

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2018 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2018 or fiscal plan year beginning <u>01/01/2018</u> and ending <u>12/31/2018</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>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>005</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>07/01/1983</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>005</u>	1c Effective date of plan <u>07/01/1983</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>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>2b Employer Identification Number (EIN) <u>13-0871985</u></td> </tr> <tr> <td>2c Plan Sponsor's telephone number <u>800-796-9876</u></td> </tr> <tr> <td>2d Business code (see instructions) <u>541519</u></td> </tr> </table>	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>	
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.	07/12/2019	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 (2018)
v. 171027

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 188541
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) 79251 6a(2) 73349 6b 22081 6c 87877 6d 183307 6e 387 6f 183694 6g 181381 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 2018 Form M-1 annual report. If the plan was not required to file the 2018 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 _____

<div>SCHEDULE A (Form 5500) <div>Department of the Treasury Internal Revenue Service</div><div>Department of Labor Employee Benefits Security Administration</div><div>Pension Benefit Guaranty Corporation</div></div>	<div>Insurance Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> <div>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</div>	<div>OMB No. 1210-0110</div> <div>2018</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018	
A Name of plan IBM 401 (K) PLUS PLAN	B Three-digit plan number (PN) ▶ 005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985

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

(a) Name of insurance carrier METROPOLITAN LIFE INSURANCE COMPANY
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(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	7129	01/01/2018	12/31/2018

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	5558415
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 2018 This Form is Open to Public Inspection
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018	
A Name of plan IBM 401 (K) PLUS PLAN	B Three-digit plan number (PN) ▶ 005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985

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

(a) Name of insurance carrier THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	030345		01/01/2018	12/31/2018

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end	5	422780659

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
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c Additions: (1) Contributions deposited during the year	7c(1)		
	7c(2)		
	7c(3)		
	7c(4)		
	7c(5)		

(6) Total additions.....	7c(6)	0
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d Total of balance and additions (add lines 7b and 7c(6))	7d	0
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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
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f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	0
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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 2018 This Form is Open to Public Inspection
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018	
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		01/01/2018	12/31/2018

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

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

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

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

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

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

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	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	
6	Contracts With Allocated Funds:		
a	State the basis of premium rates ▶		
b	Premiums paid to carrier.....	6b	
c	Premiums due but unpaid at the end of the year.....	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. 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	1637414497
c	Additions: (1) Contributions deposited during the year	7c(1)	
	(2) Dividends and credits	7c(2)	
	(3) Interest credited during the year	7c(3)	41196466
	(4) Transferred from separate account.....	7c(4)	100000000
	(5) Other (specify below)	7c(5)	
	▶		
	(6) Total additions.....	7c(6)	141196466
d	Total of balance and additions (add lines 7b and 7c(6))	7d	1778610963
e	Deductions:		
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	150000000
	(2) Administration charge made by carrier	7e(2)	
	(3) Transferred to separate account.....	7e(3)	100000000
	(4) Other (specify below)	7e(4)	
	▶		
	(5) Total deductions.....	7e(5)	250000000
f	Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	1528610963

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
		2018
		This Form is Open to Public Inspection.

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

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)
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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.	
41-2019329	

(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 WOBBURN, MA 01801

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
FIDELITY INVESTMENTS INSTITUTIONAL	
04-2647786	

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

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

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

STATESTREET

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 19 25 28 50 51 62 67 99	PARTY-IN-INTEREST	7152535	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	5553996	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRUDENTIAL INSURANCE COMPANY

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 67	PARTY-IN-INTEREST	5034459	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)

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	4259765	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	4182225	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	2634859	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)

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	2572762	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	2567471	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FIDELITY INVESTMENTS INSTITUTIONAL

04-2647786

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
37 64 99 50 65 60 49	PARTY-IN-INTEREST	1969336	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	1936038	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	1723332	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

IBM

13-0871985

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14 99 35 50	EMPLOYER	1692358	Yes ☒ No ☐	Yes ☐ No ☒	3375	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)

WESTERN ASSET MANAGEMENT

52-1200960

(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	1109633	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

THE LOOMIS, SAYLES & COMPANY, L.P.

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	785052	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	668106	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

MACKAY SHIELDS, LLC

13-5582869

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	648839	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	645655	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	468669	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

51-0504477

(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	444617	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	270622	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FACTSET RESEARCH SYSTEMS INC.

13-3362547

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16	PARTY-IN-INTEREST	166432	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

IVINS, PHILLIPS AND BARKER

1700 PENNSYLVANIA AVENUE, NW
SUITE 600
WASHINGTON, DC 20006

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	PARTY-IN-INTEREST	61868	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	26490	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	22104	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

MORNINGSTAR

22 WEST WASHINGTON STREET
CHICAGO, IL 60602

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	19328	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	5250	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0
(d) Enter name and EIN (address) of source of indirect compensation	(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 BALANCED PO BOX 219432 KANSAS CITY, MO 64121	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 GLBL BND PO BOX 219432 KANSAS CITY, MO 64121	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 GLOBAL PO BOX 219432 KANSAS CITY, MO 64121	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 PO BOX 219432 KANSAS CITY, MO 64121	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 PO BOX 219432 KANSAS CITY, MO 64121	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 PO BOX 219432 KANSAS CITY, MO 64121	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	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	
(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
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2018 This Form is Open to Public Inspection.
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

A Name of plan <u>IBM 401 (K) PLUS PLAN</u>	B Three-digit plan number (PN) ►	<u>005</u>
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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>
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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)
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a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD EMPLOYEE BENEFIT INDEX FND

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

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>5879246158</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TOTAL STOCK MRKT INDEX TRS

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

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>5009424156</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD RUSSELL 1000 VALUE INDX TR

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

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>877585058</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD RUSSELL 2000 VALUE INDX TR

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

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>602274940</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD EUROPEAN STOCK INDEX TRUST

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

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>435577998</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD RUSSELL 1000 GROWTH INDX T

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

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>1408604564</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD PACIFIC STOCK INDEX TRUST

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

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>337116785</u>
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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) 735059439
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a Name of MTIA, CCT, PSA, or 103-12 IE: PIMCO COMMODITIES PLUS TRUST II

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

c EIN-PN 26-6114268-137	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 198690040
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a Name of MTIA, CCT, PSA, or 103-12 IE: PRIVEST

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

c EIN-PN 22-1211670-020	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 422780659
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a Name of MTIA, CCT, PSA, or 103-12 IE: AQR GLOBAL RISK PARITY ENHANCED LIQ

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

c EIN-PN 90-6194032-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 535625911
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a Name of MTIA, CCT, PSA, or 103-12 IE: BRIDGEWATER ALL WEATHER PORTFOLIO

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

c EIN-PN 35-2427182-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 990329876
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a Name of MTIA, CCT, PSA, or 103-12 IE: STATE STREET MSCI INDIA INDEX NON-L

b Name of sponsor of entity listed in (a): STATE STREET 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) 102654030
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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

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

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

<div>SCHEDULE G (Form 5500) Department of Treasury Internal Revenue Service 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>2018</div> <div>This Form is Open to Public Inspection.</div>
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018	
A Name of plan IBM 401 (K) PLUS PLAN	B Three-digit plan number (PN) ► 005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985

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

(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			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 5.86

		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			2360728		2360728

(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			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

Part II Schedule of Leases in Default or Classified as Uncollectible

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

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

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

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

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

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

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

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

Part III Nonexempt Transactions

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

(a) Identity of party involved	(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 2018 This Form is Open to Public Inspection
For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018		
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	164978646	1867152
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	979775467	577072794
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	1570478104	1687104062
(2) U.S. Government securities	1c(2)	7743351989	7457118560
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	2101120272	2233820121
(B) All other.....	1c(3)(B)	2378571280	2259581762
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	51348536	48008488
(B) Common.....	1c(4)(B)	9950105314	8677892063
(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)	554175099	519266837
(8) Participant loans.....	1c(8)	232133839	220043531
(9) Value of interest in common/collective trusts	1c(9)	18319670808	16121859079
(10) Value of interest in pooled separate accounts	1c(10)	471015406	422780659
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities.....	1c(12)	842350183	990329876
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	6879537255	6274154417
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	2090991496	1959763957

		(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:		
(1)	Employer securities	1278769508	971670611
(2)	Employer real property		
e	Buildings and other property used in plan operation		
f	Total assets (add all amounts in lines 1a through 1e)	55608373202	50422333969
Liabilities			
g	Benefit claims payable		
h	Operating payables		
i	Acquisition indebtedness		
j	Other liabilities	1910038908	1661376085
k	Total liabilities (add all amounts in lines 1g through 1j)	1910038908	1661376085
Net Assets			
l	Net assets (subtract line 1k from line 1f)	53698334294	48760957884

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	589861402	
	(B) Participants	1052061287	
	(C) Others (including rollovers)		
(2)	Noncash contributions		
(3)	Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)		1641922689
b	Earnings on investments:		
(1)	Interest:		
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	20041016	
	(B) U.S. Government securities	148862061	
	(C) Corporate debt instruments	169693903	
	(D) Loans (other than to participants)	18175517	
	(E) Participant loans	10504298	
	(F) Other	70741152	
	(G) Total interest. Add lines 2b(1)(A) through (F)		438017947
(2)	Dividends: (A) Preferred stock	1982547	
	(B) Common stock	348552324	
	(C) Registered investment company shares (e.g. mutual funds)	436544784	
	(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)		787079655
(3)	Rents		
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	32472070596	
	(B) Aggregate carrying amount (see instructions)	32560685109	
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result		-88614513
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate		
	(B) Other	-1834341910	
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)		-1834341910

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-928809166
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		2845751
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		-69589452
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		-850711339
c Other income.....	2c		-247347439
d Total income. Add all income amounts in column (b) and enter total	2d		-1149547777

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	3760613590	
(2) To insurance carriers for the provision of benefits	2e(2)	3856728	
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		3764470318
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)	1536831	
(2) Contract administrator fees.....	2i(2)	1969336	
(3) Investment advisory and management fees.....	2i(3)	22504553	
(4) Other	2i(4)	14336936	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		40347656
j Total expenses. Add all expense amounts in column (b) and enter total	2j		3804817974

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-4954365751
l Transfers of assets:			
(1) To this plan.....	2l(1)		16989341
(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		27634503

	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.)		X	
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.).....		X	
4d		X	
e Was this plan covered by a fidelity bond?	X		150000000
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?		X	
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?.....		X	
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?.....		X	
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.)	X		
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.)		X	
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?		X	
4k		X	
l Has the plan failed to provide any benefit when due under the plan?.....		X	
4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		X	
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>2018</div> <div>This Form is Open to Public Inspection.</div>
For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018		
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 12029
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) 2018 v. 171027		

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

b The plan year immediately preceding the current plan year

c The second preceding plan year

14a**14b****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

b The corresponding number for the second preceding plan year

15a**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

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

16a**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, 12/31/2018

IBM 401(k) Plus Plan
Financial Statements
December 31, 2018

IBM 401(k) PLUS PLAN

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



Report of Independent Auditors

To the Administrator of IBM 401(k) Plus Plan

We have audited the accompanying financial statements of IBM 401(k) Plus Plan (the "Plan"), which comprise the statements of net assets available for benefits as of December 31, 2018 and 2017, and the related statement of changes in net assets available for benefits for the year ended December 31, 2018, 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, 2018 and 2017 and the changes in net assets available for benefits for the year ended December 31, 2018, 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, 2018, of assets (held at end of year) at December 31, 2018, and of assets (acquired and disposed of within year) for the year ended December 31, 2018 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.

A handwritten signature in cursive script that reads "PricewaterhouseCoopers LLP".

New York, NY
June 14, 2019

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

	<u>2018</u>	<u>2017</u>
	(Dollars in thousands)	
Assets:		
Cash	\$ —	\$ 164,979
Investments, at fair value (Note 3).....	40,438,810	44,472,827
Investments in fully benefit-responsive investment contracts, at contract value (Note 5).....	<u>8,581,836</u>	<u>8,920,870</u>
Total investments	49,020,646	53,558,675
Receivables:		
Notes receivable from participants	220,044	232,134
Income, sales proceeds and other receivables	<u>164,913</u>	<u>124,913</u>
Total receivables	<u>384,956</u>	<u>357,047</u>
Total assets	<u>49,405,603</u>	<u>53,915,722</u>
Liabilities:		
Payable for investments purchased	<u>620,496</u>	<u>419,674</u>
Total liabilities	<u>620,496</u>	<u>419,674</u>
Net assets available for benefits	<u><u>\$ 48,785,107</u></u>	<u><u>\$ 53,496,048</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>2018</u> (Dollars in thousands)
Additions to net assets attributed to:	
Investment income/(loss):	
Net change in fair value of investments (Note 3).....	\$ (3,790,184)
Interest income from investments (Note 5).....	427,565
Dividends.....	787,080
	<u>(2,575,540)</u>
Interest income on notes receivable from participants.....	10,504
Contributions:	
Participants	1,052,061
Employer.....	589,861
	<u>1,641,923</u>
Transfer from acquired company benefit plans.....	<u>16,989</u>
Total additions/(reductions)	<u>(906,123)</u>
Deductions from net assets attributed to:	
Distributions to participants	3,764,470
Administrative expenses, net	<u>40,348</u>
Total deductions.....	<u>3,804,818</u>
Net decrease in net assets during the year	(4,710,941)
Net assets available for benefits:	
Beginning of year.....	<u>53,496,048</u>
End of year.....	<u><u>\$ 48,785,107</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”. 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, 2018 and 2017, the number of participants with an account balance in the Plan was 181,381 and 186,303, 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 a 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 5 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 5 percent of eligible salary and performance pay after approximately 30 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:

- after completing 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 34 primary funds and about 165 mutual funds in the Expanded Choice - Mutual Funds tier, 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.

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 2018 limit on employee salary and performance pay deferrals was \$18,500. Participants who were age 50 or older during 2018 could take advantage of a higher 401(k) contribution limit of \$24,500. The 2018 maximum annual deferral amount for employees residing in Puerto Rico was limited by local government regulations to \$18,500. Puerto Rico participants who were age 50 or older in 2018 could take advantage of a higher contribution limit of \$20,000.

Vesting

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

Distributions

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

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

Withdrawals for financial hardship are permitted provided they are for an immediate and significant financial need, and the distribution is necessary to satisfy that need. Prior to 2019, employees were required to fully use the Plan loan program, described below, before requesting a hardship withdrawal. Prior to 2019, only an employee's contributions were 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) were 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, 2018 and 2017 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.

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 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. 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 the 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 the 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 Tier 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 August 2018, the Financial Accounting Standards Board (FASB) issued guidance which changed the disclosure requirements for fair value measurements. The guidance is effective January 1, 2020 with early adoption of certain provisions permitted. The company early adopted the provision in the fair value guidance that removed the Level 1/Level 2 transfer disclosures.

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, 2018 and 2017.

Investments at Fair Value as of December 31, 2018

(Dollars in Thousands)	Level 1	Level 2	Level 3	Total
Equity:				
Equity mutual funds	\$ 4,024,627	\$ —	\$ 57	\$ 4,024,684
IBM Corporation common stock	971,671	—	—	971,671
Equity securities	5,009,964	3,710,685	1,944	8,722,593
Fixed income:				
Government securities	—	4,243,445	—	4,243,445
Corporate bonds	—	1,659,812	28	1,659,840
Mortgage and asset-backed securities	—	80,177	—	80,177
Fixed income mutual funds	1,219,853	—	—	1,219,853
Cash and cash equivalents	20,801	1,803	—	22,604
Derivatives	(1,912)	(4,332)	—	(6,244)
Other mutual funds	1,020,662	—	—	1,020,662
Subtotal	12,265,667	9,691,590	2,028	21,959,285
Investments measured at net asset value using the NAV practical expedient (1)				18,479,525
Total investments at fair value	<u>\$ 12,265,667</u>	<u>\$ 9,691,590</u>	<u>\$ 2,028</u>	<u>\$ 40,438,810</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 purchases, sales or transfers into or out of Level 3 for the period ending December 31, 2018, and therefore a Level 3 roll forward is not presented.

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 purchases, sales or transfers into or out of Level 3 for the period ending December 31, 2017, and therefore a Level 3 roll forward is not presented.

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, 2018 and 2017, respectively:

Investments at fair value:	2018	2017
	(Dollars in thousands)	
Equity funds	\$ 15,387,543	\$ 17,671,731
Other funds	1,732,244	1,490,290
Short-term Investment funds	1,359,738	928,305
Total investments measured at net asset value using the NAV practical expedient	\$ 18,479,525	\$ 20,090,326

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, 2018 and 2017, no funds were subject to redemption restrictions.

NOTE 4 — DERIVATIVES

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

Derivative instruments are carried at fair value. The net fair value of derivative financial instruments was a liability of \$6.2 million (Assets \$4.3 million and Liabilities \$10.5 million) and an asset of \$4.1 million (Assets \$7.8 million and Liabilities \$3.7 million) as of December 31, 2018 and 2017, 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 \$703 million and \$742 million as of December 31, 2018 and 2017, 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.

<u>Investment Contracts at December 31,</u>	<u>2018</u>	<u>2017</u>
	<u>(Dollars in thousands)</u>	
Contract value:		
Synthetic GICs.....	\$ 7,053,225	\$ 7,283,455
Separate account GICs.....	1,528,611	1,637,414
Total Investment Contracts	<u>\$ 8,581,836</u>	<u>\$ 8,920,870</u>

NOTE 6 - 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, 2018, 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 received a confirmation of audit closure for 2015 in the second quarter of 2019.

NOTE 7 - 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,	
	2018	2017
	(Dollars in thousands)	
Net assets available for benefits per the financial statements	\$ 48,785,107	\$ 53,496,048
Plus:		
Adjustment from contract value to fair value for fully benefit-responsive investment contracts held by the Interest Income Fund	(24,149)	202,286
Net assets available for benefits per the Form 5500	<u>\$ 48,760,958</u>	<u>\$ 53,698,334</u>

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

	Year Ended December 31, 2018
	(Dollars in thousands)
Total investment income and interest income on notes receivable from participants per the financial statements	\$ (2,565,035)
Less:	
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2017	202,286
Plus:	
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2018	(24,149)
Total investment income per the Form 5500	<u>\$ (2,791,471)</u>

NOTE 8 - RELATED-PARTY TRANSACTIONS

At December 31, 2018, 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, 2018 and 2017, the Plan held 8,548,509 and 8,335,090 shares of IBM common stock valued at \$972 million and \$1,279 million, respectively. During the year ended December 31, 2018, purchases of IBM common stock by the Plan totaled \$265 million and sales of IBM common stock by the Plan totaled \$249 million.

IBM 401(k) PLUS PLAN AT DECEMBER 31, 2018
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					(d) Original amount of loan	Amount received during reporting year		(g) Unpaid balance at end of year	Amount Overdue	
		Security ID	Issue Date	Maturity Date	Interest Rate	Capitalized Interest		(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	5.86		1,730,000			2,360,728		2,360,728
	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			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, 2018

(a)	(b) Identity of issue, borrower, lessor, or 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 8,548,509 shares State Street Bank and Trust Company Government Short-Term Investment Fund	\$	971,670,611 1,979,434
	Mutual Funds			
	Administered by Fidelity.....	Expanded Choice - Mutual Funds (refer to Exhibit A - investments)		6,127,307,185
	Vanguard Emerging Markets Stock Index Fund ...	Vanguard Emerging Markets Stock Index Fund Institutional Plus Shares 1,430,745 shares		114,931,731
	Commingled Funds			
	Vanguard Employee Benefit Index Fund.....	Large Company Index		5,879,246,158
	Vanguard Total Stock Market Index Trust.....	Total Stock Market Index		5,009,424,156
	Vanguard Russell 1000 Growth Index Trust.....	Large Cap Growth Index		1,408,604,564
	Vanguard Russell 1000 Value Index Trust	Large Cap Value Index		877,585,058
	Vanguard Russell 2000 Growth Index Trust.....	Small Cap Growth Index		735,059,439
	Bridgewater All Weather Portfolio III, LTD.....	Balanced Fund		990,329,876
	Vanguard Russell 2000 Value Index Trust	Small Cap Value Index		602,274,940
	Vanguard European Stock Index Trust	European Stock Index		435,577,998
	Vanguard Pacific Stock Index Trust	Pacific Stock Index		337,116,785
	PIMCO Commodities Plus Trust II.....	Commodity		198,690,040
	AQR Global Risk Parity Enhanced Liquidity Fund	Balanced Fund		535,625,911

* 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)	\$	3,468,648,261
	Managed by State Street Global Advisors.....	Total International Stock Market Index (refer to Exhibit C - investments)		4,051,411,216
	Managed by Neuberger Berman Fixed Income.....	Total Bond Market (refer to Exhibit D - investments)		3,187,969,418
	Managed by State Street Global Advisors.....	Inflation Protected Bond (refer to Exhibit E - investments)		1,771,691,330
	Managed by BlackRock Institutional Trust Company	Real Estate Investment Trust (refer to Exhibit F - investments)		1,002,222,644
	Managed by BlackRock Institutional Trust Company	International Real Estate Index (refer to Exhibit G -investments)		402,286,539

(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	(d) Cost (n/a)	(e) Fair value
	Managed by Pacific Investment Management Company (PIMCO)	High Yield and Emerging Markets Bond (refer to Exhibit H - investments)		276,994,545
	Managed by JP Morgan Investment Management	High Yield Debt (refer to Exhibit I - investments)		133,581,093
	Managed by PGIM	Emerging Markets Debt (Refer to Exhibit J - investments)		134,518,869
	Managed by Western Assets Management Company	Long Term Credit (Refer to Exhibit K - investments)		214,515,866
	Managed by Loomis, Sayles and Company	Long Term Credit (Refer to Exhibit L - investments)		320,309,696

* 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)		\$ 9,834,310,825
*	Mass Mutual Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 3.13%		
	Royal Bank of Canada	Synthetic GIC Wrapper Contract, Rate of Interest 3.53%		
*	State Street Bank and Trust Company	Synthetic GIC Wrapper Contract, Rate of Interest 3.53%		
*	The Prudential Insurance Company of America ...	Synthetic GIC Wrapper Contract, Rate of Interest 3.02%		
*	New York Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.84%		
*	Metropolitan Life Insurance Company	Separate Account GIC Contract, Rate of Interest 2.81%		
*	Notes receivable from participants	Interest rates range: 3.25% - 10.75% Terms: one to thirty years		220,043,531
	Interest-Bearing Cash			
	Managed by State Street Global Advisors	State Street Bank and Trust Company Government Short-Term Investment Fund		596,213,580

* Party-In-Interest

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2018
Schedule H, line 4i-Schedule of Assets (Acquired and Disposed of Within Year)

FOR THE YEAR ENDED DECEMBER 31, 2018

(a)	(b) Identity of issue, borrower, lessor, or 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		
	CCSCXIUS6 STANDARD CHARTER BOC	COMMON STOCKS 2,760,000	\$	2,760,000
	SWCC CCSCXIUS6	COMMON STOCKS 1,350,000		1,350,000
	SWAP STAND. CHARTER BANK BOCOC	COMMON STOCKS 2,530,000		2,530,000
	SWAP BANK OF AMERICA BOC	COMMON STOCKS 870,000		870,000
	SWAPS BARCLAYS BANK COC	COMMON STOCKS 1,770,000		1,790,000
	SWAP BNP PARIBAS BOC	COMMON STOCKS 1,180,000		1,180,000
	GOLDMAN SACHS BANK USA BOC	COMMON STOCKS 900,000		900,000
	JP MORGAN SEC INC	COMMON STOCKS 1,688,000		1,688,000
	REPO BNP PARIBAS BOC	COMMON STOCKS 648,000		648,000
	CCSSBIUS5	COMMON STOCKS 280,000		280,000
	CCBRCIUS4	COMMON STOCKS 924,000		50,000
	SWAP BNP PARIBAS BOC	COMMON STOCKS 600,000		600,000
	SWAP HSBC BOC	COMMON STOCKS 1,710,000		1,640,000
	SWAP UBS COC	COMMON STOCKS 920,000		990,000
	GOLDMAN SACHS BANK USA COC	COMMON STOCKS 560,000		830,000
	SWAP RBC COCF CANADA.....	INTEREST-BEARING CASH 1,150,000		1,150,000
	CCSSBIUS5	INTEREST-BEARING CASH 1,140,000		1,140,000
	CCPC CSFB CCFOBCUS1	INTEREST-BEARING CASH 6,000		6,000
	CCMSBIUS1.....	INTEREST-BEARING CASH 260,000		260,000
	SWAP BANK OF AMERICA COC	INTEREST-BEARING CASH 900,000		900,000
	SWAP BNP PARIBAS COC	INTEREST-BEARING CASH 1,970,000		1,970,000
	SWAP CITIBANK BOC.....	INTEREST-BEARING CASH 3,030,000		3,060,000
	SWAP GOLDMAN SACHS BOC.....	INTEREST-BEARING CASH 900,000		900,000
	SWAP HSBC COC	INTEREST-BEARING CASH 4,340,000		4,340,000
	SWAP JP MORGAN COC	INTEREST-BEARING CASH 1,090,000		1,090,000
	SWAP MORGAN STANLEY BOC.....	INTEREST-BEARING CASH 60,000		60,000
	SWAP UBS BOC	INTEREST-BEARING CASH 2,070,000		2,070,000
	BARCLAYS CAPITAL INC	INTEREST-BEARING CASH 1,220,000		2,110,000
	CREDIT SUISSE SEC (USD) LLC.....	INTEREST-BEARING CASH 8,560,000		8,560,000
	GOLDMAN SACHS AND CO.....	INTEREST-BEARING CASH 1,770,000		1,770,000
	ROYAL BANK OF CANADA COC.....	INTEREST-BEARING CASH 870,000		870,000
	FORWARDS CCSAL TUS9 COC USD	INTEREST-BEARING CASH 1,851,000		1,851,000
	CCWFSTUS6 COC CASH COLL.....	INTEREST-BEARING CASH 290,000		290,000
	SWAP BANK OF AMERICA COC	INTEREST-BEARING CASH 1,680,000		1,680,000
	SWAP CITIBANK COC.....	INTEREST-BEARING CASH 2,420,000		2,310,000
	SWAP DEUTSCHE BANK COC.....	INTEREST-BEARING CASH 280,000		280,000
	SWAP UBS BOC	INTEREST-BEARING CASH 330,000		330,000
	GOLDMAN SACHS BANK USA BOC	OTHER 960,000		960,000
	SWAP TD SECURITIES BOC	OTHER 70,000		70,000
	GOLDMAN SACHS BANK USA BOC	OTHER 1,070,000		300,000
	Total		\$	56,433,000

* Party-In-Interest

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2018

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		
	AMCAP FUND	MUTUAL FUNDS	1,363,620	\$ 38,481,363
	AMCAP FUND	MUTUAL FUNDS	(1,197)	(29,421)
	AMERICAN THE GROWTH FUND OF	MUTUAL FUNDS	1,804,657	77,149,072
	AMERICAN THE GROWTH FUND OF	MUTUAL FUNDS	28,628	1,223,851
	AMERICAN BALANCED FUND	MUTUAL FUNDS	1,811,728	45,130,134
	AMERICAN BALANCED FUND	MUTUAL FUNDS	8,823	220,148
	AMERICAN FUNDS INVESTMENT CO.....	MUTUAL FUNDS	658,829	22,334,318
	AMERICAN FUNDS INVESTMENT CO.....	MUTUAL FUNDS	12,492	423,468
	AMERICAN FUNDS NEW ECONOMY F	MUTUAL FUNDS	1,277,915	49,659,790
	AMERICAN FUNDS NEW ECONOMY F	MUTUAL FUNDS	23,261	903,915
	AMERICAN FUNDS NEW WORLD FUN	MUTUAL FUNDS	901,274	51,625,000
	AMERICAN FUNDS NEW WORLD FUN	MUTUAL FUNDS	14,586	835,513
	AMERICAN FUNDS CAPITAL WORLD G	MUTUAL FUNDS	632,784	27,083,174
	AMERICAN FUNDS CAPITAL WORLD G	MUTUAL FUNDS	9,407	402,603
	AMERICAN FUNDS EUROPACIFIC GRO	MUTUAL FUNDS	1,043,635	46,953,153
	AMERICAN FUNDS EUROPACIFIC GRO	MUTUAL FUNDS	19,420	873,694
	AMERICAN FUNDS FUNDAMENTAL INV	MUTUAL FUNDS	1,158,642	60,596,990
	AMERICAN FUNDS FUNDAMENTAL INV	MUTUAL FUNDS	25,492	1,333,239
	AMERICAN MUTUAL FUND	MUTUAL FUNDS	894,533	33,553,942
	AMERICAN MUTUAL FUND	MUTUAL FUNDS	16,039	601,425
	AMERICAN NEW PERSPECTIVE FUND	MUTUAL FUNDS	857,681	32,300,248
	AMERICAN NEW PERSPECTIVE FUND	MUTUAL FUNDS	12,092	455,369
	AMERICAN SMALLCAP WORLD FUND I	MUTUAL FUNDS	613,101	29,361,424
	AMERICAN SMALLCAP WORLD FUND I	MUTUAL FUNDS	9,670	463,114
	AMERICAN WASHINGTON MUTUAL INV	MUTUAL FUNDS	844,467	34,699,165
	AMERICAN WASHINGTON MUTUAL INV	MUTUAL FUNDS	13,854	569,253
	CAPITAL WORLD BOND FUND	MUTUAL FUNDS	616,565	11,868,883
	CAPITAL WORLD BOND FUND	MUTUAL FUNDS	11,272	216,984
	DFA EMERGING MARKETS PORTFOLIO	MUTUAL FUNDS	930,683	24,002,314
	DFA EMERGING MARKETS PORTFOLIO	MUTUAL FUNDS	18,212	469,687
	DFA EMERGING MARKETS VALUE POR	MUTUAL FUNDS	1,032,875	27,732,686
	DFA EMERGING MARKETS VALUE POR	MUTUAL FUNDS	20,667	554,903
	DFA GLOBAL REAL ESTATE SECURIT	MUTUAL FUNDS	1,581,330	15,813,304
	DFA GLOBAL REAL ESTATE SECURIT	MUTUAL FUNDS	26,216	262,162
	DFA INTERNATIONAL SMALL COMPAN	MUTUAL FUNDS	828,772	13,202,338
	DFA INTERNATIONAL SMALL COMPAN	MUTUAL FUNDS	16,406	261,344
	DFA INTERNATIONAL VALUE PORTFO	MUTUAL FUNDS	580,447	9,240,717
	DFA INTERNATIONAL VALUE PORTFO	MUTUAL FUNDS	8,760	139,463
	DFA INTERNATIONAL VECTOR EQUIT	MUTUAL FUNDS	532,643	5,539,488
	DFA INTERNATIONAL VECTOR EQUIT	MUTUAL FUNDS	4,813	50,058
	DFA LARGE CAP INTERNATIONAL PO	MUTUAL FUNDS	556,487	11,124,169
	DFA LARGE CAP INTERNATIONAL PO	MUTUAL FUNDS	9,302	185,948
	DFA US CORE EQUITY 1 PORTFOLIO	MUTUAL FUNDS	1,777,304	36,523,596
	DFA US CORE EQUITY 1 PORTFOLIO	MUTUAL FUNDS	28,339	582,375
	DFA US SMALL CAP PORTFOLIO	MUTUAL FUNDS	1,028,135	30,587,002
	DFA US SMALL CAP PORTFOLIO	MUTUAL FUNDS	17,544	521,944
	DFA US TARGETED VALUE PORTFOLI	MUTUAL FUNDS	1,361,773	27,003,961
	DFA US TARGETED VALUE PORTFOLI	MUTUAL FUNDS	22,798	452,094
	DFA US VECTOR EQUITY PORTFOLIO	MUTUAL FUNDS	421,998	6,756,184
	DFA US VECTOR EQUITY PORTFOLIO	MUTUAL FUNDS	6,924	110,860
	DODGE + COX BALANCED FUND	MUTUAL FUNDS	518,665	48,375,880
	DODGE + COX BALANCED FUND	MUTUAL FUNDS	5,282	492,634
	DODGE + COX GLOBAL BOND FUND	MUTUAL FUNDS	366,582	3,750,130
	DODGE + COX GLOBAL BOND FUND	MUTUAL FUNDS	4,561	46,654
	DODGE + COX GLOBAL STOCK FUND	MUTUAL FUNDS	1,618,164	17,848,349
	DODGE + COX GLOBAL STOCK FUND	MUTUAL FUNDS	22,205	244,920
	DODGE + COX INCOME FUND	MUTUAL FUNDS	4,981,163	66,050,217
	DODGE + COX INCOME FUND	MUTUAL FUNDS	54,614	724,182
	DODGE + COX INTERNATIONAL STOC	MUTUAL FUNDS	1,643,219	60,651,215
	DODGE + COX INTERNATIONAL STOC	MUTUAL FUNDS	24,246	894,912
	DODGE + COX STOCK FUND	MUTUAL FUNDS	778,527	134,537,204
	DODGE + COX STOCK FUND	MUTUAL FUNDS	8,376	1,447,458
	FIDELITY ADVISOR INTERNATIONAL	MUTUAL FUNDS	319,497	11,616,926
	FIDELITY ADVISOR INTERNATIONAL	MUTUAL FUNDS	5,130	186,523
	FIDELITY ADVISOR STRATEGIC INC	MUTUAL FUNDS	4,383,569	51,375,424
	FIDELITY ADVISOR STRATEGIC INC	MUTUAL FUNDS	63,788	747,598
	FIDELITY BLUE CHIP GROWTH FUND	MUTUAL FUNDS	2,263,423	190,353,859
	FIDELITY BLUE CHIP GROWTH FUND	MUTUAL FUNDS	41,695	3,506,549

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	FIDELITY CANADA FUND	MUTUAL FUNDS 330,650		14,475,866
	FIDELITY CANADA FUND	MUTUAL FUNDS 5,127		224,450
	FIDELITY CAPITAL + INCOME FUND	MUTUAL FUNDS 9,265,205		84,035,406
	FIDELITY CAPITAL + INCOME FUND	MUTUAL FUNDS 131,896		1,196,301
	FIDELITY CAPITAL APPRECIATION	MUTUAL FUNDS 522,854		15,544,460
	FIDELITY CAPITAL APPRECIATION	MUTUAL FUNDS 8,630		256,583
	FIDELITY CHINA REGION FUND.....	MUTUAL FUNDS 2,097,287		61,807,035
	FIDELITY CHINA REGION FUND.....	MUTUAL FUNDS 27,889		821,882
	FIDELITY CONTRAFUND	MUTUAL FUNDS 23,132,758		254,691,666
	FIDELITY CONTRAFUND	MUTUAL FUNDS 321,698		3,541,894
	FIDELITY CONVERTIBLE SECURITIE	MUTUAL FUNDS 337,899		8,477,891
	FIDELITY CONVERTIBLE SECURITIE	MUTUAL FUNDS 4,853		121,750
	FIDELITY DIVERSIFIED INTERNATI	MUTUAL FUNDS 674,444		21,298,932
	FIDELITY DIVERSIFIED INTERNATI	MUTUAL FUNDS 9,486		299,562
	FIDELITY DIVIDEND GROWTH FUND	MUTUAL FUNDS 1,553,336		39,268,345
	FIDELITY DIVIDEND GROWTH FUND	MUTUAL FUNDS 21,729		549,298
	FIDELITY EMERGING ASIA FUND	MUTUAL FUNDS 675,787		24,997,347
	FIDELITY EMERGING ASIA FUND	MUTUAL FUNDS 10,150		375,442
	FIDELITY EQUITY INCOME FUND IN	MUTUAL FUNDS 286,959		14,606,204
	FIDELITY EQUITY INCOME FUND IN	MUTUAL FUNDS 3,832		195,057
	FIDELITY EUROPE FUND/UNITED ST	MUTUAL FUNDS 291,742		9,160,697
	FIDELITY EUROPE FUND/UNITED ST	MUTUAL FUNDS 4,784		150,205
	FIDELITY EXPORT AND MULTINATIO	MUTUAL FUNDS 627,586		11,327,927
	FIDELITY EXPORT AND MULTINATIO	MUTUAL FUNDS 7,882		142,262
	FIDELITY FLOATING RATE HIGH IN	MUTUAL FUNDS 4,096,113		37,684,241
	FIDELITY FLOATING RATE HIGH IN	MUTUAL FUNDS 36,880		339,300
	FIDELITY FOCUSED STOCK FUND	MUTUAL FUNDS 2,226,625		46,514,196
	FIDELITY FOCUSED STOCK FUND	MUTUAL FUNDS 52,324		1,093,055
	FIDELITY FREEDOM 2005 FUND	MUTUAL FUNDS 131,478		1,522,512
	FIDELITY FREEDOM 2005 FUND	MUTUAL FUNDS 164		1,895
	FIDELITY FREEDOM 2010 FUND	MUTUAL FUNDS 310,246		4,479,953
	FIDELITY FREEDOM 2010 FUND	MUTUAL FUNDS (2,567)		(37,072)
	FIDELITY FREEDOM 2015 FUND	MUTUAL FUNDS 958,071		11,324,398
	FIDELITY FREEDOM 2015 FUND	MUTUAL FUNDS 1,949		23,034
	FIDELITY FREEDOM 2020 FUND	MUTUAL FUNDS 2,579,540		37,790,263
	FIDELITY FREEDOM 2020 FUND	MUTUAL FUNDS 22,142		324,383
	FIDELITY FREEDOM 2025 FUND	MUTUAL FUNDS 3,119,909		39,716,440
	FIDELITY FREEDOM 2025 FUND	MUTUAL FUNDS 36,759		467,943
	FIDELITY FREEDOM 2030 FUND	MUTUAL FUNDS 1,705,202		26,703,460
	FIDELITY FREEDOM 2030 FUND	MUTUAL FUNDS 26,664		417,551
	FIDELITY FREEDOM 2035 FUND	MUTUAL FUNDS 1,657,515		21,514,539
	FIDELITY FREEDOM 2035 FUND	MUTUAL FUNDS 30,730		398,880
	FIDELITY FREEDOM 2040 FUND	MUTUAL FUNDS 1,187,352		10,733,666
	FIDELITY FREEDOM 2040 FUND	MUTUAL FUNDS 14,905		134,744
	FIDELITY FREEDOM 2045 FUND	MUTUAL FUNDS 603,885		6,189,822
	FIDELITY FREEDOM 2045 FUND	MUTUAL FUNDS 15,002		153,770
	FIDELITY FREEDOM 2050 FUND	MUTUAL FUNDS 554,151		5,718,834
	FIDELITY FREEDOM 2050 FUND	MUTUAL FUNDS 19,386		200,065
	FIDELITY FREEDOM 2055 FUND	MUTUAL FUNDS 119,679		1,405,032
	FIDELITY FREEDOM 2055 FUND	MUTUAL FUNDS 6,459		75,831
	FIDELITY FREEDOM INCOME FUND	MUTUAL FUNDS 637,834		6,997,042
	FIDELITY FREEDOM INCOME FUND	MUTUAL FUNDS 3,797		41,653
	FIDELITY FUND.....	MUTUAL FUNDS 295,290		11,867,708
	FIDELITY FUND.....	MUTUAL FUNDS 5,299		212,961
	FIDELITY GNMA FUND	MUTUAL FUNDS 1,043,200		11,683,839
	FIDELITY GNMA FUND	MUTUAL FUNDS 17,588		196,985
	FIDELITY GOVERNMENT INCOME FUN	MUTUAL FUNDS 1,121,798		11,285,287
	FIDELITY GOVERNMENT INCOME FUN	MUTUAL FUNDS 23,080		232,180
	FIDELITY GROWTH COMPANY FUND.....	MUTUAL FUNDS 16,985,399		272,275,952
	FIDELITY GROWTH COMPANY FUND.....	MUTUAL FUNDS 236,325		3,788,294
	FIDELITY GROWTH DISCOVERY FUND.....	MUTUAL FUNDS 1,240,117		38,555,247
	FIDELITY GROWTH DISCOVERY FUND.....	MUTUAL FUNDS 18,663		580,241
	FIDELITY HIGH INCOME FUND.....	MUTUAL FUNDS 3,427,868		28,314,193
	FIDELITY HIGH INCOME FUND.....	MUTUAL FUNDS 58,887		486,409
	FIDELITY INDEPENDENCE FUND.....	MUTUAL FUNDS 973,301		30,026,326
	FIDELITY INDEPENDENCE FUND.....	MUTUAL FUNDS 10,821		333,842
	FIDELITY INTERMEDIATE BOND FUN	MUTUAL FUNDS 809,206		8,569,495
	FIDELITY INTERMEDIATE BOND FUN	MUTUAL FUNDS 11,755		124,483
	FIDELITY INTERMEDIATE GOVERNME.....	MUTUAL FUNDS 711,793		7,352,819
	FIDELITY INTERMEDIATE GOVERNME.....	MUTUAL FUNDS 14,571		150,516
	FIDELITY INTERNATIONAL REAL ES.....	MUTUAL FUNDS 702,261		7,535,266
	FIDELITY INTERNATIONAL REAL ES.....	MUTUAL FUNDS 7,306		78,390
	FIDELITY INTERNATIONAL SMALL C.....	MUTUAL FUNDS 751,161		17,795,007
	FIDELITY INTERNATIONAL SMALL C.....	MUTUAL FUNDS 13,109		310,542
	FIDELITY JAPAN FUND/UNITED STA	MUTUAL FUNDS 505,684		6,629,516
	FIDELITY JAPAN FUND/UNITED STA	MUTUAL FUNDS 6,923		90,755
	FIDELITY LARGE CAP STOCK FUND	MUTUAL FUNDS 1,011,540		27,291,349
	FIDELITY LARGE CAP STOCK FUND	MUTUAL FUNDS 19,070		514,507

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	FIDELITY LATIN AMERICA FUND/UN.....	MUTUAL FUNDS 981,804		21,040,054
	FIDELITY LATIN AMERICA FUND/UN.....	MUTUAL FUNDS 18,418		394,704
	FIDELITY LEVERAGED COMPANY STO.....	MUTUAL FUNDS 1,406,790		33,777,039
	FIDELITY LEVERAGED COMPANY STO.....	MUTUAL FUNDS 21,588		518,324
	FIDELITY LIMITED TERM GOVERNME.....	MUTUAL FUNDS 2,000,633		19,706,230
	FIDELITY LIMITED TERM GOVERNME.....	MUTUAL FUNDS 28,330		279,053
	FIDELITY LOW PRICED STOCK FUND.....	MUTUAL FUNDS 1,059,862		45,934,402
	FIDELITY LOW PRICED STOCK FUND.....	MUTUAL FUNDS 19,934		863,922
	FIDELITY MID CAP STOCK FUND.....	MUTUAL FUNDS 1,335,535		40,720,449
	FIDELITY MID CAP STOCK FUND.....	MUTUAL FUNDS 20,210		616,193
	FIDELITY NEW MARKETS INCOME FU.....	MUTUAL FUNDS 2,181,722		31,133,174
	FIDELITY NEW MARKETS INCOME FU.....	MUTUAL FUNDS 42,589		607,742
	FIDELITY OTC PORTFOLIO.....	MUTUAL FUNDS 27,242,210		275,146,317
	FIDELITY OTC PORTFOLIO.....	MUTUAL FUNDS 393,971		3,979,111
	FIDELITY OVERSEAS FUND/UNITED.....	MUTUAL FUNDS 486,075		19,817,293
	FIDELITY OVERSEAS FUND/UNITED.....	MUTUAL FUNDS 8,299		338,361
	FIDELITY PACIFIC BASIN FUND.....	MUTUAL FUNDS 526,213		13,849,934
	FIDELITY PACIFIC BASIN FUND.....	MUTUAL FUNDS 6,952		182,977
	FIDELITY PURITAN TRUST FIDEL.....	MUTUAL FUNDS 1,954,142		40,353,040
	FIDELITY PURITAN TRUST FIDEL.....	MUTUAL FUNDS 24,993		516,110
	FIDELITY REAL ESTATE INCOME FU.....	MUTUAL FUNDS 1,912,793		21,461,542
	FIDELITY REAL ESTATE INCOME FU.....	MUTUAL FUNDS 24,483		274,698
	FIDELITY REAL ESTATE INVESTMEN.....	MUTUAL FUNDS 728,003		27,962,581
	FIDELITY REAL ESTATE INVESTMEN.....	MUTUAL FUNDS 11,843		454,879
	FIDELITY SHORT TERM BOND FUND.....	MUTUAL FUNDS 2,629,013		22,425,480
	FIDELITY SHORT TERM BOND FUND.....	MUTUAL FUNDS 31,356		267,463
	FIDELITY SMALL CAP DISCOVERY F.....	MUTUAL FUNDS 3,748,324		73,429,670
	FIDELITY SMALL CAP DISCOVERY F.....	MUTUAL FUNDS 47,216		924,960
	FIDELITY SMALL CAP STOCK FUND.....	MUTUAL FUNDS 1,554,217		21,821,211
	FIDELITY SMALL CAP STOCK FUND.....	MUTUAL FUNDS 24,029		337,373
	FIDELITY STOCK SELECTOR SMALL.....	MUTUAL FUNDS 308,259		6,159,007
	FIDELITY STOCK SELECTOR SMALL.....	MUTUAL FUNDS 3,850		76,923
	FIDELITY TOTAL BOND FUND.....	MUTUAL FUNDS 2,675,072		27,392,735
	FIDELITY TOTAL BOND FUND.....	MUTUAL FUNDS 64,998		665,576
	FIDELITY TREND FUND.....	MUTUAL FUNDS 195,058		17,030,496
	FIDELITY TREND FUND.....	MUTUAL FUNDS 2,617		228,475
	FIDELITY VALUE FUND.....	MUTUAL FUNDS 1,927,498		16,769,230
	FIDELITY VALUE FUND.....	MUTUAL FUNDS 29,952		260,580
	FIDELITY VALUE STRATEGIES FUND.....	MUTUAL FUNDS 356,775		10,781,728
	FIDELITY VALUE STRATEGIES FUND.....	MUTUAL FUNDS 7,418		224,169
	INTERNATIONAL GROWTH AND INCOM.....	MUTUAL FUNDS 189,357		5,533,021
	INTERNATIONAL GROWTH AND INCOM.....	MUTUAL FUNDS 2,838		82,926
	PIMCO ALL ASSET ALL AUTHORITY.....	MUTUAL FUNDS 876,096		6,938,679
	PIMCO ALL ASSET ALL AUTHORITY.....	MUTUAL FUNDS 12,207		96,682
	PIMCO ALL ASSET FUND.....	MUTUAL FUNDS 684,841		7,499,010
	PIMCO ALL ASSET FUND.....	MUTUAL FUNDS 8,179		89,566
	PIMCO COMMODITYREALRETURN STRA.....	MUTUAL FUNDS 4,745,294		26,288,929
	PIMCO COMMODITYREALRETURN STRA.....	MUTUAL FUNDS 102,288		566,676
	PIMCO DIVERSIFIED INCOME FUND.....	MUTUAL FUNDS 2,511,782		26,072,295
	PIMCO DIVERSIFIED INCOME FUND.....	MUTUAL FUNDS 42,413		440,244
	PIMCO DYNAMIC BOND FUND.....	MUTUAL FUNDS 1,184,806		12,630,032
	PIMCO DYNAMIC BOND FUND.....	MUTUAL FUNDS 17,320		184,632
	PIMCO EMERGING MARKETS BOND FU.....	MUTUAL FUNDS 1,082,351		10,552,921
	PIMCO EMERGING MARKETS BOND FU.....	MUTUAL FUNDS 17,455		170,190
	PIMCO EMERGING MARKETS LOCAL C.....	MUTUAL FUNDS 616,057		4,041,333
	PIMCO EMERGING MARKETS LOCAL C.....	MUTUAL FUNDS (15,136)		(99,295)
	PIMCO GLOBAL BOND OPPORTUNITIE.....	MUTUAL FUNDS 619,958		6,199,576
	PIMCO GLOBAL BOND OPPORTUNITIE.....	MUTUAL FUNDS 768,092		6,751,524
	PIMCO GLOBAL BOND OPPORTUNITIE.....	MUTUAL FUNDS 9,792		97,917
	PIMCO GLOBAL BOND OPPORTUNITIE.....	MUTUAL FUNDS 10,280		90,357
	PIMCO GNMA AND GOVERNMENT SECU.....	MUTUAL FUNDS 503,479		5,427,502
	PIMCO GNMA AND GOVERNMENT SECU.....	MUTUAL FUNDS 9,389		101,216
	PIMCO HIGH YIELD FUND.....	MUTUAL FUNDS 2,473,995		20,484,680
	PIMCO HIGH YIELD FUND.....	MUTUAL FUNDS 46,336		383,660
	PIMCO INTERNATIONAL BOND FUND.....	MUTUAL FUNDS 2,476,971		26,354,972
	PIMCO INTERNATIONAL BOND FUND.....	MUTUAL FUNDS 818,397		7,602,911
	PIMCO INTERNATIONAL BOND FUND.....	MUTUAL FUNDS 35,193		374,452
	PIMCO INTERNATIONAL BOND FUND.....	MUTUAL FUNDS 13,458		125,027
	PIMCO INVESTMENT GRADE CREDIT.....	MUTUAL FUNDS 5,093,536		50,476,943
	PIMCO INVESTMENT GRADE CREDIT.....	MUTUAL FUNDS 52,239		517,686
	PIMCO LONG TERM REAL RETURN FU.....	MUTUAL FUNDS 712,216		5,569,526
	PIMCO LONG TERM REAL RETURN FU.....	MUTUAL FUNDS 14,711		115,038
	PIMCO LONG TERM US GOVERNMENT.....	MUTUAL FUNDS 3,119,444		18,498,301
	PIMCO LONG TERM US GOVERNMENT.....	MUTUAL FUNDS 50,331		298,461
	PIMCO LOW DURATION ESG FUND.....	MUTUAL FUNDS 788,932		7,392,296
	PIMCO LOW DURATION ESG FUND.....	MUTUAL FUNDS 10,791		101,113
	PIMCO LOW DURATION FUND/UNITED.....	MUTUAL FUNDS 2,734,053		26,520,311
	PIMCO LOW DURATION FUND/UNITED.....	MUTUAL FUNDS 36,456		353,619

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	PIMCO MODERATE DURATION FUND.....	MUTUAL FUNDS 334,615		3,349,499
	PIMCO MODERATE DURATION FUND.....	MUTUAL FUNDS 3,987		39,907
	PIMCO MORTGAGE BACKED SECURITI	MUTUAL FUNDS 478,503		4,923,800
	PIMCO MORTGAGE BACKED SECURITI	MUTUAL FUNDS 6,204		63,836
	PIMCO REAL RETURN FUND	MUTUAL FUNDS 998,768		10,546,991
	PIMCO REAL RETURN FUND	MUTUAL FUNDS 18,777		198,287
	PIMCO REALESTATEREALRETURN STR	MUTUAL FUNDS 5,032,091		39,250,311
	PIMCO REALESTATEREALRETURN STR	MUTUAL FUNDS 57,510		448,581
	PIMCO STOCKSPLUS FUND/UNITED S	MUTUAL FUNDS 2,886,105		26,003,804
	PIMCO STOCKSPLUS FUND/UNITED S	MUTUAL FUNDS 32,273		290,780
	PIMCO TOTAL RETURN ESG FUND	MUTUAL FUNDS 853,530		7,536,668
	PIMCO TOTAL RETURN ESG FUND	MUTUAL FUNDS 16,422		145,008
	PIMCO TOTAL RETURN FUND.....	MUTUAL FUNDS 5,636,354		55,968,993
	PIMCO TOTAL RETURN FUND.....	MUTUAL FUNDS 107,506		1,067,536
	VANGUARD CONVERTIBLE SECURITIE	MUTUAL FUNDS 930,358		10,894,496
	VANGUARD CONVERTIBLE SECURITIE	MUTUAL FUNDS 11,706		137,072
	VANGUARD DIVIDEND GROWTH FUND	MUTUAL FUNDS 8,909,505		217,926,486
	VANGUARD DIVIDEND GROWTH FUND	MUTUAL FUNDS 135,767		3,320,844
	VANGUARD EQUITY INCOME FUND.....	MUTUAL FUNDS 1,617,587		107,456,332
	VANGUARD EQUITY INCOME FUND.....	MUTUAL FUNDS 18,354		1,219,276
	VANGUARD EXPLORER FUND.....	MUTUAL FUNDS 708,904		55,131,452
	VANGUARD EXPLORER FUND.....	MUTUAL FUNDS 15,436		1,200,448
	VANGUARD FTSE SOCIAL INDEX FUN	MUTUAL FUNDS 1,286,102		21,362,151
	VANGUARD FTSE SOCIAL INDEX FUN	MUTUAL FUNDS 40,213		667,930
	VANGUARD GLOBAL EQUITY FUND	MUTUAL FUNDS 560,348		14,703,532
	VANGUARD GLOBAL EQUITY FUND	MUTUAL FUNDS 8,954		234,955
	VANGUARD GLOBAL MINIMUM VOLATI.....	MUTUAL FUNDS 513,202		12,727,402
	VANGUARD GLOBAL MINIMUM VOLATI.....	MUTUAL FUNDS 7,086		175,737
	VANGUARD GNMA FUND	MUTUAL FUNDS 1,756,020		17,999,204
	VANGUARD GNMA FUND	MUTUAL FUNDS 28,023		287,240
	VANGUARD GROWTH AND INCOME FUN	MUTUAL FUNDS 698,836		47,653,648
	VANGUARD GROWTH AND INCOME FUN	MUTUAL FUNDS 12,907		880,143
	VANGUARD HIGH YIELD CORPORATE.....	MUTUAL FUNDS 6,673,309		36,236,066
	VANGUARD HIGH YIELD CORPORATE.....	MUTUAL FUNDS 99,782		541,817
	VANGUARD INFLATION PROTECTED S.....	MUTUAL FUNDS 2,443,383		24,360,529
	VANGUARD INFLATION PROTECTED S.....	MUTUAL FUNDS 21,135		210,716
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS 616,473		12,643,868
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS 328,430		7,061,237
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS 527,268		11,304,624
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS 719,790		15,410,699
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS 1,175,125		25,112,431
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS 1,721,083		36,659,071
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS 2,104,129		44,691,709
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS 3,542,587		74,996,572
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS 2,839,906		59,723,221
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS 1,554,077		32,076,154
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS 3,133		64,258
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS 13,874		298,289
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS 17,495		375,089
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS 22,840		489,001
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS 26,909		575,040
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS 44,026		937,751
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS 30,511		648,046
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS 37,860		801,496
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS 25,631		539,022
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS (26,994)		(557,160)
	VANGUARD INTERMEDIATE TERM BON.....	MUTUAL FUNDS 3,540,130		39,012,237
	VANGUARD INTERMEDIATE TERM BON.....	MUTUAL FUNDS 36,019		396,930
	VANGUARD INTERMEDIATE TERM INV	MUTUAL FUNDS 3,521,197		33,064,041
	VANGUARD INTERMEDIATE TERM INV	MUTUAL FUNDS 35,829		336,437
	VANGUARD INTERMEDIATE TERM TRE	MUTUAL FUNDS 2,990,565		32,656,970
	VANGUARD INTERMEDIATE TERM TRE	MUTUAL FUNDS 40,012		436,934
	VANGUARD INTERNATIONAL EXPLORE.....	MUTUAL FUNDS 1,381,083		20,812,917
	VANGUARD INTERNATIONAL EXPLORE.....	MUTUAL FUNDS 20,442		308,054
	VANGUARD INTERNATIONAL GROWTH	MUTUAL FUNDS 831,604		65,879,649
	VANGUARD INTERNATIONAL GROWTH	MUTUAL FUNDS 12,023		952,488
	VANGUARD INTERNATIONAL VALUE F	MUTUAL FUNDS 373,066		11,975,427
	VANGUARD INTERNATIONAL VALUE F	MUTUAL FUNDS 7,203		231,225
	VANGUARD LONG TERM BOND INDEX	MUTUAL FUNDS 1,940,071		25,667,145
	VANGUARD LONG TERM BOND INDEX	MUTUAL FUNDS 24,179		319,889
	VANGUARD LONG TERM INVESTMENT.....	MUTUAL FUNDS 2,657,577		25,433,012
	VANGUARD LONG TERM INVESTMENT.....	MUTUAL FUNDS 42,768		409,289
	VANGUARD LONG TERM TREASURY FU.....	MUTUAL FUNDS 3,182,544		37,649,498
	VANGUARD LONG TERM TREASURY FU.....	MUTUAL FUNDS 43,552		515,218
	VANGUARD MID CAP GROWTH FUND	MUTUAL FUNDS 2,515,844		56,279,424
	VANGUARD MID CAP GROWTH FUND	MUTUAL FUNDS 33,760		755,210
	VANGUARD MID CAP INDEX FUND	MUTUAL FUNDS 1,992,527		75,277,677
	VANGUARD MID CAP INDEX FUND	MUTUAL FUNDS 30,510		1,152,664

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	VANGUARD MORGAN GROWTH ADM.....	MUTUAL FUNDS 386,507		31,129,260
	VANGUARD MORGAN GROWTH ADM.....	MUTUAL FUNDS 6,723		541,462
	VANGUARD PRIMECAP CORE FUND.....	MUTUAL FUNDS 5,679,300		132,895,622
	VANGUARD PRIMECAP CORE FUND.....	MUTUAL FUNDS 68,383		1,600,156
	VANGUARD SELECTED VALUE FUND.....	MUTUAL FUNDS 1,512,126		33,992,585
	VANGUARD SELECTED VALUE FUND.....	MUTUAL FUNDS 19,959		448,689
	VANGUARD SHORT TERM BOND INDEX.....	MUTUAL FUNDS 2,920,626		30,111,656
	VANGUARD SHORT TERM BOND INDEX.....	MUTUAL FUNDS 48,757		502,690
	VANGUARD SHORT TERM FEDERAL FU.....	MUTUAL FUNDS 2,731,727		28,819,724
	VANGUARD SHORT TERM FEDERAL FU.....	MUTUAL FUNDS 45,350		478,442
	VANGUARD SHORT TERM INVESTMENT.....	MUTUAL FUNDS 6,277,779		65,540,008
	VANGUARD SHORT TERM INVESTMENT.....	MUTUAL FUNDS 77,797		812,196
	VANGUARD SHORT TERM TREASURY F.....	MUTUAL FUNDS 6,328,503		66,259,428
	VANGUARD SHORT TERM TREASURY F.....	MUTUAL FUNDS 116,213		1,216,754
	VANGUARD SMALL CAP INDEX FUND.....	MUTUAL FUNDS 966,417		61,096,906
	VANGUARD SMALL CAP INDEX FUND.....	MUTUAL FUNDS 19,057		1,204,815
	VANGUARD STAR FUND.....	MUTUAL FUNDS 787,246		18,689,226
	VANGUARD STAR FUND.....	MUTUAL FUNDS 8,444		200,465
	VANGUARD STRATEGIC EQUITY FUND.....	MUTUAL FUNDS 1,187,207		32,244,530
	VANGUARD STRATEGIC EQUITY FUND.....	MUTUAL FUNDS 18,741		509,000
	VANGUARD WELLESLEY INCOME FUND.....	MUTUAL FUNDS 2,609,259		154,415,932
	VANGUARD WELLESLEY INCOME FUND.....	MUTUAL FUNDS 22,583		1,336,471
	VANGUARD WELLINGTON FUND.....	MUTUAL FUNDS 2,732,904		175,179,171
	VANGUARD WELLINGTON FUND.....	MUTUAL FUNDS 21,041		1,348,716
	VANGUARD WINDSOR FUND.....	MUTUAL FUNDS 322,977		19,788,803
	VANGUARD WINDSOR FUND.....	MUTUAL FUNDS 4,678		286,608
	VANGUARD WINDSOR II FUND.....	MUTUAL FUNDS 275,110		15,186,062
	VANGUARD WINDSOR II FUND.....	MUTUAL FUNDS 4,609		254,405
	Total : EXHIBIT A - Expanded Choice - Mutual Funds		\$	6,127,307,185

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, 2018

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	\$ 336,325
	1ST SOURCE CORP.....	COMMON STOCK	16,330	658,752
	22ND CENTURY GROUP INC	COMMON STOCK USD.00001	60,585	150,857
	2U INC	COMMON STOCK USD.001	44,600	2,217,512
	3D SYSTEMS CORP	COMMON STOCK USD.001	98,739	1,004,176
	8X8 INC.....	COMMON STOCK USD.001	79,800	1,439,592
	A10 NETWORKS INC	COMMON STOCK USD.00001	43,400	270,816
	AAC HOLDINGS INC.....	COMMON STOCK USD.001	6,900	9,660
	AAON INC	COMMON STOCK USD.004	35,936	1,259,916
	AAR CORP	COMMON STOCK USD1.0	27,600	1,030,584
	AARON S INC	COMMON STOCK USD.5	56,662	2,382,637
	ABEONA THERAPEUTICS INC	COMMON STOCK USD.01	20,900	149,226
	ABERCROMBIE + FITCH CO CL A	COMMON STOCK USD.01	58,900	1,180,945
	ABM INDUSTRIES INC.....	COMMON STOCK USD.01	50,600	1,624,766
	ABRAXAS PETROLEUM CORP.....	COMMON STOCK USD.01	85,900	93,631
	ACACIA COMMUNICATIONS INC	COMMON STOCK USD.0001	15,600	592,800
	ACACIA COMMUNICATIONS INC	COMMON STOCK USD.0001	7,900	300,220
	ACACIA RESEARCH CORP.....	COMMON STOCK USD.001	44,300	132,014
	ACADIA HEALTHCARE CO INC.....	COMMON STOCK USD.01	71,700	1,843,407
	ACADIA PHARMACEUTICALS INC.....	COMMON STOCK USD.0001	80,609	1,303,448
	ACADIA REALTY TRUST	REIT USD.001	65,107	1,546,942
	ACCELERATE DIAGNOSTICS INC.....	COMMON STOCK	19,600	225,400
	ACCELERON PHARMA INC	COMMON STOCK USD.001	31,500	1,371,825
	ACCESS NATIONAL CORP.....	COMMON STOCK USD.835	9,034	192,695
	ACCO BRANDS CORP.....	COMMON STOCK USD.01	101,234	686,367
	ACCURAY INC	COMMON STOCK USD.001	83,785	285,707
	ACHAOGEN INC	COMMON STOCK USD.001	23,800	29,274
	ACHILLION PHARMACEUTICALS	COMMON STOCK USD.001	98,900	157,251
	ACI WORLDWIDE INC.....	COMMON STOCK USD.005	93,300	2,581,611
	ACLARIS THERAPEUTICS INC.....	COMMON STOCK USD.00001	21,180	156,520
	ACNB CORP	COMMON STOCK USD2.5	1,300	51,025
	ACNB CORP	COMMON STOCK USD2.5	2,125	83,011
	ACORDA THERAPEUTICS INC.....	COMMON STOCK USD.001	37,814	589,142
	ACTUANT CORP A	COMMON STOCK USD.2	50,000	1,049,500
	ACUITY BRANDS INC	COMMON STOCK USD.01	32,800	3,770,360
	ACUSHNET HOLDINGS CORP	COMMON STOCK USD.001	20,800	438,256
	ACUSHNET HOLDINGS CORP	COMMON STOCK USD.001	9,400	198,023
	ADAMAS PHARMACEUTICALS INC	COMMON STOCK USD.001	15,200	129,808
	ADAMS RESOURCES + ENERGY INC	COMMON STOCK USD.1	2,700	104,517
	ADDUS HOMECARE CORP.....	COMMON STOCK USD.001	7,400	502,312
	ADIENT PLC	COMMON STOCK USD.001	79,900	1,203,294
	ADT INC	COMMON STOCK USD.01	98,600	592,586
	ADTALEM GLOBAL EDUCATION INC	COMMON STOCK USD.01	50,551	2,392,073
	ADTRAN INC	COMMON STOCK USD.01	42,937	461,143
	ADURO BIOTECH INC	COMMON STOCK USD.0001	31,200	82,368
	ADVANCED DISPOSAL SERVICES I.....	COMMON STOCK USD.01	57,000	1,364,580
	ADVANCED DRAINAGE SYSTEMS IN.....	COMMON STOCK USD.01	29,300	710,525
	ADVANCED EMISSIONS SOLUTIONS.....	COMMON STOCK	13,800	143,733
	ADVANCED ENERGY INDUSTRIES	COMMON STOCK USD.001	34,200	1,468,206
	ADVANSIX INC.....	COMMON STOCK USD.01	28,100	683,954
	ADVERUM BIOTECHNOLOGIES INC.....	COMMON STOCK USD.0001	44,400	139,860
	AECOM	COMMON STOCK USD.01	135,128	3,580,892
	AEGION CORP	COMMON STOCK USD.01	28,191	460,077
	AERIE PHARMACEUTICALS INC.....	COMMON STOCK USD.001	29,000	1,046,900
	AEROJET ROCKETDYNE HOLDINGS	COMMON STOCK USD.1	53,700	1,891,851
	AEROJET ROCKETDYNE HOLDINGS	COMMON STOCK USD.1	7,000	246,628
	AEROVIRONMENT INC.....	COMMON STOCK USD.0001	18,700	1,270,665
	AG MORTGAGE INVESTMENT TRUST.....	REIT USD.01	23,400	372,762
	AGCO CORP.....	COMMON STOCK USD.01	56,600	3,150,922
	AGENUS INC	COMMON STOCK USD.01	58,900	140,182
	AGEX THERAPEUTICS INC.....	COMMON STOCK USD.0001	6,180	18,478
	AGILYSYS INC.....	COMMON STOCK USD.3	17,100	245,214
	AGIOS PHARMACEUTICALS INC	COMMON STOCK USD.001	41,200	1,899,732
	AGNC INVESTMENT CORP	REIT USD.01	428,700	7,519,398
	AGREE REALTY CORP.....	REIT USD.0001	24,840	1,468,541
	AGREE REALTY CORP.....	REIT USD.0001	3,400	201,017
	AGROFRESH SOLUTIONS INC	COMMON STOCK	16,700	63,293
	AIMMUNE THERAPEUTICS INC	COMMON STOCK USD.0001	35,200	841,984

(a)	(b) Identity of issue, borrower, lessor, or 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.....	COMMON STOCK USD.01	81,368	2,458,127
	AIR TRANSPORT SERVICES GROUP.....	COMMON STOCK USD.01	45,800	1,044,698
	AIRCATTLE LTD.....	COMMON STOCK USD.01	47,300	815,452
	AK STEEL HOLDING CORP.....	COMMON STOCK USD.01	292,100	657,225
	AKCEA THERAPEUTICS INC.....	COMMON STOCK	12,900	388,806
	AKEBIA THERAPEUTICS INC.....	COMMON STOCK USD.0001	71,204	393,758
	AKORN INC.....	COMMON STOCK	75,465	255,826
	ALAMO GROUP INC.....	COMMON STOCK USD.1	7,800	603,096
	ALARM.COM HOLDINGS INC.....	COMMON STOCK	20,500	1,063,335
	ALARM.COM HOLDINGS INC.....	COMMON STOCK	6,000	311,235
	ALBANY INTL CORP CL A.....	COMMON STOCK USD.001	24,860	1,552,010
	ALBIREO PHARMA INC.....	COMMON STOCK USD.01	7,400	181,522
	ALCOA CORP.....	COMMON STOCK USD.01	157,200	4,178,376
	ALDER BIOPHARMACEUTICALS INC.....	COMMON STOCK USD.0001	40,300	413,075
	ALDEYRA THERAPEUTICS INC.....	COMMON STOCK USD.001	8,699	72,202
	ALEXANDER + BALDWIN INC.....	REIT	57,708	1,060,673
	ALEXANDER S INC.....	REIT USD1.0	1,814	552,798
	ALICO INC.....	COMMON STOCK USD1.0	4,280	126,260
	ALKERMES PLC.....	COMMON STOCK USD.01	129,700	3,827,447
	ALLAKOS INC.....	COMMON STOCK USD.001	6,800	355,436
	ALLEGHANY CORP.....	COMMON STOCK USD1.0	11,961	7,455,531
	ALLEGHENY TECHNOLOGIES INC.....	COMMON STOCK USD.1	106,700	2,322,859
	ALLEGIANCE BANCSHARES INC.....	COMMON STOCK USD1.0	9,500	307,515
	ALLEGIANCE TRAVEL CO.....	COMMON STOCK USD.001	11,400	1,142,508
	ALLETE INC.....	COMMON STOCK	43,200	3,292,704
	ALLIED MOTION TECHNOLOGIES.....	COMMON STOCK	3,000	134,070
	ALLISON TRANSMISSION HOLDING.....	COMMON STOCK USD.01	95,100	4,175,841
	ALLOGENE THERAPEUTICS INC.....	COMMON STOCK USD.001	17,500	471,275
	ALLSCRIPTS HEALTHCARE SOLUTI.....	COMMON STOCK USD.01	155,282	1,496,918
	ALLY FINANCIAL INC.....	COMMON STOCK USD.1	350,200	7,935,532
	ALNYLAM PHARMACEUTICALS INC.....	COMMON STOCK USD.01	73,217	5,338,251
	ALPHA + OMEGA SEMICONDUCTOR.....	COMMON STOCK	13,875	141,386
	ALTA MESA RESOURCES INC A.....	COMMON STOCK	71,800	71,800
	ALTAIR ENGINEERING INC A.....	COMMON STOCK	19,700	543,326
	ALTERYX INC CLASS A.....	COMMON STOCK	19,716	1,172,511
	ALTERYX INC CLASS A.....	COMMON STOCK	5,000	297,363
	ALTISOURCE PORTFOLIO SOL.....	COMMON STOCK USD1.0	12,900	290,121
	ALTRA INDUSTRIAL MOTION CORP.....	COMMON STOCK USD.001	48,781	1,226,842
	AMAG PHARMACEUTICALS INC.....	COMMON STOCK USD.01	29,700	451,143
	AMALGAMATED BK OF NEW YORK A.....	COMMON STOCK USD.01	8,800	170,207
	AMBAC FINANCIAL GROUP INC.....	COMMON STOCK USD.01	43,100	743,044
	AMBARELLA INC.....	COMMON STOCK USD.00045	30,100	1,052,898
	AMBER ROAD INC.....	COMMON STOCK USD.001	23,400	192,582
	AMC ENTERTAINMENT HLDS CL A.....	COMMON STOCK USD.01	47,647	585,105
	AMC NETWORKS INC A.....	COMMON STOCK	35,462	1,946,155
	AMDOCS LTD.....	COMMON STOCK GBP.0001	119,950	7,026,671
	AMEDISYS INC.....	COMMON STOCK USD.001	21,779	2,550,539
	AMER NATL BNKSHS/DANVILLE VA.....	COMMON STOCK USD1.0	5,297	155,255
	AMERCO.....	COMMON STOCK USD.25	5,683	1,864,649
	AMERESCO INC CL A.....	COMMON STOCK USD.0001	17,400	245,340
	AMERICA S CAR MART INC.....	COMMON STOCK USD.01	5,000	362,250
	AMERICAN ASSETS TRUST INC.....	REIT USD.01	33,848	1,359,674
	AMERICAN AXLE + MFG HOLDINGS.....	COMMON STOCK USD.01	90,550	1,005,105
	AMERICAN CAMPUS COMMUNITIES.....	REIT USD.01	116,583	4,825,370
	AMERICAN EAGLE OUTFITTERS.....	COMMON STOCK USD.01	132,375	2,558,809
	AMERICAN EQUITY INVT LIFE HL.....	COMMON STOCK USD1.0	76,400	2,134,616
	AMERICAN FINANCIAL GROUP INC.....	COMMON STOCK	59,539	5,390,066
	AMERICAN HOMES 4 RENT A.....	REIT USD.01	219,735	4,361,740
	AMERICAN NATIONAL INSURANCE.....	COMMON STOCK USD1.0	6,300	801,612
	AMERICAN OUTDOOR BRANDS CORP.....	COMMON STOCK USD.001	52,600	676,436
	AMERICAN PUBLIC EDUCATION.....	COMMON STOCK USD.01	13,300	378,518
	AMERICAN RENAL ASSOCIATES HO.....	COMMON STOCK USD.01	7,700	88,704
	AMERICAN SOFTWARE INC CL A.....	COMMON STOCK USD.1	32,300	337,535
	AMERICAN STATES WATER CO.....	COMMON STOCK	31,282	2,097,145
	AMERICAN VANGUARD CORP.....	COMMON STOCK USD.1	29,899	454,166
	AMERICAN WOODMARK CORP.....	COMMON STOCK	12,400	690,432
	AMERICOLD REALTY TRUST.....	REIT USD.01	69,495	1,774,902
	AMERIS BANCORP.....	COMMON STOCK USD1.0	36,464	1,154,815
	AMERISAFE INC.....	COMMON STOCK USD.01	16,924	959,422
	AMES NATIONAL CORP.....	COMMON STOCK USD2.0	12,479	317,216
	AMICUS THERAPEUTICS INC.....	COMMON STOCK USD.01	162,600	1,557,708
	AMKOR TECHNOLOGY INC.....	COMMON STOCK USD.001	99,900	655,344
	AMN HEALTHCARE SERVICES INC.....	COMMON STOCK USD.01	41,090	2,328,159
	AMNEAL PHARMACEUTICALS INC.....	COMMON STOCK USD.01	71,100	961,983
	AMPHASTAR PHARMACEUTICALS IN.....	COMMON STOCK USD.0001	32,100	638,790
	ANAPLAN INC.....	COMMON STOCK USD.0001	14,700	390,138
	ANAPTYSBIO INC.....	COMMON STOCK USD.001	15,300	975,987
	ANDERSONS INC/THE.....	COMMON STOCK	25,770	770,265

(a)	(b) Identity of issue, borrower, lessor, or 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		
	ANGIODYNAMICS INC	COMMON STOCK USD.01 29,300		589,809
	ANI PHARMACEUTICALS INC	COMMON STOCK USD.0001 5,500		247,610
	ANIKA THERAPEUTICS INC	COMMON STOCK USD.01 12,200		410,042
	ANIXTER INTERNATIONAL INC	COMMON STOCK USD1.0 26,350		1,431,069
	ANNALY CAPITAL MANAGEMENT IN	REIT USD.01 1,055,558		10,365,580
	ANNALY CAPITAL MANAGEMENT IN	REIT USD.01 33,700		331,018
	ANTARES PHARMA INC	COMMON STOCK USD.01 115,500		314,160
	ANTERO RESOURCES CORP.....	COMMON STOCK USD.01 196,000		1,840,440
	ANWORTH MORTGAGE ASSET CORP.....	REIT USD.01 84,988		343,352
	APELLIS PHARMACEUTICALS INC	COMMON STOCK USD.0001 27,400		361,406
	APERGY CORP	COMMON STOCK USD.01 65,400		1,771,032
	APOGEE ENTERPRISES INC.....	COMMON STOCK USD.333 24,077		718,698
	APOLLO COMMERCIAL REAL ESTAT.....	REIT USD.01 90,591		1,509,246
	APOLLO COMMERCIAL REAL ESTAT.....	REIT USD.01 13,100		218,279
	APOLLO MEDICAL HOLDINGS INC	COMMON STOCK USD.001 14,700		291,795
	APPFOLIO INC A.....	COMMON STOCK USD.0001 12,100		716,562
	APPLE HOSPITALITY REIT INC	REIT NPV 178,900		2,551,114
	APPLIED INDUSTRIAL TECH INC.....	COMMON STOCK 32,025		1,727,429
	APPLIED OPTOELECTRONICS INC	COMMON STOCK USD.001 14,500		223,735
	APTIO INC CLASS A	COMMON STOCK USD.0001 27,700		1,051,492
	APTARGROUP INC	COMMON STOCK USD.01 51,844		4,876,965
	APTINYX INC	COMMON STOCK USD.01 6,895		114,043
	AQUA AMERICA INC.....	COMMON STOCK USD.5 146,575		5,011,399
	AQUANTIA CORP	COMMON STOCK 20,100		174,788
	AQUA VENTURE HOLDINGS LTD	COMMON STOCK USD.001 10,800		206,351
	ARAMARK	COMMON STOCK USD.01 200,500		5,808,485
	ARATANA THERAPEUTICS INC	COMMON STOCK USD.001 20,400		125,052
	ARBOR REALTY TRUST INC	REIT USD.01 39,900		401,793
	ARBOR REALTY TRUST INC	REIT USD.01 17,000		171,233
	ARBUTUS BIOPHARMA CORP	COMMON STOCK 24,800		94,984
	ARCBEST CORP	COMMON STOCK USD.01 22,800		781,128
	ARCH CAPITAL GROUP LTD	COMMON STOCK USD.01 321,243		8,583,613
	ARCH COAL INC A.....	COMMON STOCK USD.01 15,700		1,302,943
	ARCHROCK INC	COMMON STOCK USD.01 103,136		772,489
	ARCOSA INC	COMMON STOCK USD.01 39,600		1,096,524
	ARCUS BIOSCIENCES INC	COMMON STOCK USD.0001 29,100		305,840
	ARDAGH GROUP SA.....	COMMON STOCK EUR.01 9,900		109,692
	ARDELYX INC.....	COMMON STOCK USD.000001 27,786		49,737
	ARDMORE SHIPPING CORP	COMMON STOCK USD.01 11,900		55,573
	ARENA PHARMACEUTICALS INC.....	COMMON STOCK USD.0001 40,174		1,564,777
	ARES COMMERCIAL REAL ESTATE.....	REIT USD.01 24,600		320,784
	ARGAN INC	COMMON STOCK USD.15 12,700		480,568
	ARGO GROUP INTERNATIONAL	COMMON STOCK USD1.0 27,544		1,852,334
	ARLINGTON ASSET INVESTMENT A	COMMON STOCK USD.01 18,800		136,112
	ARMADA HOFFLER PROPERTIES IN.....	REIT USD.01 26,500		372,590
	ARMADA HOFFLER PROPERTIES IN.....	REIT USD.01 16,600		233,418
	ARMOUR RESIDENTIAL REIT INC	REIT USD.0001 34,275		702,638
	ARMSTRONG FLOORING INC	COMMON STOCK USD.0001 21,078		249,564
	ARMSTRONG WORLD INDUSTRIES	COMMON STOCK USD.01 35,581		2,071,170
	ARQULE INC	COMMON STOCK USD.01 70,600		195,562
	ARRAY BIOPHARMA INC.....	COMMON STOCK USD.001 167,304		2,384,082
	ARRIS INTERNATIONAL PLC	COMMON STOCK GBP.0001 139,672		4,269,773
	ARROW ELECTRONICS INC.....	COMMON STOCK USD1.0 71,250		4,912,688
	ARROW FINANCIAL CORP.....	COMMON STOCK USD1.0 11,430		365,989
	ARROWHEAD PHARMACEUTICALS IN	COMMON STOCK USD.001 68,800		854,496
	ARTESIAN RESOURCES CORP CL A	COMMON STOCK USD1.0 9,341		325,721
	ARTISAN PARTNERS ASSET MA A	COMMON STOCK USD.01 37,300		824,703
	ASBURY AUTOMOTIVE GROUP	COMMON STOCK USD.01 16,000		1,066,560
	ASCENA RETAIL GROUP INC	COMMON STOCK USD.01 154,148		386,911
	ASGN INC	COMMON STOCK USD.01 42,352		2,308,184
	ASHFORD HOSPITALITY TRUST	REIT USD.01 73,800		295,200
	ASHLAND GLOBAL HOLDINGS INC.....	COMMON STOCK 52,400		3,718,304
	ASPEN INSURANCE HOLDINGS LTD.....	COMMON STOCK USD.001514456 48,100		2,019,719
	ASPEN TECHNOLOGY INC	COMMON STOCK USD.1 61,000		5,012,980
	ASSEMBLY BIOSCIENCES INC	COMMON STOCK USD.001 14,200		321,204
	ASSERTIO THERAPEUTICS INC.....	COMMON STOCK 56,900		205,409
	ASSOCIATED BANC CORP	COMMON STOCK USD.01 143,418		2,838,242
	ASSURED GUARANTY LTD	COMMON STOCK USD.01 89,000		3,406,920
	ASTEC INDUSTRIES INC.....	COMMON STOCK USD.2 18,500		558,515
	ASTRONICS CORP	COMMON STOCK USD.01 17,405		529,982
	AT HOME GROUP INC.....	COMMON STOCK USD.01 21,600		403,056
	AT HOME GROUP INC.....	COMMON STOCK USD.01 17,300		322,861
	ATARA BIOTHERAPEUTICS INC	COMMON STOCK USD.0001 34,300		1,191,582
	ATHENAHEALTH INC	COMMON STOCK USD.01 33,400		4,406,462
	ATHENE HOLDING LTD CLASS A	COMMON STOCK 132,900		5,293,407
	ATHENEX INC	COMMON STOCK USD.001 31,900		404,811
	ATHERSYS INC.....	COMMON STOCK USD.001 67,000		96,480
	ATKORE INTERNATIONAL GROUP I.....	COMMON STOCK USD.01 27,000		535,680

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	ATLANTIC CAPITAL BANCSHARES	COMMON STOCK	15,300	250,461
	ATLANTIC POWER CORP	COMMON STOCK	147,500	320,075
	ATLAS AIR WORLDWIDE HOLDINGS	COMMON STOCK USD.01	21,000	885,990
	ATLASSIAN CORP PLC CLASS A	COMMON STOCK USD.1	77,900	6,931,542
	ATLASSIAN CORP PLC CLASS A	COMMON STOCK USD.1	4,800	427,116
	ATMOS ENERGY CORP	COMMON STOCK	88,850	8,238,172
	ATN INTERNATIONAL INC	COMMON STOCK USD.01	9,700	693,841
	ATRICURE INC	COMMON STOCK USD.001	27,900	853,740
	ATRION CORPORATION	COMMON STOCK USD.1	1,199	888,555
	AUDENTES THERAPEUTICS INC	COMMON STOCK USD.00001	26,017	554,682
	AUTONATION INC	COMMON STOCK USD.01	45,498	1,624,279
	AVALARA INC	COMMON STOCK USD.0001	8,300	258,566
	AVANGRID INC	COMMON STOCK USD.01	47,133	2,360,892
	AVANOS MEDICAL INC	COMMON STOCK USD.01	38,400	1,719,936
	AVAYA HOLDINGS CORP	COMMON STOCK USD.001	84,300	1,227,408
	AVEO PHARMACEUTICALS INC	COMMON STOCK USD.001	85,600	136,960
	AVID BIOSERVICES INC	COMMON STOCK USD.001	41,800	171,380
	AVID TECHNOLOGY INC	COMMON STOCK USD.01	24,100	114,475
	AVIS BUDGET GROUP INC	COMMON STOCK USD.01	55,820	1,254,834
	AVISTA CORP	COMMON STOCK	54,212	2,302,926
	AVNET INC	COMMON STOCK USD1.0	96,279	3,475,672
	AVROBIO INC	COMMON STOCK USD.0001	5,000	83,250
	AVX CORP	COMMON STOCK USD.01	47,214	720,014
	AXA EQUITABLE HOLDINGS INC	COMMON STOCK USD.01	163,000	2,710,690
	AXALTA COATING SYSTEMS LTD	COMMON STOCK USD1.0	174,700	4,091,474
	AXCELIS TECHNOLOGIES INC	COMMON STOCK USD.001	25,875	460,575
	AXIS CAPITAL HOLDINGS LTD	COMMON STOCK USD.0125	67,400	3,480,536
	AXOGEN INC	COMMON STOCK USD.01	28,000	572,040
	AXON ENTERPRISE INC	COMMON STOCK USD.00001	46,000	2,012,500
	AXOS FINANCIAL INC	COMMON STOCK USD.01	52,100	1,311,878
	AXT INC	COMMON STOCK USD.001	23,900	103,965
	AZZ INC	COMMON STOCK USD1.0	21,300	859,668
	B. RILEY FINANCIAL INC	COMMON STOCK USD.0001	11,800	167,560
	B+G FOODS INC	COMMON STOCK USD.01	59,100	1,708,581
	BABCOCK + WILCOX ENTERPR	COMMON STOCK USD.01	8,216	3,208
	BADGER METER INC	COMMON STOCK USD1.0	23,140	1,138,719
	BALCHEM CORP	COMMON STOCK USD.0667	25,947	2,032,947
	BANC OF CALIFORNIA INC	COMMON STOCK USD.01	37,300	496,463
	BANCFIRST CORP	COMMON STOCK USD1.0	15,600	778,440
	BANCO LATINOAMERICANO COME E	COMMON STOCK	27,693	479,089
	BANCORP INC/THE	COMMON STOCK USD1.0	40,708	324,036
	BANCORPSOUTH BANK	COMMON STOCK	79,281	2,072,405
	BANK OF COMMERCE HOLDINGS	COMMON STOCK	2,800	30,593
	BANK OF HAWAII CORP	COMMON STOCK USD.01	36,300	2,443,716
	BANK OF MARIN BANCORP/CA	COMMON STOCK	10,600	437,144
	BANK OF N.T. BUTTERFIELD+SON	COMMON STOCK BMD1.0	45,100	1,413,885
	BANK OZK	COMMON STOCK	104,400	2,383,452
	BANKFINANCIAL CORP	COMMON STOCK USD.01	20,155	301,317
	BANKUNITED INC	COMMON STOCK USD.01	83,200	2,491,008
	BANKWELL FINANCIAL GROUP INC	COMMON STOCK NPV	1,100	31,581
	BANNER CORPORATION	COMMON STOCK USD.01	25,900	1,385,132
	BAR HARBOR BANKSHARES	COMMON STOCK USD2.0	10,670	239,328
	BARNES + NOBLE EDUCATION INC	COMMON STOCK USD.01	27,067	108,539
	BARNES + NOBLE INC	COMMON STOCK USD.001	64,715	458,829
	BARNES GROUP INC	COMMON STOCK USD.01	39,400	2,112,628
	BARRETT BUSINESS SVCS INC	COMMON STOCK USD.01	5,900	337,775
	BASIC ENERGY SERVICES INC	COMMON STOCK USD.01	14,000	53,760
	BASSETT FURNITURE INDS	COMMON STOCK USD5.0	9,200	184,368
	BAYCOM CORP	COMMON STOCK	5,000	114,407
	BBX CAPITAL CORP	COMMON STOCK USD.01	48,400	277,332
	BEACON ROOFING SUPPLY INC	COMMON STOCK USD.01	56,050	1,777,906
	BEAZER HOMES USA INC	COMMON STOCK USD.001	22,037	208,911
	BED BATH + BEYOND INC	COMMON STOCK USD.01	119,800	1,356,136
	BEL FUSE INC CL B	COMMON STOCK USD.1	11,600	213,672
	BELDEN INC	COMMON STOCK USD.01	33,150	1,384,676
	BELLICUM PHARMACEUTICALS INC	COMMON STOCK USD.01	18,400	53,728
	BELMOND LTD CLASS A	COMMON STOCK USD.01	73,760	1,846,213
	BEMIS COMPANY	COMMON STOCK USD.1	74,600	3,424,140
	BENCHMARK ELECTRONICS INC	COMMON STOCK USD.1	43,822	928,150
	BENEFICIAL BANCORP INC	COMMON STOCK USD.01	66,026	943,512
	BENEFITFOCUS INC	COMMON STOCK USD.001	18,300	836,676
	BERKSHIRE HILLS BANCORP INC	COMMON STOCK USD.01	33,484	903,063
	BERRY GLOBAL GROUP INC	COMMON STOCK USD.01	108,491	5,156,577
	BG STAFFING INC	COMMON STOCK USD.01	7,500	151,162
	BGC PARTNERS INC CL A	COMMON STOCK USD.01	220,398	1,139,458
	BIG 5 SPORTING GOODS CORP	COMMON STOCK USD.01	23,041	59,676
	BIG LOTS INC	COMMON STOCK USD.01	36,400	1,052,688
	BIGLARI HOLDINGS INC A	COMMON STOCK	102	59,942

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	BIGLARI HOLDINGS INC B	COMMON STOCK	1,022	116,079
	BIO RAD LABORATORIES A	COMMON STOCK USD.0001	18,188	4,223,617
	BIO TECHNE CORP	COMMON STOCK USD.01	31,200	4,515,264
	BIOCRYST PHARMACEUTICALS INC.....	COMMON STOCK USD.01	89,200	719,844
	BIOHAVEN PHARMACEUTICAL HOLD	COMMON STOCK	21,100	780,278
	BIOMARIN PHARMACEUTICAL INC	COMMON STOCK USD.001	145,400	12,380,810
	BIOSCRIP INC.....	COMMON STOCK USD.0001	103,500	369,495
	BIOSPECIFICS TECHNOLOGIES.....	COMMON STOCK USD.001	4,300	260,580
	BIOTELEMETRY INC.....	COMMON STOCK USD.001	26,500	1,582,580
	BIOTIME INC.....	COMMON STOCK	61,800	56,423
	BJ S RESTAURANTS INC	COMMON STOCK	15,500	783,835
	BJ S WHOLESALE CLUB HOLDINGS	COMMON STOCK USD.01	57,600	1,276,416
	BLACK HILLS CORP	COMMON STOCK USD1.0	46,650	2,928,687
	BLACK KNIGHT INC.....	COMMON STOCK	117,139	5,278,283
	BLACKBAUD INC.....	COMMON STOCK USD.001	41,100	2,585,190
	BLACKLINE INC.....	COMMON STOCK USD.01	28,300	1,158,885
	BLACKSTONE MORTGAGE TRU CL A	REIT USD.01	91,037	2,900,439
	BLOOMIN BRANDS INC.....	COMMON STOCK USD.01	77,326	1,383,362
	BLUCORA INC.....	COMMON STOCK USD.0001	39,708	1,057,821
	BLUE BIRD CORP	COMMON STOCK USD.0001	12,800	232,127
	BLUE HILLS BANCORP INC.....	COMMON STOCK USD.01	18,200	388,388
	BLUEBIRD BIO INC.....	COMMON STOCK USD.01	45,100	4,473,920
	BLUELINX HOLDINGS INC	COMMON STOCK USD.01	8,700	214,999
	BLUEPRINT MEDICINES CORP	COMMON STOCK USD.001	35,600	1,919,196
	BLUEROCK RESIDENTIAL GROWTH	REIT USD.01	20,200	182,204
	BMC STOCK HOLDINGS INC.....	COMMON STOCK USD.01	51,300	794,124
	BOINGO WIRELESS INC	COMMON STOCK	31,700	652,069
	BOISE CASCADE CO.....	COMMON STOCK USD.01	35,600	849,060
	BOJANGLES INC.....	COMMON STOCK USD.01	8,700	139,896
	BOK FINANCIAL CORPORATION	COMMON STOCK USD.00006	27,312	2,002,789
	BONANZA CREEK ENERGY INC.....	COMMON STOCK	16,600	343,122
	BOOT BARN HOLDINGS INC.....	COMMON STOCK	16,500	280,995
	BOOZ ALLEN HAMILTON HOLDINGS.....	COMMON STOCK USD.01	114,700	5,169,529
	BOSTON BEER COMPANY INC A	COMMON STOCK USD.01	7,100	1,709,964
	BOSTON PRIVATE FINL HOLDING	COMMON STOCK USD1.0	70,455	744,709
	BOTTOMLINE TECHNOLOGIES (DE).....	COMMON STOCK USD.001	33,243	1,595,664
	BOX INC CLASS A.....	COMMON STOCK USD.0001	101,700	1,716,696
	BOYD GAMING CORP	COMMON STOCK USD.01	71,100	1,477,458
	BRADY CORPORATION CL A.....	COMMON STOCK USD.01	38,700	1,681,902
	BRAEMAR HOTELS + RESORTS INC.....	REIT USD.01	25,118	224,304
	BRANDYWINE REALTY TRUST.....	REIT USD.01	155,508	2,001,388
	BRIDGE BANCORP INC.....	COMMON STOCK USD.01	14,900	379,801
	BRIDGEWATER BANCSHARES INC.....	COMMON STOCK USD.001	22,500	232,875
	BRIGGS + STRATTON.....	COMMON STOCK USD.01	39,200	512,736
	BRIGHT HORIZONS FAMILY SOLUT.....	COMMON STOCK USD.001	48,500	5,405,325
	BRIGHTCOVE.....	COMMON STOCK USD.001	20,700	145,728
	BRIGHTSPHERE INVESTMENT GROU.....	COMMON STOCK USD.001	75,100	802,068
	BRIGHTVIEW HOLDINGS INC.....	COMMON STOCK USD.01	23,900	243,892
	BRINK S CO/THE	COMMON STOCK USD1.0	41,300	2,670,045
	BRINKER INTERNATIONAL INC	COMMON STOCK USD.1	31,604	1,389,944
	BRISTOW GROUP INC.....	COMMON STOCK USD.01	29,327	71,265
	BRIXMOR PROPERTY GROUP INC.....	REIT USD.01	260,300	3,823,807
	BROOKDALE SENIOR LIVING INC.....	COMMON STOCK USD.01	167,190	1,120,173
	BROOKFIELD PROPERTY REIT I A	REIT USD.01	103,300	1,663,130
	BROOKLINE BANCORP INC.....	COMMON STOCK USD.01	63,623	879,270
	BROOKS AUTOMATION INC.....	COMMON STOCK USD.01	60,193	1,575,853
	BROWN + BROWN INC.....	COMMON STOCK USD.1	195,500	5,387,980
	BRUKER CORP.....	COMMON STOCK USD.01	88,160	2,624,523
	BRUNSWICK CORP	COMMON STOCK USD.75	70,100	3,256,145
	BRYN MAWR BANK CORP.....	COMMON STOCK USD1.0	15,900	546,960
	BSB BANCORP INC/MA.....	COMMON STOCK USD.01	11,100	311,466
	BUCKLE INC/THE.....	COMMON STOCK USD.01	27,475	531,367
	BUILDERS FIRSTSOURCE INC	COMMON STOCK USD.01	94,517	1,031,180
	BUNGE LTD	COMMON STOCK USD.01	115,017	6,146,508
	BURLINGTON STORES INC.....	COMMON STOCK USD.0001	54,200	8,816,714
	BURLINGTON STORES INC.....	COMMON STOCK USD.0001	1,300	211,474
	BUSINESS FIRST BANCSHARES	COMMON STOCK USD1.0	5,384	130,489
	BWX TECHNOLOGIES INC.....	COMMON STOCK USD.01	81,698	3,123,315
	BYLINE BANCORP INC.....	COMMON STOCK USD.01	17,800	296,548
	C + F FINANCIAL CORP	COMMON STOCK USD1.0	1,500	79,815
	C+J ENERGY SERVICES INC.....	COMMON STOCK	50,400	680,400
	CABLE ONE INC	COMMON STOCK USD.01	3,400	2,788,340
	CABOT CORP.....	COMMON STOCK USD1.0	48,900	2,099,766
	CABOT MICROELECTRONICS CORP	COMMON STOCK USD.001	23,435	2,234,527
	CACI INTERNATIONAL INC CL A	COMMON STOCK USD.1	20,916	3,012,531
	CACTUS INC A.....	COMMON STOCK USD.01	30,810	844,502
	CADENCE BANCORP.....	COMMON STOCK	58,312	978,475
	CADIZ INC	COMMON STOCK USD.01	1,400	14,420

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	CADIZ INC	COMMON STOCK USD.01	20,600	211,612
	CAESARS ENTERTAINMENT CORP	COMMON STOCK USD.01	481,162	3,267,090
	CAESARSTONE LTD	COMMON STOCK	20,400	277,032
	CAI INTERNATIONAL INC	COMMON STOCK USD.0001	13,300	308,959
	CAL MAINE FOODS INC	COMMON STOCK USD.01	23,749	1,004,583
	CALAMP CORP	COMMON STOCK USD.01	34,500	448,845
	CALAVO GROWERS INC	COMMON STOCK USD.001	13,200	963,072
	CALERES INC	COMMON STOCK USD.01	35,825	997,010
	CALIFORNIA RESOURCES CORP	COMMON STOCK USD.01	35,722	608,703
	CALIFORNIA WATER SERVICE GRP	COMMON STOCK USD.01	43,200	2,058,912
	CALITHERA BIOSCIENCES INC	COMMON STOCK USD.001	24,600	98,646
	CALIX INC	COMMON STOCK	37,300	363,675
	CALLAWAY GOLF COMPANY	COMMON STOCK USD.01	80,973	1,238,887
	CALLON PETROLEUM CO	COMMON STOCK USD.01	187,992	1,220,068
	CAMBREX CORP	COMMON STOCK USD.1	27,100	1,023,296
	CAMBRIDGE BANCORP	COMMON STOCK USD1.0	500	41,448
	CAMDEN NATIONAL CORP	COMMON STOCK	14,850	534,155
	CAMDEN PROPERTY TRUST	REIT USD.01	72,498	6,383,449
	CAMPING WORLD HOLDINGS INC A	COMMON STOCK USD.01	27,200	311,984
	CANNAE HOLDINGS INC	COMMON STOCK	55,456	949,407
	CANTEL MEDICAL CORP	COMMON STOCK USD.1	31,873	2,372,945
	CAPITAL CITY BANK GROUP INC	COMMON STOCK USD.01	13,681	317,536
	CAPITAL SENIOR LIVING CORP	COMMON STOCK USD.01	28,200	191,760
	CAPITOL FEDERAL FINANCIAL IN	COMMON STOCK USD.01	113,465	1,448,948
	CAPSTEAD MORTGAGE CORP	REIT USD.01	98,100	654,327
	CARA THERAPEUTICS INC	COMMON STOCK USD.001	26,600	345,800
	CARBO CERAMICS INC	COMMON STOCK USD.01	19,350	67,338
	CARBON BLACK INC	COMMON STOCK USD.001	31,500	422,730
	CARBONITE INC	COMMON STOCK USD.01	21,064	532,077
	CARDIOVASCULAR SYSTEMS INC	COMMON STOCK	27,400	780,626
	CARDTRONICS PLC A	COMMON STOCK	32,508	845,208
	CARE.COM INC	COMMON STOCK USD.001	10,700	206,617
	CAREDX INC	COMMON STOCK USD.001	26,300	661,182
	CAREER EDUCATION CORP	COMMON STOCK USD.01	55,600	634,952
	CARETRUST REIT INC	REIT USD.01	57,071	1,053,531
	CARETRUST REIT INC	REIT USD.01	13,400	247,398
	CARGURUS INC	COMMON STOCK USD.001	38,700	1,305,351
	CARLISLE COS INC	COMMON STOCK USD1.0	48,200	4,845,064
	CAROLINA FINANCIAL CORP	COMMON STOCK	10,900	322,531
	CAROLINA FINANCIAL CORP	COMMON STOCK	7,600	224,339
	CARPENTER TECHNOLOGY	COMMON STOCK USD5.0	39,978	1,423,617
	CARRIAGE SERVICES INC	COMMON STOCK USD.01	14,700	227,850
	CARRIZO OIL + GAS INC	COMMON STOCK USD.01	69,240	781,720
	CARROLS RESTAURANT GROUP INC	COMMON STOCK USD.01	37,200	366,048
	CARS.COM INC	COMMON STOCK USD.01	57,900	1,244,850
	CARTER S INC	COMMON STOCK USD.01	38,800	3,166,856
	CARVANA CO	COMMON STOCK USD.001	26,363	862,334
	CASA SYSTEMS INC	COMMON STOCK	24,000	314,827
	CASELLA WASTE SYSTEMS INC A	COMMON STOCK USD.01	28,600	814,814
	CASEY S GENERAL STORES INC	COMMON STOCK NPV	29,850	3,824,979
	CASI PHARMACEUTICALS INC	COMMON STOCK USD.01	40,700	163,614
	CASS INFORMATION SYSTEMS INC	COMMON STOCK USD.5	14,209	751,940
	CASTLIGHT HEALTH INC B	COMMON STOCK USD.0001	31,000	67,270
	CATALENT INC	COMMON STOCK USD.01	121,600	3,791,488
	CATALYST PHARMACEUTICALS INC	COMMON STOCK USD.001	65,702	126,148
	CATCHMARK TIMBER TRUST INC A	REIT USD.01	27,800	197,380
	CATHAY GENERAL BANCORP	COMMON STOCK USD.01	64,382	2,158,728
	CATO CORP CLASS A	COMMON STOCK USD.033	18,250	260,428
	CAVCO INDUSTRIES INC	COMMON STOCK USD.01	7,100	925,698
	CBIZ INC	COMMON STOCK USD.01	43,943	865,677
	CBL + ASSOCIATES PROPERTIES	REIT USD.01	155,130	297,850
	CBTX INC	COMMON STOCK USD.01	13,800	405,720
	CDK GLOBAL INC	COMMON STOCK USD.01	105,900	5,070,492
	CDW CORP/DE	COMMON STOCK USD.01	122,600	9,936,730
	CECO ENVIRONMENTAL CORP	COMMON STOCK USD.01	25,798	174,137
	CEDAR REALTY TRUST INC	REIT USD.06	72,400	227,336
	CELLULAR BIOMEDICINE GROUP I	COMMON STOCK USD.001	9,000	158,940
	CENTENNIAL RESOURCE DEVELO A	COMMON STOCK USD.0001	151,000	1,664,020
	CENTERSTATE BANK CORP	COMMON STOCK USD.01	73,782	1,552,373
	CENTRAL EUROPEAN MEDIA ENT A	COMMON STOCK USD.08	62,014	172,399
	CENTRAL GARDEN + PET CO	COMMON STOCK USD.01	12,100	416,845
	CENTRAL GARDEN AND PET CO A	COMMON STOCK USD.01	28,800	900,000
	CENTRAL GARDEN AND PET CO A	COMMON STOCK USD.01	5,700	178,139
	CENTRAL PACIFIC FINANCIAL CO	COMMON STOCK	26,700	650,145
	CENTRAL VALLEY COMM BANCORP	COMMON STOCK	1,800	33,966
	CENTRAL VALLEY COMM BANCORP	COMMON STOCK	2,500	47,308
	CENTURY ALUMINUM COMPANY	COMMON STOCK USD.01	43,500	317,985
	CENTURY BANCORP INC CL A	COMMON STOCK USD1.0	3,800	257,374

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	CENTURY CASINOS INC.....	COMMON STOCK USD.01	1,900	14,041
	CENTURY CASINOS INC.....	COMMON STOCK USD.01	10,900	80,296
	CENTURY COMMUNITIES INC.....	COMMON STOCK USD.01	11,200	193,312
	CENTURY COMMUNITIES INC.....	COMMON STOCK USD.01	12,300	212,329
	CERIDIAN HCM HOLDING INC.....	COMMON STOCK USD.01	28,900	996,761
	CERUS CORP.....	COMMON STOCK USD.001	108,500	550,095
	CEVA INC.....	COMMON STOCK USD.001	17,400	384,366
	CHANNELADVISOR CORP.....	COMMON STOCK USD.001	11,600	131,660
	CHARLES RIVER LABORATORIES.....	COMMON STOCK USD.01	39,691	4,492,227
	CHART INDUSTRIES INC.....	COMMON STOCK USD.01	25,909	1,684,862
	CHASE CORP.....	COMMON STOCK USD.1	6,000	600,300
	CHATHAM LODGING TRUST.....	REIT USD.01	29,100	514,488
	CHATHAM LODGING TRUST.....	REIT USD.01	10,600	187,435
	CHEESECAKE FACTORY INC/THE.....	COMMON STOCK USD.01	36,650	1,594,642
	CHEFS WAREHOUSE INC/THE.....	COMMON STOCK USD.01	15,200	486,096
	CHEGG INC.....	COMMON STOCK USD.001	83,000	2,358,860
	CHEGG INC.....	COMMON STOCK USD.001	7,600	216,011
	CHEMED CORP.....	COMMON STOCK USD1.0	13,300	3,767,624
	CHEMICAL FINANCIAL CORP.....	COMMON STOCK USD1.0	61,015	2,233,759
	CHEMOCENTRYX INC.....	COMMON STOCK USD.001	20,400	222,564
	CHEMOURS CO/THE.....	COMMON STOCK	144,400	4,074,968
	CHENIERE ENERGY INC.....	COMMON STOCK USD.003	192,460	11,391,707
	CHERRY HILL MORTGAGE INVESTM.....	REIT USD.01	13,000	228,020
	CHESAPEAKE ENERGY CORP.....	COMMON STOCK USD.01	794,400	1,668,240
	CHESAPEAKE LODGING TRUST.....	REIT USD.01	52,600	1,280,810
	CHESAPEAKE UTILITIES CORP.....	COMMON STOCK USD.4867	14,103	1,146,574
	CHICO S FAS INC.....	COMMON STOCK USD.01	124,000	696,880
	CHILDREN S PLACE INC/THE.....	COMMON STOCK USD.1	14,500	1,306,305
	CHIMERA INVESTMENT CORP.....	REIT USD.01	161,180	2,872,228
	CHIMERIX INC.....	COMMON STOCK USD.001	35,100	90,207
	CHOICE HOTELS INTL INC.....	COMMON STOCK USD.01	28,297	2,025,499
	CHURCHILL DOWNS INC.....	COMMON STOCK	9,365	2,284,498
	CHUY S HOLDINGS INC.....	COMMON STOCK USD.01	14,300	253,682
	CIENA CORP.....	COMMON STOCK USD.01	119,300	4,045,463
	CIMPRESS NV.....	COMMON STOCK USD.001	19,100	1,975,322
	CINCINNATI BELL INC.....	COMMON STOCK USD.01	43,153	335,730
	CINEMARK HOLDINGS INC.....	COMMON STOCK USD.001	90,100	3,225,580
	CIRCOR INTERNATIONAL INC.....	COMMON STOCK USD.01	16,172	344,464
	CIRRUS LOGIC INC.....	COMMON STOCK USD.001	55,200	1,831,536
	CISION LTD.....	COMMON STOCK USD.0001	29,000	339,300
	CISION LTD.....	COMMON STOCK USD.0001	29,200	341,713
	CIT GROUP INC.....	COMMON STOCK USD.01	86,906	3,325,893
	CITI TRENDS INC.....	COMMON STOCK USD.01	15,247	310,886
	CITIZENS + NORTHERN CORP.....	COMMON STOCK USD1.0	12,596	332,912
	CITIZENS INC.....	COMMON STOCK	38,100	286,512
	CITY HOLDING CO.....	COMMON STOCK USD2.5	12,800	865,152
	CITY OFFICE REIT INC.....	REIT USD.01	16,600	170,150
	CITY OFFICE REIT INC.....	REIT USD.01	18,700	191,722
	CIVISTA BANCSHARES INC.....	COMMON STOCK	3,645	63,496
	CIVITAS SOLUTIONS INC.....	COMMON STOCK USD.01	10,200	178,602
	CLARUS CORP.....	COMMON STOCK USD.0001	10,400	104,892
	CLEAN ENERGY FUELS CORP.....	COMMON STOCK USD.0001	68,300	117,476
	CLEAN HARBORS INC.....	COMMON STOCK USD.01	44,220	2,182,257
	CLEAR CHANNEL OUTDOOR CL A.....	COMMON STOCK USD.01	44,300	229,917
	CLEARFIELD INC.....	COMMON STOCK USD.01	6,500	64,480
	CLEARSIDE BIOMEDICAL INC.....	COMMON STOCK USD.001	22,800	24,396
	CLEARWATER PAPER CORP.....	COMMON STOCK USD.0001	16,016	390,310
	CLEARWAY ENERGY INC A.....	COMMON STOCK USD.01	36,800	622,656
	CLEARWAY ENERGY INC C.....	COMMON STOCK	51,800	893,550
	CLEARWAY ENERGY INC C.....	COMMON STOCK	10,800	186,327
	CLEVELAND CLIFFS INC.....	COMMON STOCK USD.125	244,600	1,880,974
	CLIPPER REALTY INC.....	REIT USD.01	800	10,456
	CLIPPER REALTY INC.....	REIT USD.01	6,899	89,734
	CLOUD PEAK ENERGY INC.....	COMMON STOCK USD.01	18,503	6,778
	CLOUDERA INC.....	COMMON STOCK USD.00005	83,500	923,510
	CLOVIS ONCOLOGY INC.....	COMMON STOCK USD.001	38,800	696,848
	CNA FINANCIAL CORP.....	COMMON STOCK USD2.5	25,624	1,131,300
	CNB FINANCIAL CORP/PA.....	COMMON STOCK	17,800	408,510
	CNO FINANCIAL GROUP INC.....	COMMON STOCK USD.01	144,339	2,147,764
	CNX RESOURCES CORP.....	COMMON STOCK USD.01	171,136	1,954,373
	COCA COLA CONSOLIDATED INC.....	COMMON STOCK USD1.0	4,200	744,996
	CODEXIS INC.....	COMMON STOCK USD.0001	41,600	694,720
	CODORUS VALLEY BANCORP INC.....	COMMON STOCK USD2.5	7,938	168,683
	COEUR MINING INC.....	COMMON STOCK USD.01	151,217	675,940
	COGENT COMMUNICATIONS HOLDIN.....	COMMON STOCK USD.001	34,679	1,567,838
	COGNEX CORP.....	COMMON STOCK USD.002	141,100	5,456,337
	COHEN + STEERS INC.....	COMMON STOCK USD.01	19,899	682,934
	COHERENT INC.....	COMMON STOCK USD.01	20,814	2,200,248

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	COHERUS BIOSCIENCES INC	COMMON STOCK USD.0001	42,400	383,720
	COHU INC	COMMON STOCK USD1.0	30,999	498,154
	COLFAX CORP	COMMON STOCK USD.001	75,000	1,567,500
	COLLEGIUM PHARMACEUTICAL INC	COMMON STOCK USD.001	21,100	362,287
	COLONY CAPITAL INC	REIT USD.01	401,339	1,878,267
	COLONY CREDIT REAL ESTATE IN	REIT USD.01	68,500	1,081,615
	COLUMBIA BANKING SYSTEM INC	COMMON STOCK	58,133	2,109,647
	COLUMBIA FINANCIAL INC	COMMON STOCK USD.01	37,900	579,491
	COLUMBIA PROPERTY TRUST INC	REIT USD.01	106,663	2,063,929
	COLUMBIA SPORTSWEAR CO	COMMON STOCK	24,777	2,083,498
	COLUMBUS MCKINNON CORP/NY	COMMON STOCK USD.01	18,400	554,576
	COMFORT SYSTEMS USA INC	COMMON STOCK USD.01	30,100	1,314,768
	COMMERCE BANCSHARES INC	COMMON STOCK USD5.0	83,297	4,695,424
	COMMERCIAL METALS CO	COMMON STOCK USD.01	99,772	1,598,347
	COMMERCIAL VEHICLE GROUP INC	COMMON STOCK USD.01	20,300	114,686
	COMMSCOPE HOLDING CO INC	COMMON STOCK USD.01	162,500	2,663,375
	COMMUNITY BANK SYSTEM INC	COMMON STOCK USD1.0	41,856	2,440,205
	COMMUNITY BANKERS TRUST CORP	COMMON STOCK USD.01	2,500	18,050
	COMMUNITY HEALTH SYSTEMS INC	COMMON STOCK USD.01	103,946	293,128
	COMMUNITY HEALTHCARE TRUST I	REIT USD.01	11,100	320,013
	COMMUNITY TRUST BANCORP INC	COMMON STOCK USD5.0	15,682	621,164
	COMMVAULT SYSTEMS INC	COMMON STOCK USD.01	34,100	2,014,969
	COMPASS MINERALS INTERNATION	COMMON STOCK USD.01	29,100	1,213,179
	COMPUTER PROGRAMS + SYSTEMS	COMMON STOCK USD.001	10,800	271,080
	COMTECH TELECOMMUNICATIONS	COMMON STOCK USD.1	14,875	362,058
	CONCERT PHARMACEUTICALS INC	COMMON STOCK USD.001	18,500	232,175
	CONDUENT INC	COMMON STOCK USD.01	158,539	1,685,270
	CONMED CORP	COMMON STOCK USD.01	19,880	1,276,296
	CONN S INC	COMMON STOCK USD.01	18,331	345,723
	CONNECTICUT WATER SVC INC	COMMON STOCK	10,300	688,761
	CONNECTONE BANCORP INC	COMMON STOCK	22,500	415,575
	CONS TOMOKA LAND CO FLORIDA	COMMON STOCK USD1.0	3,300	173,250
	CONSOL ENERGY INC	COMMON STOCK USD.01	26,050	826,046
	CONSOLIDATED COMMUNICATIONS	COMMON STOCK USD.01	59,683	589,668
	CONSOLIDATED WATER CO ORD SH	COMMON STOCK USD.6	3,200	37,312
	CONTAINER STORE GROUP INC/TH	COMMON STOCK USD.01	8,600	41,022
	CONTINENTAL BUILDING PRODUCT	COMMON STOCK USD.001	29,500	750,775
	CONTINENTAL RESOURCES INC/OK	COMMON STOCK USD.01	74,130	2,979,285
	CONTROL4 CORP	COMMON STOCK USD.0001	14,200	249,920
	COOPER STANDARD HOLDING	COMMON STOCK USD.001	14,500	900,740
	COOPER TIRE + RUBBER	COMMON STOCK USD1.0	42,876	1,386,181
	COPA HOLDINGS SA CLASS A	COMMON STOCK	25,733	2,025,444
	CORBUS PHARMACEUTICALS HOLDI	COMMON STOCK USD.0001	53,400	311,856
	CORCEPT THERAPEUTICS INC	COMMON STOCK USD.001	79,900	1,067,464
	CORE MARK HOLDING CO INC	COMMON STOCK USD.01	41,600	967,200
	CORECIVIC INC	REIT USD.01	105,856	1,887,412
	CORELOGIC INC	COMMON STOCK USD1.0	71,643	2,394,309
	COREENERGY INFRASTRUCTURE TRU	REIT USD.001	11,340	375,127
	COREPOINT LODGING INC	REIT USD.01	34,350	420,788
	CORESITE REALTY CORP	REIT USD.01	29,800	2,599,454
	CORNERSTONE ONDEMAND INC	COMMON STOCK USD.0001	45,200	2,279,436
	CORPORATE OFFICE PROPERTIES	REIT USD.01	85,173	1,791,188
	CORVEL CORP	COMMON STOCK USD.0001	10,800	666,576
	COSTAMARE INC	COMMON STOCK USD.0001	23,400	102,726
	COSTAR GROUP INC	COMMON STOCK USD.01	29,625	9,993,698
	COUPA SOFTWARE INC	COMMON STOCK USD.0001	42,700	2,684,122
	COUPA SOFTWARE INC	COMMON STOCK USD.0001	2,800	176,015
	COUSINS PROPERTIES INC	REIT USD1.0	355,126	2,805,495
	COVANTA HOLDING CORP	COMMON STOCK USD.1	96,910	1,300,532
	COVENANT TRANSPORT GRP CL A	COMMON STOCK USD.01	4,900	94,080
	COVIA HOLDINGS CORP	COMMON STOCK	16,600	56,772
	COWEN INC	COMMON STOCK USD.01	24,662	328,991
	CRA INTERNATIONAL INC	COMMON STOCK	6,600	280,830
	CRACKER BARREL OLD COUNTRY	COMMON STOCK USD.01	16,493	2,636,571
	CRAFT BREW ALLIANCE INC	COMMON STOCK USD.005	9,300	133,083
	CRANE CO	COMMON STOCK USD1.0	41,487	2,994,532
	CRAWFORD + CO CL B	COMMON STOCK USD1.0	10,533	94,797
	CRAY INC	COMMON STOCK USD.01	40,330	870,725
	CREDIT ACCEPTANCE CORP	COMMON STOCK USD.01	9,479	3,618,703
	CREE INC	COMMON STOCK USD.00125	84,200	3,601,655
	CRINETICS PHARMACEUTICALS IN	COMMON STOCK USD.001	5,100	152,949
	CROCS INC	COMMON STOCK USD.001	54,400	1,413,312
	CROSS COUNTRY HEALTHCARE INC	COMMON STOCK USD.0001	39,071	286,390
	CROWN HOLDINGS INC	COMMON STOCK USD5.0	106,450	4,425,127
	CRYOLIFE INC	COMMON STOCK USD.01	26,900	763,422
	CRYOPORT INC	COMMON STOCK USD.001	19,100	200,982
	CSG SYSTEMS INTL INC	COMMON STOCK USD.01	30,400	965,808
	CSW INDUSTRIALS INC	COMMON STOCK USD.01	12,100	585,035

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		Shares/ Par Value		
	CTI BIOPHARMA CORP.....	COMMON STOCK	41,600	30,518
	CTS CORP.....	COMMON STOCK	26,930	697,218
	CUBESMART.....	REIT USD.01	156,000	4,475,640
	CUBIC CORP.....	COMMON STOCK	22,305	1,198,671
	CULLEN/FROST BANKERS INC.....	COMMON STOCK USD.01	47,625	4,188,143
	CULP INC.....	COMMON STOCK USD.05	11,600	219,240
	CURTISS WRIGHT CORP.....	COMMON STOCK USD1.0	36,461	3,723,397
	CUSHMAN + WAKEFIELD PLC.....	COMMON STOCK USD.01	36,900	533,943
	CUSTOMERS BANCORP INC.....	COMMON STOCK USD1.0	26,470	481,754
	CUTERA INC.....	COMMON STOCK USD.001	12,700	216,154
	CVB FINANCIAL CORP.....	COMMON STOCK	91,836	1,857,842
	CVR ENERGY INC.....	COMMON STOCK USD.01	14,000	482,720
	CYMABAY THERAPEUTICS INC.....	COMMON STOCK USD.0001	44,700	351,789
	CYPRESS SEMICONDUCTOR CORP.....	COMMON STOCK USD.01	282,807	3,597,305
	CYPRESS SEMICONDUCTOR CORP.....	COMMON STOCK USD.01	17,100	217,555
	CYRUSONE INC.....	REIT USD.01	87,700	4,637,576
	CYTOKINETICS INC.....	COMMON STOCK USD.001	32,716	206,765
	CYTOMX THERAPEUTICS INC.....	COMMON STOCK USD.00001	36,400	549,640
	CYTOSORBENTS CORP.....	COMMON STOCK USD.001	18,200	147,056
	DAILY JOURNAL CORP.....	COMMON STOCK USD.01	897	209,898
	DAKTRONICS INC.....	COMMON STOCK	35,900	265,660
	DANA INC.....	COMMON STOCK USD.01	125,284	1,707,621
	DARLING INGREDIENTS INC.....	COMMON STOCK USD.01	135,078	2,598,901
	DASEKE INC.....	COMMON STOCK	35,700	131,376
	DAVE + BUSTER S ENTERTAINMEN.....	COMMON STOCK USD.01	32,800	1,461,568
	DEAN FOODS CO.....	COMMON STOCK USD.01	81,100	308,991
	DECIPHERA PHARMACEUTICALS IN.....	COMMON STOCK USD.01	6,900	144,831
	DECKERS OUTDOOR CORP.....	COMMON STOCK USD.01	23,900	3,058,005
	DEL FRISCO S RESTAURANT GROU.....	COMMON STOCK USD.001	25,800	184,470
	DEL TACO RESTAURANTS INC.....	COMMON STOCK	22,600	225,774
	DELEK US HOLDINGS INC.....	COMMON STOCK USD.01	71,008	2,308,470
	DELL TECHNOLOGIES C.....	COMMON STOCK	37,767	1,845,673
	DELL TECHNOLOGIES C.....	COMMON STOCK	87,176	4,062,706
	DELL TECHNOLOGIES INC CL V.....	TRACKING STK USD.01	—	(7,596,489)
	DELUXE CORP.....	COMMON STOCK USD1.0	41,990	1,614,096
	DENALI THERAPEUTICS INC.....	COMMON STOCK USD.01	33,665	695,519
	DENBURY RESOURCES INC.....	COMMON STOCK USD.001	369,735	632,247
	DENNY S CORP.....	COMMON STOCK USD.01	51,039	827,342
	DERMIRA INC.....	COMMON STOCK USD.001	25,800	185,502
	DEXCOM INC.....	COMMON STOCK USD.001	72,390	8,672,322
	DHT HOLDINGS INC.....	COMMON STOCK USD.01	80,700	316,344
	DIAMOND HILL INVESTMENT GRP.....	COMMON STOCK	2,900	433,405
	DIAMOND OFFSHORE DRILLING.....	COMMON STOCK USD.01	61,200	577,728
	DIAMONDROCK HOSPITALITY CO.....	REIT USD.01	181,646	1,649,346
	DICERNA PHARMACEUTICALS INC.....	COMMON STOCK USD.0001	36,100	385,909
	DICK S SPORTING GOODS INC.....	COMMON STOCK USD.01	63,513	1,981,606
	DIEBOLD NIXDORF INC.....	COMMON STOCK USD1.25	64,525	160,667
	DIGI INTERNATIONAL INC.....	COMMON STOCK USD.01	25,379	256,074
	DIGIMARC CORP.....	COMMON STOCK USD.001	6,400	92,800
	DILLARDS INC CL A.....	COMMON STOCK	9,600	578,976
	DIME COMMUNITY BANCSHARES.....	COMMON STOCK USD.01	31,966	542,783
	DINE BRANDS GLOBAL INC.....	COMMON STOCK USD.01	15,554	1,047,406
	DIODES INC.....	COMMON STOCK USD.667	34,949	1,127,455
	DIPLOMAT PHARMACY INC.....	COMMON STOCK	40,100	539,746
	DMC GLOBAL INC.....	COMMON STOCK USD.05	11,809	414,732
	DOCUSIGN INC.....	COMMON STOCK USD.0001	60,500	2,424,840
	DOLBY LABORATORIES INC CL A.....	COMMON STOCK USD.001	49,440	3,057,370
	DOMINO S PIZZA INC.....	COMMON STOCK USD.01	34,558	8,570,038
	DOMTAR CORP.....	COMMON STOCK USD.01	51,600	1,812,708
	DONALDSON CO INC.....	COMMON STOCK USD5.0	107,019	4,643,554
	DONEGAL GROUP INC CL A.....	COMMON STOCK USD.01	13,366	182,379
	DONNELLEY FINANCIAL SOLUTION.....	COMMON STOCK USD.01	27,093	380,115
	DORIAN LPG LTD.....	COMMON STOCK USD.01	22,936	133,717
	DORMAN PRODUCTS INC.....	COMMON STOCK USD.01	23,960	2,156,879
	DOUGLAS DYNAMICS INC.....	COMMON STOCK USD.01	19,500	699,855
	DOUGLAS EMMETT INC.....	REIT USD.01	135,787	4,634,410
	DOVA PHARMACEUTICALS INC.....	COMMON STOCK USD.001	9,600	72,768
	DRIL QUIP INC.....	COMMON STOCK USD.01	34,900	1,048,047
	DRIVE SHACK INC.....	COMMON STOCK USD.01	8,303	32,548
	DRIVE SHACK INC.....	COMMON STOCK USD.01	50,100	197,330
	DSW INC CLASS A.....	COMMON STOCK	54,928	1,356,722
	DUCOMMUN INC.....	COMMON STOCK USD.01	7,600	276,032
	DULUTH HOLDINGS INC CL B.....	COMMON STOCK	8,801	222,049
	DUN + BRADSTREET CORP.....	COMMON STOCK USD.01	31,300	4,467,762
	DUNKIN BRANDS GROUP INC.....	COMMON STOCK USD.001	66,985	4,295,078
	DURECT CORPORATION.....	COMMON STOCK USD.0001	97,200	46,957
	DXP ENTERPRISES INC.....	COMMON STOCK USD.01	13,105	364,843
	DYCOM INDUSTRIES INC.....	COMMON STOCK USD.333	26,000	1,405,040

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		Shares/ Par Value		
	DYNAVAX TECHNOLOGIES CORP	COMMON STOCK USD.001	50,270	459,971
	DYNEX CAPITAL INC.....	REIT USD.01	41,300	236,236
	E MINI RUSS 2000 MAR19.....	XCME 20190315	5,250	(412,538)
	EAGLE BANCORP INC.....	COMMON STOCK USD.01	25,840	1,258,666
	EAGLE BULK SHIPPING INC.....	COMMON STOCK USD.01	42,000	191,580
	EAGLE MATERIALS INC.....	COMMON STOCK USD.01	38,248	2,334,275
	EAGLE PHARMACEUTICALS INC	COMMON STOCK USD.001	7,300	294,117
	EAST WEST BANCORP INC.....	COMMON STOCK USD.001	121,890	5,305,872
	EASTERLY GOVERNMENT PROPERTI.....	REIT USD.01	48,991	768,179
	EASTGROUP PROPERTIES INC	REIT	29,900	2,742,727
	EASTMAN KODAK CO.....	COMMON STOCK USD.01	15,000	38,250
	EATON VANCE CORP.....	COMMON STOCK USD.00390625	94,029	3,307,940
	EBIX INC	COMMON STOCK USD.1	20,031	852,519
	ECHO GLOBAL LOGISTICS INC	COMMON STOCK USD.0001	26,200	532,646
	ECHOSTAR CORP A	COMMON STOCK USD.001	42,025	1,543,158
	ECLIPSE RESOURCES CORP	COMMON STOCK USD.01	27,400	28,770
	EDGEWELL PERSONAL CARE CO.....	COMMON STOCK USD.01	45,581	1,702,450
	EDITAS MEDICINE INC.....	COMMON STOCK USD.0001	34,833	792,451
	EHEALTH INC	COMMON STOCK USD.001	19,491	748,844
	EL PASO ELECTRIC CO.....	COMMON STOCK	35,720	1,790,644
	EL POLLO LOCO HOLDINGS INC	COMMON STOCK USD.01	11,900	180,523
	ELANCO ANIMAL HEALTH INC	COMMON STOCK	59,700	1,882,341
	ELASTIC NV	COMMON STOCK EUR.01	7,200	514,674
	ELDORADO RESORTS INC.....	COMMON STOCK	56,300	2,038,623
	ELECTRO SCIENTIFIC INDS INC.....	COMMON STOCK	24,500	734,020
	ELECTRONICS FOR IMAGING.....	COMMON STOCK USD.01	39,500	979,600
	ELF BEAUTY INC	COMMON STOCK USD.01	10,200	88,332
	ELLIE MAE INC.....	COMMON STOCK USD.0001	28,700	1,803,221
	ELOXX PHARMACEUTICALS INC.....	COMMON STOCK USD.01	15,000	180,150
	EMC INS GROUP INC.....	COMMON STOCK USD1.0	10,800	343,980
	EMCOR GROUP INC.....	COMMON STOCK USD.01	47,612	2,841,960
	EMERALD EXPOSITIONS EVENTS I.....	COMMON STOCK USD.01	18,500	228,290
	EMERGENT BIOSOLUTIONS INC.....	COMMON STOCK USD.001	36,200	2,145,936
	EMPIRE RESORTS INC	COMMON STOCK USD.01	1,428	14,466
	EMPIRE STATE REALTY TRUST A.....	REIT USD.01	113,500	1,615,105
	EMPLOYERS HOLDINGS INC	COMMON STOCK USD.01	28,804	1,208,904
	ENANTA PHARMACEUTICALS INC.....	COMMON STOCK USD.01	14,800	1,048,284
	ENCOMPASS HEALTH CORP	COMMON STOCK USD.01	79,800	4,923,660
	ENCORE CAPITAL GROUP INC	COMMON STOCK USD.01	23,462	551,357
	ENCORE WIRE CORP.....	COMMON STOCK USD.01	17,100	858,078
	ENDO INTERNATIONAL PLC.....	COMMON STOCK USD.0001	199,100	1,453,430
	ENDOLOGIX INC	COMMON STOCK USD.001	64,000	45,824
	ENDURANCE INTERNATIONAL GROU.....	COMMON STOCK USD.0001	52,000	345,800
	ENERGIZER HOLDINGS INC.....	COMMON STOCK	48,581	2,193,432
	ENERGOUS CORP.....	COMMON STOCK USD.00001	18,800	108,852
	ENERGY FUELS INC.....	COMMON STOCK	82,800	235,489
	ENERGY RECOVERY INC.....	COMMON STOCK USD.001	30,500	205,265
	ENERSYS.....	COMMON STOCK USD.01	34,515	2,678,709
	ENGILITY HOLDINGS INC	COMMON STOCK USD.01	14,952	425,534
	ENNIS INC	COMMON STOCK USD2.5	26,765	515,226
	ENOVA INTERNATIONAL INC	COMMON STOCK USD.00001	27,267	530,616
	ENPHASE ENERGY INC	COMMON STOCK USD.00001	70,800	334,884
	ENPRO INDUSTRIES INC	COMMON STOCK USD.01	17,600	1,057,760
	ENSIGN GROUP INC/THE	COMMON STOCK USD.001	43,264	1,678,211
	ENSTAR GROUP LTD.....	COMMON STOCK USD1.0	9,800	1,642,186
	ENTEGRA FINANCIAL CORP.....	COMMON STOCK	500	10,375
	ENTEGRIS INC	COMMON STOCK USD.01	122,804	3,425,618
	ENTERCOM COMMUNICATIONS CL A	COMMON STOCK USD.01	108,900	621,819
	ENTERPRISE BANCORP INC.....	COMMON STOCK USD.01	8,668	278,763
	ENTERPRISE FINANCIAL SERVICE	COMMON STOCK USD.01	19,058	717,153
	ENTRAVISION COMMUNICATIONS A	COMMON STOCK USD.0001	50,800	147,828
	ENVESTNET INC.....	COMMON STOCK	35,362	1,739,457
	ENZO BIOCHEM INC	COMMON STOCK USD.01	34,900	97,022
	EP ENERGY CORP CL A	COMMON STOCK USD.01	30,100	21,070
	EPAM SYSTEMS INC	COMMON STOCK USD.001	42,300	4,907,223
	EPIZYME INC	COMMON STOCK USD.0001	35,500	218,680
	EPLUS INC	COMMON STOCK USD.01	11,200	797,104
	EPR PROPERTIES.....	REIT USD.01	62,700	4,014,681
	EQT CORP	COMMON STOCK	217,100	4,101,019
	EQUITRANS MIDSTREAM CORP	COMMON STOCK	173,680	3,477,074
	EQUITY BANCSHARES INC CL A	COMMON STOCK USD.01	10,900	384,225
	EQUITY COMMONWEALTH	REIT USD.01	103,260	3,098,833
	EQUITY LIFESTYLE PROPERTIES	REIT USD.01	69,200	6,721,396
	EQUITY LIFESTYLE PROPERTIES	REIT USD.01	2,200	213,692
	ERA GROUP INC	COMMON STOCK USD.01	20,762	181,460
	ERIE INDEMNITY COMPANY CL A.....	COMMON STOCK	20,798	2,772,581
	EROS INTERNATIONAL PLC	COMMON STOCK GBP.3	24,329	201,687
	ESCO TECHNOLOGIES INC.....	COMMON STOCK USD.01	21,500	1,417,925

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	ESPERION THERAPEUTICS INC.....	COMMON STOCK USD.001	18,700	860,200
	ESSENDANT INC.....	COMMON STOCK USD.1	32,218	405,302
	ESSENT GROUP LTD.....	COMMON STOCK USD.015	79,700	2,724,146
	ESSENTIAL PROPERTIES REALTY.....	REIT USD.01	29,100	402,744
	ESTERLINE TECHNOLOGIES CORP.....	COMMON STOCK USD.2	22,040	2,676,758
	ETHAN ALLEN INTERIORS INC.....	COMMON STOCK USD.01	20,900	367,631
	ETSY INC.....	COMMON STOCK USD.001	101,300	4,818,841
	EURONET WORLDWIDE INC.....	COMMON STOCK USD.02	42,300	4,330,674
	EVANS BANCORP INC.....	COMMON STOCK USD.5	500	16,255
	EVELO BIOSCIENCES INC.....	COMMON STOCK	8,400	106,795
	EVERBRIDGE INC.....	COMMON STOCK USD.001	21,500	1,220,340
	EVERCORE INC A.....	COMMON STOCK USD.01	32,814	2,348,170
	EVERI HOLDINGS INC.....	COMMON STOCK USD.001	51,400	264,710
	EVERTEC INC.....	COMMON STOCK USD.01	53,600	1,538,320
	EVO PAYMENTS INC CLASS A.....	COMMON STOCK USD.0001	13,300	328,111
	EVO PAYMENTS INC CLASS A.....	COMMON STOCK USD.0001	7,900	194,913
	EVOLENT HEALTH INC A.....	COMMON STOCK USD.01	55,370	1,104,632
	EVOLUS INC.....	COMMON STOCK USD.00001	500	5,950
	EVOLUTION PETROLEUM CORP.....	COMMON STOCK USD.001	12,900	87,978
	EVOQUA WATER TECHNOLOGIES CO.....	COMMON STOCK USD.01	62,212	597,235
	EW SCRIPPS CO/THE A.....	COMMON STOCK USD.01	47,048	740,065
	EXACT SCIENCES CORP.....	COMMON STOCK USD.01	99,900	6,303,690
	EXANTAS CAPITAL CORP.....	REIT USD.001	30,917	309,788
	EXELA TECHNOLOGIES INC.....	COMMON STOCK	38,700	147,585
	EXELIXIS INC.....	COMMON STOCK USD.001	245,800	4,834,886
	EXLSERVICE HOLDINGS INC.....	COMMON STOCK USD.001	27,386	1,441,051
	EXPONENT INC.....	COMMON STOCK USD.001	42,500	2,155,175
	EXPRESS INC.....	COMMON STOCK	73,000	373,030
	EXTENDED STAY AMERICA INC.....	UNIT USD.01	163,200	2,529,600
	EXTERRAN CORP.....	COMMON STOCK USD.01	28,218	499,459
	EXTRACTION OIL + GAS INC.....	COMMON STOCK	108,100	463,749
	EXTREME NETWORKS INC.....	COMMON STOCK USD.001	97,300	593,530
	EZCORP INC CL A.....	COMMON STOCK USD.01	47,100	364,083
	FABRINET.....	COMMON STOCK USD.01	30,700	1,575,217
	FACTSET RESEARCH SYSTEMS INC.....	COMMON STOCK USD.01	31,470	6,298,091
	FAIR ISAAC CORP.....	COMMON STOCK USD.01	23,804	4,451,348
	FARMER BROS CO.....	COMMON STOCK USD1.0	8,300	193,639
	FARMERS + MERCHANTS BANCO/OH.....	COMMON STOCK	7,300	280,977
	FARMERS NATL BANC CORP.....	COMMON STOCK	21,900	279,006
	FARMLAND PARTNERS INC.....	REIT USD.01	23,400	106,236
	FARO TECHNOLOGIES INC.....	COMMON STOCK USD.001	14,600	593,344
	FATE THERAPEUTICS INC.....	COMMON STOCK USD.001	41,400	531,162
	FB FINANCIAL CORP.....	COMMON STOCK USD1.0	13,400	469,268
	FBL FINANCIAL GROUP INC CL A.....	COMMON STOCK	8,677	569,645
	FCB FINANCIAL HOLDINGS CL A.....	COMMON STOCK USD.001	34,900	1,171,942
	FEDERAL AGRIC MTG CORP CL C.....	COMMON STOCK USD1.0	7,400	447,256
	FEDERAL SIGNAL CORP.....	COMMON STOCK USD1.0	52,950	1,053,705
	FEDERATED INVESTORS INC CL B.....	COMMON STOCK	83,300	2,211,615
	FEDNAT HOLDING CO.....	COMMON STOCK USD.01	10,400	207,168
	FERRO CORP.....	COMMON STOCK USD1.0	70,350	1,103,088
	FGL HOLDINGS.....	COMMON STOCK USD.0001	112,300	747,918
	FIBROGEN INC.....	COMMON STOCK USD.01	60,900	2,818,452
	FIDELITY D+D BANCORP INC.....	COMMON STOCK	2,800	180,669
	FIDELITY NATIONAL FINANCIAL.....	COMMON STOCK USD.0001	223,222	7,018,100
	FIDELITY SOUTHERN CORP.....	COMMON STOCK	14,256	370,941
	FIESTA RESTAURANT GROUP.....	COMMON STOCK USD.01	21,700	336,567
	FINANCIAL INSTITUTIONS INC.....	COMMON STOCK USD.01	15,200	390,640
	FINISAR CORPORATION.....	COMMON STOCK USD.001	100,000	2,160,000
	FIREEYE INC.....	COMMON STOCK USD.0001	159,800	2,590,358
	FIRST AMERICAN FINANCIAL.....	COMMON STOCK USD.00001	93,733	4,184,241
	FIRST BANCORP INC/ME.....	COMMON STOCK USD.01	8,800	231,440
	FIRST BANCORP PUERTO RICO.....	COMMON STOCK USD.1	168,000	1,444,800
	FIRST BANCORP/NC.....	COMMON STOCK	20,450	667,897
	FIRST BANCSHARES INC/MS.....	COMMON STOCK USD1.0	11,300	341,825
	FIRST BANK/HAMILTON NJ.....	COMMON STOCK USD.01	2,700	32,777
	FIRST BUSEY CORP.....	COMMON STOCK USD.001	34,285	841,354
	FIRST BUSINESS FINANCIAL SER.....	COMMON STOCK USD.01	5,300	103,403
	FIRST CHOICE BANCORP.....	COMMON STOCK	4,000	89,751
	FIRST CITIZENS BCSHS CL A.....	COMMON STOCK USD1.0	6,800	2,563,940
	FIRST COMMONWEALTH FINL CORP.....	COMMON STOCK USD1.0	84,361	1,019,081
	FIRST COMMUNITY BANKSHARES.....	COMMON STOCK USD1.0	15,690	493,921
	FIRST DATA CORP CLASS A.....	COMMON STOCK USD.01	448,900	7,590,899
	FIRST DEFIANCE FINL CORP.....	COMMON STOCK USD.01	16,600	406,866
	FIRST FINANCIAL BANCORP.....	COMMON STOCK	82,228	1,950,448
	FIRST FINANCIAL CORP/INDIANA.....	COMMON STOCK	10,265	412,140
	FIRST FINANCIAL NORTHWEST.....	COMMON STOCK USD.01	2,400	37,128
	FIRST FINL BANKSHARES INC.....	COMMON STOCK USD.01	55,748	3,216,102
	FIRST FOUNDATION INC.....	COMMON STOCK USD.001	28,800	370,368

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	FIRST HAWAIIAN INC.....	COMMON STOCK USD.01	87,427	1,967,982
	FIRST HORIZON NATIONAL CORP	COMMON STOCK USD.625	267,249	3,516,997
	FIRST INDUSTRIAL REALTY TR.....	REIT USD.01	101,354	2,925,076
	FIRST INTERNET BANCORP	COMMON STOCK	1,600	32,704
	FIRST INTERSTATE BANCYSYS A.....	COMMON STOCK	22,787	833,093
	FIRST INTERSTATE BANCYSYS A.....	COMMON STOCK	5,300	193,776
	FIRST MERCHANTS CORP	COMMON STOCK	35,966	1,232,555
	FIRST MERCHANTS CORP	COMMON STOCK	5,800	198,727
	FIRST MID ILLINOIS BNCSHS	COMMON STOCK USD4.0	7,000	223,440
	FIRST MIDWEST BANCORP INC/IL	COMMON STOCK USD.01	85,138	1,686,584
	FIRST NORTHWEST BANCORP	COMMON STOCK	2,000	29,660
	FIRST OF LONG ISLAND CORP	COMMON STOCK USD.1	17,550	350,123
	FIRST REPUBLIC BANK/CA	COMMON STOCK USD.01	131,800	11,453,420
	FIRST REPUBLIC BANK/CA	COMMON STOCK USD.01	(131,800)	(11,452,942)
	FIRST SOLAR INC.....	COMMON STOCK USD.001	67,500	2,865,713
	FIRSTCASH INC	COMMON STOCK USD.01	35,652	2,579,422
	FITBIT INC A	COMMON STOCK USD.0001	167,344	831,700
	FIVE BELOW	COMMON STOCK USD.01	45,700	4,676,024
	FIVE PRIME THERAPEUTICS INC	COMMON STOCK USD.001	24,900	231,570
	FIVE9 INC	COMMON STOCK USD.001	48,300	2,111,676
	FLAGSTAR BANCORP INC.....	COMMON STOCK USD.01	24,616	649,862
	FLEXION THERAPEUTICS INC.....	COMMON STOCK USD.001	20,700	234,324
	FLEXSTEEL INDS	COMMON STOCK USD1.0	5,800	128,064
	FLOOR + DECOR HOLDINGS INC A	COMMON STOCK USD.001	33,280	861,952
	FLOOR + DECOR HOLDINGS INC A	COMMON STOCK USD.001	8,100	209,810
	FLOTEK INDUSTRIES INC	COMMON STOCK USD.0001	49,100	53,519
	FLOWERS FOODS INC.....	COMMON STOCK USD.01	154,112	2,846,449
	FLUIDIGM CORP.....	COMMON STOCK USD.001	23,900	206,018
	FLUSHING FINANCIAL CORP.....	COMMON STOCK USD.01	23,441	504,685
	FNB CORP	COMMON STOCK USD.01	280,794	2,763,013
	FOCUS FINANCIAL PARTNERS A.....	COMMON STOCK USD.01	15,300	402,849
	FORESCOUT TECHNOLOGIES INC.....	COMMON STOCK USD.01	22,200	576,978
	FORESTAR GROUP INC.....	COMMON STOCK USD1.0	3,459	47,907
	FORMFACTOR INC	COMMON STOCK USD.001	55,652	784,137
	FORRESTER RESEARCH INC.....	COMMON STOCK USD.01	10,600	473,820
	FORTRESS BIOTECH INC	COMMON STOCK USD.001	11,700	10,062
	FORUM ENERGY TECHNOLOGIES IN	COMMON STOCK USD.01	64,800	267,624
	FORWARD AIR CORP	COMMON STOCK USD.01	24,140	1,324,079
	FOSSIL GROUP INC.....	COMMON STOCK USD.01	37,200	585,156
	FOUNDATION BUILDING MATERIAL	COMMON STOCK USD.001	11,500	95,565
	FOUR CORNERS PROPERTY TRUST	REIT USD.0001	53,435	1,399,997
	FOX FACTORY HOLDING CORP	COMMON STOCK USD.001	29,100	1,713,117
	FRANCESCAS HOLDINGS CORP.....	COMMON STOCK USD.01	34,100	33,104
	FRANK S INTERNATIONAL NV	COMMON STOCK EUR.01	32,500	169,650
	FRANK S INTERNATIONAL NV	COMMON STOCK EUR.01	34,300	179,125
	FRANKLIN COVEY CO.....	COMMON STOCK USD.05	11,446	255,589
	FRANKLIN ELECTRIC CO INC.....	COMMON STOCK USD.1	40,700	1,745,216
	FRANKLIN FINANCIAL NETWORK.....	COMMON STOCK	7,100	187,227
	FRANKLIN STREET PROPERTIES C	REIT USD.0001	93,200	580,636
	FREIGHTCAR AMERICA INC.....	COMMON STOCK USD.01	10,750	71,918
	FRESH DEL MONTE PRODUCE INC	COMMON STOCK USD.01	28,900	817,003
	FRESHPET INC	COMMON STOCK USD.001	15,200	488,832
	FRESHPET INC	COMMON STOCK USD.001	7,500	241,219
	FRONT YARD RESIDENTIAL CORP	REIT USD.01	48,000	419,040
	FRONTDOOR INC	COMMON STOCK USD.01	57,100	1,519,431
	FRONTIER COMMUNICATIONS CORP	COMMON STOCK USD.25	75,093	178,721
	FRONTLINE LTD.....	COMMON STOCK USD1.0	43,620	241,219
	FRP HOLDINGS INC	COMMON STOCK USD.1	8,100	372,681
	FTI CONSULTING INC	COMMON STOCK USD.01	31,900	2,125,816
	FTS INTERNATIONAL INC	COMMON STOCK USD.001	23,400	166,374
	FULTON FINANCIAL CORP.....	COMMON STOCK USD2.5	148,561	2,299,724
	FUNKO INC CLASS A	COMMON STOCK USD.0001	1,200	15,780
	FUTUREFUEL CORP	COMMON STOCK USD.0001	21,200	336,232
	G III APPAREL GROUP LTD	COMMON STOCK USD.01	35,070	978,102
	G1 THERAPEUTICS INC	COMMON STOCK	17,200	329,380
	GAIN CAPITAL HOLDINGS INC	COMMON STOCK USD.00001	38,900	239,624
	GAMCO INVESTORS INC A.....	COMMON STOCK USD.001	1,821	30,757
	GAMESTOP CORP CLASS A	COMMON STOCK USD.001	92,200	1,163,564
	GAMING AND LEISURE PROPERTIE	REIT	170,277	5,501,650
	GANNETT CO INC	COMMON STOCK USD.01	96,000	818,880
	GARDNER DENVER HOLDINGS INC	COMMON STOCK USD.01	104,016	2,127,127
	GARRETT MOTION INC	COMMON STOCK USD.001	61,000	752,740
	GASLOG LTD.....	COMMON STOCK USD.01	38,500	633,710
	GATES INDUSTRIAL CORP PLC.....	COMMON STOCK USD.01	42,300	560,052
	GATX CORP	COMMON STOCK USD.625	32,400	2,294,244
	GCI LIBERTY INC CLASS A	COMMON STOCK USD.01	83,203	3,424,635
	GCP APPLIED TECHNOLOGIES.....	COMMON STOCK USD.01	60,785	1,492,272
	GENERAC HOLDINGS INC	COMMON STOCK USD.01	50,000	2,485,000

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	GENESCO INC	COMMON STOCK USD1.0	16,000	708,800
	GENESEE + WYOMING INC CL A	COMMON STOCK USD.01	49,450	3,660,289
	GENESIS HEALTHCARE INC	COMMON STOCK USD.001	27,576	32,540
	GENMARK DIAGNOSTICS INC.....	COMMON STOCK USD.0001	33,500	162,810
	GENOMIC HEALTH INC	COMMON STOCK USD.0001	17,268	1,112,232
	GENPACT LTD	COMMON STOCK USD.01	124,687	3,365,302
	GENTEX CORP	COMMON STOCK USD.06	222,164	4,489,934
	GENTHERM INC	COMMON STOCK	32,824	1,312,304
	GENWORTH FINANCIAL INC CL A	COMMON STOCK USD.001	399,700	1,862,602
	GEO GROUP INC/THE	REIT USD.01	102,952	2,028,154
	GERMAN AMERICAN BANCORP.....	COMMON STOCK	19,650	545,681
	GERON CORP	COMMON STOCK USD.001	142,136	142,136
	GETTY REALTY CORP	REIT USD.01	27,451	807,334
	GIBRALTAR INDUSTRIES INC	COMMON STOCK USD.01	26,700	950,253
	GLACIER BANCORP INC	COMMON STOCK USD.01	68,619	2,718,685
	GLADSTONE COMMERCIAL CORP.....	REIT USD.001	21,700	388,864
	GLATFELTER	COMMON STOCK USD.01	39,084	381,460
	GLAUKOS CORP	COMMON STOCK USD.001	27,000	1,516,590
	GLOBAL BLOOD THERAPEUTICS IN.....	COMMON STOCK USD.001	40,600	1,666,630
	GLOBAL BRASS + COPPER HOLDIN.....	COMMON STOCK USD.01	20,000	503,000
	GLOBAL INDEMNITY LTD.....	COMMON STOCK USD.0001	8,104	293,608
	GLOBAL NET LEASE INC	REIT USD.01	59,733	1,052,495
	GLOBAL WATER RESOURCES INC	COMMON STOCK USD.01	4,000	40,560
	GLOBUS MEDICAL INC A	COMMON STOCK USD.001	61,600	2,666,048
	GLU MOBILE INC	COMMON STOCK USD.0001	71,100	573,777
	GLU MOBILE INC	COMMON STOCK USD.0001	25,200	203,427
	GLYCOMIMETICS INC	COMMON STOCK USD.001	27,300	258,531
	GMS INC	COMMON STOCK USD.01	19,400	288,284
	GNC HOLDINGS INC CL A.....	COMMON STOCK USD.001	63,400	150,258
	GODADDY INC CLASS A	COMMON STOCK USD.001	132,100	8,668,402
	GOGO INC	COMMON STOCK USD.0001	54,800	163,852
	GOLAR LNG LTD.....	COMMON STOCK USD1.0	82,231	1,789,347
	GOLD RESOURCE CORP	COMMON STOCK USD.001	36,800	147,200
	GOLDEN ENTERTAINMENT INC	COMMON STOCK USD.01	9,200	147,384
	GOOSEHEAD INSURANCE INC A	COMMON STOCK USD.01	9,300	244,407
	GOPRO INC CLASS A.....	COMMON STOCK USD.0001	80,400	340,896
	GORMAN RUPP CO	COMMON STOCK	15,508	502,614
	GOVERNMENT PROPERTIES INCOME.....	REIT USD.01	88,240	606,209
	GP STRATEGIES CORP	COMMON STOCK USD.01	9,600	121,056
	GRACO INC	COMMON STOCK USD1.0	137,136	5,739,142
	GRAFTECH INTERNATIONAL LTD	COMMON STOCK USD.01	50,600	578,864
	GRAHAM CORP	COMMON STOCK USD.1	9,800	223,832
	GRAHAM HOLDINGS CO CLASS B	COMMON STOCK USD1.0	3,600	2,306,088
	GRAND CANYON EDUCATION INC	COMMON STOCK USD.01	40,000	3,845,600
	GRANITE CONSTRUCTION INC	COMMON STOCK USD.01	36,257	1,460,432
	GRANITE POINT MORTGAGE TRUST.....	REIT USD.01	28,656	516,668
	GRAPHIC PACKAGING HOLDING CO	COMMON STOCK USD.01	254,800	2,711,072
	GRAY TELEVISION INC	COMMON STOCK	55,900	823,966
	GRAY TELEVISION INC	COMMON STOCK	12,300	181,333
	GREAT AJAX CORP	REIT USD.01	4,500	54,225
	GREAT LAKES DREDGE + DOCK CO.....	COMMON STOCK USD.0001	47,000	311,140
	GREAT SOUTHERN BANCORP INC	COMMON STOCK USD.01	9,138	420,622
	GREAT WESTERN BANCORP INC	COMMON STOCK USD.01	51,100	1,596,875
	GREEN BANCORP INC	COMMON STOCK USD.01	13,400	229,676
	GREEN BANCORP INC	COMMON STOCK USD.01	10,400	178,282
	GREEN BRICK PARTNERS INC	COMMON STOCK USD.01	8,700	62,988
	GREEN DOT CORP CLASS A	COMMON STOCK USD.001	39,416	3,134,360
	GREEN PLAINS INC	COMMON STOCK USD.001	33,900	444,429
	GREENBRIER COMPANIES INC	COMMON STOCK	23,097	913,255
	GREENHILL + CO INC	COMMON STOCK USD.01	14,500	353,800
	GREENLIGHT CAPITAL RE LTD A	COMMON STOCK USD.01	25,000	215,500
	GREIF INC CL A	COMMON STOCK	22,706	842,620
	GREIF INC CL B	COMMON STOCK	5,100	226,440
	GRIFFON CORP	COMMON STOCK USD.25	29,461	307,867
	GROUP 1 AUTOMOTIVE INC	COMMON STOCK USD.01	18,500	975,320
	GROUPON INC	COMMON STOCK USD.0001	288,734	923,949
	GROUPON INC	COMMON STOCK USD.0001	89,500	286,624
	GRUBHUB INC	COMMON STOCK USD.0001	74,500	5,722,345
	GTT COMMUNICATIONS INC.....	COMMON STOCK USD.0001	34,600	818,636
	GUARANTY BANCORP	COMMON STOCK USD.001	15,400	319,550
	GUARANTY BANCSHARES INC.....	COMMON STOCK USD1.0	700	20,874
	GUARANTY BANCSHARES INC.....	COMMON STOCK USD1.0	2,041	60,832
	GUARDANT HEALTH INC	COMMON STOCK USD.00001	11,900	447,321
	GUESS? INC	COMMON STOCK USD.01	47,377	984,020
	GUIDEWIRE SOFTWARE INC	COMMON STOCK USD.0001	63,200	5,070,536
	GUIDEWIRE SOFTWARE INC	COMMON STOCK USD.0001	4,500	361,046
	GULFPORT ENERGY CORP	COMMON STOCK USD.01	143,519	940,049
	H.B. FULLER CO	COMMON STOCK USD1.0	43,500	1,856,145

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	H+E EQUIPMENT SERVICES INC.....	COMMON STOCK USD.01	29,500	602,390
	HABIT RESTAURANTS INC/THE A.....	COMMON STOCK USD.01	11,600	121,800
	HACKETT GROUP INC/THE.....	COMMON STOCK USD.001	20,774	332,592
	HAEMONETICS CORP/MASS.....	COMMON STOCK USD.01	42,512	4,253,326
	HAIN CELESTIAL GROUP INC.....	COMMON STOCK USD.01	84,494	1,340,075
	HALCON RESOURCES CORP.....	COMMON STOCK USD.0001	69,300	117,810
	HALLMARK FINL SERVICES INC.....	COMMON STOCK USD.18	15,800	168,902
	HALOZYME THERAPEUTICS INC.....	COMMON STOCK USD.001	103,500	1,514,205
	HAMILTON BEACH BRAND A.....	COMMON STOCK	2,440	57,242
	HAMILTON LANE INC CLASS A.....	COMMON STOCK	10,650	394,050
	HANCOCK WHITNEY CORP.....	COMMON STOCK USD3.33	70,071	2,427,960
	HANMI FINANCIAL CORPORATION.....	COMMON STOCK USD.001	24,449	481,645
	HANNON ARMSTRONG SUSTAINABLE.....	REIT USD.01	42,900	817,245
	HANOVER INSURANCE GROUP INC/.....	COMMON STOCK USD.01	36,381	4,248,209
	HARBORONE BANCORP INC.....	COMMON STOCK	12,900	204,981
	HARMONIC INC.....	COMMON STOCK USD.001	68,014	321,026
	HARSCO CORP.....	COMMON STOCK USD1.25	66,335	1,317,413
	HAVERTY FURNITURE.....	COMMON STOCK USD1.0	20,400	383,112
	HAWAIIAN ELECTRIC INDS.....	COMMON STOCK	88,800	3,251,856
	HAWAIIAN HOLDINGS INC.....	COMMON STOCK USD.01	44,389	1,172,313
	HAWKINS INC.....	COMMON STOCK USD.05	8,000	327,600
	HAYNES INTERNATIONAL INC.....	COMMON STOCK USD.001	12,600	332,640
	HC2 HOLDINGS INC.....	COMMON STOCK USD.001	8,900	23,496
	HCI GROUP INC.....	COMMON STOCK	8,300	421,723
	HD SUPPLY HOLDINGS INC.....	COMMON STOCK USD.01	150,399	5,642,970
	HEALTH INSURANCE INNOVATIO A.....	COMMON STOCK USD.001	13,600	363,528
	HEALTHCARE REALTY TRUST INC.....	REIT USD.01	104,500	2,971,980
	HEALTHCARE SERVICES GROUP.....	COMMON STOCK USD.01	62,208	2,499,517
	HEALTHCARE TRUST OF AME CL A.....	REIT USD.01	174,750	4,422,923
	HEALTH EQUITY INC.....	COMMON STOCK USD.0001	44,305	2,642,793
	HEALTHSTREAM INC.....	COMMON STOCK	18,600	449,190
	HEARTLAND EXPRESS INC.....	COMMON STOCK USD.01	42,110	770,613
	HEARTLAND FINANCIAL USA INC.....	COMMON STOCK USD1.0	22,006	967,164
	HECLA MINING CO.....	COMMON STOCK USD.25	371,168	875,956
	HEICO CORP.....	COMMON STOCK USD.01	32,963	2,553,973
	HEICO CORP CLASS A.....	COMMON STOCK USD.01	63,847	4,022,361
	HEIDRICK + STRUGGLES INTL.....	COMMON STOCK USD.01	18,300	570,777
	HELEN OF TROY LTD.....	COMMON STOCK USD.1	21,800	2,859,724
	HELIX ENERGY SOLUTIONS GROUP.....	COMMON STOCK	123,294	667,021
	HEMISPHERE MEDIA GROUP INC.....	COMMON STOCK USD.0001	16,182	197,025
	HERBALIFE NUTRITION LTD.....	COMMON STOCK USD.002	89,230	5,260,109
	HERC HOLDINGS INC.....	COMMON STOCK USD.01	22,186	576,614
	HERITAGE COMMERCE CORP.....	COMMON STOCK	19,500	221,130
	HERITAGE COMMERCE CORP.....	COMMON STOCK	16,500	185,832
	HERITAGE CRYSTAL CLEAN INC.....	COMMON STOCK USD.01	3,400	78,234
	HERITAGE CRYSTAL CLEAN INC.....	COMMON STOCK USD.01	10,300	236,571
	HERITAGE FINANCIAL CORP.....	COMMON STOCK	24,757	735,778
	HERITAGE FINANCIAL CORP.....	COMMON STOCK	6,500	193,132
	HERITAGE INSURANCE HOLDINGS.....	COMMON STOCK USD.0001	20,800	306,176
	HERMAN MILLER INC.....	COMMON STOCK USD.2	52,088	1,575,662
	HERON THERAPEUTICS INC.....	COMMON STOCK USD.01	56,869	1,475,182
	HERSHA HOSPITALITY TRUST.....	REIT USD.01	37,526	658,206
	HERTZ GLOBAL HOLDINGS INC.....	COMMON STOCK USD.01	47,420	647,283
	HESKA CORP.....	COMMON STOCK USD.001	4,400	378,840
	HEXCEL CORP.....	COMMON STOCK USD.01	72,000	4,128,480
	HFF INC CLASS A.....	COMMON STOCK USD.01	32,100	1,064,436
	HIBBETT SPORTS INC.....	COMMON STOCK USD.01	21,075	301,373
	HIGHPOINT RESOURCES CORP.....	COMMON STOCK USD.001	83,395	207,654
	HIGHWOODS PROPERTIES INC.....	REIT USD.01	84,000	3,249,960
	HILL ROM HOLDINGS INC.....	COMMON STOCK	54,860	4,857,853
	HILLENBRAND INC.....	COMMON STOCK	52,076	1,975,243
	HILLTOP HOLDINGS INC.....	COMMON STOCK USD.01	61,764	1,101,252
	HILTON GRAND VACATIONS INC.....	COMMON STOCK USD.01	83,755	2,210,294
	HINGHAM INSTITUTION FOR SVGS.....	COMMON STOCK USD1.0	600	118,644
	HMS HOLDINGS CORP.....	COMMON STOCK USD.01	67,200	1,890,336
	HNI CORP.....	COMMON STOCK USD1.0	36,800	1,303,824
	HOME BANCORP INC.....	COMMON STOCK USD.01	3,200	113,280
	HOME BANCSHARES INC.....	COMMON STOCK USD.01	130,169	2,126,961
	HOMESTREET INC.....	COMMON STOCK	27,132	576,012
	HOMETRUST BANCSHARES INC.....	COMMON STOCK	19,400	507,892
	HOMOLOGY MEDICINES INC.....	COMMON STOCK USD.0001	8,500	190,060
	HOOKE FURNITURE CORP.....	COMMON STOCK	9,800	258,132
	HOPE BANCORP INC.....	COMMON STOCK USD.001	114,220	1,354,649
	HORACE MANN EDUCATORS.....	COMMON STOCK USD.001	34,500	1,292,025
	HORIZON BANCORP INC/IN.....	COMMON STOCK	19,700	310,866
	HORIZON BANCORP INC/IN.....	COMMON STOCK	9,100	142,757
	HORIZON PHARMA PLC.....	COMMON STOCK USD.0001	140,100	2,737,554
	HORTONWORKS INC.....	COMMON STOCK USD.0001	56,400	813,288

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	HOSPITALITY PROPERTIES TRUST	REIT USD.01	137,600	3,285,888
	HOSTESS BRANDS INC	COMMON STOCK USD.0001	74,300	812,842
	HOUGHTON MIFFLIN HARCOURT CO	COMMON STOCK USD.01	86,300	764,618
	HOULIHAN LOKEY INC	COMMON STOCK USD.001	27,113	997,758
	HOVNANIAN ENTERPRISES A	COMMON STOCK USD.01	125,200	85,624
	HOWARD BANCORP INC	COMMON STOCK USD.01	6,608	94,537
	HOWARD HUGHES CORP/THE	COMMON STOCK	33,204	3,241,374
	HUB GROUP INC CL A	COMMON STOCK USD.01	26,880	996,442
	HUBBELL INC	COMMON STOCK USD.01	45,822	4,551,957
	HUBSPOT INC	COMMON STOCK USD.001	30,700	3,859,911
	HUDSON LTD CLASS A	COMMON STOCK USD.001	38,800	665,420
	HUDSON PACIFIC PROPERTIES IN	REIT USD.01	133,100	3,867,886
	HUNTSMAN CORP	COMMON STOCK USD.01	170,169	3,282,560
	HUNTSMAN CORP	COMMON STOCK USD.01	12,600	243,086
	HURCO COMPANIES INC	COMMON STOCK	7,900	282,030
	HURON CONSULTING GROUP INC	COMMON STOCK USD.01	19,094	979,713
	HYATT HOTELS CORP CL A	COMMON STOCK USD.01	34,700	2,345,720
	HYSTER YALE MATERIALS	COMMON STOCK USD.01	10,240	634,470
	I3 VERTICALS INC CLASS A	COMMON STOCK USD.0001	7,900	184,449
	IAC/INTERACTIVECORP	COMMON STOCK USD.001	60,700	11,110,528
	IAC/INTERACTIVECORP	COMMON STOCK USD.001	1,300	237,955
	IBERIABANK CORP	COMMON STOCK USD1.0	46,075	2,961,701
	ICF INTERNATIONAL INC	COMMON STOCK USD.001	14,900	965,222
	ICHOH HOLDINGS LTD	COMMON STOCK USD.0001	11,200	182,560
	ICU MEDICAL INC	COMMON STOCK USD.1	13,154	3,020,553
	IDACORP INC	COMMON STOCK	42,681	3,971,894
	IDERA PHARMACEUTICALS INC	COMMON STOCK USD.001	9,687	26,833
	IDEX CORP	COMMON STOCK USD.01	62,287	7,864,357
	IDEX CORP	COMMON STOCK USD.01	1,600	202,020
	IES HOLDINGS INC	COMMON STOCK USD.01	3,500	54,425
	II VI INC	COMMON STOCK	53,600	1,739,856
	IMAX CORP	COMMON STOCK	49,900	938,619
	IMMERSION CORPORATION	COMMON STOCK USD.001	23,400	209,664
	IMMUNE DESIGN CORP	COMMON STOCK USD.001	4,200	5,460
	IMMUNOGEN INC	COMMON STOCK USD.01	106,504	511,219
	IMMUNOMEDICS INC	COMMON STOCK USD.01	116,000	1,655,320
	IMPERVA INC	COMMON STOCK USD.0001	31,300	1,743,097
	IMPINJ INC	COMMON STOCK USD.001	14,900	216,795
	INDEPENDENCE CONTRACT DRILLI	COMMON STOCK USD.01	11,514	35,924
	INDEPENDENCE HOLDING CO	COMMON STOCK USD1.0	9,108	320,602
	INDEPENDENCE REALTY TRUST IN	REIT USD.01	54,100	496,638
	INDEPENDENCE REALTY TRUST IN	REIT USD.01	21,500	197,424
	INDEPENDENT BANK CORP MICH	COMMON STOCK USD1.0	17,400	365,748
	INDEPENDENT BANK CORP/MA	COMMON STOCK USD.01	22,200	1,560,882
	INDEPENDENT BANK GROUP INC	COMMON STOCK USD.01	16,090	736,439
	INDUSTRIAL LOGISTICS PROP WI	REIT USD.01	57,137	1,123,885
	INFINERA CORP	COMMON STOCK USD.001	125,200	499,548
	INFREAREIT INC	REIT USD.01	35,200	739,904
	INGEVITY CORP	COMMON STOCK USD.01	34,700	2,904,043
	INGLES MARKETS INC CLASS A	COMMON STOCK USD.05	11,931	324,762
	INGREDION INC	COMMON STOCK USD.01	58,300	5,328,620
	INNERWORKINGS INC	COMMON STOCK USD.0001	36,300	135,762
	INNOPHOS HOLDINGS INC	COMMON STOCK USD.001	16,983	416,593
	INNOSPEC INC	COMMON STOCK USD.01	20,171	1,245,761
	INNOVATE BIOPHARMACEUTICALS	COMMON STOCK USD.0001	15,100	34,881
	INNOVATIVE INDUSTRIAL PROPER	REIT USD.001	5,300	240,567
	INNOVIVA INC	COMMON STOCK	64,500	1,125,525
	INOGEN INC	COMMON STOCK USD.001	14,500	1,800,465
	INOVALON HOLDINGS INC A	COMMON STOCK USD.000005	51,000	723,180
	INOVIO PHARMACEUTICALS INC	COMMON STOCK USD.001	74,100	296,400
	INPHI CORP	COMMON STOCK	38,300	1,231,345
	INSIGHT ENTERPRISES INC	COMMON STOCK USD.01	32,850	1,338,638
	INSMED INC	COMMON STOCK USD.01	64,000	839,680
	INSPERITY INC	COMMON STOCK USD.01	29,000	2,707,440
	INSPERITY INC	COMMON STOCK USD.01	3,000	280,088
	INSPIRE MEDICAL SYSTEMS INC	COMMON STOCK USD.001	6,400	270,400
	INSPIRE MEDICAL SYSTEMS INC	COMMON STOCK USD.001	4,200	177,461
	INSTALLED BUILDING PRODUCTS	COMMON STOCK USD.01	17,900	603,051
	INSTEEL INDUSTRIES INC	COMMON STOCK	17,950	435,826
	INSTRUCTURE INC	COMMON STOCK USD.0001	24,900	933,999
	INSULET CORP	COMMON STOCK USD.001	49,100	3,894,612
	INSYS THERAPEUTICS INC	COMMON STOCK USD.0002145	19,900	69,650
	INTEGER HOLDINGS CORP	COMMON STOCK USD.001	26,931	2,053,758
	INTEGRA LIFESCIENCES HOLDING	COMMON STOCK USD.01	59,300	2,674,430
	INTEGRATED DEVICE TECH INC	COMMON STOCK USD.001	108,617	5,260,321
	INTELLIA THERAPEUTICS INC	COMMON STOCK USD.0001	25,500	348,075
	INTELSAT SA	COMMON STOCK USD.01	45,600	975,384
	INTER PARFUMS INC	COMMON STOCK USD.001	14,362	941,716

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	INTERACTIVE BROKERS GRO CL A	COMMON STOCK USD.01	63,200	3,453,880
	INTERCEPT PHARMACEUTICALS IN	COMMON STOCK USD.001	17,900	1,804,141
	INTERDIGITAL INC.....	COMMON STOCK USD.01	30,500	2,026,115
	INTERFACE INC.....	COMMON STOCK USD.1	52,900	753,825
	INTERNAP CORP.....	COMMON STOCK USD.001	24,500	101,675
	INTERNATIONAL BANCSHARES CRP.....	COMMON STOCK USD1.0	46,847	1,611,537
	INTERNATIONAL GAME TECHNOLOG.....	COMMON STOCK USD.1	82,700	1,209,901
	INTERNATIONAL SEAWAYS INC.....	COMMON STOCK	16,765	282,323
	INTERSECT ENT INC.....	COMMON STOCK USD.001	24,500	690,410
	INTL FCSTONE INC.....	COMMON STOCK USD.01	10,677	390,565
	INTL SPEEDWAY CORP CL A	COMMON STOCK USD.01	21,300	934,218
	INTRA CELLULAR THERAPIES INC.....	COMMON STOCK USD.0001	31,700	361,063
	INTREPID POTASH INC.....	COMMON STOCK USD.001	81,100	210,860
	INTREXON CORP.....	COMMON STOCK	58,600	383,244
	INTRICON CORP.....	COMMON STOCK USD1.0	5,900	155,642
	INVACARE CORP.....	COMMON STOCK USD.25	33,600	144,480
	INVESCO MORTGAGE CAPITAL	REIT USD.01	92,016	1,332,392
	INVESTAR HOLDING CORP.....	COMMON STOCK USD1.0	1,656	41,171
	INVESTMENT TECHNOLOGY GROUP.....	COMMON STOCK USD.01	29,600	895,104
	INVESTORS BANCORP INC.....	COMMON STOCK USD.01	198,011	2,059,314
	INVESTORS REAL ESTATE TRUST	REIT	11,100	544,677
	INVESTORS TITLE CO.....	COMMON STOCK	600	106,008
	INVITAE CORP.....	COMMON STOCK USD.0001	52,100	576,226
	INVITATION HOMES INC.....	REIT USD.01	252,748	5,075,180
	IONIS PHARMACEUTICALS INC.....	COMMON STOCK USD.001	104,700	5,660,082
	IOVANCE BIOTHERAPEUTICS INC	COMMON STOCK USD.000041666	67,000	592,950
	IOVANCE BIOTHERAPEUTICS INC	COMMON STOCK USD.000041666	24,100	213,345
	IRHYTHM TECHNOLOGIES INC.....	COMMON STOCK USD.001	18,800	1,306,224
	IRIDIUM COMMUNICATIONS INC	COMMON STOCK USD.001	74,800	1,380,060
	IROBOT CORP.....	COMMON STOCK USD.01	23,925	2,003,480
	IRONWOOD PHARMACEUTICALS INC.....	COMMON STOCK USD.001	111,100	1,150,996
	ISRAMCO INC.....	COMMON STOCK USD.01	1,400	165,900
	ISTAR INC.....	REIT USD.001	60,718	556,784
	ITRON INC.....	COMMON STOCK	29,500	1,395,055
	ITT INC.....	COMMON STOCK USD1.0	74,400	3,591,288
	J + J SNACK FOODS CORP.....	COMMON STOCK	13,022	1,882,851
	J ALEXANDER S HOLDINGS.....	COMMON STOCK USD.001	11,944	98,299
	J.C. PENNEY CO INC.....	COMMON STOCK USD.5	273,134	284,059
	J2 GLOBAL INC.....	COMMON STOCK USD.01	39,460	2,737,735
	JABIL INC.....	COMMON STOCK USD.001	135,100	3,349,129
	JACK IN THE BOX INC.....	COMMON STOCK USD.01	22,322	1,732,857
	JAGGED PEAK ENERGY INC.....	COMMON STOCK USD.01	38,300	349,296
	JAMES RIVER GROUP HOLDINGS L.....	COMMON STOCK USD.0002	19,400	708,876
	JAZZ PHARMACEUTICALS PLC.....	COMMON STOCK USD.0001	48,100	5,962,476
	JBG SMITH PROPERTIES	REIT USD.01	87,400	3,042,394
	JELD WEN HOLDING INC.....	COMMON STOCK USD.01	57,800	821,338
	JERNIGAN CAPITAL INC.....	REIT USD.01	14,700	291,354
	JETBLUE AIRWAYS CORP.....	COMMON STOCK USD.01	255,973	4,110,926
	JOHN B. SANFILIPPO + SON INC.....	COMMON STOCK USD.01	8,200	456,412
	JOHN BEAN TECHNOLOGIES CORP	COMMON STOCK USD.01	25,765	1,850,185
	JOHNSON OUTDOORS INC A.....	COMMON STOCK USD.05	5,700	334,818
	JONES LANG LASALLE INC.....	COMMON STOCK USD.01	37,100	4,696,860
	JOUNCE THERAPEUTICS INC.....	COMMON STOCK USD.001	15,200	51,224
	K12 INC.....	COMMON STOCK USD.0001	28,100	696,599
	KADANT INC.....	COMMON STOCK USD.01	9,344	761,162
	KADMON HOLDINGS INC.....	COMMON STOCK USD.001	56,600	117,728
	KAISER ALUMINUM CORP.....	COMMON STOCK USD.01	14,200	1,267,918
	KAMAN CORP.....	COMMON STOCK USD1.0	23,654	1,326,753
	KAR AUCTION SERVICES INC.....	COMMON STOCK USD.01	113,500	5,416,220
	KARYOPHARM THERAPEUTICS INC.....	COMMON STOCK USD.0001	39,500	370,115
	KB HOME.....	COMMON STOCK USD1.0	70,400	1,344,640
	KBR INC.....	COMMON STOCK USD.001	120,487	1,828,993
	KEANE GROUP INC.....	COMMON STOCK USD.01	44,790	366,382
	KEARNY FINANCIAL CORP/MD.....	COMMON STOCK USD.01	74,663	957,180
	KELLY SERVICES INC A.....	COMMON STOCK USD1.0	24,072	492,995
	KEMET CORP.....	COMMON STOCK USD.01	38,000	666,520
	KEMET CORP.....	COMMON STOCK USD.01	10,500	184,196
	KEMPER CORP.....	COMMON STOCK USD.1	45,484	3,019,228
	KENNAMETAL INC.....	COMMON STOCK USD1.25	68,415	2,276,851
	KENNEDY WILSON HOLDINGS INC.....	COMMON STOCK USD.0001	104,300	1,895,131
	KEURIG DR PEPPER INC.....	COMMON STOCK USD.01	148,200	3,799,848
	KEYW HOLDING CORP/THE.....	COMMON STOCK	24,500	163,905
	KFORCE INC.....	COMMON STOCK USD.01	21,390	661,379
	KILROY REALTY CORP.....	REIT USD.01	80,981	5,092,085
	KIMBALL ELECTRONICS INC.....	COMMON STOCK	28,800	446,112
	KIMBALL INTERNATIONAL B.....	COMMON STOCK USD.05	29,800	422,862
	KINDRED BIOSCIENCES INC.....	COMMON STOCK USD.0001	25,300	277,035
	KINGSTONE COS INC.....	COMMON STOCK USD.01	9,500	169,598

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	KINSALE CAPITAL GROUP INC	COMMON STOCK USD.01	12,200	677,832
	KINSALE CAPITAL GROUP INC	COMMON STOCK USD.01	4,500	250,031
	KIRBY CORP.....	COMMON STOCK USD.1	48,051	3,236,715
	KIRKLAND S INC.....	COMMON STOCK	17,800	169,634
	KITE REALTY GROUP TRUST	REIT USD.01	77,100	1,086,339
	KKR REAL ESTATE FINANCE TRUS	REIT USD.01	4,292	82,192
	KKR REAL ESTATE FINANCE TRUS	REIT USD.01	15,200	291,040
	KLX ENERGY SERVICES HOLDING	COMMON STOCK USD.01	17,440	408,968
	KNIGHT SWIFT TRANSPORTATION	COMMON STOCK USD.001	108,046	2,708,713
	KNOLL INC	COMMON STOCK USD.01	41,700	687,216
	KNOWLES CORP.....	COMMON STOCK USD.01	83,500	1,111,385
	KOPIN CORP.....	COMMON STOCK USD.01	52,029	51,977
	KOPPERS HOLDINGS INC.....	COMMON STOCK USD.01	20,900	356,136
	KORN FERRY	COMMON STOCK USD.01	44,300	1,751,622
	KOSMOS ENERGY LTD.....	COMMON STOCK USD.01	193,700	788,359
	KRATON CORP	COMMON STOCK USD.01	28,500	622,440
	KRATOS DEFENSE + SECURITY	COMMON STOCK USD.001	61,173	861,928
	KRATOS DEFENSE + SECURITY	COMMON STOCK USD.001	13,900	195,886
	KRONOS WORLDWIDE INC	COMMON STOCK USD.01	25,000	288,000
	KURA ONCOLOGY INC	COMMON STOCK USD.0001	16,900	237,276
	KVH INDUSTRIES INC.....	COMMON STOCK USD.01	15,103	155,410
	LA JOLLA PHARMACEUTICAL CO	COMMON STOCK USD.01	17,500	165,025
	LA Z BOY INC	COMMON STOCK USD1.0	43,500	1,205,385
	LADDER CAPITAL CORP REIT	REIT USD.001	63,607	984,000
	LADDER CAPITAL CORP REIT.....	REIT USD.001	14,700	227,446
	LADENBURG THALMANN FINANCIAL	COMMON STOCK USD.0001	95,200	221,816
	LAKELAND BANCORP INC.....	COMMON STOCK	34,545	511,611
	LAKELAND FINANCIAL CORP.....	COMMON STOCK	20,050	805,208
	LAMAR ADVERTISING CO A.....	REIT USD.001	70,454	4,874,008
	LANCASTER COLONY CORP.....	COMMON STOCK	16,150	2,856,289
	LANDEC CORP	COMMON STOCK USD.001	26,549	314,340
	LANDS END INC	COMMON STOCK USD.01	15,701	223,111
	LANDSTAR SYSTEM INC	COMMON STOCK USD.01	35,000	3,348,450
	LANNETT CO INC.....	COMMON STOCK USD.001	23,200	115,072
	LANTHEUS HOLDINGS INC	COMMON STOCK USD.01	28,400	444,460
	LAREDO PETROLEUM INC	COMMON STOCK USD.01	137,100	496,302
	LAS VEGAS SANDS CORP.....	COMMON STOCK USD.001	291,232	15,158,626
	LAS VEGAS SANDS CORP.....	COMMON STOCK USD.001	6,000	312,315
	LATTICE SEMICONDUCTOR CORP.....	COMMON STOCK USD.01	112,300	777,116
	LAUREATE EDUCATION INC A	COMMON STOCK USD.001	77,554	1,181,923
	LAWSON PRODUCTS INC.....	COMMON STOCK USD1.0	2,000	63,273
	LAZARD LTD CL A	COMMON STOCK USD.01	97,300	3,591,343
	LCI INDUSTRIES.....	COMMON STOCK USD.01	21,200	1,416,160
	LCNB CORPORATION	COMMON STOCK	2,600	39,390
	LEAR CORP.....	COMMON STOCK USD.01	53,900	6,622,154
	LEGACYTEXAS FINANCIAL GROUP	COMMON STOCK USD.01	38,760	1,243,808
*	LEGG MASON INC	COMMON STOCK USD.1	73,300	1,869,883
	LEIDOS HOLDINGS INC.....	COMMON STOCK USD.0001	116,200	6,126,064
	LEMAITRE VASCULAR INC.....	COMMON STOCK USD.01	9,100	215,124
	LENDINGCLUB CORP.....	COMMON STOCK USD.01	284,300	747,709
	LENDINGTREE INC.....	COMMON STOCK USD.01	5,900	1,295,463
	LENDINGTREE INC.....	COMMON STOCK USD.01	800	175,658
	LENNOX INTERNATIONAL INC.....	COMMON STOCK USD.01	29,733	6,507,364
	LEXICON PHARMACEUTICALS INC.....	COMMON STOCK USD.001	35,242	234,007
	LEXINGTON REALTY TRUST	REIT USD.0001	195,693	1,606,640
	LGI HOMES INC	COMMON STOCK USD.01	11,800	533,596
	LGI HOMES INC	COMMON STOCK USD.01	4,200	189,935
	LHC GROUP INC	COMMON STOCK USD.01	25,160	2,362,021
	LIBERTY BROADBAND A	COMMON STOCK USD.01	21,442	1,539,750
	LIBERTY BROADBAND C.....	COMMON STOCK USD.01	85,430	6,153,523
	LIBERTY EXPEDIA HOLD A	COMMON STOCK	44,402	1,736,562
	LIBERTY LATIN AMERIC CL A	COMMON STOCK USD.01	33,900	490,872
	LIBERTY LATIN AMERIC CL C	COMMON STOCK USD.01	94,700	1,379,779
	LIBERTY MEDIA COR SIRIUSXM A	TRACKING STK USD.01	67,868	2,497,542
	LIBERTY MEDIA COR SIRIUSXM C	TRACKING STK USD.01	137,936	5,100,873
	LIBERTY MEDIA CORP BRAVES A	TRACKING STK	9,146	228,101
	LIBERTY MEDIA CORP BRAVES C	TRACKING STK	28,214	702,246
	LIBERTY MEDIA CORP LIBERTY A	TRACKING STK USD.01	22,867	679,607
	LIBERTY MEDIA CORP LIBERTY C	TRACKING STK USD.01	162,034	4,974,444
	LIBERTY OILFIELD SERVICES A.....	COMMON STOCK	36,200	468,790
	LIBERTY PROPERTY TRUST	REIT USD.001	125,100	5,239,188
	LIBERTY TRIPADVISOR HDG A	COMMON STOCK USD.01	66,242	1,052,585
	LIFE STORAGE INC.....	REIT USD.01	39,602	3,682,590
	LIFETIME BRANDS INC	COMMON STOCK USD.01	9,700	97,291
	LIGAND PHARMACEUTICALS.....	COMMON STOCK USD.001	18,033	2,447,078
	LIMELIGHT NETWORKS INC.....	COMMON STOCK USD.001	57,600	134,784
	LIMONEIRA CO.....	COMMON STOCK USD.01	9,400	183,770
	LINCOLN ELECTRIC HOLDINGS	COMMON STOCK	52,260	4,120,701

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	LINDBLAD EXPEDITIONS HOLDING.....	COMMON STOCK USD.0001	20,200	268,857
	LINDSAY CORP.....	COMMON STOCK USD1.0	8,833	850,176
	LIONS GATE ENTERTAINMENT A.....	COMMON STOCK NPV	41,600	669,760
	LIONS GATE ENTERTAINMENT B.....	COMMON STOCK	86,615	1,288,831
	LIQUIDITY SERVICES INC.....	COMMON STOCK USD.001	26,600	164,122
	LITHIA MOTORS INC CL A.....	COMMON STOCK	18,900	1,442,637
	LITTELFUSE INC.....	COMMON STOCK USD.01	19,886	3,410,051
	LIVANOVA PLC.....	COMMON STOCK GBP1.0	40,900	3,741,123
	LIVE NATION ENTERTAINMENT IN.....	COMMON STOCK USD.01	116,359	5,730,681
	LIVE OAK BANCSHARES INC.....	COMMON STOCK NPV	17,300	256,213
	LIVENT CORP W/I.....	COMMON STOCK USD.001	21,600	298,134
	LIVEPERSON INC.....	COMMON STOCK USD.001	54,800	1,033,528
	LIVERAMP HOLDINGS INC.....	COMMON STOCK USD.1	69,700	2,692,511
	LOGMEIN INC.....	COMMON STOCK USD.01	41,500	3,385,155
	LORAL SPACE + COMMUNICATIONS.....	COMMON STOCK USD.01	12,200	454,450
	LOUISIANA PACIFIC CORP.....	COMMON STOCK USD1.0	117,551	2,611,983
	LOXO ONCOLOGY INC.....	COMMON STOCK USD.0001	22,600	3,165,582
	LPL FINANCIAL HOLDINGS INC.....	COMMON STOCK	70,700	4,318,356
	LSB INDUSTRIES INC.....	COMMON STOCK USD.1	20,600	113,712
	LSC COMMUNICATIONS INC.....	COMMON STOCK USD.01	22,793	159,551
	LTC PROPERTIES INC.....	REIT USD.01	33,800	1,408,784
	LULULEMON ATHLETICA INC.....	COMMON STOCK USD.005	78,645	9,564,018
	LUMBER LIQUIDATORS HOLDINGS.....	COMMON STOCK USD.001	23,800	226,576
	LUMENTUM HOLDINGS INC.....	COMMON STOCK USD.001	60,228	2,530,178
	LUMINEX CORP.....	COMMON STOCK USD.001	38,905	899,095
	LUTHER BURBANK CORP.....	COMMON STOCK	15,600	139,313
	LYDALL INC.....	COMMON STOCK USD.1	14,800	300,588
	M/I HOMES INC.....	COMMON STOCK USD.01	24,300	510,786
	MACATAWA BANK CORP.....	COMMON STOCK	23,400	225,108
	MACK CALI REALTY CORP.....	REIT USD.01	79,440	1,556,230
	MACOM TECHNOLOGY SOLUTIONS H.....	COMMON STOCK USD.001	36,881	535,143
	MACQUARIE INFRASTRUCTURE COR.....	COMMON STOCK USD.001	67,300	2,460,488
	MACROGENICS INC.....	COMMON STOCK USD.01	25,700	326,390
	MADISON SQUARE GARDEN CO A.....	COMMON STOCK USD.01	15,622	4,182,009
	MADRIGAL PHARMACEUTICALS INC.....	COMMON STOCK USD.0001	5,700	642,504
	MAGELLAN HEALTH INC.....	COMMON STOCK USD.01	19,850	1,129,267
	MAIDEN HOLDINGS LTD.....	COMMON STOCK USD.01	55,800	92,070
	MALIBU BOATS INC A.....	COMMON STOCK USD.01	16,100	560,280
	MALLINCKRODT PLC.....	COMMON STOCK USD.2	71,600	1,131,280
	MAMMOTH ENERGY SERVICES INC.....	COMMON STOCK USD.01	6,700	120,466
	MANHATTAN ASSOCIATES INC.....	COMMON STOCK USD.01	54,676	2,316,622
	MANITOWOC COMPANY INC.....	COMMON STOCK USD.01	30,850	455,655
	MANNKIND CORP.....	COMMON STOCK USD.01	114,200	121,052
	MANPOWERGROUP INC.....	COMMON STOCK USD.01	53,100	3,440,880
	MANTECH INTERNATIONAL CORP A.....	COMMON STOCK USD.01	23,239	1,215,284
	MARCUS + MILLICHAP INC.....	COMMON STOCK USD.0001	11,800	405,094
	MARCUS + MILLICHAP INC.....	COMMON STOCK USD.0001	5,200	178,529
	MARCUS CORPORATION.....	COMMON STOCK USD1.0	16,500	651,750
	MARINE PRODUCTS CORP.....	COMMON STOCK USD.1	8,362	141,401
	MARINEMAX INC.....	COMMON STOCK USD.001	25,000	457,750
	MARINUS PHARMACEUTICALS INC.....	COMMON STOCK USD.001	30,000	86,100
	MARKEL CORP.....	COMMON STOCK	11,110	11,532,736
	MARKEL CORP.....	COMMON STOCK	200	207,611
	MARKETAXESS HOLDINGS INC.....	COMMON STOCK USD.003	30,200	6,381,562
	MARLIN BUSINESS SERVICES INC.....	COMMON STOCK USD.01	8,800	196,504
	MARRIOTT VACATIONS WORLD.....	COMMON STOCK USD.01	33,284	2,346,855
	MARTEN TRANSPORT LTD.....	COMMON STOCK USD.01	31,306	506,844
	MARVELL TECHNOLOGY GROUP LTD.....	COMMON STOCK USD.002	449,967	7,284,966
	MARVELL TECHNOLOGY GROUP LTD.....	COMMON STOCK USD.002	12,100	195,929
	MASIMO CORP.....	COMMON STOCK USD.001	37,900	4,069,323
	MASONITE INTERNATIONAL CORP.....	COMMON STOCK	22,400	1,004,192
	MASTEC INC.....	COMMON STOCK USD.1	53,457	2,168,216
	MASTERCRAFT BOAT HOLDINGS IN.....	COMMON STOCK USD.01	11,600	216,920
	MATADOR RESOURCES CO.....	COMMON STOCK USD.01	85,737	1,331,496
	MATCH GROUP INC.....	COMMON STOCK USD.001	41,200	1,762,124
	MATERION CORP.....	COMMON STOCK	16,799	755,787
	MATRIX SERVICE CO.....	COMMON STOCK USD.01	30,900	554,346
	MATSON INC.....	COMMON STOCK	37,024	1,185,508
	MATTHEWS INTL CORP CLASS A.....	COMMON STOCK USD1.0	27,386	1,112,419
	MAXAR TECHNOLOGIES LTD.....	COMMON STOCK	45,100	539,396
	MAXIMUS INC.....	COMMON STOCK	52,628	3,425,557
	MAXLINEAR INC.....	COMMON STOCK	51,442	905,379
	MAXWELL TECHNOLOGIES INC.....	COMMON STOCK USD.1	8,400	17,388
	MB FINANCIAL INC.....	COMMON STOCK USD.01	70,953	2,811,867
	MBIA INC.....	COMMON STOCK USD1.0	76,936	686,269
	MBT FINANCIAL CORP.....	COMMON STOCK	2,400	22,320
	MCDERMOTT INTL INC.....	COMMON STOCK USD1.0	153,090	1,001,209
	MCGRATH RENTCORP.....	COMMON STOCK	21,048	1,083,551

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	MDC HOLDINGS INC	COMMON STOCK USD.01	38,232	1,074,702
	MDC PARTNERS INC A	COMMON STOCK	41,550	108,446
	MDU RESOURCES GROUP INC	COMMON STOCK USD1.0	165,545	3,946,593
	MEDEQUITIES REALTY TRUST INC	REIT USD.01	18,500	126,540
	MEDIA GEN INC CVR	COMMON STOCK	96,500	164,050
	MEDICAL PROPERTIES TRUST INC	REIT USD.001	307,581	4,945,902
	MEDICINES COMPANY	COMMON STOCK USD.001	59,600	1,140,744
	MEDICINOVA INC	COMMON STOCK USD.001	26,100	213,237
	MEDIDATA SOLUTIONS INC	COMMON STOCK USD.01	47,800	3,222,676
	MEDIFAST INC	COMMON STOCK USD.001	10,400	1,300,208
	MEDNAX INC	COMMON STOCK USD.01	71,998	2,375,934
	MEDPACE HOLDINGS INC	COMMON STOCK USD.01	17,700	936,861
	MEET GROUP INC/THE	COMMON STOCK USD.001	54,000	250,020
	MELINTA THERAPEUTICS INC	COMMON STOCK USD.001	7,280	5,771
	MERCANTILE BANK CORP	COMMON STOCK	12,400	350,424
	MERCHANTS BANCORP/IN	COMMON STOCK	13,205	263,572
	MERCURY GENERAL CORP	COMMON STOCK	26,100	1,349,631
	MERCURY SYSTEMS INC	COMMON STOCK USD.01	41,500	1,962,535
	MEREDITH CORP	COMMON STOCK USD1.0	34,900	1,812,706
	MERIDIAN BANCORP INC	COMMON STOCK	42,759	612,309
	MERIDIAN BIOSCIENCE INC	COMMON STOCK	43,140	748,910
	MERIT MEDICAL SYSTEMS INC	COMMON STOCK	44,620	2,490,242
	MERITAGE HOMES CORP	COMMON STOCK USD.01	32,400	1,189,728
	MERITOR INC	COMMON STOCK USD1.0	70,812	1,197,431
	MESA LABORATORIES INC	COMMON STOCK	2,600	541,814
	META FINANCIAL GROUP INC	COMMON STOCK USD.01	18,000	349,020
	METHODE ELECTRONICS INC	COMMON STOCK USD.5	27,260	634,885
	METROPOLITAN BANK HOLDING CO	COMMON STOCK	1,600	49,126
	MFA FINANCIAL INC	REIT USD.01	366,100	2,445,548
	MGE ENERGY INC	COMMON STOCK USD1.0	29,850	1,789,806
	MGIC INVESTMENT CORP	COMMON STOCK USD1.0	306,300	3,203,898
	MGP INGREDIENTS INC	COMMON STOCK	8,800	502,040
	MICHAELS COS INC/THE	COMMON STOCK USD.06775	95,462	1,292,555
	MICROSTRATEGY INC CL A	COMMON STOCK USD.001	8,168	1,043,462
	MIDDLEBY CORP	COMMON STOCK USD.01	45,382	4,662,093
	MIDDLESEX WATER CO	COMMON STOCK	13,392	714,463
	MIDLAND STATES BANCORP INC	COMMON STOCK USD.01	12,400	277,016
	MIDWESTONE FINANCIAL GROUP I	COMMON STOCK USD.01	5,100	126,633
	MILACRON HOLDINGS CORP	COMMON STOCK USD.01	45,200	537,428
	MILACRON HOLDINGS CORP	COMMON STOCK USD.01	14,900	177,198
	MILLER INDUSTRIES INC/TENN	COMMON STOCK USD.01	10,900	294,300
	MINDBODY INC CLASS A	COMMON STOCK USD.000004	36,100	1,314,040
	MINERALS TECHNOLOGIES INC	COMMON STOCK USD.1	30,500	1,565,870
	MINERVA NEUROSCIENCES INC	COMMON STOCK USD.0001	14,100	95,034
	MIRATI THERAPEUTICS INC	COMMON STOCK	13,800	585,396
	MISTRAS GROUP INC	COMMON STOCK USD.01	20,600	296,228
	MITEK SYSTEMS INC	COMMON STOCK USD.001	24,900	269,169
	MKS INSTRUMENTS INC	COMMON STOCK	45,552	2,943,115
	MOBILE MINI INC	COMMON STOCK USD.01	38,753	1,230,408
	MOBILEIRON INC	COMMON STOCK USD.0001	60,500	277,695
	MODEL N INC	COMMON STOCK USD.00015	19,000	251,370
	MODINE MANUFACTURING CO	COMMON STOCK USD.625	45,200	488,612
	MOELIS + CO CLASS A	COMMON STOCK USD.01	37,334	1,283,543
	MOLINA HEALTHCARE INC	COMMON STOCK USD.001	51,750	6,014,385
	MOMENTA PHARMACEUTICALS INC	COMMON STOCK USD.0001	57,800	638,112
	MONARCH CASINO + RESORT INC	COMMON STOCK USD.01	12,125	462,448
	MONEYGRAM INTERNATIONAL INC	COMMON STOCK USD.01	33,350	66,700
	MONMOUTH REAL ESTATE INV COR	REIT USD.01	56,100	695,640
	MONMOUTH REAL ESTATE INV COR	REIT USD.01	18,600	230,687
	MONOLITHIC POWER SYSTEMS INC	COMMON STOCK USD.001	34,400	3,999,000
	MONOTYPE IMAGING HOLDINGS IN	COMMON STOCK USD.001	39,900	619,248
	MONRO INC	COMMON STOCK USD.01	28,339	1,948,306
	MOOG INC CLASS A	COMMON STOCK USD1.0	26,899	2,084,135
	MORNINGSTAR INC	COMMON STOCK	16,517	1,814,227
	MOTORCAR PARTS OF AMERICA IN	COMMON STOCK USD.01	15,700	261,248
	MOVADO GROUP INC	COMMON STOCK USD.01	14,000	442,680
	MR COOPER GROUP INC	COMMON STOCK USD.01	60,901	710,715
	MRC GLOBAL INC	COMMON STOCK USD.01	73,800	902,574
	MSA SAFETY INC	COMMON STOCK	29,015	2,735,244
	MSC INDUSTRIAL DIRECT CO A	COMMON STOCK USD.001	37,501	2,884,577
	MSG NETWORKS INC A	COMMON STOCK USD.01	50,975	1,200,971
	MTS SYSTEMS CORP	COMMON STOCK USD.25	14,440	579,477
	MUELLER INDUSTRIES INC	COMMON STOCK USD.01	48,400	1,130,624
	MUELLER WATER PRODUCTS INC A	COMMON STOCK USD.01	127,100	1,156,610
	MULTI COLOR CORP	COMMON STOCK	11,920	418,273
	MURPHY OIL CORP	COMMON STOCK USD1.0	137,100	3,206,769
	MURPHY USA INC	COMMON STOCK	24,600	1,885,344
	MUTUALFIRST FINANCIAL INC	COMMON STOCK USD.01	800	21,256

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	MYERS INDUSTRIES INC	COMMON STOCK 25,743		388,977
	MYOKARDIA INC	COMMON STOCK USD.0001 27,800		1,358,308
	MYR GROUP INC/DELAWARE	COMMON STOCK USD.01 15,000		422,550
	MYRIAD GENETICS INC	COMMON STOCK USD.01 55,600		1,616,292
	N B T BANCORP INC	COMMON STOCK USD.01 37,685		1,303,524
	NABORS INDUSTRIES LTD	COMMON STOCK USD.001 309,120		618,240
	NACCO INDUSTRIES CL A	COMMON STOCK USD1.0 5,520		187,128
	NANOMETRICS INC	COMMON STOCK 21,100		576,663
	NANOSTRING TECHNOLOGIES INC	COMMON STOCK USD.0001 19,500		289,185
	NAPCO SECURITY TECHNOLOGIES	COMMON STOCK USD.01 3,300		51,714
	NATERA INC	COMMON STOCK USD.0001 23,000		321,080
	NATHAN S FAMOUS INC	COMMON STOCK USD.01 2,396		159,214
	NATIONAL BANK HOLD CL A	COMMON STOCK 21,700		669,879
	NATIONAL BANKSHARES INC/VA	COMMON STOCK USD1.25 8,300		302,369
	NATIONAL BEVERAGE CORP	COMMON STOCK USD.01 11,260		808,130
	NATIONAL CINEMEDIA INC	COMMON STOCK USD.01 64,100		415,368
	NATIONAL COMMERCE CORP	COMMON STOCK 14,600		525,600
	NATIONAL FUEL GAS CO	COMMON STOCK USD1.0 67,984		3,479,421
	NATIONAL GENERAL HLDGS	COMMON STOCK USD.01 44,000		1,065,240
	NATIONAL GENERAL HLDGS	COMMON STOCK USD.01 10,700		259,074
	NATIONAL HEALTHCARE CORP	COMMON STOCK USD.01 10,700		839,415
	NATIONAL INSTRUMENTS CORP	COMMON STOCK USD.01 93,825		4,257,779
	NATIONAL PRESTO INDS INC	COMMON STOCK USD1.0 4,100		479,372
	NATIONAL RESEARCH CORP	COMMON STOCK USD.001 8,221		313,549
	NATIONAL RETAIL PROPERTIES	REIT USD.01 128,956		6,255,656
	NATIONAL STORAGE AFFILIATES	REIT USD.01 46,600		1,233,036
	NATIONAL VISION HOLDINGS INC	COMMON STOCK USD.01 51,406		1,448,107
	NATIONAL WESTERN LIFE GROU A	COMMON STOCK USD.01 2,400		721,680
	NATL HEALTH INVESTORS INC	REIT USD.01 34,416		2,599,785
	NATURAL GAS SERVICES GROUP	COMMON STOCK USD.01 14,300		235,092
	NATURAL GROCERS BY VITAMIN C	COMMON STOCK USD.001 9,900		151,767
	NATURAL HEALTH TRENDS CORP	COMMON STOCK USD.001 6,800		125,732
	NATURES SUNSHINE PRODS INC	COMMON STOCK 16,500		134,475
	NATUS MEDICAL INC	COMMON STOCK USD.001 29,700		1,010,691
	NAUTILUS INC	COMMON STOCK 33,900		369,510
	NAVIENT CORP	COMMON STOCK USD.01 219,900		1,937,319
	NAVIGANT CONSULTING INC	COMMON STOCK USD.001 38,500		925,925
	NAVIGATORS GROUP INC	COMMON STOCK USD.1 18,865		1,310,929
	NAVISTAR INTERNATIONAL CORP	COMMON STOCK USD.1 42,700		1,108,065
	NCI BUILDING SYSTEMS INC	COMMON STOCK USD.01 41,005		297,286
	NCR CORPORATION	COMMON STOCK USD.01 102,500		2,365,700
	NEENAH INC	COMMON STOCK USD.01 13,700		807,204
	NELNET INC CL A	COMMON STOCK USD.01 18,000		942,120
	NEOGEN CORP	COMMON STOCK USD.16 42,685		2,433,045
	NEOGENOMICS INC	COMMON STOCK USD.001 47,200		595,192
	NEOPHOTONICS CORP	COMMON STOCK USD.0025 25,400		164,592
	NEOS THERAPEUTICS INC	COMMON STOCK USD.001 29,600		48,840
	NETGEAR INC	COMMON STOCK USD.001 27,800		1,446,434
	NETSCOUT SYSTEMS INC	COMMON STOCK USD.001 61,400		1,450,882
	NEUROCRINE BIOSCIENCES INC	COMMON STOCK USD.001 75,100		5,362,891
	NEVRO CORP	COMMON STOCK USD.001 23,300		906,137
	NEW HOME CO INC/THE	COMMON STOCK USD.01 2,800		14,644
	NEW JERSEY RESOURCES CORP	COMMON STOCK USD2.5 72,550		3,313,359
	NEW MEDIA INVESTMENT GROUP	COMMON STOCK USD.01 38,800		448,916
	NEW RELIC INC	COMMON STOCK USD.001 37,800		3,060,666
	NEW RESIDENTIAL INVESTMENT	REIT USD.01 300,467		4,269,636
	NEW SENIOR INVESTMENT GROUP	REIT 71,000		292,520
	NEW YORK COMMUNITY BANCORP	COMMON STOCK USD.01 409,189		3,850,468
	NEW YORK MORTGAGE TRUST INC	REIT USD.02 92,700		546,003
	NEW YORK MORTGAGE TRUST INC	REIT USD.02 41,200		242,771
	NEW YORK TIMES CO A	COMMON STOCK USD.1 106,600		2,376,114
	NEWLINK GENETICS CORP	COMMON STOCK USD.01 17,300		26,296
	NEWMARK GROUP INC W/L	COMMON STOCK USD.01 127,241		1,020,473
	NEWMARKET CORP	COMMON STOCK 6,172		2,543,419
	NEWPARK RESOURCES INC	COMMON STOCK USD.01 70,800		486,396
	NEXEO SOLUTIONS INC	COMMON STOCK 3,200		27,488
	NEXEO SOLUTIONS INC	COMMON STOCK 27,900		239,731
	NEXPOINT RESIDENTIAL	REIT USD.01 16,000		560,800
	NEXSTAR MEDIA GROUP INC CL A	COMMON STOCK USD.01 36,952		2,905,905
	NEXTGEN HEALTHCARE INC	COMMON STOCK USD.01 47,500		719,625
	NIC INC	COMMON STOCK 63,900		797,472
	NICOLET BANKSHARES INC	COMMON STOCK 7,900		385,520
	NII HOLDINGS INC	COMMON STOCK 2,400		10,584
	NII HOLDINGS INC	COMMON STOCK 78,800		346,523
	NINE ENERGY SERVICE INC	COMMON STOCK 13,800		310,311
	NL INDUSTRIES	COMMON STOCK USD.125 12,400		43,524
	NLIGHT INC	COMMON STOCK 18,600		330,708
	NMI HOLDINGS INC CLASS A	COMMON STOCK USD.01 54,300		969,255

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	NN INC	COMMON STOCK USD.01	28,200	189,222
	NOBLE CORP PLC	COMMON STOCK USD.01	209,400	548,628
	NOODLES + CO	COMMON STOCK USD.01	9,200	64,308
	NORDIC AMERICAN TANKERS LTD	COMMON STOCK USD.01	79,900	159,800
	NORDSON CORP	COMMON STOCK	47,948	5,722,594
	NORTHERN OIL AND GAS INC	COMMON STOCK USD.001	157,900	356,854
	NORTHFIELD BANCORP INC	COMMON STOCK USD.01	37,253	504,778
	NORTHIM BANCORP INC	COMMON STOCK USD1.0	1,700	55,879
	NORTHSTAR REALTY EUROPE CORP	REIT USD.01	34,539	502,197
	NORTHWEST BANCSHARES INC	COMMON STOCK USD.01	87,875	1,488,603
	NORTHWEST NATURAL HOLDING CO	COMMON STOCK	24,933	1,507,449
	NORTHWEST PIPE CO	COMMON STOCK USD.01	9,300	216,759
	NORTHWESTERN CORP	COMMON STOCK USD.01	42,495	2,525,903
	NORWOOD FINANCIAL CORP	COMMON STOCK USD.1	2,300	75,921
	NOVANTA INC	COMMON STOCK	26,300	1,656,900
	NOVAVAX INC	COMMON STOCK USD.01	314,200	578,128
	NOVOCURE LTD	COMMON STOCK	60,700	2,032,236
	NOW INC	COMMON STOCK USD.01	102,300	1,190,772
	NU SKIN ENTERPRISES INC A	COMMON STOCK USD.001	47,300	2,900,909
	NUANCE COMMUNICATIONS INC	COMMON STOCK USD.001	234,404	3,101,165
	NUTANIX INC A	COMMON STOCK USD.000025	115,185	4,790,544
	NUTRISYSTEM INC	COMMON STOCK USD.001	26,125	1,146,365
	NUVASIVE INC	COMMON STOCK USD.001	44,399	2,200,414
	NUVECTRA CORP	COMMON STOCK USD.001	11,300	184,642
	NV5 GLOBAL INC	COMMON STOCK USD.01	8,100	490,455
	NVE CORP	COMMON STOCK USD.01	4,717	412,926
	NVENT ELECTRIC PLC	COMMON STOCK USD.01	133,400	2,996,164
	NVR INC	COMMON STOCK USD.01	2,570	6,263,064
	NVR INC	COMMON STOCK USD.01	70	170,589
	NXP SEMICONDUCTORS NV	COMMON STOCK	283,900	20,804,192
	NXSTAGE MEDICAL INC	COMMON STOCK USD.001	56,900	1,628,478
	OASIS PETROLEUM INC	COMMON STOCK USD.01	227,200	1,256,416
	OCEANEERING INTL INC	COMMON STOCK USD.25	88,732	1,073,657
	OCEANFIRST FINANCIAL CORP	COMMON STOCK USD.01	36,532	822,335
	OCULAR THERAPEUTIX INC	COMMON STOCK USD.0001	11,300	44,974
	OCWEN FINANCIAL CORP	COMMON STOCK USD.01	96,200	128,908
	OFFICE DEPOT INC	COMMON STOCK USD.01	475,863	1,227,727
	OFG BANCORP	COMMON STOCK USD1.0	36,418	599,440
	OGE ENERGY CORP	COMMON STOCK USD.01	162,300	6,360,537
	OIL DRI CORP OF AMERICA	COMMON STOCK USD.1	5,500	145,750
	OIL STATES INTERNATIONAL INC	COMMON STOCK USD.01	45,600	651,168
	OKTA INC	COMMON STOCK	69,200	4,414,960
	OLD DOMINION FREIGHT LINE	COMMON STOCK USD.1	54,420	6,720,326
	OLD LINE BANCSHARES INC	COMMON STOCK USD.01	12,870	338,738
	OLD NATIONAL BANCORP	COMMON STOCK	118,821	1,829,843
	OLD REPUBLIC INTL CORP	COMMON STOCK USD1.0	239,770	4,932,069
	OLD SECOND BANCORP INC	COMMON STOCK USD1.0	16,300	211,900
	OLIN CORP	COMMON STOCK USD1.0	138,559	2,786,421
	OLLIE S BARGAIN OUTLET HOLDI	COMMON STOCK USD.001	39,900	2,653,749
	OLYMPIC STEEL INC	COMMON STOCK	9,189	131,127
	OMEGA FLEX INC	COMMON STOCK USD.01	600	32,442
	OMEGA HEALTHCARE INVESTORS	REIT USD.1	166,072	5,837,431
	OMEROS CORP	COMMON STOCK USD.01	39,900	444,486
	OMNICELL INC	COMMON STOCK USD.001	33,700	2,063,788
	OMNOVA SOLUTIONS INC	COMMON STOCK USD.1	36,000	263,880
	ON DECK CAPITAL INC	COMMON STOCK USD.005	42,400	250,160
	ON SEMICONDUCTOR CORP	COMMON STOCK USD.01	350,721	5,790,404
	ONE GAS INC	COMMON STOCK	42,600	3,390,960
	ONE LIBERTY PROPERTIES INC	REIT USD1.0	14,985	362,937
	ONEMAIN HOLDINGS INC	COMMON STOCK USD.01	62,900	1,527,841
	ONESPAN INC	COMMON STOCK USD.001	34,197	442,851
	OOMA INC	COMMON STOCK USD.0001	14,300	196,354
	OPKO HEALTH INC	COMMON STOCK USD.01	303,222	912,698
	OPPENHEIMER HOLDINGS CL A	COMMON STOCK USD.001	13,900	355,145
	OPTINOSE INC	COMMON STOCK USD.001	13,100	81,220
	OPUS BANK	COMMON STOCK	15,200	297,768
	ORASURE TECHNOLOGIES INC	COMMON STOCK USD.000001	48,210	563,093
	ORBCOMM INC	COMMON STOCK USD.001	49,900	412,174
	ORCHID ISLAND CAPITAL INC	REIT USD.01	39,400	251,766
	ORGANOVO HOLDINGS INC	COMMON STOCK USD.0001	52,900	50,631
	ORIGIN BANCORP INC	COMMON STOCK	12,200	415,776
	ORION GROUP HOLDINGS INC	COMMON STOCK USD.01	24,300	104,247
	ORITANI FINANCIAL CORP	COMMON STOCK USD.01	38,000	560,500
	ORMAT TECHNOLOGIES INC	COMMON STOCK USD.001	36,000	1,882,800
	ORRSTOWN FINL SERVICES INC	COMMON STOCK	1,300	23,673
	ORTHOFIX MEDICAL INC	COMMON STOCK USD.1	17,000	892,330
	ORTHOPEDIATRICS CORP	COMMON STOCK USD.00025	5,700	198,816
	OSHKOSH CORP	COMMON STOCK USD.01	59,939	3,674,860

