

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 1.5em; font-weight: bold;">2019</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2019 or fiscal plan year beginning <u>01/01/2019</u> and ending <u>12/31/2019</u>	
A	This return/report is for: <div style="display: flex; justify-content: space-between;"> <div> ☐ a multiemployer plan </div> <div> ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) </div> </div>
	☒ a single-employer plan <div style="margin-left: 100px;">☐ a DFE (specify) _____</div>
B	This return/report is: <div style="display: flex; justify-content: space-between;"> <div> ☐ the first return/report ☐ an amended return/report </div> <div> ☐ the final return/report ☐ a short plan year return/report (less than 12 months) </div> </div>
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: <div style="display: flex; justify-content: space-between;"> <div> ☒ Form 5558 ☐ special extension (enter description) </div> <div> ☐ automatic extension </div> <div> ☐ the DFVC program </div> </div>

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

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	07/10/2020	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 (2019)
v. 190130

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 183694
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	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> 6a(1) 73349 6a(2) 70367 6b 22244 6c 86822 6d 179433 6e 426 6f 179859 6g 177658 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
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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 2019 Form M-1 annual report. If the plan was not required to file the 2019 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2019 This Form is Open to Public Inspection
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For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019	
A Name of plan IBM 401 (K) PLUS PLAN	B Three-digit plan number (PN) ▶ 005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985

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

(a) Name of insurance carrier METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5581829	65978	0117479	6812	01/01/2019	12/31/2019

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

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

b Premiums paid to carrier.....	6b	
c Premiums due but unpaid at the end of the year.....	6c	
d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. 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)		
	7e(2)		
	7e(3)		
	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	5645788
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. ▶

<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>2019</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019		
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		01/01/2019	12/31/2019

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end	5	463834694

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

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

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

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

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

b Balance at the end of the previous year.....	7b	0
c Additions: (1) Contributions deposited during the year	7c(1)	
(2) Dividends and credits	7c(2)	
(3) Interest credited during the year	7c(3)	
(4) Transferred from separate account.....	7c(4)	
(5) Other (specify below)	7c(5)	
▶		
(6) Total additions.....	7c(6)	0
d Total of balance and additions (add lines 7b and 7c(6))	7d	0
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	
(2) Administration charge made by carrier	7e(2)	
(3) Transferred to separate account.....	7e(3)	
(4) Other (specify below)	7e(4)	
▶		
(5) Total deductions.....	7e(5)	0
f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	0

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2019 This Form is Open to Public Inspection
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For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019	
A Name of plan IBM 401 (K) PLUS PLAN	B Three-digit plan number (PN) ▶ 005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985

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

(a) Name of insurance carrier METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5581829	65978	32810		01/01/2019	12/31/2019

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
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(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	1528610963
c Additions: (1) Contributions deposited during the year.....	7c(1)	
(2) Dividends and credits	7c(2)	
(3) Interest credited during the year	7c(3)	44759186
(4) Transferred from separate account.....	7c(4)	
(5) Other (specify below)	7c(5)	
▶		
(6) Total additions.....	7c(6)	44759186
d Total of balance and additions (add lines 7b and 7c(6))	7d	1573370149
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	1573370149

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
		2019
		This Form is Open to Public Inspection.

For calendar plan year 2019 or fiscal plan year beginning **01/01/2019** and ending **12/31/2019**

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

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

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
HUELER INVESTMENT SERVICES, INC.
41-2019329

(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
WOBURN, MA 01801

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

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

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

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

STATESTREET

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 19 25 28 50 51 62 67 99	PARTY-IN-INTEREST	11261194	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	5645788	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PIMCO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 99	PARTY-IN-INTEREST	5280587	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)

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	5253196	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	4085971	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	2790868	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)

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	2450389	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	1950639	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

VANGUARD

23-1945930

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	1927984	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	1861577	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	1420627	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

IBM

13-0871985

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14 99 35 50	EMPLOYER	1205733	Yes ☒ No ☐	Yes ☐ No ☒	2410	Yes ☐ No ☒

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

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

FIDELITY INVESTMENTS INSTITUTIONAL

04-2647786

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
37 64 99 50 65 60 49	PARTY-IN-INTEREST	1142711	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(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	1111779	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	653226	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	651190	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	461583	Yes ☒ No ☐	Yes ☒ No ☐	0	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	435003	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)

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	344094	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRICEWATERHOUSECOOPERS LLP

13-4008324

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	PARTY-IN-INTEREST	314500	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	285000	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)

TOWERS WATSON

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16	PARTY-IN-INTEREST	53335	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MERCER INVESTMENT CONSULTING INC.

