISON CO O	3.95% 01 Mar 2043	2,500,000	2,632,628
	CONSTELLATION BRANDS INC	2.25% 06 Nov 2020	3,845,000	3,809,721
	COOPERATIEVE RABOBANK UA	4.625% 01 Dec 2023	2,000,000	2,143,906
	CORP ANDINA DE FOMENTO	8.125% 04 Jun 2019	655,000	707,014
	CORPORATE OFFICE PROP LP	3.6% 15 May 2023	1,000,000	1,000,627
	COVIDIEN INTL FINANCE SA	3.2% 15 Jun 2022	650,000	664,356
	CRED SUIS GP FUN LTD	3.75% 26 Mar 2025	5,000,000	5,101,937
	CSAIL COMMERCIAL MORTGAGE TRUS	3.502% 15 Nov 2049	5,555,000	5,691,318
	CSX CORP	4.75% 30 May 2042	850,000	952,612
	CVS HEALTH CORP	5.125% 20 Jul 2045	2,000,000	2,292,188
	CVS HEALTH CORP	2.8% 20 Jul 2020	4,760,000	4,779,828
	DELL INT LLC / EMC CORP	5.45% 15 Jun 2023	5,000,000	5,403,195
	DELL INT LLC / EMC CORP	3.48% 01 Jun 2019	2,500,000	2,531,319
	DEUTSCHE BANK COMMERCIAL MORTG	2.89% 10 Sep 2049	2,375,000	2,341,663
	DEUTSCHE BANK COMMERCIAL MORTG	3.276% 10 May 2049	2,115,500	2,144,187
	DEVON FINANCING CORP LLC	7.875% 30 Sep 2031	1,200,000	1,647,366
	DISCOVER FINANCIAL SVS	4.1% 09 Feb 2027	4,000,000	4,097,325
	DISCOVERY COMMUNICATIONS	5.2% 20 Sep 2047	2,000,000	2,087,439
	DISCOVERY COMMUNICATIONS	4.375% 15 Jun 2021	1,180,000	1,234,504
	DOMINION ENERGY INC	1.6% 15 Aug 2019	6,000,000	5,933,978
	DOMINION ENERGY INC	4.45% 15 Mar 2021	4,600,000	4,857,266
	DOVER CORP	4.3% 01 Mar 2021	960,000	1,013,787
	DOW CHEMICAL CO/THE	3% 15 Nov 2022	2,100,000	2,111,131
	DR PEPPER SNAPPLE GROUP	4.42% 15 Dec 2046	2,000,000	2,101,551
	DUKE ENERGY CAROLINAS	3.875% 15 Mar 2046	1,500,000	1,573,068
	DUKE ENERGY CORP	2.65% 01 Sep 2026	3,500,000	3,353,586
	ECOLAB INC	3.95% 01 Dec 2047	777,000	794,256
	ECOLAB INC	5.5% 08 Dec 2041	95,000	118,936
	ECOPETROL SA	5.875% 28 May 2045	1,275,000	1,301,775
	ENERGY TRANSFER PARTNERS	4.2% 15 Apr 2027	3,000,000	2,984,406
	ENERGY TRANSFER PARTNERS	6.5% 01 Feb 2042	1,925,000	2,179,707
	ENTERPRISE PRODUCTS OPER	3.35% 15 Mar 2023	1,800,000	1,835,477
	ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	800,000	1,120,435
	EUROPEAN INVESTMENT BANK	2.375% 24 May 2027	3,270,000	3,210,790
	EUROPEAN INVESTMENT BANK	4% 16 Feb 2021	2,250,000	2,371,970
	EXELON CORP	2.85% 15 Jun 2020	4,380,000	4,420,841
	EXELON CORP	4.45% 15 Apr 2046	3,740,000	4,064,346
	EXELON GENERATION CO LLC	5.2% 01 Oct 2019	2,000,000	2,094,826
	EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	1,500,000	1,678,854
	FANNIE MAE	2.125% 24 Apr 2026	1,100,000	1,061,490
	FANNIE MAE	1.5% 30 Jul 2020	7,250,000	7,160,318
	FANNIE MAE	2% 05 Oct 2022	6,500,000	6,418,841
	FANNIE MAE	2% 05 Jan 2022	3,500,000	3,476,946
	FANNIE MAE	1.6% 24 Dec 2020	3,180,000	3,132,399
	FANNIE MAE	0.01% 09 Oct 2019	250,000	240,775
	FANNIE MAE	7.125% 15 Jan 2030	865,000	1,246,079

(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	
	FANNIE MAE	7.25% 15 May 2030	330,000	482,752
	FANNIE MAE	6.625% 15 Nov 2030	535,000	752,374
	FED HM LN PC POOL A17554	5.5% 01 Jan 2034	99,205	110,316
	FED HM LN PC POOL A23137	5% 01 Jun 2034	1,052,189	1,138,024
	FED HM LN PC POOL A31788	5% 01 Mar 2035	124,489	133,774
	FED HM LN PC POOL A35945	5% 01 Jul 2035	33,554	36,267
	FED HM LN PC POOL A39272	5.5% 01 Oct 2035	135,361	150,358
	FED HM LN PC POOL A46663	5% 01 Aug 2035	54,895	59,341
	FED HM LN PC POOL A48972	5.5% 01 May 2036	76,057	84,176
	FED HM LN PC POOL A51249	6% 01 Aug 2036	20,743	23,410
	FED HM LN PC POOL A54174	6% 01 Nov 2036	4,579	5,158
	FED HM LN PC POOL A55275	5.5% 01 Dec 2036	37,869	41,365
	FED HM LN PC POOL A56733	6% 01 Jan 2037	8,341	9,316
	FED HM LN PC POOL A56988	5.5% 01 Feb 2037	93,812	103,687
	FED HM LN PC POOL A57943	5% 01 Mar 2037	47,753	51,622
	FED HM LN PC POOL A60311	5% 01 May 2037	64,318	70,035
	FED HM LN PC POOL A61985	6% 01 Jun 2037	27,196	30,572
	FED HM LN PC POOL A63820	6% 01 Aug 2037	10,254	11,505
	FED HM LN PC POOL A65647	5.5% 01 Sep 2037	481	527
	FED HM LN PC POOL A65895	6% 01 Sep 2037	1,343	1,515
	FED HM LN PC POOL A66380	6% 01 Sep 2037	21,447	24,057
	FED HM LN PC POOL A66777	6% 01 Oct 2037	25,619	28,875
	FED HM LN PC POOL A68547	5.5% 01 Nov 2037	2,427	2,679
	FED HM LN PC POOL A71925	5% 01 Jan 2038	128,365	139,599
	FED HM LN PC POOL A72047	5% 01 Jan 2038	1,204	1,310
	FED HM LN PC POOL A72232	6% 01 Feb 2038	8,963	10,012
	FED HM LN PC POOL A74128	5.5% 01 Feb 2038	126,347	138,011
	FED HM LN PC POOL A74793	5% 01 Mar 2038	163,270	177,699
	FED HM LN PC POOL A75230	5% 01 Apr 2038	60,240	65,219
	FED HM LN PC POOL A76467	6% 01 Apr 2038	9,602	10,729
	FED HM LN PC POOL A77766	6% 01 Jun 2038	57,931	64,928
	FED HM LN PC POOL A77961	5.5% 01 Jun 2038	14,248	15,727
	FED HM LN PC POOL A77976	6% 01 Jun 2038	14,946	16,695
	FED HM LN PC POOL A78147	5.5% 01 Jun 2038	1,461	1,612
	FED HM LN PC POOL A80388	6% 01 Dec 2036	249	279
	FED HM LN PC POOL A80970	5.5% 01 Aug 2038	7,796	8,588
	FED HM LN PC POOL A81327	6% 01 Aug 2038	12,792	14,289
	FED HM LN PC POOL A81426	6% 01 Sep 2038	1,754	1,959
	FED HM LN PC POOL A81569	6% 01 Aug 2038	46,662	52,121
	FED HM LN PC POOL A82880	5.5% 01 Nov 2038	30,920	34,052
	FED HM LN PC POOL A83435	6% 01 Dec 2038	32,340	36,239
	FED HM LN PC POOL A84660	5.5% 01 Feb 2039	5,511	6,022
	FED HM LN PC POOL A86521	4.5% 01 May 2039	184,172	196,439
	FED HM LN PC POOL A87250	5% 01 Jun 2039	106,678	116,228
	FED HM LN PC POOL A88235	5.5% 01 Aug 2039	46,950	51,332
	FED HM LN PC POOL A90575	5.5% 01 Jan 2040	10,583	11,568
	FED HM LN PC POOL A91538	4.5% 01 Mar 2040	186,392	198,872
	FED HM LN PC POOL A91695	4.5% 01 Apr 2040	49,492	52,810
	FED HM LN PC POOL A92458	5% 01 Jun 2040	29,303	31,928
	FED HM LN PC POOL A92939	5% 01 Jul 2040	477,289	520,051
	FED HM LN PC POOL A93010	4.5% 01 Jul 2040	141,163	150,618
	FED HM LN PC POOL A93505	4.5% 01 Aug 2040	164,280	175,613
	FED HM LN PC POOL A93520	4.5% 01 Aug 2040	220,402	235,178
	FED HM LN PC POOL A93548	4.5% 01 Aug 2040	28,739	30,665
	FED HM LN PC POOL A95258	4% 01 Nov 2040	242,502	254,585
	FED HM LN PC POOL A95582	4% 01 Dec 2040	434,494	456,163
	FED HM LN PC POOL A96174	4% 01 Jan 2041	181,688	190,756
	FED HM LN PC POOL A96687	4% 01 Jan 2041	425,003	446,213
	FED HM LN PC POOL A96807	4% 01 Feb 2041	192,453	202,057
	FED HM LN PC POOL A97473	4.5% 01 Mar 2041	143,078	152,666
	FED HM LN PC POOL A97479	4.5% 01 Mar 2041	230,936	246,406
	FED HM LN PC POOL A97620	4.5% 01 Mar 2041	728,087	778,335
	FED HM LN PC POOL A97673	4.5% 01 Mar 2041	14,909	15,908
	FED HM LN PC POOL A97759	5% 01 Mar 2041	360,154	392,432
	FED HM LN PC POOL B14973	5% 01 Jun 2019	60,406	61,840
	FED HM LN PC POOL B15314	5% 01 Jul 2019	38,845	39,643
	FED HM LN PC POOL C01846	5% 01 Jun 2034	242,287	262,196
	FED HM LN PC POOL C02551	6% 01 Jun 2036	38,516	43,464
	FED HM LN PC POOL C03478	4.5% 01 Jun 2040	122,710	130,922
	FED HM LN PC POOL C03479	5% 01 Jun 2040	118,023	128,596
	FED HM LN PC POOL C03531	4% 01 Oct 2040	220,809	231,823
	FED HM LN PC POOL C04244	3.5% 01 Sep 2042	1,096,738	1,131,815
	FED HM LN PC POOL C09008	3% 01 Aug 2042	339,053	340,870
	FED HM LN PC POOL C09035	3% 01 Apr 2043	419,929	422,330
	FED HM LN PC POOL C09042	3.5% 01 May 2043	375,423	387,425
	FED HM LN PC POOL C90689	4.5% 01 Jul 2023	169,383	180,004
	FED HM LN PC POOL C91175	5% 01 May 2028	490,000	526,548
	FED HM LN PC POOL C91249	4.5% 01 May 2029	53,747	57,124

(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 D95720	5.5% 01 Nov 2022	9,558	10,440
	FED HM LN PC POOL E01279	5.5% 01 Jan 2018	1,482	1,480
	FED HM LN PC POOL E93873	5.5% 01 Jan 2018	711	711
	FED HM LN PC POOL E94294	5.5% 01 Feb 2018	162	161
	FED HM LN PC POOL G01781	6.5% 01 Dec 2034	1,061,465	1,194,241
	FED HM LN PC POOL G01840	5% 01 Jul 2035	2,874	3,117
	FED HM LN PC POOL G01879	4.5% 01 Aug 2035	64,141	68,472
	FED HM LN PC POOL G01883	5% 01 Aug 2035	24,905	27,016
	FED HM LN PC POOL G01974	5% 01 Dec 2035	13,369	14,495
	FED HM LN PC POOL G02391	6% 01 Nov 2036	4,063	4,581
	FED HM LN PC POOL G02469	5.5% 01 Dec 2036	47,087	52,108
	FED HM LN PC POOL G02478	5.5% 01 Dec 2036	24,140	26,621
	FED HM LN PC POOL G02680	6% 01 Mar 2037	130,148	146,494
	FED HM LN PC POOL G02793	5% 01 May 2037	69,110	75,160
	FED HM LN PC POOL G02939	5.5% 01 May 2037	101,328	111,936
	FED HM LN PC POOL G03238	6% 01 Aug 2037	30,951	34,754
	FED HM LN PC POOL G03350	5.5% 01 Sep 2037	51,845	57,266
	FED HM LN PC POOL G03432	5.5% 01 Nov 2037	10,316	11,407
	FED HM LN PC POOL G03698	6% 01 Dec 2037	19,225	21,636
	FED HM LN PC POOL G03776	6% 01 Jan 2038	8,170	9,184
	FED HM LN PC POOL G03781	6% 01 Jan 2038	50,323	56,386
	FED HM LN PC POOL G03819	6% 01 Jan 2038	47,669	53,443
	FED HM LN PC POOL G04316	6% 01 May 2038	40,232	45,278
	FED HM LN PC POOL G04725	5% 01 Oct 2036	52,290	56,745
	FED HM LN PC POOL G04776	5.5% 01 Jul 2038	129,798	143,162
	FED HM LN PC POOL G04891	5.5% 01 Jan 2038	29,857	33,091
	FED HM LN PC POOL G04913	5% 01 Mar 2038	111,378	120,965
	FED HM LN PC POOL G04916	5% 01 Dec 2035	60,665	65,764
	FED HM LN PC POOL G04920	6% 01 Nov 2038	15,313	17,263
	FED HM LN PC POOL G04924	6% 01 Nov 2038	21,696	24,281
	FED HM LN PC POOL G04986	5.5% 01 Nov 2037	152,980	168,980
	FED HM LN PC POOL G05120	5.5% 01 Dec 2038	29,901	32,984
	FED HM LN PC POOL G05132	5% 01 Dec 2038	1,302	1,418
	FED HM LN PC POOL G05179	5.5% 01 Jan 2039	17,373	19,201
	FED HM LN PC POOL G05299	4.5% 01 Jun 2038	149,328	159,402
	FED HM LN PC POOL G05397	4.5% 01 Apr 2039	236,388	251,923
	FED HM LN PC POOL G05432	6% 01 Apr 2039	155,710	174,079
	FED HM LN PC POOL G05666	6% 01 Apr 2038	11,022	12,351
	FED HM LN PC POOL G05816	5.5% 01 Nov 2038	140,988	156,720
	FED HM LN PC POOL G05922	5.5% 01 Jul 2039	28,471	31,428
	FED HM LN PC POOL G05958	5% 01 Aug 2040	100,380	109,435
	FED HM LN PC POOL G06012	4% 01 Sep 2040	77,574	82,662
	FED HM LN PC POOL G06021	5.5% 01 Jan 2040	100,992	111,625
	FED HM LN PC POOL G06193	5.5% 01 May 2040	15,689	17,334
	FED HM LN PC POOL G06800	4% 01 Oct 2041	410,102	430,569
	FED HM LN PC POOL G06892	4% 01 Jan 2042	231,753	243,319
	FED HM LN PC POOL G06970	4% 01 Jun 2041	224,633	237,181
	FED HM LN PC POOL G07068	5% 01 Jul 2041	120,581	131,306
	FED HM LN PC POOL G07083	4% 01 Jul 2042	204,044	216,179
	FED HM LN PC POOL G07216	4% 01 Jul 2042	225,025	237,938
	FED HM LN PC POOL G07266	4% 01 Dec 2042	858,834	901,646
	FED HM LN PC POOL G07459	3.5% 01 Aug 2043	1,094,230	1,129,210
	FED HM LN PC POOL G07519	5.5% 01 Apr 2039	105,405	116,488
	FED HM LN PC POOL G07574	6% 01 May 2040	53,305	60,084
	FED HM LN PC POOL G07642	5% 01 Oct 2041	820,132	896,154
	FED HM LN PC POOL G07842	4.5% 01 Jul 2044	294,564	314,105
	FED HM LN PC POOL G07924	3.5% 01 Jan 2045	2,015,397	2,082,683
	FED HM LN PC POOL G08160	5.5% 01 Nov 2036	361,791	400,041
	FED HM LN PC POOL G08210	6% 01 Jul 2037	104,827	117,944
	FED HM LN PC POOL G08255	5% 01 Mar 2038	98,297	106,993
	FED HM LN PC POOL G08256	5.5% 01 Mar 2038	617,170	682,243
	FED HM LN PC POOL G08271	6% 01 May 2038	23,431	26,217
	FED HM LN PC POOL G08273	5.5% 01 Jun 2038	20,810	23,001
	FED HM LN PC POOL G08323	5% 01 Feb 2039	104,572	113,832
	FED HM LN PC POOL G08368	4.5% 01 Oct 2039	29,386	31,350
	FED HM LN PC POOL G08372	4.5% 01 Nov 2039	117,515	125,398
	FED HM LN PC POOL G08447	4.5% 01 May 2041	80,914	86,298
	FED HM LN PC POOL G08479	3.5% 01 Mar 2042	364,736	376,400
	FED HM LN PC POOL G08524	3% 01 Mar 2043	3,117,391	3,135,380
	FED HM LN PC POOL G08525	3% 01 May 2043	954,993	960,208
	FED HM LN PC POOL G08528	3% 01 Apr 2043	1,271,773	1,279,177
	FED HM LN PC POOL G08534	3% 01 Jun 2043	115,570	116,201
	FED HM LN PC POOL G08537	3% 01 Jul 2043	2,614,513	2,626,632
	FED HM LN PC POOL G08540	3% 01 Aug 2043	529,220	531,455
	FED HM LN PC POOL G08549	4.5% 01 Sep 2043	102,792	109,537
	FED HM LN PC POOL G08558	4% 01 Nov 2043	173,340	181,569
	FED HM LN PC POOL G08559	4.5% 01 Nov 2043	402,341	428,394
	FED HM LN PC POOL G08578	4.5% 01 Mar 2044	544,337	579,029

(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 G08626	3% 01 Feb 2045	763,774	764,475
	FED HM LN PC POOL G08635	3% 01 Apr 2045	886,509	887,391
	FED HM LN PC POOL G08636	3.5% 01 Apr 2045	540,387	555,770
	FED HM LN PC POOL G08653	3% 01 Jul 2045	1,627,750	1,629,622
	FED HM LN PC POOL G08654	3.5% 01 Jul 2045	758,848	780,439
	FED HM LN PC POOL G08658	3% 01 Aug 2045	1,046,157	1,047,401
	FED HM LN PC POOL G08659	3.5% 01 Aug 2045	1,060,889	1,091,063
	FED HM LN PC POOL G08676	3.5% 01 Nov 2045	1,811,354	1,862,895
	FED HM LN PC POOL G08681	3.5% 01 Dec 2045	2,234,846	2,298,436
	FED HM LN PC POOL G08686	3% 01 Jan 2046	597,969	598,797
	FED HM LN PC POOL G08693	3.5% 01 Mar 2046	1,318,622	1,356,120
	FED HM LN PC POOL G08698	3.5% 01 Mar 2046	2,449,023	2,518,678
	FED HM LN PC POOL G08699	4% 01 Mar 2046	3,165,978	3,310,927
	FED HM LN PC POOL G08701	3% 01 Apr 2046	2,328,605	2,331,828
	FED HM LN PC POOL G08705	3% 01 May 2046	694,508	695,469
	FED HM LN PC POOL G08708	4.5% 01 May 2046	728,250	773,957
	FED HM LN PC POOL G08711	3.5% 01 Jun 2046	792,969	815,552
	FED HM LN PC POOL G08729	4.5% 01 Sep 2046	570,754	606,605
	FED HM LN PC POOL G08730	4.5% 01 Oct 2046	1,288,065	1,369,037
	FED HM LN PC POOL G08732	3% 01 Nov 2046	3,361,399	3,365,010
	FED HM LN PC POOL G08737	3% 01 Dec 2046	3,012,122	3,015,203
	FED HM LN PC POOL G08743	4% 01 Jan 2047	2,913,194	3,046,877
	FED HM LN PC POOL G08745	4.5% 01 Jan 2047	766,549	814,824
	FED HM LN PC POOL G08747	3% 01 Feb 2047	3,133,503	3,136,114
	FED HM LN PC POOL G08750	3% 01 Mar 2047	534,425	534,871
	FED HM LN PC POOL G08767	4% 01 Jun 2047	419,690	438,919
	FED HM LN PC POOL G08769	3% 01 Jul 2047	831,260	831,767
	FED HM LN PC POOL G08774	3.5% 01 Aug 2047	802,604	825,470
	FED HM LN PC POOL G08784	3.5% 01 Oct 2047	190,682	196,115
	FED HM LN PC POOL G08788	3.5% 01 Nov 2047	2,730,864	2,808,665
	FED HM LN PC POOL G08789	4% 01 Nov 2047	1,611,410	1,687,245
	FED HM LN PC POOL G11552	5.5% 01 Feb 2019	9,422	9,492
	FED HM LN PC POOL G14047	5.5% 01 Dec 2024	74,385	77,748
	FED HM LN PC POOL G16093	3% 01 Feb 2032	1,957,947	1,995,382
	FED HM LN PC POOL G16122	2.5% 01 Feb 2032	810,977	810,404
	FED HM LN PC POOL G18188	4.5% 01 Apr 2022	23,924	24,657
	FED HM LN PC POOL G18622	2.5% 01 Dec 2031	1,517,095	1,515,296
	FED HM LN PC POOL G18631	2.5% 01 Feb 2032	2,099,118	2,096,629
	FED HM LN PC POOL G18637	3.5% 01 Feb 2032	1,069,073	1,105,776
	FED HM LN PC POOL G18643	2.5% 01 May 2032	212,723	212,471
	FED HM LN PC POOL G18648	3.5% 01 Jun 2032	368,857	381,484
	FED HM LN PC POOL G18670	3% 01 Dec 2032	934,460	952,013
	FED HM LN PC POOL G30406	5.5% 01 Jul 2028	82,332	89,963
	FED HM LN PC POOL G30759	5% 01 Jun 2031	40,373	43,384
	FED HM LN PC POOL G30768	5.5% 01 Jan 2024	510,442	557,562
	FED HM LN PC POOL G60038	3.5% 01 Jan 2044	464,800	479,649
	FED HM LN PC POOL G60069	3% 01 Apr 2045	658,890	661,076
	FED HM LN PC POOL G60174	4% 01 Oct 2043	644,924	677,057
	FED HM LN PC POOL G60187	3% 01 Aug 2045	42,536	42,585
	FED HM LN PC POOL G60480	4.5% 01 Nov 2045	328,152	349,170
	FED HM LN PC POOL G60703	4% 01 Sep 2046	1,398,100	1,462,253
	FED HM LN PC POOL G60855	4.5% 01 Dec 2045	536,755	571,043
	FED HM LN PC POOL G60919	4.5% 01 Sep 2046	548,503	582,938
	FED HM LN PC POOL J05098	4.5% 01 Jun 2022	64,414	65,882
	FED HM LN PC POOL J13583	3.5% 01 Nov 2025	129,064	134,214
	FED HM LN PC POOL J17233	3% 01 Nov 2026	379,628	386,758
	FED HM LN PC POOL J31961	3.5% 01 Mar 2027	117,423	121,371
	FED HM LN PC POOL J35797	2.5% 01 Dec 2031	1,861,712	1,859,504
	FED HM LN PC POOL J36173	2.5% 01 Jan 2032	1,846,753	1,844,563
	FED HM LN PC POOL J36214	2.5% 01 Feb 2032	1,009,972	1,008,775
	FED HM LN PC POOL J37005	3.5% 01 May 2032	1,902,592	1,967,640
	FED HM LN PC POOL Q00093	4% 01 Apr 2041	573,212	601,799
	FED HM LN PC POOL Q00291	5% 01 Apr 2041	311,087	338,969
	FED HM LN PC POOL Q00876	4.5% 01 May 2041	231,355	246,858
	FED HM LN PC POOL Q00927	5% 01 May 2041	94,140	102,143
	FED HM LN PC POOL Q01237	4.5% 01 Jul 2041	128,032	136,633
	FED HM LN PC POOL Q01348	4.5% 01 Jun 2041	224,751	239,819
	FED HM LN PC POOL Q01443	4.5% 01 Jun 2041	251,876	268,763
	FED HM LN PC POOL Q01798	4.5% 01 Jul 2041	58,453	62,364
	FED HM LN PC POOL Q01936	5% 01 Jun 2041	21,846	23,475
	FED HM LN PC POOL Q02583	4.5% 01 Aug 2041	67,525	71,868
	FED HM LN PC POOL Q04108	4% 01 Oct 2041	235,481	247,235
	FED HM LN PC POOL Q04461	4% 01 Nov 2041	292,311	306,902
	FED HM LN PC POOL Q06274	3.5% 01 Feb 2042	225,212	232,415
	FED HM LN PC POOL Q06344	4% 01 Feb 2042	386,747	408,356
	FED HM LN PC POOL Q09004	3.5% 01 Jun 2042	290,787	300,066
	FED HM LN PC POOL Q09341	3% 01 Jun 2042	75,674	76,071
	FED HM LN PC POOL Q09813	3.5% 01 Aug 2042	782,873	809,255

(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 Q09896	3.5% 01 Aug 2042	420,802	434,240
	FED HM LN PC POOL Q12143	3.5% 01 Oct 2042	303,056	312,723
	FED HM LN PC POOL Q12544	3% 01 Oct 2042	971,609	977,115
	FED HM LN PC POOL Q13765	4% 01 Dec 2042	202,926	214,966
	FED HM LN PC POOL Q14038	3.5% 01 Dec 2042	677,426	699,094
	FED HM LN PC POOL Q14039	3.5% 01 Dec 2042	583,558	602,049
	FED HM LN PC POOL Q14321	3% 01 Dec 2042	933,788	938,978
	FED HM LN PC POOL Q15885	3% 01 Feb 2043	430,821	433,307
	FED HM LN PC POOL Q16084	3% 01 Mar 2043	1,912,204	1,923,238
	FED HM LN PC POOL Q16644	3.5% 01 Mar 2043	3,464,689	3,575,445
	FED HM LN PC POOL Q16893	3.5% 01 Apr 2043	1,626,054	1,680,836
	FED HM LN PC POOL Q17453	3.5% 01 Apr 2043	1,215,083	1,253,928
	FED HM LN PC POOL Q18305	3.5% 01 May 2043	106,276	109,667
	FED HM LN PC POOL Q18306	3.5% 01 May 2043	170,849	176,310
	FED HM LN PC POOL Q19475	3.5% 01 Jun 2043	1,108,025	1,143,448
	FED HM LN PC POOL Q19476	3.5% 01 Jun 2043	893,441	922,003
	FED HM LN PC POOL Q19909	3% 01 Jul 2043	587,070	589,784
	FED HM LN PC POOL Q20172	3% 01 Jul 2043	1,905,742	1,916,936
	FED HM LN PC POOL Q20542	3% 01 Jul 2043	1,099,148	1,104,243
	FED HM LN PC POOL Q20570	3.5% 01 Aug 2043	1,448,245	1,494,544
	FED HM LN PC POOL Q20680	4% 01 Oct 2043	123,271	129,095
	FED HM LN PC POOL Q20780	3.5% 01 Aug 2043	744,498	770,369
	FED HM LN PC POOL Q22402	4.5% 01 Oct 2043	419,446	447,429
	FED HM LN PC POOL Q22915	4.5% 01 Nov 2043	383,087	408,167
	FED HM LN PC POOL Q23677	4.5% 01 Dec 2043	134,216	142,864
	FED HM LN PC POOL Q23891	4% 01 Dec 2043	474,948	497,265
	FED HM LN PC POOL Q25083	4.5% 01 Mar 2044	349,752	372,311
	FED HM LN PC POOL Q25625	4% 01 Apr 2044	1,460,763	1,529,346
	FED HM LN PC POOL Q26154	4.5% 01 May 2044	263,557	280,083
	FED HM LN PC POOL Q26367	4% 01 May 2044	508,437	536,489
	FED HM LN PC POOL Q26423	4.5% 01 May 2044	3,878	4,122
	FED HM LN PC POOL Q27903	4% 01 Aug 2044	810,091	847,300
	FED HM LN PC POOL Q28759	4.5% 01 Oct 2044	139,599	148,353
	FED HM LN PC POOL Q29182	3.5% 01 Oct 2044	659,605	678,918
	FED HM LN PC POOL Q29187	4.5% 01 Oct 2044	255,716	272,088
	FED HM LN PC POOL Q29863	3.5% 01 Nov 2044	529,716	544,920
	FED HM LN PC POOL Q30470	4% 01 Dec 2044	421,819	441,121
	FED HM LN PC POOL Q31285	3.5% 01 Feb 2045	3,143,921	3,233,470
	FED HM LN PC POOL Q32857	3% 01 Apr 2045	923,560	924,408
	FED HM LN PC POOL Q33869	4% 01 Jun 2045	298,243	311,915
	FED HM LN PC POOL Q34590	3% 01 Jul 2045	1,643,107	1,644,615
	FED HM LN PC POOL Q34661	3% 01 Jul 2045	940,573	941,655
	FED HM LN PC POOL Q35225	3.5% 01 Aug 2045	1,173,876	1,207,312
	FED HM LN PC POOL Q35614	3.5% 01 Aug 2045	1,813,694	1,868,016
	FED HM LN PC POOL Q37234	3.5% 01 Nov 2045	1,876,338	1,929,759
	FED HM LN PC POOL Q37359	3% 01 Nov 2045	108,707	109,164
	FED HM LN PC POOL Q37646	3% 01 Dec 2045	161,240	161,348
	FED HM LN PC POOL Q37812	3% 01 Dec 2045	231,701	232,003
	FED HM LN PC POOL Q38470	4% 01 Jan 2046	534,372	558,834
	FED HM LN PC POOL Q38473	4% 01 Jan 2046	486,794	509,097
	FED HM LN PC POOL Q40375	3.5% 01 May 2046	271,089	278,805
	FED HM LN PC POOL Q44452	3% 01 Nov 2046	4,371,006	4,375,702
	FED HM LN PC POOL Q44663	3% 01 Nov 2046	2,221,737	2,224,124
	FED HM LN PC POOL Q45097	3.5% 01 Dec 2046	1,894,320	1,948,280
	FED HM LN PC POOL Q45219	3.5% 01 Jan 2045	2,306,791	2,374,873
	FED HM LN PC POOL Q45252	3% 01 Jan 2047	1,317,503	1,319,259
	FED HM LN PC POOL Q45695	3.5% 01 Jan 2047	935,712	962,369
	FED HM LN PC POOL Q46539	4.5% 01 Mar 2047	245,000	260,412
	FED HM LN PC POOL Q46860	3% 01 Mar 2047	1,410,408	1,412,071
	FED HM LN PC POOL Q47602	4.5% 01 Apr 2047	422,828	449,375
	FED HM LN PC POOL Q48093	4.5% 01 May 2047	434,547	461,944
	FED HM LN PC POOL Q49100	4% 01 Jul 2047	4,234,286	4,428,341
	FED HM LN PC POOL Q51644	3.5% 01 Oct 2047	1,941,215	1,996,519
	FED HM LN PC POOL V61427	2.5% 01 Dec 2031	929,036	928,092
	FED HM LN PC POOL V80509	4% 01 Oct 2043	227,375	239,537
	FED HM LN PC POOL V80589	4.5% 01 Oct 2043	203,905	217,254
	FED HM LN PC POOL V80597	4.5% 01 Oct 2043	153,516	163,540
	FED HM LN PC POOL V81992	4% 01 Oct 2045	1,969,663	2,059,800
	FED HM LN PC POOL V82605	3% 01 Sep 2046	1,652,125	1,654,412
	FED HM LN PC POOL V82645	3% 01 Oct 2046	2,875,835	2,880,149
	FED HM LN PC POOL V82781	3% 01 Dec 2046	583,399	584,274
	FED HM LN PC POOL V82942	3% 01 Feb 2047	1,729,875	1,732,182
	FED HM LN PC POOL Z40054	4% 01 Jul 2042	1,432,318	1,503,700
	FED HM LN PC POOL Z60007	5% 01 Apr 2023	167,949	180,476
	FEDERAL HOME LOAN BANK	1.375% 15 Nov 2019	3,250,000	3,217,409
	FEDERAL HOME LOAN BANK	0.875% 05 Aug 2019	4,280,000	4,210,403
	FEDERAL HOME LOAN BANK	0.875% 01 Oct 2018	4,000,000	3,973,384
	FEDERAL HOME LOAN BANK	1.375% 18 Mar 2019	5,865,000	5,831,077

(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	
	FEDERAL HOME LOAN BANK	1.25% 16 Jan 2019	3,115,000	3,095,428
	FEDERAL HOME LOAN BANK	2.875% 11 Sep 2020	1,340,000	1,369,231
	FEDERAL HOME LOAN BANK	5.5% 15 Jul 2036	100,000	137,149
	FEDEX CORP	4.1% 01 Feb 2045	1,000,000	1,030,784
	FHLMC TBA 15 YR 3	3% 23 Jan 2033	5,715,000	5,819,020
	FHLMC TBA 30 YR 3	3% 18 Jan 2048	4,435,000	4,434,305
	FHLMC TBA 30 YR 3.5	3.5% 18 Jan 2048	19,385,000	19,906,988
	FHLMC TBA 30 YR 4	4% 18 Jan 2048	12,380,000	12,945,804
	FIFTH THIRD BANCORP	4.3% 16 Jan 2024	1,960,000	2,080,259
	FIRSTENERGY CORP	4.85% 15 Jul 2047	2,000,000	2,231,977
	FNMA POOL 190391	1% 01 Sep 2038	1,205	1,358
	FNMA POOL 190396	1% 01 Jun 2039	303,265	323,539
	FNMA POOL 190399	1% 01 Nov 2039	221,426	243,958
	FNMA POOL 251709	6% 01 Mar 2018	232	259
	FNMA POOL 254797	5% 01 Jun 2023	194,374	208,671
	FNMA POOL 254915	4.5% 01 Sep 2023	137,079	145,957
	FNMA POOL 254919	4% 01 Sep 2018	5,552	5,714
	FNMA POOL 255321	5.5% 01 Jul 2024	136,511	149,444
	FNMA POOL 255498	5.5% 01 Dec 2034	66,526	73,799
	FNMA POOL 255550	5.5% 01 Dec 2024	395,158	432,538
	FNMA POOL 255767	5.5% 01 Jun 2025	303,183	331,863
	FNMA POOL 255994	5.5% 01 Nov 2025	230,114	251,915
	FNMA POOL 256476	6% 01 Nov 2036	1,783	2,016
	FNMA POOL 256805	5.5% 01 Jul 2022	588	612
	FNMA POOL 256866	5% 01 Aug 2027	258,162	277,151
	FNMA POOL 257262	5.5% 01 Jul 2038	0	0
	FNMA POOL 310124	1% 01 Aug 2018	10,878	11,046
	FNMA POOL 310125	1% 01 May 2028	875,027	879,139
	FNMA POOL 310157	1% 01 Sep 2041	231,514	256,120
	FNMA POOL 310184	1% 01 Jan 2026	289,782	317,193.80
	FNMA POOL 444277	6% 01 Sep 2018	469	524
	FNMA POOL 506482	6.5% 01 Jul 2029	1,441	1,598
	FNMA POOL 555487	1% 01 May 2018	32	33
	FNMA POOL 671146	5% 01 Feb 2018	25	25
	FNMA POOL 681357	5% 01 Mar 2018	1,862	1,895
	FNMA POOL 695870	5% 01 Apr 2018	11,584	11,793
	FNMA POOL 709905	4.5% 01 Jun 2018	5,246	5,328
	FNMA POOL 720272	4.5% 01 Jun 2018	14,123	14,342
	FNMA POOL 721502	5% 01 Jul 2033	763	828
	FNMA POOL 725250	1% 01 Mar 2034	264,109	286,890
	FNMA POOL 725422	1% 01 Apr 2034	503,538	547,030
	FNMA POOL 732094	5.5% 01 Aug 2018	712	713
	FNMA POOL 735058	1% 01 Sep 2019	5,244	5,397
	FNMA POOL 735228	1% 01 Feb 2035	148,988	165,276
	FNMA POOL 735288	1% 01 Mar 2035	90,228	98,273
	FNMA POOL 735380	1% 01 Jul 2024	570,721	624,707
	FNMA POOL 735484	1% 01 May 2035	541,968	588,686
	FNMA POOL 735591	1% 01 Jun 2035	113,376	123,154
	FNMA POOL 735676	1% 01 Jul 2035	158,224	171,866.40
	FNMA POOL 735893	1% 01 Oct 2035	129,933	141,143
	FNMA POOL 735925	1% 01 Oct 2035	51,889	56,364
	FNMA POOL 738166	5% 01 Sep 2033	3,381	3,671
	FNMA POOL 740455	4% 01 Oct 2018	634	653
	FNMA POOL 745275	1% 01 Feb 2036	182,501	198,245.56
	FNMA POOL 745873	1% 01 Oct 2036	122,033	135,170
	FNMA POOL 745932	1% 01 Nov 2036	38,068	43,120
	FNMA POOL 747428	5.5% 01 Oct 2033	134,393	148,965
	FNMA POOL 748841	5% 01 Jun 2022	13,981	14,328
	FNMA POOL 749079	5.5% 01 Dec 2033	256,175	284,899
	FNMA POOL 763978	5.5% 01 Dec 2033	128,611	142,624
	FNMA POOL 779150	4.5% 01 Jun 2019	54,937	55,788
	FNMA POOL 785497	4.5% 01 Jun 2019	13,385	13,592
	FNMA POOL 809620	5% 01 Feb 2035	108,383	117,695
	FNMA POOL 822042	5% 01 Apr 2035	9,152	9,860
	FNMA POOL 826966	5.5% 01 Jun 2035	5,068	5,619
	FNMA POOL 829196	5% 01 Jul 2035	96,461	104,689
	FNMA POOL 831017	6% 01 Sep 2035	4,782	5,425
	FNMA POOL 831822	5.5% 01 Sep 2036	79,384	87,766
	FNMA POOL 831832	6% 01 Sep 2036	26,208	29,583
	FNMA POOL 833126	5% 01 Sep 2035	55,168	59,595
	FNMA POOL 835783	5% 01 Sep 2035	79,803	86,643
	FNMA POOL 836361	5% 01 Oct 2035	108,754	118,088
	FNMA POOL 836427	5% 01 Oct 2035	607,145	659,259
	FNMA POOL 847817	6% 01 Nov 2035	143,766	160,620
	FNMA POOL 849299	5.5% 01 Jan 2036	268,662	297,355
	FNMA POOL 871058	5.5% 01 Jan 2037	152,876	168,292
	FNMA POOL 878340	6% 01 Apr 2037	1,356	1,516
	FNMA POOL 879131	5% 01 Jun 2021	451	465

(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	
	FNMA POOL 880622	5.5% 01 Apr 2036	24,487	27,071
	FNMA POOL 880950	5.5% 01 Jul 2021	11,988	12,366
	FNMA POOL 883992	6% 01 Apr 2036	283,611	320,181
	FNMA POOL 886090	6.5% 01 Jul 2036	11,154	12,668
	FNMA POOL 886958	6% 01 Jun 2036	86,752	98,373
	FNMA POOL 888131	1% 01 Feb 2037	30,602	33,866
	FNMA POOL 888173	1% 01 Nov 2036	206,113	228,342
	FNMA POOL 888219	1% 01 Mar 2037	141,208	156,259
	FNMA POOL 888221	1% 01 Mar 2037	181,859	201,211
	FNMA POOL 888420	1% 01 Sep 2020	104,249	107,289
	FNMA POOL 888743	1% 01 Jan 2036	686,144	778,500
	FNMA POOL 889190	1% 01 Mar 2038	73,407	82,469
	FNMA POOL 889450	1% 01 Mar 2038	44,833	50,483
	FNMA POOL 889479	1% 01 Jul 2037	72,542	78,821
	FNMA POOL 889529	1% 01 Mar 2038	3,546	4,007
	FNMA POOL 889574	1% 01 Aug 2037	184,103	208,244
	FNMA POOL 889749	1% 01 Jun 2038	119,376	132,079
	FNMA POOL 889995	1% 01 Sep 2038	243,269	268,616
	FNMA POOL 889996	1% 01 Jun 2038	127,564	140,992
	FNMA POOL 890306	1% 01 Apr 2026	104,753	109,634
	FNMA POOL 890310	1% 01 Dec 2040	183,242	196,428
	FNMA POOL 890331	1% 01 Jul 2024	35,525	36,338
	FNMA POOL 890337	1% 01 Jan 2026	207,257	218,470
	FNMA POOL 890375	1% 01 Aug 2023	6,510	6,618
	FNMA POOL 890529	1% 01 Sep 2041	84,252	93,213
	FNMA POOL 890650	1% 01 Jun 2026	12,925	13,158
	FNMA POOL 890710	1% 01 Feb 2031	428,298	436,476
	FNMA POOL 890765	3.5% 01 Sep 2046	0	0
	FNMA POOL 891436	6% 01 Mar 2036	22,800	25,797
	FNMA POOL 892537	6.5% 01 Sep 2036	1,007	1,129
	FNMA POOL 893511	6% 01 Sep 2036	25,114	28,326
	FNMA POOL 893533	6.5% 01 Sep 2036	48,555	55,108
	FNMA POOL 893885	6% 01 Oct 2036	36,249	40,763
	FNMA POOL 897100	6.5% 01 Jul 2036	74,128	83,816
	FNMA POOL 897909	6% 01 Jan 2037	27,730	30,978
	FNMA POOL 899588	5.5% 01 Jun 2037	38,876	42,826
	FNMA POOL 899671	6.5% 01 Aug 2037	15,139	16,937
	FNMA POOL 901666	6% 01 Oct 2036	16,357	18,476
	FNMA POOL 902591	5.5% 01 Nov 2021	26,897	27,908
	FNMA POOL 903677	6.5% 01 Oct 2036	1,348	1,578
	FNMA POOL 905106	6% 01 Jan 2037	81,209	90,721
	FNMA POOL 908670	5.5% 01 Dec 2036	42,523	46,559
	FNMA POOL 913304	5.5% 01 Apr 2037	28,123	30,878
	FNMA POOL 917599	6% 01 Apr 2037	80,129	89,514
	FNMA POOL 920079	6% 01 Dec 2036	7,853	8,817
	FNMA POOL 930039	5.5% 01 Oct 2038	182,799	200,549
	FNMA POOL 931410	4% 01 Jun 2024	28,521	29,614
	FNMA POOL 931507	4.5% 01 Jul 2039	653,204	704,772
	FNMA POOL 931974	5% 01 Sep 2039	275,831	296,816
	FNMA POOL 932091	6.5% 01 Sep 2039	11,240	12,459
	FNMA POOL 932117	4% 01 Nov 2024	42,181	43,802
	FNMA POOL 932841	3.5% 01 Dec 2025	122,237	126,205
	FNMA POOL 932842	3.5% 01 Dec 2025	763,578	788,366
	FNMA POOL 933008	6% 01 Sep 2037	33,328	37,734
	FNMA POOL 933463	5.5% 01 Feb 2038	8,033	8,807
	FNMA POOL 933796	5.5% 01 May 2038	97,307	106,837
	FNMA POOL 933990	5% 01 Aug 2023	3,615	3,815
	FNMA POOL 934084	6.5% 01 Jun 2038	10,900	12,082
	FNMA POOL 934769	5% 01 Jan 2024	43,155	44,729
	FNMA POOL 935154	5.5% 01 Apr 2039	522,303	575,666
	FNMA POOL 935964	4.5% 01 Apr 2025	18,390	18,675
	FNMA POOL 941045	5% 01 Jul 2022	13,758	14,006
	FNMA POOL 941817	4.5% 01 Feb 2023	17,981	18,563
	FNMA POOL 943669	5.5% 01 Jul 2022	8,616	8,827
	FNMA POOL 944632	5% 01 Jul 2037	1,116	1,198
	FNMA POOL 944748	6.5% 01 Jul 2037	21,946	24,326
	FNMA POOL 947732	5% 01 Oct 2022	12,925	13,172
	FNMA POOL 948711	6% 01 Aug 2037	20,983	23,586
	FNMA POOL 949298	6.5% 01 Oct 2037	28,102	31,150
	FNMA POOL 952459	6% 01 Sep 2037	1,286	1,449
	FNMA POOL 952656	6% 01 Aug 2037	180,559	202,296
	FNMA POOL 953513	5.5% 01 Oct 2022	9,909	10,158
	FNMA POOL 953613	5.5% 01 Mar 2038	122,206	134,646
	FNMA POOL 955724	6.5% 01 Nov 2037	183,098	204,338
	FNMA POOL 955803	6.5% 01 Oct 2037	32,681	36,664
	FNMA POOL 956014	6% 01 Nov 2037	27,220	30,427
	FNMA POOL 956078	6.5% 01 Dec 2037	990	1,098
	FNMA POOL 961118	6% 01 Apr 2038	21,507	24,026

(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		
	FNMA POOL 962567	5.5% 01 Apr 2038	1,130	1,240
	FNMA POOL 963736	5% 01 Jun 2023	127,906	134,305
	FNMA POOL 964072	5.5% 01 Jul 2038	38,980	42,939
	FNMA POOL 964413	5.5% 01 Jul 2023	21,471	22,422
	FNMA POOL 967691	6% 01 Jan 2038	121,190	136,666
	FNMA POOL 969057	5.5% 01 Mar 2023	1,955	1,962
	FNMA POOL 969436	5% 01 Jan 2023	3,914	3,985
	FNMA POOL 972541	6% 01 Feb 2038	17,830	20,097
	FNMA POOL 973241	5% 01 Mar 2038	4,017	4,327
	FNMA POOL 974620	5% 01 May 2023	5,467	5,572
	FNMA POOL 974678	4.5% 01 Apr 2023	567	576
	FNMA POOL 974965	5% 01 Apr 2038	64,671	69,624
	FNMA POOL 975103	5.5% 01 Jun 2038	36,898	40,603
	FNMA POOL 975123	5.5% 01 May 2038	85,380	94,068
	FNMA POOL 975376	5.5% 01 Jun 2038	76,479	84,229
	FNMA POOL 976452	4.5% 01 Apr 2023	48,351	49,463
	FNMA POOL 976851	5.5% 01 Apr 2036	1,613	1,766
	FNMA POOL 976990	5.5% 01 Apr 2038	273,491	302,340
	FNMA POOL 977006	6% 01 May 2038	227,677	254,344
	FNMA POOL 977077	5.5% 01 Dec 2037	103,197	114,451
	FNMA POOL 979639	5% 01 Jun 2023	14,640	15,307
	FNMA POOL 979919	6% 01 May 2038	11,321	12,668
	FNMA POOL 981274	5% 01 Apr 2023	9,772	10,307
	FNMA POOL 981359	4.5% 01 Apr 2023	2,635	2,777
	FNMA POOL 982530	6% 01 Jun 2038	156,639	176,452
	FNMA POOL 983034	5% 01 May 2038	1,073	1,152
	FNMA POOL 990970	5% 01 Sep 2023	6,698	6,818
	FNMA POOL 991042	5.5% 01 Oct 2038	741	811
	FNMA POOL 991066	5% 01 Nov 2023	2,522	2,573
	FNMA POOL 991073	5% 01 Dec 2023	9,496	9,667
	FNMA POOL 992144	6% 01 Oct 2038	15,781	17,660
	FNMA POOL 994149	5.5% 01 Dec 2023	42,363	44,935
	FNMA POOL 994207	6% 01 Dec 2038	18,842	21,049
	FNMA POOL 994810	5% 01 Nov 2023	8,227	8,655
	FNMA POOL 994933	5% 01 Sep 2023	4,741	4,960
	FNMA POOL 995011	1% 01 Oct 2038	259,644	293,036
	FNMA POOL 995112	1% 01 Jul 2036	151,961	168,579
	FNMA POOL 995152	1% 01 Jan 2021	7,298	7,372
	FNMA POOL 995160	1% 01 Sep 2022	10,180	10,363
	FNMA POOL 995231	1% 01 Jan 2039	6,417	7,209
	FNMA POOL 995245	1% 01 Jan 2039	184,716	199,968
	FNMA POOL 995246	1% 01 Dec 2035	38,410	41,728
	FNMA POOL 995251	1% 01 Nov 2038	43,584	49,263
	FNMA POOL 995266	1% 01 Dec 2023	5,218	5,507
	FNMA POOL 995481	1% 01 Dec 2038	98,128	107,827
	FNMA POOL 995692	1% 01 May 2024	10,682	11,269
	FNMA POOL 995838	1% 01 May 2039	37,838	41,702
	FNMA POOL AA0264	5% 01 Feb 2039	1,496	1,611
	FNMA POOL AA0588	5.5% 01 Feb 2039	30,644	33,542
	FNMA POOL AA8051	5.5% 01 May 2039	19,729	21,595
	FNMA POOL AA8487	4.5% 01 Jul 2039	484,288	516,486
	FNMA POOL AA8868	5% 01 Apr 2024	7,594	7,868
	FNMA POOL AA9357	4.5% 01 Aug 2039	4,638	4,949
	FNMA POOL AA9443	4.5% 01 Jul 2024	47,305	48,405
	FNMA POOL AA9591	5.5% 01 Apr 2039	5,874	6,439
	FNMA POOL AA9782	4% 01 Jul 2024	36,954	38,379
	FNMA POOL AB0183	5% 01 Feb 2025	263,845	283,251
	FNMA POOL AB0194	5.5% 01 Jan 2039	294,758	323,731
	FNMA POOL AB0299	6% 01 Feb 2037	46,059	52,280
	FNMA POOL AB0334	4.5% 01 Feb 2018	686	696
	FNMA POOL AB1080	4.5% 01 May 2040	562,619	602,246
	FNMA POOL AB1335	4.5% 01 Aug 2040	574,191	615,669
	FNMA POOL AB1387	4.5% 01 Aug 2040	387,140	414,823
	FNMA POOL AB1389	4.5% 01 Aug 2040	43,975	47,147
	FNMA POOL AB1854	4.5% 01 Nov 2040	555,083	595,045
	FNMA POOL AB2985	5.5% 01 Jan 2040	41,416	45,392
	FNMA POOL AB3193	4.5% 01 Jun 2041	32,376	34,715
	FNMA POOL AB3738	3.5% 01 Oct 2041	800,571	826,551
	FNMA POOL AB4102	3.5% 01 Dec 2041	273,721	282,635
	FNMA POOL AB4302	3.5% 01 Jan 2042	913,571	943,343
	FNMA POOL AB5192	4% 01 May 2042	318,838	337,131
	FNMA POOL AB5250	3.5% 01 May 2042	687,509	709,934
	FNMA POOL AB5679	4% 01 Jul 2042	624,076	655,436
	FNMA POOL AB6929	3.5% 01 Nov 2042	550,085	567,887
	FNMA POOL AB7436	3% 01 Dec 2042	936,945	942,008
	FNMA POOL AB7733	3% 01 Jan 2043	131,362	132,072
	FNMA POOL AB7848	3% 01 Feb 2043	2,547,538	2,561,307
	FNMA POOL AB7965	3.5% 01 Feb 2043	943,744	973,828

(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	
	FNMA POOL AB8455	3% 01 Feb 2028	367,322	374,940
	FNMA POOL AB8486	3% 01 Feb 2043	466,000	468,518
	FNMA POOL AB8796	2.5% 01 Mar 2028	596,803	599,608
	FNMA POOL AB8855	3.5% 01 Mar 2043	1,194,016	1,231,748
	FNMA POOL AB8881	3% 01 Apr 2043	1,345,040	1,352,830
	FNMA POOL AB8897	3% 01 Apr 2043	845,167	849,735
	FNMA POOL AB8899	3% 01 Apr 2043	1,022,131	1,027,634
	FNMA POOL AB9154	2.5% 01 Apr 2028	344,430	346,049
	FNMA POOL AB9172	2.5% 01 Apr 2028	336,889	338,474
	FNMA POOL AB9177	3.5% 01 Apr 2043	272,761	281,761
	FNMA POOL AB9187	3% 01 Apr 2043	467,491	469,969
	FNMA POOL AB9362	3.5% 01 May 2043	432,458	446,724
	FNMA POOL AB9374	3.5% 01 May 2043	261,092	269,822
	FNMA POOL AB9491	2.5% 01 May 2028	639,022	642,025
	FNMA POOL AB9779	2.5% 01 Jul 2028	582,076	582,515
	FNMA POOL AB9863	3% 01 Jul 2043	1,182,140	1,187,920
	FNMA POOL AB9965	4% 01 Jul 2043	308,686	323,784
	FNMA POOL AC2489	4.5% 01 Jul 2024	91,953	93,378
	FNMA POOL AC3434	4% 01 Nov 2024	36,729	38,096
	FNMA POOL AC5302	6.5% 01 Nov 2039	3,011	3,338
	FNMA POOL AC6608	4.5% 01 Nov 2039	186,236	199,169
	FNMA POOL AC6795	4.5% 01 Dec 2039	117,608	125,796
	FNMA POOL AC6897	4.5% 01 Dec 2024	87,146	89,169
	FNMA POOL AC8107	5.5% 01 Dec 2036	233,378	258,875
	FNMA POOL AC8512	4.5% 01 Dec 2039	269,452	288,021
	FNMA POOL AC9419	4% 01 Mar 2025	150,356	155,656
	FNMA POOL AC9708	4% 01 Feb 2025	160,602	166,830
	FNMA POOL AD0207	1% 01 Oct 2038	65,217	73,561
	FNMA POOL AD0220	1% 01 Oct 2038	256,809	290,276
	FNMA POOL AD0245	1% 01 Aug 2038	44,826	48,678
	FNMA POOL AD0255	1% 01 Jun 2039	2,968	3,342
	FNMA POOL AD0317	1% 01 Jan 2039	1,122	1,241
	FNMA POOL AD0447	1% 01 Jun 2039	29,439	33,223
	FNMA POOL AD0527	1% 01 Jun 2039	222,101	245,166
	FNMA POOL AD1656	4.5% 01 Mar 2040	304,875	326,350
	FNMA POOL AD1753	4% 01 Jan 2025	43,396	45,211
	FNMA POOL AD2381	4.5% 01 Mar 2040	185,491	198,554
	FNMA POOL AD3808	4.5% 01 Apr 2040	115,238	123,308
	FNMA POOL AD3859	4% 01 Mar 2025	21,947	22,623
	FNMA POOL AD4296	5% 01 Apr 2040	737,459	795,713
	FNMA POOL AD7072	4% 01 Jun 2025	49,296	51,577
	FNMA POOL AD7371	5% 01 Jul 2040	115,635	124,563
	FNMA POOL AD8266	4.5% 01 Sep 2025	14,863	15,624
	FNMA POOL AD8529	4.5% 01 Aug 2040	70,873	75,977
	FNMA POOL AD8950	5% 01 Jul 2040	74,594	80,523
	FNMA POOL AD9810	5% 01 Jul 2040	214,445	231,486
	FNMA POOL AE0025	1% 01 Jan 2040	37,586	41,598
	FNMA POOL AE0217	1% 01 Aug 2040	83,223	89,091
	FNMA POOL AE0233	1% 01 Jul 2039	141,513	156,827
	FNMA POOL AE0271	1% 01 Aug 2040	213,016	229,789
	FNMA POOL AE0313	1% 01 Sep 2040	370,972	397,697
	FNMA POOL AE0392	1% 01 Dec 2039	50,703	55,972
	FNMA POOL AE0408	1% 01 Mar 2025	19,507	20,575
	FNMA POOL AE0481	1% 01 Sep 2040	1,003,180	1,082,842
	FNMA POOL AE0691	1% 01 Oct 2040	137,195	146,549
	FNMA POOL AE0828	1% 01 Feb 2041	665,750	687,416
	FNMA POOL AE0880	1% 01 May 2040	49,537	56,127
	FNMA POOL AE0937	1% 01 Feb 2041	441,939	456,331
	FNMA POOL AE0949	1% 01 Feb 2041	470,003	494,017
	FNMA POOL AE0984	1% 01 Feb 2041	36,580	39,222
	FNMA POOL AE1856	4.5% 01 Aug 2040	108,744	116,280
	FNMA POOL AE5463	4% 01 Oct 2040	194,864	204,732
	FNMA POOL AE5745	5% 01 Feb 2034	124,161	133,420
	FNMA POOL AE6061	4.5% 01 Oct 2040	215,263	230,773
	FNMA POOL AE8714	3.5% 01 Nov 2040	853,882	881,634
	FNMA POOL AE9059	6% 01 Feb 2033	114,529	128,540
	FNMA POOL AH0399	4% 01 Dec 2025	82,896	85,313
	FNMA POOL AH0573	4% 01 Dec 2040	297,567	314,218
	FNMA POOL AH1114	4% 01 Dec 2040	550,933	583,867
	FNMA POOL AH2366	3.5% 01 Jan 2026	150,813	155,709
	FNMA POOL AH4428	3.5% 01 Jan 2041	557,668	575,838
	FNMA POOL AH4696	5% 01 Mar 2041	1,937	2,082
	FNMA POOL AH5620	4% 01 Feb 2026	70,590	73,536
	FNMA POOL AH6789	4.5% 01 Mar 2041	275,129	295,939
	FNMA POOL AH7010	4.5% 01 Mar 2041	161,635	173,265
	FNMA POOL AH8076	5% 01 Jun 2041	130,946	140,735
	FNMA POOL AH9034	4% 01 Mar 2026	90,491	94,727
	FNMA POOL AI0278	4.5% 01 May 2041	4,066	4,330

(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	
	FNMA POOL AI1740	3.5% 01 Aug 2026	112,868	116,545
	FNMA POOL AI3435	4% 01 May 2026	171,459	179,442
	FNMA POOL AI3661	5% 01 May 2041	172,174	185,694
	FNMA POOL AI3713	4% 01 Jun 2026	135,153	141,029
	FNMA POOL AI4052	4% 01 Sep 2026	90,078	94,276
	FNMA POOL AI4815	4.5% 01 Jun 2041	84,695	90,817
	FNMA POOL AI5507	4.5% 01 Jul 2041	245,166	262,296
	FNMA POOL AI6653	3.5% 01 Aug 2026	805,691	831,846
	FNMA POOL AI8013	3.5% 01 Aug 2026	425,920	439,747
	FNMA POOL AJ1441	3.5% 01 Sep 2026	335,171	346,052
	FNMA POOL AJ6346	3.5% 01 Dec 2041	633,561	654,207
	FNMA POOL AJ7686	4% 01 Dec 2041	159,149	168,314
	FNMA POOL AJ8476	3.5% 01 Dec 2041	863,744	891,890
	FNMA POOL AJ9303	4% 01 Jan 2042	2,612,871	2,744,154
	FNMA POOL AK0706	3.5% 01 Feb 2027	126,927	131,118
	FNMA POOL AK2415	4% 01 Feb 2042	582,655	611,931
	FNMA POOL AK3402	4% 01 Feb 2042	273,543	287,287
	FNMA POOL AK6568	3.5% 01 Apr 2042	333,559	344,439
	FNMA POOL AK6846	3.5% 01 Apr 2042	346,100	357,390
	FNMA POOL AK7123	4% 01 Apr 2042	23,208	24,289
	FNMA POOL AK7506	4% 01 Apr 2042	1,434,096	1,506,142
	FNMA POOL AK9393	3.5% 01 Apr 2042	1,417,726	1,463,967
	FNMA POOL AL0060	1% 01 Apr 2021	6,480	6,597
	FNMA POOL AL0082	1% 01 Oct 2039	23,471	25,904
	FNMA POOL AL0102	1% 01 Jan 2025	13,364	13,986
	FNMA POOL AL0414	1% 01 Sep 2040	52,811	58,288
	FNMA POOL AL0443	1% 01 Apr 2029	158,323	169,968
	FNMA POOL AL0484	1% 01 May 2040	70,080	77,329
	FNMA POOL AL0520	1% 01 Jul 2041	128,171	141,212
	FNMA POOL AL0615	1% 01 Sep 2040	67,435	74,295
	FNMA POOL AL1176	1% 01 Oct 2039	65,590	73,791
	FNMA POOL AL1319	1% 01 Oct 2041	593,293	635,544
	FNMA POOL AL1547	1% 01 Nov 2041	338,247	362,204
	FNMA POOL AL1862	1% 01 Apr 2027	210,488	214,979
	FNMA POOL AL2088	1% 01 Sep 2026	1,079,603	1,124,565
	FNMA POOL AL2195	1% 01 May 2025	13,646	14,132
	FNMA POOL AL2276	1% 01 Sep 2027	575,691	587,978
	FNMA POOL AL2374	1% 01 Dec 2041	908,822	965,414
	FNMA POOL AL3000	1% 01 Dec 2042	2,077,771	2,144,802
	FNMA POOL AL3174	1% 01 Feb 2028	454,332	456,601
	FNMA POOL AL3195	1% 01 Mar 2028	1,006,663	1,011,700
	FNMA POOL AL3299	1% 01 Feb 2028	215,152	219,746
	FNMA POOL AL3304	1% 01 Mar 2028	544,804	556,434
	FNMA POOL AL3315	1% 01 Mar 2043	567,800	587,138
	FNMA POOL AL3320	1% 01 Mar 2043	3,223,054	3,326,304
	FNMA POOL AL3352	1% 01 Jun 2040	55,047	61,962
	FNMA POOL AL3498	1% 01 May 2043	741,561	765,953
	FNMA POOL AL3615	1% 01 Dec 2026	197,572	203,986
	FNMA POOL AL3652	1% 01 Oct 2040	367,293	413,209
	FNMA POOL AL3865	1% 01 Jul 2043	127,325	131,393
	FNMA POOL AL4608	1% 01 Dec 2043	789,982	842,185
	FNMA POOL AL5218	1% 01 Mar 2044	523,952	563,028
	FNMA POOL AL5229	1% 01 Jan 2044	243,473	262,300
	FNMA POOL AL5315	1% 01 Jun 2042	844,373	891,180
	FNMA POOL AL5616	1% 01 Sep 2041	449,836	496,928
	FNMA POOL AL5744	1% 01 Sep 2029	431,767	446,003
	FNMA POOL AL5783	1% 01 Jul 2041	121,548	137,084
	FNMA POOL AL6004	1% 01 Dec 2043	25,683	27,372
	FNMA POOL AL6019	1% 01 Nov 2028	1,406,492	1,413,094
	FNMA POOL AL6226	1% 01 Jan 2030	1,129,248	1,131,419
	FNMA POOL AL6289	1% 01 Feb 2042	134,264	148,379
	FNMA POOL AL6317	1% 01 Sep 2030	85,031	91,314
	FNMA POOL AL6325	1% 01 Oct 2044	1,561,318	1,569,426
	FNMA POOL AL6432	1% 01 Jan 2045	455,095	476,402
	FNMA POOL AL6586	1% 01 Oct 2043	689,693	712,059
	FNMA POOL AL6598	1% 01 Apr 2030	682,358	704,893
	FNMA POOL AL6763	1% 01 May 2030	2,197,055	2,242,505
	FNMA POOL AL6938	1% 01 Apr 2030	227,400	248,910
	FNMA POOL AL7121	1% 01 Jan 2044	930,114	935,136
	FNMA POOL AL7204	1% 01 Oct 2043	122,684	132,472
	FNMA POOL AL7800	1% 01 Nov 2030	1,154,668	1,156,896
	FNMA POOL AL7801	1% 01 Nov 2030	1,182,367	1,184,649
	FNMA POOL AL8270	1% 01 Jun 2030	716,454	717,831
	FNMA POOL AL8340	1% 01 Feb 2045	556,805	593,449
	FNMA POOL AL8776	1% 01 Jul 2046	1,977,074	2,030,987
	FNMA POOL AL9105	1% 01 Oct 2046	741,062	789,053
	FNMA POOL AL9282	1% 01 Jun 2046	3,050,774	3,191,226
	FNMA POOL AL9318	1% 01 Oct 2043	1,890,076	1,984,604

(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	
	FNMA POOL AL9578	1% 01 Jun 2045	3,322,577	3,491,560
	FNMA POOL AL9781	1% 01 Feb 2046	971,658	1,041,026
	FNMA POOL AL9994	1% 01 Apr 2032	2,732,674	2,731,130
	FNMA POOL AO1214	3.5% 01 Apr 2042	1,182,648	1,220,859
	FNMA POOL AO2976	3.5% 01 May 2042	1,126,555	1,163,256
	FNMA POOL AO4144	4% 01 Jun 2042	746,112	783,405
	FNMA POOL AO7152	3.5% 01 Aug 2042	956,818	988,026
	FNMA POOL AP2088	4% 01 Aug 2042	538,799	565,421
	FNMA POOL AP6136	3% 01 Sep 2042	584,054	587,210
	FNMA POOL AQ9328	3.5% 01 Jan 2043	2,237,383	2,309,710
	FNMA POOL AQ9330	3.5% 01 Jan 2043	600,666	620,795
	FNMA POOL AQ9362	2.5% 01 Jan 2028	936,672	941,363
	FNMA POOL AR1995	3.5% 01 Feb 2043	433,772	447,915
	FNMA POOL AR6445	4.5% 01 Oct 2043	92,995	99,017
	FNMA POOL AR6852	3% 01 Feb 2043	882,684	887,436
	FNMA POOL AR8293	3% 01 May 2043	1,270,284	1,277,084
	FNMA POOL AR9197	3% 01 Mar 2043	1,493,479	1,501,533
	FNMA POOL AR9248	2.5% 01 Mar 2028	714,410	717,767
	FNMA POOL AS0016	3% 01 Jul 2043	3,700,122	3,719,357
	FNMA POOL AS0037	3.5% 01 Jul 2043	1,284,404	1,322,512
	FNMA POOL AS0080	3.5% 01 Aug 2043	2,102,854	2,169,724
	FNMA POOL AS0128	3% 01 Aug 2043	267,670	269,061
	FNMA POOL AS0189	2.5% 01 Aug 2028	996,265	1,000,946
	FNMA POOL AS0210	3.5% 01 Aug 2043	611,386	631,521
	FNMA POOL AS0263	5% 01 Aug 2043	117,747	126,762
	FNMA POOL AS0302	3% 01 Aug 2043	1,657,726	1,666,341
	FNMA POOL AS0331	3% 01 Aug 2043	449,860	452,198
	FNMA POOL AS0358	4% 01 Sep 2043	1,234,571	1,304,003
	FNMA POOL AS0489	2.5% 01 Sep 2028	495,131	497,456
	FNMA POOL AS0516	3% 01 Sep 2043	1,527,768	1,535,549
	FNMA POOL AS0563	4.5% 01 Sep 2043	76,657	81,684
	FNMA POOL AS0657	4% 01 Oct 2043	1,127,475	1,182,336
	FNMA POOL AS0830	4.5% 01 Oct 2043	100,739	107,281
	FNMA POOL AS0837	5% 01 Oct 2043	262,947	282,764
	FNMA POOL AS0860	4.5% 01 Oct 2043	153,718	163,673
	FNMA POOL AS1042	4% 01 Nov 2043	1,485,677	1,566,374
	FNMA POOL AS1338	5% 01 Dec 2043	89,314	96,050
	FNMA POOL AS1361	3.5% 01 Dec 2028	300,790	310,592
	FNMA POOL AS1380	4.5% 01 Dec 2043	580,206	617,781
	FNMA POOL AS1417	3% 01 Jan 2029	303,095	309,362
	FNMA POOL AS1527	3% 01 Jan 2029	242,095	247,104
	FNMA POOL AS1586	4.5% 01 Jan 2044	591,536	630,448
	FNMA POOL AS1587	4.5% 01 Jan 2044	268,722	286,418
	FNMA POOL AS1588	4.5% 01 Jan 2044	601,094	640,811
	FNMA POOL AS1764	4% 01 Feb 2044	854,015	904,436
	FNMA POOL AS2555	4% 01 Jun 2044	1,267,704	1,327,291
	FNMA POOL AS2919	5% 01 Jul 2044	497,687	535,741
	FNMA POOL AS2983	3% 01 Aug 2029	838,152	855,543
	FNMA POOL AS3467	4% 01 Oct 2044	291,636	305,296
	FNMA POOL AS3743	2.5% 01 Nov 2029	258,347	258,844
	FNMA POOL AS3934	3% 01 Dec 2029	977,874	998,143
	FNMA POOL AS4306	3% 01 Jan 2045	788,758	790,229
	FNMA POOL AS4333	3% 01 Jan 2045	995,836	997,819
	FNMA POOL AS4466	3% 01 Feb 2030	433,997	443,106
	FNMA POOL AS4480	2.5% 01 Feb 2030	660,774	662,046
	FNMA POOL AS4485	2.5% 01 Feb 2030	1,486,672	1,489,539
	FNMA POOL AS4517	2.5% 01 Feb 2030	368,676	369,386
	FNMA POOL AS4679	3% 01 Mar 2030	713,364	728,162
	FNMA POOL AS4766	2.5% 01 Apr 2030	925,250	927,033
	FNMA POOL AS4797	3.5% 01 Apr 2045	1,261,767	1,299,855
	FNMA POOL AS4953	3% 01 May 2030	1,495,301	1,526,331
	FNMA POOL AS5175	3.5% 01 Jun 2045	1,376,450	1,420,330
	FNMA POOL AS5240	3% 01 Jun 2030	310,970	317,426
	FNMA POOL AS5444	3% 01 Jul 2045	1,899,597	1,906,255
	FNMA POOL AS5594	3.5% 01 Aug 2045	1,710,054	1,761,634
	FNMA POOL AS5617	2.5% 01 Aug 2030	489,893	490,838
	FNMA POOL AS6096	3% 01 Oct 2030	1,158,652	1,182,672
	FNMA POOL AS6311	3.5% 01 Dec 2045	1,552,553	1,594,890
	FNMA POOL AS6386	3% 01 Dec 2045	475,446	475,687
	FNMA POOL AS6520	3.5% 01 Jan 2046	2,410,031	2,475,751
	FNMA POOL AS6536	3.5% 01 Jan 2046	2,237,843	2,298,867
	FNMA POOL AS6573	3.5% 01 Jan 2046	3,966,214	4,074,369
	FNMA POOL AS6627	4.5% 01 Feb 2046	1,509,649	1,607,414
	FNMA POOL AS6677	4% 01 Feb 2046	1,408,776	1,473,572
	FNMA POOL AS7003	3% 01 Apr 2046	2,877,998	2,879,461
	FNMA POOL AS7245	3.5% 01 May 2046	3,176,060	3,262,668
	FNMA POOL AS7253	4.5% 01 May 2046	39,794	42,371
	FNMA POOL AS7343	3% 01 Jun 2046	1,050,718	1,051,253

(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	
	FNMA POOL AS7375	3% 01 Jun 2046	2,434,884	2,436,122
	FNMA POOL AS7401	4% 01 Jun 2046	2,111,552	2,208,991
	FNMA POOL AS7538	3% 01 Jul 2046	2,753,626	2,755,027
	FNMA POOL AS7558	4% 01 Jul 2046	1,679,734	1,758,700
	FNMA POOL AS7712	3% 01 Aug 2031	3,300,783	3,363,812
	FNMA POOL AS7797	3% 01 Aug 2046	1,344,304	1,344,987
	FNMA POOL AS7844	3% 01 Sep 2046	1,669,163	1,672,102
	FNMA POOL AS8012	2.5% 01 Sep 2031	2,321,200	2,318,719
	FNMA POOL AS8143	4% 01 Oct 2046	0	0
	FNMA POOL AS8144	4% 01 Oct 2046	1,683,065	1,760,861
	FNMA POOL AS8157	4.5% 01 Oct 2046	103,911	110,640
	FNMA POOL AS8186	3% 01 Oct 2046	1,044,688	1,045,220
	FNMA POOL AS8415	3% 01 Nov 2046	2,860,767	2,862,222
	FNMA POOL AS8483	3% 01 Dec 2046	3,554,763	3,556,571
	FNMA POOL AS8583	3.5% 01 Jan 2047	1,439,233	1,478,480
	FNMA POOL AS8703	2.5% 01 Feb 2032	435,295	434,985
	FNMA POOL AS8714	2.5% 01 Feb 2032	3,087,935	3,084,634
	FNMA POOL AS8784	3% 01 Feb 2047	2,530,636	2,531,923
	FNMA POOL AS8966	4% 01 Mar 2047	3,097,263	3,241,195
	FNMA POOL AS9394	4.5% 01 Apr 2047	1,482,561	1,578,839
	FNMA POOL AS9505	3% 01 Apr 2032	3,143,870	3,203,902
	FNMA POOL AS9520	3.5% 01 Apr 2032	245,247	253,557
	FNMA POOL AS9589	4% 01 Apr 2044	1,936,306	2,027,854
	FNMA POOL AS9661	3.5% 01 May 2047	2,685,739	2,758,977
	FNMA POOL AS9668	4% 01 May 2047	1,548,438	1,620,356
	FNMA POOL AS9703	3.5% 01 May 2032	253,330	261,913
	FNMA POOL AS9831	4% 01 Jun 2047	2,386,406	2,497,302
	FNMA POOL AT2014	3% 01 Apr 2043	1,480,235	1,488,236
	FNMA POOL AT2016	3% 01 Apr 2043	1,166,822	1,173,129
	FNMA POOL AT2021	3.5% 01 Apr 2043	744,436	768,326
	FNMA POOL AT2062	2.5% 01 Apr 2028	681,374	684,576
	FNMA POOL AT2725	3% 01 May 2043	804,777	809,127
	FNMA POOL AT5830	4.5% 01 Jun 2043	14,942	15,950
	FNMA POOL AT5895	3% 01 Jun 2043	1,415,527	1,423,032
	FNMA POOL AT5897	3% 01 Jun 2043	269,636	271,077
	FNMA POOL AT5900	3% 01 Jun 2043	960,561	965,703
	FNMA POOL AT5925	3% 01 Jun 2028	901,580	920,269
	FNMA POOL AT5988	3% 01 May 2043	775,699	779,852
	FNMA POOL AT9221	3% 01 Jul 2043	471,492	473,799
	FNMA POOL AU0949	3.5% 01 Aug 2043	543,371	563,173
	FNMA POOL AU1632	3% 01 Jul 2043	1,009,861	1,015,215
	FNMA POOL AU3195	3% 01 Aug 2043	516,733	519,415
	FNMA POOL AU3735	3% 01 Aug 2043	2,282,763	2,294,748
	FNMA POOL AU3742	3.5% 01 Aug 2043	1,058,730	1,092,531
	FNMA POOL AU3751	4% 01 Aug 2043	1,353,301	1,426,811
	FNMA POOL AU4229	4.5% 01 Sep 2043	902,861	962,189
	FNMA POOL AU4386	4% 01 Oct 2043	297,187	313,347
	FNMA POOL AU6048	4% 01 Sep 2043	2,138,057	2,237,579
	FNMA POOL AU7309	3.5% 01 Aug 2043	489,919	504,645
	FNMA POOL AU8870	3.5% 01 Nov 2028	161,517	167,747
	FNMA POOL AU9133	4.5% 01 Nov 2043	163,181	173,893
	FNMA POOL AV0663	4.5% 01 Dec 2043	489,631	521,807
	FNMA POOL AV0691	4% 01 Dec 2043	701,913	741,231
	FNMA POOL AV2301	4.5% 01 Dec 2043	265,163	283,583
	FNMA POOL AV6366	4.5% 01 Jan 2044	26,233	27,937
	FNMA POOL AV8440	3.5% 01 Jan 2029	192,588	198,927
	FNMA POOL AW0393	3.5% 01 Apr 2029	201,421	208,061
	FNMA POOL AW3640	3% 01 Jun 2029	354,636	361,982
	FNMA POOL AW4583	4.5% 01 Jun 2044	172,111	183,257
	FNMA POOL AW7396	3.5% 01 Jan 2027	1,568,024	1,618,928
	FNMA POOL AX3613	3% 01 Jan 2045	637,691	639,705
	FNMA POOL AX9538	3% 01 Feb 2030	746,880	762,371
	FNMA POOL AX9550	3% 01 Feb 2030	1,388,639	1,417,394
	FNMA POOL AY3407	2.5% 01 Apr 2030	1,245,949	1,248,351
	FNMA POOL AZ0814	3.5% 01 Jul 2045	2,776,419	2,860,160
	FNMA POOL AZ0862	3.5% 01 Jul 2045	496,686	510,230
	FNMA POOL AZ0881	2.5% 01 Jul 2030	1,765,274	1,768,672
	FNMA POOL AZ0886	3% 01 Jul 2030	930,834	950,149
	FNMA POOL AZ4775	3.5% 01 Oct 2045	1,383,185	1,420,903
	FNMA POOL AZ7821	3.5% 01 Aug 2045	1,614,177	1,658,195
	FNMA POOL BA0041	3% 01 Feb 2046	2,063,289	2,066,082
	FNMA POOL BA5977	3.5% 01 Dec 2045	436,097	447,989
	FNMA POOL BC0822	3.5% 01 Apr 2046	479,686	492,767
	FNMA POOL BC0825	3.5% 01 Apr 2046	869,722	893,439
	FNMA POOL BC2733	3% 01 May 2046	2,975,292	2,976,805
	FNMA POOL BC5049	3% 01 Apr 2046	547,761	548,039
	FNMA POOL BD2471	2.5% 01 Jan 2032	2,280,571	2,278,133
	FNMA POOL BE3619	4% 01 May 2047	2,491,272	2,607,298

(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	
	FNMA POOL BE3767	3.5% 01 Jul 2047	761,889	782,687
	FNMA POOL BE5041	3.5% 01 Nov 2046	542,243	558,597
	FNMA POOL BE5475	3.5% 01 Feb 2047	637,029	654,401
	FNMA POOL BM1095	1% 01 Mar 2047	1,069,558	1,138,922
	FNMA POOL BM1177	1% 01 Dec 2031	1,790,666	1,828,318
	FNMA POOL BM1567	1% 01 Feb 2047	2,767,982	2,782,949
	FNMA POOL BM1578	1% 01 Feb 2045	1,987,657	2,051,523
	FNMA POOL BM1759	1% 01 Nov 2046	4,482,470	4,703,547
	FNMA POOL BM1792	1% 01 Oct 2044	4,598,928	4,623,528
	FNMA POOL CA0110	3.5% 01 Aug 2047	2,445,733	2,512,497
	FNMA POOL MA0156	5% 01 Aug 2029	367,683	394,866
	FNMA POOL MA0359	4% 01 Mar 2025	156,326	162,373
	FNMA POOL MA0537	4.5% 01 Oct 2040	669,840	718,135
	FNMA POOL MA0918	4% 01 Dec 2041	330,973	347,576
	FNMA POOL MA1034	3.5% 01 Apr 2027	77,088	79,633
	FNMA POOL MA1167	2.5% 01 Sep 2027	725,555	729,184
	FNMA POOL MA1524	3% 01 Aug 2043	1,618,646	1,627,145
	FNMA POOL MA1891	3% 01 May 2029	1,172,117	1,196,345
	FNMA POOL MA2145	4% 01 Jan 2045	587,551	615,579
	FNMA POOL MA2305	2.5% 01 Jun 2030	531,049	532,071
	FNMA POOL MA2495	3.5% 01 Jan 2046	1,722,658	1,769,633
	FNMA POOL MA2522	3.5% 01 Feb 2046	1,517,162	1,558,534
	FNMA POOL MA2542	3% 01 Feb 2046	3,140,539	3,142,136
	FNMA POOL MA2670	3% 01 Jul 2046	1,968,097	1,969,098
	FNMA POOL MA2737	3% 01 Sep 2046	2,083,858	2,084,917
	FNMA POOL MA2803	2.5% 01 Nov 2031	1,985,794	1,983,671
	FNMA POOL MA2863	3% 01 Jan 2047	582,025	582,321
	FNMA POOL MA2868	2.5% 01 Jan 2032	3,483,964	3,480,240
	FNMA POOL MA2877	3.5% 01 Jan 2032	442,009	457,041
	FNMA POOL MA2879	4% 01 Jan 2047	1,191,122	1,246,365
	FNMA POOL MA2895	3% 01 Feb 2047	2,118,550	2,119,627
	FNMA POOL MA2920	3% 01 Mar 2047	2,192,953	2,194,068
	FNMA POOL MA2929	3.5% 01 Mar 2047	1,230,311	1,263,860
	FNMA POOL MA2959	3.5% 01 Apr 2047	1,709,727	1,756,350
	FNMA POOL MA2994	3.5% 01 May 2047	2,392,455	2,457,696
	FNMA POOL MA3008	4.5% 01 May 2047	2,427,709	2,585,373
	FNMA POOL MA3026	3.5% 01 Jun 2047	3,414,709	3,507,825
	FNMA POOL MA3038	4.5% 01 Jun 2047	445,328	474,768
	FNMA POOL MA3057	3.5% 01 Jul 2047	2,301,858	2,364,635
	FNMA POOL MA3058	4% 01 Jul 2047	2,281,051	2,387,406
	FNMA POOL MA3087	3.5% 01 Aug 2047	1,747,509	1,795,213
	FNMA POOL MA3088	4% 01 Aug 2047	1,944,727	2,035,501
	FNMA POOL MA3155	3% 01 Oct 2032	1,319,855	1,345,057
	FNMA POOL MA3179	3% 01 Nov 2047	283,635	283,779
	FNMA TBA 15 YR 3	3% 23 Jan 2033	3,395,000	3,457,993
	FNMA TBA 30 YR 3	3% 18 Jan 2048	3,450,000	3,450,000
	FNMA TBA 30 YR 3.5	3.5% 18 Jan 2048	17,510,000	17,977,846
	FNMA TBA 30 YR 4	4% 18 Jan 2048	18,170,000	19,001,076
	FNMA TBA 30 YR 4.5	4.5% 18 Jan 2048	4,945,000	5,261,016
	FOMENTO ECONOMICO MEX	2.875% 10 May 2023	2,835,000	2,805,126
	FORD MOTOR CREDIT CO LLC	2.597% 04 Nov 2019	5,000,000	5,003,272
	FORD MOTOR CREDIT CO LLC	3.664% 08 Sep 2024	5,000,000	5,064,447
	FREDDIE MAC	1.125% 15 Apr 2019	1,000,000	990,847
	FREDDIE MAC	1.875% 17 Nov 2020	2,000,000	1,989,518
	FREDDIE MAC	1.375% 20 Apr 2020	6,250,000	6,161,656
	FREDDIE MAC	6.75% 15 Mar 2031	180,000	257,408
	FREDDIE MAC	6.25% 15 Jul 2032	1,345,000	1,886,744
	GE CAPITAL INTL FUNDING	4.418% 15 Nov 2035	3,829,000	4,143,960
	GENERAL ELECTRIC CO	4.5% 11 Mar 2044	1,500,000	1,661,655
	GENERAL MOTORS CO	6.75% 01 Apr 2046	1,600,000	2,014,511
	GENERAL MOTORS FINL CO	3.2% 13 Jul 2020	2,500,000	2,533,932
	GENERAL MOTORS FINL CO	3.15% 30 Jun 2022	3,000,000	2,997,667
	GILEAD SCIENCES INC	3.7% 01 Apr 2024	3,880,000	4,059,215
	GILEAD SCIENCES INC	4.75% 01 Mar 2046	2,000,000	2,313,480
	GNMA II POOL 004098	5.5% 20 Mar 2038	73,509	80,513
	GNMA II POOL 004561	6% 20 Oct 2039	29,292	33,304
	GNMA II POOL 004616	4% 20 Jan 2040	785,271	827,360
	GNMA II POOL 004774	6% 20 Aug 2040	30,953	35,128
	GNMA II POOL 004804	6% 20 Sep 2040	39,778	45,080
	GNMA II POOL 004905	6% 20 Dec 2040	112,557	127,514
	GNMA II POOL 004923	4.5% 20 Jan 2041	22,355	23,713
	GNMA II POOL 004928	6% 20 Jan 2041	95,796	106,214
	GNMA II POOL 004945	4% 20 Feb 2041	139,373	146,698
	GNMA II POOL 004978	4.5% 20 Mar 2041	208,348	220,983
	GNMA II POOL 004984	5.5% 20 Mar 2041	164,052	179,797
	GNMA II POOL 004991	6% 20 Mar 2041	10,701	11,878
	GNMA II POOL 005017	4.5% 20 Apr 2041	798,311	846,690
	GNMA II POOL 005055	4.5% 20 May 2041	472,432	500,785

(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	
	GNMA II POOL 005057	5.5% 20 May 2041	76,968	84,354
	GNMA II POOL 005082	4.5% 20 Jun 2041	546,944	579,637
	GNMA II POOL 005115	4.5% 20 Jul 2041	71,016	75,233
	GNMA II POOL 005140	4.5% 20 Aug 2041	838,627	888,169
	GNMA II POOL 005204	4.5% 20 Oct 2041	407,633	431,590
	GNMA II POOL 005260	4.5% 20 Dec 2041	495,609	525,053
	GNMA II POOL 005281	4.5% 20 Jan 2042	498,281	527,978
	GNMA II POOL 005305	4% 20 Feb 2042	221,028	232,627
	GNMA II POOL 782909	5.5% 20 Sep 2039	267,719	289,968
	GNMA II POOL 782913	5.5% 20 Nov 2039	227,321	246,190
	GNMA II POOL 783229	5.5% 20 Dec 2040	566,812	613,454
	GNMA II POOL 783755	3% 20 Apr 2043	2,423,128	2,457,325
	GNMA II POOL 783976	3.5% 20 Apr 2043	1,211,747	1,259,424
	GNMA II POOL MA0088	3.5% 20 May 2042	980,133	1,018,694
	GNMA II POOL MA0089	4% 20 May 2042	989,182	1,040,754
	GNMA II POOL MA0090	4.5% 20 May 2042	678,776	719,498
	GNMA II POOL MA0154	3.5% 20 Jun 2042	1,189,145	1,237,021
	GNMA II POOL MA0155	4% 20 Jun 2042	1,095,432	1,152,448
	GNMA II POOL MA0317	3% 20 Aug 2042	683,878	693,106
	GNMA II POOL MA0391	3% 20 Sep 2042	334,564	339,113
	GNMA II POOL MA0392	3.5% 20 Sep 2042	1,494,290	1,553,082
	GNMA II POOL MA0461	3% 20 Oct 2042	611,960	620,344
	GNMA II POOL MA0534	3.5% 20 Nov 2042	398,420	414,096
	GNMA II POOL MA0698	3% 20 Jan 2043	1,092,836	1,108,146
	GNMA II POOL MA0699	3.5% 20 Jan 2043	1,311,238	1,362,830
	GNMA II POOL MA0782	3% 20 Feb 2043	1,331,888	1,350,684
	GNMA II POOL MA0783	3.5% 20 Feb 2043	1,138,128	1,182,909
	GNMA II POOL MA0852	3.5% 20 Mar 2043	206,698	214,831
	GNMA II POOL MA0933	3% 20 Apr 2043	570,575	578,627
	GNMA II POOL MA0934	3.5% 20 Apr 2043	2,105,471	2,188,316
	GNMA II POOL MA1012	3.5% 20 May 2043	1,157,290	1,202,826
	GNMA II POOL MA1156	3% 20 Jul 2043	351,902	356,868
	GNMA II POOL MA1157	3.5% 20 Jul 2043	1,013,021	1,052,882
	GNMA II POOL MA1223	3% 20 Aug 2043	1,989,268	2,017,343
	GNMA II POOL MA1224	3.5% 20 Aug 2043	1,554,559	1,615,731
	GNMA II POOL MA1225	4% 20 Aug 2043	1,111,513	1,167,744
	GNMA II POOL MA1374	3% 20 Oct 2043	599,073	607,528
	GNMA II POOL MA1375	3.5% 20 Oct 2043	1,558,448	1,619,775
	GNMA II POOL MA1376	4% 20 Oct 2043	3,070,462	3,234,821
	GNMA II POOL MA1377	4.5% 20 Oct 2043	120,809	127,636
	GNMA II POOL MA1601	4% 20 Jan 2044	1,459,421	1,533,258
	GNMA II POOL MA1602	4.5% 20 Jan 2044	343,424	362,983
	GNMA II POOL MA1677	3.5% 20 Feb 2044	162,037	168,413
	GNMA II POOL MA1678	4% 20 Feb 2044	610,054	640,918
	GNMA II POOL MA1679	4.5% 20 Feb 2044	432,038	456,644
	GNMA II POOL MA1839	4% 20 Apr 2044	253,862	266,668
	GNMA II POOL MA1840	4.5% 20 Apr 2044	838,248	885,988
	GNMA II POOL MA1920	4% 20 May 2044	360,845	379,019
	GNMA II POOL MA1995	3.5% 20 Jun 2044	444,913	461,680
	GNMA II POOL MA1996	4% 20 Jun 2044	32,528	34,166
	GNMA II POOL MA1997	4.5% 20 Jun 2044	171,534	181,303
	GNMA II POOL MA2073	3.5% 20 Jul 2044	175,749	182,255
	GNMA II POOL MA2074	4% 20 Jul 2044	1,028,895	1,080,560
	GNMA II POOL MA2148	3.5% 20 Aug 2044	897,401	930,322
	GNMA II POOL MA2224	4% 20 Sep 2044	503,807	529,028
	GNMA II POOL MA2225	4.5% 20 Sep 2044	704,511	744,326
	GNMA II POOL MA2303	3.5% 20 Oct 2044	891,558	923,669
	GNMA II POOL MA2305	4.5% 20 Oct 2044	568,955	601,110
	GNMA II POOL MA2372	4% 20 Nov 2044	288,770	303,182
	GNMA II POOL MA2445	3.5% 20 Dec 2044	946,151	979,597
	GNMA II POOL MA2446	4% 20 Dec 2044	680,234	712,962
	GNMA II POOL MA2521	3.5% 20 Jan 2045	3,169,204	3,281,234
	GNMA II POOL MA2522	4% 20 Jan 2045	277,009	290,337
	GNMA II POOL MA2601	3.5% 20 Feb 2045	1,042,484	1,079,336
	GNMA II POOL MA2602	4% 20 Feb 2045	932,186	976,984
	GNMA II POOL MA2678	3.5% 20 Mar 2045	631,542	653,867
	GNMA II POOL MA2679	4% 20 Mar 2045	1,231,502	1,292,779
	GNMA II POOL MA2680	4.5% 20 Mar 2045	701,267	740,176
	GNMA II POOL MA2754	3.5% 20 Apr 2045	1,266,925	1,311,477
	GNMA II POOL MA2756	4.5% 20 Apr 2045	826,585	872,812
	GNMA II POOL MA2826	3.5% 20 May 2045	1,648,533	1,706,811
	GNMA II POOL MA2827	4% 20 May 2045	489,302	513,795
	GNMA II POOL MA2892	3.5% 20 Jun 2045	1,438,917	1,489,785
	GNMA II POOL MA2895	5% 20 Jun 2045	659,845	704,331
	GNMA II POOL MA2960	3% 20 Jul 2045	2,032,596	2,053,014
	GNMA II POOL MA2961	3.5% 20 Jul 2045	1,659,500	1,718,166
	GNMA II POOL MA2962	4% 20 Jul 2045	732,856	768,034
	GNMA II POOL MA3035	4% 20 Aug 2045	1,036,795	1,085,239

(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	
	GNMA II POOL MA3036	4.5% 20 Aug 2045	491,267	518,529
	GNMA II POOL MA3105	3.5% 20 Sep 2045	4,307,965	4,460,264
	GNMA II POOL MA3106	4% 20 Sep 2045	2,644,311	2,771,248
	GNMA II POOL MA3107	4.5% 20 Sep 2045	1,068,928	1,128,717
	GNMA II POOL MA3172	3% 20 Oct 2045	944,504	953,992
	GNMA II POOL MA3244	3.5% 20 Nov 2045	1,808,158	1,872,082
	GNMA II POOL MA3245	4% 20 Nov 2045	1,476,262	1,547,128
	GNMA II POOL MA3246	4.5% 20 Nov 2045	550,007	580,527
	GNMA II POOL MA3309	3% 20 Dec 2045	2,253,209	2,275,843
	GNMA II POOL MA3310	3.5% 20 Dec 2045	642,089	664,740
	GNMA II POOL MA3311	4% 20 Dec 2045	1,098,856	1,153,455
	GNMA II POOL MA3375	3% 20 Jan 2046	2,317,889	2,341,173
	GNMA II POOL MA3376	3.5% 20 Jan 2046	1,385,484	1,434,252
	GNMA II POOL MA3596	3% 20 Apr 2046	1,072,626	1,083,401
	GNMA II POOL MA3599	4.5% 20 Apr 2046	258,498	272,842
	GNMA II POOL MA3662	3% 20 May 2046	3,477,342	3,512,272
	GNMA II POOL MA3663	3.5% 20 May 2046	771,229	798,198
	GNMA II POOL MA3735	3% 20 Jun 2046	2,860,718	2,889,454
	GNMA II POOL MA3736	3.5% 20 Jun 2046	1,716,004	1,775,748
	GNMA II POOL MA3802	3% 20 Jul 2046	2,889,346	2,918,370
	GNMA II POOL MA3803	3.5% 20 Jul 2046	3,729,439	3,859,186
	GNMA II POOL MA3873	3% 20 Aug 2046	501,867	506,909
	GNMA II POOL MA3936	3% 20 Sep 2046	560,851	566,484
	GNMA II POOL MA3937	3.5% 20 Sep 2046	2,521,908	2,609,645
	GNMA II POOL MA3939	4.5% 20 Sep 2046	112,492	118,403
	GNMA II POOL MA4003	3% 20 Oct 2046	2,917,576	2,946,883
	GNMA II POOL MA4004	3.5% 20 Oct 2046	3,377,155	3,494,645
	GNMA II POOL MA4068	3% 20 Nov 2046	3,161,316	3,193,072
	GNMA II POOL MA4069	3.5% 20 Nov 2046	0	0
	GNMA II POOL MA4195	3% 20 Jan 2047	3,641,132	3,677,708
	GNMA II POOL MA4196	3.5% 20 Jan 2047	0	0
	GNMA II POOL MA4261	3% 20 Feb 2047	2,542,872	2,568,416
	GNMA II POOL MA4262	3.5% 20 Feb 2047	3,135,164	3,244,235
	GNMA II POOL MA4320	3% 20 Mar 2047	2,438,555	2,463,051
	GNMA II POOL MA4321	3.5% 20 Mar 2047	2,651,969	2,744,231
	GNMA II POOL MA4323	4.5% 20 Mar 2047	0	0
	GNMA II POOL MA4381	3% 20 Apr 2047	3,171,837	3,203,699
	GNMA II POOL MA4382	3.5% 20 Apr 2047	3,027,000	3,132,309
	GNMA II POOL MA4383	4% 20 Apr 2047	0	0
	GNMA II POOL MA4450	3% 20 May 2047	1,534,907	1,550,325
	GNMA II POOL MA4509	3% 20 Jun 2047	5,546,562	5,602,278
	GNMA II POOL MA4510	3.5% 20 Jun 2047	3,656,440	3,783,647
	GNMA II POOL MA4585	3% 20 Jul 2047	5,877,845	5,936,889
	GNMA II POOL MA4586	3.5% 20 Jul 2047	4,532,217	4,689,893
	GNMA II POOL MA4587	4% 20 Jul 2047	5,229,277	5,456,349
	GNMA II POOL MA4652	3.5% 20 Aug 2047	3,750,326	3,880,799
	GNMA II POOL MA4653	4% 20 Aug 2047	4,093,509	4,286,887
	GNMA II POOL MA4719	3.5% 20 Sep 2047	213,213	220,631
	GNMA II POOL MA4777	3% 20 Oct 2047	2,413,047	2,437,286
	GNMA II POOL MA4778	3.5% 20 Oct 2047	3,234,279	3,346,800
	GNMA II TBA 30 YR 3	3% 24 Jan 2048	8,620,000	8,698,119
	GNMA II TBA 30 YR 3.5	3.5% 24 Jan 2048	23,735,000	24,536,056
	GNMA POOL 428124	5% 15 Feb 2039	277,614	300,330
	GNMA POOL 487821	5% 15 Mar 2039	1,134,852	1,227,715
	GNMA POOL 615278	5% 15 Jul 2033	609,480	669,046
	GNMA POOL 618700	6.5% 15 Sep 2036	988	1,154
	GNMA POOL 645990	6.5% 15 Oct 2036	51,729	57,388
	GNMA POOL 646541	6.5% 15 Aug 2036	2,431	2,697
	GNMA POOL 680110	5% 15 Apr 2038	1,975	2,140
	GNMA POOL 697488	6% 15 Sep 2038	56,889	63,603
	GNMA POOL 698099	5% 15 Apr 2039	64,504	70,026
	GNMA POOL 698342	5% 15 May 2039	143,725	155,960
	GNMA POOL 700978	6% 15 Nov 2038	22,256	24,900
	GNMA POOL 701603	5% 15 Feb 2039	159,143	172,749
	GNMA POOL 704182	5% 15 Jan 2039	553,464	597,590
	GNMA POOL 714130	5% 15 Sep 2039	99,419	107,885
	GNMA POOL 722270	5% 15 Sep 2039	217,303	235,645
	GNMA POOL 729038	5% 15 Feb 2040	313,134	339,086
	GNMA POOL 733018	6% 15 Jan 2040	50,126	56,042
	GNMA POOL 733603	5% 15 Apr 2040	371,945	404,936
	GNMA POOL 738423	5% 15 Jun 2041	25,410	27,513
	GNMA POOL 745134	5% 15 Jun 2040	434,043	469,754
	GNMA POOL 745142	5% 15 Jun 2040	262,272	283,849
	GNMA POOL 745719	5% 15 Jun 2040	141,857	152,589
	GNMA POOL 748501	5% 15 Jun 2040	136,935	147,383
	GNMA POOL 749368	5% 15 Apr 2041	250,088	272,105
	GNMA POOL 750588	5% 15 Jun 2041	70,593	76,403
	GNMA POOL 763854	3% 15 Jul 2043	856,930	866,744

(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	
	GNMA POOL 765307	5% 15 May 2041	101,480	109,134
	GNMA POOL 782369	6% 15 Jul 2038	26,466	29,590
	GNMA POOL 782449	6% 15 Sep 2038	106,363	118,917
	GNMA POOL 782468	5% 15 Nov 2038	2,232	2,420
	GNMA POOL 783292	6% 15 Dec 2040	56,111	62,734
	GNMA POOL 783622	6% 15 Jun 2041	69,132	77,819
	GNMA POOL AB0935	3% 15 Sep 2042	755,973	764,665
	GNMA POOL AD9016	3% 15 Apr 2043	382,157	387,851
	GOLDMAN SACHS GROUP INC	2.6% 23 Apr 2020	5,000,000	5,006,808
	GOLDMAN SACHS GROUP INC	3.75% 22 May 2025	2,655,000	2,735,317
	GOLDMAN SACHS GROUP INC	1% 31 Oct 2038	2,000,000	2,056,783
	GOLDMAN SACHS GROUP INC	3.85% 08 Jul 2024	1,500,000	1,555,900
	GOLDMAN SACHS GROUP INC	3.85% 26 Jan 2027	5,455,000	5,600,414
	GOLDMAN SACHS GROUP INC	5.75% 24 Jan 2022	2,000,000	2,217,661
	GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	950,000	1,280,218
	GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	1,000,000	1,338,643
	GS MORTGAGE SECURITIES TRUST	4.074% 10 Jan 2047	2,560,000	2,717,132
	HARTFORD FINL SVCS GRP	6.1% 01 Oct 2041	750,000	994,988
	HESS CORP	4.3% 01 Apr 2027	1,775,000	1,779,344
	HESS CORP	5.6% 15 Feb 2041	390,000	420,562
	HOME DEPOT INC	4.25% 01 Apr 2046	2,100,000	2,345,273
	HP ENTERPRISE CO	4.4% 15 Oct 2022	5,460,000	5,737,948
	HSBC HOLDINGS PLC	3.9% 25 May 2026	6,440,000	6,679,178
	HSBC HOLDINGS PLC	5.1% 05 Apr 2021	2,065,000	2,218,697
	HSBC HOLDINGS PLC	6.5% 15 Sep 2037	850,000	1,117,819
	HUMANA INC	4.625% 01 Dec 2042	1,000,000	1,091,127
	ILLINOIS ST	5.1% 01 Jun 2033	400,000	399,336
	INGREDION INC	4.625% 01 Nov 2020	875,000	919,142
	INTEL CORP	3.7% 29 Jul 2025	2,380,000	2,512,668
	INTER AMERICAN DEVEL BK	3% 21 Feb 2024	3,400,000	3,521,601
	INTER AMERICAN DEVEL BK	3.875% 17 Sep 2019	1,900,000	1,959,079
	INTERNATIONAL PAPER CO	7.3% 15 Nov 2039	850,000	1,197,391
	INTL BK RECON + DEVELOP	1.625% 10 Feb 2022	5,000,000	4,871,790
	INTL BK RECON + DEVELOP	2.5% 25 Nov 2024	2,845,000	2,846,909
	INTL BK RECON + DEVELOP	4.75% 15 Feb 2035	1,200,000	1,542,066
	INTL FINANCE CORP	1.625% 16 Jul 2020	2,500,000	2,472,612
	JOHN DEERE CAPITAL CORP	2.65% 10 Jun 2026	3,000,000	2,938,325
	JOHN DEERE CAPITAL CORP	2.8% 06 Mar 2023	4,000,000	4,015,608
	JOHNSON + JOHNSON	2.45% 01 Mar 2026	2,755,000	2,686,609
	JOHNSON + JOHNSON	5.85% 15 Jul 2038	575,000	779,034
	JPMBB COMMERCIAL MORTGAGE SECU	3.801% 15 Sep 2047	2,050,000	2,148,474
*	JPMORGAN CHASE + CO	3.3% 01 Apr 2026	5,675,000	5,719,741
*	JPMORGAN CHASE + CO	2.25% 23 Jan 2020	13,945,000	13,935,670
*	JPMORGAN CHASE + CO	4.125% 15 Dec 2026	4,000,000	4,219,655
*	JPMORGAN CHASE + CO	4.25% 15 Oct 2020	2,000,000	2,097,039
*	JPMORGAN CHASE + CO	5.5% 15 Oct 2040	1,465,000	1,844,991
	JPN BANK FOR INT L COOP	2.375% 21 Jul 2022	1,900,000	1,873,312
	JPN BANK FOR INT L COOP	2.875% 21 Jul 2027	1,740,000	1,750,931
	KENTUCKY UTILITIES CO	5.125% 01 Nov 2040	1,370,000	1,690,409
	KFW	1.5% 09 Sep 2019	20,000,000	19,826,719
	KFW	1.625% 29 May 2020	10,000,000	9,890,208
	KFW	2% 04 Oct 2022	5,000,000	4,919,379
	KINDER MORGAN ENER PART	5.5% 01 Mar 2044	2,000,000	2,130,384
	KINDER MORGAN ENER PART	6.95% 15 Jan 2038	1,450,000	1,802,852
	KINDER MORGAN INC/DELAWA	5.3% 01 Dec 2034	1,730,000	1,845,502
	KONINKLIJKE PHILIPS NV	3.75% 15 Mar 2022	580,000	603,897
	KRAFT HEINZ FOODS CO	3.95% 15 Jul 2025	2,560,000	2,644,150
	KRAFT HEINZ FOODS CO	3.5% 06 Jun 2022	2,000,000	2,046,518
	KROGER CO	4.45% 01 Feb 2047	2,000,000	1,996,973
	LINCOLN NATIONAL CORP	4% 01 Sep 2023	1,520,000	1,586,750
	LLOYDS BANKING GROUP PLC	1% 07 Nov 2023	4,800,000	4,758,867
	LOCKHEED MARTIN CORP	3.8% 01 Mar 2045	3,250,000	3,291,554
	MANITOBA (PROVINCE OF)	2.125% 04 May 2022	3,215,000	3,162,798
	MARATHON OIL CORP	4.4% 15 Jul 2027	5,170,000	5,402,991
	MARATHON PETROLEUM CORP	6.5% 01 Mar 2041	1,500,000	1,880,020
	MCDONALD S CORP	4.6% 26 May 2045	1,600,000	1,786,109
	MCKESSON CORP	4.883% 15 Mar 2044	1,700,000	1,850,003
	MEDTRONIC INC	4.625% 15 Mar 2045	3,000,000	3,495,155
	MERCK + CO INC	2.75% 10 Feb 2025	4,900,000	4,880,164
	MET TRANSPRTN AUTH NY REVENUE	6.814% 15 Nov 2040	990,000	1,414,918
*	METLIFE INC	4.75% 08 Feb 2021	1,100,000	1,177,716
	MICROSOFT CORP	2.4% 08 Aug 2026	3,335,000	3,216,158
	MICROSOFT CORP	4.25% 06 Feb 2047	2,455,000	2,806,728
	MICROSOFT CORP	2.65% 03 Nov 2022	5,000,000	5,036,641
	MICROSOFT CORP	5.3% 08 Feb 2041	3,000,000	3,831,704
	MOLSON COORS BREWING CO	3.5% 01 May 2022	1,600,000	1,643,370
	MORGAN STANLEY	4% 23 Jul 2025	2,800,000	2,931,742
	MORGAN STANLEY	2.5% 21 Apr 2021	4,570,000	4,562,350