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	OSI SYSTEMS INC	COMMON STOCK 13,800		1,011,540
	OTTER TAIL CORP	COMMON STOCK USD5.0 33,100		1,643,084
	OUTFRONT MEDIA INC	REIT USD.01 123,022		2,229,159
	OVERSEAS SHIPHOLDING GROUP A	COMMON STOCK 30,200		50,132
	OVERSTOCK.COM INC	COMMON STOCK USD.0001 13,200		179,256
	OWENS + MINOR INC	COMMON STOCK USD2.0 51,698		327,248
	OWENS CORNING	COMMON STOCK USD.001 89,400		3,931,812
	OWENS ILLINOIS INC	COMMON STOCK USD.01 131,600		2,268,784
	OXFORD IMMUNOTEC GLOBAL PLC	COMMON STOCK GBP.006705 19,700		251,766
	OXFORD INDUSTRIES INC	COMMON STOCK USD1.0 15,594		1,107,798
	PACIFIC BIOSCIENCES OF CALIF	COMMON STOCK USD.0001 99,500		736,300
	PACIFIC CITY FINANCIAL CORP	COMMON STOCK 5,162		80,354
	PACIFIC PREMIER BANCORP INC	COMMON STOCK USD.01 37,063		945,848
	PACIRA BIOSCIENCES INC	COMMON STOCK USD.001 32,800		1,411,056
	PACWEST BANCORP	COMMON STOCK 106,024		3,528,479
	PALO ALTO NETWORKS INC	COMMON STOCK USD.0001 74,900		14,107,415
	PANDORA MEDIA LLC	COMMON STOCK USD.0001 222,500		1,800,025
	PANHANDLE OIL AND GAS INC A	COMMON STOCK USD.01666 13,682		212,071
	PAPA JOHN S INTL INC	COMMON STOCK USD.01 18,250		726,533
	PAR PACIFIC HOLDINGS INC	COMMON STOCK USD.01 27,190		385,554
	PAR TECHNOLOGY CORP/DEL	COMMON STOCK USD.02 9,900		212,680
	PARAMOUNT GROUP INC	REIT USD.01 176,500		2,216,840
	PARATEK PHARMACEUTICALS INC	COMMON STOCK USD.001 16,300		83,619
	PARK CITY GROUP INC	COMMON STOCK USD.01 3,000		17,910
	PARK ELECTROCHEMICAL CORP	COMMON STOCK USD.1 22,850		412,900
	PARK HOTELS + RESORTS INC	REIT USD.01 166,115		4,315,668
	PARK NATIONAL CORP	COMMON STOCK 11,217		952,884
	PARK OHIO HOLDINGS CORP	COMMON STOCK USD1.0 8,500		260,865
	PARSLEY ENERGY INC CLASS A	COMMON STOCK USD.01 214,100		3,421,318
	PARTY CITY HOLDCO INC	COMMON STOCK USD.01 22,500		224,550
	PARTY CITY HOLDCO INC	COMMON STOCK USD.01 27,600		275,517
	PATRICK INDUSTRIES INC	COMMON STOCK 20,250		599,603
	PATTERN ENERGY GROUP INC A	COMMON STOCK USD.01 72,000		1,340,640
	PATTERSON COS INC	COMMON STOCK USD.01 72,400		1,423,384
	PATTERSON UTI ENERGY INC	COMMON STOCK USD.01 176,800		1,829,880
	PAYCOM SOFTWARE INC	COMMON STOCK USD.01 41,600		5,093,920
	PAYLOCITY HOLDING CORP	COMMON STOCK USD.001 23,800		1,432,998
	PBF ENERGY INC CLASS A	COMMON STOCK USD.001 92,600		3,025,242
	PBF ENERGY INC CLASS A	COMMON STOCK USD.001 7,300		238,509
	PC CONNECTION INC	COMMON STOCK USD.01 9,500		282,435
	PCSB FINANCIAL CORP	COMMON STOCK USD.01 12,300		240,588
	PDC ENERGY INC	COMMON STOCK USD.01 56,294		1,675,309
	PDF SOLUTIONS INC	COMMON STOCK USD.00015 25,000		210,750
	PDL BIOPHARMA INC	COMMON STOCK USD.01 146,110		423,719
	PDVWIRELESS INC	COMMON STOCK USD.0001 9,800		366,422
	PEABODY ENERGY CORP	COMMON STOCK 64,600		1,969,008
	PEAPACK GLADSTONE FINL CORP	COMMON STOCK 10,305		259,480
	PEBBLEBROOK HOTEL TRUST	REIT USD.01 110,629		3,131,907
	PEGASYSTEMS INC	COMMON STOCK USD.01 31,762		1,519,176
	PENN NATIONAL GAMING INC	COMMON STOCK USD.01 90,738		1,708,597
	PENN REAL ESTATE INVEST TST	REIT USD1.0 65,348		388,167
	PENN VIRGINIA CORP	COMMON STOCK 11,600		627,096
	PENNS WOODS BANCORP INC	COMMON STOCK USD8.33 5,200		209,248
	PENNYMAC FINANCIAL SERVICES	COMMON STOCK USD.0001 15,000		318,900
	PENNYMAC MORTGAGE INVESTMENT	REIT USD.01 54,600		1,016,652
	PENSKE AUTOMOTIVE GROUP INC	COMMON STOCK USD.0001 28,400		1,145,088
	PENUMBRA INC	COMMON STOCK USD.001 26,200		3,201,640
	PEOPLE S UTAH BANCORP	COMMON STOCK USD.01 11,500		346,725
	PEOPLES BANCORP INC	COMMON STOCK 14,595		439,310
	PEOPLES FINANCIAL SERVICES	COMMON STOCK USD2.0 6,300		277,578
	PERFICIENT INC	COMMON STOCK USD.001 34,200		761,292
	PERFORMANCE FOOD GROUP CO	COMMON STOCK USD.01 88,400		2,852,668
	PERSPECTA INC	COMMON STOCK USD.01 119,400		2,056,068
	PETIQ INC	COMMON STOCK USD.001 9,100		213,577
	PETMED EXPRESS INC	COMMON STOCK USD.001 17,700		411,702
	PGT INNOVATIONS INC	COMMON STOCK USD.01 39,300		622,905
	PHI INC NON VOTING	COMMON STOCK USD.1 13,300		24,605
	PHIBRO ANIMAL HEALTH CORP A	COMMON STOCK USD.001 13,200		424,512
	PHOTRONICS INC	COMMON STOCK USD.01 59,242		573,463
	PHYSICIANS REALTY TRUST	REIT USD.01 155,300		2,489,459
	PICO HOLDINGS INC	COMMON STOCK USD.001 24,084		220,128
	PIEDMONT OFFICE REALTY TRU A	REIT USD.01 111,900		1,906,776
	PIER 1 IMPORTS INC	COMMON STOCK USD.001 72,050		22,033
	PIERIS PHARMACEUTICALS INC	COMMON STOCK USD.001 42,300		112,518
	PILGRIM S PRIDE CORP	COMMON STOCK USD.01 45,830		710,823
	PINNACLE FINANCIAL PARTNERS	COMMON STOCK USD1.0 61,997		2,858,062
	PIONEER ENERGY SERVICES CORP	COMMON STOCK USD.1 61,505		75,651
	PIPER JAFFRAY COS	COMMON STOCK USD.01 11,841		779,611

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	PITNEY BOWES INC	COMMON STOCK USD1.0	168,200	994,062
	PJT PARTNERS INC A	COMMON STOCK	15,300	593,028
	PLANET FITNESS INC CL A	COMMON STOCK USD.0001	70,700	3,790,934
	PLANTRONICS INC	COMMON STOCK USD.01	27,700	916,870
	PLATFORM SPECIALTY PRODUCTS.....	COMMON STOCK	174,100	1,798,453
	PLAYAGS INC	COMMON STOCK USD.01	13,100	301,300
	PLEXUS CORP	COMMON STOCK USD.01	29,000	1,481,320
	PLUG POWER INC	COMMON STOCK USD.01	154,500	191,580
	PLURALSIGHT INC A	COMMON STOCK USD.0001	19,500	459,225
	PNM RESOURCES INC.....	COMMON STOCK	67,332	2,766,672
	POLARIS INDUSTRIES INC.....	COMMON STOCK USD.01	50,068	3,839,214
	POLYONE CORPORATION	COMMON STOCK USD.01	68,672	1,964,019
	POOL CORP.....	COMMON STOCK USD.001	33,074	4,916,450
	POPULAR INC	COMMON STOCK USD.01	83,484	3,942,114
	PORTLAND GENERAL ELECTRIC CO.....	COMMON STOCK	73,200	3,356,220
	PORTOLA PHARMACEUTICALS INC.....	COMMON STOCK USD.001	53,000	1,034,560
	POST HOLDINGS INC	COMMON STOCK USD.01	55,201	4,920,065
	POTBELLY CORP.....	COMMON STOCK USD.01	19,300	155,365
	POTLATCHDELTIC CORP.....	REIT USD1.0	57,205	1,809,966
	POWELL INDUSTRIES INC.....	COMMON STOCK USD.01	9,600	240,096
	POWER INTEGRATIONS INC	COMMON STOCK USD.001	24,400	1,487,912
	PQ GROUP HOLDINGS INC	COMMON STOCK	26,400	390,984
	PRA GROUP INC	COMMON STOCK USD.01	40,000	974,800
	PRA HEALTH SCIENCES INC.....	COMMON STOCK USD.01	47,000	4,322,120
	PREFERRED APARTMENT COMMUN A.....	REIT USD.01	23,700	333,222
	PREFERRED BANK/LOS ANGELES	COMMON STOCK	10,700	463,845
	PREFORMED LINE PRODUCTS CO.....	COMMON STOCK USD2.0	3,500	189,875
	PREMIER FINANCIAL BANCORP.....	COMMON STOCK	3,902	58,179
	PREMIER INC CLASS A	COMMON STOCK USD.01	46,100	1,721,835
	PRESIDIO INC	COMMON STOCK USD.01	18,700	244,035
	PRESIDIO INC.....	COMMON STOCK USD.01	14,200	185,306
	PRESTIGE CONSUMER HEALTHCARE.....	COMMON STOCK USD.01	45,233	1,396,795
	PRGX GLOBAL INC.....	COMMON STOCK USD.01	7,000	66,318
	PRICESMART INC	COMMON STOCK USD.0001	18,500	1,093,350
	PRIMERICA INC	COMMON STOCK	35,100	3,429,621
	PRIMO WATER CORP	COMMON STOCK	18,700	261,987
	PRIMORIS SERVICES CORP	COMMON STOCK USD.0001	35,500	679,115
	PROASSURANCE CORP	COMMON STOCK USD.01	45,340	1,838,990
	PROGENICS PHARMACEUTICALS	COMMON STOCK USD.0013	60,205	252,861
	PROGRESS SOFTWARE CORP	COMMON STOCK USD.01	41,000	1,455,090
	PROOFPOINT INC	COMMON STOCK USD.0001	40,700	3,411,067
	PROPETRO HOLDING CORP	COMMON STOCK	49,800	613,536
	PROS HOLDINGS INC	COMMON STOCK USD.001	22,900	719,060
	PROSPERITY BANCSHARES INC.....	COMMON STOCK USD1.0	57,100	3,557,330
	PROTECTIVE INSURANCE CORP B.....	COMMON STOCK	9,250	154,013
	PROTHENA CORP PLC	COMMON STOCK USD.01	34,200	352,260
	PROTO LABS INC	COMMON STOCK USD.001	21,400	2,413,706
	PROVIDENCE SERVICE CORP.....	COMMON STOCK USD.001	10,355	621,507
	PROVIDENT FINANCIAL SERVICES	COMMON STOCK USD.01	54,301	1,310,283
	PS BUSINESS PARKS INC/CA.....	REIT USD.01	15,640	2,048,840
	PTC INC	COMMON STOCK USD.01	95,500	7,916,950
	PTC THERAPEUTICS INC.....	COMMON STOCK USD.001	37,277	1,279,347
	PUMA BIOTECHNOLOGY INC.....	COMMON STOCK USD.0001	24,900	506,715
	PURE STORAGE INC CLASS A	COMMON STOCK USD.0001	140,800	2,264,064
	PZENA INVESTMENT MANAGM CL A	COMMON STOCK USD.01	14,100	121,965
	Q2 HOLDINGS INC	COMMON STOCK USD.0001	26,900	1,332,895
	Q2 HOLDINGS INC	COMMON STOCK USD.0001	4,600	227,892
	QAD INC A	COMMON STOCK	6,248	245,734
	QCR HOLDINGS INC.....	COMMON STOCK USD1.0	10,600	340,154
	QEP RESOURCES INC.....	COMMON STOCK USD.01	209,300	1,178,359
	QIAGEN N.V.	COMMON STOCK EUR.01	181,503	6,252,778
	QTS REALTY TRUST INC CL A	REIT USD.01	44,800	1,659,840
	QUAD GRAPHICS INC	COMMON STOCK USD.025	28,000	344,960
	QUAKER CHEMICAL CORP	COMMON STOCK USD1.0	10,700	1,901,497
	QUALYS INC	COMMON STOCK USD.001	29,300	2,189,882
	QUANEX BUILDING PRODUCTS	COMMON STOCK USD.01	29,255	397,575
	QUANTENNA COMMUNICATIONS INC	COMMON STOCK USD.0001	17,000	243,950
	QUANTENNA COMMUNICATIONS INC	COMMON STOCK USD.0001	13,600	195,186
	QUANTERIX CORP.....	COMMON STOCK USD.001	7,000	128,170
	QUIDEL CORP	COMMON STOCK USD.001	27,235	1,329,613
	QUINSTREET INC.....	COMMON STOCK USD.001	40,700	660,561
	QUOTIENT TECHNOLOGY INC	COMMON STOCK USD.00001	49,900	532,932
	QUOTIENT TECHNOLOGY INC	COMMON STOCK USD.00001	19,000	202,968
	QURATE RETAIL INC	COMMON STOCK USD.01	341,620	6,668,422
	R1 RCM INC	COMMON STOCK USD.01	84,017	667,935
	RA PHARMACEUTICALS INC.....	COMMON STOCK USD.0001	7,300	132,860
	RADIAN GROUP INC	COMMON STOCK USD.001	186,780	3,055,721
	RADIANT LOGISTICS INC.....	COMMON STOCK USD.001	18,600	79,050

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	RADIUS HEALTH INC.....	COMMON STOCK USD.0001	28,500	469,965
	RADNET INC.....	COMMON STOCK USD.0001	26,200	266,454
	RAMBUS INC.....	COMMON STOCK USD.001	89,864	689,257
	RANGE RESOURCES CORP.....	COMMON STOCK USD.01	169,500	1,622,115
	RAPID7 INC.....	COMMON STOCK USD.01	29,600	922,336
	RAVEN INDUSTRIES INC.....	COMMON STOCK USD1.0	29,582	1,070,573
	RAYONIER ADVANCED MATERIALS.....	COMMON STOCK USD.01	37,627	400,728
	RAYONIER INC.....	REIT	104,182	2,884,800
	RBB BANCORP.....	COMMON STOCK	8,600	151,102
	RBC BEARINGS INC.....	COMMON STOCK USD.01	19,440	2,548,584
	RCI HOSPITALITY HOLDINGS INC.....	COMMON STOCK USD.01	7,300	163,009
	RE/MAX HOLDINGS INC CL A.....	COMMON STOCK USD.0001	16,800	516,600
	READING INTERNATIONAL INC A.....	COMMON STOCK USD.01	8,600	125,044
	READY CAPITAL CORP.....	REIT USD.0001	900	12,447
	READY CAPITAL CORP.....	REIT USD.0001	9,683	133,645
	REALOGY HOLDINGS CORP.....	COMMON STOCK USD.01	101,800	1,494,424
	REALPAGE INC.....	COMMON STOCK USD.001	58,568	2,822,392
	REATA PHARMACEUTICALS INC A.....	COMMON STOCK USD.001	15,400	863,940
	RED ROBIN GOURMET BURGERS.....	COMMON STOCK USD.001	11,500	307,280
	RED ROCK RESORTS INC CLASS A.....	COMMON STOCK USD.01	56,900	1,155,639
	REDFIN CORP.....	COMMON STOCK	53,900	776,160
	REDFIN CORP.....	COMMON STOCK	13,700	197,314
	REDWOOD TRUST INC.....	REIT USD.01	68,900	1,038,323
	REGAL BELOIT CORP.....	COMMON STOCK USD.01	35,804	2,508,070
	REGENXBIO INC.....	COMMON STOCK USD.0001	25,900	1,086,505
	REGIONAL MANAGEMENT CORP.....	COMMON STOCK USD.1	9,400	226,070
	REGIS CORP.....	COMMON STOCK USD.05	36,640	621,048
	REINSURANCE GROUP OF AMERICA.....	COMMON STOCK USD.01	52,575	7,372,592
	RELANCE STEEL + ALUMINUM.....	COMMON STOCK	56,186	3,998,758
	RELIANT BANCORP INC.....	COMMON STOCK USD.001	9,800	226,530
	RENAISSANCERE HOLDINGS LTD.....	COMMON STOCK USD1.0	33,375	4,462,238
	RENASANT CORP.....	COMMON STOCK USD5.0	41,175	1,242,662
	RENEWABLE ENERGY GROUP INC.....	COMMON STOCK USD.0001	38,200	981,740
	RENT A CENTER INC.....	COMMON STOCK USD.01	45,150	730,979
	REPLIGEN CORP.....	COMMON STOCK USD.01	32,000	1,687,680
	REPUBLIC BANCORP INC CLASS A.....	COMMON STOCK	9,490	367,453
	REPUBLIC FIRST BANCORP INC.....	COMMON STOCK USD.01	41,250	246,263
	RESIDEO TECHNOLOGIES INC.....	COMMON STOCK USD.001	102,200	2,100,210
	RESOLUTE ENERGY CORP.....	COMMON STOCK USD.0001	15,500	449,190
	RESOURCES CONNECTION INC.....	COMMON STOCK USD.01	26,500	376,300
	RETAIL OPPORTUNITY INVESTMEN.....	REIT USD.0001	91,300	1,449,844
	RETAIL PROPERTIES OF AME A.....	REIT USD.001	176,969	1,920,114
	RETAIL VALUE INC.....	REIT USD.1	13,250	339,068
	RETROPHIN INC.....	COMMON STOCK USD.0001	31,900	721,897
	REV GROUP INC.....	COMMON STOCK USD.001	29,500	221,545
	REVNACE THERAPEUTICS INC.....	COMMON STOCK USD.001	25,300	509,289
	REVLON INC CLASS A.....	COMMON STOCK USD.01	11,400	287,166
	REX AMERICAN RESOURCES CORP.....	COMMON STOCK USD.01	4,900	333,739
	REXFORD INDUSTRIAL REALTY IN.....	REIT USD.01	73,871	2,176,978
	REXNORD CORP.....	COMMON STOCK USD.01	87,600	2,010,420
	RGC RESOURCES INC.....	COMMON STOCK USD5.0	700	20,972
	RGC RESOURCES INC.....	COMMON STOCK USD5.0	900	26,976
	RH.....	COMMON STOCK USD.0001	16,700	2,000,994
	RHYTHM PHARMACEUTICALS INC.....	COMMON STOCK	10,010	269,069
	RIBBON COMMUNICATIONS INC.....	COMMON STOCK USD.001	42,563	205,154
	RIGEL PHARMACEUTICALS INC.....	COMMON STOCK USD.001	138,363	318,235
	RIGNET INC.....	COMMON STOCK USD.001	11,700	147,888
	RING ENERGY INC.....	COMMON STOCK USD.001	31,600	160,528
	RINGCENTRAL INC CLASS A.....	COMMON STOCK USD.0001	56,900	4,690,836
	RITE AID CORP.....	COMMON STOCK USD1.0	934,800	662,119
	RLI CORP.....	COMMON STOCK USD1.0	32,900	2,269,771
	RLJ LODGING TRUST.....	REIT	145,118	2,379,935
	RMR GROUP INC/THE A.....	COMMON STOCK	6,092	323,363
	ROCKET PHARMACEUTICALS INC.....	COMMON STOCK USD.01	17,000	251,940
	ROCKWELL MEDICAL INC.....	COMMON STOCK	55,100	124,526
	ROCKY BRANDS INC.....	COMMON STOCK	3,600	93,508
	ROGERS CORP.....	COMMON STOCK USD1.0	15,500	1,535,430
	ROKU INC.....	COMMON STOCK USD.0001	34,200	1,047,888
	ROSETTA STONE INC.....	COMMON STOCK USD.00005	6,300	103,320
	ROSETTA STONE INC.....	COMMON STOCK USD.00005	12,100	198,421
	ROWAN COMPANIES PLC A.....	COMMON STOCK USD.125	108,475	910,105
	ROYAL GOLD INC.....	COMMON STOCK USD.01	53,800	4,607,970
	RPC INC.....	COMMON STOCK USD.1	52,193	515,145
	RPM INTERNATIONAL INC.....	COMMON STOCK USD.01	108,547	6,380,393
	RPT REALTY.....	REIT USD.01	69,927	835,628
	RR DONNELLEY + SONS CO.....	COMMON STOCK USD1.25	62,681	248,217
	RTI SURGICAL HDS INC.....	COMMON STOCK USD.001	55,300	204,610
	RUBIUS THERAPEUTICS INC.....	COMMON STOCK	10,000	160,800

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	RUDOLPH TECHNOLOGIES INC	COMMON STOCK USD.001	25,106	513,920
	RUSH ENTERPRISES INC CL B	COMMON STOCK USD.01	4,900	174,440
	RUSH ENTERPRISES INC CL A	COMMON STOCK USD.01	26,922	928,271
	RUTH S HOSPITALITY GROUP INC	COMMON STOCK USD.01	23,564	535,610
	RYDER SYSTEM INC	COMMON STOCK USD.5	43,100	2,075,265
	RYERSON HOLDING CORP	COMMON STOCK USD.01	11,200	71,008
	RYMAN HOSPITALITY PROPERTIES	REIT USD.01	37,878	2,526,084
	S + T BANCORP INC	COMMON STOCK USD2.5	29,200	1,104,928
	S+P MID 400 EMINI MAR19	XCME 20190315	7,800	(641,585)
	SABRA HEALTH CARE REIT INC	REIT USD.01	149,118	2,457,465
	SABRE CORP	COMMON STOCK USD.01	226,800	4,907,952
	SAFEGUARD SCIENTIFICS INC	COMMON STOCK USD.1	25,306	218,138
	SAFETY INSURANCE GROUP INC	COMMON STOCK USD.01	13,900	1,137,159
	SAGA COMMUNICATIONS INC CL A	COMMON STOCK USD.01	2,300	76,429
	SAGE THERAPEUTICS INC	COMMON STOCK USD.0001	38,600	3,697,494
	SAIA INC	COMMON STOCK USD.001	21,850	1,219,667
	SAILPOINT TECHNOLOGIES HOLDI	COMMON STOCK USD.0001	57,100	1,341,279
	SALLY BEAUTY HOLDINGS INC	COMMON STOCK USD.01	99,917	1,703,585
	SANCHEZ ENERGY CORP	COMMON STOCK USD.01	60,700	16,389
	SANDERSON FARMS INC	COMMON STOCK USD1.0	16,650	1,653,179
	SANDRIDGE ENERGY INC	COMMON STOCK USD.001	28,500	216,885
	SANDY SPRING BANCORP INC	COMMON STOCK USD1.0	24,565	769,867
	SANGAMO THERAPEUTICS INC	COMMON STOCK USD.01	82,700	949,396
	SANMINA CORP	COMMON STOCK USD.01	59,926	1,441,820
	SANTANDER CONSUMER USA HOLDI	COMMON STOCK USD.01	92,100	1,620,039
	SAREPTA THERAPEUTICS INC	COMMON STOCK USD.0001	54,600	5,958,498
	SAUL CENTERS INC	REIT USD.01	8,835	417,189
	SAVARA INC	COMMON STOCK USD.001	20,400	154,428
	SCANSOURCE INC	COMMON STOCK	21,500	739,170
	SCHNEIDER NATIONAL INC CL B	COMMON STOCK	37,700	703,859
	SCHNITZER STEEL INDS INC A	COMMON STOCK USD1.0	24,734	533,018
	SCHOLAR ROCK HOLDING CORP	COMMON STOCK USD.001	5,100	117,147
	SCHOLASTIC CORP	COMMON STOCK USD.01	26,000	1,046,760
	SCHULMAN A INC CVR COM	COMMON STOCK	24,036	45,909
	SCHWEITZER MAUDUIT INTL INC	COMMON STOCK USD.1	26,810	671,591
	SCIENCE APPLICATIONS INTE	COMMON STOCK USD.0001	36,942	2,353,205
	SCIENTIFIC GAMES CORP	COMMON STOCK USD.001	45,887	820,460
	SCORPIO BULKERS INC	COMMON STOCK USD.01	49,783	275,300
	SCORPIO TANKERS INC	COMMON STOCK USD.01	373,700	657,712
	SCOTTS MIRACLE GRO CO	COMMON STOCK USD.01	32,320	1,986,387
	SEABOARD CORP	COMMON STOCK USD1.0	227	803,128
	SEACOAST BANKING CORP/FL	COMMON STOCK USD.1	36,640	953,373
	SEACOR HOLDINGS INC	COMMON STOCK USD.01	14,062	520,294
	SEACOR MARINE HOLDINGS INC	COMMON STOCK USD.01	16,048	188,724
	SEASPINE HOLDINGS CORP	COMMON STOCK USD.01	9,600	175,104
	SEATTLE GENETICS INC	COMMON STOCK USD.001	87,724	4,970,442
	SEAWORLD ENTERTAINMENT INC	COMMON STOCK USD.01	42,600	941,034
	SECUREWORKS CORP A	COMMON STOCK USD.01	5,000	84,450
	SEI INVESTMENTS COMPANY	COMMON STOCK USD.01	109,644	5,065,553
	SELECT BANCORP INC	COMMON STOCK USD1.0	6,900	84,665
	SELECT ENERGY SERVICES INC A	COMMON STOCK USD.01	22,900	144,728
	SELECT INCOME REIT	REIT USD.01	71,914	529,287
	SELECT MEDICAL HOLDINGS CORP	COMMON STOCK USD.001	92,600	1,421,410
	SELECTA BIOSCIENCES INC	COMMON STOCK USD.0001	4,500	11,970
	SELECTIVE INSURANCE GROUP	COMMON STOCK USD2.0	49,258	3,001,783
	SEMGROUP CORP CLASS A	COMMON STOCK	58,449	805,427
	SEMTECH CORP	COMMON STOCK USD.01	55,594	2,550,097
	SENDGRID INC	COMMON STOCK USD.001	23,500	1,014,495
	SENECA FOODS CORP CL A	COMMON STOCK USD.25	10,100	285,022
	SENIOR HOUSING PROP TRUST	REIT USD.01	197,800	2,318,216
	SENSATA TECHNOLOGIES HOLDING	COMMON STOCK EUR.01	133,300	5,977,172
	SENSEONICS HOLDINGS INC	COMMON STOCK USD.001	54,200	140,378
	SENSIENT TECHNOLOGIES CORP	COMMON STOCK USD.1	34,900	1,949,165
	SERES THERAPEUTICS INC	COMMON STOCK USD.001	15,000	67,800
	SERITAGE GROWTH PROP A REIT	REIT USD.01	23,300	753,289
	SERVICE CORP INTERNATIONAL	COMMON STOCK USD1.0	143,169	5,763,984
	SERVICEMASTER GLOBAL HOLDING	COMMON STOCK USD.01	114,200	4,195,708
	SERVICENOW INC	COMMON STOCK USD.001	144,900	25,799,445
	SERVICENOW INC	COMMON STOCK USD.001	2,900	516,352
	SERVICEMASTER INTERNATIONAL	COMMON STOCK USD.0001	44,300	47,844
	SERVISFIRST BANCSHARES INC	COMMON STOCK USD.001	40,600	1,293,922
	SHAKE SHACK INC CLASS A	COMMON STOCK USD.01	18,119	822,965
	SHENANDOAH TELECOMMUNICATION	COMMON STOCK	42,800	1,893,900
	SHIP FINANCE INTL LTD	COMMON STOCK USD.01	44,229	465,731
	SHIP FINANCE INTL LTD	COMMON STOCK USD.01	25,800	271,739
	SHOE CARNIVAL INC	COMMON STOCK USD.01	8,700	291,537
	SHORE BANCSHARES INC	COMMON STOCK USD.01	11,200	162,848
	SHOTSPOTTER INC	COMMON STOCK	7,200	224,382

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	SHUTTERFLY INC	COMMON STOCK USD.0001 27,993		1,126,998
	SHUTTERSTOCK INC	COMMON STOCK USD.01 18,200		655,382
	SI BONE INC	COMMON STOCK USD.0001 8,600		177,688
	SI FINANCIAL GROUP INC	COMMON STOCK USD.01 2,400		30,552
	SIENRA INC	COMMON STOCK USD.01 18,900		240,219
	SIERRA BANCORP	COMMON STOCK 8,500		204,255
	SIGA TECHNOLOGIES INC	COMMON STOCK USD.0001 42,300		334,170
	SIGNATURE BANK	COMMON STOCK USD.01 44,300		4,554,483
	SIGNET JEWELERS LTD	COMMON STOCK USD.18 47,100		1,496,367
	SILGAN HOLDINGS INC	COMMON STOCK USD.01 67,451		1,593,193
	SILICON LABORATORIES INC	COMMON STOCK USD.0001 35,900		2,829,279
	SILVERBOW RESOURCES INC	COMMON STOCK 4,885		115,711
	SIMMONS FIRST NATL CORP CL A	COMMON STOCK USD.01 69,904		1,686,784
	SIMPLY GOOD FOODS CO/THE	COMMON STOCK USD.0001 45,800		865,620
	SIMPSON MANUFACTURING CO INC	COMMON STOCK USD.01 33,900		1,835,007
	SIMULATIONS PLUS INC	COMMON STOCK USD.001 10,800		212,811
	SINCLAIR BROADCAST GROUP A	COMMON STOCK USD.01 55,296		1,456,497
	SIRIUS XM HOLDINGS INC	COMMON STOCK USD.001 1,057,196		6,036,589
	SITE CENTERS CORP	REIT USD.1 132,505		1,466,830
	SITEONE LANDSCAPE SUPPLY INC	COMMON STOCK USD.01 32,800		1,812,856
	SIX FLAGS ENTERTAINMENT CORP	COMMON STOCK 57,300		3,187,599
	SIX FLAGS ENTERTAINMENT CORP	COMMON STOCK 3,200		178,024
	SJW GROUP	COMMON STOCK USD.001 15,067		838,027
	SKECHERS USA INC CL A	COMMON STOCK USD.001 113,500		2,598,015
	SKYLINE CHAMPION CORP	COMMON STOCK USD.028 23,400		343,746
	SKYWEST INC	COMMON STOCK 43,666		1,941,827
	SLEEP NUMBER CORP	COMMON STOCK USD.01 27,400		869,402
	SLM CORP	COMMON STOCK USD.2 358,770		2,981,379
	SM ENERGY CO	COMMON STOCK USD.01 93,900		1,453,572
	SMART + FINAL STORES INC	COMMON STOCK USD.001 17,900		84,846
	SMART GLOBAL HOLDINGS INC	COMMON STOCK USD.01 5,363		159,281
	SMARTFINANCIAL INC	COMMON STOCK USD1.0 5,284		95,996
	SOLARIS OILFIELD INFRAST A	COMMON STOCK USD.01 15,500		187,395
	SOLARWINDS CORP	COMMON STOCK USD.001 23,300		322,297
	SOLID BIOSCIENCES INC	COMMON STOCK USD.001 7,400		198,320
	SONIC AUTOMOTIVE INC CLASS A	COMMON STOCK USD.01 24,100		331,616
	SONOCO PRODUCTS CO	COMMON STOCK 81,220		4,315,219
	SORRENTO THERAPEUTICS INC	COMMON STOCK USD.0001 64,700		155,280
	SOTHEBY S	COMMON STOCK USD.01 32,000		1,271,680
	SOUTH JERSEY INDUSTRIES	COMMON STOCK USD1.25 70,700		1,965,460
	SOUTH STATE CORP	COMMON STOCK USD2.5 30,421		1,823,739
	SOUTHERN COPPER CORP	COMMON STOCK USD.01 68,522		2,108,422
	SOUTHERN FIRST BANCSHARES	COMMON STOCK USD.01 2,600		83,382
	SOUTHERN MISSOURI BANCORP	COMMON STOCK USD.01 2,100		71,190
	SOUTHERN NATL BANCORP OF VA	COMMON STOCK USD.01 3,400		44,948
	SOUTHERN NATL BANCORP OF VA	COMMON STOCK USD.01 12,300		162,382
	SOUTHSIDE BANCSHARES INC	COMMON STOCK USD1.25 26,068		827,659
	SOUTHWEST GAS HOLDINGS INC	COMMON STOCK USD1.0 40,100		3,067,650
	SOUTHWESTERN ENERGY CO	COMMON STOCK USD.01 495,824		1,690,760
	SP PLUS CORP	COMMON STOCK USD.001 13,700		404,698
	SP PLUS CORP	COMMON STOCK USD.001 6,100		180,206
	SPARK THERAPEUTICS INC	COMMON STOCK USD.001 25,600		1,001,984
	SPARTAN MOTORS INC	COMMON STOCK USD.01 18,500		133,755
	SPARTANNASH CO	COMMON STOCK 33,558		576,526
	SPARTON CORP	COMMON STOCK USD1.25 9,600		174,624
	SPECTRUM BRANDS HOLDINGS INC	COMMON STOCK USD.01 34,539		1,459,273
	SPECTRUM PHARMACEUTICALS INC	COMMON STOCK USD.001 80,739		706,466
	SPEEDWAY MOTORSPORTS INC	COMMON STOCK USD.01 14,400		234,288
	SPIRE INC	COMMON STOCK USD1.0 41,700		3,089,136
	SPIRIT AEROSYSTEMS HOLD CL A	COMMON STOCK USD.01 87,265		6,290,934
	SPIRIT AIRLINES INC	COMMON STOCK USD.0001 56,500		3,272,480
	SPIRIT MTA REIT	REIT USD.01 38,247		272,701
	SPIRIT OF TEXAS BANCSHARES I	COMMON STOCK NPV 9,100		203,897
	SPIRIT REALTY CAPITAL INC	REIT USD.05 70,035		2,468,734
	SPLUNK INC	COMMON STOCK USD.001 117,700		12,340,845
	SPLUNK INC	COMMON STOCK USD.001 4,200		440,381
	SPOK HOLDINGS INC	COMMON STOCK USD.0001 20,760		275,278
	SPORTSMAN S WAREHOUSE HOLDIN	COMMON STOCK USD.01 23,000		100,740
	SPRING BANK PHARMACEUTICALS	COMMON STOCK USD.0001 11,600		120,524
	SPRINT CORP	COMMON STOCK USD.01 554,028		3,224,443
	SPROUTS FARMERS MARKET INC	COMMON STOCK USD.001 111,900		2,630,769
	SPS COMMERCE INC	COMMON STOCK USD.001 14,600		1,202,748
	SPX CORP	COMMON STOCK USD.01 37,186		1,041,580
	SPX FLOW INC	COMMON STOCK USD.01 34,686		1,055,148
	SQUARE INC A	COMMON STOCK USD.000001 240,900		13,512,081
	SRC ENERGY INC	COMMON STOCK USD.001 198,260		931,822
	SS+C TECHNOLOGIES HOLDINGS	COMMON STOCK USD.01 170,178		7,676,730
	SSGA	G STIFF ERISA QUALIFIED 5BPS 19,580,845		19,580,845

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	ST JOE CO/THE	COMMON STOCK 41,500		546,555
	STAAR SURGICAL CO	COMMON STOCK USD.01 35,900		1,145,569
	STAG INDUSTRIAL INC	REIT USD.01 85,600		2,129,728
	STAMPS.COM INC	COMMON STOCK USD.001 13,950		2,171,178
	STANDARD MOTOR PRODS	COMMON STOCK USD2.0 17,700		857,211
	STANDEX INTERNATIONAL CORP	COMMON STOCK USD1.5 11,200		752,416
	STARWOOD PROPERTY TRUST INC	REIT USD.01 220,900		4,353,939
	STATE AUTO FINANCIAL CORP	COMMON STOCK 14,700		500,388
	STATE BANK FINANCIAL CORP	COMMON STOCK USD.01 30,700		662,813
	STEEL DYNAMICS INC	COMMON STOCK USD.005 181,900		5,464,276
	STEELCASE INC CL A	COMMON STOCK 74,290		1,101,721
	STEMLINE THERAPEUTICS INC	COMMON STOCK USD.0001 19,479		185,051
	STEPAN CO	COMMON STOCK USD1.0 16,632		1,230,768
	STERICYCLE INC	COMMON STOCK USD.01 68,200		2,502,258
	STERIS LTD	COMMON STOCK 68,900		7,361,965
	STERLING BANCORP/DE	COMMON STOCK USD.01 186,658		3,081,724
	STERLING CONSTRUCTION CO	COMMON STOCK USD.01 31,000		337,590
	STEVEN MADDEN LTD	COMMON STOCK USD.0001 74,268		2,247,350
	STEWART INFORMATION SERVICES	COMMON STOCK USD1.0 17,800		736,920
	STIFEL FINANCIAL CORP	COMMON STOCK USD.15 56,166		2,326,396
	STOCK YARDS BANCORP INC	COMMON STOCK 20,865		684,372
	STONERIDGE INC	COMMON STOCK 23,800		586,670
	STORE CAPITAL CORP	REIT USD.01 157,100		4,447,501
	STRATASYS LTD	COMMON STOCK ILS.01 44,100		794,241
	STRATEGIC EDUCATION INC	COMMON STOCK USD.01 18,487		2,096,796
	STRATUS PROPERTIES INC	COMMON STOCK USD.01 1,500		35,970
	STURM RUGER + CO INC	COMMON STOCK USD1.0 16,200		862,164
	SUMMIT FINANCIAL GROUP INC	COMMON STOCK USD2.5 6,584		127,137
	SUMMIT HOTEL PROPERTIES INC	REIT 77,400		753,102
	SUMMIT MATERIALS INC CL A	COMMON STOCK USD.01 96,712		1,199,229
	SUN COMMUNITIES INC	REIT USD.01 70,009		7,120,615
	SUN HYDRAULICS CORP	COMMON STOCK USD.001 20,700		687,033
	SUNCOKE ENERGY INC	COMMON STOCK USD.01 55,065		470,806
	SUNPOWER CORP	COMMON STOCK USD.001 42,985		213,635
	SUNRUN INC	COMMON STOCK USD.0001 73,549		800,949
	SUNSTONE HOTEL INVESTORS INC	REIT USD.01 191,806		2,495,396
	SUPERIOR ENERGY SERVICES INC	COMMON STOCK USD.001 139,770		468,230
	SUPERIOR GROUP OF COS INC	COMMON STOCK 2,489		43,931
	SUPERIOR INDUSTRIES INTL	COMMON STOCK 25,600		123,136
	SUPERNUS PHARMACEUTICALS INC	COMMON STOCK USD.001 41,300		1,371,986
	SURGERY PARTNERS INC	COMMON STOCK USD.01 13,600		133,144
	SURMODICS INC	COMMON STOCK USD.05 10,825		511,590
	SVMK INC	COMMON STOCK USD.00001 17,600		215,996
	SWITCH INC A	COMMON STOCK USD.001 31,100		217,700
	SYKES ENTERPRISES INC	COMMON STOCK USD.01 32,543		804,788
	SYNAPTICS INC	COMMON STOCK USD.001 31,900		1,186,999
	SYNEOS HEALTH INC	COMMON STOCK USD.01 50,600		1,991,110
	SYNERGY PHARMACEUTICALS INC	COMMON STOCK USD.0001 159,700		18,190
	SYNNEX CORP	COMMON STOCK USD.001 34,671		2,802,804
	SYNOVUS FINANCIAL CORP	COMMON STOCK USD1.0 94,903		3,035,947
	SYROS PHARMACEUTICALS INC	COMMON STOCK USD.001 13,400		74,638
	SYSTEMAX INC	COMMON STOCK USD.01 10,600		253,234
	T MOBILE US INC	COMMON STOCK USD.0001 250,200		15,915,222
	T MOBILE US INC	COMMON STOCK USD.0001 5,400		343,508
	TABLEAU SOFTWARE INC CL A	COMMON STOCK USD.0001 58,700		7,044,000
	TABULA RASA HEALTHCARE INC	COMMON STOCK USD.0001 14,400		918,144
	TACTILE SYSTEMS TECHNOLOGY I	COMMON STOCK USD.001 14,400		655,920
	TAHOE RESOURCES INC	COMMON STOCK 283,500		1,034,775
	TAILORED BRANDS INC	COMMON STOCK USD.01 41,957		572,293
	TALOS ENERGY INC	COMMON STOCK 16,716		272,805
	TANDEM DIABETES CARE INC	COMMON STOCK 41,600		1,579,552
	TANGER FACTORY OUTLET CENTER	REIT USD.01 84,292		1,704,384
	TARGA RESOURCES CORP	COMMON STOCK USD.001 180,000		6,483,600
	TARGA RESOURCES CORP	COMMON STOCK USD.001 8,400		302,587
	TAUBMAN CENTERS INC	REIT USD.01 50,100		2,279,049
	TAYLOR MORRISON HOME CORP A	COMMON STOCK USD.00001 98,100		1,559,790
	TCF FINANCIAL CORP	COMMON STOCK USD.01 136,575		2,661,847
	TD AMERITRADE HOLDING CORP	COMMON STOCK USD.01 230,376		11,279,209
	TD AMERITRADE HOLDING CORP	COMMON STOCK USD.01 4,200		205,643
	TEAM INC	COMMON STOCK USD.3 27,046		396,224
	TECH DATA CORP	COMMON STOCK USD.0015 30,375		2,484,979
	TECHTARGET	COMMON STOCK USD.001 12,900		157,509
	TEEKAY CORP	COMMON STOCK USD.001 44,200		147,628
	TEEKAY TANKERS LTD CLASS A	COMMON STOCK USD.01 72,800		67,558
	TEGNA INC	COMMON STOCK USD1.0 184,008		2,000,167
	TEJON RANCH CO	COMMON STOCK USD.5 18,460		306,067
	TELADOC HEALTH INC	COMMON STOCK USD.001 54,900		2,721,393
	TELEDYNE TECHNOLOGIES INC	COMMON STOCK USD.01 29,237		6,054,106

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	TELEFLEX INC	COMMON STOCK USD1.0	37,476	9,686,796
	TELENAV INC	COMMON STOCK USD.001	23,400	95,004
	TELEPHONE AND DATA SYSTEMS	COMMON STOCK USD.01	82,695	2,690,895
	TELIGENT INC	COMMON STOCK USD.01	35,800	49,046
	TELLURIAN INC	COMMON STOCK USD.01	45,200	314,140
	TELLURIAN INC	COMMON STOCK USD.01	30,100	209,270
	TEMPUR SEALY INTERNATIONAL I	COMMON STOCK USD.01	39,329	1,628,221
	TENABLE HOLDINGS INC	COMMON STOCK USD.01	10,300	228,557
	TENET HEALTHCARE CORP	COMMON STOCK USD.05	69,285	1,187,545
	TENNANT CO	COMMON STOCK USD.375	16,100	838,971
	TENNECO INC CLASS A	COMMON STOCK USD.01	43,312	1,186,316
	TERADATA CORP	COMMON STOCK USD.01	97,400	3,736,264
	TERADYNE INC	COMMON STOCK USD.125	147,400	4,625,412
	TEREX CORP	COMMON STOCK USD.01	54,400	1,499,808
	TERRAFORM POWER INC A	COMMON STOCK USD.01	50,481	566,397
	TERRENO REALTY CORP	REIT USD.01	42,800	1,505,276
	TERRENO REALTY CORP	REIT USD.01	6,100	214,409
	TERRITORIAL BANCORP INC	COMMON STOCK USD.01	11,200	290,976
	TESARO INC	COMMON STOCK USD.0001	31,500	2,338,875
	TESLA INC	COMMON STOCK USD.001	112,175	37,331,840
	TESLA INC	COMMON STOCK USD.001	1,700	565,764
	TETRA TECH INC	COMMON STOCK USD.01	45,683	2,365,009
	TETRA TECHNOLOGIES INC	COMMON STOCK USD.01	96,405	161,960
	TETRAPHASE PHARMACEUTICALS I	COMMON STOCK USD.001	31,200	35,256
	TEXAS CAPITAL BANCSHARES INC	COMMON STOCK USD.01	42,525	2,172,602
	TEXAS ROADHOUSE INC	COMMON STOCK USD.001	57,115	3,409,766
	TEXTAINER GROUP HOLDINGS LTD	COMMON STOCK USD.01	20,500	204,180
	TFS FINANCIAL CORP	COMMON STOCK USD.01	52,700	850,051
	TG THERAPEUTICS INC	COMMON STOCK USD.001	48,900	200,490
	THE BANK OF PRINCETON	COMMON STOCK USD5.0	400	11,160
	THERAPEUTICSMD INC	COMMON STOCK USD.001	126,800	483,108
	THERAVANCE BIOPHARMA INC	COMMON STOCK	35,728	914,280
	THERMON GROUP HOLDINGS INC	COMMON STOCK USD.001	27,000	547,560
	THIRD POINT REINSURANCE LTD	COMMON STOCK USD.1	76,000	732,640
	THOR INDUSTRIES INC	COMMON STOCK USD.1	43,000	2,236,000
	TIDEWATER INC	COMMON STOCK	18,000	344,340
	TIER REIT INC	REIT USD.0001	41,300	852,019
	TILE SHOP HLDGS INC	COMMON STOCK USD.0001	29,000	158,920
	TILLY S INC CLASS A SHRS	COMMON STOCK USD.001	7,900	85,794
	TIMKEN CO	COMMON STOCK	58,575	2,186,019
	TIMKENSTEEL CORP	COMMON STOCK	38,887	339,872
	TIPTREE INC	COMMON STOCK USD.001	7,800	43,602
	TITAN INTERNATIONAL INC	COMMON STOCK	39,400	183,604
	TITAN MACHINERY INC	COMMON STOCK USD.00001	16,681	219,355
	TIVITY HEALTH INC	COMMON STOCK USD.001	32,700	811,287
	TIVO CORP	COMMON STOCK USD.001	108,285	1,018,962
	TOBIRA THERAPEUTICS IN	COMMON STOCK	7,800	107,172
	TOCAGEN INC	COMMON STOCK USD.001	14,600	119,866
	TOLL BROTHERS INC	COMMON STOCK USD.01	113,800	3,747,434
	TOMPKINS FINANCIAL CORP	COMMON STOCK USD.1	13,787	1,034,163
	TOOTSIE ROLL INDS	COMMON STOCK USD.694	17,585	587,339
	TOPBUILD CORP	COMMON STOCK	30,400	1,368,000
	TORO CO	COMMON STOCK USD1.0	84,912	4,744,883
	TOWER INTERNATIONAL INC	COMMON STOCK USD.01	21,500	511,700
	TOWNE BANK	COMMON STOCK USD1.667	51,390	1,230,791
	TPG RE FINANCE TRUST INC	REIT USD.001	22,200	405,816
	TPI COMPOSITES INC	COMMON STOCK USD.01	11,851	291,298
	TRADE DESK INC/THE CLASS A	COMMON STOCK	25,150	2,918,909
	TRADE DESK INC/THE CLASS A	COMMON STOCK	2,600	301,763
	TRANSENTERIX INC	COMMON STOCK USD.001	115,900	261,934
	TRANSOCEAN LTD	COMMON STOCK CHF.1	433,448	3,008,129
	TRANSUNION	COMMON STOCK USD.01	152,700	8,673,360
	TRAVELPORT WORLDWIDE LTD	COMMON STOCK USD.0025	102,200	1,596,364
	TREASURY BILL	0.01% 20 Jun 2019	2,620,000	2,589,441
	TRECORA RESOURCES	COMMON STOCK USD.1	21,400	166,920
	TREDEGAR CORP	COMMON STOCK	21,246	336,962
	TREEHOUSE FOODS INC	COMMON STOCK USD.01	44,384	2,250,713
	TREX COMPANY INC	COMMON STOCK USD.01	48,464	2,876,823
	TRI POINTE GROUP INC	COMMON STOCK USD.01	133,700	1,461,341
	TRIBUNE MEDIA CO A	COMMON STOCK	72,400	3,285,512
	TRIBUNE PUBLISHING CO	COMMON STOCK USD.01	23,900	271,026
	TRICIDA INC	COMMON STOCK	9,500	224,010
	TRICO BANCSHARES	COMMON STOCK	19,200	648,768
	TRIMAS CORP	COMMON STOCK USD.01	39,000	1,064,310
	TRIMBLE INC	COMMON STOCK	208,070	6,847,584
	TRINET GROUP INC	COMMON STOCK USD.000025	37,500	1,573,125
	TRINITY INDUSTRIES INC	COMMON STOCK USD.01	118,800	2,446,092
	TRINITY PLACE HOLDINGS INC	COMMON STOCK	2,700	11,718

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	TRINSEO SA	COMMON STOCK USD.01	35,600	1,629,768
	TRIPLE S MANAGEMENT CORP B	COMMON STOCK USD1.0	16,800	292,152
	TRISTATE CAPITAL HLDGS INC	COMMON STOCK	19,500	379,470
	TRITON INTERNATIONAL LTD/BER	COMMON STOCK USD.01	39,519	1,227,855
	TRIUMPH BANCORP INC	COMMON STOCK USD.01	18,500	549,450
	TRIUMPH GROUP INC	COMMON STOCK USD.001	42,700	491,050
	TRONOX LTD CL A	COMMON STOCK USD.01	70,800	550,824
	TRUEBLUE INC	COMMON STOCK	33,228	739,323
	TRUECAR INC	COMMON STOCK USD.0001	75,257	681,828
	TRUPANION INC	COMMON STOCK USD.00001	19,500	496,470
	TRUSTCO BANK CORP NY	COMMON STOCK USD1.0	77,833	533,934
	TRUSTMARK CORP	COMMON STOCK	58,082	1,651,271
	TTEC HOLDINGS INC	COMMON STOCK USD.01	14,800	422,836
	TTM TECHNOLOGIES	COMMON STOCK USD.001	85,868	835,496
	TUCOWS INC CLASS A	COMMON STOCK	7,300	438,438
	TUPPERWARE BRANDS CORP	COMMON STOCK USD.01	45,000	1,420,650
	TURNING POINT BRANDS INC	COMMON STOCK USD.01	7,700	209,466
	TUTOR PERINI CORP	COMMON STOCK USD1.0	33,749	538,972
	TWILIO INC A	COMMON STOCK USD.001	59,200	5,286,560
	TWILIO INC A	COMMON STOCK USD.001	2,400	214,326
	TWO HARBORS INVESTMENT CORP	REIT CNY1.0	202,453	2,599,497
	TYLER TECHNOLOGIES INC	COMMON STOCK USD.01	30,814	5,725,857
	TYLER TECHNOLOGIES INC	COMMON STOCK USD.01	1,000	185,823
	TYME TECHNOLOGIES INC	COMMON STOCK	34,600	127,674
	TYME TECHNOLOGIES INC	COMMON STOCK	60,200	222,289
	U.S. PHYSICAL THERAPY INC	COMMON STOCK USD.01	10,900	1,115,615
	UBIQUITI NETWORKS INC	COMMON STOCK USD.001	12,400	1,232,684
	UFP TECHNOLOGIES INC	COMMON STOCK USD.01	1,100	33,044
	UGI CORP	COMMON STOCK	140,800	7,511,680
	ULTIMATE SOFTWARE GROUP INC	COMMON STOCK USD.01	25,220	6,175,621
	ULTRA CLEAN HOLDINGS INC	COMMON STOCK USD.001	28,600	242,242
	ULTRA PETROLEUM CORP	COMMON STOCK	179,700	136,590
	ULTRAGENYX PHARMACEUTICAL IN	COMMON STOCK USD.001	38,300	1,665,284
	UMB FINANCIAL CORP	COMMON STOCK USD1.0	39,684	2,419,533
	UMH PROPERTIES INC	REIT USD.1	22,900	271,136
	UMPQUA HOLDINGS CORP	COMMON STOCK	191,135	3,039,047
	UNIFI INC	COMMON STOCK USD.1	14,300	326,612
	UNIFIRST CORP/MA	COMMON STOCK USD.1	12,600	1,802,682
	UNION BANKSHARES CORP	COMMON STOCK USD1.33	53,800	1,518,774
	UNION BANKSHARES INC /VT	COMMON STOCK USD2.0	1,000	47,750
	UNISYS CORP	COMMON STOCK USD.01	47,140	548,238
	UNIT CORP	COMMON STOCK USD.2	48,650	694,722
	UNITED BANKSHARES INC	COMMON STOCK USD2.5	82,468	2,565,579
	UNITED COMMUNITY BANKS/GA	COMMON STOCK USD1.0	60,462	1,297,515
	UNITED COMMUNITY FINANCIAL	COMMON STOCK	28,600	253,110
	UNITED FINANCIAL BANCORP INC	COMMON STOCK	51,957	763,768
	UNITED FIRE GROUP INC	COMMON STOCK USD.001	17,500	970,375
	UNITED INSURANCE HOLDINGS CO	COMMON STOCK USD.0001	14,900	247,638
	UNITED NATURAL FOODS INC	COMMON STOCK USD.01	45,300	479,727
	UNITED STATES LIME + MINERAL	COMMON STOCK USD.1	2,700	191,700
	UNITED STATES STEEL CORP	COMMON STOCK USD1.0	144,900	2,642,976
	UNITED THERAPEUTICS CORP	COMMON STOCK USD.01	37,210	4,052,169
	UNITI GROUP INC	REIT USD.0001	140,520	2,187,896
	UNITIL CORP	COMMON STOCK	10,300	521,592
	UNITY BIOTECHNOLOGY INC	COMMON STOCK USD.0001	20,400	331,704
	UNIVAR INC	COMMON STOCK USD.01	98,000	1,738,520
	UNIVERSAL CORP/VA	COMMON STOCK	21,966	1,189,459
	UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01	35,500	3,321,735
	UNIVERSAL ELECTRONICS INC	COMMON STOCK USD.01	12,900	326,112
	UNIVERSAL FOREST PRODUCTS	COMMON STOCK	52,700	1,368,092
	UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	12,600	773,262
	UNIVERSAL INSURANCE HOLDINGS	COMMON STOCK USD.01	28,105	1,065,742
	UNIVERSAL LOGISTICS HOLDINGS	COMMON STOCK	8,000	144,720
	UNIVEST FINANCIAL CORP	COMMON STOCK USD5.0	23,316	502,926
	UPLAND SOFTWARE INC	COMMON STOCK USD.0001	11,600	315,288
	UPWORK INC	COMMON STOCK USD.0001	12,300	222,784
	URANIUM ENERGY CORP	COMMON STOCK USD.001	86,000	107,491
	URBAN EDGE PROPERTIES	REIT USD.01	92,000	1,529,040
	URBAN OUTFITTERS INC	COMMON STOCK USD.0001	64,240	2,132,768
	URSTADT BIDDLE CLASS A	REIT USD.01	26,600	511,252
	US CELLULAR CORP	COMMON STOCK USD1.0	12,350	641,830
	US CONCRETE INC	COMMON STOCK USD.001	12,100	426,888
	US DOLLAR		(12,196,550)	(12,196,550)
	US ECOLOGY INC	COMMON STOCK USD.01	18,100	1,139,938
	US FOODS HOLDING CORP	COMMON STOCK USD.01	181,941	5,756,613
	US SILICA HOLDINGS INC	COMMON STOCK USD.01	66,800	680,024
	USA TECHNOLOGIES INC	COMMON STOCK	35,900	139,651
	USANA HEALTH SCIENCES INC	COMMON STOCK USD.001	9,880	1,163,172

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	USG CORP.....	COMMON STOCK USD.1	67,125	2,863,553
	UTAH MEDICAL PRODUCTS INC.....	COMMON STOCK USD.01	2,800	232,624
	VAIL RESORTS INC.....	COMMON STOCK USD.01	32,600	6,872,732
	VAIL RESORTS INC.....	COMMON STOCK USD.01	800	168,658
	VALLEY NATIONAL BANCORP.....	COMMON STOCK	258,517	2,295,631
	VALMONT INDUSTRIES.....	COMMON STOCK USD1.0	17,900	1,986,005
	VALVOLINE INC.....	COMMON STOCK USD.01	157,660	3,050,721
	VANDA PHARMACEUTICALS INC.....	COMMON STOCK USD.0001	40,200	1,050,426
	VAREX IMAGING CORP.....	COMMON STOCK USD.01	34,300	812,224
	VARONIS SYSTEMS INC.....	COMMON STOCK USD.0001	22,012	1,164,435
	VECTOR GROUP LTD.....	COMMON STOCK USD.1	91,014	885,566
	VECTREN CORP.....	COMMON STOCK	70,488	5,073,726
	VECTRUS INC.....	COMMON STOCK USD.01	10,072	217,354
	VEECO INSTRUMENTS INC.....	COMMON STOCK USD.01	44,609	330,553
	VEEVA SYSTEMS INC CLASS A.....	COMMON STOCK USD.00001	99,500	8,887,340
	VERA BRADLEY INC.....	COMMON STOCK	19,200	164,544
	VERACYTE INC.....	COMMON STOCK USD.0001	23,100	290,598
	VERASTEM INC.....	COMMON STOCK USD.0001	43,000	144,480
	VEREIT INC.....	REIT USD.01	798,200	5,707,130
	VERICEL CORP.....	COMMON STOCK	30,100	523,740
	VERINT SYSTEMS INC.....	COMMON STOCK USD.0001	56,048	2,371,391
	VERITEX HOLDINGS INC.....	COMMON STOCK USD.01	19,100	408,358
	VERITIV CORP.....	COMMON STOCK USD.01	7,500	187,275
	VERSO CORP A.....	COMMON STOCK	29,400	658,560
	VERSUM MATERIALS INC.....	COMMON STOCK USD1.0	90,700	2,514,204
	VIAD CORP.....	COMMON STOCK USD1.5	18,294	916,346
	VIASAT INC.....	COMMON STOCK USD.0001	45,880	2,704,626
	VIAVI SOLUTIONS INC.....	COMMON STOCK USD.0001	192,900	1,938,645
	VICI PROPERTIES INC.....	REIT	332,300	6,240,594
	VICOR CORP.....	COMMON STOCK USD.01	14,100	532,839
	VIEWRAY INC.....	COMMON STOCK USD.0001	40,400	245,228
	VIKING THERAPEUTICS INC.....	COMMON STOCK USD.00001	35,400	270,810
	VILLAGE SUPER MARKET CLASS A.....	COMMON STOCK	6,800	181,832
	VIRNETX HOLDING CORP.....	COMMON STOCK USD.0001	41,600	99,840
	VIRTU FINANCIAL INC CLASS A.....	COMMON STOCK USD.00001	30,500	785,680
	VIRTUS INVESTMENT PARTNERS.....	COMMON STOCK USD.01	5,300	420,979
	VIRTUSA CORP.....	COMMON STOCK USD.01	24,844	1,058,106
	VISHAY INTERTECHNOLOGY INC.....	COMMON STOCK USD.1	117,690	2,119,597
	VISHAY PRECISION GROUP.....	COMMON STOCK	11,477	346,950
	VISTA OUTDOOR INC.....	COMMON STOCK USD.01	44,668	506,982
	VISTEON CORP.....	COMMON STOCK	23,800	1,434,664
	VISTRA ENERGY CORP.....	COMMON STOCK	325,503	7,450,764
	VIVINT SOLAR INC.....	COMMON STOCK USD.01	18,000	68,580
	VMWARE INC CLASS A.....	COMMON STOCK USD.01	57,836	7,931,051
	VOCERA COMMUNICATIONS INC.....	COMMON STOCK USD.0003	18,000	708,300
	VOCERA COMMUNICATIONS INC.....	COMMON STOCK USD.0003	7,800	306,950
	VONAGE HOLDINGS CORP.....	COMMON STOCK USD.0001	178,300	1,556,559
	VOYA FINANCIAL INC.....	COMMON STOCK USD.01	127,900	5,133,906
	VOYAGER THERAPEUTICS INC.....	COMMON STOCK USD.0001	10,300	96,820
	VSE CORP.....	COMMON STOCK USD.05	8,000	239,280
	W+T OFFSHORE INC.....	COMMON STOCK USD.00001	78,567	323,696
	WABASH NATIONAL CORP.....	COMMON STOCK USD.01	49,757	650,822
	WABCO HOLDINGS INC.....	COMMON STOCK USD.01	43,015	4,617,230
	WABTEC CORP.....	COMMON STOCK USD.01	72,404	5,086,381
	WADDELL + REED FINANCIAL A.....	COMMON STOCK USD.01	69,043	1,248,297
	WAGeworks INC.....	COMMON STOCK USD.0001	32,600	885,416
	WALKER + DUNLOP INC.....	COMMON STOCK	25,700	1,111,525
	WARRIOR MET COAL INC.....	COMMON STOCK USD.01	35,300	851,083
	WASHINGTON FEDERAL INC.....	COMMON STOCK USD1.0	74,422	1,987,812
	WASHINGTON PRIME GROUP INC.....	REIT USD.0001	160,218	778,659
	WASHINGTON REIT.....	REIT USD.01	68,100	1,566,300
	WASHINGTON TRUST BANCORP.....	COMMON STOCK USD.0625	15,400	731,962
	WATERSTONE FINANCIAL INC.....	COMMON STOCK USD.01	21,342	357,692
	WATSCO INC.....	COMMON STOCK USD.5	26,300	3,659,382
	WATTS WATER TECHNOLOGIES A.....	COMMON STOCK USD.1	23,700	1,529,361
	WAVE LIFE SCIENCES LTD.....	COMMON STOCK	14,400	605,376
	WAYFAIR INC CLASS A.....	COMMON STOCK USD.0001	46,900	4,224,752
	WD 40 CO.....	COMMON STOCK USD.0001	11,000	2,015,860
	WEATHERFORD INTERNATIONAL PL.....	COMMON STOCK USD.0001	748,800	418,579
	WEBSTER FINANCIAL CORP.....	COMMON STOCK USD.01	78,762	3,882,179
	WEIGHT WATCHERS INTL INC.....	COMMON STOCK	31,619	1,218,912
	WEINGARTEN REALTY INVESTORS.....	REIT USD.03	105,750	2,623,658
	WEIS MARKETS INC.....	COMMON STOCK	10,100	482,578
	WELBILT INC.....	COMMON STOCK USD.01	108,700	1,207,657
	WENDY S CO/THE.....	COMMON STOCK USD.1	156,177	2,437,923
	WERNER ENTERPRISES INC.....	COMMON STOCK USD.01	42,632	1,259,349
	WESBANCO INC.....	COMMON STOCK USD2.0833	42,063	1,543,291
	WESCO AIRCRAFT HOLDINGS INC.....	COMMON STOCK USD.0001	53,700	424,230

(a)	(b) Identity of issue, borrower, lessor, or 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		
	WESCO INTERNATIONAL INC.....	COMMON STOCK USD.01 40,365		1,937,520
	WEST BANCORPORATION	COMMON STOCK 18,600		355,074
	WEST PHARMACEUTICAL SERVICES	COMMON STOCK USD.25 60,200		5,901,406
	WESTAMERICA BANCORPORATION.....	COMMON STOCK 22,038		1,227,076
	WESTERN ALLIANCE BANCORP	COMMON STOCK USD.0001 82,882		3,273,010
	WESTERN ASSET MORTGAGE CAPIT.....	REIT USD.01 25,475		212,462
	WESTERN NEW ENGLAND BANCORP.....	COMMON STOCK USD.01 22,100		221,884
	WESTLAKE CHEMICAL CORP	COMMON STOCK USD.01 30,400		2,011,568
	WESTWOOD HOLDINGS GROUP INC.....	COMMON STOCK USD.01 6,929		235,586
	WEX INC	COMMON STOCK USD.01 34,081		4,773,385
	WEYCO GROUP INC	COMMON STOCK USD1.0 6,586		192,114
	WHITE MOUNTAINS INSURANCE GP.....	COMMON STOCK USD1.0 2,626		2,252,294
	WHITESTONE REIT	REIT USD.001 20,700		253,782
	WHITING PETROLEUM CORP	COMMON STOCK USD.001 78,064		1,771,272
	WIDEPENWEST INC	COMMON STOCK USD.01 29,300		207,624
	WILDHORSE RESOURCE DEVELOPME	COMMON STOCK USD.01 20,400		287,844
	WILEY (JOHN) + SONS CLASS A	COMMON STOCK USD1.0 37,933		1,781,713
	WILLDAN GROUP INC.....	COMMON STOCK USD.01 5,600		194,029
	WILLIAM LYON HOMES CL A	COMMON STOCK USD.01 27,500		293,975
	WILLIAMS SONOMA INC	COMMON STOCK USD.01 68,126		3,436,957
	WILLSCOT CORP	COMMON STOCK 26,700		251,514
	WINDSTREAM HOLDINGS INC	COMMON STOCK USD.0001 32,190		67,277
	WINGSTOP INC	COMMON STOCK USD.01 24,782		1,590,757
	WINMARK CORP.....	COMMON STOCK 2,200		349,800
	WINNEBAGO INDUSTRIES	COMMON STOCK USD.5 25,900		627,039
	WINTRUST FINANCIAL CORP	COMMON STOCK 45,724		3,040,189
	WISDOMTREE INVESTMENTS INC	COMMON STOCK USD.01 98,785		656,920
	WOLVERINE WORLD WIDE INC	COMMON STOCK USD1.0 75,958		2,422,301
	WOODWARD INC	COMMON STOCK USD.00292 45,275		3,363,480
	WORKDAY INC CLASS A	COMMON STOCK USD.001 119,800		19,129,664
	WORKIVA INC	COMMON STOCK USD.001 17,441		625,957
	WORKIVA INC	COMMON STOCK USD.001 7,000		251,248
	WORLD ACCEPTANCE CORP.....	COMMON STOCK 6,100		623,786
	WORLD FUEL SERVICES CORP	COMMON STOCK USD.01 55,600		1,190,396
	WORLD WRESTLING ENTERTAIN A	COMMON STOCK USD.01 34,400		2,570,368
	WORLDPAY INC CLASS A	COMMON STOCK USD.00001 246,518		18,841,371
	WORLDPAY INC CLASS A	COMMON STOCK USD.00001 2,400		183,438
	WORTHINGTON INDUSTRIES.....	COMMON STOCK 34,492		1,201,701
	WP CAREY INC.....	REIT USD.001 130,900		8,553,006
	WPX ENERGY INC	COMMON STOCK USD.01 339,256		3,850,556
	WR BERKLEY CORP.....	COMMON STOCK USD.2 77,971		5,762,837
	WR GRACE + CO	COMMON STOCK USD.01 54,685		3,549,603
	WRIGHT MEDICAL GROUP NV	COMMON STOCK USD.03 101,523		2,763,456
	WSFS FINANCIAL CORP.....	COMMON STOCK USD.01 25,800		978,078
	WYNDHAM DESTINATIONS INC	COMMON STOCK USD.01 83,600		2,996,224
	WYNDHAM HOTELS + RESORTS INC	COMMON STOCK USD.01 83,600		3,792,932
	XENCOR INC.....	COMMON STOCK USD.01 37,600		1,359,616
	XENIA HOTELS + RESORTS INC	REIT USD.01 96,500		1,659,800
	XPERI CORP	COMMON STOCK USD.001 43,909		807,487
	XPO LOGISTICS INC.....	COMMON STOCK USD.001 100,249		5,718,203
	XPO LOGISTICS INC.....	COMMON STOCK USD.001 4,200		239,579
	YELP INC	COMMON STOCK USD.000001 63,700		2,228,863
	YETI HOLDINGS INC.....	COMMON STOCK USD.01 16,400		243,417
	YEXT INC.....	COMMON STOCK USD.001 64,875		963,394
	YORK RESH CORP	WT CL B EXP 01DEC02 70		—
	YORK WATER CO.....	COMMON STOCK 13,500		432,810
	YRC WORLDWIDE INC.....	COMMON STOCK USD1.0 26,200		82,530
	YUM CHINA HOLDINGS INC.....	COMMON STOCK USD.01 299,264		10,034,322
	ZAFGEN INC	COMMON STOCK USD.001 11,700		57,915
	ZAGG INC	COMMON STOCK USD.001 16,600		162,348
	ZAYO GROUP HOLDINGS INC	COMMON STOCK USD.001 186,600		4,261,944
	ZEBRA TECHNOLOGIES CORP CL A	COMMON STOCK USD.01 44,125		7,026,024
	ZENDESK INC	COMMON STOCK USD.01 88,100		5,142,397
	ZILLOW GROUP INC A	COMMON STOCK USD.0001 48,861		1,535,701
	ZILLOW GROUP INC C.....	COMMON STOCK 99,473		3,141,357
	ZIOPHARM ONCOLOGY INC.....	COMMON STOCK USD.001 94,428		176,580
	ZIX CORP	COMMON STOCK USD.01 65,800		377,034
	ZOGENIX INC	COMMON STOCK USD.001 34,237		1,248,281
	ZSCALER INC	COMMON STOCK USD.001 49,700		1,948,737
	ZUMIEZ INC	COMMON STOCK 21,862		419,095
	ZYNGA INC CL A	COMMON STOCK USD.00000625 658,300		2,587,119
Total : EXHIBIT B - Small/Mid-Cap Stock Index Fund				\$ 3,468,648,261

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, 2018

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	9,539.00	\$ 484,141
	21VIANET GROUP INC ADR.....	ADR USD.00001	20,800.00	179,712
	31 GROUP PLC	COMMON STOCK GBP.738636	164,854.00	1,617,344
	31 GROUP PLC	COMMON STOCK GBP.738636	15,962.00	158,045
	3SBIO INC.....	COMMON STOCK USD.00001	172,500.00	218,632
	3SBIO INC.....	COMMON STOCK USD.00001	36,500.00	47,115
	51JOB INC ADR.....	ADR USD.0001	5,800.00	362,152
	58.COM INC ADR.....	ADR	16,200.00	878,202
	58.COM INC ADR.....	ADR	900.00	48,791
	77 BANK LTD/THE.....	COMMON STOCK	15,600.00	268,639
	888 HOLDINGS PLC.....	COMMON STOCK GBP.005	100,179.00	222,558
	A2 MILK CO LTD.....	COMMON STOCK	124,625.00	920,719
	A2 MILK CO LTD.....	COMMON STOCK	7,638.00	57,135
	A2A SPA.....	COMMON STOCK EUR.52	306,853.00	550,716
	AA PLC.....	COMMON STOCK GBP.001	127,447.00	121,576
	AA PLC.....	COMMON STOCK GBP.001	1,326.00	1,273
	AAC TECHNOLOGIES HOLDINGS IN.....	COMMON STOCK USD.01	141,000.00	810,629
	AAK AB.....	COMMON STOCK	38,064.00	526,202
	AALBERTS INDUSTRIES NV.....	COMMON STOCK EUR.25	19,538.00	645,406
	AAREAL BANK AG.....	COMMON STOCK	11,435.00	352,619
	ABACUS PROPERTY GROUP.....	REIT	149,392.00	343,904
	ABB LTD REG.....	COMMON STOCK CHF.12	341,431.00	6,490,427
	ABC ARBITRAGE.....	COMMON STOCK EUR.016	45,020.00	312,923
	ABC MART INC.....	COMMON STOCK	5,600.00	309,843
	ABCAM PLC.....	COMMON STOCK GBP.002	50,544	699,134
	ABN AMRO GROUP NV CVA.....	DUTCH CERT EUR1.0	69,477.00	1,623,690
	ABN AMRO GROUP NV CVA.....	DUTCH CERT EUR1.0	6,523.00	153,193
	ABOITIZ EQUITY VENTURES INC.....	COMMON STOCK PHP1.	338,530.00	355,370
	ABSA GROUP LTD.....	COMMON STOCK ZAR2.0	131,550.00	1,468,737
	ABU DHABI COMMERCIAL BANK.....	COMMON STOCK AED1.	404,821.00	899,184
	ACACIA MINING PLC.....	COMMON STOCK GBP.1	21,601.00	50,407
	ACACIA MINING PLC.....	COMMON STOCK GBP.1	3,577.00	8,394
	ACBEL POLYTECH INC.....	COMMON STOCK TWD10.	352,095.00	214,461
	ACCELL GROUP.....	COMMON STOCK EUR.01	9,494.00	204,499
	ACCENT GROUP LTD.....	COMMON STOCK	31,219.00	26,372
	ACCESSO TECHNOLOGY GROUP PLC.....	COMMON STOCK GBP.01	3,383.00	62,435
	ACCESSO TECHNOLOGY GROUP PLC.....	COMMON STOCK GBP.01	1,597.00	29,499
	ACCIONA SA.....	COMMON STOCK EUR1.	5,330.00	449,046
	ACCOR SA.....	COMMON STOCK EUR3.0	36,580.00	1,547,757
	ACCTON TECHNOLOGY CORP.....	COMMON STOCK TWD10.0	87,685.00	279,999
	ACE HARDWARE INDONESIA.....	COMMON STOCK IDR10.	401,000.00	41,544
	ACEA SPA.....	COMMON STOCK EUR5.16	16,800.00	230,810
	ACER INC.....	COMMON STOCK TWD10.	483,953.00	302,949
	ACERINOX SA.....	COMMON STOCK EUR.25	34,861	345,217
	ACKERMANS + VAN HAAREN.....	COMMON STOCK	5,040.00	757,088
	ACOM CO LTD.....	COMMON STOCK	84,900	279,079
	ACS ACTIVIDADES CONS Y SERV.....	COMMON STOCK EUR.5	42,885.00	1,644,900
	ACS ACTIVIDADES CONS Y SERV.....	COMMON STOCK EUR.5	1,338.00	51,754
	ACTIVIA PROPERTIES INC.....	REIT	116.00	469,537
	ADARO ENERGY TBK PT.....	COMMON STOCK IDR100.	4,647,500.00	392,543
	ADASTRIA CO LTD.....	COMMON STOCK	9,900.00	167,831
	ADCOCK INGRAM HOLDINGS LTD.....	COMMON STOCK ZAR.001	32,881.00	142,410
	ADECCO GROUP AG REG.....	COMMON STOCK CHF.1	29,463	1,375,721
	ADEKA CORP.....	COMMON STOCK	20,500.00	295,976
	ADELAIDE BRIGHTON LTD.....	COMMON STOCK	120,419.00	361,959
	ADIDAS AG.....	COMMON STOCK	34,744	7,244,011
	ADMIRAL GROUP PLC.....	COMMON STOCK GBP.001	37,609.00	976,876
	ADP.....	COMMON STOCK EUR3.0	5,489.00	1,035,493
	ADVANCE RESIDENCE INVESTMENT.....	REIT	247.00	681,804
	ADVANCED INFO SERVICE FOR RG.....	FOREIGN SH. THB1.0 A	203,298.00	1,077,055
	ADVANTAGE OIL + GAS LTD.....	COMMON STOCK	50,600.00	73,355
	ADVANTECH CO LTD.....	COMMON STOCK TWD10.	79,117.00	538,372
	ADVANTEST CORP.....	COMMON STOCK	30,200.00	607,800
	ADVTECH LTD.....	COMMON STOCK ZAR.01	84,472.00	88,106
	ADVTECH LTD.....	COMMON STOCK ZAR.01	24,657.00	25,780
	AECI LTD.....	COMMON STOCK ZAR1.0	34,989.00	202,572
	AECON GROUP INC.....	COMMON STOCK	12,600.00	162,459
	AEDIFICA.....	REIT	2,362.00	212,883

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		Shares/ Par Value		
	AEGON NV	COMMON STOCK EUR.12	346,488.00	1,607,077
	AENA SME SA	COMMON STOCK	11,606.00	1,795,392
	AENA SME SA	COMMON STOCK	89.00	13,814
	AEON CO LTD	COMMON STOCK	111,300	2,188,222
	AEON DELIGHT CO LTD	COMMON STOCK	6,900.00	229,139
	AEON FINANCIAL SERVICE CO LT	COMMON STOCK	26,400.00	473,768
	AEON MALL CO LTD	COMMON STOCK	19,800.00	316,450
	AEON REIT INVESTMENT CORP	REIT	334.00	384,747
	AERCAP HOLDINGS NV	COMMON STOCK EUR.01	26,833.00	1,062,587
	AEROFLOT PJSC	COMMON STOCK RUB1.0	102,600.00	149,761
	AF POYRY AB	COMMON STOCK SEK2.5	31,136.00	564,726
	AFRICA ISRAEL PROPERTIES LTD	COMMON STOCK ILS1.0	13,711.37	308,004
	AFRICAN RAINBOW MINERALS LTD	COMMON STOCK ZAR.05	28,114.00	277,315
	AFTERPAY TOUCH GROUP LTD	COMMON STOCK	20,411.00	178,824
	AFTERPAY TOUCH GROUP LTD	COMMON STOCK	2,277.00	19,881
	AG GROWTH INTERNATIONAL INC	COMMON STOCK	3,400.00	116,503
	AGC INC	COMMON STOCK	35,000.00	1,084,934
	AGEAS	COMMON STOCK	42,633.00	1,910,948
	AGFA GEVAERT NV	COMMON STOCK	76,870.00	293,021
	AGGREKO PLC	COMMON STOCK GBP.04832911	48,416.00	452,121
	AGILE GROUP HOLDINGS LTD	COMMON STOCK HKD.1	351,000.00	408,437
	AGL ENERGY LTD	COMMON STOCK	119,275.00	1,725,020
	AGL ENERGY LTD	COMMON STOCK	2,766.00	40,168
	AGNICO EAGLE MINES LTD	COMMON STOCK	41,093.00	1,657,801
	AGNICO EAGLE MINES LTD	COMMON STOCK	2,000.00	80,696
	AGRICULTURAL BANK OF CHINA A	COMMON STOCK CNY1.0	378,493.00	198,360
	AGRICULTURAL BANK OF CHINA H	COMMON STOCK CNY1.0	5,320,000.00	2,318,234
	AHLSSELL AB	COMMON STOCK SEK.25	62,927.00	369,288
	AI HOLDINGS CORP	COMMON STOCK	6,000	105,161
	AIA GROUP LTD	COMMON STOCK	2,204,400.00	18,136,627
	AIA GROUP LTD	COMMON STOCK	66,800.00	555,288
	AIB GROUP PLC	COMMON STOCK EUR.625	144,596.00	606,453
	AIB GROUP PLC	COMMON STOCK EUR.625	7,604.00	32,316
	AICA KOGYO CO LTD	COMMON STOCK	12,400.00	417,931
	AIDA ENGINEERING LTD	COMMON STOCK	22,000.00	142,778
	AIFUL CORP	COMMON STOCK	91,100.00	216,745
	AIN HOLDINGS INC	COMMON STOCK	5,200.00	370,771
	AIR ARABIA PJSC	COMMON STOCK AED1.	336,344.00	93,652
	AIR CHINA LTD H	COMMON STOCK CNY1.0	438,000.00	377,655
	AIR FRANCE KLM	COMMON STOCK EUR1.0	32,746	353,243
	AIR FRANCE KLM	COMMON STOCK EUR1.0	4,931.00	53,609
	AIR LIQUIDE SA	COMMON STOCK EUR5.5	79,035.00	9,762,754
	AIR LIQUIDE SA	COMMON STOCK EUR5.5	252.00	31,342
	AIR WATER INC	COMMON STOCK	33,000.00	495,300
	AIRASIA GROUP BHD	COMMON STOCK MYR.1	360,400.00	258,266
	AIRBUS SE	COMMON STOCK EUR1.0	107,386.00	10,247,192
	AIRBUS SE	COMMON STOCK EUR1.0	1,355.00	130,077
	AIRPORT CITY LTD	COMMON STOCK ILS.01	35,688.71	438,808
	AIRPORTS OF THAILAND PCL FOR	FOREIGN SH. THB1.0 A	820,000.00	1,618,090
	AIRTAC INTERNATIONAL GROUP	COMMON STOCK TWD10.0	27,161.00	261,869
	AISIN SEIKI CO LTD	COMMON STOCK	31,000.00	1,068,605
	AIXTRON SE	COMMON STOCK NPV	29,650.00	284,175
	AJINOMOTO CO INC	COMMON STOCK	95,800.00	1,697,841
	AKASTOR ASA	COMMON STOCK NOK.592	71,227	106,942
	AKBANK T.A.S.	COMMON STOCK TRY1.	406,169.00	522,397
	AKER BP ASA	COMMON STOCK NOK1.0	22,809.00	576,762
	AKER SOLUTIONS ASA	COMMON STOCK NOK1.08	39,396.00	181,027
	AKKA TECHNOLOGIES	COMMON STOCK EUR1.53	2,047	102,709
	AKKA TECHNOLOGIES	COMMON STOCK EUR1.53	58.00	2,931
	AKR CORPORINDO TBK PT	COMMON STOCK IDR100.	156,100.00	46,561
	AKSA AKRILIK KIMYA SANAYII	COMMON STOCK TRY1.	89,961.00	126,116
	AKZO NOBEL	COMMON STOCK EUR2.0	43,704.00	3,505,069
	AKZO NOBEL	COMMON STOCK EUR2.0	1,354.00	108,989
	ALACER GOLD CORP	COMMON STOCK	116,100.00	214,213
	ALAMOS GOLD INC CLASS A	COMMON STOCK	73,446.00	264,036
	ALBIOMA SA	COMMON STOCK EUR.0385	20,486.00	443,290
	ALD SA	COMMON STOCK	23,512	279,096
	ALDAR PROPERTIES PJSC	COMMON STOCK AED1.0	1,119,028.00	487,593
	ALEXANDER FORBES GROUP HOLDI	COMMON STOCK	159,178.00	56,871
	ALFA FINANCIAL SOFTWARE HOLD	COMMON STOCK GBP.001	13,866	20,287
	ALFA FINANCIAL SOFTWARE HOLD	COMMON STOCK GBP.001	2,139.00	3,154
	ALFA LAVAL AB	COMMON STOCK SEK2.84	57,841.00	1,234,408
	ALFA S.A.B. A	COMMON STOCK	596,700.00	708,693
	ALFRESA HOLDINGS CORP	COMMON STOCK	33,300.00	860,650
	ALGONQUIN POWER + UTILITIES	COMMON STOCK	93,000.00	934,903
	ALIBABA GROUP HOLDING SP ADR	ADR USD.000025	240,000.00	32,896,800
	ALIBABA GROUP HOLDING SP ADR	ADR USD.000025	4,500.00	616,826
	ALIBABA HEALTH INFORMATION T	COMMON STOCK HKD.01	694,200.00	557,384

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		Shares/ Par Value		
*	ALIBABA PICTURES GROUP LTD	COMMON STOCK HKD.25	2,260,000.00	378,852
	ALIMENTATION COUCHE TARD B	COMMON STOCK	79,300.00	3,942,937
	ALIMENTATION COUCHE TARD B	COMMON STOCK	600.00	29,836
	ALIOR BANK SA	COMMON STOCK PLN10.0	20,990.00	296,636
	ALK ABELLO A/S	COMMON STOCK DKK10.	1,209.00	178,646
	ALLIANCE BANK MALAYSIA BHD	COMMON STOCK	315,700	307,128
	ALLIANZ SE REG.....	COMMON STOCK	79,604.00	15,937,601
	ALLIED PROPERTIES REAL ESTAT	REIT	11,300.00	366,683
	ALLREAL HOLDING AG REG	COMMON STOCK CHF50.0	2,225.00	345,382
	ALM. BRAND A/S	COMMON STOCK DKK10.0	12,748.00	97,341
	ALMIRALL SA	COMMON STOCK EUR.12	13,633.00	207,162
	ALONY HETZ PROPERTIES + INV	COMMON STOCK ILS1.0	55,463.00	518,210
	ALPHA BANK AE.....	COMMON STOCK EUR.3	249,169.00	311,948
	ALPINE ELECTRONICS INC	COMMON STOCK	7,500.00	94,745
	ALPS ALPINE CO LTD	COMMON STOCK	36,600.00	706,169
	ALROSA PJSC	COMMON STOCK RUB.5	471,798.00	670,709
	ALS LTD	COMMON STOCK	126,591.00	604,174
	ALSEA SAB DE CV	COMMON STOCK	76,900.00	200,082
	ALSTOM	COMMON STOCK EUR7.0	30,042	1,207,278
	ALSTRIA OFFICE REIT AG	REIT	27,413.00	382,308
	ALTAGAS LTD	COMMON STOCK	49,000.00	498,682
	ALTEN SA	COMMON STOCK EUR1.016399	6,428.00	532,471
	ALTUM LTD	COMMON STOCK	14,482.00	220,676
	ALTUM LTD	COMMON STOCK	6,151.00	93,986
	ALTRAN TECHNOLOGIES SA	COMMON STOCK EUR.5	49,779.00	399,046
	ALTRI SGPS SA	COMMON STOCK EUR.125	76,954.00	508,698
	ALTUS GROUP LTD	COMMON STOCK	7,200.00	124,780
	ALUMINA LTD.....	COMMON STOCK	498,369.00	799,680
	ALUMINUM CORP OF CHINA LTD H.....	COMMON STOCK CNY1.0	860,000.00	274,994
	AMADA HOLDINGS CO LTD.....	COMMON STOCK	70,000.00	623,705
	AMADEUS IT GROUP SA	COMMON STOCK EUR.01	80,506.00	5,592,843
	AMANO CORP	COMMON STOCK	15,900.00	304,840
	AMATA CORP PUBLIC CO LTD FOR.....	FOREIGN SH. THB1.0 A	508,228.00	321,545
	AMBEV SA	COMMON STOCK	838,425.00	3,323,715
	AMBU A/S B.....	COMMON STOCK DKK.5	29,822.00	716,982
	AMCOR LIMITED	COMMON STOCK	211,509.00	1,972,900
	AMCOR LIMITED	COMMON STOCK	313.00	2,920
	AMER SPORTS OYJ	COMMON STOCK	20,513.00	900,716
	AMERICA MOVIL SAB DE C SER L	COMMON STOCK	6,156,062.00	4,373,129
	AMERICA MOVIL SAB DE C SER L	COMMON STOCK	12,200.00	8,661
	AMG ADVANCED METALLURGICAL.....	COMMON STOCK EUR.02	4,141.00	132,197
	AMG ADVANCED METALLURGICAL.....	COMMON STOCK EUR.02	919.00	29,611
	AMMB HOLDINGS BHD	COMMON STOCK MYR1.0	336,125.00	352,486
	AMOREPACIFIC CORP	COMMON STOCK KRW500.0	6,270.00	1,170,606
	AMOREPACIFIC CORP PREF.....	PREFERENCE	1,940.00	177,544
	AMOREPACIFIC GROUP	COMMON STOCK KRW500.0	5,409.00	350,976
	AMOT INVESTMENTS LTD	COMMON STOCK ILS1.0	58,743.00	285,298
	AMP LTD	COMMON STOCK	497,103.00	857,637
	AMP LTD	COMMON STOCK	53,853.00	92,904
	AMPLIFON SPA.....	COMMON STOCK EUR.02	15,677.00	253,297
	AMS AG	COMMON STOCK	11,345.00	272,760
	AMUNDI SA	COMMON STOCK EUR2.5	9,854.00	516,892
	AMUNDI SA	COMMON STOCK EUR2.5	1,772.00	93,804
	ANA HOLDINGS INC.....	COMMON STOCK	21,200.00	763,444
	ANADOLU ANONIM TURK SIGORTA	COMMON STOCK TRY1.	144,414.00	111,793
	ANADOLU EFES BIRACILIK VE.....	COMMON STOCK TRY1.	47,720.00	184,740
	ANDRITZ AG	COMMON STOCK	12,976.00	595,548
	ANEKA TAMBANG TBK	COMMON STOCK IDR100.0	5,505,526.00	292,777
	ANGANG STEEL CO LTD H.....	COMMON STOCK CNY1.0	198,000.00	135,441
	ANGLO AMERICAN PLATINUM LTD.....	COMMON STOCK ZAR.1	11,485.00	428,789
	ANGLO AMERICAN PLC.....	COMMON STOCK USD.54945	191,930	4,239,486
	ANGLO AMERICAN PLC.....	COMMON STOCK USD.54945	3,095.00	69,254
	ANGLOGOLD ASHANTI LTD.....	COMMON STOCK ZAR.25	72,852.00	918,979
	ANGLOGOLD ASHANTI LTD.....	COMMON STOCK ZAR.25	1,691.00	21,429
	ANHEUSER BUSCH INBEV SA/NV	COMMON STOCK	137,768.00	9,097,110
	ANHEUSER BUSCH INBEV SA/NV	COMMON STOCK	4,985.00	328,875
	ANHUI CONCH CEMENT CO LTD H.....	COMMON STOCK CNY1.0	228,000.00	1,094,194
	ANIMA HOLDING SA.....	COMMON STOCK	40,503	177,528
	ANIMA HOLDING SPA	COMMON STOCK NPV	44,972.00	165,669
	ANRITSU CORP	COMMON STOCK	29,300.00	401,488
	ANSELL LTD	COMMON STOCK	32,731.00	507,824
	ANTA SPORTS PRODUCTS LTD	COMMON STOCK HKD.1	203,000.00	965,444
	ANTOFAGASTA PLC.....	COMMON STOCK GBP.05	75,567.00	748,319
	AO WORLD PLC	COMMON STOCK GBP.0025	39,881.00	64,994
	AO WORLD PLC	COMMON STOCK GBP.0025	2,654.00	4,363
	AOKI HOLDINGS INC	COMMON STOCK	15,200.00	179,720
	AOMORI BANK LTD/THE	COMMON STOCK	4,500.00	113,526
	AOYAMA TRADING CO LTD.....	COMMON STOCK	10,200.00	243,306

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	AOZORA BANK LTD	COMMON STOCK	22,000.00	651,728
	AP MOELLER MAERSK A/S A	COMMON STOCK DKK1000.	692.00	815,358
	AP MOLLER MAERSK A/S B	COMMON STOCK DKK1000.0	1,201.00	1,513,032
	APA GROUP	STAPLED SECURITY	212,562.00	1,271,902
	APERAM	COMMON STOCK	11,771.00	308,359
	APHRIA INC	COMMON STOCK	29,800.00	171,277
	APHRIA INC	COMMON STOCK	10,100.00	58,106
	APPEN LTD	COMMON STOCK	13,872.00	125,386
	APPLUS SERVICES SA	COMMON STOCK EUR.1	19,996.00	220,760
	APPLUS SERVICES SA	COMMON STOCK EUR.1	4,155.00	46,035
	ARC RESOURCES LTD	COMMON STOCK	66,100.00	392,012
	ARCA CONTINENTAL SAB DE CV	COMMON STOCK	109,300.00	609,943
	ARCADIS NV	COMMON STOCK EUR.02	12,568.00	152,437
	ARCADIS NV	COMMON STOCK EUR.02	838.00	10,214
	ARCELIK A.S.	COMMON STOCK TRY1.	26,960.00	79,605
	ARCELIK A.S.	COMMON STOCK TRY1.	6,475.00	19,234
	ARCELOMITTAL	COMMON STOCK	124,458.00	2,562,129
	ARCLAND SAKAMOTO CO LTD	COMMON STOCK	16,500.00	201,151
	ARCS CO LTD	COMMON STOCK	9,900.00	221,641
	ARGENTINE PESO	FOREIGN CURRENCY	1,281.92	34
	ARGENX SE	COMMON STOCK	4,807.00	463,843
	ARIAKE JAPAN CO LTD	COMMON STOCK	4,600.00	300,726
	ARISTOCRAT LEISURE LTD	COMMON STOCK	96,667.00	1,475,619
	ARISTOCRAT LEISURE LTD	COMMON STOCK	7,834.00	120,475
	ARITZIA INC SUBORDINATE VOTI	COMMON STOCK	10,500.00	126,080
	ARJO AB B SHARES	COMMON STOCK SEK.33	64,201.00	206,102
	ARKEMA	COMMON STOCK EUR10.0	14,140.00	1,203,922
	AROUNDTOWN SA	COMMON STOCK EUR.01	143,176.00	1,185,570
	ARROW GLOBAL GROUP PLC	COMMON STOCK GBP.01	26,900	60,264
	ARROW GLOBAL GROUP PLC	COMMON STOCK GBP.01	6,653.00	15,077
	ARROWHEAD PROPERTIES LTD	REIT	172,511.00	48,206
	ARTIS REAL ESTATE INVESTMENT	REIT	14,000.00	94,714
	ARYZTA AG	COMMON STOCK CHF.02	181,357.00	200,822
	AS ONE CORP	COMMON STOCK	2,700.00	185,736
	ASAHI DIAMOND INDUSTRIAL CO	COMMON STOCK	21,000.00	115,769
	ASAHI GROUP HOLDINGS LTD	COMMON STOCK	67,300.00	2,626,066
	ASAHI HOLDINGS INC	COMMON STOCK	11,600	236,904
	ASAHI INTECC CO LTD	COMMON STOCK	17,200.00	731,381
	ASAHI KASEI CORP	COMMON STOCK	224,000.00	2,283,206
	ASCENDAS REAL ESTATE INV TRT	REIT	539,292.00	1,013,967
	ASCENTIAL PLC	COMMON STOCK GBP.01	91,105.00	436,413
	ASCOM HOLDING AG REG	COMMON STOCK CHF.5	10,658.00	147,185
	ASCOPIAVE SPA	COMMON STOCK EUR1.	76,626.00	272,559
	ASCOTT RESIDENCE TRUST 100	REIT	372,945.00	294,916
	ASE TECHNOLOGY HOLDING CO LT	COMMON STOCK TWD10.0	596,128.00	1,117,845
	AELSAN ELEKTRONIK SANAYI	COMMON STOCK TRY1.	30,078.00	135,928
	AELSAN ELEKTRONIK SANAYI	COMMON STOCK TRY1.	33,621.00	152,304
	ASHMORE GROUP PLC	COMMON STOCK GBP.0001	71,828.00	332,752
	ASHTAD GROUP PLC	COMMON STOCK GBP.1	88,537.00	1,832,905
	ASHTAD GROUP PLC	COMMON STOCK GBP.1	2,093.00	43,865
	ASIA CEMENT CORP	COMMON STOCK TWD10.	519,924.00	569,696
	ASIA OPTICAL CO INC	COMMON STOCK TWD10.0	172,931.00	367,659
	ASIANA AIRLINES	COMMON STOCK KRW5000.	32,524.00	120,234
	ASICS CORP	COMMON STOCK	31,000.00	392,530
	ASM INTERNATIONAL NV	COMMON STOCK EUR.04	9,717.00	399,023
	ASM PACIFIC TECHNOLOGY	COMMON STOCK HKD.1	50,200.00	481,110
	ASM PACIFIC TECHNOLOGY	COMMON STOCK HKD.1	7,600.00	73,333
	ASML HOLDING NV	COMMON STOCK EUR.09	74,784.00	11,641,840
	ASML HOLDING NV	COMMON STOCK EUR.09	1,623.00	254,528
	ASOS PLC	COMMON STOCK GBP.035	9,471.00	273,116
	ASOS PLC	COMMON STOCK GBP.035	1,068.00	30,979
	ASPEED TECHNOLOGY INC	COMMON STOCK TWD10.0	1,000.00	18,870
	ASPEN PHARMACARE HOLDINGS LT	COMMON STOCK ZAR.1390607	67,318.00	631,656
	ASPEN PHARMACARE HOLDINGS LT	COMMON STOCK ZAR.1390607	3,845.00	36,145
	ASR NEDERLAND NV	COMMON STOCK EUR.16	27,406.00	1,079,282
	ASSA ABLOY AB B	COMMON STOCK SEK1.0	191,003.00	3,413,878
	ASSECO POLAND SA	COMMON STOCK PLN1.	34,631	425,817
	ASSICURAZIONI GENERALI	COMMON STOCK EUR1.0	229,557.00	3,832,564
	ASSOCIATED BRITISH FOODS PLC	COMMON STOCK GBP.0568	62,486.00	1,623,855
	ASSOCIATED BRITISH FOODS PLC	COMMON STOCK GBP.0568	2,451.00	64,107
	ASSURA PLC	REIT GBP.1	522,207.00	351,150
	ASSYSTEM	COMMON STOCK EUR1.0	6,057	186,872
	ASTELLAS PHARMA INC	COMMON STOCK	359,000.00	4,564,099
	ASTRA INTERNATIONAL TBK PT	COMMON STOCK IDR50.	3,458,480.00	1,990,884
	ASTRAL FOODS LTD	COMMON STOCK ZAR.01	16,039.00	178,371
	ASTRAZENECA PLC	COMMON STOCK USD.25	233,672	17,461,557
	ASTRAZENECA PLC	COMMON STOCK USD.25	3,333.00	250,601
	ASUSTEK COMPUTER INC	COMMON STOCK TWD10.	130,172.00	854,563

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	ASX LTD	COMMON STOCK	36,639	1,547,572
	ATACADAO SA	COMMON STOCK	88,400.00	414,308
	ATCO LTD CLASS I	COMMON STOCK	17,100.00	483,402
	ATEA ASA	COMMON STOCK NOK1.0	22,903.00	294,185
	ATHABASCA OIL CORP	COMMON STOCK	143,300	103,871
	ATLANTIA SPA	COMMON STOCK EUR1.0	84,619.00	1,748,316
	ATLAS ARTERIA	STAPLED SECURITY	149,958.00	660,832
	ATLAS COPCO AB A SHS	COMMON STOCK SEK.639	117,698.00	2,810,952
	ATLAS COPCO AB B SHS	COMMON STOCK SEK.639	70,244.00	1,539,601
	ATOS SE	COMMON STOCK EUR1.0	17,409.00	1,413,250
	ATOS SE	COMMON STOCK EUR1.0	394.00	32,298
	ATRESMEDIA CORP DE MEDIOS DE	COMMON STOCK EUR.75	20,006.00	99,778
	ATS AUTOMATION TOOLING SYS	COMMON STOCK	27,900.00	293,953
	ATTACQ LTD	REIT	88,948.00	91,111
	AU OPTRONICS CORP	COMMON STOCK TWD10.0	1,406,552.00	558,396
	AUCKLAND INTL AIRPORT LTD	COMMON STOCK	226,294.00	1,085,172
	AUMANN AG	COMMON STOCK	291.00	9,743
	AURELIUS EQUITY OPPORTUNITIE	COMMON STOCK	5,539.00	200,862
	AURIZON HOLDINGS LTD	COMMON STOCK	386,217.00	1,163,654
	AURORA CANNABIS INC	COMMON STOCK	121,515.00	603,215
	AURORA CANNABIS INC	COMMON STOCK	3,800.00	18,885
	AURUBIS AG	COMMON STOCK	6,836.00	337,742
	AUSNET SERVICES	COMMON STOCK	400,539.00	438,715
	AUST AND NZ BANKING GROUP	COMMON STOCK	532,148.00	9,164,966
	AUST AND NZ BANKING GROUP	COMMON STOCK	78.00	1,343
	AUSTEVOLL SEAFOOD ASA	COMMON STOCK NOK.5	19,322.00	238,060
	AUSTRALIAN AGRICULTURAL CO	COMMON STOCK	164,371	126,886
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	1,292,080	909,624
	AUSTRALIAN PHARMA INDUS LTD	COMMON STOCK	15,505.00	15,073
	AUSTRALIAN PHARMA INDUS LTD	COMMON STOCK	59,970.00	58,274
	AUSTRIA TECHNOLOGIE + SYSTEM	COMMON STOCK	2,648.00	46,734
	AUTO TRADER GROUP PLC	COMMON STOCK GBP.01	168,199.00	969,993
	AUTOBACS SEVEN CO LTD	COMMON STOCK	18,500.00	307,528
	AUTOGRILL SPA	COMMON STOCK	41,650.00	349,979
	AUTOHOME INC ADR	ADR USD.01	10,800.00	844,884
	AVANZA BANK HOLDING AB	COMMON STOCK SEK2.5	11,755.00	562,967
	AVAST PLC	COMMON STOCK GBP.1	37,276.00	135,531
	AVEO GROUP	STAPLED SECURITY	137,701.00	155,099
	AVEVA GROUP PLC	COMMON STOCK GBP.0355556	14,649.00	449,832
	AVEX INC	COMMON STOCK	12,500.00	159,756
	AVI LTD	COMMON STOCK ZAR.05	64,450.00	455,450
	AVICHINA INDUSTRY + TECH H	COMMON STOCK CNY1.0	600,000.00	378,149
	AVIVA PLC	COMMON STOCK GBP.25	710,649.00	3,386,743
	AVIVA PLC	COMMON STOCK GBP.25	6,946.00	33,392
	AWA BANK LTD/THE	COMMON STOCK	11,200.00	291,132
	AXA SA	COMMON STOCK EUR2.29	355,921.00	7,651,136
	AXA SA	COMMON STOCK EUR2.29	1,955.00	42,280
	AXEL SPRINGER SE	COMMON STOCK EUR1.0	8,698.00	490,683
	AXFOOD AB	COMMON STOCK SEK5.0	13,687.00	234,493
	AXIATA GROUP BERHAD	COMMON STOCK MYR1.	459,567.00	435,670
	AXIATA GROUP BERHAD	COMMON STOCK MYR1.	1,700.00	1,620
	AYALA CORPORATION	COMMON STOCK PHP50.	39,032.00	667,979
	AYALA LAND INC	COMMON STOCK PHP1.0	1,639,190.00	1,268,511
	AZ. BGP HOLDINGS	COMMON STOCK	818,748.00	13
	AZBIL CORP	COMMON STOCK	27,600.00	540,334
	AZIMUT HOLDING SPA	COMMON STOCK	25,742.00	281,431
	AZRIELI GROUP LTD	COMMON STOCK ILS.1	3,363.00	160,675
	AZRIELI GROUP LTD	COMMON STOCK ILS.1	1,722.00	82,299
	B+M EUROPEAN VALUE RETAIL SA	COMMON STOCK GBP.1	147,309.00	528,158
	B+M EUROPEAN VALUE RETAIL SA	COMMON STOCK GBP.1	20,893.00	74,920
	B2GOLD CORP	COMMON STOCK	185,900.00	543,082
	B2W CIA DIGITAL	COMMON STOCK	89,036.00	963,477
	B3 SA BRASIL BOLSA BALCAO	COMMON STOCK	371,778.00	2,568,157
	BABCOCK INTL GROUP PLC	COMMON STOCK GBP.6	48,095.00	299,739
	BADGER DAYLIGHTING LTD	COMMON STOCK	7,000.00	165,288
	BAE SYSTEMS PLC	COMMON STOCK GBP.025	564,409.00	3,291,601
	BAE SYSTEMS PLC	COMMON STOCK GBP.025	25,892.00	152,215
	BAIC MOTOR CORP LTD H	COMMON STOCK CNY1.0	321,500.00	170,081
	BAIDU INC SPON ADR	ADR USD.00005	51,400.00	8,152,040
	BAIDU INC SPON ADR	ADR USD.00005	1,100.00	174,463
	BAKKAFROST P/F	COMMON STOCK DKK1.0	9,743.00	475,952
	BALFOUR BEATTY PLC	COMMON STOCK GBP.5	140,370.00	443,844
	BALOISE HOLDING AG REG	COMMON STOCK CHF.1	8,947.00	1,231,295
	BANCA GENERALI SPA	COMMON STOCK EUR1.	13,138.00	271,724
	BANCA IFIS SPA	COMMON STOCK EUR1.0	15,840.00	278,625
	BANCA MEDIOLANUM SPA	COMMON STOCK EUR.1	49,250.00	286,727
	BANCA MONTE DEI PASCHI SIENA	COMMON STOCK	52,349.00	89,562
	BANCA POPOLARE DI SONDRIO	COMMON STOCK EUR3.	129,128.00	387,946

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	BANCO ABC BRASIL SA	PREFERENCE	51,681.00	225,810
	BANCO BILBAO VIZCAYA ARGENTA	COMMON STOCK EUR.49	1,208,885.00	6,362,413
	BANCO BILBAO VIZCAYA ARGENTA	COMMON STOCK EUR.49	38,081.00	201,834
	BANCO BPM SPA.....	COMMON STOCK NPV	281,187.00	633,092
	BANCO BRADESCO S.A.	COMMON STOCK	165,709.00	1,455,102
	BANCO BRADESCO SA PREF	PREFERENCE	588,003.00	5,858,039
	BANCO COMERCIAL PORTUGUES R.....	COMMON STOCK	1,974,248.00	516,058
	BANCO DE CHILE	COMMON STOCK	4,923,697.00	704,507
	BANCO DE CREDITO E INVERSION.....	COMMON STOCK	8,410.00	545,464
	BANCO DE SABADELL SA	COMMON STOCK EUR.125	932,337.00	1,058,404
	BANCO DE SABADELL SA	COMMON STOCK EUR.125	114,713.00	131,226
	BANCO DEL BAJO SA	COMMON STOCK	152,100.00	295,338
	BANCO DO BRASIL S.A.	COMMON STOCK	165,189.00	1,987,872
	BANCO ESTADO RIO GRAN PREF B.....	PREFERENCE	49,732.00	285,890
	BANCO SANTANDER BRASIL UNIT	UNIT	69,300.00	767,700
	BANCO SANTANDER CHILE ADR.....	ADR	29,884.00	893,532
	BANCO SANTANDER CHILE ADR.....	ADR	457.00	13,665
	BANCO SANTANDER MEXICO SA IN.....	COMMON STOCK NPV	436,600.00	540,048
	BANCO SANTANDER SA	COMMON STOCK EUR.5	3,045,263	13,711,607
	BANDAI NAMCO HOLDINGS INC.....	COMMON STOCK	36,900.00	1,644,714
	BANG + OLUFSEN A/S.....	COMMON STOCK DKK10.	12,429.00	169,157
	BANGKOK BANK PCL FOREIGN REG	FOREIGN SH. THB10.0 A	50,600.00	315,473
	BANGKOK CHAIN HOSPITAL NVDR.....	NVDR THB1.0	226,300.00	115,698
	BANGKOK DUSIT MED SERVI NVDR.....	NVDR THB.1	803,400.00	614,112
	BANGKOK EXPRESSWAY AND METRO.....	FOREIGN SH. THB1.0 A	2,574,975.00	767,115
	BANK CENTRAL ASIA TBK PT.....	COMMON STOCK IDR62.5	1,923,500.00	3,477,222
	BANK DANAMON INDONESIA TBK	COMMON STOCK	1,288,431.00	680,929
	BANK HANDLOWY W WARSZAWIE SA.....	COMMON STOCK PLN4.	9,886.00	181,965
	BANK HAPALIM BM.....	COMMON STOCK ILS1.	174,315.00	1,106,175
	BANK HAPALIM BM.....	COMMON STOCK ILS1.	23,223.00	147,053
	BANK LEUMI LE ISRAEL.....	COMMON STOCK ILS.1	241,684.00	1,464,228
	BANK LEUMI LE ISRAEL.....	COMMON STOCK ILS.1	34,614.00	209,451
	BANK MANDIRI PERSERO TBK PT	COMMON STOCK IDR250.0	3,206,798.00	1,643,974
	BANK MILLENNIUM SA	COMMON STOCK PLN1.	99,740.00	236,009
	BANK NEGARA INDONESIA PERSER.....	COMMON STOCK IDR7500.	1,321,000.00	808,092
	BANK OF CHINA LTD H.....	COMMON STOCK CNY1.0	14,599,400.00	6,273,622
	BANK OF COMMUNICATIONS CO H.....	COMMON STOCK CNY1.0	1,651,140.00	1,284,737
	BANK OF EAST ASIA LTD.....	COMMON STOCK	234,668.00	742,852
	BANK OF GEORGIA GROUP PLC	COMMON STOCK GBP.01	11,625.00	203,248
	BANK OF IRELAND GROUP PLC	COMMON STOCK EUR1.0	163,607.00	905,958
	BANK OF IRELAND GROUP PLC	COMMON STOCK EUR1.0	16,765.00	94,093
	BANK OF KYOTO LTD/THE	COMMON STOCK	12,300.00	503,940
	BANK OF MONTREAL.....	COMMON STOCK	118,244.00	7,721,615
	BANK OF NAGOYA LTD/THE	COMMON STOCK	8,400.00	251,618
	BANK OF NOVA SCOTIA.....	COMMON STOCK	222,100.00	11,065,972
	BANK OF NOVA SCOTIA.....	COMMON STOCK	10,500.00	523,213
	BANK OF QUEENSLAND LTD	COMMON STOCK	97,918.00	666,128
	BANK OF THE PHILIPPINE ISLAN.....	COMMON STOCK PHP10.	318,126.00	568,060
	BANK OF THE RYUKYUS LTD.....	COMMON STOCK	20,500.00	210,804
	BANK PEKAO SA.....	COMMON STOCK PLN1.0	27,319.00	791,948
	BANK RAKYAT INDONESIA PERSER.....	COMMON STOCK IDR50.0	10,600,000.00	2,705,762
	BANK TABUNGAN NEGARA PERSERO	COMMON STOCK IDR500.	826,900	146,002
	BANKIA SA	COMMON STOCK EUR1.0	200,192.00	581,632
	BANKIA SA.....	COMMON STOCK EUR1.0	17,703.00	51,818
	BANKINTER SA	COMMON STOCK EUR.3	121,620.00	969,817
	BANPU PUBLIC CO LTD FOR REG	FOREIGN SH. THB1.0 A	795,800	361,727
	BANQUE CANTONALE VAUDOIS REG	COMMON STOCK CHF10.0	770.00	579,519
	BAOZUN INC SPN ADR	ADR USD.0001	6,700.00	195,707
	BAPCOR LTD.....	COMMON STOCK	69,395.00	287,719
	BARCLAYS PLC.....	COMMON STOCK GBP.25	3,101,760	5,945,195
	BARCLAYS PLC.....	COMMON STOCK GBP.25	82,588.00	159,148
	BARCO N.V.	COMMON STOCK	923.00	104,771
	BARLOWORLD LTD.....	COMMON STOCK ZAR.05	45,954.00	365,642
	BARRATT DEVELOPMENTS PLC.....	COMMON STOCK GBP.1	178,549.00	1,053,089
	BARRATT DEVELOPMENTS PLC.....	COMMON STOCK GBP.1	1,581.00	9,367
	BARRICK GOLD CORP	COMMON STOCK	208,625.00	2,815,170
	BARRICK GOLD CORP	COMMON STOCK	7,800.00	105,295
	BARRY CALLEBAUT AG REG	COMMON STOCK CHF.02	453.00	702,374
	BARWA REAL ESTATE CO.....	COMMON STOCK QAR10.0	35,308.00	386,998
	BASF SE	COMMON STOCK	169,242.00	11,685,069
	BASIC FIT NV	COMMON STOCK EUR.06	1,059.00	31,399
	BASILEA PHARMACEUTICA REG.....	COMMON STOCK CHF1.0	6,632.00	270,085
	BAUSCH HEALTH COS INC.....	COMMON STOCK	58,277.00	1,077,386
	BAVARIAN NORDIC A/S.....	COMMON STOCK DKK10.	10,926.00	213,695
	BAYER AG REG	COMMON STOCK	172,237.00	11,916,011
	BAYERISCHE MOTOREN WERKE AG	COMMON STOCK EUR1.0	61,567.00	4,974,818
	BAYERISCHE MOTOREN WERKE PRF	PREFERENCE	9,524.00	676,284
	BAYTEX ENERGY CORP.....	COMMON STOCK	105,358.00	185,908

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	BB SEGURIDADE PARTICIPACOES.....	COMMON STOCK	122,200.00	873,107
	BBA AVIATION PLC	COMMON STOCK GBP.2976	171,687.00	475,766
	BBA AVIATION PLC	COMMON STOCK GBP.2976	9,337.00	25,947
	BBMG CORP H	COMMON STOCK CNY1.0	426,000.00	134,695
	BCA MARKETPLACE PLC	COMMON STOCK GBP.01	140,296.00	393,202
	BCE INC	COMMON STOCK	26,267.00	1,037,179
	BDO UNIBANK INC.....	COMMON STOCK PHP10.0	337,874	842,274
	BE SEMICONDUCTOR INDUSTRIES	COMMON STOCK EUR.01	18,006.00	377,141
	BEACH ENERGY LTD	COMMON STOCK	387,450.00	366,869
	BEAUTY COMMUNITY PCL FOREIGN	FOREIGN SH. A	347,000.00	69,805
	BEAZLEY PLC	COMMON STOCK GBP.05	109,698.00	700,337
	BEC WORLD PCL FOREIGN	FOREIGN SH. THB1.0 A	703,700.00	104,172
	BECHTLE AG.....	COMMON STOCK	8,982.00	696,707
	BEGA CHEESE LTD.....	COMMON STOCK	32,921.00	114,282
	BEIERSDORF AG.....	COMMON STOCK	17,893.00	1,863,124
	BEIGENE LTD ADR.....	ADR USD.0001	6,000.00	841,560
	BEIJING CAPITAL INTL AIRPO H	COMMON STOCK CNY1.0	468,000.00	497,786
	BEIJING ENTERPRISES HLDGS	COMMON STOCK	96,500.00	511,505
	BEIJING ENTERPRISES WATER GR	COMMON STOCK HKD.1	968,000.00	494,126
	BEKAERT NV	COMMON STOCK	6,136.00	147,752
	BELLAMY S AUSTRALIA LTD	COMMON STOCK	12,367.00	63,634
	BELLAMY S AUSTRALIA LTD	COMMON STOCK	4,541.00	23,374
	BELLWAY PLC.....	COMMON STOCK GBP.125	22,561.00	719,924
	BENDIGO AND ADELAIDE BANK	COMMON STOCK	96,540.00	733,912
	BENESSE HOLDINGS INC	COMMON STOCK	13,900.00	353,092
	BENETEAU	COMMON STOCK EUR.1	5,626.00	74,152
	BENI STABILI SPA.....	REIT EUR.1	699,232	542,003
	BERJAYA SPORTS TOTO BHD.....	COMMON STOCK MYR.1	298,572.00	152,208
	BERKELEY GROUP HOLDINGS/THE.....	COMMON STOCK	22,673.00	1,004,875
	BERLI JUCKER PUBLIC CO NVDR.....	NVDR THB1.0	250,700.00	390,164
	BEST WORLD INTERNATIONAL LTD.....	COMMON STOCK	45,800.00	88,410
	BETSSON AB	COMMON STOCK SEK.67	29,561.00	243,887
	BEZEQ THE ISRAELI TELECOM CO	COMMON STOCK ILS1.	346,613.00	339,218
	BEZEQ THE ISRAELI TELECOM CO	COMMON STOCK ILS1.	49,784.00	48,653
	BGF CO LTD	COMMON STOCK KRW1000.0	4,668.00	33,689
	BGF RETAIL CO LTD	COMMON STOCK	1,417.00	259,067
	BHP GROUP LTD	COMMON STOCK	545,382.00	13,151,610
	BHP GROUP LTD	COMMON STOCK	10,715.00	258,261
	BHP GROUP PLC.....	COMMON STOCK USD.5	389,714	8,141,008
	BIC CAMERA INC	COMMON STOCK	15,500	195,549
	BID CORP LTD	COMMON STOCK	59,449.00	1,092,320
	BIDVEST GROUP LTD	COMMON STOCK ZAR.05	61,450.00	884,734
	BIFFA PLC	COMMON STOCK GBP.0001	9,013.00	22,463
	BIFFA PLC	COMMON STOCK GBP.0001	7,255.00	18,141
	BIG YELLOW GROUP PLC.....	REIT GBP.1	44,595.00	495,168
	BILFINGER SE	COMMON STOCK	8,628.00	250,936
	BILLERUDKORSNAS AB	COMMON STOCK SEK7.38	33,200.00	396,037
	BIM BIRLESIK MAGAZALAR AS	COMMON STOCK TRY1.	38,827.00	635,090
	BINCKBANK NV	COMMON STOCK EUR.1	39,635.00	275,903
	BINGO INDUSTRIES LTD.....	COMMON STOCK	67,058.00	87,590
	BIOMERIEUX	COMMON STOCK	7,658.00	503,652
	BIRCHCLIFF ENERGY LTD	COMMON STOCK	47,700.00	106,171
	BITAUTO HOLDINGS LTD ADR	ADR USD.00004	6,000.00	148,620
	BIZLINK HOLDING INC	COMMON STOCK TWD10.	17,000.00	122,201
	BLACKBERRY LTD.....	COMMON STOCK	90,700	644,821.35
	BLACKMORES LTD	COMMON STOCK	2,793	239,864
	BLOOMBERRY RESORTS CORP.....	COMMON STOCK PHP1.	182,300.00	32,663
	BLUE PRISM GROUP PLC	COMMON STOCK GBP.01	5,873.00	82,620
	BLUE PRISM GROUP PLC	COMMON STOCK GBP.01	2,924.00	41,197
	BLUESCOPE STEEL LTD.....	COMMON STOCK	119,607.00	922,737
	BNK FINANCIAL GROUP INC	COMMON STOCK KRW5000.0	52,751.00	346,344
	BNP PARIBAS	COMMON STOCK EUR2.0	207,180.00	9,309,839
	BNP PARIBAS	COMMON STOCK EUR2.0	2,149.00	97,286
	BOARDWALK REAL ESTATE INVEST.....	REIT	4,200.00	116,270
	BOC AVIATION LTD	COMMON STOCK	37,900.00	278,882
	BOC HONG KONG HOLDINGS LTD.....	COMMON STOCK	675,500.00	2,495,314
	BOC HONG KONG HOLDINGS LTD.....	COMMON STOCK	20,500.00	76,291
	BODYCOTE PLC	COMMON STOCK GBP.17273	47,113.00	436,376
	BOIRON SA	COMMON STOCK EUR1.0	3,685	205,782
	BOLIDEN AB	COMMON STOCK SEK2.11	54,121	1,176,727
	BOLLORE	COMMON STOCK EUR.16	170,509	679,645
	BOLSA MEXICANA DE VALORES SA	COMMON STOCK	75,800	128,939
	BOLSAS Y MERCADOS ESPANOLES	COMMON STOCK EUR3.0	14,513.00	402,745
	BOMBARDIER INC B	COMMON STOCK	365,099.00	542,650
	BOMBARDIER INC B	COMMON STOCK	27,300.00	40,726
	BONAVA AB B SHARES.....	COMMON STOCK SEK4.0	25,093.00	323,749
	BOOHOO GROUP PLC	COMMON STOCK GBP.01	146,886.00	300,660
	BORAL LTD	COMMON STOCK	219,844.00	764,564

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	BORALEX INC A.....	COMMON STOCK	10,500.00	129,463
	BORR DRILLING LTD.....	COMMON STOCK USD.01	64,515.00	158,026
	BORREGAARD ASA.....	COMMON STOCK NOK1.0	22,628.00	195,629
	BOSKALIS WESTMINSTER.....	COMMON STOCK EUR.01	17,755.00	438,495
	BOUYGUES SA.....	COMMON STOCK EUR1.0	40,171.00	1,433,189
	BOUYGUES SA.....	COMMON STOCK EUR1.0	812.00	29,184
	BOVIS HOMES GROUP PLC.....	COMMON STOCK GBP.5	30,853.00	338,760
	BP PLC.....	COMMON STOCK USD.25	3,727,348.00	23,498,965
	BP PLC.....	COMMON STOCK USD.25	16,974.00	107,774
	BPER BANCA.....	COMMON STOCK EUR3.0	94,130.00	362,181
	BPOST SA.....	COMMON STOCK	18,232.00	166,355
	BPOST SA.....	COMMON STOCK	724.00	6,627
	BR MALLS PARTICIPACOES SA.....	COMMON STOCK	148,908.00	504,078
	BRADSPAR SA PREF.....	PREFERENCE	52,700.00	433,052
	BRAIT SE.....	COMMON STOCK	71,678.00	149,472
	BRAMBLES LTD.....	COMMON STOCK	271,269.00	1,938,286
	BRAMBLES LTD.....	COMMON STOCK	13,537.00	96,749
	BRASKEM SA PREF A.....	PREFERENCE	41,460	507,017
	BRAZILIAN REAL.....	FOREIGN CURRENCY	2,234,067.27	576,422
	BREMBO SPA.....	COMMON STOCK NPV	30,220.00	306,580
	BRENTAG AG.....	COMMON STOCK	27,471.00	1,182,935
	BREVILLE GROUP LTD.....	COMMON STOCK	12,631.00	95,506
	BREWIN DOLPHIN HOLDINGS PLC.....	COMMON STOCK GBP.01	72,995.00	298,295
	BRF SA.....	COMMON STOCK	86,232.00	491,361
	BRICKWORKS LTD.....	COMMON STOCK	10,238.00	120,964
	BRIDGESTONE CORP.....	COMMON STOCK	115,700.00	4,435,922
	BRIGHTOIL PETROLEUM HOLDINGS.....	COMMON STOCK HKD.025	494,000.00	94,644
	BRILLIANCE CHINA AUTOMOTIVE.....	COMMON STOCK USD.01	560,000.00	413,005
	BRITISH AMERICAN TOB SP ADR.....	ADR	68,140.00	2,170,940
	BRITISH AMERICAN TOB SP ADR.....	ADR	7,597.00	242,059
	BRITISH AMERICAN TOBACCO BHD.....	COMMON STOCK MYR.5	29,719	258,712
	BRITISH AMERICAN TOBACCO PLC.....	COMMON STOCK GBP.25	353,982.00	11,279,340
	BRITISH LAND CO PLC.....	REIT GBP.25	166,562.00	1,130,906
	BRITVIC PLC.....	COMMON STOCK GBP.2	49,338.00	500,559
	BROOKFIELD ASSET MANAGE CL A.....	COMMON STOCK	153,875.00	5,894,523
	BROOKFIELD ASSET MANAGE CL A.....	COMMON STOCK	1,300.00	49,807
	BROTHER INDUSTRIES LTD.....	COMMON STOCK	44,200.00	648,130
	BROWN (N) GROUP PLC.....	COMMON STOCK GBP.1105263	46,644.00	55,730
	BRP INC/CA SUB VOTING.....	COMMON STOCK	9,500.00	245,812
	BRUNEL INTERNATIONAL.....	COMMON STOCK EUR.03	10,065	124,966
	BRUNELLO CUCINELLI SPA.....	COMMON STOCK NPV	1,283.00	43,995
	BT GROUP PLC.....	COMMON STOCK GBP.05	1,518,968.00	4,594,351
	BT GROUP PLC.....	COMMON STOCK GBP.05	52,742.00	160,770
	BTG PLC.....	COMMON STOCK GBP.1	82,086.00	867,541
	BUCHER INDUSTRIES AG REG.....	COMMON STOCK CHF.2	1,551	417,206
	BUKWANG PHARMACEUTICAL CO.....	COMMON STOCK KRW500.	6,379.00	142,266
	BUMI RESOURCES TBK PT.....	COMMON STOCK	4,718,900	33,795
	BUMRUNGRAD HOSPITAL FOREIGN.....	FOREIGN SH. THB1.0 A	66,100.00	380,643
	BUNKA SHUTTER CO LTD.....	COMMON STOCK	26,000.00	168,604
	BUNZL PLC.....	COMMON STOCK GBP.3214286	62,495.00	1,878,922
	BURBERRY GROUP PLC.....	COMMON STOCK GBP.0005	78,422.00	1,724,018
	BURCKHARDT COMPRESSION HOLDI.....	COMMON STOCK CHF2.5	971.00	227,570
	BURE EQUITY AB.....	COMMON STOCK SEK6.6	31,536.00	386,797
	BUREAU VERITAS SA.....	COMMON STOCK EUR.12	47,613.00	964,857
	BURFORD CAPITAL LTD.....	COMMON STOCK	36,277.00	761,353
	BURFORD CAPITAL LTD.....	COMMON STOCK	1,089.00	22,974
	BURSA MALAYSIA BHD.....	COMMON STOCK MYR.5	282,000.00	466,524
	BUZZI UNICEM SPA.....	COMMON STOCK EUR.6	20,035.00	344,264
	BWP TRUST.....	REIT	250,295.00	622,354
	BYD CO LTD H.....	COMMON STOCK CNY1.0	127,700.00	805,003
	BYD ELECTRONIC INTL CO LTD.....	COMMON STOCK	155,000.00	192,453
	C+C GROUP PLC.....	COMMON STOCK EUR.01	36,070.00	112,355
	C+C GROUP PLC.....	COMMON STOCK EUR.01	52,616.00	163,611
	CA IMMOBILIEN ANLAGEN AG.....	COMMON STOCK	12,270.00	386,798
	CACHE LOGISTICS TRUST.....	REIT	185,500.00	94,469
	CAE INC.....	COMMON STOCK	54,651.00	1,003,949
	CAESARSTONE LTD.....	COMMON STOCK	7,600.00	103,208
	CAFE DE CORAL HOLDINGS LTD.....	COMMON STOCK HKD.1	62,000.00	149,787
	CAFE24 CORP.....	COMMON STOCK KRW500.0	1,051.00	102,768
	CAHYA MATA SARAWAK BHD.....	COMMON STOCK MYR.5	71,600.00	46,524
	CAIRN ENERGY PLC.....	COMMON STOCK GBP.013669	133,409.00	254,385
	CAIRN HOMES PLC.....	COMMON STOCK EUR.001	123,265.00	151,984
	CAIRN HOMES PLC.....	COMMON STOCK EUR.001	11,302.00	14,108
	CAIXABANK SA.....	COMMON STOCK EUR1.0	613,182.00	2,201,898

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	CAIXABANK SA	COMMON STOCK EUR1.0	46,080.00	166,701
	CAJA DE AHORROS DEL MEDITERR.....	COMMON STOCK EUR2.0	23,863.00	36,554
	CALBEE INC.....	COMMON STOCK	14,100.00	440,198
	CALTEX AUSTRALIA LTD	COMMON STOCK	47,411.00	850,420
	CAMECO CORP.....	COMMON STOCK	77,868.00	882,557
	CAMSING INTERNATIONAL HOLDIN	COMMON STOCK HKD.1	78,000.00	87,928
	CAN APARTMENT PROP REAL ESTA	REIT	14,900.00	483,285
	CAN IMPERIAL BK OF COMMERCE	COMMON STOCK	82,415.00	6,135,567
	CANADA GOOSE HOLDINGS INC.....	COMMON STOCK	8,900.00	388,894
	CANADIAN DOLLAR	FOREIGN CURRENCY	1,358,375.08	994,564
	CANADIAN NATL RAILWAY CO	COMMON STOCK	136,284.00	10,089,087
	CANADIAN NATURAL RESOURCES	COMMON STOCK	227,640.00	5,490,161
	CANADIAN PACIFIC RAILWAY LTD	COMMON STOCK	26,552.00	4,709,296
	CANADIAN TIRE CORP CLASS A.....	COMMON STOCK	13,762.00	1,438,269
	CANADIAN UTILITIES LTD A.....	COMMON STOCK	24,100.00	552,652
	CANADIAN WESTERN BANK	COMMON STOCK	20,400.00	388,941
	CANCOM SE.....	COMMON STOCK	6,108.00	200,107
	CANFOR CORP.....	COMMON STOCK	21,500.00	260,210
	CANON INC	COMMON STOCK	182,700.00	5,029,144
	CANON MARKETING JAPAN INC	COMMON STOCK	13,000.00	229,628
	CANOPY GROWTH CORP	COMMON STOCK	37,500.00	1,005,180
	CANOPY GROWTH CORP	COMMON STOCK	300.00	8,043
	CAPCOM CO LTD.....	COMMON STOCK	21,200.00	422,180
	CAPGEMINI SE.....	COMMON STOCK EUR8.0	28,855.00	2,842,245
	CAPITA PLC.....	COMMON STOCK GBP.020667	310,565.00	441,005
	CAPITAL + COUNTIES PROPERTIE.....	COMMON STOCK GBP.25	134,658.00	394,868
	CAPITAL POWER CORP	COMMON STOCK	23,000.00	447,774
	CAPITAL SECURITIES CORP	COMMON STOCK TWD10.	322,000.00	93,560
	CAPITALAND COMMERCIAL TRUST	REIT	508,398	651,395
	CAPITALAND LTD	COMMON STOCK	472,499.00	1,074,576
	CAPITALAND MALL TRUST	REIT	450,249.00	744,929
	CAPITALAND RETAIL CHINA TRUS	REIT	364,902.00	363,281
	CAPITEC BANK HOLDINGS LTD.....	COMMON STOCK ZAR.01	7,374.00	570,394
	CAR INC	COMMON STOCK USD.00001	137,000	101,702
	CARD FACTORY PLC.....	COMMON STOCK	59,991	132,090
	CAREER TECHNOLOGY CO LTD	COMMON STOCK TWD10.	49,000.00	40,799
	CARGOTEC OYJ B SHARE.....	COMMON STOCK	7,004.00	213,429
	CARL ZEISS MEDITEC AG BR	COMMON STOCK	8,898.00	694,710
	CARLSBERG AS B.....	COMMON STOCK DKK20.	19,650.00	2,086,868
	CARNIVAL PLC	COMMON STOCK USD1.66	33,316.00	1,596,805
	CARREFOUR SA	COMMON STOCK EUR2.5	104,612.00	1,778,985
	CARREFOUR SA	COMMON STOCK EUR2.5	4,795.00	81,989
	CARSALES.COM LTD	COMMON STOCK	47,806	370,641
	CASCADES INC.....	COMMON STOCK	32,200.00	241,182
	CASHBUILD LTD	COMMON STOCK ZAR.01	3,422.00	69,634
	CASINO GUICHARD PERRACHON	COMMON STOCK EUR1.53	10,960.00	453,947
	CASIO COMPUTER CO LTD	COMMON STOCK	36,300	434,412
	CASTELLUM AB.....	COMMON STOCK SEK.5	44,886	825,970
	CATCHER TECHNOLOGY CO LTD	COMMON STOCK TWD10.	118,134.00	851,692
	CATHAY FINANCIAL HOLDING CO	COMMON STOCK TWD10.0	1,507,459.00	2,294,243
	CATHAY REAL ESTATE DEVELOPME	COMMON STOCK TWD10.0	182,834.00	118,290
	CATTOLICA ASSICURAZIONI SC.....	COMMON STOCK EUR3.0	27,095.00	219,680
	CAVERION OYJ	COMMON STOCK	24,583.00	142,776
	CAWACHI LTD.....	COMMON STOCK	6,800.00	111,713
	CCC SA	COMMON STOCK PLN.1	5,911	305,661
	CCL INDUSTRIES INC CL B.....	COMMON STOCK	27,000.00	989,618
	CCR SA	COMMON STOCK	200,600.00	582,655
	CD PROJEKT SA	COMMON STOCK PLN1.0	15,073.00	583,108
	CDL HOSPITALITY TRUSTS	STAPLED SECURITY	142,300.00	152,253
	CECONOMY AG.....	COMMON STOCK	33,754.00	121,182
	CELESTICA INC.....	COMMON STOCK	27,816.00	243,578
	CELLCOM ISRAEL LTD	COMMON STOCK ILS.01	34,102.00	200,520
	CELLECTIS	COMMON STOCK EUR.05	4,797.00	82,209
	CELLECTIS	COMMON STOCK EUR.05	1,437.00	24,777
	CELLNEX TELECOM SA	COMMON STOCK EUR.25	30,472.00	776,645
	CELLTRION HEALTHCARE CO LTD.....	COMMON STOCK KRW1000.0	6,232.00	419,058
	CELLTRION INC	COMMON STOCK KRW1000.0	16,052.00	3,190,614
	CELLTRION PHARM INC.....	COMMON STOCK KRW500.	4,106.00	232,842
	CEMBRA MONEY BANK AG.....	COMMON STOCK CHF1.0	10,589.00	838,046

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	CEMEX SAB CPO	UNIT	2,788,247.00	1,345,013
	CENCOSUD SA	COMMON STOCK	204,234.00	368,092
	CENOVUS ENERGY INC	COMMON STOCK	185,692.00	1,305,201
	CENOVUS ENERGY INC	COMMON STOCK	6,500.00	45,723
	CENTAMIN PLC	COMMON STOCK	244,759.00	340,923
	CENTERRA GOLD INC	COMMON STOCK	48,600.00	208,520
	CENTRAIS ELETRICAS BRAS PR B	PREFERENCE	72,105.00	526,097
	CENTRAIS ELETRICAS BRASILIER	COMMON STOCK	53,900.00	344,183
	CENTRAL EUROPEAN MEDIA ENT A	COMMON STOCK USD.08	29,432.00	81,332
	CENTRAL GLASS CO LTD	COMMON STOCK	8,200.00	163,517
	CENTRAL JAPAN RAILWAY CO	COMMON STOCK	26,500.00	5,625,286
	CENTRAL PATTANA PCL NVDR	NVDR THB.5	265,700.00	609,044
	CENTRICA PLC	COMMON STOCK GBP.061728	1,052,587.00	1,808,556
	CERVED GROUP SPA	COMMON STOCK NPV	44,611.00	364,987
	CES ENERGY SOLUTIONS CORP	COMMON STOCK	39,300.00	90,639
	CES ENERGY SOLUTIONS CORP	COMMON STOCK	16,500.00	38,145
	CEZ AS	COMMON STOCK CZK100.	28,874.00	687,312
	CFE	COMMON STOCK	733.00	72,639
	CGG SA	COMMON STOCK EUR.01	119,449.00	156,373
	CGG SA	COMMON STOCK EUR.01	18,462.00	24,402
	CGI GROUP INC CLASS A	COMMON STOCK	46,730.00	2,856,901
	CGN POWER CO LTD H	COMMON STOCK CNY1.0	1,742,000.00	412,144
	CHAILEASE HOLDING CO LTD	COMMON STOCK TWD10.	221,258	692,168
	CHALLENGER LTD	COMMON STOCK	117,170.00	782,794
	CHAMPION REIT	REIT	451,000.00	308,594
	CHANG HWA COMMERCIAL BANK	COMMON STOCK TWD10.	983,737.00	547,927
	CHAROEN POKPHAND FOODS NVDR	NVDR THB1.0	890,500.00	673,434
	CHAROEN POKPHAND INDONESIA PT	COMMON STOCK IDR10.	1,275,500.00	642,015
	CHARTER HALL GROUP	REIT	143,681.00	750,525
	CHARTER HALL RETAIL REIT	REIT	153,429.00	484,188
	CHECK POINT SOFTWARE TECH	COMMON STOCK USD.01	22,251.00	2,284,065
	CHECK POINT SOFTWARE TECH	COMMON STOCK USD.01	600.00	61,592
	CHEIL WORLDWIDE INC	COMMON STOCK KRW200.	20,740.00	418,185
	CHEMRING GROUP PLC	COMMON STOCK GBP.01	95,928.00	196,747
	CHENG SHIN RUBBER IND CO LTD	COMMON STOCK TWD10.	441,088.00	582,650
	CHENG UEI PRECISION INDUSTRY	COMMON STOCK TWD10.	192,919.00	147,249
	CHIBA BANK LTD/THE	COMMON STOCK	141,000.00	781,071
	CHIBA KOGYO BANK LTD/THE	COMMON STOCK	50,100.00	164,347
	CHICONY ELECTRONICS CO LTD	COMMON STOCK TWD10.	138,690.00	281,138
	CHILEAN PESO	FOREIGN CURRENCY	159,139,237	229,307
	CHILISIN ELECTRONICS CORP	COMMON STOCK TWD10.	19,916.00	50,216
	CHINA AGRI INDUSTRIES HLDGS	COMMON STOCK	534,300.00	189,381
	CHINA AIRLINES LTD	COMMON STOCK TWD10.	846,278.00	303,387
	CHINA AOYUAN GROUP LTD	COMMON STOCK HKD.01	196,884.00	123,790
	CHINA BLUECHEMICAL LTD H	COMMON STOCK CNY1.0	712,000.00	222,800
	CHINA CINDA ASSET MANAGEME H	COMMON STOCK CNY1.0	2,046,908.00	497,735
	CHINA CITIC BANK CORP LTD H	COMMON STOCK CNY1.0	1,755,200.00	1,063,172
	CHINA COAL ENERGY CO H	COMMON STOCK CNY1.0	749,000.00	293,678
	CHINA COMMUNICATIONS CONST H	COMMON STOCK CNY1.0	828,000.00	777,901
	CHINA COMMUNICATIONS SERVI H	COMMON STOCK CNY1.0	518,352.00	430,171
	CHINA CONCH VENTURE HOLDINGS	COMMON STOCK HKD.01	271,900.00	805,729
	CHINA CONSTRUCTION BANK H	COMMON STOCK CNY1.0	17,861,400.00	14,646,430
	CHINA DEVELOPMENT FINANCIAL	COMMON STOCK TWD10.	2,244,020.00	705,621
	CHINA DING YI FENG HOLDINGS	COMMON STOCK HKD.05	144,000.00	385,519
	CHINA DING YI FENG HOLDINGS	COMMON STOCK HKD.05	24,000.00	63,543
	CHINA DONGXIANG GROUP CO	COMMON STOCK HKD.01	915,000.00	139,872
	CHINA EASTERN AIRLINES CO H	COMMON STOCK CNY1.0	254,000.00	139,363
	CHINA EVERBRIGHT BANK CO L H	COMMON STOCK CNY1.0	636,000.00	275,750
	CHINA EVERBRIGHT GREENTECH L	COMMON STOCK USD.1	94,000.00	67,006
	CHINA EVERBRIGHT INTL LTD	COMMON STOCK	852,370.00	758,646
	CHINA EVERBRIGHT LTD	COMMON STOCK	194,000.00	341,673
	CHINA EVERGRANDE GROUP	COMMON STOCK USD.01	569,000.00	1,690,916
	CHINA FIRST CAPITAL GROUP LT	COMMON STOCK HKD.02	484,000.00	274,390
	CHINA FIRST CAPITAL GROUP LT	COMMON STOCK HKD.02	4,000.00	2,232
	CHINA GALAXY SECURITIES CO H	COMMON STOCK CNY1.0	626,000.00	280,820
	CHINA GAS HOLDINGS LTD	COMMON STOCK HKD.01	299,000.00	1,058,124
	CHINA GRAND PHARMACEUTICAL A	COMMON STOCK HKD.01	148,000.00	67,362
	CHINA HIGH SPEED TRANSMISSIO	COMMON STOCK USD.01	90,000.00	86,286
	CHINA HONGQIAO GROUP LTD	COMMON STOCK USD.01	360,500.00	201,588
	CHINA HUARONG ASSET MANAGE H	COMMON STOCK CNY1.0	1,633,000.00	296,080
	CHINA HUARONG ASSET MANAGE H	COMMON STOCK CNY1.0	30,000.00	5,486
	CHINA HUISHAN DAIRY HOLDINGS	COMMON STOCK HKD.1	420,500.00	22,557
	CHINA HUIYUAN JUICE GROUP	COMMON STOCK USD.00001	462,000.00	119,198
	CHINA INTERNATIONAL CAPITA H	COMMON STOCK CNY1.0	188,800.00	351,678
	CHINA JINMAO HOLDINGS GROUP	COMMON STOCK	1,102,000.00	491,839
	CHINA LIFE INSURANCE CO H	COMMON STOCK CNY1.0	1,382,000.00	2,922,846
	CHINA LIFE INSURANCE CO LTD	COMMON STOCK TWD10.	519,930.00	469,251
	CHINA LILANG LTD	COMMON STOCK HKD.1	76,000.00	63,572

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			Shares/ Par Value	
	CHINA LITERATURE LTD	COMMON STOCK USD.0001	33,000.00	151,640
	CHINA LNG GROUP LTD	COMMON STOCK HKD.02	606,000.00	91,961
	CHINA LONGYUAN POWER GROUP H.....	COMMON STOCK CNY1.0	1,006,000.00	679,420
	CHINA MAPLE LEAF EDUCATIONAL	COMMON STOCK USD.0005	272,000.00	121,501
	CHINA MEDICAL SYSTEM HOLDING	COMMON STOCK USD.005	326,000.00	303,899
	CHINA MENGNIU DAIRY CO.....	COMMON STOCK HKD.1	492,000.00	1,521,064
	CHINA MERCHANTS BANK A.....	COMMON STOCK CNY1.0	79,899.00	294,668
	CHINA MERCHANTS BANK H.....	COMMON STOCK CNY1.0	771,505.00	2,806,398
	CHINA MERCHANTS PORT HOLDING.....	COMMON STOCK	292,049	527,259
	CHINA METAL RECYCLING	COMMON STOCK HKD.0001	190,245.00	243
	CHINA MINSHENG BANKING COR H.....	COMMON STOCK CNY1.0	1,349,856.00	930,517
	CHINA MOBILE LTD.....	COMMON STOCK	1,140,500.00	10,992,861
	CHINA MOLYBDENUM CO LTD H.....	COMMON STOCK CNY.2	660,000.00	239,849
	CHINA MOTOR CORP	COMMON STOCK TWD10.	191,899.00	151,448
	CHINA NATIONAL BUILDING MA H.....	COMMON STOCK CNY1.0	796,958.00	539,964
	CHINA OILFIELD SERVICES H.....	COMMON STOCK CNY1.0	366,000.00	312,814
	CHINA OVERSEAS GRAND OCEANS.....	COMMON STOCK	404,000.00	131,725
	CHINA OVERSEAS LAND + INVEST	COMMON STOCK	698,880	2,405,721
	CHINA PACIFIC INSURANCE GR H.....	COMMON STOCK CNY1.0	479,400.00	1,541,988
	CHINA PETROCHEMICAL DEV CORP	COMMON STOCK TWD10.	477,975.00	170,611
	CHINA PETROLEUM + CHEMICAL H.....	COMMON STOCK CNY1.0	4,737,500.00	3,385,332
	CHINA POWER CLEAN ENERGY DEV.....	COMMON STOCK	342,000.00	103,644
	CHINA POWER INTERNATIONAL	COMMON STOCK	1,110,000.00	251,599
	CHINA RAILWAY CONSTRUCTION H.....	COMMON STOCK CNY1.0	388,000.00	538,977
	CHINA RAILWAY GROUP LTD H.....	COMMON STOCK CNY1.0	785,000.00	716,977
	CHINA RAILWAY SIGNAL + COM H.....	COMMON STOCK CNY1.0	269,000.00	188,422
	CHINA REINSURANCE GROUP CO H.....	COMMON STOCK CNY1.0	1,034,000.00	210,963
	CHINA RESOURCES BEER HOLDING	COMMON STOCK	324,893.00	1,125,959
	CHINA RESOURCES CEMENT	COMMON STOCK HKD.1	358,000.00	318,272
	CHINA RESOURCES GAS GROUP LT	COMMON STOCK HKD.1	178,000.00	700,724
	CHINA RESOURCES LAND LTD.....	COMMON STOCK HKD.1	515,777.00	1,969,558
	CHINA RESOURCES MEDICAL HOLD	COMMON STOCK HKD.00025	177,500.00	116,284
	CHINA RESOURCES PHARMACEUTIC.....	COMMON STOCK	320,500.00	419,123
	CHINA RESOURCES POWER HOLDIN	COMMON STOCK	373,465.00	715,560
	CHINA SCE PROPERTY HOLDINGS	COMMON STOCK HKD.1	500,000.00	181,059
	CHINA SHENHUA ENERGY CO H.....	COMMON STOCK CNY1.0	595,000.00	1,296,158
	CHINA SHINeway PHARMACEUTICA.....	COMMON STOCK HKD.1	241,000.00	232,685
	CHINA SOUTHERN AIRLINES CO H.....	COMMON STOCK CNY1.0	408,000.00	252,741
	CHINA STATE CONSTRUCTION INT.....	COMMON STOCK HKD.025	439,110.00	347,369
	CHINA STEEL CHEMICAL CORP	COMMON STOCK TWD10.	26,000.00	115,270
	CHINA STEEL CORP	COMMON STOCK TWD10.	2,423,895.00	1,912,932
	CHINA TAIPING INSURANCE HOLD.....	COMMON STOCK	290,366.00	789,015
	CHINA TELECOM CORP LTD H.....	COMMON STOCK CNY1.0	2,618,000.00	1,332,360
	CHINA TOWER CORP LTD H.....	COMMON STOCK CNY1.0	6,930,000.00	1,306,376
	CHINA TOWER CORP LTD H.....	COMMON STOCK CNY1.0	410,000.00	77,602
	CHINA TRADITIONAL CHINESE ME.....	COMMON STOCK	522,000	301,809
	CHINA TRAVEL INTL INV HK	COMMON STOCK	1,184,000.00	314,214
	CHINA UNICOM HONG KONG LTD.....	COMMON STOCK	1,117,250.00	1,186,838
	CHINA VANKE CO LTD H.....	COMMON STOCK CNY1.0	253,800.00	862,278
	CHINA WATER AFFAIRS GROUP	COMMON STOCK HKD.01	148,000.00	158,651
	CHINA YOUZAN LTD	COMMON STOCK HKD.01	1,020,000.00	75,765
	CHINA YUHUA EDUCATION CORP L.....	COMMON STOCK HKD.00001	208,000.00	83,651
	CHINA ZHENGtONG AUTO SERVICE.....	COMMON STOCK HKD.1	281,000	166,223
	CHINA ZHONGWANG HOLDINGS LTD.....	COMMON STOCK HKD.1	298,000.00	131,449
	CHINASOFT INTERNATIONAL LTD.....	COMMON STOCK HKD.05	486,000.00	241,548
	CHIPBOND TECHNOLOGY CORP	COMMON STOCK TWD10.	165,000.00	330,596
	CHIYODA CO LTD.....	COMMON STOCK	7,100.00	113,892
	CHIYODA CORP.....	COMMON STOCK	29,600.00	82,772
	CHIYODA INTEGRE CO LTD.....	COMMON STOCK	10,000.00	179,002
	CHOCOLADEFABRIKEN LINDT PC.....	COMMON STOCK CHF10.0	178	1,102,484
	CHOCOLADEFABRIKEN LINDT REG.....	COMMON STOCK CHF100.0	19.00	1,411,894
	CHOFU SEISAKUSHO CO LTD.....	COMMON STOCK	10,100.00	190,835
	CHOICE PROPERTIES REIT	REIT	24,700	208,335
	CHONG KUN DANG PHARMACEUTICA	COMMON STOCK KRW2500.0	3,583.00	326,816
	CHONG SING HOLDINGS FINTECH	COMMON STOCK HKD.02	2,632,000.00	32,891
	CHONG SING HOLDINGS FINTECH	COMMON STOCK HKD.02	552,000.00	7,060
	CHONGQING RURAL COMMERCIAL H.....	COMMON STOCK CNY1.0	570,000	304,279
	CHORUS LTD.....	COMMON STOCK	102,639	333,392
	CHOW SANG SANG HLDG	COMMON STOCK HKD.25	32,000.00	47,241
	CHOW SANG SANG HLDG	COMMON STOCK HKD.25	25,000.00	37,277
	CHR HANSEN HOLDING A/S.....	COMMON STOCK DKK10.	19,090.00	1,687,717
	CHROMA ATE INC	COMMON STOCK TWD10.	62,000.00	238,986
	CHUBU ELECTRIC POWER CO INC	COMMON STOCK	109,600.00	1,556,952
	CHUGAI PHARMACEUTICAL CO LTD.....	COMMON STOCK	41,500.00	2,394,941
	CHUGOKU BANK LTD/THE	COMMON STOCK	33,100.00	277,742
	CHUGOKU ELECTRIC POWER CO.....	COMMON STOCK	50,200.00	650,228
	CHUNGHWA PRECISION TEST TECH.....	COMMON STOCK TWD10.0	2,000.00	33,318
	CHUNGHWA TELECOM CO LTD.....	COMMON STOCK TWD10.	702,473.00	2,579,926

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	CI TAKIRON CORP	COMMON STOCK	29,000.00	153,489
	CI FINANCIAL CORP	COMMON STOCK	43,819.00	554,395
	CI FINANCIAL CORP	COMMON STOCK	2,600.00	32,909
	CI Z HOLDINGS CO LTD	COMMON STOCK	4,900.00	262,869
	CIA BRASILEIRA DE DIS PREF	PREFERRED STOCK	27,124.00	565,588
	CIA CERVECERIAS UNI SPON ADR	ADR	16,633.00	417,987
	CIA DE DISTRIBUCION INTEGRAL	COMMON STOCK EUR.2	7,557.00	188,458
	CIA DE DISTRIBUCION INTEGRAL	COMMON STOCK EUR.2	155.00	3,874
	CIA DE MINAS BUENAVENTUR ADR	ADR	31,930.00	517,905
	CIA DE MINAS BUENAVENTUR COM	COMMON STOCK PEN10.	8,119.00	128,808
	CIA ENERGETICA DE SP PREF B	PREFERENCE	57,166.00	322,072
	CIA ENERGETICA DO CEARA PR A	PREFERENCE	9,618.00	119,163
	CIA ENERGETICA MINAS GER PRF	PREFERENCE	155,284.00	560,829
	CIA HERING	COMMON STOCK	37,100.00	281,333
	CIA PARANAENSE DE ENERGI PFB	PREFERENCE	25,907.00	202,885
	CIA SANEAMENTO BASICO DE SP	COMMON STOCK	64,720.00	526,587
	CIA SIDERURGICA NACIONAL SA	COMMON STOCK	122,188.00	271,422
	CIE AUTOMOTIVE SA	COMMON STOCK EUR.25	24,358.00	597,293
	CIE FINANCIERE RICHEMONT REG	COMMON STOCK CHF1.0	96,759.00	6,200,159
	CIELO SA	COMMON STOCK	226,881.00	520,308
	CIFI HOLDINGS GROUP CO LTD	COMMON STOCK HKD.1	574,000.00	302,116
	CIMB GROUP HOLDINGS BHD	COMMON STOCK MYR1.	1,095,331.00	1,513,618
	CIMC ENRIC HOLDINGS LTD	COMMON STOCK HKD.01	222,000.00	168,289
	CIMIC GROUP LTD	COMMON STOCK	18,483.00	564,800
	CINEPLEX INC	COMMON STOCK	13,600.00	253,320
	CINEWORLD GROUP PLC	COMMON STOCK GBP.01	199,190.00	666,116
	CIPUTRA DEVELOPMENT TBK PT	COMMON STOCK IDR250.0	4,732,962.00	332,378
	CITIC LTD	COMMON STOCK	1,080,000	1,684,964
	CITIC RESOURCES HOLDINGS LTD	COMMON STOCK HKD.05	1,147,110.00	90,282
	CITIC SECURITIES CO LTD H	COMMON STOCK CNY1.0	380,000.00	657,352
	CITIC TELECOM INTERNATIONAL	COMMON STOCK	961,625.00	337,157
	CITIZEN WATCH CO LTD	COMMON STOCK	58,100.00	287,987
	CITY DEVELOPMENTS LTD	COMMON STOCK	89,000.00	528,144
	CITY LODGE HOTELS LTD	COMMON STOCK ZAR.1	12,222.00	107,275
	CITYCON OYJ	COMMON STOCK	105,583.00	194,791
	CJ CGV CO LTD	COMMON STOCK KRW500.	6,610.00	241,907
	CJ CHEILJEDANG CORP	COMMON STOCK KRW5000.0	1,532.00	452,798
	CJ CORP	COMMON STOCK KRW5000.	3,084.00	335,164
	CJ CORP CONVERT PREF	PREFERENCE	462.00	15,182
	CJ ENM CO LTD	COMMON STOCK KRW5000.0	1,781	321,637
	CJ LOGISTICS	COMMON STOCK KRW5000.0	1,860.00	277,967
	CK ASSET HOLDINGS LTD	COMMON STOCK HKD1.0	472,736.00	3,438,129
	CK HUTCHISON HOLDINGS LTD	COMMON STOCK HKD1.0	479,236.00	4,580,392
	CK HUTCHISON HOLDINGS LTD	COMMON STOCK HKD1.0	28,500.00	274,089
	CK INFRASTRUCTURE HOLDINGS L	COMMON STOCK HKD1.0	116,000.00	875,735
	CK INFRASTRUCTURE HOLDINGS L	COMMON STOCK HKD1.0	2,000.00	15,168
	CK POWER LTD NVDR	NVDR THB1.0	1,179,500.00	179,432
	CKD CORP	COMMON STOCK	7,200.00	60,251
	CLARIANT AG REG	COMMON STOCK CHF3.7	54,789.00	1,007,945
	CLARION CO LTD	COMMON STOCK	10,600.00	240,922
	CLEANAWAY WASTE MANAGEMENT L	COMMON STOCK	523,223.00	613,847
	CLICKS GROUP LTD	COMMON STOCK ZAR.01	58,516.00	776,283
	CLINIGEN GROUP PLC	COMMON STOCK GBP.001	19,116.00	184,133
	CLOETTA AB B SHS	COMMON STOCK SEK5.0	39,701.00	109,096
	CLOSE BROTHERS GROUP PLC	COMMON STOCK GBP.25	27,048.00	494,332
	CLP HOLDINGS LTD	COMMON STOCK	300,000.00	3,382,327
	CLP HOLDINGS LTD	COMMON STOCK	4,000.00	45,272
	CMBC CAPITAL HOLDINGS LTD	COMMON STOCK HKD.01	1,600,000.00	66,169
	CMBC CAPITAL HOLDINGS LTD	COMMON STOCK HKD.01	1,250,000.00	49,109
	CMC MAGNETICS CORP	COMMON STOCK TWD10.	609,712.00	131,451
	CMIC HOLDINGS CO LTD	COMMON STOCK	10,000.00	155,676
	CNH INDUSTRIAL NV	COMMON STOCK EUR.01	168,672.00	1,514,013
	CNOOC LTD	COMMON STOCK	3,316,500.00	5,081,845
	CNP ASSURANCES	COMMON STOCK EUR1.0	34,771.00	733,823
	COATS GROUP PLC	COMMON STOCK GBP.05	141,933.00	147,175
	COATS GROUP PLC	COMMON STOCK GBP.05	65,739.00	68,626
	COBHAM PLC	COMMON STOCK GBP.025	437,393.00	542,545
	COCA COLA AMATIL LTD	COMMON STOCK	93,988.00	541,873
	COCA COLA BOTTLERS JAPAN HOL	COMMON STOCK	21,375.00	637,458
	COCA COLA EUROPEAN PARTNERS	COMMON STOCK EUR.01	36,395.00	1,670,292
	COCA COLA EUROPEAN PARTNERS	COMMON STOCK EUR.01	1,385.00	63,723
	COCA COLA FEMSA SAB SER L	COMMON STOCK	130,000.00	787,641
	COCA COLA HBC AG DI	COMMON STOCK CHF6.7	36,490.00	1,134,524
	COCA COLA HBC AG DI	COMMON STOCK CHF6.7	657.00	20,521
	COCHLEAR LTD	COMMON STOCK	10,695.00	1,298,933
	COCOKARA FINE INC	COMMON STOCK	4,000.00	194,427
	COFACE SA	COMMON STOCK EUR2.0	17,748.00	161,204
	COFINIMMO	REIT	6,586.00	815,921

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	COGECO COMMUNICATIONS INC	COMMON STOCK	3,100.00	149,303
	COLBUN SA	COMMON STOCK	1,304,608.00	263,654
	COLES GROUP LTD	COMMON STOCK	209,213.00	1,729,137
	COLES GROUP LTD	COMMON STOCK	1,194.00	9,873
	COLLIERS INTERNATIONAL GROUP	COMMON STOCK	9,300.00	512,664
	COLOPLAST B	COMMON STOCK DKK1.	21,823.00	2,023,666
	COLOWIDE CO LTD	COMMON STOCK	16,100.00	338,297
	COLRUYT SA	COMMON STOCK	15,324.00	1,089,165
	COM2US CORP	COMMON STOCK KRW500.	2,421.00	280,899
	COMBA TELECOM SYSTEMS HOLDIN	COMMON STOCK HKD.1	627,845.00	102,798
	COMDIRECT BANK AG	COMMON STOCK	14,437.00	169,060
	COMET HOLDING AG REG	COMMON STOCK CHF1.0	659.00	53,407
	COMFORIA RESIDENTIAL REIT IN	REIT	102.00	259,437
	COMFORTDELGRO CORP LTD	COMMON STOCK	401,900.00	631,113
	COMINAR REAL ESTATE INV TR U	REIT	30,100.00	246,830
	COMMERCIAL BANK PQSC	COMMON STOCK QAR10.0	36,724.00	397,270
	COMMERCIAL INTERNATIONAL BAN	COMMON STOCK EGP10.	319,826.00	1,338,379
	COMMERZBANK AG	COMMON STOCK	185,039	1,222,863
	COMMONWEALTH BANK OF AUSTRAL	COMMON STOCK	321,661.00	16,408,678
	COMMONWEALTH BANK OF AUSTRAL	COMMON STOCK	6,292.00	320,720
	COMPAGNIE DE SAINT GOBAIN	COMMON STOCK EUR4.0	89,838.00	2,983,502
	COMPAGNIE DE SAINT GOBAIN	COMMON STOCK EUR4.0	1,687.00	56,425
	COMPAL ELECTRONICS	COMMON STOCK TWD10.	648,092.00	366,010
	COMPASS GROUP PLC	COMMON STOCK GBP.1105	281,271.00	5,900,562
	COMPASS GROUP PLC	COMMON STOCK GBP.1105	13,957.00	294,825
	COMPEQ MANUFACTURING CO LTD	COMMON STOCK TWD10.	157,000.00	99,519
	COMPUGROUP MEDICAL SE	COMMON STOCK	4,039.00	186,558
	COMPUTACENTER PLC	COMMON STOCK GBP.075555	1,678.00	21,605
	COMPUTERSHARE LTD	COMMON STOCK	87,297.00	1,056,375
	COMSYS HOLDINGS CORP	COMMON STOCK	21,100.00	511,756
	CONCENTRADORA FIBRA DANHOS S	REIT	64,600.00	75,970
	CONCORD NEW ENERGY GROUP LTD	COMMON STOCK HKD.01	2,890,000.00	116,184
	CONCORDIA FINANCIAL GROUP LT	COMMON STOCK	227,700.00	867,346
	CONSTELLATION SOFTWARE INC	COMMON STOCK	3,600.00	2,303,336
	CONSTELLIUM NV CLASS A	COMMON STOCK EUR.02	10,800.00	75,492
	CONSTELLIUM NV CLASS A	COMMON STOCK EUR.02	11,300.00	79,015
	CONSTRUCC Y AUX DE FERROCARR	COMMON STOCK EUR.301	6,660.00	274,597
	CONTACT ENERGY LTD	COMMON STOCK	132,301.00	523,853
	CONTINENTAL AG	COMMON STOCK	20,096.00	2,772,535
	CONTROLADORA VUELA CIA DE A	COMMON STOCK	268,200.00	142,995
	CONVATEC GROUP PLC	COMMON STOCK GBP.1	247,432.00	436,703
	CONZZETA AG REG	COMMON STOCK CHF2.0	110.00	85,649
	CORBION NV	COMMON STOCK EUR.25	18,096.00	505,017
	CORETRONIC CORP	COMMON STOCK TWD10.0	20,000.00	24,758
	CORONATION FUND MANAGERS LTD	COMMON STOCK ZAR.0001	48,730.00	139,719
	CORP INMOBILIARIA VESTA SAB	COMMON STOCK	109,600.00	147,089
	CORPORACION FINANCIERA ALBA	COMMON STOCK EUR1.	3,823	185,548
	CORPORATE TRAVEL MANAGEMENT	COMMON STOCK	16,392.00	247,752
	CORUS ENTERTAINMENT INC B SH	COMMON STOCK	26,500.00	92,356
	COSAN SA	COMMON STOCK	38,149.00	330,327
	COSCO SHIPPING ENERGY TRAN H	COMMON STOCK CNY1.0	224,000.00	111,283
	COSCO SHIPPING HOLDINGS CO H	COMMON STOCK CNY1.0	470,000.00	175,983
	COSCO SHIPPING INTERNATIONAL	COMMON STOCK	267,900	64,451
	COSCO SHIPPING PORTS LTD	COMMON STOCK HKD.1	393,575.00	385,549
	COSEL CO LTD	COMMON STOCK	8,700.00	74,037
	COSMAX INC	COMMON STOCK KRW500.0	2,107.00	244,169
	COSMO ENERGY HOLDINGS CO LTD	COMMON STOCK	12,400.00	252,152
	COSMO PHARMACEUTICALS NV	COMMON STOCK	2,098.00	187,081
	COSMOS PHARMACEUTICAL CORP	COMMON STOCK	1,700.00	285,352
	COSTA GROUP HOLDINGS LTD	COMMON STOCK	8,475.00	44,268
	COSTA GROUP HOLDINGS LTD	COMMON STOCK	40,892.00	213,615
	COSTAIN GROUP PLC	COMMON STOCK GBP.5	60,353.00	242,404
	COTT CORPORATION	COMMON STOCK	27,300.00	379,977
	COUNTRY GARDEN HOLDINGS CO	COMMON STOCK HKD.1	1,386,127.00	1,669,972
	COUNTRY GARDEN SERVICES HOLD	COMMON STOCK USD.0001	239,000.00	376,200
	COUNTRYSIDE PROPERTIES PLC	COMMON STOCK GBP.01	62,264.00	240,431
	COUNTRYSIDE PROPERTIES PLC	COMMON STOCK GBP.01	6,918.00	26,961
	COVESTRO AG	COMMON STOCK	35,094.00	1,732,241
	COVIVIO	REIT EUR3.0	7,120.00	683,913
	CP ALL PCL FOREIGN	FOREIGN SH. THB1.0 A	1,066,900.00	2,252,745
	CRAMO OYJ	COMMON STOCK	16,352.00	278,280
	CRANSWICK PLC	COMMON STOCK GBP.1	9,068.00	306,642
	CREATE SD HOLDINGS CO	COMMON STOCK	6,300.00	149,902
	CREDICORP LTD	COMMON STOCK USD5.	3,996.00	884,315
	CREDICORP LTD	COMMON STOCK USD5.0	8,685.00	1,925,204
	CREDIT AGRICOLE SA	COMMON STOCK EUR3.0	213,965	2,296,205
	CREDIT CORP GROUP LTD	COMMON STOCK	7,278.00	96,117
	CREDIT CORP GROUP LTD	COMMON STOCK	306.00	4,042

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	CREDIT SAISON CO LTD	COMMON STOCK	33,200.00	386,767
	CREDIT SUISSE GROUP AG REG	COMMON STOCK CHF.04	471,629.00	5,182,129
	CREDITO VALTELLINESE SPA	COMMON STOCK	2,190,512.00	184,155
	CRESCENT POINT ENERGY CORP	COMMON STOCK	96,450.00	292,358
	CRESCENT POINT ENERGY CORP	COMMON STOCK	3,800.00	11,539
	CREST NICHOLSON HOLDINGS	COMMON STOCK GBP.05	58,619.00	244,199
	CRESUD S.A.C.I.F.Y.A.	COMMON STOCK ARS1.0	4.00	5
	CRH PLC	COMMON STOCK EUR.32	148,896.00	3,916,063
	CRH PLC	COMMON STOCK EUR.32	6,517.00	173,850
	CRODA INTERNATIONAL PLC	COMMON STOCK GBP.1035714	25,521.00	1,514,754
	CRONOS GROUP INC.	COMMON STOCK	31,800.00	334,985
	CROWN RESORTS LTD	COMMON STOCK	83,131.00	694,063
	CRRC CORP LTD H	COMMON STOCK CNY1.0	809,000.00	786,096
	CSBC CORP TAIWAN	COMMON STOCK TWD10.0	19,000.00	15,548
	CSL LTD	COMMON STOCK	83,001.00	10,834,219
	CSL LTD	COMMON STOCK	1,478.00	192,700
	CSPC PHARMACEUTICAL GROUP LT	COMMON STOCK	870,000.00	1,243,823
	CSR LTD	COMMON STOCK	125,774.00	248,781
	CT REAL ESTATE INVESTMENT TR	REIT	5,300.00	44,742
	CTBC FINANCIAL HOLDING CO LT	COMMON STOCK TWD10.	3,243,652.00	2,118,747
	CTCI CORP	COMMON STOCK TWD10.	113,000.00	163,006
	CTRIIP.COM INTERNATIONAL ADR	ADR USD.01	77,800.00	2,105,268
	CTS EVENTIM AG + CO KGAA	COMMON STOCK	13,785.00	513,273
	CURRENCY CONTRACT	EUR/USD		51,151
	CURRENCY CONTRACT	GBP/USD		(26,845)
	CURRENCY CONTRACT	JPY/USD		409,141
	CURRO HOLDINGS LTD	COMMON STOCK	52,601.00	93,169
	CVC BRASIL OPERADORA E AGENC	COMMON STOCK	23,700.00	376,615
	CVS GROUP PLC	COMMON STOCK GBP.002	11,735.00	98,715
	CVS GROUP PLC	COMMON STOCK GBP.002	2,652.00	22,348
	CYBERAGENT INC.	COMMON STOCK	19,600.00	764,577
	CYBERARK SOFTWARE LTD/ISRAEL	COMMON STOCK ILS.01	9,552.00	708,185
	CYBERDYNE INC	COMMON STOCK	22,100.00	96,676
	CYBG PLC	COMMON STOCK GBP.1	84,895.00	194,599
	CYBG PLC CDI	CDI	170,674.00	400,558
	CYFROWY POLSAT SA	COMMON STOCK PLN.04	56,616.00	339,511
	CYRELA BRAZIL REALTY SA EMP	COMMON STOCK	74,600.00	298,965
	CZECH KORUNA	FOREIGN CURRENCY	164,814.08	7,320
	D IETEREN SA/NV	COMMON STOCK	7,046.00	264,578
	D.G. KHAN CEMENT	COMMON STOCK PKR10.	96,900.00	55,972
	D/S NORDEN	COMMON STOCK DKK1.	5,426.00	76,661
	DAEHWA PHARM CO LTD	COMMON STOCK KRW500.	7,020.00	124,081
	DAELIM INDUSTRIAL CO LTD	COMMON STOCK KRW5000.	5,815.00	532,930
	DAETWYLER HOLDING AG BR	COMMON STOCK CHF.05	2,278.00	289,089
	DAEWOO ENGINEERING + CONSTR	COMMON STOCK KRW5000.	33,894.00	163,110
	DAEWOONG PHARMACEUTICAL CO	COMMON STOCK KRW2500.	846.00	143,463
	DAH CHONG HONG	COMMON STOCK	455,000.00	156,862
	DAH SING BANKING GROUP LTD	COMMON STOCK	209,600.00	370,182
	DAH SING FINANCIAL HOLDINGS	COMMON STOCK	57,650.00	284,192
	DAI ICHI LIFE HOLDINGS INC	COMMON STOCK	193,300.00	2,992,237
	DAI NIPPON PRINTING CO LTD	COMMON STOCK	50,500.00	1,049,705
	DAICEL CORP	COMMON STOCK	55,000.00	564,632
	DAIDO STEEL CO LTD	COMMON STOCK	6,800.00	264,892
	DAIFUKU CO LTD	COMMON STOCK	18,200.00	819,594
	DAIICHI SANKYO CO LTD	COMMON STOCK	107,100.00	3,439,505
	DAIICHIKOSHO CO LTD	COMMON STOCK	7,700.00	363,559
	DAIKEN CORP	COMMON STOCK	11,000	200,102
	DAIKIN INDUSTRIES LTD	COMMON STOCK	46,200	4,856,802
	DAILY MAIL+GENERAL TST A NV	COMMON STOCK GBP.125	54,135.00	395,639
	DAIMLER AG REGISTERED SHARES	COMMON STOCK	174,112	9,133,452
	DAIO PAPER CORP	COMMON STOCK	22,600.00	259,543
	DAIRY CREST GROUP PLC	COMMON STOCK	44,486.00	238,844
	DAIRY FARM INTL HLDGS LTD	COMMON STOCK USD.0555	61,700.00	557,239
	DAISHI HOKUETSU FINANCIAL GR	COMMON STOCK	10,850.00	301,763
	DAITO TRUST CONSTRUCT CO LTD	COMMON STOCK	12,500.00	1,705,595
	DAIWA HOUSE INDUSTRY CO LTD	COMMON STOCK	104,400.00	3,312,374
	DAIWA HOUSE REIT INVESTMENT	REIT	279.00	623,913
	DAIWA OFFICE INVESTMENT CORP	REIT	74.00	465,818
	DAIWA SECURITIES GROUP INC	COMMON STOCK	290,000.00	1,477,198
	DAIWABO HOLDINGS CO LTD	COMMON STOCK	6,500.00	303,838
	DALATA HOTEL GROUP PLC	COMMON STOCK EUR.01	42,852.00	229,077
	DALI FOODS GROUP CO LTD	COMMON STOCK HKD.01	374,000.00	275,846
	DAMAC PROPERTIES DUBAI CO	COMMON STOCK AED1.0	158,825.00	65,331
	DAMAC PROPERTIES DUBAI CO	COMMON STOCK AED1.0	85,997.00	35,448
	DANIELI + CO	COMMON STOCK EUR1.	6,915.00	120,770
	DANISH KRONE	FOREIGN CURRENCY	73,958.43	11,330
	DANONE	COMMON STOCK EUR.25	115,555.00	8,125,770
	DANSKE BANK A/S	COMMON STOCK DKK10.	137,670.00	2,722,993

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	DART GROUP PLC	COMMON STOCK GBP.0125	16,629.00	163,512
	DART GROUP PLC	COMMON STOCK GBP.0125	1,414.00	13,907
	DARWIN PRECISIONS CORP.....	COMMON STOCK TWD10.0	311,006.00	160,305
	DASSAULT AVIATION SA	COMMON STOCK EUR8.0	457.00	631,373
	DASSAULT SYSTEMES SA	COMMON STOCK EUR.5	25,693.00	3,026,609
	DATANG INTL POWER GEN CO H.....	COMMON STOCK CNY1.0	556,000.00	130,875
	DATATEC LTD	COMMON STOCK ZAR.01	51,097	96,858
	DAVIDE CAMPARI MILANO SPA	COMMON STOCK EUR.05	148,044	1,250,169
	DB HITEK CO LTD.....	COMMON STOCK KRW5000.0	15,500	151,139
	DB INSURANCE CO LTD.....	COMMON STOCK KRW500.0	8,920.00	562,688
	DBS GROUP HOLDINGS LTD.....	COMMON STOCK	328,983.00	5,683,792
	DBV TECHNOLOGIES SA	COMMON STOCK EUR.1	3,748	46,507
	DBV TECHNOLOGIES SA	COMMON STOCK EUR.1	156.00	1,898
	DCC PLC	COMMON STOCK EUR.25	15,925.00	1,209,631
	DCC PLC	COMMON STOCK EUR.25	2,489.00	191,661
	DE LA RUE PLC.....	COMMON STOCK GBP.4486857	5,491.00	29,437
	DE LA RUE PLC.....	COMMON STOCK GBP.4486857	1,838.00	9,931
	DE LONGHI SPA.....	COMMON STOCK EUR1.5	15,505.00	391,783
	DEA CAPITAL SPA	COMMON STOCK EUR1.0	108,840.00	155,493
	DECHRA PHARMACEUTICALS PLC	COMMON STOCK GBP.01	23,336.00	612,981
	DELIVERY HERO SE.....	COMMON STOCK	16,781.00	621,803
	DELTA ELECTRONICS INC	COMMON STOCK TWD10.	383,794.00	1,606,829
	DEMANT A/S	COMMON STOCK DKK.2	25,045.00	708,731
	DENA CO LTD	COMMON STOCK	19,900.00	330,821
	DENKA CO LTD	COMMON STOCK	18,400	517,350
	DENKI KOGYO CO LTD	COMMON STOCK	6,400.00	139,449
	DENSO CORP.....	COMMON STOCK	79,800.00	3,537,979
	DENTSU INC.....	COMMON STOCK	38,900.00	1,727,557
	DERICHEBOURG	COMMON STOCK EUR.25	40,413.00	183,467
	DERWENT LONDON PLC.....	REIT GBP.05	20,289.00	735,808
	DESCARTES SYSTEMS GRP/THE.....	COMMON STOCK	21,200.00	559,259
	DESCENTE LTD	COMMON STOCK	6,300.00	102,459
	DETOUR GOLD CORP	COMMON STOCK	38,000.00	320,794
	DEUTSCHE BANK AG REGISTERED.....	COMMON STOCK	367,789.00	2,928,356
	DEUTSCHE BETEILIGUNGS AG	COMMON STOCK	8,222.00	315,613
	DEUTSCHE BOERSE AG	COMMON STOCK	33,551.00	4,025,596
	DEUTSCHE EUROSHOP AG.....	COMMON STOCK	11,142.00	323,048
	DEUTSCHE LUFTHANSA REG.....	COMMON STOCK	44,501.00	1,001,320
	DEUTSCHE PFANDBRIEFBANK AG	COMMON STOCK	24,846.00	248,222
	DEUTSCHE POST AG REG.....	COMMON STOCK	176,448.00	4,821,751
	DEUTSCHE TELEKOM AG REG.....	COMMON STOCK	604,458.00	10,244,417
	DEUTSCHE WOHNEN SE	COMMON STOCK	68,663.00	3,140,136
	DEUTZ AG.....	COMMON STOCK	3,027.00	17,792
	DEXUS	REIT	181,783.00	1,358,827
	DFDS A/S.....	COMMON STOCK DKK20.0	8,295.00	333,524
	DFS FURNITURE PLC	COMMON STOCK GBP1.5	27,532.00	63,603
	DGB FINANCIAL GROUP INC	COMMON STOCK KRW5000.	37,354.00	277,849
	DIAGEO PLC	COMMON STOCK GBP.2893518	455,384.00	16,173,251
	DIAGEO PLC	COMMON STOCK GBP.2893518	2,989.00	106,954
	DIALOG GROUP BHD	COMMON STOCK MYR.1	523,500.00	392,943
	DIALOG GROUP BHD	COMMON STOCK MYR.1	122,500.00	92,312
	DIALOG SEMICONDUCTOR PLC	COMMON STOCK GBP.001	14,493.00	375,907
	DIASORIN SPA	COMMON STOCK EUR1.0	5,805.00	469,277
	DIC ASSET AG.....	COMMON STOCK	27,197.00	281,971
	DIC CORP	COMMON STOCK	15,500.00	470,679
	DIGI.COM BHD.....	COMMON STOCK MYR.01	619,200.00	674,891
	DIGITAL CHINA HOLDINGS LTD	COMMON STOCK HKD.1	319,000.00	147,149
	DIGITAL GARAGE INC.....	COMMON STOCK	4,900.00	112,468
	DIGNITY PLC.....	COMMON STOCK GBP.123357	11,086.00	98,314
	DIP CORP.....	COMMON STOCK	11,500.00	189,981
	DIPLOMA PLC	COMMON STOCK GBP.05	7,019.00	107,732
	DIPLOMA PLC	COMMON STOCK GBP.05	4,259.00	66,011
	DIRECT LINE INSURANCE GROUP	COMMON STOCK GBP.1090909	251,406.00	1,017,471
	DIS CHEM PHARMACIES PTY LTD	COMMON STOCK	62,806.00	126,588
	DISCO CORP	COMMON STOCK	5,300.00	611,088
	DISCOVERY LTD.....	COMMON STOCK ZAR.001	60,896.00	671,879
	DISTRIBUIDORA INTERNACIONAL.....	COMMON STOCK EUR.1	110,807.00	58,069
	DIXONS CARPHONE PLC	COMMON STOCK GBP.001	178,073.00	271,654
	DMG MORI AG.....	COMMON STOCK	12,843.00	632,873
	DMG MORI CO LTD	COMMON STOCK	23,300.00	259,791
	DNB ASA	COMMON STOCK NOK10.0	166,910.00	2,673,315
	DNO ASA	COMMON STOCK NOK.25	166,621.00	242,627
	DO + CO AG	COMMON STOCK	431.00	39,921
	DOHA BANK QPSC.....	COMMON STOCK QAR10.0	53,800.00	327,953
	DOLLARAMA INC	COMMON STOCK	63,900.00	1,519,134
	DOMAIN HOLDINGS AUSTRALIA LT	COMMON STOCK	93,650.00	147,014
	DOMETIC GROUP AB	COMMON STOCK	53,328.00	331,918
	DOMINO S PIZZA ENTERPRISES L	COMMON STOCK	12,059.00	345,074

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	DOMINO S PIZZA GROUP PLC.....	COMMON STOCK GBP.005208	110,952.00	328,327
	DOMMO ENERGIA SA	COMMON STOCK	173,500	43,939
	DONG A SOCIO HOLDINGS CO LTD	COMMON STOCK KRW5000.	2,164	211,396
	DONG A ST CO LTD	COMMON STOCK KRW5000.0	2,080.00	194,294
	DONGFENG MOTOR GRP CO LTD H.....	COMMON STOCK CNY1.0	516,000.00	465,006
	DONGKUK STEEL MILL CO LTD	COMMON STOCK KRW5000.	26,814.00	172,891
	DONGSUH COMPANIES INC	COMMON STOCK KRW500.0	9,481.00	151,834
	DONGWON INDUSTRIES CO.	COMMON STOCK KRW5000.	1,086	196,889
	DONGYUE GROUP	COMMON STOCK HKD.1	212,000.00	108,493
	DOOSAN BOBCAT INC.....	COMMON STOCK KRW500.0	8,793.00	247,573
	DOOSAN HEAVY INDUSTRIES	COMMON STOCK KRW5000.0	13,159	114,087
	DOOSAN INFRACORE CO LTD.....	COMMON STOCK KRW5000.	33,720.00	228,234
	DORMAKABA HOLDING AG	COMMON STOCK CHF.1	699.00	419,883
	DOSHISHA CO LTD	COMMON STOCK	11,100	177,473
	DOUBLEDRAGON PROPERTIES CORP.....	COMMON STOCK PHP.1	336,300.00	114,093
	DOUTOR NICHIRE HOLDINGS CO	COMMON STOCK	7,100.00	130,294
	DOUZONE BIZON CO LTD.....	COMMON STOCK KRW500.0	5,874.00	274,279
	DOWA HOLDINGS CO LTD	COMMON STOCK	10,830.00	322,913
	DOWNER EDI LTD.....	COMMON STOCK	131,875.00	627,549
	DP WORLD PLC	COMMON STOCK USD2.0	37,652.00	643,776
	DRAEGERWERK AG	COMMON STOCK	1,363.00	64,161
	DRAEGERWERK AG PREF	PREFERENCE	2,292.00	122,010
	DRAX GROUP PLC	COMMON STOCK GBP.1155172	91,588.00	416,879
	DRB HICOM BHD.....	COMMON STOCK MYR1.0	1,034,400.00	423,575
	DREAM GLOBAL REAL ESTATE INV	REIT	32,300.00	281,425
	DS SMITH PLC.....	COMMON STOCK GBP.1	247,446.00	943,343
	DS SMITH PLC.....	COMMON STOCK GBP.1	11,245.00	43,089
	DSV A/S	COMMON STOCK DKK1.	37,890.00	2,494,076
	DTS CORP	COMMON STOCK	10,600.00	336,050
	DUBAI INVESTMENTS PJSC	COMMON STOCK AED1.0	358,187.00	123,201
	DUBAI ISLAMIC BANK	COMMON STOCK AED1.0	367,957.00	500,791
	DUERR AG	COMMON STOCK	11,036.00	384,993
	DUFREY AG REG	COMMON STOCK CHF5.0	6,197.00	586,821
	DULUXGROUP LTD	COMMON STOCK	102,634.00	473,968
	DUNELM GROUP PLC	COMMON STOCK GBP.01	26,314.00	180,912
	DURATEX SA	COMMON STOCK	82,014.00	251,592
	DYNASTY FINE WINES GROUP LTD	COMMON STOCK HKD.1	376,000	69,155
	E INK HOLDINGS INC.....	COMMON STOCK TWD10.	134,000.00	129,844
	E MART INC.....	COMMON STOCK KRW5000.0	3,834.00	625,306
	E.ON SE.....	COMMON STOCK	412,950.00	4,073,373
	E.SUN FINANCIAL HOLDING CO.....	COMMON STOCK TWD10.	1,699,609.00	1,106,670
	EAST JAPAN RAILWAY CO.....	COMMON STOCK	58,300.00	5,176,717
	EASYJET PLC	COMMON STOCK GBP.2728571	27,702.00	388,587
	EASYJET PLC	COMMON STOCK GBP.2728571	1,601.00	22,650
	EBARA CORP.....	COMMON STOCK	18,000.00	400,163
	EBRO FOODS SA.....	COMMON STOCK EUR.6	9,550	189,994
	EBRO FOODS SA.....	COMMON STOCK EUR.6	206.00	4,108
	ECLAT TEXTILE COMPANY LTD	COMMON STOCK TWD10.	51,128.00	575,987
	ECLIPX GROUP LTD	COMMON STOCK	19,969.00	34,221
	ECLIPX GROUP LTD	COMMON STOCK	38,103.00	65,849
	ECN CAPITAL CORP	COMMON STOCK	159,200.00	402,138
	ECOPRO CO LTD	COMMON STOCK KRW500.	3,428.00	100,715
	EDENRED	COMMON STOCK EUR2.0	42,972.00	1,571,658
	EDENRED	COMMON STOCK EUR2.0	647.00	23,825
	EDF	COMMON STOCK EUR.5	102,714	1,614,747
	EDF	COMMON STOCK EUR.5	2,762.00	43,711
	EDION CORP.....	COMMON STOCK	18,000.00	176,690
	EDP ENERGIAS DO BRASIL SA	COMMON STOCK	108,587.00	414,958
	EDP ENERGIAS DE PORTUGAL SA	COMMON STOCK EUR1.	472,287.00	1,643,806
	EFG INTERNATIONAL AG.....	COMMON STOCK CHF.5	25,002.00	146,285
	EGYPTIAN POUND.....	FOREIGN CURRENCY	4,005,714.02	223,533
	EI GROUP PLC	COMMON STOCK GBP.025	138,707.00	319,613
	EIFFAGE	COMMON STOCK EUR4.0	13,665.00	1,140,629
	EIFFAGE	COMMON STOCK EUR4.0	209.00	17,487
	EISAI CO LTD	COMMON STOCK	46,500.00	3,617,060
	EIZO CORP	COMMON STOCK	6,300.00	232,178
	EL PUERTO DE LIVERPOOL C1	COMMON STOCK	34,200.00	219,123
	ELAN MICROELECTRONICS CORP	COMMON STOCK TWD10.	173,054.00	420,725
	ELBIT SYSTEMS LTD	COMMON STOCK ILS1.	5,030.00	578,397
	ELDERS LTD.....	COMMON STOCK	19,667.00	97,769
	ELDORADO GOLD CORP.....	COMMON STOCK	30,779.00	90,142
	ELECTRIC POWER DEVELOPMENT C	COMMON STOCK	31,400.00	742,987
	ELECTROCOMPONENTS PLC	COMMON STOCK GBP.1	98,884.00	635,435
	ELECTROLUX AB SER B.....	COMMON STOCK SEK5.0	42,080.00	891,272
	ELEKTA AB B SHS	COMMON STOCK SEK.5	70,253.00	833,762
	ELEMENT FLEET MANAGEMENT COR.....	COMMON STOCK	72,800.00	368,317
	ELEMENT FLEET MANAGEMENT COR.....	COMMON STOCK	5,600.00	28,363
	ELEMENTIS PLC	COMMON STOCK GBP.05	158,423.00	365,693

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	ELIA SYSTEM OPERATOR SA/NV	COMMON STOCK	11,252.00	749,617
	ELIOR GROUP	COMMON STOCK EUR.01	21,708.00	322,989
	ELIS SA	COMMON STOCK EUR1.0	36,218.00	599,219
	ELIS SA	COMMON STOCK EUR1.0	665.00	11,096
	ELISA OYJ	COMMON STOCK	26,646.00	1,100,926
	ELITE MATERIAL CO LTD	COMMON STOCK TWD10.	54,000.00	113,635
	ELITE SEMICONDUCTOR MEMORY	COMMON STOCK TWD10.	168,000.00	162,518
	EMAAR DEVELOPMENT PJSC	COMMON STOCK AED1.0	102,859.00	123,826
	EMAAR PROPERTIES PJSC	COMMON STOCK AED1.0	693,397	780,024
	EMBRAER SA	COMMON STOCK	113,370.00	628,708
	EMEMORY TECHNOLOGY INC	COMMON STOCK TWD10.0	2,000.00	16,836
	EMERA INC.	COMMON STOCK	8,500.00	272,027
	EMIRA PROPERTY FUND LTD	REIT	90,647.00	93,093
	EMIRATES TELECOM GROUP CO	COMMON STOCK AED1.0	373,305.00	1,725,973
	EMMI AG REG	COMMON STOCK CHF10.0	560.00	387,624
	EMPIRE CO LTD A	COMMON STOCK	32,400.00	683,916
	EMPIRIC STUDENT PROPERTY PLC	REIT GBP.01	150,326.00	176,752
	EMPRESA NACIONAL DE TELECOM	COMMON STOCK	16,972.00	131,985
	EMPRESAS CMPC SA	COMMON STOCK	207,759.00	661,520
	EMPRESAS COPEC SA	COMMON STOCK	87,230.00	1,047,949
	EMS CHEMIE HOLDING AG REG	COMMON STOCK CHF.01	1,584.00	752,031
	EN JAPAN INC	COMMON STOCK	4,200.00	128,275
	ENAGAS SA	COMMON STOCK EUR1.5	37,461	1,009,249
	ENAGAS SA	COMMON STOCK EUR1.5	2,454.00	66,238
	ENBRIDGE INC	COMMON STOCK	374,340.00	11,623,780
	ENBRIDGE INC	COMMON STOCK	2,700.00	83,839
	ENCANA CORP	COMMON STOCK	171,392.00	988,848
	ENCANA CORP	COMMON STOCK	6,200.00	35,805
	ENCE ENERGIA Y CELULOSA SA	COMMON STOCK EUR.9	59,529.00	373,128
	ENDEAVOUR MINING CORP	COMMON STOCK USD.1	17,200.00	281,335
	ENDESA SA	COMMON STOCK EUR1.2	54,880.00	1,260,229
	ENEL AMERICAS SA ADR	ADR	116,349.00	1,037,833
	ENEL CHILE SA ADR	ADR	103,780.00	513,711
	ENEL CHILE SA ADR	ADR	1,300.00	6,438
	ENEL SPA	COMMON STOCK EUR1.	1,490,904.00	8,581,613
	ENERFLEX LTD	COMMON STOCK	26,804.00	313,610
	ENERGY ABSOLUTE PCL NVDR	NVDR THB.1	245,700.00	321,419
	ENERPLUS CORP	COMMON STOCK	66,200.00	514,749
	ENGHOUSE SYSTEMS LTD	COMMON STOCK	3,700.00	179,907
	ENGIE	COMMON STOCK EUR1.0	335,058.00	4,777,828
	ENGIE	COMMON STOCK EUR1.0	4,163.00	59,606
	ENGIE BRASIL ENERGIA SA	COMMON STOCK	47,875.00	409,072
	ENGRO CORPORATION LTD	COMMON STOCK PKR10.	54,200.00	113,643
	ENI SPA	COMMON STOCK	466,704.00	7,333,043
	ENN ENERGY HOLDINGS LTD	COMMON STOCK HKD.1	142,000.00	1,252,179
	ENNOCORP CORP	COMMON STOCK TWD10.0	2,000.00	15,626
	ENPLAS CORP	COMMON STOCK	3,600.00	88,772
	ENQUEST PLC	COMMON STOCK GBP.05	589,118.00	163,392
	ENSIGN ENERGY SERVICES INC	COMMON STOCK	31,900.00	111,877
	ENTERTAINMENT ONE LTD	COMMON STOCK	66,487.00	300,760
	ENTERTAINMENT ONE LTD	COMMON STOCK	1,356.00	6,160
	EO TECHNICS CO LTD	COMMON STOCK KRW500.	2,377.00	103,110
	EOH HOLDINGS LTD	COMMON STOCK ZAR.01	26,912.00	57,616
	EPIROC AB A	COMMON STOCK SEK.412413	117,698.00	1,117,405
	EPIROC AB B	COMMON STOCK SEK.412413	70,244.00	628,576
	EPISTAR CORP	COMMON STOCK TWD10.	219,524.00	181,649
	EPS HOLDINGS INC	COMMON STOCK	11,100.00	167,428
	EQUATORIAL ENERGIA SA ORD	COMMON STOCK	31,300.00	604,647
	EQUINITI GROUP PLC	COMMON STOCK GBP.00001	61,906.00	169,972
	EQUINOR ASA	COMMON STOCK NOK2.5	215,482.00	4,588,699
	EQUITES PROPERTY FUND LTD	REIT	61,608.00	82,783
	ERAMET	COMMON STOCK EUR3.05	1,463.00	100,949
	ERAMET	COMMON STOCK EUR3.05	194.00	13,427
	EREGLI DEMIR VE CELIK FABRIK	COMMON STOCK TRY1.	335,700.00	452,372
	ERG SPA	COMMON STOCK EUR.1	18,220.00	342,943
	ERICSSON LM B SHS	COMMON STOCK SEK5.0	537,025.00	4,731,792
	ERSTE GROUP BANK AG	COMMON STOCK	52,205.00	1,735,539
	ESMO CORP	COMMON STOCK KRW100.0	1,856.00	11,695
	ESPRIT HOLDINGS LTD	COMMON STOCK HKD.1	408,529.00	81,119
	ESR REIT	REIT	678,759.00	253,974
	ESSENTIA PLC	COMMON STOCK GBP.25	65,478.00	285,541
	ESSILORLUXOTTICA	COMMON STOCK EUR.18	38,758.00	4,882,952
	ESSITY AKTIEBOLAG B	COMMON STOCK SEK3.35	103,122.00	2,533,307
	ESTACIO PARTICIPACOES SA	COMMON STOCK	66,100.00	403,736
	ETERNAL MATERIALS CO LTD	COMMON STOCK TWD10.0	242,102.00	184,861
	EURAZEO SE	COMMON STOCK	8,599.00	605,694
	EURO CURRENCY	FOREIGN CURRENCY	814,766.90	931,401
	EUROBANK ERGASIAS SA	COMMON STOCK EUR.3	335,655.00	207,158

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		Shares/ Par Value		
	EUROCOMMERCIAL PROPRTIE CV	DUTCH CERT EUR5.0	10,443.00	322,050
	EUROFINS SCIENTIFIC	COMMON STOCK EUR.1	1,959.00	725,841
	EUROFINS SCIENTIFIC	COMMON STOCK EUR.1	79.00	29,447
	EURONAV NV	COMMON STOCK	31,627.00	223,646
	EURONEXT NV	COMMON STOCK EUR1.6	9,645.00	552,664
	EURONEXT NV	COMMON STOCK EUR1.6	769.00	44,227
	EUROPCAR MOBILITY GROUP	COMMON STOCK	14,490.00	129,890
	EUROPCAR MOBILITY GROUP	COMMON STOCK	5,081.00	45,829
	EUTELSAT COMMUNICATIONS	COMMON STOCK EUR1.0	31,794.00	627,326
	EUTELSAT COMMUNICATIONS	COMMON STOCK EUR1.0	818.00	16,140
	EVA AIRWAYS CORP	COMMON STOCK TWD10.	563,416.00	290,087
	EVERGREEN MARINE CORP LTD	COMMON STOCK TWD10.	423,604.00	164,246
	EVERLIGHT ELECTRONICS CO LTD	COMMON STOCK TWD10.0	146,845.00	141,245
	EVOLUTION GAMING GROUP	COMMON STOCK EUR.015	8,708.00	501,476
	EVOLUTION MINING LTD	COMMON STOCK	281,177.00	733,832
	EVONIK INDUSTRIES AG	COMMON STOCK	26,140	651,398
	EVOTEC SE	COMMON STOCK	23,354	463,602
	EXOR NV	COMMON STOCK EUR.01	17,850.00	962,378
	EXPERIAN PLC	COMMON STOCK USD.1	160,622.00	3,900,811
	EXPERIAN PLC	COMMON STOCK USD.1	4,697.00	113,983
	EXTENDICARE INC	COMMON STOCK	50,900.00	236,649
	EXXARO RESOURCES LTD	COMMON STOCK ZAR.01	44,532	426,643
	EZAKI GLICO CO LTD	COMMON STOCK	8,200	413,762
	EZDAN HOLDING GROUP	COMMON STOCK QAR10.0	136,688.00	487,006
	EZDAN HOLDING GROUP	COMMON STOCK QAR10.0	1,414.00	5,054
	F SECURE OYJ	COMMON STOCK	48,898.00	129,046
	FABEGE AB	COMMON STOCK SEK30.82	52,818.00	702,926
	FACC AG	COMMON STOCK	795	12,080
	FAES FARMA SA	COMMON STOCK EUR.1	93,710.00	316,729
	FAES FARMA SA	RIGHT	93,710.00	10,991
	FAGRON	COMMON STOCK	15,719.00	255,733
	FAIRFAX FINANCIAL HLDGS LTD	COMMON STOCK	5,000.00	2,200,103
	FAIRFAX FINANCIAL HLDGS LTD	COMMON STOCK	100.00	44,003
	FAMILYMART UNY HOLDINGS CO L	COMMON STOCK	11,700.00	1,476,649
	FAMOUS BRANDS LTD	COMMON STOCK ZAR.01	12,793.00	86,704
	FANCL CORP	COMMON STOCK	13,200.00	334,229
	FANG HOLDINGS LTD ADR	ADR	58,600.00	83,798
	FANHUA INC SPONSORED ADR	ADR USD.001	7,100.00	155,845
	FANUC CORP	COMMON STOCK	35,900.00	5,391,712
	FAR EAST HORIZON LTD	COMMON STOCK	358,000.00	361,058
	FAR EASTERN DEPARTMENT STORE	COMMON STOCK TWD10.	296,670.00	151,649
	FAR EASTERN INTL BANK	COMMON STOCK TWD10.	363,000.00	117,635
	FAR EASTERN NEW CENTURY CORP	COMMON STOCK TWD10.	554,461.00	498,874
	FAR EASTONE TELECOMM CO LTD	COMMON STOCK TWD10.	315,000.00	781,505
	FARADAY TECHNOLOGY CORP	COMMON STOCK TWD10.	117,396.00	159,349
	FAST RETAILING CO LTD	COMMON STOCK	10,700.00	5,467,958
	FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	18,519.00	528,081
	FAUJI CEMENT CO LTD	COMMON STOCK PKR10.	425,500.00	64,166
	FAURECIA	COMMON STOCK EUR7.0	13,006.00	487,033
	FAURECIA	COMMON STOCK EUR7.0	500.00	18,962
	FENG HSIN STEEL CO LTD	COMMON STOCK TWD10.0	81,000.00	154,155
	FENG TAY ENTERPRISE CO LTD	COMMON STOCK TWD10.	138,880.00	788,745
	FERGUSON PLC	COMMON STOCK GBP.114032	43,037.00	2,754,182
	FERRARI NV	COMMON STOCK EUR.01	21,086.00	2,092,749
	FERREXPO PLC	COMMON STOCK GBP.1	40,218.00	99,313
	FERROVIAL SA	COMMON STOCK EUR.2	90,295.00	1,816,993
	FEVERTREE DRINKS PLC	COMMON STOCK GBP.0025	18,264.00	507,966
	FEVERTREE DRINKS PLC	COMMON STOCK GBP.0025	407.00	11,401
	FF GROUP	COMMON STOCK EUR.3	6,634.00	36,402
	FFRI INC	COMMON STOCK	6,100	150,627
	FIAT CHRYSLER AUTOMOBILES NV	COMMON STOCK EUR.01	187,223.00	2,715,812
	FIBRA UNO ADMINISTRACION SA	REIT	614,000.00	681,226
	FIBRIA CELULOSE SA	COMMON STOCK	21,478.00	373,093
	FIBRIA CELULOSE SA SPON ADR	ADR	27,559.00	474,290
	FIELDS CORP	COMMON STOCK	10,600	74,048
	FIH MOBILE LTD	COMMON STOCK USD.04	131,000.00	13,636
	FIH MOBILE LTD	COMMON STOCK USD.04	537,000.00	56,156
	FILA KOREA LTD	COMMON STOCK KRW1000.0	15,260	734,841
	FINANCIAL PRODUCTS GROUP CO	COMMON STOCK	19,100.00	197,288
	FINCANTIERI SPA	COMMON STOCK NPV	15,740.00	16,545
	FINECOBANK SPA	COMMON STOCK EUR.33	86,186.00	865,328
	FINNAIR OYJ	COMMON STOCK EUR.85	3,716.00	30,063
	FINNING INTERNATIONAL INC	COMMON STOCK	32,600.00	568,077
	FIRICH ENTERPRISES CO LTD	COMMON STOCK TWD10.	108,563.00	131,267
	FIRST ABU DHABI BANK PJSC	COMMON STOCK AED1.0	504,498.00	1,936,910
	FIRST CAPITAL REALTY INC	COMMON STOCK	25,600.00	353,317
	FIRST DERIVATIVES PLC	COMMON STOCK GBP.005	1,459.00	40,000
	FIRST FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,824,888.00	1,184,214

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	FIRST GEN CORPORATION	COMMON STOCK PHP1.	803,291.00	305,183
	FIRST INTL BANK ISRAEL	COMMON STOCK ILS.05	8,135.00	171,050
	FIRST MAJESTIC SILVER CORP	COMMON STOCK	40,700.00	238,991
	FIRST PACIFIC CO	COMMON STOCK USD.01	493,000	190,281
	FIRST PACIFIC CO	COMMON STOCK USD.01	8,000.00	3,113
	FIRST QUANTUM MINERALS LTD	COMMON STOCK	124,876.00	1,009,395
	FIRST QUANTUM MINERALS LTD	COMMON STOCK	2,700.00	21,839
	FIRST REAL ESTATE INVT TRUST	REIT	100,100.00	72,254
	FIRST RESOURCES LTD	COMMON STOCK	101,200.00	114,057
	FIRST TRACTOR CO H	COMMON STOCK CNY1.0	192,000.00	43,972
	FIRSTGROUP PLC	COMMON STOCK GBP.05	262,381.00	278,289
	FIRSTSTRAND LTD	COMMON STOCK ZAR.01	614,437.00	2,799,945
	FIRSTSERVICE CORP	COMMON STOCK	6,000.00	411,583
	FISCHER (GEORG) REG	COMMON STOCK CHF1.0	847.00	673,727
	FISHER + PAYKEL HEALTHCARE C	COMMON STOCK	152,674.00	1,322,527
	FLETCHER BUILDING LTD	COMMON STOCK	145,888.00	477,193
	FLETCHER BUILDING LTD	COMMON STOCK	6,178.00	20,226
	FLEURY SA	COMMON STOCK	43,200.00	221,625
	FLEXIUM INTERCONNECT INC	COMMON STOCK TWD10.	51,000.00	122,048
	FLIGHT CENTRE TRAVEL GROUP L	COMMON STOCK	11,875.00	358,791
	FLOW TRADERS	COMMON STOCK EUR.1	819.00	26,100
	FLOW TRADERS	COMMON STOCK EUR.1	4,513.00	143,656
	FLSMIDTH + CO A/S	COMMON STOCK DKK20.	10,327.00	463,175
	FLUGHAFEN ZURICH AG REG	COMMON STOCK CHF10.0	4,235.00	697,372
	FLUIDRA SA	COMMON STOCK	8,851.00	98,474
	FNAC DARTY SA	COMMON STOCK	4,074.00	265,057
	FOMENTO DE CONSTRUC Y CONTRA	COMMON STOCK EUR1.	8,007.00	106,699
	FOMENTO ECONOMICO MEXICA UBD	UNIT	355,100.00	3,046,895
	FORBO HOLDING AG REG	COMMON STOCK CHF.1	302.00	422,508
	FORMOSA CHEMICALS + FIBRE	COMMON STOCK TWD10.0	641,582.00	2,173,720
	FORMOSA PETROCHEMICAL CORP	COMMON STOCK TWD10.0	271,920.00	956,741
	FORMOSA PLASTICS CORP	COMMON STOCK TWD10.0	813,528	2,651,513
	FORMOSA TAFFETA CO	COMMON STOCK TWD10.	209,319.00	234,558
	FORTERRA PLC	COMMON STOCK	19,935.00	57,225
	FORTESCUE METALS GROUP LTD	COMMON STOCK	297,859.00	872,472
	FORTIS INC	COMMON STOCK	77,800.00	2,592,384
	FORTRESS REIT LTD A	REIT	450,352.00	570,933
	FORTRESS REIT LTD B	REIT	108,427.00	109,089
	FORTUM OYJ	COMMON STOCK EUR3.4	71,235.00	1,558,789
	FORTUNA SILVER MINES INC	COMMON STOCK	34,300.00	125,567
	FOSTER ELECTRIC CO LTD	COMMON STOCK	10,200.00	116,854
	FOSUN INTERNATIONAL LTD	COMMON STOCK	438,698.00	641,886
	FOXCONN TECHNOLOGY CO LTD	COMMON STOCK TWD10.	163,496.00	322,362
	FP CORP	COMMON STOCK	4,100.00	249,503
	FRANCE BED HOLDINGS CO LTD	COMMON STOCK	17,500.00	142,805
	FRANCO NEVADA CORP	COMMON STOCK	32,900.00	2,305,987
	FRANCO NEVADA CORP	COMMON STOCK	900.00	63,087
	FRAPORT AG FRANKFURT AIRPORT	COMMON STOCK	8,536.00	608,752
	FRASERS CENTREPOINT TRUST	REIT	101,400.00	161,263
	FRASERS COMMERCIAL TRUST	REIT	122,383.00	122,809
	FRASERS LOGISTICS + INDUSTRI	REIT	213,800.00	161,267
	FREEHOLD ROYALTIES LTD	COMMON STOCK	17,500.00	105,964
	FREENET AG	COMMON STOCK	24,646.00	476,915
	FRESENIUS MEDICAL CARE AG +	COMMON STOCK	37,436.00	2,426,177
	FRESENIUS SE + CO KGAA	COMMON STOCK	73,542.00	3,546,780
	FRESNILLO PLC	COMMON STOCK USD.5	40,937.00	447,071
	FRESNILLO PLC	COMMON STOCK USD.5	667.00	7,344
	FRONTIER REAL ESTATE INVEST	REIT	113.00	448,176
	FTSE 100 IDX FUT MAR19	IFLL 20190315	540.00	(71,609)
	FU SHOU YUAN INTERNATIONAL	COMMON STOCK USD.01	158,000.00	118,250
	FUBON FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,331,938.00	2,030,629
	FUCHS PETROLUB SE PREF	PREFERENCE	14,138.00	581,484
	FUFENG GROUP LTD	COMMON STOCK HKD.1	431,000.00	182,427
	FUGRO NV CVA	DUTCH CERT EUR.05	16,882.00	144,628
	FUGRO NV CVA	DUTCH CERT EUR.05	1,615.00	13,934
	FUJI CO LTD	COMMON STOCK	10,000.00	169,852
	FUJI CORP/AICHI	COMMON STOCK	9,500.00	110,871
	FUJI ELECTRIC CO LTD	COMMON STOCK	21,800.00	635,039
	FUJI OIL HOLDINGS INC	COMMON STOCK	13,700.00	436,776
	FUJI SEAL INTERNATIONAL INC	COMMON STOCK	10,200.00	356,771
	FUJI SOFT INC	COMMON STOCK	9,100.00	341,857
	FUJICCO CO LTD	COMMON STOCK	11,200.00	242,657
	FUJIFILM HOLDINGS CORP	COMMON STOCK	71,300.00	2,748,617
	FUJIKURA LTD	COMMON STOCK	51,700.00	204,432
	FUJITEC CO LTD	COMMON STOCK	25,000.00	265,959
	FUJITSU GENERAL LTD	COMMON STOCK	16,000.00	206,372
	FUJITSU LTD	COMMON STOCK	35,100.00	2,198,241
	FUJIYA CO LTD	COMMON STOCK	11,000.00	229,601

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	FUKUOKA FINANCIAL GROUP INC	COMMON STOCK	28,600	576,150
	FUKUOKA REIT CORP	REIT	125.00	189,477
	FUKUYAMA TRANSPORTING CO LTD	COMMON STOCK	7,600.00	291,663
	FULLSHARE HOLDINGS LTD	COMMON STOCK HKD.01	1,405,000.00	323,015
	FURUKAWA ELECTRIC CO LTD	COMMON STOCK	12,100.00	300,781
	FUTABA INDUSTRIAL CO LTD	COMMON STOCK	13,100.00	65,311
	FUTURE CORP	COMMON STOCK	13,800.00	188,301
	FUTURE LAND DEVELOPMENT HOLD	COMMON STOCK HKD.001	428,000.00	289,975
	FUYAO GLASS INDUSTRY GROUP H	COMMON STOCK CNY1.0	98,000.00	311,058
	FUYO GENERAL LEASE CO LTD	COMMON STOCK	4,700.00	237,233
	G STEEL PCL FOREIGN	FOREIGN SH. THB5.0 A	202,800.00	810
	G TREEBNT CO LTD	COMMON STOCK KRW500.0	3,591.00	90,101
	G.U.D. HOLDINGS LTD	COMMON STOCK	43,205.00	341,857
	G4S PLC	COMMON STOCK GBP.25	271,031.00	677,768
	G4S PLC	COMMON STOCK GBP.25	17,390.00	43,848
	G8 EDUCATION LTD	COMMON STOCK	92,626.00	184,526
	GALAPAGOS NV	COMMON STOCK	8,153.00	746,599
	GALAXY ENTERTAINMENT GROUP L	COMMON STOCK	433,000.00	2,718,216
	GALAXY ENTERTAINMENT GROUP L	COMMON STOCK	14,000.00	89,163
	GALAXY RESOURCES LTD	COMMON STOCK	66,626	101,771
	GALAXY RESOURCES LTD	COMMON STOCK	5,656.00	8,642
	GALENICA AG	COMMON STOCK CHF.1	9,933.00	438,389
	GALLIFORD TRY PLC	COMMON STOCK GBP.5	27,760.00	219,590
	GALP ENERGIA SGPS SA	COMMON STOCK EUR1.	85,424.00	1,349,640
	GAM HOLDING AG	COMMON STOCK CHF.05	40,542.00	159,761
	GAMES WORKSHOP GROUP PLC	COMMON STOCK GBP.05	2,288.00	88,241
	GAMES WORKSHOP GROUP PLC	COMMON STOCK GBP.05	2,793.00	108,701
	GAMUDA BHD	COMMON STOCK MYR1.	406,751.00	229,683
	GAZIT GLOBE LTD	COMMON STOCK ILS1.0	57,433.00	400,315
	GAZPROM PJSC SPON ADR	ADR	15,921.00	70,421
	GAZPROM PJSC SPON ADR	ADR	983,994.00	4,349,253
	GAZTRANSPORT ET TECHNIGA SA	COMMON STOCK EUR.01	5,397.00	414,606
	GB GROUP PLC	COMMON STOCK GBP.025	16,232.00	87,125
	GB GROUP PLC	COMMON STOCK GBP.025	2,345.00	12,655
	GCL POLY ENERGY HOLDINGS LTD	COMMON STOCK HKD.1	2,365,000.00	142,733
	GDS HOLDINGS LTD ADR	ADR USD.0004	10,700.00	247,063
	GEA GROUP AG	COMMON STOCK	32,833	844,748
	GEBERIT AG REG	COMMON STOCK CHF.1	6,581.00	2,556,404
	GECINA SA	REIT EUR7.5	8,057.00	1,037,731
	GEELY AUTOMOBILE HOLDINGS LT	COMMON STOCK HKD.02	985,000.00	1,743,720
	GEMALTO	COMMON STOCK EUR1.0	70.00	4,053
	GEMALTO	COMMON STOCK EUR1.0	14,264.00	826,056
	GENER S.A.	COMMON STOCK	392,491.00	109,347
	GENERAL INTERFACE SOLUTION	COMMON STOCK TWD10.0	27,000.00	77,954
	GENERTEC UNIVERSAL MEDICAL G	COMMON STOCK	172,000.00	128,162
	GENEXINE CO LTD	COMMON STOCK KRW500.	3,357.00	219,515
	GENFIT	COMMON STOCK EUR.25	5,146.00	102,496
	GENIUS ELECTRONIC OPTICAL CO	COMMON STOCK TWD10.0	9,000.00	53,264
	GENMAB A/S	COMMON STOCK DKK1.	11,251.00	1,840,543
	GENOMMA LAB INTERNACIONAL B	COMMON STOCK	143,600.00	85,385
	GENSCRIPT BIOTECH CORP	COMMON STOCK USD.001	142,000.00	188,311
	GENSCRIPT BIOTECH CORP	COMMON STOCK USD.001	6,000.00	8,103
	GENTERA SAB DE CV	COMMON STOCK	141,400.00	104,109
	GENTERA SAB DE CV	COMMON STOCK	25,000.00	18,396
	GENTING BHD	COMMON STOCK MYR.1	385,800.00	569,836
	GENTING MALAYSIA BHD	COMMON STOCK MYR.1	558,250.00	408,227
	GENTING PLANTATIONS BHD	COMMON STOCK MYR.5	160,100.00	381,077
	GENTING SINGAPORE LTD	COMMON STOCK USD.1	1,066,599.00	763,506
	GENTING SINGAPORE LTD	COMMON STOCK USD.1	49,700.00	35,573
	GENUS PLC	COMMON STOCK GBP.1	16,526.00	451,371
	GENWORTH MI CANADA INC	COMMON STOCK	7,500.00	220,750
	GENWORTH MORTGAGE INSURANCE	COMMON STOCK	15,337.00	23,554
	GEO HOLDINGS CORP	COMMON STOCK	14,900	224,926
	GEORGIA CAPITAL PLC	COMMON STOCK GBP.01	11,625.00	151,175
	GERDAU SA PREF	PREFERENCE	177,704.00	671,860
	GERRESHEIMER AG	COMMON STOCK	10,722	701,771
	GESTAMP AUTOMOCION SA	COMMON STOCK	31,863.00	180,403
	GETAC TECHNOLOGY CORP	COMMON STOCK TWD10.	353,000.00	458,414
	GETINGE AB B SHS	COMMON STOCK SEK.5	43,022.00	390,077
	GETLINK SE	COMMON STOCK EUR.4	84,398	1,130,054
	GF SECURITIES CO LTD H	COMMON STOCK CNY1.0	251,800.00	342,086
	GIANT MANUFACTURING	COMMON STOCK TWD10.	64,000.00	299,122
	GIBSON ENERGY INC	COMMON STOCK	31,300.00	428,089
	GIGABYTE TECHNOLOGY CO LTD	COMMON STOCK TWD10.	73,000.00	94,485
	GILDAN ACTIVEWEAR INC	COMMON STOCK	43,000.00	1,304,671
	GIORDANO INTERNATIONAL LTD	COMMON STOCK HKD.05	262,000.00	123,892
	GIVAUDAN REG	COMMON STOCK CHF10.0	1,588.00	3,672,403
	GJENSIDIGE FORSIKRING ASA	COMMON STOCK NOK2.	37,126.00	577,391