61-0736136

(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?
27	PARTY-IN-INTEREST	33925	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TAMALE

94-2901952

(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	33059	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)

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	26304	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

IVINS, PHILLIPS AND BARKER

1700 PENNSYLVANIA AVENUE, NW
SUITE 600
WASHINGTON, DC 20006

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	PARTY-IN-INTEREST	24865	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MORNINGSTAR

22 WEST WASHINGTON STREET
CHICAGO, IL 60602

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	19864	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)

BLOOMBERG

06-1818168

(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?
15	PARTY-IN-INTEREST	8399	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

EVESTMENT ALLIANCE LLC

90-0905513

(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	6173	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 ☐

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)

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	0	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 ☐

(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 430 W 7TH STREET KANSAS CITY, MO 64105	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 430 W 7TH STREET KANSAS CITY, MO 64105	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 430 W 7TH STREET KANSAS CITY, MO 64105	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 430 W 7TH STREET KANSAS CITY, MO 64105	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 430 W 7TH STREET KANSAS CITY, MO 64105	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 430 W 7TH STREET KANSAS CITY, MO 64105	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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <div style="border: 1px solid black; padding: 5px; font-size: 1.2em; font-weight: bold;">2019</div> This Form is Open to Public Inspection.
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For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

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

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
--------	--

a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD EMPLOYEE BENEFIT INDEX FND</u>		
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>		
c EIN-PN <u>23-3080210-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>7144879512</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD TOTAL STOCK MRKT INDEX TRS</u>		
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>		
c EIN-PN <u>23-3046114-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>6200176674</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD RUSSELL 1000 VALUE INDX TR</u>		
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>		
c EIN-PN <u>22-6932951-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1043093474</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD RUSSELL 2000 VALUE INDX TR</u>		
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>		
c EIN-PN <u>22-6932945-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>668344133</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD EUROPEAN STOCK INDEX TRUST</u>		
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>		
c EIN-PN <u>20-4062712-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>483873793</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD RUSSELL 1000 GROWTH INDX T</u>		
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>		
c EIN-PN <u>22-6932947-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1802537669</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD PACIFIC STOCK INDEX TRUST</u>		
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>		
c EIN-PN <u>20-4062727-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>361989620</u>

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

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

c EIN-PN 22-6932966-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 823962524
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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) 265714144
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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) 463834694
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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) 624734490
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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) 1155249818
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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) 118351870
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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)
-----------------	----------------------	---

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>2019</div> <div>This Form is Open to Public Inspection.</div>
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For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019	
<div>A Name of plan IBM 401 (K) PLUS PLAN</div>	<div>B Three-digit plan number (PN) ► 005</div>
<div>C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION</div>	<div>D Employer Identification Number (EIN) 13-0871985</div>

Part I	Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions.
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(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	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			2462054		2462054

(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		

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 2019 This Form is Open to Public Inspection
For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019		
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	1867152	4731965
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other.....	1b(3)	577072794	652433503
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	1687104062	1265849909
(2) U.S. Government securities	1c(2)	7457118560	8309908887
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	2233820121	2386547387
(B) All other.....	1c(3)(B)	2259581762	2522157929
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	48008488	56395138
(B) Common.....	1c(4)(B)	8677892063	10368000379
(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)	519266837	791424802
(8) Participant loans.....	1c(8)	220043531	210870942
(9) Value of interest in common/collective trusts	1c(9)	16121859079	19537657903
(10) Value of interest in pooled separate accounts	1c(10)	422780659	463834694
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities.....	1c(12)	990329876	1155249818
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	6274154417	7311951527
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	1959763957	2065032587

		(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:		
(1)	Employer securities	1d(1) 971670611	1063653342
(2)	Employer real property	1d(2)	
e	Buildings and other property used in plan operation	1e	
f	Total assets (add all amounts in lines 1a through 1e)	1f 50422333969	58165700712
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h	
i	Acquisition indebtedness	1i	
j	Other liabilities	1j 1661376085	1521720211
k	Total liabilities (add all amounts in lines 1g through 1j)	1k 1661376085	1521720211
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l 48760957884	56643980501

Part II Income and Expense Statement

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

		(a) Amount	(b) Total
a	Contributions:		
(1)	Received or receivable in cash from: (A) Employers	2a(1)(A) 576607173	
	(B) Participants	2a(1)(B) 1037373377	
	(C) Others (including rollovers)	2a(1)(C)	
(2)	Noncash contributions	2a(2)	
(3)	Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)	1613980550
b	Earnings on investments:		
(1)	Interest:		
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A) 20863187	
	(B) U.S. Government securities	2b(1)(B) 168037469	
	(C) Corporate debt instruments	2b(1)(C) 172983041	
	(D) Loans (other than to participants)	2b(1)(D) 21100822	
	(E) Participant loans	2b(1)(E) 10978472	
	(F) Other	2b(1)(F) 62141078	
	(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)	456104069
(2)	Dividends: (A) Preferred stock	2b(2)(A) 2374188	
	(B) Common stock	2b(2)(B) 319416983	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C) 331043358	
	(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)	652834529
(3)	Rents	2b(3)	
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A) 43743509763	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B) 43362027471	
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	381482292
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	
	(B) Other	2b(5)(B) 2184576347	
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	2184576347