(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	1% 22 Jul 2038	2,000,000	2,070,989
	MORGAN STANLEY	2.75% 19 May 2022	8,945,000	8,912,166
	MORGAN STANLEY	3.875% 29 Apr 2024	3,440,000	3,591,621
	MORGAN STANLEY	5.5% 24 Jul 2020	2,200,000	2,358,797
	MORGAN STANLEY BAML TRUST	3.741% 15 Aug 2047	1,400,000	1,463,175
	MPLX LP	4.125% 01 Mar 2027	3,775,000	3,866,500
	MYLAN NV	3.95% 15 Jun 2026	1,500,000	1,512,550
	NATIONAL RURAL UTIL COOP	3.05% 15 Feb 2022	1,200,000	1,220,794
	NBCUNIVERSAL MEDIA LLC	2.875% 15 Jan 2023	2,000,000	2,020,289
	NEW JERSEY ST TURNPIKE AUTH	7.102% 01 Jan 2041	955,000	1,426,703
	NEWMONT MINING CORP	6.25% 01 Oct 2039	750,000	959,052
	NEXEN ENERGY ULC	6.4% 15 May 2037	4,205,000	5,484,476
	NEXTERA ENERGY CAPITAL	4.5% 01 Jun 2021	800,000	846,582
	NOBLE ENERGY INC	5.25% 15 Nov 2043	2,000,000	2,213,529
	NOBLE ENERGY INC	3.9% 15 Nov 2024	1,500,000	1,542,276
	NORDSTROM INC	4.75% 01 May 2020	935,000	978,549
	NORFOLK SOUTHERN CORP	4.65% 15 Jan 2046	2,864,583	3,271,514
	NORTHROP GRUMMAN CORP	3.2% 01 Feb 2027	5,500,000	5,520,545
	NOVARTIS CAPITAL CORP	3.1% 17 May 2027	1,935,000	1,972,855
	NOVARTIS CAPITAL CORP	2.4% 21 Sep 2022	925,000	919,836
	OHIO POWER COMPANY	5.375% 01 Oct 2021	1,005,000	1,104,901
	ONTARIO (PROVINCE OF)	3.2% 16 May 2024	5,500,000	5,669,932
	ONTARIO (PROVINCE OF)	4.4% 14 Apr 2020	3,132,000	3,280,362
	ORACLE CORP	4% 15 Jul 2046	3,425,000	3,644,238
	ORACLE CORP	2.95% 15 May 2025	4,000,000	4,017,313
	ORACLE CORP	2.25% 08 Oct 2019	2,000,000	2,009,042
	ORACLE CORP	5.375% 15 Jul 2040	650,000	821,813
	ORANGE SA	5.375% 13 Jan 2042	2,100,000	2,533,248
	PACIFIC GAS + ELECTRIC	3.95% 01 Dec 2047	1,780,000	1,769,132
	PACIFIC GAS + ELECTRIC	3.75% 15 Feb 2024	4,700,000	4,872,641
	PACIFIC GAS + ELECTRIC	3.5% 01 Oct 2020	1,060,000	1,086,130
	PACKAGING CORP OF AMERIC	4.5% 01 Nov 2023	1,935,000	2,081,630
	PEPSICO INC	3.45% 06 Oct 2046	2,380,000	2,308,917
	PEPSICO INC	4.25% 22 Oct 2044	1,405,000	1,550,549
	PETROLEOS MEXICANOS	6.5% 13 Mar 2027	6,000,000	6,558,000
	PETROLEOS MEXICANOS	5.5% 27 Jun 2044	1,300,000	1,195,948
	PETROLEOS MEXICANOS	6% 05 Mar 2020	2,525,000	2,679,025
	PFIZER INC	2.75% 03 Jun 2026	6,000,000	5,922,657
	PLAINS ALL AMER PIPELINE	4.7% 15 Jun 2044	1,285,000	1,201,285
	PNC BANK NA	2.15% 29 Apr 2021	6,900,000	6,838,622
	PORT AUTH OF NEW YORK NEW JE	4.926% 01 Oct 2051	655,000	809,331
	PROGRESS ENERGY INC	4.4% 15 Jan 2021	985,000	1,032,523
	PROVINCE OF ALBERTA	2.2% 26 Jul 2022	4,960,000	4,887,743
	PROVINCE OF QUEBEC	2.5% 20 Apr 2026	2,685,000	2,626,108
	PROVINCE OF QUEBEC	2.75% 25 Aug 2021	1,500,000	1,516,009
*	PRUDENTIAL FINANCIAL INC	3.935% 07 Dec 2049	1,373,000	1,403,771
	PUBLIC SERVICE COLORADO	3.2% 15 Nov 2020	945,000	965,036
	QUALCOMM INC	2.6% 30 Jan 2023	10,000,000	9,754,165
	RAYTHEON COMPANY	3.125% 15 Oct 2020	1,015,000	1,038,323
	REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	3,400,000	3,893,000
	REPUBLIC OF PERU	7.125% 30 Mar 2019	930,000	993,240
	REPUBLIC OF PERU	6.55% 14 Mar 2037	1,250,000	1,690,625
	REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	1,550,000	1,595,572
	REPUBLIC OF POLAND	5.125% 21 Apr 2021	770,000	833,556
	REPUBLIC SERVICES INC	5.25% 15 Nov 2021	550,000	600,455
	REYNOLDS AMERICAN INC	3.25% 12 Jun 2020	2,435,000	2,474,191
	REYNOLDS AMERICAN INC	4.45% 12 Jun 2025	5,500,000	5,864,350
	RIO TINTO FIN USA LTD	3.75% 15 Jun 2025	2,700,000	2,830,235
	SANOFI	4% 29 Mar 2021	965,000	1,015,349
	SCANA CORPORATION	4.75% 15 May 2021	1,020,000	1,057,653
	SHELL INTERNATIONAL FIN	2.875% 10 May 2026	3,080,000	3,080,026
	SHELL INTERNATIONAL FIN	4.375% 11 May 2045	2,645,000	2,973,966
	SHERWIN WILLIAMS CO	2.25% 15 May 2020	4,375,000	4,360,353
	SHIRE ACQ INV IRELAND DA	2.4% 23 Sep 2021	5,620,000	5,531,547
	SIMON PROPERTY GROUP LP	2.625% 15 Jun 2022	5,000,000	4,987,998
	SIMON PROPERTY GROUP LP	3.375% 01 Dec 2027	3,500,000	3,516,211
	SOUTHERN CAL EDISON	3.9% 15 Mar 2043	1,100,000	1,157,249
	SOUTHERN CALIF GAS CO	5.125% 15 Nov 2040	700,000	869,905
	SOUTHERN POWER CO	5.15% 15 Sep 2041	1,500,000	1,668,279
	SSGA	G STIFF ERISA QUALIFIED	37,966,612	37,966,612
	STATOIL ASA	5.1% 17 Aug 2040	815,000	982,640
	SUNCOR ENERGY INC	6.5% 15 Jun 2038	850,000	1,148,359
	TC PIPELINES LP	4.65% 15 Jun 2021	960,000	1,004,236
	TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	2,500,000	2,837,127
	TENN VALLEY AUTHORITY	2.875% 01 Feb 2027	3,000,000	3,057,111
	TENN VALLEY AUTHORITY	6.15% 15 Jan 2038	175,000	255,061
	TENN VALLEY AUTHORITY	4.65% 15 Jun 2035	65,000	79,551
	TENN VALLEY AUTHORITY	5.375% 01 Apr 2056	50,000	70,986

(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	
	TEVA PHARMACEUTICALS NE	2.2% 21 Jul 2021	1,180,000	1,077,895
	THERMO FISHER SCIENTIFIC	2.4% 01 Feb 2019	2,200,000	2,205,363
	THOMSON REUTERS CORP	5.65% 23 Nov 2043	2,500,000	3,010,056
	TIME WARNER ENTERTAINMEN	8.375% 15 Jul 2033	1,200,000	1,651,078
	TIME WARNER INC	2.1% 01 Jun 2019	1,800,000	1,796,516
	TIME WARNER INC	5.375% 15 Oct 2041	1,775,000	1,963,301
	TIME WARNER INC	4.875% 15 Mar 2020	705,000	741,839
	TORONTO DOMINION BANK	2.125% 07 Apr 2021	5,000,000	4,952,379
	TOTAL CAPITAL SA	4.45% 24 Jun 2020	1,300,000	1,368,398
	TRANSCANADA PIPELINES	7.625% 15 Jan 2039	1,000,000	1,506,644
	TRAVELERS COS INC	3.9% 01 Nov 2020	1,625,000	1,689,890
	UBS COMMERCIAL MORTGAGE TRUST	3.563% 15 Oct 2050	3,000,000	3,092,221
	UNILEVER CAPITAL CORP	1.8% 05 May 2020	2,915,000	2,893,530
	UNION PACIFIC CORP	2.75% 01 Mar 2026	1,500,000	1,482,666
	UNITED MEXICAN STATES	4% 02 Oct 2023	1,440,000	1,506,960
	UNITED MEXICAN STATES	4.75% 08 Mar 2044	2,300,000	2,325,300
	UNITED MEXICAN STATES	3.625% 15 Mar 2022	1,800,000	1,870,200
	UNITED MEXICAN STATES	6.75% 27 Sep 2034	1,300,000	1,690,000
	UNITED PARCEL SERVICE	3.75% 15 Nov 2047	2,000,000	2,065,013
	UNITED PARCEL SERVICE	4.875% 15 Nov 2040	765,000	914,999
	UNITED TECHNOLOGIES CORP	3.125% 04 May 2027	2,925,000	2,926,826
	UNITED TECHNOLOGIES CORP	4.5% 01 Jun 2042	825,000	914,401
	UNITEDHEALTH GROUP INC	2.7% 15 Jul 2020	6,000,000	6,069,369
	UNITEDHEALTH GROUP INC	4.25% 15 Mar 2043	1,100,000	1,206,064
	UNIV OF SOUTHERN CALIFOR	3.028% 01 Oct 2039	3,600,000	3,436,383
	US DOLLAR		(750)	(750)
	US TREASURY N/B	2% 15 Nov 2026	8,500,000	8,226,074
	US TREASURY N/B	2.875% 15 Nov 2046	7,750,000	7,950,107
	US TREASURY N/B	1% 15 Nov 2019	16,000,000	15,742,500
	US TREASURY N/B	1.625% 30 Jun 2020	23,500,000	23,326,504
	US TREASURY N/B	2.875% 15 Aug 2045	13,575,000	13,921,799
	US TREASURY N/B	1.375% 30 Apr 2021	30,000,000	29,350,781
	US TREASURY N/B	0.875% 15 May 2019	5,000,000	4,934,180
	US TREASURY N/B	1.625% 15 May 2026	8,400,000	7,911,750
	US TREASURY N/B	1.375% 30 Jun 2023	32,975,000	31,501,430
	US TREASURY N/B	1.125% 30 Jun 2021	15,000,000	14,526,563
	US TREASURY N/B	0.75% 15 Aug 2019	15,000,000	14,734,570
	US TREASURY N/B	2.25% 15 Aug 2046	17,460,000	15,750,148
	US TREASURY N/B	3.75% 15 Nov 2043	4,000,000	4,766,094
	US TREASURY N/B	2% 30 Nov 2020	18,045,000	18,061,917
	US TREASURY N/B	1.625% 15 Feb 2026	8,650,000	8,168,844
	US TREASURY N/B	2.5% 15 Feb 2046	15,900,000	15,130,465
	US TREASURY N/B	1.5% 28 Feb 2023	8,645,000	8,342,087
	US TREASURY N/B	1% 15 Mar 2019	2,000,000	1,979,922
	US TREASURY N/B	1.5% 31 Mar 2023	27,025,000	26,053,789
	US TREASURY N/B	1.25% 31 Mar 2021	25,000,000	24,382,813
	US TREASURY N/B	0.875% 15 Apr 2019	1,795,000	1,772,773
	US TREASURY N/B	2% 30 Sep 2020	10,000,000	10,013,672
	US TREASURY N/B	1.375% 31 Jan 2021	5,000,000	4,904,688
	US TREASURY N/B	1.875% 31 May 2022	12,985,000	12,836,383
	US TREASURY N/B	1.875% 30 Jun 2020	11,000,000	10,985,820
	US TREASURY N/B	3.625% 15 Aug 2043	5,000,000	5,835,547
	US TREASURY N/B	1.5% 31 Jan 2022	5,615,000	5,477,038
	US TREASURY N/B	2% 15 Feb 2025	21,830,000	21,339,678
	US TREASURY N/B	2.5% 15 Feb 2045	12,920,000	12,316,898
	US TREASURY N/B	1.375% 29 Feb 2020	11,000,000	10,875,820
	US TREASURY N/B	1.75% 28 Feb 2022	8,680,000	8,547,088
	US TREASURY N/B	1.375% 31 Mar 2020	16,070,000	15,881,680
	US TREASURY N/B	1.75% 30 Apr 2022	21,000,000	20,638,242
	US TREASURY N/B	3% 15 May 2045	14,250,000	14,965,283
	US TREASURY N/B	2.125% 15 May 2025	10,000,000	9,847,266
	US TREASURY N/B	2.25% 31 Oct 2024	7,000,000	6,967,734
	US TREASURY N/B	1.5% 15 May 2020	7,500,000	7,428,223
	US TREASURY N/B	1.5% 15 Jun 2020	10,500,000	10,394,180
	US TREASURY N/B	2% 31 Oct 2021	22,500,000	22,403,320
	US TREASURY N/B	1.5% 31 Oct 2019	22,500,000	22,345,313
	US TREASURY N/B	2.25% 15 Nov 2024	38,130,000	37,933,392
	US TREASURY N/B	2.5% 15 May 2024	14,000,000	14,158,047
	US TREASURY N/B	2% 31 May 2021	14,000,000	13,975,938
	US TREASURY N/B	2.125% 30 Jun 2021	10,970,000	10,991,426
	US TREASURY N/B	2.375% 15 Aug 2024	27,910,000	27,999,399
	US TREASURY N/B	2% 31 Aug 2021	10,000,000	9,967,188
	US TREASURY N/B	3% 15 Feb 2047	11,750,000	12,357,236
	US TREASURY N/B	2.125% 29 Feb 2024	15,480,000	15,327,014
	US TREASURY N/B	2.125% 31 Jan 2021	20,000,000	20,070,312
	US TREASURY N/B	2.75% 15 Feb 2024	4,955,000	5,085,069
	US TREASURY N/B	1.5% 28 Feb 2019	12,500,000	12,450,195
	US TREASURY N/B	2% 28 Feb 2021	6,000,000	5,996,484

(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	
	US TREASURY N/B	2.25% 31 Mar 2021	14,000,000	14,092,422
	US TREASURY N/B	1.625% 31 Mar 2019	12,000,000	11,964,844
	US TREASURY N/B	1.875% 31 Oct 2022	11,000,000	10,840,156
	US TREASURY N/B	2% 30 Nov 2022	4,000,000	3,963,594
	US TREASURY N/B	2.125% 31 Dec 2022	7,500,000	7,468,945
	US TREASURY N/B	1.375% 15 Jan 2020	5,000,000	4,948,438
	US TREASURY N/B	1.375% 28 Feb 2019	8,295,000	8,249,961
	US TREASURY N/B	1.5% 31 Mar 2019	10,935,000	10,889,295
	US TREASURY N/B	1.25% 30 Apr 2019	6,500,000	6,448,457
	US TREASURY N/B	1.75% 15 May 2022	19,930,000	19,609,252
	US TREASURY N/B	1% 30 Jun 2019	10,000,000	9,875,391
	US TREASURY N/B	0.875% 31 Jul 2019	975,000	960,299
	US TREASURY N/B	1.625% 15 Aug 2022	3,500,000	3,418,242
	US TREASURY N/B	2.75% 15 Aug 2042	12,890,000	12,979,626
	US TREASURY N/B	1% 31 Aug 2019	2,500,000	2,464,648
	US TREASURY N/B	1% 15 Sep 2018	23,000,000	22,888,594
	US TREASURY N/B	1.375% 30 Sep 2020	6,240,000	6,144,937
	US TREASURY N/B	1.75% 30 Sep 2022	13,000,000	12,739,492
	US TREASURY N/B	0.875% 15 Oct 2018	20,000,000	19,870,312
	US TREASURY N/B	2.25% 31 Jul 2018	20,000,000	20,074,219
	US TREASURY N/B	2.125% 15 Aug 2021	20,170,000	20,199,152
	US TREASURY N/B	1.375% 30 Sep 2018	6,005,000	5,989,049
	US TREASURY N/B	3.125% 15 Nov 2041	1,250,000	1,343,799
	US TREASURY N/B	1.125% 31 Dec 2019	5,000,000	4,925,977
	US TREASURY N/B	2% 15 Feb 2023	2,600,000	2,573,289
	US TREASURY N/B	3.125% 15 Feb 2043	8,085,000	8,686,006
	US TREASURY N/B	1.125% 31 Mar 2020	20,000,000	19,658,594
	US TREASURY N/B	1.75% 15 May 2023	21,555,000	21,023,703
	US TREASURY N/B	2.875% 15 May 2043	10,215,000	10,503,494
	US TREASURY N/B	1% 31 May 2018	10,588,000	10,566,493
	US TREASURY N/B	1.375% 31 May 2020	12,500,000	12,339,844
	US TREASURY N/B	1% 30 Sep 2019	10,000,000	9,852,734
	US TREASURY N/B	1.25% 31 Oct 2019	7,500,000	7,415,918
	US TREASURY N/B	1.625% 15 Nov 2022	13,000,000	12,668,906
	US TREASURY N/B	2.75% 15 Nov 2042	4,235,000	4,261,800
	US TREASURY N/B	3.625% 15 Feb 2021	7,680,000	8,053,800
	US TREASURY N/B	4.375% 15 May 2040	2,710,000	3,494,206
	US TREASURY N/B	2.625% 15 Aug 2020	14,000,000	14,244,453
	US TREASURY N/B	3.875% 15 Aug 2040	5,325,000	6,415,793
	US TREASURY N/B	2.75% 15 Feb 2019	4,420,000	4,464,027
	US TREASURY N/B	3.125% 15 May 2019	15,390,000	15,653,313
	US TREASURY N/B	4.25% 15 May 2039	6,855,000	8,664,345
	US TREASURY N/B	3.625% 15 Aug 2019	16,000,000	16,445,000
	US TREASURY N/B	4.5% 15 Aug 2039	1,185,000	1,547,953
	US TREASURY N/B	4.625% 15 Feb 2040	1,000,000	1,329,805
	US TREASURY N/B	4.375% 15 Feb 2038	2,650,000	3,387,549
	US TREASURY N/B	4.5% 15 May 2038	5,750,000	7,473,203
	US TREASURY N/B	4.75% 15 Feb 2037	3,000,000	3,996,680
	US TREASURY N/B	5% 15 May 2037	3,850,000	5,278,861
	US TREASURY N/B	8.75% 15 May 2020	7,500,000	8,696,191
	US TREASURY N/B	6.125% 15 Aug 2029	13,415,000	18,407,895
	US TREASURY N/B	6.25% 15 May 2030	5,020,000	7,057,610
	US TREASURY N/B	5.25% 15 Feb 2029	10,000,000	12,735,156
	US TREASURY N/B	6% 15 Feb 2026	545,000	691,000
	US TREASURY N/B	6.25% 15 Aug 2023	950,000	1,150,688
	US TREASURY N/B	5.25% 15 Nov 2028	6,000,000	7,611,328
	US TREASURY N/B	5.375% 15 Feb 2031	9,500,000	12,622,754
	US TREASURY N/B	4.5% 15 Feb 2036	2,500,000	3,218,457
	VALE OVERSEAS LIMITED	6.25% 10 Aug 2026	2,000,000	2,317,000
	VALE OVERSEAS LIMITED	6.875% 21 Nov 2036	525,000	643,125
	VALERO ENERGY CORP	6.625% 15 Jun 2037	600,000	790,748
	VERIZON COMMUNICATIONS	4.672% 15 Mar 2055	2,246,000	2,168,387
	VERIZON COMMUNICATIONS	4.125% 15 Aug 2046	2,000,000	1,847,608
	VERIZON COMMUNICATIONS	5.012% 21 Aug 2054	2,965,000	3,036,127
	VERIZON COMMUNICATIONS	2.625% 21 Feb 2020	2,348,000	2,367,833
	VERIZON COMMUNICATIONS	5.012% 15 Apr 2049	2,776,000	2,911,434
	VERIZON COMMUNICATIONS	2.45% 01 Nov 2022	2,240,000	2,195,697
	VIACOM INC	4.85% 15 Dec 2034	3,000,000	2,885,871
	VISA INC	3.15% 14 Dec 2025	3,670,000	3,751,831
	VODAFONE GROUP PLC	6.15% 27 Feb 2037	1,000,000	1,254,299
	VOYA FINANCIAL INC	5.7% 15 Jul 2043	1,000,000	1,224,749
	WALMART INC	3.625% 15 Dec 2047	2,500,000	2,619,118
	WALMART INC	3.3% 22 Apr 2024	2,000,000	2,077,855
	WASHINGTON ST	5.14% 01 Aug 2040	1,080,000	1,363,230
	WELLS FARGO + COMPANY	4.3% 22 Jul 2027	5,000,000	5,324,026
	WELLS FARGO + COMPANY	5.375% 02 Nov 2043	2,000,000	2,381,585
	WELLS FARGO + COMPANY	2.125% 22 Apr 2019	4,000,000	3,999,370
	WELLS FARGO + COMPANY	2.55% 07 Dec 2020	2,370,000	2,379,600

(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	
	WELLS FARGO + COMPANY	4.6% 01 Apr 2021	2,000,000	2,125,409
	WELLS FARGO COMMERCIAL MORTGAG	3.64% 15 Dec 2059	5,720,000	5,934,459
	WELLS FARGO COMMERCIAL MORTGAG	2.942% 15 Oct 2049	2,100,000	2,074,325
	WELLTOWER INC	5.25% 15 Jan 2022	1,000,000	1,086,683
	WESTERN GAS PARTNERS LP	5.45% 01 Apr 2044	2,000,000	2,125,227
	WF RBS COMMERCIAL MORTGAGE TRU	2.87% 15 Nov 2045	3,475,000	3,498,225
	WILLIAMS PARTNERS LP	4% 15 Sep 2025	3,220,000	3,294,747
	XEROX CORPORATION	4.07% 17 Mar 2022	2,872,000	2,899,639
	ZIMMER BIOMET HOLDINGS	2.7% 01 Apr 2020	3,000,000	3,001,458
	ZOETIS INC	4.7% 01 Feb 2043	1,165,000	1,302,409
	Total: EXHIBIT D - Total Bond Market Fund			\$ 3,248,171,124

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017

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	158,461	\$ 158,461
TSY INFL IX N/B		3.625% 15 Apr 2028	22,778,744	29,886,839
TSY INFL IX N/B		0.375% 15 Jul 2027	56,808,096	56,505,630
TSY INFL IX N/B		3.375% 15 Apr 2032	10,535,164	14,573,769
TSY INFL IX N/B		2.375% 15 Jan 2025	46,129,811	52,567,565
TSY INFL IX N/B		2% 15 Jan 2026	33,602,826	37,796,924
TSY INFL IX N/B		2.375% 15 Jan 2027	27,035,505	31,630,766
TSY INFL IX N/B		1.75% 15 Jan 2028	26,985,518	30,330,047
TSY INFL IX N/B		2.125% 15 Jan 2019	23,337,606	23,818,032
TSY INFL IX N/B		2.5% 15 Jan 2029	26,114,497	31,677,854
TSY INFL IX N/B		1.875% 15 Jul 2019	27,846,387	28,710,907
TSY INFL IX N/B		1.375% 15 Jan 2020	33,770,972	34,655,169
TSY INFL IX N/B		2.125% 15 Feb 2040	14,273,489	18,573,087
TSY INFL IX N/B		1.25% 15 Jul 2020	51,896,426	53,586,295
TSY INFL IX N/B		1.125% 15 Jan 2021	59,361,901	61,133,485
TSY INFL IX N/B		2.125% 15 Feb 2041	18,152,740	23,784,507
TSY INFL IX N/B		0.625% 15 Jul 2021	63,012,383	64,224,454
TSY INFL IX N/B		0.125% 15 Jan 2022	69,551,409	69,271,243
TSY INFL IX N/B		0.75% 15 Feb 2042	31,937,020	32,247,852
TSY INFL IX N/B		0.125% 15 Jul 2022	71,736,018	71,639,763
TSY INFL IX N/B		0.125% 15 Jan 2023	70,466,781	69,919,518
TSY INFL IX N/B		0.625% 15 Feb 2043	22,777,242	22,287,246
TSY INFL IX N/B		0.375% 15 Jul 2023	71,484,473	72,021,651
TSY INFL IX N/B		0.625% 15 Jan 2024	70,683,832	71,921,458
TSY INFL IX N/B		1.375% 15 Feb 2044	35,669,860	41,178,866
TSY INFL IX N/B		0.125% 15 Apr 2019	86,187,707	85,994,081
TSY INFL IX N/B		0.125% 15 Jul 2024	68,783,674	67,975,463
TSY INFL IX N/B		0.25% 15 Jan 2025	68,955,101	68,344,718
TSY INFL IX N/B		0.75% 15 Feb 2045	39,440,470	39,638,236
TSY INFL IX N/B		0.125% 15 Apr 2020	84,814,380	84,640,447
TSY INFL IX N/B		0.375% 15 Jul 2025	70,171,274	70,278,512
TSY INFL IX N/B		0.625% 15 Jan 2026	62,629,780	63,632,236
TSY INFL IX N/B		1% 15 Feb 2046	29,119,971	31,107,812
TSY INFL IX N/B		0.125% 15 Apr 2021	73,996,995	73,692,047
TSY INFL IX N/B		0.125% 15 Jul 2026	58,543,223	57,202,053
TSY INFL IX N/B		0.375% 15 Jan 2027	58,808,029	58,384,278
TSY INFL IX N/B		0.875% 15 Feb 2047	28,583,188	29,702,108
TSY INFL IX N/B		0.125% 15 Apr 2022	49,560,865	49,211,853
TSY INFL IX N/B		3.875% 15 Apr 2029	27,730,187	37,804,469
Total : EXHIBIT E - Inflation Protected Bond Fund				\$ 1,861,709,699

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017

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	119,806	\$	3,277,892
AGREE REALTY CORP	REIT USD.0001	41,033		2,110,738
ALEXANDER + BALDWIN INC	REIT	36,232		1,005,076
ALEXANDER S INC	REIT USD1.0	3,268		1,293,638
ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01	134,014		17,500,888
ALTISOURCE RESIDENTIAL CORP	REIT USD.01	72,323		857,751
AMERICAN ASSETS TRUST INC	REIT USD.01	50,664		1,937,391
AMERICAN CAMPUS COMMUNITIES	REIT USD.01	195,276		8,012,174
AMERICAN HOMES 4 RENT A	REIT USD.01	334,722		7,310,328
APARTMENT INVT + MGMT CO A	REIT USD.01	224,778		9,825,046
APPLE HOSPITALITY REIT INC	REIT NPV	303,668		5,954,929
ARMADA HOFFLER PROPERTIES IN	REIT USD.01	63,962		993,330
ASHFORD HOSPITALITY PRIME IN	REIT USD.01	38,592		375,500
ASHFORD HOSPITALITY TRUST	REIT USD.01	138,878		934,649
AVALONBAY COMMUNITIES INC	REIT USD.01	197,664		35,265,234
BOSTON PROPERTIES INC	REIT USD.01	220,898		28,723,367
BRANDYWINE REALTY TRUST	REIT USD.01	251,298		4,571,111
BRIXMOR PROPERTY GROUP INC	REIT USD.01	436,642		8,147,740
CAMDEN PROPERTY TRUST	REIT USD.01	132,612		12,208,261
CARETRUST REIT INC	REIT USD.01	108,885		1,824,913
CBL + ASSOCIATES PROPERTIES	REIT USD.01	245,051		1,386,989
CEDAR REALTY TRUST INC	REIT USD.06	129,947		790,078
CHATHAM LODGING TRUST	REIT USD.01	65,030		1,480,083
CHESAPEAKE LODGING TRUST	REIT USD.01	86,149		2,333,776
COLONY NORTHSTAR INC CLASS A	REIT USD.01	750,358		8,561,585
COLUMBIA PROPERTY TRUST INC	REIT USD.01	173,634		3,984,900
COMMUNITY HEALTHCARE TRUST I	REIT USD.01	26,524		745,324
CORECIVIC INC	REIT USD.01	169,216		3,807,360
CORESITE REALTY CORP	REIT USD.01	49,016		5,582,922
CORPORATE OFFICE PROPERTIES	REIT USD.01	142,378		4,157,438
COUSINS PROPERTIES INC	REIT USD1.0	602,257		5,570,877
CUBESMART	REIT USD.01	257,993		7,461,158
CYRUSONE INC	REIT USD.01	124,175		7,392,138
DCT INDUSTRIAL TRUST INC	REIT USD.01	133,225		7,830,966
DDR CORP	REIT USD.1	447,745		4,011,795
DIAMONDROCK HOSPITALITY CO	REIT USD.01	287,225		3,242,770
DIGITAL REALTY TRUST INC	REIT USD.01	293,618		33,443,090
DJ US REAL ESTATE MAR18	XCBT 20180316	34,200		(8,531)
DOUGLAS EMMETT INC	REIT USD.01	221,532		9,096,104
DUKE REALTY CORP	REIT USD.01	509,309		13,858,298
EASTERLY GOVERNMENT PROPERTI	REIT USD.01	55,408		1,182,407
EASTGROUP PROPERTIES INC	REIT	49,097		4,339,193
EDUCATION REALTY TRUST INC	REIT USD.01	104,851		3,661,397
EMPIRE STATE REALTY TRUST A	REIT USD.01	192,100		3,943,813
EPR PROPERTIES	REIT USD.01	105,438		6,901,971
EQUINIX INC	REIT USD.001	111,594		50,576,633
EQUITY COMMONWEALTH	REIT USD.01	177,170		5,405,457
EQUITY LIFESTYLE PROPERTIES	REIT USD.01	118,324		10,533,202
EQUITY RESIDENTIAL	REIT USD.01	525,764		33,527,970
ESSEX PROPERTY TRUST INC	REIT USD.0001	94,466		22,801,258
EXTRA SPACE STORAGE INC	REIT USD.01	180,380		15,774,231
FEDERAL REALTY INVS TRUST	REIT USD.01	103,432		13,736,804
FIRST INDUSTRIAL REALTY TR	REIT USD.01	171,527		5,397,955
FOREST CITY REALTY TRUST A	REIT USD.01	305,571		7,364,261
FOUR CORNERS PROPERTY TRUST	REIT USD.0001	87,815		2,256,846
FRANKLIN STREET PROPERTIES C	REIT USD.0001	146,779		1,576,406
GAMING AND LEISURE PROPERTIE	REIT	289,127		10,697,699
GEO GROUP INC/THE	REIT USD.01	177,626		4,191,974
GETTY REALTY CORP	REIT USD.01	47,818		1,298,737
GGP INC	REIT USD.01	883,915		20,674,772
GLADSTONE COMMERCIAL CORP	REIT USD.001	40,728		857,732
GLOBAL NET LEASE INC	REIT USD.01	96,824		1,992,638
GOVERNMENT PROPERTIES INCOME	REIT USD.01	124,005		2,299,053
GRAMERCY PROPERTY TRUST	REIT USD.01	217,646		5,802,442
HCP INC	REIT USD1.0	671,373		17,509,408
HEALTHCARE REALTY TRUST INC	REIT USD.01	177,243		5,693,045
HEALTHCARE TRUST OF AME CL A	REIT USD.01	287,412		8,633,856

(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		
	HERSHA HOSPITALITY TRUST	REIT USD.01	59,837	1,041,164
	HIGHWOODS PROPERTIES INC	REIT USD.01	147,712	7,520,018
	HOSPITALITY PROPERTIES TRUST	REIT USD.01	235,348	7,025,138
	HOST HOTELS + RESORTS INC	REIT USD.01	1,059,521	21,031,492
	HUDSON PACIFIC PROPERTIES IN	REIT USD.01	222,379	7,616,481
	INDEPENDENCE REALTY TRUST IN	REIT USD.01	117,671	1,187,300
	INVESTORS REAL ESTATE TRUST	REIT	174,549	991,438
	INVITATION HOMES INC	REIT USD.01	445,818	10,507,930
	IRON MOUNTAIN INC	REIT USD.01	379,331	14,312,159
	ISTAR INC	REIT USD.001	92,923	1,050,030
	JBG SMITH PROPERTIES	REIT USD.01	135,388	4,702,025
	KILROY REALTY CORP	REIT USD.01	140,789	10,509,899
	KIMCO REALTY CORP	REIT USD.01	609,464	11,061,772
	KITE REALTY GROUP TRUST	REIT USD.01	119,930	2,350,628
	LASALLE HOTEL PROPERTIES	REIT USD.01	162,042	4,548,519
	LEXINGTON REALTY TRUST	REIT USD.0001	311,631	3,007,239
	LIBERTY PROPERTY TRUST	REIT USD.001	210,876	9,069,777
	LIFE STORAGE INC	REIT USD.01	66,654	5,936,872
	LTC PROPERTIES INC	REIT USD.01	56,695	2,469,067
	MACERICH CO/THE	REIT USD.01	172,072	11,301,689
	MACK CALI REALTY CORP	REIT USD.01	122,354	2,637,952
	MEDICAL PROPERTIES TRUST INC	REIT USD.001	521,767	7,189,949
	MGM GROWTH PROPERTIES LLC A	REIT	99,133	2,889,727
	MID AMERICA APARTMENT COMM	REIT USD.01	162,644	16,355,481
	MONMOUTH REAL ESTATE INV COR	REIT USD.01	95,325	1,696,785
	NATIONAL RETAIL PROPERTIES	REIT USD.01	213,616	9,213,258
	NATIONAL STORAGE AFFILIATES	REIT USD.01	70,669	1,926,437
	NATL HEALTH INVESTORS INC	REIT USD.01	58,688	4,423,901
	NEW SENIOR INVESTMENT GROUP	REIT	118,030	892,307
	NEW YORK REIT INC	REIT USD.01	240,085	943,534
	NEXPOINT RESIDENTIAL	REIT USD.01	25,785	720,433
	NORTHSTAR REALTY EUROPE CORP	REIT USD.01	74,859	1,005,356
	OMEGA HEALTHCARE INVESTORS	REIT USD.1	282,383	7,776,828
	ONE LIBERTY PROPERTIES INC	REIT USD1.0	19,700	510,624
	PARAMOUNT GROUP INC	REIT USD.01	290,907	4,610,876
	PARK HOTELS + RESORTS INC	REIT USD.01	230,628	6,630,555
	PEBBLEBROOK HOTEL TRUST	REIT USD.01	98,719	3,669,385
	PENN REAL ESTATE INVEST TST	REIT USD1.0	100,122	1,190,451
	PHYSICIANS REALTY TRUST	REIT USD.01	254,669	4,581,495
	PIEDMONT OFFICE REALTY TRU A	REIT USD.01	208,603	4,090,705
	PREFERRED APARTMENT COMMUN A	REIT USD.01	46,099	933,505
	PROLOGIS INC	REIT USD.01	761,460	49,121,785
	PS BUSINESS PARKS INC/CA	REIT USD.01	29,211	3,654,004
	PUBLIC STORAGE	REIT USD.1	224,201	46,858,009
	QTS REALTY TRUST INC CL A	REIT USD.01	69,681	3,773,923
	QUALITY CARE PROPERTIES	REIT USD.01	134,391	1,855,940
	RAMCO GERSHENSON PROPERTIES	REIT USD.01	113,945	1,678,410
	REALTY INCOME CORP	REIT USD1.0	392,347	22,371,626
	REGENCY CENTERS CORP	REIT USD.01	219,163	15,161,696
	RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	157,418	3,140,489
	RETAIL PROPERTIES OF AME A	REIT USD.001	330,923	4,447,605
	REXFORD INDUSTRIAL REALTY IN	REIT USD.01	101,926	2,972,162
	RLJ LODGING TRUST	REIT	250,252	5,498,036
	RYMAN HOSPITALITY PROPERTIES	REIT USD.01	65,968	4,553,111
	SABRA HEALTH CARE REIT INC	REIT USD.01	251,810	4,726,474
	SAUL CENTERS INC	REIT USD.01	18,906	1,167,446
	SELECT INCOME REIT	REIT USD.01	96,426	2,423,185
	SENIOR HOUSING PROP TRUST	REIT USD.01	340,328	6,517,281
	SERITAGE GROWTH PROP A REIT	REIT USD.01	35,950	1,454,537
	SIMON PROPERTY GROUP INC	REIT USD.0001	445,018	76,427,391
	SL GREEN REALTY CORP	REIT USD.01	141,661	14,297,845
	SPIRIT REALTY CAPITAL INC	REIT USD.01	656,495	5,632,727
	SSGA	G STIFF ERISA QUALIFIED	5,172,715	5,172,715
	STAG INDUSTRIAL INC	REIT USD.01	132,279	3,615,185
	STORE CAPITAL CORP	REIT USD.01	244,894	6,377,040
	SUMMIT HOTEL PROPERTIES INC	REIT	149,457	2,276,230
	SUN COMMUNITIES INC	REIT USD.01	113,117	10,494,995
	SUNSTONE HOTEL INVESTORS INC	REIT USD.01	322,727	5,334,677
	TANGER FACTORY OUTLET CENTER	REIT USD.01	135,951	3,604,061
	TAUBMAN CENTERS INC	REIT USD.01	86,908	5,686,390
	TERRENO REALTY CORP	REIT USD.01	75,047	2,631,148
	TIER REIT INC	REIT USD.0001	68,606	1,398,876
	UDR INC	REIT USD.01	383,053	14,755,202
	UMH PROPERTIES INC	REIT USD.1	44,906	669,099
	UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	18,546	1,392,990
	URBAN EDGE PROPERTIES	REIT USD.01	163,170	4,159,203
	URSTADT BIDDLE CLASS A	REIT USD.01	43,546	946,690
	US DOLLAR		396,668	396,668

(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 REAL ESTATE ETF	VANGUARD REAL ESTATE ETF	271,692	22,545,002
	VENTAS INC	REIT USD.25	509,881	30,597,959
	VEREIT INC	REIT USD.01	1,395,976	10,874,653
	VORNADO REALTY TRUST	REIT USD.04	244,061	19,080,689
	WASHINGTON PRIME GROUP INC	REIT USD.0001	266,456	1,897,167
	WASHINGTON REIT	REIT USD.01	110,292	3,432,287
	WEINGARTEN REALTY INVESTORS	REIT USD.03	174,636	5,740,285
	WELLTOWER INC	REIT USD1.0	528,093	33,676,491
	WHITESTONE REIT	REIT USD.001	56,152	809,150
	WP CAREY INC	REIT USD.001	153,080	10,547,212
	XENIA HOTELS + RESORTS INC	REIT USD.01	152,994	3,303,140
	Total : EXHIBIT F - Real Estate Investment Trust (REIT) Index Fund			\$ 1,255,769,304

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, 2017

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	\$ 1,372,828
	ADLER REAL ESTATE AG	COMMON STOCK	28,323	451,105
	ADO PROPERTIES SA	COMMON STOCK	25,788	1,309,374
	ADVANCE RESIDENCE INVESTMENT	REIT	1,210	2,975,902
	AEDIFICA	REIT	16,607	1,569,665
	AEON MALL CO LTD	COMMON STOCK	118,500	2,319,058
	AEON REIT INVESTMENT CORP	REIT	704	740,207
	ALLIED PROPERTIES REAL ESTAT	REIT	80,428	2,701,153
	ANF IMMOBILIER	REIT EUR1.0	5,222	136,819
	ARTIS REAL ESTATE INVESTMENT	REIT	131,433	1,479,074
	ASCENDAS REAL ESTATE INV TRT	REIT	2,053,028	4,177,337
	ASSURA PLC	REIT GBP.1	1,960,856	1,695,044
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	223,047	174,456
	AZ. BGP HOLDINGS	COMMON STOCK	6,007,914	101
	BEFIMMO	REIT	16,933	1,088,730
	BENI STABILI SPA	REIT EUR.1	898,872	831,512
	BIG YELLOW GROUP PLC	REIT GBP.1	126,566	1,489,227
	BOARDWALK REAL ESTATE INVEST	REIT	33,196	1,141,638
	BRITISH LAND CO PLC	REIT GBP.25	865,081	8,086,653
	BWP TRUST	REIT	426,778	1,030,152
	CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	60,163	1,859,183
	CAN APARTMENT PROP REAL ESTA	REIT	116,558	3,471,762
	CAN REAL ESTATE INVEST TRUST	REIT	63,165	2,334,123
	CANADIAN DOLLAR	FOREIGN CURRENCY	3,600,392	2,873,532
	CAPITAL + COUNTIES PROPRTIE	COMMON STOCK GBP.25	633,342	2,737,673
	CAPITAL + REGIONAL PLC	REIT GBP.01	573,266	453,380
	CAPITALAND COMMERCIAL TRUST	REIT	2,028,558	2,929,600
	CAPITALAND MALL TRUST	REIT	1,994,000	3,176,366
	CARMILA	REIT EUR6.0	19,575	545,665
	CASTELLUM AB	COMMON STOCK SEK.5	232,929	3,935,389
	CATENA AB	COMMON STOCK SEK4.4	14,375	272,518
	CDL HOSPITALITY TRUSTS	STAPLED SECURITY	682,600	862,977
	CHAMPION REIT	REIT	1,700,000	1,245,669
	CHARTER HALL RETAIL REIT	REIT	296,261	963,050
	CHARTWELL RETIREMENT RESIDEN	UNIT	166,559	2,161,498
	CITYCON OYJ	COMMON STOCK	338,157	876,095
	COFINIMMO	REIT	17,907	2,359,523
	COMINAR REAL ESTATE INV TR U	REIT	161,246	1,853,180
	CROMBIE REAL ESTATE INVESTME	REIT	77,269	851,041
	CROMWELL PROPERTY GROUP	REIT	1,298,849	1,025,285
	CURRENCY CONTRACT	NOK/USD		1,244
	CURRENCY CONTRACT	JPY/USD		8,348
	CURRENCY CONTRACT	CHF/USD		1,385
	CURRENCY CONTRACT	GBP/USD		27,537
	CURRENCY CONTRACT	SGD/USD		1,819
	CURRENCY CONTRACT	USD/NZD		(71)
	CURRENCY CONTRACT	EUR/USD		48,290
	CURRENCY CONTRACT	AUD/USD		13,531
	CURRENCY CONTRACT	HKD/USD		(530)
	CURRENCY CONTRACT	SEK/USD		19,019
	CURRENCY CONTRACT	NOK/USD		89
	D CARNEGIE + CO AB	COMMON STOCK SEK.16	33,344	497,784
	DAEJAN HOLDINGS PLC	COMMON STOCK GBP.25	4,158	340,945
	DAIWA HOUSE REIT INVESTMENT	REIT	1,327	3,152,977
	DAIWA OFFICE INVESTMENT CORP	REIT	305	1,608,297
	DERWENT LONDON PLC	REIT GBP.05	86,544	3,649,244
	DEUTSCHE EUROSHP AG	COMMON STOCK	44,443	1,810,614
	DEUTSCHE WOHNEN SE	COMMON STOCK	297,825	12,995,734
	DEXUS	REIT	839,295	6,389,399
	DIC ASSET AG	COMMON STOCK	38,726	488,400
	DIOS FASTIGHETER AB	COMMON STOCK SEK2.0	75,406	512,932
	DREAM GLOBAL REAL ESTATE INV	REIT	142,736	1,392,102
	DREAM OFFICE REAL ESTATE INV	REIT	66,415	1,174,633
	ENTRA ASA	COMMON STOCK NOK1.0	95,452	1,423,486
	EURO CURRENCY	FOREIGN CURRENCY	208,313	250,142
	EUROCOMMERCIAL PROPRTIE CV	DUTCH CERT EUR5.0	40,939	1,784,755
	F+C COMMERCIAL PROPERTY TRUST	F+C COMMERCIAL PROPERTY TRUS	463,991	852,408
	F+C UK REAL ESTATE INVESTMEN	REIT	360,597	502,616

(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		
	FABEGE AB	COMMON STOCK SEK30.82	114,377	2,435,806
	FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	84,119	2,252,951
	FIRST CAPITAL REALTY INC	COMMON STOCK	128,463	2,124,389
	FONCIERE DES REGIONS	REIT EUR3.0	33,852	3,838,620
	FORTUNE REIT	REIT	1,150,000	1,421,237
	FRONTIER REAL ESTATE INVEST	REIT	422	1,640,822
	FUKUOKA REIT CORP	REIT	785	1,172,173
	GEICINA SA	REIT EUR7.5	39,874	7,362,651
	GLP J REIT	REIT	1,809	1,955,085
	GPT GROUP	REIT NPV	1,496,108	5,970,404
	GRAND CITY PROPERTIES	COMMON STOCK EUR.1	94,491	2,224,322
	GREAT PORTLAND ESTATES PLC	REIT GBP.1315789	282,609	2,630,485
	GREEN REIT PLC	REIT EUR.1	487,879	910,914
	H+R REAL ESTATE INV REIT UTS	REIT	251,202	4,282,433
	HAMBORNER REIT AG	REIT	82,121	973,584
	HAMMERSON PLC	REIT GBP.25	684,879	5,064,993
	HANG LUNG PROPERTIES LTD	COMMON STOCK	1,750,000	4,268,179
	HANSTEEN HOLDINGS PLC	REIT GBP.1	536,115	1,036,848
	HEMFOSA FASTIGHETER AB	COMMON STOCK SEK1.0	130,538	1,751,002
	HIBERNIA REIT PLC	REIT EUR.1	789,715	1,450,558
	HISPANIA ACTIVOS INMOBILIARI	REIT EUR1.0	53,123	1,000,296
	HONG KONG DOLLAR	FOREIGN CURRENCY	252,834	32,343
	HUFVUDSTADEN AB A SHS	COMMON STOCK SEK5.0	95,421	1,529,585
	HYSAN DEVELOPMENT CO	COMMON STOCK	532,000	2,822,130
	IMMOBILIARE GRANDE DISTRIBUZ	REIT	326,886	378,357
	INDUSTRIAL + INFRASTRUCTURE	REIT	222	953,524
	INMOBILIARIA COLONIAL SOCIMI	REIT EUR2.5	223,195	2,215,138
	INTERVEST OFFICES+WAREHOUSES	REIT	14,470	390,736
	INTU PROPERTIES PLC	REIT GBP.5	659,351	2,255,461
	INVESTA OFFICE FUND	REIT	475,744	1,691,800
	INVINCIBLE INVESTMENT CORP	REIT	4,110	1,747,322
	JAPAN EXCELLENT INC	REIT	1,310	1,524,618
	JAPAN HOTEL REIT INVESTMENT	REIT	2,724	1,828,144
	JAPAN LOGISTICS FUND INC	REIT	849	1,565,805
	JAPAN PRIME REALTY INVESTMEN	REIT	814	2,586,939
	JAPAN REAL ESTATE INVESTMENT	REIT	1,059	5,029,231
	JAPAN RENTAL HOUSING INVESTM	REIT	1,763	1,286,210
	JAPAN RETAIL FUND INVESTMENT	REIT	2,390	4,382,109
	JAPANESE YEN	FOREIGN CURRENCY	23,177,631	205,749
	KENEDIX OFFICE INVESTMENT CO	REIT	262	1,487,516
	KEPPEL REIT	REIT	1,696,800	1,602,373
	KILLAM APARTMENT REAL ESTATE	REIT	68,836	781,235
	KIWI PROPERTY GROUP LTD	COMMON STOCK	1,240,542	1,238,650
	KLEPIERRE	REIT EUR1.4	168,124	7,399,106
	KLOVERN AB B SHS	COMMON STOCK	500,671	655,008
	KUNGSLEDEN AB	COMMON STOCK SEK.42	165,115	1,199,791
	LAND SECURITIES GROUP PLC	REIT GBP.1066667	614,136	8,345,034
	LAR ESPANA REAL ESTATE SOCIM	REIT EUR2.0	68,196	726,883
	LEASINVEST REAL ESTATE SCA	REIT	2,103	242,416
	LEG IMMOBILIEN AG	COMMON STOCK	54,562	6,232,671
	LINK REIT	REIT	1,859,000	17,216,753
	LONDONMETRIC PROPERTY PLC	REIT GBP.1	602,856	1,515,901
	MAPLETREE COMMERCIAL TRUST	REIT	1,650,555	2,000,911
	MAPLETREE INDUSTRIAL TRUST	REIT	1,142,100	1,735,846
	MAPLETREE LOGISTICS TRUST 20	REIT	1,779,621	1,757,645
	MEDICX FUND LTD	REIT	464,154	527,399
	MERCIALYS	REIT EUR1.0	36,176	801,064
	MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	304,464	4,125,249
	MORI HILLS REIT INVESTMENT C	REIT	1,511	1,826,699
	MORI TRUST SOGO REIT INC	REIT	981	1,364,890
	MSCI EAFE MAR18	IFUS 20180316	850	12,147
	NEW ISRAELI SHEQEL	FOREIGN CURRENCY	5,663	1,631
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	84,071	59,791
	NEWRIVER REIT PLC	REIT	281,289	1,267,524
	NIPPON ACCOMMODATIONS FUND	REIT	418	1,723,121
	NIPPON BUILDING FUND INC	REIT	1,092	5,343,746
	NOMURA REAL ESTATE MASTER FU	REIT	3,436	4,267,065
	NORTHVIEW APARTMENT REAL EST	REIT	43,972	877,018
	NORWEGIAN KRONE	FOREIGN CURRENCY	50,838	6,215
	NSI NV	REIT EUR.46	15,611	651,515
	ORIX JREIT INC	REIT	2,416	3,348,225
	PHOENIX SPREE DEUTSCHLAND LT	COMMON STOCK	5,028	26,722
	POUND STERLING	FOREIGN CURRENCY	79,899	108,083
	PREMIER INVESTMENT CORP	REIT	1,452	1,374,039
	PRIMARY HEALTH PROPERTIES	REIT GBP.125	580,408	917,114
	PSP SWISS PROPERTY AG REG	COMMON STOCK CHF.1	33,945	3,216,554
	PURE INDUSTRIAL REAL ESTATE	REIT	267,117	1,443,299
	RDI REIT PLC	REIT GBP.08	1,123,425	558,043

(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		
	RETAIL ESTATES	REIT	5,580	494,235
	RIOCAN REAL ESTATE INVST TR	REIT	280,076	5,445,270
	SAFESTORE HOLDINGS PLC	REIT GBP.01	178,148	1,203,504
	SCENTRE GROUP	REIT	4,221,069	13,808,646
	SEGRO PLC	REIT GBP.1	859,918	6,823,937
	SEKISUI HOUSE REIT INC	REIT	1,060	1,236,815
	SEKISUI HOUSE RESIDENTIAL IN	REIT	1,266	1,265,128
	SHAFTESBURY PLC	REIT GBP.25	198,511	2,803,821
	SHOPPING CENTRES AUSTRALASIA	REIT	670,696	1,220,217
	SINGAPORE DOLLAR	FOREIGN CURRENCY	21,289	15,930
	SMARTCENTRES REAL ESTATE INV	REIT	101,592	2,506,252
	SPI 200 FUTURES MAR18	XSFE 20180315	150	1,623
	SSGA	G STIFF ERISA QUALIFIED	27,891,665	27,891,665
	STANDARD LIFE INV PROP INC	REIT GBP.01	236,326	298,262
	SUNTEC REIT	REIT	2,188,200	3,515,351
	SWEDISH KRONA	FOREIGN CURRENCY	113,325	13,841
	SWISS FRANC	FOREIGN CURRENCY	671	688
	TARGET HEALTHCARE REIT LTD	REIT	456,497	693,084
	TECHNOPOLIS OYJ	COMMON STOCK	125,449	629,856
	TLG IMMOBILIEN AG	COMMON STOCK	73,422	1,951,131
	TOKYU REIT INC	REIT	1,046	1,299,982
	TRITAX BIG BOX REIT PLC	REIT GBP.01	1,075,205	2,165,396
	UK COMMERCIAL PROPERTY TRUST L	UK COMMERCIAL PROPERTY TRUST	581,464	696,595
	UNIBAIL RODAMCO SE	REIT EUR5.0	83,411	21,030,097
	UNITE GROUP PLC	REIT GBP.25	206,320	2,245,557
	UNITED URBAN INVESTMENT CORP	REIT	2,670	3,840,195
	US DOLLAR		50,516	50,516
	VASTNED RETAIL NV	REIT EUR5.0	16,056	795,928
	VICINITY CENTRES	REIT	2,694,163	5,738,151
	VONOVIA SE	COMMON STOCK	409,565	20,289,581
	WALLENSTAM AB B SHS	COMMON STOCK SEK1.0	165,920	1,598,928
	WAREHOUSES DE PAUW SCA	REIT	14,911	1,671,898
	WERELDHAVE BELGIUM NV	REIT	2,007	229,513
	WERELDHAVE NV	REIT EUR1.0	35,088	1,683,758
	WESTFIELD CORP	REIT	1,600,106	11,886,110
	WHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5	57,886	1,385,387
	WORKSPACE GROUP PLC	REIT GBP1.0	104,958	1,422,145
	XIOR STUDENT HOUSING NV	REIT	7,342	343,477
	Total : EXHIBIT G - International Real Estate Index Fund			\$ 436,874,986

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, 2017

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	(e) Fair
			(n/a)	value
			Shares/ Par Value	
	1011778 B C UNLIMITED LIABILI	1% 16 Feb 2024	515,018	\$ 514,740
	1011778 BC / NEW RED FIN	4.25% 15 May 2024	125,000	124,688
	90DAY EUR FUTR MAR19	XCME 20190318	24,500,000	(28,175)
	90DAY EUR FUTR MAR20	XCME 20200316	24,500,000	8,575
	90DAY EUR FUTR SEP19	XCME 20190916	36,750,000	(18,375)
	90DAY EUR FUTR SEP20	XCME 20200914	36,750,000	42,263
	ABU DHABI GOVT INT L	3.125% 11 Oct 2027	400,000	391,104
	ABU DHABI GOVT INT L	2.5% 11 Oct 2022	400,000	392,000
	ABU DHABI GOVT INT L	4.125% 11 Oct 2047	400,000	395,648
	AERCAP IRELAND CAP/GLOBA	4.5% 15 May 2021	1,250,000	1,312,774
	AERCAP IRELAND CAP/GLOBA	4.625% 30 Oct 2020	750,000	786,211
	AKELIUS RESIDENTIAL AB	3.375% 23 Sep 2020	100,000	129,689
	ALLEGION US HOLDING CO	3.2% 01 Oct 2024	13,000	12,847
	ALLEGION US HOLDING CO	3.55% 01 Oct 2027	6,000	5,933
	ALLY FINANCIAL INC	4.125% 30 Mar 2020	400,000	408,000
	ALLY FINANCIAL INC	3.6% 21 May 2018	1,040,000	1,043,120
	ALLY FINANCIAL INC	8% 01 Nov 2031	1,090,000	1,417,000
	ALLY FINANCIAL INC	4.75% 10 Sep 2018	1,550,000	1,569,375
	ALLY FINANCIAL INC	8% 01 Nov 2031	20,000	25,950
	ALPHA 3 B V	1% 31 Jan 2024	199,000	200,079
	ALROSA FINANCE SA	7.75% 03 Nov 2020	1,400,000	1,565,116
	ALTICE FINANCING SA	1% 31 Jan 2026	50,000	48,900
	ALTICE LUXEMBOURG SA	7.25% 15 May 2022	4,570,000	5,559,436
	AMER AIRLN PT TRS 11 I	7% 31 Jul 2019	52,696	52,959
	AMERICAN TOWER CORP	3% 15 Jun 2023	54,000	53,859
	AMERICAN TOWER CORP	3.3% 15 Feb 2021	50,000	50,917
	AMGH HLDG CORP	1% 14 Mar 2025	100,000	100,188
	AMWINS GROUP INC	1% 25 Jan 2024	396,000	397,101
	ANCESTRY COM OPERATIONS INC	1% 19 Oct 2023	2,475,000	2,485,049
	ANDEAVOR LOGIS LP/CORP	4.25% 01 Dec 2027	8,000	8,069
	ANDEAVOR LOGIS LP/CORP	5.2% 01 Dec 2047	8,000	8,344
	ANDEAVOR LOGIS LP/CORP	3.5% 01 Dec 2022	6,000	5,989
	ARGENTINE PESO	FOREIGN CURRENCY	1,400,718	74,407
	ARQIVA BROADC FINANCE PL	9.5% 31 Mar 2020	100,000	140,423
	ARROW ELECTRONICS INC	3.25% 08 Sep 2024	71,000	69,572
	AT+T INC	4.1% 15 Feb 2028	214,000	214,708
	AT+T INC	1% 15 Jul 2021	423,000	428,797
	AT+T INC	2.85% 14 Feb 2023	92,000	92,365
	AT+T INC	5.15% 14 Feb 2050	246,000	249,066
	AT+T INC	3.9% 14 Aug 2027	1,364,000	1,373,114
	AT+T INC	5.3% 14 Aug 2058	72,000	72,236
	AT+T INC	4.9% 14 Aug 2037	164,000	166,066
	AT+T INC	3.4% 14 Aug 2024	178,000	178,914
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	475	372
	AVANTOR INC	6% 01 Oct 2024	10,000	9,963
	AVANTOR, INC.	1% 21 Nov 2024	80,000	80,334
	AVAYA INC.	1% 15 Dec 2024	50,000	49,146
	AVOLON TLB BORROWER 1 (US)	1% 03 Apr 2022	109,450	108,571
	BANCO BILBAO VIZCAYA ARG	1% 29 May 2049	2,600,000	2,658,500
	BARCLAYS BANK PLC	7.625% 21 Nov 2022	2,725,000	3,086,063
	BARCLAYS BANK PLC	1% 10 Apr 2023	600,000	609,000
	BARCLAYS PLC	3.25% 12 Feb 2027	360,000	508,778
	BARCLAYS PLC	3.684% 10 Jan 2023	300,000	304,433
	BARCLAYS PLC	3.125% 17 Jan 2024	300,000	424,218
	BARCLAYS PLC	1% 29 Dec 2049	600,000	901,061
	BAT CAPITAL CORP	3.222% 15 Aug 2024	84,000	83,997
	BMC SOFTWARE FIN INC	1% 10 Sep 2022	3,368,449	3,368,819
	BMC SOFTWARE FINANCE INC	8.125% 15 Jul 2021	64,000	64,400
	BONOS DE TESORERIA	6.15% 12 Aug 2032	850,000	278,977
	BOSTON PROPERTIES LP	3.2% 15 Jan 2025	40,000	39,873
	BPCE SA	1% 29 Aug 2049	548,000	634,995
	BRAZILIAN REAL	FOREIGN CURRENCY	2,105	635
	BRIGHTHOUSE FINANCIAL IN	4.7% 22 Jun 2047	16,000	16,322
	BRIGHTHOUSE FINANCIAL IN	3.7% 22 Jun 2027	308,000	302,908
	BROADCOM CRP / CAYMN FI	3.875% 15 Jan 2027	48,000	47,234
	BROADCOM CRP / CAYMN FI	3.625% 15 Jan 2024	10,000	9,944
	BROADCOM CRP / CAYMN FI	3% 15 Jan 2022	102,000	101,136
	BROOKFIELD FINANCE INC	4.7% 20 Sep 2047	56,000	58,687

(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	
	BWPC0DSY5 CDS EUR P F 1.00000	1% 20 Dec 2021	(600,000)	(740,221)
	BWPC0DSY5 CDS EUR R V 03MEVENT	1% 20 Dec 2021	600,000	720,480
	BWPC0DTU2 CDS USD P F 1.00000	1% 20 Dec 2021	(2,500,000)	(2,557,223)
	BWPC0DTU2 CDS USD R V 03MEVENT	1% 20 Dec 2021	2,500,000	2,500,000
	BWPC0FA52 CDS USD P F 1.00000	1% 20 Jun 2022	(3,200,000)	(3,271,408)
	BWPC0FA52 CDS USD R V 03MEVENT	1% 20 Jun 2022	3,200,000	3,200,000
	BWPC0G6Z9 CDS EUR P F 1.00000	1% 20 Dec 2022	(1,900,000)	(2,343,466)
	BWPC0G6Z9 CDS EUR R V 03MEVENT	1% 20 Dec 2022	1,900,000	2,281,520
	BWU00DZ12 IRS JPY P F .15000	0.15% 22 Mar 2018	(1,980,000,000)	(17,582,414)
	BWU00DZ12 IRS JPY R V 06MLIBOR	1% 22 Mar 2018	1,980,000,000	17,576,565
	BWU00MIA8 IRS EUR P F .50000	0.5% 21 Mar 2023	(2,400,000)	(2,901,107)
	BWU00MIA8 IRS EUR R V 06MEURIB	1% 21 Mar 2023	2,400,000	2,881,921
	BWU00MIB6 IRS EUR P F 1.00000	1% 21 Mar 2028	(6,800,000)	(8,222,531)
	BWU00MIB6 IRS EUR R V 06MEURIB	1% 21 Mar 2028	6,800,000	8,165,441
	BWU00MIE0 IRS GBP P F 1.50000	1.5% 21 Mar 2028	(7,300,000)	(10,064,680)
	BWU00MIE0 IRS GBP R V 06MLIBOR	1% 21 Mar 2028	7,300,000	9,875,074
	BWU00NP18 IRS MXN P F 7.98400	7.984% 10 Dec 2027	(200,000)	(10,226)
	BWU00NP18 IRS MXN R V 01MTIIE	1% 10 Dec 2027	200,000	10,222
	CADILLAC FAIRVIEW PRP TR	3.875% 20 Mar 2027	600,000	613,404
	CAESARS ENTERTAIN CORP	5% 01 Oct 2024	28,417	54,969
	CAESARS ENTERTAINMENT CORP	COMMON STOCK USD.01	5,893	74,546
	CAESARS GROW PROP HLD/FI	9.375% 01 May 2022	1,540,000	1,647,800
	CAESARS RESORT / FINCO	5.25% 15 Oct 2025	28,000	28,210
	CAESARS RESORT COLLECTION LLC	1% 22 Dec 2024	200,000	200,786
	CALIFORNIA RESOURCES CORP	1% 31 Dec 2022	100,000	99,500
	CALPINE CORP	5.25% 01 Jun 2026	40,000	39,200
	CANADIAN DOLLAR	FOREIGN CURRENCY	4,619	3,686
	CBL + ASSOCIATES LP	5.95% 15 Dec 2026	160,000	148,844
	CBS RADIO INC	1% 17 Nov 2024	704,717	707,945
	CCMSCZUS2 CCPC COC EQUITY	MORGAN STANLEY CASH COLLATERAL	2,159,000	2,159,000
	CCNGFIUS2 NOMURA GLOBAL BOC	CCNGFIUS2 NOMURA GLOBAL BOC	(60,000)	(60,000)
	CCPC CCMSCHUS2 COC	CCPC CASH COLLATERAL USD	713,000	713,000
	CENTRAL GARDEN + PET CO	5.125% 01 Feb 2028	13,000	13,000
	CH HOLD CORP	1% 01 Feb 2024	0	0
	CH HOLD CORP	1% 01 Feb 2024	138,197	138,975
	CHARTER COMM OPT LLC/CAP	4.2% 15 Mar 2028	61,000	60,547
	CHARTER COMMUNICATIONS OPERAT	1% 03 Jan 2021	964,219	964,827
	CHARTER COMMUNICATIONS OPERAT	1% 01 Jul 2020	193,924	193,924
	CHENIERE CORP CHRISTI HD	5.875% 31 Mar 2025	1,600,000	1,734,000
	CHENIERE ENERGY PARTNERS	5.25% 01 Oct 2025	39,000	39,683
	CHS/COMMUNITY HEALTH SYS	6.25% 31 Mar 2023	76,000	68,400
	CHS/COMMUNITY HEALTH SYS	5.125% 01 Aug 2021	400,000	360,000
	CIMAREX ENERGY CO	3.9% 15 May 2027	23,000	23,518
	CIT GROUP INC	5% 15 Aug 2022	300,000	318,000
	CLARK EQUIP CO	1% 18 May 2024	91,815	92,136
	CLEVELAND CLIFFS INC	4.875% 15 Jan 2024	22,000	21,945
	CO OP GRP HLDs	1% 08 Jul 2026	200,000	334,659
	COLOMBIAN PESO	FOREIGN CURRENCY	800,574	268
	COLUMBUS MCKINNON CORP	1% 31 Jan 2024	118,395	119,135
	CRED SUIS GP FUN LTD	3.75% 26 Mar 2025	1,000,000	1,020,387
	CREDIT AGRICOLE SA	1% 29 Dec 2049	200,000	226,250
	CREDIT AGRICOLE SA	1% 19 Sep 2033	800,000	830,280
	CREDIT SUISSE AG	6.5% 08 Aug 2023	200,000	223,800
	CREDIT SUISSE AG	6.5% 08 Aug 2023	3,300,000	3,692,700
	CREDIT SUISSE FIRST BOSTON MOR	1% 25 Jun 2033	11,481	11,445
	CREDIT SUISSE GROUP AG	4.282% 09 Jan 2028	500,000	521,300
	CROWN CASTLE INTL CORP	3.2% 01 Sep 2024	34,000	33,647
	CROWN CASTLE INTL CORP	3.65% 01 Sep 2027	148,000	147,638
	CROWN CASTLE INTL CORP	4% 01 Mar 2027	20,000	20,449
	CSC HOLDINGS LLC	8.625% 15 Feb 2019	3,285,000	3,465,675
	CSC HOLDINGS LLC	7.875% 15 Feb 2018	590,000	592,950
	CSN ISLANDS XI CORP	6.875% 21 Sep 2019	120,000	113,400
	CSN RESOURCES SA	6.5% 21 Jul 2020	240,000	225,000
	CURRENCY CONTRACT	ARS/USD		(19,049)
	CURRENCY CONTRACT	BRL/USD		11,778
	CURRENCY CONTRACT	CLP/USD		13
	CURRENCY CONTRACT	COP/USD		15,789
	CURRENCY CONTRACT	CZK/USD		15,170
	CURRENCY CONTRACT	GBP/USD		2,924
	CURRENCY CONTRACT	HUF/USD		74,183
	CURRENCY CONTRACT	IDR/USD		6,520
	CURRENCY CONTRACT	IDR/USD		104
	CURRENCY CONTRACT	IDR/USD		117
	CURRENCY CONTRACT	IDR/USD		171
	CURRENCY CONTRACT	IDR/USD		159
	CURRENCY CONTRACT	INR/USD		28,662
	CURRENCY CONTRACT	MXN/USD		(344,860)
	CURRENCY CONTRACT	MYR/USD		246,641

(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	PEN/USD		494
	CURRENCY CONTRACT	PHP/USD		9,623
	CURRENCY CONTRACT	PLN/USD		309,536
	CURRENCY CONTRACT	RUB/USD		33,488
	CURRENCY CONTRACT	RUB/USD		5,312
	CURRENCY CONTRACT	THB/USD		87,529
	CURRENCY CONTRACT	TRY/USD		151,549
	CURRENCY CONTRACT	USD/BRL		(13,082)
	CURRENCY CONTRACT	USD/BRL		33,207
	CURRENCY CONTRACT	USD/EUR		(8,710)
	CURRENCY CONTRACT	USD/EUR		(147,028)
	CURRENCY CONTRACT	USD/EUR		(3,128)
	CURRENCY CONTRACT	USD/EUR		(1,147)
	CURRENCY CONTRACT	USD/GBP		(381,826)
	CURRENCY CONTRACT	USD/MXN		4,309
	CURRENCY CONTRACT	ZAR/USD		118,465
	CVS PASS THROUGH TRUST	8.353% 10 Jul 2031	79,834	102,914
	CVS PASS THROUGH TRUST	6.943% 10 Jan 2030	1,848,397	2,161,608
	DAE FUNDING LLC	4% 01 Aug 2020	33,000	33,330
	DAE FUNDING LLC	4.5% 01 Aug 2022	40,000	39,300
	DAE FUNDING LLC	5% 01 Aug 2024	73,000	72,088
	DELL INT LLC / EMC CORP	6.02% 15 Jun 2026	1,600,000	1,764,190
	DELL INT LLC / EMC CORP	4.42% 15 Jun 2021	502,000	523,094
	DELOS FIN S A R L	1% 06 Oct 2023	2,200,000	2,215,708
	DEUTSCHE BANK AG	4.25% 14 Oct 2021	1,000,000	1,040,365
	DEUTSCHE BANK AG	1% 18 Jan 2019	100,000	100,924
	DEUTSCHE BANK NY	2.7% 13 Jul 2020	1,320,000	1,313,535
	DEUTSCHE BANK NY	1% 13 Jul 2020	1,320,000	1,322,333
	DIAMOND OFFSHORE DRILL	7.875% 15 Aug 2025	649,000	679,016
	DIAMOND RESORTS INTL INC	7.75% 01 Sep 2023	331,000	359,102
	DIAMOND RESORTS INTL INC	1% 11 Aug 2023	1,491,697	1,501,483
	DISCOVERY COMMUNICATIONS	3.95% 20 Mar 2028	21,000	20,888
	DISCOVERY COMMUNICATIONS	2.95% 20 Mar 2023	16,000	15,835
	DISH DBS CORP	7.875% 01 Sep 2019	2,070,000	2,214,900
	DOLLAR TREE INC	5.25% 01 Mar 2020	100,000	101,730
	DUKE REALTY LP	3.375% 15 Dec 2027	14,000	14,023
	DXC TECHNOLOGY CO	4.75% 15 Apr 2027	43,000	45,727
	EMC CORP	2.65% 01 Jun 2020	400,000	394,932
	EMERALD BAY SA	0.01% 08 Oct 2020	786,000	873,042
	ENABLE OKLAHOMA INTRASTR	6.25% 15 Mar 2020	40,000	42,024
	ENDO LUXEMBOURG FIN CO I S A	1% 29 Apr 2024	178,105	178,996
	ENERGY FUTURE INTERMEDIATE HL	1% 30 Jun 2018	5,375,550	5,387,054
	ENERGY TRANSFER PARTNERS	4.15% 01 Oct 2020	30,000	30,979
	ENRGY TRANS PT/REG FIN	5.75% 01 Sep 2020	390,000	415,074
	EQT CORP	1% 01 Oct 2020	51,000	51,108
	EQT CORP	2.5% 01 Oct 2020	8,000	7,944
	EQUINIX INC	2.875% 01 Feb 2026	100,000	119,990
	EQUINIX INC	2.875% 01 Oct 2025	100,000	120,981
	ERP OPERATING LP	3.25% 01 Aug 2027	14,000	13,955
	ERP OPERATING LP	4% 01 Aug 2047	8,000	8,231
	ESC LEHMAN BRTH HLDH PROD	1% 31 Dec 2049	800,000	37,200
	EURO CURRENCY	FOREIGN CURRENCY	313,946	376,986
	EUROPEAN INVESTMENT BANK	1% 15 Jan 2018	112,000	134,510
	FLYING FORTRESS INC	1% 30 Oct 2022	100,000	100,696
	FNMA TBA 30 YR 3	3% 13 Feb 2048	3,500,000	3,495,420
	FNMA TBA 30 YR 3.5	3.5% 13 Aug 2048	—	—
	FNMA TBA 30 YR 3.5	3.5% 13 Feb 2048	5,000,000	5,125,586
	FNMA TBA 30 YR 3.5	3.5% 13 Mar 2048	2,100,000	2,149,465
	FNMA TBA 30 YR 4	4% 13 Feb 2048	2,000,000	2,088,665
	FORTRESS TRANS + INFRAST	6.75% 15 Mar 2022	128,000	132,480
	FREEDOM MORTGAGE CORP	8.125% 15 Nov 2024	34,000	34,638
	FUTURES MORGAN STANLEY COC	SWAP CASH COLLATERAL USD	378,000	378,000
	GARDNER DENVER INC	1% 30 Jul 2024	499,530	500,913
	GENERAL MOTORS FINL CO	1% 04 Oct 2019	100,000	101,314
	GENERALITAT DE CATALUNYA	4.9% 15 Sep 2021	150,000	190,044
	GENERALITAT DE CATALUNYA	4.95% 11 Feb 2020	10,000	12,680
	GENERALITAT DE CATALUNYA	4.75% 04 Jun 2018	24,000	29,185
	GENESIS ENERGY LP/FIN	6.25% 15 May 2026	16,000	15,940
	GENESIS ENERGY LP/GENESI	5.75% 15 Feb 2021	400,000	407,000
	GOEASY LTD	7.875% 01 Nov 2022	20,000	20,875
	GOLDEN NUGGET, INC.	1% 04 Oct 2023	79,597	80,144
	GOODMAN US FIN FOUR	4.5% 15 Oct 2037	32,000	33,071
	GOODMAN US FIN THREE	3.7% 15 Mar 2028	63,000	62,515
	GRIFOLS WORLDWIDE OPERATIONS	1% 31 Jan 2025	148,999	149,226
	GS MORTGAGE SECURITIES TRUST	1% 15 Jul 2032	1,300,000	1,293,020
	HARLAND CLARKE HOLDINGS	8.375% 15 Aug 2022	36,000	37,384
	HARVEST OPERATIONS CORP	2.33% 14 Apr 2021	90,000	87,250
	HCA INC	5.5% 15 Jun 2047	40,000	39,900

(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	
	HCA INC	4.5% 15 Feb 2027	600,000	603,000
	HD SUPPLY WTRWKS LTD	1% 01 Aug 2024	20,000	20,138
	HILTON WORLDWIDE FIN LLC	1% 26 Oct 2020	0	0
	HILTON WORLDWIDE FIN LLC	1% 25 Oct 2023	756,061	759,554
	HIPOTECARIA SU CASITA SA	7.5% 29 Jun 2018	86,932	2,608
	HIPOTECARIA SU CASITA SA	COMMON STOCK	10,518	—
	HOWARD HUGHES CORP	5.375% 15 Mar 2025	1,589,000	1,628,725
	HSBC HOLDINGS PLC	1% 05 Jan 2022	700,000	723,700
	HSBC HOLDINGS PLC	1% 08 Mar 2021	300,000	315,994
	HUDSON PACIFIC PROPRTIE	3.95% 01 Nov 2027	14,000	13,929
	HUNGARIAN FORINT	FOREIGN CURRENCY	45,986	178
	IHEARTCOMMUNICATIONS INC	9% 15 Sep 2022	1,800,000	1,291,500
	IHS MARKIT LTD	4% 01 Mar 2026	25,000	24,969
	IMS HEALTH INC	1% 17 Jan 2025	99,750	100,106
	INDIGO MERGER SUB I INC	1% 13 Sep 2024	49,875	49,987
	INDONESIAN RUPIAH	FOREIGN CURRENCY	0	—
	INTELSAT JACKSON HLDG	7.25% 15 Oct 2020	1,450,000	1,363,000
	INTL LEASE FINANCE CORP	8.25% 15 Dec 2020	95,000	109,122
	INTL LEASE FINANCE CORP	6.25% 15 May 2019	250,000	261,976
	IRON MOUNTAIN INC	5.25% 15 Mar 2028	24,000	23,880
	ISLAMIC REP OF PAKISTAN	6.875% 05 Dec 2027	400,000	401,050
	ISTAR INC	5.25% 15 Sep 2022	22,000	22,138
	ISTAR INC	4.625% 15 Sep 2020	5,000	5,075
	JAPANESE YEN	FOREIGN CURRENCY	2,595,503	23,040
	JEFFERIES FIN LLC / JFIN	6.875% 15 Apr 2022	1,900,000	1,923,750
	JEFFERIES FIN LLC / JFIN	7.5% 15 Apr 2021	220,000	227,700
	JEFFERIES FIN LLC / JFIN	7.375% 01 Apr 2020	200,000	205,750
	JELD WEN INC	4.875% 15 Dec 2027	10,000	10,100
	KBC BANK NV	1% 25 Jan 2023	1,200,000	1,205,664
	KINDER MORGAN ENER PART	6.375% 01 Mar 2041	400,000	464,946
	KINETIC CONCEPTS INC	1% 02 Feb 2024	1,402,950	1,395,585
	KINGDOM OF BAHRAIN	5.5% 31 Mar 2020	300,000	306,906
	KINGDOM OF SWEDEN	0.875% 31 Jan 2018	900,000	1,081,954
	KSA SUKUK LTD	3.628% 20 Apr 2027	300,000	302,714
	KSA SUKUK LTD	2.894% 20 Apr 2022	400,000	397,154
	LANDMARK MORTGAGE SECURITIES P	1% 17 Jun 2039	3,573,230	4,599,688
	LAS VEGAS SANDS LLC	1% 29 Mar 2024	866,936	871,166
	LEHMAN BROTHERS HOLDINGS	1% 10 Jan 2009	400,000	17,500
	LENNAR CORP	4.75% 29 Nov 2027	24,000	24,715
	LIFE STORAGE LP	3.875% 15 Dec 2027	14,000	13,948
	LLOYDS BANKING GROUP PLC	1% 29 Dec 2049	400,000	657,950
	LSI OPEN POSITION NET ASSET	0.01% 31 Dec 2060	171,451	12,430
	MAJAPAHIT HOLDING BV	7.75% 20 Jan 2020	100,000	109,380
	MALAYSIAN RINGGIT	FOREIGN CURRENCY	580	143
	MALLINCKRODT INTL FIN	4.75% 15 Apr 2023	2,538,000	1,992,330
	MATTEL INC	6.75% 31 Dec 2025	34,000	34,457
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	12,431,747	635,391
	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 CASH BOC	CCMSBIUS1 MORGAN STANLEY CASH	280,000	280,000
	MULTI COLOR CORP	1% 31 Oct 2024	6,000	6,038
	NATIONAL COLLEGIATE STUDENT LO	1% 25 Nov 2027	1,478,929	1,469,135
	NATIONWIDE BLDG SOCIETY	1% 20 Mar 2023	100,000	121,098
	NAVIENT CORP	6.5% 15 Jun 2022	195,000	204,653
	NAVIENT CORP	6.625% 26 Jul 2021	72,000	75,960
	NAVIENT CORP	5.5% 15 Jan 2019	520,000	529,100
	NAVIENT CORP	4.875% 17 Jun 2019	538,000	547,092
	NAVIENT CORP	5.875% 25 Mar 2021	1,521,000	1,570,433
	NAVIENT CORP	8% 25 Mar 2020	1,220,000	1,319,125
	NAVIENT CORP	7.25% 25 Jan 2022	100,000	107,125
	NAVIENT CORP	8.45% 15 Jun 2018	30,000	30,765
	NETAPP INC	2% 27 Sep 2019	10,000	9,923
	NETAPP INC	3.3% 29 Sep 2024	21,000	20,919
	NETFLIX INC	4.875% 15 Apr 2028	35,000	34,300
	NEW ALBERTSONS LP	6.57% 23 Feb 2028	600,000	456,000
	NIDDA HEALTHCARE HOLDING AG	1% 21 Aug 2024	16,786	20,154
	NIDDA HEALTHCARE HOLDING AG	1% 21 Aug 2024	83,214	99,912
	NIELSEN CO LUX SARL/THE	5.5% 01 Oct 2021	600,000	616,500
	NIELSEN FIN LLC	1% 04 Oct 2023	1,188,030	1,192,485
	NISSAN MOTOR ACCEPTANCE	1% 28 Sep 2022	120,000	120,549
	NOKIA OYJ	4.375% 12 Jun 2027	20,000	19,770
	NOTA DO TESOURO NACIONAL	10% 01 Jan 2027	4,400,000	1,308,157
	NOTA DO TESOURO NACIONAL	10% 01 Jan 2021	26,400,000	8,197,363
	NUMERICABLE GROUP SA	1% 31 Jan 2026	50,000	48,078
	ODEBRECHT DRILL VIII/IX	6.35% 30 Jun 2022	143,000	90,090
	OI EUROPEAN GROUP BV	4% 15 Mar 2023	16,000	16,022
	OLD REPUBLIC INTL CORP	3.875% 26 Aug 2026	60,000	60,398
	OLYMPUS MERGER SUB INC	1% 10 Oct 2024	1,486	1,489

(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	
	ONEMAIN FIN HOLDINGS INC	6.75% 15 Dec 2019	1,940,000	2,004,408
	ONEMAIN FIN HOLDINGS INC	7.25% 15 Dec 2021	136,000	141,331
	OPPENHEIMER HOLDINGS INC	6.75% 01 Jul 2022	24,000	24,720
	ORTHO CLINICAL INC/SA	6.625% 15 May 2022	508,000	510,540
	OXFORD FIN LLC/CO ISS II	6.375% 15 Dec 2022	24,000	24,780
	PARK AEROSPACE HOLDINGS	4.5% 15 Mar 2023	1,372,000	1,310,260
	PARK AEROSPACE HOLDINGS	3.625% 15 Mar 2021	36,000	34,470
	PARK AEROSPACE HOLDINGS	5.25% 15 Aug 2022	1,163,000	1,155,731
	PARK AEROSPACE HOLDINGS	5.5% 15 Feb 2024	33,000	32,753
	PETROBRAS GLOBAL FINANCE	5.299% 27 Jan 2025	61,000	61,183
	PETROBRAS GLOBAL FINANCE	5.999% 27 Jan 2028	52,000	52,130
	PETROBRAS GLOBAL FINANCE	7.375% 17 Jan 2027	1,724,000	1,898,124
	PETROBRAS GLOBAL FINANCE	6.125% 17 Jan 2022	565,000	599,606
	PETROBRAS GLOBAL FINANCE	7.25% 17 Mar 2044	1,122,000	1,166,880
	PETROLEO GLOBAL TRADING	1% 19 Feb 2020	100,000	96,650
	PETROLEOS DE VENEZUELA S	5.375% 12 Apr 2027	712,000	165,540
	PETROLEOS MEXICANOS	3.75% 21 Feb 2024	200,000	260,336
	PETROLEOS MEXICANOS	6.5% 13 Mar 2027	554,000	605,522
	PETROLEOS MEXICANOS	5.125% 15 Mar 2023	600,000	838,387
	PETSMART INC	5.875% 01 Jun 2025	51,000	39,143
	PHYSICIANS REALTY LP	3.95% 15 Jan 2028	29,000	28,663
	PIMCO FDS SHORT TERM FLTG NAV	MUTUAL FUND	2,512,613	25,143,718
	PITNEY BOWES INC	4.7% 01 Apr 2023	16,000	14,680
	PLAINS ALL AMER PIPELINE	2.6% 15 Dec 2019	200,000	198,863
	POLISH ZLOTY	FOREIGN CURRENCY	13	4
	POST HLDGS INC	1% 24 May 2024	29,850	29,941
	POST HOLDINGS INC	5.625% 15 Jan 2028	10,000	10,053
	POUND STERLING	FOREIGN CURRENCY	217,387	294,070
	PRESTIGE BRANDS INC DEL	1% 26 Jan 2024	88,087	88,610
	PROVIDENT FDG/PFG FIN	6.375% 15 Jun 2025	21,000	22,050
	QVC INC	3.125% 01 Apr 2019	1,200,000	1,204,478
	QVC INC	5.45% 15 Aug 2034	1,000,000	1,004,598
	QVC INC	5.95% 15 Mar 2043	1,395,000	1,405,927
	RAIT TRUST	1% 15 Jun 2037	2,699,623	2,701,392
	RED OAK POWER LLC	9.2% 30 Nov 2029	800,000	908,000
	REPUBLIC OF ARGENTINA	1% 03 Apr 2022	27,215,000	1,438,456
	REPUBLIC OF ARGENTINA	1% 21 Jun 2020	18,359,000	1,043,513
	REPUBLIC OF ARGENTINA	3.875% 15 Jan 2022	4,100,000	5,181,901
	REPUBLIC OF ARGENTINA	1% 01 Mar 2020	600,000	33,307
	REPUBLIC OF ARGENTINA	7.82% 31 Dec 2033	187,150	262,529
	REPUBLIC OF ARGENTINA	1% 31 Dec 2038	2,176,000	1,907,447
	REPUBLIC OF COLOMBIA	7.75% 14 Apr 2021	4,000,000,000	1,421,940
	REPUBLIC OF INDONESIA	4.35% 11 Jan 2048	200,000	202,906
	REPUBLIC OF NIGERIA	6.5% 28 Nov 2027	300,000	312,607
	REPUBLIC OF PANAMA	9.375% 01 Apr 2029	653,000	989,295
	REPUBLIC OF PERU	5.7% 12 Aug 2024	2,860,000	951,883
	REPUBLIC OF PERU	6.95% 12 Aug 2031	10,100,000	3,555,181
	REPUBLIC OF PERU	8.75% 21 Nov 2033	255,000	401,625
	REPUBLIC OF SOUTH AFRICA	8.875% 28 Feb 2035	65,900,000	5,003,801
	REPUBLIC OF TURKEY	5.625% 30 Mar 2021	1,400,000	1,473,637
	REPUBLIC OF TURKEY	7% 05 Jun 2020	500,000	539,410
	REPUBLIC OF TURKEY	6.875% 17 Mar 2036	1,000,000	1,114,504
	REPUBLIC OF TURKEY	7% 11 Mar 2019	100,000	104,465
	REPUBLIC OF VENEZUELA	8.25% 13 Oct 2024	153,000	30,600
	REPUBLIC OF VENEZUELA	9.25% 15 Sep 2027	140,000	30,100
	REPUBLIC OF VENEZUELA	7.65% 21 Apr 2025	249,000	49,800
	REPUBLIC OF VENEZUELA	6% 09 Dec 2020	31,000	6,898
	REPUBLIC OF VENEZUELA	7% 31 Mar 2038	199,000	40,795
	REPUBLIC OF VENEZUELA	9% 07 May 2023	31,000	6,355
	REPUBLIC OF VENEZUELA	9.25% 07 May 2028	137,000	27,743
	REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	800,000	888,000
	REPUBLICA ORIENT URUGUAY	7.625% 21 Mar 2036	100,000	142,480
	RESOURCE CAPITAL CORP LTD	1% 15 Jul 2034	3,571,109	3,573,295
	REYNOLDS GROUP HLDGS INC	1% 05 Feb 2023	1,234,406	1,239,529
	RIO OIL FINANCE TRUST	9.25% 06 Jul 2024	1,239,720	1,338,898
	ROCKIES EXPRESS PIPELINE	5.625% 15 Apr 2020	100,000	104,750
	ROCKIES EXPRESS PIPELINE	6% 15 Jan 2019	300,000	308,250
	ROMANIA GOVERNMENT BOND	5.85% 26 Apr 2023	7,200,000	2,012,407
	ROMANIAN LEU	FOREIGN CURRENCY	421,690	108,459
	ROSSLYN PORTFOLIO TRUST 20172)	1% 15 Jun 2033	2,700,000	2,660,786
	ROYAL BK OF SCOTLAND PLC	6.934% 09 Apr 2018	100,000	122,269
	ROYAL BK SCOTLND GRP PLC	1% 29 Dec 2049	1,550,000	1,745,688
	ROYAL BK SCOTLND GRP PLC	1% 29 Dec 2049	2,500,000	2,643,750
	ROYAL BK SCOTLND GRP PLC	4.8% 05 Apr 2026	875,000	940,150
	RPI FIN TR	1% 27 Mar 2023	48,213	48,400
	RUSSIA GOVT BOND OFZ	8.5% 17 Sep 2031	190,900,000	3,588,789
	RUSSIAN RUBLE	FOREIGN CURRENCY	342	6
	SABINE PASS LIQUEFACTION	5.625% 01 Feb 2021	200,000	214,412

(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	
	SABINE PASS LIQUEFACTION	5.625% 15 Apr 2023	100,000	109,823
	SABINE PASS LIQUEFACTION	5.75% 15 May 2024	1,200,000	1,333,777
	SANTANDER HOLDINGS USA	3.4% 18 Jan 2023	28,000	27,891
	SANTANDER HOLDINGS USA	4.4% 13 Jul 2027	10,000	10,227
	SANTANDER UK GROUP HLDGS	1% 29 Dec 2049	2,550,000	3,795,843
	SANTANDER UK GROUP HLDGS	3.625% 14 Jan 2026	1,840,000	2,716,420
	SAUDI INTERNATIONAL BOND	3.625% 04 Mar 2028	200,000	198,200
	SAUDI INTERNATIONAL BOND	4.625% 04 Oct 2047	400,000	408,522
	SAUDI INTERNATIONAL BOND	2.875% 04 Mar 2023	400,000	393,209
	SCIENTIFIC GAMES INTERNA	5% 15 Oct 2025	11,000	11,028
	SEQUA MEZZANINE HLDGS LLC	1% 28 Nov 2021	49,750	50,030
	SERTA SIMMONS BEDDING LLC	1% 08 Nov 2023	2,481,250	2,264,835
	SERVICE CORP INTL	4.625% 15 Dec 2027	14,000	14,205
	SFR GROUP SA	6% 15 May 2022	200,000	202,500
	SFR GROUP SA	7.375% 01 May 2026	3,600,000	3,694,500
	SHIRE ACQ INV IRELAND DA	2.4% 23 Sep 2021	1,530,000	1,505,920
	SIMMONS FOODS INC	5.75% 01 Nov 2024	12,000	11,925
	SINCLAIR BROADCAST GROUP INC	1% 12 Dec 2024	200,000	199,626
	SINGAPORE DOLLAR	FOREIGN CURRENCY	2,723	2,038
	SL GREEN OPERATING PARTN	3.25% 15 Oct 2022	8,000	7,969
	SLM STUDENT LOAN TRUST	1% 26 Oct 2026	1,898,516	1,903,498
	SLM STUDENT LOAN TRUST	1% 27 Apr 2026	3,456,300	3,468,174
	SLM STUDENT LOAN TRUST	1% 25 Apr 2023	2,062,142	2,110,125
	SOCIETE GENERALE	1% 29 Sep 2049	200,000	209,250
	SOUTH AFRICAN RAND	FOREIGN CURRENCY	654	53
	SPIRIT ISSUER PLC	6.582% 28 Dec 2027	800,000	1,140,467
	SPRINGLEAF FINANCE CORP	5.625% 15 Mar 2023	400,000	400,880
	SPRINGLEAF FINANCE CORP	6.125% 15 May 2022	330,000	342,375
	SPRINGLEAF FINANCE CORP	5.25% 15 Dec 2019	1,990,000	2,047,213
	SPRINGLEAF FINANCE CORP	8.25% 15 Dec 2020	20,000	22,000
	SPRINT CAPITAL CORP	6.9% 01 May 2019	3,050,000	3,191,063
	SPRINT COMMUNICATIONS	9% 15 Nov 2018	330,000	347,358
	SPRINT COMMUNICATIONS	7% 15 Aug 2020	540,000	572,400
	SPRINT COMMUNICATIONS	6% 15 Nov 2022	600,000	600,000
	SSGA	G STIFF ERISA QUALIFIED	754,175	754,175
	STANDARD INDUSTRIES INC	4.75% 15 Jan 2028	32,000	32,074
	STARWOOD PROPERTY TRUST	4.75% 15 Mar 2025	44,000	43,670
	STRUCTURED ASSET SECURITIES CO	1% 25 Jun 2033	16,417	16,171
	SUMITOMO MITSUI FINL GRP	1% 19 Oct 2021	1,500,000	1,525,677
	SWAP BARCLAYS BANK BOC	TBA CASH COLLATERALL USD	(250,000)	(250,000)
	SWAP CCPC MORGAN STANLEY COC	SWAP CCPC CASH COLLATERAL	948,000	948,000
	SWAP GOLDMAN SACHS COC	SWAP CASH COLLATERAL USD	311,000	311,000
	SWAP HSBC BOC	SWAP CASH COLLATERAL USD	(190,000)	(190,000)
	SWAP JP MORGAN BOC	SWAP CASH COLLATERAL USD	(130,000)	(130,000)
	SWAP UBS COC	SWAP CASH COLLATERAL USD	160,000	160,000
	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	802,832
	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	1,102,005
	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	299,495
	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	795,138
	SWPC0DVZ8 CDS USD P V 03MEVENT	1% 20 Dec 2021	(100,000)	(100,000)
	SWPC0DVZ8 CDS USD R F 1.00000	1% 20 Dec 2021	100,000	98,778
	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	1,481,675
	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	442,174
	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	992,346
	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	220,631
	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	2,963,350
	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	5,019,008
	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	6,725,471
	SWPC0ESB3 CDS USD P V 03MEVENT	1% 20 Dec 2021	(100,000)	(100,000)
	SWPC0ESB3 CDS USD R F 5.00000	5% 20 Dec 2021	100,000	111,541
	SWPC0ETH9 CDS USD P V 03MEVENT	1% 20 Dec 2021	(100,000)	(100,000)
	SWPC0ETH9 CDS USD R F 1.00000	1% 20 Dec 2021	100,000	98,778
	SWPC0F2A0 CDS USD P V 03MEVENT	1% 20 Jun 2022	(250,000)	(250,000)
	SWPC0F2A0 CDS USD R F 5.00000	5% 20 Jun 2022	250,000	293,527
	SWPC0FAE3 CDS USD P V 03MEVENT	1% 20 Jun 2022	(1,600,000)	(1,600,000)
	SWPC0FAE3 CDS USD R F 1.00000	1% 20 Jun 2022	1,600,000	1,603,528
	SWPC0FBT9 CDS USD P V 03MEVENT	1% 20 Jun 2022	(1,100,000)	(1,100,000)

(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	
	SWPC0FBT9 CDS USD R F 1.00000	1% 20 Jun 2022	1,100,000	1,079,588
	SWPC0FN58 CDS USD P V 03MEVENT	1% 20 Jun 2022	(200,000)	(200,000)
	SWPC0FN58 CDS USD R F 1.00000	1% 20 Jun 2022	200,000	201,458
	SWPC0G6C0 CDS USD P V 03MEVENT	1% 20 Dec 2022	(1,200,000)	(1,200,000)
	SWPC0G6C0 CDS USD R F 1.00000	1% 20 Dec 2022	1,200,000	1,166,533
	SWPC0G6E6 CDS USD P V 03MEVENT	1% 20 Dec 2022	(600,000)	(600,000)
	SWPC0G6E6 CDS USD R F 1.00000	1% 20 Dec 2022	600,000	598,337
	SWPC0G6H9 CDS USD P V 03MEVENT	1% 20 Dec 2022	(500,000)	(500,000)
	SWPC0G6H9 CDS USD R F 1.00000	1% 20 Dec 2022	500,000	498,614
	SWPC0G7A3 CDS USD P V 03MEVENT	1% 20 Dec 2022	(2,000,000)	(2,000,000)
	SWPC0G7A3 CDS USD R F 1.00000	1% 20 Dec 2022	2,000,000	1,944,222
	SWPC0GA92 CDS USD P V 03MEVENT	1% 20 Dec 2022	(35,600,000)	(35,600,000)
	SWPC0GA92 CDS USD R F 5.00000	5% 20 Dec 2022	35,600,000	38,549,282
	SWU00B8J4 IRS MXN P V 01MTIIE	1% 31 Aug 2021	(100,900,000)	(5,157,037)
	SWU00B8J4 IRS MXN R F 6.75000	6.75% 31 Aug 2021	100,900,000	4,970,977
	SWU00BON7 IRS MXN P V 01MTIIE	1% 17 Nov 2021	(70,800,000)	(3,618,614)
	SWU00BON7 IRS MXN R F 5.43000	5.43% 17 Nov 2021	70,800,000	3,320,683
	SWU00D7O0 IRS USD P V 03MLIBOR	1% 16 Dec 2025	(5,500,000)	(5,500,000)
	SWU00D7O0 IRS USD R F 2.50000	2.5% 16 Dec 2025	5,500,000	5,557,896
	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	4,142,092
	SWU00GPF2 IRS MXN P V 01MTIIE	1% 30 Jan 2026	(4,100,000)	(209,553)
	SWU00GPF2 IRS MXN R F 5.95000	5.95% 30 Jan 2026	4,100,000	184,315
	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	10,018,624
	SWU00IN86 IRS USD P V 03MLIBOR	1% 21 Dec 2023	(9,600,000)	(9,600,000)
	SWU00IN86 IRS USD R F 1.75000	1.75% 21 Dec 2023	9,600,000	9,310,320
	SWU00KLL4 IRS USD P V 03MLIBOR	1% 21 Jun 2027	(800,000)	(800,000)
	SWU00KLL4 IRS USD R F 1.50000	1.5% 21 Jun 2027	800,000	737,943
	SWU00KZF2 IRS MXN P V 01MTIIE	1% 02 Feb 2027	(2,800,000)	(143,109)
	SWU00KZF2 IRS MXN R F 7.86500	7.865% 02 Feb 2027	2,800,000	142,244
	SWU00L0J0 IRS MXN P V 01MTIIE	1% 04 Feb 2027	(4,200,000)	(214,664)
	SWU00L0J0 IRS MXN R F 8.01000	8.01% 04 Feb 2027	4,200,000	215,418
	SWU00L3K4 IRS MXN P V 01MTIIE	1% 17 Feb 2027	(5,800,000)	(296,440)
	SWU00L3K4 IRS MXN R F 7.81750	7.817% 17 Feb 2027	5,800,000	293,694
	SWU00L9Q5 IRS USD P V 03MLIBOR	1% 20 Dec 2027	(2,500,000)	(2,500,000)
	SWU00L9Q5 IRS USD R F 2.50000	2.5% 20 Dec 2027	2,500,000	2,518,529
	SWU00NP00 IRS MXN P V 01MTIIE	1% 16 Dec 2022	(400,000)	(20,444)
	SWU00NP00 IRS MXN R F 7.87500	7.875% 16 Dec 2022	400,000	20,457
	TEAM HEALTH INC.	1% 06 Feb 2024	397,000	386,333
	TECH DATA CORP	3.7% 15 Feb 2022	11,000	11,034
	TECH DATA CORP	4.95% 15 Feb 2027	28,000	29,536
	TEMPO ACQUISITION LLC	1% 01 May 2024	117,904	117,412
	TENET HEALTHCARE CORP	4.625% 15 Jul 2024	126,000	122,850
	TERRAFORM GLOBAL OPERATI	9.75% 15 Aug 2022	1,000,000	1,106,250
	TESCO PROPERTY FIN 2 PLC	6.051% 13 Oct 2039	1,893,602	3,092,666
	TEX OPERATIONS CO LLC	1% 04 Aug 2023	96,459	96,941
	TEX OPERATIONS CO LLC	1% 04 Aug 2023	544,320	547,041
	TEXTRON INC	1% 10 Nov 2020	150,000	149,958
	THAILAND BAHT	FOREIGN CURRENCY	99,986	3,068
	THRONES 2014 1 PLC.A	1% 15 Nov 2049	1,714,359	2,325,627
	TIME WARNER INC	3.8% 15 Feb 2027	46,000	45,957
	TRANSOCEAN INC	7.5% 15 Jan 2026	16,000	16,385
	TRANSOCEAN PHOENIX 2 LTD	7.75% 15 Oct 2024	18,000	19,710
	TRANSOCEAN PROTEUS LTD	6.25% 01 Dec 2024	3,600	3,776
	TURKEY GOVERNMENT BOND	8.8% 27 Sep 2023	10,000,000	2,318,283
	TURKISH LIRA	FOREIGN CURRENCY	1,405	371
	UBS AG	5.125% 15 May 2024	1,000,000	1,055,120
	UBS AG	1% 22 May 2023	500,000	503,429
	UBS AG STAMFORD CT	7.625% 17 Aug 2022	1,300,000	1,518,660
	UNITED MEXICAN STATES	4% 15 Mar 2049	2,000,000	2,304,336
	UNITYMEDIA HESSEN GMBH + CO K	1% 15 Jan 2026	100,000	99,722
	UNITYMEDIA HESSEN GMBH + CO KG	1% 15 Jan 2027	100,000	119,885
	UPCB FINANCE VII LTD	3.625% 15 Jun 2029	100,000	119,546
	US 10YR NOTE (CBT)MAR18	XCBT 20180320	15,000,000	(100,781)
	US DOLLAR		(2,118,200)	(2,118,200)
	US TREASURY N/B	1.75% 30 Nov 2021	5,000,000	4,930,273
	VALEANT PHARMACEUTICALS	5.5% 01 Nov 2025	10,000	10,175
	VALEANT PHARMACEUTICALS INT.	1% 01 Apr 2022	341,435	346,052
	VEREIT OPERATING PARTNER	3.95% 15 Aug 2027	20,000	19,771
	VERIZON COMMUNICATIONS	2.875% 15 Jan 2038	100,000	121,602
	VERIZON COMMUNICATIONS	5.25% 16 Mar 2037	160,000	175,949
	VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	40,000	41,709
	VIASAT INC	5.625% 15 Sep 2025	112,000	112,840
	VICI PPTYS 1 LLC	1% 20 Dec 2024	100,000	100,000
	VIRGIN MEDIA SECURED FIN	5% 15 Apr 2027	1,500,000	2,062,098
	VIRGIN MEDIA SECURED FIN	5% 15 Apr 2027	100,000	137,473
	VMWARE INC	3.9% 21 Aug 2027	30,000	30,284

(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	
	VMWARE INC	2.95% 21 Aug 2022	30,000	29,916
	VMWARE INC	2.3% 21 Aug 2020	40,000	39,773
	VORNADO REALTY LP	3.5% 15 Jan 2025	16,000	15,960
	WASHINGTON PG LP	5.95% 15 Aug 2024	256,000	261,616
	WESTJET AIRLINES LTD	3.5% 16 Jun 2021	190,000	191,771
	WIND TRE SPA	1% 20 Jan 2024	200,000	236,130
	WIND TRE SPA	2.625% 20 Jan 2023	200,000	235,042
	WOOLWORTHS GROUP LTD	4% 22 Sep 2020	20,000	20,614
	WYNDHAM WORLDWIDE CORP	4.5% 01 Apr 2027	18,000	18,291
	WYNDHAM WORLDWIDE CORP	4.15% 01 Apr 2024	16,000	16,075
	YUAN RENMINBI	FOREIGN CURRENCY	(9,786,393)	(1,502,824)
	YUAN RENMINBI OFFSHORE	FOREIGN CURRENCY	9,786,393	1,502,813
	Total: EXHIBIT H - High Yield and Emerging Markets Bond Fund			294,132,837

n / a - Cost is not applicable

EXHIBIT I - High Yield Debt Fund
(Administered by JP Morgan)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017