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	GLANBIA PLC	COMMON STOCK EUR.06	36,233.00	677,402
	GLAXOSMITHKLINE PLC	COMMON STOCK GBP.25	909,563.00	17,249,645
	GLAXOSMITHKLINE PLC	COMMON STOCK GBP.25	16,569.00	316,315
	GLENCORE PLC	COMMON STOCK USD.01	2,108,101.00	7,769,336
	GLENCORE PLC	COMMON STOCK USD.01	21,757.00	80,750
	GLOBAL BRANDS GROUP HOLDING	COMMON STOCK HKD.0125	1,616,000.00	72,864
	GLOBAL DOMINION ACCESS SA	COMMON STOCK	16,005.00	78,459
	GLOBAL UNICHIP CORP.	COMMON STOCK TWD10.0	16,079.00	106,016
	GLOBALWAFERS CO LTD	COMMON STOCK TWD10.0	40,000.00	357,551
	GLOBE TELECOM INC	COMMON STOCK PHP50.	15,121.00	546,321
	GLORY LTD	COMMON STOCK	13,300.00	297,708
	GLOW ENERGY PCL FOREIGN	FOREIGN SH. THB10.0 A	84,000.00	229,607
	GLP J REIT	REIT	493.00	503,082
	GMO INTERNET INC	COMMON STOCK	23,400.00	308,215
	GMO PAYMENT GATEWAY INC	COMMON STOCK	11,000	461,998
	GN STORE NORD A/S	COMMON STOCK DKK4.	37,046.00	1,382,359
	GNI GROUP LTD	COMMON STOCK	2,000.00	56,378
	GO AHEAD GROUP PLC	COMMON STOCK GBP.1	12,041.00	233,930
	GOCOMPARE.COM GROUP PLC	COMMON STOCK GBP.0002	17,972.00	15,628
	GOCOMPARE.COM GROUP PLC	COMMON STOCK GBP.0002	50,842.00	44,724
	GOL LINHAS AEREAS INT SA PRE	PREFERENCE	14,500	98,518
	GOLD FIELDS LTD	COMMON STOCK ZAR.5	148,253.00	513,337
	GOLD FIELDS LTD	COMMON STOCK ZAR.5	1,572.00	5,408
	GOLDCORP INC	COMMON STOCK	151,468.00	1,482,741
	GOLDCORP INC	COMMON STOCK	9,400.00	92,069
	GOLDCREST CO LTD	COMMON STOCK	5,980.00	85,828
	GOLDEN AGRI RESOURCES LTD	COMMON STOCK USD.025	1,137,087.00	203,817
	GOLDEN AGRI RESOURCES LTD	COMMON STOCK USD.025	93,800.00	16,871
	GOLDEN MEDITECH HOLDINGS LTD	COMMON STOCK	1,358,113.00	138,263
	GOLDEN OCEAN GROUP LTD	COMMON STOCK USD.05	14,177.00	86,761
	GOLDWIN INC	COMMON STOCK	1,700.00	182,972
	GOME RETAIL HOLDINGS LTD	COMMON STOCK HKD.025	2,175,944.00	179,754
	GOODMAN GROUP	REIT	320,388	2,396,903
	GOODMAN PROPERTY TRUST	REIT	429,903.00	440,510
	GOURMET MASTER CO LTD	COMMON STOCK TWD10.	15,456.00	103,009
	GPT GROUP	REIT NPV	357,731	1,344,811
	GRAFTON GROUP PLC UTS	UNIT EUR.05	52,145.00	425,739
	GRAINCORP LTD A	COMMON STOCK	51,996.00	335,658
	GRAINGER PLC	COMMON STOCK GBP.05	164,611.00	439,763
	GRAND CITY PROPERTIES	COMMON STOCK EUR.1	23,053.00	498,806
	GRAND KOREA LEISURE CO LTD	COMMON STOCK KRW500.	9,085.00	202,402
	GRAND PACIFIC PETROCHEMICAL	COMMON STOCK TWD10.	141,000.00	99,153
	GRANITE REAL ESTATE INVESTME	REIT	4,200.00	163,627
	GRAPE KING BIO LTD	COMMON STOCK TWD10.	20,000.00	123,297
	GREAT CANADIAN GAMING CORP	COMMON STOCK	9,900.00	346,986
	GREAT PORTLAND ESTATES PLC	REIT GBP.1526316	57,028.00	477,523
	GREAT WALL ENTERPRISES	COMMON STOCK TWD10.	102,000.00	110,425
	GREAT WALL MOTOR COMPANY H	COMMON STOCK CNY1.0	571,500.00	323,662
	GREAT WEST LIFECO INC	COMMON STOCK	53,518.00	1,104,215
	GREE INC	COMMON STOCK	30,800.00	121,347
	GREEN CROSS CORP	COMMON STOCK KRW5000.0	1,448.00	175,998
	GREEN CROSS HOLDINGS CORP	COMMON STOCK KRW500.0	6,826.00	153,234
	GREEN REIT PLC	REIT EUR.1	161,540.00	248,892
	GREENCORE GROUP PLC	COMMON STOCK GBP.01	178,624.00	404,896
	GREENE KING PLC	COMMON STOCK GBP.125	58,082.00	390,595
	GREENLAND HONG KONG HOLDINGS	COMMON STOCK HKD.5	427,150.00	103,337
	GREENTOWN CHINA HOLDINGS	COMMON STOCK HKD.1	176,500.00	131,307
	GREENTOWN SERVICE GROUP CO L	COMMON STOCK HKD.00001	178,000.00	135,399
	GREGGS PLC	COMMON STOCK GBP.02	33,957.00	547,551
	GRENKE AG	COMMON STOCK	4,192.00	355,185
	GRIEG SEAFOOD ASA	COMMON STOCK NOK4.	19,077	223,967
	GRIFOLS SA	COMMON STOCK EUR.25	54,593.00	1,422,749
	GRIFOLS SA	COMMON STOCK EUR.25	232.00	6,075
	GRINDROD LTD	COMMON STOCK ZAR.00002	76,566.00	32,645
	GRIVALIA PROPERTIES REIC	REIT EUR1.71	21,072.00	200,440
	GROUPE BRUXELLES LAMBERT SA	COMMON STOCK	13,143.00	1,138,867
	GROWTHPOINT PROPERTIES LTD	REIT	542,379	875,311
	GRUMA S.A.B. B	COMMON STOCK	36,165	407,435
	GRUPA AZOTY SA	COMMON STOCK PLN5.	5,884.00	48,809
	GRUPA LOTOS SA	COMMON STOCK PLN1.	21,264.00	500,631
	GRUPO AEROPORT DEL PACIFIC B	COMMON STOCK	98,500.00	800,954
	GRUPO AEROPORT DEL SURESTE B	COMMON STOCK	41,800.00	629,152
	GRUPO AEROPORTUARIO DEL CENT	COMMON STOCK	59,700.00	284,317
	GRUPO BIMBO SAB SERIES A	COMMON STOCK	317,400.00	631,778
	GRUPO CARSO SAB DE CV SER A1	COMMON STOCK	146,861.00	524,915
	GRUPO CATALANA OCCIDENTE SA	COMMON STOCK EUR.3	13,661.00	508,514
	GRUPO CEMENTOS CHIHUAHUA	COMMON STOCK	30,400.00	155,861
	GRUPO COMERCIAL CHEDRAUI SA	COMMON STOCK	61,400.00	123,120

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		Shares/ Par Value		
	GRUPO FINANCIERO BANORTE O.....	COMMON STOCK MXN3.5	455,736.00	2,219,930
	GRUPO FINANCIERO BANORTE O.....	COMMON STOCK MXN3.5	26,300.00	128,012
	GRUPO FINANCIERO GALICIA B.....	COMMON STOCK ARS1.	8.00	22
	GRUPO FINANCIERO INBURSA O.....	COMMON STOCK MXN.4137108	564,200.00	812,763
	GRUPO MEXICO SAB DE CV SER B.....	COMMON STOCK	638,309.00	1,314,945
	GRUPO TELEvisa SAB SER CPO.....	UNIT	478,600.00	1,200,768
	GS ENGINEERING + CONSTRUCT.....	COMMON STOCK KRW5000.	12,042.00	469,768
	GS HOLDINGS.....	COMMON STOCK KRW5000.	10,571.00	488,247
	GS HOME SHOPPING INC.....	COMMON STOCK KRW5000.	1,575.00	253,793
	GS RETAIL CO LTD.....	COMMON STOCK KRW1000.0	7,112.00	258,074
	GS YUASA CORP.....	COMMON STOCK	14,400.00	292,353
	GT CAPITAL HOLDINGS INC.....	COMMON STOCK PHP10.	28,400.00	526,507
	GUANGDONG INVESTMENT LTD.....	COMMON STOCK	638,000.00	1,228,877
	GUANGDONG LAND HOLDINGS LTD.....	COMMON STOCK HKD.1	724,000.00	159,053
	GUANGZHOU AUTOMOBILE GROUP H.....	COMMON STOCK CNY1.0	759,810.00	750,916
	GUANGZHOU R+F PROPERTIES H.....	COMMON STOCK CNY.25	246,000.00	368,510
	GUDANG GARAM TBK PT.....	COMMON STOCK IDR500.	132,000	767,457
	GULF KEYSTONE PETROLEUM LTD.....	COMMON STOCK USD1.0	15,577.00	35,810
	GULF KEYSTONE PETROLEUM LTD.....	COMMON STOCK USD1.0	17,850.00	41,156
	GUNGHO ONLINE ENTERTAINMENT.....	COMMON STOCK	52,700.00	96,468
	GUNMA BANK LTD/THE.....	COMMON STOCK	71,100.00	295,050
	GUOTAI JUNAN INTERNATIONAL.....	COMMON STOCK	824,000.00	131,574
	GUOTAI JUNAN SECURITIES CO H.....	COMMON STOCK CNY1.0	205,200.00	413,978
	GURUNAVI INC.....	COMMON STOCK	9,300.00	57,111
	GUYANA GOLDFIELDS INC.....	COMMON STOCK	57,400.00	67,243
	GVC HOLDINGS PLC.....	COMMON STOCK EUR.01	100,008.00	858,903
	GVC HOLDINGS PLC.....	COMMON STOCK EUR.01	2,384.00	20,470
	GWA GROUP LTD.....	COMMON STOCK	9,097.00	17,802
	GWA GROUP LTD.....	COMMON STOCK	17,057.00	33,389
	H I S CO LTD.....	COMMON STOCK	9,800.00	353,311
	H LUNDBECK A/S.....	COMMON STOCK DKK5.	12,798.00	560,231
	H+R REAL ESTATE INV REIT UTS.....	REIT	33,000.00	498,938
	H2O RETAILING CORP.....	COMMON STOCK	17,300.00	243,744
	HABIB BANK LTD.....	COMMON STOCK PKR10.	109,900.00	93,460
	HABIB BANK LTD.....	COMMON STOCK PKR10.	15,900.00	13,790
	HACHIJUNI BANK LTD/THE.....	COMMON STOCK	83,200.00	339,128
	HACI OMER SABANCI HOLDING.....	COMMON STOCK TRY1.	173,281.00	244,429
	HAIER ELECTRONICS GROUP CO.....	COMMON STOCK HKD.1	234,000.00	570,739
	HAITIAN INTERNATIONAL HLDGS.....	COMMON STOCK HKD.1	172,000.00	329,442
	HAITONG INTERNATIONAL SECURI.....	COMMON STOCK HKD.1	510,930.00	160,924
	HAITONG SECURITIES CO LTD H.....	COMMON STOCK CNY1.0	575,200.00	546,160
	HAKUHODO DY HOLDINGS INC.....	COMMON STOCK	44,500.00	630,818
	HALFORDS GROUP PLC.....	COMMON STOCK GBP.01	61,725.00	200,275
	HALLA HOLDINGS CORP.....	COMMON STOCK KRW5000.0	3,739.00	146,431
	HALMA PLC.....	COMMON STOCK GBP.1	77,696.00	1,343,888
	HAMAMATSU PHOTONICS KK.....	COMMON STOCK	26,500.00	895,732
	HAMBURGER HAFEN UND LOGISTIK.....	COMMON STOCK	13,527.00	267,756
	HAMMERSON PLC.....	REIT GBP.25	143,452.00	600,270
	HANA FINANCIAL GROUP.....	COMMON STOCK KRW5000.	56,358.00	1,828,859
	HANA TOUR SERVICE INC.....	COMMON STOCK KRW500.	2,631.00	163,223
	HANALL BIOPHARMA CO LTD.....	COMMON STOCK KRW500.	7,618.00	245,532
	HANERGY THIN FILM POWER GROU.....	COMMON STOCK HKD.0025	2,242,000.00	—
	HANG LUNG GROUP LTD.....	COMMON STOCK	157,000.00	398,933
	HANG LUNG PROPERTIES LTD.....	COMMON STOCK	295,500.00	563,327
	HANG LUNG PROPERTIES LTD.....	COMMON STOCK	22,000.00	41,978
	HANG SENG BANK LTD.....	COMMON STOCK	139,600	3,118,491
	HANG SENG BANK LTD.....	COMMON STOCK	1,900.00	42,717
	HANG SENG IDX FUT JAN19.....	XHKF 20190130	450.00	3,360
	HANGZHOU HIKVISION DIGITAL A.....	COMMON STOCK CNY1.0	44,598.00	168,504
	HANJIN KAL CORP.....	COMMON STOCK KRW2500.0	11,464.00	305,667
	HANKOOK TIRE CO LTD.....	COMMON STOCK KRW500.0	16,341.00	587,456
	HANKOOK TIRE WORLDWIDE CO LT.....	COMMON STOCK KRW500.0	11,008.00	163,753
	HANKYU HANSHIN HOLDINGS INC.....	COMMON STOCK	41,200.00	1,378,410
	HANKYU HANSHIN REIT INC.....	REIT	247.00	321,735
	HANMI PHARM CO LTD.....	COMMON STOCK KRW2500.	1,426.00	592,135
	HANMI SCIENCE CO LTD.....	COMMON STOCK KRW500.0	3,284.00	232,116
	HANNOVER RUECK SE.....	COMMON STOCK	11,718.00	1,575,996
	HANNSTAR DISPLAY CORP.....	COMMON STOCK TWD10.	799,703.00	181,639
	HANON SYSTEMS.....	COMMON STOCK KRW100.0	46,150.00	446,693
	HANSA BIOPHARMA AB.....	COMMON STOCK SEK1.0	5,505.00	172,420
	HANSEN TECHNOLOGIES LTD.....	COMMON STOCK	12,533.00	30,609
	HANSEN TECHNOLOGIES LTD.....	COMMON STOCK	7,179.00	17,626
	HANSSEM CO LTD.....	COMMON STOCK KRW1000.	3,290.00	197,973
	HANWA CO LTD.....	COMMON STOCK	7,900.00	204,810
	HANWHA AEROSPACE CO LTD.....	COMMON STOCK KRW5000.0	8,849.00	258,767
	HANWHA CHEMICAL CORP.....	COMMON STOCK KRW5000.	22,445.00	404,123
	HANWHA CORPORATION.....	COMMON STOCK KRW5000.0	9,450.00	264,643
	HANWHA LIFE INSURANCE CO LTD.....	COMMON STOCK KRW5000.0	51,332.00	193,774

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	HAP SENG CONSOLIDATED	COMMON STOCK MYR1.	117,500.00	280,683
	HAPAG LLOYD AG	COMMON STOCK	8,432.00	216,806
	HARBIN ELECTRIC CO LTD H.....	COMMON STOCK CNY1.	262,000.00	133,650
	HAREL INSURANCE INVESTMENTS	COMMON STOCK ILS.1	21,493.00	141,337
	HARGREAVES LANSDOWN PLC	COMMON STOCK GBP.004	43,596.00	1,026,382
	HARGREAVES LANSDOWN PLC	COMMON STOCK GBP.004	8,351.00	197,681
	HARMONIC DRIVE SYSTEMS INC	COMMON STOCK	6,300.00	174,639
	HARMONY GOLD MINING CO LTD	COMMON STOCK ZAR.5	84,450.00	149,572
	HARTALEGA HOLDINGS BHD	COMMON STOCK MYR.5	214,000.00	318,505
	HARVEY NORMAN HOLDINGS LTD.....	COMMON STOCK	155,317.00	345,814
	HASEKO CORP.....	COMMON STOCK	59,300.00	620,207
	HASTINGS GROUP HOLDINGS PLC	COMMON STOCK GBP.02	92,575.00	219,481
	HAYS PLC	COMMON STOCK GBP.01	321,485.00	569,882
	HAZAMA ANDO CORP.....	COMMON STOCK	35,000.00	232,544
	HDC HOLDINGS CO LTD.....	COMMON STOCK KRW5000.0	5,122.00	78,879
	HDC HYUNDAI DEVELOPMENT CO E.....	COMMON STOCK	7,157.00	307,835
	HEALIUS LTD.....	COMMON STOCK	139,237.00	218,578
	HEALTH AND HAPPINESS H+H INT.....	COMMON STOCK HKD.01	26,000.00	147,319
	HEALTH AND HAPPINESS H+H INT.....	COMMON STOCK HKD.01	1,500.00	8,575
	HEALTHSCOPE LTD	COMMON STOCK	326,796.00	513,043
	HEIDELBERGCEMENT AG.....	COMMON STOCK	25,293.00	1,543,359
	HEIDELBERGER DRUCKMASCHINEN	COMMON STOCK	105,019.00	190,642
	HEINEKEN HOLDING NV	COMMON STOCK EUR1.6	20,847.00	1,750,578
	HEINEKEN NV.....	COMMON STOCK EUR1.6	47,481.00	4,175,353
	HEINEKEN NV.....	COMMON STOCK EUR1.6	46.00	4,060
	HEIWA CORP.....	COMMON STOCK	7,000.00	142,898
	HELICAL PLC	COMMON STOCK GBP.01	39,088.00	158,686
	HELIOPOLIS HOUSING	COMMON STOCK EGP.25	177,448.00	180,612
	HELLENIC TELECOMMUN ORGANIZA.....	COMMON STOCK EUR2.83	53,479.00	581,957
	HELVETIA HOLDING AG REG.....	COMMON STOCK CHF.1	1,270.00	741,196
	HEMFOSA FASTIGHETER AB	COMMON STOCK SEK.1.0	33,919.00	267,897
	HENDERSON LAND DEVELOPMENT	COMMON STOCK	240,803.00	1,193,929
	HENGAN INTL GROUP CO LTD	COMMON STOCK HKD.1	130,500.00	946,631
	HENG TEN NETWORKS GROUP LTD.....	COMMON STOCK HKD.002	4,064,000.00	122,613
	HENKEL AG + CO KGAA	COMMON STOCK	19,534.00	1,916,693
	HENKEL AG + CO KGAA VORZUG.....	PREFERENCE	32,710.00	3,563,806
	HENNES + MAURITZ AB B SHS.....	COMMON STOCK	170,307.00	2,418,176
	HERA SPA	COMMON STOCK EUR1.0	129,157	392,504
	HERMES INTERNATIONAL.....	COMMON STOCK	6,139.00	3,387,448
	HEXAGON AB B SHS	COMMON STOCK EUR.22	52,613.00	2,427,665
	HEXO CORP	COMMON STOCK	28,300.00	97,749
	HEXPOL AB	COMMON STOCK SEK.2	77,836.00	616,316
	HIBERNIA REIT PLC	REIT EUR.1	255,584.00	364,735
	HIBIYA ENGINEERING LTD.....	COMMON STOCK	9,300.00	155,938
	HIGHWEALTH CONSTRUCTION CORP	COMMON STOCK TWD10.0	212,000.00	310,676
	HIKARI TSUSHIN INC.....	COMMON STOCK	4,200.00	660,034
	HIKMA PHARMACEUTICALS PLC	COMMON STOCK GBP.1	26,533.00	576,403
	HILL + SMITH HOLDINGS PLC.....	COMMON STOCK GBP.25	14,157.00	215,932
	HINO MOTORS LTD	COMMON STOCK	49,000.00	459,679
	HIROSE ELECTRIC CO LTD.....	COMMON STOCK	6,300.00	622,877
	HIROSHIMA BANK LTD/THE.....	COMMON STOCK	52,500.00	276,779
	HISAMITSU PHARMACEUTICAL CO	COMMON STOCK	12,200.00	665,104
	HISCOX LTD.....	COMMON STOCK GBP.065	56,213.00	1,157,089
	HITACHI CAPITAL CORP.....	COMMON STOCK	11,400.00	237,810
	HITACHI CHEMICAL CO LTD.....	COMMON STOCK	19,700.00	293,927
	HITACHI CONSTRUCTION MACHINE	COMMON STOCK	20,200.00	467,409
	HITACHI HIGH TECHNOLOGIES CO.....	COMMON STOCK	12,900.00	401,981
	HITACHI LTD	COMMON STOCK	179,600	4,769,305
	HITACHI METALS LTD	COMMON STOCK	38,000.00	394,219
	HITACHI TRANSPORT SYSTEM LTD.....	COMMON STOCK	7,900.00	225,504
	HITACHI ZOSEN CORP.....	COMMON STOCK	39,900.00	120,349
	HIWIN TECHNOLOGIES CORP	COMMON STOCK TWD10.	47,102.00	333,173
	HK ELECTRIC INVESTMENTS SS	STAPLED SECURITY HKD.0005	429,500.00	432,863
	HKBN LTD	COMMON STOCK HKD.0001	222,000.00	336,118
	HKC HOLDINGS LTD.....	COMMON STOCK HKD.25	160,171.00	141,378
	HKT TRUST AND HKT LTD SS	STAPLED SECURITY HKD.0005	684,000.00	984,963
	HLB INC	COMMON STOCK KRW500.	9,820	697,532
	HM SAMPOERNA TBK PT.....	COMMON STOCK IDR4.0	1,662,500.00	428,797
	HOCHSCHILD MINING PLC	COMMON STOCK GBP.25	64,362.00	127,495
	HOCHTIEF AG	COMMON STOCK	3,631.00	488,279
	HOKKAIDO ELECTRIC POWER CO	COMMON STOCK	48,500.00	336,736
	HOKKOKU BANK LTD/THE	COMMON STOCK	4,400.00	140,763
	HOKUHOKU FINANCIAL GROUP INC	COMMON STOCK	26,000.00	291,013
	HOKURIKU ELECTRIC POWER CO	COMMON STOCK	32,800.00	285,779
	HOKUTO CORP	COMMON STOCK	16,500.00	290,143
	HOLDING CO ADMIE IPTO SA.....	COMMON STOCK EUR2.12	52,430.00	92,531
	HOLMEN AB B SHARES.....	COMMON STOCK SEK25.0	20,888.00	413,368
	HOLY STONE ENTERPRISE CO LTD	COMMON STOCK TWD10.	20,000.00	66,510

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	HOME CAPITAL GROUP INC	COMMON STOCK	15,400.00	162,366
	HOMESERVE PLC	COMMON STOCK GBP.0269231	57,491.00	631,087
	HON HAI PRECISION INDUSTRY	COMMON STOCK TWD10.	2,404,646.00	5,550,214
	HONDA MOTOR CO LTD	COMMON STOCK	297,800.00	7,774,055
	HONG KONG + CHINA GAS	COMMON STOCK	1,693,915.00	3,496,457
	HONG KONG DOLLAR	FOREIGN CURRENCY	5,981,830.66	764,026
	HONG KONG EXCHANGES + CLEAR	COMMON STOCK	215,032.00	6,171,664
	HONG KONG EXCHANGES + CLEAR	COMMON STOCK	7,700.00	223,141
	HONG LEONG BANK BERHAD	COMMON STOCK MYR1.	120,686.00	595,122
	HONG LEONG FINANCIAL GROUP	COMMON STOCK MYR1.	65,291.00	293,377
	HONGKONG LAND HOLDINGS LTD	COMMON STOCK USD.1	214,800.00	1,354,083
	HOPEWELL HOLDINGS LTD	COMMON STOCK	115,500.00	507,873
	HORIBA LTD	COMMON STOCK	7,600.00	307,102
	HOSHINO RESORTS REIT INC	REIT	41.00	194,067
	HOSHIZAKI CORP	COMMON STOCK	9,900.00	605,838
	HOSIDEN CORP	COMMON STOCK	8,000.00	52,937
	HOTA INDUSTRIAL MFG CO LTD	COMMON STOCK TWD10.	40,000.00	155,599
	HOTAI MOTOR COMPANY LTD	COMMON STOCK TWD10.	47,000.00	387,199
	HOTEL SHILLA CO LTD	COMMON STOCK KRW5000.0	6,450.00	439,460
	HOUSE FOODS GROUP INC	COMMON STOCK	12,100.00	417,877
	HOWDEN JOINERY GROUP PLC	COMMON STOCK GBP.1	121,094	669,196
	HOYA CORP	COMMON STOCK	69,300.00	4,231,528
	HSBC HOLDINGS PLC	COMMON STOCK USD.5	3,729,107.00	30,578,415
	HT+E LTD	COMMON STOCK	11,875.00	13,217
	HT+E LTD	COMMON STOCK	12,161.00	13,530
	HTC CORP	COMMON STOCK TWD10.0	122,077.00	138,565
	HUA HONG SEMICONDUCTOR LTD	COMMON STOCK	66,000.00	120,415
	HUA NAN FINANCIAL HOLDINGS C	COMMON STOCK TWD10.	1,387,340.00	787,285
	HUADIAN ENERGY CO LTD B	COMMON STOCK CNY1.	766,400.00	216,881
	HUADIAN POWER INTL CORP H	COMMON STOCK CNY1.0	298,000.00	134,596
	HUAKU DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	43,000.00	95,011
	HUANENG POWER INTL INC H	COMMON STOCK CNY1.0	754,000.00	476,838
	HUANENG RENEWABLES CORP H	COMMON STOCK CNY1.0	1,278,000.00	340,882
	HUATAI SECURITIES CO LTD H	COMMON STOCK	254,500.00	404,179
	HUAZHU GROUP LTD ADR	ADR	23,900.00	684,257
	HUB POWER COMPANY	COMMON STOCK PKR10.	205,000.00	126,871
	HUBER SUHNER AG REG	COMMON STOCK CHF.25	4,283	285,945
	HUDACO INDUSTRIES LTD	COMMON STOCK ZAR.1	12,518.00	122,101
	HUDBAY MINERALS INC	COMMON STOCK	59,100.00	279,533
	HUDSON S BAY CO	COMMON STOCK	21,800.00	116,358
	HUFVUDSTADEN AB A SHS	COMMON STOCK SEK5.0	25,810.00	399,278
	HUGEL INC	COMMON STOCK KRW500.0	583.00	200,130
	HUGO BOSS AG ORD	COMMON STOCK	11,947.00	735,149
	HUHTAMAKI OYJ	COMMON STOCK	19,400.00	601,254
	HULIC CO LTD	COMMON STOCK	55,300.00	494,358
	HULIC REIT INC	REIT	239.00	370,619
	HUNG SHENG CONSTRUCTION LTD	COMMON STOCK TWD10.0	478,920.00	395,141
	HUNGARIAN FORINT	FOREIGN CURRENCY	2,563,200.62	9,134
	HUNTING PLC	COMMON STOCK GBP.25	17,992.00	109,124
	HUNTING PLC	COMMON STOCK GBP.25	10,113.00	62,146
	HURRICANE ENERGY PLC	COMMON STOCK GBP.001	264,194.00	148,149
	HUSKY ENERGY INC	COMMON STOCK	64,331.00	664,600
	HUSQVARNA AB B SHS	COMMON STOCK SEK2.0	76,685.00	569,968
	HUTCHISON CHINA MEDITECH ADR	ADR	9,900.00	228,591
	HUTCHISON PORT HOLDINGS TR U	UNIT	888,000.00	216,984
	HUTCHISON PORT HOLDINGS TR U	UNIT	72,500.00	17,763
	HUTCHISON TELECOMM HONG KONG	COMMON STOCK HKD.25	566,000.00	210,691
	HYAKUGO BANK LTD/THE	COMMON STOCK	73,200.00	259,583
	HYDRO ONE LTD	COMMON STOCK	57,200.00	848,074
	HYOSUNG ADVANCED MATERIALS C	COMMON STOCK	569.00	52,289
	HYOSUNG CHEMICAL CORP	COMMON STOCK	405.00	51,250
	HYOSUNG CORPORATION	COMMON STOCK KRW5000.	1,753.00	78,454
	HYOSUNG HEAVY INDUSTRIES COR	COMMON STOCK	1,185.00	43,759
	HYOSUNG TNC CO LTD	COMMON STOCK	549.00	90,654
	HYPERA SA	COMMON STOCK	90,511.00	707,818
	HYPROP INVESTMENTS LTD	REIT	47,499.00	268,780
	HYSAN DEVELOPMENT CO	COMMON STOCK	123,173.00	584,116
	HYUNDAI CONSTRUCTION EQUIPME	COMMON STOCK KRW5000.0	2,466.00	93,759
	HYUNDAI DEPT STORE CO	COMMON STOCK KRW5000.	3,293.00	266,216
	HYUNDAI ELECTRIC + ENERGY SY	COMMON STOCK KRW5000.0	3,186.00	63,726
	HYUNDAI ELEVATOR CO	COMMON STOCK KRW5000.	4,143.00	401,662
	HYUNDAI ENGINEERING + CONST	COMMON STOCK KRW5000.	15,435.00	751,133
	HYUNDAI GLOVIS CO LTD	COMMON STOCK KRW500.	3,609.00	415,822
	HYUNDAI GREENFOOD CO LTD	COMMON STOCK KRW500.0	12,830.00	164,255
	HYUNDAI HEAVY INDUSTRIES	COMMON STOCK KRW5000.	6,758.00	773,941
	HYUNDAI HEAVY INDUSTRIES HOL	COMMON STOCK KRW5000.0	1,724.00	533,643
	HYUNDAI MARINE + FIRE INS CO	COMMON STOCK KRW500.	14,250.00	524,160
	HYUNDAI MERCHANT MARINE	COMMON STOCK KRW5000.	61,843.00	204,057

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	HYUNDAI MIPO DOCKYARD	COMMON STOCK KRW5000.	7,098.00	379,602
	HYUNDAI MOBIS CO LTD	COMMON STOCK KRW5000.	12,919.00	2,194,837
	HYUNDAI MOTOR CO	COMMON STOCK KRW5000.	28,958.00	3,071,161
	HYUNDAI MOTOR CO LTD 2ND PRF	PREFERENCE	7,360.00	507,110
	HYUNDAI MOTOR CO LTD PRF	PREFERENCE	4,745.00	298,114
	HYUNDAI ROTEM COMPANY	COMMON STOCK KRW5000.0	5,431.00	136,272
	HYUNDAI STEEL CO	COMMON STOCK KRW5000.	14,560.00	588,410
	HYUNDAI WIA CORP	COMMON STOCK KRW5000.0	6,840.00	221,269
	IAMGOLD CORP	COMMON STOCK	90,650.00	332,521
	IBERDROLA SA	COMMON STOCK EUR.75	1,117,486	8,921,205
	IBIDEN CO LTD	COMMON STOCK	22,700.00	316,957
	IBJ LEASING CO LTD	COMMON STOCK	6,900.00	150,520
	IBSTOCK PLC	COMMON STOCK GBP.01	56,361.00	142,198
	IBSTOCK PLC	COMMON STOCK GBP.01	18,295.00	46,540
	ICA GRUPPEN AB	COMMON STOCK SEK2.5	14,508.00	518,904
	ICADE	REIT	7,641.00	579,551
	ICHIBANYA CO LTD	COMMON STOCK	8,400.00	317,459
	ICHIYOSHI SECURITIES CO LTD	COMMON STOCK	19,800.00	144,027
	ICOM INC	COMMON STOCK	8,600.00	154,438
	IDEC CORP	COMMON STOCK	14,800.00	256,047
	IDEMITSU KOSAN CO LTD	COMMON STOCK	23,100.00	760,595
	IDOM INC	COMMON STOCK	33,000.00	108,747
	IDORSIA LTD	COMMON STOCK CHF.05	22,212.00	367,547
	IDP EDUCATION LTD	COMMON STOCK	19,357.00	135,329
	IEI INTEGRATION CORP	COMMON STOCK TWD10.	209,787.00	234,595
	IG GROUP HOLDINGS PLC	COMMON STOCK GBP.00005	65,612.00	475,361
	IG GROUP HOLDINGS PLC	COMMON STOCK GBP.00005	3,842.00	28,037
	IGB REAL ESTATE INVESTMENT T	REIT	674,200.00	281,923
	IGG INC	COMMON STOCK USD.0000025	126,000.00	171,080
	IGG INC	COMMON STOCK USD.0000025	39,000.00	53,549
	IGM FINANCIAL INC	COMMON STOCK	19,400.00	440,754
	IGUATEMI EMP DE SHOPPING	COMMON STOCK	22,800.00	244,406
	IHH HEALTHCARE BHD	COMMON STOCK MYR1.0	526,200.00	682,608
	IHI CORP	COMMON STOCK	26,900.00	737,636
	IIDA GROUP HOLDINGS CO LTD	COMMON STOCK	24,500.00	427,636
	IJM CORP BHD	COMMON STOCK MYR1.	572,680.00	223,987
	IKANG HEALTHCARE GROUP ADR	ADR USD.01	15,300.00	311,814
	ILIAD SA	COMMON STOCK	4,902.00	683,538
	ILIAD SA	COMMON STOCK	74.00	10,409
	ILJIN MATERIALS CO LTD	COMMON STOCK KRW500.	3,779.00	139,586
	ILUKA RESOURCES LTD	COMMON STOCK	92,725.00	497,379
	IMCD NV	COMMON STOCK	12,139.00	773,466
	IMERYS SA	COMMON STOCK EUR2.0	6,817.00	325,412
	IMERYS SA	COMMON STOCK EUR2.0	442.00	21,279
	IMI PLC	COMMON STOCK GBP.2857	53,478.00	640,990
	IMMOBILIARE GRANDE DISTRIBUZ	REIT	32,096.00	197,302
	IMMOFINANZ AG	COMMON STOCK	21,977.00	525,110
	IMPALA PLATINUM HOLDINGS LTD	COMMON STOCK NPV	123,119.00	313,972
	IMPALA PLATINUM HOLDINGS LTD	COMMON STOCK NPV	3,396.00	8,685
	IMPERIAL BRANDS PLC	COMMON STOCK GBP.1	169,843.00	5,132,018
	IMPERIAL BRANDS PLC	COMMON STOCK GBP.1	2,698.00	82,104
	IMPERIAL LOGISTICS LTD	COMMON STOCK ZAR.04	35,255.00	166,914
	IMPERIAL OIL LTD	COMMON STOCK	52,140.00	1,320,488
	IMPLENIA AG REG	COMMON STOCK CHF1.02	4,471.00	149,909
	INARI AMERTRON BHD	COMMON STOCK MYR.1	240,600.00	87,470
	INARI AMERTRON BHD	COMMON STOCK MYR.1	120,600.00	43,784
	INCHCAPE PLC	COMMON STOCK GBP.1	88,491.00	618,827
	INCITEC PIVOT LTD	COMMON STOCK	319,520.00	737,760
	IND + COMM BK OF CHINA A	COMMON STOCK CNY1.0	263,347.00	203,525
	IND + COMM BK OF CHINA H	COMMON STOCK CNY1.0	12,867,160.00	9,133,070
	INDAH KIAT PULP + PAPER TBK	COMMON STOCK IDR1000.	404,400.00	324,689
	INDEPENDENCE GROUP NL	COMMON STOCK	86,802.00	233,404
	INDIVIOR PLC	COMMON STOCK USD.1	154,917.00	220,250
	INDOCEMENT TUNGGAL PRAKARSA	COMMON STOCK IDR500.	357,500.00	458,574
	INDOFOOD CBP SUKSES MAKMUR T	COMMON STOCK IDR50.0	798,500.00	580,823
	INDOFOOD SUKSES MAKMUR TBK P	COMMON STOCK IDR100.	698,300.00	362,322
	INDONESIAN RUPIAH	FOREIGN CURRENCY	8,847,840,386.01	615,288
	INDORAMA VENTURES PCL NVDR	NVDR THB1.0	245,300.00	408,019
	INDRA SISTEMAS SA	COMMON STOCK EUR.2	24,396.00	229,434
	INDUS HOLDING AG	COMMON STOCK	9,250.00	411,975
	INDUSTRIA DE DISENO TEXTIL	COMMON STOCK EUR.03	193,346.00	4,917,797
	INDUSTRIA DE DISENO TEXTIL	COMMON STOCK EUR.03	9,501.00	242,793
	INDUSTRIA MACCHINE AUTOMATIC	COMMON STOCK EUR.52	5,080.00	316,940
	INDUSTRIAL + INFRASTRUCTURE	REIT	356.00	368,670
	INDUSTRIAL ALLIANCE INSURANC	COMMON STOCK	20,900.00	666,725
	INDUSTRIAL BANK CO LTD A	COMMON STOCK CNY1.0	98,200.00	214,365
	INDUSTRIAL BANK OF KOREA	COMMON STOCK KRW5000.	52,910.00	666,191
	INDUSTRIAS BACHOCO SER B	COMMON STOCK	32,900.00	108,187

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	INDUSTRIAS CH S.A.B. SER B	COMMON STOCK	52,400.00	226,137
	INDUSTRIAS PENOLES SAB DE CV	COMMON STOCK	29,270.00	356,702
	INDUSTRIES QATAR	COMMON STOCK QAR10.	27,200.00	997,040
	INDUSTRIES QATAR	COMMON STOCK QAR10.	2,494.00	91,761
	INDUSTRIVARDEN AB C SHS.....	COMMON STOCK SEK2.5	30,377.00	616,047
	INDUTRADE AB.....	COMMON STOCK SEK1.0	26,737.00	621,474
	INES CORP	COMMON STOCK	16,800.00	172,957
	INFICON HOLDING AG REG	COMMON STOCK CHF5.0	673.00	340,473
	INFIGEN ENERGY	STAPLED SECURITY	549,391	179,841
	INFINEON TECHNOLOGIES AG	COMMON STOCK	211,623.00	4,201,469
	INFO SERVICES INTL DENTSU	COMMON STOCK	7,800.00	196,443
	INFOMART CORP	COMMON STOCK	7,000.00	64,558
	INFORMA PLC.....	COMMON STOCK GBP.001	232,243.00	1,860,827
	INFORMA PLC.....	COMMON STOCK GBP.001	4,708.00	37,985
	INFRAESTRUCTURA ENERGETICA N	COMMON STOCK	85,600.00	317,386
	INFRASTRUTTURE WIRELESS ITAL.....	COMMON STOCK NPV	37,750.00	257,477
	INFRA TIL LTD.....	COMMON STOCK	103,642.00	253,403
	ING GROEP NV.....	COMMON STOCK EUR.01	703,042.00	7,517,282
	ING GROEP NV.....	COMMON STOCK EUR.01	23,228.00	249,914
	INGENICO GROUP.....	COMMON STOCK EUR1.0	10,808.00	609,904
	INGENICO GROUP.....	COMMON STOCK EUR1.0	474.00	26,929
	INMARSAT PLC	COMMON STOCK EUR.0005	84,803.00	407,470
	INMARSAT PLC	COMMON STOCK EUR.0005	814.00	3,953
	INMOBILIARIA COLONIAL SOCIMI.....	REIT EUR2.5	65,535.00	607,759
	INNER MONGOLIA YITAI COAL B.....	COMMON STOCK CNY1.	329,200.00	388,934
	INNERGEX RENEWABLE ENERGY	COMMON STOCK	41,888.00	384,592
	INNOGY SE TEND	COMMON STOCK	23,256.00	987,010
	INNOLUX CORP.....	COMMON STOCK TWD10.0	1,604,604.00	508,431
	INPEX CORP	COMMON STOCK	188,000.00	1,676,065
	INR MSCI EMG MKTS CTF	COMMON COLLECTIVE TRUST	2,217,676.55	102,654,030
	INSCOBEE INC.....	COMMON STOCK KRW500.0	14,372.00	64,409
	INSURANCE AUSTRALIA GROUP	COMMON STOCK	401,721	1,979,538
	INSURANCE AUSTRALIA GROUP	COMMON STOCK	12,169.00	59,981
	INTACT FINANCIAL CORP.....	COMMON STOCK	25,000.00	1,815,603
	INTEGRAFIN HOLDINGS PLC.....	COMMON STOCK GBP.01	9,613	37,591
	INTEGRAFIN HOLDINGS PLC.....	COMMON STOCK GBP.01	15,473.00	60,672
	INTEGRATED RESEARCH LTD	COMMON STOCK	8,863.00	10,954
	INTEGRATED RESEARCH LTD	COMMON STOCK	15,328.00	18,993
	INTER PIPELINE LTD.....	COMMON STOCK	66,200.00	937,405
	INTER RAO UES PJSC	COMMON STOCK RUB2.80977	5,789,000.00	323,738
	INTERCONTINENTAL HOTELS GROU.....	COMMON STOCK GBP.1980952	32,291.00	1,736,503
	INTERCONTINENTAL HOTELS GROU.....	COMMON STOCK GBP.1980952	340.00	18,444
	INTERFOR CORP.....	COMMON STOCK	12,800.00	135,141
	INTERMEDIATE CAPITAL GROUP	COMMON STOCK GBP.2625	54,945.00	651,379
	INTERNATIONAL CSRC INVEST.....	COMMON STOCK TWD10.0	116,000.00	146,110
	INTERNATIONAL PERSONAL FINAN	COMMON STOCK GBP.1	94,136.00	245,584
	INTERNATIONAL STEELS LTD	COMMON STOCK LKR10.	30,500.00	14,496
	INTERNATIONAL STEELS LTD	COMMON STOCK LKR10.	13,600.00	6,441
	INTERNET INITIATIVE JAPAN	COMMON STOCK	13,800.00	309,939
	INTERPARFUMS SA	COMMON STOCK EUR3.0	10,177.00	392,794
	INTERPUMP GROUP SPA.....	COMMON STOCK EUR.52	23,473.00	696,345
	INTERROLL HOLDING AG REG	COMMON STOCK CHF1.0	69	101,515
	INTERSHOP HOLDING AG	COMMON STOCK CHF10.0	181.00	89,630
	INTERTAPE POLYMER GROUP INC	COMMON STOCK	10,400.00	128,839
	INTERTEK GROUP PLC	COMMON STOCK GBP.01	28,685.00	1,744,972
	INTERTEK GROUP PLC	COMMON STOCK GBP.01	1,148.00	70,547
	INTERTRUST NV	COMMON STOCK EUR.6	10,165	170,294
	INTERTRUST NV	COMMON STOCK EUR.6	1,224.00	20,559
	INTERVEST OFFICES+WAREHOUSES	REIT	21,222.00	499,960
	INTERXION HOLDING NV	COMMON STOCK EUR.1	12,966.00	702,239
	INTESA SANPAOLO	COMMON STOCK NPV	2,659,312.00	5,880,393
	INTI AGRI RESOURCES TBK PT	COMMON STOCK	5,469,300.00	91,281
	INTL CONSOLIDATED AIRLINE DI	COMMON STOCK EUR.5	130,706.00	1,034,936
	INTL FLAVORS + FRAGRANCES	COMMON STOCK USD.125	1,742.50	232,924
	INTRUM AB	COMMON STOCK SEK.02	17,549	408,460
	INTU PROPERTIES PLC	REIT GBP.5	170,871.00	246,753
	INVENTEC CORP.....	COMMON STOCK TWD10.	433,445.00	308,546
	INVERSIONES AGUAS METROPOL.....	COMMON STOCK	219,181.00	319,363
	INVESCO OFFICE J REIT INC.....	REIT	1,602	223,544
	INVESTEC LTD	COMMON STOCK ZAR.0002	43,698.00	240,007
	INVESTEC LTD	COMMON STOCK GBP.0002	117,724.00	656,321
	INVESTEC PLC.....	COMMON STOCK GBP.0002	6,116.00	34,539
	INVESTOR AB B SHS	COMMON STOCK SEK6.25	83,563.00	3,550,542
	INVINCIBLE INVESTMENT CORP	REIT	882.00	363,711
	INVOCARE LTD	COMMON STOCK	27,511.00	199,572
	IOI CORP BHD	COMMON STOCK MYR.1	638,932.00	688,468
	IOI PROPERTIES GROUP BHD	COMMON STOCK MYR1.0	465,886.00	173,690
	IOMART GROUP PLC.....	COMMON STOCK GBP.01	9,527.00	39,905

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	ION BEAM APPLICATIONS	COMMON STOCK	11,482.00	167,731
	IOOF HOLDINGS LTD	COMMON STOCK	61,367.00	223,576
	IPSEN	COMMON STOCK EUR1.0	7,352.00	946,064
	IPSOS	COMMON STOCK EUR.25	7,997.00	187,875
	IQE PLC	COMMON STOCK GBP.01	130,805.00	108,143
	IQE PLC	COMMON STOCK GBP.01	6,066.00	5,023
	IRB BRASIL RESSEGUROS SA	COMMON STOCK	4,900.00	105,582
	IREN SPA	COMMON STOCK EUR1.	47,143.00	112,861
	IRESS LTD	COMMON STOCK	22,750.00	179,034
	IRISO ELECTRONICS CO LTD	COMMON STOCK	2,400.00	87,714
	IRPC PCL FOREIGN	FOREIGN SH. THB1.0 A	3,539,700.00	625,101
	ISEKI + CO LTD	COMMON STOCK	7,600.00	107,924
	ISETAN MITSUKOSHI HOLDINGS L	COMMON STOCK	61,660.00	680,032
	ISRA VISION AG	COMMON STOCK	2,255.00	62,602
	ISRAEL CHEMICALS LTD	COMMON STOCK ILS1.	116,140.00	660,813
	ISRAEL CORP LIMITED/THE	COMMON STOCK ILS1.	714	188,941
	ISRAEL DISCOUNT BANK A	COMMON STOCK ILS.1	206,322	636,262
	ISS A/S	COMMON STOCK DKK1.0	30,695.00	855,294
	ISUZU MOTORS LTD	COMMON STOCK	99,000.00	1,380,877
	ITALGAS SPA	COMMON STOCK NPV	92,151.00	525,551
	ITALIAN THAI DEVELOP FOREIGN	FOREIGN SH. THB1.0 A	1,456,746.00	95,744
	ITAU CORPBANCA	ADR	24,273.00	339,337
	ITAU UNIBANCO HOLDING S PREF	PREFERENCE	881,097.00	8,108,871
	ITAUSA INVESTIMENTOS ITAU PR	PREFERENCE	824,394	2,583,002
	ITAUSA INVESTIMENTOS ITAU SA	COMMON STOCK	492.00	1,693
	ITE GROUP PLC	COMMON STOCK GBP.01	280,403.00	225,948
	ITO EN LTD	COMMON STOCK	13,700.00	615,418
	ITOCHU CORP	COMMON STOCK	274,200.00	4,620,004
	ITOCHU ENEX CO LTD	COMMON STOCK	18,700.00	164,586
	ITOCHU SHOKUHN CO LTD	COMMON STOCK	1,800.00	77,879
	ITOCHU TECHNO SOLUTIONS CORP	COMMON STOCK	18,400.00	357,911
	ITOHAM YONEKYU HOLDINGS INC	COMMON STOCK	24,000.00	145,478
	ITURAN LOCATION AND CONTROL	COMMON STOCK ILS.333333	1,500.00	48,090
	ITURAN LOCATION AND CONTROL	COMMON STOCK ILS.333333	3,000.00	96,401
	ITV PLC	COMMON STOCK GBP.1	653,917	1,036,942
	ITV PLC	COMMON STOCK GBP.1	20,847.00	33,322
	IVANHOE MINES LTD CL A	COMMON STOCK	129,200.00	224,194
	IWATANI CORP	COMMON STOCK	6,500.00	216,363
	IWG PLC	COMMON STOCK	149,238.00	396,392
	IYO BANK LTD/THE	COMMON STOCK	52,300.00	274,106
	IZUMI CO LTD	COMMON STOCK	6,500.00	303,526
	J FRONT RETAILING CO LTD	COMMON STOCK	48,500	560,031
	J OIL MILLS INC	COMMON STOCK	6,500.00	226,631
	JACCS CO LTD	COMMON STOCK	10,700.00	174,345
	JAFCO CO LTD	COMMON STOCK	10,300.00	325,668
	JAMCO CORP	COMMON STOCK	7,000.00	163,485
	JAMES HARDIE INDUSTRIES CDI	CDI EUR.59	89,015.00	947,465
	JAMIESON WELLNESS INC	COMMON STOCK	7,000.00	109,321
	JAPAN AIRLINES CO LTD	COMMON STOCK	21,000.00	743,055
	JAPAN AIRPORT TERMINAL CO	COMMON STOCK	7,900.00	272,546
	JAPAN DISPLAY INC	COMMON STOCK	63,700.00	42,097
	JAPAN EXCELLENT INC	REIT	290.00	391,665
	JAPAN EXCHANGE GROUP INC	COMMON STOCK	97,600.00	1,565,862
	JAPAN HOTEL REIT INVESTMENT	REIT	787.00	562,375
	JAPAN LIFELINE CO LTD	COMMON STOCK	8,400.00	106,642
	JAPAN LOGISTICS FUND INC	REIT	210.00	426,024
	JAPAN PETROLEUM EXPLORATION	COMMON STOCK	7,500.00	134,683
	JAPAN POST BANK CO LTD	COMMON STOCK	77,800.00	853,335
	JAPAN POST HOLDINGS CO LTD	COMMON STOCK	283,400.00	3,255,107
	JAPAN PRIME REALTY INVESTMEN	REIT	158.00	599,391
	JAPAN PULP + PAPER CO LTD	COMMON STOCK	4,600.00	175,277
	JAPAN REAL ESTATE INVESTMENT	REIT	240.00	1,346,419
	JAPAN RENTAL HOUSING INVESTM	REIT	429.00	320,750
	JAPAN RETAIL FUND INVESTMENT	REIT	471.00	942,138
	JAPAN STEEL WORKS LTD	COMMON STOCK	12,000.00	191,304
	JAPAN TOBACCO INC	COMMON STOCK	204,700.00	4,851,621
	JAPANESE YEN	FOREIGN CURRENCY	34,468,685	314,166
	JAPFA COMFEED INDONES TBK PT	COMMON STOCK IDR200.0	146,600.00	21,969
	JARDINE CYCLE + CARRIAGE LTD	COMMON STOCK	20,360.00	525,561
	JARDINE MATHESON HLDGS LTD	COMMON STOCK USD.25	37,000.00	2,576,234
	JARDINE MATHESON HLDGS LTD	COMMON STOCK USD.25	3,900.00	267,710
	JARDINE STRATEGIC HLDGS LTD	COMMON STOCK USD.05	36,900.00	1,348,128
	JARDINE STRATEGIC HLDGS LTD	COMMON STOCK USD.05	4,200.00	154,275
	JASTRZEBSKA SPOLKA WEGLOWA S	COMMON STOCK PLN5.	7,851.00	140,360
	JB FINANCIAL GROUP CO LTD	COMMON STOCK KRW5000.0	77,942.00	397,403
	JB HI FI LTD	COMMON STOCK	27,557.00	429,491
	JBS SA	COMMON STOCK	136,697.00	407,334
	JCDECAUX SA	COMMON STOCK	14,477	404,234

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	JD SPORTS FASHION PLC.....	COMMON STOCK GBP.0025	85,350.00	377,871
	JD.COM INC ADR.....	ADR USD.00002	131,600.00	2,754,388
	JD.COM INC ADR.....	ADR USD.00002	5,100.00	106,756
	JENOPTIK AG.....	COMMON STOCK	15,450.00	402,364
	JEOL LTD.....	COMMON STOCK	18,500.00	277,302
	JERONIMO MARTINS.....	COMMON STOCK EUR1.	39,225.00	463,345
	JFE HOLDINGS INC.....	COMMON STOCK	91,300.00	1,451,201
	JG SUMMIT HOLDINGS INC.....	COMMON STOCK PHP1.	648,400.00	686,698
	JGC CORP.....	COMMON STOCK	35,700.00	497,849
	JIANGSU EXPRESS CO LTD H.....	COMMON STOCK CNY1.0	310,000	430,622
	JIANGXI COPPER CO LTD H.....	COMMON STOCK CNY1.0	284,000.00	333,107
	JIAYUAN INTERNATIONAL GROUP.....	COMMON STOCK HKD.01	285,791.00	528,025
	JINKOSOLAR HOLDING CO ADR.....	ADR USD.00002	5,700.00	56,373
	JINS INC.....	COMMON STOCK	2,900	152,247
	JM AB.....	COMMON STOCK SEK1.0	15,180.00	295,673
	JOHN LAING GROUP PLC.....	COMMON STOCK GBP.1	91,158	384,186
	JOHN WOOD GROUP PLC.....	COMMON STOCK GBP.042857	121,028.00	774,301
	JOHN WOOD GROUP PLC.....	COMMON STOCK GBP.042857	7,988.00	51,767
	JOHNSON ELECTRIC HOLDINGS.....	COMMON STOCK HKD.05	92,500.00	187,934
	JOHNSON MATTHEY PLC.....	COMMON STOCK GBP1.109245	34,628.00	1,234,521
	JOHNSON MATTHEY PLC.....	COMMON STOCK GBP1.109245	650.00	23,293
	JOLLIBEE FOODS CORP.....	COMMON STOCK PHP1.0	139,010.00	771,291
	JOSHIN DENKI CO LTD.....	COMMON STOCK	7,500	163,685
	JPJ GROUP PLC.....	COMMON STOCK	12,539.00	102,220
	JSE LTD.....	COMMON STOCK ZAR.1	19,674.00	226,282
	JSR CORP.....	COMMON STOCK	35,000.00	522,485
	JTEKT CORP.....	COMMON STOCK	38,900.00	430,050
	JULIUS BAER GROUP LTD.....	COMMON STOCK CHF.02	39,174.00	1,395,717
	JUMBO SA.....	COMMON STOCK EUR.88	26,107.00	379,595
	JUMEI INTERNATIONAL ADR.....	ADR USD.00025	40,000.00	73,200
	JUNGHEINRICH PRFD.....	PREFERENCE	11,292.00	293,999
	JUPITER FUND MANAGEMENT.....	COMMON STOCK GBP.02	86,452.00	324,970
	JUPITER FUND MANAGEMENT.....	COMMON STOCK GBP.02	5,135.00	19,408
	JUROKU BANK LTD/THE.....	COMMON STOCK	8,400.00	174,352
	JUST EAT PLC.....	COMMON STOCK GBP.01	103,330.00	772,302
	JUST EAT PLC.....	COMMON STOCK GBP.01	150.00	1,127
	JUST ENERGY GROUP INC.....	COMMON STOCK	54,600.00	180,294
	JUST GROUP PLC.....	COMMON STOCK GBP.1	145,141.00	168,753
	JUST GROUP PLC.....	COMMON STOCK GBP.1	37,522.00	44,075
	JUVENTUS FOOTBALL CLUB SPA.....	COMMON STOCK	74,647	90,326
	JXTG HOLDINGS INC.....	COMMON STOCK	598,050	3,131,455
	JYSKE BANK REG.....	COMMON STOCK DKK10.	13,102.00	472,744
	K S AG REG.....	COMMON STOCK	34,169.00	614,025
	K S HOLDINGS CORP.....	COMMON STOCK	32,800.00	321,172
	K+O ENERGY GROUP INC.....	COMMON STOCK	11,500.00	155,918
	KABU.COM SECURITIES CO LTD.....	COMMON STOCK	45,200.00	154,367
	KADOKAWA DWANGO CORP.....	COMMON STOCK	12,600	133,017
	KAGA ELECTRONICS CO LTD.....	COMMON STOCK	9,600.00	174,322
	KAGOME CO LTD.....	COMMON STOCK	14,600.00	379,942
	KAISA GROUP HOLDINGS LTD.....	COMMON STOCK HKD.1	516,000.00	163,262
	KAJIMA CORP.....	COMMON STOCK	78,500.00	1,051,223
	KAKAKU.COM INC.....	COMMON STOCK	28,200.00	495,451
	KAKAO CORP.....	COMMON STOCK KRW500.0	8,352.00	767,382
	KAKEN PHARMACEUTICAL CO LTD.....	COMMON STOCK	7,700.00	338,459
	KALBE FARMA TBK PT.....	COMMON STOCK IDR10.	6,248,500.00	660,374
	KAMIGUMI CO LTD.....	COMMON STOCK	23,500.00	479,033
	KANAMOTO CO LTD.....	COMMON STOCK	5,100.00	135,261
	KANEKA CORP.....	COMMON STOCK	11,400.00	406,980
	KANEMATSU CORP.....	COMMON STOCK	12,800.00	154,723
	KANGWON LAND INC.....	COMMON STOCK KRW500.	21,760.00	623,742
	KANSAI ELECTRIC POWER CO INC.....	COMMON STOCK	121,600.00	1,824,097
	KANSAI PAINT CO LTD.....	COMMON STOCK	40,000.00	766,916
	KAO CORP.....	COMMON STOCK	90,500.00	6,665,505
	KAP INDUSTRIAL HOLDINGS LTD.....	COMMON STOCK ZAR.2	366,652.00	206,200
	KAPPA CREATE CO LTD.....	COMMON STOCK	23,100.00	291,440
	KAPSCH TRAFFICOM AG.....	COMMON STOCK	5,077.00	193,044
	KARDEMIR KARABUK DEMIR CL D.....	COMMON STOCK TRY1.	454,207.95	185,593
	KARDEX AG REG.....	COMMON STOCK CHF.45	171.00	19,621
	KASIKORNBANK PCL FOREIGN.....	FOREIGN SH. THB10.0 A	207,000.00	1,172,958
	KASIKORNBANK PCL NVDR.....	NVDR THB10.0	92,600.00	526,908
	KATAKURA INDUSTRIES CO LTD.....	COMMON STOCK	15,000.00	151,732
	KATO SANGYO CO LTD.....	COMMON STOCK	7,100.00	195,748
	KAUFMAN + BROAD SA.....	COMMON STOCK EUR.26	2,984.00	113,786
	KAWASAKI HEAVY INDUSTRIES.....	COMMON STOCK	26,300.00	558,714
	KAWASAKI KISEN KAISHA LTD.....	COMMON STOCK	16,000.00	196,501
	KAZ MINERALS PLC.....	COMMON STOCK GBP.2	50,569.00	342,694
	KB FINANCIAL GROUP INC.....	COMMON STOCK KRW5000.	72,170.00	3,012,519
	KBC ANCORA.....	COMMON STOCK	8,786.00	372,933

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	KBC GROUP NV	COMMON STOCK	46,131.00	2,978,221
	KCC CORP	COMMON STOCK KRW5000.	1,147.00	317,089
	KCE ELECTRONICS PCL FOREIGN.....	FOREIGN SH. THB.5 A	35,500.00	28,620
	KDDI CORP	COMMON STOCK	327,200.00	7,789,383
	KEIHAN HOLDINGS CO LTD	COMMON STOCK	18,600.00	755,847
	KEIKYU CORP	COMMON STOCK	43,100.00	709,349
	KEIO CORP	COMMON STOCK	20,600.00	1,204,442
	KEISEI ELECTRIC RAILWAY CO	COMMON STOCK	26,500.00	824,138
	KEIYO BANK LTD/THE	COMMON STOCK	34,000.00	219,405
	KEIYO CO LTD	COMMON STOCK	30,200.00	144,198
	KELLER GROUP PLC	COMMON STOCK GBP.1	26,841.00	167,345
	KELT EXPLORATION LTD	COMMON STOCK	28,100.00	95,463
	KEMIRA OYJ	COMMON STOCK	23,481.00	265,127
	KENDA RUBBER INDUSTRIAL CO	COMMON STOCK TWD10.	97,000.00	91,828
	KENEDIX INC	COMMON STOCK	61,100.00	263,567
	KENEDIX OFFICE INVESTMENT CO	REIT	87.00	554,643
	KENEDIX RESIDENTIAL NEXT INV	REIT	152.00	231,183
	KENEDIX RETAIL REIT CORP	REIT	94.00	212,980
	KEPCO PLANT SERVICE + ENGINE	COMMON STOCK KRW200.0	5,163.00	153,252
	KEPPEL CORP LTD	COMMON STOCK	250,100.00	1,086,565
	KEPPEL CORP LTD	COMMON STOCK	12,900.00	55,968
	KEPPEL DC REIT	REIT	172,700.00	170,828
	KEPPEL INFRASTRUCTURE TRUST	UNIT	412,500.00	146,439
	KEPPEL INFRASTRUCTURE TRUST	UNIT	132,700.00	47,247
	KEPPEL REIT	REIT	462,593.00	387,082
	KERING	COMMON STOCK EUR4.0	14,091.00	6,579,828
	KERING	COMMON STOCK EUR4.0	88.00	41,538
	KERRY GROUP PLC A	COMMON STOCK EUR.125	26,789.00	2,640,372
	KERRY GROUP PLC A	COMMON STOCK EUR.125	1,946.00	194,390
	KERRY LOGISTICS NETWORK LTD	COMMON STOCK HKD.5	174,159.00	257,781
	KERRY PROPERTIES LTD	COMMON STOCK HKD1.0	130,318.00	442,818
	KERRY TJ LOGISTICS CO LTD	COMMON STOCK TWD10.	179,000.00	206,930
	KESKO OYJ B SHS	COMMON STOCK	12,500.00	672,397
	KEWPIE CORP	COMMON STOCK	18,600.00	417,282
	KEY COFFEE INC	COMMON STOCK	6,400.00	121,828
	KEYENCE CORP	COMMON STOCK	18,000.00	9,062,555
	KEYERA CORP	COMMON STOCK	37,700.00	712,430
	KEYWORDS STUDIOS PLC	COMMON STOCK GBP.0001	9,252.00	125,333
	KEYWORDS STUDIOS PLC	COMMON STOCK GBP.0001	267.00	3,639
	KGHM POLSKA MIEDZ SA	COMMON STOCK PLN10.	25,291.00	599,385
	KHON KAEN SUGAR INDUSTRY PCL	FOREIGN SH. THB.5 A	2,820,500.00	258,142
	KIA MOTORS CORP	COMMON STOCK KRW5000.0	45,050.00	1,358,376
	KIATNAKIN BANK PCL FOR	FOREIGN SH. A	211,900.00	431,154
	KIER GROUP PLC	COMMON STOCK GBP.01	24,845.00	129,121
	KIER GROUP PLC	COMMON STOCK GBP.01	5,405.00	28,233
	KIKKOMAN CORP	COMMON STOCK	30,000.00	1,608,348
	KILLAM APARTMENT REAL ESTATE	REIT	44,100.00	514,683
	KIMBERLY CLARK DE MEXICO A	COMMON STOCK	312,400.00	496,509
	KINAXIS INC	COMMON STOCK	4,000.00	193,000
	KINAXIS INC	COMMON STOCK	600.00	28,953
	KINDEN CORP	COMMON STOCK	27,600.00	443,524
	KINDER MORGAN CANADA LTD	COMMON STOCK	17,400.00	202,945
	KINDOM CONSTRUCTION CORP	COMMON STOCK TWD10.0	321,000.00	211,703
	KINDRED GROUP PLC	SDR GBP.005	45,514.00	420,033
	KING S TOWN BANK	COMMON STOCK TWD10.	149,000.00	140,022
	KING SLIDE WORKS CO LTD	COMMON STOCK TWD10.	15,000	155,694
	KING YUAN ELECTRONICS CO LTD	COMMON STOCK TWD10.	298,000.00	224,094
	KINGBOARD HOLDINGS LTD	COMMON STOCK HKD.1	167,900.00	443,811
	KINGBOARD LAMINATES HLDG LTD	COMMON STOCK HKD.1	243,000.00	200,928
	KINGDEE INTERNATIONAL SFTWR	COMMON STOCK HKD.025	858,000.00	748,109
	KINGFISHER PLC	COMMON STOCK GBP.157143	383,739.00	1,014,422
	KINGFISHER PLC	COMMON STOCK GBP.157143	8,457.00	22,467
	KINGSOFT CORP LTD	COMMON STOCK USD.0005	171,000.00	247,117
	KINGSPAN GROUP PLC	COMMON STOCK EUR.13	26,969.00	1,152,475
	KINGSPAN GROUP PLC	COMMON STOCK EUR.13	1,228.00	53,010
	KINNEVIK AB B	COMMON STOCK SEK.1	40,545	980,695
	KINROSS GOLD CORP	COMMON STOCK	225,429.00	726,232
	KINROSS GOLD CORP	COMMON STOCK	3,700.00	11,940
	KINSUS INTERCONNECT TECH	COMMON STOCK TWD10.	82,180.00	115,285
	KINTETSU GROUP HOLDINGS CO L	COMMON STOCK	31,500.00	1,361,771
	KION GROUP AG	COMMON STOCK	12,333.00	624,534
	KIRIN HOLDINGS CO LTD	COMMON STOCK	155,500.00	3,267,642
	KIRKLAND LAKE GOLD LTD	COMMON STOCK	35,200.00	917,499
	KITZ CORP	COMMON STOCK	27,400.00	211,736
	KIWI PROPERTY GROUP LTD	COMMON STOCK	473,601.00	433,180
	KIWOM SECURITIES CO LTD	COMMON STOCK KRW5000.	3,027.00	211,127
	KIYO BANK LTD/THE	COMMON STOCK	24,200.00	342,487
	KLABIN SA UNIT	UNIT	113,669.00	465,339

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	KLEPIERRE	REIT EUR1.4	36,849.00	1,131,937
	KLOECKNER + CO SE	COMMON STOCK	23,843.00	165,103
	KLOVERN AB B SHS	COMMON STOCK SEK2.0	274,865.00	318,922
	KOBAYASHI PHARMACEUTICAL CO	COMMON STOCK	11,200.00	766,275
	KOBE STEEL LTD	COMMON STOCK	55,000.00	380,542
	KOC HOLDING AS	COMMON STOCK TRY1.	130,221	346,003
	KOC HOLDING AS	COMMON STOCK TRY1.	4,696.00	12,545
	KOGAN.COM LTD	COMMON STOCK	7,297.00	17,489
	KOGAN.COM LTD	COMMON STOCK	4,572.00	10,942
	KOH YOUNG TECHNOLOGY INC	COMMON STOCK KRW500.	3,157.00	232,898
	KOHNAN SHOJI CO LTD	COMMON STOCK	9,400.00	229,358
	KOITO MANUFACTURING CO LTD	COMMON STOCK	19,900.00	1,014,133
	KOKUYO CO LTD	COMMON STOCK	19,500.00	283,977
	KOLMAR KOREA CO LTD	COMMON STOCK KRW500.0	3,526.00	221,905
	KOLON INDUSTRIES INC	COMMON STOCK KRW5000.	3,950.00	202,295
	KOLON LIFE SCIENCE INC	COMMON STOCK KRW500.0	1,771.00	117,941
	KOMATSU LTD	COMMON STOCK	164,500.00	3,500,615
	KOMERCNI BANKA AS	COMMON STOCK CZK100.0	17,054.00	641,612
	KOMIPHARM INTERNATIONAL CO	COMMON STOCK KRW100.	10,493.00	189,635
	KONAMI HOLDINGS CORP	COMMON STOCK	19,200.00	844,601
	KONE OYJ B	COMMON STOCK	62,514.00	2,971,241
	KONECRANES OYJ	COMMON STOCK EUR.5	12,057.00	363,174
	KONICA MINOLTA INC	COMMON STOCK	87,700.00	786,355
	KONINKLIJKE AHOLD DELHAIZE N	COMMON STOCK EUR.01	222,674.00	5,604,778
	KONINKLIJKE AHOLD DELHAIZE N	COMMON STOCK EUR.01	7,588.00	191,522
	KONINKLIJKE BAM GROEP NV	COMMON STOCK EUR.1	55,697.00	158,936
	KONINKLIJKE DSM NV	COMMON STOCK EUR1.5	30,796.00	2,500,071
	KONINKLIJKE DSM NV	COMMON STOCK EUR1.5	1,703.00	139,106
	KONINKLIJKE KPN NV	COMMON STOCK EUR.04	552,703.00	1,611,731
	KONINKLIJKE KPN NV	COMMON STOCK EUR.04	55,983.00	163,865
	KONINKLIJKE PHILIPS NV	COMMON STOCK EUR.2	175,356	6,166,058
	KONINKLIJKE PHILIPS NV	COMMON STOCK EUR.2	185.00	6,542
	KONKA GROUP CO LTD B	COMMON STOCK CNY1.	142,100.00	40,370
	KOREA AEROSPACE INDUSTRIES	COMMON STOCK KRW5000.	11,835.00	337,016
	KOREA ELECTRIC POWER CORP	COMMON STOCK KRW5000.	46,350.00	1,374,385
	KOREA GAS CORPORATION	COMMON STOCK KRW5000.	6,958.00	301,141
	KOREA INVESTMENT HOLDINGS CO	COMMON STOCK KRW5000.	8,840.00	469,250
	KOREA PETRO CHEMICAL IND	COMMON STOCK KRW5000.0	910.00	124,766
	KOREA ZINC CO LTD	COMMON STOCK KRW5000.	1,910.00	739,104
	KOREAN AIR LINES CO LTD	COMMON STOCK KRW5000.	10,564.00	312,380
	KOREAN REINSURANCE CO	COMMON STOCK KRW500.	23,175.00	179,574
	KORIAN	COMMON STOCK EUR5.0	10,542.00	373,657
	KORNIT DIGITAL LTD	COMMON STOCK ILS.01	6,300.00	117,936
	KOSE CORP	COMMON STOCK	5,600.00	887,236
	KRESNA GRAHA INVESTAMA TBK P	COMMON STOCK IDR5.0	1,351,900.00	61,575
	KRONES AG	COMMON STOCK	2,800.00	215,832
	KROTON EDUCACIONAL SA	COMMON STOCK	254,676.00	581,185
	KRUK SA	COMMON STOCK PLN1.0	3,260.00	135,709
	KRUNG THAI BANK PUB CO FOREI	FOREIGN SH. THB5.15 A	831,250.00	490,172
	KT CORP	COMMON STOCK KRW5000.	9,524.00	254,421
	KT+G CORP	COMMON STOCK KRW5000.	22,376.00	2,035,615
	KUALA LUMPUR KEPONG BHD	COMMON STOCK MYR1.	99,296.00	593,400
	KUBOTA CORP	COMMON STOCK	186,300.00	2,620,628
	KUDELSKI SA BR	COMMON STOCK CHF8.0	11,759.00	67,439
	KUEHNE NAGEL INTL AG REG	COMMON STOCK CHF1.0	10,321.00	1,326,590
	KUMAGAI GUMI CO LTD	COMMON STOCK	7,300.00	217,921
	KUMBA IRON ORE LTD	COMMON STOCK ZAR.0001	10,541.00	207,422
	KUMHO INDUSTRIAL CO LTD	COMMON STOCK KRW5000.	11,774.00	124,136
	KUMHO PETROCHEMICAL CO LTD	COMMON STOCK KRW5000.0	3,811.00	297,584
	KUMHO TIRE CO INC	COMMON STOCK KRW5000.	63,100.00	299,704
	KUMIAI CHEMICAL INDUSTRY CO	COMMON STOCK	18,700.00	109,779
	KUNGSLEDEN AB	COMMON STOCK SEK.42	51,360.00	364,677
	KUNLUN ENERGY CO LTD	COMMON STOCK HKD.01	572,000.00	602,456
	KURABO INDUSTRIES LTD	COMMON STOCK	6,000.00	136,285
	KURARAY CO LTD	COMMON STOCK	63,100.00	884,363
	KUREHA CORP	COMMON STOCK	3,100.00	170,248
	KURITA WATER INDUSTRIES LTD	COMMON STOCK	21,100.00	506,381
	KUSURI NO AOKI HOLDINGS CO L	COMMON STOCK	700.00	44,006
	KWEICHOW MOUTAI CO LTD A	COMMON STOCK CNY1.0	4,380.00	376,034
	KWG GROUP HOLDINGS LTD	COMMON STOCK HKD.1	287,500.00	251,802
	KWS SAAT SE	COMMON STOCK EUR3.0	819.00	243,412
	KYOCERA CORP	COMMON STOCK	56,800.00	2,821,780
	KYORIN HOLDINGS INC	COMMON STOCK	12,400.00	272,901
	KYORITSU MAINTENANCE CO LTD	COMMON STOCK	6,400.00	278,496
	KYOWA EXEO CORP	COMMON STOCK	16,800.00	391,307
	KYOWA HAKKO KIRIN CO LTD	COMMON STOCK	53,737.00	1,008,761
	KYUDENKO CORP	COMMON STOCK	9,200.00	345,829
	KYUSHU ELECTRIC POWER CO INC	COMMON STOCK	79,000.00	938,426

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	KYUSHU FINANCIAL GROUP INC.....	COMMON STOCK	74,200.00	279,776
	KYUSHU RAILWAY COMPANY.....	COMMON STOCK	28,900.00	972,641
	L OREAL.....	COMMON STOCK EUR.2	46,219.00	10,585,590
	L OREAL.....	COMMON STOCK EUR.2	641.00	147,903
	LABRADOR IRON ORE ROYALTY CO.....	COMMON STOCK	8,800.00	156,181
	LABRADOR IRON ORE ROYALTY CO.....	COMMON STOCK	800.00	14,203
	LAFARGE MALAYSIA BHD.....	COMMON STOCK MYR1.	97,080.00	42,441
	LAFARGEHOLCIM LTD REG.....	COMMON STOCK CHF2.0	52,989.00	2,183,183
	LAFARGEHOLCIM LTD REG.....	COMMON STOCK	30,695.00	1,251,303
	LAFARGEHOLCIM LTD REG.....	COMMON STOCK	502.00	20,566
	LAGARDERE SCA.....	COMMON STOCK EUR6.1	24,129.00	605,299
	LANCASHIRE HOLDINGS LTD.....	COMMON STOCK USD.5	42,643.00	327,486
	LAND MARK OPTOELECTRONICS.....	COMMON STOCK TWD10.0	6,000.00	43,131
	LAND SECURITIES GROUP PLC.....	REIT GBP.1066667	135,667.00	1,389,646
	LANDING INTERNATIONAL DEVELO.....	COMMON STOCK HKD.01	325,200.00	101,955
	LANDIS GYR GROUP AG.....	COMMON STOCK	4,789.00	268,661
	LANXESS AG.....	COMMON STOCK	17,116.00	786,569
	LAR ESPANA REAL ESTATE SOCIM.....	REIT EUR2.0	49,865.00	422,980
	LARGAN PRECISION CO LTD.....	COMMON STOCK TWD10.	19,799.00	2,075,103
	LARGO RESOURCES LTD.....	COMMON STOCK	39,400.00	81,855
	LARSEN + TOUBRO GDR REG S.....	GDR	16,833.00	344,235
	LASALLE LOGIPOINT REIT.....	REIT	204.00	197,476
	LASERTEC CORP.....	COMMON STOCK	4,700.00	117,818
	LATAM AIRLINES GROUP SP ADR.....	ADR	56,244.00	579,313
	LATAM AIRLINES GROUP SP ADR.....	ADR	5,584.00	57,560
	LAURENTIAN BANK OF CANADA.....	COMMON STOCK	10,100.00	281,525
	LAWSON INC.....	COMMON STOCK	8,800.00	558,205
	LCY CHEMICAL CORP.....	COMMON STOCK TWD10.0	95,000.00	162,877
	LEALEA ENTERPRISE.....	COMMON STOCK TWD10.	592,202.00	189,095
	LEE + MAN PAPER MANUFACTURIN.....	COMMON STOCK HKD.025	346,000.00	291,209
	LEG IMMOBILIEN AG.....	COMMON STOCK	10,245.00	1,067,305
	LEGAL + GENERAL GROUP PLC.....	COMMON STOCK GBP.025	1,092,886.00	3,204,317
	LEGEND HOLDINGS CORP H.....	COMMON STOCK CNY1.0	60,700.00	158,241
	LEGRAND SA.....	COMMON STOCK EUR4.0	50,000.00	2,807,793
	LENDLEASE GROUP.....	STAPLED SECURITY	111,460.00	908,768
	LENOVO GROUP LTD.....	COMMON STOCK	1,338,000.00	897,223
	LENZING AG.....	COMMON STOCK	2,398.00	218,083
	LEONARDO SPA.....	COMMON STOCK EUR4.4	91,905.00	807,127
	LEONI AG.....	COMMON STOCK	6,343.00	219,336
	LEONTEQ AG.....	COMMON STOCK CHF1.0	2,363.00	98,453
	LEOPALACE21 CORP.....	COMMON STOCK	44,400.00	174,506
	LEOVEGAS AB.....	COMMON STOCK EUR.012	10,107.00	45,506
	LEROY SEAFOOD GROUP ASA.....	COMMON STOCK NOK1.0	73,447.00	561,602
	LF CORP.....	COMMON STOCK KRW5000.0	7,999.00	177,825
	LG CHEM LTD.....	COMMON STOCK KRW5000.	8,611.00	2,666,938
	LG CHEM LTD PREFERENCE.....	PREFERENCE	1,732.00	302,752
	LG CORP.....	COMMON STOCK KRW5000.	17,990.00	1,127,779
	LG DISPLAY CO LTD.....	COMMON STOCK KRW5000.	41,960.00	675,605
	LG ELECTRONICS INC.....	COMMON STOCK KRW5000.	19,698.00	1,107,600
	LG HAUSYS LTD.....	COMMON STOCK KRW5000.	2,270.00	114,853
	LG HOUSEHOLD + HEALTH CARE.....	COMMON STOCK KRW5000.0	1,927.00	1,902,591
	LG HOUSEHOLD + HEALTH PREF.....	PREFERENCE	506.00	296,975
	LG INNOTEK CO LTD.....	COMMON STOCK KRW5000.0	3,489.00	268,322
	LG INTERNATIONAL CORP.....	COMMON STOCK KRW5000.	9,695.00	132,811
	LG UPLUS CORP.....	COMMON STOCK KRW5000.0	39,514.00	624,051
	LI + FUNG LTD.....	COMMON STOCK HKD.0125	1,042,000.00	164,072
	LI + FUNG LTD.....	COMMON STOCK HKD.0125	118,000.00	18,562
	LI NING CO LTD.....	COMMON STOCK HKD.1	379,541.00	403,821
	LIBERBANK SA.....	COMMON STOCK EUR.02	186,173.00	92,668
	LIBERBANK SA.....	COMMON STOCK EUR.02	126,082.00	63,430
	LIBERTY HOLDINGS LTD.....	COMMON STOCK ZAR.0833	26,858.00	204,898
	LIEN HWA INDUSTRIAL.....	COMMON STOCK TWD10.	117,000.00	112,500
	LIFE HEALTHCARE GROUP HOLDIN.....	COMMON STOCK	265,666.00	484,442
	LIFESTYLE INTL HLDGS LTD.....	COMMON STOCK HKD.005	102,500	154,585
	LIFETECH SCIENTIFIC CORP.....	COMMON STOCK USD.00000125	394,000.00	75,702
	LINAMAR CORP.....	COMMON STOCK	11,800.00	391,375
	LINE CORP.....	COMMON STOCK	10,000.00	341,500
	LINK ADMINISTRATION HOLDINGS.....	COMMON STOCK	101,140.00	482,002
	LINK REIT.....	REIT	376,552.00	3,792,665
	LINK REIT.....	REIT	3,500.00	35,495
	LINTEC CORP.....	COMMON STOCK	7,500.00	160,812
	LION CORP.....	COMMON STOCK	42,000	865,454
	LIPPO MALLS INDONESIA RETAIL.....	REIT	993,000.00	132,444
	LITE ON TECHNOLOGY CORP.....	COMMON STOCK TWD10.	381,229.00	500,835
	LIXIL GROUP CORP.....	COMMON STOCK	46,400.00	578,721
	LLOYDS BANKING GROUP PLC.....	COMMON STOCK	13,207,452.00	8,720,313
	LLOYDS BANKING GROUP PLC.....	COMMON STOCK	92,274.00	61,252
	LOBLAW COMPANIES LTD.....	COMMON STOCK	39,496	1,767,170

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	LOCALIZA RENT A CAR	COMMON STOCK 104,718.00		802,505
	LOG COMMERCIAL PROPERTIES E	COMMON STOCK 5,193.00		24,144
	LOGAN PROPERTY HOLDINGS CO L	COMMON STOCK HKD.1 250,000.00		311,125
	LOGITECH INTERNATIONAL REG	COMMON STOCK CHF.25 32,951.00		1,038,074
	LOJAS AMERICANAS SA PREF	PREFERENCE 182,917.00		933,891
	LOJAS RENNER S.A.	COMMON STOCK 134,750.00		1,479,181
	LONDON STOCK EXCHANGE GROUP	COMMON STOCK GBP.06918605 52,990.00		2,732,406
	LONDON STOCK EXCHANGE GROUP	COMMON STOCK GBP.06918605 4,867.00		253,098
	LONDONMETRIC PROPERTY PLC	REIT GBP.1 71,478.00		159,079
	LONG CHEN PAPER	COMMON STOCK TWD10. 478,090.00		222,053
	LONGFOR GROUP HOLDINGS LTD	COMMON STOCK HKD.1 290,500.00		869,800
	LONKING HOLDINGS LTD	COMMON STOCK HKD.1 281,000.00		72,069
	LONZA GROUP AG REG	COMMON STOCK CHF1.0 13,999.00		3,628,711
	LOOKERS PLC	COMMON STOCK GBP.05 109,423.00		128,403
	LOOMIS AB B	COMMON STOCK SEK5.0 16,415.00		530,975
	LOTTE CHEMICAL CORP	COMMON STOCK KRW5000.0 2,940.00		728,103
	LOTTE CONFECTIONERY CO LTD	COMMON STOCK KRW500.0 605.00		82,000
	LOTTE CORP	COMMON STOCK KRW200.0 5,938.00		280,170
	LOTTE FINE CHEMICAL CO LTD	COMMON STOCK KRW5000.0 6,024.00		221,087
	LOTTE SHOPPING CO	COMMON STOCK KRW5000. 2,026.00		382,185
	LPN DEVELOPMENT PCL FOREIGN	FOREIGN SH. THB1.0 A 478,900.00		92,662
	LPP SA	COMMON STOCK PLN2. 246.00		513,768
	LS CORP	COMMON STOCK KRW5000.0 5,495.00		240,955
	LS INDUSTRIAL SYSTEMS	COMMON STOCK KRW5000.0 5,053.00		221,294
	LSR GROUP PJSC GDR REGS	GDR RUB.25 97,218.00		162,939
	LUCKY CEMENT	COMMON STOCK PKR10. 29,500.00		92,336
	LUK FOOK HOLDINGS INTL LTD	COMMON STOCK HKD.1 98,000.00		279,839
	LUKOIL PJSC	COMMON STOCK RUB.025 8,661.00		623,864
	LUKOIL PJSC SPON ADR	ADR RUB.025 81,449.00		5,810,572
	LUNDBERGS AB B SHS	COMMON STOCK 14,876.00		439,566
	LUNDIN MINING CORP	COMMON STOCK 131,700.00		543,848
	LUNDIN PETROLEUM AB	COMMON STOCK SEK.01 46,737.00		1,168,103
	LUXOTTICA GROUP SPA	COMMON STOCK EUR.06 28,597.00		1,688,163
	LUYE PHARMA GROUP LTD	COMMON STOCK USD.02 323,500.00		222,984
	LVMH MOET HENNESSY LOUIS VUI	COMMON STOCK EUR.3 51,442.00		15,081,713
	LVMH MOET HENNESSY LOUIS VUI	COMMON STOCK EUR.3 261.00		77,284
	LYNAS CORP LTD	COMMON STOCK 91,006.00		101,013
	LYNAS CORP LTD	COMMON STOCK 30,111.00		33,606
	M DIAS BRANCO SA	COMMON STOCK 23,600.00		260,726
	M VIDEO PJSC	COMMON STOCK RUB10.0 8,310.00		49,197
	M1 LTD	COMMON STOCK 68,400.00		104,807
	M3 INC	COMMON STOCK 77,000.00		1,042,359
	M6 METROPOLE TELEVISION	COMMON STOCK EUR.4 13,370.00		214,140
	MABUCHI MOTOR CO LTD	COMMON STOCK 11,500.00		351,167
	MACHVISION INC	COMMON STOCK TWD10.0 3,000.00		35,449
	MACQUARIE GROUP LTD	COMMON STOCK 59,307.00		4,535,918
	MACQUARIE MEXICO REAL ESTATE	REIT 283,400.00		253,990
	MACRONIX INTERNATIONAL	COMMON STOCK TWD10. 340,681.00		199,845
	MAEDA CORP	COMMON STOCK 28,300.00		262,523
	MAEDA ROAD CONSTRUCTION CO	COMMON STOCK 13,000.00		267,577
	MAG SILVER CORP	COMMON STOCK 15,800.00		115,683
	MAGAZINE LUIZA SA	COMMON STOCK 13,900.00		648,087
	MAGELLAN FINANCIAL GROUP LTD	COMMON STOCK 22,914		380,245
	MAGNA INTERNATIONAL INC	COMMON STOCK 70,112.00		3,181,169
	MAGNIT PJSC SPON GDR REGS	GDR 65,931.00		839,330
	MAGNITOGORSK IRON + STEEL WO	COMMON STOCK RUB1.0 413,100.00		256,384
	MAGYAR TELEKOM TELECOMMUNICA	COMMON STOCK HUF100. 81,594.00		127,902
	MAHINDRA + MAHINDRA SPON GDR	GDR 30,062.00		341,204
	MAISONS DU MONDE SA	COMMON STOCK EUR3.24 9,912.00		189,461
	MAJESTIC WINE PLC	COMMON STOCK GBP.075 34,824.00		109,344
	MAKALOT INDUSTRIAL CO LTD	COMMON STOCK TWD10. 35,000.00		193,045
	MAKITA CORP	COMMON STOCK 38,300.00		1,354,903
	MALAYAN BANKING BHD	COMMON STOCK MYR1. 650,832.00		1,493,677
	MALAYSIA AIRPORTS HLDGS BHD	COMMON STOCK MYR1. 191,300.00		388,269
	MALAYSIAN RESOURCES CORP BHD	COMMON STOCK MYR1. 1,514,800.00		226,012
	MALAYSIAN RINGGIT	FOREIGN CURRENCY 2,645,672.66		640,211
	MAN GROUP PLC	COMMON STOCK USD.03428571 317,704.00		535,499
	MAN WAH HOLDINGS LTD	COMMON STOCK HKD.4 314,400.00		125,965
	MAN WAH HOLDINGS LTD	COMMON STOCK HKD.4 6,000.00		2,417
	MANDO CORP	COMMON STOCK KRW1000.0 10,945.00		283,019
	MANDOM CORP	COMMON STOCK 15,100.00		411,895
	MANI INC	COMMON STOCK 8,700.00		327,121
	MANULIFE FINANCIAL CORP	COMMON STOCK 363,091.00		5,149,416
	MANULIFE FINANCIAL CORP	COMMON STOCK 4,900.00		69,520
	MANULIFE US REAL ESTATE INV	REIT 219,100.00		168,332
	MAPFRE SA	COMMON STOCK EUR.1 196,388.00		519,375
	MAPLE LEAF FOODS INC	COMMON STOCK 26,800.00		536,275
	MAPLETREE COMMERCIAL TRUST	REIT 399,500.00		483,250

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	MAPLETREE INDUSTRIAL TRUST	REIT	327,393.00	458,262
	MAPLETREE LOGISTICS TRUST 20	REIT	487,121.00	449,760
	MAPLETREE NORTH ASIA COMMERC	REIT	406,333.00	339,341
	MARCOPOLO SA	RIGHT	535.00	119
	MARCOPOLO SA PREF.	PREFERENCE	22,500.00	23,719
	MARFRIG GLOBAL FOODS SA	COMMON STOCK	82,800.00	116,858
	MARKS + SPENCER GROUP PLC	COMMON STOCK GBP.25	285,887.00	900,345
	MARR SPA	COMMON STOCK EUR.5	16,645.00	392,050
	MARS GROUP HOLDINGS CORP.	COMMON STOCK	6,200.00	123,912
	MARSHALLS PLC	COMMON STOCK GBP.25	32,187.00	190,072
	MARSHALLS PLC	COMMON STOCK GBP.25	3,024.00	17,996
	MARSTON S PLC	COMMON STOCK GBP.07375	143,420.00	171,415
	MARTINREA INTERNATIONAL INC	COMMON STOCK	48,400.00	384,847
	MARUBENI CORP	COMMON STOCK	286,300.00	1,990,318
	MARUDAI FOOD CO LTD	COMMON STOCK	9,600.00	150,577
	MARUHA NICHIRO CORP	COMMON STOCK	8,400.00	283,612
	MARUI GROUP CO LTD	COMMON STOCK	44,200.00	853,879
	MARUICHI STEEL TUBE LTD	COMMON STOCK	12,000.00	377,292
	MARUSAN SECURITIES CO LTD	COMMON STOCK	34,900.00	242,104
	MASMOVIL IBERCOM SA	COMMON STOCK EUR.02	7,356.00	164,107
	MASRAF AL RAYAN	COMMON STOCK QAR10.	76,574.00	876,465
	MASSMART HOLDINGS LTD	COMMON STOCK ZAR.01	25,179.00	181,194
	MATAHARI DEPARTMENT STORE TB	COMMON STOCK	443,600.00	172,704
	MATAS A/S	COMMON STOCK DKK2.5	7,034.00	62,605
	MATSUI SECURITIES CO LTD	COMMON STOCK	23,400.00	245,112
	MATSUMOTOKIYOSHI HOLDINGS CO	COMMON STOCK	13,900.00	428,854
	MATSUYA CO LTD	COMMON STOCK	11,900.00	119,507
	MAX CO LTD	COMMON STOCK	16,800.00	209,531
	MAXAR TECHNOLOGIES LTD	COMMON STOCK	10,504.00	125,436
	MAXAR TECHNOLOGIES LTD	COMMON STOCK	700.00	8,363
	MAXIS BHD	COMMON STOCK MYR.1	360,600.00	466,160
	MAYNE PHARMA GROUP LTD	COMMON STOCK	234,071.00	127,692
	MAZDA MOTOR CORP	COMMON STOCK	97,400.00	1,000,906
	MBANK SA	COMMON STOCK PLN4.0	3,212.00	363,233
	MCB BANK LTD	COMMON STOCK PKR10.	86,800.00	121,314
	MCCARTHY + STONE PLC	COMMON STOCK GBP.08	109,691	192,861
	MCDONALD S HOLDINGS CO JAPAN	COMMON STOCK	11,900.00	506,490
	MCUBS MIDCITY INVESTMENT COR	REIT	519	410,340
	MEBUKI FINANCIAL GROUP INC	COMMON STOCK	187,700.00	494,991
	MECHEL PJSC SPONSORED ADR	ADR	102,269.00	202,493
	MEDIA NUSANTARA CITRA TBK PT	COMMON STOCK IDR100.	3,647,500.00	175,376
	MEDIASET ESPANA COMUNICACION	COMMON STOCK EUR.5	39,515.00	248,715
	MEDIASET SPA	COMMON STOCK EUR.52	142,669.00	449,191
	MEDIATEK INC	COMMON STOCK TWD10.	269,165.00	1,985,016
	MEDIBANK PRIVATE LTD	COMMON STOCK	494,195.00	894,089
	MEDIBANK PRIVATE LTD	COMMON STOCK	22,901.00	41,443
	MEDICLINIC INTERNATIONAL PLC	COMMON STOCK GBP.1	64,833.00	270,698
	MEDICLINIC INTERNATIONAL PLC	COMMON STOCK GBP.1	14,432.00	60,508
	MEDINET NASR HOUSING	COMMON STOCK EGP1.0	436,812	163,556
	MEDIOBANCA SPA	COMMON STOCK EUR.5	120,574.00	1,017,235
	MEDIPAL HOLDINGS CORP	COMMON STOCK	33,000.00	713,130
	MEDIPOST CO LTD	COMMON STOCK KRW500.0	2,307.00	152,029
	MEDY TOX INC	COMMON STOCK KRW500.	1,658.00	855,788
	MEG ENERGY CORP	COMMON STOCK	46,800.00	264,188
	MEGA FINANCIAL HOLDING CO LT	COMMON STOCK TWD10.	2,107,361.00	1,772,174
	MEGACABLE HOLDINGS CPO	UNIT	41,000.00	183,644
	MEGGITT PLC	COMMON STOCK GBP.05	134,997.00	806,947
	MEGMILK SNOW BRAND CO LTD	COMMON STOCK	9,400.00	243,216
	MEIDENSHA CORP	COMMON STOCK	10,600.00	134,377
	MEIJI HOLDINGS CO LTD	COMMON STOCK	21,300.00	1,733,901
	MEITEC CORP	COMMON STOCK	6,200.00	249,771
	MEITU INC	COMMON STOCK USD.00001	288,500.00	80,018
	MEKONOMEN AB	COMMON STOCK SEK2.5	15,073.00	155,388
	MELCO HOLDINGS INC	COMMON STOCK	8,400.00	252,497
	MELCO INTERNATIONAL DEVELOP.	COMMON STOCK	149,000	300,440
	MELCO INTERNATIONAL DEVELOP.	COMMON STOCK	12,000.00	24,493
	MELCO RESORTS + ENTERT ADR	ADR USD.01	44,248.00	779,650
	MELCO RESORTS + ENTERT ADR	ADR USD.01	3,200.00	56,392
	MELEXIS NV	COMMON STOCK	4,501.00	260,813
	MELIA HOTELS INTERNATIONAL	COMMON STOCK EUR.2	22,285.00	209,202
	MELISRON	COMMON STOCK ILS1.0	9,748.41	407,150
	MELROSE INDUSTRIES PLC	COMMON STOCK GBP.06857143	875,299.00	1,811,098
	MELROSE INDUSTRIES PLC	COMMON STOCK GBP.06857143	15,379.00	32,261
	MENZIES (JOHN) PLC	COMMON STOCK GBP.25	3,985.00	25,963
	MENZIES (JOHN) PLC	COMMON STOCK GBP.25	1,259.00	8,241
	MERCIALYS	REIT EUR1.0	13,697.00	187,100
	MERCK KGAA	COMMON STOCK	23,044.00	2,372,254
	MERCURIES + ASSOCIATES HOLDI	COMMON STOCK TWD10.0	789,635.00	455,823

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	MERCURY NZ LTD.....	COMMON STOCK	128,583.00	313,821
	MERIDA INDUSTRY CO LTD.....	COMMON STOCK TWD10.	35,000.00	156,296
	MERIDIAN ENERGY LTD	COMMON STOCK	227,582.00	517,509
	MERITZ FIRE + MARINE INSURAN.....	COMMON STOCK KRW500.	12,808.00	250,711
	MERITZ SECURITIES CO LTD.....	COMMON STOCK KRW1000.0	84,619	323,985
	MERLIN ENTERTAINMENT	COMMON STOCK GBP.01	131,949.00	533,600
	MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	66,386.00	818,370
	MERRY ELECTRONICS CO LTD.....	COMMON STOCK TWD10.0	28,000.00	110,683
	MERSEN	COMMON STOCK EUR2.0	6,151.00	164,118
	METALLURGICAL CORP OF CHIN H.....	COMMON STOCK CNY1.0	523,000.00	125,898
	METALURGICA GERDAU SA PREF	PREFERENCE	137,159.00	246,951
	METCASH LTD.....	COMMON STOCK	180,555.00	311,405
	METHANEX CORP.....	COMMON STOCK	19,500.00	937,451
	METRO AG.....	COMMON STOCK	32,888.00	504,525
	METRO BANK PLC.....	COMMON STOCK GBP.000001	15,435.00	332,748
	METRO BANK PLC.....	COMMON STOCK GBP.000001	1,531.00	33,184
	METRO INC.....	COMMON STOCK	47,478.00	1,645,635
	METRO PACIFIC INVESTMENTS CO.....	COMMON STOCK PHP1.	2,267,600.00	200,060
	METROPOLITAN BANK + TRUST	COMMON STOCK PHP20.	371,828.00	572,314
	METSA BOARD OYJ.....	COMMON STOCK EUR1.7	37,243.00	219,060
	METSO OYJ.....	COMMON STOCK	19,984	525,891
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	5,246,635.96	266,411
	MEXICHEM SAB DE CV	COMMON STOCK	249,486.00	632,274
	MEYER BURGER TECHNOLOGY AG	COMMON STOCK CHF.05	131,747.00	80,544
	MGM CHINA HOLDINGS LTD.....	COMMON STOCK HKD1.0	166,400.00	280,136
	MGM CHINA HOLDINGS LTD.....	COMMON STOCK HKD1.0	17,600.00	29,576
	MICHELIN (CGDE)	COMMON STOCK EUR2.0	31,909.00	3,147,659
	MICRO FOCUS INTERNATIONAL	COMMON STOCK GBP.1	78,116.00	1,364,239
	MICRO FOCUS INTERNATIONAL	COMMON STOCK GBP.1	2,286.00	40,476
	MICRO STAR INTERNATIONAL CO	COMMON STOCK TWD10.0	149,000.00	366,671
	MIDEA GROUP CO LTD A.....	COMMON STOCK CNY1.0	32,993.00	177,130
	MILBON CO LTD	COMMON STOCK	4,200.00	171,788
	MILLICOM INTL CELLULAR SDR	SDR USD1.5	19,006.00	1,205,644
	MIMASU SEMICONDUCTOR INDUST.....	COMMON STOCK	18,200.00	218,027
	MINEBEA MITSUMI INC	COMMON STOCK	73,500.00	1,054,402
	MINERAL RESOURCES LTD	COMMON STOCK	43,583.00	474,612
	MINISTOP CO LTD	COMMON STOCK	12,700.00	238,163
	MINOR INTERNATIONAL PCL NVDR.....	NVDR THB1.0	436,900.00	456,975
	MINTH GROUP LTD	COMMON STOCK HKD.1	194,000.00	619,237
	MIRACA HOLDINGS INC	COMMON STOCK	12,200.00	274,707
	MIRAE ASSET DAEWOO CO LTD	COMMON STOCK KRW5000.0	83,006.00	484,373
	MIRAIT HOLDINGS CORP	COMMON STOCK	18,000.00	263,089
	MIRVAC GROUP	REIT	678,643.00	1,070,157
	MISC BHD	COMMON STOCK MYR1.	166,240.00	269,668
	MISC BHD	COMMON STOCK MYR1.	7,100.00	11,532
	MISUMI GROUP INC	COMMON STOCK	52,300.00	1,090,399
	MITAC HOLDINGS CORP.....	COMMON STOCK TWD10.0	218,140	174,040
	MITCHELLS + BUTLERS PLC.....	COMMON STOCK GBP.0854167	50,026	163,751
	MITIE GROUP PLC.....	COMMON STOCK GBP.025	45,194.00	63,751
	MITIE GROUP PLC.....	COMMON STOCK GBP.025	11,627.00	16,464
	MITRA ADIPERKASA TBK PT.....	COMMON STOCK IDR50.0	616,900	34,534
	MITSUBISHI CHEMICAL HOLDINGS	COMMON STOCK	245,300.00	1,843,582
	MITSUBISHI CORP	COMMON STOCK	246,200.00	6,712,779
	MITSUBISHI ELECTRIC CORP	COMMON STOCK	333,400.00	3,651,368
	MITSUBISHI ESTATE CO LTD	COMMON STOCK	230,000.00	3,600,706
	MITSUBISHI GAS CHEMICAL CO	COMMON STOCK	36,000.00	537,282
	MITSUBISHI HEAVY INDUSTRIES	COMMON STOCK	56,800.00	2,038,202
	MITSUBISHI LOGISTICS CORP.....	COMMON STOCK	12,500.00	282,829
	MITSUBISHI MATERIALS CORP	COMMON STOCK	21,700	568,339
	MITSUBISHI MOTORS CORP	COMMON STOCK	112,900.00	622,698
	MITSUBISHI PENCIL CO LTD	COMMON STOCK	9,500.00	186,502
	MITSUBISHI TANABE PHARMA	COMMON STOCK	38,000.00	545,402
	MITSUBISHI UFJ FINANCIAL GRO.....	COMMON STOCK	2,198,900.00	10,832,213
	MITSUBISHI UFJ LEASE + FINAN	COMMON STOCK	65,600.00	314,015
	MITSUBOSHI BELTING LTD	COMMON STOCK	14,500.00	279,208
	MITSUMI + CO LTD	COMMON STOCK	304,100.00	4,708,268
	MITSUMI CHEMICALS INC.....	COMMON STOCK	33,400.00	748,626
	MITSUMI E+S HOLDINGS CO LTD	COMMON STOCK	14,800.00	137,858
	MITSUMI FUDOSAN CO LTD	COMMON STOCK	160,100.00	3,543,840
	MITSUMI MINING + SMELTING CO	COMMON STOCK	12,300.00	251,743
	MITSUMI OSK LINES LTD.....	COMMON STOCK	20,900.00	453,647
	MITSUMI SOKO HOLDINGS CO LTD	COMMON STOCK	12,000.00	205,499
	MITSUMI SUGAR CO LTD	COMMON STOCK	7,600.00	192,213
	MIURA CO LTD.....	COMMON STOCK	18,500.00	416,255
	MIXI INC.....	COMMON STOCK	10,100.00	212,982
	MIYAZAKI BANK LTD/THE	COMMON STOCK	6,200.00	162,523
	MIZRAHI TEFAHOT BANK LTD	COMMON STOCK ILS.1	27,932.00	473,058
	MIZUHO FINANCIAL GROUP INC	COMMON STOCK	4,392,000.00	6,838,377

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	MIZUNO CORP	COMMON STOCK	6,400.00	135,349
	MLP SE.....	COMMON STOCK	74,650.00	376,645
	MMC NORILSK NICKEL PJSC ADR	ADR	20,980.00	393,609
	MMC NORILSK NICKEL PJSC ADR	DEPOSITORY RECEIPT	96,021.00	1,809,036
	MMG LTD	COMMON STOCK	508,000.00	216,150
	MMI HOLDINGS LTD.....	COMMON STOCK ZAR.000001	210,527.00	250,078
	MOBILE TELESYSTEMS SP ADR	ADR	104,957.00	734,699
	MOBIMO HOLDING AG REG.....	COMMON STOCK	1,507.00	357,451
	MOCHIDA PHARMACEUTICAL CO	COMMON STOCK	3,400.00	280,227
	MODERN TIMES GROUP B SHS	COMMON STOCK SEK5.0	14,654.00	485,869
	MOL HUNGARIAN OIL AND GAS PL	COMMON STOCK HUF125.0	63,462.00	695,533
	MOMO INC SPON ADR.....	ADR USD.0001	28,800.00	684,000
	MONADELPHOUS GROUP LTD	COMMON STOCK	27,293.00	264,563
	MONCLER SPA.....	COMMON STOCK NPV	31,503.00	1,050,309
	MONDI LTD	COMMON STOCK	21,980.00	471,671
	MONDI PLC.....	COMMON STOCK EUR.2	65,320.00	1,350,561
	MONETA MONEY BANK AS	COMMON STOCK CZK1.0	111,458.00	358,864
	MONEX GROUP INC	COMMON STOCK	14,100.00	47,041
	MONEYSUPERMARKET.COM	COMMON STOCK GBP.0002	143,817.00	503,163
	MONOTARO CO LTD	COMMON STOCK	24,800.00	604,174
	MORGAN ADVANCED MATERIALS PL.....	COMMON STOCK GBP.25	115,207.00	385,882
	MORGAN SINDALL GROUP PLC.....	COMMON STOCK GBP.05	3,065.00	41,120
	MORGAN SINDALL GROUP PLC.....	COMMON STOCK GBP.05	2,094.00	28,451
	MORI HILLS REIT INVESTMENT C	REIT	365.00	458,925
	MORI TRUST SOGO REIT INC.....	REIT	244.00	354,567
	MORINAGA + CO LTD	COMMON STOCK	9,600.00	415,013
	MORINAGA MILK INDUSTRY CO	COMMON STOCK	7,600.00	213,964
	MORNEAU SHEPELL INC	COMMON STOCK	13,300.00	243,837
	MOROCCAN DIRHAM	FOREIGN CURRENCY	19,943.80	2,083
	MORPHOSYS AG	COMMON STOCK	5,798.00	589,192
	MOS FOOD SERVICES INC.....	COMMON STOCK	11,000.00	282,060
	MOSCOW EXCHANGE MICEX RTS PJ	COMMON STOCK RUB1.0	223,970.00	262,058
	MOSENERGO PJSC.....	COMMON STOCK RUB1.0	1,837,000.00	54,153
	MOTA ENGIL SGPS SA	COMMON STOCK EUR1.	58,566	107,227
	MOTOR OIL (HELLAS) SA	COMMON STOCK EUR.75	10,915.00	261,494
	MOTUS HOLDINGS LTD	COMMON STOCK	35,255.00	215,696
	MOWI ASA	COMMON STOCK NOK7.5	74,244.00	1,560,630
	MR PRICE GROUP LTD.....	COMMON STOCK ZAR.00025	43,472.00	741,489
	MR PRICE GROUP LTD.....	COMMON STOCK ZAR.00025	824.00	14,142
	MRV ENGENHARIA	COMMON STOCK	71,984.00	229,048
	MS+AD INSURANCE GROUP HOLDIN.....	COMMON STOCK	85,900.00	2,435,854
	MSCI EAFE MAR19.....	IFUS 20190315	32,500.00	(1,422,297)
	MSCI EAFE MAR19.....	IFUS 20190315	243.00	566
	MSCI EMGMKT MAR19.....	IFUS 20190315	4,450.00	(113,030)
	MSCI EMGMKT MAR19.....	IFUS 20190315	108.00	230
	MSCI TAIWAN INDEX JAN19.....	XSIM 20190129	5,500.00	36,475
	MTN GROUP LTD	COMMON STOCK ZAR.0001	309,591	1,916,916
	MTN GROUP LTD	COMMON STOCK ZAR.0001	2,405.00	14,924
	MTR CORP	COMMON STOCK	275,743.00	1,451,434
	MTU AERO ENGINES AG.....	COMMON STOCK	9,538.00	1,728,469
	MTY FOOD GROUP INC	COMMON STOCK	3,700.00	164,276
	MUANGTHAI CAPITAL PCL FOREIG	FOREIGN SH. THB1.0 A	18,100.00	27,239
	MUENCHENER RUECKVER AG REG	COMMON STOCK	28,889.00	6,290,179
	MULLEN GROUP LTD	COMMON STOCK	28,100.00	251,209
	MULTIPLAN EMPREENDIMENTOS	COMMON STOCK	56,700	357,092
	MURATA MANUFACTURING CO LTD.....	COMMON STOCK	34,300.00	4,721,374
	MURRAY + ROBERTS HOLDINGS	COMMON STOCK ZAR.1	132,969.00	133,571
	MY EG SERVICES BHD	COMMON STOCK MYR.1	321,800.00	76,030
	MY EG SERVICES BHD	COMMON STOCK MYR.1	7,700.00	1,820
	MYCRONIC AB	COMMON STOCK	12,387.00	165,796
	MYER HOLDINGS LTD.....	COMMON STOCK	149,995.00	43,821
	MYOB GROUP LTD	COMMON STOCK	79,382.00	187,811
	MYTILINEOS HOLDINGS S.A.	COMMON STOCK EUR.97	20,869.00	173,407
	NABTESCO CORP	COMMON STOCK	22,900.00	492,221
	NAGAILEBEN CO LTD	COMMON STOCK	13,600.00	289,652
	NAGASE + CO LTD.....	COMMON STOCK	22,700.00	311,211
	NAGOYA RAILROAD CO LTD	COMMON STOCK	31,700.00	839,911
	NAKANISHI INC	COMMON STOCK	12,100.00	205,200
	NAMCHOW HOLDINGS CO LTD.....	COMMON STOCK TWD10.0	77,000.00	117,345
	NAMPAK LTD	COMMON STOCK ZAR.05	139,717.00	134,010
	NAN YA PLASTICS CORP	COMMON STOCK TWD10.0	940,986.00	2,310,520
	NAN YA PRINTED CIRCUIT BOARD.....	COMMON STOCK TWD10.	113,988.00	123,750
	NANKAI ELECTRIC RAILWAY CO	COMMON STOCK	20,000.00	524,947
	NANTO BANK LTD/THE	COMMON STOCK	11,700.00	227,659
	NANYA TECHNOLOGY CORPORATION.....	COMMON STOCK TWD10.	225,000.00	397,472
	NASPERS LTD N SHS.....	COMMON STOCK ZAR.02	80,081	15,909,845
	NASPERS LTD N SHS.....	COMMON STOCK ZAR.02	2,558.00	515,859
	NATIONAL AUSTRALIA BANK LTD.....	COMMON STOCK	522,842.00	8,867,657

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*	NATIONAL BANK OF CANADA	COMMON STOCK	62,570.00	2,567,761
	NATIONAL BANK OF GREECE.....	COMMON STOCK EUR3.0	97,226.00	122,220
	NATIONAL EXPRESS GROUP PLC.....	COMMON STOCK GBP.05	99,679	473,933
	NATIONAL GRID PLC.....	COMMON STOCK GBP.1243129	618,377.00	5,975,363
	NATIONAL GRID PLC.....	COMMON STOCK GBP.1243129	1,372.00	13,424
	NATIXIS.....	COMMON STOCK	175,499.00	826,187
	NATURA COSMETICOS SA	COMMON STOCK	36,900.00	427,539
	NATURECELL CO LTD.....	COMMON STOCK KRW500.0	7,248.00	77,812
	NATURGY ENERGY GROUP SA	COMMON STOCK EUR1.0	64,250.00	1,626,309
	NAVER CORP	COMMON STOCK KRW100.0	26,255.00	2,860,686
	NAVIGATOR CO SA/THE.....	COMMON STOCK NPV	82,340.00	338,863
	NAVITAS LTD	COMMON STOCK	44,427.00	158,285
	NCC AB B SHS.....	COMMON STOCK SEK8.0	17,681.00	275,681
	NCC GROUP PLC	COMMON STOCK GBP.01	51,481.00	114,745
	NCSOFT CORP.....	COMMON STOCK KRW500.0	3,156.00	1,322,278
	NEC CORP	COMMON STOCK	46,300.00	1,384,727
	NEC NETWORKS + SYSTEM INTEGR	COMMON STOCK	7,200.00	160,746
	NEDBANK GROUP LTD.....	COMMON STOCK ZAR1.0	74,161.00	1,411,300
	NEINOR HOMES SA	COMMON STOCK	13,436.00	198,954
	NEMASKA LITHIUM INC.....	COMMON STOCK	32,500.00	16,181
	NEMASKA LITHIUM INC.....	COMMON STOCK	90,500.00	45,058
	NEMETSCHEK SE	COMMON STOCK	3,261.00	357,129
	NEOPOST SA	COMMON STOCK EUR1.0	8,525.00	232,260
	NEPI ROCKCASTLE PLC	COMMON STOCK	65,519.00	513,275
	NEPI ROCKCASTLE PLC	COMMON STOCK	4,836.00	38,103
	NESTE OYJ.....	COMMON STOCK	23,823.00	1,835,212
	NESTLE (MALAYSIA) BERHAD	COMMON STOCK MYR1.	10,800.00	384,856
	NESTLE SA REG.....	COMMON STOCK CHF.1	567,202.00	45,978,346
	NET ONE SYSTEMS CO LTD	COMMON STOCK	19,000.00	337,681
	NETCARE LTD	COMMON STOCK ZAR.01	226,837.00	414,504
	NETDRAGON WEBSOFT HOLDINGS L.....	COMMON STOCK USD.01	165,000.00	250,822
	NETEASE INC ADR	ADR USD.0001	14,200.00	3,342,254
	NETEASE INC ADR	ADR USD.0001	300.00	70,612
	NETENT AB	COMMON STOCK SEK.03	32,611.00	134,290
	NETLINK NBN TRUST	UNIT	528,400.00	296,318
	NETMARBLE CORP.....	COMMON STOCK KRW100.0	4,657.00	464,116
	NETWEALTH GROUP LTD	COMMON STOCK	4,843	25,672
	NETWEALTH GROUP LTD	COMMON STOCK	5,408.00	28,674
	NEVSUN RESOURCES LTD	COMMON STOCK	57,100.00	250,424
	NEVSUN RESOURCES LTD	COMMON STOCK	(57,100.00)	(251,265)
	NEW CHINA LIFE INSURANCE C H.....	COMMON STOCK CNY1.0	144,500.00	568,539
	NEW GOLD INC	COMMON STOCK	119,800.00	92,100
	NEW HOPE CORP LTD.....	COMMON STOCK	43,075.00	103,428
	NEW ISRAELI SHEQEL.....	FOREIGN CURRENCY	86,642.82	23,187
	NEW ORIENTAL EDUCATIO SP ADR.....	ADR USD.01	25,900.00	1,419,579
	NEW ORIENTAL EDUCATIO SP ADR.....	ADR USD.01	800.00	43,850
	NEW TAIWAN DOLLAR.....	FOREIGN CURRENCY	103,717,011.00	3,374,337
	NEW WORLD DEVELOPMENT	COMMON STOCK	1,087,858.00	1,429,277
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	67,785.63	45,454
	NEWCREST MINING LTD	COMMON STOCK	134,861.00	2,076,670
	NEWCREST MINING LTD	COMMON STOCK	5,985.00	91,871
	NEWRIVER REIT PLC	REIT	56,834.00	152,507
	NEXANS SA	COMMON STOCK EUR1.0	6,394.00	176,633
	NEXGEN ENERGY LTD.....	COMMON STOCK	59,400.00	104,813
	NEXITY.....	COMMON STOCK EUR5.0	8,083.00	364,021
	NEXON CO LTD	COMMON STOCK	70,800.00	903,536
	NEXT PLC.....	COMMON STOCK GBP.1	25,708.00	1,307,264
	NEXTDC LTD.....	COMMON STOCK	145,754.00	627,940
	NEXTEER AUTOMOTIVE GROUP LTD.....	COMMON STOCK HKD.1	159,000.00	224,571
	NFI GROUP INC.....	COMMON STOCK	11,000.00	274,154
	NGK INSULATORS LTD	COMMON STOCK	47,000.00	632,948
	NGK SPARK PLUG CO LTD	COMMON STOCK	34,600.00	681,853
	NH FOODS LTD.....	COMMON STOCK	17,000.00	638,418
	NH INVESTMENT + SECURITIES C	COMMON STOCK KRW5000.0	35,706.00	416,250
	NHK SPRING CO LTD	COMMON STOCK	43,300.00	378,789
	NHN CORP	COMMON STOCK KRW500.0	5,376.00	276,757
	NIB HOLDINGS LTD	COMMON STOCK	59,761.00	218,756
	NIB HOLDINGS LTD	COMMON STOCK	28,556.00	104,611
	NIBE INDUSTRIER AB B SHS.....	COMMON STOCK SEK.1562	77,874.00	801,163
	NICE LTD.....	COMMON STOCK ILS1.0	8,269.00	896,062
	NICE LTD SPON ADR.....	ADR	4,220.00	456,646
	NICHI IKO PHARMACEUTICAL CO.....	COMMON STOCK	19,700.00	290,353
	NICHIAS CORP.....	COMMON STOCK	15,500.00	267,501
	NICHIHA CORP.....	COMMON STOCK	9,200.00	232,731
	NICHIIGAKKAN CO LTD	COMMON STOCK	12,500	116,641
	NICHIREI CORP.....	COMMON STOCK	21,000.00	574,229
	NIDEC CORP	COMMON STOCK	42,400.00	4,854,369
	NIEN MADE ENTERPRISE CO LTD.....	COMMON STOCK TWD10.0	32,000.00	243,487

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	NIFCO INC.....	COMMON STOCK	17,200.00	405,604
	NIHON KOHDEN CORP.....	COMMON STOCK	16,200.00	522,791
	NIHON M+A CENTER INC.....	COMMON STOCK	27,800.00	552,947
	NIHON NOHYAKU CO LTD.....	COMMON STOCK	38,600	177,657
	NIHON PARKERIZING CO LTD.....	COMMON STOCK	13,600.00	156,880
	NIHON UNISYS LTD.....	COMMON STOCK	17,400.00	385,778
	NIKKISO CO LTD.....	COMMON STOCK	17,700.00	146,944
	NIKKON HOLDINGS CO LTD.....	COMMON STOCK	11,700.00	278,807
	NIKON CORP.....	COMMON STOCK	57,900.00	857,132
	NILFISK HOLDING A/S.....	COMMON STOCK DKK20.0	6,401.00	226,364
	NINE DRAGONS PAPER HOLDINGS.....	COMMON STOCK HKD.1	336,000.00	308,273
	NINE ENTERTAINMENT CO HOLDIN.....	COMMON STOCK	266,277.00	258,676
	NINE ENTERTAINMENT CO HOLDIN.....	COMMON STOCK	28,275.00	27,491
	NINTENDO CO LTD.....	COMMON STOCK	21,000.00	5,542,864
	NIPPO CORP.....	COMMON STOCK	11,000.00	210,197
	NIPPON ACCOMMODATIONS FUND.....	REIT	99.00	477,294
	NIPPON BEET SUGAR MFG CO LTD.....	COMMON STOCK	10,500.00	172,175
	NIPPON BUILDING FUND INC.....	REIT	234.00	1,472,202
	NIPPON CERAMIC CO LTD.....	COMMON STOCK	12,200.00	258,419
	NIPPON DENSETSU KOGYO CO LTD.....	COMMON STOCK	14,200.00	280,401
	NIPPON ELECTRIC GLASS CO LTD.....	COMMON STOCK	15,900.00	386,218
	NIPPON EXPRESS CO LTD.....	COMMON STOCK	15,000.00	832,480
	NIPPON FLOUR MILLS CO LTD.....	COMMON STOCK	15,000	250,127
	NIPPON GAS CO LTD.....	COMMON STOCK	6,600.00	240,988
	NIPPON KANZAI CO LTD.....	COMMON STOCK	15,200.00	263,523
	NIPPON KAYAKU CO LTD.....	COMMON STOCK	31,700.00	401,801
	NIPPON LIGHT METAL HOLDINGS.....	COMMON STOCK	134,700.00	271,252
	NIPPON PAINT HOLDINGS CO LTD.....	COMMON STOCK	30,800.00	1,043,311
	NIPPON PAPER INDUSTRIES CO L.....	COMMON STOCK	27,400.00	488,761
	NIPPON REIT INVESTMENT CORP.....	REIT	83.00	275,597
	NIPPON SEIKI CO LTD.....	COMMON STOCK	8,200.00	140,256
	NIPPON SHARYO LTD.....	COMMON STOCK	7,100	142,923
	NIPPON SHEET GLASS CO LTD.....	COMMON STOCK	26,500.00	199,533
	NIPPON SHINYAKU CO LTD.....	COMMON STOCK	9,600.00	604,164
	NIPPON SHOKUBAI CO LTD.....	COMMON STOCK	5,900.00	374,280
	NIPPON SIGNAL COMPANY LTD.....	COMMON STOCK	20,100.00	162,471
	NIPPON SODA CO LTD.....	COMMON STOCK	8,000.00	193,786
	NIPPON STEEL CORP.....	COMMON STOCK	134,600.00	2,299,328
	NIPPON SUISAN KAISHA LTD.....	COMMON STOCK	57,500.00	320,174
	NIPPON TELEGRAPH + TELEPHONE.....	COMMON STOCK	128,200.00	5,214,564
	NIPPON YUSEN KK.....	COMMON STOCK	33,300.00	515,456
	NIPRO CORP.....	COMMON STOCK	28,300.00	345,191
	NISHAT MILLS LTD.....	COMMON STOCK PKR10.	84,500.00	77,011
	NISHI NIPPON FINANCIAL HOLDI.....	COMMON STOCK	29,900.00	262,199
	NISHI NIPPON RAILROAD CO LTD.....	COMMON STOCK	14,400.00	360,226
	NISHIMATSU CONSTRUCTION CO.....	COMMON STOCK	13,100.00	295,354
	NISHIMATSUYA CHAIN CO LTD.....	COMMON STOCK	21,200.00	172,601
	NISSAN CHEMICAL CORP.....	COMMON STOCK	22,600.00	1,175,285
	NISSAN MOTOR CO LTD.....	COMMON STOCK	415,100.00	3,342,278
	NISSAN SHATAI CO LTD.....	COMMON STOCK	13,200.00	116,206
	NISSHA CO LTD.....	COMMON STOCK	8,600.00	101,436
	NISSHIN OILIO GROUP LTD/THE.....	COMMON STOCK	4,300.00	122,252
	NISSHIN SEIFUN GROUP INC.....	COMMON STOCK	37,500.00	773,386
	NISSHIN STEEL CO LTD.....	COMMON STOCK	14,200	162,818
	NISSHINBO HOLDINGS INC.....	COMMON STOCK	33,000.00	251,107
	NISSIN CORP.....	COMMON STOCK	10,000.00	163,483
	NISSIN FOODS HOLDINGS CO LTD.....	COMMON STOCK	12,000.00	752,270
	NITORI HOLDINGS CO LTD.....	COMMON STOCK NPV	14,100	1,749,690
	NITTA CORP.....	COMMON STOCK	9,100.00	267,439
	NITTO BOSEKI CO LTD.....	COMMON STOCK	8,800.00	144,868
	NITTO DENKO CORP.....	COMMON STOCK	29,900.00	1,491,354
	NITTO KOGYO CORP.....	COMMON STOCK	12,900.00	204,584
	NITTO KOHKI CO LTD.....	COMMON STOCK	9,100.00	176,137
	NKT A/S.....	COMMON STOCK DKK20.0	6,478.00	88,154
	NMC HEALTH PLC.....	COMMON STOCK GBP.1	16,273.00	568,403
	NMC HEALTH PLC.....	COMMON STOCK GBP.1	3,466.00	121,405
	NN GROUP NV.....	COMMON STOCK	51,335.00	2,034,639
	NN GROUP NV.....	COMMON STOCK	1,213.00	48,265
	NNIT A/S.....	COMMON STOCK DKK10.0	2,296	64,516
	NOAH HOLDINGS LTD SPON ADS.....	ADR USD.0005	3,800.00	164,616
	NOAH HOLDINGS LTD SPON ADS.....	ADR USD.0005	800.00	34,658
	NOBIA AB.....	COMMON STOCK SEK.33	40,512.00	224,712
	NOEVIR HOLDING CO.....	COMMON STOCK	4,100.00	177,126
	NOF CORP.....	COMMON STOCK	16,000.00	543,218
	NOHMI BOSAI LTD.....	COMMON STOCK	16,000.00	265,778
	NOK CORP.....	COMMON STOCK	19,700.00	274,245
	NOKIA OYJ.....	COMMON STOCK	820,747.00	4,731,440
	NOKIA OYJ.....	COMMON STOCK NPV	247,661	1,435,128

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	NOKIAN RENKAAT OYJ	COMMON STOCK	19,169.00	589,362
	NOLATO AB B SHS.....	COMMON STOCK SEK5.0	3,394	140,887
	NOMURA HOLDINGS INC	COMMON STOCK	668,300.00	2,545,529
	NOMURA REAL ESTATE HOLDINGS.....	COMMON STOCK	26,500.00	483,013
	NOMURA REAL ESTATE MASTER FU.....	REIT	689.00	905,819
	NOMURA RESEARCH INSTITUTE LT	COMMON STOCK	25,800.00	947,452
	NONG SHIM HOLDINGS CO	COMMON STOCK KRW5000.	2,210.00	138,230
	NONGSHIM CO LTD.....	COMMON STOCK KRW5000.	854.00	194,540
	NORBORD INC	COMMON STOCK	16,850	447,836
	NORDEA BANK ABP.....	COMMON STOCK EUR1.0	530,644.00	4,474,023
	NORDEX SE	COMMON STOCK	18,175.00	157,545
	NORDIC NANOVECTOR ASA.....	COMMON STOCK NOK.2	15,456.00	90,123
	NORITZ CORP	COMMON STOCK	10,200.00	145,463
	NORMA GROUP SE	COMMON STOCK	7,345.00	362,385
	NORSK HYDRO ASA.....	COMMON STOCK NOK1.098	240,366.00	1,086,333
	NORSTAR HOLDINGS INC	COMMON STOCK USD1.0	10,014.00	97,986
	NORTH PACIFIC BANK LTD	COMMON STOCK	78,400.00	208,506
	NORTH WEST CO INC/THE	COMMON STOCK	16,100.00	370,378
	NORTHAM PLATINUM LTD.....	COMMON STOCK ZAR.0001	80,931.00	243,423
	NORTHERN STAR RESOURCES LTD	COMMON STOCK	134,706.00	881,423
	NORTHGATE PLC.....	COMMON STOCK GBP.5	49,138.00	237,659
	NORTHLAND POWER INC.....	COMMON STOCK	30,300.00	481,410
	NORTHVIEW APARTMENT REAL EST	REIT	16,800.00	301,116
	NORWEGIAN AIR SHUTTLE AS	COMMON STOCK NOK.1	8,205.00	163,019
	NORWEGIAN FINANCE HOLDING AS.....	COMMON STOCK NOK1.0	24,678.00	191,912
	NORWEGIAN KRONE	FOREIGN CURRENCY	655,009.01	75,644
	NOS SGPS	COMMON STOCK EUR.01	64,686.00	390,623
	NOSTRUM OIL + GAS PLC.....	COMMON STOCK GBP.01	12,667.00	16,649
	NOSTRUM OIL + GAS PLC.....	COMMON STOCK GBP.01	4,310.00	5,683
	NOVA MEASURING INSTRUMENTS	COMMON STOCK ILS.01	4,380.00	99,370
	NOVAGOLD RESOURCES INC.....	COMMON STOCK	68,400.00	271,437
	NOVARTIS AG REG.....	COMMON STOCK CHF.5	401,473.00	34,284,357
	NOVATEK MICROELECTRONICS COR.....	COMMON STOCK TWD10.	109,822.00	503,869
	NOVATEK PJSC SPONS GDR REG S	GDR	16,914.00	2,888,320
	NOVO NORDISK A/S B	COMMON STOCK DKK.2	336,837.00	15,456,467
	NOVOLIPETSK STEEL PJSC	COMMON STOCK RUB1.0	221,560.00	502,764
	NOVOZYMES A/S B SHARES	COMMON STOCK DKK2.0	43,007.00	1,918,979
	NS SOLUTIONS CORP.....	COMMON STOCK	5,500.00	131,516
	NSD CO LTD	COMMON STOCK	19,200.00	372,378
	NSI NV	REIT EUR.46	13,315.00	519,021
	NSK LTD.....	COMMON STOCK	64,100.00	548,959
	NTN CORP	COMMON STOCK	90,400.00	259,209
	NTT DATA CORP	COMMON STOCK	106,500.00	1,162,397
	NTT DOCOMO INC	COMMON STOCK	242,600.00	5,442,117
	NUFARM LTD.....	COMMON STOCK	74,362.00	312,281
	NUTRIEN LTD	COMMON STOCK	117,576	5,519,822
	NUVISTA ENERGY LTD	COMMON STOCK	48,200.00	143,986
	NWS HOLDINGS LTD	COMMON STOCK HKD1.0	265,371.00	544,681
	NWS HOLDINGS LTD	COMMON STOCK HKD1.0	10,000.00	20,522
	NXP SEMICONDUCTORS NV	COMMON STOCK	61,315.00	4,493,163
	NXP SEMICONDUCTORS NV	COMMON STOCK	3,400.00	249,161
	NYFOSA AB	COMMON STOCK SEK.5	33,919.00	163,572
	OBARA GROUP INC	COMMON STOCK	1,900.00	67,256
	OBAYASHI CORP	COMMON STOCK	113,800.00	1,020,817
	OBIC CO LTD.....	COMMON STOCK	13,300	1,016,840
	OBRASCON HUARTE LAIN S.A.....	COMMON STOCK EUR.6	45,250.00	33,792
	OBSIDIAN ENERGY LTD	COMMON STOCK	164,785.00	61,532
	OC OERLIKON CORP AG REG	COMMON STOCK CHF1.0	42,769.00	480,307
	OCADO GROUP PLC	COMMON STOCK GBP.02	124,056	1,242,690
	OCEANAGOLD CORP	COMMON STOCK	142,700.00	520,315
	OCI CO LTD	COMMON STOCK KRW5000.	3,630.00	346,206
	OCI NV	COMMON STOCK EUR.02	15,131.00	306,430
	ODAKYU ELECTRIC RAILWAY CO	COMMON STOCK	53,000.00	1,160,365
	ODONTOPREV S.A.	COMMON STOCK	150,712.00	535,050
	OESTERREICHISCHE POST AG	COMMON STOCK	6,014.00	206,188
	OFX GROUP LTD	COMMON STOCK	17,583.00	21,661
	OFX GROUP LTD	COMMON STOCK	8,177.00	10,023
	OGAKI KYORITSU BANK LTD/THE	COMMON STOCK	9,800.00	195,294
	OIL + GAS DEVELOPMENT CO LTD.....	COMMON STOCK PKR10.	115,300.00	106,334
	OIL REFINERIES LTD	COMMON STOCK ILS1.	280,836.00	134,625
	OIL SEARCH LTD	COMMON STOCK	240,856.00	1,213,971
	OIL SEARCH LTD	COMMON STOCK	4,578.00	23,150
	OILES CORP	COMMON STOCK	15,900.00	256,536
	OITA BANK LTD/THE	COMMON STOCK	7,300.00	222,387
	OJI HOLDINGS CORP.....	COMMON STOCK	152,000.00	777,203
	OKAMOTO INDUSTRIES INC.....	COMMON STOCK	3,800.00	198,965
	OKI ELECTRIC INDUSTRY CO LTD.....	COMMON STOCK	22,700.00	266,963
	OKINAWA ELECTRIC POWER CO	COMMON STOCK	14,437.00	279,952

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	OKUMA CORP	COMMON STOCK	7,200.00	341,789
	OKUMURA CORP	COMMON STOCK	7,700.00	222,838
	OLD MUTUAL LTD	COMMON STOCK	879,827.00	1,306,623
	OLYMPUS CORP	COMMON STOCK	50,600.00	1,545,704
	OMNIA HOLDINGS LTD	COMMON STOCK	11,336.00	66,390
	OMRON CORP	COMMON STOCK	33,700.00	1,213,435
	OMV AG.....	COMMON STOCK	26,382.00	1,151,260
	ON THE BEACH GROUP PLC	COMMON STOCK GBP.01	18,854.00	80,697
	ON THE BEACH GROUP PLC	COMMON STOCK GBP.01	4,467.00	19,216
	ONESAVINGS BANK PLC	COMMON STOCK GBP.01	11,053.00	49,492
	ONEX CORPORATION	COMMON STOCK	15,355.00	835,880
	ONO PHARMACEUTICAL CO LTD	COMMON STOCK	72,200	1,459,726
	ONTEX GROUP NV.....	COMMON STOCK	17,994.00	367,271
	ONWARD HOLDINGS CO LTD.....	COMMON STOCK	31,300.00	167,205
	OOH MEDIA LTD.....	COMMON STOCK	43,626.00	105,058
	OOREDOO QPSC.....	COMMON STOCK QAR10.0	18,038.00	371,519
	OPAP SA	COMMON STOCK EUR.3	39,340.00	340,951
	OPEN HOUSE CO LTD	COMMON STOCK	5,800.00	197,554
	OPEN TEXT CORP	COMMON STOCK	49,600.00	1,616,049
	OPHIR ENERGY PLC	COMMON STOCK GBP.0025	193,366.00	87,710
	ORACLE CORP JAPAN.....	COMMON STOCK	7,300.00	461,413
	ORANGE	COMMON STOCK EUR4.0	371,265.00	5,994,316
	ORANGE BELGIUM.....	COMMON STOCK	19,517.00	383,952
	ORANGE LIFE INSURANCE LTD.....	COMMON STOCK KRW1000.0	7,564.00	189,591
	ORANGE POLSKA SA	COMMON STOCK PLN3.0	102,085.00	130,061
	ORBOTECH LTD	COMMON STOCK USD.14	9,273.00	524,295
	ORICA LTD	COMMON STOCK	67,281.00	816,999
	ORIENT CORP	COMMON STOCK	188,800.00	228,304
	ORIENTAL LAND CO LTD.....	COMMON STOCK	39,200.00	3,976,021
	ORIENTAL UNION CHEMICAL.....	COMMON STOCK TWD10.	98,000.00	81,694
	ORIENTAL WEAVERS	COMMON STOCK EGP1.0	361,259.00	209,675
	ORIFLAME HOLDING AG	COMMON STOCK CHF1.5	11,021.00	247,150
	ORIGIN ENERGY LTD	COMMON STOCK	319,861.00	1,456,788
	ORIGIN ENERGY LTD	COMMON STOCK	8,395.00	38,246
	ORIGIN ENTERPRISES PLC	COMMON STOCK EUR.01	3,992.00	26,388
	ORIOLA CORP B.....	COMMON STOCK	57,766	131,038
	ORION CORP/REPUBLIC OF KOREA.....	COMMON STOCK KRW500.0	4,671.00	501,484
	ORION HOLDINGS CORP.....	COMMON STOCK KRW500.0	5,427	83,171
	ORION OYJ CLASS B	COMMON STOCK EUR.65	18,047.00	625,500
	ORIX CORP	COMMON STOCK	247,800.00	3,596,831
	ORIX JREIT INC	REIT	494.00	820,765
	ORKLA ASA	COMMON STOCK NOK1.25	139,022.00	1,091,598
	OROCOBRE LTD	COMMON STOCK	34,756.00	79,190
	OROCOBRE LTD	COMMON STOCK	3,003.00	6,830
	ORORA LTD.....	COMMON STOCK	278,496.00	601,839
	ORPEA	COMMON STOCK EUR1.25	9,095	924,108
	ORSTED A/S.....	COMMON STOCK DKK10.0	34,749	2,321,963
	OSAKA GAS CO LTD	COMMON STOCK	67,700.00	1,235,810
	OSAKA TITANIUM TECHNOLOGIES	COMMON STOCK	8,200.00	123,498
	OSG CORP	COMMON STOCK	16,800.00	329,678
	OSISKO GOLD ROYALTIES LTD.....	COMMON STOCK	37,426.00	328,005
	OSRAM LICHT AG.....	COMMON STOCK	17,308.00	749,745
	OTOKAR OTOMOTIV VE SAVUNMA.....	COMMON STOCK TRY1.	4,958.00	82,129
	OTP BANK PLC	COMMON STOCK HUF100.	39,730.00	1,599,990
	OTSUKA CORP	COMMON STOCK	17,400.00	475,891
	OTSUKA HOLDINGS CO LTD	COMMON STOCK	73,800.00	3,008,625
	OTTOGI CORPORATION	COMMON STOCK KRW5000.	331.00	214,717
	OUE HOSPITALITY TRUST.....	OUE HOSPITALITY TRUST	182,400.00	89,679
	OUTOKUMPU OYJ.....	COMMON STOCK	58,386.00	212,518
	OUTOTEC OYJ.....	COMMON STOCK	30,332.00	106,192
	OUTSOURCING INC	COMMON STOCK	8,200.00	79,673
	OVERSEA CHINESE BANKING CORP	COMMON STOCK	586,358.00	4,815,982
	OVS SPA	COMMON STOCK NPV	40,670.00	51,064
	OYO CORP	COMMON STOCK	11,300.00	113,715
	OZ MINERALS LTD.....	COMMON STOCK	73,233.00	453,655
	PACIFIC BASIN SHIPPING LTD	COMMON STOCK USD.01	1,079,000.00	205,783
	PACIFIC METALS CO LTD.....	COMMON STOCK	5,500	134,329
	PACIFIC TEXTILES HOLDINGS	COMMON STOCK HKD.001	259,000.00	230,027
	PADDY POWER BETFAIR PLC.....	COMMON STOCK EUR.09	13,711.00	1,114,260
	PADDY POWER BETFAIR PLC.....	COMMON STOCK EUR.09	1,464.00	120,550
	PAGEGROUP PLC	COMMON STOCK GBP.01	84,584	483,531
	PAKISTAN RUPEE	FOREIGN CURRENCY	22,451,768.89	161,756
	PAKISTAN STATE OIL CO LTD	COMMON STOCK PKR10.	64,260.00	104,383
	PALTAC CORPORATION	COMMON STOCK	5,600.00	261,453
	PAN AMERICAN SILVER CORP.....	COMMON STOCK	41,796.00	609,895
	PAN INTERNATIONAL INDUSTRIAL.....	COMMON STOCK TWD10.	223,678.00	142,792
	PAN JIT INTERNATIONAL INC.....	COMMON STOCK TWD10.	14,000.00	11,380
	PAN OCEAN CO LTD	COMMON STOCK KRW1000.0	55,662.00	220,854

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	PAN PACIFIC INTERNATIONAL HO.....	COMMON STOCK	20,600.00	1,276,663
	PANALPINA WELTRANSPORT REG.....	COMMON STOCK CHF.1	2,655.00	352,278
	PANASONIC CORP.....	COMMON STOCK	403,800.00	3,619,537
	PANDORA A/S.....	COMMON STOCK DKK.01	20,667.00	839,181
	PANDOX AB.....	COMMON STOCK SEK2.5	13,362.00	221,992
	PAPELES Y CARTONES DE EUROPA.....	COMMON STOCK EUR2.0	30,183.00	578,952
	PARADE TECHNOLOGIES LTD.....	COMMON STOCK TWD10.	11,000.00	152,103
	PARADISE CO LTD.....	COMMON STOCK KRW500.	13,634	229,158
	PARAGON BANKING GROUP PLC.....	COMMON STOCK GBP1.0	65,784.00	322,318
	PARAMOUNT BED HOLDINGS CO LT.....	COMMON STOCK	7,500.00	310,055
	PARAMOUNT RESOURCES LTD A.....	COMMON STOCK	23,600.00	124,065
	PAREX RESOURCES INC.....	COMMON STOCK	33,000.00	395,043
	PARGESA HOLDING SA BR.....	COMMON STOCK CHF20.0	6,680.00	481,139
	PARK24 CO LTD.....	COMMON STOCK	18,700.00	412,935
	PARKLAND FUEL CORP.....	COMMON STOCK	27,800.00	719,323
	PARKWAYLIFE REAL ESTATE.....	REIT	62,100.00	119,843
	PARQUE ARAUCO S.A.....	COMMON STOCK	108,669.00	241,303
	PARTNER COMMUNICATIONS CO.....	COMMON STOCK ILS.01	67,396.00	330,368
	PARTNERS GROUP HOLDING AG.....	COMMON STOCK CHF.01	3,041.00	1,842,980
	PASON SYSTEMS INC.....	COMMON STOCK	25,700.00	344,159
	PATISSERIE HOLDINGS PLC.....	COMMON STOCK GBP.01	4,808.00	26,300
	PAX GLOBAL TECHNOLOGY LTD.....	COMMON STOCK HKD.1	239,000.00	86,085
	PAZ OIL CO LTD.....	COMMON STOCK ILS5.	1,714.00	258,991
	PCCW LTD.....	COMMON STOCK	955,000.00	549,489
	PCHOME ONLINE INC.....	COMMON STOCK TWD10.	8,000.00	32,666
	PEAB AB.....	COMMON STOCK SEK5.35	50,357.00	412,453
	PEARL ABYSS CORP.....	COMMON STOCK KRW500.0	1,028.00	191,909
	PEARSON PLC.....	COMMON STOCK GBP.25	145,570.00	1,734,048
	PEGATRON CORP.....	COMMON STOCK TWD10.	435,853.00	720,900
	PEMBINA PIPELINE CORP.....	COMMON STOCK	92,050.00	2,730,228
	PENDAL GROUP LTD.....	COMMON STOCK	66,299.00	370,005
	PENDRAGON PLC.....	COMMON STOCK GBP.05	184,210.00	52,787
	PENDRAGON PLC.....	COMMON STOCK GBP.05	37,558.00	10,819
	PENGROWTH ENERGY CORP.....	COMMON STOCK	190,400.00	83,643
	PENNON GROUP PLC.....	COMMON STOCK GBP.407	83,038	731,669
	PENTA OCEAN CONSTRUCTION CO.....	COMMON STOCK	65,600.00	360,110
	PEOPLE S INSURANCE CO GROU H.....	COMMON STOCK CNY1.0	1,181,000.00	471,292
	PEPPER FOOD SERVICE CO LTD.....	COMMON STOCK	900.00	23,457
	PEPTIDREAM INC.....	COMMON STOCK	15,200	591,476
	PER AARSLEFF HOLDING A/S.....	COMMON STOCK DKK2.0	3,521.00	107,328
	PERNOD RICARD SA.....	COMMON STOCK EUR1.55	38,952.00	6,381,305
	PERNOD RICARD SA.....	COMMON STOCK EUR1.55	447.00	73,459
	PERPETUAL LTD.....	COMMON STOCK	10,102.00	231,202
	PERSIMMON PLC.....	COMMON STOCK GBP.1	53,252.00	1,303,619
	PERSIMMON PLC.....	COMMON STOCK GBP.1	3,487.00	86,159
	PERSOL HOLDINGS CO LTD.....	COMMON STOCK	33,400.00	490,024
	PERUSAHAAN GAS NEGARA PERSER.....	COMMON STOCK IDR100.	2,371,000.00	349,398
	PETKIM PETROKIMYA HOLDING AS.....	COMMON STOCK TRY1.	157,544.00	149,374
	PETRA DIAMONDS LTD.....	COMMON STOCK GBP.1	163,964.00	78,299
	PETROBRAS PETROLEO BRAS.....	COMMON STOCK	537,503.00	3,502,915
	PETROBRAS PETROLEO BRAS PR.....	PREFERENCE	680,717.00	3,951,939
	PETROBRAS DISTRIBUIDORA SA.....	COMMON STOCK	32,100.00	212,608
	PETROCHINA CO LTD H.....	COMMON STOCK CNY1.0	3,962,000.00	2,449,894
	PETROFAC LTD.....	COMMON STOCK USD.02	50,799.00	307,914
	PETROLEUM GEO SERVICES.....	COMMON STOCK NOK3.	57,917.00	79,374
	PETRONAS CHEMICALS GROUP BHD.....	COMMON STOCK MYR.1	435,300.00	977,613
	PETRONAS DAGANGAN BHD.....	COMMON STOCK MYR1.	67,000.00	429,066
	PETRONAS GAS BHD.....	COMMON STOCK MYR1.	110,900.00	514,410
	PETS AT HOME GROUP PLC.....	COMMON STOCK GBP.01	85,094.00	125,141
	PETS AT HOME GROUP PLC.....	COMMON STOCK GBP.01	5,088.00	7,543
	PEUGEOT SA.....	COMMON STOCK EUR1.0	112,228.00	2,380,245
	PEYTO EXPLORATION + DEV CORP.....	COMMON STOCK	32,500.00	168,473
	PFEIFFER VACUUM TECHNOLOGY.....	COMMON STOCK	3,406.00	422,965
	PGE SA.....	COMMON STOCK PLN10.25	145,687.00	389,452
	PHARMAESSENTIA CORP.....	COMMON STOCK TWD10.0	26,000.00	147,070
	PHARMALLY INTERENATIONAL HOL.....	COMMON STOCK TWD10.0	8,000	39,330
	PHARMICELL CO LTD.....	COMMON STOCK KRW500.	9,597.00	105,713
	PHILIPPINE PESO.....	FOREIGN CURRENCY	7,996,816.21	152,074
	PHISON ELECTRONICS CORP.....	COMMON STOCK TWD10.	54,229.00	397,622
	PHOENIX GROUP HOLDINGS PLC.....	COMMON STOCK GBP.1	121,567.00	872,299
	PHOSAGRO PJSC GDR REG S.....	GDR	26,778.00	340,982
	PHOTO ME INTERNATIONAL PLC.....	COMMON STOCK GBP.005	46,367.00	52,553
	PIAGGIO + C. S.P.A.....	COMMON STOCK	80,915.00	169,099
	PICC PROPERTY + CASUALTY H.....	COMMON STOCK CNY1.0	1,280,309.00	1,303,658
	PICK N PAY STORES LTD.....	COMMON STOCK ZAR.0125	62,462.00	294,284
	PIGEON CORP.....	COMMON STOCK	21,900.00	944,686
	PIHSIANG MACHINERY MFG CO.....	COMMON STOCK TWD10.0	190,000.00	106,940
	PILBARA MINERALS LTD.....	COMMON STOCK	248,540.00	109,156

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	PILOT CORP.....	COMMON STOCK	8,100.00	389,977
	PING AN INSURANCE GROUP CO A	COMMON STOCK CNY1.0	40,097.00	329,262
	PING AN INSURANCE GROUP CO H	COMMON STOCK CNY1.0	968,000	8,500,858
	PIONEER CORP.....	COMMON STOCK	108,300.00	62,929
	PIONEER FOODS GROUP LTD	COMMON STOCK ZAR.1	25,220.00	147,386
	PIRAEUS BANK S.A	COMMON STOCK EUR6.0	58,533.00	56,192
	PIRELLI + C SPA	COMMON STOCK NPV	72,980.00	468,257
	PIXART IMAGING INC	COMMON STOCK TWD10.	105,509.00	295,931
	PKO BANK POLSKI SA	COMMON STOCK PLN1.	160,784.00	1,687,928
	PLA ADMINISTRADORA INDUSTRIA.....	REIT	144,400.00	171,429
	PLASTIC OMNIUM	COMMON STOCK EUR.5	12,340.00	282,235
	PLATINUM ASSET MANAGEMENT.....	COMMON STOCK	36,718.00	125,653
	PLATINUM ASSET MANAGEMENT.....	COMMON STOCK	7,266.00	24,865
	PLAYTECH PLC	COMMON STOCK	56,338.00	275,129
	PLAYTECH PLC	COMMON STOCK	1,495.00	7,332
	PLDT INC.....	COMMON STOCK PHP5.0	17,262.00	369,629
	PLENUS CO LTD	COMMON STOCK	10,100.00	174,318
	PLUS500 LTD.....	COMMON STOCK ILS.01	13,486.00	235,320
	PLUS500 LTD.....	COMMON STOCK ILS.01	602.00	10,506
	POLA ORBIS HOLDINGS INC.....	COMMON STOCK	17,600.00	471,020
	POLISH ZLOTY	FOREIGN CURRENCY	70,209.08	18,689
	POLSKI KONCERN NAFTOWY ORLEN.....	COMMON STOCK PLN1.25	60,835.00	1,752,585
	POLSKIE GORNICtwo NAFTOWE I.....	COMMON STOCK PLN1.	343,791.00	632,848
	POLY PROPERTY GROUP CO LTD.....	COMMON STOCK	769,000.00	241,130
	POLYPIPE GROUP PLC.....	COMMON STOCK GBP.001	37,837.00	157,322
	POLYUS PJSC	COMMON STOCK RUB1.0	4,300.00	334,653
	POONGSAN CORP	COMMON STOCK KRW5000.	5,370.00	131,241
	PORSCHE AUTOMOBIL HLDG PRF	PREFERENCE	26,205.00	1,547,850
	PORTO SEGURO SA	COMMON STOCK	27,700.00	373,232
	POSCO	COMMON STOCK KRW5000.	11,988	2,624,144
	POSCO SPON ADR.....	ADR	9,348.00	513,579
	POSCO CHEMICAL CO LTD	COMMON STOCK KRW500.0	5,893.00	334,383
	POSCO INTERNATIONAL CORP.....	COMMON STOCK KRW5000.0	11,657.00	189,300
	POSTAL SAVINGS BANK OF CHI H.....	COMMON STOCK CNY1.0	506,000.00	265,808
	POSTE ITALIANE SPA	COMMON STOCK EUR1.0	85,456.00	684,293
	POSTNL NV.....	COMMON STOCK EUR.08	87,958.00	199,860
	POU CHEN.....	COMMON STOCK TWD10.	513,520.00	541,944
	POUND STERLING	FOREIGN CURRENCY	1,660,632.49	2,114,981
	POWER ASSETS HOLDINGS LTD.....	COMMON STOCK	229,500.00	1,593,556
	POWER ASSETS HOLDINGS LTD.....	COMMON STOCK	11,000.00	76,669
	POWER CORP OF CANADA.....	COMMON STOCK	64,922	1,166,010
	POWER FINANCIAL CORP	COMMON STOCK	45,500.00	860,496
	POWERLONG REAL ESTATE HOLDIN.....	COMMON STOCK HKD.01	219,000.00	85,535
	POWERTECH TECHNOLOGY INC.....	COMMON STOCK TWD10.	193,897.00	412,767
	POWSZECHNY ZAKLAD UBEZPIECZE.....	COMMON STOCK PLN.1	105,779.00	1,238,741
	PP PERSERO TBK PT.....	COMMON STOCK IDR100.0	168,600.00	21,230
	PPB GROUP BERHAD	COMMON STOCK MYR1.	135,000.00	573,930
	PPC LTD.....	COMMON STOCK	303,446.00	124,333
	PRAIRIESKY ROYALTY LTD.....	COMMON STOCK	39,862.00	515,714
	PRECINCT PROPERTIES NEW ZEAL	COMMON STOCK	615,221.00	609,892
	PRECISION DRILLING CORP	COMMON STOCK	62,700.00	108,800
	PREMIER FOODS PLC.....	COMMON STOCK GBP.1	274,521.00	114,868
	PREMIER INVESTMENT CORP	REIT	336.00	381,823
	PREMIER OIL PLC	COMMON STOCK GBP.125	148,099.00	125,550
	PREMIUM BRANDS HOLDINGS CORP.....	COMMON STOCK	6,000.00	328,862
	PRESIDENT CHAIN STORE CORP	COMMON STOCK TWD10.	97,608.00	986,182
	PRESS KOGYO CO LTD.....	COMMON STOCK	46,500.00	227,550
	PRESS METAL ALUMINIUM HOLDIN.....	COMMON STOCK	210,500	246,191
	PRETIUM RESOURCES INC.....	COMMON STOCK	30,200.00	255,831
	PRIMAX ELECTRONICS LTD.....	COMMON STOCK TWD10.	61,000.00	86,410
	PROLOGIS PROPERTY MEXICO SA	REIT	64,100.00	98,622
	PROMETIC LIFE SCIENCES INC	COMMON STOCK	124,000.00	23,151
	PROMOTORA Y OPERADORA DE INF	COMMON STOCK	42,800.00	408,229
	PROSEGUR COMP SEGURIDAD	COMMON STOCK EUR.06	57,620.00	291,303
	PROSIEBENSAT.1 MEDIA SE.....	COMMON STOCK	40,545.00	719,490
	PROVIDENT FINANCIAL PLC	COMMON STOCK GBP.2072727	47,126.00	345,143
	PROXIMUS.....	COMMON STOCK	26,584.00	715,862
	PRUDENTIAL PLC	COMMON STOCK GBP.05	468,302.00	8,360,618
	PRUDENTIAL PLC	COMMON STOCK GBP.05	17,982.00	322,755
	PRYSMIAN SPA.....	COMMON STOCK EUR.1	41,431.00	801,519
	PSG GROUP LTD.....	COMMON STOCK ZAR.01	27,754.00	472,284
	PSP SWISS PROPERTY AG REG.....	COMMON STOCK CHF.1	8,009.00	786,236
	PTG ENERGY PCL FOREIGN.....	FOREIGN SH. THB1.0 A	82,100.00	21,685
	PTT EXPLORATION + PROD FOR.....	FOREIGN SH. THB1.0 A	302,812.00	1,055,564
	PTT GLOBAL CHEMICAL PCL FOR.....	FOREIGN SH. THB10.0 A	454,442.00	994,441
	PTT PCL/FOREIGN.....	FOREIGN SH. THB1.0 A	1,842,240.00	2,602,673
	PUBLIC BANK BERHAD	COMMON STOCK MYR1.	481,281.00	2,878,964
	PUBLIC BANK BERHAD	COMMON STOCK MYR1.	11,300.00	67,807

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	PUBLIC POWER CORP	COMMON STOCK EUR2.48	34,486.00	50,907
	PUBLICIS GROUPE.....	COMMON STOCK EUR.4	37,670.00	2,151,021
	PUBLICIS GROUPE.....	COMMON STOCK EUR.4	2,048.00	117,621
	PUMA SE	COMMON STOCK	1,174.00	573,736
	PURPLEBRICKS GROUP PLC	COMMON STOCK GBP.01	43,862.00	82,790
	QATAR ELECTRICITY + WATER CO.....	COMMON STOCK QAR10.	3,962.00	201,042
	QATAR ELECTRICITY + WATER CO.....	COMMON STOCK QAR10.	3,966.00	202,044
	QATAR GAS TRANSPORT(NAKILAT).....	COMMON STOCK QAR10.	74,910.00	368,547
	QATAR INSURANCE CO	COMMON STOCK QAR10.	30,242.00	297,717
	QATAR ISLAMIC BANK.....	COMMON STOCK QAR10.	21,441.00	895,398
	QATAR NATIONAL BANK.....	COMMON STOCK QAR10.	82,574.00	4,418,745
	QATARI RIAL	FOREIGN CURRENCY	292,769.50	80,404
	QBE INSURANCE GROUP LTD	COMMON STOCK	248,427.00	1,766,325
	QIAGEN N.V.	COMMON STOCK EUR.01	38,711.00	1,316,983
	QINETIQ GROUP PLC	COMMON STOCK GBP.01	122,774.00	448,467
	QISDA CORP	COMMON STOCK TWD10.	551,955.00	351,135
	QL RESOURCES BHD.....	COMMON STOCK MYR.25	332,280.00	545,033
	QUALICORP CONS E CORR SEG SA.....	COMMON STOCK	53,979.00	180,304
	QUALITY HOUSE PCL FOREIGN.....	FOREIGN SH. THB1.0 A	4,039,238.00	325,025
	QUANTA COMPUTER INC	COMMON STOCK TWD10.	499,511.00	853,223
	QUBE HOLDINGS LTD	COMMON STOCK	257,221.00	459,920
	QUEBECOR INC CL B.....	COMMON STOCK	34,800.00	732,283
	QUILTER PLC	COMMON STOCK GBP.01	293,275	439,679
	QUILTER PLC	COMMON STOCK GBP.01	50,927.00	77,143
	QUIMICA Y MINERA CHIL SP ADR.....	ADR USD1.0	20,355.00	779,597
	QUIMICA Y MINERA CHIL SP ADR.....	ADR USD1.0	2,570.00	98,437
	RADIANT OPTO ELECTRONICS COR.....	COMMON STOCK TWD10.	90,000.00	245,863
	RADISSON HOSPITALITY AB	COMMON STOCK EUR.067	39,128.00	180,699
	RADIUM LIFE TECH CO LTD	COMMON STOCK TWD10.0	248,022.00	110,027
	RADWARE LTD.....	COMMON STOCK ILS.05	5,700.00	129,461
	RAFFLES MEDICAL GROUP LTD.....	COMMON STOCK	213,508.00	171,797
	RAIA DROGASIL SA	COMMON STOCK	40,500.00	596,179
	RAIFFEISEN BANK INTERNATIONA	COMMON STOCK	26,286.00	667,971
	RAKUTEN INC.....	COMMON STOCK	163,100.00	1,083,405
	RAMIRENT OYJ	COMMON STOCK NPV	21,904.00	136,415
	RAMSAY HEALTH CARE LTD.....	COMMON STOCK	25,223.00	1,025,045
	RAMSAY HEALTH CARE LTD.....	COMMON STOCK	1,998.00	81,219
	RAND MERCHANT INVESTMENT HOL.....	COMMON STOCK ZAR.0001	135,484.00	341,474
	RANDGOLD RESOURCES LTD	COMMON STOCK USD.05	16,858.00	1,419,300
	RANDON PARTICIPACOES SA PREF.....	PREFERENCE	10,700.00	25,499
	RANDSTAD NV	COMMON STOCK EUR.1	22,824.00	1,041,522
	RASPADSKAYA OJSC.....	COMMON STOCK RUB.004	26,000.00	48,198
	RATHBONE BROTHERS PLC	COMMON STOCK GBP.05	1,609.00	48,470
	RATIONAL AG	COMMON STOCK	528.00	299,263
	RATOS AB B SHS.....	COMMON STOCK SEK3.15	45,969.00	121,055
	REA GROUP LTD	COMMON STOCK	11,020.00	573,894
	REALTEK SEMICONDUCTOR CORP	COMMON STOCK TWD10.	104,329.00	480,155
	RECKITT BENCKISER GROUP PLC	COMMON STOCK GBP.1	122,607.00	9,355,661
	RECKITT BENCKISER GROUP PLC	COMMON STOCK GBP.1	2,337.00	179,903
	RECORDATI SPA	COMMON STOCK EUR.125	22,379.00	775,024
	RECRUIT HOLDINGS CO LTD.....	COMMON STOCK	202,500.00	4,843,143
	RED ELECTRICA CORPORACION SA.....	COMMON STOCK EUR.5	79,920.00	1,776,149
	REDEFINE PROPERTIES LTD.....	REIT	950,186.00	639,023
	REDES ENERGETICAS NACIONAIS	COMMON STOCK EUR1.	65,824.00	183,047
	REDROW PLC	COMMON STOCK GBP.1	47,663.00	297,321
	REGIONAL SAB DE CV	COMMON STOCK	41,900.00	192,142
	REGIS RESOURCES LTD	COMMON STOCK	86,654.00	295,756
	REINET INVESTMENTS SCA.....	COMMON STOCK	26,808.00	406,889
	RELANCE INFRAST SP GDR 144A.....	GDR	1,652.00	22,446
	RELANCE WORLDWIDE CORP LTD.....	COMMON STOCK	131,284.00	411,838
	RELO GROUP INC	COMMON STOCK	20,800.00	490,121
	RELX PLC	COMMON STOCK GBP.144397	175,184.00	3,598,214
	RELX PLC	COMMON STOCK GBP.144397	196,000.00	4,022,470
	REMGRO LTD	COMMON STOCK	96,268.00	1,303,100
	REMIXPOINT INC	COMMON STOCK	1,900.00	6,993
	REMY COINTREAU.....	COMMON STOCK EUR1.6	4,688.00	528,856
	RENAULT SA.....	COMMON STOCK EUR3.81	36,141.00	2,244,756
	RENASAS ELECTRONICS CORP	COMMON STOCK	153,100.00	701,514
	RENEWI PLC.....	COMMON STOCK GBP.1	197,562.00	82,772
	RENGO CO LTD	COMMON STOCK	47,000.00	369,871
	RENHE COMMERCIAL HOLDINGS	COMMON STOCK HKD.01	3,871,000.00	132,993
	RENISHAW PLC	COMMON STOCK GBP.2	9,114	492,217
	RENTOKIL INITIAL PLC	COMMON STOCK GBP.01	346,240.00	1,480,632
	REPLY SPA.....	COMMON STOCK EUR.13	2,269.00	114,530
	REPSOL SA.....	COMMON STOCK EUR1.	251,296.00	4,030,509
	REPSOL SA.....	RIGHT	251,296.00	114,908
	RESILIENT REIT LTD.....	REIT	60,974.00	241,296
	RESOLUTE MINING LTD	COMMON STOCK	56,105.00	45,929

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	RESOLUTE MINING LTD	COMMON STOCK	73,171.00	59,370
	RESONA HOLDINGS INC	COMMON STOCK	383,800.00	1,834,075
	RESORTTRUST INC	COMMON STOCK	18,500.00	272,846
	RESTAURANT BRANDS INTERN	COMMON STOCK	42,494.00	2,218,972
	RESTAURANT BRANDS INTERN	COMMON STOCK	700.00	36,557
	RESTAURANT GROUP PLC	COMMON STOCK GBP.28125	152,161.00	276,356
	REUNERT LTD	COMMON STOCK ZAR.1	44,303.00	217,221
	REXEL SA	COMMON STOCK EUR5.0	54,713.00	582,062
	REXEL SA	COMMON STOCK EUR5.0	1,542.00	16,446
	RHB BANK BHD	COMMON STOCK	173,728.00	222,053
	RHEINMETALL AG	COMMON STOCK	9,320.00	821,113
	RHI MAGNESITA NV	COMMON STOCK EUR1.0	6,372.00	314,267
	RHI MAGNESITA NV	COMMON STOCK EUR1.0	423.00	21,279
	RIB SOFTWARE SE	COMMON STOCK	3,407.00	46,027
	RICHTER GEDEON NYRT	COMMON STOCK HUF100.	26,273.00	508,124
	RICOH CO LTD	COMMON STOCK	126,600.00	1,236,937
	RIGHTMOVE PLC	COMMON STOCK GBP.001	174,660.00	958,990
	RINNAI CORP	COMMON STOCK	6,200.00	405,608
	RIO TINTO LTD	COMMON STOCK	68,784.00	3,802,512
	RIO TINTO PLC	COMMON STOCK GBP.1	219,523.00	10,458,836
	RIOCAN REAL ESTATE INVST TR	REIT	31,000.00	540,196
	RITCHIE BROS AUCTIONEERS	COMMON STOCK	20,300.00	663,785
	RITEK CORPORATION	COMMON STOCK TWD10.	183,161.00	63,278
	RMB HOLDINGS LTD	COMMON STOCK ZAR.01	157,743	861,488
	ROAD KING INFRASTRUCTURE LTD	COMMON STOCK HKD.1	239,000	424,019
	ROCHE HOLDING AG GENUSSSCHEIN	COMMON STOCK	129,213.00	31,857,054
	ROCKET INTERNET SE	COMMON STOCK	9,064.00	208,788
	ROCKWOOL INTL A/S B SHS	COMMON STOCK DKK10.	1,677.00	437,273
	ROGERS COMMUNICATIONS INC B	COMMON STOCK	67,142.00	3,439,196
	ROGERS SUGAR INC	COMMON STOCK	42,300.00	168,481
	ROHM CO LTD	COMMON STOCK	17,000.00	1,072,943
	ROHTO PHARMACEUTICAL CO LTD	COMMON STOCK	21,000.00	566,421
	ROLLS ROYCE HLDGS PLC	C SHS ENTITLEMENT (JAN 2019)	13,592,494.00	17,311
	ROLLS ROYCE HLDGS PLC	C SHS ENTITLEMENT (JAN 2019)	(13,592,494.00)	(17,311)
	ROLLS ROYCE HOLDINGS PLC	COMMON STOCK GBP.2	295,489.00	3,107,148
	ROLLS ROYCE HOLDINGS PLC	COMMON STOCK GBP.2	17,127.00	181,990
	RONSHINE CHINA HOLDINGS LTD	COMMON STOCK HKD.00001	95,500.00	111,913
	ROS AGRO PLC GDR REG S	GDR	6,315.00	71,986
	ROSNEFT OIL CO PJSC REGS GDR	GDR	123,437.00	761,840
	ROSNEFT OIL CO PJSC REGS GDR	GDR	96,285.00	595,041
	ROTORC PLC	COMMON STOCK GBP.005	176,683.00	558,169
	ROUND ONE CORP	COMMON STOCK	15,000.00	154,896
	ROYAL BANK OF CANADA	COMMON STOCK	267,260.00	18,284,357
	ROYAL BANK OF CANADA	COMMON STOCK	4,600.00	314,730
	ROYAL BANK OF SCOTLAND GROUP	COMMON STOCK GBP1.0	878,047.00	2,412,357
	ROYAL BANK OF SCOTLAND GROUP	COMMON STOCK GBP1.0	16,891.00	46,861
	ROYAL DUTCH SHELL PLC A SHS	COMMON STOCK EUR.07	853,888.00	25,042,384
	ROYAL DUTCH SHELL PLC A SHS	COMMON STOCK EUR.07	22,130.00	653,747
	ROYAL DUTCH SHELL PLC B SHS	COMMON STOCK EUR.07	686,573.00	20,414,164
	ROYAL DUTCH SHELL PLC B SHS	COMMON STOCK EUR.07	20,474.00	613,346
	ROYAL HOLDINGS CO LTD	COMMON STOCK	13,400.00	308,730
	ROYAL MAIL PLC	COMMON STOCK GBP.01	152,473.00	528,920
	ROYAL MAIL PLC	COMMON STOCK GBP.01	13,987.00	48,725
	ROYAL UNIBREW	COMMON STOCK DKK2.0	9,681.00	665,407
	RPC GROUP PLC	COMMON STOCK GBP.05	75,692.00	626,298
	RPS GROUP PLC	COMMON STOCK GBP.03	57,251.00	98,891
	RSA INSURANCE GROUP PLC	COMMON STOCK GBP1.0	192,709.00	1,256,386
	RSA INSURANCE GROUP PLC	COMMON STOCK GBP1.0	223.00	1,466
	RTL GROUP	COMMON STOCK	7,508.00	400,953
	RUBIS	COMMON STOCK EUR1.25	16,460.00	878,257
	RUENTEX DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	102,000.00	148,680
	RUENTEX INDUSTRIES LTD	COMMON STOCK TWD10.	67,200.00	171,054
	RUMO SA	COMMON STOCK	208,835.00	913,576
	RUSSEL METALS INC	COMMON STOCK	15,300.00	238,943
	RWE AG	COMMON STOCK	89,700.00	1,945,615
	RWS HOLDINGS PLC	COMMON STOCK GBP.01	21,581.00	132,027
	RYANAIR HOLDINGS PLC	COMMON STOCK EUR.006	23,972.00	294,738
	RYANAIR HOLDINGS PLC SP ADR	ADR	406	28,964
	RYANAIR HOLDINGS PLC SP ADR	ADR	466.00	33,246
	RYMAN HEALTHCARE LTD	COMMON STOCK	103,080.00	740,006
	RYOBI LTD	COMMON STOCK	2,000.00	48,322
	RYOHIN KEIKAKU CO LTD	COMMON STOCK	4,400	1,069,752
	S 1 CORPORATION	COMMON STOCK KRW500.	4,547.00	409,452
	S IMMO AG	COMMON STOCK	8,591.00	142,931
	S OIL CORP	COMMON STOCK KRW2500.0	9,000.00	785,274
	S.A.C.I. FALABELLA	COMMON STOCK	126,234.00	921,881
	S.O.I.T.E.C.	COMMON STOCK EUR2.0	4,200.00	242,068
	S+P/TSX 60 IX FUT MAR19	XMOD 20190314	5,400.00	(101,848)

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	S+T AG	COMMON STOCK	3,689.00	66,757
	SA CORPORATE REAL ESTATE LTD	REIT ZAR2.0	369,600.00	86,193
	SA SA INTERNATIONAL HLDGS	COMMON STOCK HKD.1	58,153	21,814
	SA SA INTERNATIONAL HLDGS	COMMON STOCK HKD.1	124,000.00	46,953
	SAAB AB B.....	COMMON STOCK	12,412.00	431,755
	SAAB AB B BTA.....	COMMON STOCK	2,609.00	89,872
	SABRE INSURANCE GROUP PLC.....	COMMON STOCK GBP.001	18,696.00	64,956
	SABRE INSURANCE GROUP PLC.....	COMMON STOCK GBP.001	14,428.00	50,540
	SACYR SA	COMMON STOCK EUR1.0	58,303.00	116,259
	SAFESTORE HOLDINGS PLC	REIT GBP.01	39,644.00	257,335
	SAFRAN SA.....	COMMON STOCK EUR.2	62,062.00	7,439,215
	SAGA PLC	COMMON STOCK GBP.01	231,003.00	303,907
	SAGE GROUP PLC/THE	COMMON STOCK GBP.01051948	190,362.00	1,456,301
	SAGE GROUP PLC/THE	COMMON STOCK GBP.01051948	11,417.00	87,904
	SAINSBURY (J) PLC	COMMON STOCK GBP.285714	301,030.00	1,014,287
	SAINT MARC HOLDINGS CO LTD	COMMON STOCK	7,800.00	172,975
	SAIPEM SPA.....	COMMON STOCK NPV	102,918.00	382,893
	SAIZERIYA CO LTD	COMMON STOCK	6,800.00	116,686
	SAKATA SEED CORP.....	COMMON STOCK	7,300.00	225,308
	SALMAR ASA	COMMON STOCK NOK.25	11,611.00	573,432
	SALVATORE FERRAGAMO SPA	COMMON STOCK EUR.1	9,123.00	184,740
	SALZGITTER AG.....	COMMON STOCK	9,551.00	279,170
	SAMPO OYJ A SHS.....	COMMON STOCK	78,623.00	3,448,515
	SAMSUNG BIOLOGICS CO LTD	COMMON STOCK KRW2500.0	3,220.00	1,120,544
	SAMSUNG C+T CORP	COMMON STOCK KRW100.0	13,448.00	1,275,329
	SAMSUNG CARD CO	COMMON STOCK KRW5000.	8,611.00	266,648
	SAMSUNG ELECTRO MECHANICS CO.....	COMMON STOCK KRW5000.	11,892.00	1,111,614
	SAMSUNG ELECTRONICS CO LTD	COMMON STOCK KRW100.0	888,359.00	30,737,818
	SAMSUNG ELECTRONICS PREF	PREFERENCE	156,400.00	4,461,311
	SAMSUNG ENGINEERING CO LTD	COMMON STOCK KRW5000.	34,049.00	533,841
	SAMSUNG FIRE + MARINE INS.....	COMMON STOCK KRW500.	6,170.00	1,487,691
	SAMSUNG HEAVY INDUSTRIES	COMMON STOCK KRW5000.	76,022.00	502,203
	SAMSUNG LIFE INSURANCE CO LT	COMMON STOCK KRW500.	13,922.00	1,017,133
	SAMSUNG SDI CO LTD PFD	COMMON STOCK KRW5000.	10,064.00	1,962,155
	SAMSUNG SDS CO LTD	COMMON STOCK KRW500.0	5,971.00	1,088,634
	SAMSUNG SECURITIES CO LTD	COMMON STOCK KRW5000.	13,462.00	379,187
	SAN A CO LTD	COMMON STOCK	4,000.00	151,814
	SAN AI OIL CO LTD	COMMON STOCK	23,000.00	228,049
	SAN IN GODO BANK LTD/THE.....	COMMON STOCK	36,900.00	256,340
	SANDFIRE RESOURCES NL	COMMON STOCK	7,985.00	37,548
	SANDFIRE RESOURCES NL	COMMON STOCK	15,439.00	72,561
	SANDS CHINA LTD.....	COMMON STOCK USD.01	417,600.00	1,808,691
	SANDS CHINA LTD	COMMON STOCK USD.01	36,000.00	157,916
	SANDSTORM GOLD LTD.....	COMMON STOCK	33,600.00	155,478
	SANDVIK AB.....	COMMON STOCK SEK1.2	207,857.00	2,973,139
	SANKEN ELECTRIC CO LTD.....	COMMON STOCK	6,800.00	125,923
	SANKYO CO LTD.....	COMMON STOCK	9,800.00	370,727
	SANKYO TATEYAMA INC	COMMON STOCK	15,000.00	159,329
	SANKYU INC	COMMON STOCK	10,400.00	467,364
	SANLAM LTD	COMMON STOCK ZAR.01	316,171.00	1,753,680
	SANNE GROUP PLC	COMMON STOCK GBP.01	15,154.00	111,917
	SANNE GROUP PLC	COMMON STOCK GBP.01	10,063.00	74,455
	SANOFI	COMMON STOCK EUR2.0	209,419.00	18,056,721
	SANOFI	COMMON STOCK EUR2.0	305.00	26,464
	SANOMA OYJ	COMMON STOCK	16,040.00	155,717
	SANRIO CO LTD	COMMON STOCK	11,200.00	217,591
	SANTANDER BANK POLSKA SA	COMMON STOCK PLN10.0	6,814.00	653,323
	SANTEN PHARMACEUTICAL CO LTD	COMMON STOCK	65,500.00	936,429
	SANTOS LTD	COMMON STOCK	327,611.00	1,263,783
	SANWA HOLDINGS CORP	COMMON STOCK	40,200.00	453,195
	SANYANG MOTOR CO LTD	COMMON STOCK TWD10.0	206,140.00	133,626
	SAO MARTINHO SA	COMMON STOCK	44,000.00	206,807
	SAP SE.....	COMMON STOCK	181,064	17,994,801
	SAPPI LIMITED	COMMON STOCK ZAR1.0	108,677.00	616,899
	SAPORO HOLDINGS LTD	COMMON STOCK	16,600.00	344,260
	SAPURA ENERGY BHD	COMMON STOCK MYR1.0	781,900.00	54,747
	SAPURA ENERGY BHD	COMMON STOCK MYR1.0	443,700.00	31,193
	SAPUTO INC	COMMON STOCK	45,800.00	1,314,176
	SARACEN MINERAL HOLDINGS LTD	COMMON STOCK	145,002.00	301,018
	SARAS SPA	COMMON STOCK	87,500	168,838
	SARTORIUS AG VORZUG.....	PREFERENCE	6,579.00	819,700
	SARTORIUS STEDIM BIOTECH	COMMON STOCK EUR.2	6,870.00	683,933
	SAS AB.....	COMMON STOCK	49,434.00	116,327
	SASOL LTD.....	COMMON STOCK	101,339.00	2,995,644
	SASOL LTD	COMMON STOCK	1,441.00	42,702
	SATO HOLDINGS CORP	COMMON STOCK	9,700.00	228,881
	SATS LTD.....	COMMON STOCK	136,358.00	467,271
	SAVILLS PLC.....	COMMON STOCK GBP.025	34,407.00	308,925

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	SAWAI PHARMACEUTICAL CO LTD	COMMON STOCK 7,400.00		350,379
	SBANKEN ASA.....	COMMON STOCK NOK10.0 16,465.00		142,536
	SBERBANK OF RUSSIA PJSC	COMMON STOCK RUB3.0 1,580,007		4,244,024
	SBERBANK PJSC SPONSORED ADR.....	ADR 103,764.00		1,137,432
	SBI HOLDINGS INC	COMMON STOCK 41,523.00		809,701
	SBM OFFSHORE NV	COMMON STOCK EUR.25 34,059.00		503,088
	SCANDIC HOTELS GROUP AB	COMMON STOCK SEK.25 15,263.00		134,698
	SCANDINAVIAN TOBACCO GROUP A	COMMON STOCK DKK1.0 11,940.00		143,602
	SCAPA GROUP PLC.....	COMMON STOCK GBP.05 24,527.00		95,616
	SCAPA GROUP PLC.....	COMMON STOCK GBP.05 1,578.00		6,171
	SCENTRE GROUP	REIT 924,905.00		2,539,190
	SCHIBSTED ASA B SHS	COMMON STOCK NOK.5 17,656.00		534,860
	SCHINDLER HOLDING AG REG	COMMON STOCK CHF.1 3,265.00		633,094
	SCHINDLER HOLDING PART CERT	COMMON STOCK CHF.1 6,590		1,305,399
	SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0 102,095.00		6,932,513
	SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0 2,893.00		198,176
	SCHOELLER BLECKMANN OILFIELD	COMMON STOCK EUR1. 4,014.00		263,580
	SCHOOUW + CO	COMMON STOCK DKK10.0 2,342.00		174,063
	SCHRODERS PLC.....	COMMON STOCK GBP1.0 22,536.00		698,370
	SCHRODERS PLC.....	COMMON STOCK GBP1.0 1,148.00		35,906
	SCHWEITER TECHNOLOGIES AG BR	COMMON STOCK CHF1.0 417.00		368,391
	SCOR SE.....	COMMON STOCK EUR7.876972 34,455.00		1,548,253
	SCOUT24 AG.....	COMMON STOCK 18,793.00		862,988
	SCREEN HOLDINGS CO LTD	COMMON STOCK 7,700.00		324,926
	SCSK CORP	COMMON STOCK 10,800.00		379,492
	SEABRIDGE GOLD INC	COMMON STOCK 1,400.00		18,471
	SEABRIDGE GOLD INC	COMMON STOCK 4,600.00		60,716
	SEARLE COMPANY LTD/THE.....	COMMON STOCK PKR10. 42,929.00		74,915
	SEASPAN CORP	COMMON STOCK USD.01 11,900.00		93,177
	SEASPAN CORP	COMMON STOCK USD.01 500.00		3,916
	SEAZEN HOLDINGS CO LTD A	COMMON STOCK CNY1.0 363,168.00		1,251,997
	SEB SA	COMMON STOCK EUR1.0 4,570.00		586,796
	SECOM CO LTD	COMMON STOCK 38,900.00		3,208,494
	SECURE ENERGY SERVICES INC	COMMON STOCK 38,400.00		197,089
	SECURITAS AB B SHS	COMMON STOCK SEK1. 59,760.00		960,481
	SEEK LTD.....	COMMON STOCK 73,467.00		875,044
	SEGA SAMMY HOLDINGS INC.....	COMMON STOCK 33,600.00		473,339
	SEGRO PLC	REIT GBP.1 197,645.00		1,481,365
	SEIBU HOLDINGS INC.....	COMMON STOCK 35,100.00		608,239
	SEIKAGAKU CORP.....	COMMON STOCK 12,600.00		142,018
	SEIKO EPSON CORP.....	COMMON STOCK 49,500.00		693,859
	SEIKO HOLDINGS CORP.....	COMMON STOCK 8,600.00		164,057
	SEINO HOLDINGS CO LTD.....	COMMON STOCK 31,100.00		405,117
	SEIREN CO LTD	COMMON STOCK 17,400.00		285,583
	SEKISUI CHEMICAL CO LTD.....	COMMON STOCK 76,000.00		1,123,391
	SEKISUI HOUSE LTD.....	COMMON STOCK 105,600.00		1,546,735
	SEKISUI HOUSE REIT INC	REIT 657		419,631
	SEMAFO INC	COMMON STOCK 81,100.00		175,168
	SEMBICORP INDUSTRIES LTD	COMMON STOCK 181,200.00		338,367
	SEMBICORP MARINE LTD.....	COMMON STOCK 165,600.00		186,122
	SEMEN INDONESIA PERSERO TBK	COMMON STOCK IDR100. 666,700.00		532,989
	SEMICONDUCTOR MANUFACTURING	COMMON STOCK USD.004 521,700.00		452,186
	SEMPERIT AG HOLDING	COMMON STOCK 5,667.00		64,527
	SENIOR PLC.....	COMMON STOCK GBP.1 110,379.00		265,542
	SENKO GROUP HOLDINGS CO LTD.....	COMMON STOCK 31,900.00		240,527
	SENSHU IKEDA HOLDINGS INC	COMMON STOCK 70,120.00		192,241
	SEOBU T+D.....	COMMON STOCK KRW500. 26,371.00		212,308
	SEOUL SEMICONDUCTOR CO LTD.....	COMMON STOCK KRW500. 13,517.00		235,555
	SERCO GROUP PLC.....	COMMON STOCK GBP.02 235,390.00		285,932
	SERIA CO LTD.....	COMMON STOCK 7,200.00		246,462
	SES.....	RECEIPT 64,528.00		1,233,156
	SES.....	RECEIPT 2,135.00		40,791
	SEVEN + I HOLDINGS CO LTD	COMMON STOCK 139,600.00		6,072,423
	SEVEN BANK LTD.....	COMMON STOCK 126,900.00		361,571
	SEVEN GENERATIONS ENERGY A	COMMON STOCK 44,445.00		362,511
	SEVEN GENERATIONS ENERGY A	COMMON STOCK 6,100.00		49,787
	SEVEN GROUP HOLDINGS LTD.....	COMMON STOCK 19,919.00		199,159
	SEVEN WEST MEDIA LTD.....	COMMON STOCK 111,757.00		43,268
	SEVEN WEST MEDIA LTD.....	COMMON STOCK 51,896.00		20,091
	SEVERN TRENT PLC.....	COMMON STOCK GBP.9789 44,931.00		1,037,251
	SEVERSTAL GDR REG S	GDR 49,935		681,634
	SFA ENGINEERING CORP.....	COMMON STOCK KRW500. 8,554.00		264,940
	SFS GROUP AG.....	COMMON STOCK CHF.1 4,474.00		347,713
	SG HOLDINGS CO LTD.....	COMMON STOCK 17,600.00		461,125
	SGL CARBON SE.....	COMMON STOCK 14,975.00		104,259
	SGS SA REG	COMMON STOCK CHF1.0 962.00		2,161,014
	SHAFTESBURY PLC.....	REIT GBP.25 52,929.00		559,314
	SHANDONG WEIGAO GP MEDICAL H	COMMON STOCK CNY.1 372,000.00		299,007

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		Shares/ Par Value		
	SHANG GONG GROUP CO LTD B	COMMON STOCK CNY1.0	462,245.00	313,098
	SHANGHAI ELECTRIC GRP CO L H	COMMON STOCK CNY1.0	626,000.00	199,310
	SHANGHAI FOSUN PHARMACEUTI H	COMMON STOCK CNY1.0	108,500.00	315,745
	SHANGHAI HIGHLY GROUP CO B	COMMON STOCK CNY1.	29,900.00	25,052
	SHANGHAI INDUSTRIAL HLDG LTD	COMMON STOCK	111,000.00	223,760
	SHANGHAI JINJIANG INTL B	COMMON STOCK CNY1.	70,300.00	67,632
	SHANGHAI LUJIAZUI FIN+TRAD B	COMMON STOCK CNY1.0	222,480.00	283,662
	SHANGHAI PHARMACEUTICALS H	COMMON STOCK CNY1.0	197,400.00	399,724
	SHANGHAI PHOENIX ENTERPRIS B	COMMON STOCK CNY1.0	45,500.00	24,372
	SHANGHAI PUDONG DEVEL BANK A	COMMON STOCK CNY1.0	142,200.00	203,621
	SHANGRI LA ASIA LTD	COMMON STOCK HKD1.0	265,595	391,384
	SHARP CORP	COMMON STOCK	29,400.00	298,457
	SHAW COMMUNICATIONS INC B	COMMON STOCK	82,932.00	1,500,402
	SHAWCOR LTD	COMMON STOCK	15,100.00	183,305
	SHENG SIONG GROUP LTD	COMMON STOCK	155,200.00	120,734
	SHENZHEN INTL HOLDINGS	COMMON STOCK HKD1.0	217,540.00	416,480
	SHENZHEN INVESTMENT LTD	COMMON STOCK	766,000	253,787
	SHENZHOU INTERNATIONAL GROUP	COMMON STOCK HKD.1	140,000.00	1,575,400
	SHIGA BANK LTD/THE	COMMON STOCK	12,800	298,381
	SHIKOKU ELECTRIC POWER CO	COMMON STOCK	35,500.00	428,216
	SHIMA SEIKI MFG LTD	COMMON STOCK	4,400.00	126,281
	SHIMACHU CO LTD	COMMON STOCK	6,900.00	186,614
	SHIMADZU CORP	COMMON STOCK	47,000.00	918,773
	SHIMAMURA CO LTD	COMMON STOCK	4,100.00	314,817
	SHIMANO INC	COMMON STOCK	13,000.00	1,846,280
	SHIMAO PROPERTY HOLDINGS LTD	COMMON STOCK HKD.1	303,000.00	801,618
	SHIMIZU CORP	COMMON STOCK	96,900.00	795,553
	SHIN ETSU CHEMICAL CO LTD	COMMON STOCK	70,000.00	5,387,450
	SHIN KONG FINANCIAL HOLDINGS	COMMON STOCK TWD10.	1,914,447.00	554,885
	SHINHAN FINANCIAL GROUP LTD	COMMON STOCK KRW5000.	76,585.00	2,717,718
	SHINING BUILDING BUSINESS CO	COMMON STOCK TWD10.0	313,282.00	102,664
	SHINKO ELECTRIC INDUSTRIES	COMMON STOCK	22,700.00	143,011
	SHINKO PLANTECH CO LTD	COMMON STOCK	20,900.00	220,119
	SHINMAYWA INDUSTRIES LTD	COMMON STOCK	15,800.00	193,658
	SHINSEGAE INC	COMMON STOCK KRW5000.0	1,645.00	375,660
	SHINSEI BANK LTD	COMMON STOCK	34,200.00	404,382
	SHIONOGI + CO LTD	COMMON STOCK	56,100.00	3,177,887
	SHIP HEALTHCARE HOLDINGS INC	COMMON STOCK	11,100.00	411,638
	SHIRE PLC	COMMON STOCK	164,402	9,546,718
	SHISEIDO CO LTD	COMMON STOCK	69,800.00	4,332,676
	SHIZUOKA BANK LTD/THE	COMMON STOCK	100,000.00	777,571
	SHIZUOKA GAS CO LTD	COMMON STOCK	21,900.00	169,420
	SHO BOND HOLDINGS CO LTD	COMMON STOCK	6,600.00	486,763
	SHOCHIKU CO LTD	COMMON STOCK	2,200.00	210,743
	SHOPIFY INC CLASS A	COMMON STOCK	16,000.00	2,211,627
	SHOPIFY INC CLASS A	COMMON STOCK	400.00	55,293
	SHOPPING CENTRES AUSTRALASIA	REIT	285,869	513,184
	SHOPRITE HOLDINGS LTD	COMMON STOCK ZAR1.134	80,369.00	1,056,641
	SHOUGANG CONCORD INTL ENT CO	COMMON STOCK	3,604,000.00	91,719
	SHOUGANG FUSHAN RESOURCES GR	COMMON STOCK	676,000.00	136,710
	SHOWA DENKO K K	COMMON STOCK	24,100	706,192
	SHOWA SANGYO CO LTD	COMMON STOCK	10,000.00	271,844
	SHOWA SHELL SEKIYU KK	COMMON STOCK	51,300.00	717,679
	SHUFERSAL LTD	COMMON STOCK ILS.1	20,882.00	137,261
	SHUI ON LAND LTD	COMMON STOCK USD.0025	718,828	159,008
	SHUN TAK HOLDINGS LTD	COMMON STOCK	360,750.00	112,868
	SIA ENGINEERING CO LTD	COMMON STOCK	51,300.00	85,472
	SIAM CEMENT PUB CO FOR REG	FOREIGN SH. THB1.0 A	76,900.00	1,029,742
	SIAM COMMERCIAL BANK FOREIGN	FOREIGN SH. THB10.0 A	304,225	1,247,360
	SIBANYE GOLD LTD	COMMON STOCK	337,826.00	237,507
	SIEGFRIED HOLDING AG REG	COMMON STOCK CHF2.0	1,467.00	499,437
	SIEMENS AG REG	COMMON STOCK NPV	140,922.00	15,681,261
	SIEMENS GAMESA RENEWABLE ENE	COMMON STOCK EUR.17	46,936.00	567,410
	SIEMENS HEALTHINEERS AG	COMMON STOCK	27,511.00	1,149,259
	SIENNA SENIOR LIVING INC	COMMON STOCK	47,500.00	547,408
	SIERRA WIRELESS INC	COMMON STOCK	9,500.00	127,497
	SIG PLC	COMMON STOCK GBP.1	150,411.00	209,201
	SIGMA HEALTHCARE LTD	COMMON STOCK	635,166.00	254,879
	SIGNIFY NV	COMMON STOCK	16,345.00	382,790
	SIGNIFY NV	COMMON STOCK	2,955.00	69,162
	SIHUA PHARMACEUTICAL HLDGS	COMMON STOCK HKD.01	905,000.00	158,625
	SIKA AG REG	COMMON STOCK CHF.01	23,160.00	2,934,824
	SILERGY CORP	COMMON STOCK TWD10.0	10,000.00	145,638
	SILLAJEN INC	COMMON STOCK KRW500.0	9,428.00	624,992
	SILTRONIC AG	COMMON STOCK	4,280.00	353,188
	SIMCORP A/S	COMMON STOCK DKK1.	11,264.00	770,807
	SIME DARBY BERHAD	COMMON STOCK MYR.5	534,155.00	310,631
	SIME DARBY PLANTATION BHD	COMMON STOCK MYR.5	534,155.00	611,735

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	SIME DARBY PROPERTY BHD.....	COMMON STOCK MYR.5	534,155.00	128,653
	SIMPLO TECHNOLOGY CO LTD.....	COMMON STOCK TWD10.0	31,000.00	208,381
	SIMS METAL MANAGEMENT LTD.....	COMMON STOCK	38,548.00	272,441
	SINA CORP.....	COMMON STOCK USD.133	10,600.00	568,584
	SINA CORP.....	COMMON STOCK USD.133	400.00	21,457
	SINANEN HOLDINGS CO LTD.....	COMMON STOCK	11,800.00	257,694
	SINBON ELECTRONICS CO LTD.....	COMMON STOCK TWD10.0	40,000.00	107,958
	SINGAPORE AIRLINES LTD.....	COMMON STOCK	98,540.00	678,424
	SINGAPORE AIRLINES LTD.....	COMMON STOCK	3,100.00	21,438
	SINGAPORE DOLLAR.....	FOREIGN CURRENCY	383,340.09	281,247
	SINGAPORE EXCHANGE LTD.....	COMMON STOCK	162,000.00	846,474
	SINGAPORE POST LTD.....	COMMON STOCK	359,200.00	240,511
	SINGAPORE PRESS HOLDINGS LTD.....	COMMON STOCK	306,750.00	527,051
	SINGAPORE TECH ENGINEERING.....	COMMON STOCK	273,000.00	696,194
	SINGAPORE TELECOMMUNICATIONS.....	COMMON STOCK	1,462,690.00	3,137,329
	SINGAPORE TELECOMMUNICATIONS.....	COMMON STOCK	49,200.00	105,827
	SINO AMERICAN SILICON PRODUC.....	COMMON STOCK TWD10.	169,013	330,259
	SINO BIOPHARMACEUTICAL.....	COMMON STOCK HKD.025	1,682,997.00	1,095,932
	SINO LAND CO.....	COMMON STOCK	559,476.00	952,277
	SINO OCEAN GROUP HOLDING LTD.....	COMMON STOCK	869,074.00	379,874
	SINOFERT HOLDINGS LTD.....	COMMON STOCK HKD.1	562,000.00	64,250
	SINOPAC FINANCIAL HOLDINGS.....	COMMON STOCK TWD10.	1,979,142.00	659,120
	SINOPEC ENGINEERING GROUP H.....	COMMON STOCK CNY1.0	239,500.00	195,585
	SINOPEC SHANGHAI PETROCHEM H.....	COMMON STOCK CNY1.0	742,500.00	323,086
	SINOPHARM GROUP CO H.....	COMMON STOCK CNY1.0	220,800.00	924,672
	SINOTRANS LIMITED H.....	COMMON STOCK CNY1.0	705,000.00	303,402
	SINOTRUK HONG KONG LTD.....	COMMON STOCK	197,500.00	298,807
	SIRIUS MINERALS PLC.....	COMMON STOCK GBP.0025	1,049,280.00	276,606
	SISTEMA PJSC REG S SPONS GDR.....	GDR	41,127.00	95,259
	SITC INTERNATIONAL HOLDINGS.....	COMMON STOCK HKD.1	337,000.00	315,807
	SIX OF OCTOBER DEVELOPMENT.....	COMMON STOCK EGP4.0	161,414.00	120,700
	SIXT SE.....	COMMON STOCK	2,229.00	176,069
	SIXT SE PRFD.....	PREFERENCE	9,926.00	544,213
	SJM HOLDINGS LTD.....	COMMON STOCK	425,000.00	391,882
	SK CHEMICALS CO LTD/NEW.....	COMMON STOCK KRW5000.0	2,449.00	153,153
	SK DISCOVERY CO LTD.....	COMMON STOCK KRW5000.0	3,907.00	91,394
	SK HOLDINGS CO LTD.....	COMMON STOCK KRW200.0	5,863.00	1,364,651
	SK HYNIX INC.....	COMMON STOCK KRW5000.	108,189.00	5,848,021
	SK INNOVATION CO LTD.....	COMMON STOCK KRW5000.	11,450.00	1,836,207
	SK MATERIALS CO LTD.....	COMMON STOCK KRW500.0	1,561.00	210,772
	SK NETWORKS CO LTD.....	COMMON STOCK KRW2500.0	38,023.00	176,545
	SK TELECOM.....	COMMON STOCK KRW500.	2,648.00	640,057
	SK TELECOM CO LTD SPON ADR.....	ADR	5,719.00	153,269
	SKANDINAVISKA ENSKILDA BAN A.....	COMMON STOCK SEK10.0	296,896.00	2,889,121
	SKANSKA AB B SHS.....	COMMON STOCK	70,852.00	1,130,900
	SKC CO LTD.....	COMMON STOCK KRW5000.	5,904	188,598
	SKF AB B SHARES.....	COMMON STOCK SEK2.5	68,503	1,042,772
	SKY NETWORK TELEVISION LTD.....	COMMON STOCK	96,553.00	119,570
	SKYCITY ENTERTAINMENT GROUP.....	COMMON STOCK	177,454.00	421,771
	SKYFAME REALTY HOLDINGS LTD.....	COMMON STOCK HKD.0033	432,000.00	73,356
	SKYLARK HOLDINGS CO LTD.....	COMMON STOCK	36,500.00	578,161
	SKYWORTH DIGITAL HLDGS LTD.....	COMMON STOCK HKD.1	587,896.00	126,098
	SLC AGRICOLA SA.....	COMMON STOCK	1,500.00	16,219
	SLEEP COUNTRY CANADA HOLDING.....	COMMON STOCK	5,900.00	86,267
	SLEEP COUNTRY CANADA HOLDING.....	COMMON STOCK	400.00	5,851
	SM ENTERTAINMENT CO LTD.....	COMMON STOCK KRW500.0	3,177.00	148,379
	SM INVESTMENTS CORP.....	COMMON STOCK PHP10.	54,195.00	945,437
	SM PRIME HOLDINGS INC.....	COMMON STOCK PHP1.0	1,970,989.00	1,341,676
	SMART METERING SYSTEMS PLC.....	COMMON STOCK GBP.01	18,743.00	125,051
	SMART METERING SYSTEMS PLC.....	COMMON STOCK GBP.01	1,067.00	7,136
	SMARTCENTRES REAL ESTATE INV.....	REIT	15,300.00	345,365
	SMARTONE TELECOMMUNICATIONS.....	COMMON STOCK HKD.1	141,310.00	156,697
	SMC CORP.....	COMMON STOCK	10,100.00	3,013,848
	SMILES FIDELIDADE SA.....	COMMON STOCK	14,600.00	165,926
	SMITH + NEPHEW PLC.....	COMMON STOCK USD.2	149,197.00	2,772,653
	SMITH + NEPHEW PLC.....	COMMON STOCK USD.2	7,486.00	140,307
	SMITHS GROUP PLC.....	COMMON STOCK GBP.375	71,487.00	1,236,736
	SMITHS GROUP PLC.....	COMMON STOCK GBP.375	1,086.00	18,965
	SMS CO LTD.....	COMMON STOCK	18,400.00	291,968
	SMURFIT KAPPA GROUP PLC.....	COMMON STOCK EUR.001	41,104.00	1,089,094
	SMURFIT KAPPA GROUP PLC.....	COMMON STOCK EUR.001	883.00	23,720
	SNAM SPA.....	COMMON STOCK	371,077.00	1,620,596
	SNC LAVALIN GROUP INC.....	COMMON STOCK	30,900.00	1,038,899
	SNC LAVALIN GROUP INC.....	COMMON STOCK	300.00	10,088
	SOCIETE BIC SA.....	COMMON STOCK EUR3.82	5,115.00	519,907
	SOCIETE GENERALE SA.....	COMMON STOCK EUR1.25	142,393	4,510,569
	SOCO INTERNATIONAL PLC.....	COMMON STOCK GBP.05	92,808.00	80,380
	SODEXO SA.....	COMMON STOCK EUR4.0	16,742.00	1,708,384

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	SOFINA	COMMON STOCK	2,760.00	521,626
	SOFTBANK GROUP CORP	COMMON STOCK	153,000.00	10,074,846
	SOFTCAT PLC	COMMON STOCK GBP.0005	1,705.00	12,720
	SOFTCAT PLC	COMMON STOCK GBP.0005	7,783.00	58,642
	SOFTWARE AG	COMMON STOCK	12,658.00	457,037
	SOHGO SECURITY SERVICES CO.....	COMMON STOCK	12,700.00	597,325
	SOHO CHINA LTD	COMMON STOCK HKD.02	472,500.00	168,706
	SOHU.COM LTD ADR	ADR	12,500.00	217,750
	SOJITZ CORP	COMMON STOCK	234,700.00	808,803
	SOL	FOREIGN CURRENCY	47,633.85	14,099
	SOLGOLD PLC.....	COMMON STOCK GBP.01	116,228.00	54,267
	SOLGOLD PLC.....	COMMON STOCK GBP.01	2,875.00	1,353
	SOLUTIONS 30 SE.....	COMMON STOCK EUR.1275	6,242.00	63,438
	SOLVAY SA	COMMON STOCK EUR15.0	12,487.00	1,240,811
	SOLVAY SA	COMMON STOCK EUR15.0	421.00	42,033
	SOMPO HOLDINGS INC	COMMON STOCK	63,700.00	2,148,015
	SONAE	COMMON STOCK EUR1.0	168,952.00	156,237
	SONDA SA.....	COMMON STOCK	184,856.00	287,626
	SONIC HEALTHCARE LTD.....	COMMON STOCK	72,955.00	1,135,518
	SONIC HEALTHCARE LTD.....	COMMON STOCK	7,726.00	120,283
	SONOVA HOLDING AG REG.....	COMMON STOCK CHF.05	9,650.00	1,568,817
	SONY CORP	COMMON STOCK	232,500.00	11,185,252
	SONY FINANCIAL HOLDINGS INC.....	COMMON STOCK	31,800.00	589,660
	SOPHOS GROUP PLC	COMMON STOCK GBP.03	68,056.00	326,890
	SOPRA STERIA GROUP	COMMON STOCK EUR1.0	3,257.00	298,317
	SOSEI GROUP CORP	COMMON STOCK	15,600.00	112,646
	SOTETSU HOLDINGS INC	COMMON STOCK	15,200.00	449,357
	SOUTH AFRICAN RAND	FOREIGN CURRENCY	1,995,078.73	138,692
	SOUTH KOREAN WON	FOREIGN CURRENCY	17,324,127.00	15,526
	SOUTH32 LTD	COMMON STOCK	336,786.00	789,359
	SOUTH32 LTD	COMMON STOCK	584,999.00	1,379,502
	SOUTH32 LTD	COMMON STOCK	29,443.00	69,011
	SOUTHERN COPPER CORP.....	COMMON STOCK USD.01	7,036.00	215,302
	SOUTHERN COPPER CORP.....	COMMON STOCK USD.01	8,595.00	264,468
	SP SETIA BHD	COMMON STOCK MYR.75	170,631.00	96,258
	SP SETIA BHD	COMMON STOCK MYR.75	29,500.00	16,663
	SPAR GROUP LIMITED/THE.....	COMMON STOCK	33,105.00	477,636
	SPAR NORD BANK A/S.....	COMMON STOCK DKK10.	15,816.00	126,701
	SPAREBANK 1 SR BANK ASA	COMMON STOCK NOK25.0	33,152.00	341,171
	SPARK INFRASTRUCTURE GROUP.....	STAPLED SECURITY	363,805.00	566,224
	SPARK NEW ZEALAND LTD.....	COMMON STOCK	403,910.00	1,120,732
	SPECTRIS PLC	COMMON STOCK GBP.05	24,981.00	722,664
	SPEEDCAST INTERNATIONAL LTD.....	COMMON STOCK	38,457.00	78,893
	SPEEDCAST INTERNATIONAL LTD.....	COMMON STOCK	6,459.00	13,235
	SPH REIT	REIT	140,600.00	103,211
	SPI 200 FUTURES MAR19.....	XSFE 20190321	350.00	6,199
	SPIE SA	COMMON STOCK EUR.47	22,134.00	291,291
	SPIE SA	COMMON STOCK EUR.47	197.00	2,618
	SPIN MASTER CORP SUB VTG SHR	COMMON STOCK	3,400.00	95,567
	SPIN MASTER CORP SUB VTG SHR	COMMON STOCK	900.00	25,302
	SPIRAX SARCO ENGINEERING PLC	COMMON STOCK GBP.269231	14,896.00	1,185,092
	SPIRE HEALTHCARE GROUP PLC	COMMON STOCK GBP.01	54,232.00	74,954
	SPIRE HEALTHCARE GROUP PLC	COMMON STOCK GBP.01	3,486.00	4,860
	SPORTS DIRECT INTERNATIONAL.....	COMMON STOCK GBP.1	54,820.00	165,293
	SPROTT INC	COMMON STOCK	65,100.00	122,497
	SQUARE ENIX HOLDINGS CO LTD	COMMON STOCK	16,000.00	430,610
	SRI LANKA RUPEE.....	FOREIGN CURRENCY	2,414.31	13
	SRI REJEKI ISMAN TBK PT	COMMON STOCK IDR100.	9,278,500.00	230,959
	SRI TRANG AGRO INDS PCL NVDR	NVDR THB1.0	678,000.00	293,170
	SRISAWADCORP PCL FOREIGN	FOREIGN SH. A	52,300.00	72,282
	SSAB AB B SHARES.....	COMMON STOCK	42,847.00	120,142
	SSAB AB A SHARES.....	COMMON STOCK	87,830.00	303,283
	SSE PLC	COMMON STOCK GBP.5	184,644.00	2,536,721
	SSE PLC	COMMON STOCK GBP.5	2,491.00	34,311
	SSGA	G STIFF ERISA QUALIFIED 5BPS	38,723,035.73	38,723,036
	SSP GROUP PLC	COMMON STOCK GBP.0103333	93,561.00	770,128
	SSR MINING INC.....	COMMON STOCK	29,400.00	355,176
	SSY GROUP LTD.....	COMMON STOCK HKD.02	418,000.00	310,800
	ST BARBARA LTD.....	COMMON STOCK	150,921.00	499,721
	ST GALLER KANTONALBANK A REG	COMMON STOCK CHF70.0	859.00	393,060
	ST JAMES S PLACE PLC	COMMON STOCK GBP.15	89,411.00	1,070,434
	ST JAMES S PLACE PLC	COMMON STOCK GBP.15	7,162.00	86,556
	ST SHINE OPTICAL CO LTD.....	COMMON STOCK TWD10.	16,008.00	277,821
	ST. MODWEN PROPERTIES PLC	COMMON STOCK GBP.1	55,847.00	281,201
	STABILUS SA	COMMON STOCK EUR.01	4,506.00	282,210
	STAGECOACH GROUP PLC.....	COMMON STOCK GBP.005482	103,450.00	174,295
	STALLERGENES GREER PLC.....	COMMON STOCK EUR1.0	2,563.00	82,826
	STANDARD BANK GROUP LTD	COMMON STOCK ZAR.1	236,489.00	2,939,149

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	STANDARD CHARTERED PLC	COMMON STOCK USD.5	510,543.00	3,943,235
	STANDARD CHARTERED PLC	COMMON STOCK USD.5	8,841.00	68,965
	STANDARD FOODS CORP	COMMON STOCK TWD10.	93,000.00	149,849
	STANDARD LIFE ABERDEEN PLC	COMMON STOCK GBP.122222	403,664.00	1,319,766
	STANDARD LIFE ABERDEEN PLC	COMMON STOCK GBP.122222	34,395.00	113,057
	STANLEY ELECTRIC CO LTD	COMMON STOCK	29,000.00	807,933
	STANTEC INC	COMMON STOCK	24,300.00	532,152
	STAR ENTERTAINMENT GRP LTD/T	COMMON STOCK	170,524.00	547,386
	STARHILL GLOBAL REIT	REIT	258,800.00	129,153
	STARHUB LTD	COMMON STOCK	139,000.00	177,966
	STARS GROUP INC/THE	COMMON STOCK	24,300.00	401,027
	STARS GROUP INC/THE	COMMON STOCK	8,600.00	141,974
	STATE BANK OF INDI GDR REG S	GDR	13,079.00	557,252
	STEADFAST GROUP LTD	COMMON STOCK	162,724.00	313,974
	STEINHOFF INTERNATIONAL H NV	COMMON STOCK EUR.5	542,666.00	64,476
	STEINHOFF INTERNATIONAL H NV	COMMON STOCK EUR.5	177,228.00	21,255
	STELLA JONES INC	COMMON STOCK	6,400.00	185,608
	STMICROELECTRONICS NV	COMMON STOCK EUR1.04	125,279.00	1,783,749
	STMICROELECTRONICS NV	COMMON STOCK EUR1.04	1,663.00	23,739
	STO SE + CO. KGAA PREF SHRS	PREFERENCE	1,351.00	126,865
	STOBART GROUP LTD	COMMON STOCK GBP.1	30,721.00	56,332
	STOBART GROUP LTD	COMMON STOCK GBP.1	18,061.00	33,228
	STOCKLAND	REIT NPV	428,703.00	1,063,030
	STOLT NIELSEN LTD	COMMON STOCK USD1.	9,685.00	114,180
	STORA ENSO OYJ R SHS	COMMON STOCK EUR1.7	102,731.00	1,186,746
	STOREBRAND ASA	COMMON STOCK NOK5.	139,340.00	987,263
	STRATEC SE	COMMON STOCK	3,437.00	198,309
	STRAUMANN HOLDING AG REG	COMMON STOCK CHF.1	1,916.00	1,208,322
	STRAUSS GROUP LTD	COMMON STOCK ILS1.	5,523.00	125,473
	STROEER SE + CO KGAA	COMMON STOCK	6,366.00	307,258
	SUBARU CORP	COMMON STOCK	108,600.00	2,316,038
	SUBSEA 7 SA	COMMON STOCK USD2.	50,432.00	492,645
	SUEDZUCKER AG	COMMON STOCK	17,337.00	224,174
	SUEZ	COMMON STOCK EUR4.0	63,158.00	830,559
	SUEZ	COMMON STOCK EUR4.0	1,918.00	25,361
	SUGI HOLDINGS CO LTD	COMMON STOCK	6,900.00	272,402
	SUI NORTHERN GAS PIPELINES	COMMON STOCK PKR10.	94,600.00	52,662
	SUL AMERICA SA UNITS	UNIT	50,800.00	375,251
	SULZER AG REG	COMMON STOCK CHF.01	3,074.00	242,676
	SUMCO CORP	COMMON STOCK	42,500.00	478,742
	SUMITOMO BAKELITE CO LTD	COMMON STOCK	9,000.00	307,527
	SUMITOMO CHEMICAL CO LTD	COMMON STOCK	273,000.00	1,333,728
	SUMITOMO CORP	COMMON STOCK	213,100.00	3,003,190
	SUMITOMO DAINIPPON PHARMA CO	COMMON STOCK	31,000.00	997,403
	SUMITOMO ELECTRIC INDUSTRIES	COMMON STOCK	133,300.00	1,757,954
	SUMITOMO FORESTRY CO LTD	COMMON STOCK	25,200.00	327,267
	SUMITOMO HEAVY INDUSTRIES	COMMON STOCK	21,200.00	624,361
	SUMITOMO METAL MINING CO LTD	COMMON STOCK	43,500.00	1,155,808
	SUMITOMO MITSUI CONSTRUCTION	COMMON STOCK	29,600.00	179,232
	SUMITOMO MITSUI FINANCIAL GR	COMMON STOCK	249,054.00	8,204,778
	SUMITOMO MITSUI TRUST HOLDIN	COMMON STOCK	57,500.00	2,090,839
	SUMITOMO OSAKA CEMENT CO LTD	COMMON STOCK	8,300.00	339,905
	SUMITOMO REALTY + DEVELOPMEN	COMMON STOCK	62,000.00	2,262,199
	SUMITOMO RUBBER INDUSTRIES	COMMON STOCK	48,653.00	578,447
	SUMMARECON AGUNG TBK PT	COMMON STOCK IDR100.0	3,871,500.00	217,052
	SUN ART RETAIL GROUP LTD	COMMON STOCK	390,000.00	398,196
	SUN HUNG KAI PROPERTIES	COMMON STOCK	290,302.00	4,116,795
	SUN INTERNATIONAL LTD	COMMON STOCK ZAR.08	26,771.00	117,228
	SUN LIFE FINANCIAL INC	COMMON STOCK	111,797.00	3,707,194
	SUNAC CHINA HOLDINGS LTD	COMMON STOCK HKD.1	441,000.00	1,418,415
	SUNCOR ENERGY INC	COMMON STOCK	300,723.00	8,395,496
	SUNCORP GROUP LTD	COMMON STOCK	225,228.00	2,002,492
	SUNCORP GROUP LTD	COMMON STOCK	3,402.00	30,255
	SUNDRUG CO LTD	COMMON STOCK	13,400.00	398,190
	SUNLIGHT REAL ESTATE INVEST	REIT	62,000.00	39,742
	SUNNY OPTICAL TECH	COMMON STOCK HKD.1	125,900.00	1,104,773
	SUNNY OPTICAL TECH	COMMON STOCK HKD.1	5,000.00	44,469
	SUNONWEALTH ELECTRIC MACHINE	COMMON STOCK TWD10.	27,000.00	32,158
	SUNRISE COMMUNICATIONS GROUP	COMMON STOCK	7,789.00	683,870
	SUNTEC REIT	REIT	582,800.00	759,334
	SUNTORY BEVERAGE + FOOD LTD	COMMON STOCK	26,000.00	1,172,348
	SUPER ENERGY CORP PCL NVDR	NVDR THB.1	8,453,700.00	137,420
	SUPER GROUP LTD	COMMON STOCK ZAR1.0	49,637.00	116,786
	SUPER RETAIL GROUP LTD	COMMON STOCK	7,328.00	36,288
	SUPER RETAIL GROUP LTD	COMMON STOCK	14,538.00	72,425
	SUPERDRY PLC	COMMON STOCK GBP.05	10,986.00	65,458
	SUPERIOR PLUS CORP	COMMON STOCK	39,200.00	277,827
	SURGUTNEFTEGAS PREFERENCE	PREFERENCE	1,031,300.00	585,725

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		Shares/ Par Value		
	SURGUTNEFTEGAS SP ADR	ADR 173,423.00		652,070
	SURGUTNEFTEGAZ SP ADR PREF	ADR 34,310.00		188,362
	SURUGA BANK LTD	COMMON STOCK 33,100.00		121,309
	SURYA CITRA MEDIA PT TBK	COMMON STOCK IDR50.0 2,341,000.00		304,357
	SUZANO SA	COMMON STOCK NPV 93,200.00		916,706
	SUZUKEN CO LTD	COMMON STOCK 13,700.00		702,434
	SUZUKI MOTOR CORP	COMMON STOCK 63,700.00		3,220,020
	SVENSKA CELLULOSA AB SCA B	COMMON STOCK SEK3.33 101,004.00		780,746
	SVENSKA HANDELSBANKEN A SHS	COMMON STOCK SEK1.55 259,472.00		2,873,411
	SWAP STANDARD CHARTERED BANK L	CUSIP CREATION 40,000.00		40,000
	SWATCH GROUP AG/THE BR	COMMON STOCK CHF2.25 5,336.00		1,556,429
	SWATCH GROUP AG/THE REG	COMMON STOCK CHF.45 9,517.00		550,036
	SWBC WESTPAC BOC	SWAPS CASH COLLATERAL USD (330,000.00)		(330,000)
	SWECO AB B SHS	COMMON STOCK SEK1.0 12,797.00		284,791
	SWEDBANK AB A SHARES	COMMON STOCK SEK22.0 168,210.00		3,748,510
	SWEDISH KRONA	FOREIGN CURRENCY 73,260.47		8,263
	SWEDISH MATCH AB	COMMON STOCK SEK1.9823 35,374.00		1,394,157
	SWEDISH ORPHAN BIOVITRUM AB	COMMON STOCK SEK.55 41,846.00		909,715
	SWIRE PACIFIC LTD CL A	COMMON STOCK 93,500.00		982,390
	SWIRE PROPERTIES LTD	COMMON STOCK 195,200.00		682,208
	SWISS FRANC	FOREIGN CURRENCY 3,418,528.58		3,467,771
	SWISS LIFE HOLDING AG REG	COMMON STOCK CHF5.1 5,737.00		2,207,843
	SWISS PRIME SITE REG	COMMON STOCK 12,230.00		987,952
	SWISS RE AG	COMMON STOCK CHF.1 55,152.00		5,052,567
	SWISSCOM AG REG	COMMON STOCK CHF1.0 4,478.00		2,136,680
	SWISSQUOTE GROUP HOLDING REG	COMMON STOCK CHF.2 5,508.00		254,548
	SYDBANK A/S	COMMON STOCK DKK10. 17,469.00		415,238
	SYDNEY AIRPORT	STAPLED SECURITY 208,489.00		987,764
	SYMRISE AG	COMMON STOCK 26,056.00		1,921,141
	SYNNEX TECHNOLOGY INTL CORP	COMMON STOCK TWD10. 290,150.00		340,705
	SYNTHOMER PLC	COMMON STOCK GBP.1 51,243.00		232,392
	SYRAH RESOURCES LTD	COMMON STOCK 47,854.00		50,801
	SYRAH RESOURCES LTD	COMMON STOCK 17,105.00		18,127
	SYSMEX CORP	COMMON STOCK 30,700.00		1,479,701
	SYSTEMA CORP	COMMON STOCK 2,000.00		23,020
	T GAIA CORP	COMMON STOCK 3,600.00		67,733
	T+D HOLDINGS INC	COMMON STOCK 96,500.00		1,112,146
	TA CHEN STAINLESS PIPE CO	COMMON STOCK TWD10. 97,818.00		132,795
	TABCORP HOLDINGS LTD	COMMON STOCK 452,729.00		1,367,215
	TACHI S CO LTD	COMMON STOCK 12,400.00		161,444
	TADANO LTD	COMMON STOCK 23,600.00		211,471
	TAG IMMOBILIEN AG	COMMON STOCK 26,111.00		594,690
	TAHOE RESOURCES INC	COMMON STOCK 59,600.00		216,878
	TAICHUNG COMMERCIAL BANK	COMMON STOCK TWD10. 387,000.00		128,040
	TAIHEI DENGYO KAISHA LTD	COMMON STOCK 9,000.00		201,706
	TAIHEIYO CEMENT CORP	COMMON STOCK 20,900.00		642,607
	TAIKISHA LTD	COMMON STOCK 9,300.00		245,191
	TAI MED BIOLOGICS INC	COMMON STOCK TWD10. 46,000.00		245,306
	TAISEI CORP	COMMON STOCK 36,800.00		1,562,989
	TAISHIN FINANCIAL HOLDINGS	COMMON STOCK TWD10. 1,831,771.00		774,381
	TAISHO PHARMACEUTICAL HOLDIN	COMMON STOCK 6,600.00		655,518
	TAIWAN BUSINESS BANK	COMMON STOCK TWD10. 709,000.00		237,491
	TAIWAN CEMENT	COMMON STOCK TWD10. 793,776.00		912,678
	TAIWAN COOPERATIVE FINANCIAL	COMMON STOCK TWD10.0 1,605,677.00		918,962
	TAIWAN FERTILIZER CO LTD	COMMON STOCK TWD10. 141,000.00		198,432
	TAIWAN GLASS IND CORP	COMMON STOCK TWD10. 302,084.00		126,965
	TAIWAN HIGH SPEED RAIL CORP	COMMON STOCK TWD10. 432,000.00		426,871
	TAIWAN MOBILE CO LTD	COMMON STOCK TWD10. 277,528.00		960,836
	TAIWAN PAIHO LTD	COMMON STOCK TWD10. 175,389.00		279,544
	TAIWAN SECOM	COMMON STOCK TWD10. 84,261.00		241,951
	TAIWAN SEMICONDUCTOR MANUFAC	COMMON STOCK TWD10. 4,553,363.00		33,054,126
	TAIWAN TEA CORP	COMMON STOCK TWD10. 421,607.00		211,091
	TAIWAN UNION TECHNOLOGY CORP	COMMON STOCK TWD10. 22,000.00		63,319
	TAIYO NIPPON SANJO CORP	COMMON STOCK 29,200.00		480,289
	TAIYO YUDEN CO LTD	COMMON STOCK 25,400.00		383,257
	TAKARA BIO INC	COMMON STOCK 8,800.00		201,913
	TAKARA HOLDINGS INC	COMMON STOCK 36,000.00		434,927
	TAKASHIMAYA CO LTD	COMMON STOCK 26,500.00		336,403
	TAKEAWAY.COM NV	COMMON STOCK 2,106.00		141,221
	TAKEAWAY.COM NV	COMMON STOCK 1,967.00		132,243
	TAKEDA PHARMACEUTICAL CO LTD	COMMON STOCK 132,100.00		4,477,757
	TAKUMA CO LTD	COMMON STOCK 12,100.00		150,597
	TAL EDUCATION GROUP ADR	ADR 68,400.00		1,824,912
	TALKTALK TELECOM GROUP	COMMON STOCK GBP.001 126,459.00		183,326
	TAMRON CO LTD	COMMON STOCK 10,400.00		147,997
	TARKETT	COMMON STOCK 7,651.00		152,556
	TATE + LYLE PLC	COMMON STOCK GBP.25 92,048.00		772,175
	TATNEFT PAO SPONSORED ADR	ADR 3,175.00		201,613

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	TATNEFT PJSC	COMMON STOCK RUB1.0	265,606.00	2,825,193
	TATUNG CO LTD.....	COMMON STOCK TWD10.	412,828.00	345,139
	TAURON POLSKA ENERGIA SA.....	COMMON STOCK PLN5.	260,209.00	151,608
	TAV HAVALIMANLARI HOLDING AS.....	COMMON STOCK TRY1.	30,591.00	137,657
	TAYLOR WIMPEY PLC.....	COMMON STOCK GBP.01	608,332.00	1,051,415
	TCI CO LTD.....	COMMON STOCK TWD10.0	14,000.00	233,338
	TCL ELECTRONICS HOLDINGS LTD	COMMON STOCK HKD1.0	588,533.00	225,513
	TDK CORP	COMMON STOCK	22,200.00	1,578,067
	TECAN GROUP AG REG.....	COMMON STOCK CHF.1	2,878.00	556,176
	TECHNICOLOR REGR.....	COMMON STOCK EUR1.0	89,930.00	97,418
	TECHNOLOGY ONE LIMITED	COMMON STOCK	6,742.00	29,236
	TECHNOLOGY ONE LIMITED	COMMON STOCK	31,809.00	137,972
	TECHNOPRO HOLDINGS INC	COMMON STOCK	7,600.00	310,128
	TECHTRONIC INDUSTRIES CO LTD	COMMON STOCK	242,000.00	1,275,756
	TECHTRONIC INDUSTRIES CO LTD	COMMON STOCK	19,000.00	101,082
	TECK RESOURCES LTD CLS B.....	COMMON STOCK	101,761.00	2,189,747
	TECNICAS REUNIDAS SA.....	COMMON STOCK EUR.1	6,830.00	166,252
	TECNICAS REUNIDAS SA.....	COMMON STOCK EUR.1	229.00	5,588
	TECO ELECTRIC + MACHINERY	COMMON STOCK TWD10.	423,775.00	238,386
	TED BAKER PLC.....	COMMON STOCK GBP.05	6,650.00	130,802
	TEIJIN LTD.....	COMMON STOCK	33,200.00	528,010
	TEKFEN HOLDING AS.....	COMMON STOCK TRY1.	35,736.00	139,296
	TELCOM RF PHARMACEUTICAL INC	COMMON STOCK KRW100.0	8,925.00	65,796
	TELE2 AB B SHS	COMMON STOCK SEK1.25	91,136.00	1,164,143
	TELECOM ARGENTINA S.A. B	COMMON STOCK ARS1.	6.00	19
	TELECOM ITALIA RSP	COMMON STOCK	955,211.00	455,539
	TELECOM ITALIA SPA	COMMON STOCK	1,995,682.00	1,103,062
	TELECOM PLUS PLC.....	COMMON STOCK	16,152.00	294,596
	TELEFONICA BRASIL S.A. PREF.....	PREFERENCE	75,648.00	905,997
	TELEFONICA DEUTSCHLAND HOLDI.....	COMMON STOCK	121,314.00	473,597
	TELEFONICA SA.....	COMMON STOCK EUR1.	862,236.00	7,260,971
	TELEKOM AUSTRIA AG	COMMON STOCK	24,971.00	189,556
	TELEKOM MALAYSIA BHD.....	COMMON STOCK MYR.7	468,534.00	301,805
	TELEKOMUNIKASI INDONESIA PER.....	COMMON STOCK IDR50.	8,882,700.00	2,318,748
	TELENET GROUP HOLDING NV	COMMON STOCK	9,109.00	421,906
	TELENET GROUP HOLDING NV	COMMON STOCK	966.00	44,843
	TELENOR ASA	COMMON STOCK NOK6.	128,158.00	2,470,334
	TELEPERFORMANCE	COMMON STOCK EUR2.5	11,112.00	1,774,734
	TELEPIZZA GROUP SA.....	COMMON STOCK	18,695.00	125,901
	TELESITES SAB DE CV	COMMON STOCK	355,253.00	210,874
	TELEVISION BROADCASTS LTD.....	COMMON STOCK	91,100.00	171,825
	TELEVISION FRANCAISE (T.F.1)	COMMON STOCK EUR.2	25,853.00	208,123
	TELIA CO AB.....	COMMON STOCK SEK3.2	476,643.00	2,261,091
	TELMOR SA SOC LTD	COMMON STOCK ZAR10.0	56,670.00	248,538
	TELSTRA CORP LTD.....	COMMON STOCK	739,996.00	1,484,660
	TELSTRA CORP LTD.....	COMMON STOCK	22,754.00	45,663
	TELUS CORP.....	COM (NON CANADIAN	35,648.00	1,181,046
	TEMENOS AG REG.....	COMMON STOCK CHF5.0	11,210.00	1,346,966
	TENAGA NASIONAL BHD	COMMON STOCK MYR1.	634,305.00	2,080,659
	TENARIS SA.....	COMMON STOCK USD1.	80,064.00	856,280
	TENCENT HOLDINGS LTD.....	COMMON STOCK HKD.00002	1,059,000.00	41,983,895
	TERNA ENERGY SA	COMMON STOCK EUR.3	68,702.00	438,935
	TERNA SPA	COMMON STOCK EUR.22	263,241.00	1,490,929
	TERUMO CORP	COMMON STOCK	55,500.00	3,114,832
	TESCO PLC.....	COMMON STOCK GBP.05	1,786,862.00	4,326,418
	TESCO PLC.....	COMMON STOCK GBP.05	33,961.00	82,652
	TEST RESEARCH INC	COMMON STOCK TWD10.	178,812.00	262,826
	TEVA PHARMACEUTICAL IND LTD.....	COMMON STOCK ILS.1	134,715.00	2,090,007
	TEVA PHARMACEUTICAL IND LTD.....	COMMON STOCK ILS.1	5,008.00	78,642
	TEVA PHARMACEUTICAL SP ADR.....	ADR	41,511.00	640,100
	TFI INTERNATIONAL INC	COMMON STOCK	19,200.00	496,237
	TGS NOPEC GEOPHYSICAL CO ASA	COMMON STOCK NOK.25	25,339.00	613,527
	THAI OIL PCL FOREIGN.....	FOREIGN SH. THB10.0 A	189,600.00	385,780
	THAI VEGETABLE OIL PCL FOR	FOREIGN SH. THB1.0 A	473,480.00	385,357
	THAICOM PCL FOREIGN.....	FOREIGN SH. A	259,700.00	48,255
	THAILAND BAHT	FOREIGN CURRENCY	8,273,460.30	254,099
	THALES SA	COMMON STOCK EUR3.0	19,506.00	2,263,917
	THANACHART CAPITAL FOREIGN.....	FOREIGN SH. THB10.0 A	379,600.00	580,009
	THE FOSCHINI GROUP LTD.....	COMMON STOCK ZAR.0125	43,317.00	496,524
	THK CO LTD	COMMON STOCK	22,400.00	415,840
	THOMAS COOK GROUP PLC	COMMON STOCK EUR.01	310,447.00	120,666
	THOMSON REUTERS CORP.....	COMMON STOCK	41,631.00	2,009,615
	THULE GROUP AB/THE.....	COMMON STOCK SEK.01	21,847.00	400,674
	THYSSENKRUPP AG.....	COMMON STOCK	74,312.00	1,272,560
	TIANJIN PORT DVLP HLDS LTD	COMMON STOCK HKD.1	1,004,000.00	106,019
	TIANNENG POWER INTL LTD	COMMON STOCK HKD.1	242,000.00	200,742
	TIBET WATER RESOURCES LTD	COMMON STOCK HKD.01	629,000.00	220,172
	TIETO OYJ.....	COMMON STOCK	12,646.00	341,376

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	TIGER BRANDS LTD	COMMON STOCK ZAR.1	31,447.00	598,595
	TIKKURILA OYJ	COMMON STOCK NPV	8,003.00	110,019
	TIM PARTICIPACOES SA	COMMON STOCK	178,072.00	549,008
	TIME DOTCOM BHD	COMMON STOCK MYR.5	281,120.00	550,188
	TINGYI (CAYMAN ISLN) HLDG CO	COMMON STOCK USD.005	364,000.00	482,222
	TIS INC	COMMON STOCK	14,600.00	579,552
	TISCO FINANCIAL FOREIGN	FOREIGN SH. THB10.0 A	158,490.00	380,892
	TITAN CEMENT CO. S.A.	COMMON STOCK EUR3.45	9,353.00	207,313
	TKH GROUP NV DUTCH CERT	DUTCH CERT EUR.25	12,672.00	589,916
	TLG IMMOBILIEN AG	COMMON STOCK	18,189.00	503,975
	TMK PAO GDR REG S	GDR	14,322.00	46,120
	TMK PAO GDR REG S	GDR	4,234.00	13,636
	TMX GROUP LTD	COMMON STOCK	8,472.00	438,735
	TOA CORP	COMMON STOCK	9,200.00	109,352
	TOAGOSEI CO LTD	COMMON STOCK	24,100.00	267,475
	TOBU RAILWAY CO LTD	COMMON STOCK	36,200.00	970,011
	TOCALO CO LTD	COMMON STOCK	25,200.00	192,995
	TOCHIGI BANK LTD/THE	COMMON STOCK	62,400.00	141,566
	TOD S SPA	COMMON STOCK EUR2.0	3,032.00	142,891
	TODA CORP	COMMON STOCK	48,000.00	296,673
	TOENEC CORP	COMMON STOCK	5,200.00	136,174
	TOHO CO LTD	COMMON STOCK	21,300.00	768,979
	TOHO GAS CO LTD	COMMON STOCK	17,600.00	740,883
	TOHO HOLDINGS CO LTD	COMMON STOCK	13,700.00	333,216
	TOHO TITANIUM CO LTD	COMMON STOCK	13,400.00	124,052
	TOHO ZINC CO LTD	COMMON STOCK	5,800.00	175,932
	TOHOKU ELECTRIC POWER CO INC	COMMON STOCK	89,000.00	1,168,646
	TOKAI CARBON CO LTD	COMMON STOCK	35,600.00	399,591
	TOKAI HOLDINGS CORP	COMMON STOCK	31,400.00	250,309
	TOKAI RIKI CO LTD	COMMON STOCK	15,600.00	256,569
	TOKAI TOKYO FINANCIAL HOLDIN	COMMON STOCK	51,100.00	220,045
	TOKEN CORP	COMMON STOCK	2,240.00	131,782
	TOKIO MARINE HOLDINGS INC	COMMON STOCK	121,500.00	5,769,779
	TOKUYAMA CORP	COMMON STOCK	12,800.00	280,291
	TOKYO BROADCASTING SYSTEM	COMMON STOCK	6,400.00	101,057
	TOKYO CENTURY CORP	COMMON STOCK	5,800.00	252,096
	TOKYO ELECTRIC POWER COMPANY	COMMON STOCK	263,000.00	1,553,755
	TOKYO ELECTRON LTD	COMMON STOCK	27,900.00	3,197,743
	TOKYO GAS CO LTD	COMMON STOCK	70,100.00	1,771,021
	TOKYO KIRABOSHI FINANCIAL GR	COMMON STOCK	6,900.00	107,211
	TOKYO OHKA KOGYO CO LTD	COMMON STOCK	8,400.00	223,097
	TOKYO SEIMITSU CO LTD	COMMON STOCK	10,800.00	274,872
	TOKYO STEEL MFG CO LTD	COMMON STOCK	26,400.00	212,893
	TOKYO TATEMONO CO LTD	COMMON STOCK	38,300.00	394,296
	TOKYOTOKEIBA CO LTD	COMMON STOCK	6,300.00	155,278
	TOKYU CONSTRUCTION CO LTD	COMMON STOCK	23,560.00	213,005
	TOKYU CORP	COMMON STOCK	91,800.00	1,490,459
	TOKYU FUDOSAN HOLDINGS CORP	COMMON STOCK	89,400.00	443,345
	TOKYU REIT INC	REIT	163.00	244,175
	TOMONY HOLDINGS INC	COMMON STOCK	49,200.00	181,252
	TOMRA SYSTEMS ASA	COMMON STOCK NOK1.	20,558.00	459,993
	TOMTOM	COMMON STOCK EUR.2	30,414.00	273,235
	TOMY COMPANY LTD	COMMON STOCK	16,800.00	166,810
	TONG HSING ELECTRONIC INDUST	COMMON STOCK TWD10.	54,871.00	189,936
	TONG REN TANG TECHNOLOGIES H	COMMON STOCK CNY1.0	168,000.00	219,149
	TONG YANG INDUSTRY	COMMON STOCK TWD10.	295,000.00	351,031
	TONGAAT HULETT LTD	COMMON STOCK ZAR1.0	25,076.00	96,879
	TONGDA GROUP HOLDINGS LTD	COMMON STOCK HKD.01	660,000.00	65,251
	TOP GLOVE CORP BHD	COMMON STOCK MYR.5	241,400.00	327,808
	TOPCON CORP	COMMON STOCK	22,000.00	288,357
	TOPDANMARK A/S	COMMON STOCK DKK1.0	13,585.00	631,834
	TOPPAN PRINTING CO LTD	COMMON STOCK	47,000.00	687,144
	TOPRE CORP	COMMON STOCK	9,400.00	185,646
	TORAY INDUSTRIES INC	COMMON STOCK	255,900.00	1,786,143
	TORAX GOLD RESOURCES INC	COMMON STOCK	15,500.00	147,419
	TORII PHARMACEUTICAL CO LTD	COMMON STOCK	6,600.00	145,961
	TORM PLC	COMMON STOCK USD.01	5,453.00	36,602
	TOROMONT INDUSTRIES LTD	COMMON STOCK	21,104.00	838,412
	TORONTO DOMINION BANK	COMMON STOCK	342,000.00	16,992,327
	TOSHIBA CORP	COMMON STOCK	117,300.00	3,326,475
	TOSOH CORP	COMMON STOCK	56,500.00	730,324
	TOTAL SA	COMMON STOCK EUR2.5	444,036.00	23,404,314
	TOTAL SA	COMMON STOCK EUR2.5	8,619.00	456,459
	TOTO LTD	COMMON STOCK	25,100.00	861,939
	TOTVS SA	COMMON STOCK	29,800.00	208,120
	TOURMALINE OIL CORP	COMMON STOCK	41,300.00	513,453
	TOURMALINE OIL CORP	COMMON STOCK	4,100.00	50,995
	TOWA PHARMACEUTICAL CO LTD	COMMON STOCK	4,500.00	316,512

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		Shares/ Par Value		
	TOWER SEMICONDUCTOR LTD	COMMON STOCK ILS1.	17,675.86	265,184
	TOWER SEMICONDUCTOR LTD	COMMON STOCK ILS1.	1,910.00	28,638
	TOWN HEALTH INTERNATIONAL ME	COMMON STOCK HKD.01	692,000.00	60,986
	TOWNGAS CHINA CO LTD.....	COMMON STOCK HKD.1	328,495.00	242,646
	TOYO KANETSU K K	COMMON STOCK	5,600.00	113,976
	TOYO SEIKAN GROUP HOLDINGS L	COMMON STOCK	29,000.00	660,873
	TOYO SUISAN KAISHA LTD	COMMON STOCK	17,000.00	592,670
	TOYO TIRE CORP	COMMON STOCK	20,400.00	253,482
	TOYOBO CO LTD.....	COMMON STOCK	20,300.00	278,253
	TOYODA GOSEI CO LTD.....	COMMON STOCK	14,600.00	290,793
	TOYOTA BOSHOKU CORP	COMMON STOCK	14,300.00	212,684
	TOYOTA INDUSTRIES CORP	COMMON STOCK	28,300.00	1,300,934
	TOYOTA MOTOR CORP	COMMON STOCK	423,300.00	24,560,942
	TOYOTA TSUSHO CORP	COMMON STOCK	39,100.00	1,148,809
	TP ICAP PLC.....	COMMON STOCK GBP.25	109,626.00	418,959
	TPG TELECOM LTD	COMMON STOCK	79,099.00	358,594
	TPK HOLDING CO LTD.....	COMMON STOCK TWD10.	78,000.00	121,398
	TRADA ALAM MINERA TBK PT.....	COMMON STOCK IDR100.0	1,252,300.00	14,802
	TRADE ME GROUP LTD.....	COMMON STOCK	63,673.00	271,255
	TRAKYA CAM SANAYII AS	COMMON STOCK TRY1.	243,470.00	137,766
	TRANSALTA CORP	COMMON STOCK	78,596.00	321,681
	TRANSALTA RENEWABLES INC	COMMON STOCK	22,900.00	173,871
	TRANSCANADA CORP	COMMON STOCK	165,465.00	5,906,003
	TRANSCANADA CORP	COMMON STOCK	900.00	32,124
	TRANSCEND INFORMATION INC.....	COMMON STOCK TWD10.0	72,566.00	157,233
	TRANSCONTINENTAL INC CL A	COMMON STOCK	8,700.00	122,939
	TRANSCONTINENTAL INC CL A	COMMON STOCK	3,000.00	42,409
	TRANSCOSMOS INC	COMMON STOCK	10,500.00	221,695
	TRANSMISSORA ALIANCA DE UNIT.....	UNIT	46,000.00	280,233
	TRANSNEFT PJSC.....	PREFERENCE	86.00	211,924
	TRANSPORTADORA DE GAS SUR B	COMMON STOCK ARS1.0	3.00	9
	TRANSURBAN GROUP	STAPLED SECURITY	485,725.00	3,985,681
	TRAVELSKY TECHNOLOGY LTD H.....	COMMON STOCK CNY1.0	181,000.00	460,759
	TRAVIS PERKINS PLC	COMMON STOCK GBP.1	47,727.00	647,087
	TREASURY WINE ESTATES LTD	COMMON STOCK	148,540.00	1,547,471
	TRELLEBORG AB B SHS	COMMON STOCK SEK25.	43,468.00	685,506
	TRENCOR LTD	COMMON STOCK ZAR.005	30,709.00	60,806
	TREND MICRO INC	COMMON STOCK	21,500.00	1,162,434
	TREVALI MINING CORP	COMMON STOCK	39,500.00	12,002
	TREVALI MINING CORP	COMMON STOCK	81,000.00	24,612
	TRICAN WELL SERVICE LTD	COMMON STOCK	45,800.00	39,905
	TRICAN WELL SERVICE LTD	COMMON STOCK	23,800.00	20,867
	TRICON CAPITAL GROUP INC	COMMON STOCK	24,500.00	173,821
	TRIGANO SA.....	COMMON STOCK EUR4.2568	1,866.00	171,013
	TRIPOD TECHNOLOGY CORP	COMMON STOCK TWD10.	131,366.00	341,743
	TRITAX BIG BOX REIT PLC	REIT GBP.01	432,320.00	721,920
	TRUE CORP PCL FOREIGN	FOREIGN SH. THB4.0 A	1,128,300.00	180,195
	TRULY INTERNATIONAL HOLDINGS	COMMON STOCK HKD.02	372,000.00	44,823
	TRUSCO NAKAYAMA CORP.....	COMMON STOCK	11,000.00	288,048
	TRUWORTHS INTERNATIONAL LTD	COMMON STOCK ZAR.00015	88,510.00	542,334
	TRYG A/S.....	COMMON STOCK DKK5.0	26,975.00	677,821
	TS TECH CO LTD	COMMON STOCK	11,000.00	306,711
	TSI HOLDINGS CO LTD.....	COMMON STOCK	21,800.00	140,898
	TSINGTAO BREWERY CO LTD H.....	COMMON STOCK CNY1.0	74,000.00	299,217
	TSOGO SUN HOLDINGS LTD	COMMON STOCK ZAR.02	80,303.00	119,481
	TSRC CORP	COMMON STOCK TWD10.	122,000.00	106,713
	TSUGAMI CORP	COMMON STOCK	8,000.00	46,241
	TSUKISHIMA KIKAI CO LTD	COMMON STOCK	14,300.00	165,603
	TSUMURA + CO	COMMON STOCK	12,800.00	358,925
	TSURUHA HOLDINGS INC	COMMON STOCK	6,200.00	531,296
	TTY BIOPHARM CO LTD	COMMON STOCK TWD10.	175,000.00	433,390
	TUBACEX SA	COMMON STOCK EUR.45	73,339.00	209,506
	TUI AG DI	COMMON STOCK	26,771.00	383,902
	TUI AG DI	COMMON STOCK	45,770.00	642,337
	TULLOW OIL PLC.....	COMMON STOCK GBP.1	272,780.00	620,221
	TUNG HO STEEL ENTERPRISE COR.....	COMMON STOCK TWD10.	267,419.00	165,058
	TUPRAS TURKIYE PETROL RAFINE	COMMON STOCK TRY1.	24,577.00	539,073
	TURK HAVA YOLLARI AO	COMMON STOCK TRY1.	117,544.00	355,456
	TURK SISE VE CAM FABRIKALARI	COMMON STOCK TRY1.	245,969.00	261,025
	TURKCELL ILETISIM HIZMET AS	COMMON STOCK TRY1.	203,681.00	465,310
	TURKISH LIRA	FOREIGN CURRENCY	2,024,505.06	380,553
	TURKIYE GARANTI BANKASI	COMMON STOCK TRY1.	422,028.00	622,137
	TURKIYE GARANTI BANKASI	COMMON STOCK TRY1.	7,503.00	11,235
	TURKIYE HALK BANKASI	COMMON STOCK TRY1.	148,549.00	195,700
	TURKIYE IS BANKASI C	COMMON STOCK TRY1.	354,775.00	302,442
	TURKIYE SINAI KALKINMA BANK	COMMON STOCK TRY1.	941,520.00	143,418
	TURQUOISE HILL RESOURCES LTD.....	COMMON STOCK	189,830.00	312,723
	U BLOX HOLDING AG.....	COMMON STOCK CHF.9	1,501.00	120,594

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	U MING MARINE TRANSPORT CORP	COMMON STOCK TWD10.	127,000.00	132,841
	UAE DIRHAM	FOREIGN CURRENCY	164,963.66	44,911
	UBE INDUSTRIES LTD.....	COMMON STOCK	20,900.00	420,787
	UBI BANCA SPA	COMMON STOCK EUR2.5	187,771.00	542,361
	UBISOFT ENTERTAINMENT	COMMON STOCK EUR.0775	14,354.00	1,148,936
	UBISOFT ENTERTAINMENT	COMMON STOCK EUR.0775	411.00	33,220
	UBS GROUP AG REG.....	COMMON STOCK CHF.1	703,130.00	8,751,324
	UCB SA	COMMON STOCK	21,202.00	1,724,627
	UCB SA	COMMON STOCK	912.00	74,349
	UDG HEALTHCARE PLC	COMMON STOCK EUR.05	52,989.00	401,569
	UEM SUNRISE BHD.....	COMMON STOCK MYR.5	522,833.00	84,188
	ULTRA ELECTRONICS HLDGS PLC	COMMON STOCK GBP.05	16,224.00	267,704
	ULTRAPAR PARTICIPACOES SA	COMMON STOCK	61,700.00	839,492
	ULVAC INC	COMMON STOCK	9,700.00	278,521
	UMICORE	COMMON STOCK	40,264.00	1,597,788
	UMW HOLDINGS BHD.....	COMMON STOCK	190,800.00	252,011
	UNI PRESIDENT CHINA HOLDINGS.....	COMMON STOCK HKD.01	236,000.00	203,829
	UNI PRESIDENT ENTERPRISES CO	COMMON STOCK TWD10.	892,507.00	2,019,921
	UNI SELECT INC	COMMON STOCK	10,400.00	147,799
	UNIBAIL RODAMCO WESTFIEL/CDI	CDI	129,300.00	970,494
	UNIBAIL RODAMCO WESTFIELD	REIT EUR.5	18,706.00	2,882,934
	UNICAJA BANCO SA	COMMON STOCK	154,618.00	202,792
	UNICHARM CORP	COMMON STOCK	69,600.00	2,246,318
	UNICREDIT SPA	COMMON STOCK NPV	353,134.00	3,996,836
	UNILEVER INDONESIA TBK PT.....	COMMON STOCK IDR10.	238,200.00	753,463
	UNILEVER NV CVA	DUTCH CERT EUR.16	285,987.00	15,503,838
	UNILEVER NV CVA	DUTCH CERT EUR.16	1,418.00	76,883
	UNILEVER PLC	COMMON STOCK GBP.0311	209,436.00	10,952,790
	UNILEVER PLC	COMMON STOCK GBP.0311	1,659.00	87,261
	UNIMICRON TECHNOLOGY CORP.....	COMMON STOCK TWD10.	380,805.00	273,138
	UNIPER SE.....	COMMON STOCK	36,871.00	952,435
	UNIPOL GRUPPO SPA	COMMON STOCK	89,515.00	360,159
	UNIPRES CORP.....	COMMON STOCK	9,000.00	151,735
	UNIPRO PJSC	COMMON STOCK RUB.4	2,331,000.00	87,364
	UNIQA INSURANCE GROUP AG	COMMON STOCK	24,861.00	223,021
	UNISEM (M) BERHAD.....	COMMON STOCK MYR.5	386,100.00	306,310
	UNITE GROUP PLC	REIT GBP.25	64,777.00	664,056
	UNITED ARROWS LTD	COMMON STOCK	7,400.00	236,182
	UNITED BANK LTD.....	COMMON STOCK PKR10.	96,800.00	86,486
	UNITED BANK LTD.....	COMMON STOCK PKR10.	20,000.00	17,674
	UNITED ENGINEERS LTD.....	COMMON STOCK	52,400.00	97,279
	UNITED INTEGRATED SERVICES	COMMON STOCK TWD10.	88,000.00	257,061
	UNITED INTERNET AG REG SHARE	COMMON STOCK	24,132.00	1,053,263
	UNITED MICROELECTRONICS CORP.....	COMMON STOCK TWD10.	2,160,021.00	784,264
	UNITED OVERSEAS BANK LTD.....	COMMON STOCK	244,512.00	4,382,422
	UNITED OVERSEAS BANK LTD.....	COMMON STOCK	800.00	14,430
	UNITED SUPER MARKETS HOLDING.....	COMMON STOCK	15,800.00	172,376
	UNITED TRACTORS TBK PT	COMMON STOCK IDR250.0	372,519.00	708,913
	UNITED URBAN INVESTMENT CORP.....	REIT	550.00	851,976
	UNITED UTILITIES GROUP PLC	COMMON STOCK GBP.05	128,604.00	1,203,326
	UNITIKA LTD	COMMON STOCK	21,600.00	90,662
	UNIVERSAL ENTERTAINMENT CORP.....	COMMON STOCK	4,800.00	138,491
	UNIVERSAL ROBINA CORP	COMMON STOCK PHP1.	136,670.00	330,060
	UOL GROUP LTD	COMMON STOCK	114,218.00	516,781
	UPM KYMMENE OYJ	COMMON STOCK	91,043.00	2,309,732
	UPONOR OYJ	COMMON STOCK	12,812.00	126,636
	URANIUM PARTICIPATION CORP.....	COMMON STOCK	20,900.00	68,552
	URANIUM PARTICIPATION CORP.....	COMMON STOCK	26,700.00	87,579
	US DOLLAR		7,697,618.43	7,697,618
	USHIO INC.....	COMMON STOCK	25,900.00	273,627
	USS CO LTD	COMMON STOCK	47,800.00	796,974
	VALE SA	COMMON STOCK	561,791.00	7,424,207
	VALEO SA	COMMON STOCK EUR1.0	43,641.00	1,262,579
	VALEO SA	COMMON STOCK EUR1.0	1,119.00	32,736
	VALIANT HOLDING AG REG.....	COMMON STOCK CHF.5	5,174.00	567,893
	VALID SOLUCOES SA	COMMON STOCK	27,848.00	129,512
	VALLOUREC SA	COMMON STOCK EUR2.0	66,406.00	122,527
	VALMET OYJ.....	COMMON STOCK NPV	24,218.00	496,240
	VALOR HOLDINGS CO LTD.....	COMMON STOCK	8,600.00	208,083
	VALORA HOLDING AG REG	COMMON STOCK CHF1.0	843.00	184,323
	VALUE PARTNERS GROUP LTD	COMMON STOCK HKD.1	264,000.00	181,384
	VANGUARD INTERNATIONAL SEMI.....	COMMON STOCK TWD10.	228,691.00	435,447
	VAT GROUP AG	COMMON STOCK CHF.1	4,316.00	378,939
	VECTURA GROUP PLC	COMMON STOCK GBP.00025	156,858.00	139,591
	VELESTO ENERGY BHD	COMMON STOCK MYR.5	795,952.00	34,649
	VENTURE CORP LTD.....	COMMON STOCK	50,900.00	515,811
	VENTURE CORP LTD.....	COMMON STOCK	800.00	8,193
	VEOLIA ENVIRONNEMENT.....	COMMON STOCK EUR5.0	98,180.00	2,009,295

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	VEOLIA ENVIRONNEMENT	COMMON STOCK EUR5.0	127.00	2,615
	VERBUND AG.....	COMMON STOCK	12,609.00	536,845
	VERMILION ENERGY INC.....	COMMON STOCK	26,083.00	549,236
	VESTAS WIND SYSTEMS A/S	COMMON STOCK DKK1.	38,705.00	2,933,680
	VESTEL ELEKTRONIK SANAYI.....	COMMON STOCK TRY1.	137,367.00	143,077
	VESUVIUS PLC.....	COMMON STOCK GBP.1	52,055.00	334,268
	VIA VAREJO SA	COMMON STOCK	103,500.00	117,758
	VICAT.....	COMMON STOCK EUR4.0	4,252.00	201,533
	VICINITY CENTRES	REIT	660,198.00	1,208,213
	VICTORIA PLC	COMMON STOCK GBP.05	13,139.00	78,648
	VICTORIA PLC	COMMON STOCK GBP.05	6,073.00	36,284
	VICTREX PLC	COMMON STOCK GBP.01	17,926.00	522,427
	VIENNA INSURANCE GROUP AG.....	COMMON STOCK	7,731.00	179,023
	VIFOR PHARMA AG	COMMON STOCK CHF.01	8,501.00	919,967
	VINA CONCHA Y TORO S.A.....	COMMON STOCK	142,191.00	275,301
	VINCI SA.....	COMMON STOCK EUR2.5	93,438.00	7,661,108
	VINCI SA.....	COMMON STOCK EUR2.5	95.00	7,846
	VINDA INTERNATIONAL HOLDINGS.....	COMMON STOCK HKD.1	112,000.00	176,567
	VIPSHOP HOLDINGS LTD ADR	ADR USD.0001	71,200.00	388,752
	VIPSHOP HOLDINGS LTD ADR	ADR USD.0001	9,600.00	52,440
	VIRBAC SA.....	COMMON STOCK EUR1.25	1,397.00	181,827
	VIROMED CO LTD.....	COMMON STOCK KRW500.	4,082.00	934,258
	VISCOFAN SA	COMMON STOCK EUR.7	12,056.00	663,071
	VISTA LAND + LIFESCAPES INC	COMMON STOCK PHP1.0	2,646,600.00	272,266
	VITROLIFE AB.....	COMMON STOCK SEK1.02	14,300.00	236,840
	VIVA ENERGY GROUP LTD	COMMON STOCK	197,661.00	255,481
	VIVENDI	COMMON STOCK EUR5.5	190,206.00	4,611,008
	VIVENDI	COMMON STOCK EUR5.5	5,815.00	141,910
	VOCUS GROUP LTD.....	COMMON STOCK	112,022.00	252,341
	VODACOM GROUP LTD.....	COMMON STOCK	109,991.00	1,010,096
	VODAFONE GROUP PLC.....	COMMON STOCK USD.2095	4,823,536.00	9,365,398
	VODAFONE GROUP PLC.....	COMMON STOCK USD.2095	154,823.00	303,061
	VODAFONE QATAR.....	COMMON STOCK QAR5.0	190,241.00	407,816
	VOESTALPINE AG.....	COMMON STOCK	22,522.00	672,054
	VOLKSWAGEN AG.....	COMMON STOCK	5,147.00	818,215
	VOLKSWAGEN AG PREF	PREFERENCE	32,741.00	5,198,367
	VOLTRONIC POWER TECHNOLOGY	COMMON STOCK TWD10.0	10,000.00	174,449
	VOLVO AB B SHS	COMMON STOCK SEK1.2	270,481.00	3,555,313
	VONOVIA SE	COMMON STOCK	92,273.00	4,178,390
	VONTOBEL HOLDING AG REG	COMMON STOCK CHF1.0	5,967.00	305,971
	VOPAK	COMMON STOCK EUR.5	12,948.00	585,219
	VOSSLOH AG.....	COMMON STOCK	4,802.00	232,909
	VTB BANK JSC GDR REG S	GDR	397,993.00	440,404
	VTB BANK SPON GDR 144A.....	GDR	136,000.00	150,688
	VTECH HOLDINGS LTD.....	COMMON STOCK USD.05	37,900.00	313,343
	VUKILE PROPERTY FUND LTD.....	REIT	169,620.00	234,592
	WACKER NEUSON SE	COMMON STOCK	2,428.00	45,775
	WACOAL HOLDINGS CORP	COMMON STOCK	12,400.00	319,869
	WACOM CO LTD.....	COMMON STOCK	37,100.00	155,098
	WAFER WORKS CORP.....	COMMON STOCK TWD10.	32,000.00	34,297
	WALLENIUS WILHELMSEN ASA	COMMON STOCK NOK.52	23,603.00	80,546
	WALLENSTAM AB B SHS	COMMON STOCK SEK.5	39,221.00	363,395
	WALMART DE MEXICO SAB DE CV	COMMON STOCK	954,164.00	2,421,536
	WALSIN LIHWA CORP	COMMON STOCK TWD10.	813,696.00	437,693
	WALSIN TECHNOLOGY CORP	COMMON STOCK TWD10.	55,000.00	277,061
	WANT WANT CHINA HOLDINGS LTD.....	COMMON STOCK USD.02	1,046,000.00	727,766
	WAREHOUSES DE PAUW SCA	REIT	4,078.00	537,051
	WARTSILA OYJ ABP	COMMON STOCK	75,402.00	1,193,912
	WASHINGTON H. SOUL PATTINSON.....	COMMON STOCK	19,912.00	347,148
	WASKITA KARYA PERSERO TBK PT.....	COMMON STOCK IDR100.0	3,113,500.00	365,029
	WATERLAND FINANCIAL HOLDINGS	COMMON STOCK TWD10.	417,000.00	128,913
	WEBJET LTD.....	COMMON STOCK	18,186.00	140,564
	WEBJET LTD.....	COMMON STOCK	2,987.00	23,094
	WEG SA.....	COMMON STOCK	132,340.00	598,250
	WEIBO CORP SPON ADR	ADR USD.00025	10,160.00	593,649
	WEICHAI POWER CO LTD H	COMMON STOCK CNY1.0	421,200.00	477,704
	WEIR GROUP PLC/THE.....	COMMON STOCK GBP.125	39,842.00	654,559
	WEIR GROUP PLC/THE.....	COMMON STOCK GBP.125	6,289.00	104,508
	WELCIA HOLDINGS CO LTD	COMMON STOCK	11,800.00	535,394
	WENDEL	COMMON STOCK EUR4.0	5,406.00	646,964
	WERELDHAVE NV	REIT EUR1.0	9,276.00	287,226
	WESFARMERS LTD.....	COMMON STOCK	209,213.00	4,748,750
	WESSANEN	COMMON STOCK EUR1.0	10,993.00	100,451
	WEST FRASER TIMBER CO LTD	COMMON STOCK	14,200.00	701,163
	WEST JAPAN RAILWAY CO.....	COMMON STOCK	28,100.00	1,982,565
	WESTERN AREAS LTD	COMMON STOCK	9,355.00	13,049
	WESTERN AREAS LTD	COMMON STOCK	31,946.00	44,989
	WESTGOLD RESOURCES LTD.....	COMMON STOCK NPV	20,417.00	12,631

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	WESTGOLD RESOURCES LTD.....	COMMON STOCK NPV	36,588.00	22,777
	WESTON (GEORGE) LTD	COMMON STOCK	15,046.00	992,014
	WESTPAC BANKING CORP	COMMON STOCK	628,130.00	11,073,049
	WESTPAC BANKING CORP	COMMON STOCK	9,476.00	167,078
	WESTSHORE TERMINALS INVESTME	COMMON STOCK	9,100.00	137,120
	WETHERSPOON (J.D.) PLC	COMMON STOCK GBP.02	23,258.00	329,699
	WH GROUP LTD.....	COMMON STOCK USD.0001	1,515,000.00	1,155,397
	WH GROUP LTD.....	COMMON STOCK USD.0001	130,000.00	100,251
	WH SMITH PLC	COMMON STOCK GBP.22	28,141.00	614,216
	WHARF HOLDINGS LTD	COMMON STOCK	188,650.00	489,479
	WHARF HOLDINGS LTD	COMMON STOCK	11,000.00	28,698
	WHARF REAL ESTATE INVESTMENT	COMMON STOCK HKD.1	221,650.00	1,317,741
	WHEATON PRECIOUS METALS CORP.....	COMMON STOCK	78,400.00	1,529,770
	WHEATON PRECIOUS METALS CORP.....	COMMON STOCK	3,500.00	68,313
	WHEELLOCK + CO LTD.....	COMMON STOCK	133,000.00	755,467
	WHITBREAD PLC	COMMON STOCK GBP.767974	32,991.00	1,918,969
	WHITBREAD PLC	COMMON STOCK GBP.767974	344.00	20,167
	WHITECAP RESOURCES INC	COMMON STOCK	77,800.00	247,789
	WHITEHAVEN COAL LTD	COMMON STOCK	89,415.00	272,394
	WHITEHAVEN COAL LTD	COMMON STOCK	41,755.00	127,014
	WIENERBERGER AG.....	COMMON STOCK	22,786.00	468,072
	WIHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5	31,532.00	365,235
	WILLIAM HILL PLC	COMMON STOCK GBP.1	173,341.00	341,081
	WILMAR INTERNATIONAL LTD.....	COMMON STOCK	350,700.00	803,445
	WILSON BAYLY HOLMES OVCON.....	COMMON STOCK ZAR.01	9,229.00	84,503
	WIN SEMICONDUCTORS CORP	COMMON STOCK TWD10.0	77,000.00	291,509
	WINBOND ELECTRONICS CORP	COMMON STOCK TWD10.	641,477.00	278,260
	WING TAI HOLDINGS LTD	COMMON STOCK	72,500.00	102,503
	WINPAK LTD	COMMON STOCK	6,200.00	216,759
	WIRECARD AG.....	COMMON STOCK	21,799.00	3,310,977
	WISETECH GLOBAL LTD	COMMON STOCK	7,438.00	88,799
	WISETECH GLOBAL LTD	COMMON STOCK	8,370.00	99,603
	WISTRON CORP	COMMON STOCK TWD10.	486,374.00	299,672
	WISTRON NEWEB CORP	COMMON STOCK TWD10.	52,000.00	135,309
	WIX.COM LTD	COMMON STOCK ILS.01	6,600.00	596,244
	WIX.COM LTD.....	COMMON STOCK ILS.01	500.00	45,171
	WM MORRISON SUPERMARKETS.....	COMMON STOCK GBP.1	386,076.00	1,045,602
	WOLTERS KLUWER.....	COMMON STOCK EUR.12	53,800.00	3,169,858
	WONIK IPS CO LTD	COMMON STOCK KRW500.0	7,988.00	143,106
	WOODSIDE PETROLEUM LTD	COMMON STOCK	173,884.00	3,838,574
	WOOLWORTHS GROUP LTD	COMMON STOCK	241,355.00	4,998,636
	WOOLWORTHS HOLDINGS LTD	COMMON STOCK	171,458.00	652,704
	WOONGJIN COWAY CO LTD	COMMON STOCK KRW500.0	10,890.00	722,499
	WOORI BANK	COMMON STOCK KRW5000.0	86,387.00	1,207,684
	WORKSPACE GROUP PLC	REIT GBP1.0	36,288.00	365,797
	WORLDLINE SA	COMMON STOCK EUR.68	8,324.00	401,210
	WORLEYPARSONS LTD.....	COMMON STOCK	78,174.00	628,494
	WPG HOLDINGS LTD.....	COMMON STOCK TWD10.	268,451.00	321,522
	WPP PLC	COMMON STOCK GBP.1	229,845.00	2,466,666
	WPP PLC	COMMON STOCK GBP.1	8,666.00	93,459
	WSP GLOBAL INC	COMMON STOCK	19,000.00	816,174
	WT MICROELECTRONICS CO LTD	COMMON STOCK TWD10.	149,723.00	188,142
	WULIANGYE YIBIN CO LTD A	COMMON STOCK CNY1.0	20,380.00	150,882
	WUXI BIOLOGICS CAYMAN INC.....	COMMON STOCK USD.000025	89,000.00	563,173
	WYNN MACAU LTD.....	COMMON STOCK HKD.001	278,800.00	600,021
	WYNN MACAU LTD.....	COMMON STOCK HKD.001	16,000.00	34,949
	X 5 RETAIL GROUP NV REGS GDR	GDR	22,587.00	559,723
	XINGDA INT L HOLDINGS	COMMON STOCK HKD.1	455,213.00	138,505
	XINJIANG GOLDWIND SCI+TEC H	COMMON STOCK CNY1.0	112,600.00	99,367
	XINYI GLASS HOLDINGS LTD	COMMON STOCK HKD.1	331,580.00	364,175
	XINYI SOLAR HOLDINGS LTD	COMMON STOCK HKD.1	868,347.00	303,468
	XTEP INTERNATIONAL HOLDINGS.....	COMMON STOCK HKD.01	182,500.00	98,614
	XXL ASA.....	COMMON STOCK NOK.4	19,996.00	60,649
	YAGEO CORPORATION	COMMON STOCK TWD10.	46,458.00	474,434
	YAHOO JAPAN CORP	COMMON STOCK	527,100.00	1,322,856
	YAKULT HONSHA CO LTD	COMMON STOCK	20,400.00	1,428,860
	YAMADA DENKI CO LTD	COMMON STOCK	104,900.00	502,093
	YAMAGUCHI FINANCIAL GROUP IN	COMMON STOCK	48,000.00	458,334
	YAMAHA CORP	COMMON STOCK	25,200.00	1,068,830
	YAMAHA MOTOR CO LTD	COMMON STOCK	49,800.00	968,255
	YAMANA GOLD INC.....	COMMON STOCK	186,881.00	439,221
	YAMATO HOLDINGS CO LTD	COMMON STOCK	63,600.00	1,731,442
	YAMATO KOGYO CO LTD	COMMON STOCK	10,400.00	242,143
	YAMAZAKI BAKING CO LTD.....	COMMON STOCK	24,000.00	502,253
	YANG MING MARINE TRANSPORT	COMMON STOCK TWD10.	272,107.00	77,996
	YANGZUJIANG SHIPBUILDING.....	COMMON STOCK	466,500.00	424,105
	YANLORD LAND GROUP LTD.....	COMMON STOCK	124,500.00	110,837
	YANZHOU COAL MINING CO H.....	COMMON STOCK CNY1.0	400,800.00	321,364

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		Shares/ Par Value		
	YAOKO CO LTD	COMMON STOCK	4,800.00	263,383
	YARA INTERNATIONAL ASA	COMMON STOCK NOK1.7	31,059.00	1,190,417
	YASKAWA ELECTRIC CORP	COMMON STOCK	44,800.00	1,083,828
	YIHAI INTERNATIONAL HOLDING	COMMON STOCK USD.00001	76,000.00	185,058
	YIT OYJ	COMMON STOCK	28,246.00	164,512
	YOKOGAWA ELECTRIC CORP	COMMON STOCK	49,200.00	843,065
	YOKOHAMA REITO CO LTD	COMMON STOCK	21,000.00	173,978
	YOKOHAMA RUBBER CO LTD	COMMON STOCK	22,000.00	409,967
	YOMIURI LAND CO LTD	COMMON STOCK	3,600.00	124,235
	YONEX CO LTD	COMMON STOCK	16,800.00	90,537
	YOSHINOYA HOLDINGS CO LTD	COMMON STOCK	20,200.00	333,685
	YOUNGONE CORP	COMMON STOCK KRW500.0	8,486.00	291,405
	YTL CORP BHD	COMMON STOCK MYR.1	1,065,782.00	260,026
	YUAN RENMINBI	FOREIGN CURRENCY	982,042.39	143,036
	YUANTA FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,857,409.00	929,862
	YUANTA SECURITIES KOREA	COMMON STOCK KRW5000.0	41,698.00	116,844
	YUE YUEN INDUSTRIAL HLDG	COMMON STOCK HKD.25	150,738.00	481,090
	YUEXIU PROPERTY CO LTD	COMMON STOCK	1,812,000.00	331,705
	YUEXIU REAL ESTATE INVESTMEN	REIT	275,000.00	176,122
	YUEXIU TRANSPORT INFRASTRUCT	COMMON STOCK HKD.1	472,799.00	358,907
	YUHAN CORPORATION	COMMON STOCK KRW5000.0	2,156.00	394,337
	YULON MOTOR COMPANY	COMMON STOCK TWD10.	495,492.00	293,672
	YUM CHINA HOLDINGS INC	COMMON STOCK USD.01	72,400.00	2,427,572
	YUME NO MACHI SOUZOU IINKAI	COMMON STOCK	1,500.00	17,662
	YUNGJIN PHARMACEUTICAL CO	COMMON STOCK KRW500.	27,349.00	144,989
	YUNGTAY ENGINEERING CO LTD	COMMON STOCK TWD10.	65,000.00	125,341
	YURTEC CORP	COMMON STOCK	18,200.00	140,552
	YUSHIN PRECISION EQUIPMENT	COMMON STOCK	15,600.00	119,493
	YUZHOU PROPERTIES CO	COMMON STOCK HKD.1	459,020.00	188,258
	YY INC ADR	ADR USD.00001	7,600.00	454,936
	YY INC ADR	ADR USD.00001	1,300.00	77,821
	Z ENERGY LTD	COMMON STOCK	81,890.00	300,739
	ZALANDO SE	COMMON STOCK	19,171.00	491,556
	ZARDOYA OTIS SA	COMMON STOCK EUR.1	39,955.00	283,864
	ZEALAND PHARMA A/S	COMMON STOCK DKK1.	5,084.00	64,585
	ZEDER INVESTMENTS LTD	COMMON STOCK ZAR.01	187,873.00	58,322
	ZENKOKU HOSHO CO LTD	COMMON STOCK	9,500.00	294,966
	ZENRIN CO LTD	COMMON STOCK	11,400.00	240,153
	ZENSHO HOLDINGS CO LTD	COMMON STOCK	26,800.00	653,417
	ZEON CORP	COMMON STOCK	35,000.00	317,328
	ZERIA PHARMACEUTICAL CO LTD	COMMON STOCK	11,600.00	209,623
	ZHAOJIN MINING INDUSTRY H	COMMON STOCK CNY1.0	309,000.00	315,063
	ZHEJIANG EXPRESSWAY CO H	COMMON STOCK CNY1.0	336,000.00	292,327
	ZHEN DING TECHNOLOGY HOLDING	COMMON STOCK TWD10.	82,000.00	214,372
	ZHONGAN ONLINE P+C INSURAN H	COMMON STOCK CNY1.0	30,000.00	95,018
	ZHONGAN ONLINE P+C INSURAN H	COMMON STOCK CNY1.0	5,400.00	17,299
	ZHONGSHENG GROUP HOLDINGS	COMMON STOCK HKD.0001	185,500.00	368,768
	ZHUZHOU CRRC TIMES ELECTRI H	COMMON STOCK CNY1.0	111,000.00	616,316
	ZIJIN MINING GROUP CO LTD H	COMMON STOCK CNY.1	1,227,000.00	463,824
	ZOOPLUS AG	COMMON STOCK	1,160.00	157,356
	ZORLU ENERJI ELEKTRIK URETIM	COMMON STOCK TRY1.	783,543.00	179,891
	ZOZO INC	COMMON STOCK	33,600.00	605,872
	ZTE CORP H	COMMON STOCK CNY1.0	262,390.00	489,407
	ZURICH INSURANCE GROUP AG	COMMON STOCK CHF.1	28,044.00	8,354,607
	Total: EXHIBIT C - Total International Stock Market Index Fund		\$	4,051,411,216

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2018

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	\$	2,269,188
ABBOTT LABORATORIES	4.9% 30 Nov 2046	4,000,000		4,198,897
ABBVIE INC	2.9% 06 Nov 2022	2,000,000		1,946,059
ABBVIE INC	4.7% 14 May 2045	2,760,000		2,509,978
AERCAP IRELAND CAP/GLOBA	4.625% 30 Oct 2020	6,000,000		6,041,867
AETNA INC	2.75% 15 Nov 2022	1,650,000		1,582,957
AIR LEASE CORP	3.5% 15 Jan 2022	4,715,000		4,639,999
ALEXANDRIA REAL ESTATE E	3.9% 15 Jun 2023	1,000,000		1,006,053
ALLERGAN FUNDING SCS	4.85% 15 Jun 2044	620,000		585,393
ALLERGAN FUNDING SCS	3.8% 15 Mar 2025	3,300,000		3,221,538
ALLSTATE CORP	3.28% 15 Dec 2026	4,000,000		3,920,219
ALTRIA GROUP INC	5.375% 31 Jan 2044	3,000,000		2,797,400
AMAZON.COM INC	4.8% 05 Dec 2034	1,500,000		1,606,710
AMAZON.COM INC	4.05% 22 Aug 2047	2,000,000		1,954,198
AMEREN ILLINOIS CO	4.15% 15 Mar 2046	3,090,000		3,093,376
AMERICA MOVIL SAB DE CV	5% 30 Mar 2020	1,800,000		1,831,239
AMERICAN EXPRESS CREDIT	2.2% 03 Mar 2020	10,000,000		9,892,492
AMERICAN INTL GROUP	3.75% 10 Jul 2025	3,000,000		2,872,347
AMERICAN MUNI PWR OHIO INC OH	7.834% 15 Feb 2041	930,000		1,362,906
AMERICAN TOWER CORP	3.5% 31 Jan 2023	2,000,000		1,965,547
AMGEN INC	2.65% 11 May 2022	5,000,000		4,887,719
AMGEN INC	3.2% 02 Nov 2027	1,000,000		937,095
ANADARKO PETROLEUM CORP	6.2% 15 Mar 2040	665,000		687,107
ANHEUSER BUSCH CO/INBEV	3.65% 01 Feb 2026	12,000,000		11,346,579
ANHEUSER BUSCH INBEV FIN	2.65% 01 Feb 2021	2,664,000		2,619,767
ANTHEM INC	3.65% 01 Dec 2027	4,000,000		3,821,706
ANTHEM INC	3.3% 15 Jan 2023	1,400,000		1,377,561
APACHE CORP	5.25% 01 Feb 2042	500,000		461,999
APACHE CORP	4.75% 15 Apr 2043	1,400,000		1,200,865
APPLE INC	4.5% 23 Feb 2036	5,000,000		5,258,037
APPLE INC	4.65% 23 Feb 2046	2,000,000		2,117,077
APPLE INC	3.2% 11 May 2027	2,920,000		2,818,031
ASIAN DEVELOPMENT BANK	1.5% 22 Jan 2020	4,400,000		4,351,166
ASIAN DEVELOPMENT BANK	2.75% 19 Jan 2028	2,000,000		1,976,385
ASTRAZENECA PLC	6.45% 15 Sep 2037	2,000,000		2,385,248
AT+T INC	4.75% 15 May 2046	2,000,000		1,775,788
AT+T INC	2.8% 17 Feb 2021	3,685,000		3,638,973
AT+T INC	6% 15 Aug 2040	1,730,000		1,747,798
AT+T INC	4.5% 09 Mar 2048	7,358,000		6,296,292
AT+T INC	4.25% 01 Mar 2027	3,000,000		2,935,079
BAKER HUGHES LLC/CO OBL	2.773% 15 Dec 2022	3,000,000		2,878,192
BANCO SANTANDER SA	3.8% 23 Feb 2028	2,200,000		1,956,839
BANK OF AMERICA CORP	3.3% 11 Jan 2023	3,525,000		3,471,628
BANK OF AMERICA CORP	1% 24 Apr 2038	2,000,000		1,902,591
BANK OF AMERICA CORP	1% 20 Dec 2028	10,761,000		10,052,383
BANK OF NOVA SCOTIA	3.125% 20 Apr 2021	2,500,000		2,496,058
BARCLAYS PLC	4.337% 10 Jan 2028	5,000,000		4,626,693
BARRICK PD AU FIN PTY LT	5.95% 15 Oct 2039	1,055,000		1,125,142
BAT CAPITAL CORP	4.54% 15 Aug 2047	1,545,000		1,229,898
BAY AREA CA TOLL AUTH TOLL BRI	7.043% 01 Apr 2050	500,000		710,395
BECTON DICKINSON AND CO	3.125% 08 Nov 2021	1,100,000		1,084,883
BECTON DICKINSON AND CO	3.734% 15 Dec 2024	4,015,000		3,878,472
BERKSHIRE HATHAWAY ENERG	6.125% 01 Apr 2036	3,931,000		4,705,467
BERKSHIRE HATHAWAY FIN	5.75% 15 Jan 2040	1,275,000		1,524,026
BOEING CO	3.25% 01 Mar 2028	3,500,000		3,428,381
BOEING CO	3.55% 01 Mar 2038	1,000,000		940,699
BOSTON PROPERTIES LP	5.625% 15 Nov 2020	1,400,000		1,451,253
BP CAPITAL MARKETS PLC	2.521% 15 Jan 2020	6,275,000		6,255,231
BRITISH TELECOMMUNICATIO	9.625% 15 Dec 2030	400,000		540,990
BROADCOM CRP / CAYMN FI	3.875% 15 Jan 2027	2,930,000		2,628,516
BURLINGTN NORTH SANTA FE	4.375% 01 Sep 2042	1,800,000		1,796,061
BURLINGTN NORTH SANTA FE	4.9% 01 Apr 2044	1,000,000		1,078,160
BURLINGTN NORTH SANTA FE	3.4% 01 Sep 2024	2,000,000		2,002,372
CALIFORNIA ST	7.55% 01 Apr 2039	3,710,000		5,314,761
CANADIAN NATL RESOURCES	2.95% 15 Jan 2023	5,710,000		5,457,869
CAPITAL ONE NA	2.35% 31 Jan 2020	5,750,000		5,677,102
CARDINAL HEALTH INC	3.5% 15 Nov 2024	3,735,000		3,595,306
CARRINGTON MORTGAGE LOAN TRUST	1% 25 Jun 2036	118,103		6,709
CBS CORP	4.3% 15 Feb 2021	2,100,000		2,128,947
CBS CORP	2.9% 15 Jan 2027	3,160,000		2,801,855

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	CELGENE CORP	3.95% 15 Oct 2020	795,000	803,552
	CELGENE CORP	5% 15 Aug 2045	2,000,000	1,849,366
	CENTERPOINT ENER HOUSTON	3.95% 01 Mar 2048	1,250,000	1,214,493
	CHARTER COMM OPT LLC/CAP	3.579% 23 Jul 2020	2,000,000	1,997,844
	CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	3,000,000	2,983,079
	CHARTER COMM OPT LLC/CAP	6.484% 23 Oct 2045	2,000,000	2,055,877
	CHASE ISSUANCE TRUST	1.49% 15 Jul 2022	16,010,000	15,661,134
	CHUBB INA HOLDINGS INC	2.3% 03 Nov 2020	5,330,000	5,253,774
	CIGNA CORP	4.375% 15 Oct 2028	3,500,000	3,519,533
	CISCO SYSTEMS INC	5.5% 15 Jan 2040	765,000	902,645
	CISCO SYSTEMS INC	2.6% 28 Feb 2023	6,735,000	6,601,455
	CITIGROUP COMMERCIAL MORTGAGE	4.023% 10 Mar 2047	3,530,000	3,633,363
	CITIGROUP COMMERCIAL MORTGAGE	3.371% 10 Oct 2047	7,275,000	7,337,823
	CITIGROUP COMMERCIAL MORTGAGE	3.717% 15 Sep 2048	3,400,000	3,444,613
	CITIGROUP INC	3.875% 25 Oct 2023	4,900,000	4,914,243
	CITIGROUP INC	4.3% 20 Nov 2026	4,090,000	3,933,031
	CITIGROUP INC	4.65% 30 Jul 2045	2,098,000	2,043,522
	CITIGROUP MORTGAGE LOAN TRUST	1% 25 Nov 2036	3,264,433	925,935
	CNOOC PETROLEUM NA ULC	6.4% 15 May 2037	2,205,000	2,683,686
	COCA COLA CO/THE	3.15% 15 Nov 2020	750,000	755,148
	COCA COLA CO/THE	1.875% 27 Oct 2020	2,000,000	1,965,732
	COMCAST CORP	4.65% 15 Jul 2042	2,760,000	2,731,064
	COMCAST CORP	3.375% 15 Aug 2025	5,000,000	4,872,100
	COMCAST CORP	4% 15 Aug 2047	2,000,000	1,799,999
	COMCAST CORP	4.15% 15 Oct 2028	7,895,000	8,016,840
	COMM MORTGAGE TRUST	4.046% 10 Oct 2046	4,000,000	4,131,344
	COMM MORTGAGE TRUST	3.644% 10 Dec 2047	2,535,000	2,563,902
	COMM MORTGAGE TRUST	3.528% 10 Dec 2047	4,900,000	4,920,896
	COMM MORTGAGE TRUST	3.63% 10 Oct 2048	4,250,000	4,278,938
	CONCHO RESOURCES INC	3.75% 01 Oct 2027	3,000,000	2,824,092
	CONNECTICUT ST	5.85% 15 Mar 2032	1,045,000	1,195,585
	CONOCOPHILLIPS	6.5% 01 Feb 2039	2,000,000	2,475,178
	CONOCOPHILLIPS COMPANY	4.3% 15 Nov 2044	600,000	590,175
	CONSOLIDATED EDISON CO O	3.95% 01 Mar 2043	2,500,000	2,342,103
	CONSTELLATION BRANDS INC	2.25% 06 Nov 2020	3,845,000	3,771,615
	COOPERATIEVE RABOBANK UA	4.625% 01 Dec 2023	2,000,000	2,027,860
	CORPORATE OFFICE PROP LP	3.6% 15 May 2023	1,000,000	970,361
	COVIDIEN INTL FINANCE SA	3.2% 15 Jun 2022	650,000	648,175
	CRED SUIS GP FUN LTD	3.75% 26 Mar 2025	5,000,000	4,767,785
	CSAIL COMMERCIAL MORTGAGE TRUS	3.502% 15 Nov 2049	5,555,000	5,481,598
	CSX CORP	4.75% 30 May 2042	850,000	846,828
	CVS HEALTH CORP	2.8% 20 Jul 2020	4,760,000	4,717,051
	CVS HEALTH CORP	5.125% 20 Jul 2045	2,000,000	1,946,818
	CVS HEALTH CORP	3.7% 09 Mar 2023	7,985,000	7,899,522
	CVS HEALTH CORP	4.1% 25 Mar 2025	5,000,000	4,950,112
	DELL INT LLC / EMC CORP	5.45% 15 Jun 2023	5,000,000	5,088,201
	DEUTSCHE BANK COMMERCIAL MORTG	3.276% 10 May 2049	2,115,500	2,077,358
	DEUTSCHE BANK COMMERCIAL MORTG	2.89% 10 Aug 2049	2,375,000	2,266,140
	DEVON FINANCING CORP LLC	7.875% 30 Sep 2031	1,200,000	1,453,249
	DISCOVER FINANCIAL SVS	4.1% 09 Feb 2027	4,000,000	3,734,275
	DISCOVERY COMMUNICATIONS	4.375% 15 Jun 2021	1,180,000	1,200,800
	DISCOVERY COMMUNICATIONS	5.2% 20 Sep 2047	2,000,000	1,838,075
	DOVER CORP	4.3% 01 Mar 2021	960,000	979,745
	DOW CHEMICAL CO/THE	3% 15 Nov 2022	2,100,000	2,036,984
	DOWDUPONT INC	5.419% 15 Nov 2048	2,000,000	2,077,885
	DUKE ENERGY CAROLINAS	3.875% 15 Mar 2046	1,500,000	1,406,606
	DUKE ENERGY CORP	2.65% 01 Sep 2026	3,500,000	3,181,974
	ECOLAB INC	5.5% 08 Dec 2041	95,000	109,459
	ECOLAB INC	3.95% 01 Dec 2047	777,000	728,052
	ECOPETROL SA	5.875% 28 May 2045	1,275,000	1,203,881
	ENERGY TRANSFER OPERATNG	6.5% 01 Feb 2042	1,925,000	1,921,198
	ENERGY TRANSFER OPERATNG	4.2% 15 Apr 2027	3,000,000	2,795,795
	ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	800,000	1,012,763
	ENTERPRISE PRODUCTS OPER	3.35% 15 Mar 2023	1,800,000	1,775,412
	ENTERPRISE PRODUCTS OPER	4.25% 15 Feb 2048	2,000,000	1,772,761
	EQUINOR ASA	5.1% 17 Aug 2040	815,000	897,136
	EUROPEAN INVESTMENT BANK	4% 16 Feb 2021	2,250,000	2,308,864
	EUROPEAN INVESTMENT BANK	2.375% 24 May 2027	3,270,000	3,140,101
	EXELON CORP	2.85% 15 Jun 2020	4,380,000	4,345,293
	EXELON CORP	4.45% 15 Apr 2046	3,740,000	3,517,885
	EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	1,500,000	1,522,725
	FAIRFAX FINL HLDGS LTD	4.85% 17 Apr 2028	3,265,000	3,137,291
	FANNIE MAE	0.01% 09 Oct 2019	250,000	244,795
	FANNIE MAE	7.125% 15 Jan 2030	865,000	1,190,523
	FANNIE MAE	7.25% 15 May 2030	330,000	458,547
	FANNIE MAE	6.625% 15 Nov 2030	535,000	717,128
	FANNIE MAE	2.125% 24 Apr 2026	1,100,000	1,047,753
	FANNIE MAE	1.6% 24 Dec 2020	3,180,000	3,115,847

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	FANNIE MAE.....	2.5% 13 Apr 2021	3,700,000	3,696,981
	FANNIE MAE.....	2.875% 12 Sep 2023	3,305,000	3,343,913
	FANNIE MAE.....	2.875% 30 Oct 2020	9,500,000	9,552,117
	FED HM LN PC POOL A17554.....	5.5% 01 Jan 2034	78,313	84,417
	FED HM LN PC POOL A23137.....	5% 01 Jun 2034	923,676	980,351
	FED HM LN PC POOL A31788.....	5% 01 Mar 2035	56,822	59,497
	FED HM LN PC POOL A35945.....	5% 01 Jul 2035	32,001	33,967
	FED HM LN PC POOL A39272.....	5.5% 01 Oct 2035	115,081	123,967
	FED HM LN PC POOL A46663.....	5% 01 Aug 2035	47,088	49,984
	FED HM LN PC POOL A48972.....	5.5% 01 May 2036	59,553	64,187
	FED HM LN PC POOL A51249.....	6% 01 Aug 2036	13,901	15,100
	FED HM LN PC POOL A54174.....	6% 01 Nov 2036	3,407	3,665
	FED HM LN PC POOL A55275.....	5.5% 01 Dec 2036	36,752	38,808
	FED HM LN PC POOL A56733.....	6% 01 Jan 2037	8,108	8,723
	FED HM LN PC POOL A56988.....	5.5% 01 Feb 2037	80,641	86,908
	FED HM LN PC POOL A57943.....	5% 01 Mar 2037	41,805	44,249
	FED HM LN PC POOL A60311.....	5% 01 May 2037	51,707	54,737
	FED HM LN PC POOL A61985.....	6% 01 Jun 2037	21,227	23,163
	FED HM LN PC POOL A63820.....	6% 01 Aug 2037	8,852	9,662
	FED HM LN PC POOL A65647.....	5.5% 01 Sep 2037	378	403
	FED HM LN PC POOL A65895.....	6% 01 Sep 2037	1,002	1,092
	FED HM LN PC POOL A66380.....	6% 01 Sep 2037	19,225	20,967
	FED HM LN PC POOL A66777.....	6% 01 Oct 2037	22,545	24,597
	FED HM LN PC POOL A68547.....	5.5% 01 Nov 2037	1,872	1,999
	FED HM LN PC POOL A71925.....	5% 01 Jan 2038	109,358	115,675
	FED HM LN PC POOL A72047.....	5% 01 Jan 2038	1,115	1,180
	FED HM LN PC POOL A72232.....	6% 01 Feb 2038	8,682	9,341
	FED HM LN PC POOL A74128.....	5.5% 01 Feb 2038	90,594	95,662
	FED HM LN PC POOL A74793.....	5% 01 Mar 2038	135,179	143,096
	FED HM LN PC POOL A75230.....	5% 01 Apr 2038	51,318	54,314
	FED HM LN PC POOL A76467.....	6% 01 Apr 2038	9,352	10,161
	FED HM LN PC POOL A77766.....	6% 01 Jun 2038	51,156	55,790
	FED HM LN PC POOL A77961.....	5.5% 01 Jun 2038	11,494	12,255
	FED HM LN PC POOL A77976.....	6% 01 Jun 2038	14,562	15,666
	FED HM LN PC POOL A78147.....	5.5% 01 Jun 2038	1,072	1,140
	FED HM LN PC POOL A80388.....	6% 01 Dec 2036	236	258
	FED HM LN PC POOL A80970.....	5.5% 01 Aug 2038	6,711	7,147
	FED HM LN PC POOL A81327.....	6% 01 Aug 2038	12,474	13,421
	FED HM LN PC POOL A81569.....	6% 01 Aug 2038	43,695	47,010
	FED HM LN PC POOL A82880.....	5.5% 01 Nov 2038	28,171	30,023
	FED HM LN PC POOL A83435.....	6% 01 Dec 2038	26,708	28,819
	FED HM LN PC POOL A84660.....	5.5% 01 Feb 2039	5,355	5,655
	FED HM LN PC POOL A86521.....	4.5% 01 May 2039	148,951	155,606
	FED HM LN PC POOL A87250.....	5% 01 Jun 2039	95,082	100,726
	FED HM LN PC POOL A88235.....	5.5% 01 Aug 2039	45,632	48,255
	FED HM LN PC POOL A90575.....	5.5% 01 Jan 2040	10,243	10,819
	FED HM LN PC POOL A91538.....	4.5% 01 Mar 2040	155,222	162,526
	FED HM LN PC POOL A91695.....	4.5% 01 Apr 2040	44,289	46,372
	FED HM LN PC POOL A92458.....	5% 01 Jun 2040	28,507	30,195
	FED HM LN PC POOL A92939.....	5% 01 Jul 2040	365,777	387,426
	FED HM LN PC POOL A93010.....	4.5% 01 Jul 2040	121,143	126,844
	FED HM LN PC POOL A93505.....	4.5% 01 Aug 2040	138,132	144,632
	FED HM LN PC POOL A93520.....	4.5% 01 Aug 2040	186,793	195,583
	FED HM LN PC POOL A93548.....	4.5% 01 Aug 2040	25,281	26,471
	FED HM LN PC POOL A95258.....	4% 01 Nov 2040	208,828	214,870
	FED HM LN PC POOL A95582.....	4% 01 Dec 2040	380,730	391,747
	FED HM LN PC POOL A96174.....	4% 01 Jan 2041	161,627	166,304
	FED HM LN PC POOL A96687.....	4% 01 Jan 2041	354,562	364,810
	FED HM LN PC POOL A96807.....	4% 01 Feb 2041	172,079	177,058
	FED HM LN PC POOL A97473.....	4.5% 01 Mar 2041	116,736	122,229
	FED HM LN PC POOL A97479.....	4.5% 01 Mar 2041	171,614	179,691
	FED HM LN PC POOL A97620.....	4.5% 01 Mar 2041	627,887	657,434
	FED HM LN PC POOL A97673.....	4.5% 01 Mar 2041	12,214	12,788
	FED HM LN PC POOL A97759.....	5% 01 Mar 2041	251,436	266,267
	FED HM LN PC POOL B14973.....	5% 01 Jun 2019	14,533	14,602
	FED HM LN PC POOL B15314.....	5% 01 Jul 2019	9,350	9,394
	FED HM LN PC POOL C01846.....	5% 01 Jun 2034	201,792	214,233
	FED HM LN PC POOL C02551.....	6% 01 Jun 2036	32,069	35,003
	FED HM LN PC POOL C03478.....	4.5% 01 Jun 2040	102,981	107,827
	FED HM LN PC POOL C03479.....	5% 01 Jun 2040	96,271	101,969
	FED HM LN PC POOL C03531.....	4% 01 Oct 2040	194,614	200,244
	FED HM LN PC POOL C04244.....	3.5% 01 Sep 2042	995,183	1,002,566
	FED HM LN PC POOL C09008.....	3% 01 Aug 2042	306,846	301,818
	FED HM LN PC POOL C09035.....	3% 01 Apr 2043	376,636	370,159
	FED HM LN PC POOL C09042.....	3.5% 01 May 2043	327,980	330,362
	FED HM LN PC POOL C90689.....	4.5% 01 Jul 2023	120,133	124,343
	FED HM LN PC POOL C90982.....	5.5% 01 Jul 2026	30,140	31,826
	FED HM LN PC POOL C91011.....	5.5% 01 Jan 2027	34,676	36,616

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			Shares/ Par Value	
	FED HM LN PC POOL C91175	5% 01 May 2028	389,096	407,415
	FED HM LN PC POOL C91249	4.5% 01 May 2029	43,940	45,485
	FED HM LN PC POOL D95720	5.5% 01 Nov 2022	6,696	7,071
	FED HM LN PC POOL G01781	6.5% 01 Dec 2034	877,463	989,086
	FED HM LN PC POOL G01840	5% 01 Jul 2035	2,358	2,504
	FED HM LN PC POOL G01879	4.5% 01 Aug 2035	49,322	51,281
	FED HM LN PC POOL G01883	5% 01 Aug 2035	19,532	20,744
	FED HM LN PC POOL G01974	5% 01 Dec 2035	11,126	11,815
	FED HM LN PC POOL G02391	6% 01 Nov 2036	3,289	3,593
	FED HM LN PC POOL G02469	5.5% 01 Dec 2036	36,534	39,413
	FED HM LN PC POOL G02478	5.5% 01 Dec 2036	17,068	18,355
	FED HM LN PC POOL G02680	6% 01 Mar 2037	103,558	113,139
	FED HM LN PC POOL G02793	5% 01 May 2037	55,850	59,192
	FED HM LN PC POOL G02939	5.5% 01 May 2037	81,297	87,686
	FED HM LN PC POOL G03238	6% 01 Aug 2037	18,437	19,913
	FED HM LN PC POOL G03350	5.5% 01 Sep 2037	42,216	45,519
	FED HM LN PC POOL G03432	5.5% 01 Nov 2037	8,335	8,989
	FED HM LN PC POOL G03698	6% 01 Dec 2037	15,467	16,897
	FED HM LN PC POOL G03776	6% 01 Jan 2038	6,394	6,975
	FED HM LN PC POOL G03781	6% 01 Jan 2038	42,369	46,236
	FED HM LN PC POOL G03819	6% 01 Jan 2038	39,559	43,217
	FED HM LN PC POOL G04316	6% 01 May 2038	36,290	39,605
	FED HM LN PC POOL G04725	5% 01 Oct 2036	45,056	47,853
	FED HM LN PC POOL G04776	5.5% 01 Jul 2038	106,833	114,014
	FED HM LN PC POOL G04891	5.5% 01 Jan 2038	25,033	26,999
	FED HM LN PC POOL G04913	5% 01 Mar 2038	91,376	96,937
	FED HM LN PC POOL G04916	5% 01 Dec 2035	49,407	52,468
	FED HM LN PC POOL G04920	6% 01 Nov 2038	12,797	13,980
	FED HM LN PC POOL G04924	6% 01 Nov 2038	17,157	18,595
	FED HM LN PC POOL G04986	5.5% 01 Nov 2037	123,060	132,696
	FED HM LN PC POOL G05120	5.5% 01 Dec 2038	24,829	26,516
	FED HM LN PC POOL G05132	5% 01 Dec 2038	1,072	1,134
	FED HM LN PC POOL G05179	5.5% 01 Jan 2039	14,213	15,296
	FED HM LN PC POOL G05299	4.5% 01 Jun 2038	123,946	128,865
	FED HM LN PC POOL G05397	4.5% 01 Apr 2039	190,787	198,686
	FED HM LN PC POOL G05432	6% 01 Apr 2039	119,795	129,255
	FED HM LN PC POOL G05666	6% 01 Apr 2038	9,274	10,120
	FED HM LN PC POOL G05816	5.5% 01 Nov 2038	112,970	121,301
	FED HM LN PC POOL G05922	5.5% 01 Jul 2039	23,276	25,053
	FED HM LN PC POOL G05958	5% 01 Aug 2040	86,583	91,708
	FED HM LN PC POOL G06012	4% 01 Sep 2040	68,824	70,812
	FED HM LN PC POOL G06021	5.5% 01 Jan 2040	80,656	86,337
	FED HM LN PC POOL G06193	5.5% 01 May 2040	12,684	13,587
	FED HM LN PC POOL G06800	4% 01 Oct 2041	340,521	350,376
	FED HM LN PC POOL G06892	4% 01 Jan 2042	192,522	198,093
	FED HM LN PC POOL G06970	4% 01 Jun 2041	188,076	193,516
	FED HM LN PC POOL G07068	5% 01 Jul 2041	99,475	105,274
	FED HM LN PC POOL G07083	4% 01 Jul 2042	177,226	182,354
	FED HM LN PC POOL G07216	4% 01 Jul 2042	205,332	211,274
	FED HM LN PC POOL G07266	4% 01 Dec 2042	741,368	762,816
	FED HM LN PC POOL G07459	3.5% 01 Aug 2043	962,227	969,364
	FED HM LN PC POOL G07519	5.5% 01 Apr 2039	86,555	92,725
	FED HM LN PC POOL G07574	6% 01 May 2040	41,364	45,116
	FED HM LN PC POOL G07642	5% 01 Oct 2041	676,628	716,701
	FED HM LN PC POOL G07842	4.5% 01 Jul 2044	239,812	249,166
	FED HM LN PC POOL G07924	3.5% 01 Jan 2045	1,753,441	1,763,871
	FED HM LN PC POOL G08160	5.5% 01 Nov 2036	291,720	314,475
	FED HM LN PC POOL G08210	6% 01 Jul 2037	85,780	93,678
	FED HM LN PC POOL G08255	5% 01 Mar 2038	81,110	85,844
	FED HM LN PC POOL G08256	5.5% 01 Mar 2038	493,515	528,497
	FED HM LN PC POOL G08271	6% 01 May 2038	18,135	19,773
	FED HM LN PC POOL G08273	5.5% 01 Jun 2038	17,072	18,242
	FED HM LN PC POOL G08323	5% 01 Feb 2039	86,265	91,296
	FED HM LN PC POOL G08368	4.5% 01 Oct 2039	25,014	26,191
	FED HM LN PC POOL G08372	4.5% 01 Nov 2039	98,957	103,591
	FED HM LN PC POOL G08447	4.5% 01 May 2041	69,271	72,531
	FED HM LN PC POOL G08479	3.5% 01 Mar 2042	323,826	326,227
	FED HM LN PC POOL G08524	3% 01 Mar 2043	2,793,252	2,744,889
	FED HM LN PC POOL G08525	3% 01 May 2043	857,746	842,595
	FED HM LN PC POOL G08528	3% 01 Apr 2043	1,143,436	1,123,504
	FED HM LN PC POOL G08534	3% 01 Jun 2043	103,397	101,491
	FED HM LN PC POOL G08537	3% 01 Jul 2043	2,345,345	2,304,038
	FED HM LN PC POOL G08540	3% 01 Aug 2043	474,457	466,112
	FED HM LN PC POOL G08549	4.5% 01 Sep 2043	83,647	86,843
	FED HM LN PC POOL G08558	4% 01 Nov 2043	147,892	151,388
	FED HM LN PC POOL G08559	4.5% 01 Nov 2043	307,833	319,364
	FED HM LN PC POOL G08578	4.5% 01 Mar 2044	437,817	453,815
	FED HM LN PC POOL G08626	3% 01 Feb 2045	682,761	668,884

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			Shares/ Par Value	
	FED HM LN PC POOL G08635.....	3% 01 Apr 2045	798,264	781,348
	FED HM LN PC POOL G08636.....	3.5% 01 Apr 2045	465,619	467,199
	FED HM LN PC POOL G08653.....	3% 01 Jul 2045	1,466,591	1,433,920
	FED HM LN PC POOL G08654.....	3.5% 01 Jul 2045	661,829	664,075
	FED HM LN PC POOL G08658.....	3% 01 Aug 2045	947,792	926,678
	FED HM LN PC POOL G08659.....	3.5% 01 Aug 2045	2,481,925	2,490,348
	FED HM LN PC POOL G08666.....	3% 01 Sep 2045	2,485,824	2,429,774
	FED HM LN PC POOL G08671.....	3.5% 01 Oct 2045	805,284	808,017
	FED HM LN PC POOL G08676.....	3.5% 01 Nov 2045	1,587,974	1,593,363
	FED HM LN PC POOL G08681.....	3.5% 01 Dec 2045	1,946,560	1,953,167
	FED HM LN PC POOL G08686.....	3% 01 Jan 2046	542,918	530,088
	FED HM LN PC POOL G08693.....	3.5% 01 Mar 2046	1,157,023	1,160,829
	FED HM LN PC POOL G08698.....	3.5% 01 Mar 2046	2,143,380	2,149,326
	FED HM LN PC POOL G08699.....	4% 01 Mar 2046	557,730	569,386
	FED HM LN PC POOL G08701.....	3% 01 Apr 2046	2,104,011	2,053,144
	FED HM LN PC POOL G08705.....	3% 01 May 2046	629,315	614,101
	FED HM LN PC POOL G08708.....	4.5% 01 May 2046	565,347	585,993
	FED HM LN PC POOL G08711.....	3.5% 01 Jun 2046	688,329	688,393
	FED HM LN PC POOL G08729.....	4.5% 01 Sep 2046	472,148	489,391
	FED HM LN PC POOL G08730.....	4.5% 01 Oct 2046	1,084,971	1,124,594
	FED HM LN PC POOL G08732.....	3% 01 Nov 2046	3,318,739	3,237,473
	FED HM LN PC POOL G08735.....	4.5% 01 Oct 2046	45,351	47,007
	FED HM LN PC POOL G08737.....	3% 01 Dec 2046	1,279,176	1,248,249
	FED HM LN PC POOL G08741.....	3% 01 Jan 2047	3,645,154	3,553,851
	FED HM LN PC POOL G08743.....	4% 01 Jan 2047	2,511,669	2,563,971
	FED HM LN PC POOL G08745.....	4.5% 01 Jan 2047	600,054	621,968
	FED HM LN PC POOL G08747.....	3% 01 Feb 2047	2,887,599	2,816,383
	FED HM LN PC POOL G08757.....	3.5% 01 Apr 2047	605,632	606,468
	FED HM LN PC POOL G08767.....	4% 01 Jun 2047	374,427	382,051
	FED HM LN PC POOL G08774.....	3.5% 01 Aug 2047	2,247,804	2,249,167
	FED HM LN PC POOL G08779.....	3.5% 01 Sep 2047	1,975,562	1,975,995
	FED HM LN PC POOL G08784.....	3.5% 01 Oct 2047	2,322,088	2,322,147
	FED HM LN PC POOL G08785.....	4% 01 Oct 2047	2,692,987	2,746,986
	FED HM LN PC POOL G08788.....	3.5% 01 Nov 2047	2,554,230	2,553,800
	FED HM LN PC POOL G08789.....	4% 01 Nov 2047	3,056,090	3,120,915
	FED HM LN PC POOL G08805.....	4% 01 Mar 2048	1,739,162	1,773,366
	FED HM LN PC POOL G08809.....	4% 01 Apr 2048	1,454,738	1,483,558
	FED HM LN PC POOL G08818.....	4.5% 01 Jun 2048	2,651,708	2,746,035
	FED HM LN PC POOL G11552.....	5.5% 01 Feb 2019	39	38
	FED HM LN PC POOL G14047.....	5.5% 01 Dec 2024	47,190	48,562
	FED HM LN PC POOL G16085.....	2.5% 01 Feb 2032	421,261	411,333
	FED HM LN PC POOL G16093.....	3% 01 Feb 2032	1,705,266	1,699,556
	FED HM LN PC POOL G16122.....	2.5% 01 Feb 2032	686,883	670,694
	FED HM LN PC POOL G18188.....	4.5% 01 Apr 2022	16,787	17,175
	FED HM LN PC POOL G18622.....	2.5% 01 Dec 2031	1,327,163	1,295,885
	FED HM LN PC POOL G18631.....	2.5% 01 Feb 2032	1,855,175	1,811,452
	FED HM LN PC POOL G18637.....	3.5% 01 Feb 2032	927,714	940,224
	FED HM LN PC POOL G18643.....	2.5% 01 May 2032	191,377	186,866
	FED HM LN PC POOL G18648.....	3.5% 01 Jun 2032	309,848	314,017
	FED HM LN PC POOL G18651.....	2.5% 01 Jul 2032	604,225	589,984
	FED HM LN PC POOL G18659.....	3% 01 Sep 2032	1,764,720	1,758,810
	FED HM LN PC POOL G18670.....	3% 01 Dec 2032	828,081	825,308
	FED HM LN PC POOL G18673.....	3% 01 Jan 2033	731,526	729,077
	FED HM LN PC POOL G18681.....	3% 01 Mar 2033	3,532,088	3,520,260
	FED HM LN PC POOL G18692.....	3.5% 01 Jun 2033	765,369	775,719
	FED HM LN PC POOL G30406.....	5.5% 01 Jul 2028	67,527	71,305
	FED HM LN PC POOL G30759.....	5% 01 Jun 2031	30,478	31,913
	FED HM LN PC POOL G30768.....	5.5% 01 Jan 2024	1,215,973	1,283,999
	FED HM LN PC POOL G60038.....	3.5% 01 Jan 2044	413,530	416,597
	FED HM LN PC POOL G60069.....	3% 01 Apr 2045	583,107	571,602
	FED HM LN PC POOL G60174.....	4% 01 Oct 2043	544,660	560,411
	FED HM LN PC POOL G60187.....	3% 01 Aug 2045	38,382	37,538
	FED HM LN PC POOL G60412.....	4% 01 Dec 2045	698,260	713,595
	FED HM LN PC POOL G60480.....	4.5% 01 Nov 2045	278,007	289,358
	FED HM LN PC POOL G60703.....	4% 01 Sep 2046	1,134,758	1,158,448
	FED HM LN PC POOL G60855.....	4.5% 01 Dec 2045	438,280	454,275
	FED HM LN PC POOL G60919.....	4.5% 01 Sep 2046	436,657	452,571
	FED HM LN PC POOL G61228.....	4% 01 Aug 2047	1,465,462	1,497,318
	FED HM LN PC POOL G61281.....	3.5% 01 Jan 2048	1,259,255	1,259,032
	FED HM LN PC POOL G61464.....	4% 01 Oct 2046	1,249,490	1,276,811
	FED HM LN PC POOL G61467.....	4% 01 Nov 2047	3,040,293	3,100,096
	FED HM LN PC POOL G61658.....	5% 01 Aug 2048	225,000	235,666
	FED HM LN PC POOL J05098.....	4.5% 01 Jun 2022	46,367	47,316
	FED HM LN PC POOL J13583.....	3.5% 01 Nov 2025	98,781	100,180
	FED HM LN PC POOL J17233.....	3% 01 Nov 2026	298,066	299,190
	FED HM LN PC POOL J31961.....	3.5% 01 Mar 2027	93,154	94,358
	FED HM LN PC POOL J35797.....	2.5% 01 Dec 2031	1,596,148	1,558,530
	FED HM LN PC POOL J36173.....	2.5% 01 Jan 2032	1,618,115	1,579,979

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			Shares/ Par Value	
	FED HM LN PC POOL J36214	2.5% 01 Feb 2032	876,495	855,837
	FED HM LN PC POOL J37005	3.5% 01 May 2032	1,676,852	1,698,449
	FED HM LN PC POOL J38057	3% 01 Dec 2032	1,072,185	1,068,595
	FED HM LN PC POOL Q00093	4% 01 Apr 2041	506,887	521,556
	FED HM LN PC POOL Q00291	5% 01 Apr 2041	251,867	266,786
	FED HM LN PC POOL Q00876	4.5% 01 May 2041	195,131	204,314
	FED HM LN PC POOL Q00927	5% 01 May 2041	69,579	73,227
	FED HM LN PC POOL Q01237	4.5% 01 Jul 2041	76,683	80,202
	FED HM LN PC POOL Q01348	4.5% 01 Jun 2041	201,321	210,795
	FED HM LN PC POOL Q01443	4.5% 01 Jun 2041	217,621	227,862
	FED HM LN PC POOL Q01798	4.5% 01 Jul 2041	51,018	53,419
	FED HM LN PC POOL Q01936	5% 01 Jun 2041	21,370	22,385
	FED HM LN PC POOL Q02583	4.5% 01 Aug 2041	46,084	48,129
	FED HM LN PC POOL Q04108	4% 01 Oct 2041	193,519	199,120
	FED HM LN PC POOL Q04461	4% 01 Nov 2041	261,052	268,609
	FED HM LN PC POOL Q06274	3.5% 01 Feb 2042	193,409	194,844
	FED HM LN PC POOL Q06344	4% 01 Feb 2042	326,031	335,466
	FED HM LN PC POOL Q09004	3.5% 01 Jun 2042	255,831	257,729
	FED HM LN PC POOL Q09341	3% 01 Jun 2042	68,417	67,269
	FED HM LN PC POOL Q09813	3.5% 01 Aug 2042	729,747	735,161
	FED HM LN PC POOL Q09896	3.5% 01 Aug 2042	376,254	379,045
	FED HM LN PC POOL Q12143	3.5% 01 Oct 2042	272,814	274,832
	FED HM LN PC POOL Q12544	3% 01 Oct 2042	895,533	880,239
	FED HM LN PC POOL Q13765	4% 01 Dec 2042	168,812	173,696
	FED HM LN PC POOL Q14038	3.5% 01 Dec 2042	642,246	647,011
	FED HM LN PC POOL Q14039	3.5% 01 Dec 2042	518,763	522,590
	FED HM LN PC POOL Q14321	3% 01 Dec 2042	820,828	807,002
	FED HM LN PC POOL Q15885	3% 01 Feb 2043	373,995	367,519
	FED HM LN PC POOL Q16084	3% 01 Mar 2043	1,721,973	1,692,158
	FED HM LN PC POOL Q16644	3.5% 01 Mar 2043	3,131,867	3,154,774
	FED HM LN PC POOL Q16893	3.5% 01 Apr 2043	1,453,300	1,463,909
	FED HM LN PC POOL Q17453	3.5% 01 Apr 2043	1,066,368	1,074,279
	FED HM LN PC POOL Q18305	3.5% 01 May 2043	93,789	94,474
	FED HM LN PC POOL Q18306	3.5% 01 May 2043	152,808	153,934
	FED HM LN PC POOL Q19475	3.5% 01 Jun 2043	918,944	925,616
	FED HM LN PC POOL Q19476	3.5% 01 Jun 2043	786,717	792,512
	FED HM LN PC POOL Q19909	3% 01 Jul 2043	503,047	494,193
	FED HM LN PC POOL Q20172	3% 01 Jul 2043	1,752,032	1,721,086
	FED HM LN PC POOL Q20542	3% 01 Jul 2043	978,408	961,175
	FED HM LN PC POOL Q20570	3.5% 01 Aug 2043	1,260,119	1,269,142
	FED HM LN PC POOL Q20680	4% 01 Oct 2043	89,603	91,504
	FED HM LN PC POOL Q20780	3.5% 01 Aug 2043	640,923	645,611
	FED HM LN PC POOL Q22402	4.5% 01 Oct 2043	409,009	425,520
	FED HM LN PC POOL Q22915	4.5% 01 Nov 2043	329,978	342,315
	FED HM LN PC POOL Q23677	4.5% 01 Dec 2043	104,822	108,655
	FED HM LN PC POOL Q23891	4% 01 Dec 2043	398,088	407,392
	FED HM LN PC POOL Q25083	4.5% 01 Mar 2044	343,001	355,535
	FED HM LN PC POOL Q25625	4% 01 Apr 2044	1,307,816	1,338,379
	FED HM LN PC POOL Q26154	4.5% 01 May 2044	258,716	267,835
	FED HM LN PC POOL Q26367	4% 01 May 2044	451,467	462,876
	FED HM LN PC POOL Q26423	4.5% 01 May 2044	1,938	2,006
	FED HM LN PC POOL Q27903	4% 01 Aug 2044	670,511	685,335
	FED HM LN PC POOL Q28759	4.5% 01 Oct 2044	137,033	141,872
	FED HM LN PC POOL Q29182	3.5% 01 Oct 2044	590,208	592,878
	FED HM LN PC POOL Q29187	4.5% 01 Oct 2044	201,726	209,084
	FED HM LN PC POOL Q29863	3.5% 01 Nov 2044	480,677	482,579
	FED HM LN PC POOL Q30470	4% 01 Dec 2044	0	0
	FED HM LN PC POOL Q31285	3.5% 01 Feb 2045	2,956,287	2,966,319
	FED HM LN PC POOL Q32857	3% 01 Apr 2045	882,236	864,305
	FED HM LN PC POOL Q33869	4% 01 Jun 2045	247,233	252,627
	FED HM LN PC POOL Q34590	3% 01 Jul 2045	1,520,610	1,489,703
	FED HM LN PC POOL Q34661	3% 01 Jul 2045	871,455	852,279
	FED HM LN PC POOL Q34967	4% 01 Jul 2045	1,224,415	1,250,379
	FED HM LN PC POOL Q35225	3.5% 01 Aug 2045	1,048,475	1,052,033
	FED HM LN PC POOL Q35614	3.5% 01 Aug 2045	1,571,866	1,578,649
	FED HM LN PC POOL Q36238	4% 01 Sep 2045	676,768	691,188
	FED HM LN PC POOL Q37234	3.5% 01 Nov 2045	1,715,613	1,721,436
	FED HM LN PC POOL Q37359	3% 01 Nov 2045	95,746	93,630
	FED HM LN PC POOL Q37646	3% 01 Dec 2045	156,974	153,265
	FED HM LN PC POOL Q37812	3% 01 Dec 2045	202,975	198,288
	FED HM LN PC POOL Q38470	4% 01 Jan 2046	439,443	448,628
	FED HM LN PC POOL Q39438	4% 01 Mar 2046	904,335	923,235
	FED HM LN PC POOL Q40375	3.5% 01 May 2046	243,819	244,546
	FED HM LN PC POOL Q44029	3.5% 01 Aug 2046	1,531,473	1,535,089
	FED HM LN PC POOL Q44452	3% 01 Nov 2046	5,689,778	5,550,451
	FED HM LN PC POOL Q44663	3% 01 Nov 2046	2,002,800	1,952,362
	FED HM LN PC POOL Q45097	3.5% 01 Dec 2046	1,649,741	1,653,295
	FED HM LN PC POOL Q45219	3.5% 01 Jan 2045	2,098,434	2,107,936

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	FED HM LN PC POOL Q45252.....	3% 01 Jan 2047	1,209,307	1,180,071
	FED HM LN PC POOL Q45695.....	3.5% 01 Jan 2047	1,027,280	1,028,698
	FED HM LN PC POOL Q45744.....	3.5% 01 Jan 2047	639,619	640,750
	FED HM LN PC POOL Q46539.....	4.5% 01 Mar 2047	204,764	212,119
	FED HM LN PC POOL Q46883.....	5% 01 Mar 2047	391,833	411,337
	FED HM LN PC POOL Q47305.....	4.5% 01 Mar 2047	389,990	403,898
	FED HM LN PC POOL Q47602.....	4.5% 01 Apr 2047	356,192	369,058
	FED HM LN PC POOL Q47884.....	4% 01 May 2047	2,226,233	2,271,558
	FED HM LN PC POOL Q48093.....	4.5% 01 May 2047	338,950	351,167
	FED HM LN PC POOL Q49100.....	4% 01 Jul 2047	3,547,502	3,618,910
	FED HM LN PC POOL Q49552.....	3.5% 01 Jul 2047	2,972,882	2,975,260
	FED HM LN PC POOL Q49888.....	3.5% 01 Aug 2047	1,095,181	1,095,024
	FED HM LN PC POOL Q50035.....	3.5% 01 Aug 2047	2,284,331	2,285,119
	FED HM LN PC POOL Q51268.....	3.5% 01 Oct 2047	4,847,103	4,847,226
	FED HM LN PC POOL Q51334.....	4% 01 Oct 2047	1,472,233	1,501,639
	FED HM LN PC POOL Q51644.....	3.5% 01 Oct 2047	1,818,417	1,818,110
	FED HM LN PC POOL Q53535.....	3.5% 01 Jan 2048	1,861,518	1,860,953
	FED HM LN PC POOL V61427.....	2.5% 01 Dec 2031	805,518	786,533
	FED HM LN PC POOL V80509.....	4% 01 Oct 2043	193,978	198,738
	FED HM LN PC POOL V80589.....	4.5% 01 Oct 2043	167,781	174,192
	FED HM LN PC POOL V80597.....	4.5% 01 Oct 2043	108,808	112,652
	FED HM LN PC POOL V81992.....	4% 01 Oct 2045	1,638,214	1,672,576
	FED HM LN PC POOL V82605.....	3% 01 Sep 2046	1,580,329	1,542,123
	FED HM LN PC POOL V82645.....	3% 01 Oct 2046	2,583,559	2,521,097
	FED HM LN PC POOL V82781.....	3% 01 Dec 2046	2,170,600	2,118,122
	FED HM LN PC POOL Z40054.....	4% 01 Jul 2042	1,251,736	1,287,941
	FED HM LN PC POOL Z60007.....	5% 01 Apr 2023	112,984	118,303
	FEDERAL HOME LOAN BANK.....	2.625% 28 May 2020	7,435,000	7,445,728.71
	FEDERAL HOME LOAN BANK.....	3% 12 Oct 2021	4,700,000	4,759,953
	FEDERAL HOME LOAN BANK.....	5.5% 15 Jul 2036	100,000	128,578
	FEDEX CORP.....	4.1% 01 Feb 2045	1,000,000	856,230
	FHLMC TBA 30 YR 4.....	4% 14 Jan 2049	10,040,000	10,235,113
	FHLMC TBA 30 YR 4.5.....	4.5% 14 Jan 2049	5,605,000	5,801,691
	FIFTH THIRD BANCORP.....	4.3% 16 Jan 2024	1,960,000	1,982,866
	FIRSTENERGY CORP.....	4.85% 15 Jul 2047	2,000,000	1,996,823
	FLORIDA POWER + LIGHT CO.....	3.95% 01 Mar 2048	2,000,000	1,953,285
	FNMA POOL 190391.....	1% 01 Sep 2038	985	1,075
	FNMA POOL 190396.....	1% 01 Jun 2039	258,277	270,447
	FNMA POOL 190399.....	1% 01 Nov 2039	179,294	191,143
	FNMA POOL 254797.....	5% 01 Jun 2023	137,913	144,468
	FNMA POOL 255321.....	5.5% 01 Jul 2024	100,442	106,267
	FNMA POOL 255498.....	5.5% 01 Dec 2034	55,336	59,600
	FNMA POOL 255550.....	5.5% 01 Dec 2024	298,881	316,214
	FNMA POOL 255767.....	5.5% 01 Jun 2025	241,471	255,476
	FNMA POOL 255994.....	5.5% 01 Nov 2025	175,499	185,677
	FNMA POOL 256476.....	6% 01 Nov 2036	1,407	1,535
	FNMA POOL 256805.....	5.5% 01 Jul 2022	387	397.78
	FNMA POOL 256866.....	5% 01 Aug 2027	215,438	225,678
	FNMA POOL 257262.....	5.5% 01 Jul 2038	0	0
	FNMA POOL 310125.....	1% 01 May 2028	717,345	707,727
	FNMA POOL 310157.....	1% 01 Sep 2041	186,109	200,314
	FNMA POOL 310184.....	1% 01 Jan 2026	215,199	227,680.11
	FNMA POOL 310185.....	1% 01 Jul 2026	439,772	472,016
	FNMA POOL 506482.....	6.5% 01 Jul 2029	1,294	1,390
	FNMA POOL 721502.....	5% 01 Jul 2033	608	645
	FNMA POOL 725250.....	1% 01 Mar 2034	222,945	236,734
	FNMA POOL 725422.....	1% 01 Apr 2034	448,665	476,422
	FNMA POOL 735058.....	1% 01 Sep 2019	0	0
	FNMA POOL 735228.....	1% 01 Feb 2035	121,504	130,843
	FNMA POOL 735288.....	1% 01 Mar 2035	74,676	79,285
	FNMA POOL 735380.....	1% 01 Jul 2024	393,517	416,339
	FNMA POOL 735484.....	1% 01 May 2035	451,075	478,917
	FNMA POOL 735591.....	1% 01 Jun 2035	93,609	99,384
	FNMA POOL 735676.....	1% 01 Jul 2035	131,075	139,161
	FNMA POOL 735893.....	1% 01 Oct 2035	107,010	113,637
	FNMA POOL 735925.....	1% 01 Oct 2035	41,962	44,562
	FNMA POOL 738166.....	5% 01 Sep 2033	2,357	2,469
	FNMA POOL 745275.....	1% 01 Feb 2036	149,296	158,538
	FNMA POOL 745873.....	1% 01 Oct 2036	96,082	103,478
	FNMA POOL 745932.....	1% 01 Nov 2036	30,170	34,336
	FNMA POOL 747428.....	5.5% 01 Oct 2033	129,042	138,783
	FNMA POOL 749079.....	5.5% 01 Dec 2033	210,888	226,541
	FNMA POOL 763978.....	5.5% 01 Dec 2033	104,390	112,236
	FNMA POOL 779150.....	4.5% 01 Jun 2019	8,694	8,854
	FNMA POOL 785497.....	4.5% 01 Jun 2019	1,099	1,120
	FNMA POOL 809620.....	5% 01 Feb 2035	97,541	103,527
	FNMA POOL 822042.....	5% 01 Apr 2035	6,831	7,173
	FNMA POOL 826966.....	5.5% 01 Jun 2035	4,064	4,367

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	FNMA POOL 829196	5% 01 Jul 2035	83,770	88,891
	FNMA POOL 831017	6% 01 Sep 2035	4,270	4,656
	FNMA POOL 831822	5.5% 01 Sep 2036	65,626	70,513
	FNMA POOL 831832	6% 01 Sep 2036	25,373	27,623
	FNMA POOL 833126	5% 01 Sep 2035	41,259	43,608
	FNMA POOL 835783	5% 01 Sep 2035	71,180	75,534
	FNMA POOL 836361	5% 01 Oct 2035	93,863	99,643
	FNMA POOL 836427	5% 01 Oct 2035	518,739	550,602
	FNMA POOL 849299	5.5% 01 Jan 2036	227,956	245,250
	FNMA POOL 871058	5.5% 01 Jan 2037	125,733	135,240
	FNMA POOL 880622	5.5% 01 Apr 2036	20,245	21,785
	FNMA POOL 880950	5.5% 01 Jul 2021	5,443	5,494
	FNMA POOL 886090	6.5% 01 Jul 2036	6,095	6,773
	FNMA POOL 886958	6% 01 Jun 2036	73,422	79,798
	FNMA POOL 888131	1% 01 Feb 2037	24,736	26,620
	FNMA POOL 888173	1% 01 Nov 2036	164,899	177,595
	FNMA POOL 888219	1% 01 Mar 2037	114,042	122,707
	FNMA POOL 888221	1% 01 Mar 2037	147,435	158,711
	FNMA POOL 889190	1% 01 Mar 2038	59,053	64,433
	FNMA POOL 889450	1% 01 Mar 2038	34,800	37,956
	FNMA POOL 889479	1% 01 Jul 2037	59,000	62,645
	FNMA POOL 889529	1% 01 Mar 2038	2,773	3,028
	FNMA POOL 889574	1% 01 Aug 2037	147,905	161,373
	FNMA POOL 889749	1% 01 Jun 2038	94,749	101,978
	FNMA POOL 889995	1% 01 Sep 2038	195,472	209,261
	FNMA POOL 889996	1% 01 Jun 2038	103,327	111,230
	FNMA POOL 890310	1% 01 Dec 2040	152,906	160,159
	FNMA POOL 890337	1% 01 Jan 2026	145,927	150,283
	FNMA POOL 890375	1% 01 Aug 2023	2,778	2,831
	FNMA POOL 890529	1% 01 Sep 2041	67,315	72,471
	FNMA POOL 890710	1% 01 Feb 2031	355,418	354,780
	FNMA POOL 890765	3.5% 01 Sep 2046	0	0
	FNMA POOL 891436	6% 01 Mar 2036	20,145	21,967
	FNMA POOL 892537	6.5% 01 Sep 2036	822	924
	FNMA POOL 893511	6% 01 Sep 2036	18,089	19,690
	FNMA POOL 893533	6.5% 01 Sep 2036	38,623	43,501
	FNMA POOL 893885	6% 01 Oct 2036	19,952	21,721
	FNMA POOL 897100	6.5% 01 Jul 2036	65,670	74,511
	FNMA POOL 897909	6% 01 Jan 2037	26,991	28,962
	FNMA POOL 899588	5.5% 01 Jun 2037	28,955	31,134
	FNMA POOL 899671	6.5% 01 Aug 2037	10,481	11,614
	FNMA POOL 901666	6% 01 Oct 2036	12,296	13,193
	FNMA POOL 902591	5.5% 01 Nov 2021	16,957	17,209
	FNMA POOL 903677	6.5% 01 Oct 2036	972	1,087
	FNMA POOL 905106	6% 01 Jan 2037	54,507	58,487
	FNMA POOL 908670	5.5% 01 Dec 2036	41,333	43,730
	FNMA POOL 913304	5.5% 01 Apr 2037	27,187	29,241
	FNMA POOL 917599	6% 01 Apr 2037	77,954	83,650
	FNMA POOL 920079	6% 01 Dec 2036	5,473	5,964
	FNMA POOL 930039	5.5% 01 Oct 2038	140,642	149,721
	FNMA POOL 931410	4% 01 Jun 2024	0	0
	FNMA POOL 931507	4.5% 01 Jul 2039	565,882	592,885
	FNMA POOL 931974	5% 01 Sep 2039	221,015	234,531
	FNMA POOL 932091	6.5% 01 Sep 2039	10,127	10,875
	FNMA POOL 932117	4% 01 Nov 2024	0	0
	FNMA POOL 932841	3.5% 01 Dec 2025	98,471	99,675
	FNMA POOL 932842	3.5% 01 Dec 2025	601,884	609,240
	FNMA POOL 933008	6% 01 Sep 2037	25,311	27,354
	FNMA POOL 933463	5.5% 01 Feb 2038	7,775	8,314
	FNMA POOL 933796	5.5% 01 May 2038	70,923	75,500
	FNMA POOL 933990	5% 01 Aug 2023	2,727	2,790
	FNMA POOL 934084	6.5% 01 Jun 2038	10,543	11,322
	FNMA POOL 934769	5% 01 Jan 2024	6,815	6,934
	FNMA POOL 935154	5.5% 01 Apr 2039	241,561	255,570
	FNMA POOL 935964	4.5% 01 Apr 2025	15,799	16,092
	FNMA POOL 941817	4.5% 01 Feb 2023	14,481	14,775
	FNMA POOL 943669	5.5% 01 Jul 2022	3,838	3,852
	FNMA POOL 944632	5% 01 Jul 2037	1,005	1,053
	FNMA POOL 944748	6.5% 01 Jul 2037	21,383	22,963
	FNMA POOL 948711	6% 01 Aug 2037	16,196	17,544
	FNMA POOL 949298	6.5% 01 Oct 2037	21,091	23,174
	FNMA POOL 952459	6% 01 Sep 2037	1,057	1,151
	FNMA POOL 952656	6% 01 Aug 2037	165,280	178,687
	FNMA POOL 953513	5.5% 01 Oct 2022	5,380	5,406
	FNMA POOL 953613	5.5% 01 Mar 2038	105,725	112,695
	FNMA POOL 955724	6.5% 01 Nov 2037	130,765	144,684
	FNMA POOL 955803	6.5% 01 Oct 2037	24,672	27,231
	FNMA POOL 956014	6% 01 Nov 2037	9,313	9,993

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	FNMA POOL 956078	6.5% 01 Dec 2037	736	817
	FNMA POOL 961118	6% 01 Apr 2038	20,966	22,497
	FNMA POOL 962567	5.5% 01 Apr 2038	879	937
	FNMA POOL 963736	5% 01 Jun 2023	102,614	104,976
	FNMA POOL 964072	5.5% 01 Jul 2038	31,888	33,966
	FNMA POOL 964413	5.5% 01 Jul 2023	13,768	14,101
	FNMA POOL 967691	6% 01 Jan 2038	98,088	106,568
	FNMA POOL 969057	5.5% 01 Mar 2023	1,199	1,197
	FNMA POOL 972541	6% 01 Feb 2038	14,085	15,335
	FNMA POOL 973241	5% 01 Mar 2038	3,487	3,675
	FNMA POOL 974620	5% 01 May 2023	3,320	3,378
	FNMA POOL 974678	4.5% 01 Apr 2023	435	443
	FNMA POOL 974965	5% 01 Apr 2038	53,517	56,402
	FNMA POOL 975103	5.5% 01 Jun 2038	28,384	30,240
	FNMA POOL 975123	5.5% 01 May 2038	65,285	69,574
	FNMA POOL 975376	5.5% 01 Jun 2038	58,578	62,388
	FNMA POOL 976452	4.5% 01 Apr 2023	27,439	27,947
	FNMA POOL 976851	5.5% 01 Apr 2036	1,231	1,302
	FNMA POOL 976990	5.5% 01 Apr 2038	204,085	219,433
	FNMA POOL 977006	6% 01 May 2038	162,026	173,857
	FNMA POOL 977077	5.5% 01 Dec 2037	69,289	73,893
	FNMA POOL 979639	5% 01 Jun 2023	10,788	11,037
	FNMA POOL 979919	6% 01 May 2038	9,608	10,394
	FNMA POOL 981274	5% 01 Apr 2023	6,275	6,394
	FNMA POOL 981359	4.5% 01 Apr 2023	1,805	1,858
	FNMA POOL 982530	6% 01 Jun 2038	109,960	118,292
	FNMA POOL 990970	5% 01 Sep 2023	5,396	5,490
	FNMA POOL 991042	5.5% 01 Oct 2038	716	758
	FNMA POOL 991066	5% 01 Nov 2023	1,502	1,528
	FNMA POOL 991073	5% 01 Dec 2023	6,051	6,156
	FNMA POOL 992144	6% 01 Oct 2038	13,422	14,579
	FNMA POOL 994149	5.5% 01 Dec 2023	33,467	34,922
	FNMA POOL 994207	6% 01 Dec 2038	18,144	19,475
	FNMA POOL 994810	5% 01 Nov 2023	5,819	5,949
	FNMA POOL 995011	1% 01 Oct 2038	211,657	230,573
	FNMA POOL 995112	1% 01 Jul 2036	125,011	134,599
	FNMA POOL 995231	1% 01 Jan 2039	5,115	5,800
	FNMA POOL 995245	1% 01 Jan 2039	152,925	161,970
	FNMA POOL 995246	1% 01 Dec 2035	31,608	33,569
	FNMA POOL 995251	1% 01 Nov 2038	36,298	39,533
	FNMA POOL 995266	1% 01 Dec 2023	3,614	3,697
	FNMA POOL 995481	1% 01 Dec 2038	82,123	88,308
	FNMA POOL 995692	1% 01 May 2024	7,497	7,720
	FNMA POOL 995838	1% 01 May 2039	30,761	32,907
	FNMA POOL AA0264	5% 01 Feb 2039	1,356	1,438
	FNMA POOL AA0588	5.5% 01 Feb 2039	29,896	31,630
	FNMA POOL AA8051	5.5% 01 May 2039	18,430	19,499
	FNMA POOL AA8487	4.5% 01 Jul 2039	397,959	416,747
	FNMA POOL AA8868	5% 01 Apr 2024	5,980	6,098
	FNMA POOL AA9357	4.5% 01 Aug 2039	3,867	4,050
	FNMA POOL AA9443	4.5% 01 Jul 2024	40,585	41,425
	FNMA POOL AA9591	5.5% 01 Apr 2039	4,808	5,122
	FNMA POOL AA9782	4% 01 Jul 2024	0	0
	FNMA POOL AB0183	5% 01 Feb 2025	191,918	201,041
	FNMA POOL AB0194	5.5% 01 Jan 2039	254,630	271,701
	FNMA POOL AB0299	6% 01 Feb 2037	37,344	40,723
	FNMA POOL AB1080	4.5% 01 May 2040	488,611	511,789
	FNMA POOL AB1335	4.5% 01 Aug 2040	509,151	533,304
	FNMA POOL AB1387	4.5% 01 Aug 2040	347,597	364,085
	FNMA POOL AB1389	4.5% 01 Aug 2040	39,456	41,328
	FNMA POOL AB1854	4.5% 01 Nov 2040	490,354	513,618
	FNMA POOL AB2985	5.5% 01 Jan 2040	14,739	15,594
	FNMA POOL AB3193	4.5% 01 Jun 2041	28,860	30,229
	FNMA POOL AB3738	3.5% 01 Oct 2041	703,461	708,938
	FNMA POOL AB4102	3.5% 01 Dec 2041	242,736	244,631
	FNMA POOL AB4302	3.5% 01 Jan 2042	825,901	832,350
	FNMA POOL AB5192	4% 01 May 2042	276,734	284,552
	FNMA POOL AB5250	3.5% 01 May 2042	611,133	615,891
	FNMA POOL AB5679	4% 01 Jul 2042	555,491	571,077
	FNMA POOL AB6929	3.5% 01 Nov 2042	506,961	510,918
	FNMA POOL AB7436	3% 01 Dec 2042	846,414	832,154
	FNMA POOL AB7733	3% 01 Jan 2043	117,701	115,718
	FNMA POOL AB7848	3% 01 Feb 2043	2,252,862	2,213,856
	FNMA POOL AB7965	3.5% 01 Feb 2043	794,397	800,597
	FNMA POOL AB8455	3% 01 Feb 2028	301,845	302,045
	FNMA POOL AB8486	3% 01 Feb 2043	425,201	417,939
	FNMA POOL AB8796	2.5% 01 Mar 2028	486,152	479,637
	FNMA POOL AB8855	3.5% 01 Mar 2043	1,048,347	1,056,488

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	FNMA POOL AB8881	3% 01 Apr 2043	1,163,685	1,143,961
	FNMA POOL AB8897	3% 01 Apr 2043	757,216	744,193
	FNMA POOL AB8899	3% 01 Apr 2043	905,492	889,814
	FNMA POOL AB9154	2.5% 01 Apr 2028	281,771	277,994
	FNMA POOL AB9172	2.5% 01 Apr 2028	277,821	274,096
	FNMA POOL AB9177	3.5% 01 Apr 2043	235,589	237,339
	FNMA POOL AB9187	3% 01 Apr 2043	419,523	412,221
	FNMA POOL AB9362	3.5% 01 May 2043	376,926	379,868
	FNMA POOL AB9374	3.5% 01 May 2043	239,198	240,984
	FNMA POOL AB9491	2.5% 01 May 2028	538,643	531,420
	FNMA POOL AB9779	2.5% 01 Jul 2028	476,084	467,824
	FNMA POOL AB9863	3% 01 Jul 2043	1,075,142	1,056,678
	FNMA POOL AC2489	4.5% 01 Jul 2024	73,864	75,230
	FNMA POOL AC3434	4% 01 Nov 2024	0	0
	FNMA POOL AC5302	6.5% 01 Nov 2039	2,947	3,165
	FNMA POOL AC6608	4.5% 01 Nov 2039	159,439	166,953
	FNMA POOL AC6795	4.5% 01 Dec 2039	100,860	105,645
	FNMA POOL AC6897	4.5% 01 Dec 2024	56,119	57,157
	FNMA POOL AC8107	5.5% 01 Dec 2036	201,212	216,622
	FNMA POOL AC8512	4.5% 01 Dec 2039	226,309	237,046
	FNMA POOL AC9708	4% 01 Feb 2025	0	0
	FNMA POOL AD0207	1% 01 Oct 2038	52,548	57,316
	FNMA POOL AD0220	1% 01 Oct 2038	200,692	219,494
	FNMA POOL AD0245	1% 01 Aug 2038	36,852	39,134
	FNMA POOL AD0255	1% 01 Jun 2039	2,344	2,556
	FNMA POOL AD0317	1% 01 Jan 2039	883	951
	FNMA POOL AD0447	1% 01 Jun 2039	23,924	26,104
	FNMA POOL AD0527	1% 01 Jun 2039	177,347	189,805
	FNMA POOL AD1656	4.5% 01 Mar 2040	256,218	268,372
	FNMA POOL AD1753	4% 01 Jan 2025	0	0
	FNMA POOL AD2381	4.5% 01 Mar 2040	155,915	163,311
	FNMA POOL AD3808	4.5% 01 Apr 2040	96,784	101,375
	FNMA POOL AD3859	4% 01 Mar 2025	0	0
	FNMA POOL AD4296	5% 01 Apr 2040	598,729	635,559
	FNMA POOL AD7072	4% 01 Jun 2025	0	0
	FNMA POOL AD7371	5% 01 Jul 2040	108,196	114,853
	FNMA POOL AD8266	4.5% 01 Sep 2025	13,093	13,456
	FNMA POOL AD8529	4.5% 01 Aug 2040	60,241	63,099
	FNMA POOL AD8950	5% 01 Jul 2040	56,029	59,258
	FNMA POOL AD9810	5% 01 Jul 2040	185,147	196,537
	FNMA POOL AE0025	1% 01 Jan 2040	30,046	32,345
	FNMA POOL AE0217	1% 01 Aug 2040	70,221	73,552
	FNMA POOL AE0233	1% 01 Jul 2039	115,175	124,029
	FNMA POOL AE0271	1% 01 Aug 2040	174,146	184,706
	FNMA POOL AE0313	1% 01 Sep 2040	310,118	324,820
	FNMA POOL AE0392	1% 01 Dec 2039	40,904	43,718
	FNMA POOL AE0408	1% 01 Mar 2025	13,686	14,092
	FNMA POOL AE0481	1% 01 Sep 2040	848,755	900,877
	FNMA POOL AE0691	1% 01 Oct 2040	121,119	126,626
	FNMA POOL AE0828	1% 01 Feb 2041	586,625	591,205
	FNMA POOL AE0880	1% 01 May 2040	43,832	49,791
	FNMA POOL AE0937	1% 01 Feb 2041	387,170	390,193
	FNMA POOL AE0949	1% 01 Feb 2041	406,774	418,521
	FNMA POOL AE0984	1% 01 Feb 2041	30,366	31,807
	FNMA POOL AE1856	4.5% 01 Aug 2040	58,536	60,915
	FNMA POOL AE5463	4% 01 Oct 2040	167,613	172,349
	FNMA POOL AE5745	5% 01 Feb 2034	118,547	124,186
	FNMA POOL AE6061	4.5% 01 Oct 2040	173,190	181,400
	FNMA POOL AE8714	3.5% 01 Nov 2040	769,282	775,285
	FNMA POOL AH0399	4% 01 Dec 2025	0	0
	FNMA POOL AH0573	4% 01 Dec 2040	258,896	266,211
	FNMA POOL AH1114	4% 01 Dec 2040	507,767	522,112
	FNMA POOL AH2366	3.5% 01 Jan 2026	119,469	120,929
	FNMA POOL AH4428	3.5% 01 Jan 2041	488,063	491,873
	FNMA POOL AH4696	5% 01 Mar 2041	1,885	1,975
	FNMA POOL AH5620	4% 01 Feb 2026	0	0
	FNMA POOL AH6789	4.5% 01 Mar 2041	239,720	251,092
	FNMA POOL AH7010	4.5% 01 Mar 2041	141,739	148,462
	FNMA POOL AI0278	4.5% 01 May 2041	3,939	4,079
	FNMA POOL AI1740	3.5% 01 Aug 2026	58,296	59,008
	FNMA POOL AI3435	4% 01 May 2026	0	0
	FNMA POOL AI3661	5% 01 May 2041	139,468	148,054
	FNMA POOL AI3713	4% 01 Jun 2026	0	0
	FNMA POOL AI4815	4.5% 01 Jun 2041	70,257	73,590
	FNMA POOL AI5507	4.5% 01 Jul 2041	171,878	178,655
	FNMA POOL AI6653	3.5% 01 Aug 2026	0	0
	FNMA POOL AI8013	3.5% 01 Aug 2026	362,683	367,115
	FNMA POOL AJ6346	3.5% 01 Dec 2041	552,644	556,927

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	FNMA POOL AJ7686	4% 01 Dec 2041	137,167		141,043
	FNMA POOL AJ8476	3.5% 01 Dec 2041	780,944		787,041
	FNMA POOL AJ9303	4% 01 Jan 2042	2,242,949		2,306,312
	FNMA POOL AK0706	3.5% 01 Feb 2027	94,305		95,638
	FNMA POOL AK2415	4% 01 Feb 2042	499,532		513,644
	FNMA POOL AK3402	4% 01 Feb 2042	231,825		238,374
	FNMA POOL AK6568	3.5% 01 Apr 2042	297,677		299,995
	FNMA POOL AK6846	3.5% 01 Apr 2042	296,737		299,054
	FNMA POOL AK7123	4% 01 Apr 2042	22,656		23,110
	FNMA POOL AK7506	4% 01 Apr 2042	1,257,647		1,293,179
	FNMA POOL AK9393	3.5% 01 Apr 2042	1,268,561		1,278,442
	FNMA POOL AL0082	1% 01 Oct 2039	19,176		20,495
	FNMA POOL AL0102	1% 01 Jan 2025	8,637		8,900
	FNMA POOL AL0414	1% 01 Sep 2040	40,410		43,275
	FNMA POOL AL0443	1% 01 Apr 2029	128,022		134,107
	FNMA POOL AL0484	1% 01 May 2040	56,823		60,785
	FNMA POOL AL0520	1% 01 Jul 2041	101,882		108,595
	FNMA POOL AL0615	1% 01 Sep 2040	53,549		57,176
	FNMA POOL AL1176	1% 01 Oct 2039	54,067		61,570
	FNMA POOL AL1319	1% 01 Oct 2041	493,981		516,605
	FNMA POOL AL1547	1% 01 Nov 2041	266,809		278,848
	FNMA POOL AL1862	1% 01 Apr 2027	170,830		171,364
	FNMA POOL AL2088	1% 01 Sep 2026	0		0
	FNMA POOL AL2195	1% 01 May 2025	7,032		7,239
	FNMA POOL AL2276	1% 01 Sep 2027	461,155		462,591
	FNMA POOL AL2374	1% 01 Dec 2041	779,857		804,185
	FNMA POOL AL3000	1% 01 Dec 2042	1,880,405		1,895,085
	FNMA POOL AL3174	1% 01 Feb 2028	376,584		371,538
	FNMA POOL AL3195	1% 01 Mar 2028	829,642		818,520
	FNMA POOL AL3299	1% 01 Feb 2028	177,408		177,958
	FNMA POOL AL3304	1% 01 Mar 2028	418,570		419,875
	FNMA POOL AL3315	1% 01 Mar 2043	491,280		495,106
	FNMA POOL AL3320	1% 01 Mar 2043	2,812,953		2,834,908
	FNMA POOL AL3352	1% 01 Jun 2040	42,779		46,676
	FNMA POOL AL3498	1% 01 May 2043	632,008		636,941
	FNMA POOL AL3615	1% 01 Dec 2026	152,655		154,520
	FNMA POOL AL3650	1% 01 Feb 2041	253,229		268,597
	FNMA POOL AL3652	1% 01 Oct 2040	294,330		321,143
	FNMA POOL AL3865	1% 01 Jul 2043	109,610		110,466
	FNMA POOL AL4608	1% 01 Dec 2043	639,503		665,811
	FNMA POOL AL5218	1% 01 Mar 2044	455,968		480,759
	FNMA POOL AL5229	1% 01 Jan 2044	196,871		208,910
	FNMA POOL AL5315	1% 01 Jun 2042	734,746		755,493
	FNMA POOL AL5616	1% 01 Sep 2041	360,177		386,853
	FNMA POOL AL5744	1% 01 Sep 2029	357,339		362,301
	FNMA POOL AL5783	1% 01 Jul 2041	98,035		106,900
	FNMA POOL AL6004	1% 01 Dec 2043	21,164		22,038
	FNMA POOL AL6019	1% 01 Nov 2028	1,171,227		1,155,529
	FNMA POOL AL6226	1% 01 Jan 2030	943,542		923,899
	FNMA POOL AL6289	1% 01 Feb 2042	113,190		120,890
	FNMA POOL AL6317	1% 01 Sep 2030	64,417		67,479
	FNMA POOL AL6325	1% 01 Oct 2044	1,381,357		1,357,390
	FNMA POOL AL6432	1% 01 Jan 2045	362,682		370,403
	FNMA POOL AL6586	1% 01 Oct 2043	602,491		607,192
	FNMA POOL AL6598	1% 01 Apr 2030	556,625		564,355
	FNMA POOL AL6763	1% 01 May 2030	1,858,880		1,860,117
	FNMA POOL AL6938	1% 01 Apr 2030	162,788		172,229
	FNMA POOL AL7121	1% 01 Jan 2044	835,969		821,498
	FNMA POOL AL7204	1% 01 Oct 2043	98,562		104,620
	FNMA POOL AL7800	1% 01 Nov 2030	970,390		950,179
	FNMA POOL AL7801	1% 01 Nov 2030	969,698		949,505
	FNMA POOL AL7924	1% 01 Dec 2028	163,004		174,906
	FNMA POOL AL8083	1% 01 Mar 2029	407,775		437,550
	FNMA POOL AL8270	1% 01 Jun 2030	603,496		590,929
	FNMA POOL AL8340	1% 01 Feb 2045	461,519		480,538
	FNMA POOL AL8776	1% 01 Jul 2046	777,848		780,026
	FNMA POOL AL9105	1% 01 Oct 2046	614,036		636,408
	FNMA POOL AL9282	1% 01 Jun 2046	2,541,257		2,592,752
	FNMA POOL AL9318	1% 01 Oct 2043	1,664,000		1,710,987
	FNMA POOL AL9432	1% 01 Oct 2046	390,280		380,755
	FNMA POOL AL9578	1% 01 Jun 2045	2,852,044		2,934,585
	FNMA POOL AL9781	1% 01 Feb 2046	810,631		849,005
	FNMA POOL AL9994	1% 01 Apr 2032	2,353,741		2,299,562
	FNMA POOL AO1214	3.5% 01 Apr 2042	1,016,152		1,024,076
	FNMA POOL AO2976	3.5% 01 May 2042	987,475		995,178
	FNMA POOL AO4144	4% 01 Jun 2042	632,957		650,707
	FNMA POOL AO7152	3.5% 01 Aug 2042	837,055		843,588
	FNMA POOL AP2088	4% 01 Aug 2042	448,961		461,596

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			Shares/ Par Value	
	FNMA POOL AP6136	3% 01 Sep 2042	566,036	556,697
	FNMA POOL AQ9328	3.5% 01 Jan 2043	1,940,129	1,955,228
	FNMA POOL AQ9330	3.5% 01 Jan 2043	523,297	528,107
	FNMA POOL AQ9362	2.5% 01 Jan 2028	765,835	755,570
	FNMA POOL AR1995	3.5% 01 Feb 2043	373,222	376,135
	FNMA POOL AR6445	4.5% 01 Oct 2043	91,147	94,864
	FNMA POOL AR6852	3% 01 Feb 2043	785,695	772,182
	FNMA POOL AR8293	3% 01 May 2043	1,148,342	1,128,459
	FNMA POOL AR9197	3% 01 Mar 2043	1,340,197	1,317,305
	FNMA POOL AR9248	2.5% 01 Mar 2028	590,223	582,313
	FNMA POOL AS0016	3% 01 Jul 2043	3,313,647	3,256,144
	FNMA POOL AS0037	3.5% 01 Jul 2043	1,113,842	1,121,042
	FNMA POOL AS0080	3.5% 01 Aug 2043	1,817,219	1,830,753
	FNMA POOL AS0128	3% 01 Aug 2043	241,928	237,724
	FNMA POOL AS0189	2.5% 01 Aug 2028	830,490	819,356
	FNMA POOL AS0210	3.5% 01 Aug 2043	528,241	531,831
	FNMA POOL AS0263	5% 01 Aug 2043	77,320	81,409
	FNMA POOL AS0302	3% 01 Aug 2043	1,489,620	1,463,770
	FNMA POOL AS0331	3% 01 Aug 2043	401,447	394,480
	FNMA POOL AS0358	4% 01 Sep 2043	1,084,873	1,115,287
	FNMA POOL AS0489	2.5% 01 Sep 2028	408,299	402,825
	FNMA POOL AS0516	3% 01 Sep 2043	1,372,122	1,348,381
	FNMA POOL AS0563	4.5% 01 Sep 2043	64,870	67,546
	FNMA POOL AS0657	4% 01 Oct 2043	965,058	989,837
	FNMA POOL AS0830	4.5% 01 Oct 2043	82,545	85,946
	FNMA POOL AS0837	5% 01 Oct 2043	213,649	225,045
	FNMA POOL AS0860	4.5% 01 Oct 2043	119,896	124,845
	FNMA POOL AS1042	4% 01 Nov 2043	1,297,161	1,331,148
	FNMA POOL AS1338	5% 01 Dec 2043	73,259	77,167
	FNMA POOL AS1361	3.5% 01 Dec 2028	0	0
	FNMA POOL AS1380	4.5% 01 Dec 2043	461,713	480,770
	FNMA POOL AS1417	3% 01 Jan 2029	248,777	248,943
	FNMA POOL AS1527	3% 01 Jan 2029	199,765	199,898
	FNMA POOL AS1586	4.5% 01 Jan 2044	501,904	522,595
	FNMA POOL AS1587	4.5% 01 Jan 2044	223,665	232,957
	FNMA POOL AS1588	4.5% 01 Jan 2044	465,142	484,334
	FNMA POOL AS1764	4% 01 Feb 2044	750,404	769,281
	FNMA POOL AS2555	4% 01 Jun 2044	1,040,413	1,063,049
	FNMA POOL AS2919	5% 01 Jul 2044	409,828	430,402
	FNMA POOL AS2983	3% 01 Aug 2029	678,825	679,279
	FNMA POOL AS3467	4% 01 Oct 2044	243,873	249,122
	FNMA POOL AS3743	2.5% 01 Nov 2029	216,255	211,759
	FNMA POOL AS3934	3% 01 Dec 2029	802,399	802,934
	FNMA POOL AS4306	3% 01 Jan 2045	698,453	684,654
	FNMA POOL AS4333	3% 01 Jan 2045	873,752	856,873
	FNMA POOL AS4466	3% 01 Feb 2030	362,387	362,628
	FNMA POOL AS4480	2.5% 01 Feb 2030	564,750	552,983
	FNMA POOL AS4485	2.5% 01 Feb 2030	1,298,930	1,271,872
	FNMA POOL AS4517	2.5% 01 Feb 2030	314,587	308,032
	FNMA POOL AS4679	3% 01 Mar 2030	590,445	590,839
	FNMA POOL AS4766	2.5% 01 Apr 2030	776,905	760,723
	FNMA POOL AS4797	3.5% 01 Apr 2045	1,075,798	1,079,810
	FNMA POOL AS4953	3% 01 May 2030	1,255,689	1,256,526
	FNMA POOL AS5175	3.5% 01 Jun 2045	1,176,971	1,181,239
	FNMA POOL AS5240	3% 01 Jun 2030	260,957	261,132
	FNMA POOL AS5444	3% 01 Jul 2045	1,701,947	1,665,314
	FNMA POOL AS5594	3.5% 01 Aug 2045	1,492,345	1,497,603
	FNMA POOL AS5617	2.5% 01 Aug 2030	412,351	403,762
	FNMA POOL AS6096	3% 01 Oct 2030	986,464	984,692
	FNMA POOL AS6311	3.5% 01 Dec 2045	688,447	690,660
	FNMA POOL AS6386	3% 01 Dec 2045	435,572	425,166
	FNMA POOL AS6520	3.5% 01 Jan 2046	2,147,648	2,154,439
	FNMA POOL AS6534	3.5% 01 Jan 2046	694,514	696,710
	FNMA POOL AS6536	3.5% 01 Jan 2046	2,015,164	2,021,535
	FNMA POOL AS6573	3.5% 01 Jan 2046	3,525,285	3,536,430
	FNMA POOL AS6627	4.5% 01 Feb 2046	1,262,877	1,308,891
	FNMA POOL AS6677	4% 01 Feb 2046	1,112,982	1,135,649
	FNMA POOL AS6763	3.5% 01 Mar 2046	1,485,781	1,489,021
	FNMA POOL AS6795	4% 01 Mar 2046	2,139,335	2,182,688
	FNMA POOL AS7003	3% 01 Apr 2046	2,550,378	2,487,338
	FNMA POOL AS7016	3.5% 01 Apr 2046	1,933,482	1,945,218
	FNMA POOL AS7245	3.5% 01 May 2046	2,809,432	2,817,589
	FNMA POOL AS7253	4.5% 01 May 2046	0	0
	FNMA POOL AS7343	3% 01 Jun 2046	954,947	931,343
	FNMA POOL AS7375	3% 01 Jun 2046	2,227,678	2,172,614
	FNMA POOL AS7376	3% 01 Jun 2046	3,745,334	3,652,757
	FNMA POOL AS7401	4% 01 Jun 2046	1,822,150	1,858,888
	FNMA POOL AS7492	4% 01 Jul 2046	1,245,261	1,270,239

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			Shares/ Par Value	
	FNMA POOL AS7538	3% 01 Jul 2046	2,537,496	2,474,774
	FNMA POOL AS7558	4% 01 Jul 2046	1,425,668	1,455,393
	FNMA POOL AS7601	4% 01 Jul 2046	2,285,888	2,331,857
	FNMA POOL AS7712	3% 01 Aug 2031	2,617,626	2,612,884
	FNMA POOL AS7797	3% 01 Aug 2046	1,219,710	1,189,561
	FNMA POOL AS7801	3.5% 01 Aug 2046	1,356,485	1,360,067
	FNMA POOL AS7844	3% 01 Sep 2046	1,507,088	1,470,303
	FNMA POOL AS8012	2.5% 01 Sep 2031	1,385,971	1,354,069
	FNMA POOL AS8012	2.5% 01 Sep 2031	7,469	7,292
	FNMA POOL AS8143	4% 01 Oct 2046	0	0
	FNMA POOL AS8144	4% 01 Oct 2046	1,385,233	1,412,805
	FNMA POOL AS8186	3% 01 Oct 2046	950,534	927,039
	FNMA POOL AS8415	3% 01 Nov 2046	774,981	755,825
	FNMA POOL AS8483	3% 01 Dec 2046	3,292,923	3,211,530
	FNMA POOL AS8583	3.5% 01 Jan 2047	1,287,837	1,288,792
	FNMA POOL AS8650	3% 01 Jan 2047	2,360,610	2,302,261
	FNMA POOL AS8714	2.5% 01 Feb 2032	2,081,053	2,033,151
	FNMA POOL AS8966	4% 01 Mar 2047	2,682,440	2,735,489
	FNMA POOL AS9394	4.5% 01 Apr 2047	1,217,744	1,261,967
	FNMA POOL AS9454	4% 01 Apr 2047	1,616,726	1,648,658
	FNMA POOL AS9454	4% 01 Apr 2047	(12,338)	(12,593)
	FNMA POOL AS9505	3% 01 Apr 2032	1,841,152	1,837,846
	FNMA POOL AS9520	3.5% 01 Apr 2032	202,156	204,714
	FNMA POOL AS9589	4% 01 Apr 2044	1,726,989	1,770,427
	FNMA POOL AS9661	3.5% 01 May 2047	2,489,590	2,492,838
	FNMA POOL AS9668	4% 01 May 2047	1,389,084	1,416,520
	FNMA POOL AS9831	4% 01 Jun 2047	2,190,480	2,233,688
	FNMA POOL AS9884	4% 01 Jul 2047	1,816,463	1,852,178
	FNMA POOL AS9988	4.5% 01 Jul 2047	1,422,775	1,476,541
	FNMA POOL AS9988	4.5% 01 Jul 2047	(7,590)	(7,853)
	FNMA POOL AT2014	3% 01 Apr 2043	1,320,068	1,297,527
	FNMA POOL AT2016	3% 01 Apr 2043	1,027,599	1,009,927
	FNMA POOL AT2021	3.5% 01 Apr 2043	636,324	641,284
	FNMA POOL AT2062	2.5% 01 Apr 2028	561,861	554,326
	FNMA POOL AT2725	3% 01 May 2043	720,741	708,346
	FNMA POOL AT5830	4.5% 01 Jun 2043	14,637	15,222
	FNMA POOL AT5895	3% 01 Jun 2043	1,264,433	1,242,426
	FNMA POOL AT5897	3% 01 Jun 2043	240,106	235,921
	FNMA POOL AT5900	3% 01 Jun 2043	855,264	840,456
	FNMA POOL AT5925	3% 01 Jun 2028	773,566	772,653
	FNMA POOL AT5988	3% 01 May 2043	693,024	681,046
	FNMA POOL AT9221	3% 01 Jul 2043	420,694	413,447
	FNMA POOL AU0949	3.5% 01 Aug 2043	482,301	486,811
	FNMA POOL AU1632	3% 01 Jul 2043	903,967	888,211
	FNMA POOL AU3195	3% 01 Aug 2043	466,764	458,664
	FNMA POOL AU3735	3% 01 Aug 2043	2,038,786	2,003,354
	FNMA POOL AU3742	3.5% 01 Aug 2043	923,632	930,826
	FNMA POOL AU3751	4% 01 Aug 2043	1,127,081	1,158,273
	FNMA POOL AU4229	4.5% 01 Sep 2043	748,495	779,330
	FNMA POOL AU7309	3.5% 01 Aug 2043	429,813	432,880
	FNMA POOL AU8870	3.5% 01 Nov 2028	147,856	150,550
	FNMA POOL AU9133	4.5% 01 Nov 2043	132,308	137,766
	FNMA POOL AV0663	4.5% 01 Dec 2043	391,719	407,888
	FNMA POOL AV0691	4% 01 Dec 2043	592,191	608,707
	FNMA POOL AV2301	4.5% 01 Dec 2043	225,032	234,320
	FNMA POOL AV6366	4.5% 01 Jan 2044	22,677	23,612
	FNMA POOL AV8440	3.5% 01 Jan 2029	162,646	165,197
	FNMA POOL AW0393	3.5% 01 Apr 2029	166,367	168,675
	FNMA POOL AW3640	3% 01 Jun 2029	275,602	275,785
	FNMA POOL AW4583	4.5% 01 Jun 2044	125,269	129,726
	FNMA POOL AW7396	3.5% 01 Jan 2027	1,192,703	1,207,279
	FNMA POOL AX3613	3% 01 Jan 2045	577,014	566,374
	FNMA POOL AX9538	3% 01 Feb 2030	597,615	598,012
	FNMA POOL AX9550	3% 01 Feb 2030	1,149,054	1,149,820
	FNMA POOL AY3407	2.5% 01 Apr 2030	1,066,716	1,044,488
	FNMA POOL AY4205	3% 01 May 2045	339,702	332,991
	FNMA POOL AZ0814	3.5% 01 Jul 2045	2,385,039	2,393,688
	FNMA POOL AZ0862	3.5% 01 Jul 2045	439,904	441,454
	FNMA POOL AZ0881	2.5% 01 Jul 2030	1,488,300	1,457,296
	FNMA POOL AZ0886	3% 01 Jul 2030	779,100	779,620
	FNMA POOL AZ7108	3.5% 01 Jul 2045	3,287,311	3,295,070
	FNMA POOL AZ7821	3.5% 01 Aug 2045	1,438,880	1,444,024
	FNMA POOL BA0041	3% 01 Feb 2046	1,854,506	1,814,802
	FNMA POOL BC0305	4% 01 Mar 2046	961,886	981,379
	FNMA POOL BC0822	3.5% 01 Apr 2046	419,458	420,719
	FNMA POOL BC2733	3% 01 May 2046	2,628,917	2,563,936
	FNMA POOL BC5049	3% 01 Apr 2046	485,480	473,480
	FNMA POOL BD2440	3.5% 01 Jan 2047	3,056,595	3,063,108

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			Shares/ Par Value	
	FNMA POOL BD2450	3.5% 01 Jan 2047	2,704,317	2,710,080
	FNMA POOL BD2471	2.5% 01 Jan 2032	1,968,001	1,922,700
	FNMA POOL BE2909	3.5% 01 Dec 2046	2,314,596	2,316,501
	FNMA POOL BE3619	4% 01 May 2047	2,266,083	2,310,839
	FNMA POOL BE3767	3.5% 01 Jul 2047	714,736	715,521
	FNMA POOL BE5041	3.5% 01 Nov 2046	482,870	484,571
	FNMA POOL BE5652	3.5% 01 Jan 2047	2,087,198	2,090,696
	FNMA POOL BH4019	4% 01 Sep 2047	1,858,398	1,894,864
	FNMA POOL BH9303	3.5% 01 Feb 2033	2,711,616	2,745,092
	FNMA POOL BJ0258	4.5% 01 Oct 2047	1,089,870	1,132,681
	FNMA POOL BJ1069	4% 01 Jan 2048	1,408,180	1,435,763
	FNMA POOL BJ4572	4.5% 01 Jan 2048	735,678	767,350
	FNMA POOL BJ4751	4% 01 Jan 2048	2,393,685	2,440,597
	FNMA POOL BM1095	1% 01 Mar 2047	0	0
	FNMA POOL BM1177	1% 01 Dec 2031	1,440,534	1,437,947
	FNMA POOL BM1567	1% 01 Feb 2047	2,461,693	2,419,069
	FNMA POOL BM1578	1% 01 Feb 2045	1,741,874	1,755,472
	FNMA POOL BM1759	1% 01 Nov 2046	3,822,082	3,928,031
	FNMA POOL BM1792	1% 01 Oct 2044	4,099,219	4,028,228
	FNMA POOL BM1953	1% 01 Aug 2045	2,294,718	2,315,543
	FNMA POOL BM3065	1% 01 Dec 2047	412,498	412,525
	FNMA POOL BM3392	1% 01 Jan 2048	1,127,830	1,149,515
	FNMA POOL BM3590	1% 01 Mar 2048	3,267,636	3,273,931
	FNMA POOL BM3688	1% 01 Feb 2047	2,263,866	2,271,032
	FNMA POOL BM3803	1% 01 Nov 2046	2,301,456	2,308,805
	FNMA POOL BM3900	1% 01 Apr 2048	2,135,990	2,179,786
	FNMA POOL BM4137	1% 01 Jun 2047	954,828	976,072
	FNMA POOL CA0237	4% 01 Aug 2047	1,396,036	1,423,467
	FNMA POOL MA0156	5% 01 Aug 2029	299,436	313,740
	FNMA POOL MA0359	4% 01 Mar 2025	0	0
	FNMA POOL MA0537	4.5% 01 Oct 2040	590,531	618,497
	FNMA POOL MA0918	4% 01 Dec 2041	287,175	295,290
	FNMA POOL MA1034	3.5% 01 Apr 2027	61,314	62,183
	FNMA POOL MA1167	2.5% 01 Sep 2027	586,471	578,614
	FNMA POOL MA1524	3% 01 Aug 2043	1,428,384	1,404,665
	FNMA POOL MA1891	3% 01 May 2029	948,877	949,507
	FNMA POOL MA2145	4% 01 Jan 2045	494,139	505,074
	FNMA POOL MA2305	2.5% 01 Jun 2030	435,812	426,739
	FNMA POOL MA2495	3.5% 01 Jan 2046	1,488,019	1,492,801
	FNMA POOL MA2522	3.5% 01 Feb 2046	1,326,374	1,330,499
	FNMA POOL MA2542	3% 01 Feb 2046	2,866,923	2,796,061
	FNMA POOL MA2670	3% 01 Jul 2046	1,783,591	1,739,506
	FNMA POOL MA2705	3% 01 Aug 2046	3,218,306	3,138,757
	FNMA POOL MA2737	3% 01 Sep 2046	1,884,968	1,838,376
	FNMA POOL MA2803	2.5% 01 Nov 2031	3,703,979	3,618,720
	FNMA POOL MA2863	3% 01 Jan 2047	0	0
	FNMA POOL MA2868	2.5% 01 Jan 2032	885,023	864,651
	FNMA POOL MA2877	3.5% 01 Jan 2032	342,273	346,513
	FNMA POOL MA2879	4% 01 Jan 2047	1,013,705	1,033,831
	FNMA POOL MA2895	3% 01 Feb 2047	1,952,030	1,903,758
	FNMA POOL MA2896	3.5% 01 Feb 2047	138,630	138,925
	FNMA POOL MA2929	3.5% 01 Mar 2047	2,066,297	2,070,700
	FNMA POOL MA2959	3.5% 01 Apr 2047	1,551,182	1,554,167
	FNMA POOL MA2994	3.5% 01 May 2047	2,191,531	2,191,673
	FNMA POOL MA3008	4.5% 01 May 2047	1,987,815	2,060,067
	FNMA POOL MA3026	3.5% 01 Jun 2047	3,132,566	3,136,654
	FNMA POOL MA3057	3.5% 01 Jul 2047	2,337,417	2,339,984
	FNMA POOL MA3058	4% 01 Jul 2047	2,020,420	2,060,273
	FNMA POOL MA3087	3.5% 01 Aug 2047	2,762,927	2,765,390
	FNMA POOL MA3088	4% 01 Aug 2047	1,735,511	1,769,656
	FNMA POOL MA3101	4.5% 01 Aug 2047	3,406,990	3,533,452
	FNMA POOL MA3149	4% 01 Oct 2047	957,363	976,150
	FNMA POOL MA3155	3% 01 Oct 2032	1,157,719	1,155,640
	FNMA POOL MA3183	4% 01 Nov 2047	1,341,671	1,367,964
	FNMA POOL MA3210	3.5% 01 Dec 2047	2,043,780	2,043,926
	FNMA POOL MA3211	4% 01 Dec 2047	2,354,487	2,402,798
	FNMA POOL MA3283	3% 01 Feb 2033	0	0
	FNMA POOL MA3306	4% 01 Mar 2048	2,334,187	2,379,911
	FNMA POOL MA3340	3.5% 01 Apr 2033	1,921,301	1,944,781
	FNMA POOL MA3410	3.5% 01 Jul 2033	582,519	589,638
	FNMA POOL MA3422	5% 01 Jul 2048	900,000	943,883
	FNMA POOL MA3495	4% 01 Oct 2048	744,783	759,603
	FNMA TBA 15 YR 3	3% 17 Jan 2034	4,345,000	4,334,222
	FNMA TBA 30 YR 4	4% 14 Jan 2049	8,780,000	8,950,113
	FNMA TBA 30 YR 4.5	4.5% 14 Jan 2049	8,360,000	8,656,682
	FOMENTO ECONOMICO MEX	2.875% 10 May 2023	2,835,000	2,704,110
	FORD MOTOR CREDIT CO LLC	3.664% 08 Sep 2024	5,000,000	4,471,957
	FREDDIE MAC	6.75% 15 Mar 2031	180,000	244,732

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	FREDDIE MAC.....	6.25% 15 Jul 2032	1,345,000	1,795,911
	FREDDIE MAC.....	2.75% 19 Jun 2023	10,225,000	10,284,745
	GE CAPITAL INTL FUNDING.....	4.418% 15 Nov 2035	3,829,000	3,207,043
	GENERAL ELECTRIC CO.....	4.5% 11 Mar 2044	1,500,000	1,223,368
	GENERAL ELECTRIC CO.....	4.375% 16 Sep 2020	3,000,000	2,995,728
	GENERAL MILLS INC.....	3.15% 15 Dec 2021	3,000,000	2,975,869
	GENERAL MOTORS CO.....	6.75% 01 Apr 2046	1,600,000	1,548,967
	GENERAL MOTORS FINL CO.....	3.2% 13 Jul 2020	2,500,000	2,468,964
	GENERAL MOTORS FINL CO.....	3.15% 30 Jun 2022	3,000,000	2,865,473
	GILEAD SCIENCES INC.....	4.75% 01 Mar 2046	2,000,000	1,984,184
	GNMA II POOL 004098.....	5.5% 20 Mar 2038	61,359	65,424
	GNMA II POOL 004561.....	6% 20 Oct 2039	24,325	26,558
	GNMA II POOL 004616.....	4% 20 Jan 2040	653,860	676,126
	GNMA II POOL 004774.....	6% 20 Aug 2040	24,055	25,615
	GNMA II POOL 004804.....	6% 20 Sep 2040	29,590	31,479
	GNMA II POOL 004905.....	6% 20 Dec 2040	91,431	99,110
	GNMA II POOL 004923.....	4.5% 20 Jan 2041	18,589	19,507
	GNMA II POOL 004928.....	6% 20 Jan 2041	75,741	82,029
	GNMA II POOL 004945.....	4% 20 Feb 2041	116,931	120,770
	GNMA II POOL 004978.....	4.5% 20 Mar 2041	172,941	181,476
	GNMA II POOL 004984.....	5.5% 20 Mar 2041	139,269	148,461
	GNMA II POOL 004991.....	6% 20 Mar 2041	8,523	9,071
	GNMA II POOL 005017.....	4.5% 20 Apr 2041	656,065	688,452
	GNMA II POOL 005055.....	4.5% 20 May 2041	389,238	408,420
	GNMA II POOL 005057.....	5.5% 20 May 2041	63,990	68,213
	GNMA II POOL 005082.....	4.5% 20 Jun 2041	449,713	471,850
	GNMA II POOL 005115.....	4.5% 20 Jul 2041	58,495	61,366
	GNMA II POOL 005140.....	4.5% 20 Aug 2041	694,544	728,644
	GNMA II POOL 005204.....	4.5% 20 Oct 2041	335,282	351,712
	GNMA II POOL 005260.....	4.5% 20 Dec 2041	426,353	447,369
	GNMA II POOL 005281.....	4.5% 20 Jan 2042	414,954	435,342
	GNMA II POOL 005305.....	4% 20 Feb 2042	184,362	190,405
	GNMA II POOL 782909.....	5.5% 20 Sep 2039	218,465	230,245
	GNMA II POOL 782913.....	5.5% 20 Nov 2039	187,367	197,472
	GNMA II POOL 783229.....	5.5% 20 Dec 2040	473,805	498,993
	GNMA II POOL 783755.....	3% 20 Apr 2043	2,065,530	2,051,130
	GNMA II POOL 783976.....	3.5% 20 Apr 2043	1,026,755	1,038,447
	GNMA II POOL MA0088.....	3.5% 20 May 2042	826,688	836,104
	GNMA II POOL MA0089.....	4% 20 May 2042	825,802	852,811
	GNMA II POOL MA0090.....	4.5% 20 May 2042	551,332	578,451
	GNMA II POOL MA0154.....	3.5% 20 Jun 2042	999,075	1,011,365
	GNMA II POOL MA0155.....	4% 20 Jun 2042	913,932	943,757
	GNMA II POOL MA0317.....	3% 20 Aug 2042	581,229	577,177
	GNMA II POOL MA0391.....	3% 20 Sep 2042	285,367	283,378
	GNMA II POOL MA0392.....	3.5% 20 Sep 2042	1,265,854	1,280,278
	GNMA II POOL MA0461.....	3% 20 Oct 2042	523,436	519,787
	GNMA II POOL MA0534.....	3.5% 20 Nov 2042	338,248	342,099
	GNMA II POOL MA0698.....	3% 20 Jan 2043	935,525	929,004
	GNMA II POOL MA0699.....	3.5% 20 Jan 2043	1,117,735	1,130,469
	GNMA II POOL MA0782.....	3% 20 Feb 2043	1,142,119	1,134,157
	GNMA II POOL MA0783.....	3.5% 20 Feb 2043	964,105	979,240
	GNMA II POOL MA0852.....	3.5% 20 Mar 2043	174,705	177,448
	GNMA II POOL MA0933.....	3% 20 Apr 2043	486,371	482,981
	GNMA II POOL MA0934.....	3.5% 20 Apr 2043	1,775,550	1,795,759
	GNMA II POOL MA1012.....	3.5% 20 May 2043	979,172	990,329
	GNMA II POOL MA1156.....	3% 20 Jul 2043	299,724	297,635
	GNMA II POOL MA1157.....	3.5% 20 Jul 2043	857,386	867,149
	GNMA II POOL MA1223.....	3% 20 Aug 2043	1,699,247	1,687,400
	GNMA II POOL MA1224.....	3.5% 20 Aug 2043	1,304,046	1,318,892
	GNMA II POOL MA1225.....	4% 20 Aug 2043	914,851	943,737
	GNMA II POOL MA1374.....	3% 20 Oct 2043	518,081	514,467
	GNMA II POOL MA1375.....	3.5% 20 Oct 2043	1,322,700	1,337,781
	GNMA II POOL MA1376.....	4% 20 Oct 2043	2,511,730	2,590,996
	GNMA II POOL MA1377.....	4.5% 20 Oct 2043	97,595	102,343
	GNMA II POOL MA1601.....	4% 20 Jan 2044	1,200,017	1,237,905
	GNMA II POOL MA1602.....	4.5% 20 Jan 2044	280,891	294,531
	GNMA II POOL MA1677.....	3.5% 20 Feb 2044	136,497	137,462
	GNMA II POOL MA1678.....	4% 20 Feb 2044	499,653	515,432
	GNMA II POOL MA1679.....	4.5% 20 Feb 2044	356,047	373,378
	GNMA II POOL MA1760.....	3.5% 20 Mar 2044	756,471	765,083
	GNMA II POOL MA1839.....	4% 20 Apr 2044	208,152	214,724
	GNMA II POOL MA1840.....	4.5% 20 Apr 2044	686,661	720,114
	GNMA II POOL MA1920.....	4% 20 May 2044	295,293	304,622
	GNMA II POOL MA1995.....	3.5% 20 Jun 2044	1,268,670	1,281,811
	GNMA II POOL MA1996.....	4% 20 Jun 2044	26,462	27,297
	GNMA II POOL MA1997.....	4.5% 20 Jun 2044	140,293	147,430
	GNMA II POOL MA2073.....	3.5% 20 Jul 2044	144,863	146,289
	GNMA II POOL MA2074.....	4% 20 Jul 2044	839,714	866,233

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	GNMA II POOL MA2148.....	3.5% 20 Aug 2044	746,694	753,853
	GNMA II POOL MA2224.....	4% 20 Sep 2044	411,280	424,267
	GNMA II POOL MA2225.....	4.5% 20 Sep 2044	580,463	608,716
	GNMA II POOL MA2303.....	3.5% 20 Oct 2044	743,303	750,048
	GNMA II POOL MA2305.....	4.5% 20 Oct 2044	454,536	476,603
	GNMA II POOL MA2372.....	4% 20 Nov 2044	235,210	242,633
	GNMA II POOL MA2445.....	3.5% 20 Dec 2044	784,134	790,847
	GNMA II POOL MA2446.....	4% 20 Dec 2044	555,736	573,262
	GNMA II POOL MA2521.....	3.5% 20 Jan 2045	2,614,311	2,636,022
	GNMA II POOL MA2522.....	4% 20 Jan 2045	224,749	231,847
	GNMA II POOL MA2601.....	3.5% 20 Feb 2045	865,490	872,678
	GNMA II POOL MA2602.....	4% 20 Feb 2045	757,692	781,595
	GNMA II POOL MA2678.....	3.5% 20 Mar 2045	514,898	519,175
	GNMA II POOL MA2679.....	4% 20 Mar 2045	1,011,744	1,043,663
	GNMA II POOL MA2680.....	4.5% 20 Mar 2045	565,541	593,045
	GNMA II POOL MA2754.....	3.5% 20 Apr 2045	1,030,447	1,039,005
	GNMA II POOL MA2756.....	4.5% 20 Apr 2045	663,747	696,022
	GNMA II POOL MA2826.....	3.5% 20 May 2045	1,346,904	1,358,091
	GNMA II POOL MA2827.....	4% 20 May 2045	397,097	409,620
	GNMA II POOL MA2892.....	3.5% 20 Jun 2045	1,182,113	1,191,931
	GNMA II POOL MA2895.....	5% 20 Jun 2045	534,942	564,928
	GNMA II POOL MA2960.....	3% 20 Jul 2045	1,732,438	1,711,612
	GNMA II POOL MA2961.....	3.5% 20 Jul 2045	1,367,334	1,378,691
	GNMA II POOL MA2962.....	4% 20 Jul 2045	2,188,039	2,251,256
	GNMA II POOL MA3035.....	4% 20 Aug 2045	832,892	857,092
	GNMA II POOL MA3036.....	4.5% 20 Aug 2045	389,410	408,320
	GNMA II POOL MA3105.....	3.5% 20 Sep 2045	3,608,153	3,638,121
	GNMA II POOL MA3106.....	4% 20 Sep 2045	2,133,267	2,194,275
	GNMA II POOL MA3107.....	4.5% 20 Sep 2045	863,130	905,107
	GNMA II POOL MA3172.....	3% 20 Oct 2045	807,257	797,386
	GNMA II POOL MA3174.....	4% 20 Oct 2045	1,903,785	1,956,335
	GNMA II POOL MA3244.....	3.5% 20 Nov 2045	1,518,766	1,533,252
	GNMA II POOL MA3245.....	4% 20 Nov 2045	1,195,646	1,233,334
	GNMA II POOL MA3246.....	4.5% 20 Nov 2045	439,467	460,804
	GNMA II POOL MA3309.....	3% 20 Dec 2045	1,923,661	1,899,544
	GNMA II POOL MA3310.....	3.5% 20 Dec 2045	541,220	544,814
	GNMA II POOL MA3311.....	4% 20 Dec 2045	891,789	919,905
	GNMA II POOL MA3375.....	3% 20 Jan 2046	2,000,002	1,977,091
	GNMA II POOL MA3376.....	3.5% 20 Jan 2046	1,161,123	1,170,588
	GNMA II POOL MA3596.....	3% 20 Apr 2046	916,567	904,509
	GNMA II POOL MA3599.....	4.5% 20 Apr 2046	201,629	211,387
	GNMA II POOL MA3662.....	3% 20 May 2046	3,004,968	2,965,893
	GNMA II POOL MA3663.....	3.5% 20 May 2046	3,131,156	3,154,753
	GNMA II POOL MA3735.....	3% 20 Jun 2046	2,476,930	2,442,820
	GNMA II POOL MA3736.....	3.5% 20 Jun 2046	4,984,199	5,020,994
	GNMA II POOL MA3802.....	3% 20 Jul 2046	2,508,323	2,474,162
	GNMA II POOL MA3803.....	3.5% 20 Jul 2046	3,590,128	3,615,525
	GNMA II POOL MA3873.....	3% 20 Aug 2046	4,446,597	4,385,350
	GNMA II POOL MA3936.....	3% 20 Sep 2046	4,553,065	4,492,440
	GNMA II POOL MA3937.....	3.5% 20 Sep 2046	4,316,352	4,346,222
	GNMA II POOL MA3939.....	4.5% 20 Sep 2046	89,673	93,990
	GNMA II POOL MA4003.....	3% 20 Oct 2046	2,549,314	2,513,412
	GNMA II POOL MA4004.....	3.5% 20 Oct 2046	2,877,971	2,897,444
	GNMA II POOL MA4068.....	3% 20 Nov 2046	2,771,844	2,732,380
	GNMA II POOL MA4069.....	3.5% 20 Nov 2046	3,426,354	3,449,110
	GNMA II POOL MA4127.....	3.5% 20 Dec 2046	1,123,671	1,131,134
	GNMA II POOL MA4195.....	3% 20 Jan 2047	3,213,343	3,166,938
	GNMA II POOL MA4196.....	3.5% 20 Jan 2047	3,151,284	3,172,213
	GNMA II POOL MA4261.....	3% 20 Feb 2047	2,255,791	2,223,180
	GNMA II POOL MA4262.....	3.5% 20 Feb 2047	2,739,629	2,757,824
	GNMA II POOL MA4263.....	4% 20 Feb 2047	2,436,167	2,496,115
	GNMA II POOL MA4320.....	3% 20 Mar 2047	2,140,755	2,111,032
	GNMA II POOL MA4321.....	3.5% 20 Mar 2047	4,127,130	4,154,540
	GNMA II POOL MA4323.....	4.5% 20 Mar 2047	0	0
	GNMA II POOL MA4381.....	3% 20 Apr 2047	2,805,051	2,764,227
	GNMA II POOL MA4382.....	3.5% 20 Apr 2047	4,010,867	4,037,505
	GNMA II POOL MA4383.....	4% 20 Apr 2047	0	0
	GNMA II POOL MA4450.....	3% 20 May 2047	4,325,592	4,262,886
	GNMA II POOL MA4451.....	3.5% 20 May 2047	341,389	343,657
	GNMA II POOL MA4452.....	4% 20 May 2047	2,509,405	2,571,155
	GNMA II POOL MA4509.....	3% 20 Jun 2047	4,169,798	4,108,896
	GNMA II POOL MA4509.....	3% 20 Jun 2047	8,038	7,905
	GNMA II POOL MA4510.....	3.5% 20 Jun 2047	3,231,279	3,252,740
	GNMA II POOL MA4511.....	4% 20 Jun 2047	1,701,235	1,743,098
	GNMA II POOL MA4585.....	3% 20 Jul 2047	5,308,378	5,230,356
	GNMA II POOL MA4586.....	3.5% 20 Jul 2047	4,073,751	4,100,806
	GNMA II POOL MA4587.....	4% 20 Jul 2047	5,686,715	5,828,258
	GNMA II POOL MA4588.....	4.5% 20 Jul 2047	2,264,843	2,345,077

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	GNMA II POOL MA4651.....	3% 20 Aug 2047	1,393,512	1,372,884
	GNMA II POOL MA4652.....	3.5% 20 Aug 2047	3,409,986	3,432,633
	GNMA II POOL MA4653.....	4% 20 Aug 2047	3,442,758	3,527,476
	GNMA II POOL MA4719.....	3.5% 20 Sep 2047	1,491,343	1,501,248
	GNMA II POOL MA4721.....	4.5% 20 Sep 2047	1,842,459	1,907,729
	GNMA II POOL MA4778.....	3.5% 20 Oct 2047	2,989,274	3,009,127
	GNMA II POOL MA4779.....	4% 20 Oct 2047	541,254	554,573
	GNMA II POOL MA4837.....	3.5% 20 Nov 2047	1,834,519	1,846,703
	GNMA II POOL MA4900.....	3.5% 20 Dec 2047	2,966,867	2,986,571
	GNMA II POOL MA4962.....	3.5% 20 Jan 2048	2,291,660	2,306,880
	GNMA II POOL MA4962.....	3.5% 20 Jan 2048	4,697	4,726
	GNMA II POOL MA5019.....	3.5% 20 Feb 2048	2,779,314	2,797,772
	GNMA II POOL MA5192.....	4% 20 May 2048	2,917,064	2,988,846
	GNMA II POOL MA5194.....	5% 20 May 2048	975,334	1,015,973
	GNMA II POOL MA5265.....	4.5% 20 Jun 2048	1,100,381	1,139,758
	GNMA II POOL MA5266.....	5% 20 Jun 2048	2,445,002	2,553,812
	GNMA II POOL MA5332.....	5% 20 Jul 2048	1,356,687	1,413,216
	GNMA II POOL MA5398.....	4% 20 Aug 2048	1,803,234	1,847,607
	GNMA II POOL MA5466.....	4% 20 Sep 2048	2,789,153	2,857,787
	GNMA II POOL MA5529.....	4.5% 20 Oct 2048	1,793,043	1,856,563
	GNMA II POOL MA5651.....	4% 20 Dec 2048	2,250,000	2,294,694
	GNMA II TBA 30 YR 4.....	4% 23 Jan 2049	7,740,000	7,925,034
	GNMA II TBA 30 YR 4.5.....	4.5% 23 Jan 2049	10,165,000	10,518,194
	GNMA II TBA 30 YR 5.....	5% 23 Jan 2049	2,445,000	2,544,615
	GNMA II TBA 30 YR 5.....	5% 23 Jan 2049	(2,445,000)	(2,553,810)
	GNMA POOL 428124.....	5% 15 Feb 2039	237,633	251,881
	GNMA POOL 487821.....	5% 15 Mar 2039	932,764	988,115
	GNMA POOL 615278.....	5% 15 Jul 2033	486,134	515,811
	GNMA POOL 618700.....	6.5% 15 Sep 2036	750	842
	GNMA POOL 645990.....	6.5% 15 Oct 2036	50,354	54,228
	GNMA POOL 646541.....	6.5% 15 Aug 2036	2,365	2,572
	GNMA POOL 680110.....	5% 15 Apr 2038	1,650	1,738
	GNMA POOL 697488.....	6% 15 Sep 2038	55,356	60,347
	GNMA POOL 698099.....	5% 15 Apr 2039	53,250	56,450
	GNMA POOL 698342.....	5% 15 May 2039	119,135	126,211
	GNMA POOL 700978.....	6% 15 Nov 2038	19,277	20,688
	GNMA POOL 701603.....	5% 15 Feb 2039	128,594	136,225
	GNMA POOL 704182.....	5% 15 Jan 2039	425,753	451,386
	GNMA POOL 714130.....	5% 15 Sep 2039	87,327	92,543
	GNMA POOL 722270.....	5% 15 Sep 2039	155,211	164,422
	GNMA POOL 729038.....	5% 15 Feb 2040	259,581	271,066
	GNMA POOL 733018.....	6% 15 Jan 2040	18,350	19,686
	GNMA POOL 733603.....	5% 15 Apr 2040	256,931	270,281
	GNMA POOL 738423.....	5% 15 Jun 2041	10,457	10,866
	GNMA POOL 745134.....	5% 15 Jun 2040	360,725	377,527
	GNMA POOL 745142.....	5% 15 Jun 2040	236,287	250,401
	GNMA POOL 745719.....	5% 15 Jun 2040	70,906	73,702
	GNMA POOL 748501.....	5% 15 Jun 2040	112,700	117,140
	GNMA POOL 749368.....	5% 15 Apr 2041	215,285	225,032
	GNMA POOL 750588.....	5% 15 Jun 2041	68,994	72,173
	GNMA POOL 765307.....	5% 15 May 2041	55,607	57,811
	GNMA POOL 782369.....	6% 15 Jul 2038	21,395	22,953
	GNMA POOL 782449.....	6% 15 Sep 2038	88,229	94,656
	GNMA POOL 782468.....	5% 15 Nov 2038	1,775	1,881
	GNMA POOL 783292.....	6% 15 Dec 2040	45,558	48,877
	GNMA POOL 783622.....	6% 15 Jun 2041	58,476	63,620
	GOLDMAN SACHS GROUP INC.....	3.85% 08 Jul 2024	1,500,000	1,466,350
	GOLDMAN SACHS GROUP INC.....	6.75% 01 Oct 2037	1,000,000	1,129,284
	GOLDMAN SACHS GROUP INC.....	6.25% 01 Feb 2041	950,000	1,083,529
	GOLDMAN SACHS GROUP INC.....	5.75% 24 Jan 2022	2,000,000	2,094,069
	GOLDMAN SACHS GROUP INC.....	3.85% 26 Jan 2027	5,455,000	5,131,232
	GOLDMAN SACHS GROUP INC.....	2.6% 23 Apr 2020	5,000,000	4,951,095
	GOLDMAN SACHS GROUP INC.....	3.75% 22 May 2025	2,655,000	2,540,230
	GOLDMAN SACHS GROUP INC.....	1% 31 Oct 2038	2,000,000	1,760,013
	GS MORTGAGE SECURITIES TRUST.....	4.074% 10 Jan 2047	2,560,000	2,636,546
	HARTFORD FINL SVCS GRP.....	6.1% 01 Oct 2041	750,000	864,157
	HESS CORP.....	6% 15 Jan 2040	610,000	559,133
	HESS CORP.....	4.3% 01 Apr 2027	1,775,000	1,626,492
	HOME DEPOT INC.....	4.25% 01 Apr 2046	2,100,000	2,092,862
	HP ENTERPRISE CO.....	4.4% 15 Oct 2022	5,460,000	5,543,844
	HSBC HOLDINGS PLC.....	6.5% 15 Sep 2037	850,000	963,360
	HSBC HOLDINGS PLC.....	5.1% 05 Apr 2021	2,065,000	2,135,438
	HSBC HOLDINGS PLC.....	3.9% 25 May 2026	6,440,000	6,170,840
	HUMANA INC.....	4.625% 01 Dec 2042	1,000,000	988,636
	ILLINOIS ST.....	5.1% 01 Jun 2033	400,000	381,372
	INGREDION INC.....	4.625% 01 Nov 2020	875,000	890,657
	INTEL CORP.....	3.7% 29 Jul 2025	2,380,000	2,400,785
	INTER AMERICAN DEVEL BK.....	3% 21 Feb 2024	3,400,000	3,448,334

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			Shares/ Par Value	
	INTERNATIONAL PAPER CO.....	7.3% 15 Nov 2039	850,000	1,001,920
	INTL BK RECON + DEVELOP.....	2.5% 25 Nov 2024	2,845,000	2,815,662
	INTL BK RECON + DEVELOP.....	1.625% 10 Feb 2022	5,000,000	4,847,290
	INTL BK RECON + DEVELOP.....	4.75% 15 Feb 2035	1,200,000	1,441,930
	INTL FINANCE CORP.....	1.625% 16 Jul 2020	2,500,000	2,463,398
	INTL FINANCE CORP.....	2.25% 25 Jan 2021	1,150,000	1,142,452
	JOHN DEERE CAPITAL CORP.....	2.8% 06 Mar 2023	4,000,000	3,910,863
	JOHNSON + JOHNSON.....	5.85% 15 Jul 2038	575,000	713,823
	JOHNSON + JOHNSON.....	2.45% 01 Mar 2026	2,755,000	2,587,540
	JPMBB COMMERCIAL MORTGAGE SECU.....	3.801% 15 Sep 2047	2,050,000	2,083,749
*	JPMORGAN CHASE + CO.....	4.25% 15 Oct 2020	2,000,000	2,036,039
*	JPMORGAN CHASE + CO.....	5.5% 15 Oct 2040	1,465,000	1,622,717
*	JPMORGAN CHASE + CO.....	4.125% 15 Dec 2026	4,000,000	3,902,722
*	JPMORGAN CHASE + CO.....	3.3% 01 Apr 2026	5,675,000	5,404,489
	JPN BANK FOR INT L COOP.....	2.375% 21 Jul 2022	1,900,000	1,867,325
	JPN BANK FOR INT L COOP.....	2.875% 21 Jul 2027	1,740,000	1,701,429
	KENTUCKY UTILITIES CO.....	5.125% 01 Nov 2040	1,370,000	1,537,757
	KEURIG DR PEPPER INC.....	4.42% 15 Dec 2046	2,000,000	1,765,307
	KEURIG DR PEPPER INC.....	3.551% 25 May 2021	3,000,000	2,995,455
	KEY BANK NA.....	3.375% 07 Mar 2023	5,000,000	4,994,303
	KFW.....	1.625% 29 May 2020	10,000,000	9,861,116
	KFW.....	2.375% 29 Dec 2022	3,500,000	3,464,230
	KINDER MORGAN ENER PART.....	6.95% 15 Jan 2038	1,450,000	1,617,255
	KINDER MORGAN ENER PART.....	5.5% 01 Mar 2044	2,000,000	1,927,349
	KINDER MORGAN INC.....	5.3% 01 Dec 2034	1,730,000	1,695,679
	KRAFT HEINZ FOODS CO.....	3.5% 06 Jun 2022	2,000,000	1,979,829
	KRAFT HEINZ FOODS CO.....	3.95% 15 Jul 2025	2,560,000	2,477,453
	KROGER CO.....	4.45% 01 Feb 2047	2,000,000	1,752,286
	LINCOLN NATIONAL CORP.....	4% 01 Sep 2023	1,520,000	1,549,523
	LLOYDS BANKING GROUP PLC.....	1% 07 Nov 2023	4,800,000	4,545,279
	LOCKHEED MARTIN CORP.....	3.8% 01 Mar 2045	3,250,000	2,961,251
	MANITOBA (PROVINCE OF).....	2.125% 04 May 2022	3,215,000	3,139,448
	MARATHON OIL CORP.....	4.4% 15 Jul 2027	5,170,000	4,912,543
	MARATHON PETROLEUM CORP.....	6.5% 01 Mar 2041	1,500,000	1,618,108
	MASTERCARD INC.....	3.5% 26 Feb 2028	3,310,000	3,311,901
	MCDONALD S CORP.....	4.6% 26 May 2045	1,600,000	1,556,375
	MEDTRONIC INC.....	4.625% 15 Mar 2045	2,000,000	2,096,884
	MET TRANSPRTN AUTH NY REVENUE.....	6.814% 15 Nov 2040	990,000	1,314,987
*	METLIFE INC.....	4.75% 08 Feb 2021	334,000	344,630
	MICROSOFT CORP.....	5.3% 08 Feb 2041	3,000,000	3,573,527
	MICROSOFT CORP.....	2.65% 03 Nov 2022	5,000,000	4,958,616
	MICROSOFT CORP.....	2.4% 08 Aug 2026	3,335,000	3,109,378
	MICROSOFT CORP.....	4.25% 06 Feb 2047	2,455,000	2,577,176
	MITSUBISHI UFJ FIN GRP.....	3.455% 02 Mar 2023	7,000,000	6,957,027
	MIZUHO FINANCIAL GROUP.....	4.018% 05 Mar 2028	2,800,000	2,827,512
	MOLSON COORS BREWING CO.....	3.5% 01 May 2022	1,600,000	1,590,423
	MORGAN STANLEY.....	5.5% 24 Jul 2020	2,200,000	2,267,928
	MORGAN STANLEY.....	4% 23 Jul 2025	2,800,000	2,762,340
	MORGAN STANLEY.....	2.75% 19 May 2022	8,945,000	8,702,417
	MORGAN STANLEY.....	1% 22 Jul 2038	2,000,000	1,822,521
	MORGAN STANLEY.....	3.875% 29 Apr 2024	3,440,000	3,423,559
	MORGAN STANLEY.....	2.5% 21 Apr 2021	4,570,000	4,473,096
	MORGAN STANLEY BAML TRUST.....	3.741% 15 Aug 2047	1,400,000	1,419,967
	MPLX LP.....	4.125% 01 Mar 2027	3,775,000	3,594,229
	MPLX LP.....	4.5% 15 Apr 2038	2,000,000	1,746,694
	MYLAN NV.....	3.95% 15 Jun 2026	1,500,000	1,367,119
	NATIONAL RURAL UTIL COOP.....	3.05% 15 Feb 2022	1,200,000	1,195,727
	NBCUNIVERSAL MEDIA LLC.....	2.875% 15 Jan 2023	2,000,000	1,963,445
	NEW JERSEY ST TURNPIKE AUTH.....	7.102% 01 Jan 2041	955,000	1,304,597
	NEWELL BRANDS INC.....	4.2% 01 Apr 2026	2,000,000	1,954,638
	NEWMONT MINING CORP.....	6.25% 01 Oct 2039	750,000	821,275
	NEXTERA ENERGY CAPITAL.....	4.5% 01 Jun 2021	800,000	813,950
	NOBLE ENERGY INC.....	5.25% 15 Nov 2043	2,000,000	1,775,262
	NOBLE ENERGY INC.....	3.9% 15 Nov 2024	1,500,000	1,453,018
	NORDSTROM INC.....	4.75% 01 May 2020	935,000	950,904
	NORFOLK SOUTHERN CORP.....	4.15% 28 Feb 2048	2,000,000	1,866,168
	NOVARTIS CAPITAL CORP.....	2.4% 21 Sep 2022	925,000	903,539
	NOVARTIS CAPITAL CORP.....	3.1% 17 May 2027	1,935,000	1,873,601
	OCCIDENTAL PETROLEUM COR.....	4.2% 15 Mar 2048	3,280,000	3,134,838
	OHIO POWER COMPANY.....	5.375% 01 Oct 2021	1,005,000	1,062,848
	ONTARIO (PROVINCE OF).....	4.4% 14 Apr 2020	3,132,000	3,198,543
	ONTARIO (PROVINCE OF).....	3.2% 16 May 2024	5,500,000	5,570,458
	ORACLE CORP.....	5.375% 15 Jul 2040	650,000	718,224
	ORACLE CORP.....	2.95% 15 May 2025	4,000,000	3,827,782
	ORACLE CORP.....	4% 15 Jul 2046	3,425,000	3,195,817
	ORANGE SA.....	5.375% 13 Jan 2042	2,100,000	2,200,231
	PACIFIC GAS + ELECTRIC.....	3.5% 01 Oct 2020	1,060,000	1,010,055
	PACIFIC GAS + ELECTRIC.....	3.75% 15 Feb 2024	4,700,000	4,169,270

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	PACIFIC GAS + ELECTRIC.....	3.95% 01 Dec 2047	1,780,000	1,336,962
	PACKAGING CORP OF AMERIC.....	4.5% 01 Nov 2023	1,935,000	1,983,508
	PEPSICO INC.....	4.25% 22 Oct 2044	1,405,000	1,419,173
	PEPSICO INC.....	3.45% 06 Oct 2046	2,380,000	2,112,299
	PETROLEOS MEXICANOS.....	6% 05 Mar 2020	1,607,000	1,636,328
	PETROLEOS MEXICANOS.....	5.5% 27 Jun 2044	1,300,000	985,634
	PETROLEOS MEXICANOS.....	6.5% 13 Mar 2027	6,000,000	5,640,000
	PFIZER INC.....	2.75% 03 Jun 2026	6,000,000	5,699,809
	PHILIP MORRIS INTL INC.....	3.125% 17 Aug 2027	5,500,000	5,219,432
	PLAINS ALL AMER PIPELINE.....	4.7% 15 Jun 2044	1,285,000	1,102,622
	PNC BANK NA.....	2.15% 29 Apr 2021	6,900,000	6,734,887
	PORT AUTH OF NEW YORK NEW JE.....	4.926% 01 Oct 2051	655,000	749,713
	PROGRESS ENERGY INC.....	4.4% 15 Jan 2021	985,000	1,003,796
	PROVINCE OF ALBERTA.....	2.2% 26 Jul 2022	4,960,000	4,848,926
	PROVINCE OF QUEBEC.....	2.75% 25 Aug 2021	1,500,000	1,500,581
	PROVINCE OF QUEBEC.....	2.5% 20 Apr 2026	2,685,000	2,598,207
*	PRUDENTIAL FINANCIAL INC.....	3.935% 07 Dec 2049	1,373,000	1,227,433
	PUBLIC SERVICE COLORADO.....	3.2% 15 Nov 2020	945,000	949,304
	QUALCOMM INC.....	2.6% 30 Jan 2023	10,000,000	9,623,232
	RAYTHEON COMPANY.....	3.125% 15 Oct 2020	1,015,000	1,018,161
	RELX CAPITAL INC.....	3.5% 16 Mar 2023	7,985,000	7,921,698
	REPUBLIC OF COLOMBIA.....	5.625% 26 Feb 2044	3,400,000	3,505,400
	REPUBLIC OF PANAMA.....	4.5% 16 Apr 2050	2,000,000	1,915,000
	REPUBLIC OF PERU.....	6.55% 14 Mar 2037	1,250,000	1,578,125
	REPUBLIC OF PHILIPPINES.....	3.95% 20 Jan 2040	1,550,000	1,514,542
	REPUBLIC OF PHILIPPINES.....	3.7% 02 Feb 2042	3,000,000	2,842,536
	REPUBLIC OF POLAND.....	5.125% 21 Apr 2021	770,000	802,828
	REPUBLIC SERVICES INC.....	5.25% 15 Nov 2021	550,000	582,225
	REYNOLDS AMERICAN INC.....	3.25% 12 Jun 2020	2,435,000	2,420,046
	REYNOLDS AMERICAN INC.....	4.45% 12 Jun 2025	5,500,000	5,303,291
	RIO TINTO FIN USA LTD.....	3.75% 15 Jun 2025	2,700,000	2,711,039
	ROYAL BANK OF CANADA.....	3.2% 30 Apr 2021	2,500,000	2,499,743
	ROYAL BK SCOTLND GRP PLC.....	1% 27 Jan 2030	3,300,000	3,182,077
	SANOFI.....	4% 29 Mar 2021	965,000	986,940
	SANTANDER UK PLC.....	2.125% 03 Nov 2020	3,000,000	2,930,040
	SHELL INTERNATIONAL FIN.....	4.375% 11 May 2045	2,645,000	2,712,171
	SHELL INTERNATIONAL FIN.....	2.875% 10 May 2026	3,080,000	2,954,203
	SHERWIN WILLIAMS CO.....	2.25% 15 May 2020	4,375,000	4,308,017
	SHIRE ACQ INV IRELAND DA.....	2.4% 23 Sep 2021	5,620,000	5,434,449
	SIMON PROPERTY GROUP LP.....	2.625% 15 Jun 2022	5,000,000	4,863,494
	SOUTHERN CAL EDISON.....	3.9% 15 Mar 2043	1,100,000	999,584
	SOUTHERN CAL EDISON.....	3.65% 01 Mar 2028	3,000,000	2,931,588
	SOUTHERN CALIF GAS CO.....	5.125% 15 Nov 2040	700,000	786,178
	SSGA.....	G STIFF ERISA QUALIFIED 5BPS	34,208,453	34,208,453
	SUMITOMO MITSUI BANKING.....	2.45% 16 Jan 2020	9,000,000	8,928,374
	SUNCOR ENERGY INC.....	6.5% 15 Jun 2038	850,000	978,965
	SUNTRUST BANK.....	3% 02 Feb 2023	4,000,000	3,920,917
	TC PIPELINES LP.....	4.65% 15 Jun 2021	960,000	973,134
	TELEFONICA EMISIONES SAU.....	5.213% 08 Mar 2047	2,500,000	2,288,495
	TELEFONICA EMISIONES SAU.....	4.665% 06 Mar 2038	2,000,000	1,809,183
	TENN VALLEY AUTHORITY.....	6.15% 15 Jan 2038	175,000	237,564
	TENN VALLEY AUTHORITY.....	4.65% 15 Jun 2035	65,000	74,420
	TENN VALLEY AUTHORITY.....	5.375% 01 Apr 2056	50,000	68,218
	TENN VALLEY AUTHORITY.....	2.875% 01 Feb 2027	3,000,000	2,968,857
	THOMSON REUTERS CORP.....	5.65% 23 Nov 2043	1,000,000	1,060,590
	TIME WARNER ENTERTAINMEN.....	8.375% 15 Jul 2033	1,200,000	1,462,944
	TORONTO DOMINION BANK.....	2.125% 07 Apr 2021	5,000,000	4,892,709
	TOTAL CAPITAL SA.....	4.45% 24 Jun 2020	1,300,000	1,326,688
	TRANSCANADA PIPELINES.....	7.625% 15 Jan 2039	1,000,000	1,245,589
	TRAVELERS COS INC.....	3.9% 01 Nov 2020	1,625,000	1,650,064
	UBS COMMERCIAL MORTGAGE TRUST.....	3.563% 15 Oct 2050	3,000,000	2,967,896
	UNILEVER CAPITAL CORP.....	1.8% 05 May 2020	2,915,000	2,871,620
	UNION PACIFIC CORP.....	2.75% 01 Mar 2026	1,500,000	1,399,008
	UNITED MEXICAN STATES.....	6.75% 27 Sep 2034	1,300,000	1,480,830
	UNITED MEXICAN STATES.....	3.625% 15 Mar 2022	1,800,000	1,780,056
	UNITED MEXICAN STATES.....	4.75% 08 Mar 2044	2,300,000	2,090,700
	UNITED MEXICAN STATES.....	4% 02 Oct 2023	1,440,000	1,433,290
	UNITED PARCEL SERVICE.....	4.875% 15 Nov 2040	765,000	811,490
	UNITED PARCEL SERVICE.....	3.75% 15 Nov 2047	2,000,000	1,805,966
	UNITED TECHNOLOGIES CORP.....	4.5% 01 Jun 2042	825,000	779,411
	UNITED TECHNOLOGIES CORP.....	3.125% 04 May 2027	2,925,000	2,701,646
	UNITEDHEALTH GROUP INC.....	4.25% 15 Mar 2043	1,100,000	1,091,037
	UNITEDHEALTH GROUP INC.....	2.7% 15 Jul 2020	6,000,000	5,978,555
	UNIV OF SOUTHERN CALIFOR.....	3.028% 01 Oct 2039	3,600,000	3,264,503
	US BANK NA CINCINNATI.....	2.35% 23 Jan 2020	5,000,000	4,968,268
	US TREASURY N/B.....	8.125% 15 May 2021	2,500,000	2,819,531
	US TREASURY N/B.....	6.25% 15 Aug 2023	950,000	1,103,484
	US TREASURY N/B.....	5.25% 15 Feb 2029	5,615,000	6,863,241

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	US TREASURY N/B.....	6.125% 15 Aug 2029	11,915,000	15,628,664
	US TREASURY N/B.....	6.25% 15 May 2030	44,770,000	60,042,516
	US TREASURY N/B.....	5.375% 15 Feb 2031	7,500,000	9,528,516
	US TREASURY N/B.....	4.5% 15 May 2038	2,750,000	3,422,998
	US TREASURY N/B.....	4.5% 15 Aug 2039	13,615,000	16,966,630
	US TREASURY N/B.....	4.625% 15 Feb 2040	10,000,000	12,673,438
	US TREASURY N/B.....	4.375% 15 May 2040	1,210,000	1,485,370
	US TREASURY N/B.....	3.875% 15 Aug 2040	1,635,000	1,877,504
	US TREASURY N/B.....	3.125% 15 Nov 2041	1,250,000	1,279,834
	US TREASURY N/B.....	2.75% 15 Aug 2042	11,390,000	10,903,255
	US TREASURY N/B.....	2.75% 15 Nov 2042	5,395,000	5,158,337
	US TREASURY N/B.....	3.125% 15 Feb 2043	8,085,000	8,247,016
	US TREASURY N/B.....	2.875% 15 May 2043	2,500,000	2,440,527
	US TREASURY N/B.....	3.625% 15 Aug 2043	3,500,000	3,874,199
	US TREASURY N/B.....	3.75% 15 Nov 2043	5,000,000	5,647,070
	US TREASURY N/B.....	3.375% 15 May 2044	13,500,000	14,378,555
	US TREASURY N/B.....	2.5% 15 Feb 2045	16,670,000	15,107,188
	US TREASURY N/B.....	3% 15 May 2045	14,250,000	14,222,725
	US TREASURY N/B.....	2.875% 15 Aug 2045	13,575,000	13,221,838
	US TREASURY N/B.....	2.5% 15 Feb 2046	9,975,000	9,005,555
	US TREASURY N/B.....	2.25% 15 Aug 2046	43,065,000	36,805,435
	US TREASURY N/B.....	2.875% 15 Nov 2046	12,945,000	12,586,484
	US TREASURY N/B.....	3% 15 Feb 2047	7,550,000	7,528,766
	US TREASURY N/B.....	2.25% 31 Oct 2024	15,500,000	15,241,465
	US TREASURY N/B.....	2.25% 15 Nov 2027	950,000	917,678
	US TREASURY N/B.....	2% 30 Nov 2020	13,045,000	12,924,232
	US TREASURY N/B.....	2.125% 31 Jan 2021	20,000,000	19,846,094
	US TREASURY N/B.....	2% 28 Feb 2021	16,000,000	15,833,750
	US TREASURY N/B.....	2.25% 31 Mar 2021	21,510,000	21,399,089
	US TREASURY N/B.....	2.375% 15 Aug 2024	22,005,000	21,803,001
	US TREASURY N/B.....	2% 31 Aug 2021	18,000,000	17,776,406
	US TREASURY N/B.....	2% 31 Oct 2021	19,530,000	19,279,009
	US TREASURY N/B.....	2.25% 15 Nov 2024	29,130,000	28,628,190
	US TREASURY N/B.....	2.125% 31 Dec 2021	17,500,000	17,327,734
	US TREASURY N/B.....	1.5% 31 Jan 2022	5,615,000	5,454,665
	US TREASURY N/B.....	2% 15 Feb 2025	13,865,000	13,411,680
	US TREASURY N/B.....	1.75% 28 Feb 2022	4,155,000	4,064,434
	US TREASURY N/B.....	1.375% 31 Mar 2020	7,465,000	7,355,358
	US TREASURY N/B.....	2% 15 Aug 2025	18,500,000	17,835,156
	US TREASURY N/B.....	1.75% 30 Sep 2022	17,500,000	17,037,891
	US TREASURY N/B.....	1.375% 30 Sep 2020	6,240,000	6,117,394
	US TREASURY N/B.....	1.875% 31 Oct 2022	11,000,000	10,754,219
	US TREASURY N/B.....	2.25% 15 Nov 2025	27,000,000	26,404,102
	US TREASURY N/B.....	2% 30 Nov 2022	23,500,000	23,072,227
	US TREASURY N/B.....	2.125% 31 Dec 2022	28,000,000	27,605,156
	US TREASURY N/B.....	1.375% 31 Jan 2021	7,500,000	7,328,027
	US TREASURY N/B.....	2.625% 15 Aug 2020	6,500,000	6,509,141
	US TREASURY N/B.....	1.625% 15 Feb 2026	3,000,000	2,808,281
	US TREASURY N/B.....	1.5% 28 Feb 2023	9,445,000	9,074,210
	US TREASURY N/B.....	3.625% 15 Feb 2021	7,680,000	7,857,600
	US TREASURY N/B.....	1.5% 31 Mar 2023	23,815,000	22,860,540
	US TREASURY N/B.....	1.25% 31 Mar 2021	25,000,000	24,335,938
	US TREASURY N/B.....	1.375% 30 Apr 2021	22,500,000	21,944,531
	US TREASURY N/B.....	1.625% 15 May 2026	17,995,000	16,804,237
	US TREASURY N/B.....	2.125% 15 Aug 2021	20,170,000	19,986,422
	US TREASURY N/B.....	1.125% 30 Jun 2021	17,020,000	16,472,834
	US TREASURY N/B.....	1.375% 30 Jun 2023	18,490,000	17,604,502
	US TREASURY N/B.....	1.75% 15 May 2022	19,930,000	19,462,112
	US TREASURY N/B.....	1.625% 15 Nov 2022	17,740,000	17,173,845
	US TREASURY N/B.....	2% 15 Nov 2026	6,025,000	5,751,286
	US TREASURY N/B.....	2% 15 Feb 2023	22,600,000	22,159,477
	US TREASURY N/B.....	1.125% 31 Mar 2020	32,210,000	31,650,100
	US TREASURY N/B.....	2.25% 15 Feb 2027	1,665,000	1,616,741
	US TREASURY N/B.....	1.125% 30 Apr 2020	15,500,000	15,208,164
	US TREASURY N/B.....	1.75% 15 May 2023	13,585,000	13,163,653
	US TREASURY N/B.....	1.375% 31 May 2020	12,500,000	12,298,340
	US TREASURY N/B.....	1.875% 30 Jun 2020	21,500,000	21,286,680
	US TREASURY N/B.....	2.125% 29 Feb 2024	12,625,000	12,382,856
	US TREASURY N/B.....	2.5% 15 May 2024	21,500,000	21,460,527
	US TREASURY N/B.....	2% 31 May 2021	29,000,000	28,678,281
	US TREASURY N/B.....	2.125% 30 Jun 2021	16,895,000	16,755,088
	US TREASURY N/B.....	1.75% 30 Apr 2022	27,595,000	26,955,788
	US TREASURY N/B.....	1.5% 15 May 2020	29,925,000	29,499,504
	US TREASURY N/B.....	2.125% 15 May 2025	34,775,000	33,840,422
	US TREASURY N/B.....	1.875% 31 May 2022	16,985,000	16,650,608
	US TREASURY N/B.....	1.625% 30 Jun 2020	23,500,000	23,182,383
	US TREASURY N/B.....	2% 31 May 2024	30,000,000	29,189,063
	VALE OVERSEAS LIMITED.....	6.875% 21 Nov 2036	252,000	288,162

(a)	(b) Identity of issue, borrower, lessor, or 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		
	VALE OVERSEAS LIMITED.....	6.25% 10 Aug 2026	2,000,000	2,160,000
	VALERO ENERGY CORP.....	6.625% 15 Jun 2037	600,000	657,382
	VENTAS REALTY LP.....	4.125% 15 Jan 2026	3,310,000	3,282,497
	VERIZON COMMUNICATIONS.....	5.012% 21 Aug 2054	2,965,000	2,865,017
	VERIZON COMMUNICATIONS.....	4.672% 15 Mar 2055	2,246,000	2,062,500
	VERIZON COMMUNICATIONS.....	4.125% 15 Aug 2046	2,000,000	1,764,554
	VERIZON COMMUNICATIONS.....	5.012% 15 Apr 2049	2,776,000	2,766,012
	VERIZON COMMUNICATIONS.....	4.329% 21 Sep 2028	4,501,000	4,519,498
	VISA INC.....	3.15% 14 Dec 2025	3,670,000	3,606,473
	VODAFONE GROUP PLC.....	6.15% 27 Feb 2037	1,000,000	1,048,120
	VODAFONE GROUP PLC.....	3.75% 16 Jan 2024	3,000,000	2,956,894
	VOYA FINANCIAL INC.....	5.7% 15 Jul 2043	1,000,000	1,079,876
	WALMART INC.....	3.3% 22 Apr 2024	2,000,000	2,005,878
	WALMART INC.....	3.625% 15 Dec 2047	2,500,000	2,301,516
	WALMART INC.....	3.55% 26 Jun 2025	11,630,000	11,758,258
	WARNER MEDIA LLC.....	5.375% 15 Oct 2041	1,775,000	1,709,547
	WASHINGTON ST.....	5.14% 01 Aug 2040	1,080,000	1,253,707
	WELLS FARGO + COMPANY.....	4.6% 01 Apr 2021	2,000,000	2,048,039
	WELLS FARGO + COMPANY.....	5.375% 02 Nov 2043	2,000,000	2,087,148
	WELLS FARGO + COMPANY.....	4.3% 22 Jul 2027	5,000,000	4,918,325
	WELLS FARGO + COMPANY.....	2.55% 07 Dec 2020	2,370,000	2,336,603
	WELLS FARGO COMMERCIAL MORTGAG.....	2.942% 15 Oct 2049	2,100,000	2,002,491
	WELLS FARGO COMMERCIAL MORTGAG.....	3.64% 15 Dec 2059	5,720,000	5,699,171
	WELLS FARGO COMMERCIAL MORTGAG.....	4.212% 15 May 2051	2,735,000	2,823,522
	WELLTOWER INC.....	5.25% 15 Jan 2022	1,000,000	1,039,557
	WESTERN MIDSTREAM OPERAT.....	5.45% 01 Apr 2044	2,000,000	1,792,356
	WESTPAC BANKING CORP.....	2% 19 Aug 2021	6,000,000	5,808,325
	WF RBS COMMERCIAL MORTGAGE TRU.....	2.87% 15 Nov 2045	3,455,446	3,427,809
	WILLIAMS COMPANIES INC.....	4% 15 Sep 2025	3,220,000	3,109,110
	ZIMMER BIOMET HOLDINGS.....	2.7% 01 Apr 2020	3,000,000	2,971,370
	ZIMMER BIOMET HOLDINGS.....	3.7% 19 Mar 2023	9,980,000	9,873,481
	ZOETIS INC.....	4.7% 01 Feb 2043	1,165,000	1,181,241
Total: EXHIBIT D - Total Bond Market Fund			\$	3,187,969,418

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, 2018

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 5BPS	116,210	\$ 116,210
TSY INFL IX N/B		0.125% 15 Apr 2020	82,397,062	80,544,201
TSY INFL IX N/B		0.125% 15 Apr 2020	(1,619,625)	(1,583,117)
TSY INFL IX N/B		0.125% 15 Apr 2021	71,544,058	69,568,212
TSY INFL IX N/B		0.125% 15 Apr 2022	69,914,911	67,633,573
TSY INFL IX N/B		0.125% 15 Jan 2022	65,078,113	63,169,191
TSY INFL IX N/B		0.125% 15 Jan 2023	68,325,391	65,992,128
TSY INFL IX N/B		0.125% 15 Jan 2023	(219,094)	(211,724)
TSY INFL IX N/B		0.125% 15 Jul 2022	68,361,654	66,398,642
TSY INFL IX N/B		0.125% 15 Jul 2022	(549,780)	(534,465)
TSY INFL IX N/B		0.125% 15 Jul 2024	66,764,472	64,022,273
TSY INFL IX N/B		0.125% 15 Jul 2024	(585,701)	(562,132)
TSY INFL IX N/B		0.125% 15 Jul 2026	54,654,332	51,311,023
TSY INFL IX N/B		0.125% 15 Jul 2026	1,335,491	1,255,407
TSY INFL IX N/B		0.25% 15 Jan 2025	64,626,241	61,885,065
TSY INFL IX N/B		0.25% 15 Jan 2025	1,742,274	1,670,796
TSY INFL IX N/B		0.375% 15 Jan 2027	55,960,391	53,152,899
TSY INFL IX N/B		0.375% 15 Jan 2027	(418,708)	(398,371)
TSY INFL IX N/B		0.375% 15 Jul 2023	68,047,238	66,533,464
TSY INFL IX N/B		0.375% 15 Jul 2023	(516,107)	(505,635)
TSY INFL IX N/B		0.375% 15 Jul 2025	66,770,826	64,369,511
TSY INFL IX N/B		0.375% 15 Jul 2025	(479,817)	(463,485)
TSY INFL IX N/B		0.375% 15 Jul 2027	54,939,146	52,118,507
TSY INFL IX N/B		0.5% 15 Jan 2028	54,226,863	51,749,939
TSY INFL IX N/B		0.625% 15 Apr 2023	45,723,799	44,964,118
TSY INFL IX N/B		0.625% 15 Apr 2023	22,199,090	21,881,474
TSY INFL IX N/B		0.625% 15 Feb 2043	21,931,208	19,218,935
TSY INFL IX N/B		0.625% 15 Jan 2024	70,343,396	69,243,811
TSY INFL IX N/B		0.625% 15 Jan 2024	(7,853,756)	(7,733,618)
TSY INFL IX N/B		0.625% 15 Jan 2026	57,961,678	56,418,298
TSY INFL IX N/B		0.625% 15 Jan 2026	1,737,790	1,698,577
TSY INFL IX N/B		0.625% 15 Jul 2021	59,962,030	59,306,950
TSY INFL IX N/B		0.625% 15 Jul 2021	(336,570)	(333,761)
TSY INFL IX N/B		0.75% 15 Feb 2042	30,450,439	27,625,843
TSY INFL IX N/B		0.75% 15 Feb 2042	(363,685)	(331,920)
TSY INFL IX N/B		0.75% 15 Feb 2045	37,126,944	33,191,875
TSY INFL IX N/B		0.75% 15 Jul 2028	52,913,160	51,790,822
TSY INFL IX N/B		0.875% 15 Feb 2047	27,148,306	24,919,529
TSY INFL IX N/B		0.875% 15 Feb 2047	(130,938)	(121,108)
TSY INFL IX N/B		1% 15 Feb 2046	27,678,091	26,237,966
TSY INFL IX N/B		1% 15 Feb 2046	(133,395)	(127,504)
TSY INFL IX N/B		1% 15 Feb 2048	26,600,939	25,208,200
TSY INFL IX N/B		1% 15 Feb 2048	(128,174)	(122,478)
TSY INFL IX N/B		1.125% 15 Jan 2021	55,293,513	55,041,404
TSY INFL IX N/B		1.25% 15 Jul 2020	49,458,473	49,356,904
TSY INFL IX N/B		1.375% 15 Feb 2044	34,021,574	35,121,959
TSY INFL IX N/B		1.375% 15 Jan 2020	31,907,157	31,702,336
TSY INFL IX N/B		1.75% 15 Jan 2028	25,886,180	27,488,224
TSY INFL IX N/B		2% 15 Jan 2026	32,015,602	34,169,087
TSY INFL IX N/B		2% 15 Jan 2026	(271,360)	(291,976)
TSY INFL IX N/B		2.125% 15 Feb 2040	13,535,036	15,906,839
TSY INFL IX N/B		2.125% 15 Feb 2041	17,246,749	20,364,637
TSY INFL IX N/B		2.375% 15 Jan 2025	44,033,724	47,610,297
TSY INFL IX N/B		2.375% 15 Jan 2025	(469,504)	(512,503)
TSY INFL IX N/B		2.375% 15 Jan 2027	25,759,279	28,436,466
TSY INFL IX N/B		2.375% 15 Jan 2027	(250,770)	(279,565)
TSY INFL IX N/B		2.5% 15 Jan 2029	24,850,191	28,281,977
TSY INFL IX N/B		2.5% 15 Jan 2029	(235,546)	(271,112)
TSY INFL IX N/B		3.375% 15 Apr 2032	10,000,832	12,823,854
TSY INFL IX N/B		3.625% 15 Apr 2028	22,558,876	27,682,502
TSY INFL IX N/B		3.625% 15 Apr 2028	(469,008)	(579,580)
TSY INFL IX N/B		3.875% 15 Apr 2029	26,373,978	33,549,554
TSY INFL IX N/B		3.875% 15 Apr 2029	(269,173)	(345,249)
US DOLLAR			(3,732,845)	(3,732,845)
Total : EXHIBIT E - Inflation Protected Bond Fund			\$	1,771,691,330

n / a — Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2018

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 98,976	\$	2,351,670
	ACADIA REALTY TRUST	REIT USD.001 2,004		47,620
	AGREE REALTY CORP	REIT USD.0001 38,124		2,253,891
	ALEXANDER + BALDWIN INC	REIT 83,745		1,539,233
	ALEXANDER S INC	REIT USD1.0 2,942		896,545
	ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01 130,070		14,989,267
	ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01 960		110,637
	AMERICAN ASSETS TRUST INC	REIT USD.01 42,049		1,689,108
	AMERICAN CAMPUS COMMUNITIES	REIT USD.01 168,452		6,972,228
	AMERICAN CAMPUS COMMUNITIES	REIT USD.01 1,323		54,762
	AMERICAN FINANCE TRUST INC	REIT 62,211		828,651
	AMERICAN FINANCE TRUST INC	REIT 4,191		55,845
	AMERICAN HOMES 4 RENT A	REIT USD.01 325,149		6,454,208
	AMERICAN HOMES 4 RENT A	REIT USD.01 4,225		83,599
	AMERICOLD REALTY TRUST	REIT USD.01 116,185		2,967,365
	AMERICOLD REALTY TRUST	REIT USD.01 2,568		65,593
	APARTMENT INVT + MGMT CO A	REIT USD.01 194,927		8,553,397
	APPLE HOSPITALITY REIT INC	REIT NPV 266,445		3,799,506
	APPLE HOSPITALITY REIT INC	REIT NPV 4,679		66,746
	ARMADA HOFFLER PROPERTIES IN	REIT USD.01 58,530		822,932
	ARMADA HOFFLER PROPERTIES IN	REIT USD.01 2,046		28,777
	ASHFORD HOSPITALITY TRUST	REIT USD.01 109,152		436,608
	ASHFORD HOSPITALITY TRUST	REIT USD.01 5,776		23,118
	AVALONBAY COMMUNITIES INC	REIT USD.01 169,552		29,510,526
	AVALONBAY COMMUNITIES INC	REIT USD.01 1,697		295,372
	BOSTON PROPERTIES INC	REIT USD.01 189,501		21,328,338
	BOSTON PROPERTIES INC	REIT USD.01 1,821		204,961
	BRAEMAR HOTELS + RESORTS INC	REIT USD.01 31,346		279,920
	BRAEMAR HOTELS + RESORTS INC	REIT USD.01 4,896		43,746
	BRANDYWINE REALTY TRUST	REIT USD.01 216,589		2,787,500
	BRANDYWINE REALTY TRUST	REIT USD.01 4,694		60,428
	BRIXMOR PROPERTY GROUP INC	REIT USD.01 369,782		5,432,098
	BRIXMOR PROPERTY GROUP INC	REIT USD.01 5,165		75,900
	BROOKFIELD PROPERTY REIT I A	REIT USD.01 194,197		3,126,572
	BROOKFIELD PROPERTY REIT I A	REIT USD.01 3,962		63,798
	CAMDEN PROPERTY TRUST	REIT USD.01 113,849		10,024,404
	CAMDEN PROPERTY TRUST	REIT USD.01 1,133		99,571
	CARETRUST REIT INC	REIT USD.01 97,107		1,792,595
	CBL + ASSOCIATES PROPERTIES	REIT USD.01 206,660		396,787
	CEDAR REALTY TRUST INC	REIT USD.06 105,341		330,771
	CHATHAM LODGING TRUST	REIT USD.01 54,739		967,786
	CHATHAM LODGING TRUST	REIT USD.01 2,104		37,204
	CHESAPEAKE LODGING TRUST	REIT USD.01 72,664		1,769,368
	CHESAPEAKE LODGING TRUST	REIT USD.01 2,165		52,723
	COLONY CAPITAL INC	REIT USD.01 569,042		2,663,117
	COLONY CAPITAL INC	REIT USD.01 7,415		34,721
	COLUMBIA PROPERTY TRUST INC	REIT USD.01 142,975		2,766,566
	COLUMBIA PROPERTY TRUST INC	REIT USD.01 3,192		61,775
	COMMUNITY HEALTHCARE TRUST I	REIT USD.01 20,889		602,230
	COMMUNITY HEALTHCARE TRUST I	REIT USD.01 1,660		47,868
	CORECIVIC INC	REIT USD.01 143,758		2,563,205
	CORECIVIC INC	REIT USD.01 3,143		56,048
	COREPOINT LODGING INC	REIT USD.01 49,151		602,100
	COREPOINT LODGING INC	REIT USD.01 2,550		31,250
	CORESITE REALTY CORP	REIT USD.01 42,480		3,705,530
	CORPORATE OFFICE PROPERTIES	REIT USD.01 126,181		2,653,586
	CORPORATE OFFICE PROPERTIES	REIT USD.01 1,759		36,996
	COUSINS PROPERTIES INC	REIT USD1.0 511,924		4,044,200
	COUSINS PROPERTIES INC	REIT USD1.0 8,920		70,513
	CUBESMART	REIT USD.01 227,429		6,524,938
	CUBESMART	REIT USD.01 2,878		82,584
	CYRUSONE INC	REIT USD.01 121,495		6,424,656
	CYRUSONE INC	REIT USD.01 1,305		69,014
	DIAMONDROCK HOSPITALITY CO	REIT USD.01 251,442		2,283,093
	DIAMONDROCK HOSPITALITY CO	REIT USD.01 6,067		55,104
	DIGITAL REALTY TRUST INC	REIT USD.01 253,632		27,024,490
	DIGITAL REALTY TRUST INC	REIT USD.01 1,717		182,953
	DJ US REAL ESTATE MAR19	XCBT 20190315 31,900		(234,287)