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 ONCOLOGY HOLDINGS	1% 30 Apr 2022	284,925	\$ 268,305
	ACCO BRANDS CORP	5.25% 15 Dec 2024	115,000	118,163
	ACCUDYNE INDS LLC	1% 18 Aug 2024	374,063	376,460
	ACI WORLDWIDE INC	6.375% 15 Aug 2020	150,000	152,625
	ADIENT GLOBAL HOLDINGS	4.875% 15 Aug 2026	125,000	128,438
	ADT CORP	3.5% 15 Jul 2022	305,000	300,425
	AECOM	5.75% 15 Oct 2022	250,000	260,625
	AECOM	5.875% 15 Oct 2024	120,000	129,984
	AERCAP IRELAND CAP/GLOBA	4.625% 30 Oct 2020	1,015,000	1,064,006
	AES CORP/THE	5.5% 15 Apr 2025	35,000	36,750
	AES CORP/THE	5.5% 15 Mar 2024	35,000	36,400
	AES CORP/THE	6% 15 May 2026	25,000	27,000
	AES CORP/THE	4.875% 15 May 2023	260,000	264,875
	AIR MEDICAL GROUP HOLDIN	6.375% 15 May 2023	245,000	235,200
	AIRCASTLE LTD	5.125% 15 Mar 2021	35,000	36,794
	AIRCASTLE LTD	5% 01 Apr 2023	80,000	84,300
	AIRCASTLE LTD	7.625% 15 Apr 2020	75,000	81,938
	ALBERTSONS COS LLC/SAFEW	6.625% 15 Jun 2024	320,000	303,200
	ALBERTSONS COS LLC/SAFEW	5.75% 15 Mar 2025	20,000	18,040
	ALCOA NEDERLAND HOLDING	6.75% 30 Sep 2024	300,000	327,000
	ALLY FINANCIAL INC	4.125% 30 Mar 2020	225,000	229,500
	ALLY FINANCIAL INC	4.625% 30 Mar 2025	385,000	404,250
	ALLY FINANCIAL INC	4.125% 13 Feb 2022	200,000	204,460
	ALLY FINANCIAL INC	5.75% 20 Nov 2025	360,000	392,400
	ALLY FINANCIAL INC	4.25% 15 Apr 2021	185,000	189,625
	ALLY FINANCIAL INC	3.5% 27 Jan 2019	195,000	195,975
	ALLY FINANCIAL INC	4.625% 19 May 2022	385,000	400,400
	ALPINE FIN MERGER SUB LLC	1% 12 Jul 2024	99,750	100,249
	ALTA MESA HLDGS/FINANC S	7.875% 15 Dec 2024	115,000	126,069
	ALTICE FINANCING SA	6.625% 15 Feb 2023	200,000	209,420
	ALTICE FINANCING SA	7.5% 15 May 2026	220,000	234,300
	ALTICE LUXEMBOURG SA	7.75% 15 May 2022	600,000	591,000
	AMC ENTERTAINMENT HOLDIN	5.875% 15 Nov 2026	30,000	29,550
	AMC ENTERTAINMENT HOLDIN	5.75% 15 Jun 2025	460,000	454,825
	AMC NETWORKS INC	5% 01 Apr 2024	405,000	410,063
	AMERICAN AXLE + MFG INC	6.25% 01 Apr 2025	440,000	463,100
	AMERICAN AXLE + MFG INC	6.5% 01 Apr 2027	250,000	264,688
	AMERICAN AXLE + MFG INC	6.625% 15 Oct 2022	215,000	223,063
	AMERICAN AXLE + MFG INC	6.25% 15 Mar 2021	130,000	133,250
	AMERICAN GREETINGS CORP	7.875% 15 Feb 2025	35,000	37,800
	AMERIGAS PART/FIN CORP	5.875% 20 Aug 2026	230,000	236,900
	AMERIGAS PART/FIN CORP	5.5% 20 May 2025	140,000	141,400
	AMGH HLDG CORP	1% 14 Mar 2025	545,000	546,025
	AMKOR TECHNOLOGY INC	6.625% 01 Jun 2021	170,000	171,816
	AMKOR TECHNOLOGY INC	6.375% 01 Oct 2022	445,000	459,240
	ANDEAVOR LOGIS LP/CORP	5.25% 15 Jan 2025	80,000	84,136
	ANDEAVOR LOGIS LP/CORP	6.25% 15 Oct 2022	106,000	112,463
	ANDEAVOR LOGIS LP/CORP	6.375% 01 May 2024	90,000	97,650
	ANDEAVOR LOGIS LP/CORP	3.5% 01 Dec 2022	585,000	583,890
	ANIXTER INC	5.5% 01 Mar 2023	225,000	242,224
	ANTERO MIDSTREAM PART/FI	5.375% 15 Sep 2024	275,000	283,250
	ANTERO RESOURCES CORP	5.125% 01 Dec 2022	435,000	443,700
	ANTERO RESOURCES CORP	5.625% 01 Jun 2023	55,000	57,200
	ARCONIC INC	5.9% 01 Feb 2027	145,000	162,863
	ARCONIC INC	5.87% 23 Feb 2022	200,000	216,500
	ARDAGH PKG FIN/HLDGS USA	6% 15 Feb 2025	400,000	421,000
	ARDAGH PKG FIN/HLDGS USA	7.25% 15 May 2024	600,000	653,250
	ASHLAND LLC	4.75% 15 Aug 2022	525,000	546,000
	AT+T INC	3.4% 14 Aug 2024	190,000	190,976
	AVANTOR INC	6% 01 Oct 2024	310,000	308,838
	AVIS BUDGET CAR/FINANCE	6.375% 01 Apr 2024	315,000	327,695
	AVIS BUDGET CAR/FINANCE	5.5% 01 Apr 2023	560,000	574,000
	AXALTA COATING SYSTEMS	4.875% 15 Aug 2024	150,000	157,500
	B+G FOODS INC	4.625% 01 Jun 2021	133,000	134,995
	BLUE RACER MID LLC/FINAN	6.125% 15 Nov 2022	455,000	474,338
	BOARDWALK PIPELINES LP	5.95% 01 Jun 2026	130,000	145,009
	BOISE CASCADE COMPANY	5.625% 01 Sep 2024	45,000	47,475
	BOMBARDIER INC	7.5% 15 Mar 2025	160,000	161,248

(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	
	BOYD GAMING CORP	6.875% 15 May 2023	125,000	132,500
	BWAY HLDG CO	1% 03 Apr 2024	547,250	549,204
	CAESARS ENTERTAINMENT CORP	COMMON STOCK USD.01	30,660	387,849
	CALPINE CORP	5.25% 01 Jun 2026	140,000	137,201
	CARRIZO OIL + GAS INC	6.25% 15 Apr 2023	175,000	181,563
	CARRIZO OIL + GAS INC	8.25% 15 Jul 2025	90,000	98,888
	CARRIZO OIL + GAS INC	7.5% 15 Sep 2020	112,000	114,100
	CBS RADIO INC	7.25% 01 Nov 2024	170,000	179,244
	CCO HLDGS LLC/CAP CORP	5% 01 Feb 2028	385,000	374,413
	CCO HLDGS LLC/CAP CORP	5.125% 01 May 2023	105,000	107,100
	CCO HLDGS LLC/CAP CORP	5.375% 01 May 2025	120,000	123,638
	CCO HLDGS LLC/CAP CORP	5.875% 01 Apr 2024	1,285,000	1,339,613
	CCO HLDGS LLC/CAP CORP	5.5% 01 May 2026	290,000	297,250
	CCO HLDGS LLC/CAP CORP	5.75% 15 Feb 2026	1,315,000	1,365,956
	CCO HLDGS LLC/CAP CORP	5.25% 30 Sep 2022	150,000	153,750
	CDW LLC/CDW FINANCE	5% 01 Sep 2025	245,000	253,575
	CENTRAL GARDEN + PET CO	6.125% 15 Nov 2023	220,000	232,650
	CENTRAL GARDEN + PET CO	5.125% 01 Feb 2028	160,000	160,000
	CENTURYLINK INC	7.5% 01 Apr 2024	140,000	139,650
	CENTURYLINK INC	6.75% 01 Dec 2023	570,000	558,600
	CENTURYLINK INC	5.8% 15 Mar 2022	60,000	58,764
	CHEMOURS CO	6.625% 15 May 2023	505,000	534,038
	CHENIERE CORP CHRISTI HD	5.875% 31 Mar 2025	320,000	346,800
	CHESAPEAKE ENERGY CORP	8% 15 Jun 2027	90,000	86,400
	CHESAPEAKE ENERGY CORP	8% 15 Dec 2022	244,000	263,215
	CHESAPEAKE ENERGY CORP	1% 23 Aug 2021	275,000	292,325
	CHESAPEAKE ENERGY CORP	5.5% 05 Oct 2026	75,000	68,297
	CINEMARK USA INC	4.875% 01 Jun 2023	170,000	172,125
	CIT GROUP INC	3.875% 19 Feb 2019	295,000	297,950
	CITYCENTER HLDGS LLC	1% 18 Apr 2024	129,350	129,867
	CLAIRE S STORES INC	9% 15 Mar 2019	280,000	182,700
	CLEAN HARBORS INC	5.125% 01 Jun 2021	430,000	434,300
	CLEAR CHANNEL WORLDWIDE	6.5% 15 Nov 2022	1,935,000	1,964,025
	CLEAR CHANNEL WORLDWIDE	7.625% 15 Mar 2020	730,000	715,400
	CLEAR CHANNEL WORLDWIDE	7.625% 15 Mar 2020	105,000	102,769
	CLUBCORP HLDGS INC	1% 18 Sep 2024	479,841	481,415
	CNH INDUSTRIAL CAP LLC	4.375% 05 Apr 2022	155,000	160,575
	CNH INDUSTRIAL CAPITAL L	4.375% 06 Nov 2020	185,000	191,938
	CNH INDUSTRIAL CAPITAL L	4.875% 01 Apr 2021	230,000	241,500
	COGENT COMM FINANCE INC	5.625% 15 Apr 2021	260,000	262,600
	COGENT COMMUNICATIONS GR	5.375% 01 Mar 2022	325,000	341,250
	COMMScope INC	5.5% 15 Jun 2024	95,000	98,800
	COMMScope TECH LLC	6% 15 Jun 2025	665,000	706,563
	CONTINENTAL RESOURCES	4.5% 15 Apr 2023	515,000	525,300
	CONTINENTAL RESOURCES	5% 15 Sep 2022	20,000	20,300
	COOPER STANDARD AUTOMOTI	5.625% 15 Nov 2026	430,000	443,975
	CORECIVIC INC	4.625% 01 May 2023	50,000	51,125
	CORECIVIC INC	5% 15 Oct 2022	455,000	475,475
	COVEY PARK ENERGY LLC/FI	7.5% 15 May 2025	210,000	218,862
	CRESTWOOD MIDSTREAM PART	6.25% 01 Apr 2023	150,000	155,880
	CSC HOLDINGS LLC	6.625% 15 Oct 2025	400,000	432,992
	CSC HOLDINGS LLC	10.125% 15 Jan 2023	200,000	225,250
	CSC HOLDINGS LLC	10.875% 15 Oct 2025	200,000	238,000
	DANA FINANCING LUX SARL	6.5% 01 Jun 2026	425,000	460,594
	DANA INC	5.5% 15 Dec 2024	115,000	121,469
	DANA INC	6% 15 Sep 2023	350,000	364,875
	DAVITA INC	5% 01 May 2025	385,000	384,885
	DELL INT LLC / EMC CORP	6.02% 15 Jun 2026	320,000	352,838
	DELPHI TECHNOLOGIES PLC	5% 01 Oct 2025	345,000	349,313
	DENBURY RESOURCES INC	5.5% 01 May 2022	40,000	27,350
	DENBURY RESOURCES INC	4.625% 15 Jul 2023	105,000	67,200
	DISH DBS CORP	5.875% 15 Nov 2024	1,925,000	1,874,469
	DISH DBS CORP	7.75% 01 Jul 2026	135,000	141,919
	DISH DBS CORP	5.875% 15 Jul 2022	495,000	497,475
	DISH DBS CORP	5% 15 Mar 2023	790,000	746,550
	DISH NETWORK CORP	3.375% 15 Aug 2026	210,000	228,506
	DJO FIN LLC/DJO FIN CORP	8.125% 15 Jun 2021	340,000	317,900
	ENCOMPASS HEALTH CORP	5.75% 15 Sep 2025	235,000	244,400
	ENCOMPASS HEALTH CORP	5.75% 01 Nov 2024	225,000	230,344
	ENDO DAC/FIN LLC/FINCO	6% 15 Jul 2023	260,000	204,100
	ENERGIZER HOLDINGS INC	5.5% 15 Jun 2025	345,000	359,335
	ENLINK MIDSTREAM PARTNER	4.4% 01 Apr 2024	165,000	170,428
	ENTEGRIS INC	4.625% 10 Feb 2026	245,000	248,675
	EP ENER/EVEREST ACQ FIN	8% 15 Feb 2025	215,000	156,950
	EP ENER/EVEREST ACQ FIN	8% 29 Nov 2024	270,000	278,775
	EP ENER/EVEREST ACQ FIN	9.375% 01 May 2020	15,000	12,675
	EP ENER/EVEREST ACQ FIN	7.75% 01 Sep 2022	95,000	52,963
	EQUINIX INC	5.375% 01 Jan 2022	60,000	62,400

(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		
	EQUINIX INC	5.75% 01 Jan 2025	25,000	26,531
	EQUINIX INC	5.875% 15 Jan 2026	100,000	107,375
	ESH HOSPITALITY INC	5.25% 01 May 2025	200,000	202,000
	EVERGREEN SKILLS LUX S A R L	1% 28 Apr 2021	346,478	332,865
	FGI OPERATING CO LLC/FIN	7.875% 01 May 2020	310,000	68,200
	FIAT CHRYSLER AUTOMOBILE	5.25% 15 Apr 2023	400,000	418,760
	FIRST DATA CORPORATION	5.75% 15 Jan 2024	1,235,000	1,278,225
	FIRST DATA CORPORATION	5.375% 15 Aug 2023	1,229,000	1,279,266
	FMG RESOURCES AUG 2006	9.75% 01 Mar 2022	570,000	630,705
	FREPORT MCMORAN INC	4.55% 14 Nov 2024	455,000	462,599
	FREPORT MCMORAN INC	3.875% 15 Mar 2023	290,000	288,550
	FRONTIER COMMUNICATIONS	6.875% 15 Jan 2025	370,000	239,575
	FRONTIER COMMUNICATIONS	11% 15 Sep 2025	790,000	580,650
	GARDNER DENVER INC	1% 30 Jul 2024	316,175	317,051
	GCI LLC	6.875% 15 Apr 2025	125,000	133,125
	GCI LLC	6.75% 01 Jun 2021	320,000	325,600
	GCP APPLIED TECHNOLOGIES	9.5% 01 Feb 2023	275,000	305,250
	GENERAL CABLE CORP	5.75% 01 Oct 2022	385,000	398,956
	GENERAL MOTORS CO	4.875% 02 Oct 2023	285,000	308,419
	GENERAL MOTORS FINL CO	4.25% 15 May 2023	285,000	298,116
	GEO GROUP INC/THE	5.875% 15 Jan 2022	305,000	314,150
	GEO GROUP INC/THE	5.875% 15 Oct 2024	430,000	441,825
	GEO GROUP INC/THE	6% 15 Apr 2026	85,000	87,338
	GEO GROUP INC/THE	5.125% 01 Apr 2023	10,000	10,000
	GOODYEAR TIRE + RUBBER	5.125% 15 Nov 2023	235,000	245,197
	GOODYEAR TIRE + RUBBER	5% 31 May 2026	70,000	72,177
	GREAT LAKES DREDGE+DOCK	8% 15 May 2022	145,000	151,706
	GULFPORT ENERGY CORP	6% 15 Oct 2024	50,000	50,000
	HALCON RESOURCES CORP	6.75% 15 Feb 2025	340,000	353,600
	HCA INC	5.25% 15 Apr 2025	55,000	58,163
	HCA INC	5.375% 01 Feb 2025	2,635,000	2,727,225
	HCA INC	5.875% 15 Feb 2026	1,250,000	1,321,875
	HCA INC	5.25% 15 Jun 2026	155,000	164,300
	HCA INC	5.875% 15 Mar 2022	250,000	267,500
	HCA INC	7.5% 15 Feb 2022	160,000	180,000
	HD SUPPLY INC	5.75% 15 Apr 2024	175,000	185,938
	HERC RENTALS INC	7.75% 01 Jun 2024	316,000	346,810
	HERC RENTALS INC	7.5% 01 Jun 2022	196,000	211,190
	HERTZ CORP	7.625% 01 Jun 2022	340,000	356,150
	HERTZ CORP	5.5% 15 Oct 2024	555,000	500,888
	HERTZ CORP	7.375% 15 Jan 2021	165,000	166,650
	HERTZ CORP	6.25% 15 Oct 2022	565,000	545,225
	HEXION INC	6.625% 15 Apr 2020	405,000	363,488
	HILL ROM HOLDINGS INC	5% 15 Feb 2025	40,000	40,788
	HILL ROM HOLDINGS INC	5.75% 01 Sep 2023	370,000	387,113
	HILTON WORLDWIDE FIN LLC	4.875% 01 Apr 2027	50,000	52,313
	HILTON WORLDWIDE FIN LLC	4.625% 01 Apr 2025	100,000	102,750
	HOLOGIC INC	5.25% 15 Jul 2022	210,000	217,350
	HOLOGIC INC	4.375% 15 Oct 2025	135,000	137,025
	HRG GROUP INC	7.75% 15 Jan 2022	190,000	197,125
	HRG GROUP INC	7.875% 15 Jul 2019	255,000	255,510
	HUGHES SATELLITE SYSTEMS	5.25% 01 Aug 2026	80,000	81,600
	HUGHES SATELLITE SYSTEMS	6.625% 01 Aug 2026	40,000	41,900
	HUNTSMAN INTERNATIONAL L	5.125% 15 Nov 2022	645,000	687,731
	IHO VERWALTUNGS GMBH	4.5% 15 Sep 2023	450,000	458,721
	IHS MARKIT LTD	4.75% 15 Feb 2025	360,000	379,800
	INEOS GROUP HOLDINGS SA	5.625% 01 Aug 2024	720,000	750,600
	INFOR US INC	6.5% 15 May 2022	775,000	802,125
	INMARSAT FINANCE PLC	4.875% 15 May 2022	285,000	284,288
	INTELSAT JACKSON HLDG	5.5% 01 Aug 2023	450,000	367,875
	INTELSAT JACKSON HLDG	8% 15 Feb 2024	200,000	210,500
	INTELSAT JACKSON HLDG	7.25% 15 Oct 2020	940,000	883,600
	INTERNATIONAL GAME TECH	6.25% 15 Feb 2022	200,000	215,500
	INTERNATIONAL GAME TECH	6.5% 15 Feb 2025	200,000	223,500
	INTERVAL ACQUISITION COR	5.625% 15 Apr 2023	275,000	284,625
	INTL LEASE FINANCE CORP	6.25% 15 May 2019	70,000	73,353
	INVENTIV GRP HLDGS INC	7.5% 01 Oct 2024	210,000	226,800
	IRON MOUNTAIN INC	6% 15 Aug 2023	185,000	193,325
	J CREW GROUP INC	1% 05 Mar 2021	378,667	225,307
	JACK COOPER ENTERPRISES INC	WARRANT	280	328,475
	JACK OHIO FIN LLC/FIN I	6.75% 15 Nov 2021	405,000	426,263
	JAMES HARDIE INTL FIN	4.75% 15 Jan 2025	235,000	236,763
	JELD WEN INC	4.875% 15 Dec 2027	65,000	65,650
	JELD WEN INC	4.625% 15 Dec 2025	65,000	65,488
	KINDRED HEALTHCARE INC	8.75% 15 Jan 2023	350,000	371,000
	KINETIC CONCEPT/KCI USA	7.875% 15 Feb 2021	335,000	350,075
	KLX INC	5.875% 01 Dec 2022	350,000	366,520
	KRATOS DEFENSE + SEC	6.5% 30 Nov 2025	140,000	145,600

(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	
	L BRANDS INC	6.75% 01 Jul 2036	185,000	185,000
	L BRANDS INC	6.625% 01 Apr 2021	200,000	219,000
	LAREDO PETROLEUM INC	5.625% 15 Jan 2022	165,000	166,650
	LEAR CORP	5.375% 15 Mar 2024	35,000	37,021
	LEAR CORP	5.25% 15 Jan 2025	185,000	197,515
	LEVEL 3 FINANCING INC	5.125% 01 May 2023	15,000	15,038
	LEVEL 3 FINANCING INC	5.375% 01 May 2025	485,000	484,394
	LEVEL 3 FINANCING INC	5.375% 15 Jan 2024	105,000	104,869
	LEVEL 3 FINANCING INC	5.625% 01 Feb 2023	40,000	40,300
	LEVEL 3 PARENT LLC	5.75% 01 Dec 2022	165,000	165,668
	LSB INDUSTRIES	1% 01 Aug 2019	301,000	297,238
	MALLINCKRODT FIN/SB	5.5% 15 Apr 2025	125,000	101,875
	MALLINCKRODT FIN/SB	5.75% 01 Aug 2022	65,000	58,988
	MALLINCKRODT FIN/SB	5.625% 15 Oct 2023	305,000	259,250
	MATTEL INC	6.75% 31 Dec 2025	330,000	334,439
	MEG ENERGY CORP	1% 31 Dec 2023	129,025	129,061
	MEG ENERGY CORP	6.5% 15 Jan 2025	305,000	301,188
	MEG ENERGY CORP	7% 31 Mar 2024	225,000	189,844
	MEG ENERGY CORP	6.375% 30 Jan 2023	520,000	442,000
	MGM GROWTH/MGM FINANCE	5.625% 01 May 2024	190,000	202,350
	MGM GROWTH/MGM FINANCE	4.5% 15 Jan 2028	45,000	44,100
	MGM RESORTS INTL	4.625% 01 Sep 2026	40,000	40,400
	MGM RESORTS INTL	6% 15 Mar 2023	710,000	766,800
	MGM RESORTS INTL	5.25% 31 Mar 2020	135,000	139,725
	MGM RESORTS INTL	6.75% 01 Oct 2020	55,000	59,400
	MGM RESORTS INTL	7.75% 15 Mar 2022	910,000	1,037,400
	MICHAELS STORES INC	5.875% 15 Dec 2020	150,000	152,063
	MICRON TECHNOLOGY INC	5.25% 15 Jan 2024	545,000	566,119
	MICROSEMI CORP	9.125% 15 Apr 2023	588,000	661,500
	MIDCONTINENT COMM + FIN	6.875% 15 Aug 2023	295,000	313,069
	MPLX LP	4.875% 01 Jun 2025	440,000	471,557
	MPLX LP	4.875% 01 Dec 2024	80,000	86,232
	MPLX LP	5.5% 15 Feb 2023	450,000	463,086
	NABORS INDUSTRIES INC	5.5% 15 Jan 2023	50,000	48,500
	NEIMAN MARCUS GROUP LTD	8.75% 15 Oct 2021	78,562	42,015
	NEIMAN MARCUS GROUP LTD	8% 15 Oct 2021	75,000	43,140
	NEIMAN MARCUS GROUP LTD INC	1% 25 Oct 2020	570,349	464,338
	NETFLIX INC	4.875% 15 Apr 2028	275,000	269,500
	NEWFIELD EXPLORATION CO	5.75% 30 Jan 2022	195,000	208,163
	NEXSTAR BROADCASTING INC	6.125% 15 Feb 2022	65,000	67,275
	NGPL PIPECO LLC	4.375% 15 Aug 2022	185,000	188,122
	NGPL PIPECO LLC	4.875% 15 Aug 2027	45,000	46,688
	NIELSEN CO LUX SARL/THE	5.5% 01 Oct 2021	65,000	66,788
	NIELSEN FINANCE LLC/CO	5% 15 Apr 2022	380,000	390,925
	NOVA CHEMICALS CORP	4.875% 01 Jun 2024	135,000	134,663
	NOVA CHEMICALS CORP	5.25% 01 Jun 2027	110,000	109,725
	NOVELIS CORP	6.25% 15 Aug 2024	240,000	251,400
	NOVELIS CORP	5.875% 30 Sep 2026	95,000	96,900
	NRG ENERGY INC	6.625% 15 Jan 2027	125,000	132,188
	NRG ENERGY INC	6.25% 15 Jul 2022	50,000	52,000
	NXP BV/NXP FUNDING LLC	4.625% 01 Jun 2023	460,000	481,160
	NXP BV/NXP FUNDING LLC	4.625% 15 Jun 2022	200,000	209,250
	NXP BV/NXP FUNDING LLC	5.75% 15 Mar 2023	400,000	413,000
	OASIS PETROLEUM INC	6.875% 15 Mar 2022	85,000	87,231
	OASIS PETROLEUM INC	6.5% 01 Nov 2021	90,000	91,913
	OASIS PETROLEUM INC	6.875% 15 Jan 2023	490,000	501,025
	ORTHO CLINICAL DIAGNOSTICS SA	1% 30 Jun 2021	270,685	271,099
	OSHKOSH CORP	5.375% 01 Mar 2022	130,000	134,063
	OSHKOSH CORP	5.375% 01 Mar 2025	95,000	100,819
	PARSLEY ENERGY LLC/FINAN	5.25% 15 Aug 2025	135,000	135,338
	PARSLEY ENERGY LLC/FINAN	5.625% 15 Oct 2027	100,000	102,250
	PET ACQUISITION MERGER SUB LLC	1% 26 Jan 2023	270,188	203,232
	PETSMART INC	5.875% 01 Jun 2025	160,000	122,800
	PETSMART INC	8.875% 01 Jun 2025	210,000	126,525
	PETSMART INC	7.125% 15 Mar 2023	555,000	328,838
	PETSMART INC	1% 11 Mar 2022	272,208	217,002
	PLANTRONICS INC	5.5% 31 May 2023	160,000	166,200
	POST HOLDINGS INC	5.5% 01 Mar 2025	265,000	274,275
	POST HOLDINGS INC	5.625% 15 Jan 2028	130,000	130,689
	PRECISION DRILLING CORP	7.75% 15 Dec 2023	140,000	147,000
	PRECISION DRILLING CORP	6.5% 15 Dec 2021	28,000	28,525
	PRECISION DRILLING CORP	7.125% 15 Jan 2026	175,000	178,500
	QEP RESOURCES INC	5.625% 01 Mar 2026	85,000	86,169
	QUEBECOR MEDIA INC	5.75% 15 Jan 2023	825,000	874,500
	QUINTILES IMS INC	5% 15 Oct 2026	265,000	271,625
	QWEST CAPITAL FUNDING	7.75% 15 Feb 2031	180,000	158,400
	RACKSPACE HOSTIN	8.625% 15 Nov 2024	330,000	352,275
	RAIN CII CARBON LLC/CII	7.25% 01 Apr 2025	290,000	315,738

(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	
	RANGE RESOURCES CORP	4.875% 15 May 2025	189,000	182,385
	RANGE RESOURCES CORP	5% 15 Mar 2023	205,000	203,975
	RANGE RESOURCES CORP	5% 15 Aug 2022	25,000	24,875
	RBS GLOBAL + REXNORD LLC	4.875% 15 Dec 2025	95,000	95,950
	REALOGY GROUP/CO ISSUER	5.25% 01 Dec 2021	150,000	155,625
	REGAL ENTERTAINMENT GRP	5.75% 15 Mar 2022	155,000	159,844
	REGAL ENTERTAINMENT GRP	5.75% 15 Jun 2023	70,000	72,363
	REYNOLDS GRP ISS/REYNOLD	7% 15 Jul 2024	80,000	85,600
	REYNOLDS GRP ISS/REYNOLD	6.875% 15 Feb 2021	149,071	151,121
	REYNOLDS GRP ISS/REYNOLD	5.75% 15 Oct 2020	920,652	934,462
	RHP HOTEL PPTY/RHP FINAN	5% 15 Apr 2021	355,000	360,325
	RITE AID CORP	6.125% 01 Apr 2023	425,000	383,563
	RIVERBED TECHNOLOGY INC	8.875% 01 Mar 2023	200,000	188,750
	RIVERBED TECHNOLOGY INC	1% 24 Apr 2022	217,355	213,823
	RSI HOME PRODUCTS INC	6.5% 15 Mar 2023	545,000	570,888
	RSP PERMIAN INC	6.625% 01 Oct 2022	205,000	214,994
	RSP PERMIAN INC	5.25% 15 Jan 2025	60,000	61,500
	SABINE PASS LIQUEFACTION	5.875% 30 Jun 2026	85,000	95,495
	SABINE PASS LIQUEFACTION	5.625% 15 Apr 2023	135,000	148,261
	SABINE PASS LIQUEFACTION	6.25% 15 Mar 2022	350,000	389,421
	SABINE PASS LIQUEFACTION	5.75% 15 May 2024	100,000	111,148
	SABRE GLBL INC	5.375% 15 Apr 2023	195,000	200,850
	SABRE GLBL INC	5.25% 15 Nov 2023	360,000	368,208
	SANCHEZ ENERGY CORP	6.125% 15 Jan 2023	35,000	29,575
	SBA COMMUNICATIONS CORP	4.875% 01 Sep 2024	170,000	174,675
	SCIENTIFIC GAMES INTERNA	7% 01 Jan 2022	390,000	410,963
	SCOTTS MIRACLE GRO CO	5.25% 15 Dec 2026	40,000	41,900
	SCOTTS MIRACLE GRO CO	6% 15 Oct 2023	350,000	370,563
	SENSATA TECH UK FIN CO	6.25% 15 Feb 2026	260,000	282,750
	SENSATA TECHNOLOGIES BV	4.875% 15 Oct 2023	290,000	303,050
	SERVICE CORP INTL	5.375% 15 Jan 2022	125,000	127,969
	SERVICE CORP INTL	5.375% 15 May 2024	45,000	47,419
	SERVICE CORP INTL	7.5% 01 Apr 2027	435,000	524,175
	SFR GROUP SA	6% 15 May 2022	465,000	470,813
	SFR GROUP SA	7.375% 01 May 2026	400,000	410,500
	SINCLAIR TELEVISION GROU	5.125% 15 Feb 2027	150,000	148,688
	SINCLAIR TELEVISION GROU	5.625% 01 Aug 2024	100,000	103,125
	SINCLAIR TELEVISION GROU	6.125% 01 Oct 2022	415,000	427,450
	SIRIUS XM RADIO INC	5% 01 Aug 2027	45,000	45,113
	SIRIUS XM RADIO INC	5.375% 15 Apr 2025	435,000	452,944
	SIRIUS XM RADIO INC	6% 15 Jul 2024	895,000	946,463
	SIX FLAGS ENTERTAINMENT	4.875% 31 Jul 2024	90,000	91,350
	SM ENERGY CO	5.625% 01 Jun 2025	90,000	87,300
	SM ENERGY CO	6.5% 15 Nov 2021	200,000	202,500
	SM ENERGY CO	6.5% 01 Jan 2023	250,000	255,000
	SOUTHWESTERN ENERGY CO	6.7% 23 Jan 2025	400,000	415,500
	SOUTHWESTERN ENERGY CO	4.1% 15 Mar 2022	150,000	147,750
	SOUTHWESTERN ENERGY CO	7.5% 01 Apr 2026	100,000	106,250
	SOUTHWESTERN ENERGY CO	7.75% 01 Oct 2027	100,000	106,750
	SPECTRUM BRANDS INC	6.625% 15 Nov 2022	65,000	67,275
	SPECTRUM BRANDS INC	5.75% 15 Jul 2025	85,000	89,463
	SPRINT CAPITAL CORP	8.75% 15 Mar 2032	1,185,000	1,344,975
	SPRINT COMMUNICATIONS	9% 15 Nov 2018	57,000	59,998
	SPRINT CORP	7.625% 15 Feb 2025	945,000	989,888
	SPRINT CORP	7.875% 15 Sep 2023	2,390,000	2,545,350
	SPX FLOW INC	5.625% 15 Aug 2024	170,000	178,925
	SPX FLOW INC	5.875% 15 Aug 2026	100,000	106,000
	SSGA	G STIFF ERISA QUALIFIED	7,510,664	7,510,664
	STANDARD INDUSTRIES INC	4.75% 15 Jan 2028	315,000	315,728
	STAPLES INC	8.5% 15 Sep 2025	515,000	476,375
	STAPLES INC	1% 12 Sep 2024	560,000	548,520
	STEINWAY MUSICAL INSTRS INC	1% 19 Sep 2019	399,379	395,386
	SUMMIT MID HLDS LLC / FI	5.75% 15 Apr 2025	125,000	126,049
	T MOBILE USA INC	6.375% 01 Mar 2025	330,000	353,100
	T MOBILE USA INC	6.5% 15 Jan 2026	165,000	180,056
	T MOBILE USA INC	6.5% 15 Jan 2024	905,000	959,300
	TALLGRASS NRG PRTNR/FIN	5.5% 15 Jan 2028	330,000	334,026
	TARGA RESOURCES PARTNERS	6.75% 15 Mar 2024	735,000	788,288
	TARGA RESOURCES PARTNERS	4.25% 15 Nov 2023	15,000	14,831
	TARGA RESOURCES PARTNERS	5.125% 01 Feb 2025	50,000	51,188
	TEGNA INC	4.875% 15 Sep 2021	50,000	51,000
	TEGNA INC	5.5% 15 Sep 2024	272,000	285,260
	TEGNA INC	6.375% 15 Oct 2023	65,000	68,088
	TELECOM ITALIA SPA	5.303% 30 May 2024	200,000	213,500
	TEMPUR SEALY INTL INC	5.5% 15 Jun 2026	125,000	128,150
	TEMPUR SEALY INTL INC	5.625% 15 Oct 2023	390,000	405,600
	TENET HEALTHCARE CORP	7.5% 01 Jan 2022	110,000	115,500
	TENET HEALTHCARE CORP	4.5% 01 Apr 2021	525,000	527,625

(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		
	TENET HEALTHCARE CORP	8.125% 01 Apr 2022	615,000	625,763
	TENET HEALTHCARE CORP	6.75% 15 Jun 2023	985,000	955,450
	TENNECO INC	5% 15 Jul 2026	105,000	107,625
	TEREX CORP	5.625% 01 Feb 2025	205,000	214,225
	TI GROUP AUTO SYSTEMS LL	8.75% 15 Jul 2023	280,000	300,300
	TIME INC	7.5% 15 Oct 2025	190,000	224,200
	TRANSDIGM INC	6.5% 15 May 2025	305,000	311,863
	TRANSOCEAN INC	7.5% 15 Jan 2026	175,000	179,209
	TREEHOUSE FOODS INC	6% 15 Feb 2024	355,000	369,200
	TRIMAS CORP	4.875% 15 Oct 2025	105,000	105,394
	TRINSEO OP / TRINSEO FIN	5.375% 01 Sep 2025	185,000	191,475
	TRIUMPH GROUP INC	4.875% 01 Apr 2021	270,000	265,275
	TRIUMPH GROUP INC	7.75% 15 Aug 2025	165,000	175,106
	UNITED RENTALS NORTH AM	4.875% 15 Jan 2028	290,000	291,450
	UNITED RENTALS NORTH AM	5.5% 15 Jul 2025	100,000	106,000
	UNITED RENTALS NORTH AM	5.5% 15 May 2027	145,000	152,613
	UNITED RENTALS NORTH AM	5.75% 15 Nov 2024	245,000	257,863
	UNITED RENTALS NORTH AM	5.875% 15 Sep 2026	115,000	123,050
	UNITI GROUP/CSL CAPITAL	6% 15 Apr 2023	130,000	127,400
	UNITI GROUP/CSL CAPITAL	7.125% 15 Dec 2024	185,000	168,350
	UNITI GROUP/CSL CAPITAL	8.25% 15 Oct 2023	285,000	273,956
	UPCB FINANCE IV LTD	5.375% 15 Jan 2025	475,000	478,278
	US CELLULAR CORP	6.7% 15 Dec 2033	240,000	250,375
	US DOLLAR		66,637	66,637
	VALEANT PHARMACEUTICALS	7% 15 Mar 2024	310,000	331,700
	VALEANT PHARMACEUTICALS	5.875% 15 May 2023	640,000	593,600
	VALEANT PHARMACEUTICALS	6.125% 15 Apr 2025	930,000	850,950
	VALEANT PHARMACEUTICALS	7.5% 15 Jul 2021	830,000	844,525
	VALEANT PHARMACEUTICALS	6.75% 15 Aug 2021	70,000	70,525
	VALEANT PHARMACEUTICALS	7.25% 15 Jul 2022	460,000	465,175
	VALEANT PHARMACEUTICALS	5.5% 01 Nov 2025	235,000	239,113
	VALEANT PHARMACEUTICALS	9% 15 Dec 2025	300,000	312,660
	VANTIV LLC/ISSUER CORP	4.375% 15 Nov 2025	685,000	693,686
	VARSITY BRANDS INC.	1% 11 Dec 2021	0	0
	VENATOR FIN SARL/VENATOR	5.75% 15 Jul 2025	140,000	147,700
	VERITAS BERMUDA LTD	1% 27 Jan 2023	163,784	164,058
	VERITAS BERMUDA LTD	1% 27 Jan 2023	0	0
	VICI PROP 1 / VICI FC	8% 15 Oct 2023	502,960	561,957
	VICI PROP 1 / VICI FC	1% 15 Oct 2022	63,559	63,559
	VICI PROPERTIES EQUITY RESTRIC		10,900	—
	VICI PROPERTIES INC	REIT	41,137	843,309
	VIDEOTRON LTD	5.375% 15 Jun 2024	245,000	263,988
	VIRGIN MEDIA SECURED FIN	5.5% 15 Jan 2025	200,000	205,000
	VIRGIN MEDIA SECURED FIN	5.5% 15 Aug 2026	200,000	205,000
	VISTA OUTDOOR INC	5.875% 01 Oct 2023	525,000	504,000
	VISTRA ENERGY CORP	8% 15 Jan 2025	155,000	167,788
	VISTRA ENERGY CORP	7.625% 01 Nov 2024	215,000	230,588
	VISTRA ENERGY CORP	7.375% 01 Nov 2022	160,000	168,800
	WABASH NATIONAL CORP	5.5% 01 Oct 2025	140,000	141,050
	WELBILT INC	9.5% 15 Feb 2024	407,000	463,471
	WESTERN DIGITAL CORP	7.375% 01 Apr 2023	400,000	431,500
	WESTERN DIGITAL CORP	10.5% 01 Apr 2024	835,000	967,556
	WHITING PETROLEUM CORP	5.75% 15 Mar 2021	115,000	118,019
	WHITING PETROLEUM CORP	6.25% 01 Apr 2023	320,000	328,400
	WHITING PETROLEUM CORP	6.625% 15 Jan 2026	65,000	66,300
	WILDHORSE RESOURCE DEVEL	6.875% 01 Feb 2025	145,000	148,263
	WIND TRE SPA	5% 20 Jan 2026	200,000	188,104
	WINDSTREAM SRVC / FIN	6.375% 01 Aug 2023	10,000	6,100
	WINDSTREAM SRVC / FIN	7.75% 15 Oct 2020	65,000	54,925
	WINDSTREAM SRVC / FIN	8.75% 15 Dec 2024	1,611,000	1,125,686
	WMG ACQUISITION CORP	4.875% 01 Nov 2024	40,000	41,200
	WMG ACQUISITION CORP	5.625% 15 Apr 2022	52,000	53,560
	WPX ENERGY INC	8.25% 01 Aug 2023	250,000	283,750
	WPX ENERGY INC	6% 15 Jan 2022	320,000	334,400
	WR GRACE + CO CONN	5.625% 01 Oct 2024	25,000	26,969
	WYNN LAS VEGAS LLC/CORP	5.5% 01 Mar 2025	585,000	602,550
	XPO LOGISTICS INC	6.125% 01 Sep 2023	90,000	95,175
	XPO LOGISTICS INC	6.5% 15 Jun 2022	500,000	521,875
	ZAYO GROUP LLC/ZAYO CAP	6% 01 Apr 2023	330,000	343,712
	ZAYO GROUP LLC/ZAYO CAP	6.375% 15 May 2025	180,000	190,350
	ZF NA CAPITAL	4.5% 29 Apr 2022	161,000	169,050
Total : EXHIBIT I - High Yield Debt Fund				\$ 140,689,815

n / a - Cost is not applicable

EXHIBIT J - Emerging Markets Debt Fund
(Administered by PGIM)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017

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	4.4 % 09 Mar 2023	1,000,000	\$ 970,192
	ARAB REPUBLIC OF EGYPT	5.875 % 11 Jun 2025	350,000	353,303
	ARAB REPUBLIC OF EGYPT	8.5 % 31 Jan 2047	350,000	401,835
	ARAB REPUBLIC OF EGYPT	8.5 % 31 Jan 2047	200,000	229,620
	ARGENTINE PESO	FOREIGN CURRENCY	1,068,181	56,743
	AUTORIDAD CANAL DE PANAM	4.95 % 29 Jul 2035	225,000	250,875
	B8A45LAL4 USD P MXN C 17.75	MAR18 17.75 PUT	(700,000)	(8,950)
	B8A45LAS9 USD C MXN P 19.25	MAR18 19.25 CALL	700,000	49,137
	B8A45LAV2 USD C MXN P 21.25	MAR18 21.25 CALL	(700,000)	(22,687)
	B8A46Q3D8 EUR C BRL P 3.4 EO	APR18 3.4 CALL	400,000	44,785
	B8A46Q3F3 EUR C BRL P 3.8 EO	APR18 3.8 CALL	(400,000)	(20,399)
	B8A46Q3G1 EUR P BRL C 3.20	APR18 3.20 PUT	(400,000)	(6,182)
	BHARTI AIRTEL INTERNATIO	5.125 % 11 Mar 2023	350,000	370,926
	BNQ CEN TUNISIA INT BOND	5.75 % 30 Jan 2025	270,000	269,139
	BNQ CEN TUNISIA INT BOND	5.625 % 17 Feb 2024	130,000	164,143
	BONOS TESORERIA PESOS	4.5 % 01 Mar 2026	230,000,000	380,204
	BRAZIL LOAN TRUST I	5.477 % 24 Jul 2023	858,929	895,434
	BRAZILIAN REAL	FOREIGN CURRENCY	103,823	31,299
	CANADIAN DOLLAR	FOREIGN CURRENCY	0	0
	CEMEX SAB DE CV	7.75 % 16 Apr 2026	300,000	339,750
	CNAC HK FINBRIDGE CO LTD	3.5 % 19 Jul 2022	345,000	342,750
	CNAC HK FINBRIDGE CO LTD	4.125 % 19 Jul 2027	340,000	339,892
	COLOMBIAN PESO	FOREIGN CURRENCY	72,642,620	24,340
	COM CELULARES(COM TRUST)	6.875 % 06 Feb 2024	345,000	356,871
	COMISION FEDERAL DE ELEC	4.75 % 23 Feb 2027	200,000	209,250
	COSTA RICA GOVERNMENT	4.25 % 26 Jan 2023	200,000	195,000
	COSTA RICA GOVERNMENT	4.375 % 30 Apr 2025	350,000	337,750
	CROATIA	5.5 % 04 Apr 2023	210,000	231,525
	CURRENCY CONTRACT	ARS/USD		(12,316)
	CURRENCY CONTRACT	ARS/USD		(28,125)
	CURRENCY CONTRACT	AUD/USD		10,590
	CURRENCY CONTRACT	AUD/USD		2,717
	CURRENCY CONTRACT	AUD/USD		1,243
	CURRENCY CONTRACT	AUD/USD		6,501
	CURRENCY CONTRACT	BRL/EUR		(7,154)
	CURRENCY CONTRACT	BRL/EUR		(13,409)
	CURRENCY CONTRACT	BRL/USD		(817)
	CURRENCY CONTRACT	BRL/USD		(1,869)
	CURRENCY CONTRACT	BRL/USD		(762)
	CURRENCY CONTRACT	CAD/USD		2,141
	CURRENCY CONTRACT	CAD/USD		1,006
	CURRENCY CONTRACT	CHF/EUR		(5,052)
	CURRENCY CONTRACT	CHF/EUR		3,494
	CURRENCY CONTRACT	CLP/USD		3,126
	CURRENCY CONTRACT	CLP/USD		2,589
	CURRENCY CONTRACT	CLP/USD		3,212
	CURRENCY CONTRACT	CLP/USD		1,443
	CURRENCY CONTRACT	CLP/USD		1,622
	CURRENCY CONTRACT	CLP/USD		27,642
	CURRENCY CONTRACT	CLP/USD		10,421
	CURRENCY CONTRACT	CNY/USD		2,227
	CURRENCY CONTRACT	CNY/USD		1,822
	CURRENCY CONTRACT	COP/USD		(1,002)
	CURRENCY CONTRACT	COP/USD		19,375
	CURRENCY CONTRACT	CZK/EUR		(4,817)
	CURRENCY CONTRACT	CZK/EUR		5,320
	CURRENCY CONTRACT	CZK/USD		28,546
	CURRENCY CONTRACT	CZK/USD		28,237
	CURRENCY CONTRACT	CZK/USD		2,816
	CURRENCY CONTRACT	EUR/AUD		(4,793)
	CURRENCY CONTRACT	EUR/AUD		2,406
	CURRENCY CONTRACT	EUR/CAD		(845)
	CURRENCY CONTRACT	EUR/CAD		652
	CURRENCY CONTRACT	EUR/JPY		(2,513)
	CURRENCY CONTRACT	EUR/JPY		(1,425)
	CURRENCY CONTRACT	EUR/JPY		6,870
	CURRENCY CONTRACT	EUR/JPY		3,117
	CURRENCY CONTRACT	EUR/RON		(950)

(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	EUR/RON		1,479
	CURRENCY CONTRACT	EUR/USD		1,840
	CURRENCY CONTRACT	EUR/USD		1,974
	CURRENCY CONTRACT	EUR/USD		3,437
	CURRENCY CONTRACT	EUR/USD		1,322
	CURRENCY CONTRACT	EUR/USD		1,592
	CURRENCY CONTRACT	EUR/USD		701
	CURRENCY CONTRACT	EUR/USD		1,194
	CURRENCY CONTRACT	HUF/USD		26,908
	CURRENCY CONTRACT	HUF/USD		270
	CURRENCY CONTRACT	HUF/USD		2,463
	CURRENCY CONTRACT	ILS/USD		1,300
	CURRENCY CONTRACT	INR/USD		5,906
	CURRENCY CONTRACT	INR/USD		8,818
	CURRENCY CONTRACT	INR/USD		7,825
	CURRENCY CONTRACT	JPY/USD		6
	CURRENCY CONTRACT	JPY/USD		(991)
	CURRENCY CONTRACT	KRW/USD		3,469
	CURRENCY CONTRACT	KRW/USD		3,452
	CURRENCY CONTRACT	MXN/USD		(6,542)
	CURRENCY CONTRACT	MXN/USD		(1,551)
	CURRENCY CONTRACT	MXN/USD		(2,022)
	CURRENCY CONTRACT	MXN/USD		(2,132)
	CURRENCY CONTRACT	MXN/USD		(1,787)
	CURRENCY CONTRACT	MXN/USD		(2,917)
	CURRENCY CONTRACT	MXN/USD		492
	CURRENCY CONTRACT	MXN/USD		(4,987)
	CURRENCY CONTRACT	NZD/USD		3,708
	CURRENCY CONTRACT	PEN/USD		6,301
	CURRENCY CONTRACT	PEN/USD		1,393
	CURRENCY CONTRACT	PLN/USD		3,932
	CURRENCY CONTRACT	PLN/USD		82,112
	CURRENCY CONTRACT	RON/USD		2,615
	CURRENCY CONTRACT	RUB/USD		3,376
	CURRENCY CONTRACT	RUB/USD		4,967
	CURRENCY CONTRACT	RUB/USD		29,255
	CURRENCY CONTRACT	RUB/USD		2,450
	CURRENCY CONTRACT	THB/USD		(1,079)
	CURRENCY CONTRACT	THB/USD		399
	CURRENCY CONTRACT	THB/USD		2,924
	CURRENCY CONTRACT	THB/USD		29,125
	CURRENCY CONTRACT	TRY/USD		7,035
	CURRENCY CONTRACT	USD/AUD		(1,147)
	CURRENCY CONTRACT	USD/AUD		(1,198)
	CURRENCY CONTRACT	USD/AUD		(7,729)
	CURRENCY CONTRACT	USD/AUD		(4,500)
	CURRENCY CONTRACT	USD/AUD		(4,275)
	CURRENCY CONTRACT	USD/AUD		(4,918)
	CURRENCY CONTRACT	USD/BRL		2,231
	CURRENCY CONTRACT	USD/CAD		(3,061)
	CURRENCY CONTRACT	USD/CAD		(604)
	CURRENCY CONTRACT	USD/CHF		(1,753)
	CURRENCY CONTRACT	USD/CHF		(1,571)
	CURRENCY CONTRACT	USD/CLP		(19,162)
	CURRENCY CONTRACT	USD/CNY		(3,359)
	CURRENCY CONTRACT	USD/CNY		(6,217)
	CURRENCY CONTRACT	USD/EUR		(4,398)
	CURRENCY CONTRACT	USD/EUR		(23,529)
	CURRENCY CONTRACT	USD/EUR		(23,986)
	CURRENCY CONTRACT	USD/EUR		(4,105)
	CURRENCY CONTRACT	USD/EUR		(7,451)
	CURRENCY CONTRACT	USD/EUR		(6,924)
	CURRENCY CONTRACT	USD/EUR		(2,882)
	CURRENCY CONTRACT	USD/HUF		(8,797)
	CURRENCY CONTRACT	USD/IDR		(1,106)
	CURRENCY CONTRACT	USD/IDR		120
	CURRENCY CONTRACT	USD/IDR		(49)
	CURRENCY CONTRACT	USD/ILS		(1,622)
	CURRENCY CONTRACT	USD/ILS		(3,959)
	CURRENCY CONTRACT	USD/ILS		(7,117)
	CURRENCY CONTRACT	USD/JPY		(993)
	CURRENCY CONTRACT	USD/JPY		1,595
	CURRENCY CONTRACT	USD/JPY		103
	CURRENCY CONTRACT	USD/MXN		1,508
	CURRENCY CONTRACT	USD/MXN		5,997
	CURRENCY CONTRACT	USD/MXN		4,702
	CURRENCY CONTRACT	USD/MXN		2,513
	CURRENCY CONTRACT	USD/MXN		634

(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/MXN		977
	CURRENCY CONTRACT	USD/MXN		8,796
	CURRENCY CONTRACT	USD/MXN		863
	CURRENCY CONTRACT	USD/MYR		(1,949)
	CURRENCY CONTRACT	USD/NZD		(5,552)
	CURRENCY CONTRACT	USD/PHP		(424)
	CURRENCY CONTRACT	USD/PLN		(1,054)
	CURRENCY CONTRACT	USD/PLN		(11,897)
	CURRENCY CONTRACT	USD/RON		(1,141)
	CURRENCY CONTRACT	USD/RUB		(4,151)
	CURRENCY CONTRACT	USD/RUB		(4,602)
	CURRENCY CONTRACT	USD/RUB		(3,629)
	CURRENCY CONTRACT	USD/RUB		(3,036)
	CURRENCY CONTRACT	USD/SGD		(13,144)
	CURRENCY CONTRACT	USD/TWD		(3,187)
	CURRENCY CONTRACT	USD/TWD		(4,058)
	CURRENCY CONTRACT	USD/ZAR		(24,136)
	CURRENCY CONTRACT	USD/ZAR		(53,585)
	CURRENCY CONTRACT	USD/ZAR		1,007
	CURRENCY CONTRACT	USD/ZAR		955
	CURRENCY CONTRACT	USD/ZAR		(3,497)
	CURRENCY CONTRACT	ZAR/USD		1,488
	CZECH KORUNA	FOREIGN CURRENCY	0	0
	CZECH REPUBLIC	2.5 % 25 Aug 2028	8,200,000	413,896
	CZECH REPUBLIC	1 % 26 Jun 2026	12,300,000	557,530
	DIGICEL GROUP LTD	8.25 % 30 Sep 2020	200,000	196,758
	DOMINICAN REPUBLIC	7.45 % 30 Apr 2044	710,000	846,675
	DOMINICAN REPUBLIC	6.875 % 29 Jan 2026	310,000	353,884
	DOMINICAN REPUBLIC	7.5 % 06 May 2021	300,000	327,375
	ESKOM HOLDINGS SOC LTD	5.75 % 26 Jan 2021	360,000	356,213
	ESKOM HOLDINGS SOC LTD	6.75 % 06 Aug 2023	350,000	356,268
	ESKOM HOLDINGS SOC LTD	7.125 % 11 Feb 2025	205,000	209,389
	EURO CURRENCY	FOREIGN CURRENCY	1	1
	EXPORT CREDIT BANK OF TU	5.375 % 08 Feb 2021	205,000	209,642
	EXPORT IMPORT BK INDIA	3.375 % 05 Aug 2026	265,000	260,192
	FED REPUBLIC OF BRAZIL	8.25 % 20 Jan 2034	255,000	334,050
	FED REPUBLIC OF BRAZIL	7.125 % 20 Jan 2037	430,000	518,150
	FED REPUBLIC OF BRAZIL	5 % 27 Jan 2045	235,000	219,020
	FED REPUBLIC OF BRAZIL	6 % 07 Apr 2026	285,000	318,488
	FEDERAL REP OF ETHIOPIA	6.625 % 11 Dec 2024	205,000	214,738
	GEORGIAN RAILWAY JSC	7.75 % 11 Jul 2022	270,000	301,779
	GOVERNMENT OF JAMAICA	8.5 % 28 Feb 2036	100,000	126,000
	GOVERNMENT OF JAMAICA	8 % 15 Mar 2039	160,000	196,114
	GOVERNMENT OF JAMAICA	7.625 % 09 Jul 2025	240,000	283,961
	GOVERNMENT OF JAMAICA	6.75 % 28 Apr 2028	240,000	271,800
	HONDURAS GOVERNMENT	8.75 % 16 Dec 2020	300,000	336,135
	HUNGARY	5.75 % 22 Nov 2023	510,000	583,259
	HUNGARY	5.375 % 25 Mar 2024	390,000	441,176
	HUNGARY	7.625 % 29 Mar 2041	392,000	614,088
	HUNGARY	6.375 % 29 Mar 2021	650,000	721,552
	HUNGARY GOVERNMENT BOND	6 % 24 Nov 2023	91,670,000	449,174
	HUNGARY GOVERNMENT BOND	3.25 % 22 Oct 2031	162,430,000	665,815
	INDONESIA GOVERNMENT	8.25 % 15 Jul 2021	30,050,000,000	2,380,966
	INDONESIA GOVERNMENT	8.375 % 15 Sep 2026	30,000,000,000	2,498,304
	INDONESIA GOVERNMENT	7 % 15 May 2022	4,400,000,000	337,277
	INDONESIA GOVERNMENT	12.8 % 15 Jun 2021	3,500,000,000	313,508
	INDONESIA GOVERNMENT	8.25 % 15 May 2036	2,200,000,000	180,800
	INDONESIA GOVERNMENT	8.375 % 15 Mar 2034	34,910,000,000	2,868,963
	INDONESIA GOVERNMENT	8.375 % 15 Mar 2024	2,000,000,000	163,893
	INDONESIA GOVERNMENT	8.75 % 15 May 2031	600,000,000	51,520
	INDONESIAN RUPIAH	FOREIGN CURRENCY	1,405,366,954	103,583
	ISLAMIC REP OF PAKISTAN	7.25 % 15 Apr 2019	275,000	284,682
	ISLAMIC REP OF PAKISTAN	8.25 % 15 Apr 2024	500,000	551,293
	ISLAMIC REP OF PAKISTAN	7.25 % 15 Apr 2019	490,000	507,252
	ISLAMIC REP OF PAKISTAN	6.875 % 05 Dec 2027	200,000	200,525
	ISRAEL ELECTRIC CORP LTD	6.875 % 21 Jun 2023	295,000	342,897
	IVORY COAST	1 % 31 Dec 2032	439,075	438,160
	IVORY COAST	6.375 % 03 Mar 2028	235,000	248,282
	IVORY COAST	5.125 % 15 Jun 2025	150,000	196,080
	JAPANESE YEN	FOREIGN CURRENCY	1	0
	JBS USA LLC/JBS USA FINA	5.75 % 15 Jun 2025	450,000	433,125
	KAZAGRO NATL MGMT HLDG	4.625 % 24 May 2023	335,000	339,582
	KAZAKHSTAN TEMIR ZHOLY	6.95 % 10 Jul 2042	270,000	315,972
	KAZMUNAYGAS NATIONAL CO	7 % 05 May 2020	705,000	763,515
	KAZMUNAYGAS NATIONAL CO	6.375 % 09 Apr 2021	765,000	834,615
	KAZMUNAYGAS NATIONAL CO	3.875 % 19 Apr 2022	250,000	253,750
	KINGDOM OF JORDAN	5.75 % 31 Jan 2027	220,000	218,240
	KINGDOM OF JORDAN	7.375 % 10 Oct 2047	200,000	208,373

(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		
	KINGDOM OF MOROCCO	4.25 % 11 Dec 2022	270,000	284,688
	KINGDOM OF MOROCCO	5.5 % 11 Dec 2042	230,000	260,613
	LEBANESE REPUBLIC	8.25 % 12 Apr 2021	60,000	62,490
	LEBANESE REPUBLIC	6.6 % 27 Nov 2026	95,000	90,488
	LEBANESE REPUBLIC	8.25 % 12 Apr 2021	335,000	348,903
	LEBANESE REPUBLIC	6 % 27 Jan 2023	205,000	196,345
	LEBANESE REPUBLIC	5.8 % 14 Apr 2020	255,000	251,369
	LEBANESE REPUBLIC	6.65 % 03 Nov 2028	310,000	289,949
	LEBANESE REPUBLIC	6.375 % 09 Mar 2020	325,000	324,735
	LEBANESE REPUBLIC	6.65 % 22 Apr 2024	225,000	219,733
	LEBANESE REPUBLIC	6.85 % 25 May 2029	130,000	122,434
	LEBANESE REPUBLIC	6.25 % 27 May 2022	40,000	38,914
	LEBANESE REPUBLIC	6.6 % 27 Nov 2026	30,000	28,575
	LEBANESE REPUBLIC	6.375 % 09 Mar 2020	60,000	59,951
	MALAYSIA GOVERNMENT	3.955 % 15 Sep 2025	925,000	227,044
	MALAYSIA GOVERNMENT	3.795 % 30 Sep 2022	810,000	200,605
	MALAYSIA GOVERNMENT	4.254 % 31 May 2035	1,800,000	427,562
	MALAYSIA GOVERNMENT	3.48 % 15 Mar 2023	1,995,000	485,335
	MALAYSIA GOVERNMENT	4.181 % 15 Jul 2024	4,900,000	1,226,423
	MALAYSIA GOVERNMENT	4.048 % 30 Sep 2021	6,230,000	1,565,577
	MALAYSIA GOVERNMENT	3.9 % 30 Nov 2026	750,000	182,939
	MALAYSIA GOVERNMENT	4.762 % 07 Apr 2037	600,000	151,391
	MALAYSIA GOVERNMENT	3.441 % 15 Feb 2021	2,295,000	568,590
	MALAYSIA SUKUK GLOBAL	4.08 % 27 Apr 2046	260,000	275,470
	MALAYSIAN RINGGIT	FOREIGN CURRENCY	52,911	13,074
	MEX BONOS DESARR FIX RT	10 % 20 Nov 2036	15,940,000	994,275
	MEX BONOS DESARR FIX RT	5 % 11 Dec 2019	15,380,000	748,236
	MEX BONOS DESARR FIX RT	10 % 05 Dec 2024	59,712,000	3,440,044
	MEX BONOS DESARR FIX RT	8 % 07 Dec 2023	5,600,000	290,843
	MEX BONOS DESARR FIX RT	7.75 % 29 May 2031	16,400,000	838,671
	MEX BONOS DESARR FIX RT	7.5 % 03 Jun 2027	13,750,000	694,651
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	1	0
	MONGOLIA INTL BOND	5.125 % 05 Dec 2022	560,000	554,481
	MONGOLIA INTL BOND	8.75 % 09 Mar 2024	200,000	230,314
	MONGOLIA INTL BOND	5.625 % 01 May 2023	200,000	201,787
	NATIONAL SAVINGS BANK	8.875 % 18 Sep 2018	270,000	278,640
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	460	327
	NOTA DO TESOIRO NACIONAL	10 % 01 Jan 2021	5,400,000	1,676,733
	NOTA DO TESOIRO NACIONAL	6 % 15 Aug 2050	390,000	393,611
	NOTA DO TESOIRO NACIONAL	10 % 01 Jan 2023	13,461,000	4,107,539
	NOTA DO TESOIRO NACIONAL	10 % 01 Jan 2025	4,890,000	1,472,369
	OMAN GOV INTERNTL BOND	3.625 % 15 Jun 2021	350,000	350,000
	OMAN GOV INTERNTL BOND	4.75 % 15 Jun 2026	410,000	397,941
	OMAN GOV INTERNTL BOND	6.5 % 08 Mar 2047	200,000	200,290
	PERTAMINA PERSERO PT	6 % 03 May 2042	350,000	397,338
	PERTAMINA PERSERO PT	5.625 % 20 May 2043	355,000	386,170
	PERTAMINA PERSERO PT	4.3 % 20 May 2023	600,000	627,006
	PERUSAHAAN PENERBIT SBSN	4.325 % 28 May 2025	370,000	387,575
	PERUSAHAAN PENERBIT SBSN	4.55 % 29 Mar 2026	470,000	496,339
	PETRO CO TRIN/TOBAGO LTD	9.75 % 14 Aug 2019	240,000	255,600
	PETROBRAS GLOBAL FINANCE	8.375 % 23 May 2021	497,000	566,829
	PETROBRAS GLOBAL FINANCE	8.75 % 23 May 2026	250,000	298,750
	PETROBRAS GLOBAL FINANCE	5.299 % 27 Jan 2025	85,000	85,255
	PETROLEOS DE VENEZUELA S	5.375 % 12 Apr 2027	985,000	229,013
	PETROLEOS DE VENEZUELA S	9 % 17 Nov 2021	95,000	26,363
	PETROLEOS DE VENEZUELA S	6 % 15 Nov 2026	70,000	15,330
	PETROLEOS DE VENEZUELA S	8.5 % 27 Oct 2020	918,750	748,781
	PETROLEOS MEXICANOS	6.625 % 15 Jun 2038	795,000	826,800
	PETROLEOS MEXICANOS	5.5 % 21 Jan 2021	330,000	350,130
	PETROLEOS MEXICANOS	6.5 % 02 Jun 2041	450,000	462,825
	PETROLEOS MEXICANOS	5.5 % 27 Jun 2044	157,000	144,434
	PETROLEOS MEXICANOS	6.875 % 04 Aug 2026	205,000	232,419
	PETROLEOS MEXICANOS	5.375 % 13 Mar 2022	500,000	530,000
	PETROLEOS MEXICANOS	6.5 % 13 Mar 2027	320,000	349,760
	PETRONAS CAPITAL LTD	4.5 % 18 Mar 2045	210,000	236,979
	PHILIPPINE GOVERNMENT	4.125 % 20 Aug 2024	20,000,000	381,950
	PHILIPPINE PISO	FOREIGN CURRENCY	660,000	13,221
	POLAND GOVERNMENT BOND	5.75 % 23 Sep 2022	6,125,000	2,012,112
	POLAND GOVERNMENT BOND	3.25 % 25 Jul 2025	9,735,000	2,825,134
	POLISH ZLOTY	FOREIGN CURRENCY	1	0
	POUND STERLING	FOREIGN CURRENCY	1,358	1,838
	PROVINCIA DE BUENOS AIRE	1 % 01 May 2020	175,000	211,401
	PROVINCIA DE BUENOS AIRE	9.125 % 16 Mar 2024	300,000	351,000
	REPUBLIC OF ANGOLA	9.5 % 12 Nov 2025	200,000	230,336
	REPUBLIC OF ANGOLA	9.5 % 12 Nov 2025	511,000	588,510
	REPUBLIC OF ARGENTINA	1 % 31 Dec 2038	400,000	294,060
	REPUBLIC OF ARGENTINA	7.82 % 31 Dec 2033	511,911	712,194
	REPUBLIC OF ARGENTINA	8.28 % 31 Dec 2033	682,793	805,012

(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 ARGENTINA	1 % 31 Dec 2038	650,000	477,848
	REPUBLIC OF ARGENTINA	1 % 31 Dec 2038	475,000	416,377
	REPUBLIC OF ARGENTINA	18.2 % 03 Oct 2021	5,875,000	334,711
	REPUBLIC OF ARGENTINA	7.5 % 22 Apr 2026	575,000	650,986
	REPUBLIC OF ARGENTINA	6.875 % 22 Apr 2021	620,000	675,180
	REPUBLIC OF ARGENTINA	5.625 % 26 Jan 2022	585,000	617,175
	REPUBLIC OF BELARUS	6.875 % 28 Feb 2023	235,000	252,761
	REPUBLIC OF CAMEROON	9.5 % 19 Nov 2025	200,000	240,000
	REPUBLIC OF CHILE	5.5 % 05 Aug 2020	50,000,000	85,093
	REPUBLIC OF COLOMBIA	6.125 % 18 Jan 2041	705,000	851,288
	REPUBLIC OF COLOMBIA	7.375 % 18 Sep 2037	565,000	763,315
	REPUBLIC OF COSTA RICA	7 % 04 Apr 2044	280,000	289,044
	REPUBLIC OF ECUADOR	10.5 % 24 Mar 2020	540,000	596,700
	REPUBLIC OF ECUADOR	9.65 % 13 Dec 2026	200,000	229,500
	REPUBLIC OF ECUADOR	7.95 % 20 Jun 2024	270,000	286,875
	REPUBLIC OF EL SALVADOR	7.375 % 01 Dec 2019	525,000	555,188
	REPUBLIC OF EL SALVADOR	7.625 % 01 Feb 2041	177,000	192,045
	REPUBLIC OF EL SALVADOR	7.75 % 24 Jan 2023	150,000	164,531
	REPUBLIC OF EL SALVADOR	7.65 % 15 Jun 2035	310,000	336,012
	REPUBLIC OF EL SALVADOR	5.875 % 30 Jan 2025	280,000	281,400
	REPUBLIC OF GABON	6.375 % 12 Dec 2024	290,000	293,942
	REPUBLIC OF GABON	6.375 % 12 Dec 2024	225,000	228,058
	REPUBLIC OF GHANA	7.875 % 07 Aug 2023	300,000	329,430
	REPUBLIC OF GHANA	10.75 % 14 Oct 2030	315,000	433,308
	REPUBLIC OF GHANA	9.25 % 15 Sep 2022	295,000	334,176
	REPUBLIC OF GUATEMALA	4.5 % 03 May 2026	240,000	242,402
	REPUBLIC OF INDONESIA	8.5 % 12 Oct 2035	225,000	337,156
	REPUBLIC OF INDONESIA	8.5 % 12 Oct 2035	200,000	299,694
	REPUBLIC OF INDONESIA	7.75 % 17 Jan 2038	400,000	572,042
	REPUBLIC OF INDONESIA	7.75 % 17 Jan 2038	100,000	143,010
	REPUBLIC OF INDONESIA	5.95 % 08 Jan 2046	250,000	308,627
	REPUBLIC OF INDONESIA	4.75 % 18 Jul 2047	250,000	266,519
	REPUBLIC OF IRAQ	5.8 % 15 Jan 2028	1,045,000	1,007,944
	REPUBLIC OF KAZAKHSTAN	6.5 % 21 Jul 2045	550,000	705,672
	REPUBLIC OF KENYA	6.875 % 24 Jun 2024	285,000	303,229
	REPUBLIC OF MOZAMBIQUE	10.5 % 18 Jan 2023	200,000	164,578
	REPUBLIC OF NIGERIA	6.75 % 28 Jan 2021	525,000	557,813
	REPUBLIC OF NIGERIA	7.875 % 16 Feb 2032	200,000	225,880
	REPUBLIC OF NIGERIA	5.625 % 27 Jun 2022	135,000	139,928
	REPUBLIC OF NIGERIA	7.625 % 28 Nov 2047	200,000	214,494
	REPUBLIC OF PANAMA	8.875 % 30 Sep 2027	161,000	233,450
	REPUBLIC OF PANAMA	6.7 % 26 Jan 2036	630,000	838,530
	REPUBLIC OF PARAGUAY	6.1 % 11 Aug 2044	245,000	279,300
	REPUBLIC OF PERU	6.95 % 12 Aug 2031	2,515,000	885,275
	REPUBLIC OF PERU	8.75 % 21 Nov 2033	200,000	315,000
	REPUBLIC OF PERU	5.625 % 18 Nov 2050	610,000	782,630
	REPUBLIC OF PERU	8.75 % 21 Nov 2033	205,000	322,875
	REPUBLIC OF PERU	6.35 % 12 Aug 2028	1,134,000	383,012
	REPUBLIC OF PHILIPPINES	5 % 13 Jan 2037	210,000	248,007
	REPUBLIC OF PHILIPPINES	7.75 % 14 Jan 2031	370,000	527,561
	REPUBLIC OF SENEGAL	8.75 % 13 May 2021	245,000	282,412
	REPUBLIC OF SERBIA	7.25 % 28 Sep 2021	230,000	262,953
	REPUBLIC OF SOUTH AFRICA	10.5 % 21 Dec 2026	13,070,000	1,179,150
	REPUBLIC OF SOUTH AFRICA	6.25 % 08 Mar 2041	150,000	166,830
	REPUBLIC OF SOUTH AFRICA	10.5 % 21 Dec 2026	3,915,000	353,204
	REPUBLIC OF SOUTH AFRICA	4.665 % 17 Jan 2024	305,000	311,889
	REPUBLIC OF SOUTH AFRICA	8.25 % 31 Mar 2032	17,300,000	1,279,056
	REPUBLIC OF SOUTH AFRICA	8.875 % 28 Feb 2035	15,200,000	1,154,139
	REPUBLIC OF SOUTH AFRICA	4.875 % 14 Apr 2026	405,000	413,934
	REPUBLIC OF SOUTH AFRICA	4.3 % 12 Oct 2028	200,000	192,950
	REPUBLIC OF SOUTH AFRICA	8.25 % 31 Mar 2032	9,185,000	679,082
	REPUBLIC OF SOUTH AFRICA	6.25 % 08 Mar 2041	300,000	333,660
	REPUBLIC OF SOUTH AFRICA	8.75 % 31 Jan 2044	21,790,000	1,584,439
	REPUBLIC OF SRI LANKA	5.875 % 25 Jul 2022	410,000	432,230
	REPUBLIC OF SRI LANKA	6.85 % 03 Nov 2025	560,000	617,816
	REPUBLIC OF SURINAME	9.25 % 26 Oct 2026	200,000	215,000
	REPUBLIC OF TURKEY	6.875 % 17 Mar 2036	350,000	390,076
	REPUBLIC OF TURKEY	7.375 % 05 Feb 2025	120,000	138,185
	REPUBLIC OF TURKEY	5.75 % 22 Mar 2024	400,000	423,274
	REPUBLIC OF TURKEY	4.875 % 16 Apr 2043	1,025,000	899,120
	REPUBLIC OF TURKEY	6.25 % 26 Sep 2022	315,000	341,839
	REPUBLIC OF TURKEY	5.125 % 25 Mar 2022	380,000	393,870
	REPUBLIC OF TURKEY	6.875 % 17 Mar 2036	100,000	111,450
	REPUBLIC OF VENEZUELA	11.95 % 05 Aug 2031	640,000	128,000
	REPUBLIC OF VENEZUELA	9.25 % 07 May 2028	285,000	57,713
	REPUBLIC OF ZAMBIA	5.375 % 20 Sep 2022	495,000	482,902
	REPUBLIC OF ZAMBIA	8.97 % 30 Jul 2027	270,000	303,430
	REPUBLICA ORIENT URUGUAY	7.625 % 21 Mar 2036	705,000	1,004,484

(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		
	REPUBLICA ORIENT URUGUAY	8.5 % 15 Mar 2028	3,965,000	137,679
	REPUBLICA ORIENT URUGUAY	5.1 % 18 Jun 2050	140,000	155,400
	ROMANIA	6.125 % 22 Jan 2044	140,000	180,575
	ROMANIA	3.875 % 29 Oct 2035	340,000	447,842
	ROMANIA	6.75 % 07 Feb 2022	484,000	554,180
	ROMANIA GOVERNMENT BOND	4.75 % 24 Feb 2025	4,310,000	1,147,427
	ROMANIAN LEU	FOREIGN CURRENCY	0	0
	RUSSIA GOVT BOND OFZ	7.6 % 14 Apr 2021	25,700,000	466,036
	RUSSIA GOVT BOND OFZ	8.15 % 03 Feb 2027	14,800,000	270,698
	RUSSIA GOVT BOND OFZ	7.05 % 19 Jan 2028	41,860,000	706,886
	RUSSIA GOVT BOND OFZ	7 % 16 Aug 2023	110,260,000	1,915,192
	RUSSIA GOVT BOND OFZ	7 % 16 Aug 2023	47,880,000	831,665
	RUSSIA GOVT BOND OFZ	7.75 % 16 Sep 2026	19,100,000	339,427
	RUSSIA GOVT BOND OFZ	7.7 % 23 Mar 2033	9,050,000	158,061
	RUSSIAN FEDERATION	12.75 % 24 Jun 2028	765,000	1,327,275
	RUSSIAN FEDERATION	5.625 % 04 Apr 2042	200,000	224,000
	RUSSIAN FEDERATION	4.875 % 16 Sep 2023	600,000	649,422
	RUSSIAN FEDERATION	5.875 % 16 Sep 2043	200,000	231,960
	RUSSIAN FEDERATION	4.75 % 27 May 2026	600,000	636,295
	RUSSIAN FEDERATION	4.75 % 27 May 2026	400,000	424,197
	RUSSIAN FEDERATION	5.25 % 23 Jun 2047	400,000	418,520
	RUSSIAN RUBLE	FOREIGN CURRENCY	1,494,398	25,957
	SASOL FINANCING INT	4.5 % 14 Nov 2022	350,000	354,585
	SAUDI INTERNATIONAL BOND	2.875 % 04 Mar 2023	465,000	457,105
	SINOCHEM OVERSEAS CAPITA	6.3 % 12 Nov 2040	105,000	136,767
	SINOPEC GRP OVERSEA 2013	4.375 % 17 Oct 2023	205,000	217,501
	SINOPEC GRP OVERSEA 2013	5.375 % 17 Oct 2043	210,000	253,114
	SINOPEC GRP OVERSEA 2014	4.375 % 10 Apr 2024	200,000	212,163
	SOCIALIST REP OF VIETNAM	4.8 % 19 Nov 2024	205,000	218,644
	SOUTH AFRICAN RAND	FOREIGN CURRENCY	1	0
	SOUTHERN GAS CORRIDOR	6.875 % 24 Mar 2026	285,000	323,831
	SSGA	G STIFF ERISA QUALIFIED	360,780	360,780
	ST SAVINGS BK (SSB 1)	1 % 10 Mar 2023	325,000	346,964
	STATE OF MINAS GERAIS	5.333 % 15 Feb 2028	940,000	951,750
	STATE OIL CO OF THE AZER	6.95 % 18 Mar 2030	335,000	370,999
	SWAP BARCLAYS BANK COC	SWAP CASH COLLATERAL USD	20,000	20,000
	SWAP CITIBANK BOC	SWAP CASH COLLATERAL USD	100,000	100,000
	SWAP CITIBANK BOC	SWAP CASH COLLATERAL USD	(160,000)	(160,000)
	SWAP UBS COC	SWAP CASH COLLATERAL USD	240,000	240,000
	SWAP UBS COC	SWAP CASH COLLATERAL USD	(250,000)	(250,000)
	SWISS FRANC	FOREIGN CURRENCY	3,246	3,331
	TBG GLOBAL PTE LTD	5.25 % 10 Feb 2022	250,000	255,027
	TELECOM ARGENT STET FRAN	6.5 % 15 Jun 2021	165,000	175,261
	THAILAND BAHT	FOREIGN CURRENCY	1,917,946	58,851
	THAILAND GOVERNMENT BOND	4.875 % 22 Jun 2029	11,300,000	425,158
	THAILAND GOVERNMENT BOND	3.85 % 12 Dec 2025	60,910,000	2,085,464
	THAILAND GOVERNMENT BOND	3.4 % 17 Jun 2036	11,510,000	377,686
	THAILAND GOVERNMENT BOND	2.875 % 17 Jun 2046	6,500,000	189,238
	THAILAND GOVERNMENT BOND	3.58 % 17 Dec 2027	8,040,000	268,687
	THIRD PKSTAN INTL SUKUK	5.625 % 05 Dec 2022	250,000	250,313
	TITULOS DE TESORERIA B	10 % 24 Jul 2024	1,441,600,000	582,376
	TITULOS DE TESORERIA B	7 % 04 May 2022	1,091,500,000	383,088
	TITULOS DE TESORERIA B	6 % 28 Apr 2028	8,173,100,000	2,626,943
	TRANSNET SOC LTD	9.5 % 13 May 2021	7,700,000	606,235
	TURKEY GOVERNMENT BOND	8 % 12 Mar 2025	4,910,000	1,049,895
	TURKEY GOVERNMENT BOND	7.1 % 08 Mar 2023	1,860,000	403,680
	TURKEY GOVERNMENT BOND	10.6 % 11 Feb 2026	4,120,000	1,009,735
	TURKEY GOVERNMENT BOND	9.5 % 12 Jan 2022	9,500,000	2,292,568
	TURKISH LIRA	FOREIGN CURRENCY	1	0
	UKRAINE GOVERNMENT	7.75 % 01 Sep 2027	325,000	335,483
	UKRAINE GOVERNMENT	7.75 % 01 Sep 2023	400,000	424,320
	UKRAINE GOVERNMENT	7.75 % 01 Sep 2024	310,000	326,213
	UKRAINE GOVERNMENT	7.75 % 01 Sep 2022	165,000	175,433
	UKRAINE GOVERNMENT	7.75 % 01 Sep 2026	200,000	206,508
	UKRAINE GOVERNMENT	7.375 % 25 Sep 2032	250,000	245,722
	UKRAINE GOVERNMENT	7.75 % 01 Sep 2020	235,000	248,846
	UKREXIMBANK(BIZ FIN PLC)	9.75 % 22 Jan 2025	385,000	415,800
	UNITED MEXICAN STATES	5.75 % 12 Oct 2099	450,000	479,250
	UNITED MEXICAN STATES	6.05 % 11 Jan 2040	286,000	336,908
	UNITED MEXICAN STATES	4.6 % 23 Jan 2046	215,000	211,990
	US DOLLAR	(180.926)	(180,926)	(180,926)
	VTR FINANCE BV	6.875 % 15 Jan 2024	350,000	369,250
	Total : EXHIBIT J - Emerging Markets Debt Fund			\$ 139,814,476

n / a - Cost is not applicable

EXHIBIT K - Long Credit Fund
(Managed by Western Asset Management Company)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017

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	6.4% 15 Dec 2035	140,000	\$ 186,054
	21ST CENTURY FOX AMERICA	6.15% 01 Mar 2037	800,000	1,047,714
	21ST CENTURY FOX AMERICA	6.2% 15 Dec 2034	90,000	116,221
	21ST CENTURY FOX AMERICA	6.65% 15 Nov 2037	240,000	330,097
	21ST CENTURY FOX AMERICA	5.4% 01 Oct 2043	180,000	222,633
	21ST CENTURY FOX AMERICA	4.95% 15 Oct 2045	50,000	58,847
	3M COMPANY	3.625% 15 Oct 2047	600,000	615,762
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	990,000	1,135,032
	ABBVIE INC	4.7% 14 May 2045	400,000	448,510
	ABU DHABI GOVT INT L	4.125% 11 Oct 2047	890,000	880,317
	AETNA INC	3.875% 15 Aug 2047	460,000	453,338
	AHS HOSPITAL CORP	5.024% 01 Jul 2045	160,000	193,636
	ALLERGAN FUNDING SCS	4.55% 15 Mar 2035	1,095,000	1,158,692
	ALLSTATE CORP	4.2% 15 Dec 2046	565,000	616,460
	ALTRIA GROUP INC	5.375% 31 Jan 2044	370,000	450,094
	ALTRIA GROUP INC	3.875% 16 Sep 2046	70,000	69,462
	AMAZON.COM INC	3.875% 22 Aug 2037	420,000	445,662
	AMAZON.COM INC	4.05% 22 Aug 2047	580,000	625,076
	AMERICA MOVIL SAB DE CV	6.125% 30 Mar 2040	250,000	317,678
	AMERICAN INTL GROUP	6.25% 01 May 2036	330,000	425,948
	AMERICAN MUNI PWR OHIO INC OHR	6.27% 15 Feb 2050	600,000	784,986
	AMERISOURCEBERGEN CORP	3.45% 15 Dec 2027	60,000	59,501
	AMERISOURCEBERGEN CORP	4.3% 15 Dec 2047	140,000	140,500
	AMGEN INC	4.663% 15 Jun 2051	806,000	901,515
	ANADARKO FINANCE CO	7.5% 01 May 2031	90,000	115,524
	ANADARKO PETROLEUM CORP	4.5% 15 Jul 2044	1,850,000	1,843,550
	ANADARKO PETROLEUM CORP	6.2% 15 Mar 2040	1,825,000	2,212,910
	ANALOG DEVICES INC	3.5% 05 Dec 2026	110,000	111,318
	ANGLO AMERICAN CAPITAL	4% 11 Sep 2027	230,000	228,463
	ANGLO AMERICAN CAPITAL	4.75% 10 Apr 2027	500,000	523,311
	ANHEUSER BUSCH INBEV FIN	4.9% 01 Feb 2046	2,860,000	3,314,709
	ANHEUSER BUSCH INBEV FIN	4.7% 01 Feb 2036	565,000	631,754
	ANHEUSER BUSCH INBEV WOR	4.439% 06 Oct 2048	280,000	305,028
	ANTHEM INC	5.1% 15 Jan 2044	210,000	245,098
	ANTHEM INC	5.85% 15 Jan 2036	145,000	178,063
	ANTHEM INC	4.375% 01 Dec 2047	720,000	765,534
	APACHE CORP	4.75% 15 Apr 2043	1,645,000	1,690,627
	APACHE CORP	4.25% 15 Jan 2044	640,000	620,016
	APACHE CORP	5.1% 01 Sep 2040	220,000	234,385
	APACHE CORP	5.25% 01 Feb 2042	200,000	216,545
	APPLE INC	4.375% 13 May 2045	1,240,000	1,396,944
	ARCHER DANIELS MIDLAND C	2.5% 11 Aug 2026	320,000	305,231
	ARGENTINE PESO	FOREIGN CURRENCY	769,830	40,894
	AT+T INC	4.75% 15 May 2046	280,000	273,853
	AT+T INC	4.8% 15 Jun 2044	135,000	133,526
	AT+T INC	5.15% 14 Feb 2050	1,350,000	1,366,827
	AT+T INC	4.9% 14 Aug 2037	3,120,000	3,159,295
	BANCO MERCANTIL DE NORTE	1% 31 Dec 2099	400,000	438,000
	BANCO SANTANDER SA	3.8% 23 Feb 2028	200,000	200,028
	BANK OF AMERICA CORP	6.11% 29 Jan 2037	1,285,000	1,642,815
	BANK OF AMERICA CORP	1% 21 Jul 2028	800,000	813,163
	BANK OF AMERICA CORP	1% 20 Dec 2028	1,459,000	1,459,314
	BARCLAYS PLC	4.337% 10 Jan 2028	410,000	424,336
	BARCLAYS PLC	4.836% 09 May 2028	360,000	374,702
	BARRICK NA FINANCE LLC	5.75% 01 May 2043	1,050,000	1,318,560
	BARRICK PD AU FIN PTY LT	5.95% 15 Oct 2039	1,055,000	1,316,060
	BAT CAPITAL CORP	4.39% 15 Aug 2037	450,000	472,546
	BAT CAPITAL CORP	4.54% 15 Aug 2047	540,000	568,570
	BECTON DICKINSON AND CO	4.685% 15 Dec 2044	425,000	464,736
	BECTON DICKINSON AND CO	4.669% 06 Jun 2047	630,000	682,106
	BERKSHIRE HATHAWAY ENERG	6.125% 01 Apr 2036	1,055,000	1,410,032
	BHP BILLITON FIN USA LTD	4.125% 24 Feb 2042	485,000	522,

(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	
	BRITISH TELECOM PLC	9.125% 15 Dec 2030	410,000	612,568
	BROADCOM CRP / CAYMN FI	3.875% 15 Jan 2027	120,000	118,086
	BURLINGTN NORTH SANTA FE	4.55% 01 Sep 2044	660,000	755,666
	BURLINGTON RESOURCES FIN	7.4% 01 Dec 2031	30,000	41,938
	CALIFORNIA INSTITUTE OF	4.7% 01 Nov 2111	200,000	221,108
	CALIFORNIA ST	7.3% 01 Oct 2039	1,550,000	2,312,383
	CANADIAN NATL RESOURCES	6.25% 15 Mar 2038	490,000	611,908
	CARDINAL HEALTH INC	4.368% 15 Jun 2047	310,000	308,093
	CARLYLE GROUP LP	PREFERRED STOCK 5.875	16,775	425,582
	CARLYLE HOLDINGS II FIN	5.625% 30 Mar 2043	370,000	423,014
	CATERPILLAR INC	4.75% 15 May 2064	290,000	340,781
	CATHOLIC HEALTH INITIATI	4.35% 01 Nov 2042	600,000	579,225
	CELGENE CORP	5% 15 Aug 2045	605,000	686,427
	CENOVUS ENERGY INC	4.45% 15 Sep 2042	480,000	443,161
	CENTERPOINT ENER HOUSTON	4.5% 01 Apr 2044	600,000	697,051
	CHARTER COMM OPT LLC/CAP	6.484% 23 Oct 2045	2,405,000	2,804,062
	CHARTER COMM OPT LLC/CAP	5.375% 01 May 2047	50,000	51,267
	CHEVRON CORP	2.954% 16 May 2026	310,000	309,900
	CHUBB INA HOLDINGS INC	4.35% 03 Nov 2045	515,000	581,484
	CIGNA CORP	3.875% 15 Oct 2047	380,000	380,454
	CIMAREX ENERGY CO	3.9% 15 May 2027	530,000	541,935
	CINTAS CORPORATION NO. 2	3.7% 01 Apr 2027	180,000	187,294
	CITIGROUP INC	4.125% 25 Jul 2028	1,420,000	1,463,530
	CITIGROUP INC	5.3% 06 May 2044	795,000	938,638
	CITIGROUP INC	4.65% 30 Jul 2045	1,908,000	2,171,628
	CITY OF HOPE/THE	5.623% 15 Nov 2043	490,000	624,785
	CME GROUP INC	5.3% 15 Sep 2043	350,000	449,348
	COLGATE PALMOLIVE CO	3.7% 01 Aug 2047	400,000	409,145
	COMCAST CORP	3.999% 01 Nov 2049	2,059,000	2,108,459
	COMMONWEALTH BANK AUST	3.9% 12 Jul 2047	230,000	235,120
	COMMONWEALTH EDISON CO	3.75% 15 Aug 2047	20,000	20,783
	COMMONWEALTH EDISON CO	4.35% 15 Nov 2045	1,165,000	1,306,888
	CONNECTICUT LIGHT + PWR	4.3% 15 Apr 2044	130,000	146,618
	CONOCOPHILLIPS	5.9% 15 May 2038	250,000	328,528
	CONOCOPHILLIPS	6.5% 01 Feb 2039	550,000	769,687
	CONSOLIDATED EDISON CO O	3.95% 01 Mar 2043	330,000	347,507
	CONTINENTAL RESOURCES	4.375% 15 Jan 2028	450,000	444,240
	COOPERATIVE RABOBANK UA	5.25% 04 Aug 2045	770,000	926,711
	COSTCO WHOLESALE CORP	3% 18 May 2027	400,000	400,582
	CRED SUIS GP FUN LTD	4.875% 15 May 2045	870,000	1,001,405
	CREDIT AGRICOLE SA	1% 29 Dec 2049	510,000	611,598
	CVS HEALTH CORP	5.125% 20 Jul 2045	765,000	876,762
	DAE FUNDING LLC	4.5% 01 Aug 2022	230,000	225,975
	DAE FUNDING LLC	5% 01 Aug 2024	230,000	227,125
	DELL INT LLC / EMC CORP	8.35% 15 Jul 2046	450,000	579,845
	DEUTSCHE TELEKOM INT FIN	8.75% 15 Jun 2030	260,000	384,694
	DEVON ENERGY CORPORATION	5% 15 Jun 2045	810,000	903,593
	DEVON FINANCING CORP LLC	7.875% 30 Sep 2031	1,350,000	1,853,286
	DOMINION ENERGY INC	5.95% 15 Jun 2035	1,785,000	2,254,497
	DTE ELECTRIC CO	3.75% 15 Aug 2047	350,000	364,103
	DUKE ENERGY CAROLINAS	5.3% 15 Feb 2040	555,000	697,675
	DUKE ENERGY CORP	3.75% 01 Sep 2046	2,105,000	2,081,658
	DUKE UNIVERSITY HEALTH	3.92% 01 Jun 2047	130,000	136,002
	EATON CORP	4.15% 02 Nov 2042	580,000	603,947
	ECOPETROL SA	5.375% 26 Jun 2026	880,000	950,136
	ECOPETROL SA	5.875% 28 May 2045	510,000	520,710
	ELI LILLY + CO	3.95% 15 May 2047	260,000	279,154
	ENSCO PLC	5.75% 01 Oct 2044	530,000	363,050
	ENTERPRISE PRODUCTS OPER	4.85% 15 Mar 2044	600,000	653,125
	ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	880,000	1,232,479
	EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	500,000	559,618
	FIRSTENERGY CORP	7.375% 15 Nov 2031	2,050,000	2,764,836
	FIRSTENERGY CORP	4.85% 15 Jul 2047	590,000	658,433
	FORD MOTOR COMPANY	5.291% 08 Dec 2046	655,000	712,777
	GENERAL ELECTRIC CO	5.875% 14 Jan 2038	2,936,000	3,796,795
	GENERAL ELECTRIC CO	6.875% 10 Jan 2039	430,000	619,626
	GENERAL ELECTRIC CO	4.5% 11 Mar 2044	430,000	476,341
	GENERAL MOTORS CO	5.2% 01 Apr 2045	1,230,000	1,299,666
	GENERAL MOTORS CO	6.75% 01 Apr 2046	560,000	705,079
	GILEAD SCIENCES INC	4.8% 01 Apr 2044	80,000	92,826
	GILEAD SCIENCES INC	4.75% 01 Mar 2046	1,230,000	1,422,790
	GLAXOSMITHKLINE CAP INC	6.375% 15 May 2038	110,000	155,180
	GLENCORE FINANCE CANADA	6% 15 Nov 2041	1,570,000	1,838,784
	GLENCORE FINANCE CANADA	5.55% 25 Oct 2042	240,000	265,186
	GLENCORE FUNDING LLC	3.875% 27 Oct 2027	270,000	266,425
	GLENCORE FUNDING LLC	4% 27 Mar 2027	410,000	411,647
	GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	1,420,000	1,900,874
	GOLDMAN SACHS GROUP INC	4.75% 21 Oct 2045	280,000	320,744

(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	
	GRUPO TELEvisa SAB	5% 13 May 2045	250,000	255,589
	GUARDIAN LIFE INSURANCE	4.85% 24 Jan 2077	350,000	384,343
	HACKENSACK MERIDIAN HLTH	4.5% 01 Jul 2057	200,000	223,272
	HALLIBURTON CO	5% 15 Nov 2045	1,520,000	1,745,506
	HARRIS CORPORATION	5.054% 27 Apr 2045	270,000	317,554
	HARRIS CORPORATION	4.854% 27 Apr 2035	660,000	737,608
	HCA INC	5.5% 15 Jun 2047	860,000	857,850
	HESS CORP	5.6% 15 Feb 2041	600,000	647,018
	HESS CORP	4.3% 01 Apr 2027	420,000	421,028
	HOME DEPOT INC	4.2% 01 Apr 2043	640,000	704,902
	HOME DEPOT INC	4.25% 01 Apr 2046	260,000	290,367
	HSBC HOLDINGS PLC	6.5% 15 Sep 2037	890,000	1,170,422
	HSBC HOLDINGS PLC	5.25% 14 Mar 2044	1,720,000	2,016,925
	HUMANA INC	4.8% 15 Mar 2047	1,200,000	1,353,049
	HUNTINGTON INGALLS INDUS	3.483% 01 Dec 2027	330,000	329,175
	ILLINOIS ST	5.1% 01 Jun 2033	540,000	539,104
	INTEL CORP	4.1% 19 May 2046	135,000	148,868
	INTESA SANPAOLO SPA	3.875% 14 Jul 2027	1,070,000	1,069,499
	INTESA SANPAOLO SPA	5.71% 15 Jan 2026	1,260,000	1,327,389
	ITAU UNIBANCO HLDG SA/KY	1% 31 Dec 2099	650,000	650,000
	JOHNSON + JOHNSON	3.7% 01 Mar 2046	1,450,000	1,528,287
	JOHNSON + JOHNSON	3.5% 15 Jan 2048	380,000	388,733
	JOHNSON + JOHNSON	3.4% 15 Jan 2038	250,000	256,066
*	JPMORGAN CHASE + CO	4.95% 01 Jun 2045	800,000	929,805
*	JPMORGAN CHASE + CO	3.625% 01 Dec 2027	908,000	917,784
*	JPMORGAN CHASE + CO	1% 22 Feb 2048	755,000	817,180
	KAISER FOUNDATION HOSPIT	4.15% 01 May 2047	430,000	464,633
	KIMBERLY CLARK CORP	6.625% 01 Aug 2037	315,000	448,392
	KINDER MORGAN INC/DELAWA	5.3% 01 Dec 2034	1,055,000	1,125,436
	KKR GROUP FINANCE CO III	5.125% 01 Jun 2044	1,280,000	1,418,884
	KONINKLIJKE KPN NV	8.375% 01 Oct 2030	140,000	192,311
	KRAFT HEINZ FOODS CO	5.2% 15 Jul 2045	1,225,000	1,347,522
	KROGER CO	4.65% 15 Jan 2048	200,000	204,726
	KROGER CO	3.7% 01 Aug 2027	270,000	273,398
	LLOYDS BANKING GROUP PLC	5.3% 01 Dec 2045	250,000	296,282
	LLOYDS BANKING GROUP PLC	1% 07 Nov 2028	480,000	475,485
	LOCKHEED MARTIN CORP	4.09% 15 Sep 2052	779,000	815,462
	LOS ANGELES CA DEPT OF WTR P	6.008% 01 Jul 2039	100,000	130,207
	LYB INTL FINANCE BV	5.25% 15 Jul 2043	150,000	174,454
	MAGELLAN MIDSTREAM PARTN	4.25% 15 Sep 2046	310,000	313,757
	MAGELLAN MIDSTREAM PARTN	4.2% 03 Oct 2047	470,000	473,906
	MARATHON PETROLEUM CORP	4.75% 15 Sep 2044	370,000	386,587
	MASS INSTITUTE OF TECH	4.678% 31 Dec 2099	240,000	280,262
*	MASS MUTUAL LIFE INS CO	4.9% 01 Apr 2077	440,000	500,233
	MCDONALD S CORP	6.3% 15 Oct 2037	305,000	409,632
	MCDONALD S CORP	4.6% 26 May 2045	340,000	379,548
	MEDTRONIC INC	4.625% 15 Mar 2044	835,000	956,386
*	METLIFE INC	6.5% 15 Dec 2032	385,000	504,206
	MEXICO CITY ARPT TRUST	5.5% 31 Oct 2046	650,000	641,875
	MICROSOFT CORP	3.7% 08 Aug 2046	1,240,000	1,292,714
	MICROSOFT CORP	4.25% 06 Feb 2047	695,000	794,573
	MICROSOFT CORP	4.45% 03 Nov 2045	2,635,000	3,088,474
	MID AMERICA APARTMENTS	3.6% 01 Jun 2027	470,000	470,802
	MISSOURI ST HLTH EDUCNTL FAC	3.652% 15 Aug 2057	330,000	335,396
	MORGAN STANLEY	3.95% 23 Apr 2027	910,000	924,087
	MPT OPER PARTNERSP/FINL	5% 15 Oct 2027	400,000	407,500
	MYRIAD INTL HOLDINGS BV	4.85% 06 Jul 2027	430,000	445,874
	NBK SPC LTD	2.75% 30 May 2022	980,000	963,340
	NEW JERSEY ST TURNPIKE AUTH	7.102% 01 Jan 2041	700,000	1,045,751
	NEW YORK CITY NY MUNI WTR FIN	5.79% 15 Jun 2041	90,000	97,299
	NEWELL BRANDS INC	5.5% 01 Apr 2046	320,000	381,529
	NGPL PIPECO LLC	4.375% 15 Aug 2022	60,000	61,013
	NGPL PIPECO LLC	4.875% 15 Aug 2027	60,000	62,250
	NOBLE ENERGY INC	5.25% 15 Nov 2043	805,000	890,945
	NOBLE ENERGY INC	4.95% 15 Aug 2047	590,000	631,393
	NORDSTROM INC	5% 15 Jan 2044	40,000	38,563
	NORFOLK SOUTHERN CORP	4.8% 15 Aug 2043	120,000	137,130
	NORFOLK SOUTHERN CORP	3.942% 01 Nov 2047	205,000	210,400
	NORTHERN STATES PWR MINN	3.6% 15 Sep 2047	400,000	407,016
	NORTHROP GRUMMAN CORP	4.03% 15 Oct 2047	1,160,000	1,212,320
	NORTHWELL HEALTHCARE INC	4.26% 01 Nov 2047	280,000	286,335
	NORTHWESTERN MUTUAL LIFE	3.85% 30 Sep 2047	960,000	973,205
	NY + PRESBYTERIAN HOSPIT	4.063% 01 Aug 2056	290,000	304,606
	OCCIDENTAL PETROLEUM COR	4.625% 15 Jun 2045	665,000	753,857
	OCCIDENTAL PETROLEUM COR	4.4% 15 Apr 2046	270,000	298,878
	OCCIDENTAL PETROLEUM COR	4.1% 15 Feb 2047	690,000	733,456
	OHIO ST UNIV	4.8% 31 Dec 2099	50,000	56,163
	ORACLE CORP	4% 15 Jul 2046	1,425,000	1,516,216

(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	
	PACIFIC GAS + ELECTRIC	6.05% 01 Mar 2034	490,000	617,616
	PACIFIC GAS + ELECTRIC	4.75% 15 Feb 2044	1,455,000	1,612,982
	PACIFIC GAS + ELECTRIC	3.95% 01 Dec 2047	870,000	864,688
	PEPSICO INC	4.25% 22 Oct 2044	740,000	816,659
	PEPSICO INC	4.45% 14 Apr 2046	335,000	380,674
	PETROBRAS GLOBAL FINANCE	7.375% 17 Jan 2027	540,000	594,540
	PETROLEOS MEXICANOS	5.5% 27 Jun 2044	260,000	239,190
	PETROLEOS MEXICANOS	6.5% 13 Mar 2027	2,375,000	2,595,875
	PFIZER INC	4.125% 15 Dec 2046	500,000	555,065
	PHILIP MORRIS INTL INC	6.375% 16 May 2038	365,000	493,941
	PHILIP MORRIS INTL INC	3.125% 02 Mar 2028	260,000	259,198
	PORT AUTH OF NEW YORK NEW JE	4.458% 01 Oct 2062	670,000	773,669
	PORT AUTH OF NEW YORK NEW JE	4.96% 01 Aug 2046	805,000	997,701
	PROCTER + GAMBLE CO/THE	3.5% 25 Oct 2047	290,000	292,828
	PROVINCIA DE BUENOS AIRE	9.125% 16 Mar 2024	560,000	655,200
*	PRUDENTIAL FINANCIAL INC	4.6% 15 May 2044	1,180,000	1,339,817
	RAYMOND JAMES FINANCIAL	4.95% 15 Jul 2046	290,000	327,861
	REPUBLIC OF ARGENTINA	21.2% 19 Sep 2018	90,000	4,936
	REPUBLIC OF ARGENTINA	6.875% 26 Jan 2027	880,000	961,400
	REPUBLIC OF ARGENTINA	1% 21 Jun 2020	8,710,000	495,070
	REPUBLIC OF COLOMBIA	5% 15 Jun 2045	830,000	877,725
	REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	610,000	698,450
	REPUBLIC OF ECUADOR	10.75% 28 Mar 2022	940,000	1,098,625
	REPUBLIC OF INDONESIA	3.5% 11 Jan 2028	280,000	279,040
	REPUBLIC OF INDONESIA	4.35% 11 Jan 2048	720,000	730,463
	REPUBLIC OF PANAMA	4.5% 15 May 2047	860,000	925,790
	REYNOLDS AMERICAN INC	6.15% 15 Sep 2043	40,000	51,412
	REYNOLDS AMERICAN INC	8.125% 01 May 2040	730,000	1,091,584
	RIO TINTO FIN USA LTD	5.2% 02 Nov 2040	305,000	374,559
	SAN DIEGO G + E	4.5% 15 Aug 2040	470,000	547,856
	SAN DIEGO G + E	3.75% 01 Jun 2047	100,000	105,069
	SANTANDER UK GROUP HLDGS	5.625% 15 Sep 2045	1,300,000	1,566,006
	SHELL INTERNATIONAL FIN	4.55% 12 Aug 2043	275,000	312,782
	SHELL INTERNATIONAL FIN	4% 10 May 2046	2,340,000	2,492,219
	SOUTHERN CAL EDISON	4.05% 15 Mar 2042	850,000	912,701
	SOUTHERN CAL EDISON	3.6% 01 Feb 2045	555,000	559,551
	SOUTHERN COPPER CORP	5.25% 08 Nov 2042	1,030,000	1,150,540
	SOUTHERN NATURAL GAS	8% 01 Mar 2032	690,000	935,463
	SOUTHWESTERN PUBLIC SERV	3.7% 15 Aug 2047	260,000	266,053
	SSGA	G STIFF ERISA QUALIFIED	2,011,821	2,011,821
	TARGET CORP	4% 01 Jul 2042	355,000	367,285
	TEACHERS INSUR + ANNUITY	4.27% 15 May 2047	300,000	317,262
	TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	1,035,000	1,174,571
	TEVA PHARMACEUT FIN BV	2.95% 18 Dec 2022	130,000	116,369
	TEVA PHARMACEUTICALS NE	2.2% 21 Jul 2021	240,000	219,233
	TEVA PHARMACEUTICALS NE	1.7% 19 Jul 2019	320,000	310,911
	TIME WARNER CABLE LLC	6.55% 01 May 2037	925,000	1,087,869
	TIME WARNER CABLE LLC	7.3% 01 Jul 2038	300,000	376,039
	TIME WARNER INC	5.35% 15 Dec 2043	845,000	931,926
	TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	690,000	881,937
	TRAVELERS COS INC	4.6% 01 Aug 2043	935,000	1,079,504
	UBS GROUP FUNDING SWITZE	4.253% 23 Mar 2028	420,000	442,549
	UNION PACIFIC CORP	3.6% 15 Sep 2037	40,000	41,443
	UNION PACIFIC CORP	4.1% 15 Sep 2067	170,000	177,361
	UNION PACIFIC CORP	4.05% 15 Nov 2045	520,000	562,044
	UNITED MEXICAN STATES	4.75% 08 Mar 2044	3,445,000	3,482,895
	UNITED TECHNOLOGIES CORP	4.5% 01 Jun 2042	705,000	781,397
	UNITEDHEALTH GROUP INC	4.25% 15 Mar 2043	470,000	515,318
	UNITEDHEALTH GROUP INC	6.5% 15 Jun 2037	810,000	1,130,632
	UNIV OF CALIFORNIA CA REVENUES	4.858% 15 May 2112	265,000	295,804
	UNIV OF CALIFORNIA CA REVENUES	4.131% 15 May 2045	445,000	470,717
	UNIV OF SOUTHERN CALIFOR	5.25% 01 Oct 2111	20,000	25,187
	UNIV OF VIRGINIA VA UNIV REVEN	4.179% 01 Sep 2117	490,000	510,982
	US 10YR NOTE (CBT)MAR18	XCBT 20180320	(3,500,000)	19,141
	US 2YR NOTE (CBT) MAR18	XCBT 20180329	(200,000)	234
	US 5YR NOTE (CBT) MAR18	XCBT 20180329	(200,000)	438
	US DOLLAR		407,137	407,137
	US LONG BOND(CBT) MAR18	XCBT 20180320	19,700,000	(1,156)
	US TREASURY N/B	2.75% 15 Aug 2047	920,000	921,150
	US TREASURY N/B	2.25% 15 Nov 2027	2,120,000	2,090,105
	US TREASURY N/B	2.75% 15 Nov 2047	2,540,000	2,544,167
	US ULTRA BOND CBT MAR18	XCBT 20180320	(12,000,000)	(217,542)
	VALE SA	5.625% 11 Sep 2042	1,180,000	1,292,100
	VALEANT PHARMACEUTICALS	9% 15 Dec 2025	610,000	635,742
	VERIZON COMMUNICATIONS	3.85% 01 Nov 2042	110,000	99,501
	VERIZON COMMUNICATIONS	4.862% 21 Aug 2046	1,500,000	1,562,435
	VERIZON COMMUNICATIONS	4.522% 15 Sep 2048	3,267,000	3,216,845
	VERIZON COMMUNICATIONS	5.25% 16 Mar 2037	520,000	571,835

(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	
	VERIZON COMMUNICATIONS	5.012% 15 Apr 2049	148,000	155,221
	VISA INC	4.3% 14 Dec 2045	1,300,000	1,479,309
	VOYA FINANCIAL INC	5.7% 15 Jul 2043	295,000	361,301
	WALGREENS BOOTS ALLIANCE	4.8% 18 Nov 2044	390,000	419,892
	WALMART INC	4% 11 Apr 2043	1,540,000	1,693,518
	WALMART INC	4.3% 22 Apr 2044	190,000	221,585
	WASHINGTON PG LP	5.95% 15 Aug 2024	330,000	337,240
	WASTE MANAGEMENT INC	6.125% 30 Nov 2039	222,000	292,549
	WEA FINANCE LLC/WESTFIEL	4.75% 17 Sep 2044	410,000	447,011
	WELLS FARGO + CO	6.55% 15 Oct 2035	540,000	684,613
	WELLS FARGO + CO	5.5% 01 Aug 2035	680,000	813,805
	WELLS FARGO + COMPANY	5.375% 02 Nov 2043	5,000	5,954
	WELLS FARGO + COMPANY	4.65% 04 Nov 2044	1,275,000	1,390,379
	WELLS FARGO + COMPANY	4.3% 22 Jul 2027	1,025,000	1,091,425
	WELLS FARGO + COMPANY	5.606% 15 Jan 2044	1,750,000	2,157,567
	WELLS FARGO + COMPANY	4.9% 17 Nov 2045	290,000	328,217
	WESLEYAN UNIVERSITY	4.781% 01 Jul 2116	170,000	180,462
	WESTERN GAS PARTNERS LP	5.45% 01 Apr 2044	590,000	626,942
	WILLIAMS COS INC	8.75% 15 Mar 2032	730,000	963,600
	WILLIAMS PARTNERS LP	4.9% 15 Jan 2045	1,015,000	1,076,785
	WYETH LLC	5.95% 01 Apr 2037	835,000	1,119,433
	YAMANA GOLD INC	4.95% 15 Jul 2024	410,000	428,915
	YAMANA GOLD INC	4.625% 15 Dec 2027	610,000	613,180
	ZF NA CAPITAL	4.75% 29 Apr 2025	310,000	328,213
	Total : EXHIBIT K - Long Credit Fund			\$ 239,722,727

n / a - Cost is not applicable

EXHIBIT L - Long Credit Fund
(Managed by Loomis, Sayles and Company)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017

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	6.4% 15 Dec 2035	2,166,000	\$ 2,878,515
	21ST CENTURY FOX AMERICA	6.15% 15 Feb 2041	476,000	631,909
	21ST CENTURY FOX AMERICA	6.2% 15 Dec 2034	229,000	295,719
	ABBOTT LABORATORIES	4.75% 30 Nov 2036	1,586,000	1,782,031
	ABBVIE INC	4.5% 14 May 2035	2,474,000	2,717,297
	ABBVIE INC	4.45% 14 May 2046	505,000	548,935
	ABBVIE INC	4.3% 14 May 2036	603,000	646,132
	ABU DHABI CRUDE OIL	4.6% 02 Nov 2047	604,000	621,232
	AETNA INC	6.75% 15 Dec 2037	391,000	536,248
	AFLAC INC	4% 15 Oct 2046	594,000	621,570
	ALABAMA POWER CO	4.15% 15 Aug 2044	1,345,000	1,451,409
	ALIBABA GROUP HOLDING	4.2% 06 Dec 2047	1,099,000	1,144,264
	ALIBABA GROUP HOLDING	4% 06 Dec 2037	1,358,000	1,405,329
	ALIMENTATION COUCHE TARD	4.5% 26 Jul 2047	625,000	650,497
	ALLERGAN FUNDING SCS	4.85% 15 Jun 2044	1,192,000	1,275,946
	AMAZON.COM INC	4.25% 22 Aug 2057	1,496,000	1,631,978
	AMEREN ILLINOIS CO	3.7% 01 Dec 2047	664,000	679,418
	AMEREN ILLINOIS CO	4.15% 15 Mar 2046	882,000	971,819
	AMERICA MOVIL SAB DE CV	6.125% 30 Mar 2040	481,000	611,212
	AMERICA MOVIL SAB DE CV	6.375% 01 Mar 2035	539,000	680,894
	AMERICAN INTL GROUP	3.875% 15 Jan 2035	730,000	732,753
	AMERICAN INTL GROUP	4.5% 16 Jul 2044	1,320,000	1,421,774
	AMGEN INC	4.663% 15 Jun 2051	957,000	1,070,409
	AMGEN INC	5.15% 15 Nov 2041	343,000	411,636
	ANADARKO PETROLEUM CORP	6.45% 15 Sep 2036	1,688,000	2,067,482
	ANDEAVOR	4.5% 01 Apr 2048	854,000	863,678
	ANGLO AMERICAN CAPITAL	4.75% 10 Apr 2027	998,000	1,044,528
	ANHEUSER BUSCH INBEV FIN	4.9% 01 Feb 2046	2,252,000	2,610,043
	ANHEUSER BUSCH INBEV FIN	4.7% 01 Feb 2036	4,110,000	4,595,594
	ANTHEM INC	4.375% 01 Dec 2047	868,000	922,894
	AON PLC	4.75% 15 May 2045	722,000	802,787
	APPALACHIAN POWER CO	4.45% 01 Jun 2045	772,000	856,751
	APPALACHIAN POWER CO	4.4% 15 May 2044	703,000	774,945
	APPALACHIAN POWER CO	7% 01 Apr 2038	830,000	1,181,615
	APPLE INC	3.85% 04 Aug 2046	2,209,000	2,302,151
	APPLE INC	4.65% 23 Feb 2046	2,678,000	3,136,031
	ASTRAZENECA PLC	6.45% 15 Sep 2037	482,000	654,916
	AT+T INC	5.25% 01 Mar 2037	5,950,000	6,292,862
	AT+T INC	4.9% 14 Aug 2037	2,982,000	3,019,557
	AT+T INC	6% 15 Aug 2040	950,000	1,075,108
	AT+T INC	6.375% 01 Mar 2041	555,000	654,676
	AT+T INC	4.35% 15 Jun 2045	1,560,000	1,439,257
	BAKER HUGHES LLC/CO OBL	4.08% 15 Dec 2047	1,216,000	1,236,751
	BANK OF AMERICA CORP	1% 20 Dec 2028	1,550,000	1,550,333
	BANK OF AMERICA CORP	6.11% 29 Jan 2037	2,277,000	2,911,042
	BANK OF AMERICA NA	6% 15 Oct 2036	270,000	352,100
	BARCLAYS PLC	4.95% 10 Jan 2047	709,000	786,753
	BARRICK PD AU FIN PTY LT	5.95% 15 Oct 2039	639,000	797,121
	BAT CAPITAL CORP	4.39% 15 Aug 2037	1,096,000	1,150,913
	BAT CAPITAL CORP	4.54% 15 Aug 2047	1,234,000	1,299,288
	BECTON DICKINSON AND CO	4.669% 06 Jun 2047	976,000	1,056,723
	BERKSHIRE HATHAWAY ENERG	6.125% 01 Apr 2036	2,850,000	3,809,090
	BERKSHIRE HATHAWAY FIN	4.3% 15 May 2043	699,000	781,472
	BNP PARIBAS	3.5% 16 Nov 2027	1,736,000	1,727,940
	BRIGHTHOUSE FINANCIAL IN	4.7% 22 Jun 2047	825,000	841,611
	BROOKLYN UNION GAS CO	4.504% 10 Mar 2046	669,000	762,449
	BURLINGTN NORTH SANTA FE	4.375% 01 Sep 2042	755,000	843,295
	BURLINGTN NORTH SANTA FE	4.45% 15 Mar 2043	1,320,000	1,487,489
	CALIFORNIA ST	7.5% 01 Apr 2034	1,535,000	2,273,059
	CALIFORNIA ST	7.3% 01 Oct 2039	2,060,000	3,073,232
	CANADIAN NATL RESOURCES	4.95% 01 Jun 2047	77,000	86,174
	CANADIAN NATL RESOURCES	6.45% 30 Jun 2033	660,000	807,146
	CANADIAN NATL RESOURCES	6.75% 01 Feb 2039	638,000	821,447
	CANADIAN PACIFIC RR CO	6.125% 15 Sep 2115	773,000	1,032,080
	CBS CORP	3.375% 15 Feb 2028	1,900,000	1,829,741
	CELGENE CORP	5% 15 Aug 2045	338,000	383,491
	CENOVUS ENERGY INC	6.75% 15 Nov 2039	364,000	435,884
	CHARTER COMM OPT LLC/CAP	6.384% 23 Oct 2035	762,000	889,730

(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	
	CHARTER COMM OPT LLC/CAP	6.484% 23 Oct 2045	353,000	411,573
	CHARTER COMM OPT LLC/CAP	5.375% 01 May 2047	697,000	714,669
	CISCO SYSTEMS INC	5.5% 15 Jan 2040	1,120,000	1,481,985
	CITIGROUP INC	4.65% 30 Jul 2045	866,000	985,655
	CITIGROUP INC	4.45% 29 Sep 2027	2,219,000	2,349,261
	CITIGROUP INC	4.75% 18 May 2046	850,000	936,997
	CLEVELAND CLINIC FOUND	4.858% 01 Jan 2114	685,000	770,297
	CMS ENERGY CORP	4.875% 01 Mar 2044	340,000	397,262
	COMCAST CORP	4.049% 01 Nov 2052	1,639,000	1,677,072
	COMCAST CORP	7.05% 15 Mar 2033	610,000	848,743
	COMCAST CORP	6.5% 15 Nov 2035	978,000	1,322,201
	COMCAST CORP	6.4% 15 May 2038	233,000	314,639
	COMMONWEALTH EDISON CO	4.6% 15 Aug 2043	207,000	238,170
	CONOCOPHILLIPS	6.5% 01 Feb 2039	899,000	1,258,089
	CONSOLIDATED EDISON CO O	4% 15 Nov 2057	980,000	1,026,039
	CONSOLIDATED EDISON CO O	4.625% 01 Dec 2054	340,000	389,195
	CONSOLIDATED EDISON CO O	6.3% 15 Aug 2037	1,150,000	1,565,608
	CONSOLIDATED EDISON CO O	6.75% 01 Apr 2038	466,000	669,133
	COOPERATIEVE RABOBANK UA	5.25% 04 Aug 2045	460,000	553,620
	COX COMMUNICATIONS INC	4.6% 15 Aug 2047	582,000	587,403
	CSX CORP	6.22% 30 Apr 2040	446,000	593,526
	CSX CORP	4.75% 30 May 2042	721,000	808,039
	CSX CORP	6.15% 01 May 2037	781,000	1,024,758
	CVS HEALTH CORP	5.125% 20 Jul 2045	640,000	733,500
	CVS PASS THROUGH TR 2014	4.163% 11 Aug 2036	702,478	708,140
	DELL INT LLC / EMC CORP	8.1% 15 Jul 2036	1,049,000	1,324,668
	DELMARVA PWR + LIGHT CO	4.15% 15 May 2045	848,000	928,229
	DENVER CO PUBLIC SCHS COPS	7.017% 15 Dec 2037	450,000	618,228
	DEUTSCHE TELEKOM INT FIN	8.75% 15 Jun 2030	860,000	1,272,448
	DEVON ENERGY CORPORATION	5% 15 Jun 2045	347,000	387,095
	DISCOVERY COMMUNICATIONS	5.2% 20 Sep 2047	606,000	632,494
	DOMINION ENERGY GAS HLDG	4.6% 15 Dec 2044	800,000	880,145
	DOMINION ENERGY INC	5.95% 15 Jun 2035	1,385,000	1,749,288
	DOW CHEMICAL CO/THE	7.375% 01 Nov 2029	2,026,000	2,701,898
	DP WORLD LTD	6.85% 02 Jul 2037	350,000	430,523
	DUKE ENERGY CAROLINAS	3.7% 01 Dec 2047	657,000	676,800
	DUKE ENERGY CORP	3.75% 01 Sep 2046	996,000	984,955
	DUKE ENERGY PROGRESS INC	4.15% 01 Dec 2044	908,000	990,396
	EMERA US FINANCE LP	4.75% 15 Jun 2046	1,000,000	1,094,824
	ENERGY TRANSFER PARTNERS	6.125% 15 Dec 2045	850,000	923,029
	ENERGY TRANSFER PARTNERS	6.625% 15 Oct 2036	1,359,000	1,565,456
	ENTERPRISE PRODUCTS OPER	5.1% 15 Feb 2045	1,410,000	1,608,904
	EQT CORP	3.9% 01 Oct 2027	1,741,000	1,730,784
	EXELON CORP	5.1% 15 Jun 2045	260,000	306,887
	EXELON CORP	5.625% 15 Jun 2035	1,360,000	1,671,431
	FEDEX CORP	4.55% 01 Apr 2046	2,184,000	2,398,492
	FIRSTENERGY TRANSMISSION	5.45% 15 Jul 2044	1,595,000	1,894,573
	FLORIDA POWER + LIGHT CO	3.7% 01 Dec 2047	1,495,000	1,558,253
	FORD MOTOR COMPANY	7.45% 16 Jul 2031	1,855,000	2,424,880
	FORTIS INC	3.055% 04 Oct 2026	2,517,000	2,430,276
	GE CAPITAL INTL FUNDING	4.418% 15 Nov 2035	3,793,000	4,104,999
	GENERAL ELECTRIC CO	6.15% 07 Aug 2037	755,000	997,079
	GENERAL ELECTRIC CO	5.875% 14 Jan 2038	455,000	588,400
	GENERAL MOTORS CO	5.15% 01 Apr 2038	1,668,000	1,778,344
	GENERAL MOTORS CO	6.25% 02 Oct 2043	749,000	887,167
	GILEAD SCIENCES INC	4% 01 Sep 2036	825,000	872,791
	GILEAD SCIENCES INC	4.6% 01 Sep 2035	1,259,000	1,418,609
	GILEAD SCIENCES INC	4.75% 01 Mar 2046	1,221,000	1,412,380
	GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	901,000	1,214,186
	GOLDMAN SACHS GROUP INC	6.125% 15 Feb 2033	576,000	734,145
	GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	2,260,000	3,025,334
	GRUPO TELEVISIA SAB	5% 13 May 2045	257,000	262,746
	HALLIBURTON CO	4.75% 01 Aug 2043	605,000	660,555
	HARTFORD FINL SVCS GRP	6.1% 01 Oct 2041	350,000	464,328
	HESS CORP	7.3% 15 Aug 2031	890,000	1,079,352
	HOME DEPOT INC	4.25% 01 Apr 2046	2,889,000	3,226,425
	HSBC HOLDINGS PLC	1% 13 Mar 2028	436,000	454,373
	HSBC HOLDINGS PLC	6.5% 15 Sep 2037	2,750,000	3,616,473
	HUNTINGTON INGALLS INDUS	3.483% 01 Dec 2027	1,499,000	1,495,253
	ILLINOIS ST	5.1% 01 Jun 2033	2,925,000	2,920,145
	INTEL CORP	3.734% 08 Dec 2047	920,000	955,365
	INTERNATIONAL PAPER CO	7.3% 15 Nov 2039	572,000	805,774
	ITC HOLDINGS CORP	5.3% 01 Jul 2043	135,000	162,872
	JOHNSON + JOHNSON	3.75% 03 Mar 2047	1,557,000	1,662,584
	JOHNSON + JOHNSON	3.4% 15 Jan 2038	1,641,000	1,680,815
*	JPMORGAN CHASE + CO	1% 22 Feb 2048	679,000	734,921
*	JPMORGAN CHASE + CO	1% 24 Jul 2038	484,000	497,536
*	JPMORGAN CHASE + CO	1% 15 Nov 2048	1,372,000	1,416,627

(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
*	JPMORGAN CHASE + CO	4.25% 01 Oct 2027	770,000		818,396
*	JPMORGAN CHASE + CO	5.4% 06 Jan 2042	1,125,000		1,412,738
*	JPMORGAN CHASE + CO	6.4% 15 May 2038	1,120,000		1,541,053
	KAISER FOUNDATION HOSPIT	4.15% 01 May 2047	800,000		864,433
	KINDER MORGAN ENER PART	6.5% 01 Feb 2037	1,190,000		1,392,627
	KINDER MORGAN ENER PART	6.95% 15 Jan 2038	200,000		248,669
	KINDER MORGAN INC/DELAWA	5.55% 01 Jun 2045	704,000		770,453
	KRAFT HEINZ FOODS CO	5.2% 15 Jul 2045	570,000		627,010
	KRAFT HEINZ FOODS CO	6.875% 26 Jan 2039	680,000		895,148
	LOCKHEED MARTIN CORP	4.09% 15 Sep 2052	2,166,000		2,267,383
	LOS ANGELES CA DEPT WTR PWR	6.574% 01 Jul 2045	675,000		1,015,889
	LOWE S COS INC	4.05% 03 May 2047	1,638,000		1,743,680
	LYONDELLBASELL IND NV	4.625% 26 Feb 2055	892,000		943,960
	MARATHON PETROLEUM CORP	4.75% 15 Sep 2044	174,000		181,800
	MARATHON PETROLEUM CORP	5% 15 Sep 2054	1,046,000		1,059,342
	MCDONALD S CORP	4.6% 26 May 2045	918,000		1,024,780
	MEDTRONIC INC	4.625% 15 Mar 2045	1,780,000		2,073,792
	MERCK + CO INC	4.15% 18 May 2043	1,560,000		1,744,343
	MET TRANSPRTN AUTH NY REVENUE	6.814% 15 Nov 2040	1,000,000		1,429,210
*	METLIFE INC	4.721% 15 Dec 2044	1,090,000		1,267,161
*	METLIFE INC	6.4% 15 Dec 2066	1,015,000		1,167,565
	MEXICHEM SAB DE CV	5.5% 15 Jan 2048	684,000		666,045
	MICROSOFT CORP	3.7% 08 Aug 2046	2,919,000		3,043,090
	MICROSOFT CORP	3.75% 12 Feb 2045	3,387,000		3,568,188
	MORGAN STANLEY	1% 22 Jul 2038	2,037,000		2,109,302
	MORGAN STANLEY	4.3% 27 Jan 2045	899,000		969,641
	MOSAIC CO	5.625% 15 Nov 2043	133,000		143,303
	MPLX LP	5.2% 01 Mar 2047	442,000		485,062
	NBCUNIVERSAL MEDIA LLC	5.95% 01 Apr 2041	1,705,000		2,222,424
	NEW JERSEY ST TRANSPRTN TRUST	5.754% 15 Dec 2028	265,000		304,228
	NEW JERSEY ST TURNPIKE AUTH	7.102% 01 Jan 2041	650,000		971,055
	NEW YORK CITY NY MUNI WTR FIN	5.724% 15 Jun 2042	225,000		304,972
*	NEW YORK LIFE INSURANCE	6.75% 15 Nov 2039	679,000		981,625
	NEW YORK NY	5.985% 01 Dec 2036	1,000,000		1,291,150
	NEW YORK ST DORM AUTH ST PERSO	5.427% 15 Mar 2039	600,000		737,994
	NEXEN ENERGY ULC	6.4% 15 May 2037	1,135,000		1,480,352
	NISOURCE INC	5.95% 15 Jun 2041	574,000		735,997
	NISOURCE INC	5.8% 01 Feb 2042	441,000		546,408
	NISOURCE INC	5.25% 15 Feb 2043	554,000		663,383
	NOBLE ENERGY INC	4.95% 15 Aug 2047	1,732,000		1,853,513
	NORFOLK SOUTHERN CORP	4.45% 15 Jun 2045	822,000		916,428
	NORTHROP GRUMMAN CORP	4.03% 15 Oct 2047	2,482,000		2,593,947
	NORTHWELL HEALTHCARE INC	4.26% 01 Nov 2047	772,000		789,466
	NORTHWESTERN MUTUAL LIFE	3.85% 30 Sep 2047	685,000		694,423
	NOVARTIS CAPITAL CORP	4% 20 Nov 2045	1,546,000		1,679,401
	NY + PRESBYTERIAN HOSPIT	4.763% 01 Aug 2116	740,000		787,848
	OHIO ST UNIV	4.8% 31 Dec 2099	430,000		482,998
	ONCOR ELECTRIC DELIVERY	3.8% 30 Sep 2047	990,000		1,028,509
	ONEOK PARTNERS LP	6.85% 15 Oct 2037	847,000		1,056,645
	ORACLE CORP	4% 15 Jul 2046	1,229,000		1,307,669
	ORACLE CORP	3.8% 15 Nov 2037	2,782,000		2,917,680
	ORACLE CORP	6.125% 08 Jul 2039	687,000		943,474
	ORACLE CORP	5.375% 15 Jul 2040	1,333,000		1,685,348
	ORANGE SA	9% 01 Mar 2031	674,000		1,011,199
	PACIFIC GAS + ELECTRIC	6.05% 01 Mar 2034	1,874,000		2,362,066
	PARTNERS HEALTHCARE SYST	3.765% 01 Jul 2048	836,000		830,262
	PETROLEOS MEXICANOS	5.625% 23 Jan 2046	1,345,000		1,244,798
	PETROLEOS MEXICANOS	6.5% 02 Jun 2041	2,650,000		2,725,525
	PFIZER INC	4.4% 15 May 2044	585,000		671,477
	PFIZER INC	7.2% 15 Mar 2039	475,000		728,431
	PHILLIPS 66	4.875% 15 Nov 2044	525,000		601,328
	PLAINS ALL AMER PIPELINE	4.9% 15 Feb 2045	1,150,000		1,104,322
	PORT AUTH OF NEW YORK NEW JE	4.926% 01 Oct 2051	1,185,000		1,464,210
	PPL CAPITAL FUNDING INC	5% 15 Mar 2044	424,000		491,287
	PROCTER + GAMBLE CO/THE	3.5% 25 Oct 2047	965,000		974,410
	PROGRESS ENERGY INC	7.75% 01 Mar 2031	1,781,000		2,492,795
	PROGRESS ENERGY INC	7% 30 Oct 2031	476,000		636,073
*	PRUDENTIAL FINANCIAL INC	3.935% 07 Dec 2049	1,228,000		1,255,521
*	PRUDENTIAL FINANCIAL INC	5.7% 14 Dec 2036	600,000		755,429
	PUBLIC SERVICE ELECTRIC	3.6% 01 Dec 2047	1,290,000		1,320,877
	REPUBLIC OF CHILE	3.86% 21 Jun 2047	820,000		842,140
	REPUBLIC OF COLOMBIA	5% 15 Jun 2045	2,219,000		2,346,593
	REPUBLIC OF PANAMA	4.5% 15 May 2047	822,000		884,883
	REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	1,655,000		1,703,659
	REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	1,562,000		1,733,820
	REYNOLDS AMERICAN INC	5.7% 15 Aug 2035	770,000		917,829
	SEMPRA ENERGY	6% 15 Oct 2039	1,608,000		2,074,835
	SHELL INTERNATIONAL FIN	4% 10 May 2046	3,395,000		3,615,848

(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	
	SHELL INTERNATIONAL FIN	6.375% 15 Dec 2038	246,000	342,955
	SIMON PROPERTY GROUP LP	3.375% 01 Dec 2027	4,108,000	4,127,027
	SOUTHERN CAL EDISON	4% 01 Apr 2047	982,000	1,054,735
	SOUTHERN COPPER CORP	7.5% 27 Jul 2035	545,000	740,671
	SSGA	G STIFF ERISA QUALIFIED	2,115,749	2,115,749
	SUNCOR ENERGY INC	4% 15 Nov 2047	625,000	639,649
	SUNCOR ENERGY INC	6.8% 15 May 2038	571,000	786,971
	SUNOCO LOGISTICS PARTNER	5.4% 01 Oct 2047	250,000	251,688
	TARGET CORP	3.9% 15 Nov 2047	1,781,000	1,812,840
	TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	130,000	147,531
	TELEFONICA EMISIONES SAU	7.045% 20 Jun 2036	1,014,000	1,360,401
	TENNESSEE GAS PIPELINE	7.625% 01 Apr 2037	145,000	186,978
	TEXAS ST TRANSPRTN COMMISSION	5.178% 01 Apr 2030	675,000	810,972
	TIME WARNER CABLE LLC	5.5% 01 Sep 2041	1,845,000	1,923,021
	TIME WARNER INC	5.375% 15 Oct 2041	617,000	682,454
	TRANSCANADA PIPELINES	7.25% 15 Aug 2038	483,000	704,944
	TRANSCANADA PIPELINES	7.625% 15 Jan 2039	825,000	1,242,981
	TRAVELERS COS INC	4% 30 May 2047	552,000	587,793
	TRAVELERS COS INC	6.25% 15 Jun 2037	250,000	340,645
	TREASURY BILL	0.01% 26 Apr 2018	500,000	498,235
	UNION PACIFIC CORP	3.6% 15 Sep 2037	1,887,000	1,955,051
	UNION PACIFIC CORP	4.375% 15 Nov 2065	1,100,000	1,201,254
	UNITED MEXICAN STATES	4.6% 10 Feb 2048	419,000	413,763
	UNITED MEXICAN STATES	6.75% 27 Sep 2034	3,895,000	5,063,500
	UNITED MEXICAN STATES	6.05% 11 Jan 2040	1,000,000	1,178,000
	UNITED PARCEL SERVICE	3.75% 15 Nov 2047	2,576,000	2,659,737
	UNITED TECHNOLOGIES CORP	3.75% 01 Nov 2046	696,000	697,108
	UNITED TECHNOLOGIES CORP	6.125% 15 Jul 2038	1,040,000	1,378,739
	UNITEDHEALTH GROUP INC	3.75% 15 Oct 2047	1,086,000	1,108,011
	UNITEDHEALTH GROUP INC	5.95% 15 Feb 2041	846,000	1,127,385
	UNIV OF CALIFORNIA CA REVENUES	4.767% 15 May 2115	551,000	602,458
	UNIV OF CALIFORNIA CA REVENUES	5.946% 15 May 2045	400,000	523,876
	UNIV OF CALIFORNIA CA RGTS MED	6.548% 15 May 2048	1,000,000	1,417,790
	UNIV OF VIRGINIA VA UNIV REVEN	4.179% 01 Sep 2117	782,000	815,485
	US 10YR NOTE (CBT)MAR18	XCBT 20180320	(3,600,000)	5,930
	US 10YR ULTRA FUT MAR18	XCBT 20180320	(3,300,000)	24,234
	US DOLLAR		2,902,322	2,902,322
	US LONG BOND(CBT) MAR18	XCBT 20180320	1,700,000	(4,781)
	US TREASURY N/B	2.75% 15 Aug 2047	1,644,000	1,646,055
	US TREASURY N/B	2.25% 15 Nov 2027	3,158,000	3,113,467
	US ULTRA BOND CBT MAR18	XCBT 20180320	1,600,000	20,344
	VALE OVERSEAS LIMITED	8.25% 17 Jan 2034	956,000	1,263,115
	VALE OVERSEAS LIMITED	6.875% 21 Nov 2036	1,522,000	1,864,450
	VALERO ENERGY CORP	6.625% 15 Jun 2037	820,000	1,080,689
	VERIZON COMMUNICATIONS	5.25% 16 Mar 2037	1,040,000	1,143,669
	VERIZON COMMUNICATIONS	4.272% 15 Jan 2036	1,340,000	1,333,035
	VERIZON COMMUNICATIONS	4.522% 15 Sep 2048	2,900,000	2,855,479
	VERIZON COMMUNICATIONS	4.672% 15 Mar 2055	1,283,000	1,238,665
	VERIZON COMMUNICATIONS	4.75% 01 Nov 2041	2,410,000	2,456,889
	VIACOM INC	4.375% 15 Mar 2043	615,000	532,397
	VODAFONE GROUP PLC	4.375% 19 Feb 2043	250,000	257,687
	VULCAN MATERIALS CO	4.5% 15 Jun 2047	1,055,000	1,077,164
	WALGREENS BOOTS ALLIANCE	4.8% 18 Nov 2044	520,000	559,856
	WALMART INC	3.625% 15 Dec 2047	784,000	821,356
	WASHINGTON ST	5.481% 01 Aug 2039	650,000	836,102
	WELLS FARGO + COMPANY	4.75% 07 Dec 2046	2,089,000	2,334,748
	WELLS FARGO + COMPANY	4.9% 17 Nov 2045	1,900,000	2,150,388
	WESLEYAN UNIVERSITY	4.781% 01 Jul 2116	915,000	971,309
	WEYERHAEUSER CO	7.375% 15 Mar 2032	590,000	814,955
	WEYERHAEUSER CO	6.875% 15 Dec 2033	330,000	433,967
	WILLIAMS PARTNERS LP	6.3% 15 Apr 2040	1,837,000	2,259,399
	WYETH LLC	5.95% 01 Apr 2037	131,000	175,624
	XCEL ENERGY INC	6.5% 01 Jul 2036	852,000	1,150,976
Total : EXHIBIT L - Long Credit Fund				\$ 362,480,767

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017

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	100,000	\$ 123,722
	90DAY EUR FUTR DEC18	XCME 20181217	26,500,000	(11,233)
	90DAY EUR FUTR DEC19	XCME 20191216	(26,500,000)	12,558
	ABBVIE INC	3.6% 14 May 2025	150,000	154,211
	AEP TEXAS INC	2.4% 01 Oct 2022	110,000	108,365
	AETNA INC	2.8% 15 Jun 2023	30,000	29,525
	AETNA INC	3.5% 15 Nov 2024	68,000	69,035
	AETNA INC	2.75% 15 Nov 2022	120,000	118,838
	AIR LEASE CORP	3.625% 01 Apr 2027	20,000	19,984
	AIR LIQUIDE FINANCE	1.75% 27 Sep 2021	210,000	203,653
	ALABAMA POWER CO	5.2% 01 Jun 2041	47,000	56,538
	ALIBABA GROUP HOLDING	3.4% 06 Dec 2027	450,000	449,887
	ALLERGAN FUNDING SCS	2.35% 12 Mar 2018	1,115,000	1,115,883
	ALLERGAN FUNDING SCS	3.8% 15 Mar 2025	470,000	478,482
	ALLERGAN FUNDING SCS	3.85% 15 Jun 2024	70,000	71,732
	ALLERGAN SALES LLC	5% 15 Dec 2021	140,000	149,727
	ALTRIA GROUP INC	2.85% 09 Aug 2022	65,000	65,427
	AMAZON.COM INC	3.15% 22 Aug 2027	70,000	70,105
	AMERICAN EXPRESS CREDIT ACCOUN	2.04% 15 May 2023	1,468,000	1,460,929
	ANADARKO PETROLEUM CORP	5.55% 15 Mar 2026	400,000	448,794
	ANDEAVOR LOGIS LP/CORP	3.5% 01 Dec 2022	45,000	44,915
	ANDEAVOR LOGIS LP/CORP	4.25% 01 Dec 2027	25,000	25,215
	ANDEAVOR LOGIS LP/CORP	6.25% 15 Oct 2022	104,000	110,341
	ANHEUSER BUSCH INBEV FIN	2.65% 01 Feb 2021	655,000	658,287
	ANTHEM INC	2.95% 01 Dec 2022	100,000	100,042
	ANTHEM INC	3.65% 01 Dec 2027	225,000	229,349
	ANTHEM INC	2.5% 21 Nov 2020	40,000	39,916
	AON PLC	3.875% 15 Dec 2025	180,000	188,199
	APPLE INC	2.1% 12 Sep 2022	5,000	4,906
	APPLE INC	3.2% 11 May 2027	105,000	106,334
	APPLE INC	3.35% 09 Feb 2027	195,000	199,753
	APPLIED MATERIALS INC	3.9% 01 Oct 2025	10,000	10,614
	AT+T INC	4.3% 15 Feb 2030	2,403,000	2,396,283
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	205	161
	AUTODESK INC	3.5% 15 Jun 2027	30,000	29,428
	AVIATION CAPITAL GROUP	2.875% 17 Sep 2018	420,000	421,409
	AVNET INC	4.625% 15 Apr 2026	30,000	30,941
	BAE SYSTEMS HOLDINGS INC	3.85% 15 Dec 2025	65,000	67,409
	BANC OF AMERICA MERRILL LYNCH	1% 15 Nov 2032	1,130,000	1,130,000
	BANK	3.435% 15 Sep 2060	370,000	378,377
	BANK OF AMERICA CORP	1% 01 Oct 2025	520,000	518,808
	BANK OF AMERICA CORP	1% 24 Apr 2023	180,000	180,265
	BANK OF AMERICA CORP	2.503% 21 Oct 2022	920,000	910,212
	BANK OF AMERICA CORP	4% 22 Jan 2025	55,000	57,220
	BANK OF AMERICA CORP	1.95% 12 May 2018	213,000	213,017
	BANK OF AMERICA CORP	2% 11 Jan 2018	277,000	277,006
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	460,000	470,580
	BANK OF AMERICA CORP	6.875% 25 Apr 2018	97,000	98,482
	BANK OF AMERICA CORP	5.65% 01 May 2018	340,000	344,057

(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	
	BANK OF NEW YORK MELLON	3.4% 15 May 2024	245,000	254,232
	BANK OF NY MELLON CORP	3.3% 23 Aug 2029	50,000	49,842
	BANK OF NY MELLON CORP	1% 07 Feb 2028	644,000	658,262
	BANK OF NY MELLON CORP	3% 30 Oct 2028	85,000	82,629
	BARCLAYS BANK PLC	5.14% 14 Oct 2020	180,000	190,612
	BARCLAYS PLC	4.836% 09 May 2028	200,000	208,168
	BARCLAYS PLC	3.2% 10 Aug 2021	200,000	201,076
	BARCLAYS PLC	4.375% 12 Jan 2026	200,000	208,044
	BARCLAYS PLC	5.2% 12 May 2026	280,000	298,581
	BAT CAPITAL CORP	3.557% 15 Aug 2027	120,000	120,156
	BAYER US FINANCE LLC	3% 08 Oct 2021	380,000	383,901
	BECTON DICKINSON AND CO	2.675% 15 Dec 2019	61,000	61,220
	BECTON DICKINSON AND CO	3.734% 15 Dec 2024	47,000	48,137
	BERKSHIRE HATHAWAY INC	3.125% 15 Mar 2026	70,000	70,792
	BERKSHIRE HATHAWAY INC	2.75% 15 Mar 2023	100,000	100,653
	BLACK HILLS CORP	3.15% 15 Jan 2027	40,000	38,980
	BNK OF TKYO-MTBSHI L	1.7% 25 Jan 2018	2,470,000	2,470,000
	BNP PARIBAS	4.625% 13 Mar 2027	200,000	213,356
	BOSTON PROPERTIES LP	2.75% 01 Oct 2026	100,000	94,336
	BPCE SA	3.5% 23 Oct 2027	250,000	245,998
	BPCE SA	3% 22 May 2022	250,000	249,862
	BRANCH BANKING + TRUST	3.625% 16 Sep 2025	250,000	259,169
	BROADCOM CRP / CAYMN FI	3.125% 15 Jan 2025	325,000	310,689
	BROADCOM CRP / CAYMN FI	3.625% 15 Jan 2024	220,000	218,765
	BROADCOM CRP / CAYMN FI	3% 15 Jan 2022	530,000	525,511
	BRSRKFN2 IRS USD P F 2.39500	2.395% 09 Feb 2046	(1,135,000)	(1,109,022)
	BRSRKFN2 IRS USD R V 03MLIBOR	1% 09 Feb 2046	1,135,000	1,135,000
	BRT48SMC1 IRS USD P F 1.80000	1.8% 19 Aug 2046	(742,000)	(623,932)
	BRT48SMC1 IRS USD R V 03MLIBOR	1% 19 Aug 2046	742,000	742,000
	BRTDCHBU2 CDS USD P V 03MEVENT	1% 20 Dec 2022	(435,000)	(435,000)
	BRTDCHBU2 CDS USD R F 1.00000	1% 20 Dec 2022	435,000	447,156
	BRTDCHBW8 CDS USD P V 03MEVENT	1% 20 Dec 2022	(65,000)	(65,000)
	BRTDCHBW8 CDS USD R F 1.00000	1% 20 Dec 2022	65,000	67,337
	BRTDD19G0 CDS USD P V 03MEVENT	1% 20 Dec 2022	(140,000)	(140,000)
	BRTDD19G0 CDS USD R F 1.00000	1% 20 Dec 2022	140,000	145,685
	BRTDD19K1 CDS USD P V 03MEVENT	1% 20 Dec 2022	(100,000)	(100,000)
	BRTDD19K1 CDS USD R F 1.00000	1% 20 Dec 2022	100,000	104,172
	BRTDD19N5 CDS USD P V 03MEVENT	1% 20 Dec 2022	(135,000)	(135,000)
	BRTDD19N5 CDS USD R F 1.00000	1% 20 Dec 2022	135,000	140,341
	BRTDD19R6 CDS USD P V 03MEVENT	1% 20 Dec 2022	(40,000)	(40,000)
	BRTDD19R6 CDS USD R F 1.00000	1% 20 Dec 2022	40,000	41,552
	BRTDD19U9 CDS USD P V 03MEVENT	1% 20 Dec 2022	(65,000)	(65,000)
	BRTDD19U9 CDS USD R F 1.00000	1% 20 Dec 2022	65,000	66,241
	BRTDD9U87 CDS USD P V 03MEVENT	1% 20 Dec 2022	(200,000)	(200,000)
	BRTDD9U87 CDS USD R F 1.00000	1% 20 Dec 2022	200,000	204,538
	BRTDS457 IRS USD P F 1.87500	1.875% 31 May 2022	(5,490,000)	(5,462,933)
	BRTDS457 IRS USD R V 12MFEDL	1% 31 May 2022	5,490,000	5,490,000
	BRTEAWE69 IRS USD P F 2.60160	2.601% 15 Nov 2043	(1,350,000)	(1,354,526)
	BRTEAWE69 IRS USD R V 03MLIBOR	1% 15 Nov 2043	1,350,000	1,350,000
	BUCKEYE PARTNERS LP	4.125% 01 Dec 2027	10,000	9,888
	BWAY MORTGAGE TRUST	2.809% 10 Mar 2033	1,032,935	1,033,706
	CANADIAN DOLLAR	FOREIGN CURRENCY	63,526	50,701
	CAPITAL ONE BANK USA NA	2.15% 21 Nov 2018	950,000	950,025
	CAPITAL ONE BANK USA NA	2.25% 13 Feb 2019	515,000	514,323
	CAPITAL ONE FINANCIAL CO	3.75% 28 Jul 2026	75,000	74,685

(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	
	CAPITAL ONE NA	2.35% 31 Jan 2020	760,000	757,712
	CBS CORP	3.7% 01 Jun 2028	95,000	93,687
	CC HOLDINGS GS V LLC/CRO	3.849% 15 Apr 2023	609,000	628,298
	CD COMMERCIAL MORTGAGE TRUST	3.431% 15 Aug 2050	280,000	287,165
	CGDBB COMMERCIAL MORTGAGE TRUS	1% 15 Jul 2032	1,120,000	1,119,999
	CGRBS COMMERCIAL MORTGAGE TRUS	1% 13 Mar 2035	500,000	510,823
	CHARTER COMM OPT LLC/CAP	3.75% 15 Feb 2028	410,000	392,865
	CHARTER COMM OPT LLC/CAP	4.2% 15 Mar 2028	340,000	337,474
	CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	120,000	127,582
	CHEVRON CORP	2.895% 03 Mar 2024	95,000	95,844
	CHUBB INA HOLDINGS INC	3.35% 15 May 2024	250,000	257,501
	CIGNA CORP	3.25% 15 Apr 2025	200,000	200,975
	CIMAREX ENERGY CO	3.9% 15 May 2027	230,000	235,179
	CIMAREX ENERGY CO	4.375% 01 Jun 2024	258,000	273,784
	CISCO SYSTEMS INC	2.2% 20 Sep 2023	35,000	34,300
	CITIBANK CREDIT CARD ISSUANCE	1% 22 Apr 2026	800,000	809,167
	CITIBANK NA	1.85% 18 Sep 2019	510,000	506,864
	CITIGROUP COMMERCIAL MORTGAGE	1% 15 Sep 2048	765,000	782,128
	CITIGROUP INC	1% 24 Jul 2023	190,000	189,048
	CITIGROUP INC	1.8% 05 Feb 2018	1,395,000	1,394,854
	CITIGROUP INC	2.05% 07 Dec 2018	353,000	352,631
	CITIGROUP INC	2.5% 29 Jul 2019	415,000	416,274
	CITIZENS BANK NA/RI	2.2% 26 May 2020	250,000	248,256
	CITIZENS FINANCIAL GROUP	2.375% 28 Jul 2021	30,000	29,607
	CMS ENERGY CORP	3% 15 May 2026	60,000	58,909
	CNH EQUIPMENT TRUST	1.63% 15 Aug 2021	430,000	427,794
	COMCAST CORP	3.15% 15 Feb 2028	290,000	290,927
	COMCAST CORP	3.3% 01 Feb 2027	40,000	40,808
	COMCAST CORP	2.35% 15 Jan 2027	77,000	72,719
	COMM MORTGAGE TRUST	3.63% 10 Oct 2048	555,000	577,858
	COMM MORTGAGE TRUST	3.528% 10 Dec 2047	600,000	619,522
	COMM MORTGAGE TRUST	3.178% 10 Feb 2035	980,000	987,028
	COMM MORTGAGE TRUST	3.445% 10 Jul 2048	630,000	647,857
	COMM MORTGAGE TRUST	1% 10 Aug 2049	1,235,000	1,281,599
	COMM MORTGAGE TRUST	1% 13 Feb 2032	1,520,000	1,521,408
	COMM MORTGAGE TRUST	3.961% 10 Mar 2047	890,000	938,752
	CONCHO RESOURCES INC	3.75% 01 Oct 2027	445,000	450,810
	CONSTELLATION BRANDS INC	3.5% 09 May 2027	65,000	66,321
	CORE INDUSTRIAL TRUST	3.04% 10 Feb 2034	100,000	101,583
	CORE INDUSTRIAL TRUST	3.077% 10 Feb 2034	930,000	944,972
	CORP FINANCIERA DE DESAR	4.75% 15 Jul 2025	320,000	340,640
	COX COMMUNICATIONS INC	3.15% 15 Aug 2024	330,000	325,012
	CRED SUIS GP FUN LTD	2.75% 26 Mar 2020	500,000	501,949
	CREDIT ACCEPTANCE AUTO LOAN TR	2.4% 15 Feb 2023	0	—
	CREDIT AGRICOLE LONDON	3.25% 04 Oct 2024	270,000	268,184
	CREDIT AGRICOLE LONDON	3.375% 10 Jan 2022	290,000	294,524
	CREDIT SUISSE MORTGAGE TRUST	3.639% 15 Nov 2034	1,100,000	1,144,664
	CROWN CASTLE INTL CORP	4% 01 Mar 2027	105,000	107,355
	CROWN CASTLE INTL CORP	2.25% 01 Sep 2021	110,000	108,145
	CROWN CASTLE INTL CORP	3.4% 15 Feb 2021	20,000	20,425
	CROWN CASTLE INTL CORP	3.7% 15 Jun 2026	25,000	24,983
	CSX CORP	3.25% 01 Jun 2027	190,000	189,815
	CSX CORP	2.6% 01 Nov 2026	70,000	66,799
	CURRENCY CONTRACT	USD/EUR		(343,971)
	CURRENCY CONTRACT	USD/JPY		30,306

(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	
	DELPHI CORP	4.15% 15 Mar 2024	98,000	103,490
	DEUTSCHE BANK AG LONDON	1.875% 13 Feb 2018	109,000	108,984
	DEUTSCHE BANK NY	1% 01 Dec 2032	240,000	239,160
	DEUTSCHE TELEKOM INT FIN	1.95% 19 Sep 2021	430,000	418,143
	DISCOVER BANK	2.6% 13 Nov 2018	330,000	331,120
	DISCOVER BANK	3.1% 04 Jun 2020	250,000	252,967
	DISCOVER FINANCIAL SVS	3.75% 04 Mar 2025	45,000	45,297
	DISCOVERY COMMUNICATIONS	3.95% 20 Mar 2028	185,000	184,011
	DISCOVERY COMMUNICATIONS	2.95% 20 Mar 2023	420,000	415,664
	DISCOVERY COMMUNICATIONS	2.2% 20 Sep 2019	70,000	69,677
	DOMINION ENERGY INC	2.579% 01 Jul 2020	70,000	70,029
	DORIC NIMROD 2013 1 CL A	5.25% 30 May 2025	333,025	350,625
	DTE ENERGY CO	3.3% 15 Jun 2022	500,000	507,376
	DUKE ENERGY CAROLINAS	2.95% 01 Dec 2026	40,000	39,700
	DUKE ENERGY CORP	2.4% 15 Aug 2022	345,000	338,960
	DUKE ENERGY CORP	3.15% 15 Aug 2027	20,000	19,855
	DUKE ENERGY CORP	3.75% 15 Apr 2024	110,000	114,885
	DUKE ENERGY CORP	3.55% 15 Sep 2021	380,000	392,172
	DUKE ENERGY FLORIDA LLC	2.1% 15 Dec 2019	60,000	59,951
	DXC TECHNOLOGY CO	2.875% 27 Mar 2020	35,000	35,170
	E.I. DU PONT DE NEMOURS	2.2% 01 May 2020	90,000	89,921
	EASTMAN CHEMICAL CO	3.8% 15 Mar 2025	174,000	181,410
	ECOPETROL SA	4.125% 16 Jan 2025	295,000	296,475
	EMERA US FINANCE LP	2.15% 15 Jun 2019	30,000	29,883
	ENEL FINANCE INTL NV	2.875% 25 May 2022	255,000	254,307
	ENERGY TRANSFER PARTNERS	4.05% 15 Mar 2025	9,000	8,993
	ENERGY TRANSFER PARTNERS	4.75% 15 Jan 2026	90,000	93,373
	ENERGY TRANSFER PARTNERS	4.9% 01 Feb 2024	30,000	31,725
	ENLINK MIDSTREAM PARTNER	2.7% 01 Apr 2019	80,000	79,928
	ENTERGY CORP	2.95% 01 Sep 2026	70,000	68,106
	ENTERGY CORP	4% 15 Jul 2022	285,000	297,524
	ENTERGY TEXAS INC	3.45% 01 Dec 2027	120,000	121,603
	EOG RESOURCES INC	4.15% 15 Jan 2026	116,000	123,459
	EQUIFAX INC	2.3% 01 Jun 2021	40,000	39,044
	EURO BUND FUTURE MAR18	XEUR 20180308	(800,000)	17,580
	EURO CURRENCY	FOREIGN CURRENCY	21,755,485	26,123,991
	EURO OAT FUTURE MAR18	XEUR 20180308	(800,000)	22,863
	EVERSOURCE ENERGY	2.9% 01 Oct 2024	115,000	114,125
	EXELON CORP	2.45% 15 Apr 2021	10,000	9,955
	EXELON CORP	3.4% 15 Apr 2026	25,000	25,008
	EXELON CORP	2.85% 15 Jun 2020	100,000	100,932
	FANNIE MAE	1% 25 Aug 2046	1,137,780	1,143,025
	FANNIE MAE	4.5% 25 Jan 2041	1,540,000	1,695,438
	FANNIE MAE	4% 25 Feb 2041	2,708,737	2,840,587
	FANNIE MAE	0.01% 15 May 2030	1,350,000	930,759
	FANNIEMAE ACES	1% 25 Dec 2026	290,000	284,192
	FANNIEMAE ACES	1% 25 May 2027	500,000	505,916
	FANNIEMAE STRIPS	0.01% 15 May 2029	1,155,000	824,113
	FED HM LN PC POOL A32162	5% 01 Mar 2035	47,805	51,371
	FED HM LN PC POOL A90196	4.5% 01 Dec 2039	36,777	39,245
	FED HM LN PC POOL A93534	4% 01 Aug 2040	41,184	43,235
	FED HM LN PC POOL A93851	4% 01 Sep 2040	109,123	115,352
	FED HM LN PC POOL A94779	4% 01 Nov 2040	53,676	56,876
	FED HM LN PC POOL A94977	4% 01 Nov 2040	50,775	53,802
	FED HM LN PC POOL A95144	4% 01 Nov 2040	50,073	53,058

(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 A95923	4% 01 Oct 2040	52,847	55,999
	FED HM LN PC POOL C00748	6% 01 Apr 2029	417	472
	FED HM LN PC POOL C03608	3.5% 01 Dec 2040	167,421	172,770
	FED HM LN PC POOL C03811	3.5% 01 Apr 2042	431,438	446,885
	FED HM LN PC POOL C04320	3% 01 Dec 2042	374,760	376,826
	FED HM LN PC POOL G01838	5% 01 Jul 2035	640,112	694,405
	FED HM LN PC POOL G01840	5% 01 Jul 2035	496,207	538,309
	FED HM LN PC POOL G07106	3.5% 01 Aug 2042	96,589	99,816
	FED HM LN PC POOL G07613	6% 01 Apr 2039	262,829	301,848
	FED HM LN PC POOL G07642	5% 01 Oct 2041	127,715	139,554
	FED HM LN PC POOL G07786	4% 01 Aug 2044	794,048	842,667
	FED HM LN PC POOL G07848	3.5% 01 Apr 2044	414,713	429,534
	FED HM LN PC POOL G07962	5% 01 Nov 2041	712,755	779,431
	FED HM LN PC POOL G08624	4% 01 Jan 2045	0	—
	FED HM LN PC POOL G08655	4% 01 Jul 2045	0	—
	FED HM LN PC POOL G08672	4% 01 Oct 2045	0	—
	FED HM LN PC POOL G08688	4% 01 Jan 2046	0	—
	FED HM LN PC POOL G08728	4% 01 Oct 2046	0	—
	FED HM LN PC POOL G08738	3.5% 01 Dec 2046	0	—
	FED HM LN PC POOL G08741	3% 01 Jan 2047	1,347,086	1,348,394
	FED HM LN PC POOL G08742	3.5% 01 Jan 2047	0	—
	FED HM LN PC POOL G08747	3% 01 Feb 2047	2,718,465	2,720,731
	FED HM LN PC POOL G08756	3% 01 Apr 2047	964,093	964,980
	FED HM LN PC POOL G14989	2.5% 01 Feb 2024	13,503	13,552
	FED HM LN PC POOL G15520	3% 01 Jul 2030	191,139	194,940
	FED HM LN PC POOL G60018	4.5% 01 Dec 2043	281,988	301,832
	FED HM LN PC POOL G60138	3.5% 01 Aug 2045	156,600	162,203
	FED HM LN PC POOL G60148	4.5% 01 Jul 2045	0	—
	FED HM LN PC POOL G60198	4.5% 01 Sep 2044	0	—
	FED HM LN PC POOL G60250	3.5% 01 Oct 2045	0	—
	FED HM LN PC POOL G60393	3.5% 01 Jan 2046	136,702	141,002
	FED HM LN PC POOL G60561	3.5% 01 May 2046	112,102	115,609
	FED HM LN PC POOL G60658	3.5% 01 Jul 2046	585,397	606,345
	FED HM LN PC POOL G60718	3% 01 Sep 2046	165,001	165,325
	FED HM LN PC POOL G60729	4% 01 Sep 2046	6,032	6,365
	FED HM LN PC POOL G60968	3.5% 01 Mar 2047	292,031	302,358
	FED HM LN PC POOL G61177	3% 01 Aug 2043	299,474	301,798
	FED HM LN PC POOL G61178	3.5% 01 Oct 2047	199,547	206,927
	FED HM LN PC POOL G67702	4% 01 Jan 2047	2,481,768	2,622,211
	FED HM LN PC POOL G67704	4% 01 Aug 2047	732,178	776,543
	FED HM LN PC POOL J00625	5% 01 Dec 2020	6,971	7,190
	FED HM LN PC POOL J12438	4.5% 01 Jun 2025	300,486	314,614
	FED HM LN PC POOL J31418	2.5% 01 May 2030	113,342	113,269
	FED HM LN PC POOL J31689	3% 01 May 2030	221,362	225,974
	FED HM LN PC POOL J32181	3% 01 Jul 2030	22,640	23,112
	FED HM LN PC POOL J32204	2.5% 01 Jul 2030	41,685	41,651
	FED HM LN PC POOL J32209	2.5% 01 Jul 2030	38,379	38,354
	FED HM LN PC POOL J32436	3% 01 Aug 2030	26,787	27,320
	FED HM LN PC POOL J32491	2.5% 01 Jul 2030	9,126	9,116
	FED HM LN PC POOL Q00093	4% 01 Apr 2041	2,669	2,803
	FED HM LN PC POOL Q00804	4.5% 01 May 2041	104,730	111,659
	FED HM LN PC POOL Q00959	4.5% 01 May 2041	115,169	122,889
	FED HM LN PC POOL Q03841	4% 01 Oct 2041	52,062	54,854
	FED HM LN PC POOL Q04022	4% 01 Oct 2041	50,043	53,027
	FED HM LN PC POOL Q07417	3.5% 01 Apr 2042	91,402	94,456

(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 Q07896	3.5% 01 May 2042	7,113	7,340
	FED HM LN PC POOL Q10724	3.5% 01 Aug 2042	192,698	198,855
	FED HM LN PC POOL Q11750	3.5% 01 Oct 2042	56,839	58,657
	FED HM LN PC POOL Q11909	3.5% 01 Oct 2042	19,507	20,094
	FED HM LN PC POOL Q12162	3.5% 01 Aug 2042	38,391	39,674
	FED HM LN PC POOL Q13134	3.5% 01 Nov 2042	218,401	225,386
	FED HM LN PC POOL Q14866	3% 01 Jan 2043	399,098	401,339
	FED HM LN PC POOL Q16403	3% 01 Mar 2043	265,203	266,733
	FED HM LN PC POOL Q16673	3% 01 Mar 2043	647,369	651,105
	FED HM LN PC POOL Q17039	3% 01 Mar 2043	308,065	309,842
	FED HM LN PC POOL Q17095	3% 01 Apr 2043	200,584	201,742
	FED HM LN PC POOL Q17122	3% 01 Apr 2043	195,463	196,571
	FED HM LN PC POOL Q18718	3.5% 01 Jun 2043	44,708	46,215
	FED HM LN PC POOL Q20206	3.5% 01 Jul 2043	270,380	280,058
	FED HM LN PC POOL Q21579	4% 01 Sep 2043	61,914	65,708
	FED HM LN PC POOL Q24368	3.5% 01 Jan 2044	29,018	30,056
	FED HM LN PC POOL Q24894	4.5% 01 Feb 2044	0	—
	FED HM LN PC POOL Q25643	4% 01 Apr 2044	123,553	130,872
	FED HM LN PC POOL Q25812	3.5% 01 Apr 2044	24,322	25,192
	FED HM LN PC POOL Q25988	3.5% 01 May 2044	21,030	21,782
	FED HM LN PC POOL Q26218	3.5% 01 May 2044	37,722	39,123
	FED HM LN PC POOL Q26452	3.5% 01 May 2044	27,810	28,804
	FED HM LN PC POOL Q26707	3.5% 01 Jun 2044	32,749	33,920
	FED HM LN PC POOL Q27319	3.5% 01 Jul 2044	30,345	31,472
	FED HM LN PC POOL Q27375	4.5% 01 Jul 2044	0	—
	FED HM LN PC POOL Q27843	3.5% 01 Aug 2044	62,753	64,996
	FED HM LN PC POOL Q28604	3.5% 01 Sep 2044	26,555	27,541
	FED HM LN PC POOL Q28605	3.5% 01 Sep 2044	69,675	72,165
	FED HM LN PC POOL Q28764	3.5% 01 Jun 2044	47,535	49,120
	FED HM LN PC POOL Q36302	3.5% 01 Sep 2045	23,925	24,815
	FED HM LN PC POOL Q36965	3.5% 01 Oct 2045	0	—
	FED HM LN PC POOL Q36972	4% 01 Oct 2045	249,942	263,739
	FED HM LN PC POOL Q37955	4% 01 Dec 2045	36,908	38,873
	FED HM LN PC POOL Q37957	4% 01 Dec 2045	43,159	45,393
	FED HM LN PC POOL Q38076	4% 01 Jan 2046	0	—
	FED HM LN PC POOL Q38643	3.5% 01 Feb 2046	0	—
	FED HM LN PC POOL Q38938	3.5% 01 Feb 2046	0	—
	FED HM LN PC POOL Q39250	3.5% 01 Mar 2046	100,074	103,206
	FED HM LN PC POOL Q44665	3% 01 Nov 2046	1,205,227	1,206,895
	FED HM LN PC POOL Q44853	3% 01 Dec 2046	163,131	163,673
	FED HM LN PC POOL Q45064	3% 01 Dec 2046	158,967	159,279
	FED HM LN PC POOL Q45079	3% 01 Dec 2046	67,851	68,137
	FED HM LN PC POOL Q45080	3% 01 Dec 2046	80,053	80,353
	FED HM LN PC POOL Q45083	3% 01 Dec 2046	40,583	40,812
	FED HM LN PC POOL Q46441	3% 01 Feb 2047	495,049	495,488
	FED HM LN PC POOL Q52321	4.5% 01 Nov 2047	1,133,129	1,206,671
	FED HM LN PC POOL V60696	3% 01 Jan 2030	49,279	50,258
	FED HM LN PC POOL V60724	3% 01 Jan 2030	68,974	70,344
	FED HM LN PC POOL V60770	2.5% 01 Mar 2030	99,792	99,756
	FED HM LN PC POOL V60796	2.5% 01 May 2030	156,357	156,204
	FED HM LN PC POOL V60840	3% 01 Jun 2030	426,121	434,746
	FED HM LN PC POOL V60886	2.5% 01 Aug 2030	172,824	172,716
	FED HM LN PC POOL V60902	2.5% 01 Aug 2030	128,906	128,823
	FED HM LN PC POOL V60903	2.5% 01 Sep 2030	126,922	126,818
	FED HM LN PC POOL V60904	2.5% 01 Sep 2030	262,605	262,348

(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 V60905	2.5% 01 Jul 2030	13,060	13,047
	FED HM LN PC POOL V60908	3% 01 Aug 2030	0	—
	FED HM LN PC POOL V60909	3% 01 Aug 2030	41,346	42,183
	FED HM LN PC POOL V82528	4% 01 Jul 2046	69,244	73,069
	FED HM LN PC POOL V82553	4% 01 Aug 2046	40,596	42,839
	FED HM LN PC POOL V82661	4% 01 Oct 2046	11,383	12,015
	FED HM LN PC POOL V82781	3% 01 Dec 2046	389,244	389,828
	FED HM LN PC POOL V82848	3% 01 Dec 2046	640,030	642,428
	FED HM LN PC POOL V82929	4% 01 Feb 2047	159,701	168,545
	FEDERAL HOME LOAN BANK	4% 01 Sep 2028	1,380,000	1,527,983
	FEDEX CORP	3.3% 15 Mar 2027	190,000	191,274
	FHLMC MULTIFAMILY STRUCTURED P	3.281% 25 Aug 2027	420,000	433,082
	FHLMC MULTIFAMILY STRUCTURED P	3.117% 25 Jun 2027	470,000	479,599
	FHLMC MULTIFAMILY STRUCTURED P	3.062% 25 Dec 2024	785,000	804,698
	FHLMC TBA 15 YR 2.5	2.5% 23 Jan 2033	(217,000)	(216,627)
	FHLMC TBA 15 YR 3	3% 23 Jan 2033	(1,033,000)	(1,051,802)
	FHLMC TBA 30 YR 3	3% 18 Jan 2048	7,965,000	7,963,752
	FHLMC TBA 30 YR 3	3% 18 Jan 2048	(8,622,734)	(8,621,383)
	FHLMC TBA 30 YR 3.5	3.5% 18 Jan 2048	4,244,873	4,359,176
	FHLMC TBA 30 YR 4	4% 18 Jan 2048	906,000	947,407
	FHLMC TBA 30 YR 4.5	4.5% 18 Jan 2048	2,640,000	2,806,238
	FHLMC TBA 30 YR 4.5	4.5% 18 Jan 2048	(1,616,000)	(1,717,758)
	FHLMC TBA 30 YR 5	5% 18 Jan 2048	(1,900,000)	(2,041,090)
	FHLMC TBA 30 YR 5.5	5.5% 18 Jan 2048	2,700,000	2,952,043
	FIDELITY NATIONAL INFORM	5% 15 Oct 2025	21,000	23,207
	FIDELITY NATIONAL INFORM	3.5% 15 Apr 2023	35,000	35,779
	FIFTH THIRD BANK	2.15% 20 Aug 2018	206,000	206,241
	FMS WERTMANAGEMENT	1.625% 20 Nov 2018	3,017,000	3,009,520
	FNMA POOL 254693	5.5% 01 Apr 2033	172,293	190,809
	FNMA POOL 257369	5.5% 01 Sep 2018	6,399	6,427
	FNMA POOL 305049	9.5% 01 Feb 2025	3,517	3,529
	FNMA POOL 305113	9.5% 01 Mar 2025	469	470
	FNMA POOL 306419	9.5% 01 Mar 2025	15,288	15,517
	FNMA POOL 316338	9.5% 01 Jul 2025	1,375	1,380
	FNMA POOL 324556	9.5% 01 Aug 2025	643	645
	FNMA POOL 555424	1% 01 May 2033	488,017	540,505
	FNMA POOL 677377	5.5% 01 Jan 2033	766,738	848,070
	FNMA POOL 695460	5.5% 01 Apr 2018	7,787	7,790
	FNMA POOL 725206	1% 01 Feb 2034	274,377	304,519
	FNMA POOL 725424	1% 01 Apr 2034	7,182	7,969
	FNMA POOL 725946	1% 01 Nov 2034	124,981	138,657
	FNMA POOL 735989	1% 01 Feb 2035	376,629	417,382
	FNMA POOL 819967	5.5% 01 Apr 2035	129,779	144,588
	FNMA POOL 889183	1% 01 Sep 2021	38,038	38,849
	FNMA POOL 889466	1% 01 May 2038	158,693	179,845
	FNMA POOL 889529	1% 01 Mar 2038	48,815	55,174
	FNMA POOL 889974	1% 01 Sep 2035	32,125	34,895
	FNMA POOL 889983	1% 01 Oct 2038	81,375	91,751
	FNMA POOL 890629	1% 01 Aug 2044	231,420	246,082
	FNMA POOL 995113	1% 01 Sep 2036	21,141	23,452
	FNMA POOL AB0686	4% 01 Jan 2036	194,038	204,198
	FNMA POOL AB1226	4.5% 01 Jul 2040	60,815	65,124
	FNMA POOL AB1614	4% 01 Oct 2040	737,748	780,569
	FNMA POOL AB3314	4.5% 01 Jul 2041	33,901	36,341
	FNMA POOL AB4054	4% 01 Dec 2041	127,692	135,972

(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	
	FNMA POOL AB4307	4% 01 Jan 2042	328,853	347,123
	FNMA POOL AB4530	4% 01 Feb 2042	147,794	155,220
	FNMA POOL AB6512	3.5% 01 Oct 2042	142,859	147,453
	FNMA POOL AB7271	3% 01 Dec 2042	278,047	279,811
	FNMA POOL AB7425	3% 01 Dec 2042	233,433	234,913
	FNMA POOL AB7755	3% 01 Jan 2043	400,986	403,530
	FNMA POOL AB7762	3% 01 Feb 2043	256,779	258,616
	FNMA POOL AB8558	3% 01 Feb 2043	253,076	254,887
	FNMA POOL AB8701	3% 01 Mar 2043	764,014	768,860
	FNMA POOL AB8712	3% 01 Mar 2043	90,267	90,839
	FNMA POOL AB8830	3% 01 Mar 2043	273,172	274,905
	FNMA POOL AB8923	3% 01 Apr 2043	269,141	270,540
	FNMA POOL AB8924	3% 01 Apr 2043	185,289	186,271
	FNMA POOL AB9016	3% 01 Apr 2043	707,512	712,000
	FNMA POOL AB9033	3% 01 Apr 2043	60,866	61,252
	FNMA POOL AB9173	3% 01 May 2043	539,072	542,930
	FNMA POOL AB9462	3% 01 May 2043	329,733	332,827
	FNMA POOL AB9564	3% 01 Jun 2043	37,796	38,151
	FNMA POOL AB9662	3% 01 Jun 2043	410,960	414,808
	FNMA POOL AC9312	4% 01 Oct 2041	39,065	41,027
	FNMA POOL AD4059	5% 01 Apr 2040	194,666	212,510
	FNMA POOL AD6391	4.5% 01 May 2025	524,597	553,598
	FNMA POOL AD7992	4.5% 01 Jul 2040	126,267	135,221
	FNMA POOL AD8036	4.5% 01 Aug 2040	659,434	706,942
	FNMA POOL AD9136	4% 01 Aug 2040	4,299	4,516
	FNMA POOL AE0028	1% 01 Oct 2039	646,308	730,197
	FNMA POOL AE0113	1% 01 Jul 2040	159,393	167,448
	FNMA POOL AE0216	1% 01 Aug 2040	284,840	299,290
	FNMA POOL AE0823	1% 01 Sep 2040	51,305	57,676
	FNMA POOL AE2873	4.5% 01 Aug 2040	54,688	58,599
	FNMA POOL AE7535	4% 01 Oct 2040	14,956	15,710
	FNMA POOL AE8407	4% 01 Nov 2040	51,868	54,485
	FNMA POOL AH0006	4% 01 Dec 2040	36,328	38,159
	FNMA POOL AH0946	4% 01 Dec 2040	230,694	242,327
	FNMA POOL AH6958	1% 01 Feb 2041	0	—
	FNMA POOL AH7036	4.5% 01 Mar 2041	56,859	61,220
	FNMA POOL AI1186	4% 01 Apr 2041	24,708	25,946
	FNMA POOL AJ1541	4% 01 Sep 2041	622,049	653,252
	FNMA POOL AJ3120	4.5% 01 Oct 2041	20,748	22,385
	FNMA POOL AJ7684	4% 01 Dec 2041	42,954	45,739
	FNMA POOL AK7510	3.5% 01 Apr 2042	20,273	20,934
	FNMA POOL AK9225	3.5% 01 Jun 2042	12,497	12,904
	FNMA POOL AL1472	1% 01 May 2039	110,345	119,064
	FNMA POOL AL1704	1% 01 May 2040	483,367	540,356
	FNMA POOL AL1938	1% 01 Dec 2026	448,907	467,604
	FNMA POOL AL2003	1% 01 Jun 2042	87,368	91,750
	FNMA POOL AL2168	1% 01 Jun 2042	53,693	55,611
	FNMA POOL AL2242	1% 01 Aug 2042	47,090	49,451
	FNMA POOL AL2482	1% 01 Sep 2042	224,533	239,778
	FNMA POOL AL2607	1% 01 Jul 2042	60,817	63,847
	FNMA POOL AL2683	1% 01 Sep 2026	557,128	583,099
	FNMA POOL AL2901	1% 01 Sep 2042	87,135	91,514
	FNMA POOL AL2935	1% 01 Feb 2043	184,342	190,645
	FNMA POOL AL3162	1% 01 Feb 2043	1,533,022	1,543,992
	FNMA POOL AL3300	1% 01 Mar 2043	58,184	61,425

(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	
	FNMA POOL AL3759	1% 01 May 2043	180,392	181,678
	FNMA POOL AL4009	1% 01 Jul 2043	1,756,608	1,820,603
	FNMA POOL AL4010	1% 01 Jul 2043	580,419	600,288
	FNMA POOL AL4142	1% 01 Jun 2041	113,886	128,692
	FNMA POOL AL4244	1% 01 Jul 2042	1,862,869	1,983,504
	FNMA POOL AL4245	1% 01 Sep 2028	1,051,858	1,092,095
	FNMA POOL AL4682	1% 01 Dec 2043	606,575	628,650
	FNMA POOL AL4750	1% 01 Jan 2044	199,609	206,873
	FNMA POOL AL4903	1% 01 Sep 2025	27,090	27,547
	FNMA POOL AL5097	1% 01 Sep 2043	1,225,647	1,313,828
	FNMA POOL AL5231	1% 01 Sep 2042	344,721	369,074
	FNMA POOL AL5554	1% 01 May 2044	253,258	262,475
	FNMA POOL AL5601	1% 01 Aug 2044	1,476,449	1,569,116
	FNMA POOL AL5778	1% 01 Jul 2043	178,420	179,374
	FNMA POOL AL5956	1% 01 May 2027	397,679	413,029
	FNMA POOL AL6055	1% 01 Dec 2042	202,380	215,473
	FNMA POOL AL6144	1% 01 Jan 2030	752,216	768,437
	FNMA POOL AL6161	1% 01 Dec 2029	1,265,469	1,314,787
	FNMA POOL AL6302	1% 01 Oct 2041	568,988	610,726
	FNMA POOL AL6583	1% 01 Mar 2030	151,518	154,931
	FNMA POOL AL6584	1% 01 Apr 2030	131,786	134,627
	FNMA POOL AL6626	1% 01 Dec 2042	107,435	112,829
	FNMA POOL AL6761	1% 01 May 2030	73,753	75,414
	FNMA POOL AL6887	1% 01 Apr 2044	1,425,859	1,528,463
	FNMA POOL AL6918	1% 01 Sep 2025	8,662	8,745
	FNMA POOL AL7139	1% 01 Jul 2030	100,809	102,930
	FNMA POOL AL7167	1% 01 Jan 2041	62,820	66,296
	FNMA POOL AL7225	1% 01 Aug 2030	187,895	191,851
	FNMA POOL AL7227	1% 01 Aug 2030	171,515	175,070
	FNMA POOL AL7369	1% 01 Jan 2043	140,667	147,719
	FNMA POOL AL7430	1% 01 Aug 2030	194,405	201,844
	FNMA POOL AL7442	1% 01 Oct 2045	89,517	95,238
	FNMA POOL AL7443	1% 01 Oct 2045	120,412	127,758
	FNMA POOL AL7521	1% 01 Jun 2039	424,805	461,233
	FNMA POOL AL7531	1% 01 Sep 2028	0	—
	FNMA POOL AL7577	1% 01 Oct 2043	103,765	108,965
	FNMA POOL AL7661	1% 01 Oct 2045	0	—
	FNMA POOL AL7747	1% 01 Nov 2045	0	—
	FNMA POOL AL7936	1% 01 Sep 2045	98,411	106,758
	FNMA POOL AL8045	1% 01 Dec 2042	121,445	125,402
	FNMA POOL AL8132	1% 01 Jan 2043	—	0
	FNMA POOL AL8521	1% 01 Apr 2046	66,897	69,243
	FNMA POOL AL8570	1% 01 May 2046	95,696	98,749
	FNMA POOL AL8776	1% 01 Jul 2046	0	—
	FNMA POOL AL8803	1% 01 Jun 2046	0	—
	FNMA POOL AL8857	1% 01 Jul 2046	1,213,782	1,282,970
	FNMA POOL AL8952	1% 01 Aug 2046	228,344	235,645
	FNMA POOL AL9031	1% 01 Aug 2046	12,432	12,498
	FNMA POOL AL9045	1% 01 Sep 2046	166,794	167,388
	FNMA POOL AL9093	1% 01 Jun 2046	549,159	577,999
	FNMA POOL AL9214	1% 01 Sep 2046	229,632	230,170
	FNMA POOL AL9215	1% 01 Oct 2046	480,700	482,299
	FNMA POOL AL9227	1% 01 Oct 2036	16,768	17,040
	FNMA POOL AL9230	1% 01 Dec 2029	674,394	700,664
	FNMA POOL AL9266	1% 01 Oct 2046	372,244	373,117

(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	
	FNMA POOL AL9325	1% 01 Nov 2046	486,312	487,929
	FNMA POOL AL9376	1% 01 Aug 2031	810,663	827,090
	FNMA POOL AL9405	1% 01 Jun 2044	1,454,634	1,502,024
	FNMA POOL AL9422	1% 01 Jan 2044	207,396	214,950
	FNMA POOL AL9481	1% 01 Nov 2046	84,096	84,437
	FNMA POOL AL9501	1% 01 Nov 2045	59,597	64,622
	FNMA POOL AL9511	1% 01 Sep 2046	198,717	205,248
	FNMA POOL AL9725	1% 01 Jan 2047	553,552	573,817
	FNMA POOL AL9745	1% 01 Nov 2043	309,815	319,910
	FNMA POOL AO0777	3.5% 01 Apr 2042	66,822	69,002
	FNMA POOL AO2114	4% 01 May 2042	77,567	81,465
	FNMA POOL AO2881	3.5% 01 May 2042	6,536	6,737
	FNMA POOL AO2961	4% 01 May 2042	243,626	255,868
	FNMA POOL AO3048	3.5% 01 Jun 2042	7,403	7,645
	FNMA POOL AO3107	3.5% 01 Jun 2042	55,608	57,534
	FNMA POOL AO7152	3.5% 01 Aug 2042	25,157	25,977
	FNMA POOL AO9707	3.5% 01 Jul 2042	15,923	16,443
	FNMA POOL AP4100	3.5% 01 Sep 2042	183,586	189,530
	FNMA POOL AQ0393	3.5% 01 Oct 2042	72,420	75,072
	FNMA POOL AQ7127	3.5% 01 Dec 2042	29,761	30,729
	FNMA POOL AR6909	3.5% 01 Mar 2043	6,612	6,824
	FNMA POOL AR7145	3.5% 01 Jul 2043	80,996	83,399
	FNMA POOL AR7568	3% 01 Mar 2043	145,816	146,573
	FNMA POOL AR7576	3% 01 Mar 2043	182,325	183,262
	FNMA POOL AR8128	3.5% 01 Mar 2043	14,615	15,032
	FNMA POOL AR8630	3% 01 Apr 2043	316,528	318,189
	FNMA POOL AR9194	3% 01 Mar 2043	781,372	786,964
	FNMA POOL AR9218	3% 01 Mar 2043	292,770	294,345
	FNMA POOL AS0209	3.5% 01 Aug 2043	740,359	765,704
	FNMA POOL AS0331	3% 01 Aug 2043	146,012	146,771
	FNMA POOL AS1453	3.5% 01 Jan 2044	119,785	124,151
	FNMA POOL AS1539	3.5% 01 Jan 2044	195,273	202,157
	FNMA POOL AS2591	3.5% 01 Jun 2044	16,259	16,831
	FNMA POOL AS2676	3% 01 Jun 2029	478,082	488,445
	FNMA POOL AS3031	3.5% 01 Aug 2044	0	—
	FNMA POOL AS3034	3.5% 01 Aug 2044	0	—
	FNMA POOL AS3220	3% 01 Sep 2029	291,104	297,385
	FNMA POOL AS3355	3% 01 Sep 2029	102,681	104,993
	FNMA POOL AS3753	3.5% 01 Nov 2029	1,288,113	1,337,412
	FNMA POOL AS3988	3.5% 01 Dec 2029	117,856	122,573
	FNMA POOL AS4308	4% 01 Feb 2045	144,517	153,009
	FNMA POOL AS5017	4% 01 May 2045	184,192	196,048
	FNMA POOL AS5453	3.5% 01 Jul 2045	343,823	354,779
	FNMA POOL AS5459	3.5% 01 Jul 2045	166,336	172,371
	FNMA POOL AS5548	2.5% 01 Aug 2030	80,699	80,854
	FNMA POOL AS5614	2.5% 01 Aug 2030	104,116	104,317
	FNMA POOL AS5616	2.5% 01 Aug 2030	197,979	198,361
	FNMA POOL AS5622	3% 01 Aug 2030	138,713	141,636
	FNMA POOL AS5623	3% 01 Aug 2030	144,797	147,805
	FNMA POOL AS5707	3.5% 01 Aug 2030	24,968	25,894
	FNMA POOL AS5708	3.5% 01 Aug 2030	109,820	114,109
	FNMA POOL AS5714	3% 01 Sep 2030	98,269	100,341
	FNMA POOL AS5728	3% 01 Sep 2030	132,202	135,088
	FNMA POOL AS5786	2.5% 01 Sep 2030	97,148	97,336
	FNMA POOL AS5872	2.5% 01 Sep 2030	116,330	116,554

(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	
	FNMA POOL AS5949	4% 01 Oct 2045	423,246	448,755
	FNMA POOL AS6008	4% 01 Oct 2045	0	—
	FNMA POOL AS6009	4% 01 Oct 2045	0	—
	FNMA POOL AS6115	2.5% 01 Nov 2030	107,639	107,847
	FNMA POOL AS6116	2.5% 01 Nov 2030	113,634	113,513
	FNMA POOL AS6141	2.5% 01 Nov 2030	111,611	111,826
	FNMA POOL AS6142	2.5% 01 Nov 2030	101,100	101,295
	FNMA POOL AS6195	3.5% 01 Nov 2045	59,797	61,964
	FNMA POOL AS6233	4.5% 01 Nov 2045	14,853	15,907
	FNMA POOL AS6347	4% 01 Dec 2045	381,991	404,268
	FNMA POOL AS6662	4% 01 Feb 2046	240,236	254,257
	FNMA POOL AS6823	3.5% 01 Mar 2046	150,112	154,896
	FNMA POOL AS6879	3.5% 01 Mar 2046	0	—
	FNMA POOL AS7320	2.5% 01 Jun 2031	117,477	117,405
	FNMA POOL AS7353	3.5% 01 Jun 2046	396,671	409,369
	FNMA POOL AS7362	3% 01 Jun 2046	66,973	67,244
	FNMA POOL AS7365	3% 01 Jun 2046	7,896	7,915
	FNMA POOL AS7370	3% 01 Jun 2046	36,971	37,167
	FNMA POOL AS7383	3.5% 01 Jun 2046	502,424	518,489
	FNMA POOL AS7495	2.5% 01 Jul 2031	63,966	63,986
	FNMA POOL AS7605	2.5% 01 Jul 2031	143,534	143,446
	FNMA POOL AS7617	2.5% 01 Jul 2031	217,617	217,484
	FNMA POOL AS7729	3% 01 Aug 2046	950,199	952,425
	FNMA POOL AS7847	3% 01 Sep 2046	713,443	715,114
	FNMA POOL AS7878	3% 01 Sep 2046	115,451	115,919
	FNMA POOL AS7889	3% 01 Sep 2046	59,361	59,673
	FNMA POOL AS7999	3% 01 Sep 2046	112,361	112,768
	FNMA POOL AS8009	2.5% 01 Oct 2031	204,827	204,673
	FNMA POOL AS8193	2.5% 01 Oct 2031	275,005	274,809
	FNMA POOL AS8195	2.5% 01 Oct 2031	47,694	47,678
	FNMA POOL AS8208	2.5% 01 Oct 2031	350,247	350,049
	FNMA POOL AS8240	2.5% 01 Nov 2031	199,394	199,281
	FNMA POOL AS8241	2.5% 01 Nov 2031	181,761	181,631
	FNMA POOL AS8245	2.5% 01 Nov 2031	149,166	149,126
	FNMA POOL AS8247	2.5% 01 Nov 2031	0	—
	FNMA POOL AS8348	3% 01 Nov 2036	117,841	120,007
	FNMA POOL AS8349	3% 01 Nov 2036	49,225	50,100
	FNMA POOL AS8371	3.5% 01 Nov 2046	186,972	193,810
	FNMA POOL AS8387	2.5% 01 Nov 2031	95,056	94,954
	FNMA POOL AS8391	2.5% 01 Nov 2031	0	—
	FNMA POOL AS8461	3.5% 01 Dec 2046	0	—
	FNMA POOL AS8486	3% 01 Dec 2046	503,577	505,401
	FNMA POOL AS8493	3.5% 01 Dec 2046	366,842	379,454
	FNMA POOL AS8499	4% 01 Dec 2046	366,870	389,310
	FNMA POOL AS8553	3% 01 Dec 2036	143,368	146,138
	FNMA POOL AS8589	3% 01 Jan 2047	58,392	58,630
	FNMA POOL AS8653	3.5% 01 Jan 2047	216,799	224,743
	FNMA POOL AS8657	4% 01 Jan 2047	316,071	335,404
	FNMA POOL AS8678	2.5% 01 Jan 2032	324,282	323,935
	FNMA POOL AS8711	2.5% 01 Jan 2032	0	—
	FNMA POOL AS8714	2.5% 01 Feb 2032	0	—
	FNMA POOL AS8792	3% 01 Feb 2047	291,791	292,852
	FNMA POOL AS8925	3% 01 Mar 2047	192,751	193,398
	FNMA POOL AS8936	3% 01 Mar 2047	167,531	167,926
	FNMA POOL AS9316	2.5% 01 Mar 2032	92,072	92,020

(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	
	FNMA POOL AS9317	2.5% 01 Mar 2032	73,597	73,544
	FNMA POOL AS9318	2.5% 01 Mar 2032	141,194	141,072
	FNMA POOL AS9319	2.5% 01 Mar 2032	148,582	148,423
	FNMA POOL AS9321	2.5% 01 Mar 2032	115,491	115,460
	FNMA POOL AT0310	3.5% 01 Mar 2043	9,105	9,399
	FNMA POOL AT2037	3% 01 Apr 2043	114,921	115,542
	FNMA POOL AT2040	3% 01 Apr 2043	336,579	338,371
	FNMA POOL AT2043	3% 01 Apr 2043	203,412	204,489
	FNMA POOL AT2719	3% 01 May 2043	797,469	803,169
	FNMA POOL AT3019	3.5% 01 Apr 2043	9,916	10,238
	FNMA POOL AT3121	3% 01 Apr 2028	42,773	43,702
	FNMA POOL AT3906	3.5% 01 Jul 2043	22,562	23,306
	FNMA POOL AT4957	3.5% 01 May 2043	290,064	300,631
	FNMA POOL AT6033	3% 01 May 2028	54,071	55,238
	FNMA POOL AT6144	4% 01 May 2042	111,934	119,198
	FNMA POOL AT6654	3% 01 May 2043	310,658	312,881
	FNMA POOL AT7267	3.5% 01 Sep 2043	23,298	24,119
	FNMA POOL AT7333	3.5% 01 Aug 2043	18,906	19,572
	FNMA POOL AT7676	3% 01 Jun 2043	118,185	119,028
	FNMA POOL AT7940	3.5% 01 Jul 2043	469,796	486,918
	FNMA POOL AT8464	3.5% 01 Jul 2043	313,565	324,619
	FNMA POOL AT9667	3.5% 01 Jul 2043	117,640	121,249
	FNMA POOL AU0570	3.5% 01 Aug 2043	133,801	138,382
	FNMA POOL AU0613	3.5% 01 Aug 2043	205,674	212,714
	FNMA POOL AU0918	3.5% 01 Jul 2043	233,043	241,257
	FNMA POOL AU1633	3.5% 01 Jul 2043	747,453	773,781
	FNMA POOL AU3032	3.5% 01 Aug 2043	16,353	16,930
	FNMA POOL AU3267	3.5% 01 Aug 2043	70,116	72,672
	FNMA POOL AU3270	3.5% 01 Aug 2043	128,731	133,138
	FNMA POOL AU7247	3.5% 01 Oct 2043	26,225	27,181
	FNMA POOL AU8774	3% 01 Oct 2028	99,750	101,788
	FNMA POOL AV6577	4% 01 Mar 2044	75,788	80,226
	FNMA POOL AV8080	3.5% 01 Jun 2044	0	—
	FNMA POOL AV8711	3.5% 01 Mar 2029	736,424	764,516
	FNMA POOL AW0937	3% 01 Apr 2029	342,279	349,698
	FNMA POOL AW1247	3% 01 May 2029	258,907	264,767
	FNMA POOL AW7055	4% 01 Jul 2044	30,923	32,523
	FNMA POOL AW7541	4% 01 Aug 2046	7,070	7,502
	FNMA POOL AW8154	3.5% 01 Jan 2042	13,611	14,059
	FNMA POOL AW8166	3% 01 Feb 2027	0	—
	FNMA POOL AW9217	3.5% 01 Aug 2044	0	—
	FNMA POOL AX1321	3.5% 01 Sep 2029	256,593	266,392
	FNMA POOL AX3298	3% 01 Aug 2030	25,369	25,923
	FNMA POOL AX6255	4% 01 Dec 2044	19,183	20,413
	FNMA POOL AX8713	4% 01 Jan 2045	158,276	167,975
	FNMA POOL AX9372	4% 01 Dec 2044	153,876	163,289
	FNMA POOL AX9700	3% 01 Jul 2030	35,803	36,584
	FNMA POOL AX9701	3% 01 Jul 2030	114,695	117,113
	FNMA POOL AY0299	4% 01 Dec 2044	18,847	19,832
	FNMA POOL AY0828	2.5% 01 May 2030	51,231	51,330
	FNMA POOL AY1866	4% 01 Feb 2045	36,592	38,935
	FNMA POOL AY2693	4% 01 Feb 2045	71,174	74,965
	FNMA POOL AY2953	3.5% 01 May 2045	0	—
	FNMA POOL AY3416	2.5% 01 Apr 2030	102,605	102,803
	FNMA POOL AY8218	4% 01 May 2045	37,003	38,929
	FNMA POOL AZ0625	4% 01 May 2045	71,924	76,533
	FNMA POOL AZ2170	2.5% 01 Jul 2030	46,980	47,071

(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	
	FNMA POOL AZ2297	3% 01 Jul 2030	20,093	20,502
	FNMA POOL AZ4777	3.5% 01 Oct 2045	0	—
	FNMA POOL AZ5719	3% 01 Sep 2030	56,998	58,158
	FNMA POOL AZ7833	3% 01 Aug 2030	29,917	30,571
	FNMA POOL AZ8597	3% 01 Aug 2030	13,318	13,609
	FNMA POOL AZ9243	4% 01 Oct 2045	38,296	40,739
	FNMA POOL AZ9244	4% 01 Oct 2045	40,323	42,778
	FNMA POOL BA2877	4% 01 Oct 2045	45,341	47,744
	FNMA POOL BA2878	4% 01 Oct 2045	42,087	44,606
	FNMA POOL BA2879	4% 01 Oct 2045	43,875	46,238
	FNMA POOL BA2889	4% 01 Nov 2045	0	—
	FNMA POOL BA2904	4% 01 Nov 2045	131,076	138,582
	FNMA POOL BA2905	4% 01 Nov 2045	197,835	209,713
	FNMA POOL BA2924	4% 01 Dec 2045	56,402	59,427
	FNMA POOL BA4736	4% 01 Dec 2045	107,780	114,641
	FNMA POOL BA4737	4% 01 Dec 2045	126,526	134,217
	FNMA POOL BA4781	4% 01 Jan 2046	146,046	155,340
	FNMA POOL BC1154	3.5% 01 Jun 2046	39,919	41,366
	FNMA POOL BC1450	3% 01 Jul 2046	819,147	821,067
	FNMA POOL BC1486	3% 01 Aug 2046	861,809	863,828
	FNMA POOL BC2628	2.5% 01 Nov 2031	19,348	19,342
	FNMA POOL BC2629	2.5% 01 Nov 2031	20,096	20,084
	FNMA POOL BC2631	2.5% 01 Nov 2031	39,770	39,736
	FNMA POOL BC5646	3.5% 01 Jul 2046	0	—
	FNMA POOL BC5660	3.5% 01 Jul 2046	0	—
	FNMA POOL BC7299	3.5% 01 Nov 2046	8,201	8,454
	FNMA POOL BC9012	4% 01 Nov 2046	81,446	86,661
	FNMA POOL BC9041	2.5% 01 Nov 2031	0	—
	FNMA POOL BC9084	3.5% 01 Dec 2046	597,167	617,935
	FNMA POOL BD0734	4% 01 Jun 2046	8,240	8,664
	FNMA POOL BD2439	4% 01 Jan 2047	112,617	119,405
	FNMA POOL BD5049	3% 01 Feb 2047	106,288	106,643
	FNMA POOL BD5056	3% 01 Feb 2047	30,652	30,777
	FNMA POOL BD8477	3.5% 01 Nov 2046	30,401	31,377
	FNMA POOL BD8531	3.5% 01 Jan 2047	65,881	68,029
	FNMA POOL BD8962	3% 01 Nov 2046	30,012	30,101
	FNMA POOL BD8963	3% 01 Nov 2046	21,801	21,860
	FNMA POOL BD9583	4% 01 Dec 2046	15,046	15,966
	FNMA POOL BE0547	3.5% 01 Sep 2046	5,039	5,200
	FNMA POOL BE1896	3% 01 Dec 2036	116,332	118,183
	FNMA POOL BE1932	3.5% 01 Nov 2046	13,713	14,153
	FNMA POOL BE2862	4% 01 Dec 2046	10,698	11,352
	FNMA POOL BE3141	4% 01 Dec 2046	6,869	7,289
	FNMA POOL BE3188	3.5% 01 Feb 2047	13,429	13,904
	FNMA POOL BE3963	2.5% 01 Jan 2032	0	—
	FNMA POOL BE4913	3.5% 01 Jan 2047	36,141	37,301
	FNMA POOL BE5312	4% 01 Jan 2047	9,442	10,019
	FNMA POOL BE7553	3% 01 Feb 2047	0	—
	FNMA POOL BF0056	6% 01 Jul 2039	136,493	150,941
	FNMA POOL BH0914	3.5% 01 Apr 2032	81,977	85,188
	FNMA POOL BH2998	3.5% 01 Jul 2032	18,495	19,200
	FNMA POOL BH5780	3.5% 01 Nov 2032	52,805	55,030
	FNMA POOL BH5785	3.5% 01 Nov 2032	115,091	120,082
	FNMA POOL BH7067	4.5% 01 Dec 2047	262,000	283,040
	FNMA POOL BH7482	3.5% 01 Sep 2032	17,708	18,454
	FNMA POOL BH7484	3.5% 01 Sep 2032	15,744	16,346
	FNMA POOL BH7543	3% 01 Oct 2032	24,717	25,260
	FNMA POOL BH7855	3.5% 01 Oct 2032	10,868	11,304
	FNMA POOL BH8456	3% 01 Oct 2032	24,734	25,276
	FNMA POOL BH8696	3% 01 Oct 2032	24,711	25,253
	FNMA POOL BH9555	3.5% 01 Sep 2032	12,872	13,352
	FNMA POOL BJ1473	3% 01 Oct 2032	23,553	24,070
	FNMA POOL BJ1979	3% 01 Oct 2032	24,720	25,263
	FNMA POOL BJ3910	3% 01 Nov 2032	13,936	14,241
	FNMA POOL BJ3912	3% 01 Nov 2032	11,927	12,179
	FNMA POOL BM1100	1% 01 Feb 2045	135,619	139,962
	FNMA POOL BM1124	1% 01 Nov 2045	599,815	620,887
	FNMA POOL BM1155	1% 01 Mar 2047	788,941	833,918
	FNMA POOL BM1174	1% 01 May 2047	196,817	203,336
	FNMA POOL BM1272	1% 01 May 2032	250,312	259,711
	FNMA POOL BM1494	1% 01 Jan 2032	721,174	748,608
	FNMA POOL BM1502	1% 01 Oct 2043	614,958	645,617
	FNMA POOL BM1600	1% 01 Sep 2031	137,867	143,100
	FNMA POOL BM1619	1% 01 Aug 2047	306,738	323,782
	FNMA POOL BM1756	1% 01 Dec 2045	197,461	212,494
	FNMA POOL BM1791	1% 01 Jun 2032	1,625,407	1,660,688
	FNMA POOL BM1822	1% 01 Sep 2047	99,770	103,196
	FNMA POOL BM1890	1% 01 Jan 2032	43,190	43,174
	FNMA POOL BM1896	1% 01 Nov 2031	192,972	192,916

(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		
	FNMA POOL BM1920	1% 01 Jul 2046	494,187	536,111
	FNMA POOL BM1937	1% 01 May 2047	60,577	62,791
	FNMA POOL BM1938	1% 01 Nov 2046	169,861	175,878
	FNMA POOL BM1952	1% 01 Oct 2047	496,232	513,810
	FNMA POOL BM1994	1% 01 Nov 2032	58,650	61,120
	FNMA POOL BM3031	1% 01 Jul 2043	499,156	504,152
	FNMA POOL BM3052	1% 01 Oct 2047	204,236	222,636
	FNMA POOL BM3053	1% 01 Jul 2046	328,030	357,404
	FNMA POOL CA0689	3.5% 01 Nov 2047	234,489	243,177
	FNMA POOL CA0784	3% 01 Nov 2032	201,690	206,115
	FNMA POOL CA0789	3.5% 01 Nov 2032	139,291	144,986
	FNMA POOL CA0792	3.5% 01 Dec 2032	129,238	134,842
	FNMA POOL MA1440	3.5% 01 May 2043	17,655	18,204
	FNMA POOL MA2578	3.5% 01 Apr 2046	0	—
	FNMA POOL MA2803	2.5% 01 Nov 2031	0	—
	FNMA POOL MA3088	4% 01 Aug 2047	17,046,838	17,842,537
	FNMA POOL MA3121	4% 01 Sep 2047	15,218,752	15,929,914
	FNMA TBA 15 YR 2	2% 23 Jan 2033	1,100,000	1,071,297
	FNMA TBA 15 YR 2.5	2.5% 23 Jan 2033	2,075,000	2,071,758
	FNMA TBA 15 YR 3	3% 18 Dec 2032	292,000	297,576
	FNMA TBA 15 YR 3	3% 18 Dec 2032	(292,000)	(297,576)
	FNMA TBA 15 YR 3	3% 23 Jan 2033	(368,000)	(374,828)
	FNMA TBA 15 YR 3.5	3.5% 23 Jan 2033	(7,056,048)	(7,283,020)
	FNMA TBA 15 YR 4.5	4.5% 23 Jan 2033	(300,000)	(304,306)
	FNMA TBA 30 YR 2.5	2.5% 18 Jan 2048	1,000,000	965,042
	FNMA TBA 30 YR 3	3% 13 Dec 2047	1,239,251	1,239,881
	FNMA TBA 30 YR 3	3% 13 Dec 2047	(1,239,251)	(1,239,881)
	FNMA TBA 30 YR 3	3% 18 Jan 2048	4,125,000	4,125,000
	FNMA TBA 30 YR 3	3% 18 Jan 2048	(4,625,000)	(4,625,000)
	FNMA TBA 30 YR 3	3% 13 Feb 2048	(1,239,251)	(1,237,629)
	FNMA TBA 30 YR 3.5	3.5% 13 Dec 2047	6,390,000	6,564,250
	FNMA TBA 30 YR 3.5	3.5% 13 Dec 2047	(6,390,000)	(6,564,250)
	FNMA TBA 30 YR 3.5	3.5% 18 Jan 2048	(4,068,804)	(4,177,518)
	FNMA TBA 30 YR 4	4% 18 Jan 2048	35,082,000	36,686,612
	FNMA TBA 30 YR 4	4% 18 Jan 2048	(35,082,000)	(36,686,612)
	FNMA TBA 30 YR 4	4% 13 Feb 2048	(35,082,000)	(36,637,278)
	FNMA TBA 30 YR 4	4% 13 Dec 2047	36,302,000	37,967,442
	FNMA TBA 30 YR 4	4% 13 Dec 2047	(36,302,000)	(37,967,442)
	FNMA TBA 30 YR 4.5	4.5% 13 Feb 2048	(1,282,000)	(1,362,325)
	FNMA TBA 30 YR 4.5	4.5% 13 Dec 2047	1,358,000	1,445,945
	FNMA TBA 30 YR 4.5	4.5% 13 Dec 2047	(1,358,000)	(1,445,945)
	FNMA TBA 30 YR 4.5	4.5% 18 Jan 2048	2,640,000	2,808,712
	FNMA TBA 30 YR 4.5	4.5% 18 Jan 2048	(2,640,000)	(2,808,712)
	FNMA TBA 30 YR 5	5% 18 Jan 2048	857,000	921,091
	FNMA TBA 30 YR 5.5	5.5% 18 Jan 2048	(1,200,000)	(1,314,884)
	FNMA TBA 30 YR 6	6% 18 Jan 2048	107,000	119,669
	FORD CREDIT FLOORPLAN MASTER O	1.76% 15 Feb 2021	1,605,000	1,599,607
	FORD CREDIT FLOORPLAN MASTER O	1.77% 15 Aug 2020	1,260,000	1,259,280
	FORD MOTOR COMPANY	4.346% 08 Dec 2026	140,000	145,962
	FORD MOTOR CREDIT CO LLC	4.389% 08 Jan 2026	280,000	293,775
	FREDDIE MAC	1% 15 Aug 2046	634,107	638,092
	FREDDIE MAC	1% 15 May 2041	468,607	471,084
	FREDDIE MAC	6.75% 15 Mar 2031	204,000	291,729
	FREDDIE MAC	6.25% 15 Jul 2032	734,000	1,029,643
	GE CAPITAL INTL FUNDING	3.373% 15 Nov 2025	350,000	355,973
	GENERAL MOTORS CO	4.2% 01 Oct 2027	320,000	331,587
	GENERAL MOTORS FINL CO	2.45% 06 Nov 2020	140,000	138,947
	GENERAL MOTORS FINL CO	3.15% 30 Jun 2022	90,000	89,930
	GENERAL MOTORS FINL CO	4.35% 17 Jan 2027	180,000	187,209
	GENERAL MOTORS FINL CO	3.45% 10 Apr 2022	175,000	177,333
	GEORGIA PACIFIC LLC	5.4% 01 Nov 2020	42,000	45,298
	GEORGIA POWER CO	2% 30 Mar 2020	150,000	149,033
	GEORGIA POWER CO	3.25% 30 Mar 2027	180,000	180,595
	GILEAD SCIENCES INC	2.5% 01 Sep 2023	30,000	29,617
	GILEAD SCIENCES INC	2.95% 01 Mar 2027	80,000	78,683
	GNMA I TBA 30 YR 4.5	4.5% 24 Jan 2048	(1,500,000)	(1,578,047)
	GNMA I TBA 30 YR 5	5% 24 Jan 2048	(2,700,000)	(2,901,920)
	GNMA II POOL 004223	6.5% 20 Aug 2038	151,219	173,255
	GNMA II POOL 004292	6.5% 20 Nov 2038	90,939	103,285
	GNMA II POOL 004422	4% 20 Apr 2039	9,710	10,219
	GNMA II POOL 004494	4% 20 Jul 2039	55,957	58,890
	GNMA II POOL 004598	4.5% 20 Dec 2039	11,654	12,361
	GNMA II POOL 004617	4.5% 20 Jan 2040	14,466	15,343
	GNMA II POOL 004636	4.5% 20 Feb 2040	11,464	12,159
	GNMA II POOL 004696	4.5% 20 May 2040	735	779
	GNMA II POOL 004771	4.5% 20 Aug 2040	27,520	29,188
	GNMA II POOL 004800	4% 20 Sep 2040	14,724	15,496
	GNMA II POOL 004833	4% 20 Oct 2040	164,557	173,208
	GNMA II POOL 004838	6.5% 20 Oct 2040	188,568	214,241

(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		
	GNMA II POOL 004853	4% 20 Nov 2040	92,256	97,098
	GNMA II POOL 004882	4% 20 Dec 2040	353,279	371,846
	GNMA II POOL 004922	4% 20 Jan 2041	304,856	320,848
	GNMA II POOL 004945	4% 20 Feb 2041	6,531	6,874
	GNMA II POOL 005018	5% 20 Apr 2041	40,806	44,361
	GNMA II POOL 005056	5% 20 May 2041	7,643	8,310
	GNMA II POOL 005083	5% 20 Jun 2041	92,414	100,464
	GNMA II POOL 005115	4.5% 20 Jul 2041	840,019	889,900
	GNMA II POOL 005116	5% 20 Jul 2041	42,470	46,178
	GNMA II POOL 005258	3.5% 20 Dec 2041	536,973	558,097
	GNMA II POOL 783584	4.5% 20 Jul 2041	189,277	200,517
	GNMA II POOL 783590	4.5% 20 Jun 2041	271,683	287,923
	GNMA II POOL AI4166	4% 20 Aug 2044	17,206	18,249
	GNMA II POOL AI4167	4% 20 Aug 2044	19,750	20,612
	GNMA II POOL AJ2723	4% 20 Aug 2044	18,931	20,040
	GNMA II POOL AJ4687	4% 20 Aug 2044	20,352	21,515
	GNMA II POOL AQ0542	4% 20 Oct 2046	22,372	23,422
	GNMA II POOL AX4341	3.5% 20 Oct 2046	49,692	51,788
	GNMA II POOL AX4342	3.5% 20 Oct 2046	46,824	48,651
	GNMA II POOL AX4343	3.5% 20 Oct 2046	40,488	42,079
	GNMA II POOL AX4344	3.5% 20 Oct 2046	118,128	122,570
	GNMA II POOL AX4345	3.5% 20 Oct 2046	98,968	102,582
	GNMA II POOL MA0023	4% 20 Apr 2042	198,892	209,327
	GNMA II POOL MA0392	3.5% 20 Sep 2042	34,187	35,532
	GNMA II POOL MA0462	3.5% 20 Oct 2042	50,443	52,428
	GNMA II POOL MA0699	3.5% 20 Jan 2043	84,164	87,475
	GNMA II POOL MA0934	3.5% 20 Apr 2043	47,697	49,574
	GNMA II POOL MA1158	4% 20 Jul 2043	44,001	46,281
	GNMA II POOL MA2076	5% 20 Jul 2044	47,613	50,823
	GNMA II POOL MA2373	4.5% 20 Nov 2044	35,209	37,178
	GNMA II POOL MA3454	3.5% 20 Feb 2046	0	—
	GNMA II POOL MA4263	4% 20 Feb 2047	507,171	529,078
	GNMA II TBA 30 YR 3	3% 24 Jan 2048	11,730,000	11,836,303
	GNMA II TBA 30 YR 3.5	3.5% 24 Jan 2048	15,698,567	16,228,394
	GNMA II TBA 30 YR 4	4% 24 Jan 2048	4,503,000	4,694,026
	GNMA II TBA 30 YR 4	4% 21 Feb 2048	1,050,000	1,094,194
	GNMA II TBA 30 YR 4.5	4.5% 24 Jan 2048	(91,000)	(95,450)
	GNMA II TBA 30 YR 5	5% 24 Jan 2048	1,516,000	1,616,109
	GNMA POOL 351469	6% 15 Mar 2024	2,761	3,087
	GNMA POOL 355176	6% 15 Dec 2023	4,135	4,623
	GNMA POOL 462265	6% 15 Dec 2028	2,813	3,145
	GNMA POOL 492131	6% 15 Jan 2029	3,226	3,607
	GNMA POOL 492133	6% 15 Jan 2029	247	277
	GNMA POOL 492165	6% 15 Feb 2029	637	712
	GNMA POOL 553461	3.5% 15 Jan 2042	89,594	92,918
	GNMA POOL 615272	4.5% 15 Jul 2033	60,917	65,669
	GNMA POOL 616411	4.5% 15 May 2034	56,081	59,066
	GNMA POOL 646609	4.5% 15 Jul 2040	249,344	264,123
	GNMA POOL 671489	6.5% 15 Aug 2037	11,514	12,774
	GNMA POOL 685496	6.5% 15 Sep 2038	38,564	42,831
	GNMA POOL 691858	6.5% 15 Jul 2038	32,585	36,150
	GNMA POOL 697656	6.5% 15 Oct 2038	33,524	37,938
	GNMA POOL 701684	6.5% 15 Feb 2039	16,282	18,063
	GNMA POOL 728627	4.5% 15 Jan 2040	87,778	92,757
	GNMA POOL 732087	4.5% 15 May 2040	14,906	15,786
	GNMA POOL 745793	4.5% 15 Jul 2040	277,003	292,697
	GNMA POOL 759138	4% 15 Jan 2041	176,999	185,693
	GNMA POOL 762838	4% 15 Mar 2041	118,285	123,612
	GNMA POOL 780914	6% 15 Nov 2028	20,168	22,617
	GNMA POOL 782557	5% 15 Jan 2039	1,296,466	1,406,209
	GNMA POOL 782619	5% 15 Apr 2039	766,333	831,090
	GNMA POOL 782695	6.5% 15 Jun 2039	79,119	87,776
	GNMA POOL 782696	5% 15 Jun 2039	160,110	174,027
	GNMA POOL 782958	5% 15 May 2040	308,618	334,668
	GNMA POOL 783289	4.5% 15 Apr 2041	33,359	35,319
	GNMA POOL 783571	5% 15 Dec 2033	287,324	311,530
	GNMA POOL 783609	4.5% 15 Oct 2040	741,118	784,833
	GNMA POOL 783610	4.5% 15 Nov 2041	520,934	551,695
	GNMA POOL AD2334	3.5% 15 Apr 2043	139,106	144,095
	GOLDMAN SACHS GROUP INC	1% 31 Oct 2022	545,000	545,708
	GOLDMAN SACHS GROUP INC	2.6% 27 Dec 2020	830,000	829,909
	GOLDMAN SACHS GROUP INC	2.3% 13 Dec 2019	100,000	99,936
	GOLDMAN SACHS GROUP INC	4.25% 21 Oct 2025	4,000	4,181
	GOLDMAN SACHS GROUP INC	2.375% 22 Jan 2018	136,000	136,028
	GOLDMAN SACHS GROUP INC	1% 30 Apr 2018	365,000	366,087
	GOLDMAN SACHS GROUP INC	2.9% 19 Jul 2018	644,000	646,928
	SSGA	G STIFF ERISA QUALIFIED	19,736,134	19,736,134
	GREYSTONE COMMERCIAL REAL ESTA	1% 15 Mar 2027	410,000	413,168
	GS MORTGAGE SECURITIES TRUST	3.931% 10 Sep 2047	360,000	381,504