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		Shares/ Par Value		
	DOUGLAS EMMETT INC	REIT USD.01 199,390		6,805,181
	DUKE REALTY CORP	REIT USD.01 438,586		11,359,377
	DUKE REALTY CORP	REIT USD.01 4,061		105,196
	EASTERLY GOVERNMENT PROPERTI.....	REIT USD.01 77,394		1,213,538
	EASTGROUP PROPERTIES INC	REIT 43,675		4,006,308
	EASTGROUP PROPERTIES INC	REIT 603		55,315
	EMPIRE STATE REALTY TRUST A.....	REIT USD.01 177,609		2,527,376
	EPR PROPERTIES.....	REIT USD.01 90,916		5,821,351
	EPR PROPERTIES.....	REIT USD.01 1,201		76,903
	EQUINIX INC.....	REIT USD.001 97,586		34,404,920
	EQUINIX INC.....	REIT USD.001 922		325,065
	EQUITY COMMONWEALTH	REIT USD.01 148,075		4,443,731
	EQUITY COMMONWEALTH	REIT USD.01 2,439		73,207
	EQUITY LIFESTYLE PROPERTIES	REIT USD.01 104,413		10,141,635
	EQUITY LIFESTYLE PROPERTIES	REIT USD.01 458		44,463
	EQUITY RESIDENTIAL	REIT USD.01 451,722		29,818,169
	EQUITY RESIDENTIAL	REIT USD.01 4,569		301,624
	ESSEX PROPERTY TRUST INC.....	REIT USD.0001 81,226		19,917,427
	ESSEX PROPERTY TRUST INC.....	REIT USD.0001 608		149,092
	EXTRA SPACE STORAGE INC	REIT USD.01 155,583		14,077,150
	EXTRA SPACE STORAGE INC	REIT USD.01 1,149		103,970
	FEDERAL REALTY INVS TRUST.....	REIT USD.01 90,445		10,676,128
	FEDERAL REALTY INVS TRUST.....	REIT USD.01 609		71,889
	FIRST INDUSTRIAL REALTY TR	REIT USD.01 153,663		4,434,714
	FIRST INDUSTRIAL REALTY TR	REIT USD.01 2,428		70,079
	FOUR CORNERS PROPERTY TRUST	REIT USD.0001 80,463		2,108,131
	FOUR CORNERS PROPERTY TRUST	REIT USD.0001 2,349		61,550
	FRANKLIN STREET PROPERTIES C	REIT USD.0001 130,594		813,601
	FRONT YARD RESIDENTIAL CORP	REIT USD.01 60,434		527,589
	GAMING AND LEISURE PROPERTIE	REIT 250,312		8,087,581
	GAMING AND LEISURE PROPERTIE	REIT 1,299		41,977
	GEO GROUP INC/THE	REIT USD.01 147,848		2,912,606
	GEO GROUP INC/THE	REIT USD.01 3,035		59,798
	GETTY REALTY CORP.....	REIT USD.01 42,073		1,237,367
	GLADSTONE COMMERCIAL CORP	REIT USD.001 35,339		633,275
	GLOBAL NET LEASE INC	REIT USD.01 85,278		1,502,598
	GLOBAL NET LEASE INC	REIT USD.01 3,069		54,083
	GOVERNMENT PROPERTIES INCOME.....	REIT USD.01 120,842		830,185
	HANNON ARMSTRONG SUSTAINABLE	REIT USD.01 67,050		1,277,303
	HCP INC	REIT USD1.0 577,399		16,126,754
	HCP INC	REIT USD1.0 4,710		131,572
	HEALTHCARE REALTY TRUST INC	REIT USD.01 153,064		4,353,140
	HEALTHCARE REALTY TRUST INC	REIT USD.01 2,095		59,588
	HEALTHCARE TRUST OF AME CL A	REIT USD.01 255,200		6,459,112
	HEALTHCARE TRUST OF AME CL A	REIT USD.01 1,923		48,680
	HERSHA HOSPITALITY TRUST.....	REIT USD.01 44,782		785,476
	HERSHA HOSPITALITY TRUST.....	REIT USD.01 1,569		27,524
	HIGHWOODS PROPERTIES INC	REIT USD.01 126,798		4,905,815
	HIGHWOODS PROPERTIES INC	REIT USD.01 1,386		53,628
	HOSPITALITY PROPERTIES TRUST	REIT USD.01 200,650		4,791,522
	HOSPITALITY PROPERTIES TRUST	REIT USD.01 2,992		71,464
	HOST HOTELS + RESORTS INC.....	REIT USD.01 911,618		15,196,672
	HOST HOTELS + RESORTS INC.....	REIT USD.01 7,299		121,704
	HUDSON PACIFIC PROPERTIES IN	REIT USD.01 192,960		5,607,418
	HUDSON PACIFIC PROPERTIES IN	REIT USD.01 1,193		34,677
	INDEPENDENCE REALTY TRUST IN	REIT USD.01 102,676		942,566
	INDEPENDENCE REALTY TRUST IN	REIT USD.01 5,928		54,434
	INDUSTRIAL LOGISTICS PROP WI.....	REIT USD.01 81,557		1,604,226
	INVESTORS REAL ESTATE TRUST	REIT 14,253		699,395
	INVESTORS REAL ESTATE TRUST	REIT 539		26,451
	INVITATION HOMES INC	REIT USD.01 387,374		7,778,470
	IRON MOUNTAIN INC	REIT USD.01 334,522		10,841,858
	IRON MOUNTAIN INC	REIT USD.01 2,278		73,841
	ISTAR INC	REIT USD.001 87,379		801,265
	JBG SMITH PROPERTIES	REIT USD.01 139,914		4,870,406
	JBG SMITH PROPERTIES	REIT USD.01 1,716		59,739
	KILROY REALTY CORP	REIT USD.01 123,239		7,749,268
	KILROY REALTY CORP	REIT USD.01 1,352		85,023
	KIMCO REALTY CORP.....	REIT USD.01 516,174		7,561,949
	KIMCO REALTY CORP.....	REIT USD.01 5,906		86,550
	KITE REALTY GROUP TRUST	REIT USD.01 101,383		1,428,486
	KITE REALTY GROUP TRUST	REIT USD.01 2,280		32,131
	LEXINGTON REALTY TRUST	REIT USD.0001 268,633		2,205,477
	LIBERTY PROPERTY TRUST	REIT USD.001 181,035		7,581,746
	LIBERTY PROPERTY TRUST	REIT USD.001 2,101		88,000
	LIFE STORAGE INC.....	REIT USD.01 56,900		5,291,131
	LIFE STORAGE INC.....	REIT USD.01 837		77,837
	LTC PROPERTIES INC	REIT USD.01 49,253		2,052,865

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		Shares/ Par Value		
	MACERICH CO/THE	REIT USD.01 129,355		5,598,484
	MACERICH CO/THE	REIT USD.01 1,714		74,190
	MACK CALI REALTY CORP	REIT USD.01 112,107		2,196,176
	MEDICAL PROPERTIES TRUST INC	REIT USD.001 446,687		7,182,727
	MEDICAL PROPERTIES TRUST INC	REIT USD.001 5,362		86,246
	MGM GROWTH PROPERTIES LLC A	REIT 88,179		2,328,807
	MID AMERICA APARTMENT COMM	REIT USD.01 139,794		13,378,286
	MID AMERICA APARTMENT COMM	REIT USD.01 1,213		116,093
	MONMOUTH REAL ESTATE INV COR	REIT USD.01 105,736		1,311,126
	NATIONAL RETAIL PROPERTIES	REIT USD.01 192,474		9,336,914
	NATIONAL RETAIL PROPERTIES	REIT USD.01 2,032		98,582
	NATIONAL STORAGE AFFILIATES	REIT USD.01 68,720		1,818,331
	NATIONAL STORAGE AFFILIATES	REIT USD.01 1,312		34,719
	NATL HEALTH INVESTORS INC	REIT USD.01 51,306		3,875,655
	NATL HEALTH INVESTORS INC	REIT USD.01 948		71,617
	NEW SENIOR INVESTMENT GROUP	REIT 102,830		423,660
	NEXPOINT RESIDENTIAL	REIT USD.01 21,309		746,880
	NEXPOINT RESIDENTIAL	REIT USD.01 1,585		55,562
	NORTHSTAR REALTY EUROPE CORP	REIT USD.01 54,006		785,247
	OMEGA HEALTHCARE INVESTORS	REIT USD.1 245,551		8,631,118
	OMEGA HEALTHCARE INVESTORS	REIT USD.1 2,659		93,476
	ONE LIBERTY PROPERTIES INC	REIT USD1.0 15,800		382,676
	ONE LIBERTY PROPERTIES INC	REIT USD1.0 2,123		51,434
	PARAMOUNT GROUP INC	REIT USD.01 265,185		3,330,724
	PARAMOUNT GROUP INC	REIT USD.01 3,023		37,984
	PARK HOTELS + RESORTS INC	REIT USD.01 246,296		6,398,770
	PARK HOTELS + RESORTS INC	REIT USD.01 2,958		76,863
	PEBBLEBROOK HOTEL TRUST	REIT USD.01 159,961		4,528,496
	PEBBLEBROOK HOTEL TRUST	REIT USD.01 1,633		46,234
	PENN REAL ESTATE INVEST TST	REIT USD1.0 83,164		493,994
	PHYSICIANS REALTY TRUST	REIT USD.01 222,540		3,567,316
	PHYSICIANS REALTY TRUST	REIT USD.01 3,020		48,418
	PIEDMONT OFFICE REALTY TRU A	REIT USD.01 156,755		2,671,105
	PIEDMONT OFFICE REALTY TRU A	REIT USD.01 2,293		39,078
	PREFERRED APARTMENT COMMUN A	REIT USD.01 48,780		685,847
	PROLOGIS INC	REIT USD.01 772,781		45,377,700
	PROLOGIS INC	REIT USD.01 7,175		421,339
	PS BUSINESS PARKS INC/CA	REIT USD.01 24,892		3,260,852
	PS BUSINESS PARKS INC/CA	REIT USD.01 506		66,289
	PUBLIC STORAGE	REIT USD.1 192,411		38,945,911
	PUBLIC STORAGE	REIT USD.1 1,880		380,538
	QTS REALTY TRUST INC CL A	REIT USD.01 62,324		2,309,104
	QTS REALTY TRUST INC CL A	REIT USD.01 887		32,866
	REALTY INCOME CORP	REIT USD1.0 356,747		22,489,331
	REALTY INCOME CORP	REIT USD1.0 2,608		164,420
	REGENCY CENTERS CORP	REIT USD.01 187,264		10,988,652
	REGENCY CENTERS CORP	REIT USD.01 1,669		97,942
	RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001 142,009		2,255,103
	RETAIL PROPERTIES OF AME A	REIT USD.001 267,060		2,897,601
	RETAIL PROPERTIES OF AME A	REIT USD.001 4,957		53,808
	RETAIL VALUE INC	REIT USD.1 17,082		437,128
	RETAIL VALUE INC	REIT USD.1 1,284		32,861
	REXFORD INDUSTRIAL REALTY IN	REIT USD.01 111,773		3,293,950
	REXFORD INDUSTRIAL REALTY IN	REIT USD.01 1,335		39,346
	RLJ LODGING TRUST	REIT 213,531		3,501,908
	RLJ LODGING TRUST	REIT 3,670		60,197
	RPT REALTY	REIT USD.01 99,538		1,189,479
	RYMAN HOSPITALITY PROPERTIES	REIT USD.01 56,249		3,751,246
	RYMAN HOSPITALITY PROPERTIES	REIT USD.01 979		65,292
	SABRA HEALTH CARE REIT INC	REIT USD.01 217,055		3,577,066
	SABRA HEALTH CARE REIT INC	REIT USD.01 3,833		63,177
	SAUL CENTERS INC	REIT USD.01 17,486		825,689
	SELECT INCOME REIT	REIT USD.01 111,304		819,197
	SENIOR HOUSING PROP TRUST	REIT USD.01 289,050		3,387,666
	SENIOR HOUSING PROP TRUST	REIT USD.01 5,384		63,114
	SERITAGE GROWTH PROP A REIT	REIT USD.01 40,999		1,325,498
	SERITAGE GROWTH PROP A REIT	REIT USD.01 1,004		32,462
	SIMON PROPERTY GROUP INC	REIT USD.0001 379,661		63,779,251
	SIMON PROPERTY GROUP INC	REIT USD.0001 3,441		578,066
	SITE CENTERS CORP	REIT USD.1 190,017		2,103,488
	SITE CENTERS CORP	REIT USD.1 4,450		49,273
	SL GREEN REALTY CORP	REIT USD.01 106,162		8,395,291
	SL GREEN REALTY CORP	REIT USD.01 1,092		86,361
	SPIRIT MTA REIT	REIT USD.01 50,343		358,946
	SPIRIT REALTY CAPITAL INC	REIT USD.05 104,243		3,674,566
	SPIRIT REALTY CAPITAL INC	REIT USD.05 1,953		68,853
	SSGA	G STIFF ERISA QUALIFIED 5BPS 5,127,217		5,127,217
	STAG INDUSTRIAL INC	REIT USD.01 126,796		3,154,684

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		Shares/ Par Value		
	STAG INDUSTRIAL INC	REIT USD.01 2,615		65,068
	STORE CAPITAL CORP	REIT USD.01 226,282		6,406,043
	STORE CAPITAL CORP	REIT USD.01 2,928		82,905
	SUMMIT HOTEL PROPERTIES INC.....	REIT 126,665		1,232,450
	SUMMIT HOTEL PROPERTIES INC.....	REIT 3,109		30,258
	SUN COMMUNITIES INC	REIT USD.01 99,608		10,131,130
	SUN COMMUNITIES INC	REIT USD.01 850		86,458
	SUNSTONE HOTEL INVESTORS INC	REIT USD.01 277,980		3,616,520
	SUNSTONE HOTEL INVESTORS INC	REIT USD.01 4,812		62,618
	TANGER FACTORY OUTLET CENTER	REIT USD.01 117,390		2,373,626
	TAUBMAN CENTERS INC	REIT USD.01 74,902		3,407,292
	TAUBMAN CENTERS INC	REIT USD.01 667		30,344
	TERRENO REALTY CORP.....	REIT USD.01 72,783		2,559,778
	TIER REIT INC.....	REIT USD.0001 60,614		1,250,467
	TIER REIT INC.....	REIT USD.0001 2,295		47,352
	UDR INC	REIT USD.01 328,725		13,024,085
	UDR INC	REIT USD.01 2,907		115,190
	UMH PROPERTIES INC.....	REIT USD.1 40,291		477,045
	UNIVERSAL HEALTH RLTY INCOME	REIT USD.01 15,836		971,855
	URBAN EDGE PROPERTIES	REIT USD.01 141,706		2,355,154
	URSTADT BIDDLE CLASS A	REIT USD.01 35,464		681,618
	URSTADT BIDDLE CLASS A	REIT USD.01 1,472		28,296
	US DOLLAR	744,730		744,730
	VANGUARD REAL ESTATE ETF	VANGUARD REAL ESTATE ETF 180,149		13,433,711
	VANGUARD REAL ESTATE ETF	VANGUARD REAL ESTATE ETF 126,986		9,469,981
	VENTAS INC	REIT USD.25 438,582		25,696,519
	VENTAS INC	REIT USD.25 3,036		177,895
	VEREIT INC	REIT USD.01 1,185,847		8,478,806
	VEREIT INC	REIT USD.01 12,850		91,920
	VICI PROPERTIES INC.....	REIT 454,554		8,536,524
	VICI PROPERTIES INC.....	REIT 4,053		76,134
	VORNADO REALTY TRUST	REIT USD.04 210,924		13,083,616
	VORNADO REALTY TRUST	REIT USD.04 1,205		74,752
	WASHINGTON PRIME GROUP INC	REIT USD.0001 223,198		1,084,742
	WASHINGTON PRIME GROUP INC	REIT USD.0001 7,313		35,559
	WASHINGTON REIT	REIT USD.01 97,806		2,249,538
	WEINGARTEN REALTY INVESTORS.....	REIT USD.03 148,149		3,675,577
	WEINGARTEN REALTY INVESTORS.....	REIT USD.03 2,599		64,489
	WELLTOWER INC	REIT USD1.0 456,409		31,679,349
	WELLTOWER INC	REIT USD1.0 4,523		313,959
	WHITESTONE REIT	REIT USD.001 41,000		502,660
	WHITESTONE REIT	REIT USD.001 3,318		40,695
	WP CAREY INC	REIT USD.001 197,834		12,926,474
	WP CAREY INC	REIT USD.001 1,766		115,399
	XENIA HOTELS + RESORTS INC.....	REIT USD.01 135,415		2,329,138
	XENIA HOTELS + RESORTS INC.....	REIT USD.01 3,263		56,132
	Total : EXHIBIT F - Real Estate Investment Trust Fund		\$	1,002,222,644

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, 2018

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		\$ 1,327,657
	ADLER REAL ESTATE AG.....	COMMON STOCK		463,703
	ADO PROPERTIES SA	COMMON STOCK		1,382,471
	ADVANCE RESIDENCE INVESTMENT	REIT		3,304,126
	AEDIFICA.....	REIT		1,427,719
	AEON MALL CO LTD.....	COMMON STOCK		1,698,921
	AEON REIT INVESTMENT CORP	REIT		810,963
	ALLIED PROPERTIES REAL ESTAT	REIT		2,816,452
	ALLREAL HOLDING AG REG	COMMON STOCK CHF50.0		1,789,154
	ARTIS REAL ESTATE INVESTMENT.....	REIT		835,916
	ASCENDAS REAL ESTATE INV TRT	REIT		3,955,391
	ASSURA PLC	REIT GBP.1		1,570,042
	AUSTRALIAN DOLLAR.....	FOREIGN CURRENCY		114,108
	AZ. BGP HOLDINGS.....	COMMON STOCK		96
	AZRIELI GROUP LTD	COMMON STOCK ILS.1		1,454,097
	BEFIMMO	REIT		975,992
	BENI STABILI SPA	REIT EUR.1		658,935
	BIG YELLOW GROUP PLC.....	REIT GBP.1		1,548,793
	BOARDWALK REAL ESTATE INVEST.....	REIT		885,066
	BRITISH LAND CO PLC.....	REIT GBP.25		5,631,519
	BWP TRUST	REIT		1,071,631
	CA IMMOBILIEN ANLAGEN AG	COMMON STOCK		1,781,542
	CAN APARTMENT PROP REAL ESTA	REIT		3,968,674
	CANADIAN DOLLAR.....	FOREIGN CURRENCY		110,081
	CAPITAL + COUNTIES PROPRTIE	COMMON STOCK GBP.25		1,789,267
	CAPITAL + REGIONAL PLC	REIT GBP.01		249,321
	CAPITALAND COMMERCIAL TRUST.....	REIT		2,631,292
	CAPITALAND MALL TRUST.....	REIT		3,274,054
	CARMILA	REIT EUR6.0		559,164
	CASTELLUM AB.....	COMMON STOCK SEK.5		4,027,188
	CATENA AB.....	COMMON STOCK SEK4.4		514,882
	CDL HOSPITALITY TRUSTS	STAPLED SECURITY		730,880
	CHAMPION REIT	REIT		1,180,321
	CHARTER HALL RETAIL REIT	REIT		905,182
	CHARTWELL RETIREMENT RESIDEN	UNIT		1,883,784
	CHOICE PROPERTIES REIT	REIT		1,801,381
	CITYCON OYJ	COMMON STOCK		496,525
	COFINIMMO	REIT		2,260,447
	COMFORIA RESIDENTIAL REIT IN	REIT		1,487,946
	COMINAR REAL ESTATE INV TR U	REIT		1,275,175
	COVIVIO.....	REIT EUR3.0		2,868,689
	CROMBIE REAL ESTATE INVESTME	REIT		819,025
	CROMWELL GROUP	REIT		1,068,336
	DAEJAN HOLDINGS PLC	COMMON STOCK GBP.25		369,671
	DAIWA HOUSE REIT INVESTMENT.....	REIT		3,613,776
	DAIWA OFFICE INVESTMENT CORP.....	REIT		1,812,915
	DERWENT LONDON PLC.....	REIT GBP.05		3,136,929
	DEUTSCHE EUROSHP AG.....	COMMON STOCK		1,369,720
	DEUTSCHE WOHNEN SE.....	COMMON STOCK		13,614,222
	DEXUS	REIT		6,340,898
	DIOS FASTIGHETER AB.....	COMMON STOCK SEK2.0		458,385
	DREAM GLOBAL REAL ESTATE INV	REIT		1,361,016
	DREAM OFFICE REAL ESTATE INV	REIT		640,532
	ENTRA ASA	COMMON STOCK NOK1.0		1,128,522
	EURO CURRENCY	FOREIGN CURRENCY		235,631
	EUROCOMMERCIAL PROPRTIE CV	DUTCH CERT EUR5.0		1,257,671
	F+C COMMERCIAL PROPERTY TRUST	F+C COMMERCIAL PROPERTY TRUS		798,996
	F+C UK REAL ESTATE INVESTMEN	REIT		463,054
	FABEGE AB	COMMON STOCK SEK30.82		2,873,363
	FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0		2,252,477
	FIRST CAPITAL REALTY INC.....	COMMON STOCK		1,693,270
	FORTUNE REIT	REIT		1,407,401
	FRONTIER REAL ESTATE INVEST	REIT		1,836,333
	FUKUOKA REIT CORP	REIT		1,267,220
	GECINA SA	REIT EUR7.5		5,660,060
	GLP J REIT.....	REIT		1,845,995
	GPT GROUP	REIT NPV		5,629,570
	GRAND CITY PROPERTIES	COMMON STOCK EUR.1		1,885,026

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		Shares/ Par Value		
	GREAT PORTLAND ESTATES PLC	REIT GBP.1526316	250,071	2,093,964
	GREEN REIT PLC	REIT EUR.1	487,879	751,697
	H+R REAL ESTATE INV REIT UTS.....	REIT	241,576	3,652,471
	HAMBORNER REIT AG	REIT	89,753	863,853
	HAMMERSON PLC	REIT GBP.25	653,463	2,734,393
	HANSTEEN HOLDINGS PLC	REIT GBP.1	460,478	542,909
	HELICAL PLC	COMMON STOCK GBP.01	81,450	330,663
	HEMBLA AB	COMMON STOCK SEK.16	32,756	547,798
	HEMFOSA FASTIGHETER AB	COMMON STOCK SEK1.0	131,055	1,035,092
	HIAG IMMOBILIEN AG	COMMON STOCK CHF1.0	3,989	471,804
	HIBERNIA REIT PLC	REIT EUR.1	731,852	1,044,399
	HONG KONG DOLLAR	FOREIGN CURRENCY	647,197	82,663
	HUFVUDSTADEN AB A SHS	COMMON STOCK SEK5.0	89,570	1,385,639
	HYSAN DEVELOPMENT CO	COMMON STOCK	504,000	2,390,090
	ICADE	REIT	26,457	2,006,699
	IMMOBILIARE GRANDE DISTRIBUZ.....	REIT	39,930	245,460
	INDUSTRIAL + INFRASTRUCTURE	REIT	888	919,603
	INMOBILIARIA COLONIAL SOCIMI.....	REIT EUR2.5	253,338	2,349,406
	INTERRENT REAL ESTATE INVEST	REIT	90,802	867,599
	INTERVEST OFFICES+WAREHOUSES	REIT	20,378	480,077
	INTU PROPERTIES PLC	REIT GBP.5	659,351	952,162
	INVESCO OFFICE J REIT INC.....	REIT	9,055	1,263,542
	INVINCIBLE INVESTMENT CORP	REIT	4,656	1,919,996
	JAPAN EXCELLENT INC	REIT	1,279	1,727,377
	JAPAN HOTEL REIT INVESTMENT	REIT	2,724	1,946,516
	JAPAN LOGISTICS FUND INC	REIT	914	1,854,220
	JAPAN PRIME REALTY INVESTMEN.....	REIT	798	3,027,302
	JAPAN REAL ESTATE INVESTMENT	REIT	1,161	6,513,300
	JAPAN RENTAL HOUSING INVESTM	REIT	1,700	1,271,037
	JAPAN RETAIL FUND INVESTMENT	REIT	2,369	4,738,696
	JAPANESE YEN	FOREIGN CURRENCY	19,019,345	173,352
	KENEDIX OFFICE INVESTMENT CO.....	REIT	262	1,670,305
	KEPPEL REIT	REIT	1,641,800	1,373,801
	KILLAM APARTMENT REAL ESTATE.....	REIT	79,576	928,717
	KIWI PROPERTY GROUP LTD	COMMON STOCK	1,335,020	1,221,078
	KLEPIERRE	REIT EUR1.4	165,424	5,081,538
	KLOVERN AB B SHS	COMMON STOCK SEK2.0	410,066	475,794
	KOJAMO OYJ	COMMON STOCK NPV	71,878	666,146
	KUNGSLEDEN AB	COMMON STOCK SEK.42	148,285	1,052,884
	LAND SECURITIES GROUP PLC	REIT GBP.1066667	604,309	6,189,976
	LAR ESPANA REAL ESTATE SOCIM.....	REIT EUR2.0	64,219	544,738
	LEASINVEST REAL ESTATE SCA	REIT	2,583	257,857
	LEG IMMOBILIEN AG	COMMON STOCK	53,497	5,573,220
	LINK REIT	REIT	1,781,000	17,938,389
	LONDONMETRIC PROPERTY PLC	REIT GBP.1	685,222	1,516,556
	MAPLETREE COMMERCIAL TRUST.....	REIT	1,708,155	2,066,248
	MAPLETREE INDUSTRIAL TRUST	REIT	1,178,900	1,650,143
	MAPLETREE LOGISTICS TRUST 20.....	REIT	2,063,421	1,905,160
	MCUBS MIDCITY INVESTMENT COR	REIT	1,687	1,333,801
	MEDICX FUND LTD	REIT	554,182	525,497
	MERCIALYS	REIT EUR1.0	64,616	882,650
	MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	283,623	3,496,349
	MITSUBISHI ESTATE CO LTD	COMMON STOCK	1,002,700	15,697,511
	MONTEA	REIT	7,317	499,448
	MORI HILLS REIT INVESTMENT C	REIT	1,553	1,952,629
	MORI TRUST SOGO REIT INC.....	REIT	1,079	1,567,943
	MSCI EAFE MAR19	IFUS 20190315	1,450	(54,546)
	MSCI EAFE MAR19	IFUS 20190315	71	193
	NEW ISRAELI SHEQEL.....	FOREIGN CURRENCY	103,379	27,666
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	80,055	53,681
	NEWRIVER REIT PLC	REIT	301,004	807,707
	NIPPON ACCOMMODATIONS FUND	REIT	446	2,150,234
	NIPPON BUILDING FUND INC.....	REIT	1,128	7,096,767
	NIPPON REIT INVESTMENT CORP.....	REIT	472	1,567,248
	NOMURA REAL ESTATE MASTER FU.....	REIT	3,697	4,860,397
	NORTHVIEW APARTMENT REAL EST.....	REIT	44,666	800,574
	NORTHWEST HEALTHCARE PROPERT	REIT	103,223	716,470
	NORWEGIAN KRONE	FOREIGN CURRENCY	199,629	23,054
	NSI NV	REIT EUR.46	16,459	641,575
	NYFOSA AB	COMMON STOCK SEK.5	139,930	674,804
	ORIX JREIT INC	REIT	2,441	4,055,640
	PANDOX AB	COMMON STOCK SEK2.5	67,870	1,127,569
	PHOENIX SPREE DEUTSCHLAND LT	REIT	5,028	22,708
	POUND STERLING	FOREIGN CURRENCY	124,611	158,704
	PREMIER INVESTMENT CORP.....	REIT	1,407	1,598,882
	PRIMARY HEALTH PROPERTIES	REIT GBP.125	761,861	1,075,555
	PSP SWISS PROPERTY AG REG.....	COMMON STOCK CHF.1	32,288	3,169,682
	RDI REIT PLC	REIT GBP.08	1,404,555	511,984

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	RETAIL ESTATES	REIT 8,066		709,757
	RETAIL ESTATES	REIT 10		880
	RIOCAN REAL ESTATE INVST TR	REIT 261,761		4,561,365
	SAFESTORE HOLDINGS PLC	REIT GBP.01 188,998		1,216,815
	SCENTRE GROUP	REIT 4,231,724		11,617,572
	SEGRO PLC	REIT GBP.1 872,407		6,538,761
	SEKISUI HOUSE REIT INC	REIT 3,488		2,227,810
	SHAFTESBURY PLC	REIT GBP.25 211,900		2,239,200
	SHOPPING CENTRES AUSTRALASIA	REIT 825,684		1,482,245
	SHURGARD SELF STORAGE SA	COMMON STOCK 16,836		466,431
	SINGAPORE DOLLAR	FOREIGN CURRENCY 74,297		54,510
	SIRIUS REAL ESTATE LTD	COMMON STOCK 842,980		643,736
	SMARTCENTRES REAL ESTATE INV	REIT 103,100		2,327,261
	SPI 200 FUTURES MAR19	XSFE 20190321 175		(1,813)
	SPI 200 FUTURES MAR19	XSFE 20190321 16		31
	SSGA	G STIFF ERISA QUALIFIED 5BPS 401,930		401,930
	STANDARD LIFE INV PROP INC	REIT GBP.01 236,326		244,727
	SUNTEC REIT	REIT 1,597,200		2,081,002
	SWEDISH KRONA	FOREIGN CURRENCY 1,047,095		118,104
	SWIRE PROPERTIES LTD	COMMON STOCK 851,200		2,974,875
	SWISS FRANC	FOREIGN CURRENCY 51,240		51,979
	TAG IMMOBILIEN AG	COMMON STOCK 111,352		2,536,092
	TARGET HEALTHCARE REIT LTD	REIT 559,647		770,052
	TLG IMMOBILIEN AG	COMMON STOCK 82,680		2,290,872
	TOKYU REIT INC	REIT 993		1,487,519
	TRITAX BIG BOX REIT PLC	REIT GBP.01 1,075,205		1,795,458
	UK COMMERCIAL PROPERTY REIT	REIT GBP.25 838,303		888,352
	UNIBAIL RODAMCO WESTFIELD	REIT EUR.5 79,388		12,235,132
	UNIBAIL RODAMCO WESTFIELD	REIT EUR.5 32,869		5,087,545
	UNITE GROUP PLC	REIT GBP.25 236,638		2,425,875
	UNITED URBAN INVESTMENT CORP	REIT 2,671		4,137,505
	US DOLLAR	200,672		200,672
	VASTNED RETAIL NV	REIT EUR5.0 16,282		581,868
	VICINITY CENTRES	REIT 2,671,711		4,889,437
	VICTORIA PARK AB B SHS	COMMON STOCK SEK.11 41,449		169,144
	VONOVIA SE	COMMON STOCK 435,782		19,733,479
	WALLENSTAM AB B SHS	COMMON STOCK SEK.5 129,094		1,196,097
	WAREHOUSES DE PAUW SCA	REIT 15,456		2,035,473
	WERELDHAVE BELGIUM NV	REIT 2,943		276,177
	WERELDHAVE NV	REIT EUR1.0 34,400		1,065,176
	WHARF REAL ESTATE INVESTMENT	COMMON STOCK HKD.1 996,000		5,921,362
	WIHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5 103,282		1,196,313
	WORKSPACE GROUP PLC	REIT GBP1.0 121,317		1,222,922
	XIOR STUDENT HOUSING NV	REIT 11,267		489,575
	Total : EXHIBIT G - International Real Estate Index Fund		\$	402,286,539

n / a — Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2018

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
1011778 BC / NEW RED FIN	4.25% 15 May 2024	116,000.00	\$	106,720
3175489Y3 ITRAXX.O P 2.40 EU30	SEP19 2.4 PUT	(700,000.00)		(1,106.84)
317583367 CDX.O P 1.00 IG31 5Y	JAN19 1.00 PUT	(700,000.00)		(409.73)
317583417 CDX.O P 102.00 HY31	JAN19 102 PUT	(500,000.00)		(4,271.71)
317583466 CDX.O P 102.50 HY31	JAN19 102.50 PUT	(400,000.00)		(4,452.78)
317583474 CDX.O P 101.00 HY31	JAN19 101.00 PUT	(300,000.00)		(1,445.85)
317583508 CDX.O P 102.00 HY31	FEB19 102.00 PUT	(500,000.00)		(8,212.95)
317583714 CDX.O P 0.95 IG31 5Y	JAN19 0.95 PUT	(700,000.00)		(675.94)
317583748 CDX.O P 0.95 IG31 5Y	FEB19 0.95 PUT	(700,000.00)		(1,907.74)
317583755 CDX.O P 0.90 IG31 5Y	JAN19 0.90 PUT	(700,000.00)		(1,136.06)
317584027 CDX.O P 1.05 IG31 5Y	NOV18 1.05 PUT	(600,000.00)		(1,634.54)
317584126 CDX.O P 1.1 IG31 5Y	FEB19 1.1 PUT	(400,000.00)		(538.55)
317584191 CDX.O P 1.10 IG31 5Y	FEB19 1.10 PUT	(700,000.00)		(942.46)
317584225 CDX.O P 1.20 IG31 5Y	MAR19 1.20 PUT	(100,000.00)		(167.97)
317584423 CDX.O P 1.40 IG31 5Y	APR19 1.4 PUT	(500,000.00)		(790.77)
3175RT088 CDX.O P 0.90 IG31 5Y	FEB19 0.90 PUT	(2,900,000.00)		(10,330.24)
3175RT583 CDX.O P 2.40 IG31 5Y	SEP19 2.40 PUT	(700,000.00)		(1,339.08)
3175SA393 CDX.O P 0.90 IG31 5Y	JAN19 0.90000 PUT	(2,900,000.00)		(4,706.53)
3175SA419 CDX.O P 0.90 IG31 5Y	JAN19 0.90 PUT	(400,000.00)		(649.18)
3175SA443 CDXO P IG31 5Y	JAN19 0.85 PUT	(800,000.00)		(2,199.89)
3175SA559 CDX.O P 0.95 IG31 5Y	FEB19 0.95 PUT	(700,000.00)		(1,907.74)
3175SA625 CDX.O P 1.20 IG31 5Y	MAR19 1.20 PUT	(800,000.00)		(1,343.78)
3175SC027 CDX.O P 1.00 IG31 5Y	FEB19 1.00 PUT	(600,000.00)		(1,283.06)
3175SC282 CDX.O P 1.10 IG31 5Y	FEB19 1.10 PUT	(300,000.00)		(403.91)
3175SC415 CDX.O P 1.20 IG31 5Y	MAR19 1.20 PUT	(500,000.00)		(839.87)
3175TY846 CDX.O P 1.00 IG31 5Y	JAN19 1.00 PUT	(3,900,000.00)		(2,282.79)
3175TY937 CDX.O P 94.00 HY31 5	MAR19 94 PUT	(500,000.00)		(1,796.58)
3175X0068 CDX.O P 1.00 IG31 5Y	JAN19 1.00 PUT	(700,000.00)		(409.73)
3175X0308 CDX.O P 0.95 IG31 5Y	FEB19 0.95 PUT	(800,000.00)		(2,180.27)
3175X2007 CDX.O P 1.10 IG31 5Y	MAR19 1.10 PUT	(400,000.00)		(922.44)
3175Z8275 CDX.O P 0.85 IG31 5Y	JAN19 0.85 PUT	(2,250,000.00)		(6,187.19)
90DAY EUR FUTR MAR19	XCME 20190318	24,500,000.00		(123,725.00)
90DAY EUR FUTR MAR20	XCME 20200316	24,500,000.00		(52,675.00)
90DAY EUR FUTR SEP19	XCME 20190916	36,750,000.00		(134,137.50)
90DAY EUR FUTR SEP20	XCME 20200914	36,750,000.00		(34,912.50)
AA BOND CO LTD	4.248% 31 Jul 2043	1,917,000.00		2,488,006.10
ABBVIE INC	3.375% 14 Nov 2021	122,000.00		121,885.21
ABBVIE INC	3.75% 14 Nov 2023	50,000.00		49,747.27
ABU DHABI GOVT INT L	2.5% 11 Oct 2022	400,000.00		388,096.00
ABU DHABI GOVT INT L	3.125% 11 Oct 2027	400,000.00		382,016.00
ABU DHABI GOVT INT L	4.125% 11 Oct 2047	400,000.00		383,000.00
ADVANZ PHARMA CORP	1% 06 Sep 2024	398,000.00		378,653.22
AERCAP IRELAND CAP/GLOBA	3.5% 26 May 2022	150,000.00		145,433.72
AERCAP IRELAND CAP/GLOBA	4.5% 15 May 2021	1,100,000.00		1,103,174.47
AERCAP IRELAND CAP/GLOBA	4.625% 30 Oct 2020	750,000.00		755,233.36
AKELIUS RESIDENTIAL AB	3.375% 23 Sep 2020	100,000.00		119,671.78
ALLY FINANCIAL INC	3.5% 27 Jan 2019	20,000.00		19,987.50
ALLY FINANCIAL INC	4.125% 30 Mar 2020	520,000.00		514,150.00
ALLY FINANCIAL INC	8% 01 Nov 2031	969,000.00		1,075,590.00
ALLY FINANCIAL INC	8% 01 Nov 2031	22,000.00		24,365.00
ALLY FINANCIAL INC	8% 15 Mar 2020	10,000.00		10,350.00
ALROSA FINANCE SA	7.75% 03 Nov 2020	1,400,000.00		1,475,224.80
ALTICE FINANCING SA	5.25% 15 Feb 2023	1,400,000.00		1,610,812.37
ALTICE FRANCE SA	1% 14 Aug 2026	200,000.00		188,500.00
ALTICE FRANCE SA	7.375% 01 May 2026	3,600,000.00		3,303,000.00
ALTICE FRANCE SA	8.125% 01 Feb 2027	200,000.00		188,500.00
AMBAC LSNI LLC	1% 12 Feb 2023	345,410.41		345,842.17
AMBAC LSNI LLC	1% 12 Feb 2023	(4,969.78)		(4,969.78)
AMERICAN HOMES 4 RENT	4.25% 15 Feb 2028	11,000.00		10,629.98
AMERICAN INTL GROUP	1% 01 Apr 2048	62,000.00		53,940.00
AMERICAN TOWER CORP	3% 15 Jun 2023	54,000.00		51,954.68
AMERICAN TOWER CORP	3.3% 15 Feb 2021	50,000.00		49,713.19
AMERICAN TOWER CORP	5.05% 01 Sep 2020	50,000.00		51,198.07
ANCESTRY COM OPERATIONS INC	1% 19 Oct 2023	2,431,250.00		2,318,804.69
ANDEAVOR LOGIS LP/CORP	3.5% 01 Dec 2022	6,000.00		5,836.28
ANDEAVOR LOGIS LP/CORP	4.25% 01 Dec 2027	6,000.00		5,664.03
ANDEAVOR LOGIS LP/CORP	5.5% 15 Oct 2019	30,000.00		30,252.62

(a)	(b) Identity of issue, borrower, lessor, or 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		
	ARDONAGH MIDCO THREE PLC.....	8.375% 15 Jul 2023	2,200,000.00	2,356,302.28
	ARGENT LETRAS DEL TESORO.....	0.01% 12 Apr 2019	1,150,000.00	30,738.59
	ARGENT LETRAS DEL TESORO.....	0.01% 22 Feb 2019	280,000.00	7,825.28
	ARGENT LETRAS DEL TESORO.....	0.01% 28 Feb 2019	4,881,000.00	149,631.29
	ARGENT LETRAS DEL TESORO.....	0.01% 28 Jun 2019	719,000.00	19,205.70
	ARGENT LETRAS DEL TESORO.....	0.01% 29 Mar 2019	640,000.00	19,118.43
	ARGENT LETRAS DEL TESORO.....	0.01% 30 Apr 2019	413,000.00	12,419.61
	ARGENT LETRAS DEL TESORO.....	0.01% 31 Jan 2019	2,313,000.00	70,931.04
	ARGENTINE PESO.....	FOREIGN CURRENCY	2,598,140.12	68,989.38
	ARROW ELECTRONICS INC.....	3.25% 08 Sep 2024	45,000.00	41,899.95
	ARROW ELECTRONICS INC.....	3.5% 01 Apr 2022	50,000.00	49,327.98
	ASSURANT INC.....	4.2% 27 Sep 2023	26,000.00	26,075.75
	AT+T INC.....	1% 12 Jun 2024	148,000.00	143,558.82
	AT+T INC.....	4.1% 15 Feb 2028	214,000.00	205,777.24
	AT+T INC.....	4.9% 15 Aug 2037	164,000.00	152,911.87
	ATHENE HOLDING LTD.....	4.125% 12 Jan 2028	24,000.00	21,800.65
	AUSTRALIAN DOLLAR.....	FOREIGN CURRENCY	2,238.62	1,575.99
	AVANTOR INC.....	1% 21 Nov 2024	47,004.34	45,437.69
	AVIATION CAPITAL GROUP.....	2.875% 20 Jan 2022	20,000.00	19,352.41
	AVOLON HOLDINGS FNDG LTD.....	5.5% 15 Jan 2023	80,000.00	77,600.00
	AVOLON TLB BORROWER 1 (US).....	1% 15 Jan 2025	431,106.60	413,504.52
	AXA EQUITABLE HOLDINGS I.....	3.9% 20 Apr 2023	10,000.00	9,876.08
	AXA EQUITABLE HOLDINGS I.....	4.35% 20 Apr 2028	60,000.00	56,700.45
	AXA EQUITABLE HOLDINGS I.....	5% 20 Apr 2048	36,000.00	31,933.14
	BACARDI LTD.....	4.45% 15 May 2025	100,000.00	98,661.43
	BANCO BILBAO VIZCAYA ARG.....	1% 29 Dec 2049	200,000.00	228,011.74
	BANCO BILBAO VIZCAYA ARG.....	1% 29 Dec 2049	200,000.00	226,549.43
	BANCO SANTANDER SA.....	1% 11 Sep 2049	100,000.00	112,028.68
	BANK OF AMERICA CORP.....	1% 05 Mar 2024	60,000.00	58,296.23
	BANK OF AMERICA CORP.....	1% 31 Dec 2099	136,000.00	123,760.00
	BARCLAYS BANK PLC.....	5.125% 08 Jan 2020	100,000.00	101,579.09
	BARCLAYS BANK PLC.....	7.625% 21 Nov 2022	2,725,000.00	2,823,781.25
	BARCLAYS PLC.....	1% 15 Dec 2049	200,000.00	242,073.40
	BARCLAYS PLC.....	1% 16 May 2024	200,000.00	194,449.33
	BARCLAYS PLC.....	1% 16 May 2024	400,000.00	380,887.74
	BARCLAYS PLC.....	1% 16 May 2029	200,000.00	192,835.52
	BARCLAYS PLC.....	1% 24 Jan 2026	100,000.00	105,717.12
	BARCLAYS PLC.....	1% 29 Dec 2049	200,000.00	222,615.62
	BARCLAYS PLC.....	1% 29 Dec 2049	600,000.00	764,167.52
	BARCLAYS PLC.....	3.125% 17 Jan 2024	300,000.00	376,957.01
	BARCLAYS PLC.....	3.25% 12 Feb 2027	360,000.00	439,109.35
	BARCLAYS PLC.....	3.25% 17 Jan 2033	100,000.00	111,919.37
	BARCLAYS PLC.....	3.684% 10 Jan 2023	300,000.00	288,256.86
	BAUSCH HEALTH COMPANIES INC.....	1% 27 Nov 2025	59,250.00	56,102.64
	BAUSCH HEALTH COS INC.....	5.5% 01 Nov 2025	10,000.00	9,325.00
	BELLSOUTH LLC.....	4.333% 26 Apr 2021	1,580,000.00	1,584,961.20
	BGC PARTNERS INC.....	5.375% 24 Jul 2023	20,000.00	20,291.31
	BOC AVIATION LTD.....	1% 26 Sep 2023	200,000.00	198,946.40
	BONOS DE TESORERIA.....	6.15% 12 Aug 2032	15,350,000.00	4,609,316.26
	BORAL FINANCE PTY LTD.....	3% 01 Nov 2022	14,000.00	13,525.77
	BOSTON PROPERTIES LP.....	3.2% 15 Jan 2025	16,000.00	15,277.98
	BPCE SA.....	1% 29 Aug 2049	548,000.00	580,880.00
	BRAZILIAN REAL.....	FOREIGN CURRENCY	614.37	158.52
	BRIGHTHOUSE FINANCIAL IN.....	3.7% 22 Jun 2027	308,000.00	260,251.50
	BRIXMOR OPERATING PART.....	1% 01 Feb 2022	440,000.00	438,344.67
	BROADCOM CRP / CAYMN FI.....	3% 15 Jan 2022	102,000.00	98,093.75
	BROADCOM CRP / CAYMN FI.....	3.625% 15 Jan 2024	10,000.00	9,461.01
	BROADCOM CRP / CAYMN FI.....	3.875% 15 Jan 2027	218,000.00	195,568.80
	BROOKFIELD FINANCE INC.....	3.9% 25 Jan 2028	70,000.00	66,080.88
	BROOKFIELD FINANCE INC.....	4.7% 20 Sep 2047	132,000.00	121,375.94
	BWPC0DSY5 CDS EUR R V 03MEVENT.....	1% 20 Dec 2021	600,000.00	(10,589.46)
	BWPC0DTU2 CDS USD R V 03MEVENT.....	1% 20 Dec 2021	2,500,000.00	(28,520.00)
	BWPC0FA52 CDS USD R V 03MEVENT.....	1% 20 Jun 2022	3,200,000.00	(32,419.20)
	BWPC0G629 CDS EUR R V 03MEVENT.....	1% 20 Dec 2022	1,900,000.00	(27,994.71)
	BWPC0GPJ4 CDS USD R V 03MEVENT.....	1% 20 Jun 2023	6,570,000.00	(52,724.25)
	BWPC0GS10 CDS USD R V 03MEVENT.....	1% 20 Jun 2023	620,000.00	(19,050.12)
	BWPC0HF15 CDS USD R V 03MEVENT.....	1% 20 Dec 2023	800,000.00	(15,946.40)
	BWU00ARK2 IRS JPY R V 06MLIBOR.....	1% 20 Dec 2019	1,360,000,000.00	(29,699.61)
	BWU00NBS4 IRS USD R V 03MLIBOR.....	1% 20 Jun 2048	7,700,000.00	589,304.56
	BWU00OB45 IRS MXN P F 8.05000.....	8.05% 31 Jan 2028	2,400,000.00	126,342.13
	BWU00OB45 IRS MXN R V 01MTIE.....	1% 31 Jan 2028	2,400,000.00	5,867.36
	BWU00OB45 IRS MXN R V 01MTIE.....	1% 31 Jan 2028	(2,400,000.00)	(128,564.76)
	BWU00PV81 IRS USD R V 03MLIBOR.....	1% 19 Dec 2048	5,600,000.00	(151,573.69)
	BWU00QRN1 IRS EUR R V 06MEURIB.....	1% 20 Mar 2024	2,400,000.00	(5,084.11)
	BWU00QRO9 IRS EUR R V 06MEURIB.....	1% 20 Mar 2029	6,800,000.00	(114,204.57)
	BWU00QRS0 IRS GBP R V 06MLIBOR.....	1% 20 Mar 2029	7,300,000.00	(44,483.20)
	BWU00QRT8 IRS GBP R V 06MLIBOR.....	1% 20 Mar 2049	100,000.00	(6,435.46)
	BWU00RU47 IRS GBP R V 06MLIBOR.....	1% 19 Jun 2021	300,000.00	(199.55)

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		Shares/ Par Value		
	BWU00RU54 IRS GBP R V 06MLIBOR	1% 19 Jun 2024	1,500,000.00	(14,482.66)
	CADILLAC FAIRVIEW PRP TR	3.875% 20 Mar 2027	600,000.00	597,166.57
	CAESARS ENTERTAIN CORP	5% 01 Oct 2024	28,417.00	35,273.06
	CAESARS RESORT COLLECTION LLC	1% 22 Dec 2024	198,000.00	189,796.86
	CAMPBELL SOUP CO	1% 15 Mar 2021	50,000.00	49,031.02
	CAMPBELL SOUP CO	1% 16 Mar 2020	10,000.00	9,911.05
	CAMPBELL SOUP CO	3.1% 13 Feb 2019	280,000.00	278,963.22
	CANADIAN DOLLAR	FOREIGN CURRENCY	8,914.86	6,527.21
	CBL + ASSOCIATES LP	5.95% 15 Dec 2026	162,000.00	123,930.00
	CBS RADIO INC	1% 18 Nov 2024	684,423.25	643,357.86
	CCMSCZUS2 CCPC COC EQUITY	MORGAN STANLEY CASH		
	CCPC CCMSCZUS2 COC	COLLATERAL	395,000.00	395,000.00
	CELGENE CORP	CCPC CASH COLLATERAL USD	522,000.00	522,000.00
	CH HOLD CORP	2.25% 15 Aug 2021	30,000.00	29,084.01
	CH HOLD CORP	1% 01 Feb 2024	136,746.06	134,923.24
	CH HOLD CORP	1% 01 Feb 2024	0.01	0.01
	CHARTER COMM OPT LLC/CAP	1% 01 Feb 2024	98,000.00	96,353.08
	CHARTER COMM OPT LLC/CAP	3.579% 23 Jul 2020	8,000.00	7,991.38
	CHARTER COMM OPT LLC/CAP	4.2% 15 Mar 2028	61,000.00	57,462.06
	CHARTER COMM OPT LLC/CAP	4.464% 23 Jul 2022	34,000.00	34,326.59
	CHARTER COMM OPT LLC/CAP	4.5% 01 Feb 2024	28,000.00	27,957.48
	CHARTER COMMUNICATIONS OPERAT	1% 30 Apr 2025	1,146,562.05	1,096,549.01
	CHENIERE CORP CHRISTI HD	5.875% 31 Mar 2025	1,600,000.00	1,592,000.00
	CHS / COMMUNITY HEALTH SYS INC	1% 27 Jan 2021	413,297.92	396,472.56
	CHS / COMMUNITY HEALTH SYS INC	1% 27 Jan 2021	(681.12)	(657.03)
	CHS/COMMUNITY HEALTH SYS	5.125% 01 Aug 2021	2,468,000.00	2,289,070.00
	CHS/COMMUNITY HEALTH SYS	6.25% 31 Mar 2023	491,000.00	446,220.80
	CHS/COMMUNITY HEALTH SYS	8.625% 15 Jan 2024	201,000.00	198,487.50
	CIT GROUP INC	4.125% 09 Mar 2021	28,000.00	27,580.00
	CIT GROUP INC	5% 15 Aug 2022	340,000.00	335,325.00
	CIT GROUP INC	5.25% 07 Mar 2025	12,000.00	11,730.00
	CITIGROUP INC	1% 01 Sep 2023	30,000.00	30,016.59
	CITIGROUP INC	1% 24 Jul 2023	20,000.00	19,528.38
	CITIGROUP INC	1% 25 Apr 2022	10,000.00	9,868.42
	CLEAR CHANNEL COMMUNICATIONS	1% 30 Jul 2019	150,000.00	100,231.50
	CLEAR CHANNEL WORLDWIDE	7.625% 15 Mar 2020	600,000.00	586,500.00
	CLEVELAND CLIFFS INC	4.875% 15 Jan 2024	22,000.00	20,460.00
	CNH INDUSTRIAL CAP LLC	3.875% 15 Oct 2021	10,000.00	9,933.00
	CO OP GRP HLDS	1% 08 Jul 2020	100,000.00	132,423.81
	CO OP GRP HLDS	1% 08 Jul 2026	200,000.00	280,956.12
	COLOMBIAN PESO	FOREIGN CURRENCY	800,573.57	246.52
	COLUMBIA PROPERTY TRUST	3.65% 15 Aug 2026	30,000.00	28,125.77
	COLUMBUS MCKINNON CORP	1% 31 Jan 2024	95,078.93	92,583.11
	COMCAST CORP	1% 01 Oct 2020	70,000.00	69,677.08
	COMCAST CORP	1% 01 Oct 2021	40,000.00	39,620.49
	COMCAST CORP	1% 15 Apr 2024	76,000.00	74,256.88
	CONSTELLATION BRANDS INC	1% 15 Nov 2021	200,000.00	197,604.36
	COOPERATIEVE RABOBANK UA	1% 29 Dec 2049	400,000.00	496,383.07
	CRED SUIS GP FUN LTD	3.75% 26 Mar 2025	1,000,000.00	953,556.98
	CREDIT AGRICOLE SA	1% 29 Dec 2049	200,000.00	199,738.80
	CREDIT SUISSE AG	6.5% 08 Aug 2023	200,000.00	208,500.00
	CREDIT SUISSE AG	6.5% 08 Aug 2023	3,300,000.00	3,440,250.00
	CREDIT SUISSE FIRST BOSTON MOR	1% 25 Jun 2033	8,522.54	8,490.39
	CREDIT SUISSE GROUP AG	1% 12 Jun 2024	250,000.00	249,352.91
	CREDIT SUISSE GROUP AG	1% 31 Dec 2099	200,000.00	195,000.00
	CREDIT SUISSE GROUP AG	4.282% 09 Jan 2028	500,000.00	482,352.54
	CROATIA	6.75% 05 Nov 2019	210,000.00	215,442.36
	CROWN CASTLE INTL CORP	2.25% 01 Sep 2021	30,000.00	29,004.60
	CROWN CASTLE INTL CORP	3.2% 01 Sep 2024	14,000.00	13,281.87
	CROWN CASTLE INTL CORP	3.65% 01 Sep 2027	78,000.00	72,309.17
	CSC HOLDINGS LLC	1% 25 Jan 2026	99,500.00	95,229.46
	CSC HOLDINGS LLC	8.625% 15 Feb 2019	3,285,000.00	3,293,212.50
	CSN RESOURCES SA	6.5% 21 Jul 2020	340,000.00	327,930.00
	CURRENCY CONTRACT	ARS/USD		7,337.13
	CURRENCY CONTRACT	ARS/USD		3,830.37
	CURRENCY CONTRACT	ARS/USD		231.12
	CURRENCY CONTRACT	BRL/USD		2,413.24
	CURRENCY CONTRACT	BRL/USD		(1,812.78)
	CURRENCY CONTRACT	CLP/USD		(46,980.00)
	CURRENCY CONTRACT	COP/USD		(96,141.57)
	CURRENCY CONTRACT	CZK/USD		1,898.81
	CURRENCY CONTRACT	EUR/USD		(1,522.58)
	CURRENCY CONTRACT	EUR/USD		(124.77)
	CURRENCY CONTRACT	GBP/USD		114.71
	CURRENCY CONTRACT	GBP/USD		(80.73)
	CURRENCY CONTRACT	HUF/USD		9,658.43
	CURRENCY CONTRACT	IDR/USD		94,150.60
	CURRENCY CONTRACT	MXN/USD		(234,518.68)

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		Shares/ Par Value		
	CURRENCY CONTRACT	MXN/USD		14,288.48
	CURRENCY CONTRACT	MYR/USD		73,433.43
	CURRENCY CONTRACT	PHP/USD		(104.45)
	CURRENCY CONTRACT	PLN/USD		(4,415.89)
	CURRENCY CONTRACT	RUB/USD		(209,642.02)
	CURRENCY CONTRACT	THB/USD		66,103.22
	CURRENCY CONTRACT	TRY/USD		105,018.87
	CURRENCY CONTRACT	USD/BRL		1,610.15
	CURRENCY CONTRACT	USD/BRL		(1,225.44)
	CURRENCY CONTRACT	USD/EUR		(1,164.10)
	CURRENCY CONTRACT	USD/EUR		(37,475.35)
	CURRENCY CONTRACT	USD/GBP		100,543.75
	CURRENCY CONTRACT	USD/GBP		632.31
	CURRENCY CONTRACT	USD/JPY		(154,123.99)
	CURRENCY CONTRACT	USD/PEN		41,587.98
	CURRENCY CONTRACT	USD/PEN		(1,439.83)
	CURRENCY CONTRACT	USD/RON		(8,250.84)
	CURRENCY CONTRACT	ZAR/USD		37,849.37
	CVS PASS THROUGH TRUST	6.943% 10 Jan 2030	1,746,991.08	1,940,835.85
	CVS PASS THROUGH TRUST	8.353% 10 Jul 2031	76,469.24	92,481.45
	DAE FUNDING LLC	4% 01 Aug 2020	304,000.00	296,400.00
	DAE FUNDING LLC	4.5% 01 Aug 2022	106,000.00	101,760.00
	DAE FUNDING LLC	5% 01 Aug 2024	127,000.00	122,872.50
	DAE FUNDING LLC	5.25% 15 Nov 2021	130,000.00	127,887.50
	DAE FUNDING LLC	5.75% 15 Nov 2023	133,000.00	131,670.00
	DELL INT LLC / EMC CORP	4.42% 15 Jun 2021	550,000.00	549,092.65
	DELL INT LLC / EMC CORP	6.02% 15 Jun 2026	1,600,000.00	1,607,234.78
	DELOS FIN S A R L	1% 06 Oct 2023	2,200,000.00	2,135,100.00
	DEUTSCHE BANK AG	1% 10 Sep 2021	200,000.00	219,849.65
	DEUTSCHE BANK AG	1% 18 Jan 2019	100,000.00	99,953.90
	DEUTSCHE BANK AG	1.875% 28 Feb 2020	100,000.00	125,601.27
	DEUTSCHE BANK NY	1% 04 Feb 2021	220,000.00	213,961.22
	DEUTSCHE BANK NY	1% 13 Jul 2020	1,320,000.00	1,285,269.07
	DEUTSCHE BANK NY	2.7% 13 Jul 2020	1,460,000.00	1,420,050.69
	DEUTSCHE BANK NY	3.15% 22 Jan 2021	230,000.00	222,267.17
	DEUTSCHE BANK NY	4.25% 14 Oct 2021	1,000,000.00	977,752.66
	DIAMOND RESORTS INTL INC	1% 02 Sep 2023	1,476,761.25	1,370,626.42
	DIAMOND RESORTS INTL INC	7.75% 01 Sep 2023	387,000.00	371,520.00
	DIGITAL REALTY TRUST LP	4.45% 15 Jul 2028	200,000.00	199,140.70
	DISCOVERY COMMUNICATIONS	2.95% 20 Mar 2023	16,000.00	15,307.87
	DISCOVERY COMMUNICATIONS	3.95% 20 Mar 2028	21,000.00	19,472.01
	DISH DBS CORP	7.875% 01 Sep 2019	2,160,000.00	2,203,848.00
	DP WORLD PLC	2.375% 25 Sep 2026	100,000.00	112,493.60
	DUBAI WORLD	1% 30 Sep 2022	1,385,108.37	1,285,837.65
	DUBAI WORLD	1% 30 Sep 2022	3.87	3.87
	DXC TECHNOLOGY CO	1% 01 Mar 2021	25,000.00	24,972.21
	EBAY INC	3.8% 09 Mar 2022	30,000.00	30,125.04
	EMC CORP	2.65% 01 Jun 2020	690,000.00	662,690.57
	EMERALD BAY SA	0.01% 08 Oct 2020	786,000.00	842,358.50
	ENABLE MIDSTREAM PARTNER	4.95% 15 May 2028	30,000.00	28,398.60
	ENABLE OKLAHOMA INTRASTR	6.25% 15 Mar 2020	40,000.00	41,147.63
	ENERGY TRANSFER OPERATNG	4.15% 01 Oct 2020	30,000.00	30,181.05
	ENERGY TRANSFER OPERATNG	4.2% 15 Sep 2023	28,000.00	27,595.12
	ENERGY TRANSFER OPERATNG	4.95% 15 Jun 2028	46,000.00	45,007.01
	ENERGY TRANSFER OPERATNG	6% 15 Jun 2048	10,000.00	9,738.12
	ENRGY TRANS PT/REG FIN	5.75% 01 Sep 2020	390,000.00	400,253.91
	ENRGY TRANS PT/REG FIN	5.875% 01 Mar 2022	20,000.00	20,809.49
	ENTERGY CORPORATION	2.9% 04 Feb 2019	280,000.00	279,233.11
	ENTERGY CORPORATION	2.9% 07 Feb 2019	420,000.00	418,748.17
	ENTERPRISE MERGER SUB INC	1% 10 Oct 2025	250,000.00	232,410.00
	ENVISION HEALTHCARE CORP	8.75% 15 Oct 2026	37,000.00	32,005.00
	EQT CORP	1% 01 Oct 2020	43,000.00	41,889.60
	EQUIFAX INC	1% 15 Aug 2021	38,000.00	37,567.69
	EQUIFAX INC	3.6% 15 Aug 2021	14,000.00	13,979.22
	EQUINIX INC	2.875% 01 Feb 2026	100,000.00	108,164.83
	EQUINIX INC	2.875% 01 Oct 2025	100,000.00	109,456.59
	EQUINIX INC	2.875% 15 Mar 2024	100,000.00	113,829.14
	ERP OPERATING LP	3.5% 01 Mar 2028	20,000.00	19,444.79
	ESC LEHMAN BRTH HLDH PROD	1% 31 Dec 2049	800,000.00	15,200.00
	EURO CURRENCY	FOREIGN CURRENCY	282,921.69	323,421.87
	FAIRFAX FINL HLDGS LTD	4.85% 17 Apr 2028	77,000.00	73,988.18
	FCE BANK PLC	0.869% 13 Sep 2021	100,000.00	110,785.16
	FCE BANK PLC	1% 26 Aug 2020	100,000.00	111,936.31
	FINANCIAL RISK US HLDGS INC	1% 01 Oct 2025	300,000.00	285,000.00
	FIRST QUANTUM MINERALS L	6.875% 01 Mar 2026	200,000.00	160,500.00
	FLORIDA GAS TRANSMISSION	5.45% 15 Jul 2020	10,000.00	10,294.99
	FLYING FORTRESS INC	1% 30 Oct 2022	100,000.00	97,771.00
	FNMA POOL MA3305	3.5% 01 Mar 2048	1,070,480.99	1,070,558.78

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	FNMA TBA 30 YR 3.5	3.5% 14 Jan 2049	6,000,000.00	5,998,945.32
	FORD MOTOR CREDIT CO LLC	1% 01 Dec 2021	100,000.00	106,491.03
	FORD MOTOR CREDIT CO LLC	1% 14 May 2021	310,000.00	338,495.41
	FORD MOTOR CREDIT CO LLC	3.157% 04 Aug 2020	200,000.00	195,986.10
	FOREST CITY ENTERPRISES L.P. TERM LOAN B	1% 07 Dec 2025	100,000.00	97,333.00
	FORTRESS TRANS + INFRAST	6.5% 01 Oct 2025	118,000.00	110,330.00
	FORTRESS TRANS + INFRAST	6.75% 15 Mar 2022	158,000.00	158,395.00
	FRESENIUS MED CARE II	4.125% 15 Oct 2020	28,000.00	28,032.48
	FRESENIUS US FINANCE II	4.25% 01 Feb 2021	10,000.00	10,016.50
	FUTURES MORGAN STANLEY COC	SWAP CASH COLLATERALRAL USD	358,000.00	358,000.00
	GARDNER DENVER INC	1% 30 Jul 2024	371,092.39	357,525.25
	GE CAPITAL UK FUNDING UN	4.375% 31 Jul 2019	4,000.00	5,134.70
	GE CAPITAL UK FUNDING UN	5.875% 04 Nov 2020	2,000.00	2,652.62
	GENERAL ELECTRIC CO	1% 29 Dec 2049	749,000.00	572,985.00
	GENERAL ELECTRIC CO	2.2% 09 Jan 2020	2,000.00	1,970.88
	GENERAL ELECTRIC CO	3.1% 09 Jan 2023	6,000.00	5,598.64
	GENERAL MILLS INC	1% 16 Apr 2021	61,000.00	60,053.77
	GENERAL MILLS INC	3.2% 16 Apr 2021	11,000.00	10,939.60
	GENERAL MOTORS FINL CO	1% 04 Oct 2019	100,000.00	100,405.91
	GENERAL MOTORS FINL CO	1% 10 May 2021	100,000.00	111,233.96
	GENERAL MOTORS FINL CO	1% 26 Mar 2022	100,000.00	109,559.48
	GENERAL MOTORS FINL CO	3.15% 15 Jan 2020	10,000.00	9,939.48
	GENERALITAT DE CATALUNYA	4.9% 15 Sep 2021	150,000.00	184,104.16
	GENERALITAT DE CATALUNYA	4.95% 11 Feb 2020	10,000.00	11,893.12
	GLP CAPITAL LP / FIN II	5.3% 15 Jan 2029	70,000.00	68,462.10
	GOLDEN NUGGET, INC.	1% 04 Oct 2023	75,242.37	72,232.68
	GOLDEN NUGGET, INC.	1% 04 Oct 2023	(240.76)	(240.76)
	GOODMAN US FIN FOUR	4.5% 15 Oct 2037	32,000.00	30,467.25
	GOODMAN US FIN THREE	3.7% 15 Mar 2028	63,000.00	59,959.10
	GRAY TELEVISION INC	1% 02 Jan 2026	100,000.00	96,429.00
	GRIFOLS WORLDWIDE OPERATIONS	1% 31 Jan 2025	147,498.14	141,250.12
	GS MORTGAGE SECURITIES TRUST	1% 15 Jul 2032	1,300,000.00	1,288,794.78
	HARRIS CORPORATION	1% 27 Feb 2019	360,000.00	359,939.68
	HARVEST OPERATIONS CORP	2.33% 14 Apr 2021	90,000.00	87,410.00
	HCA INC	4.25% 15 Oct 2019	110,000.00	109,725.00
	HCA INC	4.5% 15 Feb 2027	600,000.00	567,000.00
	HD SUPPLY WTRWKS LTD	1% 01 Aug 2024	19,800.00	19,090.57
	HELLENIC REPUBLIC	4.75% 17 Apr 2019	138,000.00	159,390.59
	HELLENIC T BILL	0.01% 15 Mar 2019	178,000.00	202,853.94
	HIGHWOODS REALTY LP	4.125% 15 Mar 2028	40,000.00	39,136.83
	HILTON DOMESTIC OPERATIN	5.125% 01 May 2026	80,000.00	76,800.00
	HILTON WORLDWIDE FIN LLC	1% 26 Oct 2020	0.05	0.05
	HIPOTECARIA SU CASITA SA	7.5% 29 Jun 2018	86,900.86	1,738.02
	HOWARD HUGHES CORP	5.375% 15 Mar 2025	1,589,000.00	1,493,660.00
	HSBC HOLDINGS PLC	1% 05 Jan 2022	700,000.00	707,003.67
	HSBC HOLDINGS PLC	1% 08 Mar 2021	300,000.00	307,291.06
	HSBC HOLDINGS PLC	1% 18 May 2021	300,000.00	295,548.14
	HSBC HOLDINGS PLC	1% 18 May 2024	200,000.00	194,767.20
	HSBC HOLDINGS PLC	1% 31 Dec 2099	200,000.00	243,465.41
	HUDSON PACIFIC PROPRTIE	3.95% 01 Nov 2027	14,000.00	13,014.03
	HUNGARIAN FORINT	FOREIGN CURRENCY	14,028,631.88	49,990.12
	HUNGARY GOVERNMENT BOND	3% 27 Oct 2027	467,600,000.00	1,665,255.79
	HUNT COS INC	6.25% 15 Feb 2026	12,000.00	10,252.80
	HYUNDAI CAPITAL AMERICA	1% 18 Sep 2020	78,000.00	77,678.02
	ICICI BANK LTD/HONG KONG	5.75% 16 Nov 2020	100,000.00	102,843.60
	IHEARTCOMMUNICATIONS INC	9% 01 Mar 2021	600,000.00	402,000.00
	IHEARTCOMMUNICATIONS INC	9% 15 Dec 2019	1,310,000.00	877,700.00
	IHEARTCOMMUNICATIONS INC	9% 15 Sep 2022	1,800,000.00	1,197,000.00
	IHEARTCOMMUNICATIONS INC	1% 30 Jan 2019	580,000.00	387,474.80
	IHEARTCOMMUNICATIONS INC	1% 30 Jan 2019	(580,000.00)	(409,625.00)
	IHEARTCOMMUNICATIONS INC	TERM LOAN D	580,000.00	409,625.00
	IHS MARKIT LTD	4% 01 Mar 2026	3,000.00	2,790.00
	IHS MARKIT LTD	5% 01 Nov 2022	10,000.00	10,100.00
	IMS HEALTH INC	1% 17 Jan 2025	98,750.00	95,622.59
	INCITEC PIVOT FIN LLC	6% 10 Dec 2019	10,000.00	10,220.81
	ING BANK NV	2.45% 16 Mar 2020	200,000.00	198,088.28
	ING GROEP NV	1% 02 Oct 2023	200,000.00	197,991.54
	ING GROEP NV	4.1% 02 Oct 2023	200,000.00	199,878.50
	ING GROEP NV	4.55% 02 Oct 2028	200,000.00	197,728.51
	INTELSAT CONNECT FINANCE	9.5% 15 Feb 2023	90,000.00	77,400.00
	INTELSAT JACKSON HLDG	8% 15 Feb 2024	35,000.00	36,050.00
	INTELSAT JACKSON HLDG	8.5% 15 Oct 2024	375,000.00	363,750.00
	INTELSAT LUXEMBOURG SA	7.75% 01 Jun 2021	6,000.00	5,460.00
	INTL LEASE FINANCE CORP	6.25% 15 May 2019	250,000.00	252,211.52
	INTL LEASE FINANCE CORP	8.25% 15 Dec 2020	115,000.00	123,715.09
	ISRAEL ELECTRIC CORP LTD	7.25% 15 Jan 2019	81,000.00	81,034.02
	ISTAR INC	4.625% 15 Sep 2020	5,000.00	4,875.00
	ISTAR INC	5.25% 15 Sep 2022	22,000.00	20,567.80

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	JAPAN TREASURY DISC BILL.....	0.01% 15 Jan 2019	950,000,000.00	8,659,144.15
	JAPANESE YEN.....	FOREIGN CURRENCY	8,968,573.00	81,744.27
	JEFFERIES FIN LLC / JFIN.....	6.875% 15 Apr 2022	1,900,000.00	1,847,750.00
	JEFFERIES FIN LLC / JFIN.....	7.375% 01 Apr 2020	200,000.00	199,500.00
	JEFFERIES FIN LLC / JFIN.....	7.5% 15 Apr 2021	220,000.00	219,450.00
*	JPMORGAN CHASE + CO.....	1% 24 Oct 2023	20,000.00	19,994.95
*	JPMORGAN CHASE + CO.....	1% 25 Apr 2023	40,000.00	39,409.19
	KASIKORNBANK PCL/CAYMAN.....	3.5% 25 Oct 2019	200,000.00	200,170.60
	KENNEDY WILSON EUR REAL.....	3.25% 12 Nov 2025	100,000.00	109,628.06
	KENNEDY WILSON EUR REAL.....	3.95% 30 Jun 2022	1,010,000.00	1,276,546.79
	KENNEDY WILSON INC.....	5.875% 01 Apr 2024	32,000.00	29,920.00
	KINETIC CONCEPTS INC.....	1% 02 Feb 2024	2,774,779.64	2,660,319.98
	KINGDOM OF BAHRAIN.....	5.5% 31 Mar 2020	300,000.00	300,990.00
	KRAFT HEINZ FOODS CO.....	2.8% 02 Jul 2020	20,000.00	19,854.63
	KSA SUKUK LTD.....	2.894% 20 Apr 2022	400,000.00	389,354.40
	LANDMARK MORTGAGE SECURITIES P.....	1% 17 Jun 2039	3,289,739.16	3,914,921.83
	LAS VEGAS SANDS LLC.....	1% 27 Mar 2025	860,433.65	819,683.51
	LEHMAN BROTHERS HOLDINGS.....	1% 10 Nov 2009	400,000.00	4,000.00
	LETRA TESOURO NACIONAL.....	0.01% 01 Jan 2020	19,500,000.00	4,719,470.43
	LIFE STORAGE LP.....	3.875% 15 Dec 2027	14,000.00	13,323.04
	LLOYDS BANK PLC.....	3.3% 07 May 2021	500,000.00	498,483.66
	LLOYDS BANKING GROUP PLC.....	1% 21 Jun 2021	900,000.00	891,139.03
	LLOYDS BANKING GROUP PLC.....	1% 29 Dec 2049	400,000.00	545,757.89
	LLOYDS BANKING GROUP PLC.....	1% 31 Dec 2099	200,000.00	193,040.00
	LLOYDS BANKING GROUP PLC.....	4.05% 16 Aug 2023	200,000.00	197,584.85
	LLOYDS BANKING GROUP PLC.....	4.45% 08 May 2025	200,000.00	198,592.89
	LLOYDS BANKING GROUP PLC.....	4.55% 16 Aug 2028	200,000.00	192,162.48
	LSI OPEN POSITION NET ASSET.....	0.01% 31 Dec 2060	171,450.95	6,858.04
	MALAYSIAN RINGGIT.....	FOREIGN CURRENCY	580.00	140.35
	MALLINCKRODT FIN/SB.....	5.5% 15 Apr 2025	670,000.00	462,300.00
	MARRIOTT OWNERSHIP/ILG.....	6.5% 15 Sep 2026	49,000.00	47,285.00
	MCDERMOTT TECHNOLOGY (AMERICAS).....	1% 12 May 2025	53,729.32	50,012.86
	MESSER INDS GMBH.....	1% 01 Mar 2026	70,000.00	66,266.90
	METINVEST BV.....	8.5% 23 Apr 2026	400,000.00	360,080.00
	MEXICAN PESO (NEW).....	FOREIGN CURRENCY	11,286,020.93	573,076.28
	MGM RESORTS INTL.....	6.75% 01 Oct 2020	80,000.00	82,200.00
	MH SUB I LLC.....	1% 13 Sep 2024	49,375.00	46,721.09
	MOLSON COORS BREWING CO.....	2.1% 15 Jul 2021	20,000.00	19,283.05
	MONDELEZ INTL INC.....	3.1% 26 Feb 2019	830,000.00	825,997.56
	MORGAN STANLEY.....	1% 24 Oct 2023	10,000.00	9,951.38
	MORGAN STANLEY CAP SVCS BOC.....	SWAP CASH COLLATERAL USD	(50,000.00)	(50,000.00)
	MORGAN STANLEY CAP SVCS COC.....	SWAP CASH COLLATERAL USD	21,000.00	21,000.00
	MULTI COLOR CORP.....	1% 31 Oct 2024	5,940.00	5,631.89
	NATIONAL COLLEGIATE STUDENT LO.....	1% 25 Nov 2027	39,302.22	39,264.72
	NATIONSTAR MORT/CAP CORP.....	6.5% 01 Jul 2021	348,000.00	339,300.00
	NATIONWIDE BLDG SOCIETY.....	1% 08 Mar 2024	200,000.00	192,486.76
	NATIONWIDE BLDG SOCIETY.....	1% 08 Mar 2029	200,000.00	187,930.02
	NATIONWIDE BLDG SOCIETY.....	1% 29 Dec 2049	200,000.00	256,248.28
	NATIONWIDE BLDG SOCIETY.....	JR SUBORDINA REGS 06/49 VAR	250.00	52,217.59
	NAVIENT CORP.....	4.875% 17 Jun 2019	385,000.00	383,556.25
	NAVIENT CORP.....	5.875% 25 Mar 2021	1,531,000.00	1,465,932.50
	NAVIENT CORP.....	6.5% 15 Jun 2022	195,000.00	181,837.50
	NAVIENT CORP.....	6.625% 26 Jul 2021	72,000.00	69,480.00
	NAVIENT CORP.....	7.25% 25 Jan 2022	130,000.00	125,450.00
	NAVIENT CORP.....	8% 25 Mar 2020	1,230,000.00	1,249,803.00
	NEIMAN MARCUS GROUP LTD INC.....	1% 25 Oct 2020	715,293.19	602,412.77
	NEIMAN MARCUS GROUP LTD INC.....	1% 25 Oct 2020	(52.36)	(48.30)
	NETAPP INC.....	3.3% 29 Sep 2024	9,000.00	8,568.12
	NETFLIX INC.....	4.625% 15 May 2029	100,000.00	112,042.40
	NEW ALBERTSONS LP.....	6.57% 23 Feb 2028	600,000.00	366,000.00
	NEWCREST FINANCE PTY LTD.....	4.45% 15 Nov 2021	100,000.00	101,495.55
	NEWMARK GROUP INC.....	6.125% 15 Nov 2023	34,000.00	33,479.18
	NIELSEN CO LUX SARL/THE.....	5.5% 01 Oct 2021	600,000.00	594,000.00
	NIELSEN FIN LLC.....	1% 04 Oct 2023	1,176,090.00	1,139,337.19
	NOKIA OYJ.....	4.375% 12 Jun 2027	20,000.00	18,600.00
	NORFOLK SOUTHERN CORP.....	3% 01 Apr 2022	20,000.00	19,865.06
	ODEBRECHT DRILL VIII/IX.....	6.35% 01 Dec 2021	41,332.93	39,700.28
	ODEBRECHT DRILL VIII/IX.....	7.35% 01 Dec 2026	87,822.00	49,290.10
	ODEBRECHT OIL + FINANCE.....	0.01% 31 Dec 2099	46,000.00	473.80
	OLYMPUS MERGER SUB INC.....	1% 10 Oct 2024	481.26	440.66
	ONEOK INC.....	4.55% 15 Jul 2028	34,000.00	33,558.06
	ONEOK INC.....	5.2% 15 Jul 2048	30,000.00	28,701.06
	OPPENHEIMER HOLDINGS INC.....	6.75% 01 Jul 2022	24,000.00	23,760.00
	ORTHO CLINICAL INC/SA.....	6.625% 15 May 2022	56,000.00	50,400.00
	PACIFIC GAS + ELECTRIC.....	2.45% 15 Aug 2022	25,000.00	22,156.19
	PACIFIC GAS + ELECTRIC.....	2.95% 01 Mar 2026	25,000.00	20,554.66
	PACIFIC GAS + ELECTRIC.....	3.25% 15 Jun 2023	5,000.00	4,423.28
	PACIFIC GAS + ELECTRIC.....	3.25% 15 Sep 2021	23,000.00	21,184.27

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	PACIFIC GAS + ELECTRIC.....	3.5% 01 Oct 2020	38,000.00	36,209.53
	PACIFIC GAS + ELECTRIC.....	3.75% 15 Aug 2042	78,000.00	57,862.53
	PACIFIC GAS + ELECTRIC.....	4.25% 15 May 2021	28,000.00	26,480.59
	PACIFIC NATIONAL FINANCE.....	4.625% 23 Sep 2020	10,000.00	10,126.86
	PARK AEROSPACE HOLDINGS.....	3.625% 15 Mar 2021	88,000.00	84,700.00
	PARK AEROSPACE HOLDINGS.....	4.5% 15 Mar 2023	1,372,000.00	1,282,820.00
	PARK AEROSPACE HOLDINGS.....	5.25% 15 Aug 2022	1,532,000.00	1,482,210.00
	PARK AEROSPACE HOLDINGS.....	5.5% 15 Feb 2024	109,000.00	105,185.00
	PETROBRAS GLOBAL FINANCE.....	5.999% 27 Jan 2028	36,000.00	33,894.36
	PETROBRAS GLOBAL FINANCE.....	6.125% 17 Jan 2022	192,000.00	197,040.00
	PETROBRAS GLOBAL FINANCE.....	7.375% 17 Jan 2027	4,166,000.00	4,280,565.00
	PETROLEOS DE VENEZUELA S.....	5.375% 12 Apr 2027	712,000.00	103,168.80
	PETSMART INC.....	1% 11 Mar 2022	119,381.44	94,012.88
	PETSMART INC.....	5.875% 01 Jun 2025	51,000.00	36,847.50
	PHYSICIANS REALTY LP.....	3.95% 15 Jan 2028	29,000.00	27,388.62
	PIMCO FDS SHORT TERM FLTG NAV.....	MUTUAL FUND	755,005.84	7,553,833.45
	PIMCO FDS SHORT TERM FLTG NAV.....	MUTUAL FUND	4,448.44	44,126.39
	PISCES MIDCO INC.....	1% 12 Apr 2025	119,311.87	108,573.80
	PISCES MIDCO INC.....	1% 12 Apr 2025	138.00	138.00
	PLAINS ALL AMER PIPELINE.....	2.6% 15 Dec 2019	200,000.00	197,046.10
	PLAINS ALL AMER PIPELINE.....	6.65% 15 Jan 2037	20,000.00	21,073.77
	POLAND GOVERNMENT BOND.....	2.5% 25 Jul 2027	24,100,000.00	6,303,547.69
	POLISH ZLOTY.....	FOREIGN CURRENCY	920.17	244.94
	POLY REAL ESTATE FINANCE.....	5.25% 25 Apr 2019	686,000.00	689,176.87
	POST HLDGS INC.....	1% 24 May 2024	17,856.82	17,172.37
	POUND STERLING.....	FOREIGN CURRENCY	300,774.50	383,066.34
	PRESTIGE BRANDS INC DEL.....	1% 26 Jan 2024	57,598.20	55,315.01
	PROVIDENT FDG/PFG FIN.....	6.375% 15 Jun 2025	21,000.00	18,900.00
	QVC INC.....	3.125% 01 Apr 2019	1,200,000.00	1,197,264.95
	QVC INC.....	5.45% 15 Aug 2034	1,000,000.00	873,510.49
	QVC INC.....	5.95% 15 Mar 2043	1,395,000.00	1,251,361.77
	RADIATE HOLDCO / FINANCE.....	6.875% 15 Feb 2023	40,000.00	36,300.00
	RAIT TRUST.....	1% 15 Jun 2037	1,053,467.18	1,053,244.27
	RED OAK POWER LLC.....	9.2% 30 Nov 2029	800,000.00	1,000,000.00
	REFINITIV US HOLDINGS.....	4.5% 15 May 2026	100,000.00	111,171.32
	REFINITIV US HOLDINGS.....	4.5% 15 May 2026	(100,000.00)	(114,806.69)
	REFINITIV US HOLDINGS.....	6.25% 15 May 2026	51,000.00	49,215.00
	REFINITIV US HOLDINGS.....	SR SECURED REGS 05/26 4.5	100,000.00	114,806.69
	REPUBLIC OF ARGENTINA.....	1% 01 Mar 2020	600,000.00	16,298.46
	REPUBLIC OF ARGENTINA.....	1% 03 Apr 2022	27,835,000.00	708,070.37
	REPUBLIC OF ARGENTINA.....	1% 11 Mar 2019	253,000.00	6,919.54
	REPUBLIC OF ARGENTINA.....	1% 21 Jun 2020	23,938,000.00	699,198.09
	REPUBLIC OF ARGENTINA.....	1% 31 Dec 2038	2,176,000.00	1,360,126.87
	REPUBLIC OF ARGENTINA.....	3.75% 08 Feb 2019	80,000.00	3,112.06
	REPUBLIC OF ARGENTINA.....	3.875% 15 Jan 2022	4,100,000.00	3,934,758.16
	REPUBLIC OF ARGENTINA.....	4.625% 11 Jan 2023	7,000.00	5,530.00
	REPUBLIC OF ARGENTINA.....	7.82% 31 Dec 2033	187,150.10	178,790.16
	REPUBLIC OF COLOMBIA.....	7.75% 14 Apr 2021	4,000,000,000.00	1,281,601.23
	REPUBLIC OF KAZAKHSTAN.....	1.55% 09 Nov 2023	100,000.00	114,783.67
	REPUBLIC OF KAZAKHSTAN.....	2.375% 09 Nov 2028	100,000.00	113,033.28
	REPUBLIC OF PERU.....	5.7% 12 Aug 2024	2,860,000.00	876,835.28
	REPUBLIC OF PERU.....	6.95% 12 Aug 2031	10,100,000.00	3,246,555.84
	REPUBLIC OF SOUTH AFRICA.....	8.875% 28 Feb 2035	65,900,000.00	4,252,251.90
	REPUBLIC OF TURKEY.....	3.25% 14 Jun 2025	1,200,000.00	1,249,260.61
	REPUBLIC OF TURKEY.....	5.625% 30 Mar 2021	1,400,000.00	1,399,896.40
	REPUBLIC OF TURKEY.....	7% 05 Jun 2020	500,000.00	509,623.00
	REPUBLIC OF TURKEY.....	7% 11 Mar 2019	100,000.00	100,332.00
	REPUBLIC OF VENEZUELA.....	6% 09 Dec 2020	31,000.00	7,013.75
	REPUBLIC OF VENEZUELA.....	7% 31 Mar 2038	199,000.00	44,775.00
	REPUBLIC OF VENEZUELA.....	7.65% 21 Apr 2025	249,000.00	56,647.50
	REPUBLIC OF VENEZUELA.....	7.75% 13 Oct 2019	100,000.00	22,720.00
	REPUBLIC OF VENEZUELA.....	8.25% 13 Oct 2024	153,000.00	35,190.00
	REPUBLIC OF VENEZUELA.....	9% 07 May 2023	31,000.00	6,897.50
	REPUBLIC OF VENEZUELA.....	9.25% 07 May 2028	1,137,000.00	258,667.50
	REPUBLIC OF VENEZUELA.....	9.25% 15 Sep 2027	140,000.00	32,550.00
	RESOURCE CAPITAL CORP LTD.....	1% 15 Jul 2034	1,158,692.50	1,159,059.23
	REYNOLDS GROUP HLDGS INC.....	1% 05 Feb 2023	1,221,937.48	1,160,840.61
	RIO OIL FINANCE TRUST.....	9.25% 06 Jul 2024	1,138,103.70	1,213,503.07
	ROCKIES EXPRESS PIPELINE.....	5.625% 15 Apr 2020	100,000.00	100,000.00
	ROCKIES EXPRESS PIPELINE.....	6% 15 Jan 2019	300,000.00	300,000.00
	ROCKPOINT GAS STORAGE CA.....	7% 31 Mar 2023	4,000.00	3,760.00
	ROMANIA GOVERNMENT BOND.....	5.8% 26 Jul 2027	5,500,000.00	1,455,411.21
	ROMANIA GOVERNMENT BOND.....	5.85% 26 Apr 2023	7,200,000.00	1,869,514.01
	ROMANIAN LEU.....	FOREIGN CURRENCY	740,504.50	181,848.31
	ROSSLYN PORTFOLIO TRUST 2017 R.....	1% 15 Jun 2033	2,700,000.00	2,688,750.72
	ROYAL BK SCOTLND GRP PLC.....	1% 29 Dec 2049	1,550,000.00	1,604,250.00
	ROYAL BK SCOTLND GRP PLC.....	1% 29 Dec 2049	2,500,000.00	2,475,000.00
	ROYAL BK SCOTLND GRP PLC.....	4.8% 05 Apr 2026	875,000.00	854,143.41

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		Shares/ Par Value		
	RPI FIN TR.....	1% 27 Mar 2023	46,639.06	45,015.09
	RUSSIA GOVT BOND OFZ.....	8.5% 17 Sep 2031	190,900,000.00	2,742,179.54
	RUSSIAN RUBLE.....	FOREIGN CURRENCY	658.00	9.49
	SABINE PASS LIQUEFACTION.....	5.625% 01 Feb 2021	200,000.00	206,065.60
	SABINE PASS LIQUEFACTION.....	5.625% 15 Apr 2023	100,000.00	105,358.09
	SABINE PASS LIQUEFACTION.....	5.75% 15 May 2024	1,200,000.00	1,252,028.52
	SANDS CHINA LTD.....	4.6% 08 Aug 2023	200,000.00	198,676.00
	SANDS CHINA LTD.....	5.125% 08 Aug 2025	200,000.00	198,050.00
	SANDS CHINA LTD.....	5.4% 08 Aug 2028	200,000.00	193,011.09
	SANTANDER HOLDINGS USA.....	3.4% 18 Jan 2023	138,000.00	132,431.62
	SANTANDER HOLDINGS USA.....	4.4% 13 Jul 2027	10,000.00	9,462.15
	SANTANDER HOLDINGS USA.....	4.45% 03 Dec 2021	310,000.00	315,370.95
	SANTANDER UK GROUP HLDGS.....	1% 08 May 2026	100,000.00	122,404.40
	SANTANDER UK GROUP HLDGS.....	1% 29 Dec 2049	2,550,000.00	3,255,603.84
	SANTANDER UK GROUP HLDGS.....	1% 31 Dec 2099	200,000.00	249,843.60
	SANTANDER UK GROUP HLDGS.....	3.625% 14 Jan 2026	1,840,000.00	2,363,778.62
	SANTANDER UK PLC.....	3.4% 01 Jun 2021	200,000.00	199,024.18
	SAUDI INTERNATIONAL BOND.....	2.875% 04 Mar 2023	400,000.00	384,498.40
	SAUDI INTERNATIONAL BOND.....	4% 17 Apr 2025	1,500,000.00	1,486,761.00
	SAUDI INTERNATIONAL BOND.....	4.5% 17 Apr 2030	500,000.00	496,763.00
	SAUDI INTERNATIONAL BOND.....	4.625% 04 Oct 2047	400,000.00	365,012.00
	SAUDI INTERNATIONAL BOND.....	5% 17 Apr 2049	300,000.00	288,784.20
	SEQUA MEZZANINE HLDGS LLC.....	1% 28 Nov 2021	49,250.00	46,849.06
	SERTA SIMMONS BEDDING LLC.....	1% 08 Nov 2023	2,456,250.00	2,046,866.81
	SHELF DRILL HOLD LTD.....	8.25% 15 Feb 2025	9,000.00	7,695.00
	SHIRE ACQ INV IRELAND DA.....	2.4% 23 Sep 2021	1,530,000.00	1,479,485.24
	SIGMA BIDCO B.V.....	1% 02 Jul 2025	1,200,000.00	1,329,775.85
	SINGAPORE DOLLAR.....	FOREIGN CURRENCY	2,722.98	1,997.78
	SL GREEN OPERATING PARTN.....	3.25% 15 Oct 2022	48,000.00	46,377.52
	SLM STUDENT LOAN TRUST.....	1% 25 Apr 2023	1,758,629.94	1,767,809.99
	SLM STUDENT LOAN TRUST.....	1% 26 Oct 2026	341,962.56	342,055.40
	SLM STUDENT LOAN TRUST.....	1% 27 Apr 2026	2,011,380.00	2,015,682.14
	SOCIETE GENERALE.....	1% 31 Dec 2099	400,000.00	372,500.00
	SOL.....	FOREIGN CURRENCY	55,324.33	16,375.41
	SOUTH AFRICAN RAND.....	FOREIGN CURRENCY	986.08	68.55
	SOUTHERN CAL EDISON.....	3.65% 01 Mar 2028	2,000.00	1,954.39
	SOUTHERN CAL EDISON.....	5.75% 01 Apr 2035	4,000.00	4,327.51
	SOUTHERN CAL EDISON.....	6% 15 Jan 2034	2,000.00	2,231.31
	SOUTHERN CAL EDISON.....	6.65% 01 Apr 2029	8,000.00	8,908.38
	SPIRIT ISSUER PLC.....	1% 28 Mar 2025	360,000.00	461,778.76
	SPRINGLEAF FINANCE CORP.....	5.25% 15 Dec 2019	2,020,000.00	2,024,807.60
	SPRINGLEAF FINANCE CORP.....	5.625% 15 Mar 2023	400,000.00	369,000.00
	SPRINGLEAF FINANCE CORP.....	6.125% 15 May 2022	330,000.00	320,004.30
	SPRINGLEAF FINANCE CORP.....	6.875% 15 Mar 2025	114,000.00	102,030.00
	SPRINGLEAF FINANCE CORP.....	8.25% 15 Dec 2020	20,000.00	20,700.00
	SPRINT CAPITAL CORP.....	6.9% 01 May 2019	3,250,000.00	3,266,250.00
	SPRINT COMMUNICATIONS.....	7% 15 Aug 2020	620,000.00	634,756.00
	SPRINT CORP.....	7.25% 15 Sep 2021	400,000.00	409,400.00
	SPRINT CORP.....	7.625% 01 Mar 2026	60,000.00	59,250.00
	SPRINT SPECTRUM / SPEC I.....	4.738% 20 Sep 2029	200,000.00	196,250.00
	SPRINT SPECTRUM / SPEC I.....	5.152% 20 Sep 2029	200,000.00	196,500.00
	SS C TECHNOLOGIES INC.....	1% 16 Apr 2025	257,718.45	242,623.88
	SS C TECHNOLOGIES INC.....	1% 16 Apr 2025	91,343.94	85,993.93
	SSGA.....	G STIFF ERISA QUALIFIED 5BPS	322,198.98	322,198.98
	STANDARD CHARTERED PLC.....	1% 20 Jan 2023	200,000.00	197,991.40
	STARFRUIT FINCO B V.....	1% 01 Oct 2025	100,000.00	95,500.00
	STARWOOD PROPERTY TRUST.....	3.625% 01 Feb 2021	480,000.00	462,000.00
	STARWOOD PROPERTY TRUST.....	4.75% 15 Mar 2025	44,000.00	39,600.00
	STATE OF QATAR.....	3.875% 23 Apr 2023	300,000.00	303,399.00
	STATE OF QATAR.....	5.103% 23 Apr 2048	200,000.00	210,050.00
	STICHTING AK RABOBANK.....	6.5% 29 Dec 2049	200,000.00	246,920.35
	STORE CAPITAL CORP.....	4.5% 15 Mar 2028	18,000.00	17,390.24
	STRUCTURED ASSET SECURITIES CO.....	1% 25 Jun 2033	13,223.32	13,006.86
	SUMITOMO MITSUI FINL GRP.....	1% 17 Jan 2023	280,000.00	276,487.90
	SUMITOMO MITSUI FINL GRP.....	1% 19 Oct 2021	580,000.00	584,462.87
	SUNOCO LP/FINANCE CORP.....	4.875% 15 Jan 2023	26,000.00	25,350.00
	SWAP CCPC MORGAN STANLEY COC.....	SWAP CCPC CASH COLLATERAL	749,000.00	749,000.00
	SWAP CITIBANK COC.....	SWAP CASH COLLATERAL USD	400,000.00	400,000.00
	SWAP DEUTSCHE BANK BOC.....	SWAP CASH COLLATERAL USD	(10,000.00)	(10,000.00)
	SWAP GOLDMAN SACHS COC.....	SWAP CASH COLLATERAL USD	2,070,000.00	2,070,000.00
	SWAP JP MORGAN BOC.....	SWAP CASH COLLATERAL USD	(70,000.00)	(70,000.00)
	SWISS INSURED BRAZIL.....	9.85% 16 Jul 2032	9,500,000.00	2,451,138.49
	SWPC0AAP9 CDS USD R F 1.00000.....	1% 20 Jun 2020	800,000.00	(19,917.12)
	SWPC0C0C5 CDS USD R F .50000.....	1% 17 Sep 2058	1,100,000.00	(4,120.97)
	SWPC0D3A4 CDS USD R F 1.00000.....	1% 21 Jun 2021	300,000.00	(4,824.81)
	SWPC0DEN4 CDS USD R F 1.00000.....	1% 20 Jun 2021	800,000.00	(28,087.68)
	SWPC0DVZ8 CDS USD R F 1.00000.....	1% 20 Dec 2021	100,000.00	(4,559.84)
	SWPC0DW53 CDS USD R F 1.00000.....	1% 20 Dec 2021	1,500,000.00	(68,397.57)

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	SWPC0DZJ0 CDS USD R F 1.00000.....	1% 20 Dec 2021	1,000,000.00	(21,432.01)
	SWPC0EO92 CDS USD R F 1.00000.....	1% 20 Dec 2021	3,000,000.00	(136,795.14)
	SWPC0ESB3 CDS USD R F 5.00000.....	5% 20 Dec 2021	100,000.00	(7,728.26)
	SWPC0ETH9 CDS USD R F 1.00000.....	1% 20 Dec 2021	100,000.00	(4,559.84)
	SWPC0FBT9 CDS USD R F 1.00000.....	1% 20 Jun 2022	200,000.00	(3,958.76)
	SWPC0GLU3 CDS USD R F .50000.....	0.5% 18 Nov 2054	2,500,000.00	(49,045.30)
	SWPC0GP39 CDS USD R F 1.00000.....	1% 20 Jun 2023	500,000.00	(8,943.49)
	SWPC0GRS2 CDS USD R F 1.00000.....	1% 20 Jun 2023	2,700,000.00	(99,528.07)
	SWPC0GVE8 CDS USD R F 1.00000.....	1% 20 Jun 2023	200,000.00	(3,577.40)
	SWPC0GWW7 CDS USD R F 1.00000.....	1% 20 Jun 2023	1,100,000.00	(19,675.69)
	SWPC0H216 CDS EUR R F 1.00000.....	1% 20 Jun 2019	200,000.00	(153.87)
	SWPC0H265 CDS USD R F 1.00000.....	1% 20 Jun 2023	1,100,000.00	(40,548.47)
	SWPC0HCN7 CDS USD R F 1.00000.....	1% 20 Dec 2023	1,500,000.00	8,326.50
	SWPC0HDN6 CDS USD R F 1.00000.....	1% 20 Dec 2023	11,700,000.00	(280,519.90)
	SWPC0HF79 CDS USD R F 1.00000.....	1% 20 Dec 2023	100,000.00	(2,489.06)
	SWPC0HF95 CDS USD R F 1.00000.....	1% 20 Dec 2023	300,000.00	(7,467.19)
	SWPC0HFE4 CDS USD R F 1.00000.....	1% 20 Dec 2023	400,000.00	(9,956.26)
	SWPC0HG37 CDS USD R F 1.00000.....	1% 20 Dec 2023	2,500,000.00	(41,684.15)
	SWPC0HGJ2 CDS USD R F 1.00000.....	1% 20 Dec 2023	200,000.00	(487.34)
	SWPC0HJ26 CDS USD R F 1.00000.....	1% 20 Dec 2023	100,000.00	(4,516.90)
	SWPC0HPZ6 CDS USD R F 1.00000.....	1% 20 Dec 2023	4,000,000.00	(440,778.04)
	SWU00B8J4 IRS MXN R F 6.75000.....	6.75% 31 Aug 2021	31,100,000.00	(70,232.57)
	SWU00BON7 IRS MXN R F 5.43000.....	5.43% 17 Nov 2021	70,800,000.00	(292,988.78)
	SWU00D700 IRS USD R F 2.50000.....	2.5% 16 Dec 2025	5,500,000.00	(47,691.76)
	SWU00FLT8 IRS USD R F 2.00000.....	2% 15 Jun 2023	4,200,000.00	(102,292.81)
	SWU00IN60 IRS USD R F 1.50000.....	1.5% 21 Dec 2021	10,300,000.00	(324,192.71)
	SWU00IN86 IRS USD R F 1.75000.....	1.75% 21 Dec 2023	9,600,000.00	(374,875.20)
	SWU00KLL4 IRS USD R F 1.50000.....	1.5% 21 Jun 2027	800,000.00	(72,426.10)
	SWU00L9Q5 IRS USD R F 2.50000.....	2.5% 20 Dec 2027	2,500,000.00	(40,661.82)
	SWU00NBO3 IRS USD R F 2.25000.....	2.25% 20 Jun 2028	17,500,000.00	(692,345.15)
	SWU00NP00 IRS MXN R F 7.87500.....	7.875% 16 Dec 2022	400,000.00	(485.29)
	SWU00NQK5 IRS MXN R F 7.88000.....	7.88% 27 Dec 2022	35,400,000.00	(43,085.90)
	SWU00NT48 IRS MXN R F 7.64500.....	7.645% 03 Jan 2023	3,700,000.00	(6,033.95)
	SWU00NUA2 IRS MXN R F 7.74500.....	7.745% 05 Jan 2023	2,500,000.00	(3,643.78)
	SWU00O427 IRS MXN R F 7.61000.....	7.61% 23 Jan 2023	10,900,000.00	(18,692.44)
	SWU00OB11 IRS MXN R F 7.80500.....	7.805% 06 Feb 2023	6,000,000.00	(8,268.36)
	SWU00OB37 IRS MXN R F 7.82000.....	7.82% 06 Feb 2023	6,000,000.00	(8,107.94)
	SWU0SA146 TRS USD R E.....	TRS 3ML- IBOXHY INDX	239,518.74	(1,193,043.20)
	T MOBILE USA INC.....	4.75% 01 Feb 2028	9,000.00	8,145.00
	TAKEDA PHARMACEUTICAL.....	1% 21 Nov 2022	200,000.00	227,487.27
	TAKEDA PHARMACEUTICAL.....	1.125% 21 Nov 2022	100,000.00	115,049.80
	TECH DATA CORP.....	3.7% 15 Feb 2022	21,000.00	20,603.42
	TECH DATA CORP.....	4.95% 15 Feb 2027	28,000.00	26,282.57
	TELEFONICA EMISIONES SAU.....	5.134% 27 Apr 2020	20,000.00	20,412.77
	TENET HEALTHCARE CORP.....	4.625% 15 Jul 2024	126,000.00	117,180.00
	TESCO PROPERTY FIN 2 PLC.....	6.051% 13 Oct 2039	1,850,955.59	2,710,643.72
	TEVA PHARM FIN IV BV.....	3.65% 10 Nov 2021	50,000.00	47,373.13
	TEVA PHARM FNC NL II.....	0.375% 25 Jul 2020	630,000.00	700,352.65
	TEVA PHARM FNC NL II.....	3.25% 15 Apr 2022	200,000.00	229,222.80
	TEX OPERATIONS CO LLC.....	1% 04 Aug 2023	538,821.34	518,313.80
	TEXTRON INC.....	1% 10 Nov 2020	150,000.00	148,708.26
	THAILAND BAHT.....	FOREIGN CURRENCY	99,986.09	3,070.83
	THRONES 2014 1 PLC.A.....	1% 15 Nov 2049	1,381,455.02	1,756,178.23
	TIME WARNER CABLE LLC.....	5% 01 Feb 2020	30,000.00	30,420.74
	TRANSOCEAN PHOENIX 2 LTD.....	7.75% 15 Oct 2024	16,000.00	15,920.00
	TRANSOCEAN PONTUS LTD.....	6.125% 01 Aug 2025	72,000.00	69,480.00
	TRANSOCEAN PROTEUS LTD.....	6.25% 01 Dec 2024	3,200.00	3,064.00
	TRIUMPH GROUP INC.....	4.875% 01 Apr 2021	79,000.00	70,902.50
	TRIUMPH GROUP INC.....	5.25% 01 Jun 2022	15,000.00	13,050.00
	TURKISH LIRA.....	FOREIGN CURRENCY	1,405.16	264.13
	UBS AG.....	5.125% 15 May 2024	1,000,000.00	995,000.00
	UBS AG STAMFORD CT.....	7.625% 17 Aug 2022	1,300,000.00	1,384,500.00
	UCB SA.....	3.75% 27 Mar 2020	102,000.00	121,390.32
	UCB SA.....	4.125% 04 Jan 2021	2,000.00	2,457.35
	UKRAINE GOVERNMENT.....	7.75% 01 Sep 2022	1,400,000.00	1,282,904.00
	UKRAINE GOVERNMENT.....	7.75% 01 Sep 2026	2,600,000.00	2,214,030.00
	UNICREDIT SPA.....	7.83% 04 Dec 2023	1,500,000.00	1,567,770.00
	UNITED TECHNOLOGIES CORP.....	1% 16 Aug 2021	66,000.00	65,751.96
	UNITED TECHNOLOGIES CORP.....	3.65% 16 Aug 2023	95,000.00	94,627.76
	UNITED TECHNOLOGIES CORP.....	4.125% 16 Nov 2028	88,000.00	87,181.71
	UNITYMEDIA HESSEN GMBH + CO K.....	1% 15 Jan 2026	100,000.00	96,333.00
	UNITYMEDIA HESSEN GMBH + CO KG.....	1% 15 Jan 2027	100,000.00	113,469.05
	UNIVISION COMMUNICATIONS.....	5.125% 15 Feb 2025	2,794,000.00	2,451,735.00
	UNIVISION COMMUNICATIONS.....	5.125% 15 May 2023	40,000.00	35,900.00
	UPCB FINANCE VII LTD.....	3.625% 15 Jun 2029	100,000.00	108,456.34
	US 10YR NOTE (CBT)MAR19.....	XCBT 20190320	15,800,000.00	476,468.75
	US DOLLAR.....		3,616,833.20	3,616,833.20
	US TREASURY N/B.....	2.5% 31 Jan 2025	2,800,000.00	2,789,062.50

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		Shares/ Par Value		
	US TREASURY N/B.....	3% 15 Aug 2048	1,810,000.00	1,801,444.93
	US TREASURY N/B.....	3% 15 Feb 2048	1,200,000.00	1,193,578.13
	US TREASURY N/B.....	3.125% 15 May 2048	1,350,000.00	1,375,628.91
	VALEANT PHARMACEUTICALS INTL I.....	1% 02 Jun 2025	285,143.69	271,759.05
	VEREIT OPERATING PARTNER	3.95% 15 Aug 2027	20,000.00	18,567.06
	VEREIT OPERATING PARTNER	4.875% 01 Jun 2026	30,000.00	29,987.34
	VERIZON COMMUNICATIONS.....	5.25% 16 Mar 2037	66,000.00	68,749.99
	VIASAT INC	5.625% 15 Sep 2025	112,000.00	103,040.00
	VICI PTYS I LLC.....	1% 20 Dec 2024	95,454.55	90,935.73
	VIRGIN MEDIA SECURED FIN.....	5% 15 Apr 2027	1,500,000.00	1,804,922.72
	VIRGIN MEDIA SECURED FIN.....	5% 15 Apr 2027	100,000.00	120,328.18
	VMWARE INC	2.3% 21 Aug 2020	64,000.00	62,685.30
	VMWARE INC	2.95% 21 Aug 2022	96,000.00	91,504.09
	VMWARE INC	3.9% 21 Aug 2027	30,000.00	26,610.45
	VOC ESCROW LTD.....	5% 15 Feb 2028	28,000.00	25,830.00
	VOLKSWAGEN BANK GMBH.....	0.625% 08 Sep 2021	100,000.00	113,367.99
	VORNADO REALTY LP	3.5% 15 Jan 2025	16,000.00	15,423.47
	VOYAGER AVIATION HLDS.....	8.5% 15 Aug 2021	80,000.00	79,191.20
	WABTEC CORP	1% 15 Sep 2021	290,000.00	290,046.19
	WASHINGTON PG LP.....	5.95% 15 Aug 2024	242,000.00	212,310.48
	WELLS FARGO + COMPANY	2.625% 22 Jul 2022	80,000.00	77,140.87
	WELLS FARGO BANK NA	1% 23 Jul 2021	800,000.00	799,220.31
	WELLTOWER INC	3.95% 01 Sep 2023	22,000.00	22,054.82
	WELLTOWER INC	4.25% 15 Apr 2028	31,000.00	30,687.33
	WESTERN DIGITAL CORP.....	4.75% 15 Feb 2026	132,000.00	114,510.00
	WESTJET AIRLINES LTD.....	3.5% 16 Jun 2021	190,000.00	188,346.54
	WIND TRE SPA	1% 20 Jan 2024	200,000.00	204,052.24
	WIND TRE SPA.....	2.625% 20 Jan 2023	200,000.00	206,109.91
	WPC EUROBOND BV	2.125% 15 Apr 2027	100,000.00	109,429.39
	WPC EUROBOND BV	2.25% 09 Apr 2026	200,000.00	225,675.14
	WYNDHAM DESTINATIONS INC.....	3.9% 01 Mar 2023	6,000.00	5,520.00
	WYNDHAM DESTINATIONS INC.....	4.25% 01 Mar 2022	4,000.00	3,820.00
	WYNDHAM DESTINATIONS INC.....	5.4% 01 Apr 2024	20,000.00	19,050.00
	WYNDHAM DESTINATIONS INC.....	5.75% 01 Apr 2027	18,000.00	16,515.00
	YARA INTERNATIONAL ASA.....	4.75% 01 Jun 2028	56,000.00	55,816.00
	YUAN RENMINBI	FOREIGN CURRENCY	(9,786,392.87)	(1,425,403.51)
	YUAN RENMINBI OFFSHORE.....	FOREIGN CURRENCY	9,786,392.87	1,424,438.77
	ZIMMER BIOMET HOLDINGS.....	3.15% 01 Apr 2022	30,000.00	29,331.32
	Total: EXHIBIT H - High Yield and Emerging Markets Bond Fund		\$	276,994,545

n / a — Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2018

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		
	ACCO BRANDS CORP.....	5.25% 15 Dec 2024	315,000	\$ 281,925
	ACCUDYNE INDS LLC.....	1% 18 Aug 2024	333,125	315,303
	ACI WORLDWIDE INC.....	5.75% 15 Aug 2026	217,000	213,203
	ADIANT GLOBAL HOLDINGS.....	4.875% 15 Aug 2026	325,000	248,625
	ADT SEC CORP.....	3.5% 15 Jul 2022	305,000	282,125
	AECOM.....	5.875% 15 Oct 2024	95,000	93,575
	AECOM.....	5.125% 15 Mar 2027	25,000	21,375
	AES CORP/THE.....	4.875% 15 May 2023	260,000	254,150
	AES CORP/THE.....	5.5% 15 Apr 2025	111,000	110,168
	AES CORP/THE.....	6% 15 May 2026	25,000	25,375
	AIR MEDICAL GROUP HOLDIN.....	6.375% 15 May 2023	245,000	207,025
	ALBERTSONS COS LLC/SAFEW.....	5.75% 15 Mar 2025	225,000	196,875
	ALCOA NEDERLAND HOLDING.....	6.75% 30 Sep 2024	700,000	710,500
	ALLISON TRANSMISSION INC.....	5% 01 Oct 2024	175,000	168,000
	ALLISON TRANSMISSION INC.....	4.75% 01 Oct 2027	40,000	35,600
	ALLY FINANCIAL INC.....	4.125% 13 Feb 2022	465,000	451,631
	ALLY FINANCIAL INC.....	4.625% 30 Mar 2025	355,000	343,906
	ALLY FINANCIAL INC.....	4.625% 19 May 2022	450,000	442,688
	ALLY FINANCIAL INC.....	5.75% 20 Nov 2025	360,000	358,200
	ALPINE FIN MERGER SUB LLC.....	1% 12 Jul 2024	98,750	93,072
	ALTICE FINANCING SA.....	6.625% 15 Feb 2023	200,000	192,000
	ALTICE FINANCING SA.....	7.5% 15 May 2026	220,000	200,750
	ALTICE FRANCE SA.....	8.125% 01 Feb 2027	205,000	193,213
	ALTICE FRANCE SA.....	7.375% 01 May 2026	400,000	367,000
	ALTICE LUXEMBOURG SA.....	7.75% 15 May 2022	880,000	800,800
	AMC ENTERTAINMENT HLDGS.....	5.75% 15 Jun 2025	305,000	268,400
	AMC ENTERTAINMENT HOLDIN.....	5.875% 15 Nov 2026	5,000	4,288
	AMC NETWORKS INC.....	5% 01 Apr 2024	340,000	322,150
	AMERICAN AXLE + MFG INC.....	6.625% 15 Oct 2022	86,000	85,140
	AMERICAN AXLE + MFG INC.....	6.25% 01 Apr 2025	430,000	391,300
	AMERICAN AXLE + MFG INC.....	6.5% 01 Apr 2027	215,000	192,425
	AMERICAN AXLE + MFG INC.....	6.25% 15 Mar 2026	265,000	237,838
	AMERICAN WOODMARK CORP.....	4.875% 15 Mar 2026	275,000	243,375
	AMERIGAS PART/FIN CORP.....	5.875% 20 Aug 2026	350,000	319,375
	AMERIGAS PART/FIN CORP.....	5.5% 20 May 2025	140,000	128,100
	AMGH HLDG CORP.....	1% 14 Mar 2025	539,550	500,238
	AMKOR TECHNOLOGY INC.....	6.375% 01 Oct 2022	600,000	601,680
	ANDEAVOR LOGIS LP/CORP.....	3.5% 01 Dec 2022	585,000	569,037
	ANDEAVOR LOGIS LP/CORP.....	6.25% 15 Oct 2022	106,000	108,120
	ANDEAVOR LOGIS LP/CORP.....	6.375% 01 May 2024	90,000	92,925
	ANDEAVOR LOGIS LP/CORP.....	5.25% 15 Jan 2025	80,000	81,437
	ANIXTER INC.....	5.5% 01 Mar 2023	135,000	134,663
	ANIXTER INC.....	6% 01 Dec 2025	130,000	129,025
	ANTERO MIDSTREAM PART/FI.....	5.375% 15 Sep 2024	275,000	256,438
	ANTERO RESOURCES CORP.....	5.125% 01 Dec 2022	435,000	408,900
	ANTERO RESOURCES CORP.....	5.625% 01 Jun 2023	55,000	52,250
	ARAMARK SERVICES INC.....	5% 01 Feb 2028	275,000	256,438
	ARCONIC INC.....	5.9% 01 Feb 2027	200,000	190,500
	ARCONIC INC.....	5.87% 23 Feb 2022	200,000	202,955
	ARDAGH PKG FIN/HLDGS USA.....	7.25% 15 May 2024	370,000	369,075
	ARDAGH PKG FIN/HLDGS USA.....	6% 15 Feb 2025	830,000	766,190
	ASHLAND LLC.....	4.75% 15 Aug 2022	525,000	517,125
	ASHTREAD CAPITAL INC.....	4.375% 15 Aug 2027	210,000	189,000
	AVANTOR INC.....	6% 01 Oct 2024	310,000	304,575
	AVIS BUDGET CAR/FINANCE.....	5.5% 01 Apr 2023	115,000	110,975
	AVIS BUDGET CAR/FINANCE.....	5.25% 15 Mar 2025	40,000	34,600
	AVIS BUDGET CAR/FINANCE.....	6.375% 01 Apr 2024	750,000	716,250
	AXALTA COATING SYSTEMS.....	4.875% 15 Aug 2024	150,000	141,750
	B+G FOODS INC.....	4.625% 01 Jun 2021	133,000	129,675
	BAUSCH HEALTH AMERICAS.....	8.5% 31 Jan 2027	492,000	477,240
	BAUSCH HEALTH COS INC.....	5.875% 15 May 2023	800,000	740,000
	BAUSCH HEALTH COS INC.....	6.125% 15 Apr 2025	1,985,000	1,731,913
	BAUSCH HEALTH COS INC.....	7% 15 Mar 2024	500,000	505,000
	BAUSCH HEALTH COS INC.....	5.5% 01 Nov 2025	1,025,000	955,813
	BAUSCH HEALTH COS INC.....	9% 15 Dec 2025	300,000	298,500
	BLUE RACER MID LLC/FINAN.....	6.125% 15 Nov 2022	455,000	439,075
	BOARDWALK PIPELINES LP.....	5.95% 01 Jun 2026	130,000	134,306
	BOMBARDIER INC.....	7.5% 15 Mar 2025	160,000	150,800

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		Shares/ Par Value		
	BOYD GAMING CORP	6.875% 15 May 2023	125,000	126,250
	BOYD GAMING CORP	6% 15 Aug 2026	150,000	140,250
	BOYNE USA INC	7.25% 01 May 2025	70,000	72,275
	BRAZOS VAL LONGHRN/FIN	6.875% 01 Feb 2025	260,000	245,700
	BWAY HLDG CO	1% 03 Apr 2024	541,750	508,340
	BWX TECHNOLOGIES INC	5.375% 15 Jul 2026	60,000	57,732
	CAESARS ENTERTAINMENT CORP	COMMON STOCK USD.01	25,660	174,231
	CALFRAC HOLDINGS LP	8.5% 15 Jun 2026	185,000	131,350
	CALPINE CORP	5.25% 01 Jun 2026	140,000	127,750
	CARRIZO OIL + GAS INC	6.25% 15 Apr 2023	175,000	161,875
	CARRIZO OIL + GAS INC	8.25% 15 Jul 2025	90,000	88,200
	CBS RADIO INC	7.25% 01 Nov 2024	185,000	172,050
	CCO HLDGS LLC/CAP CORP	5.375% 01 May 2025	85,000	81,494
	CCO HLDGS LLC/CAP CORP	5.75% 15 Feb 2026	1,415,000	1,386,700
	CCO HLDGS LLC/CAP CORP	5.875% 01 Apr 2024	1,405,000	1,397,975
	CCO HLDGS LLC/CAP CORP	5.5% 01 May 2026	295,000	283,569
	CCO HLDGS LLC/CAP CORP	5.125% 01 May 2027	880,000	819,632
	CCO HLDGS LLC/CAP CORP	5% 01 Feb 2028	405,000	372,600
	CDW LLC/CDW FINANCE	5% 01 Sep 2025	450,000	430,875
	CENTRAL GARDEN + PET CO	6.125% 15 Nov 2023	220,000	219,450
	CENTRAL GARDEN + PET CO	5.125% 01 Feb 2028	305,000	272,975
	CENTURYLINK INC	6.75% 01 Dec 2023	570,000	549,338
	CENTURYLINK INC	7.5% 01 Apr 2024	275,000	265,375
	CHEMOURS CO	6.625% 15 May 2023	535,000	540,350
	CHENIERE CORP CHRISTI HD	5.875% 31 Mar 2025	405,000	402,975
	CHESAPEAKE ENERGY CORP	5.5% 15 Sep 2026	45,000	36,219
	CHESAPEAKE ENERGY CORP	8% 15 Jun 2027	90,000	75,600
	CHS/COMMUNITY HEALTH SYS	8.625% 15 Jan 2024	195,000	192,563
	CINEMARK USA INC	4.875% 01 Jun 2023	170,000	163,200
	CITYCENTER HLDGS LLC	1% 18 Apr 2024	316,614	299,086
	CLAIRE 14 PIK CONVERTIBLE	CLAIRE 14 PIK CONVERTIBLE	91	56,875
	CLAIRE S STONE INC	COMMON STOCK	162	136,976
	CLAIRES STORES INC	2018 TERM LOAN	243,576	297,326
	CLEAR CHANNEL WORLDWIDE	7.625% 15 Mar 2020	105,000	102,638
	CLEAR CHANNEL WORLDWIDE	7.625% 15 Mar 2020	730,000	711,750
	CLEAR CHANNEL WORLDWIDE	6.5% 15 Nov 2022	2,185,000	2,185,000
	CLUBCORP HLDGS INC	1% 18 Sep 2024	479,841	451,449
	CNH INDUSTRIAL CAP LLC	4.375% 05 Apr 2022	155,000	155,667
	COGENT COMM FINANCE INC	5.625% 15 Apr 2021	260,000	258,700
	COGENT COMMUNICATIONS GR	5.375% 01 Mar 2022	325,000	322,563
	COMMSCOPE TECH LLC	6% 15 Jun 2025	885,000	805,350
	COOPER STANDARD AUTOMOTI	5.625% 15 Nov 2026	460,000	404,800
	CORECIVIC INC	4.625% 01 May 2023	50,000	46,250
	CORECIVIC INC	5% 15 Oct 2022	455,000	435,663
	COTY INC	6.5% 15 Apr 2026	365,000	313,900
	COVEY PARK ENERGY LLC/FI	7.5% 15 May 2025	210,000	180,600
	CRESTWOOD MIDSTREAM PART	6.25% 01 Apr 2023	360,000	346,500
	CSC HOLDINGS LLC	10.875% 15 Oct 2025	200,000	224,750
	CSC HOLDINGS LLC	6.625% 15 Oct 2025	400,000	405,000
	CSC HOLDINGS LLC	10.125% 15 Jan 2023	200,000	215,250
	DANA FINANCING LUX SARL	6.5% 01 Jun 2026	425,000	407,469
	DANA INC	6% 15 Sep 2023	325,000	323,375
	DAVITA INC	5.125% 15 Jul 2024	40,000	37,500
	DAVITA INC	5% 01 May 2025	595,000	539,963
	DELL INT LLC / EMC CORP	6.02% 15 Jun 2026	320,000	321,447
	DELL INT LLC / EMC CORP	5.875% 15 Jun 2021	321,000	320,654
	DELPHI TECHNOLOGIES PLC	5% 01 Oct 2025	535,000	449,400
	DENBURY RESOURCES INC	9.25% 31 Mar 2022	88,000	81,180
	DIAMONDBACK ENERGY INC	5.375% 31 May 2025	155,000	151,125
	DISH DBS CORP	5.875% 15 Jul 2022	495,000	455,400
	DISH DBS CORP	5% 15 Mar 2023	790,000	657,675
	DISH DBS CORP	5.875% 15 Nov 2024	2,325,000	1,871,625
	DISH DBS CORP	7.75% 01 Jul 2026	325,000	268,938
	DISH NETWORK CORP	3.375% 15 Aug 2026	210,000	169,578
	DJO FIN LLC/DJO FIN CORP	8.125% 15 Jun 2021	355,000	365,650
	ELANCO ANIMAL HEALTH INC	4.272% 28 Aug 2023	110,000	109,907
	ENCOMPASS HEALTH CORP	5.75% 01 Nov 2024	225,000	222,750
	ENCOMPASS HEALTH CORP	5.75% 15 Sep 2025	235,000	229,125
	ENDO DAC/FIN LLC/FINCO	6% 15 Jul 2023	260,000	198,250
	ENERGIZER HOLDINGS INC	5.5% 15 Jun 2025	345,000	311,363
	ENLINK MIDSTREAM PARTNER	4.4% 01 Apr 2024	330,000	310,986
	ENLINK MIDSTREAM PARTNER	4.85% 15 Jul 2026	85,000	76,650
	ENPRO INDUSTRIES INC	5.75% 15 Oct 2026	184,000	177,560
	ENTEGRIIS INC	4.625% 10 Feb 2026	325,000	299,000
	ENTERPRISE MERGER SUB INC	1% 10 Oct 2025	705,000	655,396
	ENVISION HEALTHCARE CORP	8.75% 15 Oct 2026	330,000	285,450
	EP ENER/EVEREST ACQ FIN	8% 29 Nov 2024	200,000	149,000
	EP ENER/EVEREST ACQ FIN	8% 15 Feb 2025	110,000	45,375

(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		
	EP ENER/EVEREST ACQ FIN.....	9.375% 01 May 2024	376,000	167,320
	EP ENER/EVEREST ACQ FIN.....	7.75% 15 May 2026	610,000	539,850
	EQUINIX INC.....	5.375% 01 Jan 2022	60,000	60,450
	EQUINIX INC.....	5.75% 01 Jan 2025	25,000	25,188
	EQUINIX INC.....	5.875% 15 Jan 2026	455,000	458,413
	ESH HOSPITALITY INC.....	5.25% 01 May 2025	200,000	186,000
	EVERGREEN SKILLS LUX S A R L.....	1% 28 Apr 2021	344,685	277,758
	EXTRACTION OIL + GAS INC.....	5.625% 01 Feb 2026	15,000	10,950
	FAIR ISAAC CORP.....	5.25% 15 May 2026	109,000	105,458
	FIAT CHRYSLER AUTOMOBILE.....	5.25% 15 Apr 2023	200,000	195,750
	FIRST DATA CORPORATION.....	5.375% 15 Aug 2023	1,229,000	1,207,493
	FIRST DATA CORPORATION.....	5.75% 15 Jan 2024	1,235,000	1,204,125
	FORD MOTOR CREDIT CO LLC.....	4.687% 09 Jun 2025	310,000	287,506
	FREEPORT MCMORAN INC.....	3.875% 15 Mar 2023	435,000	402,375
	FREEPORT MCMORAN INC.....	4.55% 14 Nov 2024	190,000	175,275
	FRONTIER COMMUNICATIONS.....	6.875% 15 Jan 2025	370,000	187,775
	FRONTIER COMMUNICATIONS.....	11% 15 Sep 2025	790,000	491,736
	FRONTIER COMMUNICATIONS.....	8.5% 01 Apr 2026	220,000	192,500
	GARDNER DENVER INC.....	1% 30 Jul 2024	234,882	226,294
	GCI LLC.....	6.75% 01 Jun 2021	320,000	321,130
	GCI LLC.....	6.875% 15 Apr 2025	315,000	305,550
	GCP APPLIED TECHNOLOGIES.....	5.5% 15 Apr 2026	290,000	282,750
	GENERAL MOTORS CO.....	4.875% 02 Oct 2023	285,000	285,645
	GENERAL MOTORS FINL CO.....	4.25% 15 May 2023	285,000	278,336
	GEO GROUP INC/THE.....	5.125% 01 Apr 2023	10,000	9,000
	GEO GROUP INC/THE.....	5.875% 15 Jan 2022	305,000	297,009
	GEO GROUP INC/THE.....	5.875% 15 Oct 2024	515,000	454,488
	GLP CAPITAL LP / FIN II.....	5.25% 01 Jun 2025	230,000	228,372
	GLP CAPITAL LP / FIN II.....	5.75% 01 Jun 2028	230,000	232,300
	GOODYEAR TIRE + RUBBER.....	5% 31 May 2026	70,000	63,000
	GRAY TELEVISION INC.....	7% 15 May 2027	225,000	218,963
	GULFPORT ENERGY CORP.....	6% 15 Oct 2024	50,000	44,250
	GULFPORT ENERGY CORP.....	6.375% 15 May 2025	65,000	57,525
	GULFPORT ENERGY CORP.....	6.375% 15 Jan 2026	115,000	99,475
	HALCON RESOURCES CORP.....	6.75% 15 Feb 2025	255,000	186,150
	HANESBRANDS INC.....	4.875% 15 May 2026	210,000	189,263
	HCA INC.....	5.375% 01 Feb 2025	2,650,000	2,583,750
	HCA INC.....	5.875% 15 Feb 2026	1,635,000	1,626,825
	HCA INC.....	5.25% 15 Jun 2026	190,000	188,575
	HCA INC.....	7.5% 15 Feb 2022	160,000	170,000
	HCA INC.....	5.875% 15 Mar 2022	250,000	256,250
	HCA INC.....	5.625% 01 Sep 2028	345,000	332,925
	HERC RENTALS INC.....	7.5% 01 Jun 2022	172,000	178,450
	HERC RENTALS INC.....	7.75% 01 Jun 2024	276,000	287,730
	HERTZ CORP.....	6.25% 15 Oct 2022	60,000	50,850
	HERTZ CORP.....	5.5% 15 Oct 2024	1,050,000	766,500
	HERTZ CORP.....	7.625% 01 Jun 2022	340,000	320,450
	HILL ROM HOLDINGS INC.....	5.75% 01 Sep 2023	370,000	370,000
	HILL ROM HOLDINGS INC.....	5% 15 Feb 2025	40,000	38,000
	HILTON DOMESTIC OPERATIN.....	5.125% 01 May 2026	302,000	289,920
	HILTON WORLDWIDE FIN LLC.....	4.625% 01 Apr 2025	365,000	345,838
	HILTON WORLDWIDE FIN LLC.....	4.875% 01 Apr 2027	50,000	46,875
	HOLOGIC INC.....	4.375% 15 Oct 2025	430,000	399,900
	HUGHES SATELLITE SYSTEMS.....	5.25% 01 Aug 2026	80,000	73,300
	HUGHES SATELLITE SYSTEMS.....	6.625% 01 Aug 2026	40,000	36,650
	HUNTSMAN INTERNATIONAL L.....	5.125% 15 Nov 2022	395,000	397,963
	IHO VERWALTUNGS GMBH.....	4.5% 15 Sep 2023	450,000	411,750
	IHS MARKIT LTD.....	4.75% 15 Feb 2025	360,000	354,150
	INEOS GROUP HOLDINGS SA.....	5.625% 01 Aug 2024	720,000	637,920
	INFOR US INC.....	6.5% 15 May 2022	1,079,000	1,043,555
	INTELSAT JACKSON HLDG.....	5.5% 01 Aug 2023	450,000	391,500
	INTELSAT JACKSON HLDG.....	8% 15 Feb 2024	200,000	206,000
	INTELSAT JACKSON HLDG.....	8.5% 15 Oct 2024	500,000	485,000
	INTERNATIONAL GAME TECH.....	6.5% 15 Feb 2025	200,000	197,000
	INTERNATIONAL GAME TECH.....	6.25% 15 Jan 2027	200,000	192,000
	IQVIA INC.....	5% 15 Oct 2026	465,000	444,075
	IRON MOUNTAIN INC.....	6% 15 Aug 2023	185,000	187,313
	JACK COOPER ENTERPRISES INC.....	WARRANT	280	328,475
	JACK OHIO FIN LLC/FIN 1.....	6.75% 15 Nov 2021	480,000	484,800
	JAGGED PEAK ENERGY LLC.....	5.875% 01 May 2026	110,000	102,300
	JAMES HARDIE INTL FIN.....	4.75% 15 Jan 2025	235,000	213,850
	JELD WEN INC.....	4.625% 15 Dec 2025	150,000	131,250
	JELD WEN INC.....	4.875% 15 Dec 2027	130,000	109,850
	KIK CUSTOM PRODUCTS INC.....	1% 15 May 2023	190,000	178,720
	KINETIC CONCEPT/KCI USA.....	7.875% 15 Feb 2021	335,000	339,188
	KRATOS DEFENSE + SEC.....	6.5% 30 Nov 2025	65,000	66,138
	L BRANDS INC.....	6.75% 01 Jul 2036	185,000	150,775
	LAREDO PETROLEUM INC.....	5.625% 15 Jan 2022	142,000	127,445

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			Shares/ Par Value	
	LEVEL 3 FINANCING INC	5.625% 01 Feb 2023	40,000	39,300
	LEVEL 3 FINANCING INC	5.125% 01 May 2023	15,000	14,475
	LEVEL 3 FINANCING INC	5.375% 01 May 2025	485,000	454,688
	LEVEL 3 FINANCING INC	5.375% 15 Jan 2024	105,000	100,013
	LEVEL 3 PARENT LLC	5.75% 01 Dec 2022	165,000	162,113
	LIVE NATION ENTERTAINMEN	4.875% 01 Nov 2024	85,000	80,750
	MALLINCKRODT FIN/SB	5.75% 01 Aug 2022	53,000	45,580
	MALLINCKRODT FIN/SB	5.5% 15 Apr 2025	125,000	86,250
	MALLINCKRODT FIN/SB	5.625% 15 Oct 2023	305,000	231,800
	MARRIOTT OWNERSHIP/ILG	6.5% 15 Sep 2026	180,000	173,700
	MASONITE INTERNATIONAL C	5.75% 15 Sep 2026	225,000	212,063
	MATTEL INC	6.75% 31 Dec 2025	660,000	588,845
	MEG ENERGY CORP	6.375% 30 Jan 2023	335,000	316,575
	MEG ENERGY CORP	7% 31 Mar 2024	525,000	501,375
	MEG ENERGY CORP	6.5% 15 Jan 2025	305,000	309,575
	MEG ENERGY CORP	1% 31 Dec 2023	23,725	23,162
	MEREDITH CORP	6.875% 01 Feb 2026	195,000	190,613
	MGM GROWTH/MGM FINANCE	5.625% 01 May 2024	190,000	188,100
	MGM GROWTH/MGM FINANCE	4.5% 15 Jan 2028	45,000	39,375
	MGM RESORTS INTL	7.75% 15 Mar 2022	345,000	366,994
	MGM RESORTS INTL	6% 15 Mar 2023	1,320,000	1,326,600
	MGM RESORTS INTL	4.625% 01 Sep 2026	40,000	35,900
	MGM RESORTS INTL	5.75% 15 Jun 2025	605,000	583,825
	MICHAELS STORES INC	5.875% 15 Dec 2020	150,000	149,625
	MPLX LP	4.875% 01 Dec 2024	80,000	81,434
	MPLX LP	4.875% 01 Jun 2025	440,000	444,032
	MSCI INC	5.375% 15 May 2027	170,000	166,388
	NABORS INDUSTRIES INC	5.75% 01 Feb 2025	330,000	249,833
	NEIMAN MARCUS GROUP LTD	8% 15 Oct 2021	75,000	30,938
	NEIMAN MARCUS GROUP LTD	8.75% 15 Oct 2021	82,293	34,563
	NEIMAN MARCUS GROUP LTD INC	1% 25 Oct 2020	564,423	475,351
	NETFLIX INC	5.875% 15 Nov 2028	283,000	274,991
	NETFLIX INC	4.875% 15 Apr 2028	380,000	346,750
	NEWFIELD EXPLORATION CO	5.75% 30 Jan 2022	195,000	196,950
	NEWFIELD EXPLORATION CO	5.375% 01 Jan 2026	130,000	127,400
	NGPL PIPECO LLC	4.375% 15 Aug 2022	185,000	179,913
	NGPL PIPECO LLC	4.875% 15 Aug 2027	45,000	42,413
	NIELSEN CO LUX SARL/THE	5.5% 01 Oct 2021	120,000	118,800
	NIELSEN FINANCE LLC/CO	5% 15 Apr 2022	330,000	315,150
	NOVA CHEMICALS CORP	4.875% 01 Jun 2024	135,000	121,838
	NOVA CHEMICALS CORP	5.25% 01 Jun 2027	110,000	97,350
	NOVELIS CORP	6.25% 15 Aug 2024	240,000	225,600
	NOVELIS CORP	5.875% 30 Sep 2026	95,000	84,075
	NRG ENERGY INC	6.625% 15 Jan 2027	125,000	125,938
	NXP BV/NXP FUNDING LLC	4.625% 01 Jun 2023	460,000	450,800
	OASIS PETROLEUM INC	6.875% 15 Jan 2023	490,000	452,638
	OASIS PETROLEUM INC	6.875% 15 Mar 2022	81,000	76,343
	OASIS PETROLEUM INC	6.25% 01 May 2026	175,000	147,000
	PARSLEY ENERGY LLC/FINAN	5.375% 15 Jan 2025	15,000	13,800
	PARSLEY ENERGY LLC/FINAN	5.25% 15 Aug 2025	270,000	244,350
	PARSLEY ENERGY LLC/FINAN	5.625% 15 Oct 2027	100,000	90,875
	PET ACQUISITION MERGER SUB LLC	1% 26 Jan 2023	267,438	194,783
	PETSMART INC	7.125% 15 Mar 2023	400,000	233,000
	PETSMART INC	5.875% 01 Jun 2025	160,000	115,600
	PETSMART INC	8.875% 01 Jun 2025	210,000	121,800
	PETSMART INC	1% 11 Mar 2022	269,416	212,165
	PGT ESCROW ISSUER INC	6.75% 01 Aug 2026	145,000	142,825
	PLANTRONICS INC	5.5% 31 May 2023	240,000	223,200
	PLANTRONICS INC	1% 02 Jul 2025	394,013	378,351
	POST HOLDINGS INC	5.5% 01 Mar 2025	180,000	172,766
	POST HOLDINGS INC	5.75% 01 Mar 2027	315,000	295,313
	POST HOLDINGS INC	5.625% 15 Jan 2028	130,000	119,600
	PRECISION DRILLING CORP	6.5% 15 Dec 2021	18,939	17,613
	PRECISION DRILLING CORP	7.75% 15 Dec 2023	220,000	202,675
	PRECISION DRILLING CORP	7.125% 15 Jan 2026	175,000	150,500
	PRESTIGE BRANDS INC	6.375% 01 Mar 2024	135,000	130,275
	PURE FISHING INC	TERM LOAN	930,000	892,800
	QUEBECOR MEDIA INC	5.75% 15 Jan 2023	550,000	552,750
	QWEST CAPITAL FUNDING	7.75% 15 Feb 2031	160,000	130,400
	RAIN CII CARBON LLC/CII	7.25% 01 Apr 2025	330,000	298,650
	RANGE RESOURCES CORP	4.875% 15 May 2025	189,000	154,980
	RANGE RESOURCES CORP	5% 15 Aug 2022	25,000	22,375
	RANGE RESOURCES CORP	5% 15 Mar 2023	205,000	180,400
	RBS GLOBAL + REXNORD LLC	4.875% 15 Dec 2025	95,000	86,213
	REFINITIV US HOLDINGS	6.25% 15 May 2026	130,000	125,450
	REMINGTON OUTD SHS	COMMON STOCK	3,185	170,324
	REYNOLDS GRP ISS/REYNOLD	6.875% 15 Feb 2021	79,704	79,704
	REYNOLDS GRP ISS/REYNOLD	5.75% 15 Oct 2020	920,652	918,351

(a)	(b) Identity of issue, borrower, lessor, or 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		
	RHP HOTEL PPTY/RHP FINAN.....	5% 15 Apr 2021	715,000	709,638
	RITE AID CORP	6.125% 01 Apr 2023	550,000	434,500
	SABINE PASS LIQUEFACTION	5.625% 15 Apr 2023	135,000	142,233
	SABINE PASS LIQUEFACTION	5.75% 15 May 2024	100,000	104,336
	SABINE PASS LIQUEFACTION	5.875% 30 Jun 2026	85,000	89,998
	SABRE GBL INC	5.375% 15 Apr 2023	170,000	169,150
	SABRE GBL INC	5.25% 15 Nov 2023	430,000	424,625
	SBA COMMUNICATIONS CORP	4.875% 01 Sep 2024	170,000	159,800
	SCOTTS MIRACLE GRO CO	6% 15 Oct 2023	450,000	447,750
	SCOTTS MIRACLE GRO CO	5.25% 15 Dec 2026	370,000	336,700
	SENSATA TECH UK FIN CO	6.25% 15 Feb 2026	460,000	462,300
	SENSATA TECHNOLOGIES BV	4.875% 15 Oct 2023	480,000	466,800
	SERVICE CORP INTL	7.5% 01 Apr 2027	550,000	594,000
	SERVICE CORP INTL	5.375% 15 May 2024	45,000	44,550
	SINCLAIR TELEVISION GROU	6.125% 01 Oct 2022	415,000	418,113
	SINCLAIR TELEVISION GROU	5.625% 01 Aug 2024	100,000	93,750
	SINCLAIR TELEVISION GROU	5.125% 15 Feb 2027	150,000	132,375
	SIRIUS XM RADIO INC.....	6% 15 Jul 2024	1,195,000	1,197,988
	SIRIUS XM RADIO INC.....	5.375% 15 Apr 2025	435,000	412,163
	SIRIUS XM RADIO INC.....	5% 01 Aug 2027	45,000	41,119
	SIX FLAGS ENTERTAINMENT	4.875% 31 Jul 2024	90,000	84,825
	SM ENERGY CO	5.625% 01 Jun 2025	90,000	78,300
	SM ENERGY CO	6.625% 15 Jan 2027	150,000	132,750
	SOUTHWESTERN ENERGY CO	6.2% 23 Jan 2025	267,000	238,631
	SOUTHWESTERN ENERGY CO	7.5% 01 Apr 2026	100,000	94,500
	SOUTHWESTERN ENERGY CO	7.75% 01 Oct 2027	100,000	95,000
	SPECTRUM BRANDS HOLDINGS	7.75% 15 Jan 2022	250,000	253,125
	SPECTRUM BRANDS INC	6.625% 15 Nov 2022	65,000	65,813
	SPECTRUM BRANDS INC	5.75% 15 Jul 2025	255,000	242,174
	SPRINT CAPITAL CORP	8.75% 15 Mar 2032	1,185,000	1,250,175
	SPRINT CORP	7.875% 15 Sep 2023	1,440,000	1,477,800
	SPRINT CORP	7.125% 15 Jun 2024	435,000	430,798
	SPRINT CORP	7.625% 15 Feb 2025	1,615,000	1,615,000
	SPRINT CORP	7.625% 01 Mar 2026	80,000	79,000
	SPX FLOW INC.....	5.625% 15 Aug 2024	175,000	165,375
	SPX FLOW INC.....	5.875% 15 Aug 2026	145,000	134,850
	SSGA	G STIFF ERISA QUALIFIED 5BPS	3,783,489	3,783,489
	STANDARD INDUSTRIES INC	4.75% 15 Jan 2028	565,000	474,600
	STAPLES INC.....	8.5% 15 Sep 2025	515,000	464,633
	STAPLES INC.....	1% 12 Sep 2024	554,400	530,378
	STARFRUIT FINCO B V	1% 01 Oct 2025	320,000	305,600
	STARFRUIT FINCO/STAR US	8% 01 Oct 2026	150,000	138,750
	STARS GRP HLDS/STARS GRP	7% 15 Jul 2026	132,000	128,370
	STEINWAY MUSICAL INSTRS INC.....	1% 16 Feb 2025	719,563	702,473
	STEVENS HOLDING CO INC	6.125% 01 Oct 2026	115,000	113,275
	SUMMIT MID HLDS LLC / FI.....	5.75% 15 Apr 2025	125,000	115,000
	SUNOCO LP/FINANCE CORP	4.875% 15 Jan 2023	65,000	63,375
	SUNOCO LP/FINANCE CORP	5.5% 15 Feb 2026	90,000	85,275
	SYNEOS HEALTH INC	7.5% 01 Oct 2024	210,000	218,400
	T MOBILE USA INC.....	6.5% 15 Jan 2024	490,000	501,025
	T MOBILE USA INC.....	6.375% 01 Mar 2025	255,000	257,550
	T MOBILE USA INC.....	6.5% 15 Jan 2026	715,000	729,300
	T MOBILE USA INC.....	4.75% 01 Feb 2028	461,000	417,205
	TALLGRASS NRG PRTRN/FIN	5.5% 15 Jan 2028	330,000	316,800
	TARGA RESOURCES PARTNERS	4.25% 15 Nov 2023	15,000	13,894
	TARGA RESOURCES PARTNERS	6.75% 15 Mar 2024	735,000	746,025
	TARGA RESOURCES PARTNERS	5.125% 01 Feb 2025	50,000	46,875
	TEGNA INC	4.875% 15 Sep 2021	50,000	48,875
	TEGNA INC	6.375% 15 Oct 2023	337,000	337,843
	TELECOM ITALIA CAPITAL	6.375% 15 Nov 2033	280,000	252,736
	TEMPUR SEALY INTL INC	5.625% 15 Oct 2023	390,000	376,350
	TEMPUR SEALY INTL INC	5.5% 15 Jun 2026	315,000	287,438
	TENET HEALTHCARE CORP.....	4.5% 01 Apr 2021	525,000	510,563
	TENET HEALTHCARE CORP.....	8.125% 01 Apr 2022	125,000	125,313
	TENET HEALTHCARE CORP.....	6.75% 15 Jun 2023	1,035,000	971,606
	TENET HEALTHCARE CORP.....	7.5% 01 Jan 2022	110,000	111,650
	TENET HEALTHCARE CORP.....	4.625% 15 Jul 2024	285,000	265,050
	TENNECO INC	5% 15 Jul 2026	212,000	163,081
	TENNECO INC	5.375% 15 Dec 2024	150,000	129,375
	TEREX CORP	5.625% 01 Feb 2025	305,000	284,031
	TITAN ACQUISITION LIMITED	1% 28 Mar 2025	585,575	534,091
	TRANSDIGM INC.....	6.5% 15 May 2025	305,000	291,275
	TRANSOCEAN GUARDIAN LTD	5.875% 15 Jan 2024	165,000	157,988
	TRANSOCEAN INC.....	7.5% 15 Jan 2026	175,000	153,563
	TRANSOCEAN INC.....	7.25% 01 Nov 2025	175,000	152,688
	TRANSOCEAN PONTUS LTD	6.125% 01 Aug 2025	70,000	67,550
	TREEHOUSE FOODS INC.....	6% 15 Feb 2024	355,000	351,450
	TRIMAS CORP	4.875% 15 Oct 2025	190,000	175,275

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	TRINSEO OP / TRINSEO FIN	5.375% 01 Sep 2025	330,000	288,420
	TRIUMPH GROUP INC	4.875% 01 Apr 2021	195,000	175,013
	TRIUMPH GROUP INC	7.75% 15 Aug 2025	225,000	198,563
	UNITED RENTALS NORTH AM	5.75% 15 Nov 2024	220,000	211,750
	UNITED RENTALS NORTH AM	5.875% 15 Sep 2026	115,000	108,388
	UNITED RENTALS NORTH AM	5.5% 15 May 2027	540,000	500,850
	UNITED RENTALS NORTH AM	4.875% 15 Jan 2028	305,000	267,638
	UNITED RENTALS NORTH AM	4.625% 15 Oct 2025	40,000	35,700
	UNITED RENTALS NORTH AM	6.5% 15 Dec 2026	305,000	300,425
	UNITI GROUP/CSL CAPITAL	6% 15 Apr 2023	130,000	117,650
	UNITI GROUP/CSL CAPITAL	8.25% 15 Oct 2023	275,000	239,250
	UNITI GROUP/CSL CAPITAL	7.125% 15 Dec 2024	165,000	135,300
	UPCB FINANCE IV LTD	5.375% 15 Jan 2025	475,000	444,182
	US CELLULAR CORP	6.7% 15 Dec 2033	340,000	330,347
	US DOLLAR		261,395	261,395
	USG CORP	4.875% 01 Jun 2027	235,000	236,763
	VANTIV LLC/ISSUER CORP	4.375% 15 Nov 2025	685,000	626,775
	VARSITY BRANDS INC.	1% 11 Dec 2021	0	0
	VENATOR FIN SARL/VENATOR	5.75% 15 Jul 2025	240,000	192,000
	VERITAS BERMUDA LTD	1% 27 Jan 2023	0	0
	VICI PROP 1 / VICI FC	8% 15 Oct 2023	436,924	469,693
	VICI PROPERTIES EQUITY RESTRIC	VICI PROPERTIES EQUITY RESTRIC	10,900	213,422
	VICI PROPERTIES INC	REIT	52,037	977,255
	VIDEOTRON LTD	5.375% 15 Jun 2024	280,000	277,200
	VIDEOTRON LTD / LTEE	5.125% 15 Apr 2027	160,000	151,200
	VIRGIN MEDIA SECURED FIN	5.25% 15 Jan 2026	200,000	183,250
	VIRGIN MEDIA SECURED FIN	5.5% 15 Aug 2026	400,000	369,940
	VISTA OUTDOOR INC	5.875% 01 Oct 2023	595,000	541,450
	VISTRA ENERGY CORP	7.375% 01 Nov 2022	160,000	165,200
	VISTRA ENERGY CORP	7.625% 01 Nov 2024	210,000	221,550
	WABASH NATIONAL CORP	5.5% 01 Oct 2025	185,000	158,406
	WELBILT INC	9.5% 15 Feb 2024	407,000	435,490
	WESTERN DIGITAL CORP	4.75% 15 Feb 2026	335,000	290,613
	WHITING PETROLEUM CORP	5.75% 15 Mar 2021	115,000	109,250
	WHITING PETROLEUM CORP	6.25% 01 Apr 2023	230,000	209,300
	WHITING PETROLEUM CORP	6.625% 15 Jan 2026	145,000	124,338
	WIND TRE SPA	5% 20 Jan 2026	400,000	328,880
	WINDSTREAM SRVC / FIN	10.5% 30 Jun 2024	65,000	49,400
	WINDSTREAM SRVC / FIN	9% 30 Jun 2025	1,063,000	720,183
	WMG ACQUISITION CORP	5.625% 15 Apr 2022	46,000	45,885
	WMG ACQUISITION CORP	4.875% 01 Nov 2024	40,000	37,900
	WPX ENERGY INC	6% 15 Jan 2022	63,000	61,268
	WPX ENERGY INC	8.25% 01 Aug 2023	250,000	261,250
	WPX ENERGY INC	5.75% 01 Jun 2026	116,000	104,980
	WYNN LAS VEGAS LLC/CORP	5.5% 01 Mar 2025	585,000	545,513
	XPO LOGISTICS INC	6.5% 15 Jun 2022	375,000	371,719
	XPO LOGISTICS INC	6.125% 01 Sep 2023	90,000	86,805
	ZAYO GROUP LLC/ZAYO CAP	6.375% 15 May 2025	205,000	190,650
	ZAYO GROUP LLC/ZAYO CAP	6% 01 Apr 2023	305,000	289,021
	Total : EXHIBIT I - High Yield Debt Fund			\$ 133,581,093

n / a — Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2018

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	\$ 895,250
	ABU DHABI NATIONAL ENERG.....	4.375% 23 Apr 2025	350,000	347,008
	ARAB REPUBLIC OF EGYPT	5.577% 21 Feb 2023	225,000	213,224
	ARAB REPUBLIC OF EGYPT	5.875% 11 Jun 2025	350,000	318,351
	ARAB REPUBLIC OF EGYPT	8.5% 31 Jan 2047	350,000	315,456
	ARAB REPUBLIC OF EGYPT	8.5% 31 Jan 2047	200,000	180,261
	ARAB REPUBLIC OF EGYPT	7.5% 31 Jan 2027	400,000	381,065
	ARAB REPUBLIC OF EGYPT	4.75% 16 Apr 2026	100,000	103,424
	ARGENTINE PESO	FOREIGN CURRENCY	1,068,450	28,371
	AUSTRALIAN DOLLAR.....	FOREIGN CURRENCY	817	575
	AUTORIDAD CANAL DE PANAM	4.95% 29 Jul 2035	225,000	228,940
	BNQ CEN TUNISIA INT BOND	5.75% 30 Jan 2025	270,000	226,487
	BNQ CEN TUNISIA INT BOND	5.625% 17 Feb 2024	130,000	134,249
	BONOS TESORERIA PESOS	4.5% 01 Mar 2026	840,000,000	1,252,254
	BRAZIL LOAN TRUST 1.....	5.477% 24 Jul 2023	750,012	757,512
	BRAZILIAN REAL	FOREIGN CURRENCY	36,283	9,362
	CANADIAN DOLLAR	FOREIGN CURRENCY	0	0
	CEMEX SAB DE CV	7.75% 16 Apr 2026	300,000	315,375
	CHILEAN PESO.....	FOREIGN CURRENCY	36,288,000	52,288
	CNAC HK FINBRIDGE CO LTD	3.5% 19 Jul 2022	345,000	336,331
	CNAC HK FINBRIDGE CO LTD	4.875% 14 Mar 2025	580,000	584,740
	COLOMBIAN PESO.....	FOREIGN CURRENCY	124,727,969	38,407
	COM CELULARES(COM TRUST).....	6.875% 06 Feb 2024	345,000	351,293
	COMISION FEDERAL DE ELEC.....	4.75% 23 Feb 2027	200,000	188,250
	COSTA RICA GOVERNMENT	4.25% 26 Jan 2023	200,000	176,000
	COSTA RICA GOVERNMENT	4.375% 30 Apr 2025	350,000	296,188
	COSTA RICA GOVERNMENT	7% 04 Apr 2044	280,000	237,650
	CROATIA	5.5% 04 Apr 2023	210,000	220,233
	CURRENCY CONTRACT.....	ARS/USD		19,150
	CURRENCY CONTRACT.....	ARS/USD		11,219
	CURRENCY CONTRACT.....	ARS/USD		(33)
	CURRENCY CONTRACT.....	USD/BRL		(2,506)
	CURRENCY CONTRACT.....	BRL/USD		(68)
	CURRENCY CONTRACT.....	BRL/USD		(101)
	CURRENCY CONTRACT.....	BRL/USD		(227)
	CURRENCY CONTRACT.....	BRL/USD		960
	CURRENCY CONTRACT.....	BRL/USD		(2,414)
	CURRENCY CONTRACT.....	USD/BRL		(596)
	CURRENCY CONTRACT.....	BRL/USD		(33,419)
	CURRENCY CONTRACT.....	CAD/USD		(12,173)
	CURRENCY CONTRACT.....	CAD/USD		(4,550)
	CURRENCY CONTRACT.....	CAD/USD		(5,384)
	CURRENCY CONTRACT.....	CAD/USD		(12,844)
	CURRENCY CONTRACT.....	USD/CAD		13,728
	CURRENCY CONTRACT.....	USD/CAD		9,707
	CURRENCY CONTRACT.....	USD/CAD		12,610
	CURRENCY CONTRACT.....	CAD/USD		(11,768)
	CURRENCY CONTRACT.....	CHF/EUR		2,425
	CURRENCY CONTRACT.....	USD/CHF		(967)
	CURRENCY CONTRACT.....	USD/CHF		(764)
	CURRENCY CONTRACT.....	COP/USD		(25,085)
	CURRENCY CONTRACT.....	COP/USD		(6,258)
	CURRENCY CONTRACT.....	USD/COP		1,912
	CURRENCY CONTRACT.....	USD/COP		367
	CURRENCY CONTRACT.....	USD/COP		2,990
	CURRENCY CONTRACT.....	USD/COP		(2,242)
	CURRENCY CONTRACT.....	CZK/USD		2,601
	CURRENCY CONTRACT.....	USD/CZK		(1,712)
	CURRENCY CONTRACT.....	CZK/USD		980
	CURRENCY CONTRACT.....	CZK/USD		(3,061)
	CURRENCY CONTRACT.....	CZK/USD		804
	CURRENCY CONTRACT.....	CZK/USD		2,278
	CURRENCY CONTRACT.....	CZK/USD		883
	CURRENCY CONTRACT.....	CZK/USD		1,217
	CURRENCY CONTRACT.....	CZK/USD		765
	CURRENCY CONTRACT.....	CZK/USD		(873)
	CURRENCY CONTRACT.....	CZK/USD		(28)
	CURRENCY CONTRACT.....	CZK/USD		2,763

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		Shares/ Par Value		
	CURRENCY CONTRACT.....	CZK/USD		154
	CURRENCY CONTRACT.....	CZK/USD		401
	CURRENCY CONTRACT.....	EUR/USD		(101)
	CURRENCY CONTRACT.....	EUR/USD		139
	CURRENCY CONTRACT.....	EUR/USD		253
	CURRENCY CONTRACT.....	EUR/USD		4,514
	CURRENCY CONTRACT.....	CHF/EUR		(120)
	CURRENCY CONTRACT.....	USD/EUR		(494)
	CURRENCY CONTRACT.....	USD/EUR		(971)
	CURRENCY CONTRACT.....	USD/EUR		(294)
	CURRENCY CONTRACT.....	USD/EUR		(652)
	CURRENCY CONTRACT.....	USD/EUR		(1,609)
	CURRENCY CONTRACT.....	USD/EUR		(66)
	CURRENCY CONTRACT.....	EUR/USD		(1,819)
	CURRENCY CONTRACT.....	USD/EUR		24,086
	CURRENCY CONTRACT.....	USD/IDR		(1,315)
	CURRENCY CONTRACT.....	USD/IDR		(42)
	CURRENCY CONTRACT.....	USD/IDR		(1,647)
	CURRENCY CONTRACT.....	USD/IDR		(5,307)
	CURRENCY CONTRACT.....	USD/IDR		(1,130)
	CURRENCY CONTRACT.....	IDR/USD		174
	CURRENCY CONTRACT.....	IDR/USD		2,833
	CURRENCY CONTRACT.....	USD/IDR		(2,527)
	CURRENCY CONTRACT.....	USD/JPY		(3,787)
	CURRENCY CONTRACT.....	JPY/USD		3,678
	CURRENCY CONTRACT.....	MXN/USD		113
	CURRENCY CONTRACT.....	MXN/USD		(54)
	CURRENCY CONTRACT.....	USD/MXN		2,433
	CURRENCY CONTRACT.....	USD/MXN		(761)
	CURRENCY CONTRACT.....	MXN/USD		1,124
	CURRENCY CONTRACT.....	MXN/USD		31,419
	CURRENCY CONTRACT.....	USD/MYR		(8,132)
	CURRENCY CONTRACT.....	USD/MYR		(2,017)
	CURRENCY CONTRACT.....	NZD/USD		(5,845)
	CURRENCY CONTRACT.....	NZD/USD		(792)
	CURRENCY CONTRACT.....	USD/NZD		(146)
	CURRENCY CONTRACT.....	USD/NZD		(3,807)
	CURRENCY CONTRACT.....	USD/NZD		3,416
	CURRENCY CONTRACT.....	USD/NZD		2,181
	CURRENCY CONTRACT.....	USD/NZD		1,749
	CURRENCY CONTRACT.....	USD/NZD		1,231
	CURRENCY CONTRACT.....	USD/NZD		4,366
	CURRENCY CONTRACT.....	USD/PHP		(1,570)
	CURRENCY CONTRACT.....	PHP/USD		624
	CURRENCY CONTRACT.....	PHP/USD		776
	CURRENCY CONTRACT.....	PHP/USD		1,499
	CURRENCY CONTRACT.....	PHP/USD		1,600
	CURRENCY CONTRACT.....	PHP/USD		(180)
	CURRENCY CONTRACT.....	PHP/USD		(43)
	CURRENCY CONTRACT.....	PHP/USD		585
	CURRENCY CONTRACT.....	PHP/USD		1,265
	CURRENCY CONTRACT.....	PHP/USD		(77)
	CURRENCY CONTRACT.....	PLN/USD		(447)
	CURRENCY CONTRACT.....	PLN/USD		(3,417)
	CURRENCY CONTRACT.....	USD/PLN		(778)
	CURRENCY CONTRACT.....	PLN/USD		(657)
	CURRENCY CONTRACT.....	USD/PLN		(997)
	CURRENCY CONTRACT.....	USD/PLN		(1,728)
	CURRENCY CONTRACT.....	PLN/USD		273
	CURRENCY CONTRACT.....	USD/RON		(4,024)
	CURRENCY CONTRACT.....	RON/USD		(986)
	CURRENCY CONTRACT.....	RUB/USD		(17,061)
	CURRENCY CONTRACT.....	RUB/USD		(11,307)
	CURRENCY CONTRACT.....	USD/THB		(2)
	CURRENCY CONTRACT.....	THB/USD		1,205
	CURRENCY CONTRACT.....	USD/THB		(1,222)
	CURRENCY CONTRACT.....	THB/USD		(12)
	CURRENCY CONTRACT.....	USD/THB		(1,211)
	CURRENCY CONTRACT.....	USD/THB		(384)
	CURRENCY CONTRACT.....	USD/THB		(3,369)
	CURRENCY CONTRACT.....	USD/THB		(1,954)
	CURRENCY CONTRACT.....	USD/THB		(1,960)
	CURRENCY CONTRACT.....	USD/THB		(1,815)
	CURRENCY CONTRACT.....	USD/THB		(1,147)
	CURRENCY CONTRACT.....	THB/USD		1,407
	CURRENCY CONTRACT.....	THB/USD		2,652
	CURRENCY CONTRACT.....	THB/USD		1,412
	CURRENCY CONTRACT.....	THB/USD		217

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		Shares/ Par Value		
	CURRENCY CONTRACT.....	THB/USD		24,704
	CURRENCY CONTRACT.....	USD/THB		(770)
	CURRENCY CONTRACT.....	USD/THB		(855)
	CURRENCY CONTRACT.....	USD/TRY		(1,254)
	CURRENCY CONTRACT.....	TRY/USD		(736)
	CURRENCY CONTRACT.....	USD/TRY		(391)
	CURRENCY CONTRACT.....	USD/TRY		(1,895)
	CURRENCY CONTRACT.....	TRY/USD		27,466
	CURRENCY CONTRACT.....	ZAR/USD		396
	CURRENCY CONTRACT.....	USD/ZAR		2,017
	CURRENCY CONTRACT.....	USD/ZAR		4,721
	CURRENCY CONTRACT.....	USD/ZAR		27,997
	CURRENCY CONTRACT.....	ZAR/USD		(1,590)
	CURRENCY CONTRACT.....	USD/ZAR		1,616
	CURRENCY CONTRACT.....	AUD/USD		(4,740)
	CURRENCY CONTRACT.....	USD/AUD		784
	CURRENCY CONTRACT.....	AUD/USD		(3,458)
	CURRENCY CONTRACT.....	USD/AUD		3,220
	CURRENCY CONTRACT.....	USD/CLP		854
	CURRENCY CONTRACT.....	USD/CLP		1,277
	CURRENCY CONTRACT.....	CLP/USD		(7,466)
	CURRENCY CONTRACT.....	USD/CLP		3,646
	CURRENCY CONTRACT.....	USD/CLP		2,562
	CURRENCY CONTRACT.....	USD/CNY		(3,949)
	CURRENCY CONTRACT.....	USD/CNY		(2,690)
	CURRENCY CONTRACT.....	USD/CNY		(22,874)
	CURRENCY CONTRACT.....	USD/CNY		(522)
	CURRENCY CONTRACT.....	CNY/USD		1,711
	CURRENCY CONTRACT.....	CNY/USD		1,478
	CURRENCY CONTRACT.....	CNY/USD		1,705
	CURRENCY CONTRACT.....	USD/CNY		(410)
	CURRENCY CONTRACT.....	USD/CNY		(301)
	CURRENCY CONTRACT.....	USD/CNY		(993)
	CURRENCY CONTRACT.....	USD/CNY		(278)
	CURRENCY CONTRACT.....	USD/CNY		(1,860)
	CURRENCY CONTRACT.....	USD/CNY		(429)
	CURRENCY CONTRACT.....	USD/CNY		(346)
	CURRENCY CONTRACT.....	CNY/USD		1,874
	CURRENCY CONTRACT.....	CNY/USD		1,589
	CURRENCY CONTRACT.....	CNY/USD		1,160
	CURRENCY CONTRACT.....	CNY/USD		2,259
	CURRENCY CONTRACT.....	HUF/USD		1,811
	CURRENCY CONTRACT.....	HUF/USD		1,264
	CURRENCY CONTRACT.....	HUF/USD		(740)
	CURRENCY CONTRACT.....	HUF/USD		182
	CURRENCY CONTRACT.....	USD/HUF		(2,812)
	CURRENCY CONTRACT.....	HUF/USD		(2,024)
	CURRENCY CONTRACT.....	HUF/USD		1,106
	CURRENCY CONTRACT.....	HUF/USD		1,227
	CURRENCY CONTRACT.....	ILS/USD		(1,339)
	CURRENCY CONTRACT.....	ILS/USD		(1,250)
	CURRENCY CONTRACT.....	USD/ILS		1,427
	CURRENCY CONTRACT.....	USD/ILS		9,121
	CURRENCY CONTRACT.....	USD/ILS		1,200
	CURRENCY CONTRACT.....	USD/ILS		1,570
	CURRENCY CONTRACT.....	ILS/USD		(454)
	CURRENCY CONTRACT.....	KRW/USD		(1,040)
	CURRENCY CONTRACT.....	USD/KRW		(5,926)
	CURRENCY CONTRACT.....	KRW/USD		(499)
	CURRENCY CONTRACT.....	KRW/USD		2,586
	CURRENCY CONTRACT.....	KRW/USD		(64)
	CURRENCY CONTRACT.....	KRW/USD		916
	CURRENCY CONTRACT.....	USD/KRW		(1,857)
	CURRENCY CONTRACT.....	USD/KRW		(892)
	CURRENCY CONTRACT.....	USD/KRW		(1,709)
	CURRENCY CONTRACT.....	USD/KRW		(2,408)
	CURRENCY CONTRACT.....	USD/KRW		119
	CURRENCY CONTRACT.....	USD/KRW		(2,481)
	CURRENCY CONTRACT.....	USD/KRW		(947)
	CURRENCY CONTRACT.....	USD/KRW		(1,340)
	CURRENCY CONTRACT.....	USD/KRW		(1,177)
	CURRENCY CONTRACT.....	USD/KRW		(1,488)
	CURRENCY CONTRACT.....	KRW/USD		(283)
	CURRENCY CONTRACT.....	PEN/USD		1,549
	CURRENCY CONTRACT.....	SGD/USD		211
	CURRENCY CONTRACT.....	SGD/USD		199
	CURRENCY CONTRACT.....	SGD/USD		654
	CURRENCY CONTRACT.....	USD/SGD		(407)

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	CURRENCY CONTRACT.....	SGD/USD		1,471
	CURRENCY CONTRACT.....	USD/SGD		(1,177)
	CURRENCY CONTRACT.....	USD/SGD		(839)
	CURRENCY CONTRACT.....	SGD/USD		811
	CURRENCY CONTRACT.....	USD/TWD		588
	CURRENCY CONTRACT.....	USD/TWD		928
	CURRENCY CONTRACT.....	USD/TWD		(201)
	CURRENCY CONTRACT.....	USD/TWD		764
	CURRENCY CONTRACT.....	USD/TWD		23
	CURRENCY CONTRACT.....	USD/TWD		(270)
	CURRENCY CONTRACT.....	USD/TWD		14
	CURRENCY CONTRACT.....	USD/TWD		2,870
	CURRENCY CONTRACT.....	USD/TWD		498
	CURRENCY CONTRACT.....	TWD/USD		800
	CURRENCY CONTRACT.....	TWD/USD		160
	CURRENCY CONTRACT.....	TWD/USD		1,029
	CURRENCY CONTRACT.....	TWD/USD		(833)
	CURRENCY CONTRACT.....	TWD/USD		213
	CURRENCY CONTRACT.....	TWD/USD		1,175
	CURRENCY CONTRACT.....	USD/TWD		478
	CURRENCY CONTRACT.....	USD/TWD		(27)
	CURRENCY CONTRACT.....	USD/TWD		(325)
	CURRENCY CONTRACT.....	TWD/USD		(5)
	CURRENCY CONTRACT.....	TWD/USD		90
	CURRENCY CONTRACT.....	TWD/USD		(30)
	CURRENCY CONTRACT.....	TWD/USD		299
	CURRENCY CONTRACT.....	TWD/USD		694
	CURRENCY CONTRACT.....	INR/USD		262
	CURRENCY CONTRACT.....	INR/USD		34,436
	CURRENCY CONTRACT.....	USD/INR		(3,446)
	CURRENCY CONTRACT.....	USD/INR		(4,227)
	CURRENCY CONTRACT.....	USD/INR		(5,475)
	CURRENCY CONTRACT.....	USD/INR		(5,713)
	CURRENCY CONTRACT.....	USD/INR		(8,960)
	CURRENCY CONTRACT.....	USD/INR		(9,223)
	CURRENCY CONTRACT.....	INR/USD		3,152
	CURRENCY CONTRACT.....	USD/INR		(7,898)
	CURRENCY CONTRACT.....	USD/INR		(5,764)
	CURRENCY CONTRACT.....	INR/USD		2,090
	CURRENCY CONTRACT.....	INR/USD		37,706
	CURRENCY CONTRACT.....	USD/INR		(7,921)
	CURRENCY CONTRACT.....	USD/INR		(4,649)
	CURRENCY CONTRACT.....	INR/USD		9,695
	CURRENCY CONTRACT.....	INR/USD		10,991
	CURRENCY CONTRACT.....	USD/INR		(6,203)
	CURRENCY CONTRACT.....	INR/USD		2,702
	CURRENCY CONTRACT.....	INR/USD		8,839
	CURRENCY CONTRACT.....	INR/USD		4,558
	CZECH KORUNA.....	FOREIGN CURRENCY	0	0
	CZECH REPUBLIC.....	2.5% 25 Aug 2028	8,200,000	382,609
	CZECH REPUBLIC.....	2.4% 17 Sep 2025	12,640,000	578,718
	CZECH REPUBLIC.....	0.45% 25 Oct 2023	2,850,000	118,801
	CZECH REPUBLIC.....	2.75% 23 Jul 2029	8,600,000	406,537
	DIGICEL GROUP LTD.....	8.25% 30 Sep 2020	200,000	135,000
	DOMINICAN REPUBLIC.....	6% 19 Jul 2028	150,000	149,625
	DOMINICAN REPUBLIC.....	7.5% 06 May 2021	300,000	309,750
	DOMINICAN REPUBLIC.....	7.45% 30 Apr 2044	710,000	738,400
	DOMINICAN REPUBLIC.....	6.875% 29 Jan 2026	310,000	325,113
	ESKOM HOLDINGS SOC LTD.....	6.35% 10 Aug 2028	200,000	192,420
	ESKOM HOLDINGS SOC LTD.....	8.45% 10 Aug 2028	200,000	188,190
	ESKOM HOLDINGS SOC LTD.....	5.75% 26 Jan 2021	360,000	339,137
	ESKOM HOLDINGS SOC LTD.....	6.75% 06 Aug 2023	350,000	319,018
	ESKOM HOLDINGS SOC LTD.....	7.125% 11 Feb 2025	205,000	186,950
	EURO CURRENCY.....	FOREIGN CURRENCY	0	0
	EXPORT CREDIT BANK OF TU.....	5.375% 08 Feb 2021	205,000	197,764
	EXPORT IMPORT BK INDIA.....	3.375% 05 Aug 2026	265,000	242,172
	FED REPUBLIC OF BRAZIL.....	8.25% 20 Jan 2034	255,000	312,375
	FED REPUBLIC OF BRAZIL.....	7.125% 20 Jan 2037	430,000	485,363
	FED REPUBLIC OF BRAZIL.....	2.625% 05 Jan 2023	1,300,000	1,223,313
	FED REPUBLIC OF BRAZIL.....	5% 27 Jan 2045	235,000	205,275
	FED REPUBLIC OF BRAZIL.....	6% 07 Apr 2026	285,000	304,423
	FEDERAL REP OF ETHIOPIA.....	6.625% 11 Dec 2024	205,000	195,894
	GEORGIAN RAILWAY JSC.....	7.75% 11 Jul 2022	270,000	278,796
	GOVERNMENT OF JAMAICA.....	8.5% 28 Feb 2036	100,000	117,500
	GOVERNMENT OF JAMAICA.....	8% 15 Mar 2039	160,000	183,000
	GOVERNMENT OF JAMAICA.....	7.625% 09 Jul 2025	240,000	269,700
	GOVERNMENT OF JAMAICA.....	6.75% 28 Apr 2028	240,000	255,900
	HONDURAS GOVERNMENT.....	8.75% 16 Dec 2020	300,000	318,675

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	HUNGARY	6.375% 29 Mar 2021	650,000	685,971
	HUNGARY	7.625% 29 Mar 2041	232,000	324,759
	HUNGARY	5.75% 22 Nov 2023	510,000	551,036
	HUNGARY	5.375% 25 Mar 2024	390,000	417,417
	HUNGARY GOVERNMENT BOND	6% 24 Nov 2023	30,000,000	128,101
	HUNGARY GOVERNMENT BOND	7% 24 Jun 2022	81,800,000	344,305
	HUNGARY GOVERNMENT BOND	5.5% 24 Jun 2025	140,000,000	584,642
	HUNGARY GOVERNMENT BOND	3.25% 22 Oct 2031	162,430,000	559,529
	INDONESIA ASAHAN ALUMINI	5.23% 15 Nov 2021	305,000	308,984
	INDONESIA ASAHAN ALUMINI	5.71% 15 Nov 2023	290,000	295,087
	INDONESIA ASAHAN ALUMINI	6.53% 15 Nov 2028	200,000	209,776
	INDONESIA ASAHAN ALUMINI	6.757% 15 Nov 2048	230,000	235,757
	INDONESIA GOVERNMENT	12.8% 15 Jun 2021	3,500,000,000	270,543
	INDONESIA GOVERNMENT	8.25% 15 Jul 2021	21,050,000,000	1,483,966
	INDONESIA GOVERNMENT	8.375% 15 Sep 2026	36,250,000,000	2,563,059
	INDONESIA GOVERNMENT	7% 15 May 2027	5,395,000,000	351,163
	INDONESIA GOVERNMENT	7% 15 May 2022	4,400,000,000	297,688
	INDONESIA GOVERNMENT	6.125% 15 May 2028	8,075,000,000	494,159
	INDONESIA GOVERNMENT	8.375% 15 Mar 2034	25,430,000,000	1,780,772
	INDONESIA GOVERNMENT	8.25% 15 May 2036	1,300,000,000	89,590
	INDONESIA GOVERNMENT	8.75% 15 May 2031	1,800,000,000	130,399
	INDONESIA GOVERNMENT	8.375% 15 Mar 2024	2,000,000,000	141,307
	INDONESIAN RUPIAH	FOREIGN CURRENCY	201,600,000	14,019
	INSTIT COSTA DE ELECTRIC	6.95% 10 Nov 2021	400,000	381,000
	ISLAMIC REP OF PAKISTAN	6.875% 05 Dec 2027	200,000	181,150
	ISLAMIC REP OF PAKISTAN	7.25% 15 Apr 2019	25,000	24,943
	ISLAMIC REP OF PAKISTAN	7.25% 15 Apr 2019	490,000	488,873
	ISLAMIC REP OF PAKISTAN	8.25% 15 Apr 2024	500,000	503,630
	ISLAMIC REP OF PAKISTAN	6.875% 05 Dec 2027	200,000	181,150
	ISRAEL ELECTRIC CORP LTD	6.875% 21 Jun 2023	295,000	321,325
	IVORY COAST	1% 31 Dec 2032	420,875	370,841
	IVORY COAST	6.375% 03 Mar 2028	235,000	211,477
	IVORY COAST	5.125% 15 Jun 2025	150,000	164,185
	IVORY COAST	1% 31 Dec 2032	(9,100)	(9,100)
	JBS USA LLC/JBS USA FINA	5.75% 15 Jun 2025	450,000	429,750
	KAZAKHSTAN TEMIR ZHOLY	6.95% 10 Jul 2042	270,000	282,420
	KAZMUNAYGAS NATIONAL CO	3.875% 19 Apr 2022	250,000	245,785
	KAZMUNAYGAS NATIONAL CO	4.75% 24 Apr 2025	200,000	198,000
	KAZMUNAYGAS NATIONAL CO	6.375% 24 Oct 2048	200,000	201,200
	KINGDOM OF BAHRAIN	5.875% 26 Jan 2021	400,000	402,920
	KINGDOM OF BAHRAIN	7% 12 Oct 2028	200,000	199,616
	KINGDOM OF JORDAN	7.375% 10 Oct 2047	200,000	177,034
	KINGDOM OF MOROCCO	4.25% 11 Dec 2022	270,000	270,675
	KINGDOM OF MOROCCO	5.5% 11 Dec 2042	230,000	234,832
	LEBANESE REPUBLIC	8.25% 12 Apr 2021	10,000	9,502
	LEBANESE REPUBLIC	8.25% 12 Apr 2021	260,000	247,042
	LEBANESE REPUBLIC	6.375% 09 Mar 2020	240,000	230,990
	LEBANESE REPUBLIC	6.375% 09 Mar 2020	60,000	57,748
	LEBANESE REPUBLIC	6.6% 27 Nov 2026	65,000	51,028
	LEBANESE REPUBLIC	6.6% 27 Nov 2026	5,000	3,925
	LEBANESE REPUBLIC	6% 27 Jan 2023	205,000	173,135
	LEBANESE REPUBLIC	5.8% 14 Apr 2020	255,000	242,735
	LEBANESE REPUBLIC	6.25% 27 May 2022	70,000	61,036
	LEBANESE REPUBLIC	6.25% 27 May 2022	45,000	39,237
	LEBANESE REPUBLIC	6.85% 25 May 2029	130,000	99,525
	MALAYSIA GOVERNMENT	3.441% 15 Feb 2021	635,000	153,246
	MALAYSIA GOVERNMENT	4.048% 30 Sep 2021	6,230,000	1,523,102
	MALAYSIA GOVERNMENT	3.795% 30 Sep 2022	810,000	196,188
	MALAYSIA GOVERNMENT	3.48% 15 Mar 2023	725,000	173,130
	MALAYSIA GOVERNMENT	4.181% 15 Jul 2024	6,330,000	1,549,501
	MALAYSIA GOVERNMENT	3.955% 15 Sep 2025	925,000	222,720
	MALAYSIA GOVERNMENT	3.844% 15 Apr 2033	310,000	70,065
	MALAYSIA GOVERNMENT	4.762% 07 Apr 2037	600,000	147,047
	MALAYSIA GOVERNMENT	4.254% 31 May 2035	1,800,000	418,334
	MALAYSIA INVESTMNT ISSUE	3.226% 15 Apr 2020	810,000	195,309
	MALAYSIAN RINGGIT	FOREIGN CURRENCY	57,310	13,868
	MEX BONOS DESARR FIX RT	8% 07 Dec 2023	8,200,000	406,366
	MEX BONOS DESARR FIX RT	10% 05 Dec 2024	39,012,000	2,103,969
	MEX BONOS DESARR FIX RT	10% 20 Nov 2036	15,940,000	890,786
	MEX BONOS DESARR FIX RT	10% 20 Nov 2036	8,000,000	447,070
	MEX BONOS DESARR FIX RT	7.5% 03 Jun 2027	13,750,000	648,459
	MEX BONOS DESARR FIX RT	7.5% 03 Jun 2027	5,425,000	255,847
	MEX BONOS DESARR FIX RT	7.75% 29 May 2031	16,400,000	768,463
	MEX BONOS DESARR FIX RT	8% 07 Nov 2047	10,000,000	458,597
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	(0)	(0)
	MONGOLIA INTL BOND	5.125% 05 Dec 2022	560,000	525,095
	MONGOLIA INTL BOND	8.75% 09 Mar 2024	200,000	213,830
	MONGOLIA INTL BOND	5.625% 01 May 2023	200,000	189,010

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	NEW ISRAELI SHEQEL	FOREIGN CURRENCY	0	0
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	1	1
	NOTA DO TESOIRO NACIONAL	6% 15 Aug 2050	390,000	374,807
	NOTA DO TESOIRO NACIONAL	10% 01 Jan 2021	5,000,000	1,349,420
	NOTA DO TESOIRO NACIONAL	10% 01 Jan 2023	8,451,000	2,283,651
	NOTA DO TESOIRO NACIONAL	10% 01 Jan 2025	7,890,000	2,125,381
	NOTA DO TESOIRO NACIONAL	10% 01 Jan 2027	2,010,000	542,567
	OMAN GOV INTERNTL BOND	6.5% 08 Mar 2047	200,000	161,032
	OMAN GOV INTERNTL BOND	4.75% 15 Jun 2026	610,000	527,369
	OMAN GOV INTERNTL BOND	3.625% 15 Jun 2021	350,000	332,221
	OMAN GOV INTERNTL BOND	4.125% 17 Jan 2023	350,000	320,600
	PELABUHAN INDONESIA III	4.875% 01 Oct 2024	400,000	392,400
	PERTAMINA PERSERO PT	4.3% 20 May 2023	600,000	590,617
	PERUSAHAAN GAS NEGARA	5.125% 16 May 2024	210,000	209,825
	PERUSAHAAN LISTRIK NEGAR	5.45% 21 May 2028	200,000	202,188
	PERUSAHAAN PENERBIT SBSN	4.325% 28 May 2025	370,000	364,820
	PERUSAHAAN PENERBIT SBSN	4.55% 29 Mar 2026	470,000	466,005
	PETRO CO TRIN/TOBAGO LTD	9.75% 14 Aug 2019	240,000	228,900
	PETROBRAS GLOBAL FINANCE	8.75% 23 May 2026	250,000	280,000
	PETROBRAS GLOBAL FINANCE	5.299% 27 Jan 2025	85,000	81,175
	PETROLEOS DE VENEZUELA S	8.5% 27 Oct 2020	612,500	571,156
	PETROLEOS DE VENEZUELA S	9% 17 Nov 2021	95,000	17,480
	PETROLEOS DE VENEZUELA S	6% 15 Nov 2026	70,000	10,325
	PETROLEOS DE VENEZUELA S	5.375% 12 Apr 2027	985,000	142,727
	PETROLEOS MEXICANOS	6.625% 15 Jun 2038	795,000	679,725
	PETROLEOS MEXICANOS	5.5% 21 Jan 2021	330,000	328,670
	PETROLEOS MEXICANOS	6.5% 02 Jun 2041	450,000	372,600
	PETROLEOS MEXICANOS	3.5% 30 Jan 2023	275,000	248,875
	PETROLEOS MEXICANOS	6.875% 04 Aug 2026	205,000	199,260
	PETROLEOS MEXICANOS	5.375% 13 Mar 2022	500,000	489,750
	PETROLEOS MEXICANOS	6.5% 13 Mar 2027	320,000	300,800
	PETROLEOS MEXICANOS	6.35% 12 Feb 2048	145,000	116,000
	PETROLEOS MEXICANOS	6.5% 23 Jan 2029	210,000	195,825
	PETRONAS CAPITAL LTD	4.5% 18 Mar 2045	210,000	210,668
	PHILIPPINE GOVERNMENT	4.125% 20 Aug 2024	20,000,000	329,178
	PHILIPPINE PESO	FOREIGN CURRENCY	1,320,000	25,102
	PNG GOVT INTL BOND	8.375% 04 Oct 2028	200,000	201,250
	POLAND GOVERNMENT BOND	5.75% 23 Sep 2022	7,225,000	2,183,876
	POLAND GOVERNMENT BOND	2.75% 25 Apr 2028	2,600,000	687,935
	POLAND GOVERNMENT BOND	3.25% 25 Jul 2025	9,735,000	2,710,796
	POLISH ZLOTY	FOREIGN CURRENCY	0	0
	POUND STERLING	FOREIGN CURRENCY	3,518	4,481
	PROVINCIA DE BUENOS AIRE	1% 01 May 2020	105,000	114,039
	PROVINCIA DE BUENOS AIRE	9.125% 16 Mar 2024	300,000	248,250
	REC LIMITED	5.25% 13 Nov 2023	200,000	200,548
	REPUBLIC OF ANGOLA	9.5% 12 Nov 2025	511,000	536,519
	REPUBLIC OF ANGOLA	8.25% 09 May 2028	200,000	188,168
	REPUBLIC OF ANGOLA	9.5% 12 Nov 2025	200,000	209,988
	REPUBLIC OF ARGENTINA	18.2% 03 Oct 2021	5,875,000	126,361
	REPUBLIC OF ARGENTINA	1% 31 Dec 2038	1,050,000	575,411
	REPUBLIC OF ARGENTINA	8.28% 31 Dec 2033	682,793	532,578
	REPUBLIC OF ARGENTINA	6.875% 22 Apr 2021	620,000	560,176
	REPUBLIC OF ARGENTINA	7.5% 22 Apr 2026	575,000	460,719
	REPUBLIC OF ARGENTINA	5.625% 26 Jan 2022	585,000	493,594
	REPUBLIC OF ARGENTINA	1% 31 Dec 2038	475,000	296,903
	REPUBLIC OF ARGENTINA	7.82% 31 Dec 2033	511,911	484,245
	REPUBLIC OF AZERBAIJAN	4.75% 18 Mar 2024	200,000	198,959
	REPUBLIC OF AZERBAIJAN	4.75% 18 Mar 2024	200,000	199,891
	REPUBLIC OF BELARUS	6.875% 28 Feb 2023	235,000	239,404
	REPUBLIC OF CAMEROON	9.5% 19 Nov 2025	200,000	203,712
	REPUBLIC OF CHILE	5.5% 05 Aug 2020	50,000,000	74,042
	REPUBLIC OF COLOMBIA	7.375% 18 Sep 2037	565,000	683,368
	REPUBLIC OF COLOMBIA	6.125% 18 Jan 2041	705,000	761,400
	REPUBLIC OF ECUADOR	7.95% 20 Jun 2024	270,000	237,600
	REPUBLIC OF ECUADOR	10.5% 24 Mar 2020	540,000	544,050
	REPUBLIC OF ECUADOR	9.65% 13 Dec 2026	200,000	182,000
	REPUBLIC OF ECUADOR	7.875% 23 Jan 2028	200,000	162,500
	REPUBLIC OF EL SALVADOR	7.75% 24 Jan 2023	150,000	154,313
	REPUBLIC OF EL SALVADOR	7.65% 15 Jun 2035	310,000	293,105
	REPUBLIC OF EL SALVADOR	7.375% 01 Dec 2019	525,000	526,969
	REPUBLIC OF EL SALVADOR	7.625% 01 Feb 2041	177,000	166,823
	REPUBLIC OF EL SALVADOR	5.875% 30 Jan 2025	280,000	257,950
	REPUBLIC OF GABON	6.375% 12 Dec 2024	290,000	260,263
	REPUBLIC OF GABON	6.375% 12 Dec 2024	225,000	201,929
	REPUBLIC OF GHANA	7.625% 16 May 2029	200,000	179,144
	REPUBLIC OF GHANA	7.875% 07 Aug 2023	300,000	293,142
	REPUBLIC OF GHANA	10.75% 14 Oct 2030	315,000	356,013
	REPUBLIC OF GHANA	8.627% 16 Jun 2049	200,000	174,112

(a)	(b) Identity of issue, borrower, lessor, or 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 GUATEMALA	4.5% 03 May 2026	240,000	225,000
	REPUBLIC OF INDONESIA	5.35% 11 Feb 2049	200,000	206,024
	REPUBLIC OF INDONESIA	8.5% 12 Oct 2035	200,000	268,995
	REPUBLIC OF INDONESIA	8.5% 12 Oct 2035	225,000	302,620
	REPUBLIC OF INDONESIA	7.75% 17 Jan 2038	700,000	899,194
	REPUBLIC OF INDONESIA	5.95% 08 Jan 2046	250,000	273,165
	REPUBLIC OF IRAQ	5.8% 15 Jan 2028	1,045,000	934,460
	REPUBLIC OF KAZAKHSTAN	6.5% 21 Jul 2045	300,000	359,185
	REPUBLIC OF KENYA	7.25% 28 Feb 2028	200,000	178,568
	REPUBLIC OF KENYA	6.875% 24 Jun 2024	685,000	643,044
	REPUBLIC OF MOZAMBIQUE	10.5% 18 Jan 2023	200,000	186,432
	REPUBLIC OF NAMIBIA	5.25% 29 Oct 2025	200,000	179,328
	REPUBLIC OF NIGERIA	5.625% 27 Jun 2022	135,000	130,642
	REPUBLIC OF NIGERIA	7.625% 28 Nov 2047	200,000	168,158
	REPUBLIC OF NIGERIA	7.696% 23 Feb 2038	200,000	174,319
	REPUBLIC OF NIGERIA	8.747% 21 Jan 2031	200,000	194,365
	REPUBLIC OF NIGERIA	6.75% 28 Jan 2021	325,000	328,414
	REPUBLIC OF NIGERIA	7.875% 16 Feb 2032	200,000	181,244
	REPUBLIC OF NIGERIA	7.143% 23 Feb 2030	200,000	176,620
	REPUBLIC OF PANAMA	8.875% 30 Sep 2027	161,000	213,325
	REPUBLIC OF PANAMA	6.7% 26 Jan 2036	630,000	768,600
	REPUBLIC OF PARAGUAY	6.1% 11 Aug 2044	245,000	252,656
	REPUBLIC OF PERU	8.75% 21 Nov 2033	405,000	596,363
	REPUBLIC OF PERU	6.95% 12 Aug 2031	3,741,000	1,202,511
	REPUBLIC OF PERU	5.625% 18 Nov 2050	610,000	716,140
	REPUBLIC OF PERU	6.35% 12 Aug 2028	1,134,000	351,525
	REPUBLIC OF PHILIPPINES	5% 13 Jan 2037	210,000	232,889
	REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	330,000	322,451
	REPUBLIC OF SENEGAL	6.25% 23 May 2033	200,000	171,940
	REPUBLIC OF SENEGAL	4.75% 13 Mar 2028	115,000	120,880
	REPUBLIC OF SERBIA	7.25% 28 Sep 2021	230,000	247,551
	REPUBLIC OF SOUTH AFRICA	6.25% 08 Mar 2041	450,000	436,372
	REPUBLIC OF SOUTH AFRICA	4.665% 17 Jan 2024	275,000	268,373
	REPUBLIC OF SOUTH AFRICA	4.875% 14 Apr 2026	405,000	384,855
	REPUBLIC OF SOUTH AFRICA	4.3% 12 Oct 2028	200,000	178,098
	REPUBLIC OF SOUTH AFRICA	10.5% 21 Dec 2026	13,917,810	1,052,495
	REPUBLIC OF SOUTH AFRICA	8.75% 31 Jan 2044	21,790,000	1,347,087
	REPUBLIC OF SOUTH AFRICA	8.25% 31 Mar 2032	22,480,000	1,399,545
	REPUBLIC OF SOUTH AFRICA	8.25% 31 Mar 2032	2,815,000	175,254
	REPUBLIC OF SOUTH AFRICA	8.875% 28 Feb 2035	15,200,000	980,793
	REPUBLIC OF SRI LANKA	5.75% 18 Apr 2023	250,000	230,048
	REPUBLIC OF SRI LANKA	5.875% 25 Jul 2022	410,000	383,420
	REPUBLIC OF SRI LANKA	6.85% 03 Nov 2025	500,000	467,681
	REPUBLIC OF SRI LANKA	6.2% 11 May 2027	200,000	176,029
	REPUBLIC OF SURINAME INT	9.25% 26 Oct 2026	200,000	192,500
	REPUBLIC OF TURKEY	8% 14 Feb 2034	84,000	87,497
	REPUBLIC OF TURKEY	7.375% 05 Feb 2025	550,000	566,665
	REPUBLIC OF TURKEY	6.875% 17 Mar 2036	507,000	474,638
	REPUBLIC OF TURKEY	6% 14 Jan 2041	200,000	168,500
	REPUBLIC OF TURKEY	5.125% 25 Mar 2022	740,000	720,017
	REPUBLIC OF TURKEY	6.25% 26 Sep 2022	315,000	316,807
	REPUBLIC OF TURKEY	5.75% 22 Mar 2024	600,000	579,774
	REPUBLIC OF TURKEY	4.25% 14 Apr 2026	200,000	172,250
	REPUBLIC OF TURKEY	4.875% 09 Oct 2026	415,000	367,445
	REPUBLIC OF VENEZUELA	9.25% 07 May 2028	285,000	64,838
	REPUBLIC OF VENEZUELA	11.95% 05 Aug 2031	640,000	150,400
	REPUBLIC OF ZAMBIA	5.375% 20 Sep 2022	495,000	353,905
	REPUBLIC OF ZAMBIA	8.97% 30 Jul 2027	270,000	201,150
	REPUBLICA ORIENT URUGUAY	7.625% 21 Mar 2036	705,000	919,990
	REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	140,000	137,410
	REPUBLICA ORIENT URUGUAY	8.5% 15 Mar 2028	3,965,000	103,972
	REPUBLICA ORIENT URUGUAY	9.875% 20 Jun 2022	1,770,000	53,922
	ROMANIA	5.125% 15 Jun 2048	104,000	100,100
	ROMANIA	6.75% 07 Feb 2022	484,000	520,063
	ROMANIA	6.125% 22 Jan 2044	150,000	166,217
	ROMANIA	3.875% 29 Oct 2035	46,000	51,139
	ROMANIA	5.125% 15 Jun 2048	270,000	259,875
	ROMANIA GOVERNMENT BOND	5.8% 26 Jul 2027	750,000	198,465
	ROMANIA GOVERNMENT BOND	4.75% 24 Feb 2025	2,410,000	600,804
	ROMANIA GOVERNMENT BOND	3.25% 29 Apr 2024	875,000	202,771
	ROMANIAN LEU	FOREIGN CURRENCY	1	0
	RUSSIA GOVT BOND OFZ	8.15% 03 Feb 2027	14,800,000	209,074
	RUSSIA GOVT BOND OFZ	7.05% 19 Jan 2028	41,860,000	548,801
	RUSSIA GOVT BOND OFZ	7% 16 Aug 2023	110,260,000	1,513,052
	RUSSIA GOVT BOND OFZ	7% 16 Aug 2023	47,880,000	657,037
	RUSSIA GOVT BOND OFZ	7.5% 18 Aug 2021	25,850,000	368,974
	RUSSIA GOVT BOND OFZ	8.5% 17 Sep 2031	43,650,000	627,010
	RUSSIA GOVT BOND OFZ	7.75% 16 Sep 2026	19,100,000	264,175

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			Shares/ Par Value	
	RUSSIA GOVT BOND OFZ.....	7.7% 23 Mar 2033	9,050,000	121,545
	RUSSIAN FEDERATION.....	4.75% 27 May 2026	400,000	396,003
	RUSSIAN FEDERATION.....	4.75% 27 May 2026	400,000	396,003
	RUSSIAN FEDERATION.....	4.75% 27 May 2026	400,000	396,003
	RUSSIAN FEDERATION.....	5.25% 23 Jun 2047	200,000	186,517
	RUSSIAN FEDERATION.....	12.75% 24 Jun 2028	430,000	679,693
	RUSSIAN FEDERATION.....	12.75% 24 Jun 2028	170,000	268,716
	RUSSIAN FEDERATION.....	5.625% 04 Apr 2042	200,000	204,459
	RUSSIAN FEDERATION.....	4.875% 16 Sep 2023	600,000	611,664
	RUSSIAN FEDERATION.....	5.875% 16 Sep 2043	200,000	210,520
	RUSSIAN FEDERATION.....	12.75% 24 Jun 2028	170,000	279,682
	RUSSIAN FEDERATION.....	12.75% 24 Jun 2028	(170,000)	(279,682)
	RUSSIAN RUBLE.....	FOREIGN CURRENCY	347,430	5,008
	SAKA ENERGI INDONESIA PT.....	4.45% 05 May 2024	240,000	219,314
	SASOL FINANCING INT.....	4.5% 14 Nov 2022	350,000	338,786
	SAUDI INTERNATIONAL BOND.....	2.875% 04 Mar 2023	465,000	446,979
	SAUDI INTERNATIONAL BOND.....	4.625% 04 Oct 2047	200,000	182,506
	SAUDI INTERNATIONAL BOND.....	4.625% 04 Oct 2047	200,000	182,506
	SINGAPORE DOLLAR.....	FOREIGN CURRENCY	1	1
	SINOCHEM OVERSEAS CAPITA.....	6.3% 12 Nov 2040	105,000	125,943
	SINOPEC GRP OVERSEA 2013.....	5.375% 17 Oct 2043	210,000	236,658
	SINOPEC GRP OVERSEA 2014.....	4.375% 10 Apr 2024	200,000	204,192
	SOCIALIST REP OF VIETNAM.....	4.8% 19 Nov 2024	205,000	206,626
	SOUTH AFRICAN RAND.....	FOREIGN CURRENCY	1	0
	SOUTHERN GAS CORRIDOR.....	6.875% 24 Mar 2026	285,000	307,811
	SSGA.....	G STIFF ERISA QUALIFIED 5BPS	313,690	313,690
	ST SAVINGS BK (SSB 1).....	1% 10 Mar 2023	325,000	319,866
	STATE OF QATAR.....	4.5% 23 Apr 2028	400,000	417,500
	STATE OF QATAR.....	5.103% 23 Apr 2048	200,000	210,050
	SWAP BARCLAYS BANK COC.....	SWAP CASH COLLATERAL USD	(10,000)	(10,000)
	SWAP BARCLAYS BANK COC.....	SWAP CASH COLLATERAL USD	10,000	10,000
	SWAP CITIBANK BOC.....	SWAP CASH COLLATERAL USD	(90,000)	(90,000)
	SWAP GOLDMAN SACHS COC.....	SWAP CASH COLLATERAL USD	20,000	20,000
	SWAP JP MORGAN BOC.....	SWAP CASH COLLATERAL USD	(60,000)	(60,000)
	SWAP MORGAN STANLEY COC.....	SWAP CASH COLLATERAL USD	70,000	70,000
	SWISS FRANC.....	FOREIGN CURRENCY	3,247	3,294
	TBG GLOBAL PTE LTD.....	5.25% 10 Feb 2022	250,000	244,592
	TELECOM ARGENT STET FRAN.....	6.5% 15 Jun 2021	165,000	159,019
	THAILAND BAHT.....	FOREIGN CURRENCY	2,151,688	66,084
	THAILAND GOVERNMENT BOND.....	2% 17 Dec 2022	15,750,000	481,931
	THAILAND GOVERNMENT BOND.....	3.85% 12 Dec 2025	46,110,000	1,548,408
	THAILAND GOVERNMENT BOND.....	2.125% 17 Dec 2026	6,000,000	180,048
	THAILAND GOVERNMENT BOND.....	3.58% 17 Dec 2027	8,040,000	268,724
	THAILAND GOVERNMENT BOND.....	2.875% 17 Dec 2028	2,530,000	80,159
	THAILAND GOVERNMENT BOND.....	4.875% 22 Jun 2029	11,300,000	417,109
	THAILAND GOVERNMENT BOND.....	3.4% 17 Jun 2036	27,400,000	882,974
	THAILAND GOVERNMENT BOND.....	2.875% 17 Jun 2046	6,500,000	185,547
	THAILAND GOVERNMENT BOND.....	2.4% 17 Dec 2023	17,400,000	540,058
	THAILAND GOVERNMENT BOND.....	3.65% 20 Jun 2031	4,200,000	140,738
	THIRD PKSTAN INTL SUKUK.....	5.625% 05 Dec 2022	250,000	236,131
	THIRD PKSTAN INTL SUKUK.....	5.625% 05 Dec 2022	200,000	188,904
	TITULOS DE TESORERIA B.....	10% 24 Jul 2024	1,441,600,000	522,217
	TITULOS DE TESORERIA B.....	7.5% 26 Aug 2026	600,000,000	194,665
	TITULOS DE TESORERIA B.....	7% 04 May 2022	2,087,500,000	668,282
	TITULOS DE TESORERIA B.....	6% 28 Apr 2028	8,173,100,000	2,385,141
	TITULOS DE TESORERIA B.....	7% 30 Jun 2032	630,000,000	191,372
	TRANSNET SOC LTD.....	4% 26 Jul 2022	200,000	187,126
	TRANSNET SOC LTD.....	9.5% 13 May 2021	7,700,000	534,339
	TURKEY GOVERNMENT BOND.....	7.1% 08 Mar 2023	199,000	26,185
	TURKEY GOVERNMENT BOND.....	10.6% 11 Feb 2026	2,750,000	399,068
	TURKEY GOVERNMENT BOND.....	9.5% 12 Jan 2022	9,500,000	1,435,741
	TURKEY GOVERNMENT BOND.....	8% 12 Mar 2025	4,910,000	632,221
	TURKEY GOVERNMENT BOND.....	8.8% 27 Sep 2023	3,200,000	441,512
	TURKISH LIRA.....	FOREIGN CURRENCY	1	0
	UKRAINE GOVERNMENT.....	7.75% 01 Sep 2022	165,000	151,199
	UKRAINE GOVERNMENT.....	7.375% 25 Sep 2032	250,000	198,308
	UKRAINE GOVERNMENT.....	7.75% 01 Sep 2020	235,000	226,374
	UKRAINE GOVERNMENT.....	7.75% 01 Sep 2021	100,000	94,000
	UKRAINE GOVERNMENT.....	7.75% 01 Sep 2022	100,000	91,636
	UKRAINE GOVERNMENT.....	7.75% 01 Sep 2023	600,000	539,316
	UKRAINE GOVERNMENT.....	7.75% 01 Sep 2024	310,000	272,459
	UKRAINE GOVERNMENT.....	7.75% 01 Sep 2025	150,000	129,900
	UKRAINE GOVERNMENT.....	7.75% 01 Sep 2027	300,000	253,297
	UKREXIMBANK(BIZ FIN PLC).....	9.75% 22 Jan 2025	385,000	360,938
	UNITED MEXICAN STATES.....	6.05% 11 Jan 2040	286,000	302,731
	UNITED MEXICAN STATES.....	5.75% 12 Oct 2099	450,000	423,000
	UNITED MEXICAN STATES.....	4.6% 23 Jan 2046	215,000	190,383
	US DOLLAR.....		37,376	37,376

(a)	(b) Identity of issue, borrower, lessor, or 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	
	VTR FINANCE BV	6.875% 15 Jan 2024	314,000	314,000
	YUAN RENMINBI.....	FOREIGN CURRENCY	1	0
	Total : EXHIBIT J - Emerging Markets Debt Fund			\$ 134,518,869

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2018

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.....	5.4% 01 Oct 2043	180,000	\$ 207,731
	21ST CENTURY FOX AMERICA.....	6.2% 15 Dec 2034	90,000	109,423
	21ST CENTURY FOX AMERICA.....	6.4% 15 Dec 2035	140,000	174,657
	21ST CENTURY FOX AMERICA.....	6.15% 01 Mar 2037	800,000	981,271
	21ST CENTURY FOX AMERICA.....	6.65% 15 Nov 2037	240,000	316,014
	21ST CENTURY FOX AMERICA.....	4.95% 15 Oct 2045	50,000	54,821
	3M COMPANY	3.625% 15 Oct 2047	600,000	562,784
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	740,000	776,796
	ABBVIE INC	4.7% 14 May 2045	400,000	363,765
	ABU DHABI GOVT INT L.....	4.125% 11 Oct 2047	890,000	852,175
	AETNA INC.....	3.875% 15 Aug 2047	460,000	389,453
	AHS HOSPITAL CORP.....	5.024% 01 Jul 2045	160,000	177,718
	ALCOA NEDERLAND HOLDING	6.125% 15 May 2028	400,000	383,000
	ALLERGAN FUNDING SCS.....	4.55% 15 Mar 2035	1,195,000	1,133,574
	ALLERGAN FUNDING SCS.....	4.75% 15 Mar 2045	210,000	199,348
	ALLSTATE CORP	4.2% 15 Dec 2046	225,000	218,497
	ALTRIA GROUP INC.....	5.375% 31 Jan 2044	370,000	345,013
	ALTRIA GROUP INC.....	3.875% 16 Sep 2046	70,000	53,320
	AMAZON.COM INC	3.875% 22 Aug 2037	420,000	405,617
	AMAZON.COM INC	4.05% 22 Aug 2047	580,000	566,717
	AMERICAN INTL GROUP.....	6.25% 01 May 2036	330,000	358,826
	AMERICAN INTL GROUP.....	4.75% 01 Apr 2048	340,000	311,141
	AMERICAN MUNI PWR OHIO INC OH	6.27% 15 Feb 2050	600,000	744,600
	AMERISOURCEBERGEN CORP.....	4.3% 15 Dec 2047	60,000	51,329
	AMGEN INC	4.663% 15 Jun 2051	236,000	222,356
	ANADARKO FINANCE CO	7.5% 01 May 2031	90,000	106,429
	ANADARKO PETROLEUM CORP	6.2% 15 Mar 2040	1,825,000	1,885,670
	ANADARKO PETROLEUM CORP	4.5% 15 Jul 2044	1,850,000	1,567,690
	ANGLO AMERICAN CAPITAL.....	4.75% 10 Apr 2027	500,000	478,864
	ANGLO AMERICAN CAPITAL.....	4% 11 Sep 2027	230,000	208,118
	ANHEUSER BUSCH CO/INBEV	4.7% 01 Feb 2036	565,000	523,980
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	2,500,000	2,318,464
	ANHEUSER BUSCH INBEV WOR.....	4.439% 06 Oct 2048	280,000	241,797
	ANHEUSER BUSCH INBEV WOR.....	4.375% 15 Apr 2038	230,000	205,205
	ANHEUSER BUSCH INBEV WOR.....	4.6% 15 Apr 2048	520,000	466,055
	ANTHEM INC.....	4.375% 01 Dec 2047	720,000	669,631
	ANTHEM INC.....	4.55% 01 Mar 2048	680,000	648,606
	ANTHEM INC.....	5.85% 15 Jan 2036	145,000	160,355
	ANTHEM INC.....	5.1% 15 Jan 2044	210,000	213,093
	APACHE CORP	5.1% 01 Sep 2040	490,000	443,810
	APACHE CORP	5.25% 01 Feb 2042	200,000	184,800
	APACHE CORP	4.75% 15 Apr 2043	1,645,000	1,411,016
	APACHE CORP	4.25% 15 Jan 2044	640,000	515,293
	APPLE INC.....	4.375% 13 May 2045	930,000	944,478
	ARCELORMITTAL	7% 15 Oct 2039	70,000	73,752
	ARCELORMITTAL	6.75% 01 Mar 2041	250,000	264,005
	AT+T INC.....	4.35% 15 Jun 2045	2,850,000	2,408,441
	AT+T INC.....	4.8% 15 Jun 2044	135,000	121,002
	AT+T INC.....	6.35% 15 Mar 2040	60,000	64,340
	AT+T INC.....	4.5% 09 Mar 2048	910,000	778,693
	AT+T INC.....	5.25% 01 Mar 2037	80,000	78,578
	AT+T INC.....	5.45% 01 Mar 2047	130,000	126,971
	AVOLON HOLDINGS FNDG LTD.....	5.125% 01 Oct 2023	340,000	324,700
	BANCO MERCANTIL DE NORTE.....	1% 31 Dec 2099	400,000	387,000
	BANCO SANTANDER SA.....	3.8% 23 Feb 2028	200,000	177,894
	BANCO SANTANDER SA.....	4.379% 12 Apr 2028	800,000	746,980
	BANK OF AMERICA CORP	1% 31 Dec 2099	240,000	218,400
	BANK OF AMERICA CORP	1% 21 Jul 2028	800,000	758,655
	BANK OF AMERICA CORP	1% 20 Dec 2028	1,459,000	1,362,924
	BANK OF AMERICA CORP	1% 23 Jul 2029	740,000	736,527
	BANK OF AMERICA CORP	6.11% 29 Jan 2037	1,285,000	1,412,262
	BARCLAYS PLC	4.337% 10 Jan 2028	410,000	379,389
	BARRICK NA FINANCE LLC	5.7% 30 May 2041	100,000	105,424
	BARRICK PD AU FIN PTY LT	5.95% 15 Oct 2039	1,055,000	1,125,142
	BAT CAPITAL CORP.....	4.39% 15 Aug 2037	10,000	8,185
	BAUSCH HEALTH COS INC.....	9% 15 Dec 2025	430,000	427,850
	BAYLOR COLLEGE OF MEDIC	5.259% 15 Nov 2046	90,000	98,616
	BECTON DICKINSON AND CO.....	4.685% 15 Dec 2044	425,000	397,785