(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		
	HARRIS CORPORATION	2.7% 27 Apr 2020	65,000	65,261
	HCA INC	6.5% 15 Feb 2020	460,000	487,600
	HONEYWELL INTERNATIONAL	2.5% 01 Nov 2026	80,000	77,376
	HOST HOTELS + RESORTS LP	3.875% 01 Apr 2024	120,000	122,089
	HP ENTERPRISE CO	2.85% 05 Oct 2018	375,000	376,807
	HSBC HOLDINGS PLC	1% 13 Mar 2023	355,000	359,942
	HSBC HOLDINGS PLC	3.4% 08 Mar 2021	200,000	204,419
	HSBC USA INC	2.35% 05 Mar 2020	530,000	529,933
	HSBC USA INC	1.7% 05 Mar 2018	101,000	100,969
	HSBC USA INC	5% 27 Sep 2020	100,000	105,861
	HUNTINGTON INGALLS INDUS	3.483% 01 Dec 2027	320,000	319,200
	HYUNDAI CAPITAL AMERICA	2.55% 03 Apr 2020	85,000	84,306
	HYUNDAI CAPITAL AMERICA	1.75% 27 Sep 2019	300,000	294,286
	HYUNDAI CAPITAL AMERICA	2.5% 18 Mar 2019	60,000	59,854
	HYUNDAI CAPITAL AMERICA	3% 30 Oct 2020	427,000	426,313
	HYUNDAI CAPITAL AMERICA	2.4% 30 Oct 2018	165,000	164,841
	HYUNDAI CAPITAL SERVICES	3% 29 Aug 2022	230,000	226,160
	ING GROEP NV	3.95% 29 Mar 2027	200,000	208,505
	ING GROEP NV	3.15% 29 Mar 2022	200,000	202,392
	INTESA SANPAOLO SPA	3.125% 14 Jul 2022	200,000	198,558
	INVITATION HOMES TRUST	1% 17 Aug 2032	634,462	638,428
	IPALCO ENTERPRISES INC	3.7% 01 Sep 2024	110,000	109,900
	ITC HOLDINGS CORP	2.7% 15 Nov 2022	95,000	94,828
	JAPANESE YEN	FOREIGN CURRENCY	2,898,929,777	25,733,953
	JOHN DEERE CAPITAL CORP	2.8% 06 Mar 2023	100,000	100,390
	JP MORGAN CHASE COMMERCIAL MOR	1% 06 Oct 2038	650,000	636,685
	JP MORGAN CHASE COMMERCIAL MOR	1% 15 Jun 2045	1,190,000	1,226,758
	JP MORGAN CHASE COMMERCIAL MOR	3.905% 05 May 2030	531,205	547,294
*	JPMORGAN CHASE + CO	1% 01 Mar 2025	240,000	241,871
*	JPMORGAN CHASE + CO	1% 01 Feb 2028	600,000	621,750
*	JPMORGAN CHASE + CO	1% 24 Oct 2023	180,000	184,660
*	JPMORGAN CHASE + CO	2.972% 15 Jan 2023	332,000	334,784
*	JPMORGAN CHASE + CO	2.25% 23 Jan 2020	262,000	261,825
*	JPMORGAN CHASE + CO	1.7% 01 Mar 2018	680,000	679,934
*	JPMORGAN CHASE + CO	2.75% 23 Jun 2020	1,100,000	1,109,605
*	JPMORGAN CHASE + CO	3.9% 15 Jul 2025	166,000	174,025
*	JPMORGAN CHASE + CO	2.2% 22 Oct 2019	665,000	664,372
	JUNIPER NETWORKS INC	4.35% 15 Jun 2025	35,000	36,100
	KEYCORP	2.9% 15 Sep 2020	150,000	151,404
	KFW	1.5% 06 Feb 2019	771,000	767,512
	KINDER MORGAN INC/DELAWA	3.05% 01 Dec 2019	90,000	90,788
	KLA TENCOR CORP	4.65% 01 Nov 2024	13,000	14,101
	KRAFT HEINZ FOODS CO	5.375% 10 Feb 2020	130,000	137,735
	LAM RESEARCH CORP	2.8% 15 Jun 2021	89,000	89,559
	LAM RESEARCH CORP	3.8% 15 Mar 2025	130,000	135,144
	LATITUDE MANAGEMENT REAL ESTAT	1% 24 Nov 2031	550,000	555,500
	LEAR CORP	3.8% 15 Sep 2027	85,000	85,073
	LEHMAN BROS CAP TR VII	1% 29 Nov 2049	330,000	33
	LLOYDS BANKING GROUP PLC	1% 07 Nov 2023	200,000	198,286
	LLOYDS BANKING GROUP PLC	3% 11 Jan 2022	200,000	200,998
	LOCKHEED MARTIN CORP	3.55% 15 Jan 2026	245,000	254,402
	MARSH + MCLENNAN COS INC	2.75% 30 Jan 2022	70,000	70,141
	MARSH + MCLENNAN COS INC	3.75% 14 Mar 2026	243,000	253,784
	MARSH + MCLENNAN COS INC	3.5% 10 Mar 2025	12,000	12,363
	MCDONALD S CORP	2.75% 09 Dec 2020	5,000	5,052
	MCDONALD S CORP	3.5% 15 Jul 2020	120,000	123,561
	MERCEDES BENZ MASTER OWNER TRU	1% 15 May 2020	1,393,000	1,395,501
	MERRILL LYNCH MORTGAGE TRUST	1% 12 Sep 2042	800,291	831,557
	MERRILL LYNCH MORTGAGE TRUST	1% 12 Jun 2050	0	—
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	623	32
	MICHAEL KORS USA INC	4% 01 Nov 2024	35,000	35,317
	MICROSOFT CORP	3.3% 06 Feb 2027	270,000	278,505
	MICROSOFT CORP	2.4% 08 Aug 2026	320,000	308,597
	MICROSOFT CORP	3.125% 03 Nov 2025	185,000	188,874
	MITSUBISHI UFJ FIN GRP	2.665% 25 Jul 2022	240,000	237,733
	MITSUBISHI UFJ FIN GRP	2.998% 22 Feb 2022	190,000	191,207
	MIZUHO FINANCIAL GROUP	2.953% 28 Feb 2022	730,000	730,714
	MOLSON COORS BREWING CO	1.9% 15 Mar 2019	295,000	293,684
	MOLSON COORS BREWING CO	2.25% 15 Mar 2020	175,000	174,117
	MONSANTO CO	3.375% 15 Jul 2024	—	0
	MORGAN STANLEY	2.75% 19 May 2022	230,000	229,156
	MORGAN STANLEY	1.875% 05 Jan 2018	427,000	426,992
	MORGAN STANLEY	2.2% 07 Dec 2018	185,000	185,212
	MORGAN STANLEY	2.8% 16 Jun 2020	210,000	211,895
	MORGAN STANLEY	2.125% 25 Apr 2018	209,000	209,109
	MORGAN STANLEY	2.5% 24 Jan 2019	260,000	260,662
	MORGAN STANLEY BAML TRUST	3.732% 15 May 2048	680,000	713,010
	MORGAN STANLEY BAML TRUST	3.892% 15 Jun 2047	760,000	800,201
	MOTOROLA SOLUTIONS INC	4% 01 Sep 2024	53,000	54,360

(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		
	MOTOROLA SOLUTIONS INC	3.5% 01 Sep 2021	90,000	91,356
	NATIONAL AUSTRALIA BK/NY	2.125% 22 May 2020	275,000	273,377
	NAVIENT STUDENT LOAN TRUST	3.91% 15 Dec 2045	404,500	415,634
	NBCUNIVERSAL ENTERPRISE	1% 01 Apr 2021	450,000	451,412
	NBCUNIVERSAL MEDIA LLC	5.15% 30 Apr 2020	80,000	85,233
	NEW YORK ST URBAN DEV CORP REV	5% 15 Mar 2024	860,000	997,394
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	4,090	2,909
	NEXTERA ENERGY CAPITAL	3.55% 01 May 2027	100,000	101,864
	NISOURCE INC	3.49% 15 May 2027	680,000	692,132
	NOMURA HOLDINGS INC	2.75% 19 Mar 2019	70,000	70,523
	NORFOLK SOUTHERN CORP	2.9% 15 Jun 2026	70,000	68,857
	NORTHROP GRUMMAN CORP	2.93% 15 Jan 2025	110,000	109,346
	NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	205,000	205,299
	NORTHROP GRUMMAN CORP	2.08% 15 Oct 2020	160,000	158,696
	NORTHROP GRUMMAN CORP	3.25% 01 Aug 2023	160,000	163,270
	NORTHWEST FLORIDA TIMBER	4.75% 04 Mar 2029	365,000	345,592
	NOVARTIS CAPITAL CORP	3.1% 17 May 2027	30,000	30,587
	NSTAR ELECTRIC CO	3.2% 15 May 2027	100,000	101,211
	NXP BV/NXP FUNDING LLC	4.125% 01 Jun 2021	1,126,000	1,148,520
	ONEMAIN FINANCIAL ISSUANCE TRU	3.19% 18 Mar 2026	1,620,000	1,628,282
	ONEMAIN FINANCIAL ISSUANCE TRU	2.57% 18 Jul 2025	554,595	554,235
	ONEMAIN FINANCIAL ISSUANCE TRU	2.47% 18 Sep 2024	23,737	23,741
	ORIX CORP	2.9% 18 Jul 2022	80,000	79,720
	PENSKE TRUCK LEASING/PTL	3.4% 15 Nov 2026	175,000	172,791
	PEPSICO INC	3% 15 Oct 2027	25,000	24,912
	PETROLEOS MEXICANOS	6.5% 02 Jun 2041	225,000	231,413
	PFS FINANCING CORP	1% 15 Mar 2021	2,270,000	2,274,880
	PFS FINANCING CORP	1% 18 Feb 2020	1,700,000	1,702,104
	PIONEER NATURAL RESOURCE	4.45% 15 Jan 2026	252,000	270,103
	PIONEER NATURAL RESOURCE	3.95% 15 Jul 2022	108,000	112,568
	PITNEY BOWES INC	4.7% 01 Apr 2023	350,000	321,122
	PITNEY BOWES INC	3.625% 15 Sep 2020	268,000	265,320
	PNC BANK NA	2.15% 29 Apr 2021	250,000	247,776
	POUND STERLING	FOREIGN CURRENCY	101,466	137,259
	PRINCIPAL FINANCIAL GROU	3.1% 15 Nov 2026	50,000	49,382
	PRINCIPAL FINANCIAL GROU	3.125% 15 May 2023	65,000	65,350
	PROGRESS RESIDENTIAL TRUST	1% 17 Sep 2033	1,223,927	1,237,692
	QUALCOMM INC	3.45% 20 May 2025	51,000	51,116
	REALTY INCOME CORP	3% 15 Jan 2027	100,000	95,691
	REALTY INCOME CORP	4.125% 15 Oct 2026	140,000	145,553
	REPUBLIC OF COLOMBIA	3.875% 25 Apr 2027	500,000	509,000
	REPUBLIC OF COLOMBIA	4.5% 28 Jan 2026	305,000	325,283
	REPUBLIC OF SOUTH AFRICA	5.875% 16 Sep 2025	200,000	217,682
	REPUBLIC SERVICES INC	2.9% 01 Jul 2026	45,000	44,063
	REPUBLIC SERVICES INC	3.2% 15 Mar 2025	260,000	261,430
	REYNOLDS AMERICAN INC	3.25% 12 Jun 2020	68,000	69,094
	REYNOLDS AMERICAN INC	4.45% 12 Jun 2025	210,000	223,912
	REYNOLDS AMERICAN INC	4% 12 Jun 2022	120,000	125,380
	ROCKWELL COLLINS INC	2.8% 15 Mar 2022	445,000	445,627
	ROYAL BANK OF CANADA	2.15% 26 Oct 2020	170,000	168,902
	ROYAL BANK OF CANADA	2.125% 02 Mar 2020	230,000	229,309
	ROYAL BANK OF CANADA	2.2% 23 Sep 2019	1,605,000	1,604,119
	ROYAL BK SCOTLND GRP PLC	1% 15 May 2023	200,000	200,436
	RPM INTERNATIONAL INC	3.75% 15 Mar 2027	50,000	50,594
	SABINE PASS LIQUEFACTION	5.625% 01 Mar 2025	410,000	452,234
	SABINE PASS LIQUEFACTION	6.25% 15 Mar 2022	260,000	289,284
	SABINE PASS LIQUEFACTION	5.75% 15 May 2024	310,000	344,559
	SABINE PASS LIQUEFACTION	5.625% 01 Feb 2021	100,000	107,206
	SANTANDER DRIVE AUTO RECEIVABL	1.62% 16 Mar 2020	0	—
	SANTANDER UK GROUP HLDGS	2.875% 05 Aug 2021	268,000	267,343
	SANTANDER UK GROUP HLDGS	2.875% 16 Oct 2020	55,000	55,182
	SANTANDER UK PLC	5% 07 Nov 2023	380,000	406,052
	SCHOLAR FUNDING TRUST	1% 28 Oct 2043	997,239	987,929
	SHERWIN WILLIAMS CO	3.45% 01 Jun 2027	250,000	253,999
	SHIRE ACQ INV IRELAND DA	1.9% 23 Sep 2019	310,000	307,193
	SLM STUDENT LOAN TRUST	2.95% 15 Feb 2046	158,597	158,690
	SMB PRIVATE EDUCATION LOAN TRU	2.82% 15 Oct 2035	500,000	498,101
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 Oct 2035	290,000	291,066
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 Sep 2034	1,010,000	1,022,579
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 May 2023	66,018	66,050
	SMB PRIVATE EDUCATION LOAN TRU	2.7% 15 May 2031	170,000	169,140
	SOCIAL PROFESSIONAL LOAN PROGR	2.84% 25 Jan 2041	1,470,000	1,471,960
	SOCIAL PROFESSIONAL LOAN PROGR	1.48% 26 May 2031	372,412	370,995
	SOCIAL PROFESSIONAL LOAN PROGR	2.51% 27 Sep 2032	555,081	551,730
	SOUTHWEST AIRLINES CO	2.75% 16 Nov 2022	320,000	319,655
	SOUTHWESTERN PUBLIC SERV	3.3% 15 Jun 2024	400,000	409,534
	SPECTRA ENERGY PARTNERS	3.375% 15 Oct 2026	270,000	266,827
	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	1,109,022

(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		
	SRTEHSEJ3 IRS USD P V 03MLIBOR	1% 15 Nov 2043	(440,000)	(440,000)
	SRTEHSEJ3 IRS USD R F 2.60582	2.605% 15 Nov 2043	440,000	441,837
	SRTEJBK7 IRS USD P V 03MLIBOR	1% 15 Nov 2043	(450,000)	(450,000)
	SRTEJBK7 IRS USD R F 2.59424	2.594% 15 Nov 2043	450,000	450,863
*	STATE STREET CORP	2.55% 18 Aug 2020	255,000	256,691
	STRYKER CORP	3.5% 15 Mar 2026	35,000	36,115
	SUMITOMO MITSUI BANKING	1% 18 Oct 2019	495,000	495,054
	SUMITOMO MITSUI TR BK LT	1.95% 19 Sep 2019	440,000	436,485
	SWAP BANK OF AMERICA BOC	SWAP CASH COLLATERAL USD	140,000	140,000
	SWAP BANK OF AMERICA BOC	SWAP CASH COLLATERAL USD	(140,000)	(140,000)
	SWAP CCPC GOLDMAN SACHS COC	SWAP CCPC CASH COLLATERAL	157,000	157,000
	SWAP CITIBANK BOC	SWAP CASH COLLATERAL USD	(20,000)	(20,000)
	SWAP GOLDMAN SACHS BOC	SWAP CASH COLLATERAL USD	(20,000)	(20,000)
	SYNCHRONY CREDIT CARD MASTER N	2.04% 15 Mar 2022	1,615,000	1,614,461
	SYNCHRONY FINANCIAL	2.7% 03 Feb 2020	215,000	215,537
	SYNGENTA FINANCE NV	3.125% 28 Mar 2022	200,000	194,460
	SYNOVUS FINANCIAL CORP	3.125% 01 Nov 2022	110,000	109,087
	TAPESTRY INC	4.125% 15 Jul 2027	65,000	65,494
*	TBA JP MORGAN BOC	TBA CASH COLLATERAL	(12,000)	(12,000)
	TELECOM ITALIA SPA	5.303% 30 May 2024	410,000	437,675
	TEVA PHARMACEUTICALS NE	1.4% 20 Jul 2018	260,000	258,269
	TEVA PHARMACEUTICALS NE	2.2% 21 Jul 2021	350,000	319,715
	TEVA PHARMACEUTICALS NE	1.7% 19 Jul 2019	260,000	252,615
	THERMO FISHER SCIENTIFIC	2.95% 19 Sep 2026	55,000	53,444
	THERMO FISHER SCIENTIFIC	3% 15 Apr 2023	60,000	60,370
	TIME WARNER INC	3.875% 15 Jan 2026	101,000	101,963
	TYCO ELECTRONICS GROUP S	3.45% 01 Aug 2024	30,000	30,840
	UBS AG LONDON	2.2% 08 Jun 2020	490,000	486,856
	UBS GROUP FUNDING SWITZE	3.491% 23 May 2023	625,000	634,946
	UBS GROUP FUNDING SWITZE	4.125% 24 Sep 2025	200,000	209,891
	UNION PACIFIC RR 2014 1	3.227% 14 May 2026	349,753	356,654
	UNITED MEXICAN STATES	4.15% 28 Mar 2027	403,000	417,911
	UNITED TECHNOLOGIES CORP	1% 04 May 2018	1,080,000	1,078,348
	UNITEDHEALTH GROUP INC	2.875% 15 Dec 2021	235,000	237,992
	UNITEDHEALTH GROUP INC	2.7% 15 Jul 2020	115,000	116,330
	UNITEDHEALTH GROUP INC	3.35% 15 Jul 2022	75,000	77,447
	US 10YR NOTE (CBT)MAR18	XCBT 20180320	19,700,000	(30,825)
	US 10YR ULTRA FUT MAR18	XCBT 20180320	(1,600,000)	(3,650)
	US 2YR NOTE (CBT) MAR18	XCBT 20180329	77,000,000	(107,016)
	US 5YR NOTE (CBT) MAR18	XCBT 20180329	7,700,000	(45,119)
	US BANCORP	3.15% 27 Apr 2027	220,000	220,403
	US BANCORP	3.1% 27 Apr 2026	60,000	59,577
	US DOLLAR		85,952	85,952
	US LONG BOND(CBT) MAR18	XCBT 20180320	(6,100,000)	17,182
	US TREASURY N/B	2% 31 Oct 2022	3,425,000	3,395,165
	US TREASURY N/B	2.125% 30 Sep 2024	3,040,000	3,001,763
	US TREASURY N/B	2.125% 30 Nov 2024	1,760,000	1,736,900
	US TREASURY N/B	1.875% 15 Dec 2020	13,090,000	13,052,162
	US TREASURY N/B	1.875% 31 Dec 2019	6,470,000	6,467,978
	US TREASURY N/B	2.125% 31 Jul 2024	8,202,000	8,104,601
	US TREASURY N/B	1.875% 31 Jul 2022	2,390,000	2,357,604
	US TREASURY N/B	2.25% 15 Aug 2027	12,435,000	12,260,133
	US TREASURY N/B	2.75% 15 Aug 2047	855,000	856,069
	US TREASURY N/B	1.25% 31 Aug 2019	1,660,000	1,643,076
	US TREASURY N/B	1.625% 31 Aug 2022	4,070,000	3,969,363
	US TREASURY N/B	2.25% 15 Nov 2027	20,000	19,718
	US TREASURY N/B	2.75% 15 Nov 2047	620,000	621,017
	US TREASURY N/B	1.75% 15 Nov 2020	2,593,300	2,578,409
	US TREASURY N/B	3% 15 May 2047	635,000	667,618
	US TREASURY N/B	2.375% 15 May 2027	3,053,000	3,044,294
	US TREASURY N/B	2% 31 May 2024	13,175,000	12,928,998
	US TREASURY N/B	2% 30 Jun 2024	1,065,000	1,044,615
	US TREASURY N/B	1.75% 30 Jun 2022	1,946,000	1,910,805
	US TREASURY N/B	2% 31 Dec 2021	6,445,000	6,412,272
	US TREASURY N/B	1.625% 15 Mar 2020	2,906,000	2,888,292
	US TREASURY N/B	2% 15 Nov 2026	1,596,000	1,544,566
	US TREASURY N/B	1.375% 31 May 2021	6,640,000	6,490,600
	US TREASURY N/B	1.125% 30 Jun 2021	15,160,000	14,681,513
	US TREASURY N/B	1.125% 31 Jul 2021	6,660,000	6,440,428
	US TREASURY N/B	2% 30 Nov 2022	19,310,000	19,134,249
	US TREASURY N/B	2% 30 Sep 2020	1,865,000	1,867,550
	US TREASURY N/B	2.75% 15 Feb 2024	2,895,000	2,970,994
	US ULTRA BOND CBT MAR18	XCBT 20180320	(1,200,000)	(6,125)
	VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	720,000	750,753
	VERIZON COMMUNICATIONS	1% 22 May 2020	530,000	533,082
	VIACOM INC	4.25% 01 Sep 2023	130,000	132,728
	VIRGINIA ELEC + POWER CO	2.75% 15 Mar 2023	200,000	199,069
	WALDORF ASTORIA BOCA RATON TRU	1% 15 Jun 2029	110,000	110,170
	WALGREENS BOOTS ALLIANCE	3.45% 01 Jun 2026	70,000	69,220

(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		
	WELLS FARGO + COMPANY	2.625% 22 Jul 2022	670,000	666,396
	WELLS FARGO + COMPANY	3% 23 Oct 2026	334,000	327,372
	WELLS FARGO + COMPANY	4.3% 22 Jul 2027	150,000	159,721
	WELLS FARGO + COMPANY	2.6% 22 Jul 2020	211,000	212,299
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Dec 2048	525,000	543,288
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Dec 2059	7,951,482	504,238
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Dec 2048	0	—
	WESTROCK RKT CO	4.9% 01 Mar 2022	76,000	81,957
	WF RBS COMMERCIAL MORTGAGE TRU	3.752% 15 Sep 2057	395,000	412,770
	WF RBS COMMERCIAL MORTGAGE TRU	1% 15 Mar 2044	1,520,406	1,523,669
	WILLIS NORTH AMERICA INC	3.6% 15 May 2024	70,000	71,162
	WISCONSIN POWER + LIGHT	3.05% 15 Oct 2027	105,000	105,025
	XEROX CORPORATION	3.625% 15 Mar 2023	90,000	87,797
	XILINX INC	2.95% 01 Jun 2024	220,000	218,626
	Sub-Total: Fund 5710 1 of 16		Total	\$ 507,612,671

(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 MAR18	XCME 20180319	68,250,000	\$ (6,825)
	ABBEY NAT'L TREASURY	1.37% 02 Feb 2018	6,800,000	6,791,719
	ABBVIE INC	2.9% 06 Nov 2022	900,000	902,617
	ALBA PLC	1% 15 Dec 2038	721,920	836,195
	ALLERGAN FUNDING SCS	3.45% 15 Mar 2022	1,900,000	1,930,503
	ARROW ELECTRONICS INC	3.875% 12 Jan 2028	1,000,000	997,002
	AT+T INC	1% 15 Jul 2021	2,400,000	2,432,889
	AUBURN SECURITIES PLC	1% 01 Dec 2041	346,818	462,242
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	990	774
	BANK OF AMERICA CORP	1% 20 Dec 2028	2,222,000	2,222,478
	BANK OF AMERICA CORP	4% 01 Apr 2024	2,000,000	2,114,252
	BANK OF AMERICA CORP	2.503% 21 Oct 2022	2,800,000	2,770,212
	BANK OF AMERICA CORP	1% 24 Apr 2023	1,400,000	1,402,059
	BANK OF AMERICA CORP	1% 20 Jan 2023	3,400,000	3,448,971
	BANK OF NOVA SCOTIA	1.875% 26 Apr 2021	1,400,000	1,372,752
	BANK TOKYO MIT UFJ NY	1.49% 25 May 2018	6,800,000	6,759,472
	BANK TOKYO MIT UFJ NY	1.39% 01 Feb 2018	6,800,000	6,791,861
	BARCLAYS BANK PLC	1% 10 Apr 2023	1,100,000	1,116,500
	BARCLAYS CAPITAL REPO	1.75% 02 Jan 2018	51,700,000	51,700,000
	BARCLAYS PLC	1% 10 Aug 2021	2,100,000	2,197,243
	BARCLAYS PLC	3.25% 12 Feb 2027	1,200,000	1,695,926
	BARCLAYS PLC	3.684% 10 Jan 2023	1,400,000	1,420,689
	BBCCRE TRUST	3.966% 10 Aug 2033	2,200,000	2,237,697
	BNP PARIBAS NEW YORK	1.42% 05 Feb 2018	6,800,000	6,790,612
	BONOS Y OBLIG DEL ESTADO	4.5% 31 Jan 2018	3,000,000	3,615,369
	BOSTON GAS COMPANY	3.15% 01 Aug 2027	300,000	299,035
	BRAZILIAN REAL	FOREIGN CURRENCY	426,112	128,459
	BRIXMOR OPERATING PART	3.25% 15 Sep 2023	1,200,000	1,175,674
	BROADCOM CRP / CAYMN FI	3.625% 15 Jan 2024	1,100,000	1,093,823
	BWU00L9Q5 IRS USD P F 2.50000	2.5% 20 Dec 2027	(52,500,000)	(52,889,116)
	BWU00L9Q5 IRS USD R V 03MLIBOR	1% 20 Dec 2027	52,500,000	52,500,000
	BWU00L9U6 IRS USD P F 2.75000	2.75% 20 Dec 2047	(1,300,000)	(1,350,812)
	BWU00L9U6 IRS USD R V 03MLIBOR	1% 20 Dec 2047	1,300,000	1,300,000
	BX TRUST	1% 15 Jul 2034	1,400,000	1,403,940
	CADILLAC FAIRVIEW PRP TR	3.875% 20 Mar 2027	700,000	715,638
	CALIFORNIA ST	7.5% 01 Apr 2034	800,000	1,184,656
	CAN 10YR BOND FUT MAR18	XMOD 20180320	(600,000)	6,393
	CANADIAN DOLLAR	FOREIGN CURRENCY	1,296,312	1,034,608
	CAPITAL ONE MULTI ASSET EXECUT	1% 15 Feb 2022	1,200,000	1,205,683
	CATERPLR FIN SRV CO.	1.42% 26 Feb 2018	3,400,000	3,392,490
	CBL + ASSOCIATES LP	5.95% 15 Dec 2026	1,000,000	930,277
	CCBPGTUS0 FWCC BNP USD	FORWARDS CASH COLLATERAL USD	251,000	251,000
	CCTORIUS6 TD BANK COC SWCC	CCTORIUS6 TD BANK COC SWCC	250,000	250,000
	CHASE ISSUANCE TRUST	1% 18 Jan 2022	1,200,000	1,204,271
	CITIGROUP COMMERCIAL MORTGAGE	3.431% 10 Jun 2048	3,500,000	3,602,297
	CITIGROUP INC	2.75% 25 Apr 2022	3,400,000	3,393,120
	CITIGROUP INC	1% 25 Apr 2022	1,000,000	1,010,368
	CITIGROUP INC	1% 10 Jan 2020	1,400,000	1,408,323
	COMM MORTGAGE TRUST	3.178% 10 Feb 2035	1,130,000	1,138,104
	CONSTELLATION BRANDS INC	3.75% 01 May 2021	1,500,000	1,550,542
	CRED SUIS GP FUN LTD	3.125% 10 Dec 2020	1,000,000	1,012,026
	CRED SUIS GP FUN LTD	3.8% 15 Sep 2022	2,500,000	2,578,849
	CREDIT AGRICOLE	1.39% 05 Feb 2018	5,100,000	5,093,108
	CREDIT SUISSE MORTGAGE TRUST	3.565% 15 Dec 2049	900,000	928,876
	CSAIL COMMERCIAL MORTGAGE TRUS	3.448% 15 Aug 2048	1,300,000	1,336,339

(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		(23,776)
	CURRENCY CONTRACT	CAD/USD		14,369
	CURRENCY CONTRACT	CAD/USD		18,088
	CURRENCY CONTRACT	CAD/USD		40,023
	CURRENCY CONTRACT	CAD/USD		117,337
	CURRENCY CONTRACT	CAD/USD		11,314
	CURRENCY CONTRACT	DKK/USD		1,304,980
	CURRENCY CONTRACT	DKK/USD		215,861
	CURRENCY CONTRACT	DKK/USD		56,683
	CURRENCY CONTRACT	EUR/USD		14,194
	CURRENCY CONTRACT	MXN/USD		(38,286)
	CURRENCY CONTRACT	USD/BRL		(23,846)
	CURRENCY CONTRACT	USD/CAD		(252,669)
	CURRENCY CONTRACT	USD/CAD		(48,528)
	CURRENCY CONTRACT	USD/CAD		(45,007)
	CURRENCY CONTRACT	USD/DKK		(40,108)
	CURRENCY CONTRACT	USD/DKK		(42,099)
	CURRENCY CONTRACT	USD/DKK		(272,835)
	CURRENCY CONTRACT	USD/DKK		(535,688)
	CURRENCY CONTRACT	USD/DKK		(340,721)
	CURRENCY CONTRACT	USD/DKK		(1,119,760)
	CURRENCY CONTRACT	USD/DKK		(32,108)
	CURRENCY CONTRACT	USD/DKK		(295,993)
	CURRENCY CONTRACT	USD/EUR		(52,381)
	CURRENCY CONTRACT	USD/EUR		(60,124)
	CURRENCY CONTRACT	USD/GBP		(37,718)
	CURRENCY CONTRACT	USD/MXN		(33,982)
	DANISH KRONE	FOREIGN CURRENCY	1,950	315
	DELL INT LLC / EMC CORP	5.45% 15 Jun 2023	500,000	540,320
	DELL INT LLC / EMC CORP	4.42% 15 Jun 2021	3,000,000	3,126,058
	DEUTSCHE BANK AG	1% 10 May 2019	2,300,000	2,342,833
	DEUTSCHE BANK AG	4.25% 14 Oct 2021	700,000	728,256
	DEVELOPMENT BK OF JAPAN	1.625% 01 Sep 2021	2,400,000	2,299,154
	DIGITAL REALTY TRUST LP	3.95% 01 Jul 2022	1,100,000	1,149,131
	ENBRIDGE INC	3.7% 15 Jul 2027	2,700,000	2,711,384
	ENERGY TRANSFER PARTNERS	4.15% 01 Oct 2020	1,000,000	1,032,646
	ENTERGY ARKANSAS INC	3.5% 01 Apr 2026	2,200,000	2,270,194
	ENTERGY LOUISIANA LLC	3.12% 01 Sep 2027	2,200,000	2,194,385
	ENTERGY MISSISSIPPI INC	2.85% 01 Jun 2028	1,700,000	1,645,983
	ESSEX PORTFOLIO LP	3.625% 01 May 2027	1,200,000	1,208,687
	EURO BUXL 30Y BND MAR18	XEUR 20180308	700,000	(4,203)
	EURO CURRENCY	FOREIGN CURRENCY	56,492	67,836
	EURO OAT FUTURE MAR18	XEUR 20180308	(8,700,000)	167,211
	EURO-BTP FUTURE MAR18	XEUR 20180308	(2,300,000)	87,274
	FANNIE MAE	7% 25 Jul 2039	363,687	393,916
	FANNIE MAE	2.75% 25 May 2020	4,181	4,181
	FANNIE MAE	6.5% 25 Sep 2029	722,156	775,029
	FANNIE MAE	7% 25 Oct 2022	55,400	59,524
	FANNIE MAE	6.5% 25 Feb 2023	60,823	64,517
	FANNIE MAE	6.5% 25 Jul 2029	605,489	677,865
	FANNIE MAE	7.5% 20 Sep 2027	371,822	414,480
	FANNIEMAE WHOLE LOAN	6.5% 25 Jun 2028	39,282	42,961
	FED HM LN PC POOL 1J1214	1% 01 Sep 2035	73,832	76,354
	FED HM LN PC POOL 1J1219	1% 01 Oct 2035	357,154	373,315
	FED HM LN PC POOL 781923	1% 01 Sep 2034	967,969	1,018,944
	FED HM LN PC POOL 785867	1% 01 Dec 2026	19,537	19,844
	FED HM LN PC POOL 789758	1% 01 Sep 2032	26,000	27,351
	FED HM LN PC POOL 789777	1% 01 Sep 2032	19,850	20,891
	FED HM LN PC POOL 848812	1 % 01 Oct 2039	1,919,950	2,024,346
	FED HM LN PC POOL A96488	5 % 01 Jan 2041	532,432	576,274
	FED HM LN PC POOL C91256	5 % 01 Jun 2029	53,154	57,201
	FED HM LN PC POOL E01479	3.5 % 01 Sep 2018	113,546	117,348
	FED HM LN PC POOL G01827	4.5 % 01 Jun 2035	163,573	174,566
	FED HM LN PC POOL G08767	4 % 01 Jun 2047	4,196,902	4,389,186
	FHA 221 D4	7.43 % 01 Dec 2020	36,123	35,215
	FHA 221/D4 GMAC 56 P8/01	7.43 % 25 Oct 2022	0	0
	FHA INSD 23RD MTG	7.43 % 01 Mar 2022	5,044	4,918
	FHA INSD MTG P/T	7.43 % 01 Jul 2024	4,259	4,206
	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	3,172	3,092
	FHLMC MULTIFAMILY STRUCTURED P	5.105 % 25 May 2019	5,475,000	5,637,470
	FHLMC MULTIFAMILY STRUCTURED P	2.864 % 25 Oct 2026	9,915,861	10,026,201
	FHLMC TBA 30 YR 3.5	3.5 % 13 Feb 2048	5,000,000	5,126,239
	FHLMC TBA 30 YR 4	4 % 13 Feb 2048	3,000,000	3,132,656
	FIRSTENERGY CORP	4.25 % 15 Mar 2023	1,000,000	1,044,457
	FNMA POOL 190639	1 % 01 Jan 2024	1,315	1,440
	FNMA POOL 251890	6.5 % 01 Aug 2018	1,883	2,088
	FNMA POOL 255075	5.5 % 01 Feb 2024	179,788	196,794

(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		
	FNMA POOL 256158	1 % 01 Feb 2036	8,174	8,606
	FNMA POOL 257238	5 % 01 Jun 2028	114,690	123,213
	FNMA POOL 429715	6.5 % 01 Apr 2018	1,992	2,208
	FNMA POOL 450838	5.5 % 01 Dec 2028	2,224	2,434
	FNMA POOL 457274	1 % 01 Oct 2028	5,202	5,212
	FNMA POOL 544502	1 % 01 Jul 2030	40,214	40,662
	FNMA POOL 559810	1 % 01 Aug 2040	53,366	53,424
	FNMA POOL 735764	1 % 01 Jul 2035	518,250	549,500
	FNMA POOL 735965	1 % 01 Oct 2035	234,008	247,647
	FNMA POOL 745390	1 % 01 Feb 2036	2,268,480	2,375,611
	FNMA POOL 745393	1 % 01 Sep 2020	0	—
	FNMA POOL 783610	1 % 01 Jun 2035	415,887	437,386
	FNMA POOL 814000	6 % 01 Jun 2035	56,744	63,391
	FNMA POOL 822101	1 % 01 May 2035	552,636	582,416
	FNMA POOL 825157	1 % 01 Aug 2035	173,013	179,846
	FNMA POOL 826129	1 % 01 Jul 2035	391,422	406,784
	FNMA POOL 874959	6.2 % 01 Nov 2037	552,083	624,343
	FNMA POOL 874960	6.2 % 01 Nov 2037	454,606	514,108
	FNMA POOL 890362	1 % 01 Aug 2041	1,488,631	1,614,936
	FNMA POOL 897717	1 % 01 Aug 2036	80,925	84,236
	FNMA POOL 898318	6 % 01 Nov 2036	29,295	32,726
	FNMA POOL 899601	5.5 % 01 Jul 2047	1,330,708	1,415,218
	FNMA POOL 902551	6 % 01 Nov 2036	6,491	7,334
	FNMA POOL 995797	1 % 01 Mar 2021	89,119	90,500
	FNMA POOL AA6435	6 % 01 May 2040	23,793	26,580
	FNMA POOL AA7916	4 % 01 Mar 2039	21,272	22,380
	FNMA POOL AB4049	4 % 01 Dec 2041	563,565	598,418
	FNMA POOL AB6244	4 % 01 Sep 2042	1,680,653	1,783,467
	FNMA POOL AB6535	4 % 01 Oct 2042	3,885,166	4,119,017
	FNMA POOL AB9136	2.5 % 01 Apr 2043	115,136	111,642
	FNMA POOL AB9589	4 % 01 Jun 2043	3,015,898	3,205,312
	FNMA POOL AC1254	4 % 01 Aug 2039	53,496	56,854
	FNMA POOL AE0715	1 % 01 Dec 2040	2,345,571	2,492,207
	FNMA POOL AE8349	6 % 01 Aug 2037	12,871	14,385
	FNMA POOL AK0730	1 % 01 Feb 2042	582,304	607,294
	FNMA POOL AK2411	4 % 01 Feb 2042	356,388	378,427
	FNMA POOL AK6297	4 % 01 Mar 2042	154,637	164,684
	FNMA POOL AK9808	4 % 01 Apr 2042	12,378	13,145
	FNMA POOL AL0300	1 % 01 Jun 2026	0	—
	FNMA POOL AL2815	1 % 01 May 2035	194,259	205,866
	FNMA POOL AL5548	1 % 01 May 2038	1,607,477	1,688,589
	FNMA POOL AL6447	1 % 01 Jan 2026	70,373	71,464
	FNMA POOL AL7183	1 % 01 Jan 2036	542,696	573,286
	FNMA POOL AL8092	1 % 01 Jul 2042	2,252,017	2,392,635
	FNMA POOL AL8922	1 % 01 May 2030	1,867,985	1,907,846
	FNMA POOL AL9380	1 % 01 Apr 2031	2,121,318	2,167,582
	FNMA POOL AM3528	2.69 % 01 Oct 2023	5,000,000	5,041,549
	FNMA POOL AR5180	3 % 01 Jul 2043	2,703,238	2,716,872
	FNMA POOL AS1410	3 % 01 Jan 2029	628,236	641,270
	FNMA POOL AS4168	4 % 01 Dec 2044	252,719	264,537
	FNMA POOL AS5715	3 % 01 Sep 2030	724,873	739,913
	FNMA POOL AS7603	4 % 01 Jul 2046	5,049,476	5,282,527
	FNMA POOL AX7911	3 % 01 Jan 2045	347,583	348,679
	FNMA POOL AZ8086	3.5 % 01 Jul 2045	1,384,228	1,426,724
	FNMA POOL BE2092	3.5 % 01 Dec 2046	1,071,048	1,100,254
	FNMA POOL BE4547	2.5 % 01 Jan 2032	25,187	25,165
	FNMA POOL MA0184	5 % 01 Sep 2029	922,106	991,375
	FNMA POOL MA0357	4 % 01 Mar 2020	362,023	372,580
	FNMA POOL MA0430	4 % 01 Jun 2020	343,084	353,088
	FNMA POOL MA1524	3 % 01 Aug 2043	0	—
	FNMA TBA 15 YR 2.5	2.5 % 16 Feb 2033	1,000,000	997,600
	FNMA TBA 30 YR 3	3 % 18 Jan 2048	27,000,000	27,000,000
	FNMA TBA 30 YR 3	3 % 13 Feb 2048	31,000,000	30,959,434
	FNMA TBA 30 YR 3.5	3.5 % 18 Jan 2048	32,000,000	32,855,002
	FNMA TBA 30 YR 3.5	3.5 % 13 Feb 2048	19,000,000	19,477,228
	FNMA TBA 30 YR 3.5	3.5 % 13 Mar 2048	8,000,000	8,188,438
	FNMA TBA 30 YR 4	4 % 18 Jan 2048	15,000,000	15,686,084
	FNMA TBA 30 YR 4	4 % 18 Jan 2048	(15,000,000)	(15,686,084)
	FNMA TBA 30 YR 4	4 % 13 Feb 2048	42,000,000	43,861,971
	FNMA TBA 30 YR 4	4 % 13 Mar 2048	5,000,000	5,214,046
	FNMA TBA 30 YR 4	4 % 13 Dec 2047	7,000,000	7,321,142
	FNMA TBA 30 YR 4	4 % 13 Dec 2047	(7,000,000)	(7,321,142)
	FNMA TBA 30 YR 4.5	4.5 % 13 Feb 2048	16,000,000	17,002,499
	FORD CREDIT AUTO LEASE TRUST	1.56 % 15 Nov 2019	606,317	605,492
	FORD CREDIT AUTO LEASE TRUST	1 % 15 Nov 2019	1,212,634	1,212,513
	FORD MOTOR CREDIT CO LLC	2.459 % 27 Mar 2020	1,200,000	1,196,146
	FORD MOTOR CREDIT CO LLC	3.2 % 15 Jan 2021	1,200,000	1,216,796
	FREDDIE MAC	6.5 % 15 Feb 2026	463,117	512,898

(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		
	FREDDIE MAC	6 % 15 Jul 2023	267,356	283,690
	FREDDIE MAC	6 % 15 Dec 2028	329,593	362,096
	FREDDIE MAC	1 % 15 May 2037	718,482	717,001
	FREDDIE MAC	7 % 15 May 2022	27,345	28,651
	FREDDIE MAC	5.5 % 15 Nov 2032	1,590,697	1,722,658
	FUTURES USD CITI CASH	COLLATERAL	129,000	129,000
	GENERAL MOTORS FINL CO	3.2 % 13 Jul 2020	1,400,000	1,419,002
	GEORGIA PACIFIC LLC	5.4 % 01 Nov 2020	2,100,000	2,264,887
	GM FINANCIAL AUTOMOBILE LEASIN	1.67 % 20 Sep 2019	1,146,481	1,145,030
	GNMA I TBA 30 YR 4	4 % 21 Feb 2048	1,000,000	1,043,119
	GNMA II POOL 002910	8.5 % 20 Apr 2030	1,094	1,250
	GNMA II POOL 002947	8.5 % 20 Jul 2030	542	619
	GNMA II POOL 003029	8.5 % 20 Jan 2031	3,174	3,643
	GNMA II POOL 780840	8.5 % 20 Jul 2028	8,144	9,432
	GNMA II TBA 30 YR 4	4 % 21 Feb 2048	1,000,000	1,042,090
	GNMA POOL 783473	3.5 % 15 Nov 2041	989,697	1,026,412
	GNMA POOL AL1543	3 % 15 May 2045	841,385	848,574
	GOLDEN CREDIT CARD TRUST	1 % 15 Feb 2021	1,200,000	1,203,354
	GOLDMAN SACHS GROUP INC	5.75 % 24 Jan 2022	5,000,000	5,544,153
	GOLDMAN SACHS GROUP INC	1 % 26 Apr 2022	3,300,000	3,338,383
	GOODMAN US FIN FOUR	4.5 % 15 Oct 2037	700,000	723,422
	GOVERNMENT NATIONAL MORTGAGE A	4.5 % 20 Nov 2034	464,309	474,067
	GOVERNMENT NATIONAL MORTGAGE A	1 % 20 Jul 2065	0	—
	GS MORTGAGE SECURITIES TRUST	3.467 % 10 Jun 2047	2,300,000	2,367,064
	GS MORTGAGE SECURITIES TRUST	2.855 % 10 May 2034	1,000,000	1,001,143
	HCA INC	5 % 15 Mar 2024	2,700,000	2,808,000
	HEINEKEN NV	3.5 % 29 Jan 2028	2,700,000	2,754,557
	HOST HOTELS + RESORTS LP	3.875 % 01 Apr 2024	900,000	915,668
	HSBC BANK CANADA.	1 % 08 Jan 2018	2,200,000	1,755,435
	HSBC HOLDINGS PLC	1 % 05 Jan 2022	1,400,000	1,447,401
	HSBC HOLDINGS PLC	3.4 % 08 Mar 2021	1,300,000	1,328,726
	IMM EUR FUT OPT MAR18C 98.75	EXP 03/19/2018	(575,000)	(1,438)
	IMM EUR FUT OPT MAR18P 98.25	EXP 03/19/2018	575,000	30,188
	ING GROEP NV	3.15 % 29 Mar 2022	1,100,000	1,113,154
	ING US FUNDING LLC	1 % 23 Jul 2018	6,800,000	6,800,000
	ING US FUNDING LLC	1.52 % 25 May 2018	6,800,000	6,758,656
	INTERCONTINENTALEXCHANGE	2.35 % 15 Sep 2022	1,700,000	1,687,416
	INTL LEASE FINANCE CORP	8.25 % 15 Dec 2020	800,000	918,923
	IPALCO ENTERPRISES INC	3.45 % 15 Jul 2020	1,700,000	1,717,000
	J.P. MORGAN SECURITIES	1.43 % 06 Feb 2018	6,800,000	6,790,276
	J.P. MORGAN SECURITIES	1.54 % 29 May 2018	6,800,000	6,756,948
	JAPAN FIN ORG MUNICIPAL	2.125 % 13 Apr 2021	1,300,000	1,277,476
	JAPANESE YEN	FOREIGN CURRENCY	22,525,824	199,963
	JP MORGAN CHASE COMMERCIAL MOR	4.387 % 15 Feb 2046	2,333,968	2,345,995
	JP MORGAN CHASE COMMERCIAL MOR	1 % 15 Jan 2033	1,119,173	1,119,972
	JP MORGAN MORTGAGE TRUST	1 % 25 Feb 2035	0	—
	JP MORGAN MORTGAGE TRUST	6 % 25 Aug 2022	0	—
	JPMBB COMMERCIAL MORTGAGE SECU	3.017 % 15 Feb 2048	1,900,000	1,922,802
*	JPMORGAN CHASE + CO	3.25 % 23 Sep 2022	500,000	511,926
*	JPMORGAN CHASE + CO	2.4 % 07 Jun 2021	1,100,000	1,094,095
*	JPMORGAN CHASE + CO	1 % 25 Apr 2023	3,400,000	3,403,295
*	JPMORGAN CHASE + CO	1 % 25 Apr 2023	1,000,000	1,011,233
	JPN 10Y BOND(OSE) MAR18	XOSE 20180313	(1,000,000,000)	7,989
	JPN BANK FOR INT L COOP	2.875 % 21 Jul 2027	1,000,000	1,006,282
	KENNEDY WILSON EUROPE RE	3.95 % 30 Jun 2022	1,300,000	1,847,770
	KILROY REALTY LP	4.375 % 01 Oct 2025	2,300,000	2,412,866
	LONG GILT FUTURE MAR18	IFLL 20180327	(10,700,000)	(121,585)
	MERRILL LYNCH MORTGAGE INVESTO	1 % 25 Feb 2036	0	—
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	315	16
	MID AMERICA APARTMENTS	3.6 % 01 Jun 2027	1,900,000	1,903,241
	MLCC MORTGAGE INVESTORS INC	1 % 25 Nov 2035	0	—
	MONONGAHELA POWER CO	3.55 % 15 May 2027	2,000,000	2,038,991
	MOODY S CORPORATION	4.5 % 01 Sep 2022	2,200,000	2,357,233
	MORGAN STANLEY	7.3 % 13 May 2019	1,100,000	1,172,721
	MORGAN STANLEY	2.5 % 21 Apr 2021	1,000,000	998,326
	MORGAN STANLEY	3.125 % 27 Jul 2026	700,000	690,431
	MORGAN STANLEY	2.625 % 17 Nov 2021	3,400,000	3,384,507
	MORGAN STANLEY	2.75 % 19 May 2022	1,000,000	996,329
	MORGAN STANLEY	TBA CASH COLLATERAL	(36,000)	(36,000)
	MORGAN STANLEY	1 % 20 Jan 2022	1,400,000	1,423,159
	MORGAN STANLEY	1 % 14 Feb 2020	300,000	301,196
	MORGAN STANLEY CAPITAL I TRUST	1 % 13 Jul 2029	1,100,000	1,114,269
	MYLAN NV	3.15 % 15 Jun 2021	900,000	905,024
	NATIONAL AUSTRALIA BANK	2.4 % 07 Dec 2021	2,700,000	2,689,294
	NATIONAL RETAIL PROP INC	3.5 % 15 Oct 2027	1,500,000	1,473,783
*	NATIXIS NY	1.41 % 31 Jan 2018	6,800,000	6,792,010
	NAVIENT STUDENT LOAN TRUST	1 % 16 Jan 2035	512,901	516,054
	NAVIENT STUDENT LOAN TRUST	1 % 25 Mar 2066	2,209,045	2,260,554

(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		
	NEW YORK CITY NY TRANSITIONAL	4.905 % 01 Nov 2024	1,900,000	2,134,517
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	467	332
	PENNSYLVANIA ST HGR EDU ASSIST	1 % 25 Jul 2029	827,456	829,541
	PPF III	1 % 14 Jan 2035	1,128,437	1,129,848
	POUND STERLING	FOREIGN CURRENCY	176,353	238,562
	RESOURCE CAPITAL CORP LTD	1 % 15 Aug 2032	601,761	601,255
	RMAC SECURITIES PLC	1 % 12 Jun 2044	1,266,852	1,658,078
	ROCHESTER GAS + ELECTRIC	3.1 % 01 Jun 2027	1,000,000	989,882
	SABINE PASS LIQUEFACTION	5.875 % 30 Jun 2026	1,200,000	1,348,162
	SANTANDER UK GROUP HLDGS	3.125 % 08 Jan 2021	3,400,000	3,431,980
	SINGAPORE DOLLAR	FOREIGN CURRENCY	283	212
	SLM STUDENT LOAN TRUST	1 % 27 Apr 2026	1,558,724	1,564,350
	SLM STUDENT LOAN TRUST	1 % 25 Jan 2027	1,504,385	1,497,464
	SLM STUDENT LOAN TRUST	1 % 25 Apr 2023	7,217,496	7,385,439
	SLM STUDENT LOAN TRUST	1 % 27 Oct 2025	844,230	843,634
	SLM STUDENT LOAN TRUST	1 % 25 Apr 2027	312,141	311,418
	SMALL BUSINESS ADMINISTRATION	5.6 % 01 Sep 2028	0	—
	SMBC AVIATION CAPITAL FI	3 % 15 Jul 2022	3,400,000	3,367,045
	SOFI CONSUMER LOAN PROGRAM TRU	2.14 % 25 Sep 2026	1,408,722	1,405,043
	SOFI CONSUMER LOAN PROGRAM TRU	2.2 % 25 Nov 2026	1,606,381	1,603,397
	SOUTH CAROLINA STUDENT LOAN CO	1 % 01 Dec 2023	435,586	435,560
	SOUTHWESTERN ELEC POWER	2.75 % 01 Oct 2026	700,000	674,160
	SPRINT SPECTRUM / SPEC I	3.36 % 20 Mar 2023	937,500	943,359
	SSGA	G STIFF ERISA QUALIFIED	744,009	744,009
	STANDARD CHARTERED BANK	1.6 % 05 Feb 2018	3,000,000	2,995,333
	SUMITOMO MITSUI TR BK LT	1 % 18 Oct 2019	1,200,000	1,210,177
	SWAP BNP PARIBAS COC	SWAP CASH COLLATERAL USD	330,000	330,000
	SWAP CCPC CITIBANK COC	SWAP CCPC CASH COLLATERAL	7,000	7,000
	SWAP CITIBANK BOC	SWAP CASH COLLATERAL USD	(1,050,000)	(1,050,000)
	SWAP HSBC COC	SWAP CASH COLLATERAL USD	30,000	30,000
	SWAP JP MORGAN COC	SWAP CASH COLLATERAL USD	330,000	330,000
	SWAP RBC COCF CANADA	SWAP CASH COLLATERAL USD	1,020,000	1,020,000
	SWAPS CCNGFIUS2 COC USD	SWAPS CASH COLLATERAL USD	39,000	39,000
	SWCC CCSCXIUS6 COC	SWCC CASH COLLATERAL USD	250,000	250,000
	SWISS FRANC	FOREIGN CURRENCY	374	383
	SWPC0F962 CDS USD P V 03MEVENT	1 % 20 Jun 2022	(1,200,000)	(1,200,000)
	SWPC0F962 CDS USD R F 1.00000	1 % 20 Jun 2022	1,200,000	1,222,100
	SWPC0FA52 CDS USD P V 03MEVENT	1 % 20 Jun 2022	(30,200,000)	(30,200,000)
	SWPC0FA52 CDS USD R F 1.00000	1 % 20 Jun 2022	30,200,000	30,873,913
	SWPC0G796 CDS USD P V 03MEVENT	1 % 20 Dec 2022	(1,600,000)	(1,600,000)
	SWPC0G796 CDS USD R F 1.00000	1 % 20 Dec 2022	1,600,000	1,638,139
	TECH DATA CORP	3.7 % 15 Feb 2022	2,000,000	2,006,202
	THAILAND BAHT	FOREIGN CURRENCY	760	23
	THE BANK OF NOVA SCOTIA REPO	1.75 % 02 Jan 2018	67,700,000	67,700,000
	TOKYO METROPOLITAN GOVT	2.5 % 08 Jun 2022	1,000,000	989,566
	TORONTO DOMINION BANK	1 % 05 Jan 2018	2,600,000	2,074,824
	TRANSURBAN FINANCE CO	4.125 % 02 Feb 2026	1,000,000	1,040,496
	UBS AG	1 % 22 May 2023	1,600,000	1,610,973
	UBS AG	5.125 % 15 May 2024	1,200,000	1,266,144
	UBS AG LONDON	1 % 08 Jun 2020	1,600,000	1,606,979
	UBS AG STAMFORD CT	7.625 % 17 Aug 2022	1,000,000	1,168,200
	UBS GROUP FUNDING SWITZE	3 % 15 Apr 2021	1,000,000	1,007,020
	UBS GROUP FUNDING SWITZE	2.65 % 01 Feb 2022	3,400,000	3,361,500
	US 10YR NOTE (CBT)MAR18	XCBT 20180320	69,400,000	(467,961)
	US 5YR NOTE (CBT) MAR18	XCBT 20180329	44,700,000	(286,359)
	US DOLLAR		980,095	980,095
	US LONG BOND(CBT) MAR18	XCBT 20180320	(1,300,000)	(3,832)
	US TREASURY N/B	3 % 15 May 2042	6,900,000	7,262,520
	US TREASURY N/B	2.75 % 15 Aug 2042	400,000	402,781
	US TREASURY N/B	2.75 % 15 Nov 2042	5,300,000	5,333,539
	US TREASURY N/B	3.125 % 15 Feb 2043	900,000	966,902
	US TREASURY N/B	5.25 % 15 Feb 2029	8,700,000	11,079,586
	US TREASURY N/B	2 % 31 Oct 2022	200,000	198,258
	US TREASURY N/B	4.375 % 15 May 2040	100,000	128,938
	US TREASURY N/B	4.375 % 15 May 2041	2,700,000	3,493,230
	US TREASURY N/B	2.875 % 15 May 2043	2,400,000	2,467,781
	US TREASURY N/B	3.625 % 15 Aug 2043	5,500,000	6,419,102
	US TREASURY N/B	3.75 % 15 Nov 2043	3,600,000	4,289,484
	US TREASURY N/B	3.125 % 15 Aug 2044	7,600,000	8,168,516
	US TREASURY N/B	1.625 % 15 May 2026	10,600,000	9,983,875
	US TREASURY N/B	2.125 % 31 Mar 2024	2,800,000	2,771,453
	US TREASURY N/B	3 % 15 May 2047	2,000,000	2,102,734
	US TREASURY N/B	2.375 % 15 May 2027	10,100,000	10,071,199
	US TREASURY N/B	1.875 % 31 Jul 2022	200,000	197,289
	US TREASURY N/B	2.125 % 31 Jul 2024	16,600,000	16,402,875
	US TREASURY N/B	2.25 % 15 Aug 2027	20,730,000	20,438,484
	US TREASURY N/B	3 % 15 Nov 2044	800,000	840,281
	US TREASURY N/B	2 % 15 Feb 2025	2,200,000	2,150,586

(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		
	US TREASURY N/B	2.5 % 15 Feb 2045	8,700,000	8,293,887
	US TREASURY N/B	2.875 % 15 Aug 2045	6,700,000	6,871,164
	US TREASURY N/B	1.875 % 31 Aug 2022	1,900,000	1,873,281
	US TREASURY N/B	2.5 % 15 Feb 2046	700,000	666,121
	US TREASURY N/B	2.25 % 31 Jan 2024	600,000	598,711
	US TREASURY N/B	1.875 % 28 Feb 2022	33,300,000	32,939,684
	VEREIT OPERATING PARTNER	3.95 % 15 Aug 2027	400,000	395,429
	VERIZON COMMUNICATIONS	3.376 % 15 Feb 2025	1,992,000	1,999,524
	VERIZON COMMUNICATIONS	4.125 % 16 Mar 2027	2,100,000	2,189,697
	VESTEDA FINANCE BV	2.5 % 27 Oct 2022	1,500,000	1,942,355
	VMWARE INC	3.9 % 21 Aug 2027	2,700,000	2,725,601
	WALDORF ASTORIA BOCA RATON TRU	1 % 15 Jun 2029	1,100,000	1,101,698
	WEA FINANCE LLC/WESTFIEL	3.25 % 05 Oct 2020	1,100,000	1,119,262
	WELLS FARGO + COMPANY	2.1 % 26 Jul 2021	900,000	884,931
	WELLS FARGO + COMPANY	1 % 31 Oct 2023	800,000	821,271
	WELLS FARGO + COMPANY	2.5 % 04 Mar 2021	1,800,000	1,799,176
	YUAN RENMINBI	FOREIGN CURRENCY	401	62
	ZIMMER BIOMET HOLDINGS	3.375 % 30 Nov 2021	1,030,000	1,043,603
	ZIMMER BIOMET HOLDINGS	3.15 % 01 Apr 2022	2,000,000	2,004,898
	Sub-Total: Fund 5711 2 of 16		Total	\$ 873,973,948

(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	121,933,579	\$ 121,933,579
	Sub-Total: Fund 5725 3 of 16		Total	\$ 121,933,579

(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	\$ 1,446,964
	21ST CENTURY FOX AMERICA	6.2 % 15 Dec 2034	60,000	77,481
	90DAY EUR FUTR DEC18	XCME 20181217	(49,750,000)	55,900
	90DAY EUR FUTR DEC19	XCME 20191216	(68,750,000)	(62,463)
	90DAY EUR FUTR JUN18	XCME 20180618	(98,000,000)	96,088
	90DAY EUR FUTR MAR18	XCME 20180319	(169,750,000)	251,063
	90DAY EUR FUTR SEP18	XCME 20180917	(14,250,000)	59,813
	ABB FINANCE USA INC	4.375 % 08 May 2042	120,000	129,433
	ABBOTT LABORATORIES	4.75 % 30 Nov 2036	250,000	280,900
	ABBOTT LABORATORIES	3.75 % 30 Nov 2026	490,000	503,164
	ABBOTT LABORATORIES	4.9 % 30 Nov 2046	420,000	481,529
	ABBVIE INC	3.6 % 14 May 2025	30,000	30,842
	ABN AMRO BANK NV	4.75 % 28 Jul 2025	470,000	498,905
	ABU DHABI GOVT INT L	2.5 % 11 Oct 2022	2,430,000	2,381,400
	AERCAP IRELAND CAP/GLOBA	3.75 % 15 May 2019	830,000	843,136
	AETNA INC	2.8 % 15 Jun 2023	110,000	108,260
	ALLERGAN FUNDING SCS	4.55 % 15 Mar 2035	80,000	84,653
	ALLERGAN FUNDING SCS	3.8 % 15 Mar 2025	1,530,000	1,557,612
	ALLERGAN FUNDING SCS	4.75 % 15 Mar 2045	54,000	57,486
	ALLERGAN FUNDING SCS	3.45 % 15 Mar 2022	240,000	243,853
	ALTRIA GROUP INC	2.85 % 09 Aug 2022	10,000	10,066
	ALTRIA GROUP INC	9.25 % 06 Aug 2019	1,650,000	1,829,274
	AMAZON.COM INC	3.875 % 22 Aug 2037	260,000	275,886
	AMAZON.COM INC	4.05 % 22 Aug 2047	320,000	344,869
	AMAZON.COM INC	3.15 % 22 Aug 2027	610,000	610,919
	AMAZON.COM INC	4.95 % 05 Dec 2044	370,000	449,759
	AMERICA MOVIL SAB DE CV	3.125 % 16 Jul 2022	200,000	202,382
	AMERICA MOVIL SAB DE CV	5 % 30 Mar 2020	670,000	706,140
	AMGEN INC	3.625 % 22 May 2024	120,000	124,679
	ANADARKO PETROLEUM CORP	4.85 % 15 Mar 2021	230,000	242,888
	ANADARKO PETROLEUM CORP	6.6 % 15 Mar 2046	70,000	90,039
	ANADARKO PETROLEUM CORP	6.45 % 15 Sep 2036	420,000	514,421
	ANGLO AMERICAN CAPITAL	3.625 % 11 Sep 2024	1,150,000	1,144,491
	ANHEUSER BUSCH INBEV FIN	4.9 % 01 Feb 2046	1,200,000	1,390,787
	ANHEUSER BUSCH INBEV FIN	3.3 % 01 Feb 2023	890,000	910,731
	ANHEUSER BUSCH INBEV FIN	3.65 % 01 Feb 2026	630,000	650,146
	ANHEUSER BUSCH INBEV FIN	2.65 % 01 Feb 2021	490,000	492,459
	ANHEUSER BUSCH INBEV WOR	2.5 % 15 Jul 2022	400,000	396,966
	ANHEUSER BUSCH INBEV WOR	5.375 % 15 Jan 2020	450,000	477,364

(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	
	ANHEUSER BUSCH INBEV WOR	5 % 15 Apr 2020	940,000	997,413
	ANTHEM INC	2.95 % 01 Dec 2022	230,000	230,096
	ANTHEM INC	3.65 % 01 Dec 2027	290,000	295,605
	ANTHEM INC	3.35 % 01 Dec 2024	140,000	142,033
	ANTHEM INC	3.7 % 15 Aug 2021	620,000	639,094
	APACHE CORP	4.25 % 15 Jan 2044	60,000	58,126
	APACHE CORP	5.1 % 01 Sep 2040	940,000	1,001,462
	APACHE CORP	3.25 % 15 Apr 2022	690,000	695,212
	APACHE CORP	6 % 15 Jan 2037	70,000	82,795
	APPLE INC	2 % 13 Nov 2020	410,000	407,409
	APPLE INC	2.45 % 04 Aug 2026	850,000	814,680
	APPLE INC	2.4 % 03 May 2023	960,000	950,121
	AT+T INC	3.9 % 14 Aug 2027	1,490,000	1,499,956
	AT+T INC	4.9 % 14 Aug 2037	230,000	232,897
	AT+T INC	4.25 % 01 Mar 2027	270,000	275,242
	AT+T INC	3.4 % 15 May 2025	980,000	963,487
	AT+T INC	4.35 % 15 Jun 2045	283,000	261,096
	AT+T INC	4.45 % 15 May 2021	150,000	158,219
	AT+T INC	3 % 15 Feb 2022	230,000	230,469
	AT+T INC	5.5 % 01 Feb 2018	440,000	441,260
	BANK OF AMERICA CORP	1 % 20 Dec 2023	2,715,000	2,721,971
	BANK OF AMERICA CORP	1 % 20 Dec 2028	1,403,000	1,403,302
	BANK OF AMERICA CORP	1 % 21 Jul 2028	1,670,000	1,697,478
	BANK OF AMERICA CORP	4.45 % 03 Mar 2026	130,000	138,763
	BANK OF AMERICA CORP	4.2 % 26 Aug 2024	950,000	1,000,417
	BANK OF AMERICA CORP	4 % 22 Jan 2025	1,050,000	1,092,380
	BANK OF AMERICA CORP	2.6 % 15 Jan 2019	152,000	152,520
	BANK OF AMERICA CORP	5 % 21 Jan 2044	1,120,000	1,352,938
	BANK OF AMERICA CORP	4 % 01 Apr 2024	1,410,000	1,490,548
	BANK OF AMERICA CORP	3.3 % 11 Jan 2023	330,000	337,590
	BARCLAYS BANK PLC	10.179 % 12 Jun 2021	350,000	426,557
	BARRICK GOLD CORP	5.25 % 01 Apr 2042	360,000	415,044
	BARRICK NA FINANCE LLC	5.75 % 01 May 2043	90,000	113,019
	BARRICK NA FINANCE LLC	4.4 % 30 May 2021	409,000	432,931
	BARRICK NA FINANCE LLC	5.7 % 30 May 2041	240,000	294,899
	BAT CAPITAL CORP	4.54 % 15 Aug 2047	810,000	852,855
	BAT CAPITAL CORP	3.557 % 15 Aug 2027	1,890,000	1,892,451
	BEAR STEARNS ALT A TRUST	1 % 25 Jan 2035	703,689	704,289
	BEAR STEARNS ALT A TRUST	1 % 25 Jun 2034	0	—
	BECTON DICKINSON AND CO	3.363 % 06 Jun 2024	1,400,000	1,403,911
	BECTON DICKINSON AND CO	3.734 % 15 Dec 2024	181,000	185,380
	BECTON DICKINSON AND CO	4.685 % 15 Dec 2044	160,000	174,959
	BHARTI AIRTEL LTD	4.375 % 10 Jun 2025	500,000	508,758
	BHP BILLITON FIN USA LTD	5 % 30 Sep 2043	430,000	527,200
	BHP BILLITON FIN USA LTD	2.875 % 24 Feb 2022	44,000	44,508
	BNP PARIBAS	4.625 % 13 Mar 2027	200,000	213,356
	BOEING CAPITAL CORP	4.7 % 27 Oct 2019	590,000	616,393
	BOEING CO	6 % 15 Mar 2019	590,000	617,133
	BP CAPITAL MARKETS PLC	3.119 % 04 May 2026	80,000	80,858
	BP CAPITAL MARKETS PLC	3.216 % 28 Nov 2023	690,000	704,845
	BP CAPITAL MARKETS PLC	3.506 % 17 Mar 2025	880,000	910,292
	BP CAPITAL MARKETS PLC	3.814 % 10 Feb 2024	1,180,000	1,240,489
	BPCE SA	5.15 % 21 Jul 2024	310,000	336,135
	BRIGHTHOUSE FINANCIAL IN	4.7 % 22 Jun 2047	480,000	489,664
	BRIGHTHOUSE FINANCIAL IN	3.7 % 22 Jun 2027	200,000	196,694
	BROADCOM CRP / CAYMN FI	3.125 % 15 Jan 2025	330,000	315,468
	BROADCOM CRP / CAYMN FI	3.875 % 15 Jan 2027	40,000	39,362
	BWS025841 IRS USD P F 2.47440	2.474 % 15 Nov 2043	(18,513,000)	(18,155,219)
	BWS025841 IRS USD R V 03MLIBOR	1 % 15 Nov 2043	18,513,000	18,513,000
	BX TRUST	1 % 15 Jul 2034	760,000	760,953
	CARDINAL HEALTH INC	3.079 % 15 Jun 2024	1,080,000	1,063,165
	CARDINAL HEALTH INC	2.616 % 15 Jun 2022	230,000	226,156
	CATHOLIC HEALTH INITIATI	4.35 % 01 Nov 2042	150,000	144,806
	CELGENE CORP	3.875 % 15 Aug 2025	220,000	227,719
	CELGENE CORP	3.55 % 15 Aug 2022	320,000	329,609
	CELGENE CORP	5 % 15 Aug 2045	290,000	329,031
	CHARTER COMM OPT LLC/CAP	4.2 % 15 Mar 2028	30,000	29,777
	CHARTER COMM OPT LLC/CAP	4.908 % 23 Jul 2025	1,020,000	1,084,449
	CHEVRON CORP	2.954 % 16 May 2026	890,000	889,711
	CHUBB INA HOLDINGS INC	3.35 % 03 May 2026	240,000	244,934
	CHUBB INA HOLDINGS INC	2.3 % 03 Nov 2020	180,000	179,713
	CIMAREX ENERGY CO	3.9 % 15 May 2027	810,000	828,240
	CINTAS CORPORATION NO. 2	2.9 % 01 Apr 2022	320,000	322,865
	CINTAS CORPORATION NO. 2	3.7 % 01 Apr 2027	330,000	343,373
	CITIGROUP COMMERCIAL MORTGAGE	1 % 10 May 2047	5,252,532	314,331
	CITIGROUP INC	4.4 % 10 Jun 2025	1,030,000	1,087,200
	CITIGROUP INC	4.65 % 30 Jul 2045	881,000	1,002,728
	CITIGROUP INC	4.45 % 29 Sep 2027	960,000	1,016,354

(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		
	CITIGROUP INC	4.75 % 18 May 2046	80,000	88,188
	CITIGROUP INC	4.125 % 25 Jul 2028	410,000	422,569
	CITIGROUP INC	4.3 % 20 Nov 2026	230,000	240,516
	CITIGROUP INC	6.675 % 13 Sep 2043	210,000	290,632
	CITIGROUP INC	5.5 % 13 Sep 2025	940,000	1,058,950
	CITIGROUP INC	5.3 % 06 May 2044	47,000	55,492
	CITIGROUP INC	3.5 % 15 May 2023	560,000	570,018
	CITIGROUP INC	8.125 % 15 Jul 2039	40,000	63,957
	CITIGROUP INC	6.625 % 15 Jun 2032	160,000	203,892
	CNH EQUIPMENT TRUST	1.59 % 16 Nov 2020	1,330,000	1,326,099
	CNOOC FINANCE 2014 ULC	4.25 % 30 Apr 2024	580,000	611,450
	CNOOC FINANCE 2015 US	3.5 % 05 May 2025	930,000	937,354
	CODELCO INC	3.625 % 01 Aug 2027	1,540,000	1,541,679
	COMCAST CORP	4.25 % 15 Jan 2033	410,000	446,886
	COMCAST CORP	6.55 % 01 Jul 2039	20,000	27,624
	COMCAST CORP	5.65 % 15 Jun 2035	280,000	349,122
	COMISION FED DE ELECTRIC	4.875 % 15 Jan 2024	600,000	639,750
	COMISION FEDERAL DE ELEC	4.75 % 23 Feb 2027	830,000	868,388
	COMM MORTGAGE TRUST	3.987 % 10 Dec 2047	2,890,000	3,020,246
	COMM MORTGAGE TRUST	3.62 % 10 Jul 2050	390,000	403,967
	COMM MORTGAGE TRUST	3.528 % 10 Dec 2047	3,670,000	3,789,410
	COMM MORTGAGE TRUST	4.3 % 10 Oct 2046	180,000	191,188
	COMM MORTGAGE TRUST	1 % 10 Jun 2047	7,005,870	369,033
	COMM MORTGAGE TRUST	3.424 % 10 Mar 2031	163,000	169,064
	COMM MORTGAGE TRUST	1 % 15 May 2045	7,042,060	470,250
	COMMONWEALTH BANK AUST	3.9 % 12 Jul 2047	670,000	684,915
	COMMONWEALTH BANK AUST	5 % 15 Oct 2019	420,000	439,356
	COMPASS BANK	3.875 % 10 Apr 2025	290,000	290,924
	CONSTELLATION BRANDS INC	4.75 % 15 Nov 2024	450,000	493,111
	CONTL AIRLINES 2001 I	6.703 % 15 Dec 2022	79,442	86,195
	CONTL AIRLINES 2007 I	5.983 % 19 Oct 2023	1,020,902	1,113,090
	COOPERATIEVE RABOBANK UA	4.375 % 04 Aug 2025	840,000	886,708
	COOPERATIEVE RABOBANK UA	4.625 % 01 Dec 2023	1,750,000	1,875,918
	CRED SUIS GP FUN LTD	4.875 % 15 May 2045	1,120,000	1,289,165
	CREDIT SUISSE MORTGAGE TRUST	2.76 % 05 Apr 2033	1,010,000	1,012,422
	CREDIT SUISSE MORTGAGE TRUST	1 % 15 Feb 2029	2,260,000	2,269,888
	CREDIT SUISSE MORTGAGE TRUST	3.953 % 15 Sep 2037	160,000	165,112
	CURRENCY CONTRACT	USD/EUR		(8,274)
	CVS HEALTH CORP	5.125 % 20 Jul 2045	230,000	263,602
	CVS HEALTH CORP	3.875 % 20 Jul 2025	286,000	294,542
	CVS HEALTH CORP	2.75 % 01 Dec 2022	1,920,000	1,891,360
	DELL INT LLC / EMC CORP	4.42 % 15 Jun 2021	1,930,000	2,011,097
	DELL INT LLC / EMC CORP	3.48 % 01 Jun 2019	1,440,000	1,458,039
	DELTA AIR LINES 2007 I A	6.821 % 10 Feb 2024	285,724	325,011
	DEVON ENERGY CORPORATION	5.85 % 15 Dec 2025	512,000	597,850
	DEVON ENERGY CORPORATION	5 % 15 Jun 2045	590,000	658,172
	DEVON ENERGY CORPORATION	3.25 % 15 May 2022	260,000	264,471
	DEVON ENERGY CORPORATION	5.6 % 15 Jul 2041	450,000	530,402
	DEVON FINANCING CORP LLC	7.875 % 30 Sep 2031	340,000	466,754
	DIAGEO CAPITAL PLC	4.828 % 15 Jul 2020	1,540,000	1,636,529
	DUKE ENERGY CAROLINAS	5.3 % 15 Feb 2040	1,220,000	1,533,627
	EATON CORP	2.75 % 02 Nov 2022	730,000	732,135
	EATON CORP	4.15 % 02 Nov 2042	590,000	614,360
	ECOLAB INC	4.35 % 08 Dec 2021	253,000	269,295
	ECOPETROL SA	5.875 % 28 May 2045	2,800,000	2,858,800
	EL PASO NATURAL GAS	8.375 % 15 Jun 2032	760,000	998,288
	ELI LILLY + CO	3.1 % 15 May 2027	250,000	253,760
	ENRGY TRANS PT/REG FIN	4.5 % 01 Nov 2023	80,000	82,715
	ENRGY TRANS PT/REG FIN	5.875 % 01 Mar 2022	600,000	655,953
	EOG RESOURCES INC	4.15 % 15 Jan 2026	280,000	298,004
	EQUATE PETROCHEMICAL BV	4.25 % 03 Nov 2026	860,000	875,050
	EURO BUND FUTURE MAR18	XEUR 20180308	(8,800,000)	92,522
	EURO CURRENCY	FOREIGN CURRENCY	699,750	840,260
	EXPORT IMPORT BK INDIA	3.375 % 05 Aug 2026	780,000	765,849
	EXXON MOBIL CORPORATION	3.043 % 01 Mar 2026	1,220,000	1,238,841
	EXXON MOBIL CORPORATION	4.114 % 01 Mar 2046	200,000	223,847
	FANNIE MAE	0.01 % 25 Mar 2042	67,429	61,413
	FANNIE MAE	0.01 % 25 Mar 2042	33,715	30,706
	FANNIE MAE	1 % 25 Dec 2042	400,423	84,787
	FANNIE MAE	3 % 25 Sep 2032	3,531,634	370,236
	FANNIE MAE	1 % 25 Sep 2041	1,059,661	143,682
	FANNIE MAE	1 % 25 Sep 2046	855,812	136,356
	FANNIE MAE	1 % 25 May 2034	225,478	225,690
	FANNIE MAE	1 % 25 Apr 2042	723,712	137,819
	FANNIE MAE	1 % 25 Oct 2057	2,662,109	487,473
	FANNIE MAE	1 % 25 Nov 2047	673,034	121,210
	FANNIE MAE	1 % 25 Jun 2043	856,045	169,343
	FANNIE MAE	1 % 25 Aug 2044	1,120,540	66,703

(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		
	FANNIE MAE	1 % 25 Mar 2042	775,438	116,392
	FANNIE MAE	1 % 25 Apr 2040	2,199,135	250,182
	FANNIE MAE	3 % 25 Apr 2032	910,252	74,697
	FANNIE MAE	7 % 25 May 2042	854,633	1,001,710
	FANNIE MAE	6.5 % 25 Jun 2039	340,184	369,001
	FANNIE MAE	6 % 25 May 2042	642,844	727,242
	FANNIE MAE	0.01 % 09 Oct 2019	11,790,000	11,354,966
	FANNIE MAE	6.625 % 15 Nov 2030	5,460,000	7,678,431
	FANNIEMAE ACES	1 % 25 Oct 2024	25,238,410	534,380
	FANNIEMAE ACES	2.944 % 25 Jul 2039	674,955	662,705
	FANNIEMAE ACES	1 % 25 Jan 2025	52,901,756	532,128
	FANNIEMAE ACES	2.499 % 25 Sep 2026	170,000	165,592
	FANNIEMAE STRIP	3 % 25 Apr 2027	1,214,286	108,574
	FANNIEMAE STRIP	3 % 25 Nov 2026	1,706,000	134,848
	FANNIEMAE STRIP	3.5 % 25 Nov 2041	857,072	149,052
	FANNIEMAE STRIP	1 % 25 Jan 2039	10,150	1,856
	FANNIEMAE STRIP	5 % 25 Jan 2039	26,622	5,243
	FANNIEMAE STRIP	5 % 25 Jan 2038	15,190	2,798
	FANNIEMAE STRIP	1 % 25 Jan 2039	18,851	3,592
	FANNIEMAE STRIP	6 % 25 Jan 2038	185,149	41,724
	FANNIEMAE STRIP	6 % 25 Jul 2038	381,861	81,715
	FED HM LN PC POOL A39586	5.5 % 01 Nov 2035	135,152	148,769
	FED HM LN PC POOL A74793	5 % 01 Mar 2038	1,848,283	2,011,620
	FED HM LN PC POOL C00860	7 % 01 Sep 2029	1,906	2,172
	FED HM LN PC POOL G01737	5 % 01 Dec 2034	9,207	9,987
	FED HM LN PC POOL G06172	5.5 % 01 Dec 2038	321,367	355,372
	FED HM LN PC POOL G06669	6.5 % 01 Sep 2039	145,802	163,451
	FED HM LN PC POOL G06875	5.5 % 01 Dec 2038	658,436	732,310
	FED HM LN PC POOL G07117	6 % 01 Oct 2036	974,997	1,101,240
	FED HM LN PC POOL G07335	7 % 01 Mar 2039	103,141	115,391
	FED HM LN PC POOL G08771	4 % 01 Jul 2047	2,377,435	2,487,843
	FED HM LN PC POOL G08793	4 % 01 Dec 2047	4,089,780	4,282,252
	FED HM LN PC POOL G14492	4 % 01 Oct 2025	135,105	140,401
	FED HM LN PC POOL G60397	4 % 01 Dec 2045	762,519	797,411
	FED HM LN PC POOL Q12752	3.5 % 01 Nov 2042	52,724	54,410
	FED HM LN PC POOL Q18473	4 % 01 May 2043	64,626	68,836
	FED HM LN PC POOL Q19131	4 % 01 Jun 2043	70,666	75,270
	FED HM LN PC POOL Q19134	4 % 01 Jun 2043	108,119	114,292
	FED HM LN PC POOL Q19135	4 % 01 Jun 2043	63,851	67,763
	FED HM LN PC POOL Q19236	4 % 01 Jun 2043	57,356	60,630
	FED HM LN PC POOL Q19254	4 % 01 Jun 2043	58,429	62,009
	FED HM LN PC POOL Q19611	4 % 01 Jul 2043	384,639	409,700
	FED HM LN PC POOL Q19615	4 % 01 Jul 2043	506,655	537,699
	FED HM LN PC POOL Q37878	4 % 01 Dec 2045	2,635,606	2,756,227
	FED HM LN PC POOL U90245	3.5 % 01 Oct 2042	197,999	203,993
	FED HM LN PC POOL U90316	4 % 01 Oct 2042	237,389	250,338
	FED HM LN PC POOL U91254	4 % 01 Apr 2043	785,042	828,161
	FED HM LN PC POOL U92272	4.5 % 01 Dec 2043	218,316	234,917
	FED HM LN PC POOL U95137	4 % 01 Aug 2043	445,591	469,889
	FED HM LN PC POOL U99045	3.5 % 01 Mar 2043	267,149	275,237
	FED HM LN PC POOL U99084	4.5 % 01 Feb 2044	2,020,015	2,173,732
	FED HM LN PC POOL U99091	4.5 % 01 Mar 2044	604,339	649,929
	FED HM LN PC POOL U99114	3.5 % 01 Feb 2044	72,791	74,994
	FED HM LN PC POOL U99124	3.5 % 01 Mar 2045	2,487,580	2,562,994
	FED HOME LN DISCOUNT NT	0.01 % 22 Feb 2018	3,720,000	3,710,426
	FED HOME LN DISCOUNT NT	0.01 % 17 Jan 2018	2,230,000	2,228,772
	FED HOME LN DISCOUNT NT	0.01 % 22 Jan 2018	2,930,000	2,927,949
	FED HOME LN DISCOUNT NT	0.01 % 13 Feb 2018	6,650,000	6,635,352
	FED HOME LN DISCOUNT NT	0.01 % 24 Jan 2018	3,380,000	3,373,480
	FED HOME LN DISCOUNT NT	0.01 % 09 Feb 2018	4,180,000	4,174,340
	FED HOME LN DISCOUNT NT	0.01 % 27 Apr 2018	2,380,000	2,368,274
	FED HOME LN DISCOUNT NT	0.01 % 28 Feb 2018	3,270,000	3,263,941
	FED HOME LN DISCOUNT NT	0.01 % 25 Apr 2018	8,730,000	8,684,708
	FED HOME LN DISCOUNT NT	0.01 % 26 Jan 2018	3,120,000	3,117,552
	FHLMC MULTIFAMILY STRUCTURED P	1 % 25 Apr 2020	137,668	2,708
	FHLMC MULTIFAMILY STRUCTURED P	1 % 25 Jul 2021	2,605,512	123,455
	FHLMC TBA 30 YR 3	3 % 18 Jan 2048	6,000,000	5,999,060
	FHLMC TBA 30 YR 3.5	3.5 % 18 Jan 2048	12,300,000	12,631,207
	FHLMC TBA 30 YR 4	4 % 18 Jan 2048	6,100,000	6,378,789
	FICO STRIP PRIN	0.01 % 11 May 2018	1,720,000	1,709,787
	FICO STRIP PRIN	0.01 % 02 Nov 2018	1,620,000	1,595,027
	FIRSTENERGY CORP	3.9 % 15 Jul 2027	890,000	911,935
	FIRSTENERGY CORP	4.25 % 15 Mar 2023	950,000	992,234
	FIRSTENERGY CORP	7.375 % 15 Nov 2031	2,010,000	2,710,888
	FMG RESOURCES AUG 2006	9.75 % 01 Mar 2022	370,000	409,405
	FNMA POOL 254793	5 % 01 Jul 2033	118,510	128,701
	FNMA POOL 313046	1 % 01 Aug 2026	4,731	5,237
	FNMA POOL 555743	1 % 01 Sep 2033	146,717	159,398

(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	
	FNMA POOL 725162	1 % 01 Feb 2034	15,066	17,119
	FNMA POOL 745000	1 % 01 Oct 2035	34,689	39,255
	FNMA POOL 880622	5.5 % 01 Apr 2036	484,744	535,892
	FNMA POOL 888560	1 % 01 Nov 2035	185,752	211,313
	FNMA POOL 889117	1 % 01 Oct 2035	426,041	462,789
	FNMA POOL 890248	1 % 01 Aug 2037	364,587	414,663
	FNMA POOL 890604	1 % 01 Oct 2044	1,572,524	1,696,980
	FNMA POOL 892570	6.5 % 01 Jul 2036	81,302	90,119
	FNMA POOL 894044	6.5 % 01 Oct 2036	58,209	64,522
	FNMA POOL 898835	6.5 % 01 Nov 2036	92,395	102,415
	FNMA POOL 903858	6.5 % 01 Oct 2036	6,051	6,708
	FNMA POOL 904000	6 % 01 Jan 2037	90,067	101,264
	FNMA POOL 918357	6 % 01 May 2037	423,104	477,500
	FNMA POOL 922285	6.5 % 01 Dec 2036	18,860	20,906
	FNMA POOL 924874	7 % 01 Oct 2037	1,783	1,957
	FNMA POOL 928938	7 % 01 Dec 2037	3,411	3,843
	FNMA POOL 934648	7 % 01 Nov 2038	6,636	7,808
	FNMA POOL 942478	6 % 01 Aug 2037	172,002	193,459
	FNMA POOL 946585	6.5 % 01 Sep 2037	77,960	86,414
	FNMA POOL 948696	6 % 01 Aug 2037	94,842	106,027
	FNMA POOL 950189	6.5 % 01 Sep 2037	126,266	139,960
	FNMA POOL 974963	4.5 % 01 Apr 2038	239,111	255,173
	FNMA POOL 984867	5 % 01 Jun 2038	72,708	78,704
	FNMA POOL 985626	6 % 01 Apr 2033	84,596	95,893
	FNMA POOL 985867	7 % 01 Aug 2038	337	371
	FNMA POOL 995072	1 % 01 Aug 2038	238,879	264,429
	FNMA POOL AA5781	5 % 01 Apr 2039	95,507	102,947
	FNMA POOL AA7717	4.5 % 01 Jul 2039	443,561	474,386
	FNMA POOL AB0133	5 % 01 Jan 2039	709,241	772,162
	FNMA POOL AB6201	3 % 01 Sep 2042	887,176	891,970
	FNMA POOL AB9594	4 % 01 Jun 2043	53,799	57,033
	FNMA POOL AB9597	4 % 01 Jun 2043	53,978	56,920
	FNMA POOL AB9683	4 % 01 Jun 2043	672,140	708,765
	FNMA POOL AC4700	5 % 01 Oct 2039	76,217	81,879
	FNMA POOL AD0217	1 % 01 Aug 2037	20,795	23,643
	FNMA POOL AE0758	1 % 01 Feb 2039	611,203	694,621
	FNMA POOL AH0057	4.5 % 01 Feb 2041	28,317	30,561
	FNMA POOL AH9406	4.5 % 01 Apr 2041	164,525	176,235
	FNMA POOL AJ5905	4.5 % 01 Nov 2041	41,098	44,002
	FNMA POOL AK8441	4 % 01 Apr 2042	164,663	172,936
	FNMA POOL AL0069	1 % 01 Nov 2040	313,203	338,031
	FNMA POOL AL0215	1 % 01 Apr 2041	2,786,408	2,987,647
	FNMA POOL AL0814	1 % 01 Jun 2040	483,049	544,781
	FNMA POOL AL1176	1 % 01 Oct 2039	268,934	302,559
	FNMA POOL AL2491	1 % 01 Sep 2039	455,795	523,154
	FNMA POOL AL3508	1 % 01 Apr 2043	182,539	193,513
	FNMA POOL AL3519	1 % 01 Nov 2041	20,182	21,636
	FNMA POOL AL4741	1 % 01 Jan 2044	331,931	355,382
	FNMA POOL AL5110	1 % 01 Mar 2044	374,878	399,502
	FNMA POOL AL5540	1 % 01 Jul 2044	243,027	262,798
	FNMA POOL AM8674	2.81 % 01 Apr 2025	80,000	80,626
	FNMA POOL AO2711	4 % 01 May 2042	104,130	109,363
	FNMA POOL AO4170	4 % 01 Jun 2042	59,485	62,474
	FNMA POOL AO6086	4 % 01 Jun 2042	51,921	54,530
	FNMA POOL AO6908	4 % 01 Jun 2042	61,413	64,499
	FNMA POOL AO7501	4 % 01 Jun 2042	57,468	60,355
	FNMA POOL AO9859	4 % 01 Jul 2042	45,482	47,767
	FNMA POOL AP0692	4 % 01 Jul 2042	84,452	88,695
	FNMA POOL AP2530	4 % 01 Aug 2042	83,665	87,638
	FNMA POOL AP2958	4 % 01 Aug 2042	74,495	78,238
	FNMA POOL AP4532	4 % 01 Sep 2042	78,121	82,047
	FNMA POOL AP4781	3 % 01 Sep 2042	403,966	406,147
	FNMA POOL AP4903	4 % 01 Sep 2042	104,168	109,253
	FNMA POOL AP7399	4 % 01 Sep 2042	284,218	298,500
	FNMA POOL AP9229	4 % 01 Oct 2042	90,822	95,135
	FNMA POOL AP9766	4 % 01 Oct 2042	1,104,554	1,164,107
	FNMA POOL AP9862	4 % 01 Oct 2042	45,294	47,433
	FNMA POOL AQ0100	4 % 01 Oct 2042	60,431	63,468
	FNMA POOL AQ1641	4 % 01 Oct 2042	67,314	70,697
	FNMA POOL AQ3599	4 % 01 Nov 2042	76,335	80,171
	FNMA POOL AQ4078	4 % 01 Jun 2043	237,669	251,955
	FNMA POOL AQ4080	4 % 01 Jun 2043	289,464	305,762
	FNMA POOL AQ4555	4 % 01 Dec 2042	507,583	533,089
	FNMA POOL AQ4573	4 % 01 Dec 2042	97,510	104,695
	FNMA POOL AQ5137	4 % 01 Nov 2042	30,694	32,236
	FNMA POOL AQ6744	4 % 01 Nov 2042	35,669	37,614
	FNMA POOL AQ7003	4 % 01 Dec 2042	230,740	242,334
	FNMA POOL AQ7048	4 % 01 Dec 2042	50,746	54,516

(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
	FNMA POOL AQ7082	4 % 01 Jan 2043	305,920		321,293
	FNMA POOL AQ7661	4 % 01 Dec 2042	144,970		152,071
	FNMA POOL AS0070	4 % 01 Aug 2043	347,085		365,960
	FNMA POOL AS4271	4.5 % 01 Jan 2045	138,002		150,014
	FNMA POOL AS6328	3.5 % 01 Dec 2045	680,121		698,667
	FNMA POOL AS6340	3.5 % 01 Dec 2045	84,548		87,242
	FNMA POOL AS6541	3.5 % 01 Jan 2046	85,321		88,125
	FNMA POOL AS6562	3.5 % 01 Jan 2046	85,523		88,248
	FNMA POOL AS8359	3 % 01 Nov 2046	2,187,468		2,188,580
	FNMA POOL AT3870	4 % 01 Jun 2043	61,424		65,117
	FNMA POOL AT3874	4 % 01 Jun 2043	126,353		133,469
	FNMA POOL AT4281	4 % 01 Jun 2043	68,752		72,886
	FNMA POOL AT6546	4 % 01 Jun 2043	68,696		73,010
	FNMA POOL AT6549	4 % 01 Jun 2043	114,769		121,669
	FNMA POOL AT7208	4 % 01 Jun 2043	63,492		67,309
	FNMA POOL AT7698	4 % 01 Jun 2043	177,623		187,884
	FNMA POOL AT8394	4 % 01 Jun 2043	483,688		512,620
	FNMA POOL AT9627	4 % 01 Jul 2043	68,470		72,326
	FNMA POOL AT9637	4 % 01 Jul 2043	1,013,726		1,070,813
	FNMA POOL AT9653	4 % 01 Jul 2043	699,502		741,559
	FNMA POOL AT9657	4 % 01 Jul 2043	533,763		562,282
	FNMA POOL AT9839	4 % 01 Jun 2043	64,947		68,852
	FNMA POOL AU6939	4.5 % 01 Oct 2043	82,908		88,355
	FNMA POOL AV4892	4.5 % 01 Dec 2043	25,481		27,131
	FNMA POOL AV6366	4.5 % 01 Jan 2044	230,706		245,687
	FNMA POOL AV7116	4.5 % 01 Mar 2044	72,431		77,509
	FNMA POOL BF0141	5.5 % 01 Sep 2056	1,625,598		1,805,635
	FNMA POOL BF0145	3.5 % 01 Mar 2057	4,816,461		4,939,034
	FNMA POOL BF0148	4.5 % 01 Apr 2056	648,541		697,460
	FNMA POOL BH2623	4 % 01 Aug 2047	7,631,997		7,988,629
	FNMA POOL MA0706	4.5 % 01 Apr 2031	250,895		267,766
	FNMA POOL MA0734	4.5 % 01 May 2031	861,347		919,461
	FNMA POOL MA0776	4.5 % 01 Jun 2031	292,911		312,674
	FNMA POOL MA0913	4.5 % 01 Nov 2031	372,481		397,621
	FNMA POOL MA0939	4.5 % 01 Dec 2031	438,127		467,697
	FNMA POOL MA0968	4.5 % 01 Dec 2031	70,890		75,664
	FNMA POOL MA1177	3.5 % 01 Sep 2042	123,022		126,796
	FNMA POOL MA1213	3.5 % 01 Oct 2042	63,321		65,266
	FNMA POOL MA1221	4.5 % 01 Sep 2042	54,413		58,238
	FNMA POOL MA1253	4 % 01 Nov 2042	60,552		63,796
	FNMA POOL MA1547	4 % 01 Aug 2043	362,080		381,911
	FNMA POOL MA1591	4.5 % 01 Sep 2043	665,604		712,768
	FNMA POOL MA1629	4.5 % 01 Oct 2043	625,107		669,202
	FNMA POOL MA1664	4.5 % 01 Nov 2043	433,414		464,138
	FNMA POOL MA1711	4.5 % 01 Dec 2043	557,569		596,935
	FNMA POOL MA3008	4.5 % 01 May 2047	6,179,624		6,580,950
	FNMA TBA 15 YR 3	3 % 23 Jan 2033	14,500,000		14,769,043
	FNMA TBA 15 YR 3.5	3.5 % 23 Jan 2033	600,000		619,300
	FNMA TBA 30 YR 3	3 % 18 Jan 2048	28,400,000		28,400,000
	FNMA TBA 30 YR 3.5	3.5 % 18 Jan 2048	23,000,000		23,614,532
	FNMA TBA 30 YR 4	4 % 18 Jan 2048	2,700,000		2,823,495
	FORD MOTOR COMPANY	4.75 % 15 Jan 2043	260,000		263,674
	FORD MOTOR CREDIT CO LLC	3.2 % 15 Jan 2021	610,000		618,538
	FORD MOTOR CREDIT CO LLC	2.459 % 27 Mar 2020	380,000		378,779
	FORD MOTOR CREDIT CO LLC	5.875 % 02 Aug 2021	200,000		219,621
	FREDDIE MAC	1 % 15 Dec 2041	1,059,553		201,942
	FREDDIE MAC	1 % 15 Jan 2040	474,917		74,399
	FREDDIE MAC REFERENCE REMIC	6 % 15 May 2036	867,074		963,484
	FREMF MORTGAGE TRUST	0.2 % 25 May 2045	24,373,204		171,395
	GE CAPITAL INTL FUNDING	2.342 % 15 Nov 2020	2,820,000		2,806,998
	GENERAL ELECTRIC CO	4.5 % 11 Mar 2044	380,000		420,953
	GENERAL ELECTRIC CO	3.15 % 07 Sep 2022	20,000		20,316
	GENERAL ELECTRIC CO	4.625 % 07 Jan 2021	393,000		416,914
	GENERAL ELECTRIC CO	5.3 % 11 Feb 2021	232,000		250,512
	GENERAL ELECTRIC CO	6.875 % 10 Jan 2039	527,000		759,402
	GENERAL ELECTRIC CO	6 % 07 Aug 2019	10,000		10,596
	GENERAL ELECTRIC CO	4.375 % 16 Sep 2020	373,000		391,809
	GENERAL MOTORS CO	6.25 % 02 Oct 2043	130,000		153,981
	GENERAL MOTORS FINL CO	4.35 % 17 Jan 2027	290,000		301,614
	GENERAL MOTORS FINL CO	4.375 % 25 Sep 2021	190,000		199,859
	GENERAL MOTORS FINL CO	3.45 % 10 Apr 2022	140,000		141,866
	GENERAL MOTORS FINL CO	4.25 % 15 May 2023	170,000		177,823
	GENERAL MOTORS FINL CO	3.25 % 15 May 2018	90,000		90,338
	GILEAD SCIENCES INC	1.85 % 20 Sep 2019	630,000		627,382
	GILEAD SCIENCES INC	3.65 % 01 Mar 2026	290,000		300,846
	GILEAD SCIENCES INC	4.75 % 01 Mar 2046	300,000		347,022
	GILEAD SCIENCES INC	3.7 % 01 Apr 2024	650,000		680,023
	GLAXOSMITHKLINE CAPITAL	2.85 % 08 May 2022	570,000		578,560

(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		
	GLENCORE FUNDING LLC	4 % 27 Mar 2027	1,570,000	1,576,308
	GLENCORE FUNDING LLC	4.125 % 30 May 2023	70,000	72,415
	GMRF MORTGAGE ACQUISITION CO.,	1 % 25 Jul 2056	1,880,385	1,877,373
	GNMA II POOL 003474	6 % 20 Nov 2033	23,397	26,543
	GNMA II POOL 004006	6 % 20 Jul 2037	141,925	161,491
	GNMA II POOL 004040	6.5 % 20 Oct 2037	359,219	425,673
	GNMA II POOL 004245	6 % 20 Sep 2038	757,756	846,295
	GNMA II POOL 004617	4.5 % 20 Jan 2040	380,675	403,772
	GNMA II POOL 004717	6 % 20 Jun 2040	144,171	163,133
	GNMA II POOL 004747	5 % 20 Jul 2040	48,668	52,907
	GNMA II POOL 004801	4.5 % 20 Sep 2040	19,919	21,133
	GNMA II POOL 004802	5 % 20 Sep 2040	173,187	189,833
	GNMA II POOL 004837	6 % 20 Oct 2040	72,009	81,542
	GNMA II POOL 004855	5 % 20 Nov 2040	272,951	297,669
	GNMA II POOL 004923	4.5 % 20 Jan 2041	89,421	94,850
	GNMA II POOL 004978	4.5 % 20 Mar 2041	3,585,518	3,802,968
	GNMA II POOL 004991	6 % 20 Mar 2041	650,501	722,050
	GNMA II POOL 005085	6 % 20 Jun 2041	695,987	783,152
	GNMA II POOL 005189	6 % 20 Sep 2041	297,599	330,498
	GNMA II POOL 005240	6 % 20 Nov 2041	7,474	8,303
	GNMA II POOL 783050	5 % 20 Jul 2040	1,024,072	1,123,577
	GNMA II POOL BC4732	3.5 % 20 Oct 2047	996,794	1,032,856
	GNMA II POOL BD0384	3.5 % 20 Oct 2047	795,610	824,616
	GNMA II POOL MA4837	3.5 % 20 Nov 2047	199,567	206,510
	GNMA II TBA 30 YR 3	3 % 24 Jan 2048	11,800,000	11,906,938
	GNMA II TBA 30 YR 3.5	3.5 % 24 Jan 2048	23,400,000	24,189,750
	GNMA II TBA 30 YR 4	4 % 24 Jan 2048	600,000	625,453
	GNMA POOL 486470	6.5 % 15 Aug 2028	1,793	1,989
	GNMA POOL 486516	6.5 % 15 Sep 2028	3,799	4,291
	GNMA POOL 617327	6 % 15 Dec 2036	102,108	114,159
	GNMA POOL 617567	6 % 15 Jun 2037	2,983	3,336
	GNMA POOL 661534	6 % 15 Dec 2036	46,364	51,902
	GNMA POOL 662583	6 % 15 Sep 2037	232,717	261,888
	GNMA POOL 780851	7.5 % 15 Dec 2027	5,581	6,152
	GNMA POOL 781001	7.5 % 15 Mar 2029	8,349	9,720
	GOLDMAN SACHS GROUP INC	2.375 % 22 Jan 2018	100,000	100,020
	GOLDMAN SACHS GROUP INC	3.5 % 16 Nov 2026	470,000	472,751
	GOLDMAN SACHS GROUP INC	4.75 % 21 Oct 2045	460,000	526,936
	GOLDMAN SACHS GROUP INC	4.25 % 21 Oct 2025	620,000	647,981
	GOLDMAN SACHS GROUP INC	3.85 % 08 Jul 2024	490,000	508,261
	GOLDMAN SACHS GROUP INC	5.15 % 22 May 2045	690,000	800,155
	GOLDMAN SACHS GROUP INC	4 % 03 Mar 2024	30,000	31,474
	GOLDMAN SACHS GROUP INC	2.9 % 19 Jul 2018	100,000	100,455
	GOLDMAN SACHS GROUP INC	6.25 % 01 Feb 2041	1,810,000	2,439,153
	GOLDMAN SACHS GROUP INC	5.25 % 27 Jul 2021	2,310,000	2,503,556
	GOLDMAN SACHS GROUP INC	5.75 % 24 Jan 2022	100,000	110,883
	GOLDMAN SACHS GROUP INC	5.375 % 15 Mar 2020	490,000	519,562
	GOLDMAN SACHS GROUP INC	6 % 15 Jun 2020	1,970,000	2,129,995
	GOLDMAN SACHS GROUP INC	6.15 % 01 Apr 2018	30,000	30,316
	GOVERNMENT NATIONAL MORTGAGE A	1 % 16 Feb 2054	12,325,851	583,757
	GOVERNMENT NATIONAL MORTGAGE A	1 % 16 Jun 2043	171,144	20,359
	GOVERNMENT NATIONAL MORTGAGE A	1 % 16 Mar 2057	979,436	976,244
	GOVERNMENT NATIONAL MORTGAGE A	1 % 16 Mar 2060	7,440,000	485,025
	GOVERNMENT NATIONAL MORTGAGE A	1 % 20 Aug 2031	24,229	24,345
	GOVERNMENT NATIONAL MORTGAGE A	4.5 % 20 Oct 2039	1,223,387	1,277,118
	GOVERNMENT NATIONAL MORTGAGE A	1 % 16 Oct 2046	356,071	73,395
	GOVERNMENT NATIONAL MORTGAGE A	1 % 20 Aug 2044	886,353	116,790
	GOVERNMENT NATIONAL MORTGAGE A	1 % 16 Aug 2042	548,317	92,939
	GOVERNMENT NATIONAL MORTGAGE A	1 % 16 Oct 2054	20,067,652	688,973
	GOVERNMENT NATIONAL MORTGAGE A	1 % 16 Mar 2047	8,518,009	364,157
	GOVERNMENT NATIONAL MORTGAGE A	1 % 20 Apr 2040	76,965	11,474
	GOVERNMENT NATIONAL MORTGAGE A	1 % 20 Jan 2040	130,680	14,448
	GOVERNMENT NATIONAL MORTGAGE A	1 % 20 Mar 2039	114,684	6,085
	GS MORTGAGE SECURITIES TRUST	3.964 % 10 Nov 2047	910,000	940,981
	HALLIBURTON CO	5 % 15 Nov 2045	120,000	137,803
	HALLIBURTON CO	3.8 % 15 Nov 2025	630,000	654,738
	HALLIBURTON CO	4.85 % 15 Nov 2035	70,000	78,529
	HARRIS CORPORATION	5.054 % 27 Apr 2045	220,000	258,748
	HCA INC	4.5 % 15 Feb 2027	10,000	10,050
	HELOC SUMMIT PELS TRUST	1 % 12 Aug 2047	1,647,128	1,562,062
	HERTZ VEHICLE FINANCING LLC	2.96 % 25 Oct 2021	2,570,000	2,565,248
	HSBC FINANCE CORP	6.676 % 15 Jan 2021	517,000	574,804
	HSBC HOLDINGS PLC	4.3 % 08 Mar 2026	470,000	499,695
	HSBC HOLDINGS PLC	3.4 % 08 Mar 2021	410,000	419,060
	HSBC HOLDINGS PLC	4.25 % 18 Aug 2025	840,000	871,102
	HSBC HOLDINGS PLC	4.25 % 14 Mar 2024	860,000	898,338
	HUDSON YARDS	2.835 % 10 Aug 2038	720,000	702,988
	HUMANA INC	3.95 % 15 Mar 2027	30,000	31,062