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			Shares/ Par Value	
	BECTON DICKINSON AND CO.....	4.669% 06 Jun 2047	380,000	357,411
	BERKSHIRE HATHAWAY ENERG.....	6.125% 01 Apr 2036	1,028,000	1,230,532
	BERKSHIRE HATHAWAY FIN.....	4.2% 15 Aug 2048	1,190,000	1,179,929
	BHP BILLITON FIN USA LTD.....	4.125% 24 Feb 2042	365,000	348,447
	BHP BILLITON FIN USA LTD.....	5% 30 Sep 2043	1,140,000	1,245,438
	BLACKSTONE HOLDINGS FINA.....	6.25% 15 Aug 2042	120,000	137,475
	BNP PARIBAS.....	4.625% 13 Mar 2027	570,000	553,276
	BNP PARIBAS.....	4.4% 14 Aug 2028	460,000	448,979
	BOEING CO.....	6.875% 15 Mar 2039	490,000	666,919
	BRITISH TELECOMMUNICATIO.....	9.625% 15 Dec 2030	510,000	689,762
	BURLINGTN NORTH SANTA FE.....	4.55% 01 Sep 2044	400,000	417,062
	BURLINGTON RESOURCES LLC.....	7.4% 01 Dec 2031	30,000	39,625
	CALIFORNIA INSTITUTE OF.....	4.7% 01 Nov 2111	200,000	211,523
	CALIFORNIA ST.....	7.3% 01 Oct 2039	1,845,000	2,532,668
	CANADIAN NATL RESOURCES.....	6.25% 15 Mar 2038	490,000	532,938
	CARDINAL HEALTH INC.....	4.368% 15 Jun 2047	50,000	42,579
	CARLYLE FINANCE LLC.....	5.65% 15 Sep 2048	180,000	178,595
	CARLYLE GROUP LP.....	PREFERRED STOCK 5.875	1,375	28,009
	CARLYLE HOLDINGS II FIN.....	5.625% 30 Mar 2043	370,000	366,142
	CATERPILLAR INC.....	4.75% 15 May 2064	290,000	294,098
	CELGENE CORP.....	5% 15 Aug 2045	415,000	383,743
	CELGENE CORP.....	4.35% 15 Nov 2047	70,000	58,947
	CENOVUS ENERGY INC.....	4.45% 15 Sep 2042	480,000	375,340
	CENTERPOINT ENER HOUSTON.....	4.5% 01 Apr 2044	600,000	634,840
	CHARTER COMM OPT LLC/CAP.....	6.484% 23 Oct 2045	2,015,000	2,071,297
	CHARTER COMM OPT LLC/CAP.....	5.75% 01 Apr 2048	480,000	449,481
	CHICAGO IL.....	6.314% 01 Jan 2044	240,000	236,424
	CIGNA CORP.....	4.8% 15 Aug 2038	750,000	736,586
	CIGNA CORP.....	4.9% 15 Dec 2048	770,000	753,366
	CIGNA HOLDING CO.....	3.875% 15 Oct 2047	380,000	317,290
	CIMAREX ENERGY CO.....	3.9% 15 May 2027	530,000	491,808
	CINTAS CORPORATION NO. 2.....	3.7% 01 Apr 2027	90,000	87,899
	CITIGROUP INC.....	5.3% 06 May 2044	795,000	792,285
	CITIGROUP INC.....	4.65% 30 Jul 2045	1,908,000	1,858,455
	CITIGROUP INC.....	4.125% 25 Jul 2028	1,420,000	1,332,594
	CITIGROUP INC.....	4.65% 23 Jul 2048	500,000	488,658
	CITY OF HOPE/THE.....	5.623% 15 Nov 2043	490,000	575,260
	CLEVELAND CLINIC FOUND.....	4.858% 01 Jan 2114	90,000	92,303
	CLEVELAND ELECTRIC ILLUM.....	5.95% 15 Dec 2036	370,000	414,788
	CME GROUP INC.....	4.15% 15 Jun 2048	230,000	232,944
	COLGATE PALMOLIVE CO.....	3.7% 01 Aug 2047	400,000	380,195
	COMCAST CORP.....	3.969% 01 Nov 2047	240,000	214,525
	COMCAST CORP.....	3.999% 01 Nov 2049	2,059,000	1,844,989
	COMCAST CORP.....	3.9% 01 Mar 2038	170,000	157,370
	COMCAST CORP.....	4.6% 15 Oct 2038	1,040,000	1,050,169
	COMCAST CORP.....	4.7% 15 Oct 2048	610,000	616,637
	COMCAST CORP.....	4.95% 15 Oct 2058	1,110,000	1,128,483
	COMCAST CORP.....	4.25% 15 Oct 2030	560,000	566,332
	COMMONSPIRIT HEALTH.....	4.35% 01 Nov 2042	480,000	434,188
	COMMONWEALTH EDISON CO.....	4.35% 15 Nov 2045	1,165,000	1,170,267
	COMMONWEALTH EDISON CO.....	3.75% 15 Aug 2047	20,000	18,335
	COMMONWEALTH EDISON CO.....	4% 01 Mar 2048	160,000	154,344
	CONCHO RESOURCES INC.....	4.85% 15 Aug 2048	340,000	325,322
	CONNECTICUT LIGHT + PWR.....	4.3% 15 Apr 2044	130,000	132,470
	CONOCOPHILLIPS.....	5.9% 15 May 2038	250,000	295,208
	CONOCOPHILLIPS.....	6.5% 01 Feb 2039	550,000	680,674
	CONSOLIDATED EDISON CO O.....	3.95% 01 Mar 2043	330,000	309,158
	CONTINENTAL RESOURCES.....	4.375% 15 Jan 2028	470,000	442,158
	COOPERATIEVE RABOBANK UA.....	5.25% 04 Aug 2045	770,000	793,963
	CRED SUIS GP FUN LTD.....	4.875% 15 May 2045	310,000	305,942
	CREDIT AGRICOLE SA.....	1% 29 Dec 2049	510,000	524,025
	CREDIT SUISSE GROUP AG.....	1% 31 Dec 2099	530,000	516,750
	CREDIT SUISSE GROUP AG.....	1% 31 Dec 2099	250,000	235,838
	CREDIT SUISSE USA INC.....	7.125% 15 Jul 2032	120,000	150,936
	CURRENCY CONTRACT.....	GBP/USD		(6,926)
	CURRENCY CONTRACT.....	GBP/USD		(2,153)
	CVS HEALTH CORP.....	5.125% 20 Jul 2045	765,000	744,658
	CVS HEALTH CORP.....	4.78% 25 Mar 2038	580,000	555,788
	CVS HEALTH CORP.....	5.05% 25 Mar 2048	2,450,000	2,382,894
	DARTMOUTH HITCH HEALTH.....	4.178% 01 Aug 2048	160,000	154,859
	DELL INT LLC / EMC CORP.....	8.35% 15 Jul 2046	240,000	259,870
	DEUTSCHE TELEKOM INT FIN.....	8.75% 15 Jun 2030	80,000	104,342
	DEVON ENERGY CORPORATION.....	5% 15 Jun 2045	810,000	713,530
	DOLLAR TREE INC.....	4.2% 15 May 2028	300,000	284,159
	DOMINION ENERGY INC.....	5.95% 15 Jun 2035	985,000	1,099,505
	DTE ELECTRIC CO.....	3.75% 15 Aug 2047	320,000	297,672
	DUKE ENERGY CAROLINAS.....	5.3% 15 Feb 2040	555,000	631,326
	DUKE UNIVERSITY HEALTH.....	3.92% 01 Jun 2047	130,000	126,893

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	EATON CORP.....	4.15% 02 Nov 2042	370,000	347,348
	ECOPETROL SA.....	5.875% 28 May 2045	400,000	377,688
	ECOPETROL SA.....	5.375% 26 Jun 2026	880,000	885,500
	ELI LILLY + CO.....	3.95% 15 May 2047	260,000	254,198
	ENERGY TRANSFER OPERATNG.....	6.625% 15 Oct 2036	60,000	61,613
	ENERGY TRANSFER OPERATNG.....	4.9% 15 Mar 2035	130,000	116,375
	ENERGY TRANSFER OPERATNG.....	5.8% 15 Jun 2038	340,000	330,944
	ENERGY TRANSFER OPERATNG.....	6% 15 Jun 2048	440,000	428,477
	ENERGY TRANSFER OPERATNG.....	4.95% 15 Jun 2028	630,000	616,400
	ENTERPRISE PRODUCTS OPER.....	7.55% 15 Apr 2038	880,000	1,114,040
	ENTERPRISE PRODUCTS OPER.....	4.85% 15 Mar 2044	40,000	38,785
	ENTERPRISE PRODUCTS OPER.....	4.25% 15 Feb 2048	150,000	132,957
	ENTERPRISE PRODUCTS OPER.....	4.15% 16 Oct 2028	200,000	198,992
	ENTERPRISE PRODUCTS OPER.....	4.8% 01 Feb 2049	700,000	680,016
	EXXON MOBIL CORPORATION.....	4.114% 01 Mar 2046	80,000	81,212
	FIDELITY + GUARANTY LIFE.....	5.5% 01 May 2025	390,000	372,567
	FIRSTENERGY CORP.....	7.375% 15 Nov 2031	1,950,000	2,463,921
	FIRSTENERGY CORP.....	4.85% 15 Jul 2047	590,000	589,063
	FORD MOTOR COMPANY.....	5.291% 08 Dec 2046	445,000	365,336
	GENERAL ELECTRIC CO.....	4.5% 11 Mar 2044	430,000	350,699
	GENERAL ELECTRIC CO.....	6.15% 07 Aug 2037	420,000	409,685
	GENERAL ELECTRIC CO.....	5.875% 14 Jan 2038	3,176,000	3,036,545
	GENERAL ELECTRIC CO.....	6.875% 10 Jan 2039	780,000	815,493
	GENERAL MOTORS CO.....	5.2% 01 Apr 2045	350,000	290,064
	GENERAL MOTORS CO.....	6.75% 01 Apr 2046	560,000	542,138
	GILEAD SCIENCES INC.....	4.8% 01 Apr 2044	80,000	80,237
	GILEAD SCIENCES INC.....	4.75% 01 Mar 2046	1,230,000	1,220,273
	GLAXOSMITHKLINE CAP INC.....	6.375% 15 May 2038	110,000	138,264
	GLENCORE FINANCE CANADA.....	6% 15 Nov 2041	1,570,000	1,513,196
	GLENCORE FINANCE CANADA.....	5.3% 25 Oct 2042	240,000	216,029
	GLENCORE FUNDING LLC.....	4% 27 Mar 2027	320,000	291,513
	GLENCORE FUNDING LLC.....	3.875% 27 Oct 2027	100,000	89,398
	GOLDMAN SACHS GROUP INC.....	6.75% 01 Oct 2037	1,420,000	1,603,583
	GOLDMAN SACHS GROUP INC.....	4.75% 21 Oct 2045	280,000	266,411
	GOLDMAN SACHS GROUP INC.....	1% 23 Apr 2029	1,460,000	1,363,093
	GOLDMAN SACHS GROUP INC.....	1% 01 May 2029	1,000,000	962,388
	GUARDIAN LIFE INSURANCE.....	4.85% 24 Jan 2077	350,000	344,432
	HACKENSACK MERIDIAN HLTH.....	4.5% 01 Jul 2057	200,000	208,602
	HACKENSACK MERIDIAN HLTH.....	4.211% 01 Jul 2048	180,000	179,350
	HALLIBURTON CO.....	5% 15 Nov 2045	1,430,000	1,404,026
	HARRIS CORPORATION.....	4.854% 27 Apr 2035	810,000	803,621
	HARRIS CORPORATION.....	5.054% 27 Apr 2045	270,000	277,742
	HCA INC.....	5.5% 15 Jun 2047	500,000	473,750
	HOME DEPOT INC.....	4.2% 01 Apr 2043	640,000	629,073
	HOME DEPOT INC.....	4.25% 01 Apr 2046	260,000	259,116
	HOME DEPOT INC.....	3.9% 15 Jun 2047	250,000	235,860
	HOME DEPOT INC.....	4.5% 06 Dec 2048	150,000	154,858
	HSBC HOLDINGS PLC.....	6.5% 15 Sep 2037	890,000	1,008,694
	HSBC HOLDINGS PLC.....	5.25% 14 Mar 2044	1,720,000	1,704,836
	HSBC HOLDINGS PLC.....	1% 19 Jun 2029	460,000	455,970
	HUMANA INC.....	4.8% 15 Mar 2047	1,200,000	1,200,945
	HUNTINGTON INGALLS INDUS.....	3.483% 01 Dec 2027	290,000	270,115
	ILLINOIS ST.....	5.1% 01 Jun 2033	860,000	819,950
	INDIANA UNIV HEALTH INC.....	3.97% 01 Nov 2048	370,000	367,794
	INTEL CORP.....	4.1% 19 May 2046	135,000	131,179
	INTERCONTINENTALEXCHANGE.....	4.25% 21 Sep 2048	1,000,000	980,015
	INTESA SANPAOLO SPA.....	5.71% 15 Jan 2026	1,060,000	971,678
	INTESA SANPAOLO SPA.....	3.875% 14 Jul 2027	1,070,000	920,390
	INTESA SANPAOLO SPA.....	4.375% 12 Jan 2048	1,050,000	790,618
	JOHNSON + JOHNSON.....	3.7% 01 Mar 2046	1,450,000	1,377,220
	JOHNSON + JOHNSON.....	3.4% 15 Jan 2038	250,000	232,709
	JOHNSON + JOHNSON.....	3.5% 15 Jan 2048	380,000	347,630
*	JPMORGAN CHASE + CO.....	4.95% 01 Jun 2045	1,230,000	1,247,389
*	JPMORGAN CHASE + CO.....	3.625% 01 Dec 2027	908,000	844,955
*	JPMORGAN CHASE + CO.....	1% 22 Feb 2048	755,000	702,214
*	JPMORGAN CHASE + CO.....	1% 23 Jul 2029	150,000	149,544
*	JPMORGAN CHASE + CO.....	1% 05 Dec 2029	1,220,000	1,240,917
	KAISER FOUNDATION HOSPIT.....	4.15% 01 May 2047	200,000	197,534
	KAZMUNAYGAS NATIONAL CO.....	5.375% 24 Apr 2030	270,000	265,011
	KIMBERLY CLARK CORP.....	6.625% 01 Aug 2037	315,000	415,181
	KINDER MORGAN INC.....	5.3% 01 Dec 2034	1,055,000	1,034,070
	KINDER MORGAN INC.....	5.55% 01 Jun 2045	210,000	207,978
	KKR GROUP FINANCE CO III.....	5.125% 01 Jun 2044	820,000	807,691
	KONINKLIJKE KPN NV.....	8.375% 01 Oct 2030	290,000	375,404
	KRAFT HEINZ FOODS CO.....	5.2% 15 Jul 2045	1,095,000	1,000,593
	KROGER CO.....	3.7% 01 Aug 2027	270,000	254,885
	KROGER CO.....	4.65% 15 Jan 2048	200,000	183,495
	LLOYDS BANKING GROUP PLC.....	1% 07 Nov 2028	480,000	426,971

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	LLOYDS BANKING GROUP PLC	4.375% 22 Mar 2028	510,000	483,831
	LLOYDS BANKING GROUP PLC	4.344% 09 Jan 2048	740,000	583,943
	LOCKHEED MARTIN CORP.	4.09% 15 Sep 2052	569,000	531,111
	LOS ANGELES CA CMNTY CLG DIST	6.75% 01 Aug 2049	80,000	115,670
	LOS ANGELES CA DEPT OF WTR P	6.008% 01 Jul 2039	100,000	121,353
	LYB INTL FINANCE BV	5.25% 15 Jul 2043	70,000	66,734
	MAGELLAN MIDSTREAM PARTN	4.25% 15 Sep 2046	310,000	282,063
	MAGELLAN MIDSTREAM PARTN	4.2% 03 Oct 2047	370,000	329,001
	MASS INSTITUTE OF TECH.	5.6% 01 Jul 2111	30,000	38,363
	MASS INSTITUTE OF TECH.	4.678% 31 Dec 2099	240,000	263,388
*	MASS MUTUAL LIFE INS CO	4.9% 01 Apr 2077	440,000	438,774
	MCDONALD S CORP	6.3% 15 Oct 2037	445,000	519,896
	MCDONALD S CORP	4.6% 26 May 2045	340,000	330,730
	MCDONALD S CORP	4.45% 01 Mar 2047	280,000	267,708
	MCDONALD S CORP	4.45% 01 Sep 2048	490,000	466,129
	MEDTRONIC INC	4.625% 15 Mar 2044	515,000	534,359
*	METLIFE INC	6.5% 15 Dec 2032	385,000	471,447
	MICROSOFT CORP	3.75% 12 Feb 2045	320,000	309,579
	MICROSOFT CORP	4.45% 03 Nov 2045	835,000	885,635
	MICROSOFT CORP	3.7% 08 Aug 2046	1,240,000	1,187,899
	MICROSOFT CORP	4.25% 06 Feb 2047	375,000	393,662
	MIDAMERICAN ENERGY CO	3.65% 01 Aug 2048	580,000	533,860
	MISSOURI ST HLTH EDUCATNL FAC	3.652% 15 Aug 2057	330,000	311,553
	MORGAN STANLEY	3.95% 23 Apr 2027	660,000	622,244
	MPLX LP	5.2% 01 Mar 2047	230,000	211,714
	MPLX LP	4.7% 15 Apr 2048	150,000	130,276
	MPLX LP	4.9% 15 Apr 2058	520,000	434,360
	MPLX LP	5.5% 15 Feb 2049	240,000	233,451
	MPT OPER PARTNERSP/FINL	5% 15 Oct 2027	400,000	365,750
	NESTLE HOLDINGS INC	3.9% 24 Sep 2038	150,000	145,487
	NESTLE HOLDINGS INC	4% 24 Sep 2048	430,000	421,711
	NEW JERSEY ST TURNPIKE AUTH	7.102% 01 Jan 2041	700,000	956,249
	NEW YORK CITY NY MUNI WTR FIN	5.79% 15 Jun 2041	90,000	93,248
	NGPL PIPECO LLC	4.875% 15 Aug 2027	60,000	56,550
	NOBLE ENERGY INC	5.25% 15 Nov 2043	715,000	634,656
	NOBLE ENERGY INC	4.95% 15 Aug 2047	290,000	250,908
	NORFOLK SOUTHERN CORP	4.8% 15 Aug 2043	120,000	119,579
	NORFOLK SOUTHERN CORP	4.05% 15 Aug 2052	70,000	62,516
	NORFOLK SOUTHERN CORP	3.942% 01 Nov 2047	205,000	185,859
	NORFOLK SOUTHERN CORP	4.15% 28 Feb 2048	150,000	139,963
	NORFOLK SOUTHERN CORP	5.1% 31 Dec 2049	80,000	78,498
	NORTHERN STATES PWR MINN	3.6% 15 Sep 2047	400,000	366,158
	NORTHROP GRUMMAN CORP	4.03% 15 Oct 2047	1,160,000	1,055,032
	NORTHWELL HEALTHCARE INC	4.26% 01 Nov 2047	280,000	266,106
	NORTHWESTERN MUTUAL LIFE	3.85% 30 Sep 2047	960,000	869,333
	NUCOR CORP	4.4% 01 May 2048	70,000	67,620
	NUVEEN LLC	4% 01 Nov 2028	330,000	340,041
	NY + PRESBYTERIAN HOSPIT	4.063% 01 Aug 2056	290,000	280,328
	OCCIDENTAL PETROLEUM COR	4.625% 15 Jun 2045	385,000	382,240
	OCCIDENTAL PETROLEUM COR	4.4% 15 Apr 2046	270,000	262,696
	OCCIDENTAL PETROLEUM COR	4.1% 15 Feb 2047	690,000	643,669
	OCCIDENTAL PETROLEUM COR	4.2% 15 Mar 2048	20,000	19,115
	OHIO ST UNIV	4.8% 01 Jun 2111	140,000	153,360
	ORACLE CORP	4% 15 Jul 2046	965,000	900,427
	ORLANDO HEALTH OBL GRP	4.089% 01 Oct 2048	290,000	276,384
	PACIFIC GAS + ELECTRIC	6.05% 01 Mar 2034	490,000	454,013
	PACIFIC GAS + ELECTRIC	4.75% 15 Feb 2044	1,455,000	1,194,647
	PEACEHEALTH OBLIGATED GR	4.787% 15 Nov 2048	100,000	105,716
	PEPSICO INC	4.25% 22 Oct 2044	530,000	535,346
	PEPSICO INC	4.45% 14 Apr 2046	335,000	349,854
	PETROBRAS GLOBAL FINANCE	7.375% 17 Jan 2027	540,000	554,850
	PETROLEOS MEXICANOS	5.5% 27 Jun 2044	260,000	197,127
	PETROLEOS MEXICANOS	6.5% 13 Mar 2027	2,375,000	2,232,500
	PFIZER INC	4.125% 15 Dec 2046	140,000	140,542
	PHILIP MORRIS INTL INC	6.375% 16 May 2038	585,000	677,834
	PORT AUTH OF NEW YORK NEW JE	4.458% 01 Oct 2062	670,000	681,665
	PORT AUTH OF NEW YORK NEW JE	4.96% 01 Aug 2046	805,000	924,180
	PROCTER + GAMBLE CO/THE	3.5% 25 Oct 2047	290,000	271,681
*	PRUDENTIAL FINANCIAL INC	4.6% 15 May 2044	320,000	320,395
	RAYMOND JAMES FINANCIAL	4.95% 15 Jul 2046	400,000	384,301
	REPUBLIC OF ARGENTINA	1% 21 Jun 2020	8,710,000	254,408
	REPUBLIC OF ARGENTINA	7.625% 22 Apr 2046	250,000	181,125
	REPUBLIC OF ARGENTINA	6.875% 26 Jan 2027	880,000	671,000
	REPUBLIC OF ARGENTINA	5.875% 11 Jan 2028	220,000	158,125
	REPUBLIC OF ARGENTINA	6.875% 11 Jan 2048	210,000	146,213
	REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	610,000	628,910
	REPUBLIC OF COLOMBIA	5% 15 Jun 2045	830,000	790,160
	REPUBLIC OF ECUADOR	10.75% 28 Mar 2022	940,000	948,225

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	REPUBLIC OF GHANA	8.627% 16 Jun 2049	430,000	374,341
	REPUBLIC OF INDONESIA	4.35% 11 Jan 2048	520,000	474,043
	REPUBLIC SERVICES INC	6.2% 01 Mar 2040	110,000	132,414
	REYNOLDS AMERICAN INC	6.15% 15 Sep 2043	40,000	38,984
	REYNOLDS AMERICAN INC	8.125% 01 May 2040	730,000	870,747
	RIO TINTO FIN USA LTD	5.2% 02 Nov 2040	305,000	336,155
	ROYAL BK SCOTLND GRP PLC	1% 18 May 2029	210,000	200,455
	ROYAL BK SCOTLND GRP PLC	1% 27 Jan 2030	480,000	462,848
	SAN DIEGO G + E	4.5% 15 Aug 2040	470,000	484,792
	SAN DIEGO G + E	3.75% 01 Jun 2047	100,000	90,962
	SANDS CHINA LTD	4.6% 08 Aug 2023	280,000	278,146
	SANDS CHINA LTD	5.125% 08 Aug 2025	480,000	475,320
	SANDS CHINA LTD	5.4% 08 Aug 2028	200,000	193,011
	SANTANDER UK GROUP HLDGS	5.625% 15 Sep 2045	1,530,000	1,486,812
	SHELL INTERNATIONAL FIN	4.55% 12 Aug 2043	275,000	285,844
	SHELL INTERNATIONAL FIN	4% 10 May 2046	1,180,000	1,139,482
	SHELL INTERNATIONAL FIN	3.875% 13 Nov 2028	730,000	750,185
	SOUTHERN CAL EDISON	4.05% 15 Mar 2042	850,000	796,870
	SOUTHERN CAL EDISON	3.6% 01 Feb 2045	555,000	477,133
	SOUTHERN CAL EDISON	4% 01 Apr 2047	60,000	55,005
	SOUTHERN CAL EDISON	4.125% 01 Mar 2048	70,000	66,272
	SOUTHERN COPPER CORP	5.25% 08 Nov 2042	1,030,000	978,930
	SOUTHERN NATURAL GAS	8% 01 Mar 2032	690,000	877,631
	SOUTHWESTERN PUBLIC SERV	3.7% 15 Aug 2047	260,000	238,291
	SSGA	G STIFF ERISA QUALIFIED SBPS	450,368	450,368
	STATE OF ISRAEL	4.125% 17 Jan 2048	600,000	585,828
	SWAP CCPC BARCLAYS BANK COC	SWAP CASH COLLATERAL	180,000	180,000
	SWS028647 CDS USD R F 1.00000	1% 20 Dec 2023	9,330,000	51,791
	TARGET CORP	4% 01 Jul 2042	125,000	117,881
	TARGET CORP	3.9% 15 Nov 2047	230,000	210,860
	TEACHERS INSUR + ANNUITY	4.27% 15 May 2047	300,000	287,137
	TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	1,035,000	947,437
	TELEFONICA EMISIONES SAU	4.665% 06 Mar 2038	310,000	280,423
	TELEFONICA EMISIONES SAU	4.895% 06 Mar 2048	290,000	255,959
	TEVA PHARMA FIN IV LLC	2.25% 18 Mar 2020	60,000	58,389
	TEVA PHARMACEUT FIN BV	3.65% 10 Nov 2021	240,000	227,391
	TEVA PHARMACEUT FIN BV	2.95% 18 Dec 2022	40,000	35,374
	TEVA PHARMACEUTICALS NE	2.2% 21 Jul 2021	510,000	468,798
	TEVA PHARMACEUTICALS NE	2.8% 21 Jul 2023	50,000	43,062
	TEXAS INSTRUMENTS INC	4.15% 15 May 2048	730,000	728,416
	TIME WARNER CABLE LLC	6.55% 01 May 2037	875,000	897,960
	TIME WARNER CABLE LLC	7.3% 01 Jul 2038	300,000	325,216
	TIME WARNER ENTERTAINMEN	8.375% 15 Jul 2033	340,000	414,501
	TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	410,000	495,643
	TRANSCONT GAS PIPE LINE	4.6% 15 Mar 2048	40,000	37,401
	TRAVELERS COS INC	4.6% 01 Aug 2043	285,000	295,506
	UBS AG LONDON	4.5% 26 Jun 2048	480,000	495,862
	UBS GROUP FUNDING SWITZE	4.253% 23 Mar 2028	420,000	414,136
	UNION PACIFIC CORP	3.6% 15 Sep 2037	40,000	35,749
	UNION PACIFIC CORP	4.375% 10 Sep 2038	640,000	627,639
	UNION PACIFIC CORP	4.5% 10 Sep 2048	950,000	936,744
	UNITED MEXICAN STATES	4.75% 08 Mar 2044	2,455,000	2,231,595
	UNITED TECHNOLOGIES CORP	4.5% 01 Jun 2042	615,000	581,016
	UNITED TECHNOLOGIES CORP	4.45% 16 Nov 2038	280,000	272,704
	UNITED TECHNOLOGIES CORP	4.625% 16 Nov 2048	420,000	405,589
	UNITED TECHNOLOGIES CORP	4.125% 16 Nov 2028	310,000	307,117
	UNITEDHEALTH GROUP INC	6.5% 15 Jun 2037	810,000	1,034,269
	UNITEDHEALTH GROUP INC	4.25% 15 Mar 2043	470,000	466,170
	UNITEDHEALTH GROUP INC	4.25% 15 Jun 2048	290,000	289,838
	UNITEDHEALTH GROUP INC	3.875% 15 Dec 2028	240,000	243,106
	UNITEDHEALTH GROUP INC	4.45% 15 Dec 2048	170,000	174,987
	UNIV OF CALIFORNIA CA REVENUES	4.858% 15 May 2112	395,000	414,639
	UNIV OF CALIFORNIA CA REVENUES	4.131% 15 May 2045	445,000	446,598
	UNIV OF SOUTHERN CALIFOR	5.25% 01 Oct 2111	50,000	58,352
	UNIV OF VIRGINIA VA UNIV REVEN	4.179% 01 Sep 2117	490,000	476,991
	US 10YR NOTE (CBT)MAR19	XCBT 20190320	3,900,000	107,164
	US 10YR NOTE (CBT)MAR19	XCBT 20190320	(28)	(48)
	US 2YR NOTE (CBT) MAR19	XCBT 20190329	(200,000)	(1,484)
	US 5YR NOTE (CBT) MAR19	XCBT 20190329	5,500,000	102,337
	US 5YR NOTE (CBT) MAR19	XCBT 20190329	(79)	(137)
	US DOLLAR		(242,793)	(242,793)
	US LONG BOND(CBT) MAR19	XCBT 20190320	14,800,000	874,729
	US LONG BOND(CBT) MAR19	XCBT 20190320	27	47
	US TREASURY N/B	3.125% 15 May 2048	195,000	198,702
	US TREASURY N/B	3% 15 Aug 2048	550,000	547,400
	US TREASURY N/B	3% 15 Aug 2048	2,240,000	2,257,523
	US ULTRA BOND CBT MAR19	XCBT 20190320	(5,200,000)	(423,437)
	US ULTRA BOND CBT MAR19	XCBT 20190320	14	24

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	VERIZON COMMUNICATIONS	4.522% 15 Sep 2048	3,067,000	2,874,559
	VERIZON COMMUNICATIONS	4.125% 15 Aug 2046	1,448,000	1,277,537
	VERIZON COMMUNICATIONS	5.25% 16 Mar 2037	520,000	541,667
	VISA INC.....	4.3% 14 Dec 2045	1,010,000	1,043,817
	VODAFONE GROUP PLC	6.15% 27 Feb 2037	170,000	178,180
	VODAFONE GROUP PLC	5% 30 May 2038	340,000	318,584
	VODAFONE GROUP PLC	5.25% 30 May 2048	1,620,000	1,520,915
	WALMART INC	4% 11 Apr 2043	720,000	716,261
	WALMART INC	4.3% 22 Apr 2044	98,000	98,902
	WALMART INC	4.05% 29 Jun 2048	350,000	348,257
	WARNER MEDIA LLC	5.35% 15 Dec 2043	445,000	428,929
	WASHINGTON PG LP	5.95% 15 Aug 2024	50,000	43,866
	WASTE MANAGEMENT INC	6.125% 30 Nov 2039	222,000	263,475
	WASTE MANAGEMENT INC	4.1% 01 Mar 2045	280,000	270,286
	WEA FINANCE LLC	4.625% 20 Sep 2048	600,000	584,897
	WEA FINANCE LLC	4.125% 20 Sep 2028	110,000	110,086
	WEA FINANCE LLC/WESTFIEL	4.75% 17 Sep 2044	410,000	409,559
	WELLS FARGO + CO	6.55% 15 Oct 2035	540,000	633,309
	WELLS FARGO + CO	5.5% 01 Aug 2035	680,000	732,010
	WELLS FARGO + COMPANY	5.606% 15 Jan 2044	1,750,000	1,897,897
	WELLS FARGO + COMPANY	5.375% 02 Nov 2043	5,000	5,218
	WELLS FARGO + COMPANY	4.65% 04 Nov 2044	1,275,000	1,200,288
	WELLS FARGO + COMPANY	4.9% 17 Nov 2045	290,000	282,772
	WESLEYAN UNIVERSITY	4.781% 01 Jul 2116	170,000	173,842
	WESTERN MIDSTREAM OPERAT	5.45% 01 Apr 2044	590,000	528,745
	WESTERN MIDSTREAM OPERAT	5.5% 15 Aug 2048	330,000	293,781
	WILLIAMS COMPANIES INC	4.9% 15 Jan 2045	1,015,000	920,268
	WILLIAMS COS INC	8.75% 15 Mar 2032	730,000	949,699
	WILLIS KNIGHTON MED CTR	4.813% 01 Sep 2048	330,000	342,354
	WYETH LLC	5.95% 01 Apr 2037	835,000	1,001,386
	YAMANA GOLD INC	4.95% 15 Jul 2024	410,000	401,083
	YAMANA GOLD INC	4.625% 15 Dec 2027	610,000	569,585
	Total : EXHIBIT K - Long Term Credit Fund			\$ 214,515,866

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2018

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 value
			(n/a)	
			Shares/ Par Value	
	21ST CENTURY FOX AMERICA.....	6.2% 15 Dec 2034	229,000	\$ 278,422
	21ST CENTURY FOX AMERICA.....	6.4% 15 Dec 2035	1,967,000	2,453,937
	21ST CENTURY FOX AMERICA.....	6.15% 15 Feb 2041	476,000	591,112
	ABBOTT LABORATORIES	4.75% 30 Nov 2036	1,312,000	1,369,644
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	533,000	559,503
	ABBVIE INC	4.5% 14 May 2035	1,662,000	1,537,528
	ABBVIE INC	4.875% 14 Nov 2048	1,910,000	1,782,020
	ABU DHABI CRUDE OIL.....	4.6% 02 Nov 2047	712,000	695,147
	ADVOCATE HEALTH CORP	4.272% 15 Aug 2048	991,000	990,486
	AETNA INC.....	6.75% 15 Dec 2037	391,000	472,436
	ALABAMA POWER CO.....	4.15% 15 Aug 2044	1,345,000	1,315,866
	ALEXANDRIA REAL ESTATE E.....	4.7% 01 Jul 2030	597,000	604,196
	ALIBABA GROUP HOLDING	4% 06 Dec 2037	987,000	885,424
	ALTRIA GROUP INC	5.375% 31 Jan 2044	433,000	403,758
	AMAZON.COM INC	4.05% 22 Aug 2047	234,000	228,641
	AMEREN ILLINOIS CO.....	4.15% 15 Mar 2046	882,000	882,964
	AMERICA MOVIL SAB DE CV.....	6.375% 01 Mar 2035	539,000	633,276
	AMERICA MOVIL SAB DE CV.....	6.125% 30 Mar 2040	481,000	566,291
	AMERICAN INTL GROUP.....	6.25% 01 May 2036	522,000	567,598
	AMERICAN INTL GROUP.....	4.5% 16 Jul 2044	2,001,000	1,785,750
	AMGEN INC	5.15% 15 Nov 2041	343,000	353,342
	AMGEN INC	4.663% 15 Jun 2051	822,000	774,478
	ANADARKO PETROLEUM CORP	6.45% 15 Sep 2036	2,289,000	2,472,110
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	1,975,000	1,831,586
	ANHEUSER BUSCH INBEV WOR.....	4.375% 15 Apr 2038	3,030,000	2,703,358
	ANHEUSER BUSCH INBEV WOR.....	4.6% 15 Apr 2048	935,000	838,003
	ANTHEM INC.....	4.375% 01 Dec 2047	1,490,000	1,385,765
	AON PLC	4.75% 15 May 2045	722,000	708,441
	APPALACHIAN POWER CO.....	7% 01 Apr 2038	830,000	1,043,801
	APPLE INC	4.5% 23 Feb 2036	262,000	275,521
	APPLE INC	4.65% 23 Feb 2046	2,060,000	2,180,589
	APPLE INC	3.85% 04 Aug 2046	1,918,000	1,783,706
	ARCELORMITTAL	7% 15 Oct 2039	991,000	1,044,118
	ASTRAZENECA PLC.....	6.45% 15 Sep 2037	482,000	574,845
	ASTRAZENECA PLC.....	4.375% 17 Aug 2048	1,372,000	1,302,285
	AT+T INC	4.35% 15 Jun 2045	1,889,000	1,596,332
	AT+T INC	6% 15 Aug 2040	950,000	959,773
	AT+T INC	6.375% 01 Mar 2041	555,000	601,020
	AT+T INC	5.25% 01 Mar 2037	5,968,000	5,861,934
	AT+T INC	5.15% 15 Feb 2050	133,000	123,212
	BANK OF AMERICA CORP	6.11% 29 Jan 2037	1,866,000	2,050,803
	BARCLAYS PLC	5.25% 17 Aug 2045	530,000	485,933
	BARCLAYS PLC	4.95% 10 Jan 2047	649,000	573,519
	BAT CAPITAL CORP.....	4.39% 15 Aug 2037	1,730,000	1,415,950
	BECTON DICKINSON AND CO.....	4.669% 06 Jun 2047	262,000	246,425
	BERKSHIRE HATHAWAY FIN.....	4.4% 15 May 2042	780,000	795,563
	BERKSHIRE HATHAWAY FIN.....	4.2% 15 Aug 2048	1,309,000	1,297,922
	BLACK HILLS CORP.....	4.35% 01 May 2033	1,519,000	1,522,360
	BRIGHTHOUSE FINANCIAL IN.....	4.7% 22 Jun 2047	825,000	614,334
	BROOKLYN UNION GAS CO	4.504% 10 Mar 2046	669,000	685,054
	BURLINGTN NORTH SANTA FE	4.45% 15 Mar 2043	1,067,000	1,086,724
	BURLINGTN NORTH SANTA FE	4.15% 15 Dec 2048	1,054,000	1,026,443
	CALIFORNIA ST	7.5% 01 Apr 2034	35,000	47,696
	CALIFORNIA ST	7.3% 01 Oct 2039	2,985,000	4,097,569
	CAMPBELL SOUP CO.....	4.8% 15 Mar 2048	478,000	409,929
	CANADIAN NATL RESOURCES.....	6.25% 15 Mar 2038	610,000	663,453
	CANADIAN NATL RESOURCES.....	6.75% 01 Feb 2039	638,000	745,845
	CANADIAN PACIFIC RAILWAY	6.125% 15 Sep 2115	608,000	707,127
	CBS CORP.....	3.375% 15 Feb 2028	616,000	558,536
	CELGENE CORP	5% 15 Aug 2045	338,000	312,543
	CELGENE CORP	4.55% 20 Feb 2048	969,000	839,731
	CENOVUS ENERGY INC.....	6.75% 15 Nov 2039	1,124,000	1,096,925
	CHARTER COMM OPT LLC/CAP	6.384% 23 Oct 2035	760,000	780,100
	CHARTER COMM OPT LLC/CAP	5.375% 01 May 2047	401,000	363,374
	CHARTER COMM OPT LLC/CAP	5.75% 01 Apr 2048	427,000	399,851
	CIGNA CORP	4.9% 15 Dec 2048	2,141,000	2,094,748
	CITIGROUP INC.....	4.65% 30 Jul 2045	781,000	760,720

(a)	(b) Identity of issue, borrower, lessor, or 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.....	4.45% 29 Sep 2027	2,736,000	2,637,003
	CITIGROUP INC.....	4.75% 18 May 2046	850,000	785,790
	CITIGROUP INC.....	4.65% 23 Jul 2048	1,045,000	1,021,295
	CMS ENERGY CORP.....	4.875% 01 Mar 2044	340,000	354,906
	CMWLTH FING AUTH PA.....	3.864% 01 Jun 2038	1,610,000	1,587,750
	COMCAST CORP.....	6.4% 15 May 2038	233,000	273,339
	COMCAST CORP.....	4.049% 01 Nov 2052	1,175,000	1,054,548
	COMCAST CORP.....	4.6% 15 Oct 2038	4,466,000	4,509,670
	COMCAST CORP.....	4.7% 15 Oct 2048	322,000	325,504
	CONAGRA BRANDS INC.....	5.4% 01 Nov 2048	611,000	562,713
	CONCHO RESOURCES INC.....	4.85% 15 Aug 2048	206,000	197,107
	CONSOLIDATED EDISON CO O.....	6.75% 01 Apr 2038	1,522,000	1,941,938
	CONSOLIDATED EDISON CO O.....	4.5% 15 May 2058	326,000	314,103
	CONSOLIDATED EDISON CO O.....	4.65% 01 Dec 2048	469,000	487,002
	CONTINENTAL RESOURCES.....	4.9% 01 Jun 2044	734,000	649,642
	COOPERATIEVE RABOBANK UA.....	5.25% 04 Aug 2045	460,000	474,315
	COX COMMUNICATIONS INC.....	4.6% 15 Aug 2047	490,000	440,793
	CSX CORP.....	6.22% 30 Apr 2040	446,000	528,852
	CSX CORP.....	4.75% 30 May 2042	721,000	718,309
	CSX CORP.....	4.75% 15 Nov 2048	630,000	636,837
	CVS HEALTH CORP.....	4.78% 25 Mar 2038	1,167,000	1,118,284
	CVS HEALTH CORP.....	5.05% 25 Mar 2048	2,728,000	2,653,280
	CVS PASS THROUGH TR 2014.....	4.163% 11 Aug 2036	677,049	640,529
	DELL INT LLC / EMC CORP.....	8.1% 15 Jul 2036	525,000	570,596
	DELMARVA PWR + LIGHT CO.....	4.15% 15 May 2045	617,000	602,064
	DENVER CO PUBLIC SCHS COPS.....	7.017% 15 Dec 2037	450,000	604,971
	DEUTSCHE TELEKOM INT FIN.....	8.75% 15 Jun 2030	860,000	1,121,679
	DISCOVERY COMMUNICATIONS.....	5.2% 20 Sep 2047	606,000	556,937
	DOMINION ENERGY GAS HLDG.....	4.6% 15 Dec 2044	800,000	788,730
	DOMINION ENERGY INC.....	5.95% 15 Jun 2035	1,962,000	2,190,081
	DOW CHEMICAL CO/THE.....	7.375% 01 Nov 2029	2,026,000	2,470,007
	DOW CHEMICAL CO/THE.....	5.55% 30 Nov 2048	871,000	883,151
	DOWDUPONT INC.....	5.419% 15 Nov 2048	1,568,000	1,629,062
	DP WORLD PLC.....	6.85% 02 Jul 2037	630,000	701,121
	DP WORLD PLC.....	5.625% 25 Sep 2048	302,000	283,880
	DTE ELECTRIC CO.....	4.05% 15 May 2048	2,184,000	2,164,121
	DUKE ENERGY CORP.....	3.75% 01 Sep 2046	996,000	861,096
	EASTMAN CHEMICAL CO.....	4.5% 01 Dec 2028	847,000	840,558
	EMERA US FINANCE LP.....	4.75% 15 Jun 2046	949,000	912,459
	ENERGY TRANSFER LP.....	5.875% 15 Jan 2024	1,388,000	1,412,290
	ENERGY TRANSFER OPERATNG.....	6.125% 15 Dec 2045	670,000	655,258
	ENERGY TRANSFER OPERATNG.....	5.8% 15 Jun 2038	2,126,000	2,069,375
	ENTERPRISE PRODUCTS OPER.....	5.1% 15 Feb 2045	1,129,000	1,133,096
	ENTERPRISE PRODUCTS OPER.....	4.8% 01 Feb 2049	1,578,000	1,532,951
	EXELON CORP.....	5.625% 15 Jun 2035	1,299,000	1,401,292
	EXELON CORP.....	5.1% 15 Jun 2045	676,000	695,865
	FEDEX CORP.....	4.55% 01 Apr 2046	2,004,000	1,821,378
	FIRSTENERGY CORP.....	4.85% 15 Jul 2047	218,000	217,654
	FIRSTENERGY TRANSMISSION.....	5.45% 15 Jul 2044	1,506,000	1,636,047
	FLORIDA POWER + LIGHT CO.....	3.7% 01 Dec 2047	2,061,000	1,927,244
	FORD MOTOR COMPANY.....	7.45% 16 Jul 2031	456,000	470,147
	FORD MOTOR COMPANY.....	4.75% 15 Jan 2043	588,000	453,457
	FORTIS INC.....	3.055% 04 Oct 2026	659,000	601,595
	GE CAPITAL INTL FUNDING.....	4.418% 15 Nov 2035	4,110,000	3,442,399
	GENERAL ELECTRIC CO.....	6.15% 07 Aug 2037	755,000	736,458
	GENERAL MILLS INC.....	4.55% 17 Apr 2038	810,000	751,509
	GENERAL MOTORS CO.....	6.25% 02 Oct 2043	1,149,000	1,077,007
	GEORGIA POWER CO.....	4.3% 15 Mar 2042	1,325,000	1,220,558
	GILEAD SCIENCES INC.....	4.75% 01 Mar 2046	838,000	831,373
	GOLDMAN SACHS GROUP INC.....	6.75% 01 Oct 2037	2,260,000	2,552,181
	GOLDMAN SACHS GROUP INC.....	6.25% 01 Feb 2041	901,000	1,027,642
	GOLDMAN SACHS GROUP INC.....	1% 23 Apr 2039	1,536,000	1,407,908
	HALLIBURTON CO.....	6.7% 15 Sep 2038	1,176,000	1,381,112
	HALLIBURTON CO.....	4.75% 01 Aug 2043	605,000	576,925
	HARTFORD FINL SVCS GRP.....	6.1% 01 Oct 2041	350,000	403,273
	HESS CORP.....	7.3% 15 Aug 2031	1,034,000	1,118,833
	HOME DEPOT INC.....	5.875% 16 Dec 2036	484,000	581,503
	HOME DEPOT INC.....	4.25% 01 Apr 2046	2,301,000	2,293,178
	HOME DEPOT INC.....	4.5% 06 Dec 2048	1,124,000	1,160,406
	HSBC HOLDINGS PLC.....	6.5% 15 Sep 2037	1,808,000	2,049,123
	ILLINOIS ST.....	5.1% 01 Jun 2033	2,675,000	2,550,425
	INDONESIA ASAHAN ALUMINI.....	6.757% 15 Nov 2048	641,000	657,046
	ING GROEP NV.....	4.55% 02 Oct 2028	1,558,000	1,540,305
	INTEL CORP.....	3.734% 08 Dec 2047	624,000	577,774
	JOHNSON + JOHNSON.....	3.4% 15 Jan 2038	3,151,000	2,933,062
*	JPMORGAN CHASE + CO.....	6.4% 15 May 2038	1,120,000	1,361,983
*	JPMORGAN CHASE + CO.....	1% 15 Nov 2048	2,402,000	2,126,159
*	JPMORGAN CHASE + CO.....	5.4% 06 Jan 2042	1,125,000	1,235,665

(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	
	KAISER FOUNDATION HOSPIT	4.15% 01 May 2047	1,228,000	1,212,859
	KEURIG DR PEPPER INC	4.985% 25 May 2038	928,000	902,965
	KIMCO REALTY CORP	4.45% 01 Sep 2047	617,000	559,117
	KINDER MORGAN ENER PART	6.5% 01 Feb 2037	1,882,000	2,027,468
	KINDER MORGAN ENER PART	5% 01 Mar 2043	69,000	62,612
	KINDER MORGAN INC/DELAWA.....	5.05% 15 Feb 2046	874,000	798,081
	KRAFT HEINZ FOODS CO	6.875% 26 Jan 2039	680,000	758,699
	KRAFT HEINZ FOODS CO	5.2% 15 Jul 2045	570,000	520,856
	LINCOLN NATIONAL CORP	7% 15 Jun 2040	941,000	1,183,229
	LLOYDS BANKING GROUP PLC	4.55% 16 Aug 2028	876,000	841,672
	LOCKHEED MARTIN CORP	4.09% 15 Sep 2052	1,202,000	1,121,960
	LOS ANGELES CA DEPT WTR PWR.....	6.574% 01 Jul 2045	675,000	935,975
	LOWE S COS INC	4.05% 03 May 2047	1,293,000	1,114,942
	MCDONALD S CORP	4.45% 01 Sep 2048	1,399,000	1,330,845
	MEDTRONIC INC	4.625% 15 Mar 2045	397,000	416,231
	MET TRANSPRTN AUTH NY REVENUE	6.814% 15 Nov 2040	1,000,000	1,328,270
*	METLIFE INC	6.4% 15 Dec 2066	1,220,000	1,239,349
*	METLIFE INC	4.721% 15 Dec 2044	1,090,000	1,111,441
	MICROSOFT CORP	3.75% 12 Feb 2045	2,745,000	2,655,609
	MICROSOFT CORP	4.45% 03 Nov 2045	935,000	991,699
	MICROSOFT CORP	3.45% 08 Aug 2036	952,000	896,651
	MICROSOFT CORP	3.7% 08 Aug 2046	2,457,000	2,353,765
	MORGAN STANLEY	1% 22 Jul 2038	1,454,000	1,324,972
	MORGAN STANLEY	4.3% 27 Jan 2045	527,000	492,927
	MPLX LP	5.5% 15 Feb 2049	1,248,000	1,213,946
	NBCUNIVERSAL MEDIA LLC	5.95% 01 Apr 2041	1,896,000	2,176,159
	NEW JERSEY ST TRANSPRTN TRUST	6.561% 15 Dec 2040	910,000	1,113,958
	NEW JERSEY ST TURNPIKE AUTH.....	7.102% 01 Jan 2041	650,000	887,946
	NEW YORK CITY NY MUNI WTR FIN	5.724% 15 Jun 2042	225,000	281,558
	NEW YORK NY	5.985% 01 Dec 2036	1,000,000	1,209,240
	NEW YORK ST DORM AUTH ST PERSO	5.427% 15 Mar 2039	600,000	699,306
	NEWFIELD EXPLORATION CO	5.375% 01 Jan 2026	575,000	563,500
	NISOURCE INC	5.95% 15 Jun 2041	340,000	376,737
	NISOURCE INC	5.8% 01 Feb 2042	441,000	488,615
	NOBLE ENERGY INC	6% 01 Mar 2041	1,269,000	1,238,666
	NOBLE ENERGY INC	5.05% 15 Nov 2044	294,000	253,242
	NORFOLK SOUTHERN CORP	5.1% 31 Dec 2049	867,000	850,722
	NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	1,719,000	1,603,829
	NORTHWESTERN MUTUAL LIFE.....	3.85% 30 Sep 2047	685,000	620,305
	NXP BV/NXP FUNDING LLC	5.55% 01 Dec 2028	1,135,000	1,160,912
	OCCIDENTAL PETROLEUM COR	4.4% 15 Apr 2046	724,000	704,415
	OHIO ST UNIV	4.8% 01 Jun 2111	430,000	471,035
	ONCOR ELECTRIC DELIVERY	3.8% 30 Sep 2047	1,893,000	1,790,144
	ONEOK INC	5.2% 15 Jul 2048	497,000	475,481
	ORACLE CORP	6.125% 08 Jul 2039	599,000	718,993
	ORACLE CORP	5.375% 15 Jul 2040	676,000	746,953
	ORACLE CORP	4.125% 15 May 2045	602,000	569,617
	ORACLE CORP	4% 15 Jul 2046	1,786,000	1,666,490
	ORACLE CORP	4% 15 Nov 2047	1,074,000	1,000,645
	ORACLE CORP	4% 15 Jul 2046	(528,000)	(504,428)
	ORANGE SA	9% 01 Mar 2031	674,000	931,251
	PACIFIC GAS + ELECTRIC	4% 01 Dec 2046	617,000	465,334
	PACIFIC GAS + ELECTRIC	3.3% 01 Dec 2027	570,000	465,148
	PACIFIC GAS + ELECTRIC	3.95% 01 Dec 2047	837,000	628,673
	PACIFICORP	4.125% 15 Jan 2049	1,372,000	1,350,167
	PETAMINA PERSERO PT	6.5% 07 Nov 2048	281,000	295,081
	PETROLEOS MEXICANOS	6.5% 02 Jun 2041	2,400,000	1,987,200
	PETROLEOS MEXICANOS	6.35% 12 Feb 2048	1,302,000	1,041,600
	PFIZER INC	7.2% 15 Mar 2039	564,000	778,830
	PFIZER INC	4.4% 15 May 2044	1,180,000	1,228,792
	PHILLIPS 66	4.875% 15 Nov 2044	1,178,000	1,149,514
	PLAINS ALL AMER PIPELINE	4.9% 15 Feb 2045	788,000	673,391
	PORT AUTH OF NEW YORK NEW JE	4.926% 01 Oct 2051	1,185,000	1,356,351
	PROGRESS ENERGY INC	7.75% 01 Mar 2031	2,987,000	3,974,011
	PROGRESSIVE CORP	4.2% 15 Mar 2048	511,000	505,537
*	PRUDENTIAL FINANCIAL INC	3.935% 07 Dec 2049	1,838,000	1,643,133
	REPUBLIC OF COLOMBIA	5% 15 Jun 2045	2,633,000	2,506,616
	REPUBLIC OF PANAMA	4.5% 15 May 2047	822,000	798,368
	REPUBLIC OF PERU	8.75% 21 Nov 2033	1,460,000	2,149,850
	REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	1,655,000	1,617,140
	REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	1,131,000	1,110,077
	REYNOLDS AMERICAN INC	5.7% 15 Aug 2035	770,000	751,850
	SAN DIEGO G + E	3.75% 01 Jun 2047	664,000	603,986
	SEMPRA ENERGY	6% 15 Oct 2039	1,918,000	2,132,353
	SHELL INTERNATIONAL FIN	4% 10 May 2046	1,133,000	1,094,096
	SHERWIN WILLIAMS CO	4.5% 01 Jun 2047	1,050,000	946,853
	SIMON PROPERTY GROUP LP	6.75% 01 Feb 2040	896,000	1,141,015
	SOUTHERN CAL EDISON	4.125% 01 Mar 2048	1,931,000	1,828,162

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			Shares/ Par Value	
	SOUTHERN COPPER CORP	5.25% 08 Nov 2042	899,000	854,425
	SSGA	G STIFF ERISA QUALIFIED 5BPS	5,494,789	5,494,789
	STARBUCKS CORP	4.5% 15 Nov 2048	711,000	661,854
	STATE OF QATAR	5.103% 23 Apr 2048	1,090,000	1,144,773
	SUNCOR ENERGY INC	6.8% 15 May 2038	571,000	664,260
	SYNGENTA FINANCE NV	5.676% 24 Apr 2048	474,000	391,855
	TELEFONICA EMISIONES SAU	7.045% 20 Jun 2036	1,014,000	1,155,454
	TELEFONICA EMISIONES SAU	4.895% 06 Mar 2048	993,000	876,440
	TENNESSEE GAS PIPELINE	7.625% 01 Apr 2037	389,000	460,121
	TIME WARNER CABLE LLC	5.5% 01 Sep 2041	1,845,000	1,681,317
	TRANSCANADA PIPELINES	7.625% 15 Jan 2039	128,000	159,435
	TRAVELERS COS INC	4% 30 May 2047	1,073,000	1,029,979
	TREASURY BILL	0.01% 28 Mar 2019	500,000	497,563
	TUCSON ELECTRIC POWER CO	4.85% 01 Dec 2048	444,000	461,820
	UDR INC	4.4% 26 Jan 2029	1,001,000	1,009,611
	UNION PACIFIC CORP	4.375% 10 Sep 2038	3,858,000	3,783,489
	UNITED MEXICAN STATES	6.75% 27 Sep 2034	2,875,000	3,274,913
	UNITED MEXICAN STATES	6.05% 11 Jan 2040	1,000,000	1,058,500
	UNITED MEXICAN STATES	4.6% 10 Feb 2048	757,000	671,838
	UNITED PARCEL SERVICE	3.75% 15 Nov 2047	1,343,000	1,212,706
	UNITED TECHNOLOGIES CORP	6.125% 15 Jul 2038	1,040,000	1,191,548
	UNITED TECHNOLOGIES CORP	3.75% 01 Nov 2046	696,000	587,037
	UNITED TECHNOLOGIES CORP	4.625% 16 Nov 2048	1,570,000	1,516,129
	UNITEDHEALTH GROUP INC	5.95% 15 Feb 2041	846,000	1,029,591
	UNITEDHEALTH GROUP INC	4.25% 15 Jun 2048	1,782,000	1,781,007
	UNITEDHEALTH GROUP INC	4.45% 15 Dec 2048	522,000	537,313
	UNIV OF CALIFORNIA CA REVENUES	4.767% 15 May 2115	551,000	566,527
	UNIV OF CALIFORNIA CA REVENUES	5.946% 15 May 2045	400,000	496,728
	US 10YR NOTE (CBT)MAR19	XCBT 20190320	(5,300,000)	(159,864)
	US 10YR NOTE (CBT)MAR19	XCBT 20190320	(2)	(4)
	US 10YR ULTRA FUT MAR19	XCBT 20190320	(2,700,000)	(112,219)
	US DOLLAR		(246,227)	(246,227)
	US LONG BOND(CBT) MAR19	XCBT 20190320	4,200,000	288,422
	US TREASURY N/B	3% 15 Aug 2048	4,542,000	4,520,532
	US TREASURY N/B	3.125% 15 Nov 2028	1,302,000	1,350,520
	US TREASURY N/B	3% 15 Aug 2048	2,382,000	2,399,787
	US ULTRA BOND CBT MAR19	XCBT 20190320	3,300,000	287,719
	US ULTRA BOND CBT MAR19	XCBT 20190320	12	25
	VALE OVERSEAS LIMITED	8.25% 17 Jan 2034	1,898,000	2,346,403
	VALERO ENERGY CORP	6.625% 15 Jun 2037	848,000	929,100
	VALERO ENERGY CORP	4.9% 15 Mar 2045	427,000	401,346
	VERIZON COMMUNICATIONS	4.75% 01 Nov 2041	1,177,000	1,141,159
	VERIZON COMMUNICATIONS	4.272% 15 Jan 2036	4,363,000	4,074,489
	VERIZON COMMUNICATIONS	4.522% 15 Sep 2048	3,163,000	2,964,536
	VIACOM INC	4.375% 15 Mar 2043	1,292,000	1,020,116
	VIRGINIA ELEC + POWER CO	4.6% 01 Dec 2048	460,000	479,782
	VISA INC	4.3% 14 Dec 2045	473,000	488,837
	VODAFONE GROUP PLC	5% 30 May 2038	1,303,000	1,220,927
	VODAFONE GROUP PLC	5.25% 30 May 2048	948,000	890,017
	WABTEC CORP	4.95% 15 Sep 2028	1,277,000	1,197,645
	WALGREENS BOOTS ALLIANCE	4.8% 18 Nov 2044	349,000	317,755
	WALMART INC	3.95% 28 Jun 2038	1,853,000	1,835,847
	WARNER MEDIA LLC	5.375% 15 Oct 2041	617,000	594,248
	WEA FINANCE LLC	4.625% 20 Sep 2048	1,112,000	1,084,009
	WELLS FARGO + COMPANY	4.9% 17 Nov 2045	2,288,000	2,230,974
	WELLS FARGO + COMPANY	4.75% 07 Dec 2046	501,000	482,388
	WESLEYAN UNIVERSITY	4.781% 01 Jul 2116	716,000	732,182
	WESTERN MIDSTREAM OPERAT	5.3% 01 Mar 2048	669,000	577,292
	WILLIAMS COMPANIES INC	6.3% 15 Apr 2040	1,467,000	1,560,570
	WILLIAMS COS INC	8.75% 15 Mar 2032	618,000	803,992
	WYETH LLC	5.95% 01 Apr 2037	131,000	157,104
	XCEL ENERGY INC	6.5% 01 Jul 2036	852,000	1,071,836
Total : EXHIBIT L - Long Term Credit Fund				\$ 320,309,696

n / a - Cost is not applicable

EXHIBIT M - Interest Income Fund
(Underlying assets managed by various investment companies)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2018

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	100,000.000	\$ 117,580
	ABBOTT LABORATORIES	2.95% 15 Mar 2025	100,000.000	96,197
	ABBOTT LABORATORIES	3.75% 30 Nov 2026	40,000.000	39,504
	ABBVIE INC	3.6% 14 May 2025	360,000.000	345,307
	ABBVIE INC	2.3% 14 May 2021	135,000.000	131,837
	ABBVIE INC	2.85% 14 May 2023	200,000.000	192,716
	ABBVIE INC	3.75% 14 Nov 2023	30,000.000	29,848
	ABN AMRO BANK NV	2.65% 19 Jan 2021	675,000.000	665,284
	ABN AMRO BANK NV	3.4% 27 Aug 2021	315,000.000	314,365
	ACTIVISION BLIZZARD	3.4% 15 Sep 2026	10,000.000	9,393
	ACTIVISION BLIZZARD	3.4% 15 Jun 2027	245,000.000	230,832
	AEP TEXAS INC	2.4% 01 Oct 2022	110,000.000	106,672
	AETNA INC	2.75% 15 Nov 2022	10,000.000	9,594
	AGILENT TECHNOLOGIES INC	3.05% 22 Sep 2026	200,000.000	185,076
	AIR LEASE CORP	3.625% 01 Apr 2027	20,000.000	17,888
	AIR LEASE CORP	3.875% 03 Jul 2023	70,000.000	68,895
	AIR LIQUIDE FINANCE	1.75% 27 Sep 2021	210,000.000	201,029
	ALABAMA POWER CO	5.2% 01 Jun 2041	47,000.000	50,756
	ALIBABA GROUP HOLDING	3.4% 06 Dec 2027	250,000.000	231,165
	ALLERGAN FUNDING SCS	3.85% 15 Jun 2024	70,000.000	69,041
	ALLERGAN FUNDING SCS	3.8% 15 Mar 2025	355,000.000	346,559
	ALLERGAN SALES LLC	5% 15 Dec 2021	140,000.000	144,046
	ALTRIA GROUP INC	2.85% 09 Aug 2022	130,000.000	124,797
	ALTRIA GROUP INC	2.95% 02 May 2023	395,000.000	375,761
	AMAZON.COM INC	3.15% 22 Aug 2027	70,000.000	67,584
	AMERICAN AIRLINES 2013 2	4.95% 15 Jul 2024	159,935.670	162,343
	AMERICAN EXPRESS CO	3.7% 03 Aug 2023	120,000.000	120,347
	AMERICAN EXPRESS CREDIT	2.6% 14 Sep 2020	654,000.000	647,307
	AMERICAN EXPRESS CREDIT ACCOUN	2.04% 15 May 2023	1,468,000.000	1,445,364
	AMERICAN HONDA FINANCE	2.9% 16 Feb 2024	90,000.000	87,136
	AMGEN INC	2.6% 19 Aug 2026	225,000.000	204,457
	ANDEAVOR LOGIS LP/CORP	6.25% 15 Oct 2022	149,000.000	151,980
	ANDEAVOR LOGIS LP/CORP	5.25% 15 Jan 2025	560,000.000	570,061
	ANGLO AMERICAN CAPITAL	3.625% 11 Sep 2024	210,000.000	198,502
	ANHEUSER BUSCH CO/INBEV	3.65% 01 Feb 2026	540,000.000	510,596
	ANHEUSER BUSCH INBEV FIN	2.625% 17 Jan 2023	402,000.000	382,617
	ANHEUSER BUSCH INBEV FIN	3.3% 01 Feb 2023	180,000.000	175,023
	ANHEUSER BUSCH INBEV WOR	2.5% 15 Jul 2022	70,000.000	66,835
	ANTHEM INC	3.65% 01 Dec 2027	45,000.000	42,994
	ANTHEM INC	3.125% 15 May 2022	25,000.000	24,633
	AON CORP	4.5% 15 Dec 2028	85,000.000	86,046
	AON PLC	3.875% 15 Dec 2025	440,000.000	434,196
	APPLE INC	3.45% 06 May 2024	175,000.000	175,830
	APPLE INC	2.7% 13 May 2022	555,000.000	548,816
	APPLE INC	3.35% 09 Feb 2027	130,000.000	126,671
	APPLE INC	2.1% 12 Sep 2022	5,000.000	4,831
	APPLIED MATERIALS INC	3.9% 01 Oct 2025	190,000.000	191,199
	APPLIED MATERIALS INC	3.3% 01 Apr 2027	60,000.000	57,567
	APTIV CORP	4.15% 15 Mar 2024	98,000.000	98,098
	ARES CAPITAL CORP	4.25% 01 Mar 2025	250,000.000	238,028
	AT+T INC	4.3% 15 Feb 2030	632,000.000	597,231
	AUST + NZ BANKING GRP NY	2.25% 09 Nov 2020	320,000.000	314,956
	AUTODESK INC	3.5% 15 Jun 2027	30,000.000	28,041
	AVNET INC	4.625% 15 Apr 2026	30,000.000	29,311
	BAE SYSTEMS HOLDINGS INC	3.8% 07 Oct 2024	105,000.000	104,786
	BAE SYSTEMS HOLDINGS INC	2.85% 15 Dec 2020	90,000.000	88,815
	BAE SYSTEMS HOLDINGS INC	3.85% 15 Dec 2025	65,000.000	64,443
	BAKER HUGHES A GE CO LLC	3.2% 15 Aug 2021	335,000.000	331,130
	BANC OF AMERICA MERRILL LYNCH	1% 15 Nov 2032	1,130,000.000	1,113,816
	BANCO SANTANDER SA	3.848% 12 Apr 2023	200,000.000	194,333
	BANK OF AMERICA CORP	5.625% 01 Jul 2020	1,315,000.000	1,359,422
	BANK OF AMERICA CORP	4.2% 26 Aug 2024	745,000.000	738,891
	BANK OF AMERICA CORP	4% 22 Jan 2025	160,000.000	155,863
	BANK OF AMERICA CORP	2.503% 21 Oct 2022	530,000.000	510,299
	BANK OF AMERICA CORP	1% 24 Apr 2023	180,000.000	175,067
	BANK OF AMERICA CORP	1% 01 Oct 2025	520,000.000	493,059
	BANK OF AMERICA CORP	1% 23 Jan 2026	220,000.000	210,340
	BANK OF AMERICA CORP	1% 20 Dec 2028	390,000.000	364,318

(a)	(b) Identity of issue, borrower, lessor, or 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 CORP.....	1% 05 Mar 2024	1,655,000.000	1,634,985
	BANK OF AMERICA CORP.....	1% 05 Mar 2029	31,000.000	30,133
	BANK OF NOVA SCOTIA.....	3.125% 20 Apr 2021	610,000.000	609,038
	BANK OF NY MELLON CORP.....	3% 30 Oct 2028	85,000.000	78,068
	BANK OF NY MELLON CORP.....	3.4% 15 May 2024	215,000.000	213,887
	BANK OF NY MELLON CORP.....	2.95% 29 Jan 2023	325,000.000	319,885
	BANK OF NY MELLON CORP.....	3.3% 23 Aug 2029	50,000.000	46,774
	BANQUE FED CRED MUTUEL.....	2.75% 15 Oct 2020	295,000.000	292,038
	BARCLAYS BANK PLC.....	5.14% 14 Oct 2020	280,000.000	283,031
	BARCLAYS PLC.....	3.25% 12 Jan 2021	200,000.000	195,860
	BARCLAYS PLC.....	4.375% 12 Jan 2026	200,000.000	189,986
	BARCLAYS PLC.....	3.2% 10 Aug 2021	200,000.000	194,369
	BARCLAYS PLC.....	3.684% 10 Jan 2023	610,000.000	586,122
	BARCLAYS PLC.....	1% 16 May 2024	750,000.000	729,185
	BARCLAYS PLC.....	1% 16 May 2029	200,000.000	192,836
	BAT CAPITAL CORP.....	3.222% 15 Aug 2024	160,000.000	147,375
	BAT CAPITAL CORP.....	3.557% 15 Aug 2027	120,000.000	106,530
	BAXTER INTERNATIONAL INC.....	1.7% 15 Aug 2021	220,000.000	211,068
	BAYER US FINANCE LLC.....	3% 08 Oct 2021	380,000.000	371,552
	BB+T CORPORATION.....	2.625% 29 Jun 2020	343,000.000	339,929
	BECTON DICKINSON AND CO.....	3.734% 15 Dec 2024	47,000.000	45,402
	BECTON DICKINSON AND CO.....	3.363% 06 Jun 2024	45,000.000	43,221
	BENCHMARK MORTGAGE TRUST.....	4.51% 15 May 2053	726,140.000	772,223
	BERKSHIRE HATHAWAY INC.....	2.75% 15 Mar 2023	100,000.000	98,167
	BERKSHIRE HATHAWAY INC.....	3.125% 15 Mar 2026	70,000.000	67,847
	BLACK HILLS CORP.....	3.15% 15 Jan 2027	40,000.000	37,446
	BMW US CAPITAL LLC.....	2.8% 11 Apr 2026	115,000.000	105,419
	BNP PARIBAS.....	3.375% 09 Jan 2025	325,000.000	305,850
	BOEING CO.....	6.125% 15 Feb 2033	35,000.000	44,303
	BOSTON PROPERTIES LP.....	2.75% 01 Oct 2026	30,000.000	27,096
	BP CAP MARKETS AMERICA.....	3.017% 16 Jan 2027	65,000.000	61,057
	BPCE SA.....	5.7% 22 Oct 2023	200,000.000	207,085
	BPCE SA.....	3% 22 May 2022	250,000.000	241,485
	BROADCOM CRP / CAYMN FI.....	3% 15 Jan 2022	530,000.000	509,703
	BROADCOM CRP / CAYMN FI.....	3.875% 15 Jan 2027	220,000.000	197,363
	BROADCOM CRP / CAYMN FI.....	2.65% 15 Jan 2023	155,000.000	144,250
	BRTDCHBW8 CDS USD R F 1.00000.....	1% 20 Dec 2022	65,000.000	1,767
	BRTDD19G0 CDS USD R F 1.00000.....	1% 20 Dec 2022	140,000.000	4,037
	BRTDD19K1 CDS USD R F 1.00000.....	1% 20 Dec 2022	100,000.000	2,841
	BRTDD19N5 CDS USD R F 1.00000.....	1% 20 Dec 2022	135,000.000	3,832
	BRTDD19R6 CDS USD R F 1.00000.....	1% 20 Dec 2022	40,000.000	1,085
	BRTDD19U9 CDS USD R F 1.00000.....	1% 20 Dec 2022	65,000.000	75
	BRTDD9U87 CDS USD R F 1.00000.....	1% 20 Dec 2022	200,000.000	2,707
	BRTM3ALE2 IRS USD R V 03MLIBOR.....	1% 15 Feb 2044	1,480,000.000	(22,180)
	BRTM90Y12 IRS GBP R V 12MUKRPI.....	1% 15 Oct 2023	2,650,000.000	11,308
	BRTME9H16 CDS USD R F 5.00000.....	5% 20 Dec 2023	520,000.000	59,338
	BRTMJYZW8 IRS GBP R V 12MUKRPI.....	1% 15 Oct 2023	2,650,000.000	4,409
	BRTMJZAB8 IRS USD R V 12MUSCPI.....	1% 30 Oct 2028	5,055,000.000	(140,115)
	BRTMW1F64 IRS USD R V 03MLIBOR.....	1% 09 Nov 2028	847,500.000	(40,936)
	BRTNCCLB2 IRS USD R V 03MLIBOR.....	1% 29 Nov 2023	8,087,634.000	(174,415)
	BRTNDLA23 IRS USD R V 03MLIBOR.....	1% 15 May 2044	3,800,000.000	(249,086)
	BRTNQQBK7 IRS USD R V 03MLIBOR.....	1% 15 May 2044	575,000.000	(18,949)
	BRTNT6EB5 IRS EUR R V 06MEURIB.....	1% 11 Dec 2020	6,850,000.000	(5,766)
	BRTNTGU66 IRS USD R V 03MLIBOR.....	1% 31 Dec 2020	8,700,000.000	(31,994)
	B RTP37EH3 IRS USD R V 03MLIBOR.....	1% 31 Dec 2020	7,370,000.000	(16,294)
	B RTP3CJM6 IRS EUR R V 06MEURIB.....	1% 11 Dec 2020	4,400,000.000	(1,508)
	B RTP4MXB1 IRS EUR R V 06MEURIB.....	1% 11 Dec 2020	2,450,000.000	(594)
	BUCKEYE PARTNERS LP.....	4.875% 01 Feb 2021	30,000.000	30,333
	BUCKEYE PARTNERS LP.....	4.15% 01 Jul 2023	265,000.000	257,764
	BUCKEYE PARTNERS LP.....	3.95% 01 Dec 2026	500,000.000	439,253
	BWAY MORTGAGE TRUST.....	2.809% 10 Mar 2033	907,414.580	900,105
	CAMPBELL SOUP CO.....	3.65% 15 Mar 2023	550,000.000	536,547
	CANADIAN DOLLAR.....	FOREIGN CURRENCY	(0.810)	(1)
	CAPITAL ONE BANK USA NA.....	2.25% 13 Feb 2019	515,000.000	514,862
	CAPITAL ONE FINANCIAL CO.....	3.75% 28 Jul 2026	75,000.000	68,696
	CAPITAL ONE FINANCIAL CO.....	2.5% 12 May 2020	330,000.000	325,730
	CAPITAL ONE NA.....	2.35% 31 Jan 2020	855,000.000	844,160
	CARDINAL HEALTH INC.....	4.625% 15 Dec 2020	20,000.000	20,455
	CBS CORP.....	3.375% 01 Mar 2022	30,000.000	29,732
	CBS CORP.....	2.5% 15 Feb 2023	30,000.000	28,265
	CC HOLDINGS GS V LLC/CRO.....	3.849% 15 Apr 2023	609,000.000	603,085
	CELGENE CORP.....	3.95% 15 Oct 2020	10,000.000	10,108
	CELGENE CORP.....	3.25% 15 Aug 2022	70,000.000	68,725
	CELGENE CORP.....	3.55% 15 Aug 2022	70,000.000	69,231
	CGDBB COMMERCIAL MORTGAGE TRUS.....	1% 15 Jul 2032	1,120,000.000	1,109,530
	CGRBS COMMERCIAL MORTGAGE TRUS.....	1% 13 Mar 2035	500,000.000	505,462
	CHARTER COMM OPT LLC/CAP.....	4.908% 23 Jul 2025	280,000.000	278,421
	CHARTER COMM OPT LLC/CAP.....	3.75% 15 Feb 2028	410,000.000	370,893

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			Shares/ Par Value	
	CHARTER COMM OPT LLC/CAP	4.2% 15 Mar 2028	160,000.000	150,720
	CHEVRON CORP.....	2.954% 16 May 2026	70,000.000	67,387
	CHEVRON CORP.....	2.498% 03 Mar 2022	45,000.000	44,132
	CHEVRON CORP.....	2.895% 03 Mar 2024	5,000.000	4,880
	CHUBB INA HOLDINGS INC.....	3.35% 15 May 2024	250,000.000	248,397
	CIGNA CORP.....	3.2% 17 Sep 2020	915,000.000	911,239
	CIGNA CORP.....	3.75% 15 Jul 2023	140,000.000	139,534
	CIGNA HOLDING CO.....	3.25% 15 Apr 2025	265,000.000	251,844
	CIMAREX ENERGY CO.....	4.375% 01 Jun 2024	275,000.000	273,469
	CIMAREX ENERGY CO.....	3.9% 15 May 2027	180,000.000	167,029
	CISCO SYSTEMS INC.....	2.2% 20 Sep 2023	35,000.000	33,517
	CITIBANK CREDIT CARD ISSUANCE.....	1% 22 Apr 2026	800,000.000	804,114
	CITIBANK CREDIT CARD ISSUANCE.....	3.96% 13 Oct 2030	303,000.000	317,968
	CITIBANK NA.....	1.85% 18 Sep 2019	510,000.000	505,750
	CITIGROUP INC.....	2.5% 29 Jul 2019	415,000.000	413,582
	CITIGROUP INC.....	4.4% 10 Jun 2025	155,000.000	151,690
	CITIGROUP INC.....	2.35% 02 Aug 2021	550,000.000	534,304
	CITIGROUP INC.....	1% 24 Jul 2023	190,000.000	183,868
	CITIGROUP INC.....	1% 24 Jul 2028	55,000.000	51,957
	CITIZENS BANK NA/RI.....	2.2% 26 May 2020	250,000.000	246,418
	CITIZENS FINANCIAL GROUP.....	2.375% 28 Jul 2021	30,000.000	29,255
	CME GROUP INC.....	3.75% 15 Jun 2028	60,000.000	60,805
	CMS ENERGY CORP.....	3% 15 May 2026	60,000.000	56,418
	CNH EQUIPMENT TRUST.....	2.93% 15 Dec 2021	1,150,000.000	1,148,024
	CNH EQUIPMENT TRUST.....	1.63% 15 Aug 2021	300,512.590	298,239
	COMCAST CORP.....	2.35% 15 Jan 2027	620,000.000	554,213
	COMCAST CORP.....	3.3% 01 Feb 2027	40,000.000	38,122
	COMCAST CORP.....	3.3% 01 Oct 2020	505,000.000	506,932
	COMCAST CORP.....	3.45% 01 Oct 2021	65,000.000	65,659
	COMCAST CORP.....	3.95% 15 Oct 2025	185,000.000	187,190
	COMCAST CORP.....	4.15% 15 Oct 2028	110,000.000	111,698
	COMCAST CORP.....	4.25% 15 Oct 2030	85,000.000	85,961
	COMM MORTGAGE TRUST.....	3.961% 10 Mar 2047	890,000.000	912,410
	COMM MORTGAGE TRUST.....	3.528% 10 Dec 2047	600,000.000	602,559
	COMM MORTGAGE TRUST.....	3.445% 10 Jul 2048	695,000.000	693,318
	COMM MORTGAGE TRUST.....	3.63% 10 Oct 2048	555,000.000	558,779
	COMM MORTGAGE TRUST.....	1% 13 Feb 2032	1,520,000.000	1,515,447
	COMMERZBANK AG.....	8.125% 19 Sep 2023	760,000.000	833,724
	COMMONWEALTH BK AUSTR NY.....	2.4% 02 Nov 2020	250,000.000	246,339
	CONCHO RESOURCES INC.....	3.75% 01 Oct 2027	205,000.000	192,980
	CONSTELLATION BRANDS INC.....	3.6% 15 Feb 2028	125,000.000	115,117
	CONSTELLATION BRANDS INC.....	1% 15 Nov 2021	65,000.000	64,221
	CONTINENTAL RESOURCES.....	5% 15 Sep 2022	235,000.000	233,333
	CONTINENTAL RESOURCES.....	4.5% 15 Apr 2023	440,000.000	433,038
	CONTINENTAL RESOURCES.....	3.8% 01 Jun 2024	155,000.000	146,734
	CONTL AIRLINES 2012 1 A.....	4.15% 11 Oct 2025	102,101.580	101,836
	COOPERAT RABOBANK UA/NY.....	2.5% 19 Jan 2021	570,000.000	560,112
	CORE INDUSTRIAL TRUST.....	3.04% 10 Feb 2034	94,867.130	94,559
	CORE INDUSTRIAL TRUST.....	3.077% 10 Feb 2034	923,021.930	919,138
	CORP FINANCIERA DE DESAR.....	4.75% 15 Jul 2025	320,000.000	317,600
	COVIDIEN INTL FINANCE SA.....	2.95% 15 Jun 2023	320,000.000	313,310
	COX COMMUNICATIONS INC.....	3.25% 15 Dec 2022	80,000.000	78,153
	COX COMMUNICATIONS INC.....	3.15% 15 Aug 2024	215,000.000	206,831
	CRED SUIS GP FUN LTD.....	2.75% 26 Mar 2020	750,000.000	741,908
	CRED SUIS GP FUN LTD.....	3.45% 16 Apr 2021	335,000.000	333,796
	CREDIT AGRICOLE LONDON.....	3.25% 04 Oct 2024	270,000.000	252,446
	CREDIT SUISSE GROUP AG.....	1% 12 Jan 2029	250,000.000	232,578
	CREDIT SUISSE MORTGAGE TRUST.....	3.639% 15 Nov 2034	1,100,000.000	1,120,699
	CROWN CASTLE INTL CORP.....	5.25% 15 Jan 2023	35,000.000	36,345
	CROWN CASTLE INTL CORP.....	4.875% 15 Apr 2022	120,000.000	123,478
	CROWN CASTLE INTL CORP.....	3.4% 15 Feb 2021	20,000.000	19,993
	CROWN CASTLE INTL CORP.....	3.7% 15 Jun 2026	25,000.000	24,031
	CROWN CASTLE INTL CORP.....	3.65% 01 Sep 2027	105,000.000	97,339
	CROWN CASTLE INTL CORP.....	3.15% 15 Jul 2023	130,000.000	124,967
	CROWN CASTLE INTL CORP.....	3.8% 15 Feb 2028	100,000.000	94,629
	CSAIL COMMERCIAL MORTGAGE TRUS.....	1% 15 Apr 2051	460,000.000	469,612
	CSX CORP.....	2.6% 01 Nov 2026	70,000.000	63,686
	CSX CORP.....	3.25% 01 Jun 2027	190,000.000	178,764
	CSX CORP.....	3.8% 01 Mar 2028	60,000.000	58,867
	CVS HEALTH CORP.....	3.7% 09 Mar 2023	260,000.000	257,217
	CVS HEALTH CORP.....	4.3% 25 Mar 2028	605,000.000	591,453
	DAIMLER FINANCE NA LLC.....	3.75% 05 Nov 2021	375,000.000	376,279
	DELL INT LLC / EMC CORP.....	6.02% 15 Jun 2026	290,000.000	291,311
	DELTA AIR LINES INC.....	3.625% 15 Mar 2022	85,000.000	83,180
	DEUTSCHE BANK AG.....	4.1% 13 Jan 2026	150,000.000	137,546
	DEUTSCHE BANK AG.....	3.375% 12 May 2021	215,000.000	207,485
	DEUTSCHE BANK AG.....	4.25% 14 Oct 2021	790,000.000	772,425
	DEUTSCHE BANK NY.....	2.95% 20 Aug 2020	100,000.000	97,062

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	DEUTSCHE BANK NY	4.25% 04 Feb 2021	475,000.000	468,120
	DEUTSCHE TELEKOM INT FIN	1.95% 19 Sep 2021	430,000.000	412,573
	DISCOVER FINANCIAL SVS	3.75% 04 Mar 2025	45,000.000	43,033
	DISCOVERY COMMUNICATIONS	2.95% 20 Mar 2023	270,000.000	258,320
	DOMINION ENERGY INC.....	2.579% 01 Jul 2020	70,000.000	68,905
	DOWDUPONT INC.....	4.493% 15 Nov 2025	1,270,000.000	1,307,562
	DTE ELECTRIC CO.....	3.65% 15 Mar 2024	155,000.000	158,215
	DTE ENERGY CO.....	3.3% 15 Jun 2022	500,000.000	496,161
	DUKE ENERGY CAROLINAS.....	2.95% 01 Dec 2026	40,000.000	38,294
	DUKE ENERGY CAROLINAS.....	3.05% 15 Mar 2023	240,000.000	237,900
	DUKE ENERGY CORP.....	2.4% 15 Aug 2022	345,000.000	331,452
	DUKE ENERGY FLORIDA LLC.....	2.1% 15 Dec 2019	30,000.000	29,757
	DUKE ENERGY FLORIDA LLC.....	3.8% 15 Jul 2028	40,000.000	40,400
	DUKE ENERGY PROGRESS LLC.....	3% 15 Sep 2021	70,000.000	70,100
	DUKE ENERGY PROGRESS LLC.....	3.7% 01 Sep 2028	40,000.000	40,406
	ECOPETROL SA	4.125% 16 Jan 2025	295,000.000	280,250
	EDWARDS LIFESCIENCES COR.....	4.3% 15 Jun 2028	90,000.000	90,993
	ENERGY TRANSFER OPERATNG	4.9% 01 Feb 2024	30,000.000	30,362
	ENERGY TRANSFER OPERATNG	4.05% 15 Mar 2025	9,000.000	8,447
	ENERGY TRANSFER OPERATNG	4.75% 15 Jan 2026	90,000.000	87,449
	ENRGY TRANS PT/REG FIN	4.5% 01 Nov 2023	90,000.000	90,029
	ENRGY TRANS PT/REG FIN	5.75% 01 Sep 2020	70,000.000	71,840
	ENRGY TRANS PT/REG FIN	5% 01 Oct 2022	110,000.000	112,259
	ENTERGY CORP	2.95% 01 Sep 2026	70,000.000	64,580
	ENTERGY LOUISIANA LLC	5.4% 01 Nov 2024	65,000.000	71,449
	ENTERGY TEXAS INC.....	3.45% 01 Dec 2027	120,000.000	114,998
	EOG RESOURCES INC	4.15% 15 Jan 2026	521,000.000	534,741
	EQM MIDSTREAM PARTNERS L	4.75% 15 Jul 2023	320,000.000	319,312
	EQUIFAX INC	2.3% 01 Jun 2021	40,000.000	38,794
	EURO BUND FUTURE MAR19.....	XEUR 20190307	(5,500,000.000)	(45,143)
	EURO CURRENCY	FOREIGN CURRENCY	39,943.500	45,661
	EURO-BOBL FUTURE MAR19.....	XEUR 20190307	(3,700,000.000)	(11,843)
	EURO-SCHATZ FUT MAR19.....	XEUR 20190307	10,800,000.000	10,803
	EVERSOURCE ENERGY	2.9% 01 Oct 2024	115,000.000	110,212
	EXELON CORP.....	2.85% 15 Jun 2020	100,000.000	99,208
	EXELON CORP.....	2.45% 15 Apr 2021	10,000.000	9,780
	EXXON MOBIL CORPORATION.....	2.726% 01 Mar 2023	235,000.000	231,095
	FANNIE MAE.....	0.01% 15 May 2030	1,350,000.000	934,450
	FANNIE MAE.....	4.5% 25 Jan 2041	1,540,000.000	1,673,135
	FANNIE MAE.....	1% 25 Aug 2046	938,406.260	942,061
	FANNIE MAE.....	4% 25 Feb 2041	2,640,815.910	2,723,895
	FANNIEMAE ACES.....	1% 25 Mar 2028	405,000.000	394,022
	FANNIEMAE ACES.....	1% 25 Aug 2028	724,000.000	738,084
	FANNIEMAE STRIPS.....	0.01% 15 May 2029	1,155,000.000	828,299
	FED HM LN PC POOL A32162.....	5% 01 Mar 2035	43,668.300	45,724
	FED HM LN PC POOL A90196.....	4.5% 01 Dec 2039	31,089.570	32,553
	FED HM LN PC POOL A93534.....	4% 01 Aug 2040	35,803.350	36,838
	FED HM LN PC POOL A93851.....	4% 01 Sep 2040	89,723.300	92,290
	FED HM LN PC POOL A94779.....	4% 01 Nov 2040	43,595.740	44,854
	FED HM LN PC POOL A94977.....	4% 01 Nov 2040	42,564.630	43,796
	FED HM LN PC POOL A95144.....	4% 01 Nov 2040	46,877.040	48,233
	FED HM LN PC POOL A95923.....	4% 01 Oct 2040	45,847.010	47,174
	FED HM LN PC POOL C00748.....	6% 01 Apr 2029	345.580	377
	FED HM LN PC POOL C03608.....	3.5% 01 Dec 2040	150,620.030	151,737
	FED HM LN PC POOL C03811.....	3.5% 01 Apr 2042	379,985.980	382,802
	FED HM LN PC POOL C04320.....	3% 01 Dec 2042	336,785.740	331,150
	FED HM LN PC POOL G07106.....	3.5% 01 Aug 2042	83,145.180	83,762
	FED HM LN PC POOL G07613.....	6% 01 Apr 2039	220,453.810	243,524
	FED HM LN PC POOL G07642.....	5% 01 Oct 2041	105,367.980	111,608
	FED HM LN PC POOL G07786.....	4% 01 Aug 2044	683,942.310	704,116
	FED HM LN PC POOL G07848.....	3.5% 01 Apr 2044	364,560.160	367,263
	FED HM LN PC POOL G07922.....	3.5% 01 Jan 2044	5,226,412.590	5,265,179
	FED HM LN PC POOL G08624.....	4% 01 Jan 2045	0.010	0
	FED HM LN PC POOL G08672.....	4% 01 Oct 2045	0.010	0
	FED HM LN PC POOL G08747.....	3% 01 Feb 2047	0.010	0
	FED HM LN PC POOL G08756.....	3% 01 Apr 2047	0.010	0
	FED HM LN PC POOL G14989.....	2.5% 01 Feb 2024	9,922.410	9,931
	FED HM LN PC POOL G15520.....	3% 01 Jul 2030	161,020.030	160,962
	FED HM LN PC POOL G15601.....	2.5% 01 Jan 2029	111,631.600	110,388
	FED HM LN PC POOL G16186.....	2.5% 01 Apr 2031	148,010.750	144,673
	FED HM LN PC POOL G60018.....	4.5% 01 Dec 2043	227,992.220	237,303
	FED HM LN PC POOL G60138.....	3.5% 01 Aug 2045	137,516.160	138,494
	FED HM LN PC POOL G60148.....	4.5% 01 Jul 2045	0.010	0
	FED HM LN PC POOL G60198.....	4.5% 01 Sep 2044	0.010	0
	FED HM LN PC POOL G60270.....	3.5% 01 Dec 2043	1,800,613.480	1,813,967
	FED HM LN PC POOL G60271.....	3.5% 01 Jan 2044	2,697,977.760	2,717,966
	FED HM LN PC POOL G60393.....	3.5% 01 Jan 2046	122,530.310	122,946
	FED HM LN PC POOL G60561.....	3.5% 01 May 2046	98,801.680	99,137

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	FED HM LN PC POOL G60658.....	3.5% 01 Jul 2046	1,349,742.050	1,357,039
	FED HM LN PC POOL G60718.....	3% 01 Sep 2046	154,662.520	150,995
	FED HM LN PC POOL G60729.....	4% 01 Sep 2046	5,085.430	5,200
	FED HM LN PC POOL G60901.....	4% 01 Jul 2044	56,215.310	57,769
	FED HM LN PC POOL G60968.....	3.5% 01 Mar 2047	253,060.340	254,233
	FED HM LN PC POOL G61177.....	3% 01 Aug 2043	261,993.470	258,291
	FED HM LN PC POOL G61178.....	3.5% 01 Oct 2047	181,763.470	182,831
	FED HM LN PC POOL G61208.....	3.5% 01 Dec 2047	279,393.350	280,602
	FED HM LN PC POOL G67702.....	4% 01 Jan 2047	0.010	0
	FED HM LN PC POOL G67704.....	4% 01 Aug 2047	645,612.680	663,635
	FED HM LN PC POOL G67712.....	4% 01 Jun 2048	1,706,381.960	1,754,461
	FED HM LN PC POOL G67715.....	4.5% 01 Aug 2048	2,178,268.160	2,280,888
	FED HM LN PC POOL J00625.....	5% 01 Dec 2020	3,156.460	3,190
	FED HM LN PC POOL J12438.....	4.5% 01 Jun 2025	229,588.010	237,120
	FED HM LN PC POOL J31418.....	2.5% 01 May 2030	90,335.030	88,520
	FED HM LN PC POOL J31689.....	3% 01 May 2030	183,492.540	183,708
	FED HM LN PC POOL J32181.....	3% 01 Jul 2030	18,856.420	18,835
	FED HM LN PC POOL J32204.....	2.5% 01 Jul 2030	34,151.370	33,466
	FED HM LN PC POOL J32209.....	2.5% 01 Jul 2030	31,472.710	30,854
	FED HM LN PC POOL J32436.....	3% 01 Aug 2030	23,161.750	23,136
	FED HM LN PC POOL J32491.....	2.5% 01 Jul 2030	8,422.580	8,236
	FED HM LN PC POOL Q00093.....	4% 01 Apr 2041	2,360.570	2,429
	FED HM LN PC POOL Q00804.....	4.5% 01 May 2041	94,049.170	98,475
	FED HM LN PC POOL Q00959.....	4.5% 01 May 2041	102,890.010	107,732
	FED HM LN PC POOL Q03841.....	4% 01 Oct 2041	43,933.320	45,205
	FED HM LN PC POOL Q04022.....	4% 01 Oct 2041	40,769.710	41,950
	FED HM LN PC POOL Q07417.....	3.5% 01 Apr 2042	82,446.090	83,058
	FED HM LN PC POOL Q07896.....	3.5% 01 May 2042	6,314.270	6,361
	FED HM LN PC POOL Q08239.....	3.5% 01 May 2042	12,007.120	12,070
	FED HM LN PC POOL Q08306.....	3.5% 01 May 2042	3,617.700	3,645
	FED HM LN PC POOL Q10724.....	3.5% 01 Aug 2042	165,850.930	167,081
	FED HM LN PC POOL Q11750.....	3.5% 01 Oct 2042	47,180.180	47,530
	FED HM LN PC POOL Q11909.....	3.5% 01 Oct 2042	17,743.260	17,795
	FED HM LN PC POOL Q12162.....	3.5% 01 Aug 2042	30,451.230	30,677
	FED HM LN PC POOL Q13134.....	3.5% 01 Nov 2042	187,090.760	188,474
	FED HM LN PC POOL Q14866.....	3% 01 Jan 2043	359,541.600	353,407
	FED HM LN PC POOL Q16403.....	3% 01 Mar 2043	231,332.110	227,339
	FED HM LN PC POOL Q16673.....	3% 01 Mar 2043	555,867.910	546,256
	FED HM LN PC POOL Q17039.....	3% 01 Mar 2043	265,348.450	260,785
	FED HM LN PC POOL Q17095.....	3% 01 Apr 2043	176,551.260	173,500
	FED HM LN PC POOL Q17122.....	3% 01 Apr 2043	173,724.600	170,764
	FED HM LN PC POOL Q18718.....	3.5% 01 Jun 2043	39,124.360	39,411
	FED HM LN PC POOL Q20206.....	3.5% 01 Jul 2043	239,095.040	240,869
	FED HM LN PC POOL Q21579.....	4% 01 Sep 2043	55,560.690	57,201
	FED HM LN PC POOL Q24368.....	3.5% 01 Jan 2044	27,104.930	27,306
	FED HM LN PC POOL Q25643.....	4% 01 Apr 2044	107,668.060	110,664
	FED HM LN PC POOL Q25812.....	3.5% 01 Apr 2044	19,587.570	19,727
	FED HM LN PC POOL Q25988.....	3.5% 01 May 2044	19,182.930	19,319
	FED HM LN PC POOL Q26218.....	3.5% 01 May 2044	33,167.530	33,465
	FED HM LN PC POOL Q26452.....	3.5% 01 May 2044	23,030.700	23,194
	FED HM LN PC POOL Q26707.....	3.5% 01 Jun 2044	27,650.700	27,847
	FED HM LN PC POOL Q27319.....	3.5% 01 Jul 2044	27,921.220	28,172
	FED HM LN PC POOL Q27843.....	3.5% 01 Aug 2044	52,790.660	53,166
	FED HM LN PC POOL Q28604.....	3.5% 01 Sep 2044	23,558.860	23,770
	FED HM LN PC POOL Q28605.....	3.5% 01 Sep 2044	61,080.220	61,514
	FED HM LN PC POOL Q28763.....	3.5% 01 Sep 2044	12,224.830	12,280
	FED HM LN PC POOL Q28764.....	3.5% 01 Jun 2044	42,179.230	42,492
	FED HM LN PC POOL Q29697.....	3.5% 01 Nov 2044	2,851.990	2,868
	FED HM LN PC POOL Q29911.....	3.5% 01 Nov 2044	578.080	582
	FED HM LN PC POOL Q30876.....	3.5% 01 Jan 2045	16,293.430	16,372
	FED HM LN PC POOL Q31122.....	3.5% 01 Jan 2045	17,426.620	17,491
	FED HM LN PC POOL Q33131.....	3.5% 01 May 2045	4,237.470	4,243
	FED HM LN PC POOL Q33606.....	3.5% 01 May 2045	38,384.220	38,514
	FED HM LN PC POOL Q34176.....	3.5% 01 Jun 2045	35,896.430	36,018
	FED HM LN PC POOL Q34960.....	3.5% 01 Jul 2045	668.190	670
	FED HM LN PC POOL Q36302.....	3.5% 01 Sep 2045	21,490.240	21,668
	FED HM LN PC POOL Q36965.....	3.5% 01 Oct 2045	0.010	0
	FED HM LN PC POOL Q36972.....	4% 01 Oct 2045	219,508.980	225,056
	FED HM LN PC POOL Q37955.....	4% 01 Dec 2045	29,279.080	29,941
	FED HM LN PC POOL Q37957.....	4% 01 Dec 2045	36,137.140	36,990
	FED HM LN PC POOL Q38076.....	4% 01 Jan 2046	0.010	0
	FED HM LN PC POOL Q39250.....	3.5% 01 Mar 2046	86,400.890	86,694
	FED HM LN PC POOL Q44853.....	3% 01 Dec 2046	149,515.170	146,109
	FED HM LN PC POOL Q45064.....	3% 01 Dec 2046	143,952.880	140,540
	FED HM LN PC POOL Q45079.....	3% 01 Dec 2046	61,044.790	59,701
	FED HM LN PC POOL Q45080.....	3% 01 Dec 2046	72,546.480	70,905
	FED HM LN PC POOL Q45083.....	3% 01 Dec 2046	36,551.070	35,803
	FED HM LN PC POOL Q46441.....	3% 01 Feb 2047	0.010	0

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	FED HM LN PC POOL Q53113.....	3.5% 01 Jul 2047	56,908.890	57,314
	FED HM LN PC POOL Q53630.....	3.5% 01 Jan 2048	32,167.870	32,357
	FED HM LN PC POOL Q53648.....	3.5% 01 Jan 2048	61,111.640	61,291
	FED HM LN PC POOL V60696.....	3% 01 Jan 2030	37,035.730	37,071
	FED HM LN PC POOL V60724.....	3% 01 Jan 2030	56,901.730	56,941
	FED HM LN PC POOL V60770.....	2.5% 01 Mar 2030	80,009.780	78,503
	FED HM LN PC POOL V60796.....	2.5% 01 May 2030	130,055.230	127,389
	FED HM LN PC POOL V60840.....	3% 01 Jun 2030	358,114.180	357,846
	FED HM LN PC POOL V60886.....	2.5% 01 Aug 2030	144,298.930	141,282
	FED HM LN PC POOL V60902.....	2.5% 01 Aug 2030	111,477.260	109,054
	FED HM LN PC POOL V60903.....	2.5% 01 Sep 2030	106,859.920	104,537
	FED HM LN PC POOL V60904.....	2.5% 01 Sep 2030	218,171.140	213,341
	FED HM LN PC POOL V60905.....	2.5% 01 Jul 2030	10,829.160	10,603
	FED HM LN PC POOL V60909.....	3% 01 Aug 2030	34,878.350	34,825
	FED HM LN PC POOL V81932.....	3.5% 01 Oct 2045	3,484.120	3,496
	FED HM LN PC POOL V82209.....	3.5% 01 Feb 2046	18,560.910	18,624
	FED HM LN PC POOL V82528.....	4% 01 Jul 2046	60,129.100	61,594
	FED HM LN PC POOL V82553.....	4% 01 Aug 2046	34,974.590	35,827
	FED HM LN PC POOL V82661.....	4% 01 Oct 2046	9,617.800	9,834
	FED HM LN PC POOL V82781.....	3% 01 Dec 2046	351,510.780	343,012
	FED HM LN PC POOL V82848.....	3% 01 Dec 2046	583,559.670	570,356
	FED HM LN PC POOL V82929.....	4% 01 Feb 2047	139,078.400	142,466
	FEDERAL HOME LOAN BANK.....	4% 01 Sep 2028	1,380,000.000	1,473,713
	FEDEX CORP.....	3.3% 15 Mar 2027	60,000.000	57,051
	FHLMC MULTIFAMILY STRUCTURED P.....	1% 25 Feb 2028	550,000.000	563,420
	FHLMC MULTIFAMILY STRUCTURED P.....	3.37% 25 Jul 2025	835,000.000	841,445
	FHLMC MULTIFAMILY STRUCTURED P.....	1% 25 Oct 2028	458,000.000	482,335
	FHLMC TBA 15 YR 2.5.....	2.5% 17 Jan 2034	(483,000.000)	(471,434)
	FHLMC TBA 15 YR 3.....	3% 17 Jan 2034	(849,000.000)	(845,996)
	FHLMC TBA 30 YR 3.....	3% 14 Jan 2049	5,894,266.000	5,743,733
	FHLMC TBA 30 YR 3.5.....	3.5% 14 Jan 2049	105,000.000	104,940
	FHLMC TBA 30 YR 3.5.....	3.5% 14 Jan 2049	(8,944,127.000)	(8,938,980)
	FHLMC TBA 30 YR 4.....	4% 14 Jan 2049	850,000.000	866,519
	FHLMC TBA 30 YR 4.5.....	4.5% 14 Jan 2049	(371,000.000)	(384,019)
	FHLMC TBA 30 YR 5.....	5% 14 Jan 2049	(51,000.000)	(53,409)
	FHLMC TBA 30 YR 5.5.....	5.5% 14 Jan 2049	2,700,000.000	2,851,345
	FIDELITY NATIONAL INFORM.....	3.5% 15 Apr 2023	35,000.000	34,597
	FIDELITY NATIONAL INFORM.....	3% 15 Aug 2026	191,000.000	175,714
	FISERV INC.....	3.8% 01 Oct 2023	85,000.000	85,529
	FISERV INC.....	4.2% 01 Oct 2028	95,000.000	94,810
	FNMA POOL 254693.....	5.5% 01 Apr 2033	141,023.110	151,322
	FNMA POOL 305113.....	9.5% 01 Mar 2025	421.300	422
	FNMA POOL 306419.....	9.5% 01 Mar 2025	13,676.820	13,793
	FNMA POOL 324556.....	9.5% 01 Aug 2025	560.160	561
	FNMA POOL 555424.....	1% 01 May 2033	401,361.400	430,797
	FNMA POOL 677377.....	5.5% 01 Jan 2033	633,893.060	678,385
	FNMA POOL 725206.....	1% 01 Feb 2034	222,930.830	240,033
	FNMA POOL 725424.....	1% 01 Apr 2034	5,998.830	6,460
	FNMA POOL 725946.....	1% 01 Nov 2034	103,726.870	111,674
	FNMA POOL 735989.....	1% 01 Feb 2035	308,937.320	332,021
	FNMA POOL 819967.....	5.5% 01 Apr 2035	111,081.070	119,632
	FNMA POOL 889183.....	1% 01 Sep 2021	11,536.100	11,600
	FNMA POOL 889466.....	1% 01 May 2038	123,738.890	135,470
	FNMA POOL 889529.....	1% 01 Mar 2038	38,178.990	41,690
	FNMA POOL 889974.....	1% 01 Sep 2035	26,344.040	27,971
	FNMA POOL 889983.....	1% 01 Oct 2038	65,102.000	71,023
	FNMA POOL 890629.....	1% 01 Aug 2044	201,805.380	208,518
	FNMA POOL 890824.....	1% 01 Mar 2047	550,971.110	564,275
	FNMA POOL 995113.....	1% 01 Sep 2036	17,363.540	18,696
	FNMA POOL AB0686.....	4% 01 Jan 2036	165,607.990	170,059
	FNMA POOL AB1226.....	4.5% 01 Jul 2040	54,149.650	56,718
	FNMA POOL AB1614.....	4% 01 Oct 2040	643,595.990	661,778
	FNMA POOL AB3314.....	4.5% 01 Jul 2041	28,940.670	30,300
	FNMA POOL AB4054.....	4% 01 Dec 2041	114,232.260	118,032
	FNMA POOL AB4307.....	4% 01 Jan 2042	285,950.090	294,031
	FNMA POOL AB4530.....	4% 01 Feb 2042	129,951.820	133,623
	FNMA POOL AB6194.....	2.5% 01 Sep 2027	85,537.950	84,325
	FNMA POOL AB6512.....	3.5% 01 Oct 2042	119,736.470	120,671
	FNMA POOL AB6768.....	3% 01 Oct 2042	90,710.120	89,278
	FNMA POOL AB7271.....	3% 01 Dec 2042	240,139.460	236,178
	FNMA POOL AB7425.....	3% 01 Dec 2042	204,190.090	200,805
	FNMA POOL AB7755.....	3% 01 Jan 2043	346,856.380	341,013
	FNMA POOL AB7762.....	3% 01 Feb 2043	229,257.100	225,395
	FNMA POOL AB7846.....	3% 01 Feb 2043	202,558.000	199,295
	FNMA POOL AB8446.....	2.5% 01 Feb 2028	16,927.410	16,701
	FNMA POOL AB8558.....	3% 01 Feb 2043	224,661.540	220,850
	FNMA POOL AB8701.....	3% 01 Mar 2043	691,915.130	680,097
	FNMA POOL AB8712.....	3% 01 Mar 2043	76,442.260	75,137

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	FNMA POOL AB8830.....	3% 01 Mar 2043	243,940.430	239,831
	FNMA POOL AB8870.....	2.5% 01 Apr 2028	42,448.670	41,881
	FNMA POOL AB8923.....	3% 01 Apr 2043	235,662.530	231,573
	FNMA POOL AB8924.....	3% 01 Apr 2043	158,330.300	155,579
	FNMA POOL AB9016.....	3% 01 Apr 2043	635,150.000	624,227
	FNMA POOL AB9033.....	3% 01 Apr 2043	55,916.680	54,955
	FNMA POOL AB9173.....	3% 01 May 2043	465,176.260	457,231
	FNMA POOL AB9255.....	3.5% 01 May 2043	32,790.080	33,046
	FNMA POOL AB9462.....	3% 01 May 2043	291,872.490	286,864
	FNMA POOL AB9564.....	3% 01 Jun 2043	34,081.830	33,500
	FNMA POOL AB9662.....	3% 01 Jun 2043	363,389.660	357,183
	FNMA POOL AC9312.....	4% 01 Oct 2041	36,167.790	37,190
	FNMA POOL AD4059.....	5% 01 Apr 2040	162,051.510	172,388
	FNMA POOL AD6391.....	4.5% 01 May 2025	393,929.100	406,929
	FNMA POOL AD7992.....	4.5% 01 Jul 2040	105,744.820	110,761
	FNMA POOL AD8036.....	4.5% 01 Aug 2040	559,089.870	585,615
	FNMA POOL AD9136.....	4% 01 Aug 2040	3,802.420	3,910
	FNMA POOL AE0028.....	1% 01 Oct 2039	511,007.650	557,324
	FNMA POOL AE0113.....	1% 01 Jul 2040	138,443.710	142,334
	FNMA POOL AE0216.....	1% 01 Aug 2040	248,009.690	255,016
	FNMA POOL AE0823.....	1% 01 Sep 2040	42,427.510	46,111
	FNMA POOL AE2873.....	4.5% 01 Aug 2040	44,889.260	47,019
	FNMA POOL AE7535.....	4% 01 Oct 2040	13,364.790	13,742
	FNMA POOL AE8407.....	4% 01 Nov 2040	45,991.480	47,291
	FNMA POOL AH0006.....	4% 01 Dec 2040	31,099.880	31,979
	FNMA POOL AH0946.....	4% 01 Dec 2040	200,316.700	205,976
	FNMA POOL AH7036.....	4.5% 01 Mar 2041	49,376.250	51,716
	FNMA POOL AI1186.....	4% 01 Apr 2041	20,797.820	21,385
	FNMA POOL AJ1541.....	4% 01 Sep 2041	527,758.260	542,660
	FNMA POOL AJ3120.....	4.5% 01 Oct 2041	17,412.250	18,222
	FNMA POOL AJ7684.....	4% 01 Dec 2041	37,203.150	38,441
	FNMA POOL AK7510.....	3.5% 01 Apr 2042	14,499.650	14,613
	FNMA POOL AK9225.....	3.5% 01 Jun 2042	10,510.680	10,593
	FNMA POOL AL1472.....	1% 01 May 2039	96,253.170	100,791
	FNMA POOL AL1704.....	1% 01 May 2040	387,192.740	437,561
	FNMA POOL AL1938.....	1% 01 Dec 2026	0.010	0
	FNMA POOL AL2003.....	1% 01 Jun 2042	74,531.440	76,637
	FNMA POOL AL2168.....	1% 01 Jun 2042	45,634.360	45,988
	FNMA POOL AL2242.....	1% 01 Aug 2042	40,258.890	41,396
	FNMA POOL AL2482.....	1% 01 Sep 2042	189,067.350	197,963
	FNMA POOL AL2607.....	1% 01 Jul 2042	54,496.210	56,036
	FNMA POOL AL2901.....	1% 01 Sep 2042	73,726.020	75,806
	FNMA POOL AL2935.....	1% 01 Feb 2043	155,616.300	156,830
	FNMA POOL AL3162.....	1% 01 Feb 2043	1,336,856.030	1,314,982
	FNMA POOL AL3300.....	1% 01 Mar 2043	48,866.590	50,237
	FNMA POOL AL3759.....	1% 01 May 2043	160,342.090	157,666
	FNMA POOL AL4009.....	1% 01 Jul 2043	0.010	0
	FNMA POOL AL4010.....	1% 01 Jul 2043	499,270.110	503,165
	FNMA POOL AL4142.....	1% 01 Jun 2041	91,631.550	99,980
	FNMA POOL AL4244.....	1% 01 Jul 2042	1,609,662.290	1,663,183
	FNMA POOL AL4245.....	1% 01 Sep 2028	853,688.200	867,122
	FNMA POOL AL4750.....	1% 01 Jan 2044	0.010	0
	FNMA POOL AL5097.....	1% 01 Sep 2043	1,043,710.600	1,093,180
	FNMA POOL AL5231.....	1% 01 Sep 2042	288,414.010	302,083
	FNMA POOL AL5601.....	1% 01 Aug 2044	1,256,473.160	1,298,253
	FNMA POOL AL5778.....	1% 01 Jul 2043	161,352.100	158,540
	FNMA POOL AL6055.....	1% 01 Dec 2042	177,190.830	183,076
	FNMA POOL AL6144.....	1% 01 Jan 2030	635,638.410	636,063
	FNMA POOL AL6302.....	1% 01 Oct 2041	491,521.180	515,395
	FNMA POOL AL6583.....	1% 01 Mar 2030	125,738.640	125,822
	FNMA POOL AL6584.....	1% 01 Apr 2030	105,831.090	105,901
	FNMA POOL AL6626.....	1% 01 Dec 2042	92,921.360	95,545
	FNMA POOL AL6761.....	1% 01 May 2030	61,763.490	61,805
	FNMA POOL AL6887.....	1% 01 Apr 2044	1,204,207.450	1,261,271
	FNMA POOL AL6918.....	1% 01 Sep 2025	1,728.340	1,744
	FNMA POOL AL7139.....	1% 01 Jul 2030	85,072.160	85,129
	FNMA POOL AL7167.....	1% 01 Jan 2041	55,769.670	57,175
	FNMA POOL AL7225.....	1% 01 Aug 2030	157,130.180	157,235
	FNMA POOL AL7227.....	1% 01 Aug 2030	141,753.180	141,848
	FNMA POOL AL7369.....	1% 01 Jan 2043	118,685.850	122,034
	FNMA POOL AL7442.....	1% 01 Oct 2045	74,452.030	76,928
	FNMA POOL AL7443.....	1% 01 Oct 2045	106,969.050	110,294
	FNMA POOL AL7521.....	1% 01 Jun 2039	349,617.050	368,800
	FNMA POOL AL7531.....	1% 01 Sep 2028	0.010	0
	FNMA POOL AL7577.....	1% 01 Oct 2043	89,388.310	91,912
	FNMA POOL AL7800.....	1% 01 Nov 2030	3,638.960	3,563
	FNMA POOL AL7936.....	1% 01 Sep 2045	82,821.260	87,062
	FNMA POOL AL8045.....	1% 01 Dec 2042	106,814.590	107,648

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		Shares/ Par Value		
	FNMA POOL AL8521	1% 01 Apr 2046	59,624.840	60,005
	FNMA POOL AL8570	1% 01 May 2046	82,429.500	82,686
	FNMA POOL AL8857	1% 01 Jul 2046	1,031,055.840	1,058,190
	FNMA POOL AL8952	1% 01 Aug 2046	197,930.150	198,525
	FNMA POOL AL9031	1% 01 Aug 2046	11,022.620	10,800
	FNMA POOL AL9045	1% 01 Sep 2046	151,640.080	148,417
	FNMA POOL AL9093	1% 01 Jun 2046	482,763.560	493,865
	FNMA POOL AL9214	1% 01 Sep 2046	213,202.510	208,038
	FNMA POOL AL9215	1% 01 Oct 2046	436,499.970	426,658
	FNMA POOL AL9227	1% 01 Oct 2036	14,804.120	14,645
	FNMA POOL AL9266	1% 01 Oct 2046	336,245.910	328,102
	FNMA POOL AL9325	1% 01 Nov 2046	436,194.330	426,359
	FNMA POOL AL9376	1% 01 Aug 2031	669,855.180	669,270
	FNMA POOL AL9378	1% 01 Sep 2031	74,448.570	74,315
	FNMA POOL AL9405	1% 01 Jun 2044	1,306,776.760	1,316,972
	FNMA POOL AL9424	1% 01 Nov 2046	0.010	0
	FNMA POOL AL9481	1% 01 Nov 2046	74,041.290	72,429
	FNMA POOL AL9501	1% 01 Nov 2045	50,522.920	53,086
	FNMA POOL AL9511	1% 01 Sep 2046	175,132.620	175,805
	FNMA POOL AL9593	1% 01 Dec 2046	38,123.340	38,244
	FNMA POOL AL9635	1% 01 Dec 2045	132,901.820	133,860
	FNMA POOL AL9725	1% 01 Jan 2047	496,891.080	500,413
	FNMA POOL AL9745	1% 01 Nov 2043	272,571.440	274,699
	FNMA POOL AL9774	1% 01 Jan 2047	97,703.930	98,417
	FNMA POOL AO0777	3.5% 01 Apr 2042	59,262.210	59,725
	FNMA POOL AO2114	4% 01 May 2042	70,711.950	72,710
	FNMA POOL AO2881	3.5% 01 May 2042	5,978.430	5,993
	FNMA POOL AO2961	4% 01 May 2042	215,493.350	221,581
	FNMA POOL AO3048	3.5% 01 Jun 2042	6,883.540	6,937
	FNMA POOL AO3107	3.5% 01 Jun 2042	51,137.250	51,536
	FNMA POOL AO7152	3.5% 01 Aug 2042	22,007.960	22,180
	FNMA POOL AO9707	3.5% 01 Jul 2042	15,424.070	15,544
	FNMA POOL AP4100	3.5% 01 Sep 2042	155,166.090	156,376
	FNMA POOL AP5205	2.5% 01 Sep 2027	52,520.780	51,818
	FNMA POOL AQ0393	3.5% 01 Oct 2042	0.010	0
	FNMA POOL AQ7127	3.5% 01 Dec 2042	26,469.610	26,676
	FNMA POOL AR6909	3.5% 01 Mar 2043	6,061.400	6,109
	FNMA POOL AR7145	3.5% 01 Jul 2043	69,589.060	70,039
	FNMA POOL AR7568	3% 01 Mar 2043	136,805.840	134,435
	FNMA POOL AR7576	3% 01 Mar 2043	168,957.530	166,030
	FNMA POOL AR8128	3.5% 01 Mar 2043	12,919.500	13,012
	FNMA POOL AR8630	3% 01 Apr 2043	278,418.170	273,579
	FNMA POOL AR9194	3% 01 Mar 2043	681,743.200	670,415
	FNMA POOL AR9218	3% 01 Mar 2043	242,039.630	237,825
	FNMA POOL AS0190	2.5% 01 Aug 2028	112,362.920	110,857
	FNMA POOL AS0209	3.5% 01 Aug 2043	638,241.220	642,790
	FNMA POOL AS0331	3% 01 Aug 2043	130,298.530	128,037
	FNMA POOL AS1453	3.5% 01 Jan 2044	0.010	0
	FNMA POOL AS1539	3.5% 01 Jan 2044	176,117.290	177,438
	FNMA POOL AS2591	3.5% 01 Jun 2044	13,620.240	13,722
	FNMA POOL AS2676	3% 01 Jun 2029	400,322.330	400,589
	FNMA POOL AS3031	3.5% 01 Aug 2044	0.010	0
	FNMA POOL AS3034	3.5% 01 Aug 2044	0.010	0
	FNMA POOL AS3220	3% 01 Sep 2029	236,916.250	237,074
	FNMA POOL AS3355	3% 01 Sep 2029	0.010	0
	FNMA POOL AS3594	3% 01 Oct 2029	77,365.860	77,417
	FNMA POOL AS3753	3.5% 01 Nov 2029	1,030,653.890	1,044,954
	FNMA POOL AS4083	4% 01 Jan 2045	139,685.450	144,051
	FNMA POOL AS4308	4% 01 Feb 2045	126,863.160	130,572
	FNMA POOL AS4485	2.5% 01 Feb 2030	12,866.760	12,599
	FNMA POOL AS4488	2.5% 01 Feb 2030	14,601.140	14,297
	FNMA POOL AS4688	2.5% 01 Mar 2030	85,398.910	83,621
	FNMA POOL AS5017	4% 01 May 2045	158,248.980	163,512
	FNMA POOL AS5403	2.5% 01 Jul 2030	35,357.970	34,621
	FNMA POOL AS5405	2.5% 01 Jul 2030	6,374.360	6,242
	FNMA POOL AS5453	3.5% 01 Jul 2045	301,501.270	302,563
	FNMA POOL AS5459	3.5% 01 Jul 2045	147,340.200	148,429
	FNMA POOL AS5548	2.5% 01 Aug 2030	67,047.620	65,651
	FNMA POOL AS5614	2.5% 01 Aug 2030	87,072.970	85,259
	FNMA POOL AS5616	2.5% 01 Aug 2030	167,797.660	164,302
	FNMA POOL AS5622	3% 01 Aug 2030	112,849.150	112,924
	FNMA POOL AS5623	3% 01 Aug 2030	123,057.500	123,140
	FNMA POOL AS5640	3.5% 01 Aug 2045	19,893.510	19,932
	FNMA POOL AS5707	3.5% 01 Aug 2030	20,490.370	20,775
	FNMA POOL AS5708	3.5% 01 Aug 2030	91,721.230	92,998
	FNMA POOL AS5714	3% 01 Sep 2030	83,190.620	83,247
	FNMA POOL AS5728	3% 01 Sep 2030	110,793.250	110,867
	FNMA POOL AS5786	2.5% 01 Sep 2030	79,139.910	77,492

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	FNMA POOL AS5872	2.5% 01 Sep 2030	98,466.580	96,415
	FNMA POOL AS5949	4% 01 Oct 2045	371,462.610	382,553
	FNMA POOL AS6008	4% 01 Oct 2045	0.010	0
	FNMA POOL AS6009	4% 01 Oct 2045	0.010	0
	FNMA POOL AS6115	2.5% 01 Nov 2030	90,890.100	88,997
	FNMA POOL AS6116	2.5% 01 Nov 2030	95,170.830	93,187
	FNMA POOL AS6141	2.5% 01 Nov 2030	96,693.590	94,679
	FNMA POOL AS6142	2.5% 01 Nov 2030	86,313.820	84,516
	FNMA POOL AS6195	3.5% 01 Nov 2045	53,932.250	54,395
	FNMA POOL AS6233	4.5% 01 Nov 2045	11,520.620	12,033
	FNMA POOL AS6347	4% 01 Dec 2045	331,630.470	341,143
	FNMA POOL AS6662	4% 01 Feb 2046	204,987.400	210,839
	FNMA POOL AS6823	3.5% 01 Mar 2046	130,478.520	130,891
	FNMA POOL AS6879	3.5% 01 Mar 2046	0.010	0
	FNMA POOL AS7015	3.5% 01 Apr 2046	126,846.270	127,208
	FNMA POOL AS7020	4% 01 Apr 2046	0.010	0
	FNMA POOL AS7320	2.5% 01 Jun 2031	101,442.130	99,107
	FNMA POOL AS7353	3.5% 01 Jun 2046	347,127.810	348,118
	FNMA POOL AS7356	4% 01 Jun 2046	0.010	0
	FNMA POOL AS7362	3% 01 Jun 2046	60,352.330	59,038
	FNMA POOL AS7365	3% 01 Jun 2046	6,918.570	6,758
	FNMA POOL AS7370	3% 01 Jun 2046	33,592.180	32,913
	FNMA POOL AS7383	3.5% 01 Jun 2046	435,721.930	437,010
	FNMA POOL AS7605	2.5% 01 Jul 2031	142,636.640	139,353
	FNMA POOL AS7617	2.5% 01 Jul 2031	188,247.520	183,914
	FNMA POOL AS7847	3% 01 Sep 2046	640,174.120	625,144
	FNMA POOL AS7878	3% 01 Sep 2046	101,384.120	99,177
	FNMA POOL AS7889	3% 01 Sep 2046	53,706.920	52,546
	FNMA POOL AS7935	4% 01 Sep 2046	0.010	0
	FNMA POOL AS7999	3% 01 Sep 2046	99,740.060	97,507
	FNMA POOL AS8009	2.5% 01 Oct 2031	195,639.330	191,136
	FNMA POOL AS8193	2.5% 01 Oct 2031	272,120.450	265,857
	FNMA POOL AS8195	2.5% 01 Oct 2031	58,493.250	57,147
	FNMA POOL AS8208	2.5% 01 Oct 2031	350,200.200	342,139
	FNMA POOL AS8240	2.5% 01 Nov 2031	201,707.900	197,065
	FNMA POOL AS8241	2.5% 01 Nov 2031	162,451.980	158,713
	FNMA POOL AS8245	2.5% 01 Nov 2031	124,535.110	121,669
	FNMA POOL AS8251	2% 01 Nov 2031	182,011.620	174,209
	FNMA POOL AS8291	2% 01 Nov 2031	11,776.320	11,272
	FNMA POOL AS8348	3% 01 Nov 2036	106,935.470	105,785
	FNMA POOL AS8349	3% 01 Nov 2036	44,051.500	43,578
	FNMA POOL AS8371	3.5% 01 Nov 2046	165,244.510	166,381
	FNMA POOL AS8387	2.5% 01 Nov 2031	82,771.770	80,867
	FNMA POOL AS8486	3% 01 Dec 2046	462,091.980	451,745
	FNMA POOL AS8493	3.5% 01 Dec 2046	329,988.940	331,119
	FNMA POOL AS8553	3% 01 Dec 2036	128,335.990	126,956
	FNMA POOL AS8589	3% 01 Jan 2047	51,980.030	50,847
	FNMA POOL AS8653	3.5% 01 Jan 2047	192,202.550	193,406
	FNMA POOL AS8792	3% 01 Feb 2047	269,642.350	263,597
	FNMA POOL AS8925	3% 01 Mar 2047	183,787.050	179,632
	FNMA POOL AS8936	3% 01 Mar 2047	148,474.570	144,982
	FNMA POOL AS9316	2.5% 01 Mar 2032	79,572.150	77,741
	FNMA POOL AS9317	2.5% 01 Mar 2032	65,033.280	63,536
	FNMA POOL AS9318	2.5% 01 Mar 2032	122,674.720	119,851
	FNMA POOL AS9319	2.5% 01 Mar 2032	129,480.490	126,500
	FNMA POOL AS9321	2.5% 01 Mar 2032	118,146.200	115,427
	FNMA POOL AT0310	3.5% 01 Mar 2043	7,827.410	7,888
	FNMA POOL AT2037	3% 01 Apr 2043	99,771.350	98,061
	FNMA POOL AT2040	3% 01 Apr 2043	302,920.150	297,720
	FNMA POOL AT2043	3% 01 Apr 2043	182,634.720	179,451
	FNMA POOL AT2719	3% 01 May 2043	694,991.270	683,201
	FNMA POOL AT3019	3.5% 01 Apr 2043	8,825.760	8,895
	FNMA POOL AT3121	3% 01 Apr 2028	36,159.830	36,184
	FNMA POOL AT3906	3.5% 01 Jul 2043	21,895.420	22,066
	FNMA POOL AT6033	3% 01 May 2028	46,436.160	46,467
	FNMA POOL AT6144	4% 01 May 2042	96,764.590	99,982
	FNMA POOL AT6654	3% 01 May 2043	262,700.890	258,283
	FNMA POOL AT7267	3.5% 01 Sep 2043	18,365.690	18,462
	FNMA POOL AT7333	3.5% 01 Aug 2043	14,939.840	15,052
	FNMA POOL AT7676	3% 01 Jun 2043	108,320.550	106,435
	FNMA POOL AT7940	3.5% 01 Jul 2043	0.010	0
	FNMA POOL AT8464	3.5% 01 Jul 2043	264,211.700	266,192
	FNMA POOL AT9667	3.5% 01 Jul 2043	103,044.780	103,815
	FNMA POOL AU0570	3.5% 01 Aug 2043	125,063.050	125,746
	FNMA POOL AU0613	3.5% 01 Aug 2043	174,431.690	175,325
	FNMA POOL AU0918	3.5% 01 Jul 2043	202,533.980	204,114
	FNMA POOL AU1633	3.5% 01 Jul 2043	652,594.800	657,688
	FNMA POOL AU3032	3.5% 01 Aug 2043	14,794.690	14,910

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	FNMA POOL AU3270.....	3.5% 01 Aug 2043	113,786.140	114,674
	FNMA POOL AU8774.....	3% 01 Oct 2028	86,015.780	85,969
	FNMA POOL AV6577.....	4% 01 Mar 2044	64,959.260	66,859
	FNMA POOL AV8080.....	3.5% 01 Jun 2044	0.010	0
	FNMA POOL AV8711.....	3.5% 01 Mar 2029	589,773.460	597,953
	FNMA POOL AW0937.....	3% 01 Apr 2029	281,550.770	281,738
	FNMA POOL AW1247.....	3% 01 May 2029	225,145.950	225,296
	FNMA POOL AW7055.....	4% 01 Jul 2044	25,559.290	26,179
	FNMA POOL AW7541.....	4% 01 Aug 2046	0.010	0
	FNMA POOL AW8154.....	3.5% 01 Jan 2042	11,810.780	11,908
	FNMA POOL AW8166.....	3% 01 Feb 2027	0.010	0
	FNMA POOL AX1321.....	3.5% 01 Sep 2029	212,946.640	215,897
	FNMA POOL AX3298.....	3% 01 Aug 2030	20,872.930	20,887
	FNMA POOL AX6255.....	4% 01 Dec 2044	16,246.350	16,787
	FNMA POOL AX8713.....	4% 01 Jan 2045	137,618.600	141,919
	FNMA POOL AX9372.....	4% 01 Dec 2044	144,388.600	148,901
	FNMA POOL AX9700.....	3% 01 Jul 2030	28,583.570	28,603
	FNMA POOL AX9701.....	3% 01 Jul 2030	99,571.890	99,639
	FNMA POOL AY0299.....	4% 01 Dec 2044	16,995.070	17,560
	FNMA POOL AY0828.....	2.5% 01 May 2030	41,716.750	40,848
	FNMA POOL AY1866.....	4% 01 Feb 2045	33,094.150	34,195
	FNMA POOL AY2693.....	4% 01 Feb 2045	60,962.520	62,490
	FNMA POOL AY2953.....	3.5% 01 May 2045	0.010	0
	FNMA POOL AY3416.....	2.5% 01 Apr 2030	86,101.360	84,309
	FNMA POOL AY8218.....	4% 01 May 2045	27,522.010	28,189
	FNMA POOL AZ0625.....	4% 01 May 2045	57,492.560	59,381
	FNMA POOL AZ2170.....	2.5% 01 Jul 2030	38,553.440	37,750
	FNMA POOL AZ2297.....	3% 01 Jul 2030	14,135.590	14,109
	FNMA POOL AZ4777.....	3.5% 01 Oct 2045	0.010	0
	FNMA POOL AZ5719.....	3% 01 Sep 2030	45,995.060	45,955
	FNMA POOL AZ7833.....	3% 01 Aug 2030	23,528.500	23,544
	FNMA POOL AZ8597.....	3% 01 Aug 2030	11,166.590	11,174
	FNMA POOL AZ9243.....	4% 01 Oct 2045	32,094.990	33,156
	FNMA POOL AZ9244.....	4% 01 Oct 2045	36,139.270	37,250
	FNMA POOL BA2877.....	4% 01 Oct 2045	37,354.360	38,285
	FNMA POOL BA2878.....	4% 01 Oct 2045	34,298.910	35,348
	FNMA POOL BA2879.....	4% 01 Oct 2045	35,361.230	36,366
	FNMA POOL BA2889.....	4% 01 Nov 2045	0.010	0
	FNMA POOL BA2904.....	4% 01 Nov 2045	108,762.180	112,337
	FNMA POOL BA2905.....	4% 01 Nov 2045	163,711.930	168,690
	FNMA POOL BA2924.....	4% 01 Dec 2045	50,567.450	51,773
	FNMA POOL BA4736.....	4% 01 Dec 2045	91,039.540	93,996
	FNMA POOL BA4737.....	4% 01 Dec 2045	108,081.480	111,332
	FNMA POOL BA4781.....	4% 01 Jan 2046	122,896.960	126,864
	FNMA POOL BC1154.....	3.5% 01 Jun 2046	35,030.040	35,301
	FNMA POOL BC1450.....	3% 01 Jul 2046	737,695.990	720,377
	FNMA POOL BC1486.....	3% 01 Aug 2046	769,204.780	751,146
	FNMA POOL BC2628.....	2.5% 01 Nov 2031	19,684.710	19,232
	FNMA POOL BC2629.....	2.5% 01 Nov 2031	17,242.300	16,845
	FNMA POOL BC2631.....	2.5% 01 Nov 2031	33,784.820	33,007
	FNMA POOL BC2777.....	2.5% 01 Aug 2031	3,532.140	3,451
	FNMA POOL BC5646.....	3.5% 01 Jul 2046	0.010	0
	FNMA POOL BC7299.....	3.5% 01 Nov 2046	8,038.040	8,055
	FNMA POOL BC9012.....	4% 01 Nov 2046	70,694.830	72,762
	FNMA POOL BC9040.....	2% 01 Nov 2031	64,002.800	61,259
	FNMA POOL BC9084.....	3.5% 01 Dec 2046	544,044.360	546,865
	FNMA POOL BD0734.....	4% 01 Jun 2046	0.010	0
	FNMA POOL BD2439.....	4% 01 Jan 2047	102,723.880	105,713
	FNMA POOL BD5049.....	3% 01 Feb 2047	98,862.150	96,632
	FNMA POOL BD5056.....	3% 01 Feb 2047	26,372.400	25,797
	FNMA POOL BD8477.....	3.5% 01 Nov 2046	24,403.580	24,456
	FNMA POOL BD8531.....	3.5% 01 Jan 2047	60,288.440	60,479
	FNMA POOL BD8962.....	3% 01 Nov 2046	26,669.420	26,063
	FNMA POOL BD8963.....	3% 01 Nov 2046	19,269.390	18,823
	FNMA POOL BD9583.....	4% 01 Dec 2046	0.010	0
	FNMA POOL BE0547.....	3.5% 01 Sep 2046	4,921.720	4,926
	FNMA POOL BE1896.....	3% 01 Dec 2036	98,710.780	97,649
	FNMA POOL BE1932.....	3.5% 01 Nov 2046	12,679.850	12,713
	FNMA POOL BE2862.....	4% 01 Dec 2046	0.010	0
	FNMA POOL BE3188.....	3.5% 01 Feb 2047	12,160.770	12,222
	FNMA POOL BE3963.....	2.5% 01 Jan 2032	0.010	0
	FNMA POOL BE4913.....	3.5% 01 Jan 2047	31,938.100	31,969
	FNMA POOL BE5312.....	4% 01 Jan 2047	0.010	0
	FNMA POOL BE7553.....	3% 01 Feb 2047	0.010	0
	FNMA POOL BF0056.....	6% 01 Jul 2039	110,230.180	121,055
	FNMA POOL BH0398.....	4% 01 May 2047	212,862.430	217,662
	FNMA POOL BH3401.....	4% 01 Jul 2047	183,054.340	187,529
	FNMA POOL BH7067.....	4.5% 01 Dec 2047	234,657.500	245,274

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	FNMA POOL BH7993	4.5% 01 Sep 2047	39,171.510	40,639
	FNMA POOL BH8026	4.5% 01 Oct 2047	31,953.790	33,475
	FNMA POOL BH8027	4.5% 01 Oct 2047	67,822.670	70,364
	FNMA POOL BJ2054	3.5% 01 Nov 2032	56,060.430	56,830
	FNMA POOL BJ2096	3.5% 01 Jan 2033	36,835.160	37,340
	FNMA POOL BJ3177	4.5% 01 Nov 2047	25,547.990	26,551
	FNMA POOL BJ3218	4.5% 01 Dec 2047	31,548.430	32,786
	FNMA POOL BJ5879	3.5% 01 Jan 2048	88,656.040	89,102
	FNMA POOL BJ6316	4.5% 01 Feb 2048	57,261.070	59,404
	FNMA POOL BJ8120	3.5% 01 Jan 2048	47,172.950	47,469
	FNMA POOL BJ8126	3.5% 01 Jan 2048	24,641.790	24,724
	FNMA POOL BJ8650	3.5% 01 Jan 2048	17,417.740	17,505
	FNMA POOL BJ9437	4.5% 01 Mar 2048	48,413.850	50,228
	FNMA POOL BJ9480	4.5% 01 Mar 2048	59,210.110	61,533
	FNMA POOL BK3988	4.5% 01 May 2048	51,555.580	53,487
	FNMA POOL BK4471	4.5% 01 Jul 2048	38,514.480	40,397
	FNMA POOL BK4689	4.5% 01 Jul 2048	123,573.500	130,079
	FNMA POOL BK6737	4.5% 01 Jul 2048	35,770.390	37,111
	FNMA POOL BK7635	4% 01 Sep 2033	0.010	0
	FNMA POOL BK7642	4% 01 Sep 2033	43,435.370	44,579
	FNMA POOL BM1036	1% 01 Feb 2032	7,166.570	7,002
	FNMA POOL BM1100	1% 01 Feb 2045	118,014.120	118,936
	FNMA POOL BM1124	1% 01 Nov 2045	525,393.950	529,204
	FNMA POOL BM1155	1% 01 Mar 2047	691,156.670	708,786
	FNMA POOL BM1174	1% 01 May 2047	182,003.260	182,598
	FNMA POOL BM1502	1% 01 Oct 2043	532,170.010	547,197
	FNMA POOL BM1547	1% 01 Jul 2047	275,482.500	281,558
	FNMA POOL BM1571	1% 01 Jul 2047	145,675.320	146,254
	FNMA POOL BM1595	1% 01 Mar 2031	80,896.130	79,762
	FNMA POOL BM1619	1% 01 Aug 2047	287,125.030	294,144
	FNMA POOL BM1756	1% 01 Dec 2045	161,812.090	169,089
	FNMA POOL BM1822	1% 01 Sep 2047	92,555.230	93,020
	FNMA POOL BM1896	1% 01 Nov 2031	0.010	0
	FNMA POOL BM1902	1% 01 Jun 2047	204,471.970	204,974
	FNMA POOL BM1920	1% 01 Jul 2046	423,369.190	445,036
	FNMA POOL BM1937	1% 01 May 2047	54,690.980	55,090
	FNMA POOL BM1938	1% 01 Nov 2046	154,379.250	155,155
	FNMA POOL BM1952	1% 01 Oct 2047	446,553.780	448,243
	FNMA POOL BM3031	1% 01 Jul 2043	442,966.720	435,826
	FNMA POOL BM3052	1% 01 Oct 2047	184,877.960	194,152
	FNMA POOL BM3053	1% 01 Jul 2046	277,337.640	291,743
	FNMA POOL BM3054	1% 01 Nov 2031	233,817.310	223,799
	FNMA POOL BM3061	1% 01 Mar 2032	323,135.880	309,286
	FNMA POOL BM3240	1% 01 Sep 2032	137,486.780	137,737
	FNMA POOL BM3261	1% 01 Dec 2047	155,321.230	159,917
	FNMA POOL BM3282	1% 01 Dec 2047	262,967.760	264,615
	FNMA POOL BM3326	1% 01 Dec 2047	233,673.640	235,137
	FNMA POOL BM3327	1% 01 Dec 2047	17,251.840	17,339
	FNMA POOL BM3365	1% 01 Jan 2033	145,626.110	142,306
	FNMA POOL BM3403	1% 01 Feb 2030	42,662.780	42,069
	FNMA POOL BM3552	1% 01 Aug 2030	139,891.960	137,901
	FNMA POOL BM3578	1% 01 Aug 2032	182,411.870	178,213
	FNMA POOL BM3762	1% 01 Apr 2048	47,148.670	48,549
	FNMA POOL BM3763	1% 01 Apr 2048	52,048.000	53,521
	FNMA POOL BM3784	1% 01 Jun 2045	293,090.300	308,822
	FNMA POOL BM3792	1% 01 Feb 2047	327,739.490	329,387
	FNMA POOL BM3793	1% 01 Feb 2033	399,589.510	391,266
	FNMA POOL BM3846	1% 01 Apr 2048	332,124.000	349,173
	FNMA POOL BM5002	1% 01 May 2044	3,575,886.980	3,610,363
	FNMA POOL BM5003	1% 01 Mar 2047	5,673,895.200	5,831,823
	FNMA POOL CA0681	3.5% 01 Nov 2047	34,293.700	34,466
	FNMA POOL CA0689	3.5% 01 Nov 2047	220,322.100	221,702
	FNMA POOL CA0993	3.5% 01 Jan 2048	433,425.890	434,379
	FNMA POOL CA1058	3.5% 01 Jan 2048	476,403.820	478,688
	FNMA POOL CA1199	4% 01 Feb 2048	292,454.960	299,233
	FNMA POOL CA1255	4% 01 Feb 2048	486,899.580	498,176
	FNMA POOL CA1372	4% 01 Mar 2048	452,352.710	465,792
	FNMA POOL CA1541	4% 01 Apr 2048	947,728.280	972,295
	FNMA POOL CA1545	4% 01 Apr 2048	1,420,971.900	1,453,949
	FNMA POOL CA1549	4% 01 Apr 2048	181,011.560	186,413
	FNMA POOL CA1704	4.5% 01 May 2048	3,903,746.410	4,090,412
	FNMA POOL CA2403	4% 01 Sep 2033	0.010	0
	FNMA POOL CA2404	4% 01 Oct 2033	243,442.600	249,847
	FNMA POOL CA2406	4% 01 Oct 2033	175,203.130	179,812
	FNMA POOL CA2527	4% 01 Oct 2033	118,383.080	121,491
	FNMA POOL CA2528	4% 01 Oct 2033	118,739.080	121,856
	FNMA POOL CA2557	4% 01 Nov 2033	930,020.060	954,432
	FNMA POOL MA1440	3.5% 01 May 2043	15,144.360	15,257

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	FNMA POOL MA2414.....	3.5% 01 Oct 2045	150,429.880	151,775
	FNMA POOL MA2774.....	2% 01 Oct 2031	39,377.750	37,690
	FNMA POOL MA2845.....	2% 01 Dec 2031	52,252.260	50,012
	FNMA POOL MA3121.....	4% 01 Sep 2047	0.010	0
	FNMA TBA 15 YR 2.....	2% 17 Jan 2034	103,000.000	98,576
	FNMA TBA 15 YR 2.5.....	2.5% 17 Jan 2034	1,810,000.000	1,767,613
	FNMA TBA 15 YR 3.....	3% 17 Jan 2034	259,000.000	258,358
	FNMA TBA 15 YR 3.5.....	3.5% 17 Jan 2034	(1,970,048.000)	(1,993,712)
	FNMA TBA 15 YR 4.....	4% 17 Jan 2034	(461,000.000)	(471,877)
	FNMA TBA 15 YR 4.5.....	4.5% 17 Jan 2034	(300,000.000)	(305,438)
	FNMA TBA 30 YR 2.5.....	2.5% 14 Jan 2049	1,000,000.000	944,141
	FNMA TBA 30 YR 3.....	3% 14 Jan 2049	613,749.000	598,224
	FNMA TBA 30 YR 3.5.....	3.5% 14 Jan 2049	(2,913,804.000)	(2,913,292)
	FNMA TBA 30 YR 3.5.....	3.5% 14 Jan 2049	2,165,804.000	2,165,423
	FNMA TBA 30 YR 3.5.....	3.5% 13 Feb 2049	(3,959,804.000)	(3,956,116)
	FNMA TBA 30 YR 4.....	4% 14 Jan 2049	(12,673,000.000)	(12,918,539)
	FNMA TBA 30 YR 4.....	4% 14 Jan 2049	2,265,000.000	2,308,884
	FNMA TBA 30 YR 4.5.....	4.5% 14 Jan 2049	(6,860,000.000)	(7,103,450)
	FNMA TBA 30 YR 4.5.....	4.5% 14 Jan 2049	808,000.000	836,675
	FNMA TBA 30 YR 4.5.....	4.5% 13 Feb 2049	3,500,000.000	3,620,928
	FNMA TBA 30 YR 5.....	5% 14 Jan 2049	6,937,000.000	7,265,966
	FNMA TBA 30 YR 5.5.....	5.5% 14 Jan 2049	(1,200,000.000)	(1,269,750)
	FNMA TBA 30 YR 6.....	6% 14 Jan 2049	107,000.000	114,909
	FORD CREDIT FLOORPLAN MASTER O.....	1.76% 15 Feb 2021	1,605,000.000	1,601,950
	FORD MOTOR COMPANY.....	4.346% 08 Dec 2026	140,000.000	124,713
	FORD MOTOR CREDIT CO LLC.....	5.875% 02 Aug 2021	440,000.000	451,250
	FORD MOTOR CREDIT CO LLC.....	3.2% 15 Jan 2021	200,000.000	193,951
	FORD MOTOR CREDIT CO LLC.....	4.389% 08 Jan 2026	280,000.000	252,422
	FORD MOTOR CREDIT CO LLC.....	3.336% 18 Mar 2021	205,000.000	198,914
	FORD MOTOR CREDIT CO LLC.....	3.096% 04 May 2023	390,000.000	352,552
	FREDDIE MAC.....	6.75% 15 Mar 2031	204,000.000	277,363
	FREDDIE MAC.....	6.25% 15 Jul 2032	734,000.000	980,074
	FREDDIE MAC.....	1% 15 May 2041	384,501.240	382,354
	FREDDIE MAC.....	1% 15 Aug 2046	553,355.510	558,155
	FREDDIE MAC SCRT.....	3.5% 25 Nov 2057	374,999.340	375,946
	GENERAL DYNAMICS CORP.....	3.75% 15 May 2028	125,000.000	126,137
	GENERAL ELECTRIC CO.....	4.375% 16 Sep 2020	125,000.000	124,822
	GENERAL MILLS INC.....	4% 17 Apr 2025	15,000.000	14,762
	GENERAL MOTORS CO.....	4.2% 01 Oct 2027	130,000.000	117,174
	GENERAL MOTORS FINL CO.....	3.45% 10 Apr 2022	175,000.000	169,236
	GENERAL MOTORS FINL CO.....	4.35% 17 Jan 2027	180,000.000	165,679
	GENERAL MOTORS FINL CO.....	3.15% 30 Jun 2022	90,000.000	85,964
	GENERAL MOTORS FINL CO.....	2.45% 06 Nov 2020	140,000.000	135,978
	GENERAL MOTORS FINL CO.....	3.5% 07 Nov 2024	260,000.000	237,731
	GENERAL MOTORS FINL CO.....	4.35% 09 Apr 2025	215,000.000	203,703
	GENERAL MOTORS FINL CO.....	4.2% 06 Nov 2021	115,000.000	114,948
	GEORGIA PACIFIC LLC.....	7.25% 01 Jun 2028	190,000.000	238,496
	GEORGIA PACIFIC LLC.....	5.4% 01 Nov 2020	42,000.000	43,519
	GEORGIA POWER CO.....	2% 30 Mar 2020	150,000.000	147,551
	GEORGIA POWER CO.....	3.25% 30 Mar 2027	20,000.000	18,711
	GILEAD SCIENCES INC.....	2.5% 01 Sep 2023	305,000.000	294,231
	GILEAD SCIENCES INC.....	2.95% 01 Mar 2027	80,000.000	74,479
	GLAXOSMITHKLINE CAPITAL.....	2.85% 08 May 2022	155,000.000	153,120
	GLP CAPITAL LP / FIN II.....	4.875% 01 Nov 2020	586,000.000	590,981
	GLP CAPITAL LP / FIN II.....	5.25% 01 Jun 2025	165,000.000	163,832
	GNMA I TBA 30 YR 3.....	3% 23 Jan 2049	1,545,000.000	1,522,368
	GNMA I TBA 30 YR 4.5.....	4.5% 23 Jan 2049	(1,500,000.000)	(1,552,119)
	GNMA I TBA 30 YR 5.....	5% 23 Jan 2049	(2,300,000.000)	(2,389,215)
	GNMA II POOL 004223.....	6.5% 20 Aug 2038	127,552.260	144,000
	GNMA II POOL 004292.....	6.5% 20 Nov 2038	75,143.210	84,963
	GNMA II POOL 004422.....	4% 20 Apr 2039	8,102.390	8,368
	GNMA II POOL 004494.....	4% 20 Jul 2039	45,711.490	47,213
	GNMA II POOL 004598.....	4.5% 20 Dec 2039	9,606.230	10,080
	GNMA II POOL 004617.....	4.5% 20 Jan 2040	11,937.870	12,526
	GNMA II POOL 004636.....	4.5% 20 Feb 2040	9,401.690	9,865
	GNMA II POOL 004696.....	4.5% 20 May 2040	605.050	635
	GNMA II POOL 004771.....	4.5% 20 Aug 2040	22,724.760	23,845
	GNMA II POOL 004800.....	4% 20 Sep 2040	12,342.940	12,765
	GNMA II POOL 004833.....	4% 20 Oct 2040	138,289.820	142,835
	GNMA II POOL 004838.....	6.5% 20 Oct 2040	161,163.580	182,770
	GNMA II POOL 004853.....	4% 20 Nov 2040	77,062.150	79,593
	GNMA II POOL 004882.....	4% 20 Dec 2040	295,838.210	305,561
	GNMA II POOL 004922.....	4% 20 Jan 2041	257,737.810	266,215
	GNMA II POOL 004945.....	4% 20 Feb 2041	5,479.150	5,659
	GNMA II POOL 005018.....	5% 20 Apr 2041	33,948.180	36,010
	GNMA II POOL 005056.....	5% 20 May 2041	6,300.380	6,682
	GNMA II POOL 005083.....	5% 20 Jun 2041	75,767.110	80,393
	GNMA II POOL 005115.....	4.5% 20 Jul 2041	691,909.090	725,870

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	GNMA II POOL 005116	5% 20 Jul 2041	34,263.770	36,342
	GNMA II POOL 005258	3.5% 20 Dec 2041	0.030	0
	GNMA II POOL 783584	4.5% 20 Jul 2041	155,904.220	163,556
	GNMA II POOL 783590	4.5% 20 Jun 2041	223,385.670	234,382
	GNMA II POOL AI4166	4% 20 Aug 2044	15,168.990	15,624
	GNMA II POOL AI4167	4% 20 Aug 2044	12,902.020	13,250
	GNMA II POOL AJ2723	4% 20 Aug 2044	15,445.870	16,032
	GNMA II POOL AJ4687	4% 20 Aug 2044	18,300.280	18,837
	GNMA II POOL AQ0542	4% 20 Oct 2046	16,201.910	16,641
	GNMA II POOL AX4341	3.5% 20 Oct 2046	44,644.100	45,047
	GNMA II POOL AX4342	3.5% 20 Oct 2046	42,784.600	43,123
	GNMA II POOL AX4343	3.5% 20 Oct 2046	36,389.030	36,658
	GNMA II POOL AX4344	3.5% 20 Oct 2046	97,984.000	98,682
	GNMA II POOL AX4345	3.5% 20 Oct 2046	86,486.820	87,097
	GNMA II POOL BD0560	4.5% 20 Sep 2048	105,945.000	110,624
	GNMA II POOL MA0023	4% 20 Apr 2042	164,512.320	169,919
	GNMA II POOL MA0934	3.5% 20 Apr 2043	301,490.480	304,922
	GNMA II POOL MA1012	3.5% 20 May 2043	87,074.220	88,066
	GNMA II POOL MA1158	4% 20 Jul 2043	37,060.390	38,263
	GNMA II POOL MA1677	3.5% 20 Feb 2044	1,068,730.480	1,076,293
	GNMA II POOL MA2076	5% 20 Jul 2044	38,329.890	40,492
	GNMA II POOL MA2373	4.5% 20 Nov 2044	0.010	0
	GNMA II POOL MA2753	3% 20 Apr 2045	524,023.760	517,886
	GNMA II POOL MA2826	3.5% 20 May 2045	120,512.470	121,513
	GNMA II POOL MA2960	3% 20 Jul 2045	80,434.620	79,468
	GNMA II POOL MA3172	3% 20 Oct 2045	182,775.100	180,540
	GNMA II POOL MA3454	3.5% 20 Feb 2046	0.010	0
	GNMA II POOL MA3521	3.5% 20 Mar 2046	6,662,873.470	6,716,164
	GNMA II POOL MA3596	3% 20 Apr 2046	2,748,797.630	2,712,636
	GNMA II POOL MA3597	3.5% 20 Apr 2046	4,356,076.710	4,390,246
	GNMA II POOL MA3662	3% 20 May 2046	22,544.990	22,252
	GNMA II POOL MA3663	3.5% 20 May 2046	1,372,517.030	1,382,861
	GNMA II POOL MA3735	3% 20 Jun 2046	474,697.150	468,160
	GNMA II POOL MA3736	3.5% 20 Jun 2046	2,971,532.140	2,993,469
	GNMA II POOL MA3802	3% 20 Jul 2046	887,272.610	875,189
	GNMA II POOL MA3803	3.5% 20 Jul 2046	500,546.640	504,088
	GNMA II POOL MA3873	3% 20 Aug 2046	4,422,063.620	4,361,155
	GNMA II POOL MA3936	3% 20 Sep 2046	1,880,101.660	1,855,068
	GNMA II POOL MA3937	3.5% 20 Sep 2046	1,693,642.600	1,705,363
	GNMA II POOL MA4068	3% 20 Nov 2046	30,128.740	29,700
	GNMA II POOL MA4126	3% 20 Dec 2046	135,277.210	133,330
	GNMA II POOL MA4263	4% 20 Feb 2047	0.010	0
	GNMA II POOL MA4320	3% 20 Mar 2047	0.010	0
	GNMA II POOL MA4381	3% 20 Apr 2047	0.010	0
	GNMA II POOL MA4585	3% 20 Jul 2047	0.010	0
	GNMA II POOL MA5137	4% 20 Apr 2048	0.010	0
	GNMA II POOL MA5467	4.5% 20 Sep 2048	3,321,109.210	3,438,970
	GNMA II TBA 30 YR 3	3% 23 Jan 2049	6,891,000.000	6,785,885
	GNMA II TBA 30 YR 3	3% 23 Jan 2049	(6,891,000.000)	(6,785,885)
	GNMA II TBA 30 YR 3	3% 21 Feb 2049	(4,609,000.000)	(4,536,714)
	GNMA II TBA 30 YR 3.5	3.5% 23 Jan 2049	(5,387,433.000)	(5,420,684)
	GNMA II TBA 30 YR 3.5	3.5% 23 Jan 2049	5,387,433.000	5,420,684
	GNMA II TBA 30 YR 3.5	3.5% 21 Feb 2049	(5,387,433.000)	(5,417,527)
	GNMA II TBA 30 YR 4	4% 23 Jan 2049	13,475,500.000	13,797,649
	GNMA II TBA 30 YR 4.5	4.5% 23 Jan 2049	364,000.000	376,648
	GNMA II TBA 30 YR 5	5% 23 Jan 2049	1,516,000.000	1,577,765
	GNMA POOL 351469	6% 15 Mar 2024	2,353.650	2,525
	GNMA POOL 462265	6% 15 Dec 2028	2,620.300	2,811
	GNMA POOL 492131	6% 15 Jan 2029	2,997.670	3,216
	GNMA POOL 492133	6% 15 Jan 2029	214.170	230
	GNMA POOL 492165	6% 15 Feb 2029	332.770	357
	GNMA POOL 553461	3.5% 15 Jan 2042	74,205.320	75,087
	GNMA POOL 615272	4.5% 15 Jul 2033	52,286.950	55,107
	GNMA POOL 616411	4.5% 15 May 2034	49,509.090	51,266
	GNMA POOL 646609	4.5% 15 Jul 2040	192,582.650	201,175
	GNMA POOL 671489	6.5% 15 Aug 2037	10,911.910	11,856
	GNMA POOL 685496	6.5% 15 Sep 2038	37,665.080	41,576
	GNMA POOL 691858	6.5% 15 Jul 2038	16,893.650	18,193
	GNMA POOL 697656	6.5% 15 Oct 2038	29,041.420	32,826
	GNMA POOL 728627	4.5% 15 Jan 2040	71,677.570	74,852
	GNMA POOL 732087	4.5% 15 May 2040	11,250.030	11,746
	GNMA POOL 745793	4.5% 15 Jul 2040	222,799.620	232,719
	GNMA POOL 759138	4% 15 Jan 2041	139,717.810	144,048
	GNMA POOL 762838	4% 15 Mar 2041	97,161.200	100,155
	GNMA POOL 780914	6% 15 Nov 2028	16,635.320	18,101
	GNMA POOL 782557	5% 15 Jan 2039	1,091,891.910	1,157,114
	GNMA POOL 782619	5% 15 Apr 2039	636,666.640	674,746
	GNMA POOL 782695	6.5% 15 Jun 2039	64,947.010	70,871

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	GNMA POOL 782696.....	5% 15 Jun 2039	135,619.620	143,715
	GNMA POOL 782958.....	5% 15 May 2040	266,832.240	282,767
	GNMA POOL 783289.....	4.5% 15 Apr 2041	27,248.130	28,462
	GNMA POOL 783571.....	5% 15 Dec 2033	238,101.480	252,271
	GNMA POOL 783609.....	4.5% 15 Oct 2040	615,646.500	643,093
	GNMA POOL 783610.....	4.5% 15 Nov 2041	444,808.210	465,200
	GNMA POOL 784439.....	3% 15 Feb 2045	223,634.190	221,104
	GNMA POOL AD2334.....	3.5% 15 Apr 2043	118,472.420	119,594
	GNMA POOL BD3187.....	4% 15 Oct 2047	24,495.010	25,166
	GNMA POOL BE0143.....	4% 15 Jan 2048	29,535.380	30,354
	GNMA POOL BE0204.....	4% 15 Jan 2048	24,654.560	25,338
	GNMA POOL BE1031.....	4% 15 Oct 2047	28,462.980	29,252
	GNMA POOL BE4664.....	4% 15 Dec 2047	33,422.990	34,349
	GOLDMAN SACHS GROUP INC.....	5.375% 15 Mar 2020	1,240,000.000	1,267,727
	GOLDMAN SACHS GROUP INC.....	4% 03 Mar 2024	180,000.000	177,619
	GOLDMAN SACHS GROUP INC.....	2.75% 15 Sep 2020	360,000.000	356,278
	GOLDMAN SACHS GROUP INC.....	4.25% 21 Oct 2025	4,000.000	3,830
	GOLDMAN SACHS GROUP INC.....	3.85% 26 Jan 2027	30,000.000	28,219
	GOLDMAN SACHS GROUP INC.....	2.6% 27 Dec 2020	830,000.000	814,462
	GOLDMAN SACHS GROUP INC.....	1% 01 May 2029	255,000.000	245,409
	GOLDMAN SACHS GROUP INC.....	1% 15 May 2026	380,000.000	364,714
	GOLDMAN SACHS GROUP INC.....	3.5% 16 Nov 2026	105,000.000	96,983
	GOLDMAN SACHS GROUP INC.....	2.3% 13 Dec 2019	100,000.000	98,983
	GOLDMAN SACHS GROUP INC.....	1% 31 Oct 2022	40,000.000	38,975
	GS MORTGAGE SECURITIES TRUST.....	1% 15 Feb 2037	1,200,000.000	1,183,741
	GS MORTGAGE SECURITIES TRUST.....	1% 15 Feb 2037	320,000.000	319,322
	HARRIS CORPORATION.....	2.7% 27 Apr 2020	65,000.000	64,446
	HARRIS CORPORATION.....	4.4% 15 Jun 2028	155,000.000	154,298
	HCA INC.....	6.5% 15 Feb 2020	460,000.000	471,500
	HESS CORP.....	4.3% 01 Apr 2027	10,000.000	9,163
	HOME DEPOT INC.....	2.125% 15 Sep 2026	20,000.000	18,003
	HONEYWELL INTERNATIONAL.....	2.5% 01 Nov 2026	15,000.000	14,030
	HSBC HOLDINGS PLC.....	3.4% 08 Mar 2021	200,000.000	199,481
	HSBC HOLDINGS PLC.....	2.95% 25 May 2021	210,000.000	207,294
	HSBC HOLDINGS PLC.....	1% 13 Mar 2023	355,000.000	347,423
	HSBC HOLDINGS PLC.....	1% 18 May 2024	270,000.000	268,542
	HSBC HOLDINGS PLC.....	1% 19 Jun 2029	200,000.000	198,248
	HSBC USA INC.....	5% 27 Sep 2020	100,000.000	102,121
	HSBC USA INC.....	2.35% 05 Mar 2020	300,000.000	296,971
	HUNTINGTON INGALLS INDUS.....	5% 15 Nov 2025	385,000.000	391,141
	HUNTINGTON INGALLS INDUS.....	3.483% 01 Dec 2027	320,000.000	298,058
	HYUNDAI CAPITAL AMERICA.....	3% 30 Oct 2020	427,000.000	422,190
	HYUNDAI CAPITAL AMERICA.....	2.5% 18 Mar 2019	60,000.000	59,900
	HYUNDAI CAPITAL AMERICA.....	3% 18 Mar 2021	370,000.000	364,286
	HYUNDAI CAPITAL AMERICA.....	1.75% 27 Sep 2019	300,000.000	296,077
	HYUNDAI CAPITAL AMERICA.....	2.55% 03 Apr 2020	85,000.000	83,919
	HYUNDAI CAPITAL SERVICES.....	3% 29 Aug 2022	230,000.000	222,539
	HYUNDAI CAPITAL SERVICES.....	3.75% 05 Mar 2023	470,000.000	463,850
	ING BANK NV.....	2.45% 16 Mar 2020	1,210,000.000	1,198,434
	ING GROEP NV.....	3.15% 29 Mar 2022	200,000.000	196,648
	ING GROEP NV.....	4.1% 02 Oct 2023	235,000.000	234,857
	INTERCONTINENTALEXCHANGE.....	4% 15 Oct 2023	155,000.000	158,560
	INTERCONTINENTALEXCHANGE.....	2.75% 01 Dec 2020	150,000.000	149,180
	INTERCONTINENTALEXCHANGE.....	3.45% 21 Sep 2023	100,000.000	100,324
	INTERCONTINENTALEXCHANGE.....	3.75% 21 Sep 2028	40,000.000	39,820
	INTERNATIONAL PAPER CO.....	3% 15 Feb 2027	80,000.000	72,822
	INTERPUBLIC GROUP COS.....	3.5% 01 Oct 2020	65,000.000	65,080
	INTERPUBLIC GROUP COS.....	3.75% 01 Oct 2021	35,000.000	35,218
	INTESA SANPAOLO SPA.....	3.125% 14 Jul 2022	200,000.000	184,922
	IPALCO ENTERPRISES INC.....	3.7% 01 Sep 2024	110,000.000	107,085
	ITC HOLDINGS CORP.....	2.7% 15 Nov 2022	95,000.000	91,825
	JOHNSON CONTROLS INTL PL.....	3.9% 14 Feb 2026	100,000.000	98,071
	JP MORGAN CHASE COMMERCIAL MOR.....	3.905% 05 May 2030	519,048.050	523,516
	JPMDB COMMERCIAL MORTGAGE SECU.....	3.409% 15 Oct 2050	460,000.000	451,605
*	JPMORGAN CHASE + CO.....	3.375% 01 May 2023	110,000.000	107,594
*	JPMORGAN CHASE + CO.....	2.25% 23 Jan 2020	262,000.000	259,390
*	JPMORGAN CHASE + CO.....	2.75% 23 Jun 2020	1,100,000.000	1,093,695
*	JPMORGAN CHASE + CO.....	1% 24 Oct 2023	180,000.000	179,955
*	JPMORGAN CHASE + CO.....	1% 01 Feb 2028	600,000.000	582,432
*	JPMORGAN CHASE + CO.....	1% 25 Apr 2023	290,000.000	281,197
*	JPMORGAN CHASE + CO.....	1% 01 Mar 2025	240,000.000	231,836
*	JPMORGAN CHASE + CO.....	1% 23 Jan 2029	520,000.000	492,390
*	JPMORGAN CHASE + CO.....	1% 23 Apr 2024	240,000.000	238,185
*	JPMORGAN CHASE + CO.....	1% 18 Jun 2022	10,000.000	10,023
*	JPMORGAN CHASE + CO.....	1% 23 Jul 2024	326,000.000	326,589
*	JPMORGAN CHASE + CO.....	1% 23 Jul 2029	160,000.000	159,514
*	JPMORGAN CHASE + CO.....	1% 05 Dec 2029	230,000.000	233,943
*	JPMORGAN CHASE + CO.....	2.2% 22 Oct 2019	665,000.000	659,422

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			Shares/ Par Value	
*	JPMORGAN CHASE + CO.....	2.972% 15 Jan 2023	162,000.000	157,947
	JUNIPER NETWORKS INC.....	4.35% 15 Jun 2025	35,000.000	34,913
	KENNAMETAL INC.....	4.625% 15 Jun 2028	205,000.000	204,263
	KEURIG DR PEPPER INC.....	4.057% 25 May 2023	94,000.000	93,675
	KEY BANK NA.....	2.5% 15 Dec 2019	325,000.000	323,005
	KEYCORP.....	2.9% 15 Sep 2020	150,000.000	148,868
	KLA TENCOR CORP.....	4.65% 01 Nov 2024	313,000.000	320,769
	L3 TECHNOLOGIES INC.....	3.95% 28 May 2024	155,000.000	154,706
	L3 TECHNOLOGIES INC.....	3.85% 15 Jun 2023	269,000.000	269,418
	L3 TECHNOLOGIES INC.....	4.4% 15 Jun 2028	280,000.000	279,938
	LAM RESEARCH CORP.....	2.75% 15 Mar 2020	160,000.000	158,497
	LAM RESEARCH CORP.....	2.8% 15 Jun 2021	89,000.000	88,009
	LEAR CORP.....	5.25% 15 Jan 2025	39,000.000	40,063
	LEHMAN BROTHERS HOLDINGS.....	6.75% 28 Dec 2017	3,250,000.000	325
	LLOYDS BANK PLC.....	2.7% 17 Aug 2020	325,000.000	320,889
	LLOYDS BANK PLC.....	6.5% 14 Sep 2020	260,000.000	269,649
	LLOYDS BANKING GROUP PLC.....	4.582% 10 Dec 2025	360,000.000	340,813
	LLOYDS BANKING GROUP PLC.....	1% 07 Nov 2023	400,000.000	378,773
	LLOYDS BANKING GROUP PLC.....	3% 11 Jan 2022	200,000.000	193,476
	LLOYDS BANKING GROUP PLC.....	4.45% 08 May 2025	235,000.000	233,347
	LOCKHEED MARTIN CORP.....	2.9% 01 Mar 2025	560,000.000	537,486
	LOCKHEED MARTIN CORP.....	3.55% 15 Jan 2026	465,000.000	461,415
	LONG GILT FUTURE MAR19.....	IFLL 20190327	(900,000.000)	(11,004)
	LOWE S COS INC.....	3.7% 15 Apr 2046	60,000.000	48,932
	MACQUARIE GROUP LTD.....	1% 27 Mar 2029	230,000.000	225,117
	MARATHON OIL CORP.....	2.7% 01 Jun 2020	320,000.000	315,272
	MARSH + MCLENNAN COS INC.....	3.5% 03 Jun 2024	665,000.000	655,047
	MARSH + MCLENNAN COS INC.....	3.5% 10 Mar 2025	12,000.000	11,788
	MARSH + MCLENNAN COS INC.....	3.75% 14 Mar 2026	63,000.000	62,256
	MARSH + MCLENNAN COS INC.....	2.75% 30 Jan 2022	70,000.000	68,610
	MASTERCARD INC.....	3.375% 01 Apr 2024	220,000.000	221,373
	MCDONALD S CORP.....	3.8% 01 Apr 2028	110,000.000	107,996
	MEDTRONIC INC.....	3.5% 15 Mar 2025	170,000.000	169,328
	MERRILL LYNCH MORTGAGE TRUST.....	1% 12 Sep 2042	722,001.120	735,437
	MICROSOFT CORP.....	2% 08 Aug 2023	145,000.000	139,412
	MICROSOFT CORP.....	2.875% 06 Feb 2024	205,000.000	203,067
	MITSUBISHI UFJ FIN GRP.....	2.998% 22 Feb 2022	190,000.000	187,340
	MITSUBISHI UFJ FIN GRP.....	2.665% 25 Jul 2022	240,000.000	233,240
	MITSUBISHI UFJ FIN GRP.....	3.455% 02 Mar 2023	110,000.000	109,325
	MITSUBISHI UFJ FIN GRP.....	3.535% 26 Jul 2021	155,000.000	155,583
	MITSUBISHI UFJ TR + BANK.....	2.65% 19 Oct 2020	325,000.000	321,439
	MIZUHO FINANCIAL GROUP.....	2.953% 28 Feb 2022	730,000.000	715,668
	MOODY S CORPORATION.....	4.25% 01 Feb 2029	100,000.000	101,849
	MORGAN STANLEY.....	2.75% 19 May 2022	90,000.000	87,559
	MORGAN STANLEY.....	1% 22 Jul 2028	145,000.000	137,098
	MORGAN STANLEY.....	1% 24 Jan 2029	430,000.000	411,413
	MORGAN STANLEY.....	1% 24 Apr 2024	125,000.000	123,936
	MORGAN STANLEY.....	3.75% 25 Feb 2023	230,000.000	229,595
	MORGAN STANLEY.....	2.5% 24 Jan 2019	260,000.000	259,894
	MORGAN STANLEY.....	3.875% 27 Jan 2026	130,000.000	126,798
	MORGAN STANLEY.....	3.625% 20 Jan 2027	740,000.000	703,294
	MORGAN STANLEY.....	3.125% 27 Jul 2026	235,000.000	217,289
	MORGAN STANLEY.....	2.8% 16 Jun 2020	1,220,000.000	1,212,075
	MORGAN STANLEY BAML TRUST.....	3.892% 15 Jun 2047	420,000.000	429,300
	MOTOROLA SOLUTIONS INC.....	3.5% 01 Sep 2021	90,000.000	89,284
	MOTOROLA SOLUTIONS INC.....	4% 01 Sep 2024	53,000.000	51,577
	MPLX LP.....	4.875% 01 Jun 2025	60,000.000	60,550
	MPLX LP.....	4.125% 01 Mar 2027	75,000.000	71,409
	MPLX LP.....	3.375% 15 Mar 2023	55,000.000	53,385
	NATIONAL AUSTRALIA BK/NY.....	2.125% 22 May 2020	275,000.000	271,056
	NAVIENT STUDENT LOAN TRUST.....	4% 15 Dec 2059	109,000.000	111,388
	NAVIENT STUDENT LOAN TRUST.....	3.91% 15 Dec 2045	328,797.930	334,211
	NAVIENT STUDENT LOAN TRUST.....	1% 15 Dec 2059	1,294,720.170	1,294,745
	NAVIENT STUDENT LOAN TRUST.....	4% 15 Dec 2059	550,000.000	564,428
	NBCUNIVERSAL MEDIA LLC.....	5.15% 30 Apr 2020	80,000.000	82,130
	NEW YORK ST URBAN DEV CORP REV.....	5% 15 Mar 2024	860,000.000	960,465
	NEXTERA ENERGY CAPITAL.....	3.55% 01 May 2027	100,000.000	95,425
	NGPL PIPECO LLC.....	4.375% 15 Aug 2022	289,000.000	281,053
	NIKE INC.....	2.375% 01 Nov 2026	45,000.000	41,221
	NISOURCE INC.....	3.49% 15 May 2027	25,000.000	23,856
	NISSAN MOTOR ACCEPTANCE.....	3.15% 15 Mar 2021	145,000.000	142,950
	NISSAN MOTOR ACCEPTANCE.....	3.65% 21 Sep 2021	45,000.000	44,784
	NOMURA HOLDINGS INC.....	2.75% 19 Mar 2019	70,000.000	69,940
	NORDEA BANK ABP.....	4.875% 27 Jan 2020	555,000.000	564,622
	NORDEA BANK ABP.....	3.75% 30 Aug 2023	200,000.000	197,273
	NORFOLK SOUTHERN CORP.....	2.9% 15 Jun 2026	180,000.000	170,446
	NORFOLK SOUTHERN CORP.....	3.65% 01 Aug 2025	65,000.000	65,339
	NORTHROP GRUMMAN CORP.....	3.25% 01 Aug 2023	160,000.000	157,460

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	NORTHROP GRUMMAN CORP.....	2.93% 15 Jan 2025	454,000.000	430,794
	NORTHROP GRUMMAN CORP.....	3.25% 15 Jan 2028	327,000.000	305,091
	NORTHROP GRUMMAN CORP.....	2.55% 15 Oct 2022	330,000.000	319,325
	NORTHWEST FLORIDA TIMBER.....	4.75% 04 Mar 2029	365,000.000	336,596
	NOVARTIS CAPITAL CORP.....	3% 20 Nov 2025	8,000.000	7,749
	NOVARTIS CAPITAL CORP.....	3.1% 17 May 2027	22,000.000	21,302
	NUVEEN LLC.....	4% 01 Nov 2028	235,000.000	242,150
	NVENT FINANCE SARL.....	3.95% 15 Apr 2023	410,000.000	407,067
	NVIDIA CORP.....	3.2% 16 Sep 2026	250,000.000	237,112
	NXP BV/NXP FUNDING LLC.....	4.125% 01 Jun 2021	2,041,000.000	2,015,488
	NXP BV/NXP FUNDING LLC.....	3.875% 01 Sep 2022	330,000.000	316,800
	ONCOR ELECTRIC DELIVERY.....	3.7% 15 Nov 2028	20,000.000	20,211
	ONEMAIN FINANCIAL ISSUANCE TRU.....	3.19% 18 Mar 2026	314,903.940	314,649
	ORACLE CORP.....	2.4% 15 Sep 2023	255,000.000	244,706
	ORACLE CORP.....	2.65% 15 Jul 2026	145,000.000	134,380
	ORACLE CORP.....	3.25% 15 Nov 2027	125,000.000	120,560
	ORIX CORP.....	2.9% 18 Jul 2022	180,000.000	175,878
	PATTERSON UTI ENERGY INC.....	3.95% 01 Feb 2028	170,000.000	155,889
	PENSKE TRUCK LEASING/PTL.....	3.4% 15 Nov 2026	175,000.000	163,549
	PEPSICO INC.....	2.375% 06 Oct 2026	25,000.000	22,951
	PETROLEOS MEXICANOS.....	6.5% 02 Jun 2041	225,000.000	186,300
	PETROLEOS MEXICANOS.....	6.5% 13 Mar 2027	220,000.000	206,800
	PFS FINANCING CORP.....	1% 15 Mar 2021	2,270,000.000	2,269,779
	PIONEER NATURAL RESOURCE.....	3.95% 15 Jul 2022	108,000.000	108,321
	PIONEER NATURAL RESOURCE.....	4.45% 15 Jan 2026	432,000.000	436,168
	PITNEY BOWES INC.....	3.875% 15 Sep 2020	268,000.000	261,970
	PLAINS ALL AMER PIPELINE.....	3.65% 01 Jun 2022	35,000.000	34,361
	PNC BANK NA.....	2.15% 29 Apr 2021	250,000.000	244,018
	POUND STERLING.....	FOREIGN CURRENCY	75,686.750	96,395
	PRINCIPAL FINANCIAL GROU.....	3.1% 15 Nov 2026	50,000.000	46,691
	PRINCIPAL FINANCIAL GRP.....	3.125% 15 May 2023	65,000.000	64,162
	QUALCOMM INC.....	3.45% 20 May 2025	356,000.000	342,519
	QUALCOMM INC.....	2.9% 20 May 2024	280,000.000	266,615
	RAYTHEON COMPANY.....	7.2% 15 Aug 2027	30,000.000	37,755
	REALTY INCOME CORP.....	3.25% 15 Oct 2022	115,000.000	113,879
	REALTY INCOME CORP.....	4.125% 15 Oct 2026	140,000.000	140,835
	RELX CAPITAL INC.....	3.5% 16 Mar 2023	185,000.000	183,533
	RELX CAPITAL INC.....	3.125% 15 Oct 2022	20,000.000	19,637
	REPUBLIC OF CHILE.....	3.24% 06 Feb 2028	200,000.000	191,900
	REPUBLIC OF COLOMBIA.....	3.875% 25 Apr 2027	200,000.000	191,000
	REPUBLIC OF COLOMBIA.....	4.5% 15 Mar 2029	440,000.000	434,940
	REPUBLIC OF INDONESIA.....	4.1% 24 Apr 2028	69,000.000	67,131
	REPUBLIC OF PANAMA.....	3.875% 17 Mar 2028	165,000.000	162,525
	REPUBLIC OF PHILIPPINES.....	3% 01 Feb 2028	200,000.000	189,238
	REPUBLIC SERVICES INC.....	3.2% 15 Mar 2025	260,000.000	252,269
	REPUBLIC SERVICES INC.....	2.9% 01 Jul 2026	45,000.000	42,445
	REPUBLIC SERVICES INC.....	3.375% 15 Nov 2027	160,000.000	153,270
	REYNOLDS AMERICAN INC.....	4.85% 15 Sep 2023	210,000.000	212,514
	REYNOLDS AMERICAN INC.....	3.25% 12 Jun 2020	68,000.000	67,582
	REYNOLDS AMERICAN INC.....	4% 12 Jun 2022	120,000.000	118,707
	REYNOLDS AMERICAN INC.....	4.45% 12 Jun 2025	365,000.000	351,946
	ROCKWELL COLLINS INC.....	2.8% 15 Mar 2022	445,000.000	432,533
	ROYAL BANK OF CANADA.....	2.2% 23 Sep 2019	1,605,000.000	1,596,256
	ROYAL BANK OF CANADA.....	2.125% 02 Mar 2020	230,000.000	227,627
	ROYAL BANK OF CANADA.....	2.15% 26 Oct 2020	170,000.000	167,389
	ROYAL BK SCOTLND GRP PLC.....	1% 15 May 2023	200,000.000	192,323
	RPM INTERNATIONAL INC.....	3.75% 15 Mar 2027	50,000.000	47,475
	RYDER SYSTEM INC.....	2.65% 02 Mar 2020	270,000.000	267,514
	SABINE PASS LIQUEFACTION.....	5.75% 15 May 2024	360,000.000	375,609
	SABINE PASS LIQUEFACTION.....	5.625% 01 Mar 2025	292,000.000	303,230
	SABINE PASS LIQUEFACTION.....	5.875% 30 Jun 2026	99,000.000	104,822
	SANTANDER UK GROUP HLDGS.....	2.875% 16 Oct 2020	55,000.000	54,040
	SANTANDER UK GROUP HLDGS.....	2.875% 05 Aug 2021	268,000.000	258,527
	SANTANDER UK GROUP HLDGS.....	3.571% 10 Jan 2023	400,000.000	382,875
	SANTANDER UK GROUP HLDGS.....	1% 05 Jan 2024	375,000.000	355,810
	SANTANDER UK PLC.....	5% 07 Nov 2023	880,000.000	859,311
	SCHOLAR FUNDING TRUST.....	1% 28 Oct 2043	858,134.340	860,056
	SEAGATE HDD CAYMAN.....	4.75% 01 Jan 2025	85,000.000	75,386
	SEVEN + I HOLDINGS.....	3.35% 17 Sep 2021	280,000.000	280,555
	SHERWIN WILLIAMS CO.....	3.45% 01 Jun 2027	60,000.000	55,930
	SHIRE ACQ INV IRELAND DA.....	1.9% 23 Sep 2019	5,000.000	4,930
	SHIRE ACQ INV IRELAND DA.....	2.4% 23 Sep 2021	380,000.000	367,454
	SHIRE ACQ INV IRELAND DA.....	2.875% 23 Sep 2023	395,000.000	373,400
	SKANDINAVISKA ENSKILDA.....	2.625% 15 Mar 2021	250,000.000	246,775
	SKY LTD.....	3.75% 16 Sep 2024	215,000.000	214,212
	SMB PRIVATE EDUCATION LOAN TRU.....	1% 15 Sep 2034	1,010,000.000	1,010,296
	SMB PRIVATE EDUCATION LOAN TRU.....	2.7% 15 May 2031	131,911.610	131,929
	SMB PRIVATE EDUCATION LOAN TRU.....	1% 15 Feb 2036	750,000.000	744,227

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	SMB PRIVATE EDUCATION LOAN TRU	2.82% 15 Oct 2035	500,000.000	489,038
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 Oct 2035	290,000.000	288,216
	SOCIAL PROFESSIONAL LOAN PROGR	2.51% 27 Sep 2032	362,104.760	358,611
	SOCIAL PROFESSIONAL LOAN PROGR	2.84% 25 Jan 2041	1,470,000.000	1,436,891
	SOCIAL PROFESSIONAL LOAN PROGR	1.48% 26 May 2031	1,820.020	1,818
	SOCIAL PROFESSIONAL LOAN PROGR	2.39% 25 Feb 2042	354,003.590	350,905
	SOCIETE GENERALE	2.5% 08 Apr 2021	220,000.000	215,011
	SOUTHWEST AIRLINES CO	2.75% 16 Nov 2022	105,000.000	102,740
	SOUTHWESTERN ELEC POWER	4.1% 15 Sep 2028	55,000.000	55,195
	SOUTHWESTERN PUBLIC SERV	3.3% 15 Jun 2024	400,000.000	398,605
	SPECTRA ENERGY PARTNERS	4.75% 15 Mar 2024	180,000.000	184,982
	SPIRIT AEROSYSTEMS INC	3.95% 15 Jun 2023	230,000.000	229,316
	SRTKXZDT4 IRS USD R F 2.94718	2.947% 15 Feb 2044	1,480,000.000	22,180
	SRTM90XQ8 IRS GBP R F 3.48500	3.485% 15 Oct 2028	2,650,000.000	(24,962)
	SRTMJZ052 IRS GBP R F 3.50500	3.505% 15 Oct 2028	2,650,000.000	(16,757)
	SRTMJZAM4 IRS USD R F 2.16500	2.165% 30 Oct 2023	5,055,000.000	93,200
	SRTNCCL89 IRS USD R F 3.14336	3.143% 29 Nov 2028	5,070,000.000	184,951
	SRTNFCSH9 IRS USD R F 2.67500	2.675% 31 May 2023	9,610,000.000	153,287
	SRTNMAXX4 IRS EUR R F .81500	0.815% 15 Feb 2028	2,870,000.000	21,478
	SRTNTGU33 IRS USD R F 2.90010	2.9% 15 Aug 2028	108,000.000	1,613
	SRTPORSJ3 IRS USD R F 2.99747	2.997% 15 Feb 2036	1,060,000.000	20,787
	SRT37EL4 IRS USD R F 2.83148	2.831% 15 Aug 2028	1,700,000.000	15,691
	SRT3CK77 IRS EUR R F .78195	0.781% 15 Feb 2028	980,000.000	4,069
	SRT4MX88 IRS EUR R F .76136	0.761% 15 Feb 2028	540,000.000	1,121
	SSGA	G STIFF ERISA QUALIFIED 7BPS	3,054,767.070	3,054,767
	STANDARD CHARTERED PLC	2.25% 17 Apr 2020	430,000.000	421,455
	STANDARD CHARTERED PLC	1% 20 Jan 2023	365,000.000	361,334
	STARBUCKS CORP	3.8% 15 Aug 2025	135,000.000	133,504
	STRYKER CORP	3.5% 15 Mar 2026	35,000.000	33,656
	SUMITOMO MITSUI BANKING	2.65% 23 Jul 2020	985,000.000	975,016
	SUMITOMO MITSUI BANKING	1% 18 Oct 2019	495,000.000	494,451
	SUMITOMO MITSUI FINL GRP	2.934% 09 Mar 2021	240,000.000	237,474
	SUMITOMO MITSUI TR BK LT	1.95% 19 Sep 2019	440,000.000	436,091
	SUNCOR ENERGY INC	9.25% 15 Oct 2021	35,000.000	40,070
	SUNTRUST BANKS INC	2.9% 03 Mar 2021	405,000.000	401,497
	SVENSKA HANDELSBANKEN AB	2.45% 30 Mar 2021	415,000.000	406,848
	SVENSKA HANDELSBANKEN AB	1.875% 07 Sep 2021	250,000.000	240,900
	SVENSKA HANDELSBANKEN AB	1.95% 08 Sep 2020	665,000.000	649,959
	SWAP BANK OF AMERICA BOC	SWAP CASH COLLATERAL USD	(133,630.000)	(133,630)
	SWAP BANK OF AMERICA BOC	SWAP CASH COLLATERAL USD	133,630.000	133,630
	SWAP CCPC GOLDMAN SACHS COC	SWAP CCPC CASH COLLATERAL	(94,000.000)	(94,000)
	SWAP CCPC GOLDMAN SACHS COC	SWAP CCPC CASH COLLATERAL	324,000.000	324,000
	SWAP CITIBANK BOC	SWAP CASH COLLATERAL USD	(10,000.000)	(10,000)
	SWAP GOLDMAN SACHS COC	SWAP CASH COLLATERAL USD	116,000.000	116,000
	SWAP JP MORGAN BOC	SWAP CASH COLLATERAL USD	(60,000.000)	(60,000)
	SYNCHRONY CREDIT CARD MASTER N	2.04% 15 Mar 2022	1,615,000.000	1,611,722
	SYNCHRONY FINANCIAL	3.95% 01 Dec 2027	115,000.000	96,862
	SYNOVUS FINANCIAL CORP	3.125% 01 Nov 2022	110,000.000	103,811
	TAKEDA PHARMACEUTICAL	3.8% 26 Nov 2020	200,000.000	201,207
	TAKEDA PHARMACEUTICAL	5% 26 Nov 2028	525,000.000	536,214
	TAPESTRY INC	4.125% 15 Jul 2027	65,000.000	60,820
	TELECOM ITALIA SPA	5.303% 30 May 2024	630,000.000	598,500
	TENCENT HOLDINGS LTD	2.985% 19 Jan 2023	402,000.000	390,680
	TEXAS EASTERN TRANSMISSI	2.8% 15 Oct 2022	110,000.000	105,781
	TEXAS EASTERN TRANSMISSI	3.5% 15 Jan 2028	475,000.000	448,460
	THERMO FISHER SCIENTIFIC	3% 15 Apr 2023	60,000.000	58,373
	THERMO FISHER SCIENTIFIC	2.95% 19 Sep 2026	55,000.000	50,757
	TORONTO DOMINION BANK	3.5% 19 Jul 2023	145,000.000	145,998
	TOTAL CAPITAL INTL SA	2.75% 19 Jun 2021	140,000.000	138,981
	TOTAL SYSTEM SERVICES IN	4% 01 Jun 2023	305,000.000	304,506
	TOYOTA MOTOR CREDIT CORP	3.45% 20 Sep 2023	110,000.000	110,183
	TRANSCANADA PIPELINES	2.5% 01 Aug 2022	460,000.000	441,462
	TRANSCANADA PIPELINES	4.25% 15 May 2028	60,000.000	59,420
	TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	230,000.000	278,044
	TRANSCONT GAS PIPE LINE	4% 15 Mar 2028	600,000.000	586,704
	TRIMBLE INC	4.15% 15 Jun 2023	110,000.000	110,582
	TSY INFL IX N/B	1% 15 Feb 2048	1,984,226.400	1,880,339
	TSY INFL IX N/B	0.75% 15 Jul 2028	2,508,401.100	2,455,196
	TYCO ELECTRONICS GROUP S	3.45% 01 Aug 2024	30,000.000	29,200
	TYSON FOODS INC	3.55% 02 Jun 2027	105,000.000	97,854
	TYSON FOODS INC	3.9% 28 Sep 2023	115,000.000	114,840
	UBS AG LONDON	2.2% 08 Jun 2020	490,000.000	482,037
	UBS AG LONDON	2.45% 01 Dec 2020	635,000.000	623,134
	UBS AG STAMFORD CT	7.625% 17 Aug 2022	510,000.000	543,150
	UBS AG STAMFORD CT	2.35% 26 Mar 2020	380,000.000	376,231
	UBS GROUP FUNDING SWITZE	4.125% 24 Sep 2025	400,000.000	398,521
	UNION PACIFIC CORP	2.75% 01 Mar 2026	30,000.000	27,980
	UNION PACIFIC CORP	3.95% 10 Sep 2028	100,000.000	99,864

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			Shares/ Par Value	
	UNION PACIFIC RR 2014 1	3.227% 14 May 2026	336,336.940	330,258
	UNITED AIR 2015 1 AA PTT	3.45% 01 Jun 2029	879.110	831
	UNITED AIR 2016 2 AA PTT	2.875% 07 Apr 2030	37,885.520	34,790
	UNITED MEXICAN STATES	4.15% 28 Mar 2027	403,000.000	389,665
	UNITED MEXICAN STATES	3.75% 11 Jan 2028	702,000.000	657,079
	UNITED TECHNOLOGIES CORP	4.125% 16 Nov 2028	480,000.000	475,537
	UNITEDHEALTH GROUP INC	2.875% 15 Dec 2021	235,000.000	234,240
	UNITEDHEALTH GROUP INC	2.375% 15 Oct 2022	205,000.000	198,708
	UNITEDHEALTH GROUP INC	3.85% 15 Jun 2028	55,000.000	55,599
	UNITEDHEALTH GROUP INC	3.7% 15 Dec 2025	115,000.000	116,148
	US 10YR NOTE (CBT) MAR19	XCBT 20190320	12,400,000.000	295,466
	US 10YR ULTRA FUT MAR19	XCBT 20190320	(7,300,000.000)	(103,191)
	US 2YR NOTE (CBT) MAR19	XCBT 20190329	38,600,000.000	223,514
	US 5YR NOTE (CBT) MAR19	XCBT 20190329	(8,500,000.000)	(91,397)
	US BANCORP	3.1% 27 Apr 2026	60,000.000	56,813
	US BANK NA CINCINNATI	2.05% 23 Oct 2020	250,000.000	245,665
	US DOLLAR		157,479.450	157,479
	US LONG BOND(CBT) MAR19	XCBT 20190320	(5,000,000.000)	(307,359)
	US TREASURY N/B	2.75% 15 Aug 2047	855,000.000	809,745
	US TREASURY N/B	3.125% 15 May 2048	415,000.000	422,879
	US TREASURY N/B	3% 15 Aug 2048	4,125,000.000	4,105,503
	US TREASURY N/B	3.375% 15 Nov 2048	730,000.000	780,644
	US TREASURY N/B	1.25% 31 Aug 2019	1,660,000.000	1,645,021
	US TREASURY N/B	2.125% 30 Sep 2024	3,040,000.000	2,970,650
	US TREASURY N/B	2% 31 Oct 2022	3,425,000.000	3,364,260
	US TREASURY N/B	2.875% 15 May 2028	7,440,000.000	7,554,216
	US TREASURY N/B	2.625% 15 Jun 2021	2,540,000.000	2,548,434
	US TREASURY N/B	2.875% 15 Aug 2028	5,860,000.000	5,950,647
	US TREASURY N/B	2.75% 30 Sep 2020	27,615,000.000	27,718,556
	US TREASURY N/B	2.875% 30 Sep 2023	2,120,000.000	2,154,450
	US TREASURY N/B	3% 31 Oct 2025	2,405,000.000	2,467,286
	US TREASURY N/B	2.875% 31 Oct 2023	1,460,000.000	1,484,295
	US TREASURY N/B	2.875% 15 Nov 2021	6,465,000.000	6,536,974
	US TREASURY N/B	3.125% 15 Nov 2028	11,190,000.000	11,607,002
	US TREASURY N/B	2.625% 15 Dec 2021	2,820,000.000	2,832,668
	US TREASURY N/B	2.75% 15 Feb 2024	2,895,000.000	2,925,986
	US TREASURY N/B	1.375% 31 May 2021	2,756,000.000	2,685,162
	US TREASURY N/B	1.125% 31 Jul 2021	6,660,000.000	6,434,965
	US TREASURY N/B	2% 15 Nov 2026	1,596,000.000	1,523,494
	US TREASURY N/B	2% 30 Sep 2020	1,865,000.000	1,848,463
	US TREASURY N/B	1.625% 15 Mar 2020	2,406,000.000	2,379,120
	US TREASURY N/B	2.625% 15 Jul 2021	15,234,000.000	15,288,152
	US ULTRA BOND CBT MAR19	XCBT 20190320	800,000.000	30,063
	VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	505,000.000	505,390
	VERIZON COMMUNICATIONS	4.5% 10 Aug 2033	115,000.000	113,515
	VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	330,000.000	331,356
	VIRGINIA ELEC + POWER CO	2.75% 15 Mar 2023	395,000.000	385,144
	VIRGINIA ELEC + POWER CO	3.8% 01 Apr 2028	360,000.000	361,516
	VISA INC	3.15% 14 Dec 2025	80,000.000	78,615
	VODAFONE GROUP PLC	3.75% 16 Jan 2024	510,000.000	502,672
	VODAFONE GROUP PLC	4.125% 30 May 2025	295,000.000	291,428
	VOLKSWAGEN GROUP AMERICA	2.4% 22 May 2020	355,000.000	349,481
	VOLKSWAGEN GROUP AMERICA	3.875% 13 Nov 2020	370,000.000	371,805
	VOLKSWAGEN GROUP AMERICA	4% 12 Nov 2021	200,000.000	199,876
	VOLKSWAGEN INTL FIN NV	4% 12 Aug 2020	315,000.000	317,032
	WALDORF ASTORIA BOCA RATON TRU	1% 15 Jun 2029	110,000.000	109,785
	WALGREENS BOOTS ALLIANCE	3.45% 01 Jun 2026	380,000.000	357,537
	WARNER MEDIA LLC	4.75% 29 Mar 2021	250,000.000	256,305
	WARNER MEDIA LLC	3.4% 15 Jun 2022	280,000.000	276,233
	WARNER MEDIA LLC	3.875% 15 Jan 2026	101,000.000	96,465
	WARNER MEDIA LLC	3.8% 15 Feb 2027	270,000.000	253,342
	WASTE MANAGEMENT INC	2.9% 15 Sep 2022	440,000.000	432,913
	WEC ENERGY GROUP INC	3.375% 15 Jun 2021	75,000.000	74,953
	WELLS FARGO + COMPANY	3% 22 Apr 2026	280,000.000	260,915
	WELLS FARGO + COMPANY	3% 23 Oct 2026	54,000.000	49,989
	WELLS FARGO + COMPANY	3.3% 09 Sep 2024	80,000.000	77,387
	WELLS FARGO + COMPANY	4.3% 22 Jul 2027	90,000.000	88,530
	WELLS FARGO + COMPANY	2.6% 22 Jul 2020	211,000.000	208,955
	WELLS FARGO + COMPANY	1% 22 May 2028	190,000.000	182,414
	WELLS FARGO + COMPANY	2.625% 22 Jul 2022	390,000.000	376,062
	WELLS FARGO BANK NA	2.6% 15 Jan 2021	2,380,000.000	2,350,438
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Dec 2059	2,616,234.610	139,143
	WELLS FARGO COMMERCIAL MORTGAG	4.152% 15 Aug 2051	640,000.000	658,762
	WESTPAC BANKING CORP	2.15% 06 Mar 2020	920,000.000	910,135
	WESTPAC BANKING CORP	3.65% 15 May 2023	370,000.000	372,225
	WESTROCK RKT LLC	4.9% 01 Mar 2022	76,000.000	78,217
	WF RBS COMMERCIAL MORTGAGE TRU	3.752% 15 Sep 2057	395,000.000	401,196
	WF RBS COMMERCIAL MORTGAGE TRU	1% 15 Mar 2044	280,222.380	281,095

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	WILLIS NORTH AMERICA INC.....	3.6% 15 May 2024 70,000,000		68,345
	WILLIS NORTH AMERICA INC.....	4.5% 15 Sep 2028 140,000,000		138,903
	WISCONSIN POWER + LIGHT	3.05% 15 Oct 2027 105,000,000		100,436
	ZF NA CAPITAL	4.5% 29 Apr 2022 180,000,000		175,827
	Sub-Total: Fund 5710 1 of 13		Total	\$ 458,245,429

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		Shares/ Par Value		
	ABBVIE INC.....	2.9% 06 Nov 2022 900,000,000	\$	875,727
	ALLERGAN FUNDING SCS.....	3.45% 15 Mar 2022 1,900,000,000		1,869,681
	ALLY MASTER OWNER TRUST	1% 15 Jul 2022 1,100,000,000		1,096,279
	AMERICAN EXPRESS CREDIT ACCOUN	1.64% 15 Dec 2021 10,000,000,000		9,953,297
	AMERICAN HOMES 4 RENT.....	4.25% 15 Feb 2028 1,800,000,000		1,739,452
	ARROW ELECTRONICS INC	3.875% 12 Jan 2028 1,000,000,000		910,917
	ASSURANT INC	4.2% 27 Sep 2023 1,100,000,000		1,103,205
	AUST 10Y BOND FUT MAR19	XSFE 20190315 (11,000,000,000)		(103,172)
	AUSTRALIAN DOLLAR.....	FOREIGN CURRENCY 319,454,470		224,896
	AVIATION CAPITAL GROUP.....	4.125% 01 Aug 2025 1,100,000,000		1,067,462
	AXA EQUITABLE HOLDINGS I	4.35% 20 Apr 2028 1,500,000,000		1,417,511
	AXA EQUITABLE HOLDINGS I	5% 20 Apr 2048 1,000,000,000		887,032
	BANC OF AMERICA SEURITIES LLC	TBA CASH COLLATERAL USD (990,000,000)		(990,000)
	BANK OF AMERICA CORP.....	4% 01 Apr 2024 2,000,000,000		2,011,085
	BANK OF AMERICA CORP.....	2.503% 21 Oct 2022 2,800,000,000		2,695,921
	BANK OF AMERICA CORP.....	1% 20 Jan 2023 3,400,000,000		3,342,780
	BANK OF AMERICA CORP.....	1% 24 Apr 2023 1,400,000,000		1,361,630
	BANK OF AMERICA CORP.....	1% 20 Dec 2028 2,222,000,000		2,075,680
	BANK OF MONTREAL.....	1% 31 Dec 2018 5,700,000,000		4,173,378
	BANQUE FED CRED MUTUEL.....	3.75% 20 Jul 2023 500,000,000		499,089
	BARCLAYS BANK PLC	7.625% 21 Nov 2022 900,000,000		932,625
	BARCLAYS PLC.....	1% 10 Aug 2021 2,100,000,000		2,117,353
	BARCLAYS PLC.....	3.684% 10 Jan 2023 1,400,000,000		1,345,199
	BARCLAYS PLC.....	1% 16 May 2024 1,400,000,000		1,361,145
	BARCLAYS PLC.....	3.25% 12 Feb 2027 1,200,000,000		1,463,698
	BAYER US FINANCE II LLC	4.25% 15 Dec 2025 2,100,000,000		2,043,848
	BAYER US FINANCE II LLC	2.75% 15 Jul 2021 750,000,000		730,480
	BBCRE TRUST	3.966% 10 Aug 2033 2,200,000,000		2,247,913
	BGC PARTNERS INC.....	5.375% 24 Jul 2023 1,100,000,000		1,116,022
	BOSTON GAS COMPANY	3.15% 01 Aug 2027 300,000,000		286,186
	BRAZILIAN REAL	FOREIGN CURRENCY 426,111,910		109,943
	BRIXMOR OPERATING PART	3.25% 15 Sep 2023 1,200,000,000		1,158,999
	BROADCOM CRP / CAYMN FI.....	3% 15 Jan 2022 1,400,000,000		1,346,385
	BROADCOM CRP / CAYMN FI.....	3.625% 15 Jan 2024 1,100,000,000		1,040,711
	BWU00KXL1 IRS JPY R V 06MLIBOR.....	1% 20 Mar 2029 260,000,000,000		(61,920)
	BWU00L9Q5 IRS USD R V 03MLIBOR	1% 20 Dec 2027 13,500,000,000		219,574
	BWU00M8G6 IRS JPY R V 06MLIBOR	1% 21 Mar 2048 40,000,000,000		(28,418)
	BWU00MO45 IRS JPY R V 06MLIBOR	1% 20 Mar 2028 580,000,000,000		(75,383)
	BWU00MXC7 IRS JPY R V 06MLIBOR	1% 20 Mar 2038 380,000,000,000		(144,861)
	BWU00NYG5 IRS JPY R V 06MLIBOR	1% 18 Jun 2028 100,000,000,000		(21,119)
	BWU00PMC2 IRS USD R V 03MLIBOR	1% 03 Sep 2020 75,800,000,000		(311,481)
	BWU00RU70 IRS GBP R V 06MLIBOR	1% 19 Jun 2049 3,900,000,000		(244,608)
	BX TRUST	1% 15 Jul 2034 1,009,410,970		1,000,357
	C.I.B.C.	1% 14 Jan 2019 5,700,000,000		4,170,360
	CADILLAC FAIRVIEW PRP TR	3.875% 20 Mar 2027 700,000,000		696,694
	CALIFORNIA REPUBLIC AUTO RECEI.....	1.9% 15 Mar 2021 4,359,215,240		4,344,629
	CAN 10YR BOND FUT MAR19	XMOD 20190320 (4,300,000,000)		(132,860)
	CANADIAN DOLLAR.....	FOREIGN CURRENCY (5,318,392,110)		(3,893,976)
	CAPITAL ONE MULTI ASSET EXECUT	1% 15 Feb 2022 9,300,000,000		9,308,414
	CARDS II TRUST	1% 17 Oct 2022 8,300,000,000		8,293,616
	CARMAX AUTO OWNER TRUST	1.98% 16 Feb 2021 2,000,000,000		1,986,795
	CARMAX AUTO OWNER TRUST	2.88% 15 Oct 2021 4,291,000,000		4,282,379
	CARMAX AUTO OWNER TRUST	1.39% 17 May 2021 3,590,192,210		3,558,432
	CARMAX AUTO OWNER TRUST	1.93% 15 Mar 2022 5,400,000,000		5,344,901
	CCCSNTUS5 FWBC USD	FORWARDS CS CASH COLLATERAL (540,000,000)		(540,000)
	CCSALHUS5 CITI GROUP CCPC.....	CASH COLLATERAL 61,000,000		61,000
	CCSCXIUS6 STANDARD CHARTER BOC	BOC (70,000,000)		(70,000)
	CH ROBINSON WORLDWIDE	4.2% 15 Apr 2028 1,500,000,000		1,504,210
	CHARTER COMM OPT LLC/CAP	4.464% 23 Jul 2022 1,400,000,000		1,413,448
	CHASE ISSUANCE TRUST	1% 15 Jan 2022 1,200,000,000		1,200,582
	CHRYSLER CAPITAL AUTO RECEIVAB	1.64% 15 Jul 2021 4,465,789,290		4,443,740
	CITIBANK CASH COLL CCP.....	CCSALCUS6 CCP CASH COLL 49,000		49,000
	CITIGROUP	TBA CASH COLLATERAL (1,208,000,000)		(1,208,000)
	CITIGROUP COMMERCIAL MORTGAGE	3.431% 10 Jun 2048 3,500,000,000		3,529,782
	CITIGROUP INC	1% 24 Jul 2023 1,080,000,000		1,045,147

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	COMM MORTGAGE TRUST	3.178% 10 Feb 2035	1,130,000.000	1,113,024
	CONSTELLATION BRANDS INC	2.65% 07 Nov 2022	1,100,000.000	1,053,286
	CRED SUIS GP FUN LTD	3.8% 15 Sep 2022	2,500,000.000	2,481,762
	CRED SUIS GP FUN LTD	3.125% 10 Dec 2020	500,000.000	495,110
	CREDIT AGRICOLE LONDON	3.25% 04 Oct 2024	1,500,000.000	1,402,475
	CREDIT SUISSE FIRST BOSTON MOR	1% 25 May 2034	85,517.980	84,463
	CREDIT SUISSE GROUP AG	1% 14 Dec 2023	900,000.000	856,429
	CREDIT SUISSE MORTGAGE TRUST	3.565% 15 Dec 2049	900,000.000	906,121
	CRH AMERICA FINANCE INC	4.5% 04 Apr 2048	1,000,000.000	888,870
	CSAIL COMMERCIAL MORTGAGE TRUS	3.448% 15 Aug 2048	1,300,000.000	1,307,278
	CURRENCY CONTRACT	USD/AUD		4,909
	CURRENCY CONTRACT	USD/AUD		4,674
	CURRENCY CONTRACT	USD/AUD		1,286
	CURRENCY CONTRACT	USD/CAD		52,395
	CURRENCY CONTRACT	USD/CAD		52,363
	CURRENCY CONTRACT	USD/CAD		59,462
	CURRENCY CONTRACT	USD/CAD		89,081
	CURRENCY CONTRACT	EUR/USD		(1,823)
	CURRENCY CONTRACT	USD/EUR		(429)
	CURRENCY CONTRACT	USD/EUR		(32,618)
	CURRENCY CONTRACT	USD/GBP		(2,497)
	CURRENCY CONTRACT	USD/GBP		1,322
	CURRENCY CONTRACT	USD/JPY		(8,089)
	CURRENCY CONTRACT	USD/JPY		(9,699)
	DANISH KRONE	FOREIGN CURRENCY	1,950.020	299
	DELL INT LLC / EMC CORP	5.45% 15 Jun 2023	500,000.000	508,820
	DEUTSCHE BANK NY	4.25% 14 Oct 2021	700,000.000	684,427
	DEVELOPMENT BK OF JAPAN	1.625% 01 Sep 2021	2,400,000.000	2,320,572
	DIGITAL REALTY TRUST LP	3.95% 01 Jul 2022	1,100,000.000	1,106,535
	DISCOVER CARD EXECUTION NOTE T	1% 15 Jul 2021	8,300,000.000	8,300,950
	DISCOVER CARD EXECUTION NOTE T	1% 15 Sep 2021	1,700,000.000	1,701,145
	ENTERGY ARKANSAS LLC	3.5% 01 Apr 2026	2,200,000.000	2,186,731
	ENTERGY LOUISIANA LLC	3.12% 01 Sep 2027	2,200,000.000	2,099,548
	ENTERGY MISSISSIPPI LLC	2.85% 01 Jun 2028	1,700,000.000	1,589,259
	EPR PROPERTIES	4.95% 15 Apr 2028	1,700,000.000	1,682,163
	ERP OPERATING LP	4.15% 01 Dec 2028	1,400,000.000	1,426,576
	ESSEX PORTFOLIO LP	3.625% 01 May 2027	1,200,000.000	1,156,682
	EURO BTP FUTURE MAR19	XEUR 20190307	(12,700,000.000)	(734,199)
	EURO BUND FUTURE MAR19	XEUR 20190307	13,200,000.000	286,702
	EURO CURRENCY	FOREIGN CURRENCY	643,206.580	735,281
	EURO OAT FUTURE MAR19	XEUR 20190307	(10,600,000.000)	(117,013)
	EVERGREEN CREDIT CARD TRUST	1% 15 Oct 2021	3,300,000.000	3,297,423
	FAIRFAX FINL HLDGS LTD	4.85% 17 Apr 2028	1,300,000.000	1,249,151
	FANNIE MAE	7% 25 Oct 2022	37,699.120	39,519
	FANNIE MAE	6.5% 25 Feb 2023	45,070.900	46,963
	FANNIE MAE	7.5% 20 Sep 2027	306,705.360	336,994
	FANNIE MAE	6.5% 25 Jul 2029	468,723.430	501,475
	FANNIE MAE	6.5% 25 Sep 2029	566,485.550	618,436
	FANNIE MAE	1% 25 May 2036	1,671,582.070	1,673,535
	FANNIE MAE	1% 25 Nov 2036	2,142,917.000	2,147,300
	FANNIE MAE	7% 25 Jul 2039	248,688.600	275,482
	FANNIE MAE	2.75% 25 May 2020	12.560	13
	FANNIEMAE WHOLE LOAN	6.5% 25 Jun 2028	33,753.290	36,182
	FED HM LN PC POOL 1J1214	1% 01 Sep 2035	55,298.190	57,134
	FED HM LN PC POOL 1J1219	1% 01 Oct 2035	265,051.570	276,415
	FED HM LN PC POOL 781923	1% 01 Sep 2034	766,634.800	807,287
	FED HM LN PC POOL 785867	1% 01 Dec 2026	17,689.840	17,958
	FED HM LN PC POOL 789758	1% 01 Sep 2032	23,931.080	25,099
	FED HM LN PC POOL 789777	1% 01 Sep 2032	14,526.810	15,245
	FED HM LN PC POOL 848812	1% 01 Oct 2039	1,303,576.070	1,364,479
	FED HM LN PC POOL C91256	5% 01 Jun 2029	39,880.140	41,777
	FED HM LN PC POOL G01827	4.5% 01 Jun 2035	134,012.110	139,340
	FED HM LN PC POOL G08823	3.5% 01 Jul 2048	4,932,807.020	4,931,597
	FED HM LN PC POOL Q47083	3.5% 01 Apr 2047	10,219,376.630	10,239,427
	FED HM LN PC POOL Q47482	3.5% 01 Apr 2047	9,562,648.910	9,574,077
	FHA 221 D4	7.43% 01 Dec 2020	3,706.960	3,614
	FHA 221/D4 GMAC 56 P8/01	7.43% 25 Oct 2022	0.100	0
	FHA INSD 23RD MTG	7.43% 01 Mar 2022	3,240.110	3,159
	FHA INSD MTG P/T	7.43% 01 Jul 2024	3,497.080	3,453
	FHA INSD MTG POOL 56 GMAC	7.43% 25 Oct 2022	0.290	0
	FHA PROJ LN CTF SER POOL 5	7.43% 01 Feb 2022	2,439.100	2,378
	FHLMC MULTIFAMILY STRUCTURED P	2.864% 25 Oct 2026	9,704,008.600	9,672,673
	FHLMC MULTIFAMILY STRUCTURED P	5.105% 25 May 2019	5,475,000.000	5,482,088
	FHLMC TBA 30 YR 3	3% 14 Jan 2049	6,000,000.000	5,846,767
	FHLMC TBA 30 YR 4	4% 14 Jan 2049	3,000,000.000	3,058,301
	FHLMC TBA 30 YR 5	5% 14 Jan 2049	500,000.000	523,622
	FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025	1,700,000.000	1,717,781
	FNMA POOL 190639	1% 01 Jan 2024	1,038.850	1,099
	FNMA POOL 256158	1% 01 Feb 2036	7,849.920	8,206

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	FNMA POOL 257238	5% 01 Jun 2028	91,916.280	96,285
	FNMA POOL 450838	5.5% 01 Dec 2028	1,610.950	1,704
	FNMA POOL 457274	1% 01 Oct 2028	4,707.850	4,725
	FNMA POOL 559810	1% 01 Aug 2040	47,603.340	46,808
	FNMA POOL 735764	1% 01 Jul 2035	411,058.940	434,388
	FNMA POOL 735965	1% 01 Oct 2035	174,360.630	183,889
	FNMA POOL 745390	1% 01 Feb 2036	1,834,007.660	1,914,483
	FNMA POOL 783610	1% 01 Jun 2035	399,322.920	417,511
	FNMA POOL 814000	6% 01 Jun 2035	54,894.130	58,922
	FNMA POOL 822101	1% 01 May 2035	530,521.870	556,983
	FNMA POOL 826129	1% 01 Jul 2035	236,499.490	244,691
	FNMA POOL 844532	1% 01 Nov 2035	90,763.410	92,184
	FNMA POOL 874959	6.2% 01 Nov 2037	538,457.970	589,069
	FNMA POOL 874960	6.2% 01 Nov 2037	443,386.940	485,062
	FNMA POOL 890362	1% 01 Aug 2041	1,269,319.120	1,331,263
	FNMA POOL 897717	1% 01 Aug 2036	35,362.040	36,579
	FNMA POOL 898318	6% 01 Nov 2036	28,355.290	30,426
	FNMA POOL 899601	5.5% 01 Jul 2047	1,313,374.480	1,348,020
	FNMA POOL 902551	6% 01 Nov 2036	5,339.060	5,826
	FNMA POOL AA6435	6% 01 May 2040	23,177.770	24,887
	FNMA POOL AA7916	4% 01 Mar 2039	17,823.730	18,311
	FNMA POOL AB4049	4% 01 Dec 2041	482,106.980	497,176
	FNMA POOL AB6244	4% 01 Sep 2042	1,433,405.070	1,478,170
	FNMA POOL AB6535	4% 01 Oct 2042	3,412,553.860	3,519,208
	FNMA POOL AB9136	2.5% 01 Apr 2043	101,448.390	96,225
	FNMA POOL AB9589	4% 01 Jun 2043	2,577,146.050	2,662,860
	FNMA POOL AC1254	4% 01 Aug 2039	45,713.250	46,997
	FNMA POOL AE0715	1% 01 Dec 2040	2,023,300.550	2,083,509
	FNMA POOL AE8349	6% 01 Aug 2037	12,362.830	13,275
	FNMA POOL AK0730	1% 01 Feb 2042	374,910.080	388,020
	FNMA POOL AK2411	4% 01 Feb 2042	307,587.520	317,199
	FNMA POOL AK6297	4% 01 Mar 2042	128,701.300	132,982
	FNMA POOL AK9808	4% 01 Apr 2042	10,671.540	10,977
	FNMA POOL AL2815	1% 01 May 2035	159,916.280	169,226
	FNMA POOL AL5548	1% 01 May 2038	1,181,775.630	1,237,523
	FNMA POOL AL6447	1% 01 Jan 2026	8,461.440	8,618
	FNMA POOL AL7183	1% 01 Jan 2036	415,055.840	436,977
	FNMA POOL AL8092	1% 01 Jul 2042	1,927,899.450	1,988,078
	FNMA POOL AL8922	1% 01 May 2030	1,494,129.870	1,498,783
	FNMA POOL AL9380	1% 01 Apr 2031	1,770,325.390	1,771,506
	FNMA POOL AM3528	2.69% 01 Oct 2023	5,000,000.000	4,961,426
	FNMA POOL AR5180	3% 01 Jul 2043	1,951,737.600	1,915,558
	FNMA POOL AS1410	3% 01 Jan 2029	522,746.570	523,094
	FNMA POOL AS4168	4% 01 Dec 2044	217,867.360	222,490
	FNMA POOL AS5715	3% 01 Sep 2030	622,848.360	623,266
	FNMA POOL AS7603	4% 01 Jul 2046	4,168,059.580	4,251,663
	FNMA POOL AX7911	3% 01 Jan 2045	299,418.330	293,897
	FNMA POOL AZ8086	3.5% 01 Jul 2045	1,190,929.550	1,195,061
	FNMA POOL BE2092	3.5% 01 Dec 2046	985,459.620	988,117
	FNMA POOL BE4547	2.5% 01 Jan 2032	23,649.430	23,105
	FNMA POOL BM1447	1% 01 Jul 2047	19,091,164.180	19,130,860
	FNMA POOL MA0184	5% 01 Sep 2029	743,169.690	778,826
	FNMA POOL MA1524	3% 01 Aug 2043	0.020	0
	FNMA TBA 15 YR 2.5	2.5% 19 Feb 2034	1,000,000.000	976,191
	FNMA TBA 15 YR 4	4% 17 Jan 2034	500,000.000	511,797
	FNMA TBA 30 YR 3	3% 14 Jan 2049	114,000,000.000	111,116,281
	FNMA TBA 30 YR 3.5	3.5% 14 Jan 2049	50,000,000.000	49,991,211
	FNMA TBA 30 YR 3.5	3.5% 13 Feb 2049	3,000,000.000	2,997,206
	FORD MOTOR CREDIT CO LLC	3.2% 15 Jan 2021	1,200,000.000	1,163,706
	FREDDIE MAC	7% 15 May 2022	13,814.960	14,201
	FREDDIE MAC	6.5% 15 Feb 2026	349,763.360	373,090
	FREDDIE MAC	6% 15 Jul 2023	200,607.890	209,058
	FREDDIE MAC	6% 15 Dec 2028	246,977.110	266,960
	FREDDIE MAC	1% 15 Nov 2042	3,202,240.100	3,202,618
	FREDDIE MAC	5.5% 15 Nov 2032	1,226,476.170	1,311,334
	FREDDIE MAC	1% 15 May 2037	571,025.850	569,478
	FUTURES USD CITI CASH	COLLATERAL	408,000.000	408,000
	GE CAPITAL INTL FUNDING	4.418% 15 Nov 2035	1,100,000.000	921,323
	GENERAL MOTORS FINL CO	1% 26 Mar 2022	100,000.000	109,559
	GM FINANCIAL SECURITIZED TERM	2.55% 17 May 2021	1,102,875.470	1,099,827
	GNMA I TBA 30 YR 4	4% 23 Jan 2049	1,000,000.000	1,024,562
	GNMA II POOL 002910	8.5% 20 Apr 2030	1,033.350	1,175
	GNMA II POOL 002947	8.5% 20 Jul 2030	417.090	470
	GNMA II POOL 003029	8.5% 20 Jan 2031	3,019.740	3,456
	GNMA II POOL 780840	8.5% 20 Jul 2028	7,296.150	8,299
	GNMA II TBA 30 YR 4	4% 23 Jan 2049	1,000,000.000	1,023,906
	GNMA POOL 783473	3.5% 15 Nov 2041	818,783.400	828,516
	GNMA POOL AL1543	3% 15 May 2045	822,668.390	810,915
	GOLDEN CREDIT CARD TRUST	1% 15 Feb 2021	1,200,000.000	1,200,103