(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	
	HUMANA INC	4.8 % 15 Mar 2047	20,000	22,551
	HUMANA INC	4.625 % 01 Dec 2042	390,000	425,539
	HUMANA INC	3.15 % 01 Dec 2022	760,000	765,049
	ING BANK NV	5.8 % 25 Sep 2023	1,450,000	1,627,242
	INTEL CORP	3.734 % 08 Dec 2047	206,000	213,919
	INTEL CORP	3.7 % 29 Jul 2025	120,000	126,689
	INTESA SANPAOLO SPA	3.875 % 14 Jul 2027	610,000	609,715
	INTESA SANPAOLO SPA	3.125 % 14 Jul 2022	500,000	496,394
	INTESA SANPAOLO SPA	5.017 % 26 Jun 2024	2,110,000	2,160,477
	JOHN DEERE CAPITAL CORP	1.7 % 15 Jan 2020	270,000	267,368
	JOHN DEERE CAPITAL CORP	2.25 % 17 Apr 2019	450,000	450,540
	JOHNSON + JOHNSON	3.625 % 03 Mar 2037	350,000	369,768
	JOHNSON + JOHNSON	2.45 % 01 Mar 2026	1,250,000	1,218,969
	JP MORGAN CHASE COMMERCIAL MOR	4.171 % 15 Aug 2046	41,032	42,979
	JPMBB COMMERCIAL MORTGAGE SECU	4.065 % 15 Nov 2047	880,000	920,055
	JPMBB COMMERCIAL MORTGAGE SECU	3.693 % 15 Mar 2050	1,350,000	1,411,957
*	JPMORGAN CHASE + CO	4.25 % 01 Oct 2027	170,000	180,685
*	JPMORGAN CHASE + CO	3.875 % 10 Sep 2024	1,060,000	1,105,710
*	JPMORGAN CHASE + CO	4.95 % 01 Jun 2045	810,000	941,428
*	JPMORGAN CHASE + CO	4.35 % 15 Aug 2021	810,000	859,099
*	JPMORGAN CHASE + CO	4.4 % 22 Jul 2020	750,000	787,901
*	JPMORGAN CHASE + CO	4.25 % 15 Oct 2020	80,000	83,882
	KAZMUNAYGAS NATIONAL CO	5.75 % 19 Apr 2047	770,000	820,435
	KERR MCGEE CORP	7.875 % 15 Sep 2031	1,230,000	1,634,247
	KERR MCGEE CORP	6.95 % 01 Jul 2024	160,000	188,604
	KINDER MORGAN INC/DELAWA	6.7 % 15 Feb 2027	650,000	678,716
	KINDER MORGAN INC/DELAWA	7.8 % 01 Aug 2031	1,190,000	1,534,895
	KKR GROUP FIN CO II	5.5 % 01 Feb 2043	70,000	81,344
	KRAFT HEINZ FOODS CO	3 % 01 Jun 2026	50,000	48,114
	KRAFT HEINZ FOODS CO	3.95 % 15 Jul 2025	50,000	51,644
	KRAFT HEINZ FOODS CO	5 % 15 Jul 2035	170,000	185,601
	KRAFT HEINZ FOODS CO	3.5 % 15 Jul 2022	530,000	542,058
	KRAFT HEINZ FOODS CO	5.2 % 15 Jul 2045	140,000	154,003
	KRAFT HEINZ FOODS CO	3.5 % 06 Jun 2022	270,000	276,280
	KRAFT HEINZ FOODS CO	5 % 04 Jun 2042	80,000	85,842
	KRAFT HEINZ FOODS CO	5.375 % 10 Feb 2020	405,000	429,096
	KUWAIT INTL BOND	3.5 % 20 Mar 2027	1,000,000	1,015,612
	LEHMAN BROS CAP TR VII	1 % 29 Nov 2049	1,400,000	140
	LLOYDS BANKING GROUP PLC	1 % 07 Nov 2023	910,000	902,202
	LLOYDS BANKING GROUP PLC	4.5 % 04 Nov 2024	760,000	797,458
	LOCKHEED MARTIN CORP	3.55 % 15 Jan 2026	640,000	664,560
	LOCKHEED MARTIN CORP	4.5 % 15 May 2036	100,000	112,130
	LOCKHEED MARTIN CORP	3.1 % 15 Jan 2023	60,000	60,965
	LYONDELLBASELL IND NV	5 % 15 Apr 2019	365,000	374,755
	MADISON AVENUE TRUST	1 % 15 Aug 2034	750,000	754,681
	MCDONALD S CORP	3.5 % 01 Mar 2027	420,000	431,939
	MCDONALD S CORP	3.7 % 30 Jan 2026	190,000	198,053
	MEDTRONIC GLOBAL HLDINGS	3.35 % 01 Apr 2027	460,000	471,992
	MEDTRONIC INC	3.5 % 15 Mar 2025	980,000	1,016,600
	MEDTRONIC INC	3.125 % 15 Mar 2022	160,000	163,523
	MERCK + CO INC	2.75 % 10 Feb 2025	290,000	288,826
*	METLIFE INC	4.75 % 08 Feb 2021	750,000	802,988
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	14,016,320	716,379
	MEXICO CITY ARPT TRUST	5.5 % 31 Oct 2046	1,010,000	997,375
	MICROSOFT CORP	2.4 % 08 Aug 2026	2,050,000	1,976,949
	MICROSOFT CORP	3.45 % 08 Aug 2036	30,000	30,930
	MICROSOFT CORP	3.3 % 06 Feb 2027	1,350,000	1,392,527
	MICROSOFT CORP	4.1 % 06 Feb 2037	70,000	78,156
	MICROSOFT CORP	2.875 % 06 Feb 2024	850,000	862,305
	MICROSOFT CORP	2.7 % 12 Feb 2025	210,000	209,677
	MITSUBISHI UFJ FIN GRP	2.998 % 22 Feb 2022	310,000	311,969
	MOLSON COORS BREWING CO	3.5 % 01 May 2022	160,000	164,337
	MORGAN STANLEY	6.625 % 01 Apr 2018	2,010,000	2,032,021
	MPLX LP	4.875 % 01 Jun 2025	460,000	492,991
	MPLX LP	4.875 % 01 Dec 2024	490,000	528,171
	MSCG TRUST	1 % 07 Jun 2035	1,500,000	1,478,461
	MYRIAD INTL HOLDINGS BV	4.85 % 06 Jul 2027	720,000	746,580
	NAVIENT STUDENT LOAN TRUST	1 % 25 Mar 2066	3,000,000	3,031,934
	NEW RESIDENTIAL MORTGAGE LOAN	1 % 25 May 2057	4,737,291	4,947,840
	NEW RESIDENTIAL MORTGAGE LOAN	1 % 27 Aug 2057	2,443,291	2,507,351
	NEW RESIDENTIAL MORTGAGE LOAN	1 % 25 Feb 2057	1,730,040	1,781,473
	NEW RESIDENTIAL MORTGAGE LOAN	1 % 25 Sep 2056	1,385,159	1,395,966
	NEW RESIDENTIAL MORTGAGE LOAN	1 % 26 Nov 2035	4,821,975	4,929,384
	NEWELL BRANDS INC	3.85 % 01 Apr 2023	410,000	424,252
	NEWELL BRANDS INC	3.15 % 01 Apr 2021	220,000	222,461
	NEWELL BRANDS INC	4.2 % 01 Apr 2026	310,000	323,767
	NOBLE ENERGY INC	4.95 % 15 Aug 2047	180,000	192,628
	NOBLE ENERGY INC	3.85 % 15 Jan 2028	370,000	371,131

(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		
	NORDEA BANK AB	4.875 % 13 May 2021	1,890,000	2,004,841
	NORTHROP GRUMMAN CORP	2.55 % 15 Oct 2022	650,000	645,369
	NORTHROP GRUMMAN CORP	2.93 % 15 Jan 2025	810,000	805,187
	NORTHROP GRUMMAN CORP	3.25 % 15 Jan 2028	280,000	280,409
	OCCIDENTAL PETROLEUM COR	4.4 % 15 Apr 2046	110,000	121,765
	OCCIDENTAL PETROLEUM COR	3.4 % 15 Apr 2026	430,000	440,371
	OCCIDENTAL PETROLEUM COR	4.1 % 15 Feb 2047	400,000	425,192
	OCCIDENTAL PETROLEUM COR	3 % 15 Feb 2027	300,000	298,246
	OCCIDENTAL PETROLEUM COR	4.625 % 15 Jun 2045	40,000	45,345
	OCCIDENTAL PETROLEUM COR	3.125 % 15 Feb 2022	450,000	461,342
	OFFICE CHERIFIEN DES PHO	4.5 % 22 Oct 2025	600,000	600,428
	PACIFIC GAS + ELECTRIC	8.25 % 15 Oct 2018	405,000	423,781
	PACIFIC GAS + ELECTRIC	6.05 % 01 Mar 2034	1,250,000	1,575,551
	PEPSICO INC	4 % 05 Mar 2042	90,000	95,404
	PERNOD RICARD SA	4.45 % 15 Jan 2022	570,000	605,470
	PERTAMINA PERSERO PT	6 % 03 May 2042	680,000	771,970
	PERUSAHAAN LISTRIK NEGAR	4.125 % 15 May 2027	1,510,000	1,512,628
	PETROLEOS DEL PERU SA	4.75 % 19 Jun 2032	1,820,000	1,840,475
	PETROLEOS MEXICANOS	5.625 % 23 Jan 2046	1,050,000	971,775
	PETROLEOS MEXICANOS	6.875 % 04 Aug 2026	400,000	453,500
	PETROLEOS MEXICANOS	6.375 % 23 Jan 2045	400,000	402,140
	PETROLEOS MEXICANOS	5.5 % 27 Jun 2044	800,000	735,968
	PETROLEOS MEXICANOS	6.625 % 15 Jun 2035	121,000	129,269
	PHILIP MORRIS INTL INC	2.5 % 02 Nov 2022	590,000	584,750
	PHILIP MORRIS INTL INC	2.5 % 22 Aug 2022	600,000	594,492
	PHILIP MORRIS INTL INC	2.9 % 15 Nov 2021	820,000	829,979
	POTASH CORP SASKATCHEWAN	4.875 % 30 Mar 2020	90,000	94,230
	POUND STERLING	FOREIGN CURRENCY	482	651
	PROVINCE OF QUEBEC	1 % 22 Jul 2036	280,000	447,458
	QVC INC	5.95 % 15 Mar 2043	40,000	40,313
	RAYTHEON COMPANY	3.125 % 15 Oct 2020	480,000	491,029
	REPUBLIC OF COLOMBIA	3.875 % 25 Apr 2027	960,000	977,280
	REPUBLIC OF COLOMBIA	5.625 % 26 Feb 2044	1,510,000	1,728,950
	REPUBLIC OF INDONESIA	3.85 % 18 Jul 2027	680,000	697,456
	REPUBLIC OF INDONESIA	4.75 % 18 Jul 2047	200,000	213,215
	REPUBLIC OF INDONESIA	5.25 % 08 Jan 2047	760,000	859,491
	REPUBLIC OF INDONESIA	5.125 % 15 Jan 2045	1,030,000	1,138,462
	REPUBLIC OF INDONESIA	5.875 % 15 Jan 2024	864,000	982,461
	REPUBLIC OF INDONESIA	5.875 % 13 Mar 2020	130,000	139,551
	REPUBLIC OF INDONESIA	3.75 % 25 Apr 2022	300,000	308,877
	REPUBLIC OF INDONESIA	3.75 % 25 Apr 2022	850,000	875,151
	REPUBLIC OF KAZAKHSTAN	4.875 % 14 Oct 2044	1,490,000	1,601,905
	REPUBLIC OF PANAMA	4.5 % 15 May 2047	1,460,000	1,571,690
	REPUBLIC OF PERU	6.55 % 14 Mar 2037	1,080,000	1,460,700
	REPUBLIC OF POLAND	4 % 22 Jan 2024	3,100,000	3,305,778
	REYNOLDS AMERICAN INC	8.125 % 23 Jun 2019	400,000	432,666
	REYNOLDS AMERICAN INC	3.25 % 12 Jun 2020	151,000	153,430
	REYNOLDS AMERICAN INC	5.85 % 15 Aug 2045	270,000	337,168
	ROSSLYN PORTFOLIO TRUST 20172)	1 % 15 Jun 2033	990,000	975,621
	ROYAL BK SCOTLND GRP PLC	6 % 19 Dec 2023	1,440,000	1,586,047
	ROYAL BK SCOTLND GRP PLC	5.125 % 28 May 2024	860,000	912,176
	ROYAL BK SCOTLND GRP PLC	6.1 % 10 Jun 2023	850,000	935,988
	SABINE PASS LIQUEFACTION	5.75 % 15 May 2024	320,000	355,674
	SANTANDER HOLDINGS USA	4.5 % 17 Jul 2025	100,000	104,306
	SAUDI INTERNATIONAL BOND	2.875 % 04 Mar 2023	2,260,000	2,221,630
	SCHLUMBERGER HLDGS CORP	4 % 21 Dec 2025	390,000	409,828
	SCHLUMBERGER HLDGS CORP	3 % 21 Dec 2020	500,000	506,476
	SHELL INTERNATIONAL FIN	3.75 % 12 Sep 2046	40,000	40,797
	SHELL INTERNATIONAL FIN	4 % 10 May 2046	90,000	95,855
	SHELL INTERNATIONAL FIN	2.875 % 10 May 2026	690,000	690,006
	SHELL INTERNATIONAL FIN	4.375 % 11 May 2045	510,000	573,430
	SHELL INTERNATIONAL FIN	4.55 % 12 Aug 2043	220,000	250,225
	SHELL INTERNATIONAL FIN	6.375 % 15 Dec 2038	260,000	362,473
	SHELL INTERNATIONAL FIN	4.375 % 25 Mar 2020	300,000	313,704
	SINOPEC GRP OVERSEA 2014	4.375 % 10 Apr 2024	650,000	689,529
	SLM STUDENT LOAN TRUST	1 % 15 Dec 2032	757,508	751,167
	SLM STUDENT LOAN TRUST	1 % 15 Mar 2033	751,521	748,351
	SLM STUDENT LOAN TRUST	1 % 25 Mar 2026	1,669,672	1,675,771
	SLM STUDENT LOAN TRUST	1 % 15 Jun 2039	2,000,000	1,915,111
	SMALL BUSINESS ADMINISTRATION	2.507 % 10 Mar 2026	783,729	785,104
	SMALL BUSINESS ADMINISTRATION	2.517 % 10 Mar 2025	112,930	113,185
	SOUTHERN COPPER CORP	5.25 % 08 Nov 2042	2,600,000	2,904,276
	SOUTHERN NATURAL GAS	8 % 01 Mar 2032	500,000	677,872
	SSGA	G STIFF ERISA QUALIFIED	126,557,137	126,557,137
	STANDARD CHARTERED PLC	5.7 % 26 Mar 2044	1,460,000	1,770,823
	STRUCTURED ASSET INVESTMENT LO	1 % 25 Sep 2034	0	—
	SUMITOMO MITSUI FINL GRP	2.058 % 14 Jul 2021	450,000	441,006
	SWS026724 IRS USD P V 03MLIBOR	1 % 31 May 2022	(61,480,000)	(61,480,000)

(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		
	SWS026724 IRS USD R F 2.25000	2.25 % 31 May 2022	61,480,000	61,439,146
	TELEFONICA EMISIONES SAU	5.213 % 08 Mar 2047	180,000	204,273
	TELEFONICA EMISIONES SAU	5.877 % 15 Jul 2019	250,000	262,825
	TELEFONICA EMISIONES SAU	5.134 % 27 Apr 2020	370,000	391,686
	TEVA PHARMACEUT FIN BV	2.95 % 18 Dec 2022	150,000	134,272
	TEVA PHARMACEUTICALS NE	3.15 % 01 Oct 2026	150,000	123,847
	TEVA PHARMACEUTICALS NE	2.2 % 21 Jul 2021	20,000	18,269
	TEVA PHARMACEUTICALS NE	2.8 % 21 Jul 2023	60,000	52,249
	TIME WARNER CABLE LLC	5.875 % 15 Nov 2040	120,000	130,199
	TIME WARNER CABLE LLC	7.3 % 01 Jul 2038	600,000	752,078
	TIME WARNER CABLE LLC	8.25 % 01 Apr 2019	1,110,000	1,186,354
	TIME WARNER CABLE LLC	6.75 % 15 Jun 2039	340,000	407,958
	TIME WARNER CABLE LLC	5 % 01 Feb 2020	160,000	166,977
	TIME WARNER ENTERTAINMEN	8.375 % 15 Jul 2033	240,000	330,216
	TIME WARNER INC	4.75 % 29 Mar 2021	250,000	266,100
	TIME WARNER INC	6.1 % 15 Jul 2040	190,000	230,211
	TOWD POINT MORTGAGE TRUST	1 % 25 Jun 2057	5,325,635	5,303,506
	TOWD POINT MORTGAGE TRUST	1 % 25 Apr 2056	1,274,581	1,262,396
	TOWD POINT MORTGAGE TRUST	1 % 25 Oct 2056	4,548,361	4,542,524
	TOWD POINT MORTGAGE TRUST	1 % 25 May 2055	3,095,275	3,095,983
	TRANSCONT GAS PIPE LINE	7.85 % 01 Feb 2026	710,000	907,500
	TSY INFL IX N/B	0.375 % 15 Jul 2027	7,290,587	7,251,770
	TSY INFL IX N/B	0.625 % 15 Jan 2024	4,492,930	4,571,598
	TSY INFL IX N/B	1.375 % 15 Feb 2044	2,593,056	2,993,538
	TSY INFL IX N/B	0.75 % 15 Feb 2042	1,222,637	1,234,536
	UBM PLC	5.75 % 03 Nov 2020	810,000	840,995
	UBS COMMERCIAL MORTGAGE TRUST	3.487 % 15 Aug 2050	740,000	758,618
	UBS GROUP FUNDING SWITZE	3.491 % 23 May 2023	1,910,000	1,940,396
	UBS GROUP FUNDING SWITZE	4.253 % 23 Mar 2028	1,010,000	1,064,225
	UBS GROUP FUNDING SWITZE	4.125 % 24 Sep 2025	580,000	608,683
	UNITED MEXICAN STATES	4.75 % 08 Mar 2044	7,580,000	7,663,380
	UNITED PARCEL SERVICE	2.5 % 01 Apr 2023	180,000	178,999
	UNITED PARCEL SERVICE	3.05 % 15 Nov 2027	130,000	130,010
	UNITED TECHNOLOGIES CORP	4.5 % 01 Jun 2042	240,000	266,008
	UNITEDHEALTH GROUP INC	3.375 % 15 Nov 2021	340,000	350,513
	UNITEDHEALTH GROUP INC	6 % 15 Feb 2018	840,000	844,143
	US 10YR NOTE (CBT)MAR18	XCBT 20180320	(19,800,000)	128,842
	US 10YR ULTRA FUT MAR18	XCBT 20180320	(11,600,000)	13,595
	US 2YR NOTE (CBT) MAR18	XCBT 20180329	(21,400,000)	41,797
	US 5YR NOTE (CBT) MAR18	XCBT 20180329	86,700,000	(468,923)
	US DOLLAR		1,146,858	1,146,858
	US LONG BOND(CBT) MAR18	XCBT 20180320	(27,800,000)	32,641
	US TREASURY N/B	2.25 % 15 Nov 2027	730,000	719,706
	US TREASURY N/B	2.75 % 15 Nov 2047	7,350,000	7,362,059
	US TREASURY N/B	2.25 % 31 Dec 2024	25,880,000	25,740,491
	US TREASURY N/B	2.75 % 15 Aug 2047	8,710,000	8,720,888
	US TREASURY N/B	1.875 % 30 Sep 2022	5,840,000	5,755,366
	US TREASURY N/B	2 % 31 Oct 2022	60,000	59,477
	US TREASURY N/B	1.875 % 31 Mar 2022	40,000	39,548
	US TREASURY N/B	1.875 % 30 Apr 2022	1,930,000	1,906,930
	US TREASURY N/B	2 % 31 May 2024	1,580,000	1,550,498
	US TREASURY N/B	2 % 30 Jun 2024	11,070,000	10,858,113
	US TREASURY N/B	1.75 % 30 Jun 2022	6,030,000	5,920,942
	US TREASURY N/B	1.875 % 31 Jan 2022	10,990,000	10,875,807
	US TREASURY N/B	3 % 15 Feb 2047	4,950,000	5,205,814
	US TREASURY N/B	1.375 % 30 Jun 2023	1,080,000	1,031,738
	US TREASURY N/B	1.125 % 30 Jun 2021	1,610,000	1,559,184
	US TREASURY N/B	1.25 % 31 Jul 2023	3,000,000	2,843,086
	US TREASURY N/B	2.5 % 15 Feb 2045	4,960,000	4,728,469
	US TREASURY N/B	3.75 % 15 Nov 2043	34,290,000	40,857,339
	US ULTRA BOND CBT MAR18	XCBT 20180320	15,900,000	207,051
	VALE OVERSEAS LIMITED	6.875 % 21 Nov 2036	3,251,000	3,982,475
	VERIZON COMMUNICATIONS	3.376 % 15 Feb 2025	1,259,000	1,263,755
	VERIZON COMMUNICATIONS	5.25 % 16 Mar 2037	10,000	10,997
	VERIZON COMMUNICATIONS	5.5 % 16 Mar 2047	210,000	239,277
	VERIZON COMMUNICATIONS	4.125 % 16 Mar 2027	1,070,000	1,115,703
	VERIZON COMMUNICATIONS	2.625 % 15 Aug 2026	640,000	602,809
	VERIZON COMMUNICATIONS	5.15 % 15 Sep 2023	1,050,000	1,168,276
	VERIZON COMMUNICATIONS	3.85 % 01 Nov 2042	90,000	81,410
	VIACOM INC	4.25 % 01 Sep 2023	120,000	122,518
	VIACOM INC	3.875 % 01 Apr 2024	130,000	129,704
	VISA INC	3.15 % 14 Dec 2025	1,240,000	1,267,649
	VISA INC	4.3 % 14 Dec 2045	710,000	807,930
	VNO MORTGAGE TRUST	2.995 % 15 Nov 2030	220,000	222,027
	VOYA FINANCIAL INC	2.9 % 15 Feb 2018	46,000	46,045
	WALGREENS BOOTS ALLIANCE	3.45 % 01 Jun 2026	580,000	573,536
	WASTE MANAGEMENT INC	3.5 % 15 May 2024	330,000	341,677
	WASTE MANAGEMENT INC	4.6 % 01 Mar 2021	190,000	201,764

(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		
	WASTE MANAGEMENT INC	7.375 % 15 May 2029	290,000	383,648
	WEA FINANCE LLC/WESTFIEL	3.75 % 17 Sep 2024	1,170,000	1,206,750
	WELLS FARGO + CO	5.75 % 01 Feb 2018	560,000	561,736
	WELLS FARGO + COMPANY	3 % 23 Oct 2026	810,000	793,927
	WELLS FARGO + COMPANY	4.75 % 07 Dec 2046	490,000	547,643
	WELLS FARGO + COMPANY	4.3 % 22 Jul 2027	1,730,000	1,842,113
	WELLS FARGO + COMPANY	4.9 % 17 Nov 2045	760,000	860,155
	WELLS FARGO + COMPANY	4.4 % 14 Jun 2046	120,000	126,557
	WELLS FARGO + COMPANY	4.65 % 04 Nov 2044	370,000	403,483
	WELLS FARGO + COMPANY	5.375 % 02 Nov 2043	360,000	428,685
	WELLS FARGO + COMPANY	5.606 % 15 Jan 2044	800,000	986,316
	WELLS FARGO + COMPANY	4.48 % 16 Jan 2024	92,000	98,880
	WELLS FARGO + COMPANY	3.45 % 13 Feb 2023	530,000	540,095
	WELLS FARGO + COMPANY	4.6 % 01 Apr 2021	260,000	276,303
	WELLS FARGO COMMERCIAL MORTGAG	1 % 15 Aug 2049	5,376,194	637,345
	WELLS FARGO COMMERCIAL MORTGAG	3.184 % 15 Apr 2050	910,000	919,308
	WELLS FARGO COMMERCIAL MORTGAG	3.406 % 15 May 2048	670,000	667,473
	WELLS FARGO COMMERCIAL MORTGAG	3.54 % 15 May 2048	2,110,000	2,180,275
	WELLS FARGO DEALER FLOORPLAN M	1 % 20 Jan 2022	4,920,000	4,953,313
	WESTLAKE CHEMICAL CORP	4.625 % 15 Feb 2021	90,000	92,250
	WESTLAKE CHEMICAL CORP	4.875 % 15 May 2023	180,000	185,400
	WESTROCK RKT CO	3.5 % 01 Mar 2020	260,000	264,518
	WESTROCK RKT CO	4 % 01 Mar 2023	270,000	279,789
	WF RBS COMMERCIAL MORTGAGE TRU	1 % 15 Mar 2047	7,715,956	367,491
	WF RBS COMMERCIAL MORTGAGE TRU	3.311 % 15 Mar 2045	600,000	608,492
	WF RBS COMMERCIAL MORTGAGE TRU	1 % 15 Mar 2044	10,746,791	332,077
	WM WRIGLEY JR CO	2.9 % 21 Oct 2019	660,000	666,136
	WM WRIGLEY JR CO	2.4 % 21 Oct 2018	240,000	240,682
	WPP FINANCE 2010	5.125 % 07 Sep 2042	40,000	43,115
	WYETH LLC	5.95 % 01 Apr 2037	360,000	482,630
	Sub-Total: Fund 5728 4 of 16		Total	\$ 926,895,591

(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		
	280 PARK AVENUE MORTGAGE TRUST	1 % 15 Sep 2034	5,000,000	\$ 5,006,226
	90DAY EUR FUTR DEC18	XCME 20181217	325,500,000	16,275
	90DAY EUR FUTR DEC19	XCME 20191216	(325,500,000)	(545,575)
	90DAY EUR FUTR JUN18	XCME 20180618	388,000,000	(192,375)
	90DAY EUR FUTR JUN19	XCME 20190617	(388,000,000)	(19,400)
	90DAY EUR FUTR MAR18	XCME 20180319	130,000,000	19,500
	ABBVIE INC	2.3 % 14 May 2021	7,400,000	7,345,929
	ABBVIE INC	2.85 % 14 May 2023	2,000,000	1,995,617
	ABN AMRO BANK NV	1.8 % 20 Sep 2019	1,700,000	1,683,884
	ADCB FINANCE CAYMAN LTD	3 % 04 Mar 2019	3,500,000	3,507,910
	AERCAP IRELAND CAP/GLOBA	4.625 % 30 Oct 2020	4,700,000	4,926,924
	AERCAP IRELAND CAP/GLOBA	4.25 % 01 Jul 2020	4,350,000	4,513,845
	AIG GLOBAL FUNDING	1 % 02 Jul 2020	2,000,000	2,006,788
	AIR LEASE CORP	2.125 % 15 Jan 2018	200,000	199,987
	ALLERGAN SALES LLC	5 % 15 Dec 2021	1,000,000	1,069,476
	AMERICAN TOWER CORP	5.05 % 01 Sep 2020	500,000	530,143
	AMERICAN TOWER CORP	2.25 % 15 Jan 2022	4,000,000	3,895,849
	AMERICAN TOWER CORP	2.8 % 01 Jun 2020	5,000,000	5,031,150
	AMGEN INC	1 % 22 May 2019	4,965,000	4,995,371
	AMGEN INC	2.25 % 19 Aug 2023	1,000,000	969,872
	ANHEUSER BUSCH INBEV FIN	2.65 % 01 Feb 2021	4,650,000	4,673,332
	ANHEUSER BUSCH INBEV WOR	3.75 % 15 Jan 2022	2,200,000	2,299,399
	ANTHEM INC	1.875 % 15 Jan 2018	1,800,000	1,799,878
	AP MOLLER MAERSK A/S	2.875 % 28 Sep 2020	2,900,000	2,920,201
	APTIV PLC	3.15 % 19 Nov 2020	6,400,000	6,498,848
	ASCIANO FINANCE LTD	4.625 % 23 Sep 2020	285,000	294,581
	AT+T INC	1 % 15 Jul 2021	7,400,000	7,501,407
	AT+T INC	2.85 % 14 Feb 2023	5,600,000	5,622,204
	ATHENE GLOBAL FUNDING	2.75 % 20 Apr 2020	2,765,000	2,766,394
	ATHENE GLOBAL FUNDING	3 % 01 Jul 2022	8,900,000	8,808,983
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	234	183
	AVENUE OF AMERICAS	2.957 % 13 Dec 2029	2,300,000	2,314,134
	AVIATION CAPITAL GROUP	2.875 % 20 Jan 2022	400,000	399,672
	AVIATION CAPITAL GROUP	6.75 % 06 Apr 2021	1,113,000	1,243,908
	AVIATION CAPITAL GROUP	2.875 % 17 Sep 2018	110,000	110,369
	BANC OF AMERICA MERRILL LYNCH	1 % 15 Jan 2028	1,600,000	1,603,032
	BANK OF AMERICA CORP	5.65 % 01 May 2018	1,600,000	1,619,093
	BANK OF AMERICA CORP	6.875 % 15 Nov 2018	5,000,000	5,206,971
	BANK OF AMERICA CORP	1 % 21 Jul 2021	300,000	301,426

(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	
	BANK OF AMERICA CREDIT CARD TR	1 % 15 Jun 2020	8,000,000	8,001,221
	BANQUES POPULAIRES CB	3.875 % 31 Jan 2018	7,000,000	8,432,836
	BARCLAYS BANK PLC	1.82656 % 17 May 2018	1,700,000	1,700,000
	BAT INTL FINANCE PLC	2.75 % 15 Jun 2020	600,000	602,935
	BG ENERGY CAPITAL PLC	4 % 15 Oct 2021	3,390,000	3,554,509
	BG ENERGY CAPITAL PLC	4 % 09 Dec 2020	300,000	312,720
	BK TOKYO MITSUBISHI UFJ	2.15 % 14 Sep 2018	800,000	800,804
	BK TOKYO MITSUBISHI UFJ	1 % 14 Sep 2018	2,800,000	2,815,403
	BMW US CAPITAL LLC	1.5 % 11 Apr 2019	4,500,000	4,468,916
	BOC AVIATION LTD	2.75 % 18 Sep 2022	2,000,000	1,957,554
	BOSTON SCIENTIFIC CORP	2.65 % 01 Oct 2018	1,767,000	1,773,974
	BOSTON SCIENTIFIC CORP	3.375 % 15 May 2022	7,200,000	7,311,354
	BP CAPITAL MARKETS PLC	2.315 % 13 Feb 2020	2,000,000	2,004,862
	BRAZILIAN REAL	FOREIGN CURRENCY	3,235	975
	BRITISH TRA INTL FINANCE	0.01 % 04 Nov 2021	1,500,000	1,350,212
	BSPRT 2017 FL1 ISSUER, LTD.	1 % 15 Oct 2034	1,000,000	1,000,033
	BWU00KLL4 IRS USD P F 1.50000	1.5 % 21 Jun 2027	(28,900,000)	(26,658,200)
	BWU00KLL4 IRS USD R V 03MLIBOR	1 % 21 Jun 2027	28,900,000	28,900,000
	CALIFORNIA ST	1 % 01 Apr 2047	5,800,000	5,854,172
	CALIFORNIA ST EARTHQUAKE AUTH	2.805 % 01 Jul 2019	2,688,000	2,690,204
	CANADIAN DOLLAR	FOREIGN CURRENCY	53,809	42,946
	CCDRXUS9 RBC COC USD	CCDRXUS9 RBC COC USD	2,485,000	2,485,000
	CCWFSCUS3 WELLS FARGO CCPC COC	CCWFSCUS3 WELLS FARGO CCPC COC	69,000	69,000
	CENTRAL NIPPON EXPRESSWY	2.369 % 10 Sep 2018	15,550,000	15,546,268
	CENTRAL NIPPON EXPRESSWY	2.293 % 23 Apr 2021	1,400,000	1,379,190
	CFCRE COMMERCIAL MORTGAGE TRUS	3.367 % 15 Jun 2050	5,000,000	5,123,257
	CHARTER COMM OPT LLC/CAP	4.464 % 23 Jul 2022	5,000,000	5,216,746
	CHASE ISSUANCE TRUST	1 % 17 May 2021	5,000,000	5,020,030
	CHEVRON CORP	2.1 % 16 May 2021	5,000,000	4,959,068
	CHEVRON CORP	1 % 15 Nov 2021	2,825,000	2,859,743
	CITIGROUP COMMERCIAL MORTGAGE	3.522 % 10 Sep 2058	500,000	516,463
	CITIGROUP INC	1 % 26 Oct 2020	6,000,000	6,124,833
	CITIGROUP INC	2.75 % 25 Apr 2022	4,300,000	4,291,299
	CITIGROUP INC	1 % 24 Jul 2023	4,000,000	4,032,626
	CITIGROUP INC	1 % 02 Aug 2021	2,000,000	2,037,275
	CITIGROUP INC	2.7 % 30 Mar 2021	2,000,000	2,006,075
	CNOOC FINANCE 2013 LTD	1.75 % 09 May 2018	3,400,000	3,392,925
	CNPC GENERAL CAPITAL LTD	2.75 % 14 May 2019	3,000,000	3,005,387
	COMM MORTGAGE TRUST	3.373 % 10 Oct 2048	4,500,000	4,641,363
	COMM MORTGAGE TRUST	3.142 % 10 Feb 2048	4,800,000	4,879,180
	COMM MORTGAGE TRUST	1.906 % 10 Jan 2046	492,761	492,509
	CONOCOPHILLIPS COMPANY	1 % 15 May 2022	3,600,000	3,678,273
	CREDIT SUISSE FIRST BOSTON MOR	5.75 % 22 Apr 2033	0	—
	CROWN CASTLE TOWERS LLC	6.113 % 15 Jan 2040	1,100,000	1,159,557
	CROWN CASTLE TOWERS LLC	4.883 % 15 Aug 2040	200,000	209,174
	CURRENCY CONTRACT	DKK/USD		834,626
	CURRENCY CONTRACT	MXN/USD		(1,540)
	CURRENCY CONTRACT	USD/DKK		(1,354,996)
	CURRENCY CONTRACT	USD/EUR		(129,098)
	CURRENCY CONTRACT	USD/EUR		(64,964)
	CURRENCY CONTRACT	USD/GBP		224
	CURRENCY CONTRACT	USD/GBP		(206,953)
	CURRENCY CONTRACT	USD/JPY		27,062
	CURRENCY CONTRACT	USD/JPY		19,676
	CURRENCY CONTRACT	USD/JPY		(1,816)
	CURRENCY CONTRACT	USD/JPY		(149,357)
	CURRENCY CONTRACT	USD/MXN		41,489
	CURRENCY CONTRACT	USD/MXN		12,455
	D.R. HORTON INC	3.75 % 01 Mar 2019	2,000,000	2,026,876
	D.R. HORTON INC	4 % 15 Feb 2020	4,500,000	4,628,876
	DAIMLER FINANCE NA LLC	1 % 30 Oct 2019	3,000,000	3,014,312
	DANISH KRONE	FOREIGN CURRENCY	3,967,666	639,905
	DBCG MORTGAGE TRUST	1 % 15 Jun 2034	10,000,000	9,999,991
	DBUBS MORTGAGE TRUST	4.537 % 10 Jul 2044	630,000	663,505
	DBUBS MORTGAGE TRUST	4.551 % 10 Aug 2044	2,500,000	2,623,213
	DELL INT LLC / EMC CORP	4.42 % 15 Jun 2021	7,100,000	7,398,336
	DELL INT LLC / EMC CORP	3.48 % 01 Jun 2019	800,000	810,022
	DENVER CITY CNTY CO ARPT REV	1 % 15 Nov 2031	2,970,000	2,978,524
	DEUTSCHE TELEKOM INT FIN	1 % 17 Jan 2020	1,500,000	1,503,871
	DISCOVER BANK	2.6 % 13 Nov 2018	1,500,000	1,505,090
	DOMINION ENERGY GAS HLDG	2.5 % 15 Dec 2019	3,300,000	3,305,185
	DUQUESNE LIGHT HOLDINGS	6.4 % 15 Sep 2020	500,000	546,771
	E.ON INTL FINANCE BV	5.8 % 30 Apr 2018	2,600,000	2,630,789
	ECOLAB INC	1.55 % 12 Jan 2018	1,625,000	1,624,819
	ENERGY TRANSFER PARTNERS	9.7 % 15 Mar 2019	2,000,000	2,164,580
	ENGIE SA	2.875 % 10 Oct 2022	1,100,000	1,106,747
	ENRGY TRANS PT/REG FIN	5.75 % 01 Sep 2020	2,000,000	2,128,586
	ENTERPRISE PRODUCTS OPER	1.65 % 07 May 2018	1,000,000	998,666

(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	
	EURO CURRENCY	FOREIGN CURRENCY	253,207	304,052
	EUROPEAN INVESTMENT BANK	1.375 % 15 Jan 2018	12,900,000	17,456,580
	EXELON CORP	2.45 % 15 Apr 2021	1,300,000	1,294,106
	EXPORT IMPORT BK INDIA	3.875 % 02 Oct 2019	1,000,000	1,018,730
	FANNIE MAE	1 % 25 Jun 2041	2,219,445	2,243,819
	FANNIE MAE	6 % 25 Sep 2031	1,439,570	1,612,926
	FANNIE MAE	5.5 % 25 Aug 2035	2,361,800	2,650,122
	FANNIE MAE	1 % 25 Oct 2042	0	—
	FANNIE MAE	1 % 25 Apr 2044	1,400,748	1,396,306
	FANNIE MAE	3 % 25 Oct 2040	4,102,494	4,132,493
	FANNIE MAE	1 % 25 Dec 2044	7,799,881	7,801,075
	FANNIE MAE	1 % 25 Jul 2046	1,838,694	1,831,807
	FANNIE MAE	1 % 25 Feb 2047	7,711,960	7,698,356
	FANNIE MAE	1 % 25 Jul 2046	10,135,784	10,121,878
	FANNIEMAE ACES	1.785 % 25 Jun 2019	1,074,656	1,072,603
	FANNIEMAE ACES	1 % 25 Nov 2022	523,904	524,009
	FANNIEMAE ACES	1 % 25 Jun 2031	628,703	640,409
	FANNIEMAE WHOLE LOAN	1 % 25 Aug 2037	628,184	667,466
	FED HM LN PC POOL 1Q0184	1 % 01 Nov 2036	289,822	304,067
	FED HM LN PC POOL 840291	1 % 01 Nov 2041	454,513	475,454
	FED HM LN PC POOL A43389	5.5 % 01 Feb 2036	23,253	25,403
	FED HM LN PC POOL A93101	5 % 01 Jul 2040	243,071	263,226
	FED HM LN PC POOL B14914	5 % 01 Jun 2019	1,131	1,154
	FED HM LN PC POOL B15130	5 % 01 Jun 2019	32,164	32,798
	FED HM LN PC POOL B15170	5 % 01 Jul 2019	7,962	8,119
	FED HM LN PC POOL C91030	5.5 % 01 May 2027	94,627	103,362
	FED HM LN PC POOL G01838	5 % 01 Jul 2035	465,400	504,874
	FED HM LN PC POOL G01912	5 % 01 Sep 2035	16,779	18,200
	FED HM LN PC POOL G02123	5.5 % 01 Mar 2036	16,246	18,040
	FED HM LN PC POOL G02254	5.5 % 01 Mar 2036	12,060	13,376
	FED HM LN PC POOL G04092	5.5 % 01 Mar 2038	35,641	39,296
	FED HM LN PC POOL G05267	5.5 % 01 Dec 2038	203,570	225,053
	FED HM LN PC POOL G06193	5.5 % 01 May 2040	171,258	189,216
	FED HM LN PC POOL G06872	5.5 % 01 Sep 2039	354,005	393,731
	FED HM LN PC POOL G07786	4 % 01 Aug 2044	2,987,107	3,170,004
	FED HM LN PC POOL G08105	5.5 % 01 Jan 2036	5,566	6,180
	FED HM LN PC POOL G30547	5.5 % 01 Jun 2024	161,832	176,771
	FED HM LN PC POOL H09069	6.5 % 01 Sep 2037	131,704	143,827
	FED HM LN PC POOL H09070	6.5 % 01 Sep 2037	72,745	78,592
	FED HM LN PC POOL L00007	5.5 % 01 Mar 2035	31,799	35,247
	FED HM LN PC POOL L10219	5 % 01 Jan 2034	593,321	626,567
	FED HM LN PC POOL M30034	4 % 01 Dec 2020	12,997	13,146
	FED HM LN PC POOL N30127	4.5 % 01 Sep 2033	63,726	67,049
	FED HM LN PC POOL N30926	5 % 01 Nov 2032	114,035	115,679
	FED HM LN PC POOL N31031	4.5 % 01 Sep 2033	55,597	55,761
	FED HM LN PC POOL N31490	5 % 01 Jan 2038	43,834	44,479
	FED HM LN PC POOL P50425	5 % 01 Nov 2034	155,474	160,577
	FED HM LN PC POOL U90133	4 % 01 Aug 2042	241,399	254,652
	FED HM LN PC POOL Z60009	5 % 01 Apr 2024	84,111	90,385
	FHLMC MULTIFAMILY STRUCTURED P	1.78 % 25 Jul 2019	796,495	792,942
	FHLMC MULTIFAMILY STRUCTURED P	1 % 25 Sep 2021	16,153,816	16,018,153
	FHLMC MULTIFAMILY STRUCTURED P	1 % 25 Nov 2021	22,606,276	22,394,614
	FIRSTENERGY CORP	2.85 % 15 Jul 2022	570,000	564,818
	FNMA POOL 254634	5.5 % 01 Feb 2023	226,674	248,116
	FNMA POOL 256339	5.5 % 01 Jul 2036	985	1,044
	FNMA POOL 256370	5.5 % 01 Jun 2036	68,891	73,849
	FNMA POOL 256687	5.5 % 01 Apr 2037	9,136	9,628
	FNMA POOL 256808	5.5 % 01 Jul 2037	882	919
	FNMA POOL 256900	5.5 % 01 Sep 2037	786	812
	FNMA POOL 357985	4.5 % 01 Sep 2020	4,213	4,292
	FNMA POOL 499479	6.5 % 01 Jun 2029	10,626	11,778
	FNMA POOL 526993	1 % 01 Nov 2028	195,836	199,995
	FNMA POOL 555887	1 % 01 Nov 2018	995,849	1,011,279
	FNMA POOL 629058	5.5 % 01 May 2032	39,670	40,871
	FNMA POOL 657494	4.75 % 01 Aug 2033	33,304	33,450
	FNMA POOL 724068	4.465 % 01 Feb 2034	79,914	81,505
	FNMA POOL 725352	1 % 01 Apr 2019	1,263	1,282
	FNMA POOL 734384	5.5 % 01 Jul 2033	146,183	158,215
	FNMA POOL 745017	1 % 01 Jul 2020	1,035	1,051
	FNMA POOL 745150	1 % 01 Jun 2020	151,322	153,666
	FNMA POOL 745393	1 % 01 Sep 2020	53,746	54,579
	FNMA POOL 750148	4.465 % 01 May 2033	126,064	131,309
	FNMA POOL 750149	4.465 % 01 Sep 2033	18,854	18,875
	FNMA POOL 756833	4.5 % 01 Jan 2019	41,712	42,358
	FNMA POOL 773398	4.5 % 01 May 2019	1,510	1,533
	FNMA POOL 775227	4.5 % 01 May 2019	1,436	1,458
	FNMA POOL 776014	4.465 % 01 Sep 2033	68,934	70,019
	FNMA POOL 777651	4.49 % 01 Feb 2034	57,008	57,880

(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	
	FNMA POOL 777652	4.465 % 01 Aug 2034	48,190	48,700
	FNMA POOL 777654	4.465 % 01 Oct 2034	59,934	60,837
	FNMA POOL 777655	4.465 % 01 Nov 2034	50,997	51,745
	FNMA POOL 780316	4.5 % 01 Jun 2019	45,823	46,533
	FNMA POOL 782012	4.465 % 01 Jan 2035	78,386	79,967
	FNMA POOL 785677	5 % 01 Jul 2019	6,798	6,927
	FNMA POOL 785721	5 % 01 Jul 2019	74,422	75,763
	FNMA POOL 818985	4.465 % 01 Jul 2035	30,721	30,891
	FNMA POOL 822771	4.465 % 01 May 2035	27,825	27,881
	FNMA POOL 835361	4.5 % 01 Sep 2035	53,517	56,329
	FNMA POOL 878661	5.5 % 01 Feb 2036	15,936	16,621
	FNMA POOL 880871	5.5 % 01 Apr 2036	2,672	2,827
	FNMA POOL 888737	1 % 01 Oct 2037	1,228,395	1,282,043
	FNMA POOL 899303	5.5 % 01 Mar 2037	828	868
	FNMA POOL 916389	5 % 01 May 2027	42,932	45,191
	FNMA POOL 922386	5.5 % 01 Jan 2037	3,465	3,621
	FNMA POOL 930784	4.5 % 01 Jan 2020	231,559	235,147
	FNMA POOL 931884	4 % 01 Sep 2039	41,679	42,855
	FNMA POOL 944052	5.5 % 01 Jul 2037	2,738	2,831
	FNMA POOL 959407	6.5 % 01 Dec 2037	26,672	28,676
	FNMA POOL 962745	5 % 01 Apr 2038	97,456	100,993
	FNMA POOL 994397	5.5 % 01 Nov 2038	66,573	70,656
	FNMA POOL AB6113	4 % 01 Aug 2042	112,194	115,368
	FNMA POOL AC3943	4 % 01 Jan 2040	663,229	693,135
	FNMA POOL AC4532	5 % 01 Jan 2034	1,973,987	2,073,177
	FNMA POOL AC5635	4 % 01 Mar 2040	182,074	185,813
	FNMA POOL AH0995	3.5 % 01 Dec 2040	536,025	550,687
	FNMA POOL AL4287	1 % 01 Nov 2040	952,206	1,080,450
	FNMA POOL AL7090	1 % 01 Oct 2037	11,096,444	11,703,128
	FNMA POOL AL7271	1 % 01 Sep 2041	642,564	674,692
	FNMA POOL AL7824	1 % 01 Aug 2034	4,219,627	4,359,196
	FNMA POOL AL8835	1 % 01 Jan 2042	1,149,491	1,242,933
	FNMA POOL AL9066	1 % 01 Aug 2025	423,301	431,384
	FNMA POOL AM3528	2.69 % 01 Oct 2023	7,000,000	7,058,169
	FNMA POOL AS8509	3 % 01 Dec 2046	2,840,116	2,851,647
	FNMA POOL AS9487	4 % 01 May 2047	10,918,097	11,423,638
	FNMA POOL AV4429	5 % 01 Jan 2044	255,100	274,355
	FNMA POOL AX2491	4 % 01 Oct 2044	541,938	567,303
	FNMA POOL AY5630	4 % 01 Jun 2045	837,737	876,541
	FNMA POOL AZ5735	4 % 01 Sep 2045	491,575	515,916
	FNMA POOL BC5068	2.5 % 01 Mar 2044	287,707	278,979
	FNMA POOL BC8086	4 % 01 Jun 2046	29,946	31,331
	FNMA POOL BE4147	3.5 % 01 Sep 2046	215,916	221,804
	FNMA POOL BE4664	3.5 % 01 May 2047	1,951,672	2,004,900
	FNMA POOL MA0213	5 % 01 Oct 2039	23,336	24,526
	FNMA POOL MA0235	4 % 01 Nov 2019	68,268	70,259
	FNMA POOL MA0445	5 % 01 Jun 2040	50,298	52,898
	FNMA POOL MA0476	4.5 % 01 Jul 2020	3,642	3,699
	FNMA POOL MA0565	5.5 % 01 Sep 2040	61,761	68,914
	FNMA POOL MA0600	4.5 % 01 Dec 2040	52,134	54,423
	FNMA POOL MA0741	4 % 01 May 2021	10,355	10,657
	FNMA POOL MA3904	4 % 01 Sep 2021	130,108	133,902
	FNMA POOL MB0150	4 % 01 Jun 2042	19,845	21,123
	FNMA TBA 15 YR 4.5	4.5 % 23 Jan 2033	2,000,000	2,028,709
	FNMA TBA 30 YR 3.5	3.5 % 13 Mar 2048	2,000,000	2,047,109
	FORD CREDIT AUTO OWNER TRUST/F	2.62 % 15 Aug 2028	4,000,000	4,002,391
	FORD MOTOR CREDIT CO LLC	1 % 09 Jan 2020	15,800,000	15,956,449
	FORD MOTOR CREDIT CO LLC	1 % 12 Mar 2019	1,400,000	1,407,049
	FORT CRE LLC	1 % 21 May 2036	365,251	365,463
	FREDDIE MAC	5.5 % 15 Apr 2036	1,465,530	1,626,292
	FREDDIE MAC	2 % 15 May 2026	1,354,445	1,343,275
	FREDDIE MAC	1.8 % 13 Apr 2020	10,000,000	9,930,870
	FREDDIEMAC STRIP	1 % 15 Sep 2040	15,274,778	15,331,957
	FREDDIEMAC STRIP	1 % 15 Oct 2037	7,970,067	7,964,077
	GENERAL MOTORS CO	3.5 % 02 Oct 2018	400,000	404,161
	GENERAL MOTORS FINL CO	3.25 % 15 May 2018	1,750,000	1,756,576
	GENERAL MOTORS FINL CO	1 % 15 Jan 2020	5,500,000	5,611,448
	GNMA II POOL 004113	5 % 20 Apr 2038	1,491,366	1,621,456
	GNMA II POOL 004215	5.5 % 20 Aug 2038	40,637	42,272
	GNMA II POOL 004314	5 % 20 Dec 2038	627,330	681,974
	GNMA II POOL 004462	5 % 20 Jun 2039	29,420	30,990
	GNMA II POOL 004593	5 % 20 Dec 2039	57,130	60,135
	GNMA II POOL 004932	3.5 % 20 Jan 2041	30,914	31,634
	GNMA II POOL 004952	3.5 % 20 Feb 2041	31,820	32,561
	GNMA II POOL 004994	3.5 % 20 Mar 2041	76,737	78,527
	GNMA II POOL 005105	3.5 % 20 Apr 2041	35,941	36,753
	GNMA II POOL 005278	3.5 % 20 Jan 2042	6,223	6,368
	GNMA II POOL 005302	3.5 % 20 Feb 2042	67,500	69,074

(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		
	GNMA II POOL 627122	5.5 % 20 Mar 2034	213,073	223,968
	GNMA II POOL 634924	5.5 % 20 Nov 2034	43,732	44,369
	GNMA II POOL 737242	5.5 % 20 Nov 2037	93,996	97,981
	GNMA II POOL 763305	4.5 % 20 May 2041	98,221	103,163
	GNMA II POOL 799902	3.74 % 20 Mar 2042	158,055	163,188
	GNMA II POOL AA0711	3.74 % 20 Jul 2042	171,797	177,376
	GNMA II POOL AH5878	3.75 % 20 Mar 2044	64,190	67,285
	GNMA II POOL AU8923	4.5 % 20 Aug 2046	1,011,076	1,079,332
	GNMA II POOL AX8408	4.5 % 20 Feb 2041	664,217	699,241
	GNMA II POOL BC3090	5 % 20 Jun 2035	1,005,609	1,079,395
	GNMA II POOL MA0214	3.5 % 20 Jul 2042	162,175	165,956
	GNMA II POOL MA0456	3.5 % 20 Oct 2042	197,136	201,733
	GNMA II POOL MA0528	3.5 % 20 Nov 2042	53,501	54,749
	GNMA II POOL MA0619	3.5 % 20 Dec 2042	42,827	43,826
	GNMA II POOL MA0776	3.5 % 20 Feb 2043	34,340	35,140
	GNMA II POOL MA1150	3.5 % 20 Jul 2043	35,702	36,535
	GNMA II POOL MA1218	3.5 % 20 Aug 2043	18,704	19,140
	GNMA II POOL MA1279	3.5 % 20 Sep 2043	17,079	17,477
	GNMA II POOL MA1367	3.5 % 20 Oct 2043	16,474	16,859
	GNMA II POOL MA1440	3.5 % 20 Nov 2043	34,384	35,186
	GNMA II POOL MA1512	3.5 % 20 Dec 2043	16,989	17,387
	GNMA II POOL MA1829	3.5 % 20 Apr 2044	2,146	2,196
	GNMA II POOL MA1910	3.5 % 20 May 2044	55,387	56,679
	GNMA II POOL MA2064	3.5 % 20 Jul 2044	11,013	11,270
	GNMA II POOL MA2667	3.5 % 20 Mar 2045	148,745	152,215
	GNMA II POOL MA2744	3.5 % 20 Apr 2045	29,658	30,350
	GNMA II POOL MA2756	4.5 % 20 Apr 2045	1,781,780	1,881,427
	GNMA II POOL MA2816	3.5 % 20 May 2045	63,539	65,021
	GNMA II POOL MA2883	3.5 % 20 Jun 2045	55,156	56,443
	GNMA II POOL MA4187	4.5 % 20 Jan 2047	158,186	163,912
	GNMA II POOL MA4772	5 % 20 Oct 2047	517,514	541,301
	GNMA POOL 678858	5 % 15 Mar 2038	12,018	13,042
	GNMA POOL 738317	5 % 15 May 2041	20,651	22,399
	GNMA POOL 782386	5 % 15 Aug 2038	1,009,123	1,094,065
	GNMA POOL 790468	4.5 % 15 Nov 2039	517,114	544,659
	GNMA POOL 799863	3.75 % 15 Apr 2042	291,531	304,156
	GNMA POOL AA0060	3.7 % 15 Apr 2042	207,767	215,796
	GNMA POOL AB1552	3.75 % 15 Sep 2042	2,806,622	2,932,132
	GNMA POOL AC1428	2.69 % 15 Jun 2033	13,339,763	12,982,274
	GNMA POOL AK0485	3 % 15 Oct 2044	344,013	346,952
	GNMA POOL AK4648	3 % 15 Oct 2045	455,547	459,439
	GOLDMAN SACHS BANK USA BOC	SWAP CASH COLLATERAL USD	(770,000)	(770,000)
	GOLDMAN SACHS GROUP INC	1 % 15 Sep 2020	9,898,000	10,085,424
	GOLDMAN SACHS GROUP INC	1 % 25 Feb 2021	200,000	207,008
	GOVERNMENT NATIONAL MORTGAGE A	1 % 20 Oct 2066	0	—
	GOVERNMENT NATIONAL MORTGAGE A	6 % 16 Jun 2032	2,429,204	2,722,164
	GS MORTGAGE SECURITIES TRUST	3.467 % 10 Jun 2047	5,138,000	5,287,814
	GS MORTGAGE SECURITIES TRUST	3.419 % 10 Oct 2032	6,000,000	6,128,079
	GS MORTGAGE SECURITIES TRUST	3.119 % 10 May 2050	4,000,000	4,037,215
	GS MORTGAGE SECURITIES TRUST	2.905 % 10 Nov 2049	5,800,000	5,851,306
	HEATHROW FUNDING LTD	4.875 % 15 Jul 2021	4,650,000	4,963,638
	HP ENTERPRISE CO	2.85 % 05 Oct 2018	2,250,000	2,260,843
	HP INC	1 % 14 Jan 2019	1,800,000	1,806,526
	HSBC HOLDINGS PLC	3.6 % 25 May 2023	1,700,000	1,749,058
	HSBC HOLDINGS PLC	1 % 25 May 2021	1,100,000	1,141,523
	HSBC USA INC	1 % 13 Nov 2019	1,500,000	1,508,481
	HUMANA INC	2.625 % 01 Oct 2019	2,000,000	2,008,449
	IBERDROLA FIN IRELAND	5 % 11 Sep 2019	2,540,000	2,644,072
	ICICI BANK LTD/DUBAI	4.8 % 22 May 2019	2,500,000	2,565,800
	IMPERIAL BRANDS FIN PLC	2.05 % 11 Feb 2018	1,100,000	1,099,857
	IMPERIAL BRANDS FIN PLC	2.95 % 21 Jul 2020	5,200,000	5,250,199
	IMPERIAL BRANDS FIN PLC	2.05 % 11 Feb 2018	4,000,000	3,999,480
	INTEL CORP	2.875 % 11 May 2024	2,000,000	2,018,344
	INTESA SANPAOLO SPA	3.875 % 16 Jan 2018	2,000,000	2,001,338
	INTL LEASE FINANCE CORP	5.875 % 01 Apr 2019	2,100,000	2,185,678
	INTL LEASE FINANCE CORP	8.25 % 15 Dec 2020	500,000	574,327
	INTL LEASE FINANCE CORP	6.25 % 15 May 2019	2,100,000	2,200,600
	JACKSON NATL LIFE GLOBAL	1 % 27 Jun 2022	7,000,000	7,079,292
	JAPAN FIN ORG MUNICIPAL	2.5 % 12 Sep 2018	7,400,000	7,398,490
	JAPAN TREASURY DISC BILL	0.01 % 10 Jan 2018	2,100,000,000	18,642,202
	JAPAN TREASURY DISC BILL	0.01 % 15 Jan 2018	390,000,000	3,462,186
	JAPAN TREASURY DISC BILL	0.01 % 22 Jan 2018	740,000,000	6,569,479
	JAPAN TREASURY DISC BILL	0.01 % 05 Feb 2018	33,900,000	300,972
	JAPANESE YEN	FOREIGN CURRENCY	9,241,164	82,034
	JP MORGAN CHASE COMMERCIAL MOR	3.483 % 15 Jun 2045	930,000	956,892
	JP MORGAN CHASE COMMERCIAL MOR	2.933 % 05 Sep 2032	390,000	393,495
	JP MORGAN CHASE COMMERCIAL MOR	3.378 % 15 Sep 2050	7,000,000	7,167,805
	JP MORGAN CHASE COMMERCIAL MOR	1 % 15 Jul 2034	2,500,000	2,501,578

(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
	JPMBB COMMERCIAL MORTGAGE SECU	3.288 % 15 Jan 2048	10,650,000		10,898,084
*	JPMORGAN CHASE + CO	1 % 09 Mar 2021	2,700,000		2,706,284
*	JPMORGAN CHASE + CO	1 % 01 Mar 2025	4,000,000		4,031,190
	JPN BANK FOR INT L COOP	1.75 % 31 Jul 2018	7,510,000		7,503,795
	JPN BANK FOR INT L COOP	1.75 % 13 Nov 2018	5,000,000		4,982,777
	KANSAS CITY SOUTHERN	3 % 15 May 2023	4,025,000		3,990,125
	KINDER MORGAN INC/DELAWA	7.25 % 01 Jun 2018	7,400,000		7,555,877
	KLA TENCOR CORP	3.375 % 01 Nov 2019	500,000		508,244
	KOMATSU FINANCE AMERICA	2.118 % 11 Sep 2020	1,300,000		1,284,488
	KOMATSU FINANCE AMERICA	2.437 % 11 Sep 2022	2,300,000		2,263,837
	KOREA EAST WEST POWER CO	2.625 % 27 Nov 2018	1,700,000		1,700,726
	KOREA SOUTHERN POWER	1.875 % 05 Feb 2018	3,000,000		2,997,639
	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	2.875 % 22 Jan 2019	400,000		400,271
	LEASEPLAN CORPORATION NV	2.5 % 16 May 2018	7,207,000		7,207,842
	LONG GILT FUTURE MAR18	IFLL 20180327	(24,000,000)		58,439
	LSI OPEN POSITION NET ASSET	0.01 % 31 Dec 2060	102,460		7,428
	MACQUARIE GROUP LTD	3 % 03 Dec 2018	9,000,000		9,066,141
	MARRIOTT INTERNATIONAL	3.125 % 15 Oct 2021	300,000		303,643
	MARSH + MCLENNAN COS INC	2.75 % 30 Jan 2022	3,000,000		3,006,045
	MASCO CORP	7.125 % 15 Mar 2020	129,000		140,665
	MASSACHUSETTS EDUCATIONAL FINA	1 % 25 Apr 2038	474,381		477,066
	MASTER CREDIT CARD TRUST	2.26 % 21 Jul 2021	6,000,000		5,999,615
	MCCORMICK + CO	2.7 % 15 Aug 2022	1,000,000		999,242
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	37,048,064		1,893,540
	MINERA Y METALURGICA DEL	2.875 % 07 May 2019	7,000,000		6,994,897
	MINERA Y METALURGICA DEL	2.875 % 07 May 2019	1,200,000		1,199,125
	MITSUBISHI UFJ FIN GRP	1 % 01 Mar 2021	5,000,000		5,201,505
	MITSUBISHI UFJ LEASE+FIN	2.75 % 21 Oct 2020	1,250,000		1,248,190
	MORGAN STANLEY	1 % 22 Jul 2022	10,000,000		10,080,313
	MORGAN STANLEY BAML TRUST	3.401 % 15 May 2050	6,000,000		6,124,928
	MORGAN STANLEY CAPITAL I TRUST	3.35 % 13 Jul 2029	5,000,000		5,114,614
	MOTOROLA SOLUTIONS INC	3.5 % 01 Sep 2021	1,100,000		1,116,568
	MYLAN INC	2.6 % 24 Jun 2018	3,504,000		3,509,822
	MYLAN NV	3.15 % 15 Jun 2021	6,000,000		6,033,496
	NATIONAL BANK OF CANADA	1 % 17 Jan 2020	4,000,000		4,020,238
	NATIONWIDE BLDG SOCIETY	1 % 20 Mar 2023	2,100,000		2,543,064
	NATIONWIDE BLDG SOCIETY	2.45 % 27 Jul 2021	4,000,000		3,967,764
	NAVIENT STUDENT LOAN TRUST	1 % 26 Jul 2066	3,000,000		3,032,367
	NAVIENT STUDENT LOAN TRUST	1 % 25 Jun 2065	418,557		427,453
	NAVIENT STUDENT LOAN TRUST	1 % 25 Mar 2066	618,533		632,955
	NAVIENT STUDENT LOAN TRUST	1 % 26 Jul 2066	4,855,157		4,871,700
	NEW YORK ST URBAN DEV CORP REV	2.1 % 15 Mar 2022	5,000,000		4,978,900
	NISSAN MOTOR ACCEPTANCE	1 % 13 Sep 2019	1,600,000		1,605,688
	NISSAN MOTOR ACCEPTANCE	2 % 08 Mar 2019	4,800,000		4,788,348
	NISSAN MOTOR ACCEPTANCE	1 % 28 Sep 2022	800,000		803,658
	NORTH CAROLINA ST EDU ASSISTAN	1 % 26 Jan 2026	379,358		380,056
	NTT FINANCE CORP	1.9 % 21 Jul 2021	400,000		389,952
	PENNSYLVANIA ELECTRIC CO	5.2 % 01 Apr 2020	1,300,000		1,372,106
	PENSKE TRUCK LEASING/PTL	4.875 % 11 Jul 2022	225,000		242,903
	PETROLEOS MEXICANOS	8 % 03 May 2019	3,000,000		3,204,000
	PETRONAS CAPITAL LTD	5.25 % 12 Aug 2019	3,100,000		3,231,660
	PHILIP MORRIS INTL INC	2.5 % 02 Nov 2022	2,000,000		1,982,204
	PIONEER NATURAL RESOURCE	6.875 % 01 May 2018	1,300,000		1,320,001
	PLAINS ALL AMER PIPELINE	2.6 % 15 Dec 2019	1,900,000		1,889,199
	POUND STERLING	FOREIGN CURRENCY	178,060		240,871
	PRIVATE EXPORT FUNDING	2.1 % 19 Dec 2019	17,300,000		17,276,887
	PROTECTIVE LIFE GLOBAL	1.722 % 15 Apr 2019	2,200,000		2,188,385
	PROTECTIVE LIFE GLOBAL	2.615 % 22 Aug 2022	4,000,000		3,942,870
	QBE INSURANCE GROUP LTD	3 % 21 Oct 2022	2,000,000		1,965,220
	QNB FINANCE LTD	2.125 % 14 Feb 2018	4,200,000		4,193,700
	QUALCOMM INC	3 % 20 May 2022	1,100,000		1,101,004
	RECKITT BENCKISER TSY	1 % 24 Jun 2022	1,500,000		1,499,465
	RELiance STAND LIFE II	2.15 % 15 Oct 2018	1,600,000		1,601,318
	RELX CAPITAL INC	8.625 % 15 Jan 2019	500,000		530,068
	REYNOLDS AMERICAN INC	3.25 % 12 Jun 2020	2,207,000		2,242,522
	REYNOLDS AMERICAN INC	2.3 % 12 Jun 2018	2,000,000		2,002,345
	ROYAL BK OF SCOTLAND PLC	6.934 % 09 Apr 2018	400,000		489,077
	ROYAL BK SCOTLND GRP PLC	1 % 15 May 2023	6,000,000		6,013,082
	S+P GLOBAL INC	3.3 % 14 Aug 2020	2,500,000		2,546,504
	SABINE PASS LIQUEFACTION	5.625 % 15 Apr 2023	300,000		329,468
	SAN FRANCISCO CITY CNTY CA R	2.526 % 01 Aug 2020	4,500,000		4,502,970
	SANTANDER UK GROUP HLDGS	2.875 % 05 Aug 2021	6,300,000		6,284,565
	SANTANDER UK PLC	2.35 % 10 Sep 2019	5,300,000		5,302,099
	SANTANDER UK PLC	3.05 % 23 Aug 2018	300,000		302,053
	SEMPRA ENERGY	1 % 15 Mar 2021	2,000,000		2,003,080
	SHELL INTERNATIONAL FIN	2.25 % 10 Nov 2020	300,000		299,919

(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		
	SHIRE ACQ INV IRELAND DA	1.9 % 23 Sep 2019	1,000,000	990,947
	SHIRE ACQ INV IRELAND DA	2.4 % 23 Sep 2021	3,000,000	2,952,783
	SHIRE ACQ INV IRELAND DA	2.875 % 23 Sep 2023	3,200,000	3,145,838
	SIEMENS FINANCIERINGSMAT	2.9 % 27 May 2022	4,100,000	4,145,848
	SINOPEC GRP OVERSEAS DEV	1.75 % 29 Sep 2019	896,000	881,480
	SK TELECOM CO LTD	2.125 % 01 May 2018	1,428,000	1,426,103
	SKY PLC	3.125 % 26 Nov 2022	2,000,000	2,011,596
	SL GREEN REALTY CORP	5 % 15 Aug 2018	3,100,000	3,137,981
	SLC STUDENT LOAN TRUST	1 % 15 Sep 2026	1,338,162	1,334,960
	SLC STUDENT LOAN TRUST	1 % 15 Jun 2029	4,975,531	4,935,840
	SLC STUDENT LOAN TRUST	1 % 15 Jun 2021	5,600,000	5,623,964
	SLM STUDENT LOAN TRUST	1 % 25 Apr 2023	6,974,891	7,137,189
	SLM STUDENT LOAN TRUST	1 % 25 Jan 2022	2,337,009	2,307,529
	SLM STUDENT LOAN TRUST	1 % 25 Jan 2024	3,959,734	4,736,372
	SLM STUDENT LOAN TRUST	1 % 25 Jan 2028	3,531,704	3,547,779
	SLM STUDENT LOAN TRUST	1 % 25 Sep 2043	574,946	575,931
	SLM STUDENT LOAN TRUST	1 % 25 Oct 2028	4,000,000	3,974,288
	SMBC AVIATION CAPITAL FI	2.65 % 15 Jul 2021	2,800,000	2,753,705
	SMBC AVIATION CAPITAL FI	3 % 15 Jul 2022	2,100,000	2,079,646
	SMBC AVIATION CAPITAL FI	2.65 % 15 Jul 2021	5,083,000	4,998,958
	SOCIAL PROFESSIONAL LOAN PROGR	2.65 % 25 Sep 2040	3,000,000	2,981,796
	SSGA	G STIFF ERISA QUALIFIED	17,982	17,982
	STATE BANK INDIA/LONDON	3.622 % 17 Apr 2019	2,000,000	2,021,030
	STATE BANK INDIA/LONDON	3.25 % 18 Apr 2018	1,500,000	1,502,937
	SUMITOMO MITSUI FINL GRP	1 % 18 Oct 2022	2,000,000	2,000,780
	SUMITOMO MITSUI TR BK LT	2.05 % 06 Mar 2019	3,400,000	3,391,191
	SUNCORP METWAY LTD	2.1 % 03 May 2019	2,700,000	2,690,361
	SUNCORP METWAY LTD	2.8 % 04 May 2022	1,400,000	1,393,815
	SVENSKA HANDELSBANKEN AB	1 % 30 Mar 2021	2,000,000	2,054,456
	SWAP BNP PARIBAS COC	SWAP CASH COLLATERAL USD	1,190,000	1,190,000
	SWAP HSBC BOC	SWAP CASH COLLATERAL USD	(40,000)	(40,000)
	SWAP UBS COC	SWAP CASH COLLATERAL USD	70,000	70,000
	SWU00JQ24 IRS MXN P V 01MTIE	1 % 06 Sep 2021	(445,800,000)	(22,785,004)
	SWU00JQ24 IRS MXN R F 5.79750	5.797 % 06 Sep 2021	445,800,000	21,258,809
	SWU00KIA2 IRS MXN P V 01MTIE	1 % 03 Dec 2021	(18,000,000)	(919,987)
	SWU00KIA2 IRS MXN R F 7.19900	7.199 % 03 Dec 2021	18,000,000	899,138
	SWU00KMY5 IRS USD P V 03MLIBOR	1 % 28 Dec 2018	(67,700,000)	(67,700,000)
	SWU00KMY5 IRS USD R F 1.35000	1.35 % 28 Dec 2018	67,700,000	67,340,837
	SWU00M561 IRS MXN P V 01MTIE	1 % 11 Jun 2027	(22,200,000)	(1,134,650)
	SWU00M561 IRS MXN R F 7.15000	7.15 % 11 Jun 2027	22,200,000	1,071,928
	SYNCHRONY FINANCIAL	1 % 03 Feb 2020	2,075,000	2,104,202
	TELECOM ITALIA CAPITAL	6.999 % 04 Jun 2018	800,000	814,760
	TELEFONICA EMISIONES SAU	3.192 % 27 Apr 2018	2,600,000	2,609,234
	TELENOR ASA	1.75 % 22 May 2018	5,250,000	5,242,524
	TELSTRA CORP LTD	3.125 % 07 Apr 2025	3,700,000	3,706,905
	TIME WARNER CABLE LLC	6.75 % 01 Jul 2018	3,500,000	3,577,578
	TOYOTA MOTOR CREDIT CORP	1 % 17 May 2018	1,200,000	1,200,130
	TOYOTA MOTOR CREDIT CORP	1 % 11 Jan 2022	2,000,000	2,020,172
	TSY INFL IX N/B	0.125 % 15 Apr 2021	28,620,900	28,502,951
	TSY INFL IX N/B	0.125 % 15 Apr 2022	19,068,464	18,934,182
	TSY INFL IX N/B	0.125 % 15 Apr 2020	23,173,040	23,125,518
	UBS BARCLAYS COMMERCIAL MORTGA	3.525 % 10 May 2063	7,000,000	7,229,712
	UBS CITIGROUP COMMERCIAL MORTG	1 % 10 Jan 2045	0	—
	UBS GROUP FUNDING SWITZE	2.95 % 24 Sep 2020	200,000	202,084
	US 10YR NOTE (CBT)MAR18	XCBT 20180320	15,500,000	9,688
	US 2YR NOTE (CBT) MAR18	XCBT 20180329	505,200,000	5
	US 5YR NOTE (CBT) MAR18	XCBT 20180329	(125,400,000)	(29,391)
	US DOLLAR		5,822,000	5,822,000
	US TREASURY N/B	1.5 % 31 Oct 2019	174,400,000	173,201,000
	US ULTRA BOND CBT MAR18	XCBT 20180320	(15,500,000)	(33,906)
	VENTAS REALTY LP/CAP CRP	2 % 15 Feb 2018	1,800,000	1,799,898
	VEREIT OPERATING PARTNER	3 % 06 Feb 2019	1,507,000	1,514,243
	VERIZON COMMUNICATIONS	1 % 16 Mar 2022	1,900,000	1,937,405
	VMWARE INC	2.95 % 21 Aug 2022	4,600,000	4,587,145
	WASHINGTON ST HLTH CARE FACS A	1 % 01 Jan 2042	2,500,000	2,505,450
	WEA FINANCE LLC/WESTFIEL	2.7 % 17 Sep 2019	4,390,000	4,413,702
	WELLS FARGO + COMPANY	1 % 22 Apr 2019	625,000	626,385
	WELLS FARGO COMMERCIAL MORTGAG	1 % 15 Jan 2059	3,000,000	3,162,027
	WESFARMERS LTD	1.874 % 20 Mar 2018	500,000	499,983
	WOODSIDE FINANCE LTD	8.75 % 01 Mar 2019	750,000	801,200
	WOODSIDE FINANCE LTD	4.6 % 10 May 2021	3,300,000	3,455,415
	WOODSIDE FINANCE LTD	3.65 % 05 Mar 2025	1,100,000	1,106,671
	Sub-Total: Fund 5736 6 of 16		Total	\$ 1,309,231,935

(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	535,739	\$ 535,739
		Sub-Total: Fund 5738 7 of 16	Total	\$ 535,739

(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	3 % 15 Sep 2022	1,002,000	\$ 1,016,646
	21ST CENTURY FOX AMERICA	6.9 % 01 Mar 2019	1,310,000	1,378,816
	ABB FINANCE USA INC	2.875 % 08 May 2022	165,000	167,760
	ABBOTT LABORATORIES	2.9 % 30 Nov 2021	895,000	905,361
	ABBOTT LABORATORIES	3.25 % 15 Apr 2023	390,000	395,456
	ABBOTT LABORATORIES	2.55 % 15 Mar 2022	500,000	494,840
	ABBVIE INC	3.6 % 14 May 2025	1,500,000	1,542,114
	AETNA INC	2.75 % 15 Nov 2022	520,000	514,964
	AGRIUM INC	3.5 % 01 Jun 2023	650,000	666,831
	ALLERGAN FUNDING SCS	3.8 % 15 Mar 2025	1,580,000	1,608,514
	ALTRIA GROUP INC	4 % 31 Jan 2024	775,000	822,183
	ALTRIA GROUP INC	2.85 % 09 Aug 2022	440,000	442,887
	AMAZON.COM INC	2.8 % 22 Aug 2024	400,000	398,784
	AMER AIRLINE 16 2 AA PTT	3.2 % 15 Dec 2029	94,800	94,522
	AMER AIRLN 14 1 A PTT	3.7 % 01 Apr 2028	186,908	191,113
	AMEREN ILLINOIS CO	2.7 % 01 Sep 2022	420,000	421,279
	AMERICA MOVIL SAB DE CV	5 % 30 Mar 2020	1,455,000	1,533,483
	AMERICAN AIRLINES 2013 2	4.95 % 15 Jul 2024	583,584	621,065
	AMERICAN EXPRESS CREDIT	2.2 % 03 Mar 2020	1,680,000	1,674,914
	AMERICAN INTL GROUP	4.125 % 15 Feb 2024	1,265,000	1,336,603
	AMERICAN WATER CAPITAL C	2.95 % 01 Sep 2027	425,000	420,606
	AMGEN INC	2.65 % 11 May 2022	1,220,000	1,216,717
	AMGEN INC	3.625 % 22 May 2024	245,000	254,552
	AMGEN INC	4.1 % 15 Jun 2021	305,000	318,584
	AMGEN INC	3.45 % 01 Oct 2020	615,000	632,000
	ANADARKO PETROLEUM CORP	5.55 % 15 Mar 2026	200,000	224,397
	ANHEUSER BUSCH INBEV FIN	3.3 % 01 Feb 2023	610,000	624,209
	ANHEUSER BUSCH INBEV WOR	5 % 15 Apr 2020	480,000	509,317
	ANHEUSER BUSCH INBEV WOR	5.375 % 15 Jan 2020	2,325,000	2,466,382
	ANTHEM INC	3.3 % 15 Jan 2023	840,000	852,319
	ANTHEM INC	3.125 % 15 May 2022	1,685,000	1,699,886
	APACHE CORP	3.25 % 15 Apr 2022	525,000	528,966
	APPALACHIAN POWER CO	3.3 % 01 Jun 2027	220,000	220,671
	APPLE INC	2.85 % 11 May 2024	1,610,000	1,617,212
	APPLE INC	3.35 % 09 Feb 2027	160,000	163,900
	APPLE INC	3.25 % 23 Feb 2026	1,825,000	1,862,529
	APPLE INC	2.4 % 03 May 2023	935,000	925,378
	ARCH CAPITAL FINANCE LLC	4.011 % 15 Dec 2026	95,000	98,907
	AT+T INC	4.45 % 01 Apr 2024	2,195,000	2,321,897
	AT+T INC	3.9 % 14 Aug 2027	1,170,000	1,177,818
	AT+T INC	3.6 % 17 Feb 2023	180,000	184,135
	AT+T INC	3.4 % 15 May 2025	1,110,000	1,091,297
	AT+T INC	3.875 % 15 Aug 2021	135,000	139,864
	AXIS SPECIALTY FINANCE	5.875 % 01 Jun 2020	650,000	695,679
	BAKER HUGHES LLC/CO OBL	3.337 % 15 Dec 2027	2,640,000	2,635,568
	BALTIMORE GAS + ELECTRIC	3.35 % 01 Jul 2023	120,000	123,017
	BANK OF AMERICA CORP	1 % 20 Dec 2028	1,031,000	1,031,222
	BANK OF AMERICA CORP	4 % 22 Jan 2025	650,000	676,235
	BANK OF AMERICA CORP	4 % 01 Apr 2024	115,000	121,569
	BANK OF AMERICA CORP	3.95 % 21 Apr 2025	800,000	827,295
	BANK OF AMERICA CORP	4.125 % 22 Jan 2024	2,080,000	2,212,195
	BANK OF AMERICA CORP	3.3 % 11 Jan 2023	3,735,000	3,820,905
	BANK OF AMERICA CREDIT CARD TR	1.95 % 15 Aug 2022	500,000	497,764
	BANK OF NEW YORK MELLON	3.4 % 15 May 2024	500,000	518,842
	BARCLAYS PLC	4.337 % 10 Jan 2028	905,000	936,643
	BARCLAYS PLC	4.375 % 12 Jan 2026	720,000	748,958
	BARCLAYS PLC	2.75 % 08 Nov 2019	920,000	921,978
	BAT CAPITAL CORP	3.222 % 15 Aug 2024	1,335,000	1,334,947
	BAXALTA INC	4 % 23 Jun 2025	930,000	961,227
	BECTON DICKINSON AND CO	3.734 % 15 Dec 2024	843,000	863,397
	BERKSHIRE HATHAWAY INC	2.75 % 15 Mar 2023	2,700,000	2,717,644
	BNP PARIBAS	2.375 % 21 May 2020	640,000	640,797
	BOSTON PROPERTIES LP	3.85 % 01 Feb 2023	725,000	755,284
	BP CAPITAL MARKETS PLC	3.245 % 06 May 2022	1,360,000	1,393,972
	BP CAPITAL MARKETS PLC	4.75 % 10 Mar 2019	250,000	257,760
	BRITISH TELECOM PLC	5.95 % 15 Jan 2018	1,250,000	1,251,672

(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	
	BUCKEYE PARTNERS LP	2.65 % 15 Nov 2018	205,000	205,593
	BURLINGTN NORTH SANTA FE	3.4 % 01 Sep 2024	465,000	481,633
	CA INC	3.6 % 01 Aug 2020	515,000	526,441
	CALIFORNIA ST	6.2 % 01 Mar 2019	170,000	178,231
	CALIFORNIA ST	6.2 % 01 Oct 2019	1,350,000	1,446,863
	CANADIAN NATL RAILWAY	5.55 % 01 Mar 2019	455,000	472,327
	CANADIAN NATL RAILWAY	6.8 % 15 Jul 2018	350,000	359,018
	CAPITAL ONE BANK USA NA	3.375 % 15 Feb 2023	620,000	626,119
	CAPITAL ONE NA	2.95 % 23 Jul 2021	575,000	578,425
	CARDINAL HEALTH INC	4.625 % 15 Dec 2020	635,000	669,504
	CATERPILLAR INC	2.6 % 26 Jun 2022	240,000	240,057
	CATERPILLAR INC	3.9 % 27 May 2021	910,000	956,984
	CBS CORP	4.3 % 15 Feb 2021	210,000	219,420
	CELGENE CORP	3.625 % 15 May 2024	935,000	961,594
	CENOVUS ENERGY INC	4.25 % 15 Apr 2027	180,000	179,566
	CENTERPOINT ENER HOUSTON	2.25 % 01 Aug 2022	305,000	300,594
	CFCRE COMMERCIAL MORTGAGE TRUS	3.585 % 10 Dec 2054	2,250,000	2,307,111
	CHARTER COMM OPT LLC/CAP	4.908 % 23 Jul 2025	1,515,000	1,610,726
	CHASE ISSUANCE TRUST	2.16 % 16 Sep 2024	900,000	888,562
	CHEVRON CORP	3.191 % 24 Jun 2023	365,000	375,083
	CHEVRON CORP	2.355 % 05 Dec 2022	655,000	649,808
	CHUBB INA HOLDINGS INC	3.35 % 15 May 2024	1,125,000	1,158,753
	CHUBB INA HOLDINGS INC	2.7 % 13 Mar 2023	1,250,000	1,241,790
	CIGNA CORP	4 % 15 Feb 2022	510,000	532,623
	CIGNA CORP	4.375 % 15 Dec 2020	395,000	413,808
	CINTAS CORPORATION NO. 2	3.7 % 01 Apr 2027	550,000	572,289
	CISCO SYSTEMS INC	1.85 % 20 Sep 2021	385,000	377,844
	CISCO SYSTEMS INC	2.2 % 28 Feb 2021	400,000	398,731
	CISCO SYSTEMS INC	3 % 15 Jun 2022	390,000	397,543
	CITIBANK CREDIT CARD ISSUANCE	2.15 % 15 Jul 2021	900,000	900,932
	CITIBANK CREDIT CARD ISSUANCE	2.88 % 23 Jan 2023	2,300,000	2,341,302
	CITIGROUP COMMERCIAL MORTGAGE	3.314 % 10 Apr 2049	3,000,000	3,042,460
	CITIGROUP COMMERCIAL MORTGAGE	3.197 % 15 Aug 2050	5,000,000	5,037,047
	CITIGROUP COMMERCIAL MORTGAGE	3.717 % 15 Sep 2048	4,500,000	4,705,443
	CITIGROUP COMMERCIAL MORTGAGE	2.79 % 10 Mar 2047	1,500,000	1,508,632
	CITIGROUP INC	2.9 % 08 Dec 2021	1,975,000	1,987,997
	CITIGROUP INC	4.6 % 09 Mar 2026	1,140,000	1,213,213
	CITIGROUP INC	3.4% 01 May 2026	740,000	744,420
	CITIGROUP INC	4.125% 25 Jul 2028	1,280,000	1,319,239
	CITIGROUP INC	3.7% 12 Jan 2026	1,165,000	1,199,379
	CNOOC FINANCE 2013 LTD	1.75% 09 May 2018	235,000	234,511
	COCA COLA CO/THE	3.15% 15 Nov 2020	540,000	554,733
	COMCAST CORP	3% 01 Feb 2024	1,510,000	1,519,995
	COMCAST CORP	3.6% 01 Mar 2024	1,310,000	1,365,676
	COMCAST CORP	5.7% 01 Jul 2019	369,000	388,420
	COMM MORTGAGE TRUST	3.42% 10 Aug 2047	1,500,000	1,542,200
	COMM MORTGAGE TRUST	3.546% 10 Jun 2047	1,800,000	1,860,780
	COMM MORTGAGE TRUST	3.819% 10 Jun 2047	200,000	209,832
	COMM MORTGAGE TRUST	3.35% 10 Feb 2048	5,000,000	5,090,400
	COMMONWEALTH BK AUSTR NY	2.3% 12 Mar 2020	1,035,000	1,035,595
	COMMONWEALTH EDISON CO	2.95% 15 Aug 2027	330,000	326,262
	COMMONWEALTH EDISON CO	2.55% 15 Jun 2026	640,000	618,914
	CONCHO RESOURCES INC	3.75% 01 Oct 2027	500,000	506,528
	CONOCOPHILLIPS COMPANY	2.4% 15 Dec 2022	995,000	983,432
	CONTL AIRLINES 2012 1 A	4.15% 11 Oct 2025	420,399	439,316
	CONTL AIRLINES 2012 2 A	4% 29 Apr 2026	410,679	428,071
	CORP ANDINA DE FOMENTO	2% 10 May 2019	645,000	642,736
	COVENTRY HEALTH CARE INC	5.45% 15 Jun 2021	1,100,000	1,190,824
	CRED SUIS GP FUN LTD	4.55% 17 Apr 2026	545,000	583,523
	CRED SUIS GP FUN LTD	3.75% 26 Mar 2025	755,000	770,393
	CREDIT SUISSE NEW YORK	6% 15 Feb 2018	1,165,000	1,170,280
	CREDIT SUISSE NEW YORK	4.375% 05 Aug 2020	260,000	272,435
	CVS HEALTH CORP	3.875% 20 Jul 2025	1,432,000	1,474,772
	DELL INT LLC / EMC CORP	3.48% 01 Jun 2019	2,110,000	2,136,433
	DELTA AIR LINES 2007 1 A	6.821% 10 Feb 2024	215,504	245,136
	DISCOVER BANK	8.7% 18 Nov 2019	467,000	513,501
	DISCOVER FINANCIAL SVS	4.1% 09 Feb 2027	290,000	297,056
	DISCOVER FINANCIAL SVS	3.85% 21 Nov 2022	1,048,000	1,076,446
	DISCOVERY COMMUNICATIONS	3.95% 20 Mar 2028	570,000	566,954
	DISCOVERY COMMUNICATIONS	5.625% 15 Aug 2019	175,000	183,568
	DOMINION ENERGY GAS HLDG	3.55% 01 Nov 2023	265,000	270,492
	DOMINION ENERGY INC	4.45% 15 Mar 2021	760,000	802,505
	DOW CHEMICAL CO/THE	3% 15 Nov 2022	1,365,000	1,372,235
	DOW CHEMICAL CO/THE	8.55% 15 May 2019	565,000	611,997
	DUKE ENERGY CAROLINAS	2.95% 01 Dec 2026	795,000	789,029
	DUKE ENERGY INDIANA INC	3.75% 15 Jul 2020	280,000	290,411
	E.I. DU PONT DE NEMOURS	2.8% 15 Feb 2023	620,000	618,628
	E.I. DU PONT DE NEMOURS	4.625% 15 Jan 2020	375,000	393,167

(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		
	EASTMAN CHEMICAL CO	3.8% 15 Mar 2025	748,000	779,856
	ECOLAB INC	4.35% 08 Dec 2021	632,000	672,706
	ECOPETROL SA	4.125% 16 Jan 2025	185,000	185,925
	EMERA US FINANCE LP	3.55% 15 Jun 2026	435,000	436,246
	ENTERGY CORP	5.125% 15 Sep 2020	975,000	1,030,066
	ENTERGY LOUISIANA LLC	2.4% 01 Oct 2026	380,000	359,717
	ENTERPRISE PRODUCTS OPER	3.35% 15 Mar 2023	1,890,000	1,927,250
	EOG RESOURCES INC	3.15% 01 Apr 2025	420,000	418,439
	EOG RESOURCES INC	4.1% 01 Feb 2021	490,000	510,912
	EQUIFAX INC	3.3% 15 Dec 2022	430,000	427,209
	EXELON CORP	3.497% 01 Jun 2022	500,000	509,550
	EXELON GENERATION CO LLC	2.95% 15 Jan 2020	550,000	555,596
	EXPORT IMPORT BK KOREA	5.125% 29 Jun 2020	945,000	995,887
	EXPRESS SCRIPTS HOLDING	4.5% 25 Feb 2026	460,000	488,155
	EXXON MOBIL CORPORATION	3.043% 01 Mar 2026	1,460,000	1,482,547
	EXXON MOBIL CORPORATION	2.397% 06 Mar 2022	440,000	439,294
	FANNIE MAE	1.125% 19 Oct 2018	305,000	303,469
	FANNIE MAE	2% 05 Oct 2022	265,000	261,691
	FANNIE MAE	0.875% 21 May 2018	1,045,000	1,042,257
	FED HM LN PC POOL A47038	5% 01 Sep 2035	45,715	49,417
	FED HM LN PC POOL A56599	6% 01 Jan 2037	87,126	98,127
	FED HM LN PC POOL A63809	6% 01 Aug 2037	71,331	80,272
	FED HM LN PC POOL A69654	6% 01 Dec 2037	30,034	33,633
	FED HM LN PC POOL A85726	5% 01 Apr 2039	120,949	131,866
	FED HM LN PC POOL A92478	4.5% 01 Jun 2040	534,410	570,176
	FED HM LN PC POOL A93318	5% 01 Aug 2040	494,916	539,258
	FED HM LN PC POOL A93713	5% 01 Sep 2040	375,802	409,475
	FED HM LN PC POOL A94069	5% 01 Sep 2040	119,429	129,393
	FED HM LN PC POOL A94113	5% 01 Oct 2040	116,050	125,823
	FED HM LN PC POOL A94898	4.5% 01 Nov 2040	202,585	216,167
	FED HM LN PC POOL A95085	4% 01 Nov 2040	963,639	1,011,698
	FED HM LN PC POOL A95519	4.5% 01 Dec 2040	113,313	120,910
	FED HM LN PC POOL A95575	4% 01 Dec 2040	537,856	567,912
	FED HM LN PC POOL A95960	4% 01 Dec 2040	496,132	520,862
	FED HM LN PC POOL A97040	4% 01 Feb 2041	645,399	677,592
	FED HM LN PC POOL C03469	4.5% 01 May 2040	692,514	738,945
	FED HM LN PC POOL C03517	4.5% 01 Sep 2040	55,217	58,918
	FED HM LN PC POOL C03520	4% 01 Sep 2040	712,436	747,922
	FED HM LN PC POOL C03545	5% 01 Aug 2040	336,128	366,242
	FED HM LN PC POOL C03792	3.5% 01 Apr 2042	2,189,796	2,259,450
	FED HM LN PC POOL C04272	3% 01 Oct 2042	1,279,076	1,286,193
	FED HM LN PC POOL C04422	3% 01 Dec 2042	1,008,306	1,013,960
	FED HM LN PC POOL C09004	3.5% 01 Jul 2042	1,216,187	1,255,081
	FED HM LN PC POOL C09022	3% 01 Jan 2043	5,736,763	5,769,272
	FED HM LN PC POOL C09029	3% 01 Mar 2043	698,872	702,869
	FED HM LN PC POOL C09031	2.5% 01 Feb 2043	391,632	378,282
	FED HM LN PC POOL C09055	4% 01 Dec 2043	232,298	243,272
	FED HM LN PC POOL C91176	5.5% 01 May 2028	79,867	87,240
	FED HM LN PC POOL C91908	3% 01 Jan 2037	2,424,628	2,461,351
	FED HM LN PC POOL E04113	2.5% 01 Nov 2027	1,663,097	1,671,708
	FED HM LN PC POOL E97335	5% 01 Jul 2018	10,373	10,578
	FED HM LN PC POOL G01843	6% 01 Jun 2035	199,657	225,393
	FED HM LN PC POOL G02031	5.5% 01 Feb 2036	341,479	379,242
	FED HM LN PC POOL G02408	5.5% 01 Dec 2036	129,093	142,896
	FED HM LN PC POOL G02427	5.5% 01 Dec 2036	294,003	325,818
	FED HM LN PC POOL G02794	6% 01 May 2037	227,526	256,497
	FED HM LN PC POOL G03695	5.5% 01 Nov 2037	89,165	98,653
	FED HM LN PC POOL G03737	6.5% 01 Nov 2037	127,226	140,924
	FED HM LN PC POOL G03781	6% 01 Jan 2038	6,827	7,649
	FED HM LN PC POOL G03812	5.5% 01 Feb 2038	405,833	448,219
	FED HM LN PC POOL G03819	6% 01 Jan 2038	24,556	27,530
	FED HM LN PC POOL G03926	6% 01 Feb 2038	67,084	75,558
	FED HM LN PC POOL G04585	5.5% 01 Feb 2038	82,045	90,709
	FED HM LN PC POOL G04588	5.5% 01 Aug 2038	33,403	36,918
	FED HM LN PC POOL G04688	5.5% 01 Sep 2038	60,263	66,597
	FED HM LN PC POOL G05179	5.5% 01 Jan 2039	73,944	81,726
	FED HM LN PC POOL G05472	4.5% 01 Jun 2039	106,712	113,864
	FED HM LN PC POOL G05676	4% 01 Nov 2039	686,796	721,086
	FED HM LN PC POOL G05726	5% 01 Aug 2039	232,274	253,063
	FED HM LN PC POOL G05741	4.5% 01 Dec 2039	85,279	90,989
	FED HM LN PC POOL G05927	4.5% 01 Jul 2040	798,174	862,364
	FED HM LN PC POOL G06087	5% 01 Sep 2040	64,622	70,357
	FED HM LN PC POOL G06231	4% 01 Dec 2040	490,882	515,378
	FED HM LN PC POOL G06499	4% 01 Mar 2041	587,918	622,963
	FED HM LN PC POOL G06506	4% 01 Dec 2040	1,318,110	1,383,853
	FED HM LN PC POOL G06507	4% 01 Feb 2041	244,533	256,734
	FED HM LN PC POOL G06601	4.5% 01 Dec 2040	1,971,135	2,125,737
	FED HM LN PC POOL G07032	3% 01 Jun 2042	1,837,416	1,847,069

(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 G07129	3.5% 01 Sep 2042	1,515,932	1,564,412
	FED HM LN PC POOL G07388	3.5% 01 May 2043	826,221	852,635
	FED HM LN PC POOL G08273	5.5% 01 Jun 2038	42,267	46,719
	FED HM LN PC POOL G08368	4.5% 01 Oct 2039	325,835	347,617
	FED HM LN PC POOL G08372	4.5% 01 Nov 2039	234,077	249,780
	FED HM LN PC POOL G08479	3.5% 01 Mar 2042	652,686	673,557
	FED HM LN PC POOL G08521	3% 01 Jan 2043	645,877	649,537
	FED HM LN PC POOL G08567	4% 01 Jan 2044	2,889,685	3,024,610
	FED HM LN PC POOL G08577	4% 01 Mar 2044	301,333	315,325
	FED HM LN PC POOL G08601	4% 01 Aug 2044	395,864	414,105
	FED HM LN PC POOL G08624	4% 01 Jan 2045	336,355	351,765
	FED HM LN PC POOL G08627	3.5% 01 Feb 2045	974,652	1,002,402
	FED HM LN PC POOL G08654	3.5% 01 Jul 2045	2,521,446	2,593,187
	FED HM LN PC POOL G08676	3.5% 01 Nov 2045	3,393,752	3,490,320
	FED HM LN PC POOL G08677	4% 01 Nov 2045	758,673	793,419
	FED HM LN PC POOL G08681	3.5% 01 Dec 2045	1,600,149	1,645,680
	FED HM LN PC POOL G08707	4% 01 May 2046	2,452,106	2,564,535
	FED HM LN PC POOL G08732	3% 01 Nov 2046	954,723	955,749
	FED HM LN PC POOL G08735	4.5% 01 Oct 2046	941,467	1,000,669
	FED HM LN PC POOL G08737	3% 01 Dec 2046	3,801,345	3,805,233
	FED HM LN PC POOL G08739	4% 01 Dec 2046	498,840	521,730
	FED HM LN PC POOL G08741	3% 01 Jan 2047	6,170,275	6,176,267
	FED HM LN PC POOL G12403	5% 01 Oct 2021	142,341	147,358
	FED HM LN PC POOL G13300	4.5% 01 May 2023	52,639	55,150
	FED HM LN PC POOL G13492	5% 01 Feb 2024	62,317	65,425
	FED HM LN PC POOL G13868	4.5% 01 Jul 2025	199,156	208,678
	FED HM LN PC POOL G14239	4% 01 Sep 2026	73,322	76,531
	FED HM LN PC POOL G16177	2% 01 Jan 2032	715,694	697,770
	FED HM LN PC POOL G18401	3.5% 01 Sep 2026	133,870	138,371
	FED HM LN PC POOL G18475	2.5% 01 Aug 2028	268,424	269,729
	FED HM LN PC POOL J09212	5% 01 Jan 2024	49,908	50,962
	FED HM LN PC POOL J12398	4.5% 01 Jun 2025	197,106	206,711
	FED HM LN PC POOL J12439	4.5% 01 Jun 2025	174,683	183,199
	FED HM LN PC POOL J13721	3.5% 01 Dec 2025	264,948	275,164
	FED HM LN PC POOL J15031	4% 01 Apr 2026	514,104	536,695
	FED HM LN PC POOL J15719	4% 01 Jun 2026	482,516	505,302
	FED HM LN PC POOL J15847	4% 01 Jun 2026	233,328	244,529
	FED HM LN PC POOL J16059	4% 01 Jul 2026	289,408	302,176
	FED HM LN PC POOL J16432	3.5% 01 Aug 2026	995,252	1,033,431
	FED HM LN PC POOL J18912	2.5% 01 Apr 2027	477,721	480,375
	FED HM LN PC POOL J23935	3% 01 May 2028	507,191	517,192
	FED HM LN PC POOL J24887	3% 01 Jul 2028	3,401,525	3,472,308
	FED HM LN PC POOL J27464	3.5% 01 Feb 2029	1,111,105	1,152,494
	FED HM LN PC POOL J27964	3% 01 Apr 2029	602,823	614,738
	FED HM LN PC POOL J28440	3% 01 Jun 2029	817,946	834,085
	FED HM LN PC POOL J29007	3% 01 Aug 2029	643,813	656,833
	FED HM LN PC POOL J29036	3% 01 Aug 2029	657,121	670,411
	FED HM LN PC POOL J29049	3% 01 Aug 2029	657,349	670,647
	FED HM LN PC POOL Q02171	5% 01 Jul 2041	201,634	218,590
	FED HM LN PC POOL Q02606	5% 01 Aug 2041	967,439	1,047,413
	FED HM LN PC POOL Q04673	4% 01 Nov 2041	1,210,052	1,279,496
	FED HM LN PC POOL Q10241	3.5% 01 Aug 2042	461,292	477,153
	FED HM LN PC POOL Q10448	3.5% 01 Aug 2042	579,486	598,015
	FED HM LN PC POOL Q11288	3.5% 01 Sep 2042	486,575	501,946
	FED HM LN PC POOL Q11788	3% 01 Oct 2042	304,991	306,672
	FED HM LN PC POOL Q12520	3% 01 Oct 2042	133,336	134,078
	FED HM LN PC POOL Q12841	3.5% 01 Nov 2042	1,226,958	1,265,982
	FED HM LN PC POOL Q13630	3% 01 Nov 2042	320,096	321,877
	FED HM LN PC POOL Q14326	2.5% 01 Jan 2043	1,113,398	1,075,448
	FED HM LN PC POOL Q15062	3% 01 Feb 2043	1,513,171	1,521,668
	FED HM LN PC POOL Q24141	4% 01 Jan 2044	548,670	574,710
	FED HM LN PC POOL V60298	3% 01 Oct 2028	587,778	599,392
	FED HM LN PC POOL V60564	3% 01 Jun 2029	1,113,219	1,135,765
	FED HM LN PC POOL V60869	2.5% 01 Jul 2030	1,910,322	1,909,125
	FEDERAL HOME LOAN BANK	1.375% 28 Sep 2020	1,210,000	1,188,915
	FEDEX CORP	3.3% 15 Mar 2027	125,000	125,838
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Sep 2027	2,985,000	3,045,834
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 May 2025	3,000,000	3,121,533
	FHLMC MULTIFAMILY STRUCTURED P	3.49% 25 Jan 2024	245,000	257,220
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Apr 2023	1,255,000	1,304,631
	FHLMC TBA 30 YR 3.5	3.5% 18 Jan 2048	10,500,000	10,782,738
	FIDELITY NATIONAL INFORM	4.5% 15 Oct 2022	346,000	370,368
	FIDELITY NATIONAL INFORM	3.875% 05 Jun 2024	140,000	146,139
	FISERV INC	3.85% 01 Jun 2025	825,000	860,626
	FLORIDA POWER + LIGHT CO	2.75% 01 Jun 2023	120,000	120,292
	FNMA POOL 257281	5% 01 Jul 2028	17,752	19,066
	FNMA POOL 257595	5% 01 Mar 2029	2,345	2,518
	FNMA POOL 555800	1% 01 Oct 2033	798,704	884,678

(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	
	FNMA POOL 655687	6.5% 01 Aug 2032	292,334	324,037
	FNMA POOL 660662	6.5% 01 Sep 2032	2,592	2,873
	FNMA POOL 725690	1% 01 Aug 2034	29,200	33,185
	FNMA POOL 735061	1% 01 Nov 2034	793,090	899,015
	FNMA POOL 735271	1% 01 Jan 2035	175,599	198,810
	FNMA POOL 735288	1% 01 Mar 2035	179,183	195,160
	FNMA POOL 735382	1% 01 Apr 2035	1,016,687	1,104,434
	FNMA POOL 735484	1% 01 May 2035	455,436	494,694
	FNMA POOL 735500	1% 01 May 2035	607,394	673,889
	FNMA POOL 735578	1% 01 Jun 2035	84,104	91,358
	FNMA POOL 735580	1% 01 Jun 2035	386,774	419,020
	FNMA POOL 735591	1% 01 Jun 2035	358,636	389,564
	FNMA POOL 735667	1% 01 Jul 2035	360,145	391,216
	FNMA POOL 735676	1% 01 Jul 2035	1,245,814	1,353,231
	FNMA POOL 735989	1% 01 Feb 2035	693,541	768,585
	FNMA POOL 745355	1% 01 Mar 2036	328,686	357,084
	FNMA POOL 745412	1% 01 Dec 2035	399,511	443,159
	FNMA POOL 745418	1% 01 Apr 2036	194,225	215,343
	FNMA POOL 745515	1% 01 May 2036	65,819	71,475
	FNMA POOL 745885	1% 01 Oct 2036	397,500	450,111
	FNMA POOL 745950	1% 01 Nov 2036	292,685	331,560
	FNMA POOL 826495	5.5% 01 Jul 2035	3,439	3,777
	FNMA POOL 831400	6% 01 Apr 2036	29,810	33,754
	FNMA POOL 832690	5% 01 Sep 2035	196,652	213,446
	FNMA POOL 832799	5% 01 Sep 2035	258,914	281,427
	FNMA POOL 872482	5.5% 01 Apr 2036	632,601	694,947
	FNMA POOL 888102	1% 01 May 2036	25,310	28,039
	FNMA POOL 888129	1% 01 Feb 2037	144,076	159,418
	FNMA POOL 888131	1% 01 Feb 2037	53,293	58,978
	FNMA POOL 888286	1% 01 Apr 2037	490,853	542,516
	FNMA POOL 888637	1% 01 Sep 2037	84,358	95,182
	FNMA POOL 889072	1% 01 Dec 2037	87,492	98,825
	FNMA POOL 889190	1% 01 Mar 2038	146,814	164,937
	FNMA POOL 889579	1% 01 May 2038	298,175	336,117
	FNMA POOL 889691	1% 01 Jul 2038	101,037	114,112
	FNMA POOL 889705	1% 01 Jun 2038	178,347	197,118
	FNMA POOL 889983	1% 01 Oct 2038	526,915	594,103
	FNMA POOL 898832	5.5% 01 Nov 2036	26,577	29,148
	FNMA POOL 899172	6.5% 01 Feb 2037	55,526	61,548
	FNMA POOL 902669	5% 01 Nov 2036	66,433	71,798
	FNMA POOL 916398	6.5% 01 May 2037	4,950	5,486
	FNMA POOL 928075	6% 01 Feb 2037	86,368	97,424
	FNMA POOL 933478	5% 01 Mar 2023	26,811	27,334
	FNMA POOL 938446	5.5% 01 Jul 2022	15,586	16,207
	FNMA POOL 943699	6.5% 01 Aug 2037	5,453	6,048
	FNMA POOL 946924	6.5% 01 Sep 2037	30,182	33,455
	FNMA POOL 948227	6.5% 01 Aug 2037	90,813	100,662
	FNMA POOL 954804	6.5% 01 Dec 2037	801	887
	FNMA POOL 959604	6.5% 01 Nov 2037	11,510	13,013
	FNMA POOL 968546	6.5% 01 Feb 2038	39,093	43,333
	FNMA POOL 969014	6.5% 01 Feb 2038	73,340	81,293
	FNMA POOL 969230	5.5% 01 May 2037	165,859	183,426
	FNMA POOL 995930	1% 01 Apr 2039	8,540	9,213
	FNMA POOL AA0472	4% 01 Mar 2039	153,479	161,333
	FNMA POOL AB1047	4.5% 01 May 2040	620,616	669,659
	FNMA POOL AB1141	4.5% 01 Jun 2040	527,473	569,192
	FNMA POOL AB2801	3.5% 01 Apr 2026	640,207	660,990
	FNMA POOL AB3693	4% 01 Oct 2041	632,271	663,900
	FNMA POOL AB4058	4% 01 Dec 2041	645,191	677,613
	FNMA POOL AB4689	3.5% 01 Mar 2042	969,437	1,001,059
	FNMA POOL AB5593	3.5% 01 Jul 2042	678,708	700,569
	FNMA POOL AB6017	3.5% 01 Aug 2042	1,044,895	1,078,708
	FNMA POOL AB6136	2.5% 01 Sep 2027	3,417,830	3,434,835
	FNMA POOL AB6229	3.5% 01 Sep 2042	3,277,313	3,383,041
	FNMA POOL AB6238	3.5% 01 Sep 2042	544,290	562,257
	FNMA POOL AB6390	3% 01 Oct 2042	330,978	332,767
	FNMA POOL AB6832	3.5% 01 Nov 2042	1,373,216	1,417,337
	FNMA POOL AB7272	3% 01 Dec 2042	1,792,469	1,802,863
	FNMA POOL AB7410	3% 01 Dec 2042	2,377,160	2,389,969
	FNMA POOL AB7426	3% 01 Dec 2042	1,562,343	1,571,406
	FNMA POOL AB7568	3% 01 Jan 2043	2,190,352	2,202,188
	FNMA POOL AB7570	3% 01 Jan 2043	3,685,735	3,705,653
	FNMA POOL AB7716	2.5% 01 Jan 2028	2,830,054	2,843,359
	FNMA POOL AB7741	3% 01 Jan 2043	1,924,192	1,934,590
	FNMA POOL AB8499	3% 01 Feb 2043	661,832	666,030
	FNMA POOL AB8923	3% 01 Apr 2043	25,554	25,687
	FNMA POOL AB9361	3.5% 01 May 2043	608,355	629,180
	FNMA POOL AB9944	3% 01 Jul 2043	784,053	791,406

(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	
	FNMA POOL AC1889	4% 01 Sep 2039	298,714	313,851
	FNMA POOL AC2953	4.5% 01 Sep 2039	3,054,727	3,259,742
	FNMA POOL AC8568	4.5% 01 Jan 2040	282,635	302,926
	FNMA POOL AC9564	4.5% 01 Feb 2040	390,054	420,884
	FNMA POOL AD0567	1% 01 Sep 2039	34,558	39,080
	FNMA POOL AD5479	5% 01 Jun 2040	62,202	67,116
	FNMA POOL AD9713	5% 01 Aug 2040	119,931	129,464
	FNMA POOL AD9870	4% 01 Oct 2040	69,470	72,759
	FNMA POOL AE0113	1% 01 Jul 2040	437,902	460,032
	FNMA POOL AE0967	1% 01 Jun 2039	517,527	534,223
	FNMA POOL AH0210	4.5% 01 Dec 2040	1,170,300	1,263,035
	FNMA POOL AH0921	4% 01 Dec 2040	1,377,604	1,447,007
	FNMA POOL AH0943	4% 01 Dec 2040	847,812	896,964
	FNMA POOL AH2899	4.5% 01 Jan 2041	1,751,171	1,900,738
	FNMA POOL AH3324	3.5% 01 Feb 2026	58,043	59,927
	FNMA POOL AH3765	4% 01 Jan 2041	2,370,435	2,489,574
	FNMA POOL AH4404	4% 01 Jan 2041	1,876,066	1,970,688
	FNMA POOL AH5616	3.5% 01 Feb 2026	42,125	43,493
	FNMA POOL AH5929	3.5% 01 Feb 2026	97,193	100,348
	FNMA POOL AH5984	4.5% 01 Mar 2041	686,244	740,567
	FNMA POOL AH6210	3.5% 01 Feb 2026	57,562	59,434
	FNMA POOL AH6438	3.5% 01 Feb 2026	100,546	103,810
	FNMA POOL AI1051	4% 01 Jun 2026	250,337	260,701
	FNMA POOL AI8382	3.5% 01 Sep 2026	317,297	327,615
	FNMA POOL AK0968	3% 01 Feb 2027	597,538	610,285
	FNMA POOL AK1140	3% 01 Feb 2027	373,968	381,944
	FNMA POOL AK1608	3% 01 Jan 2027	395,217	403,649
	FNMA POOL AK5567	3% 01 Apr 2027	546,702	558,381
	FNMA POOL AK6966	3% 01 Mar 2027	621,029	634,276
	FNMA POOL AK7088	3.5% 01 Apr 2042	387,043	399,664
	FNMA POOL AK8311	2.5% 01 Dec 2027	236,621	237,735
	FNMA POOL AK8660	3% 01 Apr 2027	571,061	583,261
	FNMA POOL AL1895	1% 01 Jun 2042	519,907	537,267
	FNMA POOL AL1945	1% 01 Jun 2042	1,446,119	1,493,430
	FNMA POOL AL2151	1% 01 Mar 2042	2,012,144	2,078,966
	FNMA POOL AL2389	1% 01 Sep 2042	887,144	916,335
	FNMA POOL AL2890	1% 01 Dec 2042	832,021	836,518
	FNMA POOL AL3039	1% 01 Oct 2027	523,319	543,333
	FNMA POOL AL3218	1% 01 Feb 2043	562,547	581,109
	FNMA POOL AL3454	1% 01 Apr 2043	292,692	294,786
	FNMA POOL AL6851	1% 01 Oct 2043	399,290	387,171
	FNMA POOL AL8352	1% 01 Oct 2044	640,193	643,614
	FNMA POOL AO0454	3.5% 01 Aug 2042	599,405	619,193
	FNMA POOL AO0527	3% 01 May 2027	785,888	802,709
	FNMA POOL AO1967	3% 01 Jun 2027	59,206	60,393
	FNMA POOL AO3110	3.5% 01 Jun 2042	1,110,404	1,146,623
	FNMA POOL AO7185	4% 01 Sep 2042	1,318,742	1,385,006
	FNMA POOL AP0457	3% 01 Jul 2027	143,944	147,017
	FNMA POOL AP1110	2.5% 01 Sep 2027	216,072	216,296
	FNMA POOL AP2611	3.5% 01 Sep 2042	535,786	553,554
	FNMA POOL AP3308	3.5% 01 Sep 2042	499,411	515,898
	FNMA POOL AP3902	3% 01 Oct 2042	480,834	483,623
	FNMA POOL AP4539	3.5% 01 Sep 2042	1,132,497	1,168,857
	FNMA POOL AP5143	3% 01 Sep 2042	622,357	625,716
	FNMA POOL AP6032	3% 01 Apr 2043	1,343,396	1,350,656
	FNMA POOL AP8615	2.5% 01 Nov 2027	286,501	287,937
	FNMA POOL AP8903	3.5% 01 Oct 2042	1,116,868	1,153,240
	FNMA POOL AP9998	3.5% 01 Oct 2042	132,921	137,202
	FNMA POOL AQ3956	2.5% 01 Jun 2028	165,196	165,967
	FNMA POOL AQ8684	3% 01 Dec 2042	186,083	187,088
	FNMA POOL AR0190	3% 01 Apr 2043	227,457	228,656
	FNMA POOL AR2626	2.5% 01 Feb 2043	685,158	664,363
	FNMA POOL AR2638	3.5% 01 Feb 2043	611,589	633,928
	FNMA POOL AR4756	2.5% 01 Feb 2028	130,289	130,902
	FNMA POOL AR6858	3% 01 Feb 2043	31,182	31,350
	FNMA POOL AR9161	3% 01 May 2043	392,630	394,635
	FNMA POOL AR9203	3.5% 01 Mar 2043	2,385,298	2,463,982
	FNMA POOL AR9218	3% 01 Mar 2043	22,194	22,313
	FNMA POOL AS4155	3% 01 Sep 2044	208,623	209,706
	FNMA POOL AS5133	3.5% 01 Jun 2045	6,498,497	6,675,706
	FNMA POOL AS5263	3.5% 01 Jun 2045	1,365,312	1,402,543
	FNMA POOL AS5384	4% 01 Jul 2045	820,816	858,848
	FNMA POOL AS6286	4% 01 Dec 2045	1,614,242	1,688,709
	FNMA POOL AS6304	4% 01 Dec 2045	811,803	849,261
	FNMA POOL AS6515	4% 01 Jan 2046	2,058,738	2,153,733
	FNMA POOL AS7248	4% 01 May 2046	836,867	875,506
	FNMA POOL AS7693	2% 01 Aug 2031	1,415,412	1,379,070
	FNMA POOL AS7877	2.5% 01 Sep 2046	956,015	923,133

(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		
	FNMA POOL AS8115	3% 01 Oct 2046	475,120	475,362
	FNMA POOL AS8249	3% 01 Nov 2036	3,140,222	3,190,196
	FNMA POOL AS8386	2.5% 01 Nov 2031	2,206,444	2,204,086
	FNMA POOL AS8461	3.5% 01 Dec 2046	1,922,546	1,974,972
	FNMA POOL AS8650	3% 01 Jan 2047	3,974,305	3,976,326
	FNMA POOL AS9394	4.5% 01 Apr 2047	481,354	512,613
	FNMA POOL AT2040	3% 01 Apr 2043	62,371	62,703
	FNMA POOL AT2745	3% 01 May 2043	63,984	64,329
	FNMA POOL AT2894	2.5% 01 May 2028	49,562	49,795
	FNMA POOL AU1279	2.5% 01 Jul 2028	293,269	294,645
	FNMA POOL AU5904	3.5% 01 Sep 2033	600,739	626,034
	FNMA POOL AU9300	3% 01 Sep 2028	676,926	690,632
	FNMA POOL AV2223	4% 01 Dec 2043	148,674	155,756
	FNMA POOL AZ4775	3.5% 01 Oct 2045	4,088,037	4,199,515
	FNMA POOL BC2008	3% 01 May 2046	2,603,869	2,605,193
	FNMA POOL BC9096	3.5% 01 Dec 2046	2,352,413	2,416,561
	FNMA POOL MA0243	5% 01 Nov 2029	378,508	406,736
	FNMA POOL MA0318	4.5% 01 Feb 2030	85,706	91,463
	FNMA POOL MA0648	3.5% 01 Feb 2026	69,976	72,247
	FNMA POOL MA0918	4% 01 Dec 2041	2,130,472	2,237,348
	FNMA POOL MA1035	3% 01 Apr 2027	76,435	78,066
	FNMA POOL MA1062	3% 01 May 2027	38,781	39,608
	FNMA POOL MA1272	3% 01 Dec 2042	689,729	693,456
	FNMA POOL MA2220	3% 01 Mar 2030	462,108	471,664
	FNMA POOL MA2495	3.5% 01 Jan 2046	1,951,744	2,004,966
	FNMA POOL MA2833	3% 01 Dec 2046	1,427,829	1,428,555
	FNMA POOL MA2863	3% 01 Jan 2047	1,938,797	1,939,783
	FNMA TBA 15 YR 3	3% 16 Feb 2033	1,500,000	1,526,279
	FNMA TBA 30 YR 3	3% 18 Jan 2048	4,500,000	4,500,000
	FNMA TBA 30 YR 3.5	3.5% 18 Jan 2048	6,000,000	6,160,313
	FNMA TBA 30 YR 3.5	3.5% 13 Feb 2048	6,000,000	6,150,703
	FNMA TBA 30 YR 4	4% 18 Jan 2048	2,750,000	2,875,782
	FNMA TBA 30 YR 4.5	4.5% 13 Feb 2048	500,000	531,328
	FORD MOTOR CREDIT CO LLC	3.81% 09 Jan 2024	1,595,000	1,628,273
	FORD MOTOR CREDIT CO LLC	4.134% 04 Aug 2025	1,045,000	1,080,757
	FORD MOTOR CREDIT CO LLC	2.551% 05 Oct 2018	605,000	606,757
	FORTIVE CORPORATION	3.15% 15 Jun 2026	220,000	218,523
	FORTUNE BRANDS HOME + SE	3% 15 Jun 2020	375,000	378,383
	FREDDIE MAC	1.375% 20 Apr 2020	645,000	635,883
	FREDDIE MAC	1.875% 17 Nov 2020	260,000	258,637
	FREDDIE MAC	1.625% 29 Sep 2020	5,275,000	5,214,738
	FREDDIE MAC	1.5% 17 Jan 2020	1,850,000	1,832,495
	FREDDIE MAC	1.375% 15 Aug 2019	4,405,000	4,367,201
	GE CAPITAL INTL FUNDING	3.373% 15 Nov 2025	1,279,000	1,300,826
	GENERAL DYNAMICS CORP	2.25% 15 Nov 2022	885,000	873,571
	GENERAL ELECTRIC CO	3.45% 15 May 2024	1,025,000	1,057,431
	GENERAL ELECTRIC CO	3.15% 07 Sep 2022	388,000	394,134
	GENERAL ELECTRIC CO	2.7% 09 Oct 2022	340,000	339,480
	GENERAL ELECTRIC CO	4.65% 17 Oct 2021	240,000	258,392
	GENERAL ELECTRIC CO	5.55% 04 May 2020	185,000	198,001
	GENERAL MOTORS CO	4.875% 02 Oct 2023	2,245,000	2,429,479
	GILEAD SCIENCES INC	3.5% 01 Feb 2025	835,000	863,565
	GILEAD SCIENCES INC	4.5% 01 Apr 2021	595,000	634,047
	GILEAD SCIENCES INC	4.4% 01 Dec 2021	265,000	282,634
	GLAXOSMITHKLINE CAP INC	2.8% 18 Mar 2023	290,000	292,526
	GLAXOSMITHKLINE CAPITAL	2.85% 08 May 2022	355,000	360,331
	GNMA II POOL 004520	5% 20 Aug 2039	353,295	384,069
	GNMA II POOL 004746	4.5% 20 Jul 2040	2,100,721	2,228,112
	GNMA II POOL 004747	5% 20 Jul 2040	811,125	881,778
	GNMA II POOL 004833	4% 20 Oct 2040	2,692,713	2,834,264
	GNMA II POOL 004922	4% 20 Jan 2041	328,331	345,553
	GNMA II POOL 004923	4.5% 20 Jan 2041	228,114	241,965
	GNMA II POOL 004945	4% 20 Feb 2041	797,840	839,773
	GNMA II POOL 004978	4.5% 20 Mar 2041	679,471	720,678
	GNMA II POOL 004979	5% 20 Mar 2041	980,583	1,066,549
	GNMA II POOL 004984	5.5% 20 Mar 2041	268,443	294,208
	GNMA II POOL 005017	4.5% 20 Apr 2041	743,245	788,286
	GNMA II POOL 005115	4.5% 20 Jul 2041	406,605	430,749
	GNMA II POOL 005140	4.5% 20 Aug 2041	1,454,780	1,540,722
	GNMA II POOL 005326	3% 20 Mar 2027	443,186	454,611
	GNMA II POOL 005332	4% 20 Mar 2042	1,178,169	1,240,144
	GNMA II POOL MA0023	4% 20 Apr 2042	550,297	579,169
	GNMA II POOL MA0317	3% 20 Aug 2042	1,988,065	2,014,892
	GNMA II POOL MA0318	3.5% 20 Aug 2042	4,021,768	4,180,000
	GNMA II POOL MA0391	3% 20 Sep 2042	2,007,384	2,034,677
	GNMA II POOL MA0392	3.5% 20 Sep 2042	2,079,805	2,161,633
	GNMA II POOL MA0462	3.5% 20 Oct 2042	3,922,247	4,076,567
	GNMA II POOL MA0624	3% 20 Dec 2042	769,330	780,028

(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	
	GNMA II POOL MA0626	4% 20 Dec 2042	436,349	458,964
	GNMA II POOL MA0698	3% 20 Jan 2043	1,038,109	1,052,652
	GNMA II POOL MA0783	3.5% 20 Feb 2043	2,418,563	2,513,724
	GNMA II POOL MA0851	3% 20 Mar 2043	443,837	450,101
	GNMA II POOL MA0933	3% 20 Apr 2043	435,712	441,861
	GNMA II POOL MA1997	4.5% 20 Jun 2044	1,315,096	1,389,992
	GNMA II POOL MA2303	3.5% 20 Oct 2044	3,300,135	3,418,995
	GNMA II POOL MA2304	4% 20 Oct 2044	1,262,942	1,326,071
	GNMA II POOL MA2372	4% 20 Nov 2044	434,645	456,338
	GNMA II POOL MA2445	3.5% 20 Dec 2044	1,305,689	1,351,844
	GNMA II POOL MA2446	4% 20 Dec 2044	730,526	765,674
	GNMA II POOL MA2678	3.5% 20 Mar 2045	2,494,123	2,582,291
	GNMA II POOL MA2754	3.5% 20 Apr 2045	1,409,917	1,459,497
	GNMA II POOL MA2891	3% 20 Jun 2045	1,104,503	1,115,669
	GNMA II POOL MA2960	3% 20 Jul 2045	1,107,039	1,118,159
	GNMA II POOL MA3033	3% 20 Aug 2045	2,261,934	2,284,655
	GNMA II POOL MA3245	4% 20 Nov 2045	1,011,915	1,060,491
	GNMA II POOL MA3311	4% 20 Dec 2045	2,579,674	2,707,850
	GNMA II POOL MA3737	4% 20 Jun 2046	849,577	888,656
	GNMA II POOL MA3803	3.5% 20 Jul 2046	6,159,723	6,374,019
	GNMA II POOL MA3936	3% 20 Sep 2046	4,146,704	4,188,359
	GNMA II POOL MA3939	4.5% 20 Sep 2046	420,521	442,619
	GNMA II POOL MA4003	3% 20 Oct 2046	1,362,505	1,376,192
	GNMA II POOL MA4005	4% 20 Oct 2046	463,640	483,884
	GNMA II POOL MA4069	3.5% 20 Nov 2046	221,703	229,416
	GNMA II POOL MA4070	4% 20 Nov 2046	1,296,043	1,352,449
	GNMA II POOL MA4071	4.5% 20 Nov 2046	1,267,564	1,332,066
	GNMA II POOL MA4125	2.5% 20 Dec 2046	1,123,356	1,097,717
	GNMA II POOL MA4126	3% 20 Dec 2046	6,997,396	7,067,687
	GNMA II POOL MA4127	3.5% 20 Dec 2046	5,756,751	5,957,028
	GNMA II POOL MA4198	4.5% 20 Jan 2047	472,644	497,981
	GNMA II POOL MA4261	3% 20 Feb 2047	1,892,671	1,911,684
	GNMA II POOL MA4263	4% 20 Feb 2047	1,439,352	1,501,526
	GNMA II POOL MA4322	4% 20 Mar 2047	2,572,699	2,685,410
	GNMA II POOL MA4381	3% 20 Apr 2047	939,590	949,028
	GNMA II TBA 30 YR 3.5	3.5% 24 Jan 2048	1,500,000	1,550,625
	GNMA POOL 391705	5.5% 15 Jan 2038	31,730	35,079
	GNMA POOL 561294	5.5% 15 Feb 2033	20,836	22,853
	GNMA POOL 603325	5.5% 15 Dec 2032	731	812
	GNMA POOL 672676	5.5% 15 Apr 2038	88,982	97,593
	GNMA POOL 676389	5.5% 15 Jan 2038	1,010	1,119
	GNMA POOL 676515	5.5% 15 Feb 2038	287,931	319,031
	GNMA POOL 676754	5.5% 15 Mar 2038	179,747	199,201
	GNMA POOL 677222	5.5% 15 Aug 2038	295,538	324,990
	GNMA POOL 677228	6% 15 Aug 2038	718	803
	GNMA POOL 683957	5.5% 15 Feb 2038	132,039	145,258
	GNMA POOL 684721	5.5% 15 Mar 2038	93,691	102,774
	GNMA POOL 687179	5.5% 15 Apr 2038	115,206	126,740
	GNMA POOL 697463	6% 15 Sep 2038	76,236	85,249
	GNMA POOL 700829	5.5% 15 Oct 2038	2,750	3,024
	GNMA POOL 700978	6% 15 Nov 2038	179,447	200,766
	GNMA POOL 723344	4% 15 Sep 2039	508,650	531,142
	GNMA POOL 723430	4.5% 15 Nov 2039	537,817	570,942
	GNMA POOL 737111	4.5% 15 Apr 2040	842,596	890,288
	GNMA POOL 738882	4% 15 Oct 2041	255,512	268,108
	GNMA POOL 745243	4% 15 Jul 2040	371,435	388,771
	GNMA POOL 771561	4% 15 Aug 2041	252,059	264,787
	GNMA POOL 782495	5.5% 15 Dec 2038	54,020	59,810
	GNMA POOL 782528	5% 15 Jan 2039	482,803	522,302
	GNMA POOL 783851	6% 15 Mar 2041	130,628	146,045
	GNMA POOL AA5821	3% 15 Nov 2042	1,497,229	1,514,444
	GNMA POOL AB3031	3% 15 Oct 2042	281,059	284,291
	GNMA POOL AB9110	3% 15 Oct 2042	1,215,407	1,229,382
	GNMA POOL AD2413	3.5% 15 May 2043	306,296	317,601
	GNMA POOL AD2414	3.5% 15 May 2043	569,251	589,624
	GNMA POOL AD8784	3% 15 Mar 2043	597,172	606,069
	GNMA POOL AN6808	3.5% 15 Jul 2045	1,202,400	1,244,280
	GOLDMAN SACHS GROUP INC	3.5% 16 Nov 2026	600,000	603,512
	GOLDMAN SACHS GROUP INC	3.85% 26 Jan 2027	2,085,000	2,140,580
	GOLDMAN SACHS GROUP INC	4% 03 Mar 2024	2,795,000	2,932,339
	GOLDMAN SACHS GROUP INC	3.75% 22 May 2025	795,000	819,050
	GOLDMAN SACHS GROUP INC	3.625% 22 Jan 2023	1,158,000	1,196,251
	GOLDMAN SACHS GROUP INC	5.75% 24 Jan 2022	250,000	277,208
	GOLDMAN SACHS GROUP INC	6% 15 Jun 2020	115,000	124,340
	GOLDMAN SACHS GROUP INC	6.15% 01 Apr 2018	410,000	414,315
	GOVERNMENT PROPERTIES IN	3.75% 15 Aug 2019	310,000	312,605
	GS MORTGAGE SECURITIES TRUST	3.68% 10 Apr 2047	3,410,005	3,487,683
	GS MORTGAGE SECURITIES TRUST	4.074% 10 Jan 2047	4,065,000	4,314,508

(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	
	HALLIBURTON CO	3.8% 15 Nov 2025	365,000	379,332
	HARTFORD FINL SVCS GRP	5.125% 15 Apr 2022	595,000	649,309
	HARTFORD FINL SVCS GRP	5.5% 30 Mar 2020	820,000	873,966
	HOME DEPOT INC	2.625% 01 Jun 2022	895,000	899,994
	HOME DEPOT INC	3.75% 15 Feb 2024	1,378,000	1,452,861
	HP ENTERPRISE CO	2.85% 05 Oct 2018	940,000	944,530
	HP INC	4.3% 01 Jun 2021	700,000	733,911
	HSBC HOLDINGS PLC	1% 13 Mar 2028	505,000	526,281
	HSBC HOLDINGS PLC	5.1% 05 Apr 2021	1,990,000	2,138,114
	HYDRO QUEBEC	8.05% 07 Jul 2024	310,000	400,578
	INGERSOLL RAND GL HLD CO	6.875% 15 Aug 2018	775,000	797,446
	INGERSOLL RAND GL HLD CO	4.25% 15 Jun 2023	565,000	602,068
	INTERNATIONAL PAPER CO	3.65% 15 Jun 2024	2,685,000	2,773,840
	INTERNATIONAL PAPER CO	4.75% 15 Feb 2022	1,113,000	1,197,148
	JM SMUCKER CO	3.5% 15 Mar 2025	365,000	372,877
	JOHN DEERE CAPITAL CORP	2.8% 06 Mar 2023	1,520,000	1,525,931
	JOHN DEERE CAPITAL CORP	2.8% 27 Jan 2023	420,000	422,525
	JOHNSON + JOHNSON	2.45% 01 Mar 2026	2,045,000	1,994,234
	JP MORGAN CHASE COMMERCIAL MOR	3.07% 15 Dec 2046	431,291	433,528
	JP MORGAN CHASE COMMERCIAL MOR	2.875% 15 Dec 2047	1,179,591	1,189,394
	JPMBB COMMERCIAL MORTGAGE SECU	3.362% 15 Jul 2045	2,000,000	2,058,878
*	JPMORGAN CHASE + CO	3.3% 01 Apr 2026	575,000	579,533
*	JPMORGAN CHASE + CO	3.2% 15 Jun 2026	300,000	299,839
*	JPMORGAN CHASE + CO	3.125% 23 Jan 2025	2,841,000	2,856,666
*	JPMORGAN CHASE + CO	3.9% 15 Jul 2025	1,210,000	1,268,495
*	JPMORGAN CHASE + CO	3.875% 10 Sep 2024	695,000	724,970
*	JPMORGAN CHASE + CO	3.625% 13 May 2024	690,000	717,468
*	JPMORGAN CHASE + CO	3.875% 01 Feb 2024	1,930,000	2,028,320
*	JPMORGAN CHASE + CO	3.2% 25 Jan 2023	2,060,000	2,101,203
	JPN BANK FOR INT L COOP	2.25% 24 Feb 2020	1,200,000	1,194,792
	KAISER FOUNDATION HOSPIT	3.15% 01 May 2027	685,000	685,645
	KEY BANK NA	2.25% 16 Mar 2020	390,000	388,857
	KEYCORP	5.1% 24 Mar 2021	235,000	253,253
	KINDER MORGAN ENER PART	4.15% 01 Feb 2024	535,000	554,857
	KINDER MORGAN ENER PART	4.15% 01 Mar 2022	633,000	657,073
	KRAFT HEINZ FOODS CO	3% 01 Jun 2026	130,000	125,096
	KRAFT HEINZ FOODS CO	3.95% 15 Jul 2025	1,385,000	1,430,527
	KRAFT HEINZ FOODS CO	5.375% 10 Feb 2020	287,000	304,076
	KROGER CO	2.3% 15 Jan 2019	190,000	190,157
	LABORATORY CORP OF AMER	3.25% 01 Sep 2024	210,000	210,327
	LABORATORY CORP OF AMER	3.6% 01 Feb 2025	910,000	924,319
	LG+E AND KU ENERGY LLC	3.75% 15 Nov 2020	495,000	510,695
	LOCKHEED MARTIN CORP	3.1% 15 Jan 2023	255,000	259,102
	LOCKHEED MARTIN CORP	4.25% 15 Nov 2019	642,000	666,424
	LYB INTERNATIONAL FINANC	3.5% 02 Mar 2027	275,000	276,392
	LYONDELLBASELL IND NV	6% 15 Nov 2021	1,025,000	1,138,573
	LYONDELLBASELL IND NV	5.75% 15 Apr 2024	810,000	923,148
	MARRIOTT INTERNATIONAL	3.125% 15 Jun 2026	675,000	663,964
	MARSH + MCLENNAN COS INC	3.5% 03 Jun 2024	570,000	588,942
	MASTERCARD INC	3.375% 01 Apr 2024	615,000	638,660
	MCDONALD S CORP	3.7% 30 Jan 2026	365,000	380,471
	MCDONALD S CORP	2.625% 15 Jan 2022	610,000	611,255
	MCDONALD S CORP	1.875% 29 May 2019	440,000	438,248
	MCKESSON CORP	4.75% 01 Mar 2021	575,000	609,402
	MEDTRONIC INC	3.5% 15 Mar 2025	1,355,000	1,405,605
	MEDTRONIC INC	3.625% 15 Mar 2024	465,000	486,977
	MERCK + CO INC	2.75% 10 Feb 2025	870,000	866,478
	MERCK + CO INC	2.8% 18 May 2023	505,000	509,204
	MERCK + CO INC	3.875% 15 Jan 2021	695,000	725,742
*	METLIFE INC	4.368% 15 Sep 2023	45,000	48,587
	MICROSOFT CORP	2.4% 08 Aug 2026	2,465,000	2,377,160
	MICROSOFT CORP	3.125% 03 Nov 2025	360,000	367,539
	MICROSOFT CORP	1.85% 12 Feb 2020	75,000	74,709
	MONSANTO CO	3.375% 15 Jul 2024	400,000	405,994
	MORGAN STANLEY	4% 23 Jul 2025	3,255,000	3,408,150
	MORGAN STANLEY	3.875% 27 Jan 2026	2,680,000	2,793,542
	MORGAN STANLEY	3.875% 29 Apr 2024	770,000	803,938
	MORGAN STANLEY	5.75% 25 Jan 2021	425,000	463,138
	MORGAN STANLEY BAML TRUST	3.719% 15 Jul 2050	3,500,000	3,658,540
	MORGAN STANLEY BAML TRUST	3.451% 15 Jul 2050	1,134,000	1,167,368
	MPLX LP	4.125% 01 Mar 2027	310,000	317,514
	MPLX LP	4.5% 15 Jul 2023	470,000	496,565
	MYLAN INC	2.55% 28 Mar 2019	250,000	250,005
	MYLAN NV	3.15% 15 Jun 2021	845,000	849,717
	NATIONAL RURAL UTIL COOP	2.3% 15 Nov 2019	535,000	536,475
	NEWELL BRANDS INC	4.2% 01 Apr 2026	300,000	313,322
	NISOURCE INC	6.8% 15 Jan 2019	61,000	63,752
	NOBLE ENERGY INC	4.15% 15 Dec 2021	475,000	494,959

(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		
	NOMURA HOLDINGS INC	2.75% 19 Mar 2019	1,080,000	1,088,077
	NORFOLK SOUTHERN CORP	3% 01 Apr 2022	735,000	744,230
	NORFOLK SOUTHERN CORP	5.9% 15 Jun 2019	695,000	730,638
	NORTHERN STATES PWR MINN	2.2% 15 Aug 2020	460,000	459,599
	NORTHROP GRUMMAN CORP	5.05% 01 Aug 2019	1,500,000	1,567,379
	NOVARTIS CAPITAL CORP	3.4% 06 May 2024	160,000	166,394
	NOVARTIS CAPITAL CORP	2.4% 21 Sep 2022	1,195,000	1,188,329
	OCCIDENTAL PETROLEUM COR	2.6% 15 Apr 2022	395,000	395,850
	OCCIDENTAL PETROLEUM COR	4.1% 01 Feb 2021	950,000	994,970
	ONCOR ELECTRIC DELIVERY	2.95% 01 Apr 2025	480,000	478,905
	ONEOK INC	4% 13 Jul 2027	480,000	486,494
	ONEOK PARTNERS LP	3.375% 01 Oct 2022	495,000	498,469
	ONEOK PARTNERS LP	8.625% 01 Mar 2019	535,000	571,041
	ORACLE CORP	1.9% 15 Sep 2021	760,000	748,006
	ORACLE CORP	2.65% 15 Jul 2026	1,055,000	1,028,570
	ORACLE CORP	2.95% 15 May 2025	1,450,000	1,456,276
	ORACLE CORP	2.5% 15 Oct 2022	245,000	244,664
	ORACLE CORP	5% 08 Jul 2019	1,215,000	1,268,115
	PACIFIC GAS + ELECTRIC	3.4% 15 Aug 2024	930,000	947,732
	PACIFIC GAS + ELECTRIC	3.3% 15 Mar 2027	200,000	198,484
	PACIFIC GAS + ELECTRIC	3.85% 15 Nov 2023	895,000	933,360
	PEOPLES UNITED BANK	4% 15 Jul 2024	475,000	479,738
	PEPSICO INC	3.1% 17 Jul 2022	140,000	143,354
	PEPSICO INC	2.75% 05 Mar 2022	1,505,000	1,522,933
	PEPSICO INC	3.6% 01 Mar 2024	230,000	241,192
	PETROLEOS MEXICANOS	6.5% 13 Mar 2027	1,075,000	1,174,975
	PETROLEOS MEXICANOS	4.25% 15 Jan 2025	270,000	268,380
	PFIZER INC	3% 15 Dec 2026	476,000	478,869
	PHILIP MORRIS INTL INC	2.625% 06 Mar 2023	540,000	534,067
	PHILIP MORRIS INTL INC	4.5% 26 Mar 2020	520,000	544,245
	PHILLIPS 66 PARTNERS LP	3.75% 01 Mar 2028	170,000	170,078
	PNC BANK NA	1.95% 04 Mar 2019	1,585,000	1,582,221
	PNC BANK NA	3.25% 01 Jun 2025	365,000	370,449
	PNC FINANCIAL SERVICES	3.9% 29 Apr 2024	90,000	94,239
	PNC FINANCIAL SERVICES	4.375% 11 Aug 2020	265,000	278,454
	PROCTER + GAMBLE CO/THE	3.1% 15 Aug 2023	275,000	283,246
	PROGRESS ENERGY INC	4.875% 01 Dec 2019	1,295,000	1,354,549
	PROV ST JOSEPH HLTH OBL	2.746% 01 Oct 2026	190,000	184,056
	PROVINCE OF QUEBEC	7.125% 09 Feb 2024	1,140,000	1,408,415
	PROVINCE OF QUEBEC	7.5% 15 Jul 2023	350,000	431,945
	PSEG POWER LLC	3% 15 Jun 2021	715,000	721,287
	PUBLIC SERVICE COLORADO	2.5% 15 Mar 2023	150,000	149,070
	PUBLIC SERVICE ELECTRIC	2.25% 15 Sep 2026	95,000	89,361
	PUGET ENERGY INC	3.65% 15 May 2025	350,000	358,810
	RAYTHEON COMPANY	3.15% 15 Dec 2024	575,000	587,886
	RAYTHEON COMPANY	3.125% 15 Oct 2020	380,000	388,732
	REALTY INCOME CORP	3% 15 Jan 2027	563,000	538,738
	REPUBLIC OF CHILE	3.25% 14 Sep 2021	1,085,000	1,116,465
	REPUBLIC OF COLOMBIA	4% 26 Feb 2024	860,000	891,820
	REPUBLIC OF INDONESIA	3.5% 11 Jan 2028	1,000,000	996,572
	REPUBLIC SERVICES INC	5.5% 15 Sep 2019	495,000	520,532
	RIO TINTO FIN USA LTD	3.75% 15 Jun 2025	240,000	251,576
	ROCKWELL COLLINS INC	3.5% 15 Mar 2027	960,000	977,450
	ROGERS COMMUNICATIONS IN	3% 15 Mar 2023	320,000	319,435
	ROGERS COMMUNICATIONS IN	6.8% 15 Aug 2018	365,000	375,723
	SAN DIEGO G + E	3.6% 01 Sep 2023	285,000	295,846
	SANTANDER UK GROUP HLDGS	2.875% 16 Oct 2020	495,000	496,636
	SANTANDER UK PLC	2.35% 10 Sep 2019	540,000	540,214
	SCHLUMBERGER INVESTMENT	3.65% 01 Dec 2023	285,000	300,037
	SCRIPPS NETWORKS INTERAC	3.95% 15 Jun 2025	745,000	755,361
	SCRIPPS NETWORKS INTERAC	3.5% 15 Jun 2022	725,000	732,308
	SELECT INCOME REIT	2.85% 01 Feb 2018	245,000	245,000
	SHELL INTERNATIONAL FIN	2% 15 Nov 2018	3,055,000	3,056,707
	SHELL INTERNATIONAL FIN	4.3% 22 Sep 2019	855,000	885,695
	SHIRE ACQ INV IRELAND DA	2.875% 23 Sep 2023	1,340,000	1,317,320
	SIMON PROPERTY GROUP LP	3.75% 01 Feb 2024	1,990,000	2,071,033
	SOUTHERN CAL EDISON	3.5% 01 Oct 2023	855,000	885,452
	SOUTHERN CO GAS CAPITAL	3.5% 15 Sep 2021	725,000	741,491
	SOUTHERN COPPER CORP	3.875% 23 Apr 2025	800,000	829,624
	SSGA	G STIFF ERISA QUALIFIED	62,262,557	62,262,557
	STATE OF ISRAEL	4% 30 Jun 2022	655,000	693,845
	STRYKER CORP	3.5% 15 Mar 2026	400,000	412,740
	STRYKER CORP	3.375% 15 May 2024	190,000	195,123
	SUMITOMO MITSUI BANKING	3.95% 19 Jul 2023	510,000	533,606
	SUNTRUST BANK	3.3% 15 May 2026	815,000	807,169
	SUNTRUST BANKS INC	2.7% 27 Jan 2022	285,000	284,990
	SVENSKA HANDELSBANKEN AB	2.5% 25 Jan 2019	1,125,000	1,129,331
	SWAP JP MORGAN COC	SWAP CASH COLLATERAL USD	(7,625)	(7,625)

(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	
	TENN VALLEY AUTHORITY	2.875% 01 Feb 2027	795,000	810,134
	TEVA PHARMACEUTICALS NE	2.8% 21 Jul 2023	860,000	748,897
	THERMO FISHER SCIENTIFIC	3% 15 Apr 2023	415,000	417,559
	THERMO FISHER SCIENTIFIC	3.15% 15 Jan 2023	400,000	404,997
	TIME WARNER CABLE LLC	8.75% 14 Feb 2019	515,000	549,107
	TIME WARNER INC	3.8% 15 Feb 2027	90,000	89,915
	TIME WARNER INC	3.55% 01 Jun 2024	435,000	439,780
	TIME WARNER INC	4.75% 29 Mar 2021	1,260,000	1,341,145
	TOTAL CAPITAL INTL SA	2.7% 25 Jan 2023	460,000	462,637
	TOTAL SYSTEM SERVICES INC	4.8% 01 Apr 2026	35,000	37,866
	TRAVELERS COS INC	5.8% 15 May 2018	1,360,000	1,379,153
	TYSON FOODS INC	3.95% 15 Aug 2024	590,000	620,486
	UBS AG STAMFORD CT	2.375% 14 Aug 2019	380,000	380,313
	UBS BARCLAYS COMMERCIAL MORTGA	2.92% 10 Mar 2046	2,036,680	2,050,732
	UNILEVER CAPITAL CORP	4.25% 10 Feb 2021	900,000	949,125
	UNION PACIFIC CORP	4% 01 Feb 2021	1,045,000	1,093,879
	UNITED MEXICAN STATES	4% 02 Oct 2023	703,000	735,690
	UNITED MEXICAN STATES	3.625% 15 Mar 2022	914,000	949,646
	UNITED PARCEL SERVICE	3.125% 15 Jan 2021	560,000	573,784
	UNITED PARCEL SERVICE	5.125% 01 Apr 2019	145,000	150,391
	UNITED TECHNOLOGIES CORP	3.1% 01 Jun 2022	730,000	743,553
	UNITEDHEALTH GROUP INC	2.95% 15 Oct 2027	865,000	862,477
	UNITEDHEALTH GROUP INC	3.1% 15 Mar 2026	370,000	372,734
	UNITEDHEALTH GROUP INC	3.75% 15 Jul 2025	305,000	321,478
	UNITEDHEALTH GROUP INC	4.7% 15 Feb 2021	365,000	388,123
	UNITEDHEALTH GROUP INC	2.75% 15 Feb 2023	450,000	450,891
	UNITEDHEALTH GROUP INC	6% 15 Feb 2018	495,000	497,442
	UNIV OF CALIFORNIA CA REVENUES	3.063% 01 Jul 2025	2,320,000	2,345,265
	US 10YR NOTE (CBT)MAR18	XCBT 20180320	10,900,000	(67,156)
	US 5YR NOTE (CBT) MAR18	XCBT 20180329	18,300,000	(99,537)
	US BANCORP	2.625% 24 Jan 2022	2,075,000	2,086,915
	US BANCORP	3.7% 30 Jan 2024	460,000	483,110
	US DOLLAR		935,357	935,357
	US LONG BOND(CBT) MAR18	XCBT 20180320	(7,900,000)	(26,352)
	US TREASURY N/B	1.875% 30 Apr 2022	16,075,000	15,882,854
	US TREASURY N/B	2.25% 15 Nov 2027	1,090,000	1,074,629
	US TREASURY N/B	2.125% 30 Nov 2024	3,710,000	3,661,306
	US TREASURY N/B	1.875% 15 Dec 2020	3,190,000	3,180,779
	US TREASURY N/B	1% 15 Nov 2019	7,900,000	7,772,859
	US TREASURY N/B	1.25% 31 Dec 2018	23,120,000	22,991,756
	US TREASURY N/B	1.375% 30 Apr 2021	4,425,000	4,329,240
	US TREASURY N/B	1.375% 31 May 2021	8,245,000	8,059,488
	US TREASURY N/B	1.25% 30 Jun 2019	1,550,000	1,536,256
	US TREASURY N/B	1.375% 30 Sep 2019	21,155,000	20,972,373
	US TREASURY N/B	1.875% 30 Sep 2022	4,453,000	4,388,466
	US TREASURY N/B	2.25% 15 Nov 2025	22,380,000	22,183,301
	US TREASURY N/B	2% 30 Nov 2022	23,190,000	22,978,935
	US TREASURY N/B	2.125% 31 Dec 2022	3,585,000	3,570,156
	US TREASURY N/B	1.625% 30 Jun 2020	30,700,000	30,473,348
	US TREASURY N/B	2.125% 30 Jun 2022	26,045,000	25,997,183
	US TREASURY N/B	2.125% 30 Jun 2021	9,265,000	9,283,096
	US TREASURY N/B	2.375% 15 Aug 2024	1,720,000	1,725,509
	US TREASURY N/B	2.125% 30 Sep 2021	32,515,000	32,535,322
	US TREASURY N/B	1.625% 30 Apr 2019	21,425,000	21,358,884
	US TREASURY N/B	2% 15 Feb 2025	26,745,000	26,144,282
	US TREASURY N/B	1.75% 31 Mar 2022	14,815,000	14,571,941
	US TREASURY N/B	2.125% 15 May 2025	5,935,000	5,844,352
	US TREASURY N/B	2% 30 Nov 2020	32,665,000	32,695,623
	US TREASURY N/B	1.5% 31 Jan 2019	36,055,000	35,922,610
	US TREASURY N/B	2.625% 15 Nov 2020	19,580,000	19,933,358
	US ULTRA BOND CBT MAR18	XCBT 20180320	(28,400,000)	(798,281)
	VENTAS REALTY LP	3.85% 01 Apr 2027	540,000	549,946
	VERIZON COMMUNICATIONS	3.376% 15 Feb 2025	1,921,000	1,928,255
	VERIZON COMMUNICATIONS	4.6% 01 Apr 2021	885,000	941,513
	VIACOM INC	3.875% 01 Apr 2024	330,000	329,248
	VIACOM INC	3.125% 15 Jun 2022	280,000	276,994
	VIACOM INC	5.625% 15 Sep 2019	590,000	617,343
	WALT DISNEY COMPANY/THE	1.85% 30 Jul 2026	615,000	563,209
	WALT DISNEY COMPANY/THE	2.75% 16 Aug 2021	660,000	669,938
	WASTE MANAGEMENT INC	2.9% 15 Sep 2022	475,000	477,688
	WASTE MANAGEMENT INC	4.6% 01 Mar 2021	260,000	276,098
	WELLS FARGO + COMPANY	2.1% 26 Jul 2021	980,000	963,591
	WELLS FARGO COMMERCIAL MORTGAG	2.925% 15 Apr 2050	3,500,000	3,483,542
	WESTERN GAS PARTNERS	4% 01 Jul 2022	400,000	408,071
	WESTROCK RKT CO	4.9% 01 Mar 2022	285,000	307,339
	WILLIAMS PARTNERS LP	3.75% 15 Jun 2027	445,000	445,925
	WILLIAMS PARTNERS LP	4.3% 04 Mar 2024	880,000	921,671
	WYETH LLC	6.45% 01 Feb 2024	1,230,000	1,483,167

(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		
	XTO ENERGY INC	5.5% 15 Jun 2018	975,000	991,207
	XYLEM INC	4.875% 01 Oct 2021	690,000	744,188
	ZIMMER BIOMET HOLDINGS	2.7% 01 Apr 2020	510,000	510,248
	ZOETIS INC	3% 12 Sep 2027	140,000	136,757
	Sub-Total: Fund 5739 8 of 16		Total	\$ 1,207,224,319

(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	13,757	\$ 471,015,406
	Sub-Total: Fund 5740 9 of 16		Total	\$ 471,015,406

(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	15,227	\$ 15,227
	Sub-Total: Fund 5741 10 of 16		Total	\$ 15,227

(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		
	ABN AMRO BANK NV	2.1% 18 Jan 2019	4,575,000	\$ 4,569,016
	AMERICAN EXPRESS CREDIT	1% 18 Mar 2019	1,250,000	1,254,926
	AMERICAN EXPRESS CREDIT	2.25% 05 May 2021	2,750,000	2,728,300
	AMPHENOL CORP	3.125% 15 Sep 2021	1,800,000	1,828,597
	ANADARKO PETROLEUM CORP	4.85% 15 Mar 2021	1,600,000	1,689,658
	ANGLO AMERICAN CAPITAL	4.875% 14 May 2025	1,050,000	1,112,649
	ANHEUSER BUSCH INBEV FIN	3.65% 01 Feb 2026	2,000,000	2,063,955
	ANHEUSER BUSCH INBEV FIN	2.65% 01 Feb 2021	2,750,000	2,763,799
	ANTHEM INC	3.65% 01 Dec 2027	1,700,000	1,732,857
	AT+T INC	3.95% 15 Jan 2025	700,000	716,705
	AT+T INC	3.9% 14 Aug 2027	4,500,000	4,530,068
	BANK OF AMERICA CORP	4.45% 03 Mar 2026	3,100,000	3,308,953
	BANK OF AMERICA CORP	1% 21 Jul 2023	1,975,000	1,971,143
	BANK OF NOVA SCOTIA	2.45% 22 Mar 2021	2,501,000	2,502,619
	BAYER US FINANCE LLC	2.375% 08 Oct 2019	1,250,000	1,250,694
	BCC FUNDING CORP	2.2% 20 Dec 2021	1,423,284	1,419,982
	BECTON DICKINSON AND CO	2.894% 06 Jun 2022	1,250,000	1,242,181
	CAL FUNDING III LTD	3.62% 25 Jun 2042	1,235,000	1,230,686
	CAPITAL AUTOMOTIVE REIT	3.87% 15 Apr 2047	695,333	705,061
	CAPITAL ONE NA	2.65% 08 Aug 2022	2,325,000	2,300,657
	CARPENTER TECHNOLOGY	4.45% 01 Mar 2023	750,000	764,631
	CD COMMERCIAL MORTGAGE TRUST	3.03% 10 May 2050	1,800,000	1,827,062
	CENOVUS ENERGY INC	4.25% 15 Apr 2027	1,600,000	1,596,146
	CHARTER COMM OPT LLC/CAP	3.579% 23 Jul 2020	1,250,000	1,273,301
	CITIGROUP COMMERCIAL MORTGAGE	3.855% 10 May 2047	500,000	526,576
	CITIGROUP COMMERCIAL MORTGAGE	2.4% 10 Oct 2049	2,100,000	2,086,500
	CITIGROUP COMMERCIAL MORTGAGE	2.505% 15 Nov 2049	1,000,000	996,322
	CITIGROUP INC	4.6% 09 Mar 2026	1,500,000	1,596,332
	CITIGROUP INC	1% 24 Jul 2023	1,500,000	1,492,484
	COMM MORTGAGE TRUST	3.977% 10 May 2047	1,000,000	1,057,196
	COMM MORTGAGE TRUST	3.009% 10 Aug 2046	1,300,000	1,306,667
	COMM MORTGAGE TRUST	2.499% 10 Oct 2049	1,000,000	993,183
	CRED SUIS GP FUN LTD	3.8% 15 Sep 2022	2,300,000	2,372,541
	CREDIT AGRICOLE LONDON	3.25% 04 Oct 2024	1,625,000	1,614,067
	CREDIT SUISSE GROUP AG	4.282% 09 Jan 2028	1,250,000	1,303,250
	DAIMLER FINANCE NA LLC	2.85% 06 Jan 2022	1,075,000	1,079,604
	DEUTSCHE TELEKOM INT FIN	2.82% 19 Jan 2022	2,000,000	2,002,538
	DISCOVER BANK	3.2% 09 Aug 2021	1,675,000	1,699,183
	DISCOVER FINANCIAL SVS	5.2% 27 Apr 2022	125,000	134,545
	DISCOVER FINANCIAL SVS	3.85% 21 Nov 2022	1,075,000	1,104,179
	DISCOVERY COMMUNICATIONS	3.95% 20 Mar 2028	1,500,000	1,491,983
	ELARA HGV TIMESHARE ISSUER	2.69% 25 Mar 2030	578,520	574,105
	ELECTRICITE DE FRANCE SA	2.35% 13 Oct 2020	1,850,000	1,847,672

(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	
	EMERA US FINANCE LP	2.7% 15 Jun 2021	1,300,000	1,296,834
	ENRGY TRANS PT/REG FIN	5.875% 01 Mar 2022	3,475,000	3,799,064
	ENTERGY CORP	4% 15 Jul 2022	2,125,000	2,218,378
	ENTERPRISE FLEET FINANCING LLC	1.83% 20 Sep 2021	385,550	385,342
	EXELON CORP	3.497% 01 Jun 2022	1,375,000	1,401,263
	EXPORT IMPORT BK KOREA	1.75% 27 Feb 2018	250,000	249,770
	FANNIE MAE	1.875% 24 Sep 2026	3,700,000	3,487,757
	FANNIE MAE	1% 24 Oct 2019	1,000,000	983,694
	FANNIE MAE	1.5% 28 Feb 2020	2,150,000	2,127,689
	FED HM LN PC POOL A32438	4.5% 01 Apr 2035	1,075,017	1,147,327
	FED HM LN PC POOL A71410	6% 01 Jan 2038	420,444	471,199
	FED HM LN PC POOL A75437	5.5% 01 Mar 2038	66,823	73,845
	FED HM LN PC POOL C91161	5% 01 Feb 2028	474,661	510,065
	FED HM LN PC POOL C91967	3% 01 Dec 2037	597,447	605,953
	FED HM LN PC POOL D99066	3.5% 01 Apr 2032	753,200	783,907
	FED HM LN PC POOL G04576	6% 01 Sep 2038	164,538	184,345
	FED HM LN PC POOL G04913	5% 01 Mar 2038	485,558	527,354
	FED HM LN PC POOL G05205	5% 01 Jan 2039	61,304	66,750
	FED HM LN PC POOL G05671	5.5% 01 Aug 2038	284,711	314,821
	FED HM LN PC POOL G06385	5.5% 01 Aug 2040	190,995	211,011
	FED HM LN PC POOL G07224	5% 01 Sep 2040	154,287	167,891
	FED HM LN PC POOL G07924	3.5% 01 Jan 2045	903,298	933,456
	FED HM LN PC POOL G08447	4.5% 01 May 2041	1,036,932	1,105,936
	FED HM LN PC POOL G08487	4% 01 Apr 2042	1,169,374	1,227,737
	FED HM LN PC POOL G08540	3% 01 Aug 2043	3,604,627	3,619,847
	FED HM LN PC POOL G08542	4% 01 Aug 2043	2,950,590	3,092,694
	FED HM LN PC POOL G08568	4.5% 01 Jan 2044	366,005	389,481
	FED HM LN PC POOL G08595	4% 01 Jul 2044	284,890	298,042
	FED HM LN PC POOL G08597	3.5% 01 Jul 2044	195,634	201,653
	FED HM LN PC POOL G08624	4% 01 Jan 2045	92,045	96,262
	FED HM LN PC POOL G08628	4% 01 Feb 2045	182,486	190,848
	FED HM LN PC POOL G08635	3% 01 Apr 2045	461,112	461,571
	FED HM LN PC POOL G08640	3% 01 May 2045	387,553	387,954
	FED HM LN PC POOL G08655	4% 01 Jul 2045	23,602	24,683
	FED HM LN PC POOL G08659	3.5% 01 Aug 2045	340,379	350,060
	FED HM LN PC POOL G08660	4% 01 Aug 2045	170,768	178,582
	FED HM LN PC POOL G08669	4% 01 Sep 2045	263,131	275,171
	FED HM LN PC POOL G08671	3.5% 01 Oct 2045	285,002	293,110
	FED HM LN PC POOL G08672	4% 01 Oct 2045	216,560	226,478
	FED HM LN PC POOL G08675	3% 01 Nov 2045	237,562	237,882
	FED HM LN PC POOL G08693	3.5% 01 Mar 2046	763,042	784,741
	FED HM LN PC POOL G08702	3.5% 01 Apr 2046	598,910	615,958
	FED HM LN PC POOL G08721	3% 01 Sep 2046	—	—
	FED HM LN PC POOL G08732	3% 01 Nov 2046	—	—
	FED HM LN PC POOL G08741	3% 01 Jan 2047	660,427	661,068
	FED HM LN PC POOL G08752	4% 01 Mar 2047	225,432	235,763
	FED HM LN PC POOL G08758	4% 01 Apr 2047	269,904	282,255
	FED HM LN PC POOL G08761	3.5% 01 May 2047	373,658	384,272
	FED HM LN PC POOL G08762	4% 01 May 2047	96,148	100,549
	FED HM LN PC POOL G08766	3.5% 01 Jun 2047	799,920	822,675
	FED HM LN PC POOL G08767	4% 01 Jun 2047	967,696	1,012,031
	FED HM LN PC POOL G08770	3.5% 01 Jul 2047	289,676	297,929
	FED HM LN PC POOL G08771	4% 01 Jul 2047	300,000	313,932
	FED HM LN PC POOL G08779	3.5% 01 Sep 2047	400,000	411,396
	FED HM LN PC POOL G08796	3.5% 01 Jan 2048	300,000	308,547
	FED HM LN PC POOL G15095	3% 01 Apr 2024	197,957	201,950
	FED HM LN PC POOL G18569	3% 01 Sep 2030	1,814,602	1,848,687
	FED HM LN PC POOL G18581	2.5% 01 Jan 2031	525,422	524,799
	FED HM LN PC POOL G18622	2.5% 01 Dec 2031	535,445	534,810
	FED HM LN PC POOL G18632	3% 01 Feb 2032	179,444	182,815
	FED HM LN PC POOL G18640	2.5% 01 Apr 2032	185,858	185,638
	FED HM LN PC POOL G30584	3.5% 01 Apr 2032	532,011	554,063
	FED HM LN PC POOL G30662	3% 01 Sep 2033	534,663	545,006
	FED HM LN PC POOL G60727	3.5% 01 Feb 2044	1,082,718	1,117,307
	FED HM LN PC POOL G60919	4.5% 01 Sep 2046	191,464	203,484
	FED HM LN PC POOL J11562	4.5% 01 Jan 2025	138,179	144,793
	FED HM LN PC POOL J12679	4% 01 Aug 2025	220,685	229,447
	FED HM LN PC POOL J13585	3.5% 01 Nov 2025	183,288	189,442
	FED HM LN PC POOL J18100	3% 01 Feb 2027	214,938	219,161
	FED HM LN PC POOL J24302	2.5% 01 Jun 2028	2,141,344	2,151,883
	FED HM LN PC POOL J28115	3.5% 01 May 2029	465,141	481,199
	FED HM LN PC POOL J29001	3.5% 01 Aug 2029	160,130	165,818
	FED HM LN PC POOL J33117	3% 01 Nov 2030	131,591	134,063
	FED HM LN PC POOL J36298	2.5% 01 Feb 2032	272,147	271,824
	FED HM LN PC POOL J36579	2.5% 01 Mar 2032	289,686	289,342
	FED HM LN PC POOL Q36040	3.5% 01 Sep 2045	5,438,447	5,593,355
	FED HM LN PC POOL Q36071	3.5% 01 Sep 2045	269,274	276,935
	FED HM LN PC POOL Q36893	3.5% 01 Oct 2045	162,507	167,136

(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 Q37204	3.5% 01 Nov 2045	156,841	161,301
	FED HM LN PC POOL Q42947	3.5% 01 Sep 2046	278,934	286,881
	FED HM LN PC POOL Q44452	3% 01 Nov 2046	378,903	379,310
	FED HM LN PC POOL Q45511	3% 01 Jan 2047	178,870	179,099
	FED HM LN PC POOL V81888	3.5% 01 Aug 2045	249,068	256,162
	FED HM LN PC POOL V82821	4% 01 Nov 2045	274,189	286,755
	FEDERAL HOME LOAN BANK	2.5% 10 Dec 2027	3,100,000	3,026,549
	FEDERAL HOME LOAN BANK	1.375% 18 Mar 2019	450,000	447,397
	FEDERAL HOME LOAN BANK	1.5% 21 Oct 2019	2,800,000	2,779,577
	FEDERAL HOME LOAN BANK	1.7% 15 May 2020	1,600,000	1,587,357
	FEDERAL HOME LOAN BANK	1.375% 28 Sep 2020	1,800,000	1,768,633
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Apr 2023	1,100,000	1,143,501
	FHLMC MULTIFAMILY STRUCTURED P	3.303% 25 Jul 2024	800,000	832,451
	FIBRIA OVERSEAS FINANCE	5.5% 17 Jan 2027	950,000	1,018,875
	FIBRIA OVERSEAS FINANCE	4% 14 Jan 2025	1,000,000	990,000
	FIDELITY NATIONAL INFORM	2.25% 15 Aug 2021	700,000	688,198
	FIFTH THIRD BANCORP	4.3% 16 Jan 2024	2,500,000	2,653,392
	FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025	2,500,000	2,637,433
	FISERV INC	4.75% 15 Jun 2021	500,000	533,774
	FNMA POOL 310104	1% 01 Aug 2037	153,420	170,217
	FNMA POOL 734696	4% 01 Sep 2018	22,029	22,671
	FNMA POOL 735402	1% 01 Apr 2035	873,720	949,075
	FNMA POOL 735893	1% 01 Oct 2035	741,388	805,354
	FNMA POOL 889842	1% 01 Dec 2036	259,378	279,668
	FNMA POOL 889897	1% 01 Feb 2038	147,752	160,601
	FNMA POOL 890529	1% 01 Sep 2041	268,796	297,385
	FNMA POOL 961203	5% 01 Jan 2038	154,204	166,161
	FNMA POOL 972509	6% 01 Feb 2038	246,288	277,323
	FNMA POOL 973288	5% 01 Mar 2038	245,621	264,488
	FNMA POOL 985612	5.5% 01 May 2033	481,658	533,654
	FNMA POOL 995692	1% 01 May 2024	20,330	21,446
	FNMA POOL 995763	1% 01 Nov 2035	189,446	202,436
	FNMA POOL 995865	1% 01 Jul 2024	109,606	115,637
	FNMA POOL 995937	1% 01 Jun 2039	574,923	635,759
	FNMA POOL AA4333	4.5% 01 Apr 2029	104,095	110,965
	FNMA POOL AB1786	4% 01 Nov 2025	264,302	275,322
	FNMA POOL AB3907	3.5% 01 Nov 2026	579,253	598,057
	FNMA POOL AB5199	4% 01 May 2042	934,375	981,325
	FNMA POOL AB8447	2.5% 01 Feb 2028	534,165	536,677
	FNMA POOL AC8512	4.5% 01 Dec 2039	603,572	645,168
	FNMA POOL AD0119	1% 01 Jul 2038	252,463	284,645
	FNMA POOL AE0218	1% 01 Aug 2040	403,130	431,688
	FNMA POOL AE0443	1% 01 Oct 2039	176,154	198,612
	FNMA POOL AE0982	1% 01 Mar 2026	234,925	247,850
	FNMA POOL AH1416	3.5% 01 Jan 2026	106,843	110,312
	FNMA POOL AH6486	4% 01 Mar 2041	425,978	447,398
	FNMA POOL AH6827	4% 01 Mar 2026	530,158	554,873
	FNMA POOL AI2067	3.5% 01 May 2026	187,905	194,005
	FNMA POOL AI4593	4.5% 01 Jun 2041	311,131	331,280
	FNMA POOL AI5085	3.5% 01 Aug 2026	111,192	114,802
	FNMA POOL AJ2452	1% 01 Jan 2042	0	—
	FNMA POOL AL0058	1% 01 Jan 2018	110	111
	FNMA POOL AL0160	1% 01 May 2041	325,892	349,361
	FNMA POOL AL0851	1% 01 Oct 2040	94,826	106,964
	FNMA POOL AL0913	1% 01 Jul 2041	64,048	72,089
	FNMA POOL AL3593	1% 01 Nov 2042	1,287,578	1,360,078
	FNMA POOL AL3652	1% 01 Oct 2040	186,504	209,819
	FNMA POOL AL5259	1% 01 May 2029	153,329	158,387
	FNMA POOL AL6223	1% 01 Aug 2044	1,698,285	1,809,638
	FNMA POOL AL8874	1% 01 Feb 2045	843,249	870,272
	FNMA POOL AL8960	1% 01 May 2046	353,906	376,826
	FNMA POOL AL9027	1% 01 Sep 2046	221,999	232,243
	FNMA POOL AL9319	1% 01 Oct 2046	440,388	455,284
	FNMA POOL AL9549	1% 01 Sep 2046	397,808	416,157
	FNMA POOL AL9612	1% 01 Nov 2043	1,513,067	1,561,627
	FNMA POOL AL9733	1% 01 Jan 2044	973,890	1,005,621
	FNMA POOL AL9745	1% 01 Nov 2043	874,779	903,281
	FNMA POOL AO5096	1% 01 Jun 2042	0	—
	FNMA POOL AS0232	4% 01 Aug 2043	622,726	652,238
	FNMA POOL AS3906	4% 01 Nov 2044	1,886,214	1,974,085
	FNMA POOL AS4482	3% 01 Mar 2035	607,411	618,940
	FNMA POOL AS5018	4% 01 May 2045	246,914	258,380
	FNMA POOL AS5056	3.5% 01 May 2045	2,224,818	2,285,487
	FNMA POOL AS5240	3% 01 Jun 2030	335,682	342,650
	FNMA POOL AS5521	3.5% 01 Jul 2045	242,506	249,119
	FNMA POOL AS5628	3% 01 Aug 2030	1,662,408	1,696,912
	FNMA POOL AS5696	3.5% 01 Aug 2045	0	—
	FNMA POOL AS5722	3.5% 01 Sep 2045	352,035	361,635

(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	
	FNMA POOL AS5839	4% 01 Sep 2045	145,736	152,468
	FNMA POOL AS5906	3.5% 01 Oct 2045	351,573	361,160
	FNMA POOL AS6203	3.5% 01 Nov 2045	401,101	412,038
	FNMA POOL AS6393	3.5% 01 Dec 2045	451,648	463,964
	FNMA POOL AS6621	3.5% 01 Feb 2046	366,264	376,251
	FNMA POOL AS6802	3.5% 01 Mar 2046	268,205	275,518
	FNMA POOL AS6856	4.5% 01 Mar 2046	200,000	213,539
	FNMA POOL AS6879	3.5% 01 Mar 2046	322,503	331,298
	FNMA POOL AS7386	3.5% 01 Jun 2046	0	—
	FNMA POOL AS7949	4% 01 Sep 2046	295,228	308,780
	FNMA POOL AS7960	4.5% 01 Sep 2046	311,754	331,943
	FNMA POOL AS8282	3.5% 01 Nov 2046	499,951	513,584
	FNMA POOL AS8483	3% 01 Dec 2046	1,133,125	1,133,701
	FNMA POOL AS8574	4% 01 Dec 2046	274,507	287,224
	FNMA POOL AS8576	4.5% 01 Dec 2046	185,442	197,583
	FNMA POOL AS9456	4% 01 Feb 2047	500,203	523,195
	FNMA POOL AS9509	3% 01 Apr 2032	187,287	190,863
	FNMA POOL AS9579	3.5% 01 May 2047	283,199	290,922
	FNMA POOL AT2717	2.5% 01 May 2043	428,480	415,485
	FNMA POOL AT4242	2.5% 01 May 2028	1,683,276	1,691,181
	FNMA POOL AU0333	2.5% 01 Jun 2028	23,830	23,942
	FNMA POOL AU1628	3% 01 Jul 2043	584,963	588,065
	FNMA POOL AU4279	3% 01 Sep 2043	350,954	352,779
	FNMA POOL AU6657	4% 01 Sep 2043	180,325	189,191
	FNMA POOL AU6739	3.5% 01 Oct 2043	286,894	295,510
	FNMA POOL AU7885	2.5% 01 Sep 2028	27,509	27,639
	FNMA POOL AV5063	3% 01 Feb 2029	663,445	677,152
	FNMA POOL AY1394	3% 01 Apr 2045	152,843	153,109
	FNMA POOL AY9148	4% 01 May 2045	44,180	46,207
	FNMA POOL AZ0497	2.5% 01 Jun 2030	357,000	357,688
	FNMA POOL AZ2319	4% 01 Jul 2045	171,973	179,877
	FNMA POOL AZ2351	2.5% 01 Jun 2030	167,056	167,377
	FNMA POOL AZ7362	4% 01 Nov 2045	146,832	153,610
	FNMA POOL AZ8503	3% 01 Sep 2030	117,045	119,280
	FNMA POOL AZ8874	4% 01 Sep 2045	255,284	267,084
	FNMA POOL BA4735	4% 01 Dec 2045	321,371	336,180
	FNMA POOL BA4745	2.5% 01 Jan 2031	147,621	147,463
	FNMA POOL BA4849	3% 01 Feb 2031	279,199	284,531
	FNMA POOL BA4879	3.5% 01 Apr 2046	351,513	361,098
	FNMA POOL BA5048	2.5% 01 Feb 2031	220,686	220,450
	FNMA POOL BA6554	4% 01 Nov 2045	142,900	149,498
	FNMA POOL BC0822	3.5% 01 Apr 2046	263,745	270,937
	FNMA POOL BC1100	3.5% 01 Jan 2046	409,044	420,199
	FNMA POOL BC1171	3.5% 01 Jun 2046	0	—
	FNMA POOL BC1760	3.5% 01 Feb 2046	263,212	270,389
	FNMA POOL BC2666	3.5% 01 Feb 2046	357,277	367,019
	FNMA POOL BC4437	3.5% 01 Apr 2046	500,001	513,635
	FNMA POOL BC5745	3% 01 Mar 2031	274,858	280,107
	FNMA POOL BC5886	4% 01 May 2046	417,731	437,008
	FNMA POOL BC7500	4% 01 Nov 2046	300,000	313,867
	FNMA POOL BC8140	3% 01 Sep 2046	463,201	463,436
	FNMA POOL BC8296	3% 01 Mar 2046	239,402	239,665
	FNMA POOL BC9482	3% 01 Jul 2046	445,562	445,788
	FNMA POOL BD0134	3% 01 Jun 2036	741,459	753,258
	FNMA POOL BD0448	4% 01 Jun 2046	2,334,018	2,442,360
	FNMA POOL BD1748	3% 01 Jun 2046	357,990	358,172
	FNMA POOL BD6126	2.5% 01 Sep 2031	264,466	264,184
	FNMA POOL BD7351	3% 01 Sep 2046	69,266	69,301
	FNMA POOL BD8228	3% 01 Sep 2046	641,236	641,562
	FNMA POOL BE1976	3% 01 Jan 2047	580,735	581,030
	FNMA POOL BE3032	2.5% 01 Jan 2032	919,956	918,973
	FNMA POOL BE3767	3.5% 01 Jul 2047	399,999	410,918
	FNMA POOL BE5646	3% 01 Feb 2037	651,695	662,072
	FNMA POOL BM2001	1% 01 Dec 2046	370,449	380,551
	FNMA POOL MA0577	3.5% 01 Nov 2020	234,148	241,749
	FNMA POOL MA0658	3% 01 Feb 2021	67,383	68,670
	FNMA POOL MA0976	3.5% 01 Feb 2032	165,914	172,532
	FNMA POOL MA0977	4% 01 Feb 2032	115,770	122,392
	FNMA POOL MA1181	3% 01 Sep 2022	61,844	63,024
	FNMA POOL MA1278	2.5% 01 Dec 2022	183,772	184,661
	FNMA POOL MA1341	2.5% 01 Feb 2023	263,662	265,127
	FNMA POOL MA1568	2.5% 01 Sep 2028	484,350	486,620
	FNMA POOL MA2046	3.5% 01 Oct 2034	304,590	316,911
	FNMA POOL MA2120	3% 01 Dec 2024	202,350	206,266
	FNMA POOL MA2230	3% 01 Apr 2035	330,513	336,785
	FNMA POOL MA2386	3% 01 Sep 2045	909,758	910,636
	FNMA POOL MA2830	2.5% 01 Dec 2031	632,793	632,117
	FNMA POOL MA2931	3% 01 Mar 2032	274,621	279,865

(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		
	FNMA POOL MA2956	3% 01 Apr 2047	382,343	382,537
	FNMA POOL MA2960	4% 01 Apr 2047	474,729	496,787
	FNMA POOL MA2995	4% 01 May 2047	474,638	496,720
	FNMA POOL MA3027	4% 01 Jun 2047	386,606	404,611
	FNMA POOL MA3029	3% 01 Jun 2032	493,867	503,297
	FNMA POOL MA3182	3.5% 01 Nov 2047	800,000	821,880
	FNMA POOL MA3218	3% 01 Dec 2032	300,000	305,728
	FORD CREDIT AUTO OWNER TRUST/F	2.62% 15 Aug 2028	4,000,000	4,002,391
	FORD CREDIT FLOORPLAN MASTER O	1% 15 Jun 2020	750,000	751,515
	FORD MOTOR CREDIT CO LLC	4.25% 20 Sep 2022	2,985,000	3,130,044
	FORD MOTOR CREDIT CO LLC	2.681% 09 Jan 2020	1,125,000	1,127,714
	FORTUNE BRANDS HOME + SE	4% 15 Jun 2025	2,525,000	2,639,783
	FREDDIE MAC	1.25% 01 Aug 2019	400,000	396,088
	FREDDIE MAC	1.25% 02 Oct 2019	2,500,000	2,470,228
	FREDDIE MAC	1.5% 17 Jan 2020	1,300,000	1,287,699
	FREDDIE MAC	1.875% 17 Nov 2020	6,050,000	6,018,292
	FREDDIE MAC	0.75% 09 Apr 2018	800,000	798,527
	FREDDIE MAC	1.25% 15 Aug 2019	1,600,000	1,582,934
	GE CAPITAL INTL FUNDING	2.342% 15 Nov 2020	2,500,000	2,488,474
	GENERAL ELECTRIC CO	4.375% 16 Sep 2020	172,000	180,673
	GENERAL MOTORS CO	4.875% 02 Oct 2023	2,625,000	2,840,705
	GNMA II POOL 004715	5% 20 Jun 2040	497,660	545,935
	GNMA II POOL 004804	6% 20 Sep 2040	109,896	124,544
	GNMA II POOL 005056	5% 20 May 2041	428,180	465,554
	GNMA II POOL 005057	5.5% 20 May 2041	172,936	189,532
	GNMA II POOL 005175	4.5% 20 Sep 2041	743,188	787,092
	GNMA II POOL 005280	4% 20 Jan 2042	703,763	740,730
	GNMA II POOL 005281	4.5% 20 Jan 2042	764,101	809,641
	GNMA II POOL 005305	4% 20 Feb 2042	551,019	579,936
	GNMA II POOL AF5097	4% 20 Aug 2043	1,447,794	1,518,726
	GNMA II POOL MA0154	3.5% 20 Jun 2042	1,263,467	1,314,335
	GNMA II POOL MA0465	5% 20 Oct 2042	215,350	232,833
	GNMA II POOL MA1156	3% 20 Jul 2043	168,563	170,942
	GNMA II POOL MA1223	3% 20 Aug 2043	612,958	621,609
	GNMA II POOL MA1224	3.5% 20 Aug 2043	2,133,958	2,217,929
	GNMA II POOL MA1285	3.5% 20 Sep 2043	141,741	147,319
	GNMA II POOL MA1374	3% 20 Oct 2043	177,757	180,266
	GNMA II POOL MA1448	3.5% 20 Nov 2043	87,418	90,858
	GNMA II POOL MA1762	4.5% 20 Mar 2044	243,975	257,876
	GNMA II POOL MA1920	4% 20 May 2044	76,851	80,722
	GNMA II POOL MA1996	4% 20 Jun 2044	151,036	158,643
	GNMA II POOL MA2149	4% 20 Aug 2044	778,926	817,980
	GNMA II POOL MA2225	4.5% 20 Sep 2044	66,048	69,780
	GNMA II POOL MA2446	4% 20 Dec 2044	189,082	198,180
	GNMA II POOL MA2522	4% 20 Jan 2045	347,057	363,755
	GNMA II POOL MA2678	3.5% 20 Mar 2045	265,812	275,208
	GNMA II POOL MA2753	3% 20 Apr 2045	139,694	141,124
	GNMA II POOL MA2754	3.5% 20 Apr 2045	899,608	931,244
	GNMA II POOL MA2755	4% 20 Apr 2045	161,906	169,677
	GNMA II POOL MA2826	3.5% 20 May 2045	324,301	335,766
	GNMA II POOL MA2960	3% 20 Jul 2045	4,293,867	4,337,001
	GNMA II POOL MA2961	3.5% 20 Jul 2045	541,505	560,649
	GNMA II POOL MA3034	3.5% 20 Aug 2045	378,345	391,720
	GNMA II POOL MA3035	4% 20 Aug 2045	220,727	231,041
	GNMA II POOL MA3104	3% 20 Sep 2045	222,234	224,467
	GNMA II POOL MA3106	4% 20 Sep 2045	424,390	444,762
	GNMA II POOL MA3173	3.5% 20 Oct 2045	323,480	334,916
	GNMA II POOL MA3243	3% 20 Nov 2045	147,376	148,856
	GNMA II POOL MA3310	3.5% 20 Dec 2045	3,253,233	3,367,995
	GNMA II POOL MA3376	3.5% 20 Jan 2046	358,267	370,878
	GNMA II POOL MA3453	3% 20 Feb 2046	361,094	364,722
	GNMA II POOL MA3454	3.5% 20 Feb 2046	765,967	792,929
	GNMA II POOL MA3455	4% 20 Feb 2046	126,978	133,219
	GNMA II POOL MA3597	3.5% 20 Apr 2046	249,305	258,042
	GNMA II POOL MA3736	3.5% 20 Jun 2046	439,266	454,559
	GNMA II POOL MA3737	4% 20 Jun 2046	237,605	248,534
	GNMA II POOL MA3873	3% 20 Aug 2046	3,800,712	3,838,891
	GNMA II POOL MA3876	4.5% 20 Aug 2046	229,992	242,614
	GNMA II POOL MA3936	3% 20 Sep 2046	816,781	824,985
	GNMA II POOL MA3937	3.5% 20 Sep 2046	259,051	268,063
	GNMA II POOL MA4003	3% 20 Oct 2046	278,406	281,203
	GNMA II POOL MA4004	3.5% 20 Oct 2046	983,021	1,017,221
	GNMA II POOL MA4068	3% 20 Nov 2046	285,423	288,290
	GNMA II POOL MA4069	3.5% 20 Nov 2046	1,209,352	1,251,425
	GNMA II POOL MA4126	3% 20 Dec 2046	1,579,829	1,595,699
	GNMA II POOL MA4128	4% 20 Dec 2046	275,343	287,255
	GNMA II POOL MA4194	2.5% 20 Jan 2047	565,608	552,700
	GNMA II POOL MA4196	3.5% 20 Jan 2047	1,354,249	1,401,363

(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		
	GNMA II POOL MA4197	4% 20 Jan 2047	568,546	593,070
	GNMA II POOL MA4263	4% 20 Feb 2047	247,390	258,076
	GNMA II POOL MA4322	4% 20 Mar 2047	616,899	643,925
	GNMA II POOL MA4383	4% 20 Apr 2047	187,326	195,411
	GNMA II POOL MA4384	4.5% 20 Apr 2047	178,765	187,729
	GNMA II POOL MA4451	3.5% 20 May 2047	2,199,781	2,276,311
	GNMA II POOL MA4452	4% 20 May 2047	300,000	312,942
	GNMA II POOL MA4510	3.5% 20 Jun 2047	500,000	517,395
	GNMA II POOL MA4585	3% 20 Jul 2047	199,981	201,990
	GNMA II POOL MA4586	3.5% 20 Jul 2047	499,999	517,394
	GNMA POOL 487698	4.5% 15 Mar 2039	99,752	105,164
	GNMA POOL 487825	4.5% 15 Apr 2039	124,177	130,915
	GNMA POOL 615516	4.5% 15 Sep 2033	13,352	14,183
	GNMA POOL 616540	6% 15 Jul 2034	242,532	273,872
	GNMA POOL 658499	6% 15 Jul 2037	154,722	172,983
	GNMA POOL 666391	3% 15 Aug 2043	325,547	330,373
	GNMA POOL 666405	3% 15 Sep 2043	373,459	378,996
	GNMA POOL 677101	5.5% 15 Jul 2038	70,741	77,732
	GNMA POOL 697974	5% 15 Jun 2040	309,974	334,866
	GNMA POOL 702785	5.5% 15 Jan 2039	106,478	118,405
	GNMA POOL 719256	4.5% 15 Jul 2040	318,762	337,474
	GNMA POOL 733736	4.5% 15 Jun 2040	93,262	99,313
	GNMA POOL 737286	4.5% 15 May 2040	234,124	250,465
	GNMA POOL 738538	4% 15 Jul 2041	942,556	988,799
	GNMA POOL 748483	4.5% 15 Aug 2040	275,060	290,688
	GNMA POOL 758027	4.5% 15 Feb 2041	8,614	9,116
	GNMA POOL 782640	5% 15 Apr 2039	86,849	93,955
	GNMA POOL 782934	5.5% 15 Feb 2040	141,420	155,478
	GNMA POOL AA3313	3.5% 15 Jun 2042	123,034	127,565
	GNMA POOL AB3053	3% 15 Nov 2042	256,238	259,353
	GNMA POOL AL5247	3.5% 15 Jan 2045	516,589	534,582
	GNMA POOL AL5269	3.5% 15 Feb 2045	10,676	11,048
	GNMA POOL AM2842	3.5% 15 Apr 2045	88,516	91,599
	GOLDMAN SACHS GROUP INC	3.85% 26 Jan 2027	725,000	744,326
	GOLDMAN SACHS GROUP INC	1% 24 Jul 2023	3,750,000	3,723,813
	GRACE MORTGAGE TRUST	3.368% 10 Jun 2028	800,000	820,541
	GS MORTGAGE SECURITIES TRUST	3.862% 10 Jun 2047	1,300,000	1,369,528
	GS MORTGAGE SECURITIES TRUST	2.484% 10 Oct 2049	600,000	597,413
	GS MORTGAGE SECURITIES TRUST	2.905% 10 Nov 2049	1,600,000	1,614,153
	HELMERICH + PAYNE INTL	4.65% 15 Mar 2025	1,450,000	1,526,342
	HERTZ VEHICLE FINANCING LLC	2.32% 25 Mar 2020	900,000	896,972
	HILTON GRAND VACATIONS TRUST	2.28% 25 Jan 2026	435,833	432,757
	HILTON GRAND VACATIONS TRUST	2.66% 26 Dec 2028	921,242	914,751
	HONDA AUTO RECEIVABLES OWNER T	1.23% 23 Sep 2019	448,438	446,843
	HOST HOTELS + RESORTS LP	6% 01 Oct 2021	500,000	549,646
	HSBC BANK PLC	4.75% 19 Jan 2021	500,000	531,631
	HSBC USA INC	1% 24 Sep 2018	600,000	603,121
	HUNTINGTON NATIONAL BANK	2.875% 20 Aug 2020	2,125,000	2,142,550
	ING BANK NV	1% 01 Oct 2019	750,000	755,154
	INGREDION INC	4.625% 01 Nov 2020	1,000,000	1,050,448
	INTL BK RECON + DEVELOP	2% 30 Oct 2020	2,000,000	1,987,274
	JP MORGAN CHASE COMMERCIAL MOR	2.434% 15 Aug 2049	600,000	595,582
	JP MORGAN CHASE COMMERCIAL MOR	3.239% 15 Mar 2050	1,800,000	1,843,139
	JP MORGAN MORTGAGE TRUST	1% 25 Jun 2029	827,661	832,673
	JP MORGAN MORTGAGE TRUST	1% 25 Oct 2045	761,295	772,447
	JPMBB COMMERCIAL MORTGAGE SECU	3.019% 15 Aug 2046	945,359	951,812
	JPMBB COMMERCIAL MORTGAGE SECU	3.774% 15 Aug 2047	400,000	418,901
*	JPMORGAN CHASE + CO	3.875% 10 Sep 2024	1,000,000	1,043,123
*	JPMORGAN CHASE + CO	2.25% 23 Jan 2020	750,000	749,498
	KINDER MORGAN INC	5% 15 Feb 2021	2,250,000	2,387,260
	KOREA DEVELOPMENT BANK	1.5% 22 Jan 2018	500,000	499,754
	LABORATORY CORP OF AMER	3.25% 01 Sep 2024	1,700,000	1,702,645
	MASCO CORP	4.45% 01 Apr 2025	1,600,000	1,696,480
	MASCO CORP	3.5% 01 Apr 2021	1,900,000	1,929,735
	MCCORMICK + CO	3.15% 15 Aug 2024	2,300,000	2,312,187
	MITSUBISHI UFJ FIN GRP	2.95% 01 Mar 2021	2,665,000	2,689,321
	MMAF EQUIPMENT FINANCE LLC	2.04% 16 Feb 2022	800,000	795,869
	MORGAN STANLEY	5.75% 25 Jan 2021	775,000	844,545
	MORGAN STANLEY	4.35% 08 Sep 2026	1,252,000	1,311,919
	MORGAN STANLEY	1% 22 Jul 2028	2,100,000	2,119,328
	MORGAN STANLEY BAML TRUST	1% 15 Oct 2046	1,300,000	1,391,425
	MORGAN STANLEY BAML TRUST	2.936% 15 Nov 2046	600,000	604,108
	MORGAN STANLEY BAML TRUST	4.039% 15 Nov 2046	1,200,000	1,271,574
	MORGAN STANLEY BAML TRUST	2.505% 15 Nov 2049	700,000	696,496
	MORGAN STANLEY CAPITAL I TRUST	2.416% 15 Aug 2049	500,000	496,467
	MORGAN STANLEY CAPITAL I TRUST	2.454% 15 Nov 2049	1,000,000	992,689
	MOSAIC CO	4.05% 15 Nov 2027	950,000	952,491
	MVW OWNER TRUST	2.25% 22 Sep 2031	233,718	230,454

(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	
	MVW OWNER TRUST	2.25% 20 Dec 2033	68,537	67,766
	MVW OWNER TRUST	2.52% 20 Dec 2032	514,562	512,015
	NABORS INDUSTRIES INC	5% 15 Sep 2020	2,085,000	2,079,788
	NATIONAL AUSTRALIA BK/NY	2.625% 23 Jul 2020	865,000	869,565
	NATIONAL AUSTRALIA BK/NY	2.125% 22 May 2020	1,000,000	994,097
	NATIONAL RURAL UTIL COOP	2.95% 07 Feb 2024	2,500,000	2,518,751
	NATIONWIDE FINANCIAL SER	5.375% 25 Mar 2021	2,763,000	2,976,834
	NEWMARKET CORP	4.1% 15 Dec 2022	2,275,000	2,379,201
	NEXTGEAR FLOORPLAN MASTER OWNE	2.56% 17 Oct 2022	400,000	398,781
	NISSAN AUTO RECEIVABLES OWNER	1.37% 15 May 2020	255,647	254,830
	ORACLE CORP	2.4% 15 Sep 2023	1,675,000	1,654,053
	PETROLEOS MEXICANOS	4.875% 24 Jan 2022	270,000	281,408
	PETROLEOS MEXICANOS	3.5% 30 Jan 2023	750,000	734,250
	PNC BANK NA	2.3% 01 Jun 2020	450,000	449,556
	PRICOA GLOBAL FUNDING 1	2.2% 03 Jun 2021	600,000	594,264
	REALTY INCOME CORP	3.25% 15 Oct 2022	2,000,000	2,032,231
	REGENCY CENTERS LP	4.8% 15 Apr 2021	500,000	528,193
	RELIANCE STEEL + ALUM	4.5% 15 Apr 2023	1,150,000	1,212,207
	RIO TINTO FIN USA LTD	3.75% 15 Jun 2025	1,000,000	1,048,235
	SANTANDER UK GROUP HLDGS	1% 03 Nov 2028	1,675,000	1,678,885
	SHELL INTERNATIONAL FIN	2.25% 10 Nov 2020	900,000	899,757
	SIEMENS FINANCIERINGSMAT	2.7% 16 Mar 2022	2,000,000	2,011,746
	SIERRA RECEIVABLES FUNDING CO	2.07% 20 Mar 2030	180,965	180,542
	SIERRA RECEIVABLES FUNDING CO	2.91% 20 Mar 2034	665,989	666,781
	SIERRA RECEIVABLES FUNDING CO	2.58% 20 Sep 2032	398,111	397,524
	SIERRA RECEIVABLES FUNDING CO	2.33% 20 Jul 2033	381,304	378,432
	SIMON PROPERTY GROUP LP	2.625% 15 Jun 2022	1,575,000	1,571,219
	SSGA	G STIFF ERISA QUALIFIED	10,153,060	10,153,060
*	STATE STREET CORP	4.375% 07 Mar 2021	1,535,000	1,628,414
	TELEFONICA EMISIONES SAU	4.103% 08 Mar 2027	3,450,000	3,566,933
	TEXAS EASTERN TRANSMISSI	2.8% 15 Oct 2022	900,000	894,246
	TEXTAINER MARINE CONTAINERS LI	3.52% 20 Jun 2042	1,922,168	1,922,990
	UBS GROUP FUNDING SWITZE	3.491% 23 May 2023	1,300,000	1,320,688
	US 10YR NOTE (CBT)MAR18	XCBT 20180320	4,100,000	(15,841)
	US 10YR ULTRA FUT MAR18	XCBT 20180320	(900,000)	570
	US 2YR NOTE (CBT) MAR18	XCBT 20180329	(2,400,000)	4,687
	US 5YR NOTE (CBT) MAR18	XCBT 20180329	2,100,000	(8,859)
	US DOLLAR		132,495	132,495
	US LONG BOND(CBT) MAR18	XCBT 20180320	2,700,000	9,100
	US TREASURY N/B	1% 15 Sep 2018	8,650,000	8,608,102
	US TREASURY N/B	1.625% 31 May 2023	790,000	765,251
	US TREASURY N/B	2.125% 31 Dec 2022	2,725,000	2,713,717
	US TREASURY N/B	1.5% 31 Oct 2019	45,600,000	45,286,500
	US TREASURY N/B	1.375% 30 Sep 2023	18,180,000	17,317,870
	US TREASURY N/B	0.75% 30 Sep 2018	5,000,000	4,964,453
	US TREASURY N/B	0.75% 31 Jul 2018	1,000,000	995,078
	US TREASURY N/B	1.5% 15 Jun 2020	9,200,000	9,107,281
	US TREASURY N/B	2% 30 Jun 2024	1,400,000	1,373,203
	US TREASURY N/B	2.125% 30 Nov 2023	2,400,000	2,380,406
	US TREASURY N/B	2.25% 31 Oct 2024	3,710,000	3,692,899
	US TREASURY N/B	2.25% 15 Nov 2027	5,000,000	4,929,492
	US TREASURY N/B	1.75% 15 Nov 2020	12,200,000	12,129,945
	US TREASURY N/B	1.875% 31 Aug 2024	4,740,000	4,612,427
	US TREASURY N/B	2.125% 29 Feb 2024	7,000,000	6,930,820
	VEREIT OPERATING PARTNER	4.875% 01 Jun 2026	2,050,000	2,169,492
	VOLVO FINANCIAL EQUIPMENT LLC	1.67% 18 Feb 2020	400,000	399,477
	WELK RESORTS LLC	2.82% 15 Jun 2033	627,969	624,546
	WELLS FARGO COMMERCIAL MORTGAG	2.501% 15 Oct 2049	1,600,000	1,592,810
	WELLS FARGO COMMERCIAL MORTGAG	2.399% 15 Nov 2049	1,000,000	990,878
	WELLS FARGO COMMERCIAL MORTGAG	2.504% 15 Nov 2059	1,500,000	1,491,886
	WELLS FARGO COMMERCIAL MORTGAG	2.983% 15 Dec 2059	1,600,000	1,616,834
	WELLS FARGO COMMERCIAL MORTGAG	3.749% 15 Mar 2059	300,000	306,528
	WESTLAKE CHEMICAL CORP	3.6% 15 Aug 2026	1,625,000	1,634,384
		Sub-Total: Fund 5743 11 of 16	Total	\$ 530,543,646

(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 LEASE CORP	2.75% 15 Jan 2023	835,000	\$ 822,806.10
	ALIMENTATION COUCHE TARD	2.7% 26 Jul 2022	1,170,000	1,159,245
	ALIMENTATION COUCHE TARD	2.35% 13 Dec 2019	615,000	614,963
	ALTRIA GROUP INC	2.85% 09 Aug 2022	1,085,000	1,092,120
	ALTRIA GROUP INC	4% 31 Jan 2024	267,000	283,255
	AMAZON.COM INC	2.8% 22 Aug 2024	2,375,000	2,367,781

(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	
	AMER AIRLINE 17 1 AA PTT	3.65% 15 Feb 2029	2,890,000	2,953,002
	ANDEAVOR	5.125% 15 Dec 2026	2,165,000	2,379,170
	ANDEAVOR LOGIS LP/CORP	4.25% 01 Dec 2027	390,000	393,347
	ANGLO AMERICAN CAPITAL	4.875% 14 May 2025	1,185,000	1,255,704
	ANHEUSER BUSCH INBEV FIN	3.65% 01 Feb 2026	4,535,000	4,680,018
	AT+T INC	4.45% 01 Apr 2024	2,210,000	2,337,764
	ATMOS ENERGY CORP	3% 15 Jun 2027	1,715,000	1,706,413
	BANK OF AMERICA CORP	8.57% 15 Nov 2024	620,000	795,206
	BANK OF AMERICA CORP	1% 01 Oct 2025	2,025,000	2,020,356
	BANK OF AMERICA CORP	1% 20 Dec 2023	1,888,000	1,892,847
	BOOKING HOLDINGS INC	3.6% 01 Jun 2026	2,345,000	2,355,043
	BXP TRUST	3.379% 13 Jun 2039	1,240,000	1,266,556
	CELGENE CORP	3.875% 15 Aug 2025	2,125,000	2,199,559
	CHEVRON CORP	4.95% 03 Mar 2019	722,000	746,171
	CHEVRON CORP	1.961% 03 Mar 2020	3,760,000	3,746,780
	CHEVRON PHILLIPS CHEM CO	3.4% 01 Dec 2026	845,000	866,636
	CHUBB INA HOLDINGS INC	2.875% 03 Nov 2022	2,965,000	3,005,373
	CISCO SYSTEMS INC	3% 15 Jun 2022	4,425,000	4,510,583
	CITIGROUP INC	3.7% 12 Jan 2026	3,350,000	3,448,857
	CITIZENS BANK NA/RI	2.55% 13 May 2021	835,000	831,909
	CITIZENS FINANCIAL GROUP	4.3% 03 Dec 2025	850,000	891,550
	CITIZENS FINANCIAL GROUP	2.375% 28 Jul 2021	680,000	671,099
	CK HUTCH INTL 17 II LTD	2.75% 29 Mar 2023	2,255,000	2,211,998
	CNA FINANCIAL CORP	4.5% 01 Mar 2026	1,830,000	1,947,708
	COLUMBIA PIPELINE GROUP	3.3% 01 Jun 2020	1,815,000	1,840,924
	COMMONWEALTH EDISON CO	2.95% 15 Aug 2027	1,815,000	1,794,442
	CONSTELLATION BRANDS INC	3.5% 09 May 2027	735,000	749,935
	DELTA AIR LINES 2007 1 A	6.821% 10 Feb 2024	731,260	831,808
	DIGITAL REALTY TRUST LP	2.75% 01 Feb 2023	355,000	351,880
	DIGITAL REALTY TRUST LP	3.7% 15 Aug 2027	1,290,000	1,299,388
	DOLLAR GENERAL CORP	3.25% 15 Apr 2023	2,400,000	2,432,365
	DOW CHEMICAL CO/THE	4.125% 15 Nov 2021	3,425,000	3,591,221
	ESTEE LAUDER CO INC	1.7% 10 May 2021	1,580,000	1,546,754
	FANNIE MAE	0.01% 09 Oct 2019	6,940,000	6,683,924
	FED HM LN PC POOL A90710	4.5% 01 Jan 2040	1,178,911	1,273,712
	FED HM LN PC POOL A95289	4% 01 Dec 2040	2,074,872	2,190,819
	FED HM LN PC POOL A96411	4% 01 Jan 2041	614,867	652,774
	FED HM LN PC POOL C03517	4.5% 01 Sep 2040	1,537,908	1,640,991
	FED HM LN PC POOL C91385	4% 01 Aug 2031	1,112,319	1,175,221
	FED HM LN PC POOL D98903	3.5% 01 Jan 2032	3,557,920	3,708,430
	FED HM LN PC POOL G06607	4.5% 01 Jun 2041	6,280,876	6,772,895
	FED HM LN PC POOL G08737	3% 01 Dec 2046	4,623,258	4,627,986
	FED HM LN PC POOL G08747	3% 01 Feb 2047	2,326,388	2,328,327
	FED HM LN PC POOL G08750	3% 01 Mar 2047	2,834,363	2,836,725
	FED HM LN PC POOL G08787	3% 01 Nov 2047	2,355,004	2,356,807
	FED HM LN PC POOL J36173	2.5% 01 Jan 2032	4,377,489	4,372,298
	FED HM LN PC POOL Q04651	4% 01 Nov 2041	2,539,512	2,696,090
	FED HM LN PC POOL Q05263	4% 01 Dec 2041	2,709,999	2,887,810
	FED HM LN PC POOL Q14034	3.5% 01 Dec 2042	3,640,615	3,776,012
	FED HM LN PC POOL Q14790	3.5% 01 Jan 2043	1,701,962	1,765,240
	FED HM LN PC POOL Q26141	4% 01 May 2044	2,067,122	2,185,060
	FNMA POOL 190346	1% 01 Dec 2033	576,794	639,943
	FNMA POOL 555531	1% 01 Jun 2033	207,892	231,063
	FNMA POOL 555592	1% 01 Jul 2033	509,541	565,015
	FNMA POOL 725027	1% 01 Nov 2033	679,342	737,941
	FNMA POOL 725231	1% 01 Feb 2034	380,362	413,153
	FNMA POOL 725425	1% 01 Apr 2034	490,519	544,241
	FNMA POOL 735036	1% 01 Dec 2034	486,146	539,420
	FNMA POOL 735484	1% 01 May 2035	580,681	630,735
	FNMA POOL 735579	1% 01 Jun 2035	169,845	184,496
	FNMA POOL 735580	1% 01 Jun 2035	544,567	589,968
	FNMA POOL 735676	1% 01 Jul 2035	651,511	707,685
	FNMA POOL 745140	1% 01 Nov 2035	1,443,069	1,567,862
	FNMA POOL 745418	1% 01 Apr 2036	612,765	679,392
	FNMA POOL 745515	1% 01 May 2036	485,445	527,159
	FNMA POOL 931755	4.5% 01 Aug 2039	1,947,907	2,112,168
	FNMA POOL AA7666	4.5% 01 Jun 2039	876,199	945,310
	FNMA POOL AA9295	4.5% 01 Jun 2039	391,903	424,991
	FNMA POOL AB3853	4% 01 Nov 2041	2,385,850	2,527,137
	FNMA POOL AC1878	4.5% 01 Sep 2039	1,605,268	1,740,838
	FNMA POOL AD0394	1% 01 Oct 2039	1,465,500	1,589,091
	FNMA POOL AE0701	1% 01 Dec 2040	2,063,845	2,226,982
	FNMA POOL AE0835	1% 01 Jan 2041	3,390,767	3,602,610
	FNMA POOL AE0994	1% 01 Feb 2041	697,027	742,766
	FNMA POOL AH6788	4.5% 01 Mar 2041	640,422	689,745
	FNMA POOL AJ0794	4% 01 Sep 2041	1,858,600	1,965,161
	FNMA POOL AJ5442	4.5% 01 Nov 2041	2,927,238	3,159,394
	FNMA POOL AJ7685	4% 01 Dec 2041	2,425,303	2,575,286

(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		
	FNMA POOL AJ9325	3.5% 01 Jan 2042	1,131,880	1,173,824
	FNMA POOL AK0765	4% 01 Mar 2042	548,481	579,140
	FNMA POOL AK9785	3.5% 01 May 2042	2,816,830	2,908,684
	FNMA POOL AL1711	1% 01 Aug 2041	5,575,309	6,016,740
	FNMA POOL AO5527	4% 01 Jul 2042	775,285	816,762
	FNMA POOL AO8106	4% 01 Aug 2042	1,525,261	1,607,865
	FNMA POOL AO8167	4% 01 Sep 2042	1,292,739	1,362,730
	FNMA POOL AP3142	3.5% 01 Dec 2042	3,558,707	3,688,408
	FNMA POOL AQ4597	3.5% 01 Dec 2042	2,133,852	2,209,070
	FNMA POOL AR6482	3.5% 01 Feb 2043	3,383,272	3,506,574
	FNMA POOL AR6483	4% 01 Feb 2043	2,692,325	2,861,407
	FNMA POOL AR6485	3.5% 01 Feb 2043	7,714,057	7,985,968
	FNMA POOL AS0356	4% 01 Sep 2043	3,470,415	3,669,868
	FNMA POOL AT6545	4% 01 Jun 2043	2,555,941	2,699,871
	FNMA POOL AZ7336	3.5% 01 Nov 2045	3,758,576	3,871,943
	FNMA POOL MA2705	3% 01 Aug 2046	2,794,141	2,795,562
	FOUR TIMES SQUARE TRUST	5.401% 13 Dec 2028	2,635,034	2,825,381
	GE CAPITAL INTL FUNDING	2.342% 15 Nov 2020	2,361,000	2,350,114
	GENERAL ELECTRIC CO	4.65% 17 Oct 2021	735,000	791,327
	GENERAL MOTORS FINL CO	3.7% 09 May 2023	2,205,000	2,248,930
	GNMA II POOL 004883	4.5% 20 Dec 2040	656,018	696,120
	GNMA II POOL 004947	5% 20 Feb 2041	1,185,710	1,288,825
	GNMA II POOL 005017	4.5% 20 Apr 2041	1,103,325	1,170,188
	GNMA II POOL AB2921	4% 20 Sep 2042	4,954,592	5,198,903
	GNMA II POOL AB9233	4% 20 Nov 2042	4,965,616	5,233,867
	GNMA II POOL MA3725	3% 20 Jun 2046	1,079,598	1,080,815
	GNMA II POOL MA3937	3.5% 20 Sep 2046	2,342,071	2,423,551
	GNMA II POOL MA4502	4% 20 Jun 2047	3,581,442	3,684,922
	GNMA II POOL MA4586	3.5% 20 Jul 2047	2,278,384	2,357,649
	GNMA POOL 470009	4% 15 Sep 2041	2,402,511	2,525,976
	GNMA POOL 479494	4% 15 Oct 2041	4,031,440	4,235,928
	GNMA POOL 711675	3.5% 15 Sep 2042	2,657,017	2,758,748
	GOLDMAN SACHS GROUP INC	3.85% 26 Jan 2027	2,500,000	2,566,643
	GOLDMAN SACHS GROUP INC	5.25% 27 Jul 2021	2,045,000	2,216,352
	HASBRO INC	3.5% 15 Sep 2027	830,000	811,156
	HSBC FINANCE CORP	6.676% 15 Jan 2021	528,000	587,034
	HUNTINGTON BANCSHARES	3.15% 14 Mar 2021	2,170,000	2,204,135
	JOHNSON + JOHNSON	2.625% 15 Jan 2025	1,500,000	1,492,383
*	JPMORGAN CHASE + CO	1% 01 Feb 2028	3,500,000	3,626,876
*	JPMORGAN CHASE + CO	2.95% 01 Oct 2026	550,000	540,232
	KRAFT HEINZ FOODS CO	2.8% 02 Jul 2020	3,220,000	3,238,564
	LABORATORY CORP OF AMER	3.25% 01 Sep 2024	1,895,000	1,897,949
	LIBERTY MUTUAL GROUP INC	5% 01 Jun 2021	2,625,000	2,807,469
	MARATHON PETROLEUM CORP	3.625% 15 Sep 2024	2,325,000	2,371,103
	MARRIOTT INTERNATIONAL	2.3% 15 Jan 2022	1,645,000	1,615,026
	MARRIOTT INTERNATIONAL	3.125% 15 Jun 2026	940,000	924,632
	MCKESSON CORP	3.796% 15 Mar 2024	2,070,000	2,144,092
	MERCK + CO INC	2.4% 15 Sep 2022	3,385,000	3,372,846
	MET LIFE GLOB FUNDING I	1.75% 19 Sep 2019	1,145,000	1,136,767
	MICROSOFT CORP	2% 08 Aug 2023	4,665,000	4,531,629
	MORGAN STANLEY	3.125% 27 Jul 2026	2,700,000	2,663,091
	MPLX LP	4.125% 01 Mar 2027	2,040,000	2,089,446
	NISOURCE INC	3.49% 15 May 2027	2,200,000	2,239,250
	NSTAR ELECTRIC CO	3.2% 15 May 2027	895,000	905,839
	PEPSICO INC	2% 15 Apr 2021	2,375,000	2,347,984
	PRINCIPAL LFE GLB FND II	2.375% 21 Nov 2021	2,725,000	2,704,805
	PRIVATE EXPORT FUNDING	2.05% 15 Nov 2022	4,710,000	4,637,263
	PROTECTIVE LIFE CORP	7.375% 15 Oct 2019	2,278,000	2,468,991
	PUBLIC SERVICE ELECTRIC	1.9% 15 Mar 2021	2,210,000	2,176,370
	REPUBLIC SERVICES INC	3.375% 15 Nov 2027	825,000	831,168
	REYNOLDS AMERICAN INC	4.45% 12 Jun 2025	1,720,000	1,833,942
	ROCHE HOLDINGS INC	2.875% 29 Sep 2021	4,160,000	4,221,235
	ROCKWELL COLLINS INC	3.5% 15 Mar 2027	1,140,000	1,160,721
	SAN DIEGO G + E	2.5% 15 May 2026	3,820,000	3,680,638
	SANTANDER HOLDINGS USA	3.7% 28 Mar 2022	2,305,000	2,332,738
	SKY PLC	3.75% 16 Sep 2024	1,090,000	1,136,823
	SOUTHERN CO	2.95% 01 Jul 2023	3,390,000	3,391,661
	SOUTHERN COPPER CORP	3.875% 23 Apr 2025	1,555,000	1,612,581
	SPRINT SPECTRUM / SPEC I	3.36% 20 Mar 2023	1,982,813	1,995,205
	SSGA	G STIFF ERISA QUALIFIED	8,364,057	8,364,057
	STARBUCKS CORP	2.1% 04 Feb 2021	4,055,000	4,028,967
	STRYKER CORP	2.625% 15 Mar 2021	2,030,000	2,034,788
	SYNCHRONY FINANCIAL	4.5% 23 Jul 2025	1,940,000	2,027,308
	SYSCO CORPORATION	3.3% 15 Jul 2026	1,010,000	1,016,335
	SYSCO CORPORATION	3.75% 01 Oct 2025	560,000	582,297
	TYSON FOODS INC	4.5% 15 Jun 2022	2,430,000	2,595,516
	UNILEVER CAPITAL CORP	2% 28 Jul 2026	1,165,000	1,075,135
	US 2YR NOTE (CBT) MAR18	XCBT 20180329	3,400,000	(8,234)

(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		
	US 5YR NOTE (CBT) MAR18	XCBT 20180329	(5,600,000)	32,399
	US DOLLAR		4,582	4,582
	US TREASURY N/B	1.375% 15 Jan 2020	15,655,000	15,493,558
	US TREASURY N/B	2.375% 15 May 2027	7,235,000	7,214,369
	US TREASURY N/B	1.75% 30 Sep 2022	4,710,000	4,615,616
	US TREASURY N/B	1.75% 30 Jun 2022	2,095,000	2,057,110
	US TREASURY N/B	1.25% 31 Jul 2023	13,670,000	12,954,995
	US TREASURY N/B	0.875% 31 Jul 2019	14,830,000	14,606,391
	US TREASURY N/B	2.75% 15 Feb 2024	1,595,000	1,636,869
	US TREASURY N/B	2.5% 15 May 2024	3,885,000	3,928,858
	US TREASURY N/B	1.75% 30 Sep 2019	28,180,000	28,116,155
	US TREASURY N/B	1.25% 31 Jan 2020	19,030,000	18,778,001
	VALERO ENERGY CORP	3.4% 15 Sep 2026	1,825,000	1,832,420
	VOYA FINANCIAL INC	3.65% 15 Jun 2026	1,135,000	1,147,830
	WALGREENS BOOTS ALLIANCE	3.3% 18 Nov 2021	2,170,000	2,206,220
	WALMART INC	3.25% 25 Oct 2020	1,065,000	1,097,214
	WALMART INC	3.3% 22 Apr 2024	1,910,000	1,984,351
	WASTE MANAGEMENT INC	3.125% 01 Mar 2025	535,000	539,178
	WELLS FARGO + COMPANY	3% 22 Apr 2026	3,745,000	3,674,217
	WYNDHAM WORLDWIDE CORP	4.15% 01 Apr 2024	670,000	673,133
	XLIT LTD	4.45% 31 Mar 2025	1,600,000	1,636,485
	Sub-Total: Fund 5744 12 of 16		Total	\$ 473,769,625