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	GOLDMAN SACHS GROUP INC.....	5.75% 24 Jan 2022	5,000,000.000	5,235,172
	GOLDMAN SACHS GROUP INC.....	4% 03 Mar 2024	1,600,000.000	1,578,838
	GOODMAN US FIN FOUR.....	4.5% 15 Oct 2037	700,000.000	666,471
	GOVERNMENT NATIONAL MORTGAGE A.....	4.5% 20 Nov 2034	287,225.680	290,369
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 20 Jul 2065	0.020	0
	GS MORTGAGE SECURITIES TRUST.....	3.467% 10 Jun 2047	2,300,000.000	2,329,845
	GS MORTGAGE SECURITIES TRUST.....	2.855% 10 May 2034	1,000,000.000	991,569
	HCA INC.....	5% 15 Mar 2024	2,700,000.000	2,673,000
	HOLMES MASTER ISSUER PLC.....	1% 15 Jan 2019	2,345,000.000	2,344,826
	HOST HOTELS + RESORTS LP.....	3.875% 01 Apr 2024	900,000.000	887,862
	HSBC BANK CANADA.....	1% 07 Jan 2019	3,500,000.000	2,561,723
	ING GROEP NV.....	3.15% 29 Mar 2022	1,100,000.000	1,081,564
	INTL LEASE FINANCE CORP.....	8.25% 15 Dec 2020	800,000.000	860,627
	IPALCO ENTERPRISES INC.....	3.45% 15 Jul 2020	1,700,000.000	1,697,837
	JAPAN FIN ORG MUNICIPAL.....	2.125% 13 Apr 2021	1,300,000.000	1,275,277
	JAPANESE YEN.....	FOREIGN CURRENCY	74,047,761.000	674,910
	JP MORGAN CHASE COMMERCIAL MOR.....	1% 15 Jun 2032	1,200,000.000	1,175,984
	JP MORGAN MORTGAGE TRUST.....	1% 25 Feb 2035	0.010	0
	JP MORGAN MORTGAGE TRUST.....	6% 25 Aug 2022	0.010	0
	JPMBB COMMERCIAL MORTGAGE SECU.....	3.017% 15 Feb 2048	1,900,000.000	1,878,682
*	JPMORGAN CHASE + CO.....	3.25% 23 Sep 2022	500,000.000	496,030
*	JPMORGAN CHASE + CO.....	1% 25 Apr 2023	1,000,000.000	985,230
*	JPMORGAN CHASE + CO.....	1% 25 Apr 2023	3,400,000.000	3,296,797
*	JPMORGAN CHASE + CO.....	1% 01 Mar 2025	2,700,000.000	2,608,151
	JPN 10Y BOND(OSE) MAR19.....	XOSE 20190313	(600,000,000.000)	(38,965)
	JPN BANK FOR INT L COOP.....	2.875% 21 Jul 2027	1,000,000.000	977,833
	KENNEDY WILSON EUR REAL.....	3.95% 30 Jun 2022	1,300,000.000	1,643,080
	KILROY REALTY LP.....	4.375% 01 Oct 2025	2,300,000.000	2,308,074
	LEHMAN BROTHERS HOLDINGS.....	6.75% 28 Dec 2017	3,100,000.000	310
	LIFE STORAGE LP.....	3.875% 15 Dec 2027	1,800,000.000	1,712,962
	LLOYDS BANK PLC.....	1% 02 Apr 2032	1,400,000.000	1,114,148
	MASCO CORP.....	3.5% 15 Nov 2027	1,900,000.000	1,751,477
	MERRILL LYNCH MORTGAGE INVESTO.....	1% 25 Feb 2036	0.020	0
	MEXICAN PESO (NEW).....	FOREIGN CURRENCY	315.290	16
	MID AMERICA APARTMENTS.....	3.6% 01 Jun 2027	1,900,000.000	1,833,542
	MLCC MORTGAGE INVESTORS INC.....	1% 25 Nov 2035	0.030	0
	MONONGAHELA POWER CO.....	3.55% 15 May 2027	2,000,000.000	1,959,558
	MOODY S CORPORATION.....	4.5% 01 Sep 2022	2,200,000.000	2,262,978
	MORGAN STANLEY.....	TBA CASH COLLATERAL	(1,273,421.870)	(1,273,422)
	MORGAN STANLEY.....	3.125% 27 Jul 2026	700,000.000	647,244
	MORGAN STANLEY CAPITAL I TRUST.....	1% 13 Jul 2029	1,100,000.000	1,095,798
	NATIONAL RETAIL PROP INC.....	3.5% 15 Oct 2027	1,500,000.000	1,431,063
	NATIONAL RETAIL PROP INC.....	4.3% 15 Oct 2028	1,500,000.000	1,507,394
	NATIONWIDE BLDG SOCIETY.....	1% 01 Aug 2024	1,500,000.000	1,469,593
	NAVIENT STUDENT LOAN TRUST.....	1% 16 Jan 2035	44,466.050	44,490
	NAVIENT STUDENT LOAN TRUST.....	1% 25 Mar 2066	1,430,296.760	1,435,201
	NELNET STUDENT LOAN TRUST.....	1% 25 Apr 2031	5,700,000.000	5,691,102
	NELNET STUDENT LOAN TRUST.....	1% 23 Aug 2027	1,085,133.330	1,081,788
	NEW ZEALAND DOLLAR.....	FOREIGN CURRENCY	466.500	313
	NIAGARA MOHAWK POWER.....	4.278% 15 Dec 2028	600,000.000	620,513
	NORDEA BANK ABP.....	3.75% 30 Aug 2023	1,100,000.000	1,085,002
	OMEGA HLTHCARE INVESTORS.....	4.75% 15 Jan 2028	1,700,000.000	1,665,486
	ONTARIO (PROVINCE OF).....	2.55% 12 Feb 2021	3,400,000.000	3,387,141
	PENNSYLVANIA ST HGR EDU ASSIST.....	1% 25 Jul 2029	624,752.380	627,914
	PFP III.....	1% 14 Jan 2035	87,069.430	87,056
	POUND STERLING.....	FOREIGN CURRENCY	464,346.940	591,392
	PRIVATE EXPORT FUNDING.....	2.65% 16 Feb 2021	3,300,000.000	3,302,633
	REALTY INCOME CORP.....	3.875% 15 Apr 2025	1,500,000.000	1,497,185
	RMAC SECURITIES PLC.....	1% 12 Jun 2044	1,148,952.230	1,350,972
	ROCHESTER GAS + ELECTRIC.....	3.1% 01 Jun 2027	1,000,000.000	954,003
	ROYAL BANK OF CANADA.....	1% 04 Jan 2019	3,500,000.000	2,562,164
	ROYAL BANK OF CANADA.....	1% 07 Jan 2019	3,800,000.000	2,781,308
	ROYAL BK SCOTLND GRP PLC.....	3.875% 12 Sep 2023	1,400,000.000	1,342,162
	ROYAL BK SCOTLND GRP PLC.....	1% 15 May 2023	1,500,000.000	1,442,426
	ROYAL BK SCOTLND GRP PLC.....	1% 18 May 2029	1,400,000.000	1,336,365
	ROYAL BK SCOTLND GRP PLC.....	1% 25 Jun 2024	1,700,000.000	1,668,091
	ROYAL BK SCOTLND GRP PLC.....	1% 08 Mar 2023	1,200,000.000	1,375,796
	RYDER SYSTEM INC.....	2.5% 01 Sep 2022	215,000.000	206,567
	SABINE PASS LIQUEFACTION.....	5.625% 01 Feb 2021	1,000,000.000	1,030,328
	SANTANDER UK GROUP HLDGS.....	3.125% 08 Jan 2021	3,400,000.000	3,337,841
	SANTANDER UK GROUP HLDGS.....	1% 03 Nov 2028	1,500,000.000	1,355,856
	SASOL FINANCING USA LLC.....	5.875% 27 Mar 2024	1,700,000.000	1,696,414
	SECURITIZED TERM AUTO RECEIVAB.....	3.06% 25 Feb 2021	2,800,000.000	2,801,965
	SINGAPORE DOLLAR.....	FOREIGN CURRENCY	282.780	207
	SITE CENTERS CORP.....	4.7% 01 Jun 2027	1,000,000.000	1,009,310
	SLM STUDENT LOAN TRUST.....	1% 15 Dec 2027	2,872,500.720	2,869,677
	SLM STUDENT LOAN TRUST.....	1% 15 Dec 2025	1,348,084.240	1,354,368
	SLM STUDENT LOAN TRUST.....	1% 27 Apr 2026	2,729,955.360	2,733,961
	SLM STUDENT LOAN TRUST.....	1% 25 Jan 2027	5,733,895.520	5,705,813

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	SLM STUDENT LOAN TRUST	1% 25 Oct 2029	4,250,818.470	4,229,664
	SLM STUDENT LOAN TRUST	1% 25 Jan 2028	3,364,607.500	3,367,882
	SLM STUDENT LOAN TRUST	1% 25 Apr 2027	179,910.530	179,765
	SLM STUDENT LOAN TRUST	1% 27 Jan 2025	2,503,058.660	2,493,070
	SLM STUDENT LOAN TRUST	1% 26 Jan 2026	2,859,654.400	2,850,235
	SLM STUDENT LOAN TRUST	1% 27 Oct 2025	402,257.030	401,870
	SMALL BUSINESS ADMINISTRATION	5.6% 01 Sep 2028	0.030	0
	SMB PRIVATE EDUCATION LOAN TRU	1% 16 Mar 2026	3,251,627.610	3,249,216
	SMBC AVIATION CAPITAL FI	3% 15 Jul 2022	3,400,000.000	3,298,355
	SOCIAL PROFESSIONAL LOAN PROGR	2.39% 25 Feb 2042	3,887,098.260	3,853,078
	SOFI CONSUMER LOAN PROGRAM TRU	2.93% 26 Apr 2027	1,931,273.760	1,926,379
	SOFI CONSUMER LOAN PROGRAM TRU	2.14% 25 Sep 2026	449,801.400	447,557
	SOFI CONSUMER LOAN PROGRAM TRU	2.2% 25 Nov 2026	514,560.950	511,897
	SOFI CONSUMER LOAN PROGRAM TRU	2.55% 25 Feb 2027	2,228,605.400	2,215,782
	SOUTHWESTERN ELEC POWER	2.75% 01 Oct 2026	700,000.000	643,861
	SPIRIT AEROSYSTEMS INC	4.6% 15 Jun 2028	900,000.000	864,004
	SPRINT SPECTRUM / SPEC I	3.36% 20 Mar 2023	687,500.000	678,906
	SSGA	G STIFF ERISA QUALIFIED 7BPS	736,746.600	736,747
	STANDARD CHARTERED PLC	1% 20 Jan 2023	1,500,000.000	1,484,936
	STATE OF ISRAEL	4.125% 17 Jan 2048	1,700,000.000	1,659,846
	SWISS FRANC	FOREIGN CURRENCY	373.680	379
	SYNGENTA FINANCE NV	4.441% 24 Apr 2023	1,700,000.000	1,638,335
	TECH DATA CORP	3.7% 15 Feb 2022	2,000,000.000	1,962,231
	THAILAND BAHT	FOREIGN CURRENCY	760.000	23
	THARALDSON HOTEL PORTFOLIO TRU	1% 11 Nov 2034	1,125,256.450	1,117,112
	THE BANK OF NOVA SCOTIA REPO	3.1% 02 Jan 2019	24,300,000.000	24,300,000
	TOKYO METROPOLITAN GOVT	2.5% 08 Jun 2022	1,000,000.000	981,214
	TRANSURBAN FINANCE CO	4.125% 02 Feb 2026	1,000,000.000	975,269
	TSY INFL IX N/B	0.625% 15 Jan 2026	2,554,128.000	2,486,118
	TSY INFL IX N/B	0.75% 15 Jul 2028	7,152,043.000	7,000,341
	UBS AG	5.125% 15 May 2024	1,200,000.000	1,194,000
	UBS AG STAMFORD CT	7.625% 17 Aug 2022	1,000,000.000	1,065,000
	UBS GROUP FUNDING SWITZE	4.125% 24 Sep 2025	1,600,000.000	1,594,084
	UBS GROUP FUNDING SWITZE	3% 15 Apr 2021	1,000,000.000	992,266
	UBS GROUP FUNDING SWITZE	2.65% 01 Feb 2022	3,400,000.000	3,290,777
	UDR INC	3.5% 15 Jan 2028	1,600,000.000	1,515,328
	US 10YR NOTE (CBT)MAR19	XCBT 20190320	10,000,000.000	301,563
	US 5YR NOTE (CBT) MAR19	XCBT 20190329	66,600,000.000	1,252,625
	US DOLLAR		(876,529.150)	(876,529)
	US LONG BOND(CBT) MAR19	XCBT 20190320	(8,100,000.000)	(499,957)
	US TREASURY N/B	5.25% 15 Feb 2029	8,700,000.000	10,634,051
	US TREASURY N/B	4.375% 15 May 2040	100,000.000	122,758
	US TREASURY N/B	4.375% 15 May 2041	1,700,000.000	2,092,328
	US TREASURY N/B	2.75% 15 Aug 2042	400,000.000	382,906
	US TREASURY N/B	2.75% 15 Nov 2042	5,300,000.000	5,067,504
	US TREASURY N/B	3.125% 15 Feb 2043	900,000.000	918,035
	US TREASURY N/B	2.875% 15 May 2043	2,400,000.000	2,342,906
	US TREASURY N/B	3.625% 15 Aug 2043	5,500,000.000	6,088,027
	US TREASURY N/B	3.75% 15 Nov 2043	3,600,000.000	4,065,891
	US TREASURY N/B	3.125% 15 Aug 2044	7,600,000.000	7,758,234
	US TREASURY N/B	3% 15 Nov 2044	800,000.000	798,781
	US TREASURY N/B	2.5% 15 Feb 2045	8,700,000.000	7,884,375
	US TREASURY N/B	2.875% 15 Aug 2045	2,200,000.000	2,142,766
	US TREASURY N/B	2.125% 31 Jul 2024	16,600,000.000	16,238,820
	US TREASURY N/B	1.875% 31 Jul 2022	200,000.000	195,852
	US TREASURY N/B	2.25% 15 Aug 2027	2,130,000.000	2,061,357
	US TREASURY N/B	2% 31 Oct 2022	200,000.000	196,453
	US TREASURY N/B	2% 15 Feb 2025	2,200,000.000	2,128,070
	US TREASURY N/B	1.875% 31 Aug 2022	1,900,000.000	1,859,328
	US TREASURY N/B	2.25% 31 Jan 2024	600,000.000	592,195
	US TREASURY N/B	1.875% 28 Feb 2022	3,300,000.000	3,240,059
	US TREASURY N/B	2.125% 31 Mar 2024	2,800,000.000	2,744,766
	VENTAS REALTY LP	3.85% 01 Apr 2027	1,600,000.000	1,542,600
	VEREIT OPERATING PARTNER	3.95% 15 Aug 2027	400,000.000	371,341
	VEREIT OPERATING PARTNER	4.625% 01 Nov 2025	1,400,000.000	1,402,609
	VERIZON COMMUNICATIONS	2.625% 15 Aug 2026	600,000.000	543,979
	VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	600,000.000	600,463
	VERIZON COMMUNICATIONS	3.376% 15 Feb 2025	1,992,000.000	1,933,054
	VESTEDA FINANCE BV	2.5% 27 Oct 2022	1,500,000.000	1,808,794
	VMWARE INC	2.95% 21 Aug 2022	500,000.000	476,584
	VMWARE INC	3.9% 21 Aug 2027	2,700,000.000	2,394,941
	VOLKSWAGEN BANK GMBH	0.625% 08 Sep 2021	1,300,000.000	1,473,784
	WALDORF ASTORIA BOCA RATON TRU	1% 15 Jun 2029	1,100,000.000	1,097,850
	WASHINGTON PG LP	5.95% 15 Aug 2024	1,600,000.000	1,403,706
	WELLS FARGO + COMPANY	1% 31 Oct 2023	800,000.000	797,526
	WELLS FARGO + COMPANY	3% 19 Feb 2025	1,600,000.000	1,507,884
	WORLD OMNI AUTO RECEIVABLES TR	2.57% 15 Jul 2021	5,362,561.060	5,348,667
	WORLD OMNI AUTOMOBILE LEASE SE	2.13% 15 Apr 2020	2,900,000.000	2,883,476
	WRKCO INC	4.9% 15 Mar 2029	1,100,000.000	1,130,613

(a)	(b) Identity of issue, borrower, lessor, or 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		
	YUAN RENMINBI	FOREIGN CURRENCY 400.740		58
	ZIMMER BIOMET HOLDINGS	3.375% 30 Nov 2021 1,030,000.000		1,018,645
	ZIMMER BIOMET HOLDINGS	3.15% 01 Apr 2022 2,000,000.000		1,955,421
	Sub-Total: Fund 5711 2 of 13		Total	\$ 754,988,743

(a)	(b) Identity of issue, borrower, lessor, or 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 5BPS 646,858,029.250		\$ 646,858,029
	Sub-Total: Fund 5725 3 of 13		Total	\$ 646,858,029

(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		
	21ST CENTURY FOX AMERICA	6.2% 15 Dec 2034 60,000.000	\$	72,949
	21ST CENTURY FOX AMERICA	6.75% 09 Jan 2038 1,060,000.000		1,408,630
	90DAY EUR FUTR DEC19	XCME 20191216 157,750,000.000		582,497
	90DAY EUR FUTR JUN20	XCME 20200615 114,500,000.000		151,475
	90DAY EUR FUTR MAR19	XCME 20190318 (313,750,000.000)		(252,188)
	90DAY EUR FUTR MAR21	XCME 20210315 14,750,000.000		18,438
	ABB FINANCE USA INC	4.375% 08 May 2042 120,000.000		121,727
	ABBOTT LABORATORIES	3.75% 30 Nov 2026 278,000.000		274,552
	ABBOTT LABORATORIES	4.75% 30 Nov 2036 250,000.000		260,984
	ABBOTT LABORATORIES	4.9% 30 Nov 2046 420,000.000		440,884
	ABBVIE INC	3.6% 14 May 2025 30,000.000		28,776
	ABN AMRO BANK NV	4.75% 28 Jul 2025 470,000.000		467,623
	ABU DHABI GOVT INT L	2.5% 11 Oct 2022 2,430,000.000		2,357,683
	AERCAP IRELAND CAP/GLOBA	3.75% 15 May 2019 830,000.000		829,937
	AETNA INC	2.8% 15 Jun 2023 110,000.000		104,611
	ALLERGAN FUNDING SCS	3.45% 15 Mar 2022 240,000.000		236,170
	ALLERGAN FUNDING SCS	3.8% 15 Mar 2025 1,530,000.000		1,493,622
	ALLERGAN FUNDING SCS	4.55% 15 Mar 2035 80,000.000		75,888
	ALLERGAN FUNDING SCS	4.75% 15 Mar 2045 54,000.000		51,261
	ALTRIA GROUP INC	9.25% 06 Aug 2019 1,650,000.000		1,705,323
	ALTRIA GROUP INC	2.85% 09 Aug 2022 10,000.000		9,600
	ALTRIA GROUP INC	3.875% 16 Sep 2046 500,000.000		380,858
	AMAZON.COM INC	4.95% 05 Dec 2044 370,000.000		410,192
	AMAZON.COM INC	3.15% 22 Aug 2027 1,610,000.000		1,554,425
	AMAZON.COM INC	3.875% 22 Aug 2037 260,000.000		251,096
	AMAZON.COM INC	4.05% 22 Aug 2047 320,000.000		312,672
	AMERICA MOVIL SAB DE CV	5% 30 Mar 2020 670,000.000		681,628
	AMERICA MOVIL SAB DE CV	3.125% 16 Jul 2022 200,000.000		195,989
	AMERICAN EXPRESS CREDIT	2.375% 26 May 2020 390,000.000		385,910
	AMGEN INC	3.625% 22 May 2024 120,000.000		119,636
	AMGEN INC	2.125% 01 May 2020 80,000.000		78,934
	ANADARKO PETROLEUM CORP	6.45% 15 Sep 2036 420,000.000		453,598
	ANADARKO PETROLEUM CORP	4.85% 15 Mar 2021 184,000.000		188,394
	ANADARKO PETROLEUM CORP	5.55% 15 Mar 2026 640,000.000		670,297
	ANADARKO PETROLEUM CORP	6.6% 15 Mar 2046 70,000.000		77,293
	ANGLO AMERICAN CAPITAL	4.75% 10 Apr 2027 530,000.000		507,596
	ANGLO AMERICAN CAPITAL	3.625% 11 Sep 2024 1,150,000.000		1,087,037
	ANHEUSER BUSCH CO/INBEV	3.65% 01 Feb 2026 500,000.000		472,774
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046 680,000.000		630,622
	ANHEUSER BUSCH INBEV FIN	2.65% 01 Feb 2021 240,000.000		236,015
	ANHEUSER BUSCH INBEV FIN	3.3% 01 Feb 2023 890,000.000		865,390
	ANHEUSER BUSCH INBEV WOR	2.5% 15 Jul 2022 400,000.000		381,916
	ANHEUSER BUSCH INBEV WOR	4.439% 06 Oct 2048 500,000.000		431,781
	ANHEUSER BUSCH INBEV WOR	4% 13 Apr 2028 450,000.000		430,440
	ANTHEM INC	3.65% 01 Dec 2027 1,090,000.000		1,041,415
	ANTHEM INC	3.35% 01 Dec 2024 140,000.000		136,387
	ANTHEM INC	2.95% 01 Dec 2022 230,000.000		224,305
	ANTHEM INC	3.7% 15 Aug 2021 620,000.000		624,167
	APACHE CORP	6% 15 Jan 2037 39,000.000		39,960
	APACHE CORP	5.1% 01 Sep 2040 940,000.000		851,391
	APACHE CORP	3.25% 15 Apr 2022 543,000.000		531,826
	APACHE CORP	4.25% 15 Jan 2044 60,000.000		48,309
	APACHE CORP	4.375% 15 Oct 2028 80,000.000		74,720
	APPLE INC	2.4% 03 May 2023 960,000.000		928,254

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	APPLE INC	2.45% 04 Aug 2026	850,000.000	785,597
	APPLE INC	1.55% 04 Aug 2021	1,190,000.000	1,153,817
	APPLE INC	3.35% 09 Feb 2027	920,000.000	896,440
	APPLE INC	2.9% 12 Sep 2027	1,000,000.000	939,908
	AT+T INC	4.45% 15 May 2021	150,000.000	153,249
	AT+T INC	3% 15 Feb 2022	230,000.000	226,035
	AT+T INC	4.35% 15 Jun 2045	723,000.000	610,984
	AT+T INC	3.4% 15 May 2025	980,000.000	922,820
	AT+T INC	4.75% 15 May 2046	120,000.000	106,547
	AT+T INC	4.5% 09 Mar 2048	160,000.000	136,913
	AT+T INC	4.25% 01 Mar 2027	70,000.000	68,485
	BANCO SANTANDER	0.01% 01 Feb 2019	7,980,000.000	7,962,340
	BANCO SANTANDER SA	3.848% 12 Apr 2023	600,000.000	582,998
	BANCO SANTANDER SA	1% 12 Apr 2023	200,000.000	196,117
	BANCO SANTANDER SA	4.379% 12 Apr 2028	1,400,000.000	1,307,216
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	330,000.000	325,003
	BANK OF AMERICA CORP	2.6% 15 Jan 2019	152,000.000	151,970
	BANK OF AMERICA CORP	5% 21 Jan 2044	1,120,000.000	1,159,055
	BANK OF AMERICA CORP	4% 01 Apr 2024	1,410,000.000	1,417,815
	BANK OF AMERICA CORP	4.2% 26 Aug 2024	950,000.000	942,210
	BANK OF AMERICA CORP	4% 22 Jan 2025	1,050,000.000	1,022,854
	BANK OF AMERICA CORP	4.45% 03 Mar 2026	130,000.000	128,517
	BANK OF AMERICA CORP	1% 21 Jul 2028	1,670,000.000	1,583,693
	BANK OF AMERICA CORP	1% 20 Dec 2023	2,715,000.000	2,639,003
	BANK OF AMERICA CORP	1% 20 Dec 2028	1,403,000.000	1,310,612
	BANK OF AMERICA CORP	1% 05 Mar 2024	680,000.000	671,776
	BANQUE FED CRED MUTUEL	2.2% 20 Jul 2020	230,000.000	225,780
	BARCLAYS BANK PLC	10.179% 12 Jun 2021	350,000.000	393,452
	BARCLAYS PLC	1% 16 May 2029	390,000.000	376,029
	BARRICK GOLD CORP	5.25% 01 Apr 2042	360,000.000	359,985
	BARRICK NA FINANCE LLC	5.7% 30 May 2041	240,000.000	253,019
	BARRICK NA FINANCE LLC	5.75% 01 May 2043	590,000.000	619,703
	BAT CAPITAL CORP	3.557% 15 Aug 2027	1,730,000.000	1,535,801
	BAT CAPITAL CORP	4.54% 15 Aug 2047	680,000.000	541,314
	BEAR STEARNS ALT A TRUST	1% 25 Jun 2034	0.010	0
	BECTON DICKINSON AND CO	3.734% 15 Dec 2024	181,000.000	174,845
	BECTON DICKINSON AND CO	4.685% 15 Dec 2044	160,000.000	149,754
	BECTON DICKINSON AND CO	3.363% 06 Jun 2024	1,400,000.000	1,344,668
	BHARTI AIRTEL LTD	4.375% 10 Jun 2025	200,000.000	181,945
	BHP BILLITON FIN USA LTD	2.875% 24 Feb 2022	44,000.000	43,655
	BHP BILLITON FIN USA LTD	5% 30 Sep 2043	430,000.000	469,771
	BMW US CAPITAL LLC	1.85% 15 Sep 2021	80,000.000	76,689
	BNP PARIBAS	4.625% 13 Mar 2027	200,000.000	194,132
	BNP PARIBAS	1% 01 Mar 2033	630,000.000	589,745
	BNP PARIBAS	4.4% 14 Aug 2028	730,000.000	712,510
	BOEING CAPITAL CORP	4.7% 27 Oct 2019	590,000.000	597,339
	BOEING CO	6% 15 Mar 2019	590,000.000	592,854
	BP CAP MARKETS AMERICA	3.119% 04 May 2026	80,000.000	75,226
	BP CAP MARKETS AMERICA	3.216% 28 Nov 2023	690,000.000	680,043
	BP CAPITAL MARKETS PLC	3.814% 10 Feb 2024	1,180,000.000	1,190,974
	BP CAPITAL MARKETS PLC	3.535% 04 Nov 2024	80,000.000	79,257
	BP CAPITAL MARKETS PLC	3.506% 17 Mar 2025	800,000.000	784,280
	BPCE SA	5.15% 21 Jul 2024	310,000.000	311,285
	BRIGHTHOUSE FINANCIAL IN	4.7% 22 Jun 2047	480,000.000	357,431
	BROADCOM CRP / CAYMN FI	3.875% 15 Jan 2027	40,000.000	35,884
	BROADCOM CRP / CAYMN FI	3.125% 15 Jan 2025	330,000.000	297,911
	BWS029264 IRS USD R V 03MLIBOR	1% 18 Dec 2029	16,213,000.000	(750,067)
	BX TRUST	1% 15 Jul 2034	679,999.920	675,615
	CARDINAL HEALTH INC	2.616% 15 Jun 2022	230,000.000	221,567
	CARDINAL HEALTH INC	3.079% 15 Jun 2024	1,080,000.000	1,014,182
	CELGENE CORP	3.55% 15 Aug 2022	320,000.000	316,485
	CELGENE CORP	3.875% 15 Aug 2025	220,000.000	211,786
	CELGENE CORP	5% 15 Aug 2045	290,000.000	268,158
	CELGENE CORP	2.25% 15 Aug 2021	340,000.000	329,619
	CHARLES SCHWAB CORP	3.85% 21 May 2025	480,000.000	489,610
	CHARTER COMM OPT LLC/CAP	3.579% 23 Jul 2020	410,000.000	409,558
	CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	1,020,000.000	1,014,247
	CHARTER COMM OPT LLC/CAP	3.75% 15 Feb 2028	1,260,000.000	1,139,817
	CHARTER COMM OPT LLC/CAP	4.2% 15 Mar 2028	30,000.000	28,260
	CHARTER COMM OPT LLC/CAP	5.375% 01 Apr 2038	120,000.000	111,723
	CHEVRON CORP	2.954% 16 May 2026	610,000.000	587,232
	CHUBB INA HOLDINGS INC	2.3% 03 Nov 2020	180,000.000	177,426
	CHUBB INA HOLDINGS INC	3.35% 03 May 2026	240,000.000	234,773
	CIGNA CORP	3.4% 17 Sep 2021	300,000.000	299,318
	CIGNA CORP	3.75% 15 Jul 2023	790,000.000	787,369
	CIGNA CORP	4.125% 15 Nov 2025	230,000.000	229,676
	CIGNA CORP	4.375% 15 Oct 2028	570,000.000	573,181
	CIMAREX ENERGY CO	3.9% 15 May 2027	850,000.000	788,749
	CINTAS CORPORATION NO. 2	2.9% 01 Apr 2022	320,000.000	314,767

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	CINTAS CORPORATION NO. 2.....	3.7% 01 Apr 2027	330,000.000	322,298
	CITIGROUP COMMERCIAL MORTGAGE	1% 10 May 2047	4,419,988.520	212,073
	CITIGROUP INC	6.625% 15 Jun 2032	160,000.000	186,221
	CITIGROUP INC	8.125% 15 Jul 2039	70,000.000	97,115
	CITIGROUP INC	3.5% 15 May 2023	560,000.000	549,777
	CITIGROUP INC	6.675% 13 Sep 2043	210,000.000	247,733
	CITIGROUP INC	5.5% 13 Sep 2025	940,000.000	986,425
	CITIGROUP INC	5.3% 06 May 2044	47,000.000	46,839
	CITIGROUP INC	4.3% 20 Nov 2026	230,000.000	221,173
	CITIGROUP INC	4.4% 10 Jun 2025	1,030,000.000	1,008,004
	CITIGROUP INC	4.65% 30 Jul 2045	881,000.000	858,123
	CITIGROUP INC	4.45% 29 Sep 2027	960,000.000	925,264
	CITIGROUP INC	4.75% 18 May 2046	80,000.000	73,957
	CITIGROUP INC	4.125% 25 Jul 2028	410,000.000	384,763
	CITIGROUP INC	1% 23 Apr 2029	2,270,000.000	2,208,598
	CITIGROUP INC	4.65% 23 Jul 2048	620,000.000	605,936
	CNH EQUIPMENT TRUST	1.59% 16 Nov 2020	449,957.200	448,589
	CNOOC FINANCE 2014 ULC	4.25% 30 Apr 2024	580,000.000	587,985
	CNOOC FINANCE 2015 US	3.5% 05 May 2025	930,000.000	900,732
	CODELCO INC	3.625% 01 Aug 2027	1,540,000.000	1,466,619
	COMCAST CORP	5.65% 15 Jun 2035	280,000.000	306,959
	COMCAST CORP	6.55% 01 Jul 2039	20,000.000	24,491
	COMCAST CORP	4.25% 15 Jan 2033	410,000.000	407,202
	COMCAST CORP	4.7% 15 Oct 2048	100,000.000	101,088
	COMCAST CORP	3.95% 15 Oct 2025	910,000.000	920,772
	COMCAST CORP	4.15% 15 Oct 2028	2,430,000.000	2,467,501
	COMCAST CORP	4.25% 15 Oct 2030	510,000.000	515,767
	COMISION FEDERAL DE ELEC	4.75% 23 Feb 2027	830,000.000	781,238
	COMM MORTGAGE TRUST	4.3% 10 Oct 2046	180,000.000	185,242
	COMM MORTGAGE TRUST	1% 10 Jun 2047	6,909,809.330	292,746
	COMM MORTGAGE TRUST	3.528% 10 Dec 2047	1,440,000.000	1,446,141
	COMM MORTGAGE TRUST	3.62% 10 Jul 2050	390,000.000	392,171
	COMMONSPIRIT HEALTH	4.35% 01 Nov 2042	150,000.000	135,684
	COMMONWEALTH BANK AUST	5% 15 Oct 2019	420,000.000	426,078
	COMMONWEALTH BANK AUST	3.9% 12 Jul 2047	530,000.000	494,998
	COMPASS BANK	3.875% 10 Apr 2025	290,000.000	278,001
	CONCHO RESOURCES INC	3.75% 01 Oct 2027	40,000.000	37,655
	CONCHO RESOURCES INC	4.3% 15 Aug 2028	320,000.000	313,024
	CONSTELLATION BRANDS INC	4.75% 15 Nov 2024	450,000.000	466,216
	CONTINENTAL RESOURCES	3.8% 01 Jun 2024	140,000.000	132,534
	CONTINENTAL RESOURCES	4.375% 15 Jan 2028	90,000.000	84,669
	CONTL AIRLINES 2001 I	6.703% 15 Dec 2022	63,053.140	66,836
	CONTL AIRLINES 2007 I	5.983% 19 Oct 2023	971,097.770	1,014,020
	COOPERAT RABOBANK UA/NY	3.125% 26 Apr 2021	760,000.000	757,219
	COOPERATIEVE RABOBANK UA	4.625% 01 Dec 2023	1,750,000.000	1,774,378
	COOPERATIEVE RABOBANK UA	4.375% 04 Aug 2025	1,090,000.000	1,070,554
	CRED SUIS GP FUN LTD	4.875% 15 May 2045	870,000.000	858,612
	CREDIT AGRICOLE LONDON	2.5% 15 Apr 2019	250,000.000	249,612
	CREDIT SUISSE GROUP AG	1% 12 Jan 2029	540,000.000	502,368
	CREDIT SUISSE MORTGAGE TRUST	3.953% 15 Sep 2037	160,000.000	161,790
	CREDIT SUISSE MORTGAGE TRUST	2.76% 05 Apr 2033	1,010,000.000	1,001,095
	CURRENCY CONTRACT	USD/EUR		9,187
	CURRENCY CONTRACT	USD/EUR		(2,471)
	CURRENCY CONTRACT	USD/EUR		4,779
	CVS HEALTH CORP	2.75% 01 Dec 2022	1,920,000.000	1,847,820
	CVS HEALTH CORP	3.875% 20 Jul 2025	286,000.000	278,707
	CVS HEALTH CORP	5.125% 20 Jul 2045	230,000.000	223,884
	CVS HEALTH CORP	3.7% 09 Mar 2023	180,000.000	178,073
	CVS HEALTH CORP	4.1% 25 Mar 2025	440,000.000	435,610
	CVS HEALTH CORP	4.3% 25 Mar 2028	3,060,000.000	2,991,484
	CVS HEALTH CORP	4.78% 25 Mar 2038	90,000.000	86,243
	CVS HEALTH CORP	5.05% 25 Mar 2048	610,000.000	593,292
	DELL INT LLC / EMC CORP	3.48% 01 Jun 2019	1,440,000.000	1,435,744
	DELL INT LLC / EMC CORP	4.42% 15 Jun 2021	1,900,000.000	1,896,866
	DELTA AIR LINES 2007 I A	6.821% 10 Feb 2024	261,899.020	281,201
	DEUTSCHE TELEKOM INT FIN	2.82% 19 Jan 2022	150,000.000	146,624
	DEVON ENERGY CORPORATION	5.6% 15 Jul 2041	450,000.000	426,691
	DEVON ENERGY CORPORATION	3.25% 15 May 2022	1,100,000.000	1,071,895
	DEVON ENERGY CORPORATION	5% 15 Jun 2045	590,000.000	519,732
	DEVON ENERGY CORPORATION	5.85% 15 Dec 2025	512,000.000	543,044
	DIAGEO CAPITAL PLC	4.828% 15 Jul 2020	1,540,000.000	1,582,179
	DP WORLD PLC	5.625% 25 Sep 2048	1,520,000.000	1,428,800
	DUKE ENERGY CAROLINAS	5.3% 15 Feb 2040	1,220,000.000	1,387,779
	EATON CORP	2.75% 02 Nov 2022	730,000.000	709,993
	EATON CORP	4.15% 02 Nov 2042	590,000.000	553,879
	ECOPETROL SA	5.875% 28 May 2045	2,800,000.000	2,643,816
	EL PASO NATURAL GAS	8.375% 15 Jun 2032	760,000.000	917,487
	ELI LILLY + CO	3.1% 15 May 2027	250,000.000	242,049
	ENERGY TRANSFER OPERATNG	4.95% 15 Jun 2028	90,000.000	88,057

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	ENRGY TRANS PT/REG FIN	4.5% 01 Nov 2023	80,000.000	80,026
	ENRGY TRANS PT/REG FIN	5.875% 01 Mar 2022	600,000.000	624,285
	ENTERPRISE PRODUCTS OPER	4.15% 16 Oct 2028	890,000.000	885,516
	EOG RESOURCES INC	4.15% 15 Jan 2026	280,000.000	287,385
	EQUATE PETROCHEMICAL BV	4.25% 03 Nov 2026	860,000.000	831,697
	EURO BUND FUTURE MAR19	XEUR 20190307	(5,100,000.000)	(53,054)
	EURO BUXL 30Y BND MAR19	XEUR 20190307	(2,200,000.000)	(56,837)
	EURO CURRENCY	FOREIGN CURRENCY	1,040,115.400	1,189,008
	EVERBANK MORTGAGE LOAN TRUST	1% 25 Feb 2048	5,369,485.570	5,283,848
	EXPORT IMPORT BK INDIA	3.375% 05 Aug 2026	780,000.000	712,808
	EXXON MOBIL CORPORATION	3.043% 01 Mar 2026	1,100,000.000	1,073,123
	EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	200,000.000	203,030
	FANNIE MAE	6.625% 15 Nov 2030	5,460,000.000	7,318,731
	FANNIE MAE	1% 25 Apr 2040	1,726,436.420	207,082
	FANNIE MAE	6.5% 25 Jun 2039	227,475.130	242,764
	FANNIE MAE	7% 25 May 2042	670,411.680	779,118
	FANNIE MAE	6% 25 May 2042	501,303.000	539,583
	FANNIE MAE	1% 25 Apr 2042	616,269.260	105,876
	FANNIE MAE	0.01% 25 Mar 2042	54,652.350	49,434
	FANNIE MAE	1% 25 Mar 2042	628,502.070	75,700
	FANNIE MAE	0.01% 25 Mar 2042	27,326.180	24,055
	FANNIE MAE	1% 25 Dec 2042	337,234.310	57,545
	FANNIE MAE	3% 25 Apr 2032	739,954.700	56,267
	FANNIE MAE	1% 25 Jun 2043	732,205.970	133,322
	FANNIE MAE	3% 25 Sep 2032	2,946,850.580	296,233
	FANNIE MAE	1% 25 Sep 2041	867,728.940	109,112
	FANNIE MAE	1% 25 Aug 2044	810,980.810	42,846
	FANNIE MAE	1% 25 Sep 2046	712,460.460	96,398
	FANNIE MAE	1% 25 Oct 2057	2,252,805.580	387,257
	FANNIE MAE	1% 25 Nov 2047	553,515.940	82,269
	FANNIE MAE	1% 25 May 2034	190,208.290	190,333
	FANNIEMAE ACES	1% 25 Nov 2022	16,156,763.660	180,162
	FANNIEMAE ACES	1% 25 Oct 2024	24,325,992.400	432,144
	FANNIEMAE ACES	1% 25 Dec 2024	11,756,409.820	294,444
	FANNIEMAE ACES	1% 25 Jan 2025	49,691,754.720	368,489
	FANNIEMAE ACES	2.944% 25 Jul 2039	483,101.950	470,720
	FANNIEMAE ACES	1% 25 Jan 2028	300,000.000	288,977
	FANNIEMAE STRIP	6% 25 Jul 2038	294,732.400	62,074
	FANNIEMAE STRIP	5% 25 Jan 2039	22,714.570	4,709
	FANNIEMAE STRIP	1% 25 Jan 2039	16,094.040	3,717
	FANNIEMAE STRIP	1% 25 Jan 2039	8,344.380	1,602
	FANNIEMAE STRIP	5% 25 Jan 2038	12,878.420	2,509
	FANNIEMAE STRIP	6% 25 Jan 2038	151,994.980	35,260
	FANNIEMAE STRIP	3% 25 Nov 2026	1,325,555.850	97,536
	FANNIEMAE STRIP	3% 25 Apr 2027	975,008.020	76,056
	FANNIEMAE STRIP	3.5% 25 Nov 2041	748,746.080	144,837
	FED HM LN PC POOL A39586	5.5% 01 Nov 2035	128,209.670	138,189
	FED HM LN PC POOL A74793	5% 01 Mar 2038	1,530,283.260	1,619,903
	FED HM LN PC POOL C00860	7% 01 Sep 2029	1,577.640	1,787
	FED HM LN PC POOL C91981	3% 01 Feb 2038	283,621.080	279,098
	FED HM LN PC POOL C91987	3% 01 Apr 2038	284,310.510	280,003
	FED HM LN PC POOL G01737	5% 01 Dec 2034	7,639.080	8,111
	FED HM LN PC POOL G06172	5.5% 01 Dec 2038	261,106.250	280,250
	FED HM LN PC POOL G06669	6.5% 01 Sep 2039	124,546.750	141,261
	FED HM LN PC POOL G06875	5.5% 01 Dec 2038	535,684.600	577,663
	FED HM LN PC POOL G07117	6% 01 Oct 2036	810,223.020	885,067
	FED HM LN PC POOL G07335	7% 01 Mar 2039	78,561.440	89,095
	FED HM LN PC POOL G08771	4% 01 Jul 2047	2,109,502.900	2,153,585
	FED HM LN PC POOL G08778	3% 01 Sep 2047	295,488.460	288,065
	FED HM LN PC POOL G08793	4% 01 Dec 2047	91,314.490	93,247
	FED HM LN PC POOL G08836	4% 01 Sep 2048	4,026,694.620	4,105,959
	FED HM LN PC POOL G08838	5% 01 Sep 2048	800,006.310	838,505
	FED HM LN PC POOL G08841	3.5% 01 Oct 2048	2,372,847.500	2,372,196
	FED HM LN PC POOL G08859	5% 01 Jan 2049	1,800,000.000	1,885,852
	FED HM LN PC POOL G14492	4% 01 Oct 2025	98,916.610	101,465
	FED HM LN PC POOL G60397	4% 01 Dec 2045	614,525.260	627,344
	FED HM LN PC POOL G61587	3% 01 Apr 2047	776,655.870	757,441
	FED HM LN PC POOL G61637	3% 01 Sep 2047	1,383,410.690	1,349,957
	FED HM LN PC POOL Q12752	3.5% 01 Nov 2042	47,833.110	48,188
	FED HM LN PC POOL Q18473	4% 01 May 2043	53,952.320	55,637
	FED HM LN PC POOL Q19131	4% 01 Jun 2043	63,464.100	65,446
	FED HM LN PC POOL Q19134	4% 01 Jun 2043	82,403.100	84,354
	FED HM LN PC POOL Q19135	4% 01 Jun 2043	50,941.580	52,446
	FED HM LN PC POOL Q19236	4% 01 Jun 2043	46,794.750	48,062
	FED HM LN PC POOL Q19254	4% 01 Jun 2043	53,599.250	55,182
	FED HM LN PC POOL Q19611	4% 01 Jul 2043	318,824.110	328,779
	FED HM LN PC POOL Q19615	4% 01 Jul 2043	424,980.540	437,528
	FED HM LN PC POOL Q37878	4% 01 Dec 2045	2,173,983.520	2,219,582
	FED HM LN PC POOL Q57142	4% 01 Jul 2048	1,214,099.380	1,238,040

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		Shares/ Par Value		
	FED HM LN PC POOL Q57230.....	4% 01 Jul 2048 2,814,993.200		2,870,548
	FED HM LN PC POOL Q59799.....	5% 01 Nov 2048 398,580.480		418,515
	FED HM LN PC POOL U90245.....	3.5% 01 Oct 2042 172,112.090		173,067
	FED HM LN PC POOL U90316.....	4% 01 Oct 2042 200,455.850		205,696
	FED HM LN PC POOL U91254.....	4% 01 Apr 2043 651,450.490		668,386
	FED HM LN PC POOL U92272.....	4.5% 01 Dec 2043 198,770.290		208,345
	FED HM LN PC POOL U95137.....	4% 01 Aug 2043 369,570.080		379,266
	FED HM LN PC POOL U99045.....	3.5% 01 Mar 2043 230,442.680		231,720
	FED HM LN PC POOL U99084.....	4.5% 01 Feb 2044 1,761,299.320		1,845,749
	FED HM LN PC POOL U99091.....	4.5% 01 Mar 2044 520,438.180		545,511
	FED HM LN PC POOL U99114.....	3.5% 01 Feb 2044 63,093.350		63,443
	FED HM LN PC POOL U99124.....	3.5% 01 Mar 2045 2,147,771.030		2,159,675
	FED HOME LN DISCOUNT NT.....	0.01% 04 Jan 2019 3,970,000.000		3,969,263
	FED HOME LN DISCOUNT NT.....	0.01% 29 Mar 2019 1,700,000.000		1,690,037
	FED HOME LN DISCOUNT NT.....	0.01% 15 Apr 2019 860,000.000		853,901
	FED HOME LN DISCOUNT NT.....	0.01% 10 Jul 2019 2,440,000.000		2,407,741
	FEDERAL HOME LOAN BANK.....	2.125% 11 Feb 2020 340,000.000		338,407
	FHLMC MULTIFAMILY STRUCTURED P.....	1% 25 Jul 2021 2,547,875.820		85,430
	FHLMC MULTIFAMILY STRUCTURED P.....	1% 25 Dec 2027 8,344,265.850		236,781
	FHLMC MULTIFAMILY STRUCTURED P.....	1% 25 Apr 2020 133,747.690		1,347
	FHLMC TBA 30 YR 3.....	3% 14 Jan 2049 3,500,000.000		3,410,614
	FHLMC TBA 30 YR 4.....	4% 14 Jan 2049 1,700,000.000		1,733,037
	FIRSTENERGY CORP.....	7.375% 15 Nov 2031 2,010,000.000		2,539,734
	FIRSTENERGY CORP.....	4.25% 15 Mar 2023 950,000.000		965,199
	FIRSTENERGY CORP.....	3.9% 15 Jul 2027 890,000.000		862,596
	FLAGSTAR MORTGAGE TRUST.....	1% 25 Apr 2048 2,873,496.050		2,814,190
	FNMA POOL 254793.....	5% 01 Jul 2033 95,952.280		101,874
	FNMA POOL 313046.....	1% 01 Aug 2026 3,801.780		4,124
	FNMA POOL 470980.....	2.68% 01 Apr 2019 620,691.910		619,436
	FNMA POOL 555743.....	1% 01 Sep 2033 120,164.580		127,584
	FNMA POOL 725162.....	1% 01 Feb 2034 12,551.720		13,687
	FNMA POOL 745000.....	1% 01 Oct 2035 27,260.830		29,724
	FNMA POOL 880622.....	5.5% 01 Apr 2036 400,771.320		431,263
	FNMA POOL 888560.....	1% 01 Nov 2035 150,985.780		164,669
	FNMA POOL 889117.....	1% 01 Oct 2035 351,159.930		372,872
	FNMA POOL 890248.....	1% 01 Aug 2037 299,213.210		326,369
	FNMA POOL 890604.....	1% 01 Oct 2044 1,300,252.470		1,363,067
	FNMA POOL 892570.....	6.5% 01 Jul 2036 77,649.520		84,104
	FNMA POOL 894044.....	6.5% 01 Oct 2036 56,599.860		60,780
	FNMA POOL 898835.....	6.5% 01 Nov 2036 89,865.680		97,024
	FNMA POOL 903858.....	6.5% 01 Oct 2036 5,891.290		6,326
	FNMA POOL 904000.....	6% 01 Jan 2037 69,031.520		74,073
	FNMA POOL 918357.....	6% 01 May 2037 410,189.080		447,349
	FNMA POOL 922285.....	6.5% 01 Dec 2036 18,335.900		19,690
	FNMA POOL 924874.....	7% 01 Oct 2037 667.110		721
	FNMA POOL 928938.....	7% 01 Dec 2037 3,326.780		3,811
	FNMA POOL 934648.....	7% 01 Nov 2038 5,484.300		6,394
	FNMA POOL 942478.....	6% 01 Aug 2037 153,330.120		167,310
	FNMA POOL 946585.....	6.5% 01 Sep 2037 76,068.890		82,234
	FNMA POOL 948696.....	6% 01 Aug 2037 63,433.830		68,066
	FNMA POOL 950189.....	6.5% 01 Sep 2037 123,191.600		132,290
	FNMA POOL 974963.....	4.5% 01 Apr 2038 223,299.400		233,837
	FNMA POOL 984867.....	5% 01 Jun 2038 69,767.760		73,553
	FNMA POOL 985626.....	6% 01 Apr 2033 70,911.310		77,323
	FNMA POOL 995072.....	1% 01 Aug 2038 189,853.630		204,557
	FNMA POOL AA5781.....	5% 01 Apr 2039 73,139.400		77,513
	FNMA POOL AA7717.....	4.5% 01 Jul 2039 331,271.030		342,972
	FNMA POOL AB0133.....	5% 01 Jan 2039 651,231.210		692,964
	FNMA POOL AB6201.....	3% 01 Sep 2042 773,769.170		761,184
	FNMA POOL AB9594.....	4% 01 Jun 2043 49,601.610		51,151
	FNMA POOL AB9597.....	4% 01 Jun 2043 47,651.320		48,948
	FNMA POOL AB9683.....	4% 01 Jun 2043 558,555.470		574,114
	FNMA POOL AC4700.....	5% 01 Oct 2039 50,820.480		53,236
	FNMA POOL AD0217.....	1% 01 Aug 2037 17,035.070		18,579
	FNMA POOL AE0758.....	1% 01 Feb 2039 479,454.080		545,203
	FNMA POOL AH0057.....	4.5% 01 Feb 2041 24,146.840		25,292
	FNMA POOL AH9406.....	4.5% 01 Apr 2041 140,384.170		146,849
	FNMA POOL AJ5905.....	4.5% 01 Nov 2041 36,552.210		38,185
	FNMA POOL AK8441.....	4% 01 Apr 2042 151,002.160		155,268
	FNMA POOL AL0069.....	1% 01 Nov 2040 257,505.690		272,900
	FNMA POOL AL0215.....	1% 01 Apr 2041 2,381,671.370		2,494,659
	FNMA POOL AL0814.....	1% 01 Jun 2040 381,447.110		434,559
	FNMA POOL AL1176.....	1% 01 Oct 2039 221,687.050		252,450
	FNMA POOL AL2491.....	1% 01 Sep 2039 384,146.620		422,735
	FNMA POOL AL3508.....	1% 01 Apr 2043 163,323.440		168,427
	FNMA POOL AL3519.....	1% 01 Nov 2041 17,100.690		17,912
	FNMA POOL AL4741.....	1% 01 Jan 2044 280,332.640		293,007
	FNMA POOL AL5110.....	1% 01 Mar 2044 339,242.930		353,236
	FNMA POOL AL5540.....	1% 01 Jul 2044 205,238.360		215,249

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	FNMA POOL AM8674.....	2.81% 01 Apr 2025	80,000.000	79,310
	FNMA POOL AN8048.....	3.08% 01 Jan 2028	100,000.000	97,645
	FNMA POOL AO2711.....	4% 01 May 2042	97,019.500	99,760
	FNMA POOL AO4170.....	4% 01 Jun 2042	57,986.340	59,625
	FNMA POOL AO6086.....	4% 01 Jun 2042	38,950.870	39,977
	FNMA POOL AO6908.....	4% 01 Jun 2042	53,890.090	55,413
	FNMA POOL AO7501.....	4% 01 Jun 2042	56,040.000	57,623
	FNMA POOL AO9859.....	4% 01 Jul 2042	43,808.730	45,046
	FNMA POOL AP0692.....	4% 01 Jul 2042	65,933.350	67,796
	FNMA POOL AP2530.....	4% 01 Aug 2042	69,860.620	71,834
	FNMA POOL AP2958.....	4% 01 Aug 2042	62,800.250	64,575
	FNMA POOL AP4532.....	4% 01 Sep 2042	65,062.530	66,845
	FNMA POOL AP4781.....	3% 01 Sep 2042	346,227.220	340,569
	FNMA POOL AP4903.....	4% 01 Sep 2042	101,315.750	104,178
	FNMA POOL AP7399.....	4% 01 Sep 2042	227,623.030	234,054
	FNMA POOL AP9229.....	4% 01 Oct 2042	66,349.000	67,856
	FNMA POOL AP9766.....	4% 01 Oct 2042	944,270.010	968,536
	FNMA POOL AP9862.....	4% 01 Oct 2042	38,125.350	39,163
	FNMA POOL AQ0100.....	4% 01 Oct 2042	58,837.680	60,500
	FNMA POOL AQ1641.....	4% 01 Oct 2042	56,549.850	58,148
	FNMA POOL AQ3599.....	4% 01 Nov 2042	68,123.950	70,049
	FNMA POOL AQ4078.....	4% 01 Jun 2043	203,647.980	210,010
	FNMA POOL AQ4080.....	4% 01 Jun 2043	232,994.000	239,575
	FNMA POOL AQ4555.....	4% 01 Dec 2042	428,729.590	440,843
	FNMA POOL AQ4573.....	4% 01 Dec 2042	91,149.130	95,867
	FNMA POOL AQ5137.....	4% 01 Nov 2042	29,885.580	30,730
	FNMA POOL AQ6744.....	4% 01 Nov 2042	30,658.010	31,434
	FNMA POOL AQ7003.....	4% 01 Dec 2042	178,780.340	182,871
	FNMA POOL AQ7048.....	4% 01 Dec 2042	43,713.530	46,002
	FNMA POOL AQ7082.....	4% 01 Jan 2043	270,752.590	278,402
	FNMA POOL AQ7661.....	4% 01 Dec 2042	84,733.720	86,394
	FNMA POOL AS0070.....	4% 01 Aug 2043	280,711.660	287,907
	FNMA POOL AS4271.....	4.5% 01 Jan 2045	116,255.100	122,405
	FNMA POOL AS6328.....	3.5% 01 Dec 2045	592,199.150	594,102
	FNMA POOL AS6340.....	3.5% 01 Dec 2045	75,582.850	75,830
	FNMA POOL AS6541.....	3.5% 01 Jan 2046	74,552.910	74,848
	FNMA POOL AS6562.....	3.5% 01 Jan 2046	74,555.540	74,791
	FNMA POOL AS7738.....	3% 01 Aug 2046	899,955.890	877,423
	FNMA POOL AS8359.....	3% 01 Nov 2046	1,980,346.080	1,931,415
	FNMA POOL AS9615.....	4.5% 01 May 2047	1,104,409.080	1,144,547
	FNMA POOL AT3870.....	4% 01 Jun 2043	54,674.340	56,383
	FNMA POOL AT3874.....	4% 01 Jun 2043	98,588.780	101,374
	FNMA POOL AT4281.....	4% 01 Jun 2043	63,000.230	64,969
	FNMA POOL AT6546.....	4% 01 Jun 2043	61,953.900	64,014
	FNMA POOL AT6549.....	4% 01 Jun 2043	98,311.570	101,384
	FNMA POOL AT7208.....	4% 01 Jun 2043	51,342.320	52,766
	FNMA POOL AT7698.....	4% 01 Jun 2043	157,955.600	162,574
	FNMA POOL AT8394.....	4% 01 Jun 2043	416,229.380	429,191
	FNMA POOL AT9627.....	4% 01 Jul 2043	61,439.950	63,176
	FNMA POOL AT9637.....	4% 01 Jul 2043	886,184.210	911,027
	FNMA POOL AT9653.....	4% 01 Jul 2043	609,728.600	628,782
	FNMA POOL AT9657.....	4% 01 Jul 2043	452,774.450	464,865
	FNMA POOL AT9839.....	4% 01 Jun 2043	54,155.880	55,848
	FNMA POOL AU6939.....	4.5% 01 Oct 2043	66,676.950	69,418
	FNMA POOL AV4892.....	4.5% 01 Dec 2043	22,010.450	22,917
	FNMA POOL AV6366.....	4.5% 01 Jan 2044	199,429.460	207,655
	FNMA POOL AV7116.....	4.5% 01 Mar 2044	69,487.170	72,645
	FNMA POOL AX7953.....	3% 01 Feb 2045	194,223.930	190,600
	FNMA POOL AX9603.....	3% 01 Mar 2045	330,905.890	324,514
	FNMA POOL BC0884.....	3% 01 May 2046	708,902.550	691,153
	FNMA POOL BD3314.....	3% 01 Oct 2046	0.010	0
	FNMA POOL BE2981.....	3% 01 Feb 2032	4,361,390.040	4,352,719
	FNMA POOL BF0104.....	4% 01 Feb 2056	160,696.640	164,440
	FNMA POOL BF0141.....	5.5% 01 Sep 2056	1,354,341.150	1,454,037
	FNMA POOL BF0145.....	3.5% 01 Mar 2057	4,166,822.200	4,152,893
	FNMA POOL BF0148.....	4.5% 01 Apr 2056	559,232.980	584,330
	FNMA POOL BF0183.....	4% 01 Jan 2057	84,500.480	86,469
	FNMA POOL BF0222.....	4.5% 01 Sep 2057	1,398,679.310	1,452,837
	FNMA POOL BH2623.....	4% 01 Aug 2047	6,838,208.050	6,972,743
	FNMA POOL BH4101.....	3.5% 01 Oct 2047	6,573,725.350	6,575,511
	FNMA POOL BJ2544.....	3% 01 Dec 2037	279,758.240	276,747
	FNMA POOL BJ8078.....	3.5% 01 Mar 2048	96,137.180	96,337
	FNMA POOL BM3473.....	1% 01 Nov 2047	585,372.550	585,532
	FNMA POOL BM3724.....	1% 01 Mar 2048	1,793,852.700	1,797,577
	FNMA POOL BM4579.....	1% 01 Apr 2047	3,178,169.570	3,099,594
	FNMA POOL BM5024.....	1% 01 Nov 2048	2,049,999.650	1,998,940
	FNMA POOL CA0679.....	3% 01 Nov 2047	0.010	0
	FNMA POOL CA0907.....	3.5% 01 Dec 2047	189,197.030	189,590
	FNMA POOL CA1189.....	3.5% 01 Feb 2048	492,495.150	492,536

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	FNMA POOL CA2652.....	5% 01 Nov 2048	2,260,468.930	2,373,895
	FNMA POOL MA0706.....	4.5% 01 Apr 2031	207,335.380	216,756
	FNMA POOL MA0734.....	4.5% 01 May 2031	705,322.470	737,372
	FNMA POOL MA0776.....	4.5% 01 Jun 2031	240,038.440	250,946
	FNMA POOL MA0913.....	4.5% 01 Nov 2031	303,781.000	317,591
	FNMA POOL MA0939.....	4.5% 01 Dec 2031	348,789.520	364,480
	FNMA POOL MA0968.....	4.5% 01 Dec 2031	60,423.830	63,171
	FNMA POOL MA1177.....	3.5% 01 Sep 2042	106,323.480	106,953
	FNMA POOL MA1213.....	3.5% 01 Oct 2042	54,340.140	54,662
	FNMA POOL MA1221.....	4.5% 01 Sep 2042	47,427.110	49,574
	FNMA POOL MA1253.....	4% 01 Nov 2042	51,226.710	52,540
	FNMA POOL MA1547.....	4% 01 Aug 2043	312,841.910	320,864
	FNMA POOL MA1591.....	4.5% 01 Sep 2043	582,281.810	608,691
	FNMA POOL MA1629.....	4.5% 01 Oct 2043	534,811.760	558,972
	FNMA POOL MA1664.....	4.5% 01 Nov 2043	379,534.700	396,709
	FNMA POOL MA1711.....	4.5% 01 Dec 2043	469,085.780	490,286
	FNMA POOL MA2542.....	3% 01 Feb 2046	299,808.970	292,399
	FNMA POOL MA2806.....	3% 01 Nov 2046	8,973,480.140	8,751,678
	FNMA POOL MA3008.....	4.5% 01 May 2047	5,059,891.760	5,243,806
	FNMA POOL MA3179.....	3% 01 Nov 2047	0.010	0
	FNMA POOL MA3501.....	5% 01 Oct 2048	783,667.900	821,173
	FNMA TBA 15 YR 3.5.....	3.5% 17 Jan 2034	10,200,000.000	10,322,520
	FNMA TBA 30 YR 3.....	3% 14 Jan 2049	7,100,000.000	6,920,400
	FNMA TBA 30 YR 3.5.....	3.5% 14 Jan 2049	1,600,000.000	1,599,719
	FNMA TBA 30 YR 4.....	4% 14 Jan 2049	1,500,000.000	1,529,063
	FNMA TBA 30 YR 4.5.....	4.5% 14 Jan 2049	10,600,000.000	10,976,176
	FNMA TBA 30 YR 5.....	5% 14 Jan 2049	200,000.000	209,484
	FORD CREDIT FLOORPLAN MASTER O.....	4.06% 15 Nov 2030	780,000.000	781,966
	FORD MOTOR COMPANY.....	4.75% 15 Jan 2043	170,000.000	131,101
	FORD MOTOR CREDIT CO LLC.....	5.875% 02 Aug 2021	200,000.000	205,114
	FORD MOTOR CREDIT CO LLC.....	2.459% 27 Mar 2020	380,000.000	371,995
	FORD MOTOR CREDIT CO LLC.....	3.2% 15 Jan 2021	610,000.000	591,550
	FREDDIE MAC.....	1% 15 Dec 2041	894,105.100	161,144
	FREDDIE MAC.....	1% 15 Jan 2040	384,497.680	51,797
	FREDDIE MAC REFERENCE REMIC.....	6% 15 May 2036	692,445.430	771,017
	FREMF MORTGAGE TRUST.....	0.2% 25 May 2045	23,775,306.970	132,583
	GE CAPITAL INTL FUNDING.....	2.342% 15 Nov 2020	2,820,000.000	2,721,456
	GENERAL DYNAMICS CORP.....	3.75% 15 May 2028	950,000.000	958,641
	GENERAL ELECTRIC CO.....	4.5% 11 Mar 2044	380,000.000	309,920
	GENERAL ELECTRIC CO.....	5.3% 11 Feb 2021	232,000.000	232,288
	GENERAL ELECTRIC CO.....	6.875% 10 Jan 2039	1,527,000.000	1,596,485
	GENERAL ELECTRIC CO.....	6% 07 Aug 2019	10,000.000	10,108
	GENERAL ELECTRIC CO.....	4.375% 16 Sep 2020	373,000.000	372,469
	GENERAL ELECTRIC CO.....	4.625% 07 Jan 2021	393,000.000	394,015
	GENERAL ELECTRIC CO.....	3.15% 07 Sep 2022	20,000.000	18,902
	GENERAL MOTORS CO.....	6.25% 02 Oct 2043	130,000.000	121,855
	GENERAL MOTORS CO.....	5.15% 01 Apr 2038	90,000.000	76,893
	GENERAL MOTORS FINL CO.....	4.25% 15 May 2023	170,000.000	166,025
	GENERAL MOTORS FINL CO.....	4.375% 25 Sep 2021	190,000.000	190,368
	GENERAL MOTORS FINL CO.....	3.45% 10 Apr 2022	140,000.000	135,389
	GENERAL MOTORS FINL CO.....	4.35% 17 Jan 2027	100,000.000	92,044
	GILEAD SCIENCES INC.....	3.7% 01 Apr 2024	650,000.000	648,914
	GILEAD SCIENCES INC.....	2.55% 01 Sep 2020	110,000.000	109,110
	GILEAD SCIENCES INC.....	4.75% 01 Mar 2046	300,000.000	297,628
	GILEAD SCIENCES INC.....	3.65% 01 Mar 2026	290,000.000	284,258
	GLAXOSMITHKLINE CAPITAL.....	2.85% 08 May 2022	570,000.000	563,088
	GLENCORE FUNDING LLC.....	4.125% 30 May 2023	70,000.000	68,739
	GLENCORE FUNDING LLC.....	2.875% 16 Apr 2020	110,000.000	108,957
	GLENCORE FUNDING LLC.....	4% 27 Mar 2027	1,570,000.000	1,430,235
	GMRF MORTGAGE ACQUISITION CO.,.....	1% 25 Jul 2056	1,456,544.570	1,428,308
	GNMA II POOL 003474.....	6% 20 Nov 2033	19,456.880	21,093
	GNMA II POOL 004006.....	6% 20 Jul 2037	117,117.040	128,663
	GNMA II POOL 004040.....	6.5% 20 Oct 2037	301,561.920	346,924
	GNMA II POOL 004245.....	6% 20 Sep 2038	613,338.180	661,440
	GNMA II POOL 004617.....	4.5% 20 Jan 2040	314,154.580	329,643
	GNMA II POOL 004717.....	6% 20 Jun 2040	120,251.680	130,244
	GNMA II POOL 004747.....	5% 20 Jul 2040	39,895.070	42,560
	GNMA II POOL 004801.....	4.5% 20 Sep 2040	16,501.990	17,314
	GNMA II POOL 004802.....	5% 20 Sep 2040	144,439.150	153,266
	GNMA II POOL 004837.....	6% 20 Oct 2040	59,398.660	64,422
	GNMA II POOL 004855.....	5% 20 Nov 2040	225,803.010	240,489
	GNMA II POOL 004923.....	4.5% 20 Jan 2041	74,356.690	78,026
	GNMA II POOL 004978.....	4.5% 20 Mar 2041	2,976,188.240	3,123,071
	GNMA II POOL 004991.....	6% 20 Mar 2041	518,090.880	551,401
	GNMA II POOL 005085.....	6% 20 Jun 2041	559,971.290	606,500
	GNMA II POOL 005189.....	6% 20 Sep 2041	241,600.590	261,948
	GNMA II POOL 005240.....	6% 20 Nov 2041	5,723.730	6,090
	GNMA II POOL 783050.....	5% 20 Jul 2040	839,480.480	904,057
	GNMA II POOL BC4732.....	3.5% 20 Oct 2047	941,418.780	948,104

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	GNMA II POOL BD0384.....	3.5% 20 Oct 2047 738,723.670		744,089
	GNMA II POOL BJ1835.....	4.5% 20 Sep 2048 796,560.910		824,944
	GNMA II POOL BJ1853.....	4.5% 20 Sep 2048 1,084,259.260		1,122,903
	GNMA II POOL MA1995.....	3.5% 20 Jun 2044 683,822.170		690,905
	GNMA II POOL MA4837.....	3.5% 20 Nov 2047 185,774.060		187,008
	GNMA II POOL MA5265.....	4.5% 20 Jun 2048 11,346,147.570		11,752,174
	GNMA II POOL MA5266.....	5% 20 Jun 2048 0.020		0
	GNMA II POOL MA5399.....	4.5% 20 Aug 2048 3,659,180.190		3,789,065
	GNMA II POOL MA5597.....	5% 20 Nov 2048 419,241.980		437,021
	GNMA II POOL MA5712.....	5% 20 Jan 2049 300,000.000		312,645
	GNMA II TBA 30 YR 3.5.....	3.5% 23 Jan 2049 1,900,000.000		1,911,727
	GNMA II TBA 30 YR 4.....	4% 23 Jan 2049 15,500,000.000		15,870,547
	GNMA II TBA 30 YR 4.5.....	4.5% 23 Jan 2049 47,180,000.000		48,819,321
	GNMA II TBA 30 YR 5.....	5% 23 Jan 2049 16,200,000.000		16,860,024
	GNMA II TBA 30 YR 5.....	5% 21 Feb 2049 200,000.000		207,930
	GNMA POOL 486470.....	6.5% 15 Aug 2028 1,514.500		1,631
	GNMA POOL 486516.....	6.5% 15 Sep 2028 2,949.140		3,286
	GNMA POOL 617327.....	6% 15 Dec 2036 98,565.870		107,513
	GNMA POOL 617567.....	6% 15 Jun 2037 2,233.610		2,429
	GNMA POOL 661534.....	6% 15 Dec 2036 38,060.720		41,166
	GNMA POOL 662583.....	6% 15 Sep 2037 159,073.630		170,918
	GNMA POOL 780851.....	7.5% 15 Dec 2027 4,492.270		4,853
	GNMA POOL 781001.....	7.5% 15 Mar 2029 7,077.820		8,090
	GNMA POOL 784571.....	3.5% 15 Jun 2048 1,433,832.750		1,449,938
	GOLDMAN SACHS GROUP INC.....	5.375% 15 Mar 2020 490,000.000		500,957
	GOLDMAN SACHS GROUP INC.....	6% 15 Jun 2020 1,970,000.000		2,039,318
	GOLDMAN SACHS GROUP INC.....	3.85% 08 Jul 2024 490,000.000		479,008
	GOLDMAN SACHS GROUP INC.....	6.25% 01 Feb 2041 1,810,000.000		2,064,408
	GOLDMAN SACHS GROUP INC.....	5.25% 27 Jul 2021 2,310,000.000		2,397,994
	GOLDMAN SACHS GROUP INC.....	5.75% 24 Jan 2022 100,000.000		104,703
	GOLDMAN SACHS GROUP INC.....	4% 03 Mar 2024 30,000.000		29,603
	GOLDMAN SACHS GROUP INC.....	4.25% 21 Oct 2025 620,000.000		593,727
	GOLDMAN SACHS GROUP INC.....	4.75% 21 Oct 2045 460,000.000		437,674
	GOLDMAN SACHS GROUP INC.....	1% 23 Apr 2029 1,200,000.000		1,120,350
	GOLDMAN SACHS GROUP INC.....	1% 01 May 2029 1,280,000.000		1,231,857
	GOLDMAN SACHS GROUP INC.....	3.5% 16 Nov 2026 470,000.000		434,116
	GOLDMAN SACHS GROUP INC.....	5.15% 22 May 2045 690,000.000		645,246
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 20 Aug 2031 21,999.580		22,000
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 20 Jan 2040 99,601.340		8,641
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 16 Aug 2042 458,303.390		71,917
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 16 Jun 2043 134,494.070		14,477
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 20 Mar 2039 70,954.150		2,151
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 20 Apr 2040 63,267.760		9,589
	GOVERNMENT NATIONAL MORTGAGE A.....	4.5% 20 Oct 2039 931,793.650		967,900
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 16 Feb 2054 9,883,625.400		381,540
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 16 Mar 2047 7,165,388.710		322,475
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 16 Oct 2054 19,888,865.730		605,737
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 20 Aug 2044 746,323.560		88,742
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 16 Mar 2057 954,110.110		947,705
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 16 Oct 2046 333,157.590		61,876
	GOVERNMENT NATIONAL MORTGAGE A.....	3.2% 16 Jan 2052 337,996.600		335,275
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 16 Mar 2060 7,232,491.830		433,265
	GOVERNMENT NATIONAL MORTGAGE A.....	3% 16 Oct 2050 218,028.590		214,262
	GS MORTGAGE SECURITIES TRUST.....	3.964% 10 Nov 2047 910,000.000		917,600
	HALLIBURTON CO.....	3.8% 15 Nov 2025 630,000.000		610,463
	HALLIBURTON CO.....	4.85% 15 Nov 2035 70,000.000		68,731
	HALLIBURTON CO.....	5% 15 Nov 2045 120,000.000		117,820
	HARRIS CORPORATION.....	5.054% 27 Apr 2045 220,000.000		226,308
	HCA INC.....	4.5% 15 Feb 2027 10,000.000		9,450
	HERTZ VEHICLE FINANCING LLC.....	3.29% 25 Feb 2024 1,080,000.000		1,070,973
	HERTZ VEHICLE FINANCING LLC.....	2.96% 25 Oct 2021 1,050,000.000		1,039,563
	HSBC BANK USA NA.....	4.875% 24 Aug 2020 290,000.000		297,129
	HSBC HOLDINGS PLC.....	4.25% 14 Mar 2024 860,000.000		853,473
	HSBC HOLDINGS PLC.....	4.25% 18 Aug 2025 640,000.000		621,177
	HSBC HOLDINGS PLC.....	3.4% 08 Mar 2021 410,000.000		408,936
	HSBC HOLDINGS PLC.....	4.3% 08 Mar 2026 470,000.000		463,616
	HSBC HOLDINGS PLC.....	1% 19 Jun 2029 3,920,000.000		3,885,654
	HUMANA INC.....	3.15% 01 Dec 2022 760,000.000		744,527
	HUMANA INC.....	4.625% 01 Dec 2042 390,000.000		385,568
	HUMANA INC.....	3.95% 15 Mar 2027 30,000.000		29,310
	HUMANA INC.....	4.8% 15 Mar 2047 720,000.000		720,567
	ING BANK NV.....	5.8% 25 Sep 2023 1,450,000.000		1,514,567
	ING BANK NV.....	2.5% 01 Oct 2019 230,000.000		228,954
	INTEL CORP.....	3.7% 29 Jul 2025 120,000.000		121,048
	INTEL CORP.....	3.734% 08 Dec 2047 206,000.000		190,739
	INTESA SANPAOLO SPA.....	5.017% 26 Jun 2024 2,110,000.000		1,913,522
	INTESA SANPAOLO SPA.....	3.125% 14 Jul 2022 500,000.000		462,306
	INTESA SANPAOLO SPA.....	3.875% 14 Jul 2027 830,000.000		713,948
	INTESA SANPAOLO SPA.....	3.375% 12 Jan 2023 260,000.000		240,851

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	INTESA SANPAOLO SPA	3.875% 12 Jan 2028	560,000.000	478,261
	J.P. MORGAN SECURITIES	0% 01 Feb 2019	6,310,000.000	6,296,416
	JOHN DEERE CAPITAL CORP	1.7% 15 Jan 2020	270,000.000	266,477
	JOHNSON + JOHNSON	2.45% 01 Mar 2026	1,250,000.000	1,174,020
	JOHNSON + JOHNSON	3.625% 03 Mar 2037	350,000.000	336,666
	JP MORGAN MORTGAGE TRUST	1% 25 Oct 2048	1,415,622.490	1,387,255
	JPMBB COMMERCIAL MORTGAGE SECU.....	4.065% 15 Nov 2047	880,000.000	886,448
*	JPMORGAN CHASE + CO	4.4% 22 Jul 2020	750,000.000	763,564
*	JPMORGAN CHASE + CO	4.25% 15 Oct 2020	80,000.000	81,442
*	JPMORGAN CHASE + CO	4.35% 15 Aug 2021	810,000.000	828,894
*	JPMORGAN CHASE + CO	3.875% 10 Sep 2024	1,060,000.000	1,043,014
*	JPMORGAN CHASE + CO	4.95% 01 Jun 2045	810,000.000	821,451
*	JPMORGAN CHASE + CO	4.25% 01 Oct 2027	170,000.000	167,350
*	JPMORGAN CHASE + CO	2.55% 01 Mar 2021	150,000.000	147,885
*	JPMORGAN CHASE + CO	1% 23 Jul 2029	470,000.000	468,571
*	JPMORGAN CHASE + CO	1% 05 Dec 2029	390,000.000	396,686
*	JPMORGAN CHASE + CO	1% 05 Dec 2024	1,130,000.000	1,138,991
	KAZMUNAYGAS NATIONAL CO	5.75% 19 Apr 2047	770,000.000	733,040
	KERR MCGEE CORP	7.875% 15 Sep 2031	1,230,000.000	1,472,986
	KERR MCGEE CORP	6.95% 01 Jul 2024	160,000.000	178,378
	KINDER MORGAN INC/DELAWA	6.7% 15 Feb 2027	650,000.000	676,728
	KINDER MORGAN INC/DELAWA	7.8% 01 Aug 2031	1,190,000.000	1,425,653
	KKR GROUP FIN CO II	5.5% 01 Feb 2043	70,000.000	71,168
	KRAFT HEINZ FOODS CO	5% 04 Jun 2042	80,000.000	71,542
	KRAFT HEINZ FOODS CO	5.375% 10 Feb 2020	405,000.000	414,255
	KRAFT HEINZ FOODS CO	4.375% 01 Jun 2046	540,000.000	444,866
	KRAFT HEINZ FOODS CO	3% 01 Jun 2026	130,000.000	115,971
	KRAFT HEINZ FOODS CO	3.5% 15 Jul 2022	690,000.000	679,990
	KRAFT HEINZ FOODS CO	3.95% 15 Jul 2025	60,000.000	58,065
	KRAFT HEINZ FOODS CO	5% 15 Jul 2035	170,000.000	159,541
	KRAFT HEINZ FOODS CO	5.2% 15 Jul 2045	120,000.000	109,654
	KRAFT HEINZ FOODS CO	4% 15 Jun 2023	30,000.000	29,921
	KUWAIT INTL BOND	3.5% 20 Mar 2027	1,000,000.000	994,344
	LEHMAN BROS CAP TR VII	1% 29 Nov 2049	1,400,000.000	—
	LEHMAN BROTHERS HOLDINGS	6.75% 28 Dec 2017	3,500,000.000	350
	LLOYDS BANKING GROUP PLC	1% 07 Nov 2023	910,000.000	861,709
	LLOYDS BANKING GROUP PLC	4.375% 22 Mar 2028	1,710,000.000	1,622,256
	LLOYDS BANKING GROUP PLC	4.5% 04 Nov 2024	760,000.000	733,875
	LOCKHEED MARTIN CORP	3.1% 15 Jan 2023	60,000.000	59,469
	LOCKHEED MARTIN CORP	3.55% 15 Jan 2026	640,000.000	635,066
	LOCKHEED MARTIN CORP	4.5% 15 May 2036	100,000.000	103,183
	LYONDELLBASELL IND NV	5% 15 Apr 2019	365,000.000	365,397
	MADISON AVENUE TRUST	1% 15 Aug 2034	750,000.000	739,797
	MCDONALD S CORP	3.7% 30 Jan 2026	190,000.000	186,255
	MCDONALD S CORP	4.875% 09 Dec 2045	500,000.000	503,322
	MCDONALD S CORP	3.5% 01 Mar 2027	420,000.000	407,908
	MEDTRONIC GLOBAL HLDINGS	3.35% 01 Apr 2027	460,000.000	450,561
	MEDTRONIC INC	3.125% 15 Mar 2022	160,000.000	159,388
	MEDTRONIC INC	3.5% 15 Mar 2025	980,000.000	976,128
	MERCK + CO INC	2.75% 10 Feb 2025	290,000.000	280,542
*	METLIFE INC	4.75% 08 Feb 2021	229,000.000	236,288
	MICROSOFT CORP	2.7% 12 Feb 2025	210,000.000	203,678
	MICROSOFT CORP	3.75% 12 Feb 2045	70,000.000	67,720
	MICROSOFT CORP	2.4% 08 Aug 2026	2,050,000.000	1,911,312
	MICROSOFT CORP	3.45% 08 Aug 2036	30,000.000	28,256
	MICROSOFT CORP	2.875% 06 Feb 2024	850,000.000	841,987
	MICROSOFT CORP	3.3% 06 Feb 2027	2,030,000.000	2,010,719
	MICROSOFT CORP	4.1% 06 Feb 2037	70,000.000	71,831
	MITSUBISHI UFJ FIN GRP	2.998% 22 Feb 2022	310,000.000	305,659
	MOLSON COORS BREWING CO	3.5% 01 May 2022	160,000.000	159,042
	MORGAN STANLEY	1% 24 Jan 2029	1,000,000.000	956,775
	MPLX LP	4.875% 01 Dec 2024	490,000.000	498,786
	MPLX LP	4.875% 01 Jun 2025	460,000.000	464,215
	MPLX LP	4.5% 15 Apr 2038	50,000.000	43,667
	MPLX LP	4.7% 15 Apr 2048	730,000.000	634,009
	MPLX LP	4.8% 15 Feb 2029	810,000.000	808,005
	MPLX LP	5.5% 15 Feb 2049	390,000.000	379,358
	MSCG TRUST	1% 07 Jun 2035	1,500,000.000	1,451,421
	MYRIAD INTL HOLDINGS BV	4.85% 06 Jul 2027	720,000.000	689,584
	NATIONWIDE BLDG SOCIETY	1% 01 Aug 2024	610,000.000	597,634
	NELNET STUDENT LOAN TRUST	1% 25 Oct 2033	1,449,223.920	1,429,668
	NEW RESIDENTIAL MORTGAGE LOAN	1% 26 Nov 2035	3,937,663.510	3,940,858
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2056	1,121,962.750	1,106,610
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Feb 2057	1,371,183.190	1,379,704
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 May 2057	3,677,406.910	3,710,178
	NEW RESIDENTIAL MORTGAGE LOAN	1% 27 Aug 2057	1,972,407.080	1,982,609
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Dec 2057	1,814,644.200	1,823,857
	NEWELL BRANDS INC	3.85% 01 Apr 2023	410,000.000	403,992
	NEWELL BRANDS INC	4.2% 01 Apr 2026	210,000.000	205,237

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	NOBLE ENERGY INC	4.95% 15 Aug 2047	180,000.000	155,736
	NOBLE ENERGY INC	3.85% 15 Jan 2028	370,000.000	334,526
	NORDEA BANK ABP	4.875% 13 May 2021	1,890,000.000	1,922,298
	NORTHROP GRUMMAN CORP	2.93% 15 Jan 2025	900,000.000	853,996
	NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	280,000.000	261,240
	NORTHROP GRUMMAN CORP	2.55% 15 Oct 2022	650,000.000	628,974
	NUTRIEN LTD	4.875% 30 Mar 2020	90,000.000	91,569
	OCCIDENTAL PETROLEUM COR	3.125% 15 Feb 2022	450,000.000	447,475
	OCCIDENTAL PETROLEUM COR	4.625% 15 Jun 2045	40,000.000	39,713
	OCCIDENTAL PETROLEUM COR	3.4% 15 Apr 2026	430,000.000	420,709
	OCCIDENTAL PETROLEUM COR	4.4% 15 Apr 2046	110,000.000	107,024
	OCCIDENTAL PETROLEUM COR	4.1% 15 Feb 2047	400,000.000	373,142
	OCCIDENTAL PETROLEUM COR	3% 15 Feb 2027	1,300,000.000	1,233,857
	OCCIDENTAL PETROLEUM COR	4.2% 15 Mar 2048	90,000.000	86,017
	OFFICE CHERIFIEN DES PHO	4.5% 22 Oct 2025	600,000.000	574,572
	ORACLE CORP	2.5% 15 Oct 2022	1,750,000.000	1,703,196
	PACIFIC GAS + ELECTRIC	6.05% 01 Mar 2034	1,250,000.000	1,158,196
	PEPSICO INC	4% 05 Mar 2042	90,000.000	88,470
	PERNOD RICARD SA	4.45% 15 Jan 2022	570,000.000	581,373
	PERTAMINA PERSERO PT	6% 03 May 2042	680,000.000	676,717
	PERUSAHAAN LISTRIK NEGAR	4.125% 15 May 2027	1,510,000.000	1,396,621
	PERUSAHAAN LISTRIK NEGAR	5.45% 21 May 2028	400,000.000	404,377
	PERUSAHAAN LISTRIK NEGAR	6.15% 21 May 2048	1,050,000.000	1,055,308
	PETROLEOS DEL PERU SA	4.75% 19 Jun 2032	1,820,000.000	1,747,200
	PETROLEOS MEXICANOS	6.625% 15 Jun 2035	121,000.000	105,633
	PETROLEOS MEXICANOS	5.5% 27 Jun 2044	800,000.000	606,544
	PETROLEOS MEXICANOS	6.375% 23 Jan 2045	400,000.000	322,000
	PETROLEOS MEXICANOS	5.625% 23 Jan 2046	1,050,000.000	794,735
	PETROLEOS MEXICANOS	6.875% 04 Aug 2026	400,000.000	388,800
	PHILIP MORRIS INTL INC	2.9% 15 Nov 2021	820,000.000	809,792
	PHILIP MORRIS INTL INC	2.5% 22 Aug 2022	600,000.000	578,176
	PHILIP MORRIS INTL INC	2.5% 02 Nov 2022	590,000.000	567,050
	PROVINCE OF QUEBEC	1% 22 Jul 2036	280,000.000	424,020
	QVC INC	5.95% 15 Mar 2043	40,000.000	35,881
	RAYTHEON COMPANY	3.125% 15 Oct 2020	480,000.000	481,495
	RELANCE STAND LIFE II	2.5% 15 Jan 2020	130,000.000	128,757
	REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	1,510,000.000	1,556,810
	REPUBLIC OF COLOMBIA	3.875% 25 Apr 2027	960,000.000	916,800
	REPUBLIC OF INDONESIA	3.75% 25 Apr 2022	300,000.000	296,978
	REPUBLIC OF INDONESIA	5.875% 15 Jan 2024	864,000.000	921,112
	REPUBLIC OF INDONESIA	5.125% 15 Jan 2045	1,030,000.000	1,012,653
	REPUBLIC OF INDONESIA	5.25% 08 Jan 2047	760,000.000	760,865
	REPUBLIC OF INDONESIA	3.85% 18 Jul 2027	680,000.000	646,137
	REPUBLIC OF INDONESIA	4.75% 18 Jul 2047	200,000.000	187,525
	REPUBLIC OF INDONESIA	5.875% 13 Mar 2020	130,000.000	133,638
	REPUBLIC OF INDONESIA	3.75% 25 Apr 2022	850,000.000	841,438
	REPUBLIC OF KAZAKHSTAN	4.875% 14 Oct 2044	1,490,000.000	1,481,656
	REPUBLIC OF PANAMA	4.5% 15 May 2047	1,460,000.000	1,418,025
	REPUBLIC OF PERU	6.55% 14 Mar 2037	1,080,000.000	1,363,500
	REPUBLIC OF POLAND	4% 22 Jan 2024	3,100,000.000	3,171,312
	REYNOLDS AMERICAN INC	5.85% 15 Aug 2045	270,000.000	250,838
	REYNOLDS AMERICAN INC	3.25% 12 Jun 2020	151,000.000	150,073
	REYNOLDS AMERICAN INC	8.125% 23 Jun 2019	400,000.000	408,067
	ROSSLYN PORTFOLIO TRUST 2017 R	1% 15 Jun 2033	990,000.000	985,875
	ROYAL BANK OF CANADA	2.15% 26 Oct 2020	340,000.000	334,778
	ROYAL BANK OF CANADA	3.2% 30 Apr 2021	770,000.000	769,921
	ROYAL BK SCOTLND GRP PLC	6.1% 10 Jun 2023	850,000.000	863,424
	ROYAL BK SCOTLND GRP PLC	6% 19 Dec 2023	1,440,000.000	1,457,428
	ROYAL BK SCOTLND GRP PLC	1% 25 Jun 2024	200,000.000	196,246
	ROYAL BK SCOTLND GRP PLC	5.125% 28 May 2024	860,000.000	833,827
	RUSSIAN FEDERATION	5.625% 04 Apr 2042	2,000,000.000	2,044,588
	RUSSIAN FEDERATION	5.875% 16 Sep 2043	1,600,000.000	1,684,163
	SABINE PASS LIQUEFACTION	5.75% 15 May 2024	320,000.000	333,874
	SALESFORCE.COM INC	3.7% 11 Apr 2028	2,270,000.000	2,281,996
	SANDS CHINA LTD	4.6% 08 Aug 2023	250,000.000	248,345
	SANDS CHINA LTD	5.125% 08 Aug 2025	410,000.000	406,003
	SANTANDER HOLDINGS USA	4.5% 17 Jul 2025	100,000.000	99,011
	SANTANDER UK PLC	2.375% 16 Mar 2020	200,000.000	197,816
	SAUDI INTERNATIONAL BOND	2.875% 04 Mar 2023	270,000.000	259,536
	SCHLUMBERGER HLDGS CORP	3% 21 Dec 2020	500,000.000	495,666
	SCHLUMBERGER HLDGS CORP	4% 21 Dec 2025	390,000.000	384,946
	SHELL INTERNATIONAL FIN	6.375% 15 Dec 2038	260,000.000	328,476
	SHELL INTERNATIONAL FIN	4.375% 25 Mar 2020	300,000.000	305,175
	SHELL INTERNATIONAL FIN	4.55% 12 Aug 2043	220,000.000	228,675
	SHELL INTERNATIONAL FIN	4.375% 11 May 2045	510,000.000	522,952
	SHELL INTERNATIONAL FIN	4% 10 May 2046	90,000.000	86,910
	SHELL INTERNATIONAL FIN	2.875% 10 May 2026	690,000.000	661,818
	SHELL INTERNATIONAL FIN	3.75% 12 Sep 2046	40,000.000	37,025
	SINOPEC GRP OVERSEA 2014	4.375% 10 Apr 2024	650,000.000	663,625

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	SLM STUDENT LOAN TRUST	1% 15 Dec 2032 674,568.370		660,386
	SLM STUDENT LOAN TRUST	1% 15 Mar 2033 659,047.380		649,910
	SLM STUDENT LOAN TRUST	1% 15 Jun 2039 1,696,832.510		1,645,895
	SMALL BUSINESS ADMINISTRATION	2.517% 10 Mar 2025 92,192.910		91,415
	SMALL BUSINESS ADMINISTRATION	2.507% 10 Mar 2026 757,704.470		749,795
	SOUTHERN COPPER CORP	5.25% 08 Nov 2042 2,600,000.000		2,471,084
	SOUTHERN NATURAL GAS	8% 01 Mar 2032 500,000.000		635,965
	SSGA	G STIFF ERISA QUALIFIED 5BPS 103,443,303.580		103,443,304
	STANDARD CHARTERED PLC	5.7% 26 Mar 2044 1,260,000.000		1,260,853
	STATE OF QATAR	3.875% 23 Apr 2023 1,860,000.000		1,881,074
	SUMITOMO MITSUI FINL GRP	2.058% 14 Jul 2021 450,000.000		435,808
	SVENSKA HANDELSBANKEN AB	3.35% 24 May 2021 400,000.000		399,782
	SWS026724 IRS USD R F 2.25000	2.25% 31 May 2022 80,968,000.000		(886,226)
	SWS028027 IRS USD R F 2.85000	2.85% 31 Aug 2022 48,990,000.000		478,939
	SWS028647 CDS USD R F 1.00000	1% 20 Dec 2023 34,040,000.000		188,956
	SWS029249 IRS USD R F 3.23000	3.23% 18 Dec 2021 73,479,000.000		976,679
	SYNGENTA FINANCE NV	3.933% 23 Apr 2021 200,000.000		197,267
	TELEFONICA EMISIONES SAU	5.877% 15 Jul 2019 250,000.000		252,995
	TELEFONICA EMISIONES SAU	5.134% 27 Apr 2020 370,000.000		377,636
	TELEFONICA EMISIONES SAU	4.103% 08 Mar 2027 1,540,000.000		1,479,326
	TELEFONICA EMISIONES SAU	4.895% 06 Mar 2048 320,000.000		282,438
	TEXAS INSTRUMENTS INC	4.15% 15 May 2048 630,000.000		628,633
	TIME WARNER CABLE LLC	7.3% 01 Jul 2038 600,000.000		650,433
	TIME WARNER CABLE LLC	8.25% 01 Apr 2019 1,110,000.000		1,122,457
	TIME WARNER CABLE LLC	6.75% 15 Jun 2039 340,000.000		345,483
	TIME WARNER CABLE LLC	5% 01 Feb 2020 160,000.000		162,244
	TIME WARNER CABLE LLC	5.875% 15 Nov 2040 120,000.000		114,607
	TIME WARNER ENTERTAINMEN	8.375% 15 Jul 2033 240,000.000		292,589
	TORONTO DOMINION BANK	3.25% 11 Jun 2021 460,000.000		461,884
	TOWD POINT MORTGAGE TRUST	1% 25 May 2055 2,287,232.700		2,252,679
	TOWD POINT MORTGAGE TRUST	1% 25 Apr 2056 936,785.130		915,279
	TOWD POINT MORTGAGE TRUST	1% 25 Oct 2056 3,587,035.990		3,508,854
	TOWD POINT MORTGAGE TRUST	1% 25 Jun 2057 4,399,931.820		4,281,061
	TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026 1,710,000.000		2,067,196
	TREASURY BILL	0.01% 21 Feb 2019 8,970,000.000		8,942,425
	TSY INFL IX N/B	0.75% 15 Feb 2042 1,253,380.800		1,137,117
	TSY INFL IX N/B	1.375% 15 Feb 2044 2,104,919.400		2,173,000
	TSY INFL IX N/B	0.625% 15 Apr 2023 9,376,056.300		9,220,277
	UBM PLC	5.75% 03 Nov 2020 810,000.000		829,542
	UBS AG LONDON	4.5% 26 Jun 2048 200,000.000		206,609
	UBS COMMERCIAL MORTGAGE TRUST	3.487% 15 Aug 2050 740,000.000		728,923
	UBS GROUP FUNDING SWITZE	4.125% 24 Sep 2025 580,000.000		577,855
	UBS GROUP FUNDING SWITZE	3.491% 23 May 2023 1,910,000.000		1,862,692
	UBS GROUP FUNDING SWITZE	4.253% 23 Mar 2028 1,010,000.000		995,900
	UNION PACIFIC CORP	3.75% 15 Jul 2025 270,000.000		272,562
	UNION PACIFIC CORP	4.5% 10 Sep 2048 750,000.000		739,535
	UNION PACIFIC CORP	3.95% 10 Sep 2028 860,000.000		858,827
	UNITED MEXICAN STATES	4.75% 08 Mar 2044 8,540,000.000		7,762,860
	UNITED MEXICAN STATES	4% 02 Oct 2023 560,000.000		557,390
	UNITED PARCEL SERVICE	2.5% 01 Apr 2023 180,000.000		175,119
	UNITED PARCEL SERVICE	3.05% 15 Nov 2027 130,000.000		123,823
	UNITED TECHNOLOGIES CORP	4.5% 01 Jun 2042 240,000.000		226,738
	UNITED TECHNOLOGIES CORP	4.125% 16 Nov 2028 540,000.000		534,979
	UNITED TECHNOLOGIES CORP	3.95% 16 Aug 2025 260,000.000		257,986
	UNITEDHEALTH GROUP INC	3.375% 15 Nov 2021 340,000.000		342,168
	UNITEDHEALTH GROUP INC	2.875% 15 Dec 2021 230,000.000		229,257
	UNITEDHEALTH GROUP INC	2.7% 15 Jul 2020 350,000.000		348,749
	UNITEDHEALTH GROUP INC	2.95% 15 Oct 2027 1,000,000.000		944,741
	US 10YR NOTE (CBT) MAR19	XCBT 20190320 (50,800,000.000)		(1,395,453)
	US 10YR ULTRA FUT MAR19	XCBT 20190320 (11,600,000.000)		(485,344)
	US 2YR NOTE (CBT) MAR19	XCBT 20190329 54,200,000.000		389,626
	US 5YR NOTE (CBT) MAR19	XCBT 20190329 26,000,000.000		482,957
	US BANK NA CINCINNATI	3.15% 26 Apr 2021 380,000.000		380,350
	US DOLLAR	3,171,876.350		3,171,876
	US LONG BOND(CBT) MAR19	XCBT 20190320 (2,900,000.000)		(136,094)
	US TREASURY N/B	3.75% 15 Nov 2043 2,780,000.000		3,139,771
	US TREASURY N/B	2.5% 15 Feb 2045 6,750,000.000		6,117,188
	US TREASURY N/B	2.875% 15 Aug 2045 3,800,000.000		3,701,141
	US TREASURY N/B	2.75% 15 Aug 2047 7,900,000.000		7,481,855
	US TREASURY N/B	3% 15 Feb 2048 220,000.000		218,823
	US TREASURY N/B	3.125% 15 May 2048 4,100,000.000		4,177,836
	US TREASURY N/B	3% 15 Aug 2048 1,840,000.000		1,831,303
	US TREASURY N/B	3.375% 15 Nov 2048 6,400,000.000		6,844,000
	US TREASURY N/B	2.25% 31 Dec 2024 870,000.000		854,775
	US TREASURY N/B	2.875% 15 Aug 2028 430,000.000		436,652
	US TREASURY N/B	2.875% 15 Oct 2021 4,270,000.000		4,315,035
	US TREASURY N/B	3% 31 Oct 2025 140,000.000		143,626
	US TREASURY N/B	3.125% 15 Nov 2028 630,000.000		653,477
	US TREASURY N/B	2.875% 30 Nov 2023 6,860,000.000		6,979,514

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	US TREASURY N/B.....	2.625% 31 Dec 2025	16,500,000.000	16,538,672
	US TREASURY N/B.....	1.125% 30 Jun 2021	1,480,000.000	1,432,420
	US TREASURY N/B.....	2% 30 Jun 2024	13,330,000.000	12,962,384
	US ULTRA BOND CBT MAR19.....	XCBT 20190320	3,400,000.000	177,203
	VALE OVERSEAS LIMITED.....	6.875% 21 Nov 2036	1,560,000.000	1,783,860
	VERIZON COMMUNICATIONS.....	3.85% 01 Nov 2042	90,000.000	77,587
	VERIZON COMMUNICATIONS.....	4.4% 01 Nov 2034	50,000.000	48,190
	VERIZON COMMUNICATIONS.....	2.625% 15 Aug 2026	640,000.000	580,244
	VERIZON COMMUNICATIONS.....	5.25% 16 Mar 2037	10,000.000	10,417
	VERIZON COMMUNICATIONS.....	5.5% 16 Mar 2047	210,000.000	223,317
	VERIZON COMMUNICATIONS.....	4.125% 16 Mar 2027	290,000.000	290,224
	VERIZON COMMUNICATIONS.....	3.376% 15 Feb 2025	1,259,000.000	1,221,745
	VERIZON COMMUNICATIONS.....	4.329% 21 Sep 2028	2,019,000.000	2,027,298
	VIACOM INC.....	4.25% 01 Sep 2023	120,000.000	119,532
	VIACOM INC.....	3.875% 01 Apr 2024	130,000.000	127,514
	VISA INC.....	3.15% 14 Dec 2025	1,740,000.000	1,709,881
	VISA INC.....	4.3% 14 Dec 2045	1,410,000.000	1,457,210
	VNO MORTGAGE TRUST.....	2.995% 15 Nov 2030	220,000.000	218,086
	VODAFONE GROUP PLC.....	4.375% 30 May 2028	1,500,000.000	1,455,103
	VODAFONE GROUP PLC.....	5.25% 30 May 2048	730,000.000	685,350
	WALGREENS BOOTS ALLIANCE.....	3.45% 01 Jun 2026	580,000.000	545,715
	WALMART INC.....	3.7% 26 Jun 2028	900,000.000	913,440
	WARNER MEDIA LLC.....	6.1% 15 Jul 2040	190,000.000	197,573
	WARNER MEDIA LLC.....	4.75% 29 Mar 2021	250,000.000	256,305
	WASTE MANAGEMENT INC.....	4.6% 01 Mar 2021	190,000.000	195,876
	WASTE MANAGEMENT INC.....	7.375% 15 May 2029	290,000.000	358,350
	WASTE MANAGEMENT INC.....	3.5% 15 May 2024	330,000.000	329,651
	WEA FINANCE LLC/WESTFIEL.....	3.75% 17 Sep 2024	1,170,000.000	1,162,090
	WELLS FARGO + COMPANY.....	4.48% 16 Jan 2024	92,000.000	93,104
	WELLS FARGO + COMPANY.....	5.606% 15 Jan 2044	800,000.000	867,610
	WELLS FARGO + COMPANY.....	3% 23 Oct 2026	810,000.000	749,837
	WELLS FARGO + COMPANY.....	4.6% 01 Apr 2021	260,000.000	266,245
	WELLS FARGO + COMPANY.....	3.45% 13 Feb 2023	530,000.000	518,879
	WELLS FARGO + COMPANY.....	5.375% 02 Nov 2043	560,000.000	584,401
	WELLS FARGO + COMPANY.....	4.65% 04 Nov 2044	370,000.000	348,319
	WELLS FARGO + COMPANY.....	4.3% 22 Jul 2027	1,730,000.000	1,701,741
	WELLS FARGO + COMPANY.....	4.9% 17 Nov 2045	760,000.000	741,058
	WELLS FARGO + COMPANY.....	4.4% 14 Jun 2046	120,000.000	110,077
	WELLS FARGO + COMPANY.....	4.75% 07 Dec 2046	490,000.000	471,796
	WELLS FARGO COMMERCIAL MORTGAG.....	3.406% 15 May 2048	390,000.000	386,973
	WELLS FARGO COMMERCIAL MORTGAG.....	1% 15 Aug 2049	5,319,792.850	552,169
	WESTPAC BANKING CORP.....	2.6% 23 Nov 2020	400,000.000	394,897
	WESTROCK RKT LLC.....	3.5% 01 Mar 2020	260,000.000	259,767
	WESTROCK RKT LLC.....	4% 01 Mar 2023	270,000.000	269,874
	WF RBS COMMERCIAL MORTGAGE TRU.....	1% 15 Mar 2044	8,671,785.480	217,429
	WF RBS COMMERCIAL MORTGAGE TRU.....	3.311% 15 Mar 2045	600,000.000	601,750
	WF RBS COMMERCIAL MORTGAGE TRU.....	1% 15 Mar 2047	7,422,392.000	294,472
	WILLIAMS COMPANIES INC.....	5.25% 15 Mar 2020	180,000.000	183,579
	WM WRIGLEY JR CO.....	2.9% 21 Oct 2019	660,000.000	659,016
	WYETH LLC.....	5.95% 01 Apr 2037	360,000.000	431,735
	ZF NA CAPITAL.....	4.75% 29 Apr 2025	450,000.000	418,800
	Sub-Total: Fund 5728 4 of 13		Total	\$ 884,531,914

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	280 PARK AVENUE MORTGAGE TRUST.....	1% 15 Sep 2034	5,000,000.000	\$ 4,950,034
	90DAY EUR FUTR DEC19.....	XCME 20191216	86,250,000.000	63,338
	90DAY EUR FUTR DEC20.....	XCME 20201214	(86,250,000.000)	(69,725)
	90DAY EUR FUTR MAR19.....	XCME 20190318	259,500,000.000	361,800
	90DAY EUR FUTR MAR20.....	XCME 20200316	(180,750,000.000)	(1,057,388)
	90DAY EUR FUTR MAR22.....	XCME 20220314	(850,000,000.000)	(4,918,750)
	90DAY EUR FUTR SEP19.....	XCME 20190916	913,500,000.000	3,528,055
	ABBVIE INC.....	2.3% 14 May 2021	7,400,000.000	7,226,631
	ABN AMRO BANK NV.....	1.8% 20 Sep 2019	1,700,000.000	1,682,898
	ADCB FINANCE CAYMAN LTD.....	3% 04 Mar 2019	3,500,000.000	3,496,255
	AERCAP IRELAND CAP/GLOBA.....	4.25% 01 Jul 2020	4,350,000.000	4,360,350
	AERCAP IRELAND CAP/GLOBA.....	4.625% 30 Oct 2020	4,700,000.000	4,732,796
	AIG GLOBAL FUNDING.....	1% 02 Jul 2020	2,000,000.000	1,998,783
	ALIBABA GROUP HOLDING.....	2.5% 28 Nov 2019	3,000,000.000	2,983,629
	ALLERGAN SALES LLC.....	5% 15 Dec 2021	1,000,000.000	1,028,899
	ALLY AUTO RECEIVABLES TRUST.....	2.64% 16 Feb 2021	5,954,904.860	5,945,602
	ALLY AUTO RECEIVABLES TRUST.....	2.72% 17 May 2021	5,000,000.000	4,991,957
	ALLY MASTER OWNER TRUST.....	1% 15 Jul 2022	4,000,000.000	3,986,470
	AMERICAN HONDA FINANCE.....	3.375% 10 Dec 2021	10,000,000.000	10,049,125

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	AMERICAN TOWER CORP	5.05% 01 Sep 2020	500,000.000	511,981
	AMERICAN TOWER CORP	2.8% 01 Jun 2020	5,000,000.000	4,961,577
	AMERICAN TOWER CORP	2.25% 15 Jan 2022	4,000,000.000	3,828,030
	AMGEN INC	1% 22 May 2019	4,965,000.000	4,967,853
	AMGEN INC	2.25% 19 Aug 2023	1,000,000.000	946,484
	ANHEUSER BUSCH INBEV FIN	2.65% 01 Feb 2021	2,271,000.000	2,233,292
	APTIV PLC	3.15% 19 Nov 2020	6,400,000.000	6,336,015
	ASSURANT INC	1% 26 Mar 2021	1,500,000.000	1,499,467
	AT+T INC	1% 15 Jul 2021	7,400,000.000	7,375,597
	AT+T INC	1% 01 Jun 2021	9,400,000.000	9,339,878
	AT+T INC	1% 12 Jun 2024	2,200,000.000	2,133,982
	ATHENE GLOBAL FUNDING	2.75% 20 Apr 2020	2,765,000.000	2,739,547
	ATHENE GLOBAL FUNDING	3% 01 Jul 2022	8,900,000.000	8,693,890
	ATRIUM HOTEL PORTFOLIO TRUST	1% 15 Jun 2035	5,000,000.000	4,971,260
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	261,572.390	184,147
	AVENUE OF AMERICAS	2.957% 13 Dec 2029	2,300,000.000	2,289,689
	AVIATION CAPITAL GROUP	6.75% 06 Apr 2021	1,113,000.000	1,181,141
	AVIATION CAPITAL GROUP	2.875% 20 Jan 2022	400,000.000	387,048
	BANK ACCEPT FUTR MAR20	XMOD 20200316	87,500,000.000	259,463
	BANK OF AMERICA CORP	1% 21 Jul 2021	300,000.000	298,742
	BANK OF AMERICA CORP	1% 17 May 2022	5,000,000.000	5,000,751
	BARCLAYS CAPITAL INC	TBA CASH COLLATERAL	(600,000.000)	(600,000)
	BARCLAYS PLC	2.75% 08 Nov 2019	1,000,000.000	992,724
	BAT INTL FINANCE PLC	2.75% 15 Jun 2020	600,000.000	589,539
	BG ENERGY CAPITAL PLC	4% 09 Dec 2020	300,000.000	303,125
	BG ENERGY CAPITAL PLC	4% 15 Oct 2021	3,390,000.000	3,437,500
	BMW US CAPITAL LLC	1.5% 11 Apr 2019	4,500,000.000	4,482,665
	BOC AVIATION LTD	2.75% 18 Sep 2022	2,000,000.000	1,924,316
	BOSTON SCIENTIFIC CORP	3.375% 15 May 2022	7,200,000.000	7,153,752
	BP CAPITAL MARKETS PLC	2.315% 13 Feb 2020	2,000,000.000	1,982,908
	BRAZILIAN REAL	FOREIGN CURRENCY	3,235.390	835
	BRITISH TRA INTL FINANCE	0.01% 04 Nov 2021	1,500,000.000	1,329,062
	BSPT ISSUER, LTD	1% 15 Oct 2034	322,668.780	322,228
	BWU00POR7 IRS USD R V 03MLIBOR	1% 19 Dec 2028	35,300,000.000	(825,605)
	CALIFORNIA ST	1% 01 Apr 2047	5,800,000.000	5,831,262
	CALIFORNIA ST EARTHQUAKE AUTH	2.805% 01 Jul 2019	1,344,000.000	1,342,414
	CANADIAN DOLLAR	FOREIGN CURRENCY	282,795.640	207,055
	CANADIAN GOVERNMENT	0.75% 01 Sep 2021	30,000,000.000	21,329,038
	CCWFSUS3 WELLS FARGO CCPC COC	CCWFSUS3 WELLS FARGO CCPC COC		
	CCWFSXUS7 BMO HARRIS MGCC COC	CCWFSXUS7 BMO HARRIS MGCC COC	803,000.000	803,000
	CENTERPOINT ENERGY RES	3.55% 01 Apr 2023	992,000.000	992,000
	CENTRAL NIPPON EXPRESSWY	2.293% 23 Apr 2021	900,000.000	900,483
	CFCRE COMMERCIAL MORTGAGE TRUS	3.367% 15 Jun 2050	1,400,000.000	1,366,719
	CGGS COMMERCIAL MORTGAGE TRUST	1% 15 Feb 2037	5,000,000.000	5,016,220
	CHARTER COMM OPT LLC/CAP	1% 15 Feb 2037	900,000.000	885,396
	CHARTER COMM OPT LLC/CAP	4.464% 23 Jul 2022	9,600,000.000	9,692,214
	CHASE ISSUANCE TRUST	1% 01 Feb 2024	2,400,000.000	2,359,667
	CHEVRON CORP	1% 15 May 2021	5,000,000.000	5,004,115
	CHEVRON CORP	1% 15 Nov 2021	2,825,000.000	2,831,400
	CHEVRON CORP	2.1% 16 May 2021	5,000,000.000	4,903,480
	CHUGOKU ELECTRIC POWER	2.701% 16 Mar 2020	2,000,000.000	1,984,482
	CITIBANK NA	2.85% 12 Feb 2021	1,600,000.000	1,585,541
	CITIGROUP COMMERCIAL MORTGAGE	3.522% 10 Sep 2058	500,000.000	505,986
	CITIGROUP INC	1% 26 Oct 2020	6,000,000.000	6,043,730
	CITIGROUP INC	2.7% 30 Mar 2021	400,000.000	394,060
	CITIGROUP INC	1% 02 Aug 2021	2,000,000.000	2,005,498
	CITIGROUP INC	2.75% 25 Apr 2022	4,300,000.000	4,176,909
	CITIGROUP INC	1% 24 Jul 2023	4,000,000.000	3,905,676
	CNPC GENERAL CAPITAL LTD	2.75% 14 May 2019	3,000,000.000	2,996,250
	CODELCO INC	7.5% 15 Jan 2019	3,000,000.000	3,004,039
	COMCAST CORP	3.3% 01 Oct 2020	11,800,000.000	11,845,133
	COMM MORTGAGE TRUST	3.373% 10 Oct 2048	4,500,000.000	4,536,036
	COMM MORTGAGE TRUST	3.142% 10 Feb 2048	4,800,000.000	4,801,405
	CPIB CAPITAL INC	1.25% 20 Sep 2019	5,000,000.000	4,951,765
	CREDIT SUISSE FIRST BOSTON MOR	5.75% 22 Apr 2033	0.030	0
	CURRENCY CONTRACT	USD/CAD		546,467
	CURRENCY CONTRACT	CAD/USD		(4,264)
	CURRENCY CONTRACT	USD/EUR		(16,956)
	CURRENCY CONTRACT	USD/GBP		1,715
	CURRENCY CONTRACT	JPY/USD		130,108
	CURRENCY CONTRACT	USD/JPY		(140,170)
	CURRENCY CONTRACT	USD/MXN		31,986
	CVS HEALTH CORP	2.75% 01 Dec 2022	700,000.000	673,684
	CVS HEALTH CORP	4.75% 01 Dec 2022	600,000.000	619,061
	CVS HEALTH CORP	3.35% 09 Mar 2021	3,000,000.000	2,991,435
	D.R. HORTON INC	3.75% 01 Mar 2019	2,000,000.000	1,999,835
	D.R. HORTON INC	4% 15 Feb 2020	4,500,000.000	4,508,494
	DAIMLER FINANCE NA LLC	1% 30 Oct 2019	3,000,000.000	3,003,128
	DAIMLER FINANCE NA LLC	1% 04 May 2023	4,000,000.000	3,958,636

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	DANISH KRONE.....	FOREIGN CURRENCY	3,939,951.870	603,551
	DBCQ MORTGAGE TRUST.....	1% 15 Jun 2034	10,000,000.000	9,849,908
	DBS GROUP HOLDINGS LTD.....	1% 25 Jul 2022	1,000,000.000	1,000,811
	DBUBS MORTGAGE TRUST.....	4.537% 10 Jul 2044	629,952.140	647,668
	DBUBS MORTGAGE TRUST.....	4.551% 10 Aug 2044	2,162,099.520	2,210,606
	DELL EQUIPMENT FINANCE TRUST.....	2.97% 22 Oct 2020	2,000,000.000	1,999,157
	DELL INT LLC / EMC CORP.....	3.48% 01 Jun 2019	800,000.000	797,636
	DELL INT LLC / EMC CORP.....	4.42% 15 Jun 2021	7,100,000.000	7,088,287
	DENVER CITY CNTY CO ARPT REV.....	1% 15 Nov 2031	2,620,000.000	2,622,620
	DEUTSCHE TELEKOM INT FIN.....	1% 17 Jan 2020	1,500,000.000	1,502,875
	DEXIA CREDIT LOCAL SA NY.....	1.875% 29 Jan 2020	3,700,000.000	3,666,466
	DOMINION ENERGY GAS HLDG.....	2.5% 15 Dec 2019	3,300,000.000	3,275,565
	DUQUESNE LIGHT HOLDINGS.....	6.4% 15 Sep 2020	500,000.000	521,442
	ELECTRICITE DE FRANCE SA.....	6.5% 26 Jan 2019	2,275,000.000	2,279,502
	ENEL FINANCE INTL NV.....	4.25% 14 Sep 2023	2,000,000.000	1,955,572
	ENERGY TRANSFER OPERATNG.....	9.7% 15 Mar 2019	2,000,000.000	2,023,762
	ENGIE SA.....	2.875% 10 Oct 2022	1,100,000.000	1,078,404
	ENRGY TRANS PT/REG FIN.....	5.75% 01 Sep 2020	2,000,000.000	2,052,584
	ENTERPRISE FLEET FINANCING LLC.....	3.14% 20 Feb 2024	400,000.000	399,697
	EXELON CORP.....	2.45% 15 Apr 2021	1,300,000.000	1,271,448
	EXPORT IMPORT BK INDIA.....	3.875% 02 Oct 2019	1,000,000.000	1,002,292
	FANNIE MAE.....	1% 25 Apr 2044	788,428.900	785,150
	FANNIE MAE.....	1% 25 Dec 2044	2,925,643.040	2,925,257
	FANNIE MAE.....	1% 25 Jul 2046	7,164,009.300	7,150,636
	FANNIE MAE.....	1% 25 Jul 2046	1,382,263.440	1,375,783
	FANNIE MAE.....	1% 25 Feb 2047	5,863,840.060	5,850,881
	FANNIE MAE.....	6% 25 Sep 2031	1,160,092.250	1,270,792
	FANNIE MAE.....	5.5% 25 Aug 2035	2,361,800.000	2,567,673
	FANNIE MAE.....	1% 25 Jun 2041	1,808,906.760	1,828,095
	FANNIE MAE.....	3% 25 Oct 2040	3,352,378.120	3,327,577
	FANNIEMAE ACES.....	1% 25 Nov 2022	333,603.290	336,414
	FANNIEMAE ACES.....	1.785% 25 Jun 2019	12,399.660	12,338
	FANNIEMAE ACES.....	1% 25 Jun 2031	602,521.340	607,532
	FANNIEMAE WHOLE LOAN.....	1% 25 Aug 2037	464,261.800	484,965
	FED HM LN PC POOL 1Q0184.....	1% 01 Nov 2036	278,633.390	292,093
	FED HM LN PC POOL 840291.....	1% 01 Nov 2041	282,406.390	294,168
	FED HM LN PC POOL A43389.....	5.5% 01 Feb 2036	22,519.550	23,779
	FED HM LN PC POOL A93101.....	5% 01 Jul 2040	208,862.890	220,955
	FED HM LN PC POOL B14914.....	5% 01 Jun 2019	218.390	219
	FED HM LN PC POOL B15130.....	5% 01 Jun 2019	6,351.330	6,381
	FED HM LN PC POOL B15170.....	5% 01 Jul 2019	1,827.380	1,836
	FED HM LN PC POOL C91030.....	5.5% 01 May 2027	74,991.780	79,187
	FED HM LN PC POOL G01838.....	5% 01 Jul 2035	377,270.790	400,630
	FED HM LN PC POOL G01912.....	5% 01 Sep 2035	13,926.420	14,784
	FED HM LN PC POOL G02123.....	5.5% 01 Mar 2036	13,340.810	14,388
	FED HM LN PC POOL G02254.....	5.5% 01 Mar 2036	9,853.440	10,630
	FED HM LN PC POOL G04092.....	5.5% 01 Mar 2038	29,561.280	31,667
	FED HM LN PC POOL G05267.....	5.5% 01 Dec 2038	166,347.230	177,949
	FED HM LN PC POOL G06193.....	5.5% 01 May 2040	138,458.390	148,316
	FED HM LN PC POOL G06872.....	5.5% 01 Sep 2039	292,094.840	315,139
	FED HM LN PC POOL G07786.....	4% 01 Aug 2044	2,572,902.040	2,648,793
	FED HM LN PC POOL G08105.....	5.5% 01 Jan 2036	4,546.360	4,902
	FED HM LN PC POOL G30547.....	5.5% 01 Jun 2024	119,791.130	126,493
	FED HM LN PC POOL H09069.....	6.5% 01 Sep 2037	92,338.800	101,166
	FED HM LN PC POOL H09070.....	6.5% 01 Sep 2037	22,128.220	23,629
	FED HM LN PC POOL L00007.....	5.5% 01 Mar 2035	28,424.300	30,645
	FED HM LN PC POOL L10219.....	5% 01 Jan 2034	315,849.630	328,841
	FED HM LN PC POOL M30034.....	4% 01 Dec 2020	6,769.460	6,776
	FED HM LN PC POOL N30127.....	4.5% 01 Sep 2033	58,428.010	60,111
	FED HM LN PC POOL N30926.....	5% 01 Nov 2032	108,962.120	112,841
	FED HM LN PC POOL N31031.....	4.5% 01 Sep 2033	20,605.150	20,911
	FED HM LN PC POOL N31490.....	5% 01 Jan 2038	42,586.080	44,237
	FED HM LN PC POOL P50425.....	5% 01 Nov 2034	149,844.850	153,011
	FED HM LN PC POOL U90133.....	4% 01 Aug 2042	207,457.850	212,857
	FED HM LN PC POOL Z60009.....	5% 01 Apr 2024	62,411.820	65,350
	FHLMC MULTIFAMILY STRUCTURED P.....	1% 25 Sep 2021	5,019,090.320	5,006,599
	FHLMC MULTIFAMILY STRUCTURED P.....	1% 25 Nov 2021	7,667,763.480	7,645,080
	FHLMC MULTIFAMILY STRUCTURED P.....	1.78% 25 Jul 2019	392,105.430	389,686
	FIRSTENERGY CORP.....	2.85% 15 Jul 2022	570,000.000	555,537
	FNMA POOL 256339.....	5.5% 01 Jul 2036	447.960	468
	FNMA POOL 256370.....	5.5% 01 Jun 2036	68,818.210	72,792
	FNMA POOL 256687.....	5.5% 01 Apr 2037	5,897.500	6,172
	FNMA POOL 256808.....	5.5% 01 Jul 2037	549.660	570
	FNMA POOL 256900.....	5.5% 01 Sep 2037	253.770	257
	FNMA POOL 357985.....	4.5% 01 Sep 2020	1,704.240	1,736
	FNMA POOL 499479.....	6.5% 01 Jun 2029	8,612.260	9,248
	FNMA POOL 526993.....	1% 01 Nov 2028	169,097.840	172,394
	FNMA POOL 629058.....	5.5% 01 May 2032	37,689.100	37,653
	FNMA POOL 657494.....	4.75% 01 Aug 2033	31,861.940	32,033

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	FNMA POOL 724068	4.465% 01 Feb 2034	74,557.950	75,039
	FNMA POOL 725352	1% 01 Apr 2019	116.270	118
	FNMA POOL 734384	5.5% 01 Jul 2033	117,709.130	125,464
	FNMA POOL 745017	1% 01 Jul 2020	196.290	200
	FNMA POOL 745150	1% 01 Jun 2020	23,247.500	23,677
	FNMA POOL 745393	1% 01 Sep 2020	11,145.740	11,352
	FNMA POOL 750148	4.465% 01 May 2033	120,430.000	123,693
	FNMA POOL 773398	4.5% 01 May 2019	307.880	314
	FNMA POOL 775227	4.5% 01 May 2019	147.330	150
	FNMA POOL 776014	4.465% 01 Sep 2033	65,104.150	65,524
	FNMA POOL 777651	4.49% 01 Feb 2034	53,813.110	54,179
	FNMA POOL 777652	4.465% 01 Aug 2034	41,444.680	41,609
	FNMA POOL 777654	4.465% 01 Oct 2034	28,111.440	28,097
	FNMA POOL 777655	4.465% 01 Nov 2034	44,317.080	44,492
	FNMA POOL 780316	4.5% 01 Jun 2019	4,597.420	4,682
	FNMA POOL 782012	4.465% 01 Jan 2035	74,395.570	74,883
	FNMA POOL 785677	5% 01 Jul 2019	1,720.900	1,751
	FNMA POOL 785721	5% 01 Jul 2019	22,046.380	22,431
	FNMA POOL 818985	4.465% 01 Jul 2035	28,248.420	28,234
	FNMA POOL 822771	4.465% 01 May 2035	25,655.810	25,643
	FNMA POOL 835361	4.5% 01 Sep 2035	48,264.320	49,663
	FNMA POOL 878661	5.5% 01 Feb 2036	12,174.540	12,725
	FNMA POOL 880871	5.5% 01 Apr 2036	2,052.900	2,162
	FNMA POOL 888737	1% 01 Oct 2037	833,788.500	872,227
	FNMA POOL 899303	5.5% 01 Mar 2037	398.960	418
	FNMA POOL 916389	5% 01 May 2027	32,843.030	33,967
	FNMA POOL 922386	5.5% 01 Jan 2037	1,938.250	2,033
	FNMA POOL 931884	4% 01 Sep 2039	40,497.380	41,005
	FNMA POOL 944052	5.5% 01 Jul 2037	2,662.300	2,787
	FNMA POOL 959407	6.5% 01 Dec 2037	26,054.100	27,739
	FNMA POOL 962745	5% 01 Apr 2038	34,330.970	34,345
	FNMA POOL 994397	5.5% 01 Nov 2038	50,768.350	51,880
	FNMA POOL AB6113	4% 01 Aug 2042	107,871.010	109,367
	FNMA POOL AC3943	4% 01 Jan 2040	469,982.490	478,957
	FNMA POOL AC4532	5% 01 Jan 2034	1,717,084.250	1,758,844
	FNMA POOL AC5635	4% 01 Mar 2040	72,124.470	73,425
	FNMA POOL AH0995	3.5% 01 Dec 2040	519,379.990	520,353
	FNMA POOL AL4287	1% 01 Nov 2040	770,016.870	842,530
	FNMA POOL AL7271	1% 01 Sep 2041	475,692.670	499,377
	FNMA POOL AL7824	1% 01 Aug 2034	3,522,382.460	3,576,718
	FNMA POOL AL8835	1% 01 Jan 2042	975,572.670	1,021,732
	FNMA POOL AL9066	1% 01 Aug 2025	265,965.480	267,977
	FNMA POOL AM3528	2.69% 01 Oct 2023	7,000,000.000	6,945,996
	FNMA POOL AS8509	3% 01 Dec 2046	2,581,247.400	2,525,047
	FNMA POOL AV4429	5% 01 Jan 2044	249,987.330	262,289
	FNMA POOL AX2491	4% 01 Oct 2044	463,974.960	473,891
	FNMA POOL AY5630	4% 01 Jun 2045	681,877.430	696,079
	FNMA POOL AZ5735	4% 01 Sep 2045	386,999.640	395,593
	FNMA POOL BC5068	2.5% 01 Mar 2044	279,430.050	265,044
	FNMA POOL BC8086	4% 01 Jun 2046	28,121.710	28,689
	FNMA POOL BE4147	3.5% 01 Sep 2046	211,659.290	212,197
	FNMA POOL BE4664	3.5% 01 May 2047	1,839,607.940	1,841,628
	FNMA POOL MA0213	5% 01 Oct 2039	17,944.330	18,385
	FNMA POOL MA0445	5% 01 Jun 2040	43,143.210	44,214
	FNMA POOL MA0476	4.5% 01 Jul 2020	1,588.660	1,618
	FNMA POOL MA0565	5.5% 01 Sep 2040	60,516.070	65,232
	FNMA POOL MA0600	4.5% 01 Dec 2040	39,644.860	40,570
	FNMA POOL MB0150	4% 01 Jun 2042	15,852.470	16,367
	FNMA TBA 15 YR 4.5	4.5% 17 Jan 2034	2,000,000.000	2,036,250
	FNMA TBA 30 YR 3.5	3.5% 14 Jan 2049	12,400,000.000	12,397,820
	FNMA TBA 30 YR 3.5	3.5% 13 Feb 2049	4,000,000.000	3,996,275
	FNMA TBA 30 YR 4	4% 14 Jan 2049	11,300,000.000	11,518,938
	FNMA TBA 30 YR 4	4% 13 Feb 2049	20,000,000.000	20,368,750
	FORD CREDIT AUTO OWNER TRUST/F	2.62% 15 Aug 2028	4,000,000.000	3,942,456
	FORD MOTOR CREDIT CO LLC	1% 12 Mar 2019	1,400,000.000	1,398,986
	FORD MOTOR CREDIT CO LLC	1% 09 Jan 2020	15,800,000.000	15,638,044
	FREDDIE MAC	1.8% 13 Apr 2020	10,000,000.000	9,902,860
	FREDDIE MAC	2% 15 May 2026	1,011,937.880	991,754
	FREDDIE MAC	5.5% 15 Apr 2036	1,208,691.240	1,307,582
	GATX CORP	1% 05 Nov 2021	2,000,000.000	1,979,407
	GE CAPITAL INTL FUNDING	2.342% 15 Nov 2020	2,200,000.000	2,123,122
	GENERAL ELECTRIC CO	5.55% 04 May 2020	700,000.000	711,997
	GENERAL ELECTRIC CO	2.2% 09 Jan 2020	300,000.000	295,632
	GENERAL MOTORS FINL CO	1% 15 Jan 2020	5,500,000.000	5,525,750
	GENERAL MOTORS FINL CO	4.2% 06 Nov 2021	400,000.000	399,820
	GM FINANCIAL AUTOMOBILE LEASIN	2.83% 20 Jul 2020	4,963,722.570	4,958,251
	GNMA II POOL 004113	5% 20 Apr 2038	1,214,682.350	1,289,669
	GNMA II POOL 004215	5.5% 20 Aug 2038	36,679.620	37,686
	GNMA II POOL 004314	5% 20 Dec 2038	502,147.690	532,929

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	GNMA II POOL 004462	5% 20 Jun 2039	26,375.870	27,073
	GNMA II POOL 004593	5% 20 Dec 2039	44,283.110	45,495
	GNMA II POOL 004932	3.5% 20 Jan 2041	30,063.270	29,943
	GNMA II POOL 004952	3.5% 20 Feb 2041	25,384.060	25,282
	GNMA II POOL 004994	3.5% 20 Mar 2041	74,519.550	74,222
	GNMA II POOL 005105	3.5% 20 Apr 2041	34,989.290	34,855
	GNMA II POOL 005278	3.5% 20 Jan 2042	5,393.140	5,371
	GNMA II POOL 005302	3.5% 20 Feb 2042	59,774.710	59,534
	GNMA II POOL 627122	5.5% 20 Mar 2034	164,956.950	172,782
	GNMA II POOL 634924	5.5% 20 Nov 2034	39,718.220	40,041
	GNMA II POOL 737242	5.5% 20 Nov 2037	90,895.730	91,752
	GNMA II POOL 763305	4.5% 20 May 2041	95,875.440	99,274
	GNMA II POOL 799902	3.74% 20 Mar 2042	153,966.320	155,268
	GNMA II POOL AA0711	3.74% 20 Jul 2042	167,385.900	168,801
	GNMA II POOL AH5878	3.75% 20 Mar 2044	62,752.980	64,246
	GNMA II POOL AU8923	4.5% 20 Aug 2046	885,401.710	924,229
	GNMA II POOL AX8408	4.5% 20 Feb 2041	480,490.140	498,296
	GNMA II POOL BC3090	5% 20 Jun 2035	732,776.330	768,996
	GNMA II POOL MA0214	3.5% 20 Jul 2042	141,991.180	141,420
	GNMA II POOL MA0456	3.5% 20 Oct 2042	168,928.110	168,248
	GNMA II POOL MA0528	3.5% 20 Nov 2042	45,804.870	45,621
	GNMA II POOL MA0619	3.5% 20 Dec 2042	36,024.880	35,880
	GNMA II POOL MA0776	3.5% 20 Feb 2043	29,182.910	29,066
	GNMA II POOL MA1150	3.5% 20 Jul 2043	29,490.830	29,372
	GNMA II POOL MA1218	3.5% 20 Aug 2043	15,209.120	15,148
	GNMA II POOL MA1279	3.5% 20 Sep 2043	15,886.660	15,823
	GNMA II POOL MA1367	3.5% 20 Oct 2043	13,786.500	13,731
	GNMA II POOL MA1440	3.5% 20 Nov 2043	29,252.480	29,135
	GNMA II POOL MA1512	3.5% 20 Dec 2043	14,296.950	14,239
	GNMA II POOL MA1829	3.5% 20 Apr 2044	1,912.000	1,904
	GNMA II POOL MA1910	3.5% 20 May 2044	47,060.420	46,871
	GNMA II POOL MA2064	3.5% 20 Jul 2044	9,122.180	9,086
	GNMA II POOL MA2667	3.5% 20 Mar 2045	120,138.060	119,655
	GNMA II POOL MA2744	3.5% 20 Apr 2045	23,633.060	23,538
	GNMA II POOL MA2756	4.5% 20 Apr 2045	1,430,768.610	1,500,339
	GNMA II POOL MA2816	3.5% 20 May 2045	51,723.370	51,515
	GNMA II POOL MA2883	3.5% 20 Jun 2045	45,074.370	44,893
	GNMA II POOL MA4187	4.5% 20 Jan 2047	68,575.210	70,525
	GNMA II POOL MA4772	5% 20 Oct 2047	338,224.500	347,385
	GNMA POOL 678858	5% 15 Mar 2038	11,526.570	12,091
	GNMA POOL 738317	5% 15 May 2041	15,282.110	15,886
	GNMA POOL 782386	5% 15 Aug 2038	826,134.250	875,325
	GNMA POOL 790468	4.5% 15 Nov 2039	357,168.910	369,844
	GNMA POOL 799863	3.75% 15 Apr 2042	242,301.680	246,478
	GNMA POOL AA0060	3.7% 15 Apr 2042	200,937.440	203,737
	GNMA POOL AB1552	3.75% 15 Sep 2042	2,639,591.010	2,694,597
	GNMA POOL AC1428	2.69% 15 Jun 2033	12,650,105.660	12,002,520
	GNMA POOL AK0485	3% 15 Oct 2044	299,082.390	294,809
	GNMA POOL AK4648	3% 15 Oct 2045	395,355.000	389,707
	GOLDEN CREDIT CARD TRUST	1.6% 15 Sep 2021	2,200,000.000	2,176,833
	GOLDMAN SACHS GROUP INC	1% 15 Sep 2020	9,898,000.000	9,944,427
	GOVERNMENT NATIONAL MORTGAGE A	6% 16 Jun 2032	2,014,871.950	2,191,021
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2066	0.020	0
	GRACECHURCH CARD PLC	1% 15 Jul 2022	7,000,000.000	7,009,807
	GS MORTGAGE SECURITIES TRUST	3.119% 10 May 2050	4,000,000.000	3,916,566
	GS MORTGAGE SECURITIES TRUST	2.905% 10 Nov 2049	5,800,000.000	5,763,665
	GS MORTGAGE SECURITIES TRUST	3.467% 10 Jun 2047	5,138,000.000	5,204,671
	GS MORTGAGE SECURITIES TRUST	3.419% 10 Oct 2032	6,000,000.000	6,038,277
	HEATHROW FUNDING LTD	4.875% 15 Jul 2023	4,650,000.000	4,768,775
	HP INC	1% 14 Jan 2019	1,800,000.000	1,800,285
	HSBC HOLDINGS PLC	1% 25 May 2021	1,100,000.000	1,111,270
	HSBC HOLDINGS PLC	3.6% 25 May 2023	1,700,000.000	1,690,293
	HSBC HOLDINGS PLC	1% 11 Sep 2021	1,500,000.000	1,480,168
	HUMANA INC	2.625% 01 Oct 2019	2,000,000.000	1,989,897
	HUTCH WHAM INT 09 LTD	7.625% 09 Apr 2019	2,000,000.000	2,023,050
	IBERDROLA FIN IRELAND	5% 11 Sep 2019	2,540,000.000	2,564,014
	ICICI BANK LTD/DUBAI	4.8% 22 May 2019	2,500,000.000	2,506,613
	IMPERIAL BRANDS FIN PLC	2.95% 21 Jul 2020	5,200,000.000	5,122,338
	ING BANK NV	2.5% 01 Oct 2019	2,200,000.000	2,189,990
	INTEL CORP	2.875% 11 May 2024	2,000,000.000	1,951,161
	INTL LEASE FINANCE CORP	8.25% 15 Dec 2020	500,000.000	537,892
	INTL LEASE FINANCE CORP	6.25% 15 May 2019	2,100,000.000	2,118,577
	INTL LEASE FINANCE CORP	5.875% 01 Apr 2019	2,100,000.000	2,108,566
	INTL LEASE FINANCE CORP	5.875% 15 Aug 2022	800,000.000	837,965
	JACKSON NATL LIFE GLOBAL	1% 27 Jun 2022	7,000,000.000	7,021,960
	JACKSON NATL LIFE GLOBAL	1% 27 Apr 2020	1,000,000.000	996,730
	JAPAN FIN ORG MUNICIPAL	2.125% 13 Apr 2021	2,000,000.000	1,961,964
	JAPANESE YEN	FOREIGN CURRENCY	17,841,605.000	162,618
	JP MORGAN CHASE BANK NA	1% 13 Feb 2020	7,000,000.000	6,990,729

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	JP MORGAN CHASE COMMERCIAL MOR	3.378% 15 Sep 2050	7,000,000.000	6,946,762
	JP MORGAN CHASE COMMERCIAL MOR	3.483% 15 Jun 2045	930,000.000	932,108
	JP MORGAN CHASE COMMERCIAL MOR	2.933% 05 Sep 2032	390,000.000	387,900
	JP MORGAN CHASE COMMERCIAL MOR	1% 15 Jul 2034	2,500,000.000	2,472,679
	JPMBB COMMERCIAL MORTGAGE SECU.....	3.288% 15 Jan 2048	10,650,000.000	10,649,885
*	JPMORGAN CHASE + CO.....	1% 09 Mar 2021	2,700,000.000	2,687,014
*	JPMORGAN CHASE + CO.....	1% 01 Mar 2025	4,000,000.000	3,863,928
	JPN BANK FOR INT L COOP.....	1.75% 28 May 2020	3,000,000.000	2,959,372
	KANSAS CITY SOUTHERN.....	3% 15 May 2023	4,025,000.000	3,937,331
	KLA TENCOR CORP.....	3.375% 01 Nov 2019	500,000.000	499,314
	KOMATSU FINANCE AMERICA.....	2.118% 11 Sep 2020	2,100,000.000	2,056,097
	KOMATSU FINANCE AMERICA.....	2.437% 11 Sep 2022	3,200,000.000	3,075,875
	LBI POST DISTRIBUTION CLAIM	0.01% 31 Dec 2060	(637,500.800)	(251,813)
	LBI POST DISTRIBUTION CLAIM	0.01% 31 Dec 2060	743,480.110	293,675
	LEASEPLAN CORPORATION NV	2.875% 22 Jan 2019	400,000.000	399,851
	LLOYDS BANK PLC	1% 07 May 2021	3,000,000.000	2,969,757
	LLOYDS BANKING GROUP PLC	1% 21 Jun 2021	700,000.000	693,108
	LONG GILT FUTURE MAR19	IFLL 20190327	(18,900,000.000)	(245,525)
	LSI OPEN POSITION NET ASSET.....	0.01% 31 Dec 2060	102,460.020	4,098
	MACQUARIE BANK LTD.....	2.6% 24 Jun 2019	2,000,000.000	1,994,017
	MARRIOTT INTERNATIONAL.....	3.125% 15 Oct 2021	300,000.000	297,616
	MARSH + MCLENNAN COS INC	2.75% 30 Jan 2022	3,000,000.000	2,940,412
	MASCO CORP.....	7.125% 15 Mar 2020	129,000.000	134,757
	MASSACHUSETTS EDUCATIONAL FINA	1% 25 Apr 2038	371,418.320	371,979
	MASTER CREDIT CARD TRUST.....	2.26% 21 Jul 2021	6,000,000.000	5,947,675
	MCCORMICK + CO.....	2.7% 15 Aug 2022	1,000,000.000	969,658
	MCDONALD S CORP.....	1% 28 Oct 2021	7,500,000.000	7,448,065
	MET LIFE GLOB FUNDING I	2.3% 10 Apr 2019	3,000,000.000	2,994,889
	MET LIFE GLOB FUNDING I	3.45% 09 Oct 2021	9,500,000.000	9,539,742
	MEXICAN PESO (NEW).....	FOREIGN CURRENCY	19,866.920	1,009
	MINERA Y METALURGICA DEL.....	2.875% 07 May 2019	1,200,000.000	1,198,777
	MINERA Y METALURGICA DEL.....	2.875% 07 May 2019	7,000,000.000	6,992,867
	MITSUBISHI UFJ FIN GRP.....	1% 22 Feb 2022	1,000,000.000	993,541
	MITSUBISHI UFJ FIN GRP.....	1% 26 Jul 2021	3,600,000.000	3,586,535
	MITSUBISHI UFJ LEASE+FIN.....	1% 23 Jul 2019	3,000,000.000	3,003,750
	MITSUBISHI UFJ LEASE+FIN.....	2.75% 21 Oct 2020	1,250,000.000	1,226,004
	MIZUHO FINANCIAL GROUP	1% 28 Feb 2022	3,000,000.000	2,998,547
	MORGAN STANLEY	TBA CASH COLLATERAL	(110,000.000)	(110,000)
	MORGAN STANLEY	1% 22 Jul 2022	10,000,000.000	9,859,642
	MORGAN STANLEY BAML TRUST	3.401% 15 May 2050	6,000,000.000	6,020,501
	MORGAN STANLEY CAPITAL I TRUST	3.35% 13 Jul 2029	5,000,000.000	5,013,790
	MOTOROLA SOLUTIONS INC.....	3.5% 01 Sep 2021	1,100,000.000	1,091,244
	MYLAN NV.....	3.15% 15 Jun 2021	6,000,000.000	5,867,781
	NATIONAL BANK OF CANADA	1% 17 Jan 2020	4,000,000.000	4,005,702
	NATIONAL RURAL UTIL COOP	1% 30 Jun 2021	6,000,000.000	5,953,914
	NAVIENT STUDENT LOAN TRUST	1% 26 Jul 2066	4,095,578.780	4,102,321
	NAVIENT STUDENT LOAN TRUST	1% 25 Mar 2067	5,041,468.320	5,041,467
	NAVIENT STUDENT LOAN TRUST	1% 25 Mar 2066	150,557.550	151,074
	NAVIENT STUDENT LOAN TRUST	1% 26 Jul 2066	2,707,168.740	2,718,035
	NAVIENT STUDENT LOAN TRUST	1% 15 Dec 2059	9,117,747.630	9,117,921
	NAVIENT STUDENT LOAN TRUST	3.01% 16 Jun 2042	4,397,235.900	4,382,991
	NEW YORK ST URBAN DEV CORP REV	2.1% 15 Mar 2022	4,095,000.000	4,038,530
	NISSAN MOTOR ACCEPTANCE	1% 28 Sep 2022	800,000.000	775,074
	NISSAN MOTOR ACCEPTANCE	1% 15 Mar 2021	2,000,000.000	1,969,370
	NISSAN MOTOR ACCEPTANCE	3.65% 21 Sep 2021	4,500,000.000	4,478,439
	NISSAN MOTOR ACCEPTANCE	1% 13 Sep 2019	1,600,000.000	1,596,102
	NORDEUTSCHE LANDESBANK.....	2% 05 Feb 2019	6,000,000.000	5,995,380
	NTT FINANCE CORP.....	1.9% 21 Jul 2021	400,000.000	385,556
	NTT FINANCE CORP.....	1% 29 Jun 2020	6,220,000.000	6,232,440
	ORIX CORP	2.65% 13 Apr 2021	1,500,000.000	1,454,121
	OSCAR US FUNDING TRUST	3.15% 10 Aug 2021	2,000,000.000	1,997,496
	PACIFIC NATIONAL FINANCE.....	4.625% 23 Sep 2020	285,000.000	288,616
	PENARTH MASTER ISSUER.....	1% 18 Sep 2022	4,500,000.000	4,488,102
	PENNSYLVANIA ELECTRIC CO.....	5.2% 01 Apr 2020	1,300,000.000	1,332,514
	PENSKE TRUCK LEASING/PTL	4.875% 11 Jul 2022	225,000.000	232,955
	PETROLEOS MEXICANOS.....	8% 03 May 2019	3,000,000.000	3,033,000
	PETRONAS CAPITAL LTD	5.25% 12 Aug 2019	3,100,000.000	3,135,864
	PETRONAS CAPITAL LTD	5.25% 12 Aug 2019	3,210,000.000	3,247,136
	PHILIP MORRIS INTL INC.....	2.5% 02 Nov 2022	2,000,000.000	1,922,204
	PLAINS ALL AMER PIPELINE.....	2.6% 15 Dec 2019	1,900,000.000	1,871,938
	POUND STERLING	FOREIGN CURRENCY	450,987.070	574,377
	PRIVATE EXPORT FUNDING.....	2.65% 16 Feb 2021	4,900,000.000	4,903,910
	PROTECTIVE LIFE GLOBAL	1.722% 15 Apr 2019	2,200,000.000	2,191,189
	PROTECTIVE LIFE GLOBAL	2.615% 22 Aug 2022	4,000,000.000	3,888,009
	QBE INSURANCE GROUP LTD.....	3% 21 Oct 2022	2,000,000.000	1,929,470
	QNB FINANCE LTD.....	2.875% 29 Apr 2020	1,500,000.000	1,479,750
	QUALCOMM INC.....	3% 20 May 2022	1,100,000.000	1,082,183
	RECKITT BENCKISER TSY.....	1% 24 Jun 2022	1,500,000.000	1,473,829
	RELX CAPITAL INC	8.625% 15 Jan 2019	500,000.000	500,863

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		Shares/ Par Value		
	REYNOLDS AMERICAN INC.....	3.25% 12 Jun 2020	2,207,000.000	2,193,446
	ROYAL BK SCOTLND GRP PLC	1% 15 May 2023	6,000,000.000	5,769,704
	S+P GLOBAL INC.....	3.3% 14 Aug 2020	2,500,000.000	2,504,925
	SABINE PASS LIQUEFACTION.....	5.625% 15 Apr 2023	300,000.000	316,074
	SAN FRANCISCO CITY CNTY CA R	2.526% 01 Aug 2020	4,500,000.000	4,465,170
	SANTANDER UK GROUP HLDGS	2.875% 05 Aug 2021	6,300,000.000	6,077,320
	SANTANDER UK PLC	1% 01 Jun 2021	300,000.000	296,689
	SANTANDER UK PLC	1% 15 Nov 2021	5,200,000.000	5,151,747
	SEMPRA ENERGY	1% 15 Mar 2021	1,200,000.000	1,175,553
	SHELL INTERNATIONAL FIN	2.25% 10 Nov 2020	300,000.000	296,424
	SHIRE ACQ INV IRELAND DA	1.9% 23 Sep 2019	1,000,000.000	985,986
	SHIRE ACQ INV IRELAND DA	2.4% 23 Sep 2021	3,000,000.000	2,900,951
	SHIRE ACQ INV IRELAND DA	2.875% 23 Sep 2023	3,200,000.000	3,025,015
	SIEMENS FINANCINGSMAT	2.9% 27 May 2022	4,100,000.000	4,025,419
	SINOPEC GRP OVERSEA 2015	2.5% 28 Apr 2020	902,000.000	890,916
	SINOPEC GRP OVERSEAS DEV	1.75% 29 Sep 2019	896,000.000	886,584
	SKY LTD.....	3.125% 26 Nov 2022	2,000,000.000	1,973,295
	SLC STUDENT LOAN TRUST	1% 15 Jun 2029	7,772,091.310	7,728,368
	SLC STUDENT LOAN TRUST	1% 15 Mar 2027	12,409,726.660	12,352,018
	SLC STUDENT LOAN TRUST	1% 15 Sep 2026	877,229.430	875,724
	SLM STUDENT LOAN TRUST	1% 27 Dec 2038	9,845,143.750	9,833,217
	SLM STUDENT LOAN TRUST	1% 25 Oct 2028	3,638,947.270	3,612,164
	SLM STUDENT LOAN TRUST	1% 25 Jan 2028	2,455,917.880	2,458,308
	SLM STUDENT LOAN TRUST	1% 25 Apr 2023	5,948,307.130	5,979,357
	SLM STUDENT LOAN TRUST	1% 25 Sep 2043	9,296,353.440	9,236,227
	SLM STUDENT LOAN TRUST	1% 25 Jan 2024	2,554,707.460	2,901,153
	SMBC AVIATION CAPITAL FI	2.65% 15 Jul 2021	2,800,000.000	2,725,255
	SMBC AVIATION CAPITAL FI	3% 15 Jul 2022	2,900,000.000	2,813,303
	SMBC AVIATION CAPITAL FI	2.65% 15 Jul 2021	5,083,000.000	4,947,311
	SOCIAL PROFESSIONAL LOAN PROGR	2.65% 25 Sep 2040	3,000,000.000	2,952,201
	SOCIAL PROFESSIONAL LOAN PROGR	2.64% 25 Aug 2047	1,371,337.070	1,364,894
	SOCIAL PROFESSIONAL LOAN PROGR	2.39% 25 Feb 2042	3,470,623.450	3,440,249
	SSGA	G STIFF ERISA QUALIFIED 5BPS	1,352,694.580	1,352,695
	STATE BANK INDIA/LONDON	3.622% 17 Apr 2019	2,000,000.000	2,000,436
	SUMITOMO MITSUI FINL GRP	1% 18 Oct 2022	2,000,000.000	1,981,156
	SUMITOMO MITSUI TR BK LT	2.05% 06 Mar 2019	3,400,000.000	3,394,098
	SUMITOMO MITSUI TR BK LT	1.95% 19 Sep 2019	4,200,000.000	4,162,683
	SUNCORP METWAY LTD	2.1% 03 May 2019	2,700,000.000	2,690,415
	SVENSKA HANDELSBANKEN AB	1% 30 Mar 2021	2,000,000.000	2,023,510
	SWAP BOA MERRILL LYNCH BOC BOC	SWAP CASH COLLATERAL USD	(430,000.000)	(430,000)
	SWAP CITIBANK COC	SWAP CASH COLLATERAL USD	110,000.000	110,000
	SWAP JP MORGAN BOC	SWAP CASH COLLATERAL USD	(60,000.000)	(60,000)
	TAKEDA PHARMACEUTICAL	4% 26 Nov 2021	3,000,000.000	3,040,917
	TELSTRA CORP LTD.....	4.8% 12 Oct 2021	1,100,000.000	1,142,886
	TELSTRA CORP LTD.....	3.125% 07 Apr 2025	3,700,000.000	3,549,959
	TOYOTA MOTOR CREDIT CORP.....	1% 11 Jan 2022	2,000,000.000	1,996,569
	TOYOTA MOTOR CREDIT CORP.....	1% 17 May 2022	14,000,000.000	13,844,815
	TSY INFL IX N/B	0.625% 15 Apr 2023	15,575,859.000	15,317,073
	TSY INFL IX N/B	0.75% 15 Jul 2028	43,519,248.000	42,596,164
	UBS BARCLAYS COMMERCIAL MORTGA.....	3.525% 10 May 2063	7,000,000.000	7,076,875
	UBS GROUP FUNDING SWITZE	2.95% 24 Sep 2020	200,000.000	197,885
	US 10YR NOTE (CBT)MAR19	XCBT 20190320	(31,600,000.000)	(915,906)
	US 10YR ULTRA FUT MAR19	XCBT 20190320	(29,000,000.000)	(1,209,766)
	US 2YR NOTE (CBT) MAR19	XCBT 20190329	420,200,000.000	2,728,939
	US 5YR NOTE (CBT) MAR19	XCBT 20190329	(5,900,000.000)	(94,031)
	US DOLLAR		3,166,677.110	3,166,677
	US TREASURY N/B.....	2.625% 31 Aug 2020	225,200,000.000	225,499,093
	US TREASURY N/B.....	2.625% 31 Jul 2020	97,600,000.000	97,718,188
	US ULTRA BOND CBT MAR19.....	XCBT 20190320	(12,100,000.000)	(1,052,112)
	VEREIT OPERATING PARTNER	3% 06 Feb 2019	1,507,000.000	1,506,093
	VERIZON COMMUNICATIONS.....	1% 16 Mar 2022	1,900,000.000	1,902,071
	VERIZON COMMUNICATIONS.....	1% 15 May 2025	6,800,000.000	6,593,476
	VMWARE INC	2.3% 21 Aug 2020	3,800,000.000	3,721,940
	VMWARE INC	2.95% 21 Aug 2022	4,600,000.000	4,384,571
	VODAFONE GROUP PLC	1% 16 Jan 2024	2,100,000.000	2,048,533
	WASHINGTON ST HLTH CARE FACS A	1% 01 Jan 2042	2,500,000.000	2,543,900
	WEA FINANCE LLC/WESTFIEL	2.7% 17 Sep 2019	4,390,000.000	4,370,562
	WELLS FARGO + COMPANY	1% 22 Apr 2019	625,000.000	625,086
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Jan 2059	3,000,000.000	3,088,559
	WF RBS COMMERCIAL MORTGAGE TRU.....	1% 15 Jun 2045	1,300,000.000	1,301,289
	WF RBS COMMERCIAL MORTGAGE TRU.....	1% 15 Aug 2047	1,700,000.000	1,698,931
	WOODSIDE FINANCE LTD.....	4.6% 10 May 2021	3,300,000.000	3,339,046
	WOODSIDE FINANCE LTD.....	3.65% 05 Mar 2025	1,100,000.000	1,044,814
	Sub-Total: Fund 5736 5 of 13		Total	\$ 1,433,735,292

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		Shares/ Par Value		
	21ST CENTURY FOX AMERICA	3% 15 Sep 2022	852,000.000	\$ 841,858
	ABB FINANCE USA INC	2.875% 08 May 2022	165,000.000	162,470
	ABBOTT LABORATORIES	2.55% 15 Mar 2022	300,000.000	292,262
	ABBOTT LABORATORIES	2.9% 30 Nov 2021	895,000.000	887,225
	ABBVIE INC	3.6% 14 May 2025	1,350,000.000	1,294,899
	ABBVIE INC	4.25% 14 Nov 2028	490,000.000	475,691
	AETNA INC	2.75% 15 Nov 2022	370,000.000	354,966
	ALLERGAN FUNDING SCS	3.85% 15 Jun 2024	365,000.000	359,998
	ALTRIA GROUP INC	2.85% 09 Aug 2022	440,000.000	422,390
	ALTRIA GROUP INC	4% 31 Jan 2024	650,000.000	638,785
	AMAZON.COM INC	2.8% 22 Aug 2024	400,000.000	388,783
	AMER AIRLINE 16 2 AA PTT	3.2% 15 Dec 2029	89,950.000	84,569
	AMER AIRLN 14 1 A PTT	3.7% 01 Apr 2028	174,992.920	169,428
	AMEREN ILLINOIS CO	2.7% 01 Sep 2022	420,000.000	412,453
	AMERICA MOVIL SAB DE CV	5% 30 Mar 2020	1,455,000.000	1,480,252
	AMERICAN AIRLINES 2013 2	4.95% 15 Jul 2024	533,118.970	541,142
	AMERICAN EXPRESS CREDIT	2.2% 03 Mar 2020	1,505,000.000	1,488,820
	AMERICAN INTL GROUP	4.125% 15 Feb 2024	1,140,000.000	1,144,667
	AMGEN INC	3.45% 01 Oct 2020	615,000.000	617,738
	AMGEN INC	4.1% 15 Jun 2021	305,000.000	311,005
	AMGEN INC	2.6% 19 Aug 2026	195,000.000	177,196
	AMGEN INC	2.65% 11 May 2022	995,000.000	972,656
	ANADARKO PETROLEUM CORP	5.55% 15 Mar 2026	200,000.000	209,468
	ANHEUSER BUSCH CO/INBEV	3.65% 01 Feb 2026	2,660,000.000	2,515,158
	ANTHEM INC	3.125% 15 May 2022	1,410,000.000	1,389,280
	ANTHEM INC	3.3% 15 Jan 2023	840,000.000	826,537
	APACHE CORP	3.25% 15 Apr 2022	413,000.000	404,501
	APPALACHIAN POWER CO	3.3% 01 Jun 2027	220,000.000	210,178
	APPLE INC	2.4% 03 May 2023	360,000.000	348,095
	APPLE INC	3.25% 23 Feb 2026	1,825,000.000	1,781,432
	APPLE INC	3.35% 09 Feb 2027	160,000.000	155,903
	APPLE INC	2.85% 11 May 2024	1,610,000.000	1,570,783
	ARCH CAPITAL FINANCE LLC	4.011% 15 Dec 2026	95,000.000	94,862
	AT+T INC	3.4% 15 May 2025	1,110,000.000	1,045,235
	AT+T INC	4.45% 01 Apr 2024	2,045,000.000	2,078,933
	AXIS SPECIALTY FINANCE	5.875% 01 Jun 2020	650,000.000	668,728
	BAKER HUGHES LLC/CO OBL	3.337% 15 Dec 2027	2,290,000.000	2,107,014
	BALTIMORE GAS + ELECTRIC	3.35% 01 Jul 2023	120,000.000	120,128
	BANCO SANTANDER SA	3.848% 12 Apr 2023	400,000.000	388,665
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	2,735,000.000	2,693,589
	BANK OF AMERICA CORP	4% 01 Apr 2024	2,090,000.000	2,101,584
	BANK OF AMERICA CORP	4% 22 Jan 2025	650,000.000	633,195
	BANK OF AMERICA CORP	3.95% 21 Apr 2025	850,000.000	823,595
	BANK OF AMERICA CORP	1% 20 Dec 2028	1,031,000.000	963,108
	BANK OF AMERICA CREDIT CARD TR	1.95% 15 Aug 2022	500,000.000	494,032
	BANK OF NY MELLON CORP	3.4% 15 May 2024	500,000.000	497,411
	BARCLAYS PLC	3.65% 16 Mar 2025	225,000.000	207,391
	BARCLAYS PLC	4.375% 12 Jan 2026	720,000.000	683,951
	BARCLAYS PLC	4.337% 10 Jan 2028	740,000.000	684,751
	BARCLAYS PLC	1% 16 May 2029	400,000.000	385,671
	BAT CAPITAL CORP	3.222% 15 Aug 2024	1,210,000.000	1,114,524
	BAXALTA INC	4% 23 Jun 2025	277,000.000	270,812
	BECTON DICKINSON AND CO	3.734% 15 Dec 2024	843,000.000	814,334
	BERKSHIRE HATHAWAY INC	2.75% 15 Mar 2023	2,375,000.000	2,331,478
	BNP PARIBAS	2.375% 21 May 2020	640,000.000	633,013
	BOSTON PROPERTIES LP	3.85% 01 Feb 2023	725,000.000	726,291
	BP CAP MARKETS AMERICA	3.245% 06 May 2022	1,210,000.000	1,199,509
	BROADCOM CRP / CAYMN FI	3.625% 15 Jan 2024	965,000.000	912,987
	BURLINGTN NORTH SANTA FE	3.4% 01 Sep 2024	465,000.000	465,551
	CA INC	3.6% 01 Aug 2020	515,000.000	514,172
	CALIFORNIA ST	6.2% 01 Oct 2019	1,350,000.000	1,383,818
	CALIFORNIA ST	6.2% 01 Mar 2019	170,000.000	170,925
	CAPITAL ONE BANK USA NA	3.375% 15 Feb 2023	495,000.000	477,956
	CAPITAL ONE NA	2.95% 23 Jul 2021	575,000.000	565,542
	CARDINAL HEALTH INC	4.625% 15 Dec 2020	635,000.000	649,441
	CATERPILLAR FINL SERVICE	1.931% 01 Oct 2021	845,000.000	818,221
	CATERPILLAR INC	2.6% 26 Jun 2022	140,000.000	136,503
	CBS CORP	4.3% 15 Feb 2021	210,000.000	212,895
	CELGENE CORP	3.625% 15 May 2024	835,000.000	814,383
	CENOVUS ENERGY INC	4.25% 15 Apr 2027	180,000.000	163,948
	CENTERPOINT ENER HOUSTON	2.25% 01 Aug 2022	305,000.000	294,629
	CFCRE COMMERCIAL MORTGAGE TRUS	3.585% 10 Dec 2054	2,250,000.000	2,233,239
	CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	2,265,000.000	2,252,225
	CHASE ISSUANCE TRUST	2.16% 15 Sep 2024	900,000.000	873,283
	CHEVRON CORP	2.355% 05 Dec 2022	530,000.000	513,246
	CHEVRON CORP	3.191% 24 Jun 2023	365,000.000	364,428
	CHUBB INA HOLDINGS INC	2.7% 13 Mar 2023	1,250,000.000	1,221,501
	CHUBB INA HOLDINGS INC	3.35% 15 May 2024	900,000.000	894,228
	CIGNA HOLDING CO	4.375% 15 Dec 2020	395,000.000	402,178

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		Shares/ Par Value		
	CIGNA HOLDING CO.....	4% 15 Feb 2022 510,000.000		515,220
	CINTAS CORPORATION NO. 2.....	3.7% 01 Apr 2027 475,000.000		463,914
	CISCO SYSTEMS INC.....	3% 15 Jun 2022 390,000.000		389,716
	CISCO SYSTEMS INC.....	2.2% 28 Feb 2021 400,000.000		394,700
	CISCO SYSTEMS INC.....	1.85% 20 Sep 2021 260,000.000		252,813
	CITIBANK CREDIT CARD ISSUANCE.....	2.49% 20 Jan 2023 400,000.000		396,774
	CITIBANK CREDIT CARD ISSUANCE.....	3.21% 07 Dec 2024 1,600,000.000		1,616,368
	CITIBANK CREDIT CARD ISSUANCE.....	2.88% 23 Jan 2023 1,200,000.000		1,199,349
	CITIGROUP COMMERCIAL MORTGAGE.....	3.314% 10 Apr 2049 3,000,000.000		2,960,919
	CITIGROUP COMMERCIAL MORTGAGE.....	3.717% 15 Sep 2048 4,500,000.000		4,559,047
	CITIGROUP COMMERCIAL MORTGAGE.....	3.197% 15 Aug 2050 5,000,000.000		4,821,326
	CITIGROUP INC.....	4.45% 29 Sep 2027 1,345,000.000		1,296,334
	CITIGROUP INC.....	3.7% 12 Jan 2026 1,165,000.000		1,120,106
	CITIGROUP INC.....	4.6% 09 Mar 2026 1,140,000.000		1,125,112
	CITIGROUP INC.....	3.4% 01 May 2026 740,000.000		696,058
	CITIGROUP INC.....	2.9% 08 Dec 2021 875,000.000		860,849
	COCA COLA CO/THE.....	3.15% 15 Nov 2020 540,000.000		543,706
	COMCAST CORP.....	5.7% 01 Jul 2019 369,000.000		373,348
	COMCAST CORP.....	3.6% 01 Mar 2024 1,310,000.000		1,313,141
	COMCAST CORP.....	3% 01 Feb 2024 1,510,000.000		1,472,160
	COMCAST CORP.....	4.15% 15 Oct 2028 435,000.000		441,713
	COMM MORTGAGE TRUST.....	3.42% 10 Aug 2047 1,500,000.000		1,501,922
	COMM MORTGAGE TRUST.....	3.546% 10 Jun 2047 1,800,000.000		1,814,549
	COMM MORTGAGE TRUST.....	3.819% 10 Jun 2047 200,000.000		204,076
	COMM MORTGAGE TRUST.....	3.35% 10 Feb 2048 5,000,000.000		4,959,899
	COMMONWEALTH BK AUSTR NY.....	2.3% 12 Mar 2020 1,035,000.000		1,024,182
	COMMONWEALTH EDISON CO.....	2.55% 15 Jun 2026 640,000.000		599,132
	COMMONWEALTH EDISON CO.....	2.95% 15 Aug 2027 205,000.000		197,120
	CONCHO RESOURCES INC.....	3.75% 01 Oct 2027 450,000.000		423,614
	CONCHO RESOURCES INC.....	4.3% 15 Aug 2028 150,000.000		146,730
	CONSTELLATION BRANDS INC.....	4.4% 15 Nov 2025 255,000.000		255,505
	CONTL AIRLINES 2012 1 A.....	4.15% 11 Oct 2025 393,820.430		392,797
	CONTL AIRLINES 2012 2 A.....	4% 29 Apr 2026 385,449.770		380,632
	CORP ANDINA DE FOMENTO.....	2% 10 May 2019 295,000.000		293,933
	COVENTRY HEALTH CARE INC.....	5.45% 15 Jun 2021 1,100,000.000		1,138,928
	CRED SUIS GP FUN LTD.....	3.75% 26 Mar 2025 755,000.000		719,936
	CRED SUIS GP FUN LTD.....	4.55% 17 Apr 2026 420,000.000		415,836
	CREDIT SUISSE NEW YORK.....	4.375% 05 Aug 2020 260,000.000		264,237
	CVS HEALTH CORP.....	3.875% 20 Jul 2025 1,282,000.000		1,249,309
	CVS HEALTH CORP.....	4.3% 25 Mar 2028 1,125,000.000		1,099,810
	DELL INT LLC / EMC CORP.....	3.48% 01 Jun 2019 2,110,000.000		2,103,764
	DELTA AIR LINES 2007 1 A.....	6.821% 10 Feb 2024 197,534.000		212,092
	DELTA AIR LINES INC.....	3.4% 19 Apr 2021 830,000.000		823,074
	DISCOVER BANK.....	8.7% 18 Nov 2019 467,000.000		487,065
	DISCOVER FINANCIAL SVS.....	3.85% 21 Nov 2022 1,048,000.000		1,040,735
	DISCOVER FINANCIAL SVS.....	4.1% 09 Feb 2027 165,000.000		154,039
	DISCOVERY COMMUNICATIONS.....	5.625% 15 Aug 2019 175,000.000		177,282
	DISCOVERY COMMUNICATIONS.....	3.95% 20 Mar 2028 495,000.000		458,983
	DISCOVERY COMMUNICATIONS.....	3.5% 15 Jun 2022 525,000.000		518,376
	DISCOVERY COMMUNICATIONS.....	3.95% 15 Jun 2025 745,000.000		715,625
	DOLLAR TREE INC.....	3.7% 15 May 2023 640,000.000		629,334
	DOMINION ENERGY GAS HLDG.....	3.55% 01 Nov 2023 265,000.000		264,326
	DOW CHEMICAL CO/THE.....	3% 15 Nov 2022 1,365,000.000		1,324,040
	DOWDUPONT INC.....	4.493% 15 Nov 2025 1,425,000.000		1,467,146
	DUKE ENERGY CAROLINAS.....	2.95% 01 Dec 2026 795,000.000		761,096
	EASTMAN CHEMICAL CO.....	3.8% 15 Mar 2025 673,000.000		648,975
	ECOLAB INC.....	4.35% 08 Dec 2021 632,000.000		649,313
	ECOPETROL SA.....	4.125% 16 Jan 2025 85,000.000		80,750
	EMERA US FINANCE LP.....	3.55% 15 Jun 2026 435,000.000		412,504
	ENTERGY CORP.....	5.125% 15 Sep 2020 975,000.000		995,097
	ENTERGY LOUISIANA LLC.....	2.4% 01 Oct 2026 305,000.000		280,476
	ENTERPRISE PRODUCTS OPER.....	3.35% 15 Mar 2023 1,690,000.000		1,666,915
	EOG RESOURCES INC.....	4.1% 01 Feb 2021 340,000.000		344,948
	EOG RESOURCES INC.....	3.15% 01 Apr 2025 420,000.000		406,207
	EXELON CORP.....	3.497% 01 Jun 2022 500,000.000		488,950
	EXELON GENERATION CO LLC.....	2.95% 15 Jan 2020 550,000.000		547,353
	EXPORT IMPORT BANK KOREA.....	5.125% 29 Jun 2020 945,000.000		972,583
	EXPRESS SCRIPTS HOLDING.....	4.5% 25 Feb 2026 460,000.000		466,225
	EXXON MOBIL CORPORATION.....	2.709% 06 Mar 2025 1,650,000.000		1,597,785
	FANNIE MAE.....	1.875% 24 Sep 2026 250,000.000		232,613
	FANNIE MAE.....	2% 05 Oct 2022 305,000.000		299,234
	FANNIE MAE.....	2.375% 19 Jan 2023 665,000.000		660,023
	FANNIE MAE.....	2.5% 13 Apr 2021 315,000.000		314,743
	FANNIE MAE.....	2.75% 22 Jun 2021 545,000.000		548,058
	FANNIE MAE.....	2.875% 12 Sep 2023 760,000.000		768,948
	FANNIE MAE.....	2.875% 30 Oct 2020 805,000.000		809,416
	FED HM LN PC POOL A47038.....	5% 01 Sep 2035 39,983.180		42,441
	FED HM LN PC POOL A56599.....	6% 01 Jan 2037 69,175.680		75,470
	FED HM LN PC POOL A63809.....	6% 01 Aug 2037 50,961.410		55,197

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			Shares/ Par Value	
	FED HM LN PC POOL A69654.....	6% 01 Dec 2037	23,489.670	25,633
	FED HM LN PC POOL A85726.....	5% 01 Apr 2039	91,776.390	97,069
	FED HM LN PC POOL A92478.....	4.5% 01 Jun 2040	460,520.470	482,192
	FED HM LN PC POOL A93318.....	5% 01 Aug 2040	304,211.310	319,862
	FED HM LN PC POOL A93713.....	5% 01 Sep 2040	366,635.910	388,340
	FED HM LN PC POOL A94069.....	5% 01 Sep 2040	108,331.340	114,743
	FED HM LN PC POOL A94113.....	5% 01 Oct 2040	112,495.820	119,155
	FED HM LN PC POOL A94898.....	4.5% 01 Nov 2040	183,656.490	192,298
	FED HM LN PC POOL A95085.....	4% 01 Nov 2040	824,876.080	848,746
	FED HM LN PC POOL A95519.....	4.5% 01 Dec 2040	109,087.890	114,221
	FED HM LN PC POOL A95575.....	4% 01 Dec 2040	467,601.810	481,124
	FED HM LN PC POOL A95960.....	4% 01 Dec 2040	435,281.450	447,877
	FED HM LN PC POOL A97040.....	4% 01 Feb 2041	553,101.630	569,108
	FED HM LN PC POOL C03469.....	4.5% 01 May 2040	587,939.250	615,606
	FED HM LN PC POOL C03517.....	4.5% 01 Sep 2040	47,445.690	49,678
	FED HM LN PC POOL C03520.....	4% 01 Sep 2040	630,554.310	648,782
	FED HM LN PC POOL C03545.....	5% 01 Aug 2040	286,010.800	302,941
	FED HM LN PC POOL C03792.....	3.5% 01 Apr 2042	1,916,745.430	1,930,963
	FED HM LN PC POOL C04272.....	3% 01 Oct 2042	1,122,798.180	1,103,905
	FED HM LN PC POOL C04422.....	3% 01 Dec 2042	885,751.100	870,726
	FED HM LN PC POOL C09004.....	3.5% 01 Jul 2042	1,074,765.180	1,082,738
	FED HM LN PC POOL C09022.....	3% 01 Jan 2043	5,180,514.140	5,092,023
	FED HM LN PC POOL C09029.....	3% 01 Mar 2043	629,769.800	618,939
	FED HM LN PC POOL C09031.....	2.5% 01 Feb 2043	359,876.450	340,030
	FED HM LN PC POOL C09055.....	4% 01 Dec 2043	199,638.720	204,305
	FED HM LN PC POOL C91176.....	5.5% 01 May 2028	63,075.530	66,604
	FED HM LN PC POOL C91908.....	3% 01 Jan 2037	2,194,852.190	2,170,736
	FED HM LN PC POOL C91960.....	3.5% 01 Nov 2037	971,014.500	983,320
	FED HM LN PC POOL C91969.....	3% 01 Jan 2038	465,553.100	460,434
	FED HM LN PC POOL E04113.....	2.5% 01 Nov 2027	1,370,365.610	1,355,108
	FED HM LN PC POOL G01843.....	6% 01 Jun 2035	165,352.650	180,560
	FED HM LN PC POOL G02031.....	5.5% 01 Feb 2036	275,447.560	297,078
	FED HM LN PC POOL G02408.....	5.5% 01 Dec 2036	104,863.740	113,108
	FED HM LN PC POOL G02427.....	5.5% 01 Dec 2036	238,501.610	257,279
	FED HM LN PC POOL G02794.....	6% 01 May 2037	185,721.080	202,864
	FED HM LN PC POOL G03695.....	5.5% 01 Nov 2037	73,260.410	79,016
	FED HM LN PC POOL G03737.....	6.5% 01 Nov 2037	91,870.420	101,074
	FED HM LN PC POOL G03781.....	6% 01 Jan 2038	5,747.770	6,272
	FED HM LN PC POOL G03812.....	5.5% 01 Feb 2038	332,405.640	356,053
	FED HM LN PC POOL G03819.....	6% 01 Jan 2038	20,378.190	22,263
	FED HM LN PC POOL G03926.....	6% 01 Feb 2038	53,861.360	58,792
	FED HM LN PC POOL G04585.....	5.5% 01 Feb 2038	66,865.290	72,118
	FED HM LN PC POOL G04588.....	5.5% 01 Aug 2038	27,261.440	29,141
	FED HM LN PC POOL G04688.....	5.5% 01 Sep 2038	49,291.220	52,630
	FED HM LN PC POOL G05179.....	5.5% 01 Jan 2039	60,494.270	65,103
	FED HM LN PC POOL G05472.....	4.5% 01 Jun 2039	83,442.810	87,324
	FED HM LN PC POOL G05676.....	4% 01 Nov 2039	599,497.900	616,844
	FED HM LN PC POOL G05726.....	5% 01 Aug 2039	172,727.970	182,886
	FED HM LN PC POOL G05741.....	4.5% 01 Dec 2039	72,804.250	76,229
	FED HM LN PC POOL G05927.....	4.5% 01 Jul 2040	676,120.380	707,936
	FED HM LN PC POOL G06087.....	5% 01 Sep 2040	55,000.360	58,215
	FED HM LN PC POOL G06231.....	4% 01 Dec 2040	428,705.250	441,111
	FED HM LN PC POOL G06499.....	4% 01 Mar 2041	510,183.260	524,929
	FED HM LN PC POOL G06506.....	4% 01 Dec 2040	1,148,140.030	1,181,366
	FED HM LN PC POOL G06507.....	4% 01 Feb 2041	215,650.440	221,892
	FED HM LN PC POOL G06601.....	4.5% 01 Dec 2040	1,703,244.390	1,783,384
	FED HM LN PC POOL G07032.....	3% 01 Jun 2042	1,643,660.550	1,616,075
	FED HM LN PC POOL G07129.....	3.5% 01 Sep 2042	1,333,445.760	1,343,326
	FED HM LN PC POOL G07388.....	3.5% 01 May 2043	693,200.110	698,313
	FED HM LN PC POOL G08273.....	5.5% 01 Jun 2038	34,675.260	37,052
	FED HM LN PC POOL G08368.....	4.5% 01 Oct 2039	277,359.250	290,404
	FED HM LN PC POOL G08372.....	4.5% 01 Nov 2039	197,111.610	206,342
	FED HM LN PC POOL G08479.....	3.5% 01 Mar 2042	579,477.250	583,775
	FED HM LN PC POOL G08521.....	3% 01 Jan 2043	581,832.510	571,894
	FED HM LN PC POOL G08567.....	4% 01 Jan 2044	0.010	0
	FED HM LN PC POOL G08577.....	4% 01 Mar 2044	0.010	0
	FED HM LN PC POOL G08601.....	4% 01 Aug 2044	336,539.750	343,989
	FED HM LN PC POOL G08624.....	4% 01 Jan 2045	278,714.220	284,882
	FED HM LN PC POOL G08627.....	3.5% 01 Feb 2045	842,371.480	845,469
	FED HM LN PC POOL G08654.....	3.5% 01 Jul 2045	2,199,076.800	2,206,540
	FED HM LN PC POOL G08676.....	3.5% 01 Nov 2045	2,975,227.520	2,985,325
	FED HM LN PC POOL G08677.....	4% 01 Nov 2045	631,250.110	644,506
	FED HM LN PC POOL G08681.....	3.5% 01 Dec 2045	1,393,737.250	1,398,467
	FED HM LN PC POOL G08707.....	4% 01 May 2046	2,062,822.750	2,105,935
	FED HM LN PC POOL G08732.....	3% 01 Nov 2046	868,154.520	846,896
	FED HM LN PC POOL G08735.....	4.5% 01 Oct 2046	794,941.140	823,973
	FED HM LN PC POOL G08737.....	3% 01 Dec 2046	4,352,948.970	4,247,708
	FED HM LN PC POOL G08739.....	4% 01 Dec 2046	428,866.020	437,796
	FED HM LN PC POOL G08741.....	3% 01 Jan 2047	2,415,224.200	2,354,728

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	FED HM LN PC POOL G08748.....	3.5% 01 Feb 2047	476,857.940	477,701
	FED HM LN PC POOL G08772.....	4.5% 01 Jul 2047	927,539.700	960,829
	FED HM LN PC POOL G08774.....	3.5% 01 Aug 2047	472,038.890	472,325
	FED HM LN PC POOL G08784.....	3.5% 01 Oct 2047	472,614.600	472,627
	FED HM LN PC POOL G08785.....	4% 01 Oct 2047	1,486,791.490	1,516,604
	FED HM LN PC POOL G08792.....	3.5% 01 Dec 2047	986,651.600	986,476
	FED HM LN PC POOL G08793.....	4% 01 Dec 2047	1,004,459.410	1,025,714
	FED HM LN PC POOL G08817.....	4% 01 Jun 2048	1,622,058.110	1,654,111
	FED HM LN PC POOL G08824.....	4% 01 Jul 2048	4,424,244.420	4,511,375
	FED HM LN PC POOL G08836.....	4% 01 Sep 2048	2,975,825.540	3,034,404
	FED HM LN PC POOL G08842.....	4% 01 Oct 2048	990,277.520	1,009,745
	FED HM LN PC POOL G08847.....	4% 01 Nov 2048	4,960,936.650	5,058,464
	FED HM LN PC POOL G12403.....	5% 01 Oct 2021	76,613.140	77,283
	FED HM LN PC POOL G13300.....	4.5% 01 May 2023	36,044.090	37,173
	FED HM LN PC POOL G13492.....	5% 01 Feb 2024	42,234.530	43,823
	FED HM LN PC POOL G13868.....	4.5% 01 Jul 2025	146,548.080	151,200
	FED HM LN PC POOL G14239.....	4% 01 Sep 2026	57,072.750	58,555
	FED HM LN PC POOL G16015.....	3% 01 Jan 2032	868,838.750	866,053
	FED HM LN PC POOL G16177.....	2% 01 Jan 2032	1,709,859.630	1,636,089
	FED HM LN PC POOL G16459.....	3.5% 01 Jul 2032	474,977.810	481,401
	FED HM LN PC POOL G18401.....	3.5% 01 Sep 2026	105,104.690	106,466
	FED HM LN PC POOL G18475.....	2.5% 01 Aug 2028	223,151.410	220,664
	FED HM LN PC POOL G67717.....	4% 01 Nov 2048	1,412,926.710	1,450,267
	FED HM LN PC POOL J09212.....	5% 01 Jan 2024	40,858.850	41,135
	FED HM LN PC POOL J12398.....	4.5% 01 Jun 2025	146,427.960	150,860
	FED HM LN PC POOL J12439.....	4.5% 01 Jun 2025	130,407.160	134,118
	FED HM LN PC POOL J13721.....	3.5% 01 Dec 2025	201,960.020	204,701
	FED HM LN PC POOL J15031.....	4% 01 Apr 2026	375,740.320	385,133
	FED HM LN PC POOL J15719.....	4% 01 Jun 2026	364,577.560	373,884
	FED HM LN PC POOL J15847.....	4% 01 Jun 2026	188,526.930	193,434
	FED HM LN PC POOL J16059.....	4% 01 Jul 2026	222,405.540	228,241
	FED HM LN PC POOL J16432.....	3.5% 01 Aug 2026	765,631.050	775,947
	FED HM LN PC POOL J18912.....	2.5% 01 Apr 2027	370,181.360	366,063
	FED HM LN PC POOL J23935.....	3% 01 May 2028	418,615.150	420,070
	FED HM LN PC POOL J24887.....	3% 01 Jul 2028	2,826,917.850	2,835,444
	FED HM LN PC POOL J27464.....	3.5% 01 Feb 2029	897,095.530	910,265
	FED HM LN PC POOL J27964.....	3% 01 Apr 2029	478,744.010	479,306
	FED HM LN PC POOL J28440.....	3% 01 Jun 2029	690,509.880	691,321
	FED HM LN PC POOL J29007.....	3% 01 Aug 2029	536,081.040	536,711
	FED HM LN PC POOL J29036.....	3% 01 Aug 2029	527,505.630	528,125
	FED HM LN PC POOL J29049.....	3% 01 Aug 2029	525,996.900	526,616
	FED HM LN PC POOL Q02171.....	5% 01 Jul 2041	186,814.950	197,188
	FED HM LN PC POOL Q02606.....	5% 01 Aug 2041	844,699.770	893,167
	FED HM LN PC POOL Q04673.....	4% 01 Nov 2041	1,068,498.370	1,099,425
	FED HM LN PC POOL Q10241.....	3.5% 01 Aug 2042	382,072.980	384,907
	FED HM LN PC POOL Q10448.....	3.5% 01 Aug 2042	468,457.980	471,932
	FED HM LN PC POOL Q11288.....	3.5% 01 Sep 2042	407,038.410	409,800
	FED HM LN PC POOL Q11788.....	3% 01 Oct 2042	233,676.970	229,767
	FED HM LN PC POOL Q12520.....	3% 01 Oct 2042	119,850.170	117,817
	FED HM LN PC POOL Q12841.....	3.5% 01 Nov 2042	1,067,692.270	1,075,614
	FED HM LN PC POOL Q13630.....	3% 01 Nov 2042	288,187.050	283,367
	FED HM LN PC POOL Q14326.....	2.5% 01 Jan 2043	1,010,559.090	954,821
	FED HM LN PC POOL Q15062.....	3% 01 Feb 2043	1,308,103.260	1,285,980
	FED HM LN PC POOL Q44452.....	3% 01 Nov 2046	453,552.140	442,446
	FED HM LN PC POOL Q49494.....	4.5% 01 Jul 2047	467,950.380	484,673
	FED HM LN PC POOL Q53334.....	4% 01 Jan 2048	1,444,598.150	1,473,057
	FED HM LN PC POOL Q53670.....	3.5% 01 Jan 2048	470,778.350	470,645
	FED HM LN PC POOL Q55401.....	5% 01 Apr 2048	1,143,680.520	1,200,872
	FED HM LN PC POOL V60298.....	3% 01 Oct 2028	464,403.450	465,379
	FED HM LN PC POOL V60564.....	3% 01 Jun 2029	929,999.160	931,095
	FED HM LN PC POOL V60869.....	2.5% 01 Jul 2030	1,579,942.940	1,547,560
	FED HM LN PC POOL V83344.....	4% 01 Aug 2047	956,581.950	975,394
	FED HM LN PC POOL V83495.....	3.5% 01 Oct 2047	1,424,531.180	1,424,291
	FEDERAL HOME LOAN BANK.....	2.125% 11 Feb 2020	480,000.000	477,752
	FEDERAL HOME LOAN BANK.....	3% 12 Oct 2021	1,685,000.000	1,706,494
	FEDERAL HOME LOAN BANK.....	3.25% 16 Nov 2028	785,000.000	798,243
	FEDEX CORP.....	3.3% 15 Mar 2027	125,000.000	118,857
	FHLMC MULTIFAMILY STRUCTURED P.....	1% 25 Apr 2023	1,255,000.000	1,273,573
	FHLMC MULTIFAMILY STRUCTURED P.....	3.49% 25 Jan 2024	245,000.000	250,542
	FHLMC MULTIFAMILY STRUCTURED P.....	3.224% 25 Mar 2027	2,500,000.000	2,494,226
	FHLMC MULTIFAMILY STRUCTURED P.....	1% 25 Sep 2027	2,985,000.000	2,956,579
	FHLMC MULTIFAMILY STRUCTURED P.....	1% 25 Dec 2027	5,000,000.000	5,043,613
	FHLMC MULTIFAMILY STRUCTURED P.....	1% 25 Jul 2028	3,500,000.000	3,657,722
	FHLMC TBA 30 YR 4.....	4% 14 Jan 2049	(3,000,000.000)	(3,058,301)
	FIDELITY NATIONAL INFORM.....	3.875% 05 Jun 2024	140,000.000	139,845
	FISERV INC.....	3.5% 01 Oct 2022	171,000.000	169,821
	FISERV INC.....	3.85% 01 Jun 2025	825,000.000	817,652
	FLORIDA POWER + LIGHT CO.....	2.75% 01 Jun 2023	120,000.000	117,435
	FNMA POOL 257281.....	5% 01 Jul 2028	14,503.580	15,193

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		Shares/ Par Value		
	FNMA POOL 555800	1% 01 Oct 2033 656,417.110		704,502
	FNMA POOL 655687	6.5% 01 Aug 2032 258,308.960		280,056
	FNMA POOL 660662	6.5% 01 Sep 2032 2,198.630		2,361
	FNMA POOL 725690	1% 01 Aug 2034 24,030.050		26,206
	FNMA POOL 735061	1% 01 Nov 2034 635,344.420		693,101
	FNMA POOL 735271	1% 01 Jan 2035 141,307.380		154,016
	FNMA POOL 735288	1% 01 Mar 2035 148,297.930		157,453
	FNMA POOL 735382	1% 01 Apr 2035 832,157.760		883,522
	FNMA POOL 735484	1% 01 May 2035 379,054.200		402,451
	FNMA POOL 735500	1% 01 May 2035 498,144.660		536,399
	FNMA POOL 735578	1% 01 Jun 2035 68,977.900		73,235
	FNMA POOL 735580	1% 01 Jun 2035 320,473.960		340,241
	FNMA POOL 735591	1% 01 Jun 2035 296,105.110		314,375
	FNMA POOL 735667	1% 01 Jul 2035 297,964.880		316,377
	FNMA POOL 735676	1% 01 Jul 2035 1,032,047.730		1,095,720
	FNMA POOL 735989	1% 01 Feb 2035 568,889.540		611,397
	FNMA POOL 745355	1% 01 Mar 2036 270,572.250		287,348
	FNMA POOL 745412	1% 01 Dec 2035 331,063.500		356,321
	FNMA POOL 745418	1% 01 Apr 2036 157,399.490		169,466
	FNMA POOL 745515	1% 01 May 2036 53,477.710		56,783
	FNMA POOL 745885	1% 01 Oct 2036 321,661.810		350,840
	FNMA POOL 745950	1% 01 Nov 2036 242,702.710		264,787
	FNMA POOL 826495	5.5% 01 Jul 2035 3,307.880		3,535
	FNMA POOL 831400	6% 01 Apr 2036 23,793.470		25,941
	FNMA POOL 832690	5% 01 Sep 2035 150,638.840		159,276
	FNMA POOL 832799	5% 01 Sep 2035 218,817.820		232,227
	FNMA POOL 872482	5.5% 01 Apr 2036 612,329.060		657,407
	FNMA POOL 888102	1% 01 May 2036 20,450.530		22,018
	FNMA POOL 888129	1% 01 Feb 2037 116,138.680		125,021
	FNMA POOL 888131	1% 01 Feb 2037 43,078.290		46,359
	FNMA POOL 888286	1% 01 Apr 2037 407,864.030		439,069
	FNMA POOL 888637	1% 01 Sep 2037 65,942.410		71,951
	FNMA POOL 889072	1% 01 Dec 2037 68,659.840		77,834
	FNMA POOL 889190	1% 01 Mar 2038 118,105.580		128,867
	FNMA POOL 889579	1% 01 May 2038 236,253.810		255,821
	FNMA POOL 889691	1% 01 Jul 2038 80,800.010		88,162
	FNMA POOL 889705	1% 01 Jun 2038 143,247.410		154,228
	FNMA POOL 889983	1% 01 Oct 2038 421,546.340		459,887
	FNMA POOL 898832	5.5% 01 Nov 2036 16,387.560		17,422
	FNMA POOL 899172	6.5% 01 Feb 2037 52,741.750		56,637
	FNMA POOL 902669	5% 01 Nov 2036 56,570.280		59,822
	FNMA POOL 916398	6.5% 01 May 2037 2,513.150		2,730
	FNMA POOL 928075	6% 01 Feb 2037 66,194.300		71,589
	FNMA POOL 933478	5% 01 Mar 2023 21,884.340		22,266
	FNMA POOL 938446	5.5% 01 Jul 2022 11,548.200		11,826
	FNMA POOL 943699	6.5% 01 Aug 2037 5,246.340		5,818
	FNMA POOL 946924	6.5% 01 Sep 2037 22,313.490		24,325
	FNMA POOL 948227	6.5% 01 Aug 2037 86,373.090		93,031
	FNMA POOL 954804	6.5% 01 Dec 2037 332.310		357
	FNMA POOL 959604	6.5% 01 Nov 2037 10,050.540		11,305
	FNMA POOL 968546	6.5% 01 Feb 2038 38,162.150		40,981
	FNMA POOL 969014	6.5% 01 Feb 2038 58,237.170		62,539
	FNMA POOL 969230	5.5% 01 May 2037 112,815.200		121,224
	FNMA POOL 995930	1% 01 Apr 2039 7,119.580		7,516
	FNMA POOL AA0472	4% 01 Mar 2039 131,367.250		135,057
	FNMA POOL AB1047	4.5% 01 May 2040 527,708.020		552,733
	FNMA POOL AB1141	4.5% 01 Jun 2040 474,092.220		496,529
	FNMA POOL AB2801	3.5% 01 Apr 2026 514,440.790		520,728
	FNMA POOL AB3693	4% 01 Oct 2041 593,977.460		610,759
	FNMA POOL AB4058	4% 01 Dec 2041 555,622.620		571,278
	FNMA POOL AB4689	3.5% 01 Mar 2042 863,627.730		870,369
	FNMA POOL AB5593	3.5% 01 Jul 2042 644,141.670		649,170
	FNMA POOL AB6017	3.5% 01 Aug 2042 943,970.270		951,339
	FNMA POOL AB6136	2.5% 01 Sep 2027 2,782,639.600		2,745,348
	FNMA POOL AB6229	3.5% 01 Sep 2042 3,018,573.670		3,042,138
	FNMA POOL AB6238	3.5% 01 Sep 2042 488,432.390		492,245
	FNMA POOL AB6390	3% 01 Oct 2042 285,225.030		280,453
	FNMA POOL AB6832	3.5% 01 Nov 2042 1,230,134.170		1,239,737
	FNMA POOL AB7272	3% 01 Dec 2042 1,623,281.850		1,596,327
	FNMA POOL AB7410	3% 01 Dec 2042 2,173,278.360		2,136,915
	FNMA POOL AB7426	3% 01 Dec 2042 1,401,257.000		1,378,138
	FNMA POOL AB7568	3% 01 Jan 2043 1,950,963.630		1,918,548
	FNMA POOL AB7570	3% 01 Jan 2043 3,281,714.820		3,227,188
	FNMA POOL AB7716	2.5% 01 Jan 2028 2,350,791.080		2,319,284
	FNMA POOL AB7741	3% 01 Jan 2043 1,725,765.660		1,696,690
	FNMA POOL AB8499	3% 01 Feb 2043 597,790.710		587,510
	FNMA POOL AB8923	3% 01 Apr 2043 22,375.570		21,987
	FNMA POOL AB9361	3.5% 01 May 2043 527,588.510		531,706
	FNMA POOL AB9944	3% 01 Jul 2043 686,933.600		673,827

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	FNMA POOL AC1889.....	4% 01 Sep 2039 259,865.060		267,175
	FNMA POOL AC2953.....	4.5% 01 Sep 2039 2,547,940.750		2,668,075
	FNMA POOL AC8568.....	4.5% 01 Jan 2040 234,352.100		245,885
	FNMA POOL AC9564.....	4.5% 01 Feb 2040 336,603.950		352,571
	FNMA POOL AD0567.....	1% 01 Sep 2039 28,835.930		32,851
	FNMA POOL AD5479.....	5% 01 Jun 2040 52,252.000		55,466
	FNMA POOL AD9713.....	5% 01 Aug 2040 112,180.940		119,082
	FNMA POOL AD9870.....	4% 01 Oct 2040 54,710.670		56,256
	FNMA POOL AE0113.....	1% 01 Jul 2040 380,348.480		391,036
	FNMA POOL AE0967.....	1% 01 Jun 2039 444,549.700		446,957
	FNMA POOL AH0210.....	4.5% 01 Dec 2040 935,230.960		979,598
	FNMA POOL AH0921.....	4% 01 Dec 2040 1,162,312.650		1,195,153
	FNMA POOL AH0943.....	4% 01 Dec 2040 743,812.230		764,826
	FNMA POOL AH2899.....	4.5% 01 Jan 2041 1,572,567.510		1,647,177
	FNMA POOL AH3324.....	3.5% 01 Feb 2026 51,170.290		51,796
	FNMA POOL AH3765.....	4% 01 Jan 2041 2,111,054.200		2,170,701
	FNMA POOL AH4404.....	4% 01 Jan 2041 1,590,293.230		1,635,214
	FNMA POOL AH5616.....	3.5% 01 Feb 2026 32,442.000		32,838
	FNMA POOL AH5929.....	3.5% 01 Feb 2026 78,840.270		79,804
	FNMA POOL AH5984.....	4.5% 01 Mar 2041 473,141.380		495,063
	FNMA POOL AH6210.....	3.5% 01 Feb 2026 50,024.780		50,636
	FNMA POOL AH6438.....	3.5% 01 Feb 2026 78,546.900		79,507
	FNMA POOL AI1051.....	4% 01 Jun 2026 200,067.390		205,024
	FNMA POOL AI8382.....	3.5% 01 Sep 2026 241,213.280		244,161
	FNMA POOL AK0968.....	3% 01 Feb 2027 468,901.630		470,369
	FNMA POOL AK1140.....	3% 01 Feb 2027 290,488.550		291,393
	FNMA POOL AK1608.....	3% 01 Jan 2027 331,906.640		332,943
	FNMA POOL AK5567.....	3% 01 Apr 2027 433,263.620		434,612
	FNMA POOL AK6966.....	3% 01 Mar 2027 487,898.900		489,424
	FNMA POOL AK7088.....	3.5% 01 Apr 2042 372,104.410		375,008
	FNMA POOL AK8311.....	2.5% 01 Dec 2027 202,240.610		199,531
	FNMA POOL AK8660.....	3% 01 Apr 2027 447,600.770		448,994
	FNMA POOL AL1895.....	1% 01 Jun 2042 452,812.970		456,347
	FNMA POOL AL1945.....	1% 01 Jun 2042 1,303,317.200		1,313,489
	FNMA POOL AL2151.....	1% 01 Mar 2042 1,812,496.060		1,826,642
	FNMA POOL AL2389.....	1% 01 Sep 2042 745,868.070		751,690
	FNMA POOL AL2890.....	1% 01 Dec 2042 724,048.850		712,194
	FNMA POOL AL3039.....	1% 01 Oct 2027 427,611.720		433,699
	FNMA POOL AL3218.....	1% 01 Feb 2043 474,453.560		478,156
	FNMA POOL AL3454.....	1% 01 Apr 2043 254,783.190		250,550
	FNMA POOL AL6851.....	1% 01 Oct 2043 362,859.210		344,178
	FNMA POOL AL8352.....	1% 01 Oct 2044 569,347.640		559,426
	FNMA POOL AL9865.....	1% 01 Feb 2047 2,644,481.180		2,579,086
	FNMA POOL AO0454.....	3.5% 01 Aug 2042 532,540.940		536,698
	FNMA POOL AO0527.....	3% 01 May 2027 630,945.910		632,910
	FNMA POOL AO1967.....	3% 01 Jun 2027 43,074.760		43,210
	FNMA POOL AO3110.....	3.5% 01 Jun 2042 1,016,867.900		1,024,766
	FNMA POOL AO7185.....	4% 01 Sep 2042 1,174,706.980		1,207,896
	FNMA POOL AP0457.....	3% 01 Jul 2027 109,033.860		109,374
	FNMA POOL AP1110.....	2.5% 01 Sep 2027 185,190.620		182,126
	FNMA POOL AP2611.....	3.5% 01 Sep 2042 469,674.360		473,339
	FNMA POOL AP3308.....	3.5% 01 Sep 2042 453,880.700		457,424
	FNMA POOL AP3902.....	3% 01 Oct 2042 396,405.360		390,003
	FNMA POOL AP4539.....	3.5% 01 Sep 2042 1,052,938.580		1,061,159
	FNMA POOL AP5143.....	3% 01 Sep 2042 563,906.500		554,799
	FNMA POOL AP6032.....	3% 01 Apr 2043 1,205,068.930		1,185,187
	FNMA POOL AP8615.....	2.5% 01 Nov 2027 231,398.850		228,297
	FNMA POOL AP8903.....	3.5% 01 Oct 2042 961,048.540		968,550
	FNMA POOL AP9998.....	3.5% 01 Oct 2042 107,795.860		108,637
	FNMA POOL AQ3956.....	2.5% 01 Jun 2028 123,660.410		121,301
	FNMA POOL AQ8684.....	3% 01 Dec 2042 168,291.930		165,496
	FNMA POOL AR0190.....	3% 01 Apr 2043 195,011.700		191,644
	FNMA POOL AR2626.....	2.5% 01 Feb 2043 611,256.410		579,787
	FNMA POOL AR2638.....	3.5% 01 Feb 2043 537,182.410		542,205
	FNMA POOL AR4756.....	2.5% 01 Feb 2028 117,338.530		115,764
	FNMA POOL AR6858.....	3% 01 Feb 2043 29,063.840		28,574
	FNMA POOL AR9161.....	3% 01 May 2043 367,475.510		360,912
	FNMA POOL AR9203.....	3.5% 01 Mar 2043 2,037,590.690		2,053,439
	FNMA POOL AR9218.....	3% 01 Mar 2043 18,348.150		18,029
	FNMA POOL AS4155.....	3% 01 Sep 2044 194,985.060		191,597
	FNMA POOL AS5133.....	3.5% 01 Jun 2045 5,640,377.930		5,660,541
	FNMA POOL AS5263.....	3.5% 01 Jun 2045 1,254,262.440		1,258,552
	FNMA POOL AS5384.....	4% 01 Jul 2045 688,625.100		702,931
	FNMA POOL AS6275.....	3% 01 Dec 2030 416,492.520		415,744
	FNMA POOL AS6286.....	4% 01 Dec 2045 1,411,187.290		1,439,997
	FNMA POOL AS6304.....	4% 01 Dec 2045 689,909.240		704,029
	FNMA POOL AS6515.....	4% 01 Jan 2046 0.010		0
	FNMA POOL AS7248.....	4% 01 May 2046 714,558.210		729,001
	FNMA POOL AS7693.....	2% 01 Aug 2031 1,232,996.310		1,180,160

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	FNMA POOL AS7877	2.5% 01 Sep 2046	898,577.370	848,670
	FNMA POOL AS8115	3% 01 Oct 2046	435,826.180	425,053
	FNMA POOL AS8249	3% 01 Nov 2036	2,803,127.110	2,772,977
	FNMA POOL AS8386	2.5% 01 Nov 2031	1,931,680.850	1,887,217
	FNMA POOL AS8461	3.5% 01 Dec 2046	1,745,165.970	1,749,603
	FNMA POOL AS8483	3% 01 Dec 2046	931,850.050	908,817
	FNMA POOL AS8572	3.5% 01 Dec 2046	2,892,027.920	2,898,180
	FNMA POOL AS8650	3% 01 Jan 2047	3,682,486.710	3,591,464
	FNMA POOL AS9394	4.5% 01 Apr 2047	0.010	0
	FNMA POOL AT2040	3% 01 Apr 2043	56,133.630	55,170
	FNMA POOL AT2745	3% 01 May 2043	58,203.620	57,209
	FNMA POOL AT2894	2.5% 01 May 2028	40,934.600	40,386
	FNMA POOL AU1279	2.5% 01 Jul 2028	242,632.580	239,382
	FNMA POOL AU5904	3.5% 01 Sep 2033	492,103.500	501,256
	FNMA POOL AU9300	3% 01 Sep 2028	602,300.490	602,237
	FNMA POOL AV2223	4% 01 Dec 2043	130,387.830	133,534
	FNMA POOL AZ4775	3.5% 01 Oct 2045	3,624,189.150	3,636,585
	FNMA POOL BA4750	3.5% 01 Jan 2031	709,827.300	718,600
	FNMA POOL BC0769	4% 01 Dec 2045	1,489,699.400	1,520,343
	FNMA POOL BC4411	3.5% 01 Mar 2031	1,077,139.340	1,090,484
	FNMA POOL BC9096	3.5% 01 Dec 2046	2,134,618.170	2,139,604
	FNMA POOL BD2436	3.5% 01 Jan 2047	721,710.320	723,248
	FNMA POOL BH7687	3% 01 Dec 2032	0.010	0
	FNMA POOL BM4676	1% 01 Oct 2048	1,540,050.810	1,580,225
	FNMA POOL BM4716	1% 01 Dec 2030	1,041,689.670	1,056,198
	FNMA POOL CA0619	4% 01 Oct 2047	704,442.630	718,248
	FNMA POOL MA0243	5% 01 Nov 2029	312,768.250	327,736
	FNMA POOL MA0318	4.5% 01 Feb 2030	68,237.920	70,874
	FNMA POOL MA0648	3.5% 01 Feb 2026	54,628.300	55,296
	FNMA POOL MA0687	3% 01 Mar 2021	27,974.880	27,919
	FNMA POOL MA0918	4% 01 Dec 2041	1,848,541.510	1,900,780
	FNMA POOL MA1035	3% 01 Apr 2027	61,867.050	62,060
	FNMA POOL MA1062	3% 01 May 2027	30,698.660	30,794
	FNMA POOL MA1272	3% 01 Dec 2042	619,281.620	608,992
	FNMA POOL MA1962	3% 01 Jul 2024	33,729.700	33,968
	FNMA POOL MA2495	3.5% 01 Jan 2046	1,685,901.930	1,691,320
	FNMA POOL MA2686	3% 01 Jul 2026	36,631.390	36,845
	FNMA POOL MA2833	3% 01 Dec 2046	1,302,215.270	1,270,028
	FNMA POOL MA2863	3% 01 Jan 2047	1,785,191.600	1,741,066
	FNMA POOL MA2895	3% 01 Feb 2047	24,372.740	23,770
	FNMA POOL MA3027	4% 01 Jun 2047	516,466.640	526,667
	FNMA POOL MA3058	4% 01 Jul 2047	534,612.310	545,158
	FNMA POOL MA3101	4.5% 01 Aug 2047	940,253.100	975,154
	FNMA POOL MA3149	4% 01 Oct 2047	478,681.290	488,075
	FNMA POOL MA3182	3.5% 01 Nov 2047	6,658,769.780	6,660,645
	FNMA POOL MA3188	3% 01 Nov 2032	0.010	0
	FNMA POOL MA3212	4.5% 01 Dec 2047	480,515.600	498,239
	FNMA POOL MA3239	4% 01 Jan 2048	967,003.970	986,558
	FNMA POOL MA3277	4% 01 Feb 2048	1,943,923.250	1,982,003
	FNMA POOL MA3283	3% 01 Feb 2033	0.010	0
	FNMA POOL MA3284	3.5% 01 Feb 2033	738,997.660	748,398
	FNMA POOL MA3312	3% 01 Mar 2033	0.010	0
	FNMA POOL MA3333	4% 01 Apr 2048	3,888,615.310	3,978,221
	FNMA POOL MA3364	3.5% 01 May 2033	855,604.200	866,060
	FNMA POOL MA3384	4% 01 Jun 2048	2,119,645.510	2,161,169
	FNMA POOL MA3385	4.5% 01 Jun 2048	1,210,724.460	1,254,232
	FNMA POOL MA3392	3.5% 01 Jun 2033	0.010	0
	FNMA POOL MA3467	4% 01 Sep 2048	0.010	0
	FNMA TBA 30 YR 3.5	3.5% 14 Jan 2049	(1,500,000.000)	(1,499,736)
	FORD MOTOR CREDIT CO LLC	3.664% 08 Sep 2024	325,000.000	290,677
	FORD MOTOR CREDIT CO LLC	4.134% 04 Aug 2025	1,535,000.000	1,382,699
	FORD MOTOR CREDIT CO LLC	3.81% 09 Jan 2024	330,000.000	304,545
	FORTIS INC.	3.055% 04 Oct 2026	285,000.000	260,174
	FORTIVE CORPORATION	3.15% 15 Jun 2026	220,000.000	207,478
	FORTUNE BRANDS HOME + SE	3% 15 Jun 2020	375,000.000	371,908
	FREDDIE MAC	1.5% 17 Jan 2020	360,000.000	355,962
	FREDDIE MAC	1.375% 15 Aug 2019	1,060,000.000	1,051,484
	FREDDIE MAC	2.375% 16 Feb 2021	2,205,000.000	2,197,344
	GENERAL DYNAMICS CORP.	2.25% 15 Nov 2022	885,000.000	863,476
	GENERAL ELECTRIC CO	4.65% 17 Oct 2021	240,000.000	240,720
	GENERAL ELECTRIC CO	3.15% 07 Sep 2022	388,000.000	366,691
	GENERAL ELECTRIC CO	3.45% 15 May 2024	1,025,000.000	962,805
	GENERAL MOTORS FINL CO	4% 15 Jan 2025	1,850,000.000	1,730,521
	GILEAD SCIENCES INC.	4.5% 01 Apr 2021	595,000.000	612,376
	GILEAD SCIENCES INC.	4.4% 01 Dec 2021	40,000.000	41,280
	GILEAD SCIENCES INC.	3.5% 01 Feb 2025	835,000.000	823,966
	GLAXOSMITHKLINE CAP INC	2.8% 18 Mar 2023	290,000.000	285,051
	GLAXOSMITHKLINE CAPITAL	2.85% 08 May 2022	355,000.000	350,695
	GNMA II POOL 004520	5% 20 Aug 2039	288,395.370	306,233

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	GNMA II POOL 004746.....	4.5% 20 Jul 2040	1,730,578.760	1,815,879
	GNMA II POOL 004747.....	5% 20 Jul 2040	664,917.850	709,341
	GNMA II POOL 004833.....	4% 20 Oct 2040	2,262,886.360	2,337,264
	GNMA II POOL 004922.....	4% 20 Jan 2041	277,584.050	286,714
	GNMA II POOL 004923.....	4.5% 20 Jan 2041	189,685.410	199,047
	GNMA II POOL 004945.....	4% 20 Feb 2041	669,370.480	691,344
	GNMA II POOL 004978.....	4.5% 20 Mar 2041	564,000.220	591,835
	GNMA II POOL 004979.....	5% 20 Mar 2041	786,490.480	833,263
	GNMA II POOL 004984.....	5.5% 20 Mar 2041	227,890.190	242,931
	GNMA II POOL 005017.....	4.5% 20 Apr 2041	610,810.800	640,964
	GNMA II POOL 005115.....	4.5% 20 Jul 2041	334,913.080	351,352
	GNMA II POOL 005140.....	4.5% 20 Aug 2041	1,204,836.150	1,263,991
	GNMA II POOL 005326.....	3% 20 Mar 2027	340,044.480	341,105
	GNMA II POOL 005332.....	4% 20 Mar 2042	980,415.390	1,012,596
	GNMA II POOL MA0023.....	4% 20 Apr 2042	455,174.740	470,135
	GNMA II POOL MA0317.....	3% 20 Aug 2042	1,689,660.640	1,677,882
	GNMA II POOL MA0318.....	3.5% 20 Aug 2042	3,391,232.290	3,429,834
	GNMA II POOL MA0391.....	3% 20 Sep 2042	1,712,204.550	1,700,269
	GNMA II POOL MA0392.....	3.5% 20 Sep 2042	1,761,859.390	1,781,935
	GNMA II POOL MA0462.....	3.5% 20 Oct 2042	3,315,490.420	3,353,224
	GNMA II POOL MA0624.....	3% 20 Dec 2042	656,973.890	652,394
	GNMA II POOL MA0626.....	4% 20 Dec 2042	366,644.360	378,477
	GNMA II POOL MA0698.....	3% 20 Jan 2043	888,675.860	882,481
	GNMA II POOL MA0783.....	3.5% 20 Feb 2043	2,048,758.730	2,080,920
	GNMA II POOL MA0851.....	3% 20 Mar 2043	379,700.790	377,054
	GNMA II POOL MA0933.....	3% 20 Apr 2043	371,410.820	368,822
	GNMA II POOL MA1997.....	4.5% 20 Jun 2044	1,075,579.380	1,130,296
	GNMA II POOL MA2303.....	3.5% 20 Oct 2044	2,751,364.020	2,776,332
	GNMA II POOL MA2304.....	4% 20 Oct 2044	1,027,773.950	1,056,113
	GNMA II POOL MA2372.....	4% 20 Nov 2044	354,029.160	365,202
	GNMA II POOL MA2445.....	3.5% 20 Dec 2044	1,082,104.730	1,091,369
	GNMA II POOL MA2446.....	4% 20 Dec 2044	596,823.250	615,645
	GNMA II POOL MA2678.....	3.5% 20 Mar 2045	2,033,467.860	2,050,356
	GNMA II POOL MA2754.....	3.5% 20 Apr 2045	1,146,748.660	1,156,273
	GNMA II POOL MA2891.....	3% 20 Jun 2045	935,615.610	924,465
	GNMA II POOL MA2960.....	3% 20 Jul 2045	943,559.940	932,217
	GNMA II POOL MA3033.....	3% 20 Aug 2045	1,951,952.490	1,928,286
	GNMA II POOL MA3245.....	4% 20 Nov 2045	819,564.950	845,398
	GNMA II POOL MA3311.....	4% 20 Dec 2045	2,093,562.500	2,159,567
	GNMA II POOL MA3597.....	3.5% 20 Apr 2046	1,416,029.270	1,427,137
	GNMA II POOL MA3737.....	4% 20 Jun 2046	692,981.000	712,708
	GNMA II POOL MA3803.....	3.5% 20 Jul 2046	7,066,401.960	7,116,391
	GNMA II POOL MA3936.....	3% 20 Sep 2046	3,627,536.430	3,579,235
	GNMA II POOL MA3939.....	4.5% 20 Sep 2046	335,217.070	351,357
	GNMA II POOL MA4003.....	3% 20 Oct 2046	1,190,527.050	1,173,761
	GNMA II POOL MA4005.....	4% 20 Oct 2046	382,127.790	392,773
	GNMA II POOL MA4069.....	3.5% 20 Nov 2046	190,275.170	191,539
	GNMA II POOL MA4070.....	4% 20 Nov 2046	1,058,054.760	1,090,717
	GNMA II POOL MA4071.....	4.5% 20 Nov 2046	1,008,521.210	1,061,244
	GNMA II POOL MA4125.....	2.5% 20 Dec 2046	1,010,826.340	968,255
	GNMA II POOL MA4126.....	3% 20 Dec 2046	6,158,348.290	6,069,710
	GNMA II POOL MA4127.....	3.5% 20 Dec 2046	4,968,614.760	5,001,613
	GNMA II POOL MA4198.....	4.5% 20 Jan 2047	370,501.010	388,455
	GNMA II POOL MA4261.....	3% 20 Feb 2047	1,678,995.950	1,654,723
	GNMA II POOL MA4263.....	4% 20 Feb 2047	1,189,739.080	1,219,015
	GNMA II POOL MA4322.....	4% 20 Mar 2047	2,098,678.610	2,154,403
	GNMA II POOL MA4654.....	4.5% 20 Aug 2047	485,980.710	503,197
	GNMA II POOL MA4900.....	3.5% 20 Dec 2047	1,934,303.860	1,947,150
	GNMA II POOL MA4964.....	4.5% 20 Jan 2048	1,395,866.950	1,445,317
	GNMA II POOL MA5021.....	4.5% 20 Feb 2048	1,378,401.790	1,430,380
	GNMA II TBA 30 YR 4.....	4% 23 Jan 2049	(2,000,000.000)	(2,047,813)
	GNMA POOL 391705.....	5.5% 15 Jan 2038	23,280.540	24,955
	GNMA POOL 561294.....	5.5% 15 Feb 2033	19,346.790	20,542
	GNMA POOL 603325.....	5.5% 15 Dec 2032	544.600	586
	GNMA POOL 672676.....	5.5% 15 Apr 2038	77,515.670	82,314
	GNMA POOL 676389.....	5.5% 15 Jan 2038	881.440	951
	GNMA POOL 676515.....	5.5% 15 Feb 2038	234,043.880	252,390
	GNMA POOL 676754.....	5.5% 15 Mar 2038	155,146.070	167,584
	GNMA POOL 677222.....	5.5% 15 Aug 2038	248,329.120	264,270
	GNMA POOL 677228.....	6% 15 Aug 2038	560.790	602
	GNMA POOL 683957.....	5.5% 15 Feb 2038	100,265.340	106,697
	GNMA POOL 684721.....	5.5% 15 Mar 2038	91,212.310	96,858
	GNMA POOL 687179.....	5.5% 15 Apr 2038	101,100.270	107,585
	GNMA POOL 697463.....	6% 15 Sep 2038	74,436.680	79,859
	GNMA POOL 700829.....	5.5% 15 Oct 2038	2,086.160	2,222
	GNMA POOL 700978.....	6% 15 Nov 2038	155,425.100	166,801
	GNMA POOL 723344.....	4% 15 Sep 2039	447,152.040	458,470
	GNMA POOL 723430.....	4.5% 15 Nov 2039	448,468.140	468,432
	GNMA POOL 737111.....	4.5% 15 Apr 2040	654,676.200	683,543