(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 JUN18	XCME 20180618	30,000,000	\$ (54,000)
	ABBVIE INC	2.85% 14 May 2023	1,800,000	1,796,055
	ABBVIE INC	3.2% 06 Nov 2022	2,000,000	2,030,899
	AERCAP IRELAND CAP/GLOBA	4.625% 30 Oct 2020	1,700,000	1,782,079
	AERCAP IRELAND CAP/GLOBA	4.25% 01 Jul 2020	1,100,000	1,141,432
	AIR LEASE CORP	2.625% 04 Sep 2018	574,000	575,692
	ALLERGAN FUNDING SCS	3.8% 15 Mar 2025	1,250,000	1,272,558
	ALLERGAN SALES LLC	5% 15 Dec 2021	600,000	641,686
	ALLY AUTO RECEIVABLES TRUST	1.49% 15 Nov 2019	2,056,321	2,053,875
	ALLY AUTO RECEIVABLES TRUST	1.38% 15 Oct 2019	4,472,588	4,466,750
	AMERICA MOVIL SAB DE CV	5% 16 Oct 2019	200,000	209,040
	AMERICAN INTL GROUP	3.9% 01 Apr 2026	600,000	622,205
	AMERICAN INTL GROUP	4.125% 15 Feb 2024	600,000	633,962
	ANTHEM INC	2.5% 21 Nov 2020	2,600,000	2,594,572
	APPLE INC	2.85% 06 May 2021	4,500,000	4,572,193
	APTIV PLC	3.15% 19 Nov 2020	1,500,000	1,523,168
	AT+T INC	4.3% 15 Feb 2030	5,211,000	5,196,434
	AUST + NZ BANKING GROUP	1% 23 Sep 2019	3,300,000	3,326,017
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	214,309	167,622
	AVIATION CAPITAL GROUP	6.75% 06 Apr 2021	3,308,000	3,697,079
	AVIATION CAPITAL GROUP	7.125% 15 Oct 2020	2,000,000	2,229,204
	BANK	3.265% 15 Sep 2060	2,300,000	2,340,990
	BANK OF AMERICA CORP	1% 20 Dec 2028	676,000	676,145
	BANK OF AMERICA CORP	2.65% 01 Apr 2019	300,000	301,703
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	6,625,000	6,777,375
	BANK OF NY MELLON CORP	2.05% 03 May 2021	800,000	790,279
	BANK OF NY MELLON CORP	2.45% 27 Nov 2020	1,200,000	1,204,465
	BANQUE FED CRED MUTUEL	2.2% 20 Jul 2020	2,000,000	1,987,167
	BANQUE FED CRED MUTUEL	2% 12 Apr 2019	2,000,000	1,992,635
	BAT CAPITAL CORP	2.297% 14 Aug 2020	1,300,000	1,292,849
	BNP PARIBAS	5% 15 Jan 2021	4,000,000	4,299,574
	BP CAPITAL MARKETS PLC	2.5% 06 Nov 2022	1,500,000	1,492,262
	BPCE SA	4% 15 Apr 2024	2,400,000	2,534,942
	BRAZILIAN REAL	FOREIGN CURRENCY	0	—
	BWU00M7Q5 IRS USD P F 2.00000	2% 12 Jul 2023	(28,100,000)	(27,701,448)
	BWU00M7Q5 IRS USD R V 03MLIBOR	1% 12 Jul 2023	28,100,000	28,100,000
	CALIFORNIA ST	6.65% 01 Mar 2022	1,650,000	1,873,014
	CALIFORNIA ST EDUCTNL FACS AUT	1.966% 01 Apr 2018	1,000,000	998,720
	CALIFORNIA ST EDUCTNL FACS AUT	2.286% 01 Apr 2019	1,250,000	1,244,588
	CAPITAL ONE FINANCIAL CO	2.5% 12 May 2020	1,500,000	1,498,122
	CAPITAL ONE MULTI ASSET EXECUT	1% 15 Feb 2022	3,800,000	3,817,996
	CCBPGTUS0 FWCC BNP USD	FORWARDS CASH COLLATERAL USD	257,000	257,000
	CCPC CSFB CCFBZUS1	CCPC CASH COLLATERAL USD	177,000	177,000
	CCPC CSFB CCFBZUS0 COC	CCPC CASH COLLATERAL USD	1,690,000	1,690,000
	CHASE ISSUANCE TRUST	1.36% 15 Apr 2020	1,600,000	1,598,273
	CITIBANK CREDIT CARD ISSUANCE	1% 10 Sep 2020	2,148,000	2,153,328
	CITIGROUP	TBA CASH COLLATERAL	(8,000)	(8,000)
	CITIGROUP COMMERCIAL MORTGAGE	3.268% 15 Sep 2050	2,500,000	2,545,021

(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		
	CITIGROUP COMMERCIAL MORTGAGE	2.984% 10 Apr 2048	2,000,000	2,020,285
	CITIGROUP INC	4.5% 14 Jan 2022	4,500,000	4,786,930
	CNOOC FINANCE 2012 LTD	3.875% 02 May 2022	4,500,000	4,638,429
	COMM MORTGAGE TRUST	3.142% 10 Feb 2048	1,150,000	1,168,970
	COMM MORTGAGE TRUST	3.257% 10 May 2048	1,500,000	1,535,474
	COMM MORTGAGE TRUST	3.04% 10 Feb 2048	1,650,000	1,670,539
	COMM MORTGAGE TRUST	3.421% 10 Jul 2048	400,000	412,014
	COMMONWEALTH BANK AUST	1.75% 07 Nov 2019	2,000,000	1,979,596
	COOPERAT RABOBANK UA/NY	2.5% 19 Jan 2021	2,000,000	2,009,154
	CRED SUIS GP FUN LTD	3.8% 09 Jun 2023	1,900,000	1,959,459
	CRED SUIS GP FUN LTD	3.8% 15 Sep 2022	3,600,000	3,713,542
	CREDIT SUISSE SEC LLC COC	CREDIT SUISSE SEC FUTURES COC	128,000	128,000
	CROWN CASTLE TOWERS LLC	4.883% 15 Aug 2040	3,700,000	3,869,719
	CSAIL COMMERCIAL MORTGAGE TRUS	3.256% 15 Sep 2050	900,000	917,699
	CSAIL COMMERCIAL MORTGAGE TRUS	3.616% 15 Nov 2048	2,891,000	2,996,860
	CSAIL COMMERCIAL MORTGAGE TRUS	3.351% 15 Apr 2050	200,000	205,635
	CURRENCY CONTRACT	USD/DKK		(84)
	CURRENCY CONTRACT	USD/DKK		(443,412)
	CURRENCY CONTRACT	USD/DKK		(303)
	CURRENCY CONTRACT	USD/JPY		11
	CURRENCY CONTRACT	USD/JPY		129,483
	CURRENCY CONTRACT	DKK/USD		84
	DAIMLER FINANCE NA LLC	2.3% 06 Jan 2020	3,300,000	3,292,562
	DANISH KRONE	FOREIGN CURRENCY	3,268	527
	DBS GROUP HOLDINGS LTD	1% 16 Jul 2019	3,000,000	3,003,720
	DEUTSCHE BANK AG	4.25% 14 Oct 2021	2,100,000	2,184,767
	DOMINION ENERGY GAS HLDG	2.8% 15 Nov 2020	2,075,000	2,090,935
	DUKE ENERGY CAROLINAS	2.5% 15 Mar 2023	2,850,000	2,824,539
	ELECTRICITE DE FRANCE SA	6.5% 26 Jan 2019	900,000	941,343
	ENBRIDGE INC	1% 10 Jan 2020	500,000	500,689
	ENBRIDGE INC	1% 15 Jun 2020	3,000,000	3,027,865
	ENERGY TRANSFER PARTNERS	2.5% 15 Jun 2018	1,850,000	1,852,758
	ENTERPRISE PRODUCTS OPER	2.55% 15 Oct 2019	700,000	702,204
	EURO CURRENCY	FOREIGN CURRENCY	278,021	333,847
	EUROPEAN INVESTMENT BANK	2% 15 Mar 2021	3,400,000	3,377,439
	FANNIE MAE	5.5% 25 Aug 2035	1,012,200	1,135,766
	FANNIE MAE	1.25% 23 Aug 2019	2,700,000	2,669,509
	FANNIE MAE	1.75% 26 Nov 2019	10,000,000	9,966,170
	FANNIEMAE ACES	2.944% 25 Jul 2039	2,324,844	2,282,652
	FED HM LN PC POOL A43389	5.5% 01 Feb 2036	7,751	8,468
	FED HM LN PC POOL B15591	5% 01 Jul 2019	8,574	8,772
	FED HM LN PC POOL G01818	5% 01 May 2035	118,048	128,041
	FED HM LN PC POOL G01838	5% 01 Jul 2035	155,133	168,291
	FED HM LN PC POOL G02123	5.5% 01 Mar 2036	5,415	6,013
	FED HM LN PC POOL G02254	5.5% 01 Mar 2036	4,020	4,459
	FED HM LN PC POOL G04092	5.5% 01 Mar 2038	11,880	13,099
	FED HM LN PC POOL G05267	5.5% 01 Dec 2038	67,857	75,018
	FED HM LN PC POOL G06193	5.5% 01 May 2040	57,086	63,072
	FED HM LN PC POOL G06872	5.5% 01 Sep 2039	118,002	131,244
	FED HM LN PC POOL G07021	5% 01 Sep 2039	310,424	337,933
	FED HM LN PC POOL G08105	5.5% 01 Jan 2036	1,855	2,060
	FED HM LN PC POOL G08693	3.5% 01 Mar 2046	4,017,598	4,131,847
	FED HM LN PC POOL G08716	3.5% 01 Aug 2046	2,040,189	2,098,307
	FED HM LN PC POOL Q17641	3% 01 Apr 2043	640,583	644,246
	FED HM LN PC POOL Q20537	3% 01 Jul 2043	701,916	704,879
	FEDERAL HOME LOAN BANK	0.875% 05 Aug 2019	3,500,000	3,443,087
	FHLMC MULTIFAMILY STRUCTURED P	1.78% 25 Jul 2019	185,849	185,020
	FHLMC MULTIFAMILY STRUCTURED P	5.105% 25 May 2019	1,825,000	1,879,157
	FHLMC TBA 30 YR 3.5	3.5% 13 Feb 2048	6,800,000	6,971,684
	FHLMC TBA 30 YR 4	4% 13 Feb 2048	12,800,000	13,366,000
	FNMA POOL 251890	6.5% 01 Aug 2018	628	696
	FNMA POOL 254634	5.5% 01 Feb 2023	75,558	82,705
	FNMA POOL 256101	5.5% 01 Feb 2036	29,080	32,156
	FNMA POOL 257371	5 % 01 Sep 2028	129,928	139,484
	FNMA POOL 429715	6.5 % 01 Apr 2018	664	736
	FNMA POOL 468551	3.98 % 01 Jul 2021	1,687,500	1,771,377
	FNMA POOL 469086	3.15 % 01 Sep 2018	3,825,000	3,847,066
	FNMA POOL 469616	3.5 % 01 Nov 2021	1,113,732	1,154,690
	FNMA POOL 499479	6.5 % 01 Jun 2029	3,542	3,926
	FNMA POOL 691210	6 % 01 Jan 2037	15,953	17,978
	FNMA POOL 735734	1 % 01 Jul 2025	34,206	37,447
	FNMA POOL 793029	1 % 01 Jul 2034	1,064,686	1,103,927
	FNMA POOL 804558	5.5 % 01 Dec 2034	506,771	558,134
	FNMA POOL 829329	5.5 % 01 Sep 2035	12,534	13,775
	FNMA POOL 831368	6 % 01 Apr 2036	60,553	68,176
	FNMA POOL 850752	5.5 % 01 Dec 2035	397,616	440,420
	FNMA POOL 852336	5.5 % 01 Feb 2036	2,119	2,342
	FNMA POOL 869944	5.5 % 01 Apr 2036	1,369	1,498

(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	
	FNMA POOL 878104	5.5 % 01 Apr 2036	1,073	1,187
	FNMA POOL 878528	5.5 % 01 Feb 2036	24,943	27,576
	FNMA POOL 881398	5.5 % 01 May 2036	11,698	12,804
	FNMA POOL 888637	1 % 01 Sep 2037	803,146	906,201
	FNMA POOL 889334	1 % 01 Feb 2038	66,540	74,881
	FNMA POOL 890365	1 % 01 Jul 2041	512,397	565,916
	FNMA POOL 891386	5.5 % 01 Oct 2035	491,333	543,185
	FNMA POOL 891580	6 % 01 Jul 2036	288	326
	FNMA POOL 898318	6 % 01 Nov 2036	9,765	10,909
	FNMA POOL 904266	5.5 % 01 Nov 2036	1,916	2,097
	FNMA POOL 928031	6 % 01 Jan 2037	46,611	52,513
	FNMA POOL 938016	5.5 % 01 Jul 2037	257,678	283,902
	FNMA POOL 938224	6 % 01 Jul 2037	9,604	10,837
	FNMA POOL 940765	5.5 % 01 Jun 2037	599,879	659,102
	FNMA POOL 961440	5.5 % 01 Feb 2038	22,508	24,827
	FNMA POOL 961655	5 % 01 Feb 2038	7,786	8,384
	FNMA POOL 962958	5.5 % 01 May 2038	38,229	41,955
	FNMA POOL 995018	1 % 01 Jun 2038	539,507	596,473
	FNMA POOL 995738	1 % 01 Dec 2038	153,765	169,633
	FNMA POOL 995759	1 % 01 Nov 2038	151,376	166,180
	FNMA POOL 995838	1 % 01 May 2039	43,420	47,854
	FNMA POOL AA6435	6 % 01 May 2040	7,931	8,860
	FNMA POOL AB0534	5.5 % 01 Nov 2038	995,067	1,101,336
	FNMA POOL AB8613	3 % 01 Mar 2043	319,377	321,087
	FNMA POOL AB9187	3 % 01 Apr 2043	421,528	423,763
	FNMA POOL AD7406	5 % 01 Jul 2040	4,103	4,458
	FNMA POOL AD8950	5 % 01 Jul 2040	13,300	14,357
	FNMA POOL AE8287	4 % 01 Nov 2040	615,366	646,360
	FNMA POOL AE8349	6 % 01 Aug 2037	4,290	4,795
	FNMA POOL AH1747	4 % 01 Dec 2040	120,253	126,170
	FNMA POOL AL1606	1 % 01 Apr 2042	6,106	6,579
	FNMA POOL AL2692	1 % 01 Oct 2042	5,400,259	5,576,402
	FNMA POOL AL3040	1 % 01 Jan 2043	1,726,457	1,813,104
	FNMA POOL AL3072	1 % 01 Feb 2043	107,446	108,127
	FNMA POOL AL3223	1 % 01 Sep 2041	819,868	904,567
	FNMA POOL AL5616	1 % 01 Sep 2041	2,760,057	3,048,995
	FNMA POOL AL7090	1 % 01 Oct 2037	1,151,935	1,214,916
	FNMA POOL AO4597	4 % 01 Jun 2042	244,360	256,638
	FNMA POOL AR7106	3 % 01 May 2043	63,143	63,481
	FNMA POOL AR7414	3 % 01 Jul 2043	620,748	624,006
	FNMA POOL AS0837	5 % 01 Oct 2043	770,413	828,475
	FNMA POOL AS1338	5 % 01 Dec 2043	1,886,572	2,028,839
	FNMA POOL AS6007	3.5 % 01 Oct 2045	7,665,431	7,874,461
	FNMA POOL AT0681	3 % 01 Mar 2043	3,890,399	3,911,401
	FNMA POOL AT0682	3 % 01 Apr 2043	113,765	114,380
	FNMA POOL AT1572	3 % 01 May 2043	650,503	653,952
	FNMA POOL AT3526	3 % 01 May 2043	62,918	63,252
	FNMA POOL AT4506	3 % 01 May 2043	29,387	29,546
	FNMA POOL AT4827	3 % 01 Jul 2043	29,238	29,396
	FNMA POOL AT5895	3 % 01 Jun 2043	523,416	526,191
	FNMA POOL AT5898	3 % 01 Jun 2043	65,014	65,362
	FNMA POOL AT8026	3 % 01 Jul 2043	480,043	482,513
	FNMA POOL AT8341	3 % 01 Jul 2043	26,166	26,294
	FNMA POOL AT8489	3 % 01 Aug 2043	17,624	17,716
	FNMA POOL AT8912	3 % 01 Jul 2043	21,525	21,637
	FNMA POOL AU1631	3 % 01 Jul 2043	2,228,081	2,239,778
	FNMA POOL AU5341	3 % 01 Jun 2043	27,647	27,786
	FNMA POOL AX5306	3.5 % 01 Jan 2027	1,887,829	1,949,114
	FNMA POOL MA2705	3 % 01 Aug 2046	2,613,874	2,615,203
	FNMA TBA 15 YR 3	3 % 23 Jan 2033	8,200,000	8,352,149
	FNMA TBA 15 YR 3.5	3.5 % 15 Mar 2033	4,400,000	4,532,854
	FNMA TBA 30 YR 3	3 % 18 Jan 2048	7,650,000	7,650,000
	FNMA TBA 30 YR 3	3 % 13 Feb 2048	32,150,000	32,107,929
	FNMA TBA 30 YR 3.5	3.5 % 13 Mar 2048	5,000,000	5,117,774
	FNMA TBA 30 YR 3.5	3.5 % 18 Jan 2048	9,500,000	9,753,829
	FNMA TBA 30 YR 3.5	3.5 % 13 Feb 2048	42,900,000	43,977,530
	FNMA TBA 30 YR 4	4 % 18 Jan 2048	35,000,000	36,600,862
	FNMA TBA 30 YR 4	4 % 18 Jan 2048	(35,000,000)	(36,600,862)
	FNMA TBA 30 YR 4	4 % 13 Feb 2048	35,000,000	36,551,643
	FNMA TBA 30 YR 4	4 % 13 Mar 2048	4,600,000	4,796,922
	FORD CREDIT AUTO LEASE TRUST	1 % 15 Nov 2019	2,771,734	2,771,459
	FORD MOTOR CREDIT CO LLC	1 % 03 Aug 2022	1,500,000	1,514,191
	FORD MOTOR CREDIT CO LLC	5 % 15 May 2018	2,600,000	2,626,465
	FORD MOTOR CREDIT CO LLC	5.875 % 02 Aug 2021	2,250,000	2,470,738
	FREDDIE MAC	5 % 15 Aug 2023	1,527,978	1,600,796
	FREDDIE MAC	1.625 % 29 Sep 2020	4,000,000	3,954,304
	FREDDIE MAC	2.375 % 13 Jan 2022	11,800,000	11,906,094
	GNMA II POOL 004113	5 % 20 Apr 2038	212,042	230,539

(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
	GNMA II POOL 004314	5 % 20 Dec 2038	209,110		227,325
	GNMA II POOL 005116	5 % 20 Jul 2041	58,941		64,086
	GNMA II POOL 080594	1 % 20 Apr 2032	158,406		164,548
	GNMA II TBA 30 YR 4	4 % 24 Jan 2048	12,900,000		13,447,243
	GNMA II TBA 30 YR 4	4 % 21 Feb 2048	13,000,000		13,547,168
	GNMA POOL 678858	5 % 15 Mar 2038	4,006		4,347
	GNMA POOL 720069	4.5 % 15 Jun 2039	186,660		196,593
	GNMA POOL 726316	5 % 15 Sep 2039	1,235,793		1,353,226
	GNMA POOL 736500	5 % 15 Apr 2040	13,160		14,395
	GNMA POOL 737183	5 % 15 Apr 2040	443,392		485,428
	GNMA POOL 738317	5 % 15 May 2041	6,883		7,466
	GNMA POOL 782386	5 % 15 Aug 2038	336,374		364,688
	GNMA POOL 782428	5 % 15 Oct 2038	1,322		1,434
	GNMA POOL AC1428	2.69 % 15 Jun 2033	4,446,588		4,327,425
	GNMA POOL AL5247	3.5 % 15 Jan 2045	267,910		277,242
	GNMA POOL AL5414	3.5 % 15 Feb 2045	271,620		281,081
	GOLDMAN SACHS BANK USA COC	SWAP CASH COLLATERAL USD	270,000		270,000
	GOLDMAN SACHS GROUP INC	5.25 % 27 Jul 2021	9,000,000		9,754,115
	GOVERNMENT NATIONAL MORTGAGE A	4.5 % 20 Nov 2034	464,309		474,067
	GS MORTGAGE SECURITIES TRUST	3.12 % 10 May 2050	2,200,000		2,233,522
	HONDA AUTO RECEIVABLES OWNER T	1.04 % 18 Apr 2019	451,623		450,770
	HSBC HOLDINGS PLC	3.6 % 25 May 2023	900,000		925,972
	HSBC HOLDINGS PLC	4 % 30 Mar 2022	4,200,000		4,387,181
	IDAHO ENERGY RESOURCES AUTH TR	2.447 % 01 Sep 2024	2,500,000		2,443,550
	IMPERIAL BRANDS FIN PLC	2.95 % 21 Jul 2020	1,400,000		1,413,515
	ING BANK NV	2.625 % 05 Dec 2022	2,250,000		2,251,388
	INTL LEASE FINANCE CORP	5.875 % 01 Apr 2019	300,000		312,240
	JACKSON NATL LIFE GLOBAL	2.25 % 29 Apr 2021	1,400,000		1,385,070
	JACKSON NATL LIFE GLOBAL	1.875 % 15 Oct 2018	2,100,000		2,097,894
	JAPAN TREASURY DISC BILL	0.01 % 22 Jan 2018	1,540,000,000		13,671,618
	JAPANESE YEN		20,800		185
	JPMBB COMMERCIAL MORTGAGE SECU	3.042 % 15 Oct 2048	1,500,000		1,519,622
	JPMDB COMMERCIAL MORTGAGE SECU	2.994 % 15 Dec 2049	2,200,000		2,204,048
*	JPMORGAN CHASE + CO	1 % 25 Apr 2023	9,300,000		9,309,014
	JPN BANK FOR INT L COOP	2.5 % 01 Jun 2022	1,100,000		1,095,364
	KFW	1.5 % 06 Feb 2019	2,250,000		2,239,820
	KRAFT HEINZ FOODS CO	1 % 10 Feb 2021	2,000,000		2,005,025
	KRAFT HEINZ FOODS CO	3.5 % 15 Jul 2022	1,500,000		1,534,128
	LLOYDS BANKING GROUP PLC	1 % 07 Nov 2023	2,900,000		2,875,149
	LOS ANGELES CA MUNI IMPT CORPL	2.846 % 01 Nov 2019	1,300,000		1,315,457
	LOS ANGELES CNTY CA REDEV REFU	2 % 01 Sep 2022	700,000		681,303
	LOS ANGELES CNTY CA REDEV REFU	2 % 01 Sep 2023	1,800,000		1,729,530
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	1,015,250		51,890
	MIZUHO FINANCIAL GROUP	1 % 13 Sep 2021	2,400,000		2,439,051
	MIZUHO FINANCIAL GROUP	2.632 % 12 Apr 2021	1,500,000		1,495,767
	MORGAN STANLEY	1 % 20 Jan 2022	2,100,000		2,134,739
	MORGAN STANLEY	3.875 % 29 Apr 2024	1,500,000		1,566,114
	MORGAN STANLEY	1 % 27 Jan 2020	1,500,000		1,521,615
	MORGAN STANLEY	3.75 % 25 Feb 2023	1,250,000		1,295,452
	MORGAN STANLEY	7.3 % 13 May 2019	600,000		639,666
	MORGAN STANLEY BAML TRUST	3.04 % 15 Apr 2048	2,000,000		2,028,805
	MORGAN STANLEY BAML TRUST	3.326 % 15 Dec 2047	6,700,000		6,878,633
	MORGAN STANLEY BAML TRUST	3.069 % 15 Feb 2048	1,525,000		1,546,097
	MUFG AMERICAS HLDGS CORP	2.25 % 10 Feb 2020	3,200,000		3,182,623
	NATIONAL AUSTRALIA BK/NY	2.625 % 23 Jul 2020	1,850,000		1,859,764
	NAVIENT STUDENT LOAN TRUST	1 % 26 Sep 2022	227,601		227,690
	NAVIENT STUDENT LOAN TRUST	1 % 25 Jul 2030	320,920		321,069
	NELNET STUDENT LOAN TRUST	1 % 24 Dec 2035	3,165,824		3,129,056
	NORDEA BANK AB	1 % 17 Sep 2018	1,900,000		1,909,584
	ORACLE CORP	2.95 % 15 Nov 2024	1,000,000		1,007,166
	PARIBAS REPO	1.85 % 02 Jan 2018	57,900,000		57,900,000
	PENSKE TRUCK LEASING/PTL	2.5 % 15 Jun 2019	2,000,000		2,003,865
	PHILIP MORRIS INTL INC	4.5 % 26 Mar 2020	2,609,000		2,730,644
	PNC BANK NA	2.45 % 05 Nov 2020	1,600,000		1,602,397
	PRIVATE EXPORT FUNDING	2.1 % 19 Dec 2019	2,100,000		2,097,194
	QUALCOMM INC	3 % 20 May 2022	1,300,000		1,301,187
	REALKREDIT DANMARK	1 % 01 Apr 2018	48,400,000		7,829,413
	RECKITT BENCKISER TSY	2.375 % 24 Jun 2022	1,000,000		980,387
	REPUBLIC OF SLOVENIA	5.25 % 18 Feb 2024	2,212,000		2,529,891
	REPUBLIC OF SLOVENIA	5.85 % 10 May 2023	530,000		611,249
	SANTANDER HOLDINGS USA	4.5 % 17 Jul 2025	2,650,000		2,764,100
	SBA TOWER TRUST	2.877 % 10 Jul 2046	2,000,000		1,985,000
	SHELL INTERNATIONAL FIN	1 % 11 May 2020	6,200,000		6,256,729
	SIEMENS FINANCIERINGSMAT	2.9 % 27 May 2022	1,800,000		1,820,128
	SINOPEC GRP OVERSEAS DEV	2.5 % 13 Sep 2022	1,000,000		973,984
	SINOPEC GRP OVERSEAS DEV	2.25 % 13 Sep 2020	3,000,000		2,960,379
	SLC STUDENT LOAN TRUST	1 % 15 Feb 2025	1,338,866		1,337,899
	SLC STUDENT LOAN TRUST	1 % 15 Mar 2027	1,525,116		1,523,928

(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	
	SLC STUDENT LOAN TRUST	1 % 15 Mar 2027	568,497	565,686
	SLC STUDENT LOAN TRUST	1 % 25 Nov 2042	2,629,264	2,662,896
	SLC STUDENT LOAN TRUST	1 % 15 Sep 2026	3,981,032	3,971,507
	SLM STUDENT LOAN TRUST	1 % 27 Jan 2025	1,881,729	1,881,442
	SLM STUDENT LOAN TRUST	1 % 25 Oct 2024	871,832	871,005
	SLM STUDENT LOAN TRUST	1 % 25 Jan 2027	2,381,942	2,370,984
	SLM STUDENT LOAN TRUST	1 % 25 Oct 2028	4,600,000	4,570,431
	SLM STUDENT LOAN TRUST	1 % 25 Oct 2029	802,319	797,290
	SLM STUDENT LOAN TRUST	1 % 27 Jul 2026	256,259	256,264
	SLM STUDENT LOAN TRUST	1 % 25 Jan 2028	6,123,974	6,151,850
	SLM STUDENT LOAN TRUST	1 % 25 Jul 2023	734,315	734,128
	SLM STUDENT LOAN TRUST	1 % 25 Apr 2023	384,865	384,967
	SLM STUDENT LOAN TRUST	1 % 27 Oct 2025	744,909	744,383
	SLM STUDENT LOAN TRUST	1 % 25 Jan 2027	752,273	751,390
	SLM STUDENT LOAN TRUST	1 % 26 Jan 2026	1,113,579	1,113,905
	SOCIETE GENERALE	2.625 % 16 Sep 2020	3,500,000	3,509,166
	SOLVAY FINANCE (AMERICA)	3.4 % 03 Dec 2020	2,698,000	2,754,948
	SOUTH CAROLINA STUDENT LOAN CO	1 % 01 Dec 2023	622,266	622,228
	SOUTHERN POWER CO	1 % 20 Dec 2020	2,600,000	2,605,462
	SPRINT SPECTRUM / SPEC I	3.36 % 20 Mar 2023	1,781,250	1,792,383
	SSGA	G STIFF ERISA QUALIFIED	541,830	541,830
	STATE BOARD OF REGENTS OF THE	1 % 25 Jan 2057	4,562,417	4,560,911
	STATE BOARD OF REGENTS OF THE	1 % 25 Sep 2056	5,426,409	5,425,378
*	STATE STREET CORP	1 % 18 Aug 2020	3,100,000	3,156,379
	SUMITOMO MITSUI BANKING	1 % 16 Jan 2018	1,550,000	1,550,122
	SVENSKA HANDELSBANKEN AB	2.4 % 01 Oct 2020	4,000,000	4,004,164
	SWAP CITIBANK BOC	SWAP CASH COLLATERAL USD	(110,000)	(110,000)
	SWAP HSBC BOC	SWAP CASH COLLATERAL USD	(30,000)	(30,000)
	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	711,168
	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	3,069,312
	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	2,760,593
	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	614,409
	SWPC0DQR2 CDS USD P V 03MEVENT	1 % 20 Dec 2021	(1,250,000)	(1,250,000)
	SWPC0DQR2 CDS USD R F 1.00000	1 % 20 Dec 2021	1,250,000	1,281,099
	SWPC0DTX6 CDS USD P V 03MEVENT	1 % 20 Dec 2021	(2,200,000)	(2,200,000)
	SWPC0DTX6 CDS USD R F 1.00000	1 % 20 Dec 2021	2,200,000	2,216,032
	SWPC0DU30 CDS USD P V 03MEVENT	1 % 20 Dec 2021	(350,000)	(350,000)
	SWPC0DU30 CDS USD R F 1.00000	1 % 20 Dec 2021	350,000	358,121
	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	508,138
	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	3,972,010
	SWPC0EAY2 CDS USD P V 03MEVENT	1 % 20 Jun 2022	(150,000)	(150,000)
	SWPC0EAY2 CDS USD R F 1.00000	1 % 20 Jun 2022	150,000	153,469
	SWPC0FAP8 CDS USD P V 03MEVENT	1 % 20 Jun 2022	(450,000)	(450,000)
	SWPC0FAP8 CDS USD R F 1.00000	1 % 20 Jun 2022	450,000	461,115
	SWPC0GA27 CDS USD P V 03MEVENT	1 % 20 Dec 2022	(500,000)	(500,000)
	SWPC0GA27 CDS USD R F 1.00000	1 % 20 Dec 2022	500,000	511,916
	SYDNEY AIRPORT FINANCE	3.9 % 22 Mar 2023	2,300,000	2,367,094
	SYNCHRONY FINANCIAL	3.75 % 15 Aug 2021	100,000	102,541
	SYNCHRONY FINANCIAL	3 % 15 Aug 2019	100,000	100,695
	SYNCHRONY FINANCIAL	1 % 03 Feb 2020	2,900,000	2,940,813
	TELEFONICA EMISIONES SAU	5.877 % 15 Jul 2019	1,750,000	1,839,771
	TORONTO DOMINION BANK	2.125 % 07 Apr 2021	1,900,000	1,881,904
	TOTAL CAPITAL CANADA LTD	1.45 % 15 Jan 2018	2,700,000	2,699,375
	UBS COMMERCIAL MORTGAGE TRUST	3.586 % 15 Dec 2050	2,000,000	2,068,497
	UBS GROUP FUNDING SWITZE	1 % 15 Aug 2023	4,750,000	4,695,694
	UBS GROUP FUNDING SWITZE	3 % 15 Apr 2021	500,000	503,510
	UNITEDHEALTH GROUP INC	3.35 % 15 Jul 2022	2,850,000	2,942,999
	US 5YR NOTE (CBT) MAR18	XCBT 20180329	38,300,000	(245,359)
	US DOLLAR		(98,215)	(98,215)
	US TREASURY N/B	1.875 % 31 Aug 2024	11,720,000	11,404,567
	US TREASURY N/B	2.25 % 31 Oct 2024	11,800,000	11,745,609
	US TREASURY N/B	2.25 % 15 Feb 2027	6,100,000	6,019,938
	US TREASURY N/B	2 % 30 Apr 2024	10,300,000	10,114,117
	US TREASURY N/B	2.375 % 15 May 2027	9,600,000	9,572,625
	US TREASURY N/B	2 % 31 May 2024	9,000,000	8,831,953
	US TREASURY N/B	1.25 % 31 Jul 2023	3,000,000	2,843,086
	US TREASURY N/B	1.125 % 31 Jul 2021	2,665,000	2,577,138
	US TREASURY N/B	1.75 % 30 Sep 2022	3,350,000	3,282,869
	US TREASURY N/B	1.125 % 28 Feb 2021	12,150,000	11,815,400
	US TREASURY N/B	1.75 % 31 Mar 2022	9,700,000	9,540,859
	US TREASURY N/B	1.75 % 30 Apr 2022	2,700,000	2,653,488
	US TREASURY N/B	2.125 % 31 Dec 2021	14,800,000	14,802,891

(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		
	US TREASURY N/B	2 % 31 Jul 2022	200,000	198,477
	US TREASURY N/B	1.875 % 31 Aug 2022	3,400,000	3,352,188
	US TREASURY N/B	2.125 % 30 Jun 2022	9,250,000	9,233,018
	US ULTRA BOND CBT MAR18	XCBT 20180320	(2,100,000)	(18,375)
	UTAH ST	3.539 % 01 Jul 2025	1,700,000	1,771,995
	VERIZON COMMUNICATIONS	3.376 % 15 Feb 2025	5,677,000	5,698,441
	VOLKSWAGEN GROUP AMERICA	1.65 % 22 May 2018	950,000	949,051
	VOLKSWAGEN INTL FIN NV	2.125 % 20 Nov 2018	200,000	199,833
	WELLS FARGO + COMPANY	3.069 % 24 Jan 2023	1,800,000	1,813,508
	WELLS FARGO + COMPANY	1 % 24 Jan 2023	2,100,000	2,141,721
	WELLS FARGO + COMPANY	3.55 % 29 Sep 2025	4,000,000	4,105,862
	WELLS FARGO + COMPANY	4.6 % 01 Apr 2021	600,000	637,623
	WELLS FARGO COMMERCIAL MORTGAG	3.488 % 15 Dec 2050	2,000,000	2,060,853
	WELLS FARGO COMMERCIAL MORTGAG	2.788 % 15 Jul 2048	1,800,000	1,789,028
	Sub-Total: Fund 5745 13 of 16		Total	\$ 881,092,339

(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		
	METLIFE BLACKROCK	MUTUAL FUND	6,177,146	\$ 679,314,487
	METLIFE JP MORGAN	MUTUAL FUND	5,200,000	563,490,049
	DODGE COX	MUTUAL FUND	4,000,000	420,252,112
	Sub-Total: Fund 5747 14 of 16		Total	\$ 1,663,056,648

(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		
	321 HENDERSON RECEIVABLES LLC	1 % 15 Mar 2042	612,675	\$ 568,744.15
	321 HENDERSON RECEIVABLES LLC	1 % 15 Jun 2041	364,763	356,280
	321 HENDERSON RECEIVABLES LLC	3.26 % 15 Sep 2072	511,309	499,155
	321 HENDERSON RECEIVABLES LLC	3.87 % 15 Mar 2058	189,240	198,190
	ABBOTT LABORATORIES	2.35 % 22 Nov 2019	1,690,000	1,691,838
	ABBOTT LABORATORIES	3.75 % 30 Nov 2026	1,115,000	1,144,956
	ACCESS GROUP INC	1 % 01 Jul 2039	894,712	882,654
	AERCAP IRELAND CAP/GLOBA	4.5 % 15 May 2021	2,000,000	2,100,438
	AFFILIATED MANAGERS GROU	3.5 % 01 Aug 2025	950,000	960,638
	AIMCO	1 % 20 Jul 2026	1,500,000	1,502,502
	AIR LEASE CORP	3.375 % 01 Jun 2021	2,245,000	2,293,248
	ALLERGAN FUNDING SCS	3 % 12 Mar 2020	550,000	554,948
	AMER AIRLN 14 1 A PTT	3.7 % 01 Apr 2028	37,382	38,223
	AMEREN CORP	3.65 % 15 Feb 2026	295,000	302,313
	AMEREN CORP	0 % 04 Jan 2018	2,000,000	1,999,708
	AMERICAN INTL GROUP	6.4 % 15 Dec 2020	1,070,000	1,186,222
	AMERICAN INTL GROUP	3.9 % 01 Apr 2026	970,000	1,005,898
	AMERICAN TOWER CORP	4.4 % 15 Feb 2026	300,000	315,475
	AMERICAN TOWER CORP	3.55 % 15 Jul 2027	1,570,000	1,558,524
	AMERICAN TOWER TRUSTE I	3.07 % 15 Mar 2048	610,000	616,843
	AMGEN INC	3.45 % 01 Oct 2020	130,000	133,593
	AMGEN INC	4.1 % 15 Jun 2021	60,000	62,672
	ANADARKO PETROLEUM CORP	5.55 % 15 Mar 2026	365,000	409,524
	ANDEAVOR	3.8 % 01 Apr 2028	570,000	571,362
	ANGLO AMERICAN CAPITAL	3.625 % 11 Sep 2024	475,000	472,725
	ANHEUSER BUSCH INBEV WOR	7.75 % 15 Jan 2019	850,000	897,695
	APIDOS CLO	1 % 15 Apr 2025	564,111	565,630
	APPALACHIAN POWER CO	3.4 % 01 Jun 2025	700,000	714,244
	ARES CAPITAL CORP	3.875 % 15 Jan 2020	905,000	920,989
	ARES CAPITAL CORP	3.625 % 19 Jan 2022	1,310,000	1,315,416
	ARL LLC	1 % 15 Dec 2042	476,081	477,509
	ARROW ELECTRONICS INC	3.5 % 01 Apr 2022	465,000	471,229
	ARROW ELECTRONICS INC	3.25 % 08 Sep 2024	560,000	548,735
	ASSOC BANC CORP	4.25 % 15 Jan 2025	1,228,000	1,264,411
	AT+T INC	3 % 30 Jun 2022	4,275,000	4,282,594
	AT+T INC	1.75 % 15 Jan 2018	2,000,000	1,999,434
	ATHENE GLOBAL FUNDING	4 % 25 Jan 2022	2,210,000	2,280,504
	AUTONATION INC	4.5 % 01 Oct 2025	245,000	256,406
	AVERY POINT CLO LTD	1 % 05 Aug 2027	1,120,000	1,122,671
	AVERY POINT CLO LTD	1 % 18 Jan 2025	1,100,000	1,103,067
	AVIS BUDGET RENTAL CAR FUNDING	2.97 % 20 Mar 2024	410,000	410,476
	AXIS SPECIALTY FINAN PLC	4 % 06 Dec 2027	1,115,000	1,120,028

(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		
	AXIS SPECIALTY FINANCE	5.875 % 01 Jun 2020	135,000	144,487
	BAIN CAPITAL CREDIT CLO, LIMIT	1 % 20 Jul 2030	1,460,000	1,468,195
	BANK OF AMERICA CORP	8.57 % 15 Nov 2024	140,000	179,563
	BANK OF AMERICA CORP	6.875 % 25 Apr 2018	1,867,000	1,895,523
	BANK OF AMERICA CORP	4.125 % 22 Jan 2024	450,000	478,600
	BANK OF AMERICA CORP	3.3 % 11 Jan 2023	525,000	537,075
	BANK OF AMERICA CORP	1 % 20 Dec 2023	1,546,000	1,549,969
	BANK OF MONTREAL	1 % 15 Dec 2032	1,080,000	1,067,720
	BANK OF NOVA SCOTIA	4.5 % 16 Dec 2025	495,000	520,719
	BAXALTA INC	4 % 23 Jun 2025	575,000	594,307
	BAXALTA INC	3.6 % 23 Jun 2022	215,000	219,890
	BECTON DICKINSON AND CO	2.894 % 06 Jun 2022	1,080,000	1,073,244
	BECTON DICKINSON AND CO	3.7 % 06 Jun 2027	1,080,000	1,088,327
	BLUEMOUNTAIN CLO LTD	1 % 18 Jul 2027	1,095,000	1,100,157
	BM1068766	BCM SWAPTION USD PAY OPTION 20	2,622,000	248,413
	BM1074012 SWAPTION	JULY27 2.87 CALL	3,710,000	234,101
	BOOKING HOLDINGS INC	3.55 % 15 Mar 2028	1,390,000	1,376,877
	BRAMBLES USA INC	4.125 % 23 Oct 2025	269,000	278,972
	BRAZOS TX HGR EDU AUTH	1 % 25 Jun 2026	400,000	387,836
	BRE GRAND ISLANDER TIMESHARE I	2.94 % 25 May 2029	418,430	415,696
	BROADRIDGE FINANCIAL SOL	3.4 % 27 Jun 2026	370,000	366,972
	BUNGE LTD FINANCE CORP	3.5 % 24 Nov 2020	335,000	341,989
	BUNGE LTD FINANCE CORP	3.25 % 15 Aug 2026	370,000	353,598
	CAPITAL AUTOMOTIVE REIT	3.87 % 15 Apr 2047	456,933	463,326
	CAPITAL ONE FINANCIAL CO	2.5 % 12 May 2020	665,000	664,167
	CARLYLE GLOBAL MARKET STRATEGI	1 % 14 Aug 2030	1,100,000	1,104,452
	CARLYLE GLOBAL MARKET STRATEGI	1 % 15 Oct 2025	750,000	749,789
	CARNIVAL CORP	0 % 14 Mar 2018	4,000,000	3,984,960
	CBAM CLO MANAGEMENT	1 % 17 Oct 2029	1,970,000	1,976,300
	CENOVUS ENERGY INC	3 % 15 Aug 2022	2,250,000	2,235,965
	CENTERPOINT ENGY INC	0 % 04 Jan 2018	4,000,000	3,999,483
	CHARTER COMM OPT LLC/CAP	3.579 % 23 Jul 2020	540,000	550,066
	CHARTER COMM OPT LLC/CAP	3.75 % 15 Feb 2028	1,230,000	1,178,596
	CHUBB INA HOLDINGS INC	2.7 % 13 Mar 2023	225,000	223,522
	CHUBB INA HOLDINGS INC	3.35 % 03 May 2026	365,000	372,503
	CHURCH + DWIGHT CO INC	3.15 % 01 Aug 2027	375,000	369,461
	CIFC FUNDING LTD	1 % 16 Nov 2030	500,000	500,000
	CIGNA CORP	4.375 % 15 Dec 2020	165,000	172,856
	CIGNA CORP	4 % 15 Feb 2022	90,000	93,992
	CIT EDUCATION LOAN TRUST	1 % 15 Mar 2026	103,361	103,216
	CIT EDUCATION LOAN TRUST	1 % 25 Jun 2042	434,618	391,354
	CITIGROUP INC	3.375 % 01 Mar 2023	1,705,000	1,729,892
	CITIGROUP INC	6.125 % 15 May 2018	1,800,000	1,827,275
	CKE RESTAURANTS HOLDINGS INC	4.474 % 20 Mar 2043	283,597	284,198
	CLI FUNDING LLC	3.62 % 18 May 2042	655,874	658,831
	CNA FINANCIAL CORP	3.45 % 15 Aug 2027	865,000	852,421
	CONCHO RESOURCES INC	3.75 % 01 Oct 2027	1,705,000	1,727,261
	CONOCOPHILLIPS COMPANY	2.4 % 15 Dec 2022	320,000	316,280
	CONOCOPHILLIPS COMPANY	2.875 % 15 Nov 2021	1,077,000	1,089,519
	CONOCOPHILLIPS COMPANY	4.2 % 15 Mar 2021	336,000	353,327
	CONTL AIRLINES 2012 1 A	4.15 % 11 Oct 2025	89,529	93,558
	CONTL AIRLINES 2012 2 A	4 % 29 Apr 2026	83,731	87,277
	CPS AUTO TRUST	2.07 % 15 Nov 2019	78,972	78,987
	CPS AUTO TRUST	1.53 % 15 Jul 2019	19,601	19,595
	CROWN CASTLE INTL CORP	3.65 % 01 Sep 2027	1,200,000	1,197,062
	DB MASTER FINANCE LLC	3.98 % 20 Feb 2045	194,500	198,528
	DBUBS MORTGAGE TRUST	5.002 % 10 Nov 2046	1,500,000	1,582,092
	DELL INT LLC / EMC CORP	6.02 % 15 Jun 2026	171,000	188,548
	DELL INT LLC / EMC CORP	4.42 % 15 Jun 2021	855,000	890,926
	DELTA AIR LINES 2007 1 A	6.821 % 10 Feb 2024	41,164	46,824
	DELTA AIR LINES INC	3.625 % 15 Mar 2022	1,400,000	1,424,189
	DIAMOND RESORTS OWNER TRUST	2.27 % 20 May 2026	0	0
	DIAMOND RESORTS OWNER TRUST	3.08 % 20 Nov 2028	719,976	720,658
	DIAMOND RESORTS OWNER TRUST	1.95 % 20 Jan 2025	387,630	386,580
	DIAMOND RESORTS OWNER TRUST	2.73 % 20 Jul 2027	0	0
	DISCOVER FINANCIAL SVS	5.2 % 27 Apr 2022	530,000	570,472
	DISCOVERY COMMUNICATIONS	3.95 % 20 Mar 2028	865,000	860,377
	DISCOVERY COMMUNICATIONS	2.95 % 20 Mar 2023	710,000	702,670
	DOMINION RESOURCES	0 % 09 Apr 2018	2,500,000	2,488,431
	DOMINION RESOURCES	0 % 02 Jan 2018	1,500,000	1,499,937
	DOMINOS PIZZA MASTER ISSUER LL	3.484 % 25 Oct 2045	1,014,550	1,018,081
	DOW CHEMICAL CO/THE	4.25 % 15 Nov 2020	250,000	261,093
	DOW CHEMICAL CO/THE	8.55 % 15 May 2019	115,000	124,566
	DOW CHEMICAL CO/THE	4.125 % 15 Nov 2021	410,000	429,898
	DRB PRIME STUDENT LOAN TRUST	3.17 % 25 Jul 2031	263,587	265,453
	DRB PRIME STUDENT LOAN TRUST	2.89 % 25 Jun 2040	0	0
	DRB PRIME STUDENT LOAN TRUST	1 % 25 Apr 2040	312,604	324,009
	DRUG ROYALTY CORPORATION, INC.	1 % 15 Jul 2024	81,577	82,365

(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		
	DRUG ROYALTY II LP 1	3.484 % 15 Jul 2023	96,493	96,266
	DUKE ENERGY CORP	2.65 % 01 Sep 2026	840,000	804,861
	DUKE ENERGY INDIANA INC	3.75 % 15 Jul 2020	55,000	57,045
	DUKE REALTY LP	3.25 % 30 Jun 2026	270,000	267,599
	EARNEST STUDENT LOAN PROGRAM L	2.72 % 25 Jan 2041	625,235	623,481
	ECMC GROUP STUDENT LOAN TRUST	1 % 26 Jul 2066	1,246,627	1,267,496
	ECMC GROUP STUDENT LOAN TRUST	1 % 27 Dec 2066	1,893,045	1,917,712
	EDP FINANCE BV	3.625 % 15 Jul 2024	1,560,000	1,571,113
	EDUCATION LOAN ASSET BACKED TR	1 % 25 Jun 2026	356,419	356,635
	EDUCATIONAL SERVICES OF AMERIC	1 % 25 Jul 2023	0	0
	EDUCATIONAL SERVICES OF AMERIC	1 % 25 Jun 2048	300,000	272,552
	ELARA HGV TIMESHARE ISSUER	2.73 % 25 Apr 2028	274,779	273,073
	ELEMENT RAIL LEASING LLC	2.707 % 19 Feb 2045	296,097	293,477
	ENEL FINANCE INTL NV	2.875 % 25 May 2022	1,450,000	1,446,059
	ENEL FINANCE INTL NV	3.625 % 25 May 2027	1,160,000	1,152,522
	ENLINK MIDSTREAM PARTNER	4.85 % 15 Jul 2026	165,000	172,898
	ENSTAR GROUP LTD	4.5 % 10 Mar 2022	670,000	682,368
	ENTERGY ARKANSAS INC	3.5 % 01 Apr 2026	150,000	154,786
	ENTERGY NEW ORLEANS STORE RECO	2.67 % 01 Jun 2027	287,467	286,820
	ENTERPRISE PRODS OPER LLC	0 % 18 Jan 2018	1,500,000	1,498,902
	ENTERPRISE PRODUCTS OPER	3.35 % 15 Mar 2023	350,000	356,898
	ENTERPRISE PRODUCTS OPER	6.5 % 31 Jan 2019	90,000	94,047
	ENTERPRISE PRODUCTS OPER	3.75 % 15 Feb 2025	40,000	41,244
	ENTERPRISE PRODUCTS OPER	3.7 % 15 Feb 2026	515,000	527,330
	EXPEDIA INC	7.456 % 15 Aug 2018	2,370,000	2,444,350
	EXPERIAN FINANCE PLC	0 % 24 Jan 2018	4,000,000	3,996,116
	EXPORT IMPORT BK KOREA	5.125 % 29 Jun 2020	190,000	200,231
	EXXON MOBIL CORPORATION	2.397 % 06 Mar 2022	145,000	144,767
	FANNIE MAE	1.875 % 18 Sep 2018	540,000	540,472
	FANNIE MAE	4 % 25 Nov 2043	303,093	316,541
	FANNIE MAE	4 % 25 Apr 2027	764,592	806,041
	FED HM LN PC POOL C03537	4.5 % 01 Aug 2040	429,162	462,774
	FED HM LN PC POOL G06057	4.5 % 01 Oct 2040	446,648	480,645
	FED HM LN PC POOL G06601	4.5 % 01 Dec 2040	405,101	436,874
	FED HM LN PC POOL G08711	3.5 % 01 Jun 2046	0	0
	FED HM LN PC POOL G60172	4.5 % 01 Sep 2043	628,580	677,835
	FED HM LN PC POOL G60485	4.5 % 01 Oct 2041	557,932	600,362
	FED HM LN PC POOL Q05106	4 % 01 Dec 2041	132,524	140,130
	FED HM LN PC POOL Q37467	3.5 % 01 Nov 2045	0	0
	FED HM LN PC POOL Q41916	3.5 % 01 Jul 2046	693,742	716,586
	FED HM LN PC POOL Q42045	3.5 % 01 Jul 2046	283,938	293,289
	FED HM LN PC POOL Q44275	3.5 % 01 Nov 2046	553,895	572,134
	FED HM LN PC POOL Q44277	3.5 % 01 Nov 2046	239,798	247,313
	FED HM LN PC POOL Q45741	3.5 % 01 Jan 2047	0	0
	FED HM LN PC POOL Q47730	4 % 01 Apr 2047	597,289	631,232
	FED HM LN PC POOL Q47742	4 % 01 Apr 2047	484,367	511,892
	FED HM LN PC POOL Q48208	4.5 % 01 May 2047	453,978	482,600
	FED HM LN PC POOL Q48869	4.5 % 01 Jun 2047	4,281,003	4,550,448
	FED HM LN PC POOL Q52216	3.5 % 01 Nov 2047	1,767,424	1,817,777
	FED HM LN PC POOL Q52834	4 % 01 Dec 2047	570,000	596,122
	FED HM LN PC POOL Q52868	3.5 % 01 Dec 2047	2,100,000	2,159,830
	FED HM LN PC POOL V83655	3.5 % 01 Dec 2047	4,192,491	4,311,935
	FED HM LN PC POOL V83763	3.5 % 01 Dec 2047	5,868,668	6,035,864
	FED HM LN PC POOL V83764	4 % 01 Dec 2047	3,196,976	3,343,492
	FED HM LN PC POOL V83796	4 % 01 Dec 2047	6,225,000	6,510,287
	FHLMC TBA 30 YR 3.5	3.5 % 18 Jan 2048	3,425,000	3,517,226
	FIRST FRANKLIN MTG LOAN ASSET	1 % 25 Apr 2035	69,383	69,534
	FIRST HORIZON NATIONAL	3.5 % 15 Dec 2020	1,250,000	1,276,476
	FIRST INVESTORS AUTO OWNER TRU	1.87 % 15 Nov 2021	540,000	537,744
	FLAGSHIP CREDIT AUTO TRUST	1.98 % 15 Oct 2020	65,612	65,610
	FLAGSHIP CREDIT AUTO TRUST	2.05 % 15 Nov 2020	900,000	900,026
	FLAGSHIP CREDIT AUTO TRUST	1.63 % 15 Jun 2020	21,874	21,861
	FLIR SYSTEMS INC	3.125 % 15 Jun 2021	435,000	438,218
	FLORIDA PWR & LGT CO	0 % 24 Jan 2018	4,000,000	3,996,167
	FNMA POOL 735382	1 % 01 Apr 2035	209,390	227,462
	FNMA POOL 735676	1 % 01 Jul 2035	256,416	278,525
	FNMA POOL AB4051	4 % 01 Dec 2041	0	—
	FNMA POOL AD6437	5 % 01 Jun 2040	266,747	291,272
	FNMA POOL AD6996	5 % 01 Jul 2040	1,680,344	1,813,727
	FNMA POOL AH6787	4.5 % 01 Mar 2041	467,093	504,132
	FNMA POOL AI2632	4.5 % 01 Jun 2041	101,471	109,281
	FNMA POOL AL8173	1 % 01 Feb 2044	680,451	735,746
	FNMA POOL AS1304	3.5 % 01 Dec 2028	711,063	736,540
	FNMA POOL AS6475	3.5 % 01 Jan 2046	0	—
	FNMA POOL AV1897	3.5 % 01 Dec 2028	119,477	123,752
	FNMA POOL AV2325	3.5 % 01 Dec 2028	402,143	415,880
	FNMA POOL BE4046	3.5 % 01 Dec 2046	0	—
	FNMA POOL BF0094	4 % 01 May 2056	3,000,447	3,154,262

(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		
	FNMA POOL BF0105	4 % 01 Jun 2056	2,369,558	2,490,739
	FNMA POOL BH4875	3.5 % 01 Jun 2047	0	—
	FNMA POOL BH5155	3.5 % 01 Sep 2047	6,900,483	7,089,215
	FNMA POOL BH9008	4 % 01 Aug 2047	124,356	130,174
	FNMA POOL BH9011	4 % 01 Sep 2047	373,430	390,901
	FNMA POOL CA0181	4 % 01 Aug 2047	3,969,580	4,155,079
	FNMA POOL CA0185	4.5 % 01 Aug 2047	2,458,907	2,619,226
	FNMA POOL CA0620	4 % 01 Oct 2047	13,606,269	14,242,787
	FNMA POOL CA0770	3.5 % 01 Nov 2047	5,688,318	5,843,897
	FNMA POOL MA3027	4 % 01 Jun 2047	0	—
	FNMA POOL MA3210	3.5 % 01 Dec 2047	747,614	768,061
	FNMA TBA 30 YR 3.5	3.5 % 18 Jan 2048	8,900,000	9,137,797
	FNMA TBA 30 YR 4	4 % 18 Jan 2048	3,350,000	3,503,225
	FORD MOTOR CREDIT CO LLC	2.375 % 12 Mar 2019	4,325,000	4,326,551
	FORTIVE CORPORATION	0 % 16 Jan 2018	4,000,000	3,997,367
	FREDDIE MAC	0.875 % 07 Mar 2018	520,000	519,550
	FREDDIE MAC	0.75 % 12 Jan 2018	690,000	689,887
	FREDDIE MAC	2.375 % 13 Jan 2022	505,000	509,540
	FREDDIE MAC	5.5 % 15 Mar 2038	330,360	363,359
	FREDDIE MAC	4 % 15 Mar 2040	1,046,762	1,082,383
	FREDDIE MAC	4 % 15 Jun 2033	881,851	923,725
	FREDDIE MAC	3.5 % 15 Jun 2026	879,464	909,103
	FREDDIE MAC STACR	1 % 25 Oct 2027	60,821	60,889
	GALAXY CLO LTD	1 % 20 Jul 2027	1,095,000	1,096,140
	GCCFC COMMERCIAL MORTGAGE TRUS	1 % 10 Jul 2038	371,812	374,040
	GENERAL MOTORS CO	4.2 % 01 Oct 2027	985,000	1,020,667
	GENERAL MOTORS FINL CO	3.2 % 13 Jul 2020	655,000	663,890
	GENERAL MOTORS FINL CO	3.1 % 15 Jan 2019	547,000	549,928
	GENERAL MOTORS FINL CO	3.7 % 09 May 2023	610,000	622,153
	GLENCORE FUNDING LLC	0 % 10 Jan 2018	4,200,000	4,198,320
	GLOBAL SC FINANCE SRL	3.85 % 15 Apr 2037	611,825	621,941
	GNMA II POOL 004979	5 % 20 Mar 2041	202,451	220,200
	GNMA II POOL AC2985	4 % 20 Oct 2047	324,112	340,613
	GNMA II POOL BC4641	3.5 % 20 Sep 2047	1,194,507	1,236,089
	GNMA II POOL BC4885	3.5 % 20 Nov 2047	1,797,124	1,863,797
	GNMA II POOL BD6940	3.5 % 20 Dec 2047	950,000	983,015
	GNMA II POOL MA4382	3.5 % 20 Apr 2047	0	—
	GNMA II POOL MA4510	3.5 % 20 Jun 2047	0	—
	GNMA II POOL MA4778	3.5 % 20 Oct 2047	6,294,405	6,513,387
	GNMA II TBA 30 YR 3.5	3.5 % 24 Jan 2048	7,950,000	8,218,313
	GNMA II TBA 30 YR 4	4 % 24 Jan 2048	6,800,000	7,088,469
	GNMA POOL BF1053	3.5 % 15 Dec 2047	625,000	647,344
	GOAL CAPITAL FUNDING TRUST	1 % 25 Aug 2048	445,910	445,994
	GOAL CAPITAL FUNDING TRUST	1 % 25 Sep 2043	200,000	180,373
	GOLDMAN SACHS GROUP INC	5.95 % 18 Jan 2018	470,000	470,741
	GOLDMAN SACHS GROUP INC	6.15 % 01 Apr 2018	685,000	692,209
	GOLDMAN SACHS GROUP INC	7.5 % 15 Feb 2019	810,000	856,037
	GOLDMAN SACHS GROUP INC	5.25 % 27 Jul 2021	560,000	606,923
	GOLDMAN SACHS GROUP INC	5.75 % 24 Jan 2022	1,050,000	1,164,272
	GOLDMAN SACHS GROUP INC	5.375 % 15 Mar 2020	25,000	26,508
	GS MORTGAGE SECURITIES TRUST	4.074 % 10 Jan 2047	935,000	992,390
	HEALTHCARE TRUST OF AMER	3.5 % 01 Aug 2026	445,000	438,137
	HELMERICH + PAYNE INTL	4.65 % 15 Mar 2025	350,000	368,427
	HERCULES CAPITAL INC	4.625 % 23 Oct 2022	2,025,000	2,053,225
	HERTZ FLEET LEASE FUNDING LP	1.96 % 10 Apr 2030	338,733	338,672
	HEWLETT PACKARD ENTERPRISE CO	0 % 03 Jan 2018	3,500,000	3,499,697
	HEXCEL CORP	3.95 % 15 Feb 2027	145,000	147,821
	HILTON GRAND VACATIONS TRUST	1 % 26 Dec 2028	569,495	565,773
	HOST HOTELS + RESORTS LP	3.75 % 15 Oct 2023	325,000	330,828
	HP INC	0 % 08 Jan 2018	3,700,000	3,698,892
	HYUNDAI CAPITAL AMERICA	0 % 17 Jan 2018	2,000,000	1,998,604
	HYUNDAI CAPITAL AMERICA	0 % 04 Jan 2018	2,500,000	2,499,692
	IMPERIAL BRANDS FIN PLC	2.95 % 21 Jul 2020	755,000	762,289
	INGREDION INC	3.2 % 01 Oct 2026	495,000	485,990
	INTL LEASE FINANCE CORP	7.125 % 01 Sep 2018	348,000	359,090
	IPALCO ENTERPRISES INC	3.45 % 15 Jul 2020	1,595,000	1,610,950
	ISRAEL ELECTRIC CORP LTD	7.25 % 15 Jan 2019	445,000	463,637
	JP MORGAN MORTGAGE TRUST	1 % 25 Jan 2047	1,205,438	1,211,628
*	JPMORGAN CHASE + CO	3.2 % 25 Jan 2023	2,315,000	2,361,303
*	JPMORGAN CHASE + CO	6.3 % 23 Apr 2019	745,000	784,334
*	JPMORGAN CHASE + CO	3.25 % 23 Sep 2022	190,000	194,532
*	JPMORGAN CHASE + CO	4.35 % 15 Aug 2021	220,000	233,336
	KEYCORP STUDENT LOAN TRUST	1 % 25 May 2029	147,000	146,196
	KEYCORP STUDENT LOAN TRUST	1 % 27 Jan 2042	317,181	317,215
	KEYCORP STUDENT LOAN TRUST	1 % 27 Sep 2035	493,867	493,263
	LAM RESEARCH CORP	3.8 % 15 Mar 2025	800,000	831,654
	LAM RESEARCH CORP	2.75 % 15 Mar 2020	620,000	624,389
	LAZARD GROUP LLC	4.25 % 14 Nov 2020	1,240,000	1,291,558

(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	
	LCM LTD PARTNERSHIP	1 % 20 Oct 2029	760,000	772,638
	LEAR CORP	5.375 % 15 Mar 2024	220,000	232,704
*	LEGG MASON INC	4.75 % 15 Mar 2026	355,000	380,372
	LEIDOS HOLDINGS INC	4.45 % 01 Dec 2020	1,555,000	1,613,313
	LENNAR CORP	4.5 % 15 Nov 2019	943,000	967,754
	LG+E AND KU ENERGY LLC	3.75 % 15 Nov 2020	105,000	108,329
	LIBERTY MUTUAL GROUP INC	5 % 01 Jun 2021	700,000	748,658
	MAGELLAN MIDSTREAM PARTN	5 % 01 Mar 2026	1,120,000	1,244,098
	MARBLE POINT CLO XI LTD	1 % 18 Dec 2030	1,000,000	1,000,396
	MARRIOTT INTERNATIONAL	0 % 16 Jan 2018	3,000,000	2,998,038
	MARSH + MCLENNAN COS INC	3.3 % 14 Mar 2023	155,000	158,854
	MCKESSON CORP	4.75 % 01 Mar 2021	120,000	127,180
	MILOS CLO, LTD	1 % 20 Oct 2030	1,180,000	1,184,433
	MIRAMAX LLC	3.34 % 20 Jul 2026	403,056	403,385
	MISSISSIPPI HIGHER EDUCATION A	1 % 25 Oct 2035	505,203	506,060
	MOLSON COORS BREWING CO	2.1 % 15 Jul 2021	390,000	382,251
	MORGAN STANLEY CAPITAL I TRUST	1 % 12 Feb 2044	0	—
	MPLX LP	4.125 % 01 Mar 2027	1,215,000	1,244,450
	MVW OWNER TRUST	2.42 % 20 Dec 2034	173,033	171,470
	MYLAN NV	3.15 % 15 Jun 2021	615,000	618,433
	MYLAN NV	3.95 % 15 Jun 2026	1,555,000	1,568,010
	NABORS INDUSTRIES INC	5.5 % 15 Jan 2023	1,235,000	1,197,950
	NASDAQ INC	0 % 20 Feb 2018	3,500,000	3,491,979
	NASDAQ INC	0 % 24 Jan 2018	600,000	599,379
	NAVIENT STUDENT LOAN TRUST	1 % 26 Jul 2066	1,800,000	1,842,990
	NAVIENT STUDENT LOAN TRUST	1 % 25 Jun 2065	1,004,538	1,025,887
	NAVIENT STUDENT LOAN TRUST	1 % 26 Jul 2066	650,000	667,107
	NAVIENT STUDENT LOAN TRUST	1 % 27 Sep 2066	950,000	959,094
	NAVIENT STUDENT LOAN TRUST	1 % 26 Jul 2066	757,405	759,985
	NAVIENT STUDENT LOAN TRUST	1 % 25 Mar 2066	4,950,000	5,091,355
	NELNET STUDENT LOAN TRUST	1 % 25 Jan 2037	411,396	409,294
	NELNET STUDENT LOAN TRUST	1 % 25 Oct 2033	560,570	550,153
	NELNET STUDENT LOAN TRUST	1 % 25 Apr 2031	680,000	681,883
	NEW RESIDENTIAL ADVANCE RECEIV	3.106 % 15 Dec 2050	1,100,000	1,095,102
	NEW RESIDENTIAL ADVANCE RECEIV	2.575 % 15 Oct 2049	1,300,000	1,287,585
*	NEW YORK LIFE GLOBAL FDG	2.35 % 14 Jul 2026	805,000	768,323
	NEWELL BRANDS INC	3.85 % 01 Apr 2023	725,000	750,201
	NEWELL BRANDS INC	4.7 % 15 Aug 2020	50,000	52,571
	NOVASTAR HOME EQUITY LOAN	1 % 25 Mar 2035	1,573,340	1,577,256
	O REILLY AUTOMOTIVE INC	3.6 % 01 Sep 2027	1,580,000	1,585,809
	ONDECK ASSET SECURITIZATION TR	4.21 % 17 May 2020	300,000	301,179
	ONEMAIN FINANCIAL ISSUANCE TRU	2.47 % 18 Sep 2024	6,161	6,162
	ORANGE LAKE TIMESHARE TRUST	2.61 % 08 Mar 2029	480,402	476,733
	OSCAR US FUNDING TRUST	2.73 % 15 Dec 2020	1,800,000	1,796,665
	PANHANDLE PLAINS STUDENT FINAN	1 % 01 Dec 2031	600,000	565,550
	PENNSYLVANIA HIGHER EDUCATION	1 % 25 Nov 2065	1,149,453	1,152,373
	PIONEER NATURAL RESOURCE	4.45 % 15 Jan 2026	655,000	702,053
	PITNEY BOWES INC	3.625 % 15 Sep 2020	615,000	608,850
	PITNEY BOWES INC	3.625 % 01 Oct 2021	1,060,000	985,800
	PITNEY BOWES INC	6.25 % 15 Mar 2019	710,000	731,300
	PLAINS ALL AMER PIPELINE	4.5 % 15 Dec 2026	2,320,000	2,351,784
	PROGRESS ENERGY INC	4.875 % 01 Dec 2019	320,000	334,715
	PROLOGIS LP	3.75 % 01 Nov 2025	325,000	340,740
	PUGET ENERGY INC	3.65 % 15 May 2025	685,000	702,243
	QUALCOMM INC	3.45 % 20 May 2025	332,000	332,754
	REGIONS BANK	2.25 % 14 Sep 2018	995,000	996,085
	REGIONS FINANCIAL CORP	3.2 % 08 Feb 2021	600,000	610,476
	REINSURANCE GRP OF AMER	4.7 % 15 Sep 2023	760,000	815,255
	REINSURANCE GRP OF AMER	5 % 01 Jun 2021	610,000	652,274
	REINSURANCE GRP OF AMER	3.95 % 15 Sep 2026	795,000	812,499
	REYNOLDS AMERICAN INC	3.25 % 12 Jun 2020	260,000	264,185
	RPM INTERNATIONAL INC	3.75 % 15 Mar 2027	260,000	263,090
	SABINE PASS LIQUEFACTION	4.2 % 15 Mar 2028	435,000	440,124
	SANTANDER DRIVE AUTO RECEIVABL	3.1 % 16 Nov 2020	500,000	504,769
	SENECA PARK CLO LTD	1 % 17 Jul 2026	1,300,000	1,313,562
	SHELLPOINT CO ORIGINATOR TRUST	1 % 25 Oct 2031	1,543,353	1,540,641
	SHIRE ACQ INV IRELAND DA	2.875 % 23 Sep 2023	875,000	860,190
	SIERRA RECEIVABLES FUNDING CO	2.91 % 20 Mar 2034	484,356	484,932
	SLC STUDENT LOAN TRUST	1 % 15 Feb 2045	766,232	720,404
	SLC STUDENT LOAN TRUST	1 % 15 Mar 2055	600,000	575,405
	SLC STUDENT LOAN TRUST	1 % 15 Jul 2036	800,000	797,133
	SLM STUDENT LOAN TRUST	1 % 15 Dec 2039	1,350,000	1,349,073
	SLM STUDENT LOAN TRUST	1 % 25 Oct 2028	680,000	675,629
	SLM STUDENT LOAN TRUST	1 % 25 Mar 2044	769,318	712,149
	SLM STUDENT LOAN TRUST	1 % 25 Oct 2064	1,700,000	1,688,385
	SLM STUDENT LOAN TRUST	1 % 25 Oct 2040	507,743	478,661
	SLM STUDENT LOAN TRUST	1 % 15 Jun 2038	163,396	156,689
	SLM STUDENT LOAN TRUST	1 % 15 Jan 2043	530,000	549,860

(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		
	SMB PRIVATE EDUCATION LOAN TRU	1 % 15 May 2023	203,132	203,231	
	SMB PRIVATE EDUCATION LOAN TRU	2.7 % 15 May 2031	1,000,000	994,939	
	SMB PRIVATE EDUCATION LOAN TRU	1 % 17 Feb 2032	360,000	372,341	
	SOCIAL PROFESSIONAL LOAN PROGR	1 % 25 Aug 2032	0	—	
	SOCIAL PROFESSIONAL LOAN PROGR	2.42 % 25 Mar 2030	0	—	
	SOCIAL PROFESSIONAL LOAN PROGR	2.74 % 25 Oct 2032	720,000	719,509	
	SOCIAL PROFESSIONAL LOAN PROGR	2.36 % 27 Dec 2032	200,000	197,470	
	SOCIAL PROFESSIONAL LOAN PROGR	1 % 25 Jan 2039	245,829	248,235	
	SOCIAL PROFESSIONAL LOAN PROGR	2.49 % 25 Jan 2036	570,000	564,320	
	SOCIAL PROFESSIONAL LOAN PROGR	1 % 26 Mar 2040	440,000	434,135	
	SOUTH TEXAS HIGHER EDUCATION A	1 % 01 Oct 2046	600,000	600,882	
	SPECTRA ENERGY PARTNERS	0 % 25 Jan 2018	2,500,000	2,496,967	
	SPIRIT AEROSYSTEMS INC	3.85 % 15 Jun 2026	320,000	324,942	
	SPIRIT AIR 2015 1 PTT A	4.1 % 01 Oct 2029	609,854	632,967	
	SPRINGLEAF FUNDING TRUST	3.16 % 15 Nov 2024	180,000	180,715	
	SPS SERVICER ADVANCE RECEIVABL	2.53 % 16 Nov 2048	1,520,000	1,506,659	
	SSGA	G STIFF ERISA QUALIFIED	224,066	224,066	
	STORE MASTER FUNDING LLC	3.75 % 20 Apr 2045	0	—	
	SVO VOI MORTGAGE CORP	2 % 20 Sep 2029	0	—	
	SWAP BARCLAYS BANK BOC	TBA CASH COLLATERALL USD	(874,000)	(874,000)	
	TACO BELL FUNDING, LLC	3.832 % 25 May 2046	612,250	620,558	
	TAL ADVANTAGE LLC	4.5 % 20 Apr 2042	843,623	869,322	
	TECH DATA CORP	3.7 % 15 Feb 2022	620,000	621,923	
	TENCENT HOLDINGS LTD	2.875 % 11 Feb 2020	385,000	387,194	
	TEVA PHARMACEUTICALS NE	3.15 % 01 Oct 2026	815,000	672,902	
	TEVA PHARMACEUTICALS NE	2.2 % 21 Jul 2021	585,000	534,380	
	TOWD POINT MORTGAGE TRUST	1 % 25 May 2055	270,689	270,751	
	TRINITY ACQUISITION PLC	3.5 % 15 Sep 2021	790,000	805,406	
	TRINITY ACQUISITION PLC	4.4 % 15 Mar 2026	155,000	163,926	
	TRIP RAIL MASTER FUNDING LLC	2.709 % 15 Aug 2047	321,386	320,130	
	TRITON CONTAINER FINANCE LLC	3.62 % 20 Aug 2042	1,183,622	1,184,204	
	UNITED TECHNOLOGIES	0 % 11 Jan 2018	2,900,000	2,898,429	
	UNUM GROUP	3 % 15 May 2021	345,000	347,409	
	US 10YR ULTRA FUT MAR18	XCBT 20180320	(800,000)	(1,000)	
	US 2YR NOTE (CBT) MAR18	XCBT 20180329	28,600,000	(73,797)	
	US 5YR NOTE (CBT) MAR18	XCBT 20180329	15,600,000	(83,996)	
	US DOLLAR		1,303,013	1,303,013	
	US TREASURY N/B	1.625 % 15 Nov 2022	10,100,000	9,842,766	
	US TREASURY N/B	0.875 % 15 Jul 2018	200,000	199,281	
	US TREASURY N/B	1.625 % 30 Nov 2020	2,800,000	2,771,891	
	US TREASURY N/B	2.25 % 15 Aug 2027	13,000,000	12,817,188	
	US TREASURY N/B	1.625 % 31 Aug 2022	7,850,000	7,655,897	
	US TREASURY N/B	1.875 % 31 Mar 2022	55,550,000	54,922,893	
	US ULTRA BOND CBT MAR18	XCBT 20180320	(300,000)	(5,000)	
	VERIZON COMMUNICATIONS	4.6 % 01 Apr 2021	380,000	404,265	
	VERIZON COMMUNICATIONS	4.125 % 16 Mar 2027	480,000	500,502	
	WALGREENS BOOTS ALLIANCE	3.3 % 18 Nov 2021	590,000	599,848	
	WAVE 2017 1 LLC	3.844 % 15 Nov 2042	1,391,040	1,393,961	
	WEINGARTEN REALTY INVEST	3.25 % 15 Aug 2026	190,000	182,360	
	WELK RESORTS LLC	2.79 % 16 Jun 2031	210,020	208,995	
	WELK RESORTS LLC	3.41 % 15 Jun 2033	583,104	577,362	
	WELLS FARGO COMMERCIAL MORTGAG	3.349 % 15 Nov 2043	209,913	212,848	
	WENDYS FUNDING LLC	4.497 % 15 Jun 2045	830,875	849,969	
	WENDYS FUNDING LLC	3.371 % 15 Jun 2045	904,188	906,611	
	WILLIS NORTH AMERICA INC	3.6 % 15 May 2024	125,000	127,075	
	WILLIS TOWERS WATSON PLC	5.75 % 15 Mar 2021	580,000	631,134	
	XCEL ENERGY INC	3.3 % 01 Jun 2025	530,000	537,198	
	XLIT LTD	6.375 % 15 Nov 2024	660,000	768,842	
	XLIT LTD	5.75 % 01 Oct 2021	360,000	395,114	
	XLIT LTD	4.45 % 31 Mar 2025	315,000	322,183	
	Sub-Total: Fund 5748 15 of 16			Total \$	497,596,443

(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	1.8% 14 May 2018	3,060,000	\$ 3,058,503
	AIG GLOBAL FUNDING	2.15% 02 Jul 2020	175,000	173,450
	ALLY AUTO RECEIVABLES TRUST	1.75% 15 Dec 2021	2,740,000	2,718,073
	AMAZON.COM INC	2.4% 22 Feb 2023	2,050,000	2,028,715
	AMERICAN EXPRESS CO	2.2% 30 Oct 2020	2,085,000	2,067,894
	AMERICREDIT AUTOMOBILE RECEIVA	1.54% 09 Mar 2020	706,870	706,510
	AMERICREDIT AUTOMOBILE RECEIVA	2.4% 18 May 2022	985,000	982,882
	AMERICREDIT AUTOMOBILE RECEIVA	2.24% 08 Apr 2022	865,000	859,788
	AMERICREDIT AUTOMOBILE RECEIVA	1.53% 08 Jul 2021	310,000	307,980

(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	
	AMERICREDIT AUTOMOBILE RECEIVA	2.24% 19 Jun 2023	350,000	347,002
	AMERICREDIT AUTOMOBILE RECEIVA	2.3% 18 Feb 2022	490,000	489,129
	AMPHENOL CORP	2.2% 01 Apr 2020	2,000,000	1,990,115
	ANDEAVOR LOGIS LP/CORP	5.5% 15 Oct 2019	1,340,000	1,390,947
	APTIV PLC	3.15% 19 Nov 2020	200,000	203,089
	AT+T INC	3.2% 01 Mar 2022	2,020,000	2,041,798
	ATHENE GLOBAL FUNDING	2.75% 20 Apr 2020	1,260,000	1,260,635
	ATHENE GLOBAL FUNDING	3% 01 Jul 2022	1,255,000	1,242,166
	AUST + NZ BANKING GRP NY	2.625% 09 Nov 2022	2,090,000	2,076,351
	AUTONATION INC	3.5% 15 Nov 2024	1,465,000	1,449,044
	AVIS BUDGET RENTAL CAR FUNDING	2.63% 20 Dec 2021	1,875,000	1,871,480
	BAKER HUGHES LLC/CO OBL	2.773% 15 Dec 2022	1,800,000	1,797,741
	BANC OF AMERICA COMMERCIAL MOR	3.116% 15 Feb 2050	1,610,000	1,635,207
	BANCO SANTANDER SA	3.125% 23 Feb 2023	1,400,000	1,392,876
	BANK OF AMERICA CORP	1% 20 Jan 2023	2,105,000	2,135,319
	BANK OF AMERICA CORP	1% 21 Jul 2021	2,020,000	2,016,462
	BANK OF AMERICA CREDIT CARD TR	1.95% 15 Aug 2022	1,465,000	1,458,448
	BANK OF AMERICA NA	2.05% 07 Dec 2018	1,960,000	1,959,439
	BANK OF AMERICA NA	1.75% 05 Jun 2018	2,185,000	2,184,068
	BANK OF MONTREAL	1.8% 31 Jul 2018	2,410,000	2,408,608
	BANK OF MONTREAL	2.1% 15 Jun 2020	590,000	586,319
	BANK OF MONTREAL	2.1% 12 Dec 2019	1,030,000	1,027,146
	BANK OF NOVA SCOTIA	1.7% 11 Jun 2018	795,000	794,587
	BANK OF NY MELLON CORP	2.2% 16 Aug 2023	2,000,000	1,938,418
	BARCLAYS COMMERCIAL MORTGAGE S	3.189% 15 Feb 2050	1,000,000	1,019,852
	BARCLAYS PLC	3.25% 12 Jan 2021	835,000	843,019
	BAYVIEW OPPORTUNITY MASTER FUN	4% 28 Apr 2055	992,324	1,018,477
	BB+T CORPORATION	2.15% 01 Feb 2021	2,065,000	2,045,466
	BNZ INTL FUNDING/LONDON	2.4% 21 Feb 2020	1,155,000	1,153,703
	BOSTON SCIENTIFIC CORP	2.85% 15 May 2020	2,385,000	2,403,909
	BP CAPITAL MARKETS PLC	4.75% 10 Mar 2019	1,280,000	1,319,730
	BP CAPITAL MARKETS PLC	3.224% 14 Apr 2024	2,025,000	2,074,883
	BP CAPITAL MARKETS PLC	2.52% 19 Sep 2022	1,455,000	1,447,767
	BRIXMOR OPERATING PART	3.65% 15 Jun 2024	1,080,000	1,074,359
	CADILLAC FAIRVIEW PRP TR	3.125% 20 Mar 2022	2,085,000	2,112,808
	CALIFORNIA REPUBLIC AUTO RECEI	2.28% 15 Jun 2022	1,550,000	1,544,558
	CANADIAN IMPERIAL BANK	2.1% 05 Oct 2020	2,085,000	2,068,938
	CAPITAL AUTO RECEIVABLES ASSET	2.02% 20 Aug 2021	205,000	204,445
	CAPITAL ONE FINANCIAL CO	2.5% 12 May 2020	1,445,000	1,443,191
	CAPITAL ONE FINANCIAL CO	3.3% 30 Oct 2024	2,090,000	2,079,032
	CAPITAL ONE MULTI ASSET EXECUT	2.08% 15 Mar 2023	1,185,000	1,181,938
	CARDINAL HEALTH INC	1.95% 15 Jun 2018	1,995,000	1,993,873
	CARDINAL HEALTH INC	1.948% 14 Jun 2019	1,370,000	1,361,576
	CARDTRONICS INC / USA	5.5% 01 May 2025	130,000	117,325
	CARMAX AUTO OWNER TRUST	1.93% 15 Mar 2022	2,310,000	2,297,330
	CARMAX AUTO OWNER TRUST	1.97% 15 Apr 2022	880,000	875,241
	CARMAX AUTO OWNER TRUST	2.11% 17 Oct 2022	400,000	398,035
	CATERPILLAR FINL SERVICE	2.4% 06 Jun 2022	735,000	730,517
	CBOE GLOBAL MARKETS INC	1.95% 28 Jun 2019	760,000	755,196
	CBS CORP	2.9% 01 Jun 2023	940,000	924,172
	CHEVRON CORP	1.961% 03 Mar 2020	1,405,000	1,400,060
	CHRYSLER CAPITAL AUTO RECEIVAB	1.64% 15 Jul 2021	810,000	806,510
	CHURCH + DWIGHT CO INC	2.45% 01 Aug 2022	220,000	217,306
	CIG AUTO RECEIVABLES TRUST	2.71% 15 May 2023	276,228	275,533
	CITIGROUP COMMERCIAL MORTGAGE	3.259% 10 Oct 2047	3,000,000	3,045,899
	CITIGROUP INC	1.7% 27 Apr 2018	3,205,000	3,201,810
	CITIGROUP INC	2.75% 25 Apr 2022	995,000	992,987
	CITIGROUP INC	2.9% 08 Dec 2021	215,000	216,415
	CITIGROUP INC	2.45% 10 Jan 2020	2,175,000	2,176,003
	CNH EQUIPMENT TRUST	1.86% 15 Sep 2022	740,000	734,299
	COLONY AMERICAN FINANCE LTD	2.896% 15 Oct 2047	1,000,570	1,003,060
	COMM MORTGAGE TRUST	3.35% 10 Feb 2048	2,025,000	2,061,612
	COMM MORTGAGE TRUST	3.399% 05 Oct 2030	1,305,000	1,294,013
	CONAGRA BRANDS INC	1% 09 Oct 2020	2,045,000	2,048,252
	COREVEST AMERICAN FINANCE	2.968% 15 Oct 2049	319,262	318,382
	CORNING INC	1.5% 08 May 2018	1,995,000	1,991,869
	COX COMMUNICATIONS INC	3.15% 15 Aug 2024	1,500,000	1,477,327
	CPS AUTO TRUST	4.2% 17 May 2021	860,000	872,837
	CPS AUTO TRUST	3.18% 15 Sep 2020	515,000	518,768
	CPS AUTO TRUST	1.78% 15 Sep 2020	147,693	147,460
	CREDIT ACCEPTANCE AUTO LOAN TR	3.04% 15 Aug 2023	1,965,000	1,974,387
	CREDIT ACCEPTANCE AUTO LOAN TR	2.56% 15 Oct 2025	330,000	329,487
	CREDIT ACCEPTANCE AUTO LOAN TR	2.65% 15 Jun 2026	790,000	789,251
	CREDIT AGRICOLE LONDON	3.25% 04 Oct 2024	1,460,000	1,450,178
	CREDIT SUISSE MORTGAGE TRUST	3.953% 15 Sep 2037	965,000	995,832
	CREDIT SUISSE NEW YORK	2.3% 28 May 2019	1,175,000	1,176,137
	CVS HEALTH CORP	4.125% 15 May 2021	1,265,000	1,314,290
	DAIMLER FINANCE NA LLC	2.85% 06 Jan 2022	2,000,000	2,008,566

(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	
	DBUBS MORTGAGE TRUST	4.537% 10 Jul 2044	1,520,000	1,600,837
	DELL INT LLC / EMC CORP	4.42% 15 Jun 2021	2,230,000	2,323,703
	DEUTSCHE BANK NY	2.7% 13 Jul 2020	1,945,000	1,935,474
	DEUTSCHE BANK NY	3.3% 16 Nov 2022	1,145,000	1,139,164
	DISCOVERY COMMUNICATIONS	2.95% 20 Mar 2023	1,435,000	1,420,186
	DISH DBS CORP	5.875% 15 Jul 2022	1,210,000	1,216,050
	DRIVE AUTO RECEIVABLES TRUST	2.37% 16 Nov 2020	1,200,000	1,201,619
	DRIVE AUTO RECEIVABLES TRUST	2.8% 15 Jul 2022	435,000	435,050
	DRIVE AUTO RECEIVABLES TRUST	2.76% 15 Jul 2021	530,300	532,023
	DT AUTO OWNER TRUST	4.53% 17 Oct 2022	1,395,000	1,425,883
	DT AUTO OWNER TRUST	2.74% 17 Oct 2022	1,005,000	1,004,012
	DT AUTO OWNER TRUST	4.25% 15 Feb 2022	540,000	549,091
	DTE ENERGY CO	1.5% 01 Oct 2019	1,010,000	993,979
	DXC TECHNOLOGY CO	2.875% 27 Mar 2020	2,100,000	2,110,216
	E.I. DU PONT DE NEMOURS	2.2% 01 May 2020	1,005,000	1,004,114
	EBAY INC	1% 01 Aug 2019	2,500,000	2,506,672
	EBAY INC	2.15% 05 Jun 2020	2,070,000	2,055,462
	ENBRIDGE INC	3.5% 10 Jun 2024	350,000	353,915
	ENERGY TRANSFER PARTNERS	2.5% 15 Jun 2018	1,500,000	1,502,236
	ENTERPRISE PRODUCTS OPER	1.65% 07 May 2018	1,155,000	1,153,459
	ENTERPRISE PRODUCTS OPER	6.5% 31 Jan 2019	1,220,000	1,274,865
	EQT CORP	3% 01 Oct 2022	1,045,000	1,033,864
	EXETER AUTOMOBILE RECEIVABLES	2.82% 16 May 2022	685,000	680,422
	EXPRESS SCRIPTS HOLDING	3% 15 Jul 2023	260,000	258,192
	FANNIE MAE	7% 25 Mar 2045	1,259,698	1,442,836
	FANNIE MAE	1% 25 Nov 2033	1,015,198	1,015,948
	FANNIE MAE	1% 25 Sep 2041	535,505	539,679
	FANNIE MAE	1% 25 Sep 2041	984,234	993,960
	FANNIE MAE	5% 25 Jun 2040	1,125,000	1,217,843
	FANNIE MAE	1% 25 May 2040	1,343,152	1,353,091
	FANNIE MAE	1% 25 Oct 2040	234,615	235,049
	FANNIE MAE	1% 25 Dec 2040	538,746	541,123
	FANNIEMAE WHOLE LOAN	6.5% 25 Dec 2045	1,204,362	1,357,824
	FHLMC STRUCTURED PASS THROUGH	1% 25 Jul 2044	1,494,482	1,509,579
	FIFTH THIRD BANK	2.3% 15 Mar 2019	1,395,000	1,396,055
	FIRST INVESTORS AUTO OWNER TRU	2.27% 15 Jul 2022	1,215,000	1,211,622
	FLAGSHIP CREDIT AUTO TRUST	3.08% 15 Dec 2021	1,235,000	1,243,482
	FLAGSHIP CREDIT AUTO TRUST	2.43% 15 Jun 2021	475,000	475,080
	FLAGSHIP CREDIT AUTO TRUST	2.83% 15 Mar 2023	175,000	175,448
	FNMA POOL 735697	1% 01 Jun 2035	2,936,227	3,035,844
	FNMA POOL 795297	1% 01 Jul 2044	132,012	134,245
	FORD MOTOR CREDIT CO LLC	3.219% 09 Jan 2022	1,815,000	1,826,182
	FORD MOTOR CREDIT CO LLC	2.24% 15 Jun 2018	2,200,000	2,202,081
	FORD MOTOR CREDIT CO LLC	2.979% 03 Aug 2022	1,455,000	1,449,865
	FORTIS INC	2.1% 04 Oct 2021	1,030,000	1,005,407
	FORTUNE BRANDS HOME + SE	3% 15 Jun 2020	560,000	565,052
	GE CAPITAL INTL FUNDING	2.342% 15 Nov 2020	717,000	713,694
	GENERAL ELECTRIC CO	2.2% 09 Jan 2020	280,000	279,715
	GENERAL MILLS INC	2.2% 21 Oct 2019	1,400,000	1,399,646
	GENERAL MOTORS FINL CO	3.45% 14 Jan 2022	1,530,000	1,550,647
	GENERAL MOTORS FINL CO	3.5% 07 Nov 2024	1,465,000	1,462,006
	GENPACT LUXEMBOURG SARL	3.7% 01 Apr 2022	1,020,000	1,013,764
	GLOBAL SC FINANCE SRL	3.19% 17 Jul 2029	1,138,917	1,130,685
	GNMA II POOL 710074	1% 20 Apr 2061	383,750	388,545
	GNMA II POOL 765230	1% 20 Dec 2062	1,698,330	1,749,340
	GNMA II POOL 766549	1% 20 Jul 2062	1,383,834	1,422,822
	GNMA II POOL 791932	1% 20 Jan 2063	1,701,485	1,753,670
	GNMA II POOL AE0471	1% 20 May 2064	1,508,234	1,630,985
	GNMA II POOL AU3150	1% 20 Sep 2066	2,762,803	3,024,369
	GNMA II POOL AW1855	1% 20 Nov 2066	1,200,366	1,315,814
	GOLDMAN SACHS GROUP INC	2.6% 23 Apr 2020	1,590,000	1,592,165
	GOLDMAN SACHS GROUP INC	1% 15 Sep 2020	2,000,000	2,037,871
	GOLDMAN SACHS GROUP INC	1% 31 Oct 2022	3,925,000	3,913,751
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2065	1,248,660	1,249,708
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Aug 2058	53,827	53,382
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Nov 2060	84,821	84,701
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2067	1,807,563	1,804,859
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Dec 2067	1,050,000	1,049,385
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jun 2061	689,798	688,845
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Sep 2042	661,329	658,393
	GOVERNMENT NATIONAL MORTGAGE A	6% 16 Jun 2034	2,448,000	2,766,977
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2065	691,133	690,725
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2065	2,974,436	2,952,415
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2065	917,380	917,150
	HANESBRANDS INC	4.625% 15 May 2024	220,000	224,400
	HARRIS CORPORATION	1.999% 27 Apr 2018	1,405,000	1,403,532
	HILTON GRAND VACA LLC/IN	6.125% 01 Dec 2024	170,000	185,725
	HP INC	4.3% 01 Jun 2021	1,290,000	1,352,493

(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	
	HSBC USA INC	2% 07 Aug 2018	1,990,000	1,990,275
	HYUNDAI AUTO RECEIVABLES TRUST	1.77% 18 Jan 2022	1,625,000	1,612,291
	ISTAR INC	4.625% 15 Sep 2020	435,000	441,525
	JM SMUCKER CO	1.75% 15 Mar 2018	1,400,000	1,400,432
	JOHN DEERE CAPITAL CORP	1.95% 22 Jun 2020	785,000	779,432
	JOHN DEERE CAPITAL CORP	1.25% 09 Oct 2019	1,025,000	1,009,633
	JOHN DEERE CAPITAL CORP	2.65% 06 Jan 2022	1,050,000	1,056,114
	JOHN DEERE OWNER TRUST	1.82% 15 Oct 2021	590,000	585,597
	JP MORGAN CHASE COMMERCIAL MOR	1% 15 Jul 2036	1,501,134	1,506,751
	JP MORGAN CHASE COMMERCIAL MOR	1% 15 Aug 2027	3,000,000	3,000,003
*	JPMORGAN CHASE + CO	2.25% 23 Jan 2020	3,585,000	3,582,601
*	JPMORGAN CHASE + CO	2.75% 23 Jun 2020	2,300,000	2,320,083
	JUNIPER NETWORKS INC	3.125% 26 Feb 2019	1,980,000	1,995,508
	KEY BANK NA	3.18% 15 Oct 2027	875,000	881,543
	KRAFT HEINZ FOODS CO	1% 10 Feb 2021	2,080,000	2,085,226
	LINCOLN NATIONAL CORP	6.25% 15 Feb 2020	184,000	198,138
	MARATHON PETROLEUM CORP	2.7% 14 Dec 2018	1,945,000	1,951,987
	MARINER FINANCE ISSUANCE TRUST	2.92% 20 Dec 2029	1,160,000	1,157,653
	MARTIN MARIETTA MATERIAL	1% 22 May 2020	1,155,000	1,161,146
	MASCO CORP	3.5% 01 Apr 2021	135,000	137,113
	MATTEL INC	6.75% 31 Dec 2025	375,000	380,044
	MILL CITY MORTGAGE TRUST	1% 25 Apr 2057	443,638	440,915
	MITSUBISHI UFJ FIN GRP	2.665% 25 Jul 2022	1,430,000	1,416,495
	MIZUHO FINANCIAL GROUP	2.601% 11 Sep 2022	2,010,000	1,978,368
	MORGAN STANLEY	2.8% 16 Jun 2020	1,810,000	1,826,331
	MORGAN STANLEY	1% 14 Feb 2020	1,210,000	1,214,823
	NATIONAL AUSTRALIA BK/NY	1.875% 23 Jul 2018	2,355,000	2,354,246
	NAVIENT CORP	6.625% 26 Jul 2021	1,270,000	1,339,850
	NEXTGEAR FLOORPLAN MASTER OWNE	2.74% 15 Apr 2021	190,000	190,532
	NEXTGEAR FLOORPLAN MASTER OWNE	2.19% 15 Sep 2021	245,000	244,185
	NEXTGEAR FLOORPLAN MASTER OWNE	2.54% 18 Apr 2022	1,170,000	1,167,146
	NEXTGEAR FLOORPLAN MASTER OWNE	2.56% 17 Oct 2022	325,000	324,010
	NGPL PIPECO LLC	4.375% 15 Aug 2022	135,000	137,278
	NOKIA OYJ	3.375% 12 Jun 2022	90,000	89,442
	NRG ENERGY INC	5.75% 15 Jan 2028	1,075,000	1,085,750
	OI EUROPEAN GROUP BV	4% 15 Mar 2023	1,460,000	1,461,971
	ONEMAIN FINANCIAL ISSUANCE TRU	2.57% 18 Jul 2025	436,549	436,265
	ONEMAIN FINANCIAL ISSUANCE TRU	3.66% 20 Feb 2029	660,000	670,613
	ORACLE CORP	2.95% 15 Nov 2024	965,000	971,915
	ORANGE SA	1.625% 03 Nov 2019	2,000,000	1,975,086
	ORIX CORP	2.9% 18 Jul 2022	450,000	448,425
	ORIX CORP	3.25% 04 Dec 2024	1,020,000	1,016,748
	PENTAIR FINANCE SARL	2.9% 15 Sep 2018	434,000	435,708
	PETROLEOS MEXICANOS	6.375% 04 Feb 2021	1,120,000	1,217,440
	PHILIP MORRIS INTL INC	1.875% 15 Jan 2019	2,335,000	2,330,637
	PHILIP MORRIS INTL INC	1.875% 01 Nov 2019	2,050,000	2,037,466
	PITNEY BOWES INC	4.125% 15 May 2022	490,000	450,188
	PITNEY BOWES INC	4.7% 01 Apr 2023	1,000,000	917,490
	PLAINS ALL AMER PIPELINE	3.85% 15 Oct 2023	420,000	418,005
	PRESTIGE AUTO RECEIVABLES TRUS	1.76% 15 Jan 2021	2,045,000	2,034,812
	RELIANCE STAND LIFE II	2.15% 15 Oct 2018	715,000	715,589
	ROCKWELL COLLINS INC	2.8% 15 Mar 2022	1,745,000	1,747,458
	ROYAL BANK OF CANADA	2.15% 26 Oct 2020	2,050,000	2,036,763
	RYDER SYSTEM INC	2.5% 11 May 2020	3,000,000	3,002,927
	S JETS LIMITED	3.967% 15 Aug 2042	767,556	770,020
	S+P GLOBAL INC	2.5% 15 Aug 2018	380,000	381,098
	SANTANDER DRIVE AUTO RECEIVABL	1.56% 15 May 2020	633,166	632,795
	SANTANDER DRIVE AUTO RECEIVABL	1.5% 17 Aug 2020	725,000	723,809
	SANTANDER DRIVE AUTO RECEIVABL	2.1% 15 Jun 2021	205,000	204,426
	SANTANDER HOLDINGS USA	3.7% 28 Mar 2022	1,025,000	1,037,335
	SANTANDER UK GROUP HLDGS	2.875% 05 Aug 2021	1,230,000	1,226,987
	SCHLUMBERGER FIN CA	2.65% 20 Nov 2022	730,000	726,638
	SCRIPPS NETWORKS INTERAC	2.8% 15 Jun 2020	1,985,000	1,984,712
	SEAGATE HDD CAYMAN	4.875% 01 Mar 2024	1,310,000	1,317,285
	SELECT INCOME REIT	4.25% 15 May 2024	555,000	550,479
	SHELL INTERNATIONAL FIN	2.125% 11 May 2020	2,960,000	2,953,844
	SHIRE ACQ INV IRELAND DA	1.9% 23 Sep 2019	2,040,000	2,021,531
	SMITHFIELD FOODS INC	3.35% 01 Feb 2022	330,000	330,669
	SOCIAL PROFESSIONAL LOAN PROGR	2.74% 25 Oct 2032	335,000	334,771
	SOCIAL PROFESSIONAL LOAN PROGR	2.36% 27 Dec 2032	145,000	143,165
	SOCIAL PROFESSIONAL LOAN PROGR	1% 25 Jan 2039	132,369	133,665
	SOCIAL PROFESSIONAL LOAN PROGR	3.02% 25 Oct 2027	614,099	617,329
	SOCIAL PROFESSIONAL LOAN PROGR	2.4% 26 Mar 2040	150,000	147,665
	SOCIAL PROFESSIONAL LOAN PROGR	2.72% 26 Nov 2040	230,000	228,395
	SOCIETE GENERALE	3.25% 12 Jan 2022	2,025,000	2,043,549
	SOUTHERN CALIF GAS CO	1.55% 15 Jun 2018	2,525,000	2,518,997
	SSGA	G STIFF ERIISA QUALIFIED	4,689,558	4,689,558
	STARWOOD PROPERTY TRUST	4.75% 15 Mar 2025	1,270,000	1,260,475

(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		
*	STATE STREET CORP	1% 15 May 2023	1,150,000	1,150,332
	SUMITOMO MITSUI FINL GRP	2.784% 12 Jul 2022	1,035,000	1,029,087
	SVENSKA HANDELSBANKEN AB	1.5% 06 Sep 2019	1,435,000	1,417,995
	TAKEDA PHARMACEUTICAL	2.45% 18 Jan 2022	1,450,000	1,440,188
	TAL ADVANTAGE LLC	3.33% 20 May 2039	1,539,754	1,526,378
	TCF AUTO RECEIVABLES OWNER TRU	1.49% 16 Dec 2019	87,323	87,299
	TOWD POINT MORTGAGE TRUST	1% 25 Nov 2060	722,313	720,928
	TOYOTA MOTOR CREDIT CORP	2.1% 17 Jan 2019	1,380,000	1,383,162
	TRANSCANADA PIPELINES	1.875% 12 Jan 2018	1,390,000	1,389,972
	UBS AG LONDON	2.45% 01 Dec 2020	1,635,000	1,630,072
	UBS BARCLAYS COMMERCIAL MORTGA	3.184% 10 Mar 2046	2,040,000	2,076,820
	UNICREDIT SPA	3.75% 12 Apr 2022	1,025,000	1,042,933
	UNION PACIFIC CORP	2.25% 19 Jun 2020	2,400,000	2,403,000
	UNITED PARCEL SERVICE	2.8% 15 Nov 2024	2,040,000	2,049,065
	UNITED TECHNOLOGIES CORP	1.9% 04 May 2020	2,050,000	2,029,801
	UNITEDHEALTH GROUP INC	1.7% 15 Feb 2019	1,040,000	1,036,225
	US DOLLAR		795,228	795,228
	US TREASURY N/B	1.125% 30 Sep 2021	3,395,000	3,275,777
	US TREASURY N/B	1.25% 31 Oct 2021	12,125,000	11,746,094
	US TREASURY N/B	1.75% 30 Nov 2021	2,590,000	2,553,882
	US TREASURY N/B	2% 31 Dec 2021	4,125,000	4,104,053
	US TREASURY N/B	1.875% 31 Jan 2022	5,345,000	5,289,462
	US TREASURY N/B	1.625% 31 Aug 2022	4,260,000	4,154,665
	US TREASURY N/B	1.875% 28 Feb 2022	10,440,000	10,327,036
	US TREASURY N/B	1.75% 15 Nov 2020	16,150,000	16,057,264
	US TREASURY N/B	1.375% 15 Sep 2020	6,760,000	6,663,617
	US TREASURY N/B	1.625% 15 Oct 2020	3,780,000	3,746,482
	VERIZON COMMUNICATIONS	3.125% 16 Mar 2022	1,990,000	2,017,673
	VOYA FINANCIAL INC	3.125% 15 Jul 2024	665,000	659,018
	WALT DISNEY COMPANY/THE	1.95% 04 Mar 2020	935,000	931,961
	WELLS FARGO + COMPANY	2.5% 04 Mar 2021	1,845,000	1,844,156
	WELLS FARGO + COMPANY	2.625% 22 Jul 2022	1,445,000	1,437,228
	WESTERN UNION CO/THE	3.6% 15 Mar 2022	1,405,000	1,422,352
	WESTPAC BANKING CORP	2.75% 11 Jan 2023	1,465,000	1,462,015
	WORLD FINANCIAL NETWORK CREDIT	3.14% 17 Jan 2023	1,835,000	1,857,415
	WORLD FINANCIAL NETWORK CREDIT	2.15% 17 Apr 2023	1,000,000	999,058
	WORLD OMNI AUTO RECEIVABLES TR	1.95% 15 Feb 2023	595,000	589,839
	XEROX CORPORATION	6.35% 15 May 2018	138,000	140,007
	XEROX CORPORATION	3.625% 15 Mar 2023	1,065,000	1,038,927
	ZIMMER BIOMET HOLDINGS	3.375% 30 Nov 2021	1,365,000	1,383,028
	Sub-Total: Fund 5749 16 of 16		Total	\$ 416,284,669
	Sub-Total: Investment Income Fund-Underling Investments at Fair Value (16 funds)			\$ 9,880,781,787

(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, 3.29%	\$	—
*	State Street Bank and Trust Company	Synthetic GIC, 3.29%	\$	—
*	The Prudential Insurance Company of America	Synthetic GIC, 3.04%	\$	—
*	Mass Mutual Life Insurance Company	Synthetic GIC, 3.00%	\$	—
*	New York Life Insurance company	Synthetic GIC, 2.74%	\$	—
*	Metropolitan Life Insurance Company	Synthetic GIC, 2.63%	\$	—
	Sub-Total : Synthetic GICs at Fair Value		\$	—
	TOTAL : Interest Income Fund- at Fair Value			\$ 9,880,781,787
	Adjustment from fair value to contract value for fully benefit-responsive investment contracts		\$	(202,286,055)
	Stable Value Fund - at Contract Value		\$	9,678,495,732

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 MACHINE 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 (AQUIRED AND DISPOSED OF WITHIN YEAR)
Schedule H, Line 4i

PLAN NAME: IBM 401(K) PLUS PLAN

PLAN SPONSOR'S NAME: INTERNATIONAL BUSINESS MACHINE CORPORATION

EIN: 13-0871985

PLAN NUMBER: 005

The Schedule H, line 4i – Schedule of Assets (Aquired and disposed of within year) is included in the attachement 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 MACHINE 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.