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	GNMA POOL 738882.....	4% 15 Oct 2041	209,818.330	216,262
	GNMA POOL 745243.....	4% 15 Jul 2040	315,708.710	325,555
	GNMA POOL 771561.....	4% 15 Aug 2041	202,315.520	208,341
	GNMA POOL 782495.....	5.5% 15 Dec 2038	44,475.710	48,015
	GNMA POOL 782528.....	5% 15 Jan 2039	388,375.750	411,557
	GNMA POOL 783851.....	6% 15 Mar 2041	99,829.390	107,101
	GNMA POOL AA5821.....	3% 15 Nov 2042	1,278,200.500	1,263,716
	GNMA POOL AB3031.....	3% 15 Oct 2042	239,386.770	236,679
	GNMA POOL AB9110.....	3% 15 Oct 2042	1,038,102.000	1,026,360
	GNMA POOL AD2413.....	3.5% 15 May 2043	264,213.040	266,703
	GNMA POOL AD2414.....	3.5% 15 May 2043	472,155.050	476,605
	GNMA POOL AD8784.....	3% 15 Mar 2043	496,606.250	490,989
	GNMA POOL AN6808.....	3.5% 15 Jul 2045	1,054,132.330	1,061,913
	GOLDMAN SACHS GROUP INC.....	6% 15 Jun 2020	115,000.000	119,047
	GOLDMAN SACHS GROUP INC.....	5.75% 24 Jan 2022	250,000.000	261,759
	GOLDMAN SACHS GROUP INC.....	3.625% 22 Jan 2023	158,000.000	155,514
	GOLDMAN SACHS GROUP INC.....	4% 03 Mar 2024	195,000.000	192,421
	GOLDMAN SACHS GROUP INC.....	3.85% 26 Jan 2027	2,085,000.000	1,961,250
	GOLDMAN SACHS GROUP INC.....	3.5% 16 Nov 2026	600,000.000	554,191
	GOLDMAN SACHS GROUP INC.....	3.75% 22 May 2025	3,045,000.000	2,913,371
	GS MORTGAGE SECURITIES TRUST.....	3.119% 10 May 2050	1,000,000.000	979,142
	GS MORTGAGE SECURITIES TRUST.....	4.074% 10 Jan 2047	4,065,000.000	4,186,546
	HALLIBURTON CO.....	3.8% 15 Nov 2025	365,000.000	353,681
	HARTFORD FINL SVCS GRP.....	5.5% 30 Mar 2020	820,000.000	841,427
	HARTFORD FINL SVCS GRP.....	5.125% 15 Apr 2022	470,000.000	492,689
	HOME DEPOT INC.....	3.75% 15 Feb 2024	1,378,000.000	1,408,986
	HOME DEPOT INC.....	2.625% 01 Jun 2022	595,000.000	588,761
	HSBC HOLDINGS PLC.....	5.1% 05 Apr 2021	1,900,000.000	1,964,809
	HSBC HOLDINGS PLC.....	1% 13 Mar 2028	505,000.000	483,160
	HSBC HOLDINGS PLC.....	1% 19 Jun 2029	1,000,000.000	991,238
	HYDRO QUEBEC.....	8.05% 07 Jul 2024	310,000.000	385,061
	IHS MARKIT LTD.....	4.125% 01 Aug 2023	195,000.000	193,011
	INGERSOLL RAND GL HLD CO.....	4.25% 15 Jun 2023	565,000.000	578,970
	INTERNATIONAL PAPER CO.....	4.75% 15 Feb 2022	511,000.000	533,085
	JM SMUCKER CO.....	3.5% 15 Mar 2025	365,000.000	350,454
	JOHN DEERE CAPITAL CORP.....	2.8% 27 Jan 2023	420,000.000	411,299
	JOHN DEERE CAPITAL CORP.....	2.8% 06 Mar 2023	885,000.000	865,278
	JOHNSON + JOHNSON.....	2.45% 01 Mar 2026	1,820,000.000	1,709,373
	JP MORGAN CHASE COMMERCIAL MOR.....	2.875% 15 Dec 2047	153,618.430	153,014
	JPMBB COMMERCIAL MORTGAGE SECU.....	3.362% 15 Jul 2045	1,973,342.720	1,975,430
*	JPMORGAN CHASE + CO.....	3.875% 01 Feb 2024	1,485,000.000	1,488,797
*	JPMORGAN CHASE + CO.....	3.625% 13 May 2024	1,120,000.000	1,112,541
*	JPMORGAN CHASE + CO.....	3.875% 10 Sep 2024	695,000.000	683,863
*	JPMORGAN CHASE + CO.....	3.125% 23 Jan 2025	2,841,000.000	2,706,638
*	JPMORGAN CHASE + CO.....	3.9% 15 Jul 2025	1,210,000.000	1,199,019
*	JPMORGAN CHASE + CO.....	3.2% 15 Jun 2026	300,000.000	282,530
*	JPMORGAN CHASE + CO.....	1% 23 Jan 2029	1,720,000.000	1,628,675
	JPN BANK FOR INT L COOP.....	3.25% 20 Jul 2023	400,000.000	405,304
	KAISER FOUNDATION HOSPIT.....	3.15% 01 May 2027	610,000.000	586,454
	KEY BANK NA.....	2.25% 16 Mar 2020	390,000.000	385,856
	KEYCORP.....	5.1% 24 Mar 2021	235,000.000	243,731
	KINDER MORGAN ENER PART.....	4.15% 01 Mar 2022	633,000.000	637,667
	KINDER MORGAN ENER PART.....	4.15% 01 Feb 2024	435,000.000	431,115
	KRAFT HEINZ FOODS CO.....	5.375% 10 Feb 2020	287,000.000	293,558
	KRAFT HEINZ FOODS CO.....	3.95% 15 Jul 2025	1,385,000.000	1,340,341
	KROGER CO.....	2.3% 15 Jan 2019	190,000.000	189,934
	LABORATORY CORP OF AMER.....	3.6% 01 Feb 2025	910,000.000	876,300
	LABORATORY CORP OF AMER.....	3.25% 01 Sep 2024	85,000.000	81,351
	LG+E AND KU ENERGY LLC.....	3.75% 15 Nov 2020	495,000.000	496,901
	LLOYDS BANKING GROUP PLC.....	4.375% 22 Mar 2028	690,000.000	654,595
	LOCKHEED MARTIN CORP.....	4.25% 15 Nov 2019	642,000.000	649,448
	LOCKHEED MARTIN CORP.....	2.9% 01 Mar 2025	1,565,000.000	1,502,080
	LOCKHEED MARTIN CORP.....	3.1% 15 Jan 2023	255,000.000	252,744
	LYB INTERNATIONAL FINANC.....	3.5% 02 Mar 2027	275,000.000	250,339
	LYONDELLBASELL IND NV.....	6% 15 Nov 2021	1,025,000.000	1,083,444
	LYONDELLBASELL IND NV.....	5.75% 15 Apr 2024	635,000.000	679,583
	MARRIOTT INTERNATIONAL.....	3.125% 15 Jun 2026	600,000.000	544,832
	MARSH + MCLENNAN COS INC.....	3.5% 03 Jun 2024	570,000.000	561,469
	MASTERCARD INC.....	3.375% 01 Apr 2024	320,000.000	321,997
	MCDONALD S CORP.....	2.625% 15 Jan 2022	610,000.000	597,682
	MCDONALD S CORP.....	3.7% 30 Jan 2026	365,000.000	357,806
	MEDTRONIC INC.....	3.625% 15 Mar 2024	265,000.000	267,541
	MEDTRONIC INC.....	3.5% 15 Mar 2025	1,355,000.000	1,349,647
	MERCK + CO INC.....	2.4% 15 Sep 2022	325,000.000	317,649
	MERCK + CO INC.....	3.875% 15 Jan 2021	695,000.000	709,239
	MERCK + CO INC.....	2.75% 10 Feb 2025	870,000.000	841,627
*	METLIFE INC.....	4.368% 15 Sep 2023	45,000.000	46,329
	MICROSOFT CORP.....	1.85% 12 Feb 2020	75,000.000	74,362
	MICROSOFT CORP.....	3.125% 03 Nov 2025	360,000.000	356,056

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		Shares/ Par Value		
	MICROSOFT CORP	2.4% 08 Aug 2026	2,165,000.000	2,018,532
	MORGAN STANLEY	4% 23 Jul 2025	2,575,000.000	2,540,367
	MORGAN STANLEY	3.875% 29 Apr 2024	770,000.000	766,320
	MORGAN STANLEY	3.875% 27 Jan 2026	2,685,000.000	2,618,871
	MORGAN STANLEY	5.75% 25 Jan 2021	425,000.000	443,127
	MORGAN STANLEY BAML TRUST	3.451% 15 Jul 2050	1,134,000.000	1,130,663
	MORGAN STANLEY BAML TRUST	3.719% 15 Jul 2050	3,500,000.000	3,538,127
	MPLX LP	4.5% 15 Jul 2023	320,000.000	323,204
	MPLX LP	4.875% 01 Jun 2025	540,000.000	544,948
	MPLX LP	4.125% 01 Mar 2027	310,000.000	295,155
	MPLX LP	4% 15 Mar 2028	360,000.000	337,410
	MPLX LP	4.8% 15 Feb 2029	440,000.000	438,916
	MYLAN INC	4.55% 15 Apr 2028	1,345,000.000	1,253,575
	MYLAN NV	3.15% 15 Jun 2021	845,000.000	826,379
	NATIONAL RURAL UTIL COOP	2.3% 15 Nov 2019	535,000.000	531,941
	NEWELL BRANDS INC	4.2% 01 Apr 2026	300,000.000	293,196
	NOBLE ENERGY INC	4.15% 15 Dec 2021	475,000.000	477,231
	NORFOLK SOUTHERN CORP	5.9% 15 Jun 2019	695,000.000	702,413
	NORFOLK SOUTHERN CORP	3% 01 Apr 2022	735,000.000	730,041
	NORTHERN STATES PWR MINN	2.2% 15 Aug 2020	460,000.000	453,768
	NORTHROP GRUMMAN CORP	5.05% 01 Aug 2019	1,500,000.000	1,516,546
	NOVARTIS CAPITAL CORP	2.4% 21 Sep 2022	1,195,000.000	1,167,275
	NUTRIEN LTD	3.5% 01 Jun 2023	650,000.000	638,425
	OCCIDENTAL PETROLEUM COR	4.1% 01 Feb 2021	950,000.000	966,417
	OCCIDENTAL PETROLEUM COR	2.6% 15 Apr 2022	270,000.000	263,352
	OFFICE PPTY INCOME TRST	3.75% 15 Aug 2019	310,000.000	310,304
	ONCOR ELECTRIC DELIVERY	2.95% 01 Apr 2025	480,000.000	467,426
	ONEOK INC	4% 13 Jul 2027	380,000.000	362,455
	ONEOK PARTNERS LP	8.625% 01 Mar 2019	535,000.000	538,789
	ONEOK PARTNERS LP	3.375% 01 Oct 2022	495,000.000	486,019
	ORACLE CORP	5% 08 Jul 2019	1,215,000.000	1,227,944
	ORACLE CORP	2.5% 15 Oct 2022	245,000.000	238,447
	ORACLE CORP	2.95% 15 May 2025	1,450,000.000	1,387,571
	ORACLE CORP	1.9% 15 Sep 2021	110,000.000	106,723
	ORACLE CORP	2.65% 15 Jul 2026	1,055,000.000	977,734
	PACIFIC GAS + ELECTRIC	3.85% 15 Nov 2023	895,000.000	800,993
	PACIFIC GAS + ELECTRIC	3.4% 15 Aug 2024	730,000.000	633,076
	PACIFIC GAS + ELECTRIC	3.3% 15 Mar 2027	200,000.000	164,642
	PEOPLES UNITED BANK	4% 15 Jul 2024	65,000.000	65,173
	PEPSICO INC	2.75% 05 Mar 2022	1,505,000.000	1,489,831
	PEPSICO INC	3.6% 01 Mar 2024	80,000.000	81,208
	PEPSICO INC	3.1% 17 Jul 2022	140,000.000	140,058
	PETROLEOS MEXICANOS	4.25% 15 Jan 2025	100,000.000	87,400
	PETROLEOS MEXICANOS	6.5% 13 Mar 2027	1,075,000.000	1,010,500
	PHILIP MORRIS INTL INC	4.5% 26 Mar 2020	520,000.000	528,833
	PHILIP MORRIS INTL INC	2.625% 06 Mar 2023	540,000.000	519,243
	PHILLIPS 66 PARTNERS LP	3.75% 01 Mar 2028	170,000.000	157,004
	PNC BANK NA	3.25% 01 Jun 2025	365,000.000	354,216
	PNC BANK NA	1.95% 04 Mar 2019	1,060,000.000	1,058,152
	PNC FINANCIAL SERVICES	3.9% 29 Apr 2024	90,000.000	89,231
	PNC FINANCIAL SERVICES	4.375% 11 Aug 2020	265,000.000	269,869
	PRIVATE EXPORT FUNDING	3.55% 15 Jan 2024	290,000.000	301,590
	PROGRESS ENERGY INC	4.875% 01 Dec 2019	1,295,000.000	1,311,377
	PROV ST JOSEPH HLTH OBL	2.746% 01 Oct 2026	190,000.000	176,822
	PROVINCE OF QUEBEC	7.5% 15 Jul 2023	255,000.000	302,129
	PROVINCE OF QUEBEC	7.125% 09 Feb 2024	1,140,000.000	1,356,874
	PSEG POWER LLC	3% 15 Jun 2021	715,000.000	703,209
	PUBLIC SERVICE COLORADO	2.5% 15 Mar 2023	150,000.000	145,646
	PUBLIC SERVICE ELECTRIC	2.25% 15 Sep 2026	95,000.000	86,788
	PUGET ENERGY INC	3.65% 15 May 2025	350,000.000	342,146
	RAYTHEON COMPANY	3.125% 15 Oct 2020	380,000.000	381,183
	RAYTHEON COMPANY	3.15% 15 Dec 2024	475,000.000	472,486
	REALTY INCOME CORP	3% 15 Jan 2027	278,000.000	258,469
	REPUBLIC OF CHILE	3.25% 14 Sep 2021	1,085,000.000	1,085,412
	REPUBLIC OF COLOMBIA	4% 26 Feb 2024	860,000.000	851,400
	REPUBLIC OF INDONESIA	3.5% 11 Jan 2028	1,000,000.000	925,554
	REPUBLIC SERVICES INC	5.5% 15 Sep 2019	495,000.000	502,669
	RIO TINTO FIN USA LTD	3.75% 15 Jun 2025	240,000.000	240,981
	ROCKWELL COLLINS INC	3.5% 15 Mar 2027	860,000.000	807,271
	ROGERS COMMUNICATIONS IN	3% 15 Mar 2023	320,000.000	314,030
	SAN DIEGO G + E	3.6% 01 Sep 2023	285,000.000	287,270
	SANTANDER UK GROUP HLDGS	2.875% 16 Oct 2020	495,000.000	486,364
	SANTANDER UK PLC	2.35% 10 Sep 2019	540,000.000	535,909
	SCHLUMBERGER INVESTMENT	3.65% 01 Dec 2023	285,000.000	286,357
	SEMPRA ENERGY	3.4% 01 Feb 2028	630,000.000	575,630
	SHELL INTERNATIONAL FIN	4.3% 22 Sep 2019	295,000.000	297,728
	SHIRE ACQ INV IRELAND DA	2.875% 23 Sep 2023	1,090,000.000	1,030,396
	SIMON PROPERTY GROUP LP	3.75% 01 Feb 2024	1,790,000.000	1,794,194
	SOUTHERN CAL EDISON	3.5% 01 Oct 2023	855,000.000	852,400

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		Shares/ Par Value		
	SOUTHERN CO GAS CAPITAL.....	3.5% 15 Sep 2021	725,000.000	724,417
	SSGA	G STIFF ERISA QUALIFIED 5BPS	21,657,939.990	21,657,940
	STATE OF ISRAEL	4% 30 Jun 2022	655,000.000	669,977
	STRYKER CORP	3.375% 15 May 2024	90,000.000	89,618
	STRYKER CORP	3.375% 01 Nov 2025	85,000.000	82,176
	STRYKER CORP	3.5% 15 Mar 2026	400,000.000	384,638
	SUMITOMO MITSUI BANKING	3.95% 19 Jul 2023	510,000.000	518,627
	SUNTRUST BANK	4.05% 03 Nov 2025	535,000.000	544,036
	SUNTRUST BANK	3.3% 15 May 2026	715,000.000	677,516
	SUNTRUST BANKS INC	2.7% 27 Jan 2022	285,000.000	277,957
	SUTTER HEALTH	3.695% 15 Aug 2028	1,235,000.000	1,238,385
	SWAP JP MORGAN COC	SWAP CASH COLLATERAL USD	(7,625.000)	(7,625)
	TENN VALLEY AUTHORITY	2.875% 01 Feb 2027	795,000.000	786,747
	TENN VALLEY AUTHORITY	2.25% 15 Mar 2020	1,770,000.000	1,763,987
	THERMO FISHER SCIENTIFIC	3.15% 15 Jan 2023	400,000.000	392,000
	THERMO FISHER SCIENTIFIC	4.15% 01 Feb 2024	265,000.000	268,439
	TOTAL CAPITAL INTL SA	2.7% 25 Jan 2023	460,000.000	449,361
	TWDC ENTERPRISES 18 CORP	2.75% 16 Aug 2021	660,000.000	655,998
	TWDC ENTERPRISES 18 CORP	1.85% 30 Jul 2026	515,000.000	457,042
	TYSON FOODS INC	3.95% 15 Aug 2024	590,000.000	586,578
	UBS AG STAMFORD CT	2.375% 14 Aug 2019	380,000.000	378,460
	UBS BARCLAYS COMMERCIAL MORTGA	2.92% 10 Mar 2046	1,794,788.150	1,778,214
	UNILEVER CAPITAL CORP	4.25% 10 Feb 2021	725,000.000	744,678
	UNION PACIFIC CORP	4% 01 Feb 2021	1,045,000.000	1,061,999
	UNITED MEXICAN STATES	3.625% 15 Mar 2022	714,000.000	706,089
	UNITED MEXICAN STATES	4% 02 Oct 2023	703,000.000	699,724
	UNITED PARCEL SERVICE	3.125% 15 Jan 2021	560,000.000	564,589
	UNITED TECHNOLOGIES CORP	3.1% 01 Jun 2022	730,000.000	714,848
	UNITED TECHNOLOGIES CORP	4.125% 16 Nov 2028	600,000.000	594,421
	UNITEDHEALTH GROUP INC	4.7% 15 Feb 2021	365,000.000	375,683
	UNITEDHEALTH GROUP INC	2.75% 15 Feb 2023	100,000.000	97,849
	UNITEDHEALTH GROUP INC	3.75% 15 Jul 2025	1,340,000.000	1,356,437
	UNITEDHEALTH GROUP INC	3.1% 15 Mar 2026	370,000.000	357,081
	UNIV OF CALIFORNIA CA REVENUES	3.063% 01 Jul 2025	2,095,000.000	2,067,618
	US 10YR NOTE (CBT)MAR19	XCBT 20190320	14,200,000.000	408,469
	US 5YR NOTE (CBT) MAR19	XCBT 20190329	22,800,000.000	448,194
	US BANCORP	2.625% 24 Jan 2022	2,075,000.000	2,043,471
	US BANK NA CINCINNATI	3.4% 24 Jul 2023	285,000.000	284,415
	US DOLLAR		2,011,703.180	2,011,703
	US LONG BOND(CBT) MAR19	XCBT 20190320	(9,500,000.000)	(635,508)
	US TREASURY N/B	1.875% 30 Sep 2022	9,528,000.000	9,320,692
	US TREASURY N/B	2.25% 15 Nov 2027	18,205,000.000	17,585,603
	US TREASURY N/B	3.125% 15 Nov 2028	4,500,000.000	4,667,695
	US TREASURY N/B	2.875% 30 Nov 2025	2,280,000.000	2,320,880
	US TREASURY N/B	2.875% 30 Nov 2023	1,895,000.000	1,928,014
	US TREASURY N/B	2.625% 15 Dec 2021	3,075,000.000	3,088,813
	US TREASURY N/B	2.5% 31 Dec 2020	275,000.000	274,989
	US TREASURY N/B	2.625% 31 Dec 2023	2,710,000.000	2,724,185
	US TREASURY N/B	2% 30 Nov 2020	36,365,000.000	36,028,340
	US TREASURY N/B	2.375% 15 Aug 2024	8,465,000.000	8,387,294
	US TREASURY N/B	2.125% 30 Sep 2021	34,275,000.000	33,949,655
	US TREASURY N/B	2% 15 Feb 2025	28,255,000.000	27,331,194
	US TREASURY N/B	1.375% 31 Aug 2020	13,947,000.000	13,683,859
	US TREASURY N/B	2.25% 15 Nov 2025	11,300,000.000	11,050,606
	US TREASURY N/B	2.625% 15 Nov 2020	13,935,000.000	13,960,584
	US TREASURY N/B	1.375% 30 Apr 2021	4,965,000.000	4,842,427
	US TREASURY N/B	1.625% 30 Apr 2023	14,000,000.000	13,499,609
	US TREASURY N/B	1.375% 31 May 2021	18,295,000.000	17,824,761
	US TREASURY N/B	2.25% 15 Feb 2027	4,530,000.000	4,398,701
	US TREASURY N/B	1.875% 31 Mar 2022	10,510,000.000	10,312,938
	US TREASURY N/B	1.875% 30 Apr 2022	43,250,000.000	42,422,168
	US TREASURY N/B	2.125% 15 May 2025	15,865,000.000	15,438,628
	US TREASURY N/B	2.125% 30 Jun 2022	25,260,000.000	24,960,038
	US TREASURY N/B	1.625% 30 Jun 2020	40,740,000.000	40,189,374
	US TREASURY N/B	1.625% 31 Jul 2020	25,795,000.000	25,429,235
	US ULTRA BOND CBT MAR19	XCBT 20190320	(26,500,000.000)	(2,220,172)
	VENTAS REALTY LP	3.85% 01 Apr 2027	490,000.000	472,421
	VERIZON COMMUNICATIONS	4.6% 01 Apr 2021	410,000.000	423,304
	VERIZON COMMUNICATIONS	3.5% 01 Nov 2024	405,000.000	399,442
	VERIZON COMMUNICATIONS	3.376% 15 Feb 2025	1,526,000.000	1,480,844
	VIACOM INC	3.125% 15 Jun 2022	280,000.000	272,482
	VIACOM INC	3.875% 01 Apr 2024	330,000.000	323,689
	WABTEC CORP	4.95% 15 Sep 2028	240,000.000	225,086
	WARNER MEDIA LLC	4.75% 29 Mar 2021	1,260,000.000	1,291,775
	WARNER MEDIA LLC	3.55% 01 Jun 2024	285,000.000	274,927
	WARNER MEDIA LLC	3.8% 15 Feb 2027	90,000.000	84,447
	WASTE MANAGEMENT INC	4.6% 01 Mar 2021	260,000.000	268,041
	WASTE MANAGEMENT INC	2.9% 15 Sep 2022	475,000.000	467,349
	WELLS FARGO + COMPANY	2.1% 26 Jul 2021	980,000.000	949,403

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	WELLS FARGO COMMERCIAL MORTGAG	2.925% 15 Apr 2050	3,500,000.000	3,402,310
	WELLS FARGO COMMERCIAL MORTGAG	2.674% 15 Jul 2048	3,500,000.000	3,300,813
	WESTERN MIDSTREAM OPERAT	4% 01 Jul 2022	400,000.000	396,575
	WESTROCK RKT LLC	4.9% 01 Mar 2022	285,000.000	293,315
	WILLIAMS COMPANIES INC	3.75% 15 Jun 2027	445,000.000	421,672
	WILLIAMS COMPANIES INC	4.3% 04 Mar 2024	880,000.000	876,932
	WYETH LLC	6.45% 01 Feb 2024	1,030,000.000	1,179,406
	XYLEM INC	4.875% 01 Oct 2021	690,000.000	712,467
	ZIMMER BIOMET HOLDINGS	2.7% 01 Apr 2020	510,000.000	505,133
	ZOETIS INC	3% 12 Sep 2027	140,000.000	129,296
	Sub-Total: Fund 5739 6 of 13		Total	\$ 1,069,989,747

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		Shares/ Par Value		
	PRUDENTIAL INVESTMENT CORP	PRU INVEST CORP	12,246.263	\$ 422,780,659
	Sub-Total: Fund 5740 7 of 13		Total	\$ 422,780,659

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		Shares/ Par Value		
	ABN AMRO BANK NV	2.65% 19 Jan 2021	2,295,000.000	\$ 2,261,966
	ALLY AUTO RECEIVABLES TRUST	3% 17 Jan 2023	691,000.000	690,433
	AMERICAN EXPRESS CO	3.7% 03 Aug 2023	2,575,000.000	2,582,446
	ANADARKO PETROLEUM CORP	4.85% 15 Mar 2021	1,274,000.000	1,304,423
	ANGLO AMERICAN CAPITAL	4.875% 14 May 2025	1,050,000.000	1,031,324
	ANHEUSER BUSCH INBEV FIN	2.65% 01 Feb 2021	855,000.000	840,804
	ANHEUSER BUSCH INBEV WOR	4% 13 Apr 2028	1,775,000.000	1,697,847
	ASTRAZENECA PLC	3.5% 17 Aug 2023	900,000.000	895,279
	AT+T INC	4.1% 15 Feb 2028	3,100,000.000	2,980,885
	AUST + NZ BANKING GRP NY	2.55% 23 Nov 2021	1,200,000.000	1,174,790
	AUST + NZ BANKING GRP NY	2.25% 09 Nov 2020	800,000.000	787,390
	BANCO DEL ESTADO CHILE	2.668% 08 Jan 2021	1,825,000.000	1,783,938
	BANK OF AMERICA CORP	3.966% 15 Sep 2060	1,100,000.000	1,118,363
	BANK OF AMERICA CORP	3.688% 15 Feb 2061	700,000.000	696,292
	BANK OF AMERICA CORP	3.99% 15 May 2061	950,000.000	967,929
	BANK OF AMERICA CORP	4.45% 03 Mar 2026	3,100,000.000	3,064,645
	BANK OF AMERICA CORP	1% 23 Jul 2024	1,275,000.000	1,271,963
	BAYER US FINANCE II LLC	3.875% 15 Dec 2023	1,400,000.000	1,374,601
	BCC FUNDING CORP	2.2% 20 Dec 2021	468,298.730	466,376
	BECTON DICKINSON AND CO	2.894% 06 Jun 2022	1,250,000.000	1,210,650
	BENCHMARK MORTGAGE TRUST	1% 15 Jan 2051	300,000.000	300,245
	BNP PARIBAS	3.375% 09 Jan 2025	2,325,000.000	2,188,004
	BNP PARIBAS	3.5% 01 Mar 2023	1,400,000.000	1,357,317
	CAL FUNDING III LTD	3.62% 25 Jun 2042	1,105,000.000	1,097,623
	CAL FUNDING LTD	3.96% 25 Feb 2043	733,333.330	736,773
	CAPITAL AUTOMOTIVE REIT	3.87% 15 Apr 2047	688,333.340	688,462
	CAPITAL ONE FINANCIAL CO	3.8% 31 Jan 2028	900,000.000	831,747
	CARPENTER TECHNOLOGY	4.45% 01 Mar 2023	750,000.000	728,729
	CD COMMERCIAL MORTGAGE TRUST	3.03% 10 May 2050	1,800,000.000	1,798,036
	CENOVUS ENERGY INC	4.25% 15 Apr 2027	3,000,000.000	2,732,467
	CHESAPEAKE FUNDING II LLC	3.04% 15 Apr 2030	582,168.880	581,764
	CIGNA CORP	4.125% 15 Nov 2025	2,000,000.000	1,997,183
	CITIGROUP COMMERCIAL MORTGAGE	3.855% 10 May 2047	500,000.000	510,716
	CITIGROUP COMMERCIAL MORTGAGE	2.4% 10 Oct 2049	2,100,000.000	2,067,799
	CITIGROUP COMMERCIAL MORTGAGE	2.505% 15 Nov 2049	1,000,000.000	986,775
	CITIGROUP COMMERCIAL MORTGAGE	4.412% 10 Nov 2051	1,100,000.000	1,165,448
	CITIGROUP INC	4.6% 09 Mar 2026	1,500,000.000	1,480,411
	COMCAST CORP	4.15% 15 Oct 2028	1,675,000.000	1,700,850
	COMM MORTGAGE TRUST	2.499% 10 Oct 2049	1,000,000.000	987,168
	COMM MORTGAGE TRUST	3.977% 10 May 2047	1,000,000.000	1,029,220
	COMMONBOND STUDENT LOAN TRUST	3.56% 25 Sep 2045	1,775,192.350	1,776,927
	CONAGRA BRANDS INC	4.85% 01 Nov 2028	1,000,000.000	983,371
	CRED SUIS GP FUN LTD	3.8% 15 Sep 2022	1,650,000.000	1,637,963
	CREDIT AGRICOLE LONDON	3.25% 04 Oct 2024	1,625,000.000	1,519,348
	CREDIT SUISSE GROUP AG	1% 12 Jan 2029	1,250,000.000	1,162,888
	CSAIL COMMERCIAL MORTGAGE TRUS	4.421% 15 Nov 2051	1,100,000.000	1,158,046
	CVS HEALTH CORP	4.3% 25 Mar 2028	3,750,000.000	3,666,034
	DAIMLER FINANCE NA LLC	2.85% 06 Jan 2022	1,075,000.000	1,050,025
	DAIMLER FINANCE NA LLC	3.75% 05 Nov 2021	1,500,000.000	1,505,114
	DISCOVER FINANCIAL SVS	5.2% 27 Apr 2022	125,000.000	129,679
	DOW CHEMICAL CO/THE	4.8% 30 Nov 2028	1,625,000.000	1,653,381

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	ELARA HGV TIMESHARE ISSUER.....	2.69% 25 Mar 2030	426,821.580	421,851
	ELECTRICITE DE FRANCE SA.....	2.35% 13 Oct 2020	1,850,000.000	1,823,530
	ENRGY TRANS PT/REG FIN	5.875% 01 Mar 2022	3,475,000.000	3,615,649
	ENTERPRISE FLEET FINANCING LLC	1.83% 20 Sep 2021	0.010	0
	FANNIE MAE.....	2.125% 24 Apr 2026	1,500,000.000	1,428,755
	FANNIE MAE.....	1.875% 24 Sep 2026	2,300,000.000	2,140,037
	FANNIE MAE.....	2.875% 12 Sep 2023	4,250,000.000	4,300,040
	FANNIE MAE.....	2.875% 30 Oct 2020	1,500,000.000	1,508,229
	FED HM LN PC POOL A32438.....	4.5% 01 Apr 2035	857,892.760	892,020
	FED HM LN PC POOL A71410.....	6% 01 Jan 2038	402,130.820	438,858
	FED HM LN PC POOL A75437.....	5.5% 01 Mar 2038	39,640.670	42,242
	FED HM LN PC POOL C91161.....	5% 01 Feb 2028	389,633.570	407,978
	FED HM LN PC POOL C91967.....	3% 01 Dec 2037	553,702.960	546,243
	FED HM LN PC POOL D99066.....	3.5% 01 Apr 2032	628,165.900	639,600
	FED HM LN PC POOL G04576.....	6% 01 Sep 2038	130,401.450	142,099
	FED HM LN PC POOL G04913.....	5% 01 Mar 2038	398,357.770	422,603
	FED HM LN PC POOL G05205.....	5% 01 Jan 2039	50,580.580	53,544
	FED HM LN PC POOL G05671.....	5.5% 01 Aug 2038	229,295.490	247,309
	FED HM LN PC POOL G06385.....	5.5% 01 Aug 2040	154,031.640	164,568
	FED HM LN PC POOL G07224.....	5% 01 Sep 2040	129,121.550	136,872
	FED HM LN PC POOL G07924.....	3.5% 01 Jan 2045	785,889.850	790,565
	FED HM LN PC POOL G08447.....	4.5% 01 May 2041	553,744.540	579,803
	FED HM LN PC POOL G08487.....	4% 01 Apr 2042	1,034,563.320	1,064,501
	FED HM LN PC POOL G08540.....	3% 01 Aug 2043	2,190,876.100	2,152,346
	FED HM LN PC POOL G08542.....	4% 01 Aug 2043	1,226,253.630	1,256,051
	FED HM LN PC POOL G08568.....	4.5% 01 Jan 2044	298,884.050	309,928
	FED HM LN PC POOL G08595.....	4% 01 Jul 2044	241,751.920	247,103
	FED HM LN PC POOL G08597.....	3.5% 01 Jul 2044	169,573.890	170,582
	FED HM LN PC POOL G08624.....	4% 01 Jan 2045	76,271.080	77,959
	FED HM LN PC POOL G08628.....	4% 01 Feb 2045	150,865.220	154,173
	FED HM LN PC POOL G08635.....	3% 01 Apr 2045	415,212.210	406,414
	FED HM LN PC POOL G08640.....	3% 01 May 2045	348,385.110	340,908
	FED HM LN PC POOL G08655.....	4% 01 Jul 2045	19,942.820	20,372
	FED HM LN PC POOL G08659.....	3.5% 01 Aug 2045	295,102.670	296,104
	FED HM LN PC POOL G08660.....	4% 01 Aug 2045	142,491.690	145,528
	FED HM LN PC POOL G08669.....	4% 01 Sep 2045	222,840.440	227,566
	FED HM LN PC POOL G08671.....	3.5% 01 Oct 2045	250,454.620	251,305
	FED HM LN PC POOL G08672.....	4% 01 Oct 2045	180,175.170	183,977
	FED HM LN PC POOL G08675.....	3% 01 Nov 2045	216,295.390	211,242
	FED HM LN PC POOL G08693.....	3.5% 01 Mar 2046	669,530.350	671,733
	FED HM LN PC POOL G08702.....	3.5% 01 Apr 2046	521,809.500	523,365
	FED HM LN PC POOL G08741.....	3% 01 Jan 2047	607,525.630	592,308
	FED HM LN PC POOL G08752.....	4% 01 Mar 2047	195,174.970	199,194
	FED HM LN PC POOL G08758.....	4% 01 Apr 2047	418,184.740	426,796
	FED HM LN PC POOL G08761.....	3.5% 01 May 2047	340,805.560	341,210
	FED HM LN PC POOL G08762.....	4% 01 May 2047	85,035.960	86,774
	FED HM LN PC POOL G08766.....	3.5% 01 Jun 2047	739,190.650	739,925
	FED HM LN PC POOL G08767.....	4% 01 Jun 2047	1,134,417.470	1,157,514
	FED HM LN PC POOL G08770.....	3.5% 01 Jul 2047	266,842.460	266,880
	FED HM LN PC POOL G08771.....	4% 01 Jul 2047	266,190.580	271,753
	FED HM LN PC POOL G08774.....	3.5% 01 Aug 2047	558,367.160	558,706
	FED HM LN PC POOL G08779.....	3.5% 01 Sep 2047	369,834.290	369,915
	FED HM LN PC POOL G08785.....	4% 01 Oct 2047	285,360.480	291,082
	FED HM LN PC POOL G08790.....	4.5% 01 Nov 2047	183,036.420	189,605
	FED HM LN PC POOL G08792.....	3.5% 01 Dec 2047	573,971.290	573,869
	FED HM LN PC POOL G08795.....	3% 01 Jan 2048	3,828,718.750	3,732,556
	FED HM LN PC POOL G08796.....	3.5% 01 Jan 2048	280,694.440	280,642
	FED HM LN PC POOL G08802.....	4.5% 01 Feb 2048	280,309.530	290,273
	FED HM LN PC POOL G08810.....	4.5% 01 Apr 2048	192,607.620	199,454
	FED HM LN PC POOL G08814.....	4% 01 May 2048	385,992.690	393,584
	FED HM LN PC POOL G08836.....	4% 01 Sep 2048	688,405.680	701,957
	FED HM LN PC POOL G08838.....	5% 01 Sep 2048	400,000.740	419,250
	FED HM LN PC POOL G08842.....	4% 01 Oct 2048	597,114.070	608,853
	FED HM LN PC POOL G08847.....	4% 01 Nov 2048	298,420.180	304,287
	FED HM LN PC POOL G15095.....	3% 01 Apr 2024	142,469.390	143,199
	FED HM LN PC POOL G18569.....	3% 01 Sep 2030	1,452,676.470	1,449,353
	FED HM LN PC POOL G18581.....	2.5% 01 Jan 2031	448,985.210	438,403
	FED HM LN PC POOL G18622.....	2.5% 01 Dec 2031	468,410.620	457,371
	FED HM LN PC POOL G18632.....	3% 01 Feb 2032	152,693.710	152,182
	FED HM LN PC POOL G18640.....	2.5% 01 Apr 2032	164,717.850	160,836
	FED HM LN PC POOL G18707.....	3.5% 01 Sep 2033	193,964.650	196,463
	FED HM LN PC POOL G30584.....	3.5% 01 Apr 2032	490,375.790	499,303
	FED HM LN PC POOL G30662.....	3% 01 Sep 2033	459,315.590	456,829
	FED HM LN PC POOL G60727.....	3.5% 01 Feb 2044	935,626.970	942,565
	FED HM LN PC POOL G60919.....	4.5% 01 Sep 2046	152,421.990	157,977
	FED HM LN PC POOL G61555.....	4.5% 01 Jul 2048	195,836.260	202,797
	FED HM LN PC POOL J11562.....	4.5% 01 Jan 2025	0.010	0
	FED HM LN PC POOL J12679.....	4% 01 Aug 2025	179,305.500	183,947
	FED HM LN PC POOL J13585.....	3.5% 01 Nov 2025	139,524.960	141,324

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	FED HM LN PC POOL J18100	3% 01 Feb 2027 167,416.070		168,074
	FED HM LN PC POOL J24302	2.5% 01 Jun 2028 1,229,896.460		1,216,191
	FED HM LN PC POOL J28115	3.5% 01 May 2029 343,749.330		348,248
	FED HM LN PC POOL J29001	3.5% 01 Aug 2029 0.010		0
	FED HM LN PC POOL J33117	3% 01 Nov 2030 122,745.130		122,334
	FED HM LN PC POOL J36298	2.5% 01 Feb 2032 232,801.370		227,315
	FED HM LN PC POOL J36579	2.5% 01 Mar 2032 263,975.290		257,754
	FED HM LN PC POOL Q36040	3.5% 01 Sep 2045 2,578,338.910		2,587,089
	FED HM LN PC POOL Q36071	3.5% 01 Sep 2045 226,313.860		227,082
	FED HM LN PC POOL Q36893	3.5% 01 Oct 2045 154,113.790		154,637
	FED HM LN PC POOL Q37204	3.5% 01 Nov 2045 133,648.910		134,103
	FED HM LN PC POOL Q42947	3.5% 01 Sep 2046 251,258.550		251,800
	FED HM LN PC POOL Q44452	3% 01 Nov 2046 344,569.640		336,132
	FED HM LN PC POOL Q45511	3% 01 Jan 2047 170,832.360		166,700
	FED HM LN PC POOL Q52993	4% 01 Dec 2047 93,406.180		95,262
	FED HM LN PC POOL Q54646	3.5% 01 Mar 2048 389,940.800		389,856
	FED HM LN PC POOL Q58588	4.5% 01 Sep 2048 300,000.670		310,576
	FED HM LN PC POOL V81888	3.5% 01 Aug 2045 226,420.350		227,189
	FED HM LN PC POOL V82821	4% 01 Nov 2045 239,323.910		244,325
	FEDERAL FARM CREDIT BANK	2.875% 26 May 2021 750,000.000		754,811
	FEDERAL HOME LOAN BANK	1.7% 15 May 2020 1,600,000.000		1,581,595
	FEDERAL HOME LOAN BANK	2.51% 29 Dec 2022 1,300,000.000		1,286,427
	FEDERAL HOME LOAN BANK	2.3% 26 Jan 2021 1,300,000.000		1,292,330
	FEDERAL HOME LOAN BANK	3% 12 Oct 2021 1,700,000.000		1,721,685
	FEDERAL HOME LOAN BANK	3.125% 27 Nov 2020 1,500,000.000		1,501,077
	FEDERAL HOME LOAN BANK	3.25% 16 Nov 2028 2,600,000.000		2,643,862
	FEDERAL HOME LOAN BANK	2.5% 10 Dec 2027 3,100,000.000		2,928,818
	FEDERAL HOME LOAN BANK	3% 10 Mar 2028 1,000,000.000		991,746
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Apr 2023 1,100,000.000		1,116,279
	FHLMC MULTIFAMILY STRUCTURED P	3.303% 25 Jul 2024 800,000.000		810,394
	FIBRIA OVERSEAS FINANCE	4% 14 Jan 2025 1,000,000.000		943,000
	FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025 2,500,000.000		2,526,149
	FISERV INC	4.75% 15 Jun 2021 500,000.000		514,999
	FNMA POOL 310104	1% 01 Aug 2037 127,408.980		137,191
	FNMA POOL 735402	1% 01 Apr 2035 723,157.970		767,750
	FNMA POOL 889842	1% 01 Dec 2036 220,894.850		234,599
	FNMA POOL 889897	1% 01 Feb 2038 128,652.030		136,677
	FNMA POOL 890529	1% 01 Sep 2041 214,760.920		231,209
	FNMA POOL 890839	1% 01 Oct 2047 1,350,615.070		1,320,155
	FNMA POOL 961203	5% 01 Jan 2038 121,096.960		127,811
	FNMA POOL 972509	6% 01 Feb 2038 201,614.080		218,531
	FNMA POOL 973288	5% 01 Mar 2038 194,100.650		204,585
	FNMA POOL 985612	5.5% 01 May 2033 393,948.360		422,713
	FNMA POOL 995692	1% 01 May 2024 14,267.370		14,692
	FNMA POOL 995763	1% 01 Nov 2035 158,217.710		164,680
	FNMA POOL 995865	1% 01 Jul 2024 76,808.300		79,085
	FNMA POOL 995937	1% 01 Jun 2039 159,220.680		171,325
	FNMA POOL AA4333	4.5% 01 Apr 2029 74,416.180		77,234
	FNMA POOL AB1786	4% 01 Nov 2025 211,718.940		216,830
	FNMA POOL AB3907	3.5% 01 Nov 2026 468,209.670		473,932
	FNMA POOL AB5199	4% 01 May 2042 868,989.780		893,541
	FNMA POOL AB6308	3% 01 Sep 2042 1,531,413.670		1,506,324
	FNMA POOL AB8447	2.5% 01 Feb 2028 447,813.360		441,809
	FNMA POOL AC8512	4.5% 01 Dec 2039 506,932.160		530,983
	FNMA POOL AD0119	1% 01 Jul 2038 198,633.270		216,699
	FNMA POOL AE0218	1% 01 Aug 2040 343,130.720		359,407
	FNMA POOL AE0443	1% 01 Oct 2039 136,735.200		153,452
	FNMA POOL AE0982	1% 01 Mar 2026 89,844.040		92,527
	FNMA POOL AH1416	3.5% 01 Jan 2026 79,150.240		80,118
	FNMA POOL AH6486	4% 01 Mar 2041 366,295.260		376,645
	FNMA POOL AH6827	4% 01 Mar 2026 99,530.340		101,991
	FNMA POOL AI2067	3.5% 01 May 2026 147,484.640		149,287
	FNMA POOL AI4593	4.5% 01 Jun 2041 303,786.050		314,631
	FNMA POOL AI5085	3.5% 01 Aug 2026 97,384.570		98,575
	FNMA POOL AJ2452	1% 01 Jan 2042 0.010		0
	FNMA POOL AL0160	1% 01 May 2041 276,149.720		289,249
	FNMA POOL AL3593	1% 01 Nov 2042 1,121,542.910		1,153,079
	FNMA POOL AL3652	1% 01 Oct 2040 149,454.930		163,070
	FNMA POOL AL5259	1% 01 May 2029 126,408.340		128,161
	FNMA POOL AL5319	1% 01 Dec 2043 1,537,122.580		1,509,712
	FNMA POOL AL6223	1% 01 Aug 2044 708,395.700		737,613
	FNMA POOL AL8874	1% 01 Feb 2045 733,313.030		739,028
	FNMA POOL AL8960	1% 01 May 2046 282,900.320		294,560
	FNMA POOL AL9027	1% 01 Sep 2046 181,986.670		185,759
	FNMA POOL AL9549	1% 01 Sep 2046 330,610.620		337,463
	FNMA POOL AL9612	1% 01 Nov 2043 379,553.000		382,512
	FNMA POOL AL9733	1% 01 Jan 2044 874,841.720		881,670
	FNMA POOL AL9745	1% 01 Nov 2043 769,619.280		775,627
	FNMA POOL AO5096	1% 01 Jun 2042 0.010		0

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	FNMA POOL AS0232	4% 01 Aug 2043	529,854.560	542,912
	FNMA POOL AS3906	4% 01 Nov 2044	1,579,156.570	1,613,026
	FNMA POOL AS4482	3% 01 Mar 2035	532,159.460	529,401
	FNMA POOL AS5018	4% 01 May 2045	205,472.980	209,752
	FNMA POOL AS5056	3.5% 01 May 2045	1,793,544.880	1,800,049
	FNMA POOL AS5240	3% 01 Jun 2030	281,694.330	281,883
	FNMA POOL AS5628	3% 01 Aug 2030	575,164.380	575,551
	FNMA POOL AS5696	3.5% 01 Aug 2045	0.010	0
	FNMA POOL AS6203	3.5% 01 Nov 2045	0.010	0
	FNMA POOL AS6393	3.5% 01 Dec 2045	395,680.300	396,932
	FNMA POOL AS6802	3.5% 01 Mar 2046	0.010	0
	FNMA POOL AS6856	4.5% 01 Mar 2046	133,667.330	138,472
	FNMA POOL AS7386	3.5% 01 Jun 2046	0.010	0
	FNMA POOL AS7960	4.5% 01 Sep 2046	243,914.570	252,802
	FNMA POOL AS8282	3.5% 01 Nov 2046	440,542.020	441,571
	FNMA POOL AS8483	3% 01 Dec 2046	0.010	0
	FNMA POOL AS8576	4.5% 01 Dec 2046	163,367.010	169,320
	FNMA POOL AS9456	4% 01 Feb 2047	416,667.370	425,026
	FNMA POOL AS9509	3% 01 Apr 2032	163,502.580	163,209
	FNMA POOL AT2717	2.5% 01 May 2043	386,587.070	366,683
	FNMA POOL AT4242	2.5% 01 May 2028	1,399,745.940	1,380,984
	FNMA POOL AU0333	2.5% 01 Jun 2028	0.010	0
	FNMA POOL AU1628	3% 01 Jul 2043	517,125.400	508,118
	FNMA POOL AU4279	3% 01 Sep 2043	310,184.500	304,802
	FNMA POOL AU6657	4% 01 Sep 2043	152,441.980	156,513
	FNMA POOL AU6739	3.5% 01 Oct 2043	0.010	0
	FNMA POOL AU7885	2.5% 01 Sep 2028	0.010	0
	FNMA POOL AV5063	3% 01 Feb 2029	534,080.980	534,436
	FNMA POOL AY1394	3% 01 Apr 2045	137,020.110	134,343
	FNMA POOL AY9148	4% 01 May 2045	0.010	0
	FNMA POOL AZ0497	2.5% 01 Jun 2030	308,451.410	302,027
	FNMA POOL AZ2351	2.5% 01 Jun 2030	137,422.040	134,557
	FNMA POOL AZ2900	4% 01 Sep 2045	339,971.690	346,983
	FNMA POOL AZ7362	4% 01 Nov 2045	125,941.100	128,545
	FNMA POOL AZ8503	3% 01 Sep 2030	96,618.740	96,683
	FNMA POOL AZ8874	4% 01 Sep 2045	202,788.690	206,936
	FNMA POOL BA4735	4% 01 Dec 2045	266,355.550	271,903
	FNMA POOL BA4745	2.5% 01 Jan 2031	118,907.950	116,171
	FNMA POOL BA4849	3% 01 Feb 2031	241,636.120	241,797
	FNMA POOL BA4879	3.5% 01 Apr 2046	0.010	0
	FNMA POOL BA5048	2.5% 01 Feb 2031	0.010	0
	FNMA POOL BA6554	4% 01 Nov 2045	0.010	0
	FNMA POOL BC1100	3.5% 01 Jan 2046	0.010	0
	FNMA POOL BC1171	3.5% 01 Jun 2046	0.010	0
	FNMA POOL BC4437	3.5% 01 Apr 2046	415,020.390	416,397
	FNMA POOL BC5745	3% 01 Mar 2031	223,565.810	223,164
	FNMA POOL BC5886	4% 01 May 2046	368,198.300	375,622
	FNMA POOL BC7500	4% 01 Nov 2046	0.010	0
	FNMA POOL BC8140	3% 01 Sep 2046	208,894.400	203,731
	FNMA POOL BC9482	3% 01 Jul 2046	399,764.580	389,884
	FNMA POOL BD0448	4% 01 Jun 2046	994,000.980	1,014,392
	FNMA POOL BD6126	2.5% 01 Sep 2031	231,361.460	226,036
	FNMA POOL BD7351	3% 01 Sep 2046	0.010	0
	FNMA POOL BD8228	3% 01 Sep 2046	609,719.870	594,649
	FNMA POOL BE1976	3% 01 Jan 2047	535,392.980	522,153
	FNMA POOL BE3032	2.5% 01 Jan 2032	779,900.660	761,949
	FNMA POOL BE3767	3.5% 01 Jul 2047	375,243.590	375,656
	FNMA POOL BE5646	3% 01 Feb 2037	595,669.380	589,260
	FNMA POOL BH5752	3.5% 01 Nov 2047	1,029,634.620	1,029,705
	FNMA POOL BJ0647	3.5% 01 Mar 2048	3,729,977.940	3,730,261
	FNMA POOL BJ0650	3.5% 01 Mar 2048	1,276,072.700	1,276,173
	FNMA POOL BJ4547	4% 01 Jan 2048	374,728.710	382,072
	FNMA POOL BJ5674	3% 01 Jan 2033	275,054.490	274,508
	FNMA POOL BK2007	4.5% 01 Apr 2048	354,108.000	366,795
	FNMA POOL BK2016	4.5% 01 Apr 2048	198,312.040	205,406
	FNMA POOL BK4909	4.5% 01 Jun 2048	399,473.780	413,949
	FNMA POOL BK5282	4% 01 Jun 2048	391,261.650	398,926
	FNMA POOL BK5328	4% 01 Jul 2048	593,657.000	605,287
	FNMA POOL BM2001	1% 01 Dec 2046	0.010	0
	FNMA POOL BM3799	1% 01 Aug 2047	1,304,547.610	1,275,126
	FNMA POOL BM4655	1% 01 May 2047	1,283,717.820	1,286,370
	FNMA POOL CA1218	4.5% 01 Feb 2048	381,686.620	395,516
	FNMA POOL MA0577	3.5% 01 Nov 2020	113,116.100	114,498
	FNMA POOL MA0658	3% 01 Feb 2021	35,380.550	35,310
	FNMA POOL MA0976	3.5% 01 Feb 2032	141,700.900	144,334
	FNMA POOL MA0977	4% 01 Feb 2032	97,088.570	99,703
	FNMA POOL MA1181	3% 01 Sep 2022	40,323.420	40,625
	FNMA POOL MA1278	2.5% 01 Dec 2022	123,630.410	122,775
	FNMA POOL MA2046	3.5% 01 Oct 2034	256,786.690	261,563

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	FNMA POOL MA2120.....	3% 01 Dec 2024	149,463.940	150,519
	FNMA POOL MA2230.....	3% 01 Apr 2035	288,940.700	287,443
	FNMA POOL MA2386.....	3% 01 Sep 2045	810,452.740	792,431
	FNMA POOL MA2830.....	2.5% 01 Dec 2031	550,236.010	537,571
	FNMA POOL MA2931.....	3% 01 Mar 2032	237,955.180	237,528
	FNMA POOL MA2956.....	3% 01 Apr 2047	353,319.220	344,582
	FNMA POOL MA2960.....	4% 01 Apr 2047	411,969.720	420,128
	FNMA POOL MA2995.....	4% 01 May 2047	415,767.340	423,990
	FNMA POOL MA3027.....	4% 01 Jun 2047	342,792.540	349,563
	FNMA POOL MA3029.....	3% 01 Jun 2032	428,515.900	427,746
	FNMA POOL MA3101.....	4.5% 01 Aug 2047	268,366.790	278,328
	FNMA POOL MA3121.....	4% 01 Sep 2047	181,935.740	185,511
	FNMA POOL MA3149.....	4% 01 Oct 2047	272,405.340	277,751
	FNMA POOL MA3182.....	3.5% 01 Nov 2047	1,484,102.760	1,484,521
	FNMA POOL MA3183.....	4% 01 Nov 2047	565,521.540	576,604
	FNMA POOL MA3210.....	3.5% 01 Dec 2047	376,273.760	376,301
	FNMA POOL MA3218.....	3% 01 Dec 2032	263,615.440	263,091
	FNMA POOL MA3238.....	3.5% 01 Jan 2048	665,859.710	665,910
	FNMA POOL MA3239.....	4% 01 Jan 2048	282,124.550	287,830
	FNMA POOL MA3278.....	4.5% 01 Feb 2048	194,357.370	201,342
	FNMA POOL MA3384.....	4% 01 Jun 2048	497,219.700	506,960
	FNMA POOL MA3392.....	3.5% 01 Jun 2033	196,416.630	198,817
	FNMA POOL MA3425.....	3% 01 Jun 2048	1,751,222.370	1,707,406
	FNMA POOL MA3443.....	4% 01 Aug 2048	393,784.020	401,499
	FNMA POOL MA3467.....	4% 01 Sep 2048	400,000.020	407,837
	FORD CREDIT AUTO OWNER TRUST/F.....	2.62% 15 Aug 2028	4,000,000.000	3,942,456
	FORD CREDIT FLOORPLAN MASTER O.....	3.52% 15 Oct 2023	1,300,000.000	1,315,162
	FORD MOTOR CREDIT CO LLC.....	4.25% 20 Sep 2022	2,070,000.000	1,984,400
	FORTUNE BRANDS HOME + SE.....	4% 15 Jun 2025	2,525,000.000	2,515,662
	FREDDIE MAC.....	1.25% 15 Aug 2019	1,600,000.000	1,585,826
	FREDDIE MAC.....	2.752% 30 Jan 2023	1,000,000.000	997,161
	FREDDIE MAC.....	3.32% 14 Jun 2023	1,300,000.000	1,300,390
	FREDDIE MAC.....	3.35% 26 Jul 2023	1,000,000.000	1,000,109
	FREDDIE MAC.....	3.375% 16 Aug 2023	1,300,000.000	1,300,319
	FREDDIE MAC.....	3.35% 28 Sep 2023	1,000,000.000	1,000,919
	FREDDIE MAC.....	1.875% 17 Nov 2020	650,000.000	641,906
	GE CAPITAL INTL FUNDING.....	2.342% 15 Nov 2020	172,000.000	165,990
	GENERAL MOTORS.....	3.13% 15 Mar 2023	1,300,000.000	1,300,121
	GENERAL MOTORS FINL CO.....	4.35% 09 Apr 2025	1,975,000.000	1,871,224
	GM FINANCIAL AUTOMOBILE LEASIN.....	3.06% 21 Jun 2021	685,000.000	683,971
	GNMA II POOL 004715.....	5% 20 Jun 2040	259,630.250	279,222
	GNMA II POOL 004804.....	6% 20 Sep 2040	81,749.000	86,969
	GNMA II POOL 005056.....	5% 20 May 2041	163,973.590	173,910
	GNMA II POOL 005057.....	5.5% 20 May 2041	143,776.160	153,264
	GNMA II POOL 005175.....	4.5% 20 Sep 2041	615,112.710	645,343
	GNMA II POOL 005280.....	4% 20 Jan 2042	589,758.300	609,138
	GNMA II POOL 005281.....	4.5% 20 Jan 2042	522,646.980	548,326
	GNMA II POOL 005305.....	4% 20 Feb 2042	459,612.840	474,677
	GNMA II POOL AF5097.....	4% 20 Aug 2043	1,204,679.780	1,239,581
	GNMA II POOL MA0154.....	3.5% 20 Jun 2042	1,061,517.710	1,074,575
	GNMA II POOL MA0465.....	5% 20 Oct 2042	171,848.710	181,441
	GNMA II POOL MA1156.....	3% 20 Jul 2043	143,569.940	142,569
	GNMA II POOL MA1223.....	3% 20 Aug 2043	523,593.410	519,943
	GNMA II POOL MA1224.....	3.5% 20 Aug 2043	1,790,076.390	1,810,455
	GNMA II POOL MA1285.....	3.5% 20 Sep 2043	119,836.770	121,201
	GNMA II POOL MA1374.....	3% 20 Oct 2043	153,724.890	152,653
	GNMA II POOL MA1448.....	3.5% 20 Nov 2043	73,852.360	74,694
	GNMA II POOL MA1762.....	4.5% 20 Mar 2044	199,964.960	209,695
	GNMA II POOL MA1996.....	4% 20 Jun 2044	0.010	0
	GNMA II POOL MA2149.....	4% 20 Aug 2044	0.010	0
	GNMA II POOL MA2225.....	4.5% 20 Sep 2044	54,418.180	57,067
	GNMA II POOL MA2446.....	4% 20 Dec 2044	154,475.880	159,348
	GNMA II POOL MA2522.....	4% 20 Jan 2045	281,581.590	290,474
	GNMA II POOL MA2678.....	3.5% 20 Mar 2045	216,717.250	218,517
	GNMA II POOL MA2753.....	3% 20 Apr 2045	117,359.260	115,985
	GNMA II POOL MA2754.....	3.5% 20 Apr 2045	731,691.740	737,769
	GNMA II POOL MA2755.....	4% 20 Apr 2045	131,921.940	136,078
	GNMA II POOL MA2826.....	3.5% 20 May 2045	0.010	0
	GNMA II POOL MA2960.....	3% 20 Jul 2045	1,803,599.670	1,781,918
	GNMA II POOL MA2961.....	3.5% 20 Jul 2045	446,169.780	449,875
	GNMA II POOL MA3035.....	4% 20 Aug 2045	177,317.690	182,470
	GNMA II POOL MA3104.....	3% 20 Sep 2045	190,793.720	188,480
	GNMA II POOL MA3106.....	4% 20 Sep 2045	342,371.620	352,163
	GNMA II POOL MA3243.....	3% 20 Nov 2045	126,145.100	124,577
	GNMA II POOL MA3310.....	3.5% 20 Dec 2045	1,090,017.810	1,097,257
	GNMA II POOL MA3453.....	3% 20 Feb 2046	311,939.400	307,980
	GNMA II POOL MA3454.....	3.5% 20 Feb 2046	643,003.690	648,146
	GNMA II POOL MA3455.....	4% 20 Feb 2046	100,889.100	103,693
	GNMA II POOL MA3736.....	3.5% 20 Jun 2046	373,212.090	375,967

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	GNMA II POOL MA3737.....	4% 20 Jun 2046 193,808.780		199,326
	GNMA II POOL MA3873.....	3% 20 Aug 2046 3,311,442.560		3,265,831
	GNMA II POOL MA3876.....	4.5% 20 Aug 2046 181,995.930		189,850
	GNMA II POOL MA3936.....	3% 20 Sep 2046 714,519.490		705,006
	GNMA II POOL MA3937.....	3.5% 20 Sep 2046 222,240.830		223,779
	GNMA II POOL MA4003.....	3% 20 Oct 2046 243,265.150		239,839
	GNMA II POOL MA4004.....	3.5% 20 Oct 2046 837,719.010		843,387
	GNMA II POOL MA4068.....	3% 20 Nov 2046 250,258.940		246,696
	GNMA II POOL MA4069.....	3.5% 20 Nov 2046 1,037,919.820		1,044,813
	GNMA II POOL MA4126.....	3% 20 Dec 2046 1,390,393.830		1,370,382
	GNMA II POOL MA4128.....	4% 20 Dec 2046 226,045.610		231,922
	GNMA II POOL MA4194.....	2.5% 20 Jan 2047 341,080.720		326,714
	GNMA II POOL MA4196.....	3.5% 20 Jan 2047 1,181,731.370		1,189,580
	GNMA II POOL MA4197.....	4% 20 Jan 2047 469,299.310		480,848
	GNMA II POOL MA4263.....	4% 20 Feb 2047 204,487.630		209,520
	GNMA II POOL MA4322.....	4% 20 Mar 2047 503,235.000		516,597
	GNMA II POOL MA4383.....	4% 20 Apr 2047 151,933.930		155,808
	GNMA II POOL MA4384.....	4.5% 20 Apr 2047 130,848.670		136,087
	GNMA II POOL MA4451.....	3.5% 20 May 2047 1,924,947.900		1,937,732
	GNMA II POOL MA4452.....	4% 20 May 2047 234,387.130		240,155
	GNMA II POOL MA4510.....	3.5% 20 Jun 2047 441,861.110		444,796
	GNMA II POOL MA4585.....	3% 20 Jul 2047 180,606.060		177,952
	GNMA II POOL MA4586.....	3.5% 20 Jul 2047 992,612.870		999,205
	GNMA II POOL MA4652.....	3.5% 20 Aug 2047 368,108.850		370,554
	GNMA II POOL MA4719.....	3.5% 20 Sep 2047 564,160.350		567,907
	GNMA II POOL MA4901.....	4% 20 Dec 2047 463,093.950		474,489
	GNMA II POOL MA4963.....	4% 20 Jan 2048 784,555.030		803,861
	GNMA II POOL MA4964.....	4.5% 20 Jan 2048 443,064.500		458,760
	GNMA II POOL MA5019.....	3.5% 20 Feb 2048 476,036.130		479,198
	GNMA II POOL MA5021.....	4.5% 20 Feb 2048 190,229.190		197,403
	GNMA II POOL MA5079.....	4.5% 20 Mar 2048 469,435.420		486,066
	GNMA II POOL MA5080.....	5% 20 Mar 2048 358,837.920		373,979
	GNMA II POOL MA5135.....	3% 20 Apr 2048 289,939.390		285,586
	GNMA II POOL MA5138.....	4.5% 20 Apr 2048 600,000.720		621,362
	GNMA II POOL MA5192.....	4% 20 May 2048 390,980.960		400,602
	GNMA II POOL MA5264.....	4% 20 Jun 2048 294,992.680		302,252
	GNMA II POOL MA5397.....	3.5% 20 Aug 2048 294,439.340		296,395
	GNMA II POOL MA5398.....	4% 20 Aug 2048 793,214.630		812,734
	GNMA POOL 487698.....	4.5% 15 Mar 2039 79,448.200		82,992
	GNMA POOL 487825.....	4.5% 15 Apr 2039 100,558.260		105,004
	GNMA POOL 615516.....	4.5% 15 Sep 2033 11,703.630		12,188
	GNMA POOL 616540.....	6% 15 Jul 2034 232,906.670		253,501
	GNMA POOL 666391.....	3% 15 Aug 2043 0.010		0
	GNMA POOL 666405.....	3% 15 Sep 2043 297,591.530		295,238
	GNMA POOL 677101.....	5.5% 15 Jul 2038 56,404.830		60,023
	GNMA POOL 697974.....	5% 15 Jun 2040 258,771.370		270,805
	GNMA POOL 702785.....	5.5% 15 Jan 2039 86,322.120		93,615
	GNMA POOL 719256.....	4.5% 15 Jul 2040 268,159.350		280,047
	GNMA POOL 737286.....	4.5% 15 May 2040 0.010		0
	GNMA POOL 738538.....	4% 15 Jul 2041 619,801.630		639,022
	GNMA POOL 748483.....	4.5% 15 Aug 2040 201,547.660		210,251
	GNMA POOL 758027.....	4.5% 15 Feb 2041 8,401.240		8,771
	GNMA POOL 782640.....	5% 15 Apr 2039 71,044.320		75,299
	GNMA POOL 782934.....	5.5% 15 Feb 2040 111,805.840		119,026
	GNMA POOL AA3313.....	3.5% 15 Jun 2042 96,814.350		97,958
	GNMA POOL AB3053.....	3% 15 Nov 2042 217,064.680		214,737
	GNMA POOL AL5247.....	3.5% 15 Jan 2045 340,480.420		342,994
	GNMA POOL AL5269.....	3.5% 15 Feb 2045 8,607.770		8,671
	GNMA POOL AM2842.....	3.5% 15 Apr 2045 74,762.280		75,314
	GOLDMAN SACHS GROUP INC.....	3.85% 26 Jan 2027 725,000.000		681,969
	GOLDMAN SACHS GROUP INC.....	1% 24 Jul 2023 1,965,000.000		1,871,812
	GRACE MORTGAGE TRUST.....	3.368% 10 Jun 2028 800,000.000		802,172
	GS MORTGAGE SECURITIES TRUST.....	2.484% 10 Oct 2049 600,000.000		593,499
	GS MORTGAGE SECURITIES TRUST.....	2.905% 10 Nov 2049 1,600,000.000		1,589,976
	GS MORTGAGE SECURITIES TRUST.....	3.862% 10 Jun 2047 1,300,000.000		1,328,624
	HELMERICH + PAYNE INC.....	4.65% 15 Mar 2025 1,450,000.000		1,478,499
	HERTZ VEHICLE FINANCING LLC.....	2.32% 25 Mar 2020 900,000.000		897,918
	HIGHWOODS REALTY LP.....	3.625% 15 Jan 2023 3,500,000.000		3,458,723
	HILTON GRAND VACATIONS TRUST.....	2.28% 25 Jan 2026 266,954.840		265,750
	HILTON GRAND VACATIONS TRUST.....	2.66% 26 Dec 2028 647,422.500		640,801
	HILTON GRAND VACATIONS TRUST.....	3.54% 25 Feb 2032 1,047,963.210		1,051,396
	HSBC BANK PLC.....	4.75% 19 Jan 2021 500,000.000		512,889
	HYUNDAI AUTO LEASE SECURITIZAT.....	2.81% 15 Apr 2021 600,000.000		597,875
	HYUNDAI AUTO LEASE SECURITIZAT.....	3.04% 15 Oct 2021 500,000.000		500,067
	INTL BK RECON + DEVELOP.....	2% 30 Oct 2020 2,000,000.000		1,976,224
	INTL BK RECON + DEVELOP.....	3.05% 13 Sep 2021 1,075,000.000		1,075,599
	JP MORGAN CHASE COMMERCIAL MOR.....	3.239% 15 Mar 2050 1,800,000.000		1,795,424
	JP MORGAN MORTGAGE TRUST.....	1% 25 Jun 2029 678,029.840		673,236
	JP MORGAN MORTGAGE TRUST.....	1% 25 Oct 2045 635,627.180		629,097

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	JPMBB COMMERCIAL MORTGAGE SECU.....	3.019% 15 Aug 2046	260,561.180	260,074
	JPMBB COMMERCIAL MORTGAGE SECU.....	3.774% 15 Aug 2047	400,000.000	406,181
*	JPMORGAN CHASE + CO.....	3.875% 10 Sep 2024	1,000,000.000	983,976
*	JPMORGAN CHASE + CO.....	1% 05 Dec 2029	2,650,000.000	2,695,434
	KINDER MORGAN INC.....	5% 15 Feb 2021	2,250,000.000	2,305,158
	LABORATORY CORP OF AMER.....	3.25% 01 Sep 2024	1,700,000.000	1,627,021
	MASCO CORP.....	4.45% 01 Apr 2025	1,600,000.000	1,602,972
	MASCO CORP.....	3.5% 01 Apr 2021	1,900,000.000	1,891,132
	MITSUBISHI UFJ FIN GRP.....	2.95% 01 Mar 2021	1,532,000.000	1,516,608
	MIZUHO FINANCIAL GROUP.....	2.632% 12 Apr 2021	2,000,000.000	1,962,067
	MMAF EQUIPMENT FINANCE LLC.....	2.04% 16 Feb 2022	800,000.000	792,491
	MORGAN STANLEY.....	4.35% 08 Sep 2026	1,252,000.000	1,216,699
	MORGAN STANLEY.....	3.625% 20 Jan 2027	2,300,000.000	2,185,915
	MORGAN STANLEY.....	5.75% 25 Jan 2021	775,000.000	808,054
	MORGAN STANLEY BAML TRUST.....	1% 15 Oct 2046	1,300,000.000	1,350,273
	MORGAN STANLEY BAML TRUST.....	2.936% 15 Nov 2046	60,330.150	60,036
	MORGAN STANLEY BAML TRUST.....	4.039% 15 Nov 2046	1,200,000.000	1,235,782
	MORGAN STANLEY BAML TRUST.....	2.505% 15 Nov 2049	700,000.000	688,326
	MORGAN STANLEY CAPITAL I TRUST.....	2.454% 15 Nov 2049	1,000,000.000	980,952
	MORGAN STANLEY CAPITAL I TRUST.....	2.416% 15 Aug 2049	500,000.000	492,398
	MOAIC CO.....	4.05% 15 Nov 2027	950,000.000	901,010
	MVW OWNER TRUST.....	2.52% 20 Dec 2032	337,981.610	332,823
	MVW OWNER TRUST.....	2.25% 22 Sep 2031	163,065.520	160,446
	MVW OWNER TRUST.....	2.25% 20 Dec 2033	43,383.680	42,308
	MVW OWNER TRUST.....	3.45% 21 Jan 2036	1,454,710.710	1,468,753
	NABORS INDUSTRIES INC.....	5% 15 Sep 2020	2,085,000.000	2,006,050
	NATIONAL AUSTRALIA BK/NY.....	3.7% 04 Nov 2021	1,865,000.000	1,882,635
	NATIONAL RURAL UTIL COOP.....	2.95% 07 Feb 2024	2,000,000.000	1,968,057
	NATIONWIDE FINANCIAL SER.....	5.375% 25 Mar 2021	2,763,000.000	2,862,971
	NEWMARKET CORP.....	4.1% 15 Dec 2022	2,275,000.000	2,329,713
	NEXTGEAR FLOORPLAN MASTER OWNE.....	2.56% 17 Oct 2022	400,000.000	396,288
	NEXTGEAR FLOORPLAN MASTER OWNE.....	3.22% 15 Feb 2023	500,000.000	498,276
	ONEOK INC.....	4.55% 15 Jul 2028	1,025,000.000	1,011,677
	ORANGE LAKE TIMESHARE TRUST.....	3.1% 08 Nov 2030	446,891.580	444,579
	OSCAR US FUNDING TRUST.....	3.39% 12 Sep 2022	800,000.000	801,101
	PETROLEOS MEXICANOS.....	4.875% 24 Jan 2022	270,000.000	262,845
	PETROLEOS MEXICANOS.....	3.5% 30 Jan 2023	750,000.000	678,750
	PETROLEOS MEXICANOS.....	5.35% 12 Feb 2028	400,000.000	349,000
	RELANCE STEEL + ALUM.....	4.5% 15 Apr 2023	1,150,000.000	1,162,987
	RIO TINTO FIN USA LTD.....	3.75% 15 Jun 2025	1,000,000.000	1,004,089
	ROYAL BANK OF CANADA.....	3.7% 05 Oct 2023	1,750,000.000	1,757,019
	SANTANDER UK PLC.....	3.4% 01 Jun 2021	2,300,000.000	2,288,778
	SIERRA RECEIVABLES FUNDING CO.....	2.58% 20 Sep 2032	255,768.630	253,182
	SIERRA RECEIVABLES FUNDING CO.....	2.91% 20 Mar 2034	387,018.910	383,522
	SIERRA RECEIVABLES FUNDING CO.....	2.33% 20 Jul 2033	230,096.520	223,805
	SIERRA RECEIVABLES FUNDING CO.....	3.5% 20 Jun 2035	547,827.140	553,126
	SIERRA RECEIVABLES FUNDING CO.....	3.69% 20 Sep 2035	361,242.760	366,942
	SOCIAL PROFESSIONAL LOAN PROGR.....	3.12% 25 Feb 2048	472,169.270	472,144
	SSGA.....	G STIFF ERISA QUALIFIED 5BPS	1,191,372.400	1,191,372
	SUZANO AUSTRIA GMBH.....	6% 15 Jan 2029	675,000.000	688,838
	TD AMERITRADE HOLDING CO.....	2.95% 01 Apr 2022	1,535,000.000	1,518,533
	TELEFONICA EMISIONES SAU.....	4.103% 08 Mar 2027	2,625,000.000	2,521,578
	TENN VALLEY AUTHORITY.....	3.875% 15 Feb 2021	4,000,000.000	4,105,184
	TEXTAINER MARINE CONTAINERS LI.....	3.52% 20 Jun 2042	1,759,660.000	1,746,034
	UBS GROUP FUNDING SWITZE.....	3.491% 23 May 2023	1,300,000.000	1,267,801
	UNITED MEXICAN STATES.....	3.75% 11 Jan 2028	1,750,000.000	1,638,018
	UNITEDHEALTH GROUP INC.....	3.875% 15 Dec 2028	900,000.000	911,647
	US 10YR NOTE (CBT)MAR19.....	XCBT 20190320	10,400,000.000	257,625
	US 10YR ULTRA FUT MAR19.....	XCBT 20190320	(9,800,000.000)	(370,469)
	US 2YR NOTE (CBT) MAR19.....	XCBT 20190329	(3,600,000.000)	(2,250)
	US 5YR NOTE (CBT) MAR19.....	XCBT 20190329	15,400,000.000	278,141
	US DOLLAR.....		53,265.990	53,266
	US LONG BOND(CBT) MAR19.....	XCBT 20190320	(200,000.000)	(13,688)
	US TREASURY N/B.....	2.625% 28 Feb 2023	830,000.000	834,215
	US TREASURY N/B.....	2.75% 30 Apr 2023	6,230,000.000	6,294,004
	US TREASURY N/B.....	2.875% 31 Oct 2020	24,000,000.000	24,150,000
	US TREASURY N/B.....	2.875% 15 Nov 2021	5,400,000.000	5,460,117
	US TREASURY N/B.....	3.125% 15 Nov 2028	2,150,000.000	2,230,121
	US TREASURY N/B.....	2.875% 30 Nov 2025	3,000,000.000	3,053,789
	US TREASURY N/B.....	2.625% 31 Dec 2023	5,400,000.000	5,428,266
	US TREASURY N/B.....	1.5% 31 Oct 2019	12,425,000.000	12,309,001
	US ULTRA BOND CBT MAR19.....	XCBT 20190320	(100,000.000)	(8,484)
	VEREIT OPERATING PARTNER.....	4.875% 01 Jun 2026	2,050,000.000	2,049,135
	VOLKSWAGEN AUTO LOAN ENHANCED.....	3.02% 21 Nov 2022	453,000.000	453,084
	WABTEC CORP.....	4.95% 15 Sep 2028	500,000.000	468,929
	WEC ENERGY GROUP INC.....	3.375% 15 Jun 2021	450,000.000	449,718
	WELK RESORTS LLC.....	2.82% 15 Jun 2033	506,949.430	499,672
	WELLS FARGO COMMERCIAL MORTGAG.....	2.983% 15 Dec 2059	1,600,000.000	1,591,654
	WELLS FARGO COMMERCIAL MORTGAG.....	2.399% 15 Nov 2049	1,000,000.000	980,400

(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		
	WELLS FARGO COMMERCIAL MORTGAG	3.749% 15 Mar 2059	300,000.000	298,446
	WELLS FARGO COMMERCIAL MORTGAG	2.504% 15 Nov 2059	1,500,000.000	1,474,742
	WRKCO INC	3.75% 15 Mar 2025	1,150,000.000	1,128,432
	Sub-Total: Fund 5743 8 of 13		Total	\$ 428,395,365

(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		
	AERCAP IRELAND CAP/GLOBA	3.3% 23 Jan 2023	845,000.000	\$ 803,351
	AIG GLOBAL FUNDING	3.35% 25 Jun 2021	2,110,000.000	2,101,747
	AIR LEASE CORP.	2.75% 15 Jan 2023	835,000.000	790,114
	AIR LEASE CORP.	3.25% 01 Mar 2025	725,000.000	666,105
	ALIMENTATION COUCHE TARD	2.7% 26 Jul 2022	1,170,000.000	1,129,025
	ALIMENTATION COUCHE TARD	2.35% 13 Dec 2019	615,000.000	609,263
	ALLY MASTER OWNER TRUST	3.29% 15 May 2023	1,620,000.000	1,629,283
	ALTRIA GROUP INC	2.85% 09 Aug 2022	1,085,000.000	1,041,574
	AMAZON.COM INC.	2.8% 22 Aug 2024	2,075,000.000	2,016,812
	AMER AIRLINE 17 1 AA PTT	3.65% 15 Feb 2029	2,277,043.470	2,240,353
	AMERICAN EXPRESS CREDIT ACCOUN	1% 15 Apr 2026	1,100,000.000	1,092,653
	AMERICAN INTL GROUP	4.2% 01 Apr 2028	670,000.000	645,454
	AMERICAN TOWER TRUSTE I	3.07% 15 Mar 2048	1,250,000.000	1,231,049
	ANDEAVOR LOGIS LP/CORP.	4.25% 01 Dec 2027	390,000.000	368,162
	ANGLO AMERICAN CAPITAL	4.875% 14 May 2025	1,185,000.000	1,163,923
	AT+T INC.	4.45% 01 Apr 2024	1,960,000.000	1,992,522
	AT+T INC.	1% 12 Jun 2024	1,365,000.000	1,324,039
	ATMOS ENERGY CORP.	3% 15 Jun 2027	1,515,000.000	1,444,761
	AXA EQUITABLE HOLDINGS I	3.9% 20 Apr 2023	2,000,000.000	1,975,217
	BANK OF AMERICA CORP.	1% 01 Oct 2025	1,775,000.000	1,683,039
	BANK OF AMERICA CORP.	1% 20 Dec 2023	1,613,000.000	1,567,850
	BANK OF AMERICA CORP.	1% 17 May 2022	1,290,000.000	1,290,194
	BANK OF AMERICA CORP.	8.57% 15 Nov 2024	620,000.000	749,699
	BARCLAYS BANK PLC	5.125% 08 Jan 2020	1,715,000.000	1,742,081
	BARCLAYS PLC	1% 15 Feb 2023	830,000.000	822,996
	BB+T CORPORATION	3.75% 06 Dec 2023	1,235,000.000	1,245,391
	BMW FLOORPLAN MASTER OWNER TRU	3.15% 15 May 2023	560,000.000	561,101
	BOOKING HOLDINGS INC.	3.6% 01 Jun 2026	2,045,000.000	1,986,813
	BX TRUST	1% 15 Nov 2035	1,268,107.760	1,260,181
	BXP TRUST	3.379% 13 Jun 2039	1,240,000.000	1,210,475
	CELGENE CORP.	3.875% 15 Aug 2025	1,900,000.000	1,829,059
	CHEVRON CORP.	1.961% 03 Mar 2020	3,760,000.000	3,722,250
	CHEVRON PHILLIPS CHEM CO	3.4% 01 Dec 2026	845,000.000	822,512
	CHEVRON PHILLIPS CHEM CO	3.3% 01 May 2023	370,000.000	365,992
	CHUBB INA HOLDINGS INC	2.875% 03 Nov 2022	2,665,000.000	2,642,432
	CITIBANK NA	3.4% 23 Jul 2021	1,000,000.000	1,001,271
	CITIGROUP INC	3.7% 12 Jan 2026	3,000,000.000	2,884,392
	CITIZENS BANK NA/RI	2.55% 13 May 2021	835,000.000	816,696
	CITIZENS FINANCIAL GROUP	4.3% 03 Dec 2025	850,000.000	838,861
	CITIZENS FINANCIAL GROUP	2.375% 28 Jul 2021	380,000.000	370,562
	CK HUTCH INTL 17 II LTD	2.75% 29 Mar 2023	2,005,000.000	1,937,010
	CNA FINANCIAL CORP.	4.5% 01 Mar 2026	1,655,000.000	1,668,519
	COMCAST CORP.	3.95% 15 Oct 2025	950,000.000	961,246
	COMM MORTGAGE TRUST	3.334% 10 Jun 2046	934,140.850	935,493
	COMMONWEALTH EDISON CO	2.95% 15 Aug 2027	1,815,000.000	1,745,235
	CONSTELLATION BRANDS INC	3.5% 09 May 2027	735,000.000	680,584
	CROWN CASTLE TOWERS LLC	3.72% 15 Jul 2043	1,250,000.000	1,246,113
	CVS HEALTH CORP.	3.7% 09 Mar 2023	2,160,000.000	2,136,877
	DAIMLER FINANCE NA LLC	1% 04 May 2021	830,000.000	822,608
	DELTA AIR LINES 2007 1 A	6.821% 10 Feb 2024	670,283.810	719,684
	DIGITAL REALTY TRUST LP	3.7% 15 Aug 2027	1,290,000.000	1,217,526
	DOLLAR GENERAL CORP.	3.25% 15 Apr 2023	2,175,000.000	2,125,135
	DOW CHEMICAL CO/THE	4.125% 15 Nov 2021	1,840,000.000	1,872,374
	ESTEE LAUDER CO INC	1.7% 10 May 2021	1,405,000.000	1,366,491
	EXPEDIA INC	5% 15 Feb 2026	275,000.000	277,791
	EXPEDIA INC	3.8% 15 Feb 2028	1,950,000.000	1,768,326
	FANNIE MAE	3% 25 Mar 2046	1,329,118.140	1,315,414
	FANNIE MAE	3% 25 Feb 2046	1,183,041.900	1,175,995
	FANNIE MAE	3% 25 Apr 2046	1,580,058.460	1,565,377
	FED HM LN PC POOL C92009	3.5% 01 Aug 2038	2,644,550.810	2,679,727
	FED HM LN PC POOL G61606	4.5% 01 Sep 2048	2,427,556.730	2,513,851
	FED HM LN PC POOL G61679	3% 01 Feb 2046	1,980,059.280	1,937,246
	FED HM LN PC POOL G61680	3% 01 Apr 2047	4,214,415.140	4,111,269
	FED HM LN PC POOL G61681	3% 01 Dec 2047	1,326,521.010	1,293,442
	FED HM LN PC POOL G61720	3.5% 01 Jan 2044	1,139,129.260	1,147,583
	FED HM LN PC POOL G61721	3.5% 01 Nov 2046	3,615,704.130	3,626,746
	FED HM LN PC POOL G61722	3.5% 01 Feb 2048	2,505,987.210	2,505,889
	FED HM LN PC POOL G61723	3.5% 01 Jan 2043	2,104,840.180	2,123,720

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	FED HM LN PC POOL G61724.....	3.5% 01 Jan 2045	942,269.930		949,168
	FED HM LN PC POOL G61725.....	3.5% 01 Mar 2046	941,486.800		948,475
	FED HM LN PC POOL G61726.....	3.5% 01 Nov 2045	842,520.790		848,732
	FED HM LN PC POOL G61759.....	4% 01 Dec 2041	580,653.730		597,438
	FED HM LN PC POOL G61760.....	4% 01 Feb 2045	3,129,761.170		3,221,931
	FED HM LN PC POOL G61761.....	4% 01 Jan 2046	465,765.450		478,741
	FED HM LN PC POOL G61762.....	4% 01 Mar 2045	645,048.530		663,417
	FED HM LN PC POOL G61763.....	4% 01 Jul 2044	691,562.680		711,427
	FED HM LN PC POOL G61764.....	4% 01 Dec 2046	3,011,511.700		3,076,539
	FED HM LN PC POOL G61765.....	4% 01 Feb 2048	1,417,397.740		1,446,190
	FED HM LN PC POOL G61766.....	4% 01 Oct 2048	848,615.320		869,890
	FED HM LN PC POOL G61767.....	4.5% 01 Aug 2044	668,681.640		700,524
	FED HM LN PC POOL G61768.....	4.5% 01 Aug 2047	652,591.040		681,491
	FED HM LN PC POOL G61769.....	4.5% 01 Dec 2044	2,967,523.590		3,104,429
	FED HM LN PC POOL G61770.....	4.5% 01 Apr 2046	308,319.610		323,096
	FED HM LN PC POOL G61771.....	4.5% 01 Jul 2045	1,910,387.800		1,997,760
	FED HM LN PC POOL G61772.....	5% 01 Nov 2041	946,242.840		1,003,763
	FED HM LN PC POOL Q59983.....	4.5% 01 Nov 2048	997,533.490		1,037,978
	FEDERAL HOME LOAN BANK.....	2.3% 26 Jan 2021	4,190,000.000		4,165,279
	FHLMC MULTIFAMILY STRUCTURED P.....	1% 25 Oct 2028	2,215,000.000		2,332,691
	FNMA POOL AK0765.....	4% 01 Mar 2042	426,793.010		437,499
	FNMA POOL AL9859.....	1% 01 Mar 2047	305,392.100		297,840
	FNMA POOL AZ7336.....	3.5% 01 Nov 2045	3,271,490.910		3,282,849
	FNMA POOL BF0189.....	3% 01 Jun 2057	1,444,515.830		1,394,464
	FNMA POOL BK4740.....	4% 01 Aug 2048	4,595,303.210		4,685,330
	FNMA POOL BM3322.....	1% 01 Dec 2037	954,203.570		943,934
	FNMA POOL BM3818.....	1% 01 May 2038	1,706,548.330		1,688,186
	FNMA POOL BM4329.....	1% 01 Apr 2038	1,577,322.380		1,626,685
	FNMA POOL BM4331.....	1% 01 Jul 2038	948,047.910		977,715
	FNMA POOL BM4416.....	1% 01 Oct 2041	1,097,830.190		1,166,469
	FNMA POOL BM4480.....	1% 01 May 2043	1,452,216.270		1,463,053
	FNMA POOL BM4481.....	1% 01 Jul 2043	1,388,165.320		1,399,155
	FNMA POOL BM4482.....	1% 01 Jan 2043	974,588.490		999,633
	FNMA POOL BM4492.....	4% 01 Aug 2038	634,851.850		654,975
	FNMA POOL BM4549.....	1% 01 Nov 2043	886,402.760		919,497
	FNMA POOL BM4551.....	1% 01 Apr 2041	2,445,574.700		2,578,026
	FNMA POOL BM4599.....	1% 01 Feb 2041	2,270,825.140		2,386,834
	FNMA POOL BM4600.....	1% 01 Aug 2042	12,020,827.000		12,599,747
	FNMA POOL BM4608.....	1% 01 Oct 2038	932,285.100		966,354
	FNMA POOL BM4620.....	1% 01 Oct 2044	3,213,382.540		3,160,270
	FNMA POOL BM4699.....	1% 01 Jan 2046	490,674.770		504,387
	FNMA POOL BM4703.....	1% 01 Feb 2048	10,434,044.000		10,433,712
	FNMA POOL BM4748.....	3.5% 01 Mar 2046	1,607,285.260		1,620,619
	FNMA POOL BM4798.....	1% 01 Jul 2041	2,023,468.030		2,178,479
	FNMA POOL BM4803.....	1% 01 Jan 2045	1,533,478.420		1,507,293
	FNMA POOL BM4806.....	1% 01 Dec 2047	1,221,443.000		1,191,467
	FNMA POOL BM4818.....	1% 01 Feb 2043	654,450.210		660,932
	FNMA POOL BM4819.....	1% 01 Dec 2044	646,634.460		651,107
	FNMA POOL BM4820.....	1% 01 Nov 2044	925,399.000		932,472
	FNMA POOL BM4848.....	1% 01 Dec 2043	4,084,510.280		4,212,021
	FNMA POOL BM4852.....	1% 01 Jul 2044	4,087,868.870		4,203,256
	FNMA POOL BM4853.....	1% 01 Mar 2046	257,458.970		264,727
	FNMA POOL BM4854.....	1% 01 Aug 2044	761,395.130		797,398
	FNMA POOL BM4910.....	1% 01 Dec 2043	731,498.350		765,278
	FNMA POOL BM4911.....	1% 01 Sep 2041	267,545.280		283,559
	FNMA POOL BM4912.....	1% 01 Jul 2039	246,007.480		267,656
	FNMA POOL CA2056.....	4.5% 01 Jul 2048	2,540,457.140		2,632,507
	FNMA POOL CA2375.....	4% 01 Sep 2048	6,197,285.400		6,316,441
	FORD CREDIT AUTO OWNER TRUST/F.....	2.03% 15 Dec 2027	2,165,000.000		2,111,924
	FORD CREDIT FLOORPLAN MASTER O.....	4.06% 15 Nov 2030	1,240,000.000		1,243,125
	FREDDIE MAC.....	3.35% 26 Jul 2023	4,015,000.000		4,015,438
	FREDDIE MAC.....	2% 15 Dec 2032	1,209,347.600		1,073,492
	FREDDIE MAC.....	3% 15 Jun 2045	670,000.000		646,639
	FREDDIE MAC.....	3% 15 Sep 2045	635,471.060		630,327
	FREDDIE MAC.....	3% 15 Apr 2045	1,975,000.000		1,904,684
	GENERAL MOTORS FINL CO.....	3.7% 09 May 2023	1,980,000.000		1,883,830
	GNMA II POOL 004883.....	4.5% 20 Dec 2040	541,844.660		568,852
	GNMA II POOL 004947.....	5% 20 Feb 2041	967,368.630		1,023,189
	GNMA II POOL 005017.....	4.5% 20 Apr 2041	906,730.710		951,492
	GNMA II POOL AB2921.....	4% 20 Sep 2042	4,378,925.600		4,504,540
	GNMA II POOL AB9233.....	4% 20 Nov 2042	4,234,480.600		4,378,475
	GNMA II POOL MA3725.....	3% 20 Jun 2046	925,765.090		903,850
	GNMA II POOL MA3937.....	3.5% 20 Sep 2046	2,009,274.510		2,023,179
	GNMA II POOL MA4502.....	4% 20 Jun 2047	2,580,451.990		2,620,739
	GNMA POOL 470009.....	4% 15 Sep 2041	2,142,580.400		2,210,206
	GNMA POOL 479494.....	4% 15 Oct 2041	3,266,908.870		3,369,267
	GNMA POOL 711675.....	3.5% 15 Sep 2042	2,478,536.980		2,507,994
	GOLDMAN SACHS GROUP INC.....	5.25% 27 Jul 2021	1,845,000.000		1,915,281
	GOLDMAN SACHS GROUP INC.....	1% 15 May 2026	1,290,000.000		1,238,108

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	HASBRO INC	3.5% 15 Sep 2027 680,000.000		630,511
	HUNTINGTON BANCSHARES	3.15% 14 Mar 2021 1,945,000.000		1,936,341
	JACKSON NATL LIFE GLOBAL	1% 11 Jun 2021 1,240,000.000		1,232,246
	JOHN DEERE CAPITAL CORP	3.65% 12 Oct 2023 530,000.000		535,548
	JP MORGAN CHASE COMMERCIAL MOR	4.128% 05 Jul 2031 1,150,000.000		1,192,127
	JPMBB COMMERCIAL MORTGAGE SECU	3.227% 15 Oct 2048 1,105,000.000		1,089,005
*	JPMORGAN CHASE + CO	3.3% 01 Apr 2026 2,635,000.000		2,509,397
*	JPMORGAN CHASE + CO	1% 01 Feb 2028 2,340,000.000		2,271,484
	LABORATORY CORP OF AMER	3.25% 01 Sep 2024 1,720,000.000		1,646,163
	LIBERTY MUTUAL GROUP INC	5% 01 Jun 2021 2,375,000.000		2,439,113
	LINCOLN NATIONAL CORP	3.8% 01 Mar 2028 1,050,000.000		1,018,362
	LLOYDS BANKING GROUP PLC	4.05% 16 Aug 2023 1,265,000.000		1,249,724
	MARATHON PETROLEUM CORP	3.625% 15 Sep 2024 2,100,000.000		2,043,393
	MARATHON PETROLEUM CORP	5.125% 15 Dec 2026 1,915,000.000		1,961,556
	MARRIOTT INTERNATIONAL	2.3% 15 Jan 2022 1,345,000.000		1,293,075
	MARRIOTT INTERNATIONAL	3.125% 15 Jun 2026 940,000.000		853,571
	MCKESSON CORP	3.796% 15 Mar 2024 1,895,000.000		1,874,886
	MET LIFE GLOB FUNDING I	1.75% 19 Sep 2019 1,145,000.000		1,133,890
	MMAF EQUIPMENT FINANCE LLC	3.2% 12 Sep 2022 1,185,000.000		1,190,497
	MORGAN STANLEY	3.125% 27 Jul 2026 2,425,000.000		2,242,238
	MPLX LP	4.125% 01 Mar 2027 1,865,000.000		1,775,692
	NESTLE HOLDINGS INC	3.5% 24 Sep 2025 1,300,000.000		1,305,819
	NISOURCE INC	3.49% 15 May 2027 1,950,000.000		1,860,777
	NSTAR ELECTRIC CO	3.2% 15 May 2027 895,000.000		872,394
	PEPSICO INC	2% 15 Apr 2021 2,125,000.000		2,082,673
	PNC BANK NA	4.05% 26 Jul 2028 1,455,000.000		1,461,599
	PNC BANK NA	3.25% 22 Jan 2028 1,055,000.000		1,019,362
	PRINCIPAL LFE GLB FND II	2.375% 21 Nov 2021 2,425,000.000		2,358,779
	PRIVATE EXPORT FUNDING	2.05% 15 Nov 2022 4,710,000.000		4,597,021
	PROTECTIVE LIFE CORP	7.375% 15 Oct 2019 2,053,000.000		2,110,389
*	PRUDENTIAL FINANCIAL INC	3.878% 27 Mar 2028 1,220,000.000		1,226,042
	PUBLIC SERVICE ELECTRIC	1.9% 15 Mar 2021 2,210,000.000		2,158,064
	REPUBLIC SERVICES INC	3.375% 15 Nov 2027 825,000.000		790,297
	REYNOLDS AMERICAN INC	4.45% 12 Jun 2025 1,720,000.000		1,658,484
	ROCHE HOLDINGS INC	2.875% 29 Sep 2021 3,710,000.000		3,687,772
	ROCKWELL COLLINS INC	3.5% 15 Mar 2027 1,140,000.000		1,070,103
	ROYAL BK SCOTLND GRP PLC	1% 18 May 2029 1,025,000.000		978,410
	SALESFORCE.COM INC	3.25% 11 Apr 2023 1,325,000.000		1,331,807
	SAN DIEGO G + E	2.5% 15 May 2026 3,820,000.000		3,541,963
	SANTANDER HOLDINGS USA	3.7% 28 Mar 2022 2,030,000.000		1,993,657
	SOUTHERN COPPER CORP	3.875% 23 Apr 2025 1,555,000.000		1,500,239
	SPRINT SPECTRUM / SPEC I	3.36% 20 Mar 2023 1,265,000.000		1,249,188
	SSGA	G STIFF ERISA QUALIFIED 5BPS 1,049,476.890		1,049,477
	STRYKER CORP	2.625% 15 Mar 2021 1,780,000.000		1,755,981
	SYNCHRONY FINANCIAL	4.5% 23 Jul 2025 1,670,000.000		1,522,850
	SYSCO CORPORATION	3.75% 01 Oct 2025 560,000.000		546,067
	SYSCO CORPORATION	3.3% 15 Jul 2026 860,000.000		818,427
	TAKEDA PHARMACEUTICAL	3.8% 26 Nov 2020 645,000.000		648,891
	TENCENT HOLDINGS LTD	2.985% 19 Jan 2023 1,150,000.000		1,117,617
	TORONTO DOMINION BANK	3.15% 17 Sep 2020 900,000.000		902,094
	TOYOTA MOTOR CORP	3.183% 20 Jul 2021 1,350,000.000		1,350,602
	TSY INFL IX N/B	0.75% 15 Jul 2028 2,180,999.350		2,134,738
	TYSON FOODS INC	4.5% 15 Jun 2022 2,205,000.000		2,252,165
	US 10YR ULTRA FUT MAR19	XCBT 20190320 (1,800,000.000)		(24,188)
	US 5YR NOTE (CBT) MAR19	XCBT 20190329 (800,000.000)		(15,377)
	US BANK NA CINCINNATI	3.05% 24 Jul 2020 1,215,000.000		1,213,561
	US DOLLAR	93,828.820		93,829
	US TREASURY N/B	2.875% 31 Oct 2020 39,995,000.000		40,244,969
	US TREASURY N/B	3% 31 Oct 2025 6,615,000.000		6,786,318
	US TREASURY N/B	2.875% 31 Oct 2023 17,010,000.000		17,293,057
	VALE OVERSEAS LIMITED	6.25% 10 Aug 2026 1,160,000.000		1,252,800
	VALERO ENERGY CORP	3.4% 15 Sep 2026 1,625,000.000		1,490,673
	VERIZON COMMUNICATIONS	1% 15 May 2025 1,455,000.000		1,410,810
	VERIZON OWNER TRUST	2.82% 20 Sep 2022 870,000.000		867,496
	VOLKSWAGEN AUTO LOAN ENHANCED	3.02% 21 Nov 2022 745,000.000		745,138
	VOLKSWAGEN GROUP AMERICA	2.4% 22 May 2020 870,000.000		856,474
	VOYA FINANCIAL INC	3.65% 15 Jun 2026 1,135,000.000		1,072,954
	WASTE CONNECTIONS INC	4.25% 01 Dec 2028 835,000.000		853,271
	WASTE MANAGEMENT INC	3.125% 01 Mar 2025 535,000.000		519,570
	WELLS FARGO BANK NA	1% 23 Jul 2021 1,255,000.000		1,253,777
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Jun 2036 1,450,000.000		1,465,154
	WELLS FARGO COMMERCIAL MORTGAG	1% 17 Jul 2036 1,450,000.000		1,472,569
	WESTERN MIDSTREAM OPERAT	4.5% 01 Mar 2028 610,000.000		570,182
	WESTPAC BANKING CORP	3.05% 15 May 2020 900,000.000		900,630
	XLIT LTD	4.45% 31 Mar 2025 535,000.000		531,668
	Sub-Total: Fund 5744 9 of 13		Total	\$ 421,019,839

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		Shares/ Par Value		
	90DAY EUR FUTR DEC19	XCME 20191216	27,000,000.000	\$ 91,800
	ABBVIE INC	3.2% 06 Nov 2022	2,000,000.000	1,970,140
	ABBVIE INC	2.85% 14 May 2023	1,800,000.000	1,734,445
	AERCAP IRELAND CAP/GLOBA	4.25% 01 Jul 2020	1,100,000.000	1,102,617
	AERCAP IRELAND CAP/GLOBA	4.625% 30 Oct 2020	1,700,000.000	1,711,862
	AIA GROUP LTD	1% 20 Sep 2021	2,200,000.000	2,189,403
	ALLERGAN SALES LLC	5% 15 Dec 2021	600,000.000	617,339
	AMERICA MOVIL SAB DE CV	5% 16 Oct 2019	200,000.000	202,620
	AMERICAN INTL GROUP	4.125% 15 Feb 2024	600,000.000	602,456
	AMERICAN INTL GROUP	3.9% 01 Apr 2026	600,000.000	577,241
	ANTHEM INC	2.5% 21 Nov 2020	2,600,000.000	2,564,288
	APPLE INC	2.85% 06 May 2021	4,500,000.000	4,505,500
	APTIV PLC	3.15% 19 Nov 2020	1,500,000.000	1,485,004
	AT+T INC	4.3% 15 Feb 2030	5,211,000.000	4,924,321
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	214,309.360	150,874
	AVIATION CAPITAL GROUP	7.125% 15 Oct 2020	2,000,000.000	2,103,322
	AVIATION CAPITAL GROUP	6.75% 06 Apr 2021	3,308,000.000	3,510,524
	BAIDU INC	4.375% 14 May 2024	2,000,000.000	2,016,452
	BANC OF AMERICA SEURITIES LLC	TBA CASH COLLATERAL USD	(918,000.000)	(918,000)
	BANK	1% 15 May 2061	1,600,000.000	1,672,971
	BANK	3.265% 15 Sep 2060	2,300,000.000	2,271,843
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	6,625,000.000	6,524,691
	BANK OF AMERICA CORP	2.65% 01 Apr 2019	300,000.000	299,686
	BANK OF AMERICA CORP	1% 20 Dec 2028	676,000.000	631,485
	BANK OF NY MELLON CORP	2.05% 03 May 2021	800,000.000	780,820
	BANK OF NY MELLON CORP	2.45% 27 Nov 2020	1,200,000.000	1,186,041
	BANQUE FED CRED MUTUEL	2% 12 Apr 2019	2,000,000.000	1,993,425
	BANQUE FED CRED MUTUEL	2.2% 20 Jul 2020	2,000,000.000	1,963,303
	BARCLAYS CAPITAL INC	TBA CASH COLLATERAL	(290,000.000)	(290,000)
	BARCLAYS PLC	1% 15 Feb 2023	2,100,000.000	2,020,313
	BAT CAPITAL CORP	2.297% 14 Aug 2020	1,300,000.000	1,269,630
	BAT CAPITAL CORP	3.222% 15 Aug 2024	600,000.000	552,656
	BMW US CAPITAL LLC	3.1% 12 Apr 2021	3,500,000.000	3,466,360
	BP CAPITAL MARKETS PLC	2.5% 06 Nov 2022	1,500,000.000	1,451,057
	BPCE SA	4% 15 Apr 2024	2,400,000.000	2,409,398
	BRAZILIAN REAL	FOREIGN CURRENCY	0.080	0
	BROADCOM CRP / CAYMN FI	3% 15 Jan 2022	1,500,000.000	1,442,555
	BWU00NB4 IRS USD R V 03MLIBOR	1% 20 Jun 2023	29,700,000.000	717,986
	BWU00NB4 IRS USD R V 03MLIBOR	1% 20 Jun 2025	30,500,000.000	1,131,787
	BWU00NB4 IRS USD R V 03MLIBOR	1% 20 Jun 2048	6,600,000.000	505,118
	CALIFORNIA ST	6.65% 01 Mar 2022	1,650,000.000	1,806,404
	CALIFORNIA ST EDUCNTL FACS AUT	2.286% 01 Apr 2019	1,250,000.000	1,247,200
	CAPITAL ONE FINANCIAL CO	2.5% 12 May 2020	1,500,000.000	1,480,589
	CAPITAL ONE MULTI ASSET EXECUT	1% 15 Feb 2022	3,800,000.000	3,803,438
	CCCSNTUS5 FWBC USD	FORWARDS CS CASH COLLATERAL	(250,000.000)	(250,000)
	CCPC CCFOBHUS0 COC	CCPC CASH COLLATERAL USD	409,000.000	409,000
	CCPC CSFB CCFOBUS1	CCPC CASH COLLATERAL USD	360,000.000	360,000
	CCPC CSFB CCFOBZUS0 COC	CCPC CASH COLLATERAL USD	1,743,000.000	1,743,000
	CITIGROUP	TBA CASH COLLATERAL	(276,000.000)	(276,000)
	CITIGROUP COMMERCIAL MORTGAGE	2.984% 10 Apr 2048	2,000,000.000	1,987,359
	CITIGROUP COMMERCIAL MORTGAGE	3.268% 15 Sep 2050	2,500,000.000	2,482,888
	CITIGROUP COMMERCIAL MORTGAGE	3.962% 10 Mar 2051	1,800,000.000	1,864,020
	CITIGROUP INC	3.7% 12 Jan 2026	6,500,000.000	6,249,516
	CNOOC FINANCE 2012 LTD	3.875% 02 May 2022	4,500,000.000	4,534,151
	COMCAST CORP	3.95% 15 Oct 2025	2,100,000.000	2,124,858
	COMM MORTGAGE TRUST	3.257% 10 May 2048	1,500,000.000	1,505,552
	COMM MORTGAGE TRUST	3.421% 10 Jul 2048	400,000.000	403,353
	COMM MORTGAGE TRUST	3.142% 10 Feb 2048	1,150,000.000	1,150,337
	COMM MORTGAGE TRUST	3.04% 10 Feb 2048	1,650,000.000	1,644,235
	COMMONWEALTH BANK AUST	1.75% 07 Nov 2019	2,000,000.000	1,978,698
	CONSTELLATION BRANDS INC	1% 15 Nov 2021	1,600,000.000	1,580,835
	COOPERATIEVE RABOBANK UA	3.875% 26 Sep 2023	6,000,000.000	6,020,762
	CRED SUIS GP FUN LTD	3.8% 15 Sep 2022	3,600,000.000	3,573,737
	CRED SUIS GP FUN LTD	3.8% 09 Jun 2023	1,900,000.000	1,864,445
	CREDIT SUISSE SEC LLC COC	CREDIT SUISSE SEC FUTURES COC	64,000.000	64,000
	CSAIL COMMERCIAL MORTGAGE TRUS	3.256% 15 Sep 2050	900,000.000	890,697
	CSAIL COMMERCIAL MORTGAGE TRUS	3.351% 15 Apr 2050	200,000.000	200,626
	CSAIL COMMERCIAL MORTGAGE TRUS	3.616% 15 Nov 2048	2,891,000.000	2,923,770
	CVS HEALTH CORP	3.5% 20 Jul 2022	1,800,000.000	1,787,649
	CVS HEALTH CORP	4.1% 25 Mar 2025	400,000.000	396,009
	DAIMLER FINANCE NA LLC	2.3% 06 Jan 2020	3,300,000.000	3,263,948
	DANISH KRONE	FOREIGN CURRENCY	3,267.940	501
	DBS GROUP HOLDINGS LTD	1% 16 Jul 2019	3,000,000.000	3,001,971
	DELL INT LLC / EMC CORP	3.48% 01 Jun 2019	800,000.000	797,636
	DEUTSCHE BANK NY	4.25% 14 Oct 2021	2,100,000.000	2,053,281
	DOMINION ENERGY GAS HLDG	2.8% 15 Nov 2020	2,075,000.000	2,044,204
	DOMINION ENERGY GAS HLDG	1% 15 Jun 2021	1,700,000.000	1,695,263
	DUKE ENERGY CAROLINAS	2.5% 15 Mar 2023	2,850,000.000	2,753,271
	ELECTRICITE DE FRANCE SA	6.5% 26 Jan 2019	900,000.000	901,781

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	ENBRIDGE INC	1% 15 Jun 2020	3,000,000.000	2,989,624
	ENBRIDGE INC	2.9% 15 Jul 2022	500,000.000	483,881
	ENTERPRISE PRODUCTS OPER	2.55% 15 Oct 2019	700,000.000	696,290
	EURO CURRENCY	FOREIGN CURRENCY	276,794.970	316,418
	EUROPEAN INVESTMENT BANK	2% 15 Mar 2021	3,400,000.000	3,358,080
	FANNIE MAE	2.375% 19 Jan 2023	2,900,000.000	2,878,296
	FANNIE MAE	5.5% 25 Aug 2035	1,012,200.000	1,100,431
	FANNIEMAE ACES	2.944% 25 Jul 2039	2,023,805.460	1,971,937
	FED HM LN PC POOL A43389	5.5% 01 Feb 2036	7,506.520	7,926
	FED HM LN PC POOL B15591	5% 01 Jul 2019	1,704.170	1,712
	FED HM LN PC POOL G01818	5% 01 May 2035	95,304.360	101,192
	FED HM LN PC POOL G01838	5% 01 Jul 2035	125,756.930	133,543
	FED HM LN PC POOL G02123	5.5% 01 Mar 2036	4,446.940	4,796
	FED HM LN PC POOL G02254	5.5% 01 Mar 2036	3,284.480	3,543
	FED HM LN PC POOL G04092	5.5% 01 Mar 2038	9,853.770	10,556
	FED HM LN PC POOL G05267	5.5% 01 Dec 2038	55,449.070	59,316
	FED HM LN PC POOL G06193	5.5% 01 May 2040	46,152.760	49,439
	FED HM LN PC POOL G06872	5.5% 01 Sep 2039	97,364.950	105,047
	FED HM LN PC POOL G07021	5% 01 Sep 2039	255,080.000	270,019
	FED HM LN PC POOL G08105	5.5% 01 Jan 2036	1,515.450	1,634
	FED HM LN PC POOL G08693	3.5% 01 Mar 2046	3,525,235.510	3,536,834
	FED HM LN PC POOL G08716	3.5% 01 Aug 2046	1,780,403.520	1,780,386
	FED HM LN PC POOL G08823	3.5% 01 Jul 2048	18,547,353.420	18,542,802
	FED HM LN PC POOL G08841	3.5% 01 Oct 2048	1,581,898.340	1,581,464
	FED HM LN PC POOL Q17641	3% 01 Apr 2043	563,945.570	554,259
	FED HM LN PC POOL Q20537	3% 01 Jul 2043	632,817.090	621,688
	FED HOME LN DISCOUNT NT	0.01% 11 Jan 2019	700,000.000	699,552
	FEDERAL HOME LOAN BANK	3.375% 08 Dec 2023	3,300,000.000	3,400,812
	FEDERAL HOME LOAN BANK	2.625% 28 May 2020	1,500,000.000	1,502,165
	FHLMC MULTIFAMILY STRUCTURED P	1.78% 25 Jul 2019	91,491.270	90,927
	FHLMC MULTIFAMILY STRUCTURED P	5.105% 25 May 2019	1,825,000.000	1,827,363
	FHLMC TBA 30 YR 4	4% 14 Jan 2049	12,800,000.000	13,048,750
	FNMA POOL 254634	5.5% 01 Feb 2023	51,535.450	54,524
	FNMA POOL 256101	5.5% 01 Feb 2036	22,069.790	23,748
	FNMA POOL 257371	5% 01 Sep 2028	103,076.960	107,976
	FNMA POOL 468551	3.98% 01 Jul 2021	1,687,500.000	1,733,363
	FNMA POOL 469616	3.5% 01 Nov 2021	1,087,607.660	1,107,130
	FNMA POOL 499479	6.5% 01 Jun 2029	2,870.750	3,083
	FNMA POOL 691210	6% 01 Jan 2037	14,079.330	15,333
	FNMA POOL 735734	1% 01 Jul 2025	26,019.520	27,529
	FNMA POOL 793029	1% 01 Jul 2034	667,625.130	688,328
	FNMA POOL 804558	5.5% 01 Dec 2034	425,795.640	458,079
	FNMA POOL 829329	5.5% 01 Sep 2035	7,904.100	8,501
	FNMA POOL 831368	6% 01 Apr 2036	42,669.190	46,280
	FNMA POOL 850752	5.5% 01 Dec 2035	285,221.860	304,624
	FNMA POOL 852336	5.5% 01 Feb 2036	2,051.490	2,205
	FNMA POOL 869944	5.5% 01 Apr 2036	581.320	615
	FNMA POOL 878104	5.5% 01 Apr 2036	914.310	984
	FNMA POOL 878528	5.5% 01 Feb 2036	17,697.710	18,949
	FNMA POOL 881398	5.5% 01 May 2036	11,322.610	11,979
	FNMA POOL 888637	1% 01 Sep 2037	627,816.750	685,025
	FNMA POOL 889334	1% 01 Feb 2038	54,180.390	58,883
	FNMA POOL 890365	1% 01 Jul 2041	406,121.900	435,103
	FNMA POOL 891386	5.5% 01 Oct 2035	358,530.080	384,242
	FNMA POOL 891580	6% 01 Jul 2036	240.360	262
	FNMA POOL 898318	6% 01 Nov 2036	9,451.750	10,142
	FNMA POOL 904266	5.5% 01 Nov 2036	1,861.810	1,970
	FNMA POOL 928031	6% 01 Jan 2037	40,738.480	44,396
	FNMA POOL 938016	5.5% 01 Jul 2037	249,877.260	267,629
	FNMA POOL 938224	6% 01 Jul 2037	7,420.080	8,086
	FNMA POOL 940765	5.5% 01 Jun 2037	495,464.190	531,331
	FNMA POOL 961440	5.5% 01 Feb 2038	19,060.410	20,346
	FNMA POOL 961655	5% 01 Feb 2038	6,531.530	6,888
	FNMA POOL 962958	5.5% 01 May 2038	29,810.270	31,631
	FNMA POOL 995018	1% 01 Jun 2038	433,484.900	466,556
	FNMA POOL 995738	1% 01 Dec 2038	124,038.670	132,621
	FNMA POOL 995759	1% 01 Nov 2038	120,554.560	128,546
	FNMA POOL 995838	1% 01 May 2039	35,298.910	37,762
	FNMA POOL AA6435	6% 01 May 2040	7,725.900	8,296
	FNMA POOL AB0534	5.5% 01 Nov 2038	724,570.270	773,677
	FNMA POOL AB8613	3% 01 Mar 2043	277,164.060	272,343
	FNMA POOL AB9187	3% 01 Apr 2043	378,276.490	371,693
	FNMA POOL AD7406	5% 01 Jul 2040	3,633.140	3,882
	FNMA POOL AD8950	5% 01 Jul 2040	9,990.210	10,566
	FNMA POOL AE8287	4% 01 Nov 2040	576,834.280	593,132
	FNMA POOL AE8349	6% 01 Aug 2037	4,120.970	4,425
	FNMA POOL AH1747	4% 01 Dec 2040	115,768.340	119,039
	FNMA POOL AL1606	1% 01 Apr 2042	5,144.900	5,417
	FNMA POOL AL2692	1% 01 Oct 2042	4,633,562.770	4,669,729

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	FNMA POOL AL3040	1% 01 Jan 2043 1,558,736.810		1,602,765
	FNMA POOL AL3072	1% 01 Feb 2043 96,496.270		94,927
	FNMA POOL AL3223	1% 01 Sep 2041 660,811.840		705,930
	FNMA POOL AL5616	1% 01 Sep 2041 2,209,933.360		2,373,610
	FNMA POOL AL7090	1% 01 Oct 2037 852,878.460		892,442
	FNMA POOL AO4597	4% 01 Jun 2042 198,717.830		204,332
	FNMA POOL AR7106	3% 01 May 2043 53,876.800		52,938
	FNMA POOL AR7414	3% 01 Jul 2043 567,218.750		557,376
	FNMA POOL AS0837	5% 01 Oct 2043 625,973.560		659,363
	FNMA POOL AS1338	5% 01 Dec 2043 1,547,436.480		1,629,976
	FNMA POOL AS6007	3.5% 01 Oct 2045 6,747,804.340		6,769,839
	FNMA POOL AT0681	3% 01 Mar 2043 3,555,457.150		3,494,313
	FNMA POOL AT0682	3% 01 Apr 2043 102,489.050		100,727
	FNMA POOL AT1572	3% 01 May 2043 579,167.650		569,087
	FNMA POOL AT3526	3% 01 May 2043 50,097.910		49,227
	FNMA POOL AT4506	3% 01 May 2043 24,727.890		24,308
	FNMA POOL AT4827	3% 01 Jul 2043 28,171.580		27,687
	FNMA POOL AT5895	3% 01 Jun 2043 467,546.770		459,409
	FNMA POOL AT5898	3% 01 Jun 2043 57,721.800		56,716
	FNMA POOL AT8026	3% 01 Jul 2043 446,997.050		439,252
	FNMA POOL AT8341	3% 01 Jul 2043 25,496.710		25,059
	FNMA POOL AT8489	3% 01 Aug 2043 15,799.480		15,525
	FNMA POOL AT8912	3% 01 Jul 2043 19,746.150		19,402
	FNMA POOL AU1631	3% 01 Jul 2043 1,971,859.500		1,937,544
	FNMA POOL AU5341	3% 01 Jun 2043 25,703.320		25,261
	FNMA POOL AX5306	3.5% 01 Jan 2027 1,488,145.780		1,506,332
	FNMA POOL BJ0647	3.5% 01 Mar 2048 34,736,982.750		34,739,620
	FNMA POOL BK4778	3.5% 01 Aug 2048 247,560.510		247,586
	FNMA POOL BK8819	4% 01 Aug 2048 8,276,411.980		8,438,557
	FNMA POOL MA2705	3% 01 Aug 2046 2,362,807.220		2,304,404
	FNMA POOL MA3415	4% 01 Jul 2048 18,405,384.550		18,765,953
	FNMA TBA 15 YR 3	3% 19 Feb 2034 4,100,000.000		4,086,787
	FNMA TBA 15 YR 3.5	3.5% 19 Feb 2034 8,900,000.000		9,001,342
	FNMA TBA 30 YR 3	3% 14 Jan 2049 39,800,000.000		38,793,228
	FNMA TBA 30 YR 3.5	3.5% 13 Feb 2049 15,000,000.000		14,986,030
	FNMA TBA 30 YR 4	4% 14 Jan 2049 10,000,000.000		10,193,750
	FNMA TBA 30 YR 4	4% 13 Feb 2049 58,500,000.000		59,578,594
	FNMA TBA 30 YR 4.5	4.5% 13 Feb 2049 6,600,000.000		6,828,035
	FORD MOTOR CREDIT CO LLC	5.875% 02 Aug 2021 2,250,000.000		2,307,530
	FREDDIE MAC	2.375% 13 Jan 2022 11,800,000.000		11,753,012
	FREDDIE MAC	1.625% 29 Sep 2020 1,000,000.000		984,345
	FREDDIE MAC	5% 15 Aug 2023 1,072,561.740		1,092,722
	GENERAL MILLS INC	1% 16 Apr 2021 2,300,000.000		2,264,322
	GENERAL MOTORS FINL CO	3.55% 09 Apr 2021 500,000.000		493,115
	GNMA II POOL 004113	5% 20 Apr 2038 172,703.530		183,365
	GNMA II POOL 004314	5% 20 Dec 2038 167,382.550		177,643
	GNMA II POOL 005116	5% 20 Jul 2041 47,552.080		50,437
	GNMA II POOL 080594	1% 20 Apr 2032 119,208.530		123,285
	GNMA POOL 678858	5% 15 Mar 2038 3,842.260		4,030
	GNMA POOL 720069	4.5% 15 Jun 2039 180,790.050		187,206
	GNMA POOL 726316	5% 15 Sep 2039 988,400.140		1,047,515
	GNMA POOL 736500	5% 15 Apr 2040 11,929.930		12,644
	GNMA POOL 737183	5% 15 Apr 2040 378,995.380		401,314
	GNMA POOL 738317	5% 15 May 2041 5,093.900		5,295
	GNMA POOL 782386	5% 15 Aug 2038 275,378.070		291,775
	GNMA POOL 782428	5% 15 Oct 2038 1,080.200		1,145
	GNMA POOL AC1428	2.69% 15 Jun 2033 4,216,701.890		4,000,840
	GNMA POOL AL5247	3.5% 15 Jan 2045 220,165.700		221,791
	GNMA POOL AL5414	3.5% 15 Feb 2045 236,437.290		238,183
	GOLDMAN SACHS GROUP INC	5.25% 27 Jul 2021 9,000,000.000		9,342,833
	GOVERNMENT NATIONAL MORTGAGE A	4.5% 20 Nov 2034 287,225.680		290,369
	GS MORTGAGE SECURITIES TRUST	3.12% 10 May 2050 2,200,000.000		2,194,566
	HARRIS CORPORATION	1% 27 Feb 2019 2,500,000.000		2,499,581
	HSBC HOLDINGS PLC	4% 30 Mar 2022 4,200,000.000		4,254,703
	HSBC HOLDINGS PLC	3.6% 25 May 2023 900,000.000		894,861
	IDAHO ENERGY RESOURCES AUTH TR	2.447% 01 Sep 2024 2,500,000.000		2,383,700
	IMPERIAL BRANDS FIN PLC	2.95% 21 Jul 2020 1,400,000.000		1,379,091
	ING BANK NV	2.625% 05 Dec 2022 2,250,000.000		2,213,561
	INTL LEASE FINANCE CORP	5.875% 01 Apr 2019 300,000.000		301,224
	JACKSON NATL LIFE GLOBAL	2.25% 29 Apr 2021 1,400,000.000		1,367,011
	JACKSON NATL LIFE GLOBAL	1% 11 Jun 2021 3,000,000.000		2,981,239
	JAPANESE YEN	FOREIGN CURRENCY 32,520.000		296
	JPMBB COMMERCIAL MORTGAGE SECU	3.042% 15 Oct 2048 1,500,000.000		1,484,278
	JPMDB COMMERCIAL MORTGAGE SECU	2.994% 15 Dec 2049 2,200,000.000		2,149,043
*	JP Morgan Chase + Co	1% 25 Apr 2023 9,300,000.000		9,017,710
	JPN BANK FOR INT L COOP	2.5% 01 Jun 2022 1,100,000.000		1,084,306
	KFW	1.5% 06 Feb 2019 2,250,000.000		2,248,133
	KRAFT HEINZ FOODS CO	3.5% 15 Jul 2022 1,500,000.000		1,478,239
	KRAFT HEINZ FOODS CO	1% 10 Feb 2021 2,000,000.000		1,983,389

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	LLOYDS BANK PLC	3.3% 07 May 2021	2,000,000.000	1,993,935
	LLOYDS BANKING GROUP PLC	1% 07 Nov 2023	2,900,000.000	2,746,106
	LOS ANGELES CA MUNI IMPT CORPL	2.846% 01 Nov 2019	1,300,000.000	1,299,116
	LOS ANGELES CNTY CA REDEV REFU	2% 01 Sep 2022	700,000.000	680,211
	LOS ANGELES CNTY CA REDEV REFU	2% 01 Sep 2023	1,800,000.000	1,731,204
	MAJAPAHIT HOLDING BV	7.75% 20 Jan 2020	1,600,000.000	1,663,568
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	1,015,250.100	51,552
	MIAMI DADE CNTY FL AVIATION RE	3.285% 01 Oct 2023	2,000,000.000	2,022,840
	MIZUHO FINANCIAL GROUP	2.632% 12 Apr 2021	1,500,000.000	1,471,550
	MIZUHO FINANCIAL GROUP	1% 13 Sep 2021	2,400,000.000	2,408,817
	MORGAN STANLEY	3.75% 25 Feb 2023	1,250,000.000	1,247,797
	MORGAN STANLEY	3.875% 29 Apr 2024	1,500,000.000	1,492,831
	MORGAN STANLEY	1% 20 Jan 2022	2,100,000.000	2,093,112
	MORGAN STANLEY	7.3% 13 May 2019	600,000.000	609,107
	MORGAN STANLEY	1% 27 Jan 2020	1,500,000.000	1,506,162
	MORGAN STANLEY BAML TRUST	3.04% 15 Apr 2048	2,000,000.000	1,994,217
	MORGAN STANLEY BAML TRUST	3.326% 15 Dec 2047	6,700,000.000	6,749,890
	MORGAN STANLEY BAML TRUST	3.069% 15 Feb 2048	1,525,000.000	1,524,418
	MORGAN STANLEY CAPITAL I TRUST	4.12% 15 Jul 2051	2,000,000.000	2,090,798
	NATIONAL AUSTRALIA BK/NY	2.625% 23 Jul 2020	1,850,000.000	1,830,524
	NELNET STUDENT LOAN TRUST	1% 24 Dec 2035	2,772,267.150	2,751,389
	NEW YORK CITY NY TRANSITIONAL	3.25% 01 Aug 2023	2,600,000.000	2,617,680
	NEW YORK NY	3.25% 01 Mar 2024	2,600,000.000	2,624,882
	NEXTERA ENERGY CAPITAL	1% 03 Sep 2019	2,300,000.000	2,297,416
	NTT FINANCE CORP	1.9% 21 Jul 2021	1,200,000.000	1,156,667
	ORACLE CORP	2.95% 15 Nov 2024	1,000,000.000	973,886
	PARIBAS REPO	3.1% 02 Jan 2019	28,000,000.000	28,000,000
	PENSKE TRUCK LEASING/PTL	2.5% 15 Jun 2019	2,000,000.000	1,990,528
	PHILIP MORRIS INTL INC	4.5% 26 Mar 2020	2,609,000.000	2,653,320
	PNC BANK NA	2.45% 05 Nov 2020	1,600,000.000	1,580,388
	PRIVATE EXPORT FUNDING	2.1% 19 Dec 2019	2,100,000.000	2,085,409
	PRIVATE EXPORT FUNDING	2.65% 16 Feb 2021	3,300,000.000	3,302,633
	QUALCOMM INC	3% 20 May 2022	1,300,000.000	1,278,944
	RECKITT BENCKISER TSY	2.375% 24 Jun 2022	1,000,000.000	960,466
	REPUBLIC OF SLOVENIA	5.25% 18 Feb 2024	1,459,000.000	1,568,235
	ROYAL BK SCOTLND GRP PLC	1% 25 Jun 2024	2,100,000.000	2,006,259
	RYDER SYSTEM INC	3.5% 01 Jun 2021	2,300,000.000	2,302,968
	SAN JOSE CA REDEV AGY SUCCESSO	3.125% 01 Aug 2028	2,000,000.000	1,923,360
	SANTANDER HOLDINGS USA	4.5% 17 Jul 2025	2,650,000.000	2,623,779
	SANTANDER UK PLC	2.375% 16 Mar 2020	1,600,000.000	1,582,527
	SANTANDER UK PLC	1% 01 Jun 2021	1,300,000.000	1,285,651
	SBA TOWER TRUST	2.877% 15 Jul 2046	2,000,000.000	1,963,319
	SHELL INTERNATIONAL FIN	1% 11 May 2020	6,200,000.000	6,208,305
	SIEMENS FINANCIERINGSMAT	2.9% 27 May 2022	1,800,000.000	1,767,257
	SINOPEC GRP OVERSEAS DEV	2.25% 13 Sep 2020	3,000,000.000	2,945,244
	SINOPEC GRP OVERSEAS DEV	2.5% 13 Sep 2022	1,000,000.000	958,653
	SL GREEN OPERATING PARTN	1% 16 Aug 2021	1,800,000.000	1,792,313
	SLC STUDENT LOAN TRUST	1% 15 Feb 2025	714,387.160	714,049
	SLC STUDENT LOAN TRUST	1% 15 Mar 2027	988,537.340	987,967
	SLC STUDENT LOAN TRUST	1% 15 Mar 2027	434,340.440	432,321
	SLC STUDENT LOAN TRUST	1% 15 Sep 2026	2,609,757.570	2,605,278
	SLC STUDENT LOAN TRUST	1% 25 Nov 2042	2,188,678.650	2,212,027
	SLM STUDENT LOAN TRUST	1% 25 Jul 2023	363,829.890	363,580
	SLM STUDENT LOAN TRUST	1% 25 Oct 2024	489,487.560	489,027
	SLM STUDENT LOAN TRUST	1% 25 Jan 2027	1,878,345.080	1,869,146
	SLM STUDENT LOAN TRUST	1% 25 Oct 2028	4,184,789.360	4,153,989
	SLM STUDENT LOAN TRUST	1% 25 Oct 2029	648,429.940	645,203
	SLM STUDENT LOAN TRUST	1% 25 Jan 2028	4,258,561.610	4,262,706
	SLM STUDENT LOAN TRUST	1% 27 Jan 2025	123,709.400	123,707
	SLM STUDENT LOAN TRUST	1% 26 Jan 2026	775,499.500	772,945
	SLM STUDENT LOAN TRUST	1% 25 Jan 2027	488,975.530	488,399
	SLM STUDENT LOAN TRUST	1% 27 Oct 2025	354,932.670	354,591
	SOCIETE GENERALE	2.625% 16 Sep 2020	3,500,000.000	3,458,135
	SOLVAY FINANCE (AMERICA)	3.4% 03 Dec 2020	2,698,000.000	2,696,541
	SOUTHERN POWER CO	1% 20 Dec 2020	2,600,000.000	2,567,929
	SPRINT SPECTRUM / SPEC I	3.36% 20 Mar 2023	1,306,250.000	1,289,922
	SSGA	G STIFF ERISA QUALIFIED 5BPS	293,939.420	293,939
	STATE BOARD OF REGENTS OF THE	1% 25 Sep 2056	4,443,647.810	4,436,627
	STATE BOARD OF REGENTS OF THE	1% 25 Jan 2057	3,772,622.680	3,768,246
	SUMITOMO MITSUI BANKING	1% 17 Jan 2020	3,050,000.000	3,047,318
	SUMITOMO MITSUI FINL GRP	1% 09 Mar 2021	1,400,000.000	1,426,955
	SVENSKA HANDELSBANKEN AB	2.4% 01 Oct 2020	4,000,000.000	3,938,437
	SWPC06ZO4 CDS USD R F 1.00000	1% 20 Dec 2019	700,000.000	5,857
	SWPC0D3B2 CDS USD R F 1.00000	1% 20 Jun 2021	3,000,000.000	41,280
	SWPC0DBM9 CDS USD R F 1.00000	1% 20 Jun 2021	2,700,000.000	38,167
	SWPC0DQ35 CDS USD R F 1.00000	1% 20 Jun 2021	600,000.000	8,573
	SWPC0DQR2 CDS USD R F 1.00000	1% 20 Dec 2021	1,250,000.000	18,338
	SWPC0DTX6 CDS USD R F 1.00000	1% 20 Dec 2021	2,200,000.000	(6,198)
	SWPC0DU30 CDS USD R F 1.00000	1% 20 Dec 2021	350,000.000	5,146

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	SWPC0DZ35 CDS USD R F 1.00000	1% 20 Dec 2021 500,000.000		6,832
	SWPC0E6W1 CDS USD R F 1.00000	1% 20 Jun 2021 3,900,000.000		55,805
	SWPC0EAY2 CDS USD R F 1.00000	1% 20 Jun 2022 150,000.000		2,131
	SWPC0FAP8 CDS USD R F 1.00000	1% 20 Jun 2022 450,000.000		6,069
	SWPC0GA27 CDS USD R F 1.00000	1% 20 Dec 2022 500,000.000		5,472
	SWPC0H7S2 CDS USD R F 5.00000	5% 20 Jun 2023 1,300,000.000		146,197
	SWU00NB03 IRS USD R F 2.25000	2.25% 20 Jun 2028 5,300,000.000		(209,682)
	SYDNEY AIRPORT FINANCE	3.9% 22 Mar 2023 2,300,000.000		2,287,694
	SYNCHRONY FINANCIAL	3% 15 Aug 2019 100,000.000		99,340
	SYNCHRONY FINANCIAL	3.75% 15 Aug 2021 100,000.000		97,320
	SYNCHRONY FINANCIAL	1% 03 Feb 2020 2,900,000.000		2,897,807
	TELEFONICA EMISIONES SAU	5.877% 15 Jul 2019 1,750,000.000		1,770,967
	TORONTO DOMINION BANK	2.125% 07 Apr 2021 1,900,000.000		1,859,229
	TOYOTA MOTOR CREDIT CORP.	1% 17 May 2022 3,000,000.000		2,966,746
	UBS COMMERCIAL MORTGAGE TRUST	3.586% 15 Dec 2050 2,000,000.000		2,017,948
	UBS GROUP FUNDING SWITZE	3% 15 Apr 2021 500,000.000		496,133
	UBS GROUP FUNDING SWITZE	1% 15 Aug 2023 4,750,000.000		4,568,482
	UNITED OVERSEAS BANK LTD	1% 23 Apr 2021 1,200,000.000		1,196,913
	UNITED TECHNOLOGIES CORP.	1% 16 Aug 2021 2,200,000.000		2,191,732
	UNITEDHEALTH GROUP INC	3.35% 15 Jul 2022 2,850,000.000		2,863,062
	US 10YR NOTE (CBT)MAR19	XCBT 20190320 30,600,000.000		755,547
	US 5YR NOTE (CBT) MAR19	XCBT 20190329 38,500,000.000		723,399
	US DOLLAR	(3,063,532.370)		(3,063,532)
	US TREASURY N/B.	1.875% 31 Aug 2024 9,420,000.000		9,090,668
	US TREASURY N/B.	2.25% 31 Oct 2024 11,800,000.000		11,603,180
	US TREASURY N/B.	2.875% 30 Nov 2023 10,200,000.000		10,377,703
	US TREASURY N/B.	1.75% 30 Sep 2022 2,250,000.000		2,190,586
	US TREASURY N/B.	1.125% 28 Feb 2021 7,900,000.000		7,671,949
	US TREASURY N/B.	1.125% 31 Jan 2019 21,800,000.000		21,779,147
	US TREASURY N/B.	2.25% 15 Feb 2027 2,600,000.000		2,524,641
	US TREASURY N/B.	2% 30 Apr 2024 10,300,000.000		10,028,016
	US TREASURY N/B.	2.375% 15 May 2027 5,900,000.000		5,776,469
	US TREASURY N/B.	2.125% 30 Jun 2022 9,250,000.000		9,140,156
	US TREASURY N/B.	2% 31 Jul 2022 200,000.000		196,703
	US TREASURY N/B.	2% 31 May 2024 9,000,000.000		8,756,719
	US ULTRA BOND CBT MAR19	XCBT 20190320 (2,100,000.000)		(177,352)
	UTAH ST.	3.539% 01 Jul 2025 1,700,000.000		1,740,732
	VERIZON COMMUNICATIONS	3.376% 15 Feb 2025 5,677,000.000		5,509,011
	VOLKSWAGEN GROUP AMERICA	2.45% 20 Nov 2019 1,000,000.000		990,465
	VOLKSWAGEN GROUP AMERICA	3.875% 13 Nov 2020 1,800,000.000		1,808,782
	WELLS FARGO + COMPANY	3.069% 24 Jan 2023 1,800,000.000		1,753,063
	WELLS FARGO + COMPANY	1% 24 Jan 2023 2,100,000.000		2,079,695
	WELLS FARGO + COMPANY	4.6% 01 Apr 2021 600,000.000		614,412
	WELLS FARGO + COMPANY	3.55% 29 Sep 2025 4,000,000.000		3,875,503
	WELLS FARGO COMMERCIAL MORTGAG	3.324% 15 Jan 2059 1,600,000.000		1,601,316
	WELLS FARGO COMMERCIAL MORTGAG	2.788% 15 Jul 2048 1,800,000.000		1,766,256
	WELLS FARGO COMMERCIAL MORTGAG	3.488% 15 Dec 2050 2,000,000.000		2,008,471
	ZIMMER BIOMET HOLDINGS	1% 19 Mar 2021 2,200,000.000		2,179,399
	ZOETIS INC	3.25% 01 Feb 2023 2,100,000.000		2,068,276
	Sub-Total: Fund 5745 10 of 13		Total	\$ 837,895,679

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		Shares/ Par Value		
	DODGE COX	4,922,091.560	\$	521,191,868
	METLIFE BLACKROCK	75EM 4,348,544.268		479,035,023
	METLIFE JP MORGAN	MUTUAL FUND 4,734,991.860		516,817,605
	Sub-Total: Fund 5747 11 of 13		Total	\$ 1,517,044,496

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		Shares/ Par Value		
	321 HENDERSON RECEIVABLES LLC	3.26% 15 Sep 2027 473,580.930	\$	466,331
	321 HENDERSON RECEIVABLES LLC	3.87% 15 Mar 2058 178,148.180		183,120
	321 HENDERSON RECEIVABLES LLC	1% 15 Jun 2041 314,533.540		308,539
	321 HENDERSON RECEIVABLES LLC	1% 15 Mar 2042 545,644.060		523,250
	AASET 2018 2 TRUST	4.454% 18 Nov 2038 665,377.000		672,144
	ABBOTT LABORATORIES	3.75% 30 Nov 2026 632,000.000		624,161
	ACCESS GROUP INC	1% 01 Jul 2039 894,712.100		881,626
	ADAMS OUTDOOR ADVERTISING	4.81% 15 Nov 2048 379,546.650		390,352
	ADVOCATE HEALTH CORP	3.829% 15 Aug 2028 385,000.000		396,379
	AERCAP IRELAND CAP/GLOBA	4.5% 15 May 2021 2,000,000.000		2,005,772

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		Shares/ Par Value		
	AFFILIATED MANAGERS GROU	3.5% 01 Aug 2025	950,000.000	923,162
	AIMCO	1% 20 Jul 2026	1,383,269.240	1,377,454
	AIR LEASE CORP.....	3.375% 01 Jun 2021	2,245,000.000	2,223,580
	AIRCASLE LTD.....	4.4% 25 Sep 2023	800,000.000	786,818
	ALLERGAN FUNDING SCS.....	3% 12 Mar 2020	550,000.000	547,983
	AMER AIRLN 14 1 A PTT.....	3.7% 01 Apr 2028	34,998.580	33,886
	AMEREN CORP	3.65% 15 Feb 2026	295,000.000	289,704
	AMERICAN ELEC PWR INC	0% 07 Jan 2019	4,000,000.000	3,998,073
	AMERICAN INTL GROUP	6.4% 15 Dec 2020	1,070,000.000	1,129,909
	AMERICAN TOWER TRUST I.....	3.652% 15 Mar 2048	680,000.000	679,237
	AMERICAN TOWER TRUSTE I.....	3.07% 15 Mar 2048	610,000.000	600,752
	ANADARKO PETROLEUM CORP.....	5.55% 15 Mar 2026	365,000.000	382,279
	ANTARES HOLDINGS.....	6% 15 Aug 2023	2,145,000.000	2,120,426
	APPALACHIAN POWER CO.....	3.4% 01 Jun 2025	900,000.000	881,273
	ARES CAPITAL CORP.....	3.875% 15 Jan 2020	905,000.000	906,899
	ARES CAPITAL CORP.....	3.625% 19 Jan 2022	1,310,000.000	1,271,795
	ARROW ELECTRONICS INC	3.5% 01 Apr 2022	465,000.000	458,750
	ARROW ELECTRONICS INC	3.25% 08 Sep 2024	560,000.000	521,422
	ASSOC BANC CORP.....	4.25% 15 Jan 2025	1,228,000.000	1,234,783
	AT&T INC.....	0% 15 Mar 2019	4,000,000.000	3,974,856
	AT+T INC.....	3% 30 Jun 2022	825,000.000	804,582
	ATHENE GLOBAL FUNDING.....	4% 25 Jan 2022	2,210,000.000	2,232,630
	ATLAS SENIOR LOAN FUND LTD.....	1% 27 Nov 2031	2,800,000.000	2,780,254
	AUTONATION INC.....	4.5% 01 Oct 2025	245,000.000	236,788
	AVENTURA MALL TRUST	1% 05 Jul 2040	2,210,000.000	2,279,171
	AVERY POINT CLO LTD.....	1% 18 Jan 2025	477,667.440	477,035
	AVIS BUDGET RENTAL CAR FUNDING.....	2.97% 20 Mar 2024	410,000.000	401,497
	AXIS SPECIALTY FINANCE	5.875% 01 Jun 2020	135,000.000	138,890
	BAIN CAPITAL CREDIT CLO, LIMIT.....	1% 20 Jul 2030	3,960,000.000	3,957,141
	BANC OF AMERICA MERRILL LYNCH	1% 15 Sep 2034	1,090,000.000	1,084,908
	BANK OF AMERICA CORP.....	3.3% 11 Jan 2023	525,000.000	517,051
	BANK OF AMERICA CORP.....	4.125% 22 Jan 2024	450,000.000	456,132
	BANK OF AMERICA CORP.....	4.2% 26 Aug 2024	1,700,000.000	1,686,060
	BANK OF AMERICA CORP.....	1% 20 Dec 2023	1,546,000.000	1,502,725
	BANK OF AMERICA CORP.....	8.57% 15 Nov 2024	140,000.000	169,287
	BANK OF MONTREAL.....	1% 15 Dec 2032	1,080,000.000	1,000,080
	BANK OF NOVA SCOTIA.....	4.5% 16 Dec 2025	495,000.000	492,881
	BARCLAYS COMMERCIAL MORTGAGE S.....	1% 05 Aug 2038	850,000.000	863,579
	BARCLAYS COMMERCIAL MORTGAGE S.....	1% 05 Aug 2038	600,000.000	597,938
	BARCLAYS COMMERCIAL MORTGAGE S.....	1% 05 Aug 2038	510,000.000	496,664
	BAXALTA INC	4% 23 Jun 2025	575,000.000	562,155
	BAXALTA INC	3.6% 23 Jun 2022	64,000.000	63,515
	BAYER US FINANCE II LLC	4.25% 15 Dec 2025	900,000.000	875,935
	BECTON DICKINSON AND CO.....	2.894% 06 Jun 2022	1,080,000.000	1,046,002
	BECTON DICKINSON AND CO.....	3.7% 06 Jun 2027	1,080,000.000	1,021,505
	BECTON DICKINSON AND CO.....	1% 29 Dec 2020	1,515,000.000	1,499,773
	BENCHMARK MORTGAGE TRUST	4.17% 10 Oct 2051	550,000.000	572,668
	BENEFIT STREET PARTNERS CLO LT.....	1% 20 Apr 2031	640,000.000	629,701
	BM1105956 SWAPTION.....	DEC32 2.94 PUT	12,050,000.000	682,746
	BM1106228 SWAPTION.....	DEC32 2.44 CALL	5,920,000.000	253,114
	BRAMBLES USA INC.....	4.125% 23 Oct 2025	269,000.000	269,360
	BRAZOS TX HGR EDU AUTH	1% 25 Jun 2026	377,368.340	373,921
	BRE GRAND ISLANDER TIMESHARE I.....	2.94% 25 May 2029	311,322.430	307,347
	BROADRIDGE FINANCIAL SOL.....	3.4% 27 Jun 2026	370,000.000	352,023
	BUNGE LTD FINANCE CORP.....	3.5% 24 Nov 2020	335,000.000	334,190
	BUNGE LTD FINANCE CORP.....	3.25% 15 Aug 2026	370,000.000	324,183
	CAL FUNDING III LTD.....	4.34% 25 Sep 2043	458,250.010	468,978
	CAPITAL AUTOMOTIVE REIT.....	3.87% 15 Apr 2047	452,333.340	452,418
	CARLYLE GLOBAL MARKET STRATEGI	1% 14 Aug 2030	1,100,000.000	1,088,124
	CASTLELAKE AIRCRAFT STRUCTURED	4.125% 15 Jun 2043	578,580.000	587,703
	CBAM CLO MANAGEMENT.....	1% 15 Jul 2031	1,400,000.000	1,386,759
	CBS CORP.....	0% 28 Jan 2019	2,000,000.000	1,995,650
	CBS CORP.....	0% 20 Feb 2019	2,000,000.000	1,991,528
	CENOVUS ENERGY INC	3% 15 Aug 2022	2,250,000.000	2,135,948
	CHARTER COMM OPT LLC/CAP.....	3.579% 23 Jul 2020	540,000.000	539,418
	CHARTER COMM OPT LLC/CAP.....	3.75% 15 Feb 2028	1,230,000.000	1,112,678
	CHURCH + DWIGHT CO INC.....	3.15% 01 Aug 2027	375,000.000	352,740
	CIFC FUNDING LTD.....	1% 16 Nov 2030	500,000.000	494,521
	CIGNA HOLDING CO.....	4.375% 15 Dec 2020	165,000.000	167,998
	CIGNA HOLDING CO.....	4% 15 Feb 2022	90,000.000	90,921
	CIT EDUCATION LOAN TRUST	1% 25 Jun 2042	387,743.220	360,093
	CITIBANK CREDIT CARD ISSUANCE	1% 14 May 2029	1,350,000.000	1,347,003
	CITIGROUP INC	3.375% 01 Mar 2023	1,705,000.000	1,678,333
	CITIGROUP INC	1% 23 Apr 2029	2,280,000.000	2,218,327
	CLI FUNDING LLC	3.62% 18 May 2042	579,647.450	577,061
	CNA FINANCIAL CORP.....	3.45% 15 Aug 2027	865,000.000	804,797
	COMM MORTGAGE TRUST	1% 10 Sep 2047	510,000.000	516,340
	CONTL AIRLINES 2012 1 A.....	4.15% 11 Oct 2025	83,869.200	83,651
	CONTL AIRLINES 2012 2 A.....	4% 29 Apr 2026	78,586.870	77,605

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	COX ENTERPRISES INC	0% 02 Jan 2019	4,000,000.000	3,999,700
	CROWN CASTLE INTL CORP	3.65% 01 Sep 2027	1,200,000.000	1,112,449
	CROWN CASTLE TOWERS LLC	4.241% 15 Jul 2048	550,000.000	547,333
	CVS HEALTH CORP	3.7% 09 Mar 2023	1,285,000.000	1,271,244
	CVS HEALTH CORP	4.3% 25 Mar 2028	1,680,000.000	1,642,383
	DBUBS MORTGAGE TRUST	5.002% 10 Nov 2046	1,500,000.000	1,543,205
	DEEPHAVEN RESIDENTIAL MORTGAGE	1% 25 Dec 2057	559,101.280	553,749
	DELL INT LLC / EMC CORP	4.42% 15 Jun 2021	855,000.000	853,589
	DELL INT LLC / EMC CORP	6.02% 15 Jun 2026	171,000.000	171,773
	DELTA AIR LINES 2007 1 A	6.821% 10 Feb 2024	37,731.240	40,512
	DELTA AIR LINES INC	3.625% 15 Mar 2022	1,400,000.000	1,370,026
	DIAMOND RESORTS OWNER TRUST	3.7% 21 Jan 2031	634,501.080	639,635
	DIAMOND RESORTS OWNER TRUST	2.27% 20 May 2026	0.010	0
	DIAMOND RESORTS OWNER TRUST	2.73% 20 Jul 2027	0.010	0
	DISCOVER BANK	3.35% 06 Feb 2023	1,030,000.000	1,002,560
	DISCOVER BANK	1% 09 Aug 2028	1,105,000.000	1,081,353
	DISCOVERY COMMUNICATIONS	2.95% 20 Mar 2023	710,000.000	679,287
	DISCOVERY COMMUNICATIONS	3.95% 20 Mar 2028	865,000.000	802,062
	DOMINOS PIZZA MASTER ISSUER LL	4.116% 25 Jul 2048	487,550.000	481,002
	DRB PRIME STUDENT LOAN TRUST	3.17% 25 Jul 2031	0.010	0
	DRB PRIME STUDENT LOAN TRUST	1% 25 Apr 2040	0.010	0
	DRB PRIME STUDENT LOAN TRUST	2.89% 25 Jun 2040	0.010	0
	DRUG ROYALTY CORPORATION, INC.	1% 15 Jul 2024	29,523.080	29,590
	DRUG ROYALTY II LP I	3.484% 15 Jul 2023	47,137.330	46,977
	DUKE ENERGY CORP	0% 20 Mar 2019	4,000,000.000	3,973,913
	DUKE ENERGY CORP	2.65% 01 Sep 2026	840,000.000	763,674
	DUKE REALTY LP	3.25% 30 Jun 2026	270,000.000	256,796
	EARNEST STUDENT LOAN PROGRAM L	2.72% 25 Jan 2041	0.010	0
	ECMC GROUP STUDENT LOAN TRUST	1% 25 Sep 2068	1,014,381.650	1,013,166
	ECMC GROUP STUDENT LOAN TRUST	1% 26 Jul 2066	1,092,038.480	1,107,285
	ECMC GROUP STUDENT LOAN TRUST	1% 27 Dec 2066	1,587,546.800	1,605,288
	EDP FINANCE BV	3.625% 15 Jul 2024	1,560,000.000	1,458,726
	EDUCATION LOAN ASSET BACKED TR	1% 25 Jun 2026	227,173.240	227,966
	EDUCATIONAL SERVICES OF AMERIC	1% 25 Jun 2048	300,000.000	273,371
	EDUCATIONAL SERVICES OF AMERIC	1% 25 Jul 2023	0.030	0
	EI DUPONT	0% 14 Mar 2019	2,900,000.000	2,882,136
	ELFI GRADUATE LOAN PROGRAM	1% 25 Aug 2042	946,543.420	947,131
	ENEL FINANCE INTL NV	3.625% 25 May 2027	1,160,000.000	1,023,289
	ENLINK MIDSTREAM PARTNER	4.85% 15 Jul 2026	165,000.000	148,792
	ENSTAR GROUP LTD	4.5% 10 Mar 2022	1,140,000.000	1,147,611
	ENTERGY ARKANSAS LLC	3.5% 01 Apr 2026	150,000.000	149,095
	ENTERGY CORPORATION	0% 05 Apr 2019	4,000,000.000	3,967,100
	ENTERGY NEW ORLEANS STORE RECO	2.67% 01 Jun 2027	246,088.340	242,127
	ENTERPRISE PRODUCTS OPER	6.5% 31 Jan 2019	90,000.000	90,198
	ENTERPRISE PRODUCTS OPER	3.35% 15 Mar 2023	350,000.000	345,219
	ENTERPRISE PRODUCTS OPER	3.75% 15 Feb 2025	40,000.000	39,578
	ENTERPRISE PRODUCTS OPER	3.7% 15 Feb 2026	515,000.000	507,426
	EQM MIDSTREAM PARTNERS L	4.75% 15 Jul 2023	2,330,000.000	2,324,990
	EVERSOURCE ENERGY	0% 08 Jan 2019	2,500,000.000	2,498,663
	EXPERIAN FINANCE PLC	0% 07 Mar 2019	4,000,000.000	3,977,611
	EXPORT IMPORT BANK KOREA	5.125% 29 Jun 2020	190,000.000	195,546
	FANNIE MAE	4% 25 Nov 2043	242,919.810	251,471
	FANNIE MAE	4% 25 Apr 2027	694,178.340	722,381
	FED HM LN PC POOL G06601	4.5% 01 Dec 2040	350,045.110	366,515
	FED HM LN PC POOL Q05106	4% 01 Dec 2041	0.010	0
	FED HM LN PC POOL Q37467	3.5% 01 Nov 2045	0.010	0
	FED HM LN PC POOL Q41916	3.5% 01 Jul 2046	573,386.580	575,588
	FED HM LN PC POOL Q42045	3.5% 01 Jul 2046	239,384.610	240,304
	FED HM LN PC POOL Q44275	3.5% 01 Nov 2046	476,630.670	478,130
	FED HM LN PC POOL Q44277	3.5% 01 Nov 2046	209,976.370	210,364
	FED HM LN PC POOL Q45741	3.5% 01 Jan 2047	0.010	0
	FED HM LN PC POOL Q47730	4% 01 Apr 2047	0.010	0
	FED HM LN PC POOL Q52216	3.5% 01 Nov 2047	1,688,371.870	1,688,071
	FED HM LN PC POOL Q52834	4% 01 Dec 2047	536,692.040	547,370
	FED HM LN PC POOL Q52868	3.5% 01 Dec 2047	0.010	0
	FED HM LN PC POOL Q57232	4% 01 Jul 2048	1,038,049.850	1,058,509
	FED HM LN PC POOL V83763	3.5% 01 Dec 2047	0.010	0
	FED HM LN PC POOL V83764	4% 01 Dec 2047	3,017,928.580	3,077,976
	FED HM LN PC POOL V83796	4% 01 Dec 2047	5,829,699.180	5,945,692
	FED HM LN PC POOL V83886	3.5% 01 Jan 2048	0.010	0
	FED HM LN PC POOL V83962	4% 01 Feb 2048	1,092,432.050	1,114,102
	FEDEX CORPORATION	0% 07 Jan 2019	4,000,000.000	3,998,000
	FIRST HORIZON NATIONAL	3.5% 15 Dec 2020	1,250,000.000	1,249,924
	FLAGSHIP CREDIT AUTO TRUST	2.05% 15 Nov 2020	0.010	0
	FLIR SYSTEMS INC	3.125% 15 Jun 2021	435,000.000	428,879
	FMC TECH INC	0% 11 Mar 2019	4,000,000.000	3,975,850
	FNMA POOL 735382	1% 01 Apr 2035	171,385.710	181,964
	FNMA POOL 735676	1% 01 Jul 2035	212,418.160	225,523
	FNMA POOL AB4051	4% 01 Dec 2041	0.010	0

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	FNMA POOL AD6437.....	5% 01 Jun 2040 219,210.890		233,157
	FNMA POOL AD6996.....	5% 01 Jul 2040 1,396,121.500		1,482,005
	FNMA POOL AI2632.....	4.5% 01 Jun 2041 0.010		0
	FNMA POOL AL8173.....	1% 01 Feb 2044 554,899.820		589,063
	FNMA POOL AS1304.....	3.5% 01 Dec 2028 592,968.190		602,280
	FNMA POOL AS6475.....	3.5% 01 Jan 2046 0.010		0
	FNMA POOL AV1897.....	3.5% 01 Dec 2028 103,107.530		104,539
	FNMA POOL AV2325.....	3.5% 01 Dec 2028 315,724.710		320,698
	FNMA POOL BE4046.....	3.5% 01 Dec 2046 0.010		0
	FNMA POOL BF0196.....	3.5% 01 Feb 2041 804,514.690		814,308
	FNMA POOL BH4875.....	3.5% 01 Jun 2047 0.010		0
	FNMA POOL BH9008.....	4% 01 Aug 2047 0.010		0
	FNMA POOL BJ0686.....	4% 01 Apr 2048 2,240,851.670		2,284,748
	FNMA POOL BK7877.....	4.5% 01 Jul 2048 511,601.090		529,985
	FNMA POOL BM3564.....	1% 01 Jul 2047 2,260,473.750		2,203,906
	FNMA POOL BM3994.....	1% 01 Jan 2044 727,318.830		731,629
	FNMA POOL CA0770.....	3.5% 01 Nov 2047 0.020		0
	FNMA POOL CA1073.....	3.5% 01 Jan 2048 6,349,577.850		6,350,059
	FNMA POOL CA1909.....	4.5% 01 Jun 2048 4,280,462.520		4,435,560
	FNMA POOL CA1951.....	4% 01 Jul 2048 1,952,070.880		1,990,312
	FNMA POOL CA1952.....	4.5% 01 Jun 2048 1,464,321.810		1,516,941
	FNMA POOL CA2039.....	4% 01 Jul 2048 4,011,999.490		4,090,597
	FNMA POOL MA1356.....	3.5% 01 Feb 2043 4,460,228.390		4,486,613
	FNMA POOL MA2806.....	3% 01 Nov 2046 9,693,051.660		9,453,463
	FNMA POOL MA3027.....	4% 01 Jun 2047 0.010		0
	FNMA POOL MA3210.....	3.5% 01 Dec 2047 0.010		0
	FNMA TBA 30 YR 3.....	3% 14 Jan 2049 1,915,000.000		1,866,559
	FNMA TBA 30 YR 3.5.....	3.5% 14 Jan 2049 5,150,000.000		5,149,095
	FNMA TBA 30 YR 4.....	4% 14 Jan 2049 29,400,000.000		29,969,625
	FNMA TBA 30 YR 4.5.....	4.5% 14 Jan 2049 24,110,000.000		24,965,622
	FORD MOTOR CREDIT CO LLC.....	3.813% 12 Oct 2021 2,060,000.000		2,000,660
	FORTIVE CORPORATION.....	0% 14 Jan 2019 1,800,000.000		1,798,050
	FORWARDS MORGAN STANLEY BOC.....	OPTIONS CASH COLLATERALD (100,000.000)		(100,000)
	FORWARDS NOMURA BOC USD.....	FORWARDS NOMURA BOC USD (10,000.000)		(10,000)
	FORWARDS WELLS FARGO BOC.....	FORWARDS CASH COLLATERAL USD (374,524.000)		(374,524)
	FREDDIE MAC.....	4% 15 Mar 2040 0.010		0
	FREDDIE MAC.....	2.375% 13 Jan 2022 505,000.000		502,989
	FREDDIE MAC.....	4% 15 Jun 2033 0.010		0
	GALAXY CLO LTD.....	1% 20 Apr 2031 1,500,000.000		1,481,147
	GCCFC COMMERCIAL MORTGAGE TRUS.....	1% 10 Jul 2038 247,107.800		247,728
	GENERAL MOTORS CO.....	4.2% 01 Oct 2027 985,000.000		887,821
	GENERAL MOTORS FINL CO.....	3.2% 13 Jul 2020 655,000.000		646,869
	GENERAL MOTORS FINL CO.....	3.1% 15 Jan 2019 547,000.000		546,978
	GENERAL MOTORS FINL CO.....	3.7% 09 May 2023 610,000.000		580,372
	GENERAL MOTORS FINL CO.....	4.15% 19 Jun 2023 1,050,000.000		1,023,069
	GLENCORE FUNDING LLC.....	0% 03 Jan 2019 3,000,000.000		2,999,492
	GLOBAL SC FINANCE SRL.....	3.85% 15 Apr 2037 539,121.630		539,881
	GNMA II POOL 004979.....	5% 20 Mar 2041 162,378.770		172,035
	GNMA II POOL AC2985.....	4% 20 Oct 2047 0.010		0
	GNMA II POOL BD6940.....	3.5% 20 Dec 2047 0.010		0
	GNMA II POOL BE4328.....	3.5% 20 Dec 2047 0.010		0
	GNMA II POOL BE6487.....	3.5% 20 Jan 2048 0.010		0
	GNMA II POOL BF1119.....	3.5% 20 Jan 2048 0.010		0
	GNMA II POOL MA4382.....	3.5% 20 Apr 2047 0.020		0
	GNMA II POOL MA4510.....	3.5% 20 Jun 2047 0.010		0
	GNMA II POOL MA4778.....	3.5% 20 Oct 2047 0.010		0
	GNMA II TBA 30 YR 3.....	3% 23 Jan 2049 20,800,000.000		20,482,719
	GNMA II TBA 30 YR 3.5.....	3.5% 23 Jan 2049 5,625,000.000		5,659,717
	GNMA II TBA 30 YR 4.....	4% 23 Jan 2049 2,200,000.000		2,252,594
	GNMA POOL AV1854.....	3.5% 15 Jan 2048 0.010		0
	GNMA POOL BF1214.....	3.5% 15 Feb 2048 0.010		0
	GOAL CAPITAL FUNDING TRUST.....	1% 25 Aug 2048 362,787.670		362,696
	GOAL CAPITAL FUNDING TRUST.....	1% 25 Sep 2043 200,000.000		197,405
	GOLDMAN SACHS GROUP INC.....	5.375% 15 Mar 2020 25,000.000		25,559
	GOLDMAN SACHS GROUP INC.....	5.25% 27 Jul 2021 560,000.000		581,332
	GOLDMAN SACHS GROUP INC.....	5.75% 24 Jan 2022 2,450,000.000		2,565,234
	GOODGREEN TRUST.....	1% 15 Oct 2053 882,234.000		897,531
	GS MORTGAGE SECURITIES TRUST.....	4.074% 10 Jan 2047 935,000.000		962,957
	HARLEY-DAVIDSON FND CP.....	0% 18 Mar 2019 4,000,000.000		3,974,244
	HEALTHCARE TRUST OF AMER.....	3.5% 01 Aug 2026 445,000.000		418,260
	HELMERICH + PAYNE INC.....	4.65% 15 Mar 2025 350,000.000		356,879
	HERCULES CAPITAL INC.....	4.625% 23 Oct 2022 1,500,000.000		1,463,774
	HERTZ FLEET LEASE FUNDING LP.....	1.96% 10 Apr 2030 156,956.520		156,835
	HERTZ VEHICLE FINANCING LLC.....	3.29% 25 Feb 2024 1,850,000.000		1,834,536
	HERTZ VEHICLE FINANCING LLC.....	4.03% 25 Jul 2024 330,000.000		335,429
	HILTON GRAND VACATIONS TRUST.....	2.96% 26 Dec 2028 400,224.820		393,536
	HORIZON AIRCRAFT FINANCE I LIM.....	4.458% 15 Dec 2038 460,000.000		468,890
	HOTEL + RESORTS LP.....	3.75% 15 Oct 2023 325,000.000		318,775
	HSBC HOLDINGS PLC.....	1% 18 May 2024 1,780,000.000		1,770,388

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	HYUNDAI CAPITAL AMERICA	0% 14 Feb 2019 3,000,000.000		2,989,073
	IMPERIAL BRANDS FIN PLC	2.95% 21 Jul 2020 755,000.000		743,724
	INGREDION INC	3.2% 01 Oct 2026 495,000.000		460,274
	IPALCO ENTERPRISES INC	3.45% 15 Jul 2020 1,595,000.000		1,592,971
	ISRAEL ELECTRIC CORP LTD	4.25% 14 Aug 2028 800,000.000		759,936
	ISRAEL ELECTRIC CORP LTD	7.25% 15 Jan 2019 200,000.000		200,084
	J.G. WENTWORTH XLII LLC	3.96% 15 Oct 2075 609,968.510		621,091
	JP MORGAN CHASE COMMERCIAL MOR	3.055% 15 Aug 2049 860,000.000		806,804
	JP MORGAN MORTGAGE TRUST	1% 25 Jan 2047 1,114,281.260		1,095,525
*	JPMORGAN CHASE + CO	4.35% 15 Aug 2021 220,000.000		225,132
*	JPMORGAN CHASE + CO	3.25% 23 Sep 2022 190,000.000		188,491
*	JPMORGAN CHASE + CO	3.2% 25 Jan 2023 2,315,000.000		2,281,272
*	JPMORGAN CHASE + CO	1% 23 Apr 2029 2,280,000.000		2,235,226
	KEURIG DR PEPPER	0% 15 Jan 2019 4,000,000.000		3,995,442
	KEYCORP STUDENT LOAN TRUST	1% 25 May 2029 92,824.860		92,534
	KEYCORP STUDENT LOAN TRUST	1% 27 Jan 2042 2,552.740		2,553
	KEYCORP STUDENT LOAN TRUST	1% 27 Sep 2035 108,102.600		108,111
	LAM RESEARCH CORP	2.75% 15 Mar 2020 620,000.000		614,174
	LAM RESEARCH CORP	3.8% 15 Mar 2025 800,000.000		800,042
	LAZARD GROUP LLC	4.25% 14 Nov 2020 503,000.000		509,692
	LAZARD GROUP LLC	4.5% 19 Sep 2028 1,115,000.000		1,115,210
	LCM LTD PARTNERSHIP	1% 20 Oct 2029 760,000.000		768,159
*	LEGG MASON INC	4.75% 15 Mar 2026 355,000.000		362,746
	LEIDOS HOLDINGS INC	4.45% 01 Dec 2020 1,555,000.000		1,543,338
	LENNAR CORP	4.5% 15 Nov 2019 943,000.000		935,928
	LG+E AND KU ENERGY LLC	3.75% 15 Nov 2020 105,000.000		105,403
	MAGELLAN MIDSTREAM PARTN	5% 01 Mar 2026 1,120,000.000		1,170,715
	MAGNA INTERNATIONAL IN	0% 29 Jan 2019 2,000,000.000		1,995,256
	MARBLE POINT CLO XI LTD	1% 18 Dec 2030 1,000,000.000		988,666
	MARRIOTT INTERNATIONAL	0% 21 Feb 2019 4,000,000.000		3,982,717
	MILOS CLO, LTD	1% 20 Oct 2030 1,180,000.000		1,171,438
	MISSISSIPPI HIGHER EDUCATION A	1% 25 Oct 2035 439,724.550		440,168
	MOLSON COORS BREWING CO	2.1% 15 Jul 2021 390,000.000		376,020
	MONDELEZ INTL INC	0% 19 Feb 2019 4,000,000.000		3,983,340
	MORGAN STANLEY CAPITAL I TRUST	4.62% 15 Jul 2051 280,000.000		283,136
	MSCG TRUST	1% 15 Oct 2037 405,000.000		399,680
	MVW OWNER TRUST	2.42% 20 Dec 2034 128,438.060		125,898
	MYLAN NV	3.15% 15 Jun 2021 615,000.000		601,448
	MYLAN NV	3.95% 15 Jun 2026 1,555,000.000		1,417,247
	NABORS INDUSTRIES INC	5.5% 15 Jan 2023 1,235,000.000		980,245
	NASDAQ INC	0% 21 Feb 2019 4,000,000.000		3,982,433
	NATIONAL GRID USA	0% 21 Feb 2019 2,200,000.000		2,190,650
	NAVIENT STUDENT LOAN TRUST	1% 25 Mar 2067 1,550,000.000		1,530,776
	NAVIENT STUDENT LOAN TRUST	1% 25 Jun 2065 883,234.340		889,819
	NAVIENT STUDENT LOAN TRUST	1% 26 Jul 2066 638,910.290		639,962
	NAVIENT STUDENT LOAN TRUST	1% 25 Mar 2066 2,550,000.000		2,604,741
	NAVIENT STUDENT LOAN TRUST	1% 15 Dec 2059 120,000.000		119,335
	NAVIENT STUDENT LOAN TRUST	1% 25 Mar 2067 1,230,000.000		1,223,182
	NELNET STUDENT LOAN TRUST	1% 25 Oct 2033 492,736.130		486,087
	NELNET STUDENT LOAN TRUST	1% 25 Jan 2037 353,052.110		352,398
	NEW RESIDENTIAL ADVANCE RECEIV	2.575% 15 Oct 2049 650,000.000		645,946
	NEW RESIDENTIAL ADVANCE RECEIV	3.106% 15 Dec 2050 1,100,000.000		1,092,070
	NOVASTAR HOME EQUITY LOAN	1% 25 Mar 2035 1,050,814.890		1,058,833
	O REILLY AUTOMOTIVE INC	3.6% 01 Sep 2027 1,353,000.000		1,289,064
	ORANGE LAKE TIMESHARE TRUST	2.61% 08 Mar 2029 0.010		0
	OSCAR US FUNDING TRUST	3.63% 10 Sep 2025 500,000.000		505,023
	PANHANDLE PLAINS STUDENT FINAN	1% 01 Dec 2031 500,000.000		496,440
	PATTERSON UTI ENERGY INC	3.95% 01 Feb 2028 310,000.000		284,268
	PENNSYLVANIA HIGHER EDUCATION	1% 25 Nov 2065 946,622.430		951,363
	PIONEER NATURAL RESOURCE	4.45% 15 Jan 2026 655,000.000		661,320
	PITNEY BOWES INC	3.875% 01 Oct 2021 1,060,000.000		992,425
	PITNEY BOWES INC	3.875% 15 Sep 2020 615,000.000		601,163
	PLAINS ALL AMER PIPELINE	4.5% 15 Dec 2026 2,320,000.000		2,234,625
	PROLOGIS LP	3.75% 01 Nov 2025 325,000.000		326,629
	PSMC 2018 1 TRUST	1% 25 Jun 2048 483,581.690		472,982
	PUGET ENERGY INC	3.65% 15 May 2025 1,403,000.000		1,371,518
	REGIONS FINANCIAL CORP	3.2% 08 Feb 2021 600,000.000		596,162
	RPM INTERNATIONAL INC	3.75% 15 Mar 2027 1,160,000.000		1,101,429
	SABINE PASS LIQUEFACTION	4.2% 15 Mar 2028 435,000.000		416,086
	SCHLUMBERGER HOLDINGS	0% 21 Feb 2019 3,200,000.000		3,186,264
	SENECA PARK CLO LTD	1% 17 Jul 2026 1,142,432.500		1,141,888
	SEQUOIA MORTGAGE TRUST	1% 25 Jun 2048 1,210,725.650		1,221,220
	SHELLPOINT CO ORIGINATOR TRUST	1% 25 Oct 2031 1,298,789.000		1,276,720
	SHIRE ACQ INV IRELAND DA	2.875% 23 Sep 2023 875,000.000		827,152
	SIERRA RECEIVABLES FUNDING CO	2.91% 20 Mar 2034 281,468.300		278,925
	SLC STUDENT LOAN TRUST	1% 15 Feb 2045 685,183.650		647,520
	SLC STUDENT LOAN TRUST	1% 15 Mar 2055 600,000.000		568,880
	SLM STUDENT LOAN TRUST	1% 15 Dec 2039 1,350,000.000		1,354,874
	SLM STUDENT LOAN TRUST	1% 15 Jun 2038 143,290.760		138,915

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	SLM STUDENT LOAN TRUST	1% 25 Oct 2065	4,300,000.000	4,287,981
	SLM STUDENT LOAN TRUST	1% 25 Jan 2040	1,000,000.000	999,661
	SLM STUDENT LOAN TRUST	1% 25 Jan 2040	1,123,016.890	1,058,525
	SLM STUDENT LOAN TRUST	1% 25 Jan 2041	1,280,000.000	1,270,938
	SLM STUDENT LOAN TRUST	1% 25 Mar 2044	2,900,000.000	2,820,339
	SLM STUDENT LOAN TRUST	1% 25 Mar 2044	683,529.190	644,431
	SLM STUDENT LOAN TRUST	1% 15 Jan 2043	515,969.560	522,991
	SLM STUDENT LOAN TRUST	1% 25 Oct 2040	453,819.400	429,574
	SOCIAL PROFESSIONAL LOAN PROGR	1% 25 Aug 2032	0.010	0
	SOCIAL PROFESSIONAL LOAN PROGR	2.42% 25 Mar 2030	0.010	0
	SOCIAL PROFESSIONAL LOAN PROGR	2.36% 27 Dec 2032	200,000.000	196,005
	SOUTH TEXAS HIGHER EDUCATION A	1% 01 Oct 2046	600,000.000	599,742
	SPECTRA ENERGY PARTNERS	0% 15 Jan 2019	2,000,000.000	1,997,589
	SPIRIT AIR 2015 1 PTT A	4.1% 01 Oct 2029	565,079.820	554,795
	SPRINGLEAF FUNDING TRUST	3.16% 15 Nov 2024	45,225.140	45,163
	STORE MASTER FUNDING LLC	3.75% 20 Apr 2045	0.010	0
	SWAPS BARCLAYS BOC	SWAP CASH COLLATERAL USD	(934,000.000)	(934,000)
	SYNCHRONY FINANCIAL	4.5% 23 Jul 2025	928,000.000	846,230
	SYNCHRONY FINANCIAL	3.7% 04 Aug 2026	900,000.000	763,418
	TACO BELL FUNDING, LLC	4.318% 25 Nov 2048	1,400,000.000	1,417,276
	TAL ADVANTAGE LLC	4.5% 20 Apr 2042	750,875.440	766,818
	TECH DATA CORP	3.7% 15 Feb 2022	620,000.000	608,291
	TEVA PHARMACEUTICALS NE	2.2% 21 Jul 2021	585,000.000	537,739
	TIAA BANK MORTGAGE LOAN TRUST	1% 25 Jul 2048	296,652.620	292,611
	TOWD POINT MORTGAGE TRUST	1% 25 May 2055	200,024.150	197,002
	TRINITY ACQUISITION PLC	4.4% 15 Mar 2026	155,000.000	154,026
	TRINITY ACQUISITION PLC	3.5% 15 Sep 2021	790,000.000	782,324
	TRINITY RAIL LEASING L.P.	3.82% 17 Jun 2048	0.010	0
	TRIP RAIL MASTER FUNDING LLC	2.709% 15 Aug 2047	0.010	0
	TRITON CONTAINER FINANCE LLC	3.62% 20 Aug 2042	1,072,289.940	1,052,622
	UNITED TECHNOLOGIES	0% 23 Jan 2019	3,000,000.000	2,994,427
	US 10YR ULTRA FUT MAR19	XCBT 20190320	1,900,000.000	20,875
	US 2YR NOTE (CBT) MAR19	XCBT 20190329	24,600,000.000	167,218
	US 5YR NOTE (CBT) MAR19	XCBT 20190329	12,300,000.000	221,019
	US DOLLAR	(7,095.830)		(7,096)
	US LONG BOND(CBT) MAR19	XCBT 20190320	(1,400,000.000)	(43,312)
	US TREASURY N/B	2.875% 15 Aug 2028	7,400,000.000	7,514,469
	US TREASURY N/B	2.75% 30 Nov 2020	3,000,000.000	3,013,594
	US TREASURY N/B	1.875% 30 Nov 2021	11,600,000.000	11,409,688
	US TREASURY N/B	1.375% 31 Aug 2020	1,500,000.000	1,471,699
	US TREASURY N/B	1.625% 31 Oct 2023	24,100,000.000	23,131,293
	US TREASURY N/B	1.625% 15 Nov 2022	29,800,000.000	28,848,961
	US TREASURY N/B	1.75% 15 May 2023	12,075,000.000	11,700,486
	US ULTRA BOND CBT MAR19	XCBT 20190320	(1,400,000.000)	(113,914)
	VEREIT OPERATING PARTNER	4.625% 01 Nov 2025	1,100,000.000	1,102,050
	VERIZON COMMUNICATIONS	4.6% 01 Apr 2021	380,000.000	392,330
	VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	480,000.000	480,370
	VW CR INC	0% 07 Feb 2019	4,000,000.000	3,987,667
	WABTEC CORP	4.4% 15 Mar 2024	1,935,000.000	1,869,880
	WALGREENS BOOTS	0% 16 Apr 2019	1,000,000.000	990,638
	WALGREENS BOOTS	0% 28 May 2019	3,000,000.000	2,960,188
	WASTE MANAGEMENT INC	0% 04 Jan 2019	3,000,000.000	2,999,275
	WAVE 2017 1 LLC	3.844% 15 Nov 2042	1,283,380.000	1,284,914
	WEINGARTEN REALTY INVEST	3.25% 15 Aug 2026	190,000.000	175,840
	WELK RESORTS LLC	2.79% 16 Jun 2031	148,685.110	146,676
	WELK RESORTS LLC	3.41% 15 Jun 2033	470,714.080	462,953
	WELLS FARGO COMMERCIAL MORTGAG	3.349% 15 Nov 2043	113,057.610	113,163
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Jun 2051	540,000.000	563,160
	WELLS FARGO COMMERCIAL MORTGAG	4.556% 15 Jun 2051	140,000.000	144,009
	WENDYS FUNDING LLC	4.497% 15 Jun 2045	822,375.000	823,502
	WESTAR ENERGY INC	0% 09 Jan 2019	2,000,000.000	1,998,667
	WILLIS NORTH AMERICA INC	3.6% 15 May 2024	125,000.000	122,045
	WILLIS TOWERS WATSON PLC	5.75% 15 Mar 2021	580,000.000	606,567
	XCEL ENERGY INC	3.3% 01 Jun 2025	530,000.000	517,916
	XLIT LTD	4.45% 31 Mar 2025	645,000.000	640,983
	Sub-Total: Fund 5748 12 of 13		Total	\$ 538,083,384

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	AIB GROUP PLC	4.75% 12 Oct 2023	1,055,000.000	\$ 1,044,560
	AIG GLOBAL FUNDING	2.15% 02 Jul 2020	175,000.000	172,406
	AIRCASLE LTD	4.4% 25 Sep 2023	845,000.000	831,077
	ALLIANT ENERGY FINANCE	3.75% 15 Jun 2023	1,750,000.000	1,760,795
	ALLY AUTO RECEIVABLES TRUST	1.75% 15 Dec 2021	2,740,000.000	2,713,177
	AMERICAN HONDA FINANCE	3.625% 10 Oct 2023	1,565,000.000	1,576,091

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	AMERICAN WOODMARK CORP	4.875% 15 Mar 2026	120,000.000	106,200
	AMERICREDIT AUTOMOBILE RECEIVA	3.58% 18 Oct 2024	1,235,000.000	1,250,747
	AMERICREDIT AUTOMOBILE RECEIVA	2.24% 08 Apr 2022	865,000.000	851,526
	AMERICREDIT AUTOMOBILE RECEIVA	2.3% 18 Feb 2022	490,000.000	485,149
	AMERICREDIT AUTOMOBILE RECEIVA	2.4% 18 May 2022	985,000.000	972,754
	AMERICREDIT AUTOMOBILE RECEIVA	2.24% 19 Jun 2023	350,000.000	345,562
	AMERICREDIT AUTOMOBILE RECEIVA	1.53% 08 Jul 2021	200,373.880	199,332
	AMPHENOL CORP	2.2% 01 Apr 2020	2,000,000.000	1,970,402
	ANDEAVOR LOGIS LP/CORP	5.5% 15 Oct 2019	1,340,000.000	1,351,284
	APTIV PLC	3.15% 19 Nov 2020	200,000.000	198,000
	ASSURANT INC	4.2% 27 Sep 2023	415,000.000	416,209
	AT+T INC	3.2% 01 Mar 2022	2,020,000.000	1,992,641
	AT+T INC	1% 12 Jun 2024	765,000.000	742,044
	ATHENE GLOBAL FUNDING	2.75% 20 Apr 2020	1,135,000.000	1,124,552
	ATHENE GLOBAL FUNDING	3% 01 Jul 2022	975,000.000	952,421
	AUTONATION INC	4.5% 01 Oct 2025	460,000.000	444,581
	AUTONATION INC	3.5% 15 Nov 2024	545,000.000	504,210
	AVIATION CAPITAL GROUP	3.875% 01 May 2023	500,000.000	489,863
	AVIATION CAPITAL GROUP	4.375% 30 Jan 2024	1,485,000.000	1,486,914
	AVIS BUDGET RENTAL CAR FUNDING	2.63% 20 Dec 2021	1,875,000.000	1,854,025
	BACARDI LTD	4.45% 15 May 2025	1,440,000.000	1,420,725
	BAIDU INC	3.875% 29 Sep 2023	1,400,000.000	1,393,661
	BAKER HUGHES LLC/CO OBL	2.773% 15 Dec 2022	1,800,000.000	1,726,915
	BANC OF AMERICA COMMERCIAL MOR	3.116% 15 Feb 2050	1,610,000.000	1,607,674
	BANCO SANTANDER SA	3.125% 23 Feb 2023	1,400,000.000	1,323,624
	BANCO SANTANDER SA	3.848% 12 Apr 2023	2,000,000.000	1,943,327
	BANK OF AMERICA CORP	1% 20 Jan 2023	2,105,000.000	2,069,574
	BANK OF AMERICA CORP	1% 21 Jul 2021	2,020,000.000	1,983,851
	BANK OF AMERICA CREDIT CARD TR	1.95% 15 Aug 2022	1,465,000.000	1,447,515
	BANK OF IRELAND GROUP	4.5% 25 Nov 2023	1,055,000.000	1,031,775
	BANK OF MONTREAL	2.1% 15 Jun 2020	590,000.000	582,299
	BANK OF NY MELLON CORP	2.05% 03 May 2021	2,000,000.000	1,952,049
	BANQUE FED CRED MUTUEL	3.75% 20 Jul 2023	1,460,000.000	1,457,339
	BARCLAYS COMMERCIAL MORTGAGE S	3.189% 15 Feb 2050	1,000,000.000	1,000,047
	BARCLAYS PLC	3.25% 12 Jan 2021	835,000.000	817,714
	BARCLAYS PLC	1% 16 May 2024	2,050,000.000	1,952,050
	BAYER US FINANCE II LLC	3.375% 15 Jul 2024	560,000.000	532,713
	BAYVIEW OPPORTUNITY MASTER FUN	4% 28 Apr 2055	758,467.240	759,430
	BB+T CORPORATION	2.15% 01 Feb 2021	2,065,000.000	2,021,544
	BB+T CORPORATION	3.75% 06 Dec 2023	2,095,000.000	2,112,627
	BNP PARIBAS	3.375% 09 Jan 2025	1,095,000.000	1,030,479
	BNP PARIBAS	3.5% 01 Mar 2023	525,000.000	508,994
	BOSTON SCIENTIFIC CORP	2.85% 15 May 2020	2,385,000.000	2,369,462
	BP CAP MARKETS AMERICA	3.224% 14 Apr 2024	2,025,000.000	1,982,614
	BP CAP MARKETS AMERICA	2.52% 19 Sep 2022	1,455,000.000	1,407,070
	BRITISH TELECOMMUNICATIO	4.5% 04 Dec 2023	1,680,000.000	1,702,766
	BRIXMOR OPERATING PART	3.65% 15 Jun 2024	805,000.000	781,753
	BROWN FORMAN CORP	3.5% 15 Apr 2025	580,000.000	577,538
	BUNGE LTD FINANCE CORP	4.35% 15 Mar 2024	1,360,000.000	1,334,317
	CALIFORNIA REPUBLIC AUTO RECEI	2.28% 15 Jun 2022	1,550,000.000	1,537,823
	CANADIAN IMPERIAL BANK	2.1% 05 Oct 2020	70,000.000	68,692
	CANADIAN IMPERIAL BANK	2.7% 02 Feb 2021	2,045,000.000	2,024,321
	CAPITAL ONE FINANCIAL CO	2.5% 12 May 2020	1,445,000.000	1,426,301
	CAPITAL ONE FINANCIAL CO	3.3% 30 Oct 2024	1,475,000.000	1,394,976
	CAPITAL ONE MULTI ASSET EXECUT	2.08% 15 Mar 2023	1,185,000.000	1,170,766
	CARDINAL HEALTH INC	1.948% 14 Jun 2019	1,370,000.000	1,362,946
	CARDTRONICS INC / USA	5.5% 01 May 2025	130,000.000	120,250
	CARMAX AUTO OWNER TRUST	1.93% 15 Mar 2022	2,310,000.000	2,286,430
	CARMAX AUTO OWNER TRUST	2.11% 17 Oct 2022	400,000.000	395,901
	CARMAX AUTO OWNER TRUST	1.97% 15 Apr 2022	880,000.000	870,392
	CATERPILLAR FINL SERVICE	3.65% 07 Dec 2023	1,415,000.000	1,432,095
	CATERPILLAR FINL SERVICE	2.4% 06 Jun 2022	735,000.000	717,448
	CBOE GLOBAL MARKETS INC	1.95% 28 Jun 2019	760,000.000	756,038
	CBS CORP	2.9% 01 Jun 2023	940,000.000	895,912
	CENTERPOINT ENERGY RES	3.55% 01 Apr 2023	2,055,000.000	2,056,104
	CHENIERE ENERGY PARTNERS	5.625% 01 Oct 2026	885,000.000	827,475
	CIG AUTO RECEIVABLES TRUST	2.71% 15 May 2023	131,815.440	131,014
	CIGNA CORP	3.75% 15 Jul 2023	1,470,000.000	1,465,105
	CITIGROUP COMMERCIAL MORTGAGE	3.259% 10 Oct 2047	3,000,000.000	3,000,796
	CITIGROUP INC	2.9% 08 Dec 2021	215,000.000	211,523
	CITIGROUP INC	2.45% 10 Jan 2020	2,175,000.000	2,157,534
	CITIGROUP INC	1% 24 Jan 2023	435,000.000	427,279
	CLEARWAY ENERGY OP LLC	5.75% 15 Oct 2025	1,435,000.000	1,370,425
	CNH EQUIPMENT TRUST	1.86% 15 Sep 2022	740,000.000	730,061
	COLONY AMERICAN FINANCE LTD	2.896% 15 Oct 2047	485,209.030	482,232
	COLONY AMERICAN FINANCE LTD	2.968% 15 Oct 2049	261,773.440	256,574
	COMCAST CORP	3.45% 01 Oct 2021	2,080,000.000	2,101,089
	COMERICA INC	3.7% 31 Jul 2023	1,300,000.000	1,299,277
	COMM MORTGAGE TRUST	3.399% 05 Oct 2030	1,305,000.000	1,278,325

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	COMM MORTGAGE TRUST	3.35% 10 Feb 2048	2,025,000.000	2,008,759
	COMMERCIAL METALS CO.....	5.75% 15 Apr 2026	1,060,000.000	983,150
	CONAGRA BRANDS INC	1% 09 Oct 2020	2,045,000.000	2,022,085
	COX COMMUNICATIONS INC.....	3.15% 15 Aug 2024	750,000.000	721,503
	CPS AUTO TRUST.....	3.18% 15 Sep 2020	187,688.890	187,688
	CPS AUTO TRUST.....	3.05% 15 Dec 2023	100,000.000	99,266
	CPS AUTO TRUST.....	4.2% 17 May 2021	860,000.000	866,203
	CPS AUTO TRUST.....	3.61% 15 Nov 2022	1,555,000.000	1,563,760
	CPS AUTO TRUST.....	1.78% 15 Sep 2020	24,234.040	24,198
	CREDIT ACCEPTANCE AUTO LOAN TR.....	2.56% 15 Oct 2025	330,000.000	327,880
	CREDIT ACCEPTANCE AUTO LOAN TR.....	2.65% 15 Jun 2026	790,000.000	782,708
	CREDIT SUISSE MORTGAGE TRUST	3.953% 15 Sep 2037	965,000.000	975,794
	CVS HEALTH CORP	4.125% 15 May 2021	1,265,000.000	1,279,976
	CVS HEALTH CORP	3.7% 09 Mar 2023	3,035,000.000	3,002,511
	DAIMLER FINANCE NA LLC	2.85% 06 Jan 2022	2,000,000.000	1,953,535
	DAIMLER FINANCE NA LLC	3.7% 04 May 2023	1,130,000.000	1,124,820
	DELL INT LLC / EMC CORP.....	4.42% 15 Jun 2021	2,230,000.000	2,226,321
	DEUTSCHE BANK NY	2.7% 13 Jul 2020	835,000.000	812,152
	DEUTSCHE BANK NY	3.3% 16 Nov 2022	150,000.000	139,013
	DEUTSCHE BANK NY	4.1% 13 Jan 2026	470,000.000	430,978
	DEUTSCHE BANK NY	4.25% 04 Feb 2021	480,000.000	473,048
	DISH DBS CORP.....	5% 15 Mar 2023	1,295,000.000	1,078,088
	DOW CHEMICAL CO/THE	4.55% 30 Nov 2025	400,000.000	406,928
	DOWDUPONT INC.....	4.205% 15 Nov 2023	2,080,000.000	2,126,071
	DRIVE AUTO RECEIVABLES TRUST	2.8% 15 Jul 2022	435,000.000	433,890
	DRIVE AUTO RECEIVABLES TRUST	2.88% 15 Feb 2022	1,235,000.000	1,233,435
	DRIVE AUTO RECEIVABLES TRUST	3.34% 15 Oct 2022	2,045,000.000	2,053,135
	DT AUTO OWNER TRUST.....	4.25% 15 Feb 2022	370,353.580	371,158
	DT AUTO OWNER TRUST.....	4.53% 17 Oct 2022	1,149,724.530	1,155,483
	DT AUTO OWNER TRUST.....	2.74% 17 Oct 2022	520,558.060	519,909
	DT AUTO OWNER TRUST.....	3.67% 15 Mar 2024	380,000.000	381,596
	DTE ENERGY CO.....	1.5% 01 Oct 2019	1,010,000.000	995,028
	DXC TECHNOLOGY CO	2.875% 27 Mar 2020	2,100,000.000	2,081,852
	EBAY INC.....	1% 01 Aug 2019	2,500,000.000	2,498,138
	ENBRIDGE INC.....	3.5% 10 Jun 2024	350,000.000	340,787
	ENEL FINANCE INTL NV.....	4.625% 14 Sep 2025	1,170,000.000	1,122,590
	ENTERPRISE PRODUCTS OPER	6.5% 31 Jan 2019	1,220,000.000	1,222,683
	EQM MIDSTREAM PARTNERS L	4.75% 15 Jul 2023	2,055,000.000	2,050,581
	EQT CORP	3% 01 Oct 2022	1,045,000.000	990,897
	EVERSOURCE ENERGY	3.8% 01 Dec 2023	1,935,000.000	1,953,636
	EXETER AUTOMOBILE RECEIVABLES	2.75% 15 Apr 2022	425,000.000	422,955
	EXETER AUTOMOBILE RECEIVABLES	2.82% 16 May 2022	685,000.000	681,972
	EXETER AUTOMOBILE RECEIVABLES	3.27% 16 May 2022	470,000.000	469,743
	EXPRESS SCRIPTS HOLDING	4.75% 15 Nov 2021	150,000.000	154,294
	EXPRESS SCRIPTS HOLDING	3% 15 Jul 2023	110,000.000	105,873
	FANNIE MAE.....	1% 25 Sep 2041	438,607.100	442,472
	FANNIE MAE.....	1% 25 Sep 2041	795,005.610	803,442
	FANNIE MAE.....	1% 25 May 2040	1,103,910.640	1,112,495
	FANNIE MAE.....	7% 25 Mar 2045	1,094,233.570	1,233,984
	FANNIE MAE.....	1% 25 Nov 2033	801,098.600	801,602
	FANNIE MAE.....	1% 25 Oct 2040	186,386.630	186,663
	FANNIE MAE.....	5% 25 Jun 2040	958,311.460	1,026,477
	FANNIE MAE.....	1% 25 Dec 2040	444,531.690	447,871
	FANNIEMAE WHOLE LOAN	6.5% 25 Dec 2045	957,128.840	1,071,572
	FHLMC MULTIFAMILY STRUCTURED P.....	1% 25 Feb 2023	1,932,130.600	1,930,087
	FHLMC STRUCTURED PASS THROUGH.....	1% 25 Jul 2044	1,228,252.510	1,274,375
	FIRST INVESTORS AUTO OWNER TRU.....	2.27% 15 Jul 2022	1,215,000.000	1,205,805
	FLAGSHIP CREDIT AUTO TRUST	3.08% 15 Dec 2021	1,001,476.000	1,000,438
	FLAGSHIP CREDIT AUTO TRUST	2.43% 15 Jun 2021	475,000.000	473,193
	FLAGSHIP CREDIT AUTO TRUST	2.83% 15 Mar 2023	175,000.000	174,489
	FLAGSHIP CREDIT AUTO TRUST	3.88% 16 Oct 2023	1,235,000.000	1,248,481
	FNMA POOL 735697	1% 01 Jun 2035	1,891,690.100	1,944,988
	FNMA POOL 795297	1% 01 Jul 2044	112,152.680	111,406
	FORD CREDIT AUTO OWNER TRUST/F	3.19% 15 Jul 2031	1,280,000.000	1,269,786
	FORD MOTOR CREDIT CO LLC.....	3.81% 09 Jan 2024	375,000.000	346,074
	FORD MOTOR CREDIT CO LLC.....	2.979% 03 Aug 2022	1,080,000.000	998,154
	FORTIS INC.....	2.1% 04 Oct 2021	1,030,000.000	990,207
	FORTUNE BRANDS HOME + SE	3% 15 Jun 2020	560,000.000	555,383
	FORTUNE BRANDS HOME + SE	4% 21 Sep 2023	1,150,000.000	1,137,810
	GATX CORP.....	4.35% 15 Feb 2024	1,465,000.000	1,488,785
	GE CAPITAL INTL FUNDING	2.342% 15 Nov 2020	997,000.000	962,160
	GENERAL MILLS INC.....	2.2% 21 Oct 2019	1,400,000.000	1,389,355
	GENERAL MOTORS FINL CO.....	3.45% 14 Jan 2022	1,530,000.000	1,482,618
	GENERAL MOTORS FINL CO.....	3.55% 09 Apr 2021	1,450,000.000	1,430,033
	GENERAL MOTORS FINL CO.....	4.15% 19 Jun 2023	390,000.000	379,997
	GENPACT LUXEMBOURG SARL	3.7% 01 Apr 2022	1,020,000.000	1,012,243
	GLOBAL SC FINANCE SRL.....	3.19% 17 Jul 2029	965,916.670	954,190
	GLP CAPITAL LP / FIN II	5.25% 01 Jun 2025	1,420,000.000	1,409,946
	GLS AUTO RECEIVABLES TRUST.....	3.78% 15 Aug 2023	660,000.000	662,650

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	GNMA II POOL 710074	1% 20 Apr 2061	11,222.030	11,687
	GNMA II POOL 765230	1% 20 Dec 2062	1,223,837.970	1,236,443
	GNMA II POOL 766549	1% 20 Jul 2062	874,173.270	881,950
	GNMA II POOL 791932	1% 20 Jan 2063	1,144,898.730	1,158,516
	GNMA II POOL AE0471	1% 20 May 2064	1,479,595.360	1,563,490
	GNMA II POOL AU3150	1% 20 Sep 2066	2,770,126.060	2,949,461
	GNMA II POOL AW1855	1% 20 Nov 2066	1,163,953.200	1,243,814
	GOLDMAN SACHS GROUP INC.....	1% 15 Sep 2020	1,270,000.000	1,275,957
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 16 Sep 2042	631,721.940	621,216
	GOVERNMENT NATIONAL MORTGAGE A.....	6% 16 Jun 2034	2,448,000.000	2,750,699
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 20 Sep 2063	1,067,486.100	1,075,595
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 20 Aug 2058	49,717.940	49,666
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 20 Nov 2060	78,435.220	78,540
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 20 Mar 2061	906,179.610	908,417
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 20 Jun 2061	611,741.250	612,545
	GOVERNMENT NATIONAL MORTGAGE A.....	3% 20 Dec 2061	1,157,639.260	1,154,483
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 20 Aug 2062	470,746.210	472,077
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 20 Dec 2067	623,415.230	621,723
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 20 Oct 2067	732,331.030	731,410
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 20 May 2067	1,506,435.240	1,502,117
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 20 Apr 2065	191,319.140	191,155
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 20 May 2065	2,636,945.820	2,626,485
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 20 Jul 2065	467,231.700	466,795
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 20 Mar 2065	222,003.590	222,036
	GOVERNMENT NATIONAL MORTGAGE A.....	1% 20 May 2066	274,099.120	274,806
	HANESBRANDS INC.....	4.625% 15 May 2024	220,000.000	206,250
	HARLEY DAVIDSON FINL SER.....	1% 02 Mar 2021	2,055,000.000	2,054,974
	HILTON GRAND VACA LLC/IN.....	6.125% 01 Dec 2024	170,000.000	168,725
	HP ENTERPRISE CO.....	3.5% 05 Oct 2021	2,090,000.000	2,095,755
	HSBC HOLDINGS PLC.....	1% 12 Sep 2026	2,085,000.000	2,053,145
	HYUNDAI AUTO RECEIVABLES TRUST.....	1.77% 18 Jan 2022	1,625,000.000	1,603,289
	ING GROEP NV.....	4.1% 02 Oct 2023	2,055,000.000	2,053,752
	ING GROEP NV.....	4.625% 06 Jan 2026	1,045,000.000	1,052,074
	INGERSOLL RAND GL HLD CO.....	2.9% 21 Feb 2021	1,660,000.000	1,644,329
	INTERPUBLIC GROUP COS.....	3.5% 01 Oct 2020	450,000.000	450,557
	ISTAR INC.....	4.625% 15 Sep 2020	435,000.000	424,125
	JOHN DEERE CAPITAL CORP.....	2.65% 06 Jan 2022	1,050,000.000	1,029,919
	JOHN DEERE OWNER TRUST.....	1.82% 15 Oct 2021	590,000.000	583,334
	JPMORGAN CHASE + CO.....	2.25% 23 Jan 2020	3,585,000.000	3,549,293
	JPMORGAN CHASE + CO.....	2.75% 23 Jun 2020	2,300,000.000	2,286,817
	JUNIPER NETWORKS INC.....	3.125% 26 Feb 2019	1,980,000.000	1,979,424
	KEY BANK NA.....	3.18% 15 Oct 2027	875,000.000	871,173
	KEYCORP.....	4.15% 29 Oct 2025	680,000.000	690,711
	KINDER MORGAN INC.....	5% 15 Feb 2021	1,385,000.000	1,418,953
	KRAFT HEINZ FOODS CO.....	4% 15 Jun 2023	1,280,000.000	1,276,646
	L3 TECHNOLOGIES INC.....	3.85% 15 Jun 2023	1,440,000.000	1,442,238
	LINCOLN NATIONAL CORP.....	6.25% 15 Feb 2020	184,000.000	189,916
	LLOYDS BANKING GROUP PLC.....	4.05% 16 Aug 2023	1,470,000.000	1,452,249
	MARINER FINANCE ISSUANCE TRUST.....	2.92% 20 Dec 2029	1,160,000.000	1,148,374
	MARRIOTT INTERNATIONAL.....	4.15% 01 Dec 2023	2,090,000.000	2,093,523
	MARTIN MARIETTA MATERIAL.....	1% 22 May 2020	1,155,000.000	1,148,769
	MARVELL TECHNOLOGY GROUP.....	4.2% 22 Jun 2023	865,000.000	862,496
	MASCO CORP.....	3.5% 01 Apr 2021	135,000.000	134,370
	MASSACHUSETTS EDUCATIONAL FINA.....	3.85% 25 Apr 2033	937,491.820	949,380
	MCKESSON CORP.....	3.65% 30 Nov 2020	2,095,000.000	2,105,018
	MEDNAX INC.....	6.25% 15 Jan 2027	1,205,000.000	1,162,825

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	ORANGE SA.....	1.625% 03 Nov 2019	2,000,000.000	1,974,979
	ORIX CORP.....	3.25% 04 Dec 2024	855,000.000	828,463
	PENSKE TRUCK LEASING/PTL.....	4.125% 01 Aug 2023	1,215,000.000	1,212,854
	PETROLEOS MEXICANOS.....	6.375% 04 Feb 2021	1,120,000.000	1,132,320
	PHILLIPS 66.....	1% 26 Feb 2021	1,640,000.000	1,621,661
	PITNEY BOWES INC.....	4.95% 01 Apr 2023	445,000.000	392,713
	PLANET FITNESS MASTER ISSUER L.....	4.666% 05 Sep 2048	1,451,362.500	1,474,671
	PSEG POWER LLC.....	3.85% 01 Jun 2023	1,285,000.000	1,286,047
	RALPH LAUREN CORP.....	3.75% 15 Sep 2025	1,140,000.000	1,129,898
	RELANCE STAND LIFE II.....	3.85% 19 Sep 2023	1,735,000.000	1,749,559
	ROCKWELL COLLINS INC.....	3.2% 15 Mar 2024	1,745,000.000	1,680,453
	ROPER TECHNOLOGIES INC.....	3.65% 15 Sep 2023	1,205,000.000	1,205,873
	ROYAL BANK OF CANADA.....	2.15% 26 Oct 2020	2,050,000.000	2,018,512
	RYDER SYSTEM INC.....	2.5% 11 May 2020	3,000,000.000	2,964,673
	RYDER SYSTEM INC.....	3.75% 09 Jun 2023	615,000.000	611,221
	RYDER SYSTEM INC.....	3.875% 01 Dec 2023	1,105,000.000	1,106,464
	S JETS LIMITED.....	3.967% 15 Aug 2042	715,222.220	721,542
	SANTANDER DRIVE AUTO RECEIVABL.....	3.03% 15 Sep 2022	1,030,000.000	1,028,827
	SANTANDER DRIVE AUTO RECEIVABL.....	2.1% 15 Jun 2021	183,890.030	183,445
	SANTANDER DRIVE AUTO RECEIVABL.....	3.81% 16 Dec 2024	580,000.000	584,018
	SANTANDER HOLDINGS USA.....	3.7% 28 Mar 2022	1,025,000.000	1,006,650
	SANTANDER UK GROUP HLDGS.....	2.875% 05 Aug 2021	465,000.000	448,564
	SANTANDER UK GROUP HLDGS.....	1% 15 Nov 2024	1,645,000.000	1,633,389
	SANTANDER UK PLC.....	2.5% 05 Jan 2021	1,165,000.000	1,137,824
	SCF EQUIPMENT TRUST LLC.....	3.63% 20 Oct 2024	1,350,000.000	1,352,759
	SEAGATE HDD CAYMAN.....	4.875% 01 Mar 2024	415,000.000	377,474
	SHIRE ACQ INV IRELAND DA.....	1.9% 23 Sep 2019	2,040,000.000	2,011,411
	SK TELECOM CO LTD.....	3.75% 16 Apr 2023	440,000.000	441,017
	SMITHFIELD FOODS INC.....	3.35% 01 Feb 2022	330,000.000	315,587
	SOCIAL PROFESSIONAL LOAN PROGR.....	3.02% 25 Oct 2027	387,072.090	387,006
	SOCIAL PROFESSIONAL LOAN PROGR.....	2.36% 27 Dec 2032	145,000.000	142,103
	SOCIAL PROFESSIONAL LOAN PROGR.....	2.74% 25 Oct 2032	275,344.720	272,881
	SOCIAL PROFESSIONAL LOAN PROGR.....	2.72% 26 Nov 2040	230,000.000	224,153
	SOCIAL PROFESSIONAL LOAN PROGR.....	1% 25 Jan 2039	70,458.910	70,906
	SOCIAL PROFESSIONAL LOAN PROGR.....	2.95% 25 Feb 2042	100,000.000	98,228
	SOCIETE GENERALE.....	3.25% 12 Jan 2022	2,025,000.000	1,982,540
	SOFI CONSUMER LOAN PROGRAM TRU.....	3.14% 25 Feb 2027	550,000.000	548,481
	SPIRIT AEROSYSTEMS INC.....	1% 15 Jun 2021	985,000.000	977,508
	SSGA.....	G STIFF ERISA QUALIFIED 5BPS	3,642,705.750	3,642,706
	STARWOOD PROPERTY TRUST.....	3.625% 01 Feb 2021	500,000.000	481,250
	STARWOOD RETAIL PROPERTY TRUST.....	1% 15 Nov 2027	453,646.230	440,478
*	STATE STREET CORP.....	1% 15 May 2023	575,000.000	560,066
	SUMITOMO MITSUI BANKING.....	2.514% 17 Jan 2020	2,085,000.000	2,069,658
	SUMITOMO MITSUI FINL GRP.....	2.784% 12 Jul 2022	1,035,000.000	1,008,513
	SUNTRUST BANK.....	1% 29 Jan 2021	2,050,000.000	2,030,040
	SUNTRUST BANK.....	4.05% 03 Nov 2025	450,000.000	457,601
	SVENSKA HANDELSBANKEN AB.....	1.5% 06 Sep 2019	1,435,000.000	1,419,298
	SVENSKA HANDELSBANKEN AB.....	3.9% 20 Nov 2023	1,070,000.000	1,079,760
	TAKEDA PHARMACEUTICAL.....	4% 26 Nov 2021	2,080,000.000	2,108,369
	TAL ADVANTAGE LLC.....	3.33% 20 May 2039	1,252,777.780	1,242,852
	TIME WARNER CABLE LLC.....	4.125% 15 Feb 2021	430,000.000	431,761
	TORONTO DOMINION BANK.....	2.55% 25 Jan 2021	2,085,000.000	2,063,815
	TOWD POINT MORTGAGE TRUST.....	1% 25 Nov 2060	520,731.400	512,441
	TRIMBLE INC.....	4.15% 15 Jun 2023	110,000.000	110,582
	UBS BARCLAYS COMMERCIAL MORTGA.....	3.184% 10 Mar 2046	2,040,000.000	2,039,498
	UNICREDIT SPA.....	3.75% 12 Apr 2022	820,000.000	789,469
	UNITED TECHNOLOGIES CORP.....	1.9% 04 May 2020	2,050,000.000	2,011,742
	US BANK NA CINCINNATI.....	3.15% 26 Apr 2021	1,355,000.000	1,356,249
	US BANK NA CINCINNATI.....	3.45% 16 Nov 2021	2,045,000.000	2,060,356
	US TREASURY N/B.....	1.625% 31 Aug 2022	4,260,000.000	4,132,200
	US TREASURY N/B.....	2.375% 15 Mar 2021	5,415,000.000	5,400,616
	US TREASURY N/B.....	2.75% 31 May 2023	2,510,000.000	2,537,355
	US TREASURY N/B.....	2.625% 30 Jun 2023	5,750,000.000	5,779,873
	US TREASURY N/B.....	2.75% 31 Aug 2023	4,225,000.000	4,272,366
	US TREASURY N/B.....	2.875% 30 Nov 2023	3,755,000.000	3,820,419
	US TREASURY N/B.....	1.25% 31 Oct 2021	12,125,000.000	11,720,518
	US TREASURY N/B.....	1.75% 30 Nov 2021	2,590,000.000	2,537,795
	US TREASURY N/B.....	2% 31 Dec 2021	6,765,000.000	6,672,510
	US TREASURY N/B.....	1.875% 31 Jan 2022	5,345,000.000	5,249,792
	US TREASURY N/B.....	1.875% 28 Feb 2022	10,440,000.000	10,250,367
	VODAFONE GROUP PLC.....	4.125% 30 May 2025	675,000.000	666,826
	VOLKSWAGEN GROUP AMERICA.....	4.25% 13 Nov 2023	2,085,000.000	2,067,915
	VULCAN MATERIALS CO.....	1% 01 Mar 2021	2,030,000.000	2,014,762
	WABTEC CORP.....	1% 15 Sep 2021	600,000.000	600,096
	WELLS FARGO + COMPANY.....	2.5% 04 Mar 2021	1,845,000.000	1,814,692
	WELLS FARGO BANK NA.....	3.625% 22 Oct 2021	1,045,000.000	1,051,184
	WESTERN UNION CO/THE.....	4.25% 09 Jun 2023	1,240,000.000	1,247,662
	WESTPAC BANKING CORP.....	2.65% 25 Jan 2021	2,065,000.000	2,044,137
	WORLD FINANCIAL NETWORK CREDIT.....	3.14% 17 Jan 2023	1,835,000.000	1,834,804

(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		
	WORLD FINANCIAL NETWORK CREDIT.....	2.15% 17 Apr 2023	1,000,000.000	995,736
	WORLD OMNI AUTO RECEIVABLES TR.....	1.95% 15 Feb 2023	595,000.000	583,916
	WORLD OMNI AUTO RECEIVABLES TR.....	2.87% 17 Jul 2023	2,055,000.000	2,050,449
	WRKCO INC.....	4.65% 15 Mar 2026	1,185,000.000	1,203,108
	XEROX CORPORATION.....	4.125% 15 Mar 2023	1,065,000.000	958,129
	ZIMMER BIOMET HOLDINGS.....	3.375% 30 Nov 2021	1,365,000.000	1,349,952
	ZIMMER BIOMET HOLDINGS.....	1% 19 Mar 2021	1,895,000.000	1,877,255
	Sub-Total: Fund 5749 13 of 13		Total	\$ 420,742,248
	Sub-Total: Investment Income Fund-Underlying Investments at Fair Value (13 funds)			\$ 9,834,310,825
(a)	(b) Identity of issue, borrower, lessor, or 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 Life Insurance Company.....	Synthetic GIC 2.84%		\$ —
*	Metropolitan Life Insurance Company.....	Synthetic GIC 2.81%		—
*	Mass Mutual Life Insurance Company	Synthetic GIC 3.13%		—
	Royal Bank of Canada	Synthetic GIC, 3.53%		—
*	State Street Bank and Trust Company.....	Synthetic GIC, 3.53%		—
*	The Prudential Insurance Company of America	Synthetic GIC, 3.02%		—
	Sub-Total : Synthetic GICs at Fair Value			\$ —
	TOTAL : Interest Income Fund- at Fair Value			\$ 9,834,310,825
	Adjustment from fair value to contract value for fully benefit-responsive investment contracts			24,149,077
	Stable Value Fund - at Contract Value			\$ 9,858,459,902

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.