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		4671732761
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		41882419
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		195817854
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		1121208003
c Other income	2c		340085290
d Total income. Add all income amounts in column (b) and enter total	2d		11659704114

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	3802963020	
(2) To insurance carriers for the provision of benefits	2e(2)	4021356	
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		3806984376
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)	1065632	
(2) Contract administrator fees	2i(2)	1142711	
(3) Investment advisory and management fees	2i(3)	19893626	
(4) Other	2i(4)	15295883	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		37397852
j Total expenses. Add all expense amounts in column (b) and enter total	2j		3844382228

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		7815321886
l Transfers of assets:			
(1) To this plan	2l(1)		67700731
(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) ☒ Unmodified (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		27735828

	Yes	No	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)			
4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.).....			
4d		X	
e Was this plan covered by a fidelity bond?	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?.....			
4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?.....			
4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	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.)			
4j		X	
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
4k		X	
l Has the plan failed to provide any benefit when due under the plan?.....			
4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

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

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

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

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

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2019</div> <div>This Form is Open to Public Inspection.</div>
For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019		
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 11970
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) 2019 v. 190130		

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): _____

- 20 PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

- a** Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☐ No

- b** If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation _____

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, 12/31/2019

IBM 401(k) Plus Plan

Financial Statements

December 31, 2019

IBM 401(k) PLUS PLAN

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year) at December 31, 2019	
Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within Year) for the Year Ended December 31, 2019	
Exhibit:	
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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, 2019 and 2018, and the related statement of changes in net assets available for benefits for the year ended December 31, 2019, 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, 2019 and 2018 and the changes in net assets available for benefits for the year ended December 31, 2019, 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, 2019, of assets (held at end of year) at December 31, 2019, and of assets (acquired and disposed of within year) for the year ended December 31, 2019 are presented for the purpose of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the Plan's management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves and other additional procedures, in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated in all material respects in relation to the financial statements as a whole.

PricewaterhouseCoopers LLP

New York, NY
June 12, 2020

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

	<u>2019</u>	<u>2018</u>
	<u>(Dollars in thousands)</u>	
Assets:		
Investments, at fair value (Note 3).....	\$ 47,561,441	\$ 40,438,810
Investments in fully benefit-responsive investment contracts, at contract value (Note 5).....	<u>9,055,960</u>	<u>8,581,836</u>
Total investments.....	56,617,402	49,020,646
Receivables:		
Notes receivable from participants	210,871	220,044
Income, sales proceeds and other receivables.....	<u>136,602</u>	<u>164,913</u>
Total receivables	<u>347,473</u>	<u>384,956</u>
Total assets.....	<u>56,964,875</u>	<u>49,405,603</u>
Liabilities:		
Payable for investments purchased	<u>612,314</u>	<u>620,496</u>
Total liabilities	<u>612,314</u>	<u>620,496</u>
Net assets available for benefits	<u><u>\$ 56,352,561</u></u>	<u><u>\$ 48,785,107</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,

	2019
	(Dollars in thousands)
Additions to net assets attributed to:	
Investment income/(loss):	
Net appreciation in fair value of investments (Note 3)	\$ 8,621,842
Interest income from investments (Note 5)	444,500
Dividends	652,835
	<u>9,719,177</u>
Interest income on notes receivable from participants.	10,978
Contributions:	
Participants	1,037,373
Employer	576,607
	<u>1,613,981</u>
Transfer from acquired company benefit plans	<u>67,701</u>
Total additions/(reductions)	<u>11,411,836</u>
Deductions from net assets attributed to:	
Distributions to participants	3,806,984
Administrative expenses, net	<u>37,398</u>
Total deductions	<u>3,844,382</u>
Net increase in net assets during the year	7,567,454
Net assets available for benefits:	
Beginning of year	<u>48,785,107</u>
End of year	<u><u>\$ 56,352,561</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 150 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 Edelman Financial Engines for a fee which is deducted from the participant’s account.

At December 31, 2019 and 2018, the number of participants with an account balance in the Plan was 177,658 and 181,381 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 150 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 2019 limit on employee salary and performance pay deferrals was \$19,000. Participants who were age 50 or older during 2019 could take advantage of a higher 401(k) contribution limit of \$25,000. The 2019 maximum annual deferral amount for employees residing in Puerto Rico was limited by local government regulations to \$19,000. Puerto Rico participants who were age 50 or older in 2019 could take advantage of a higher contribution limit of \$25,000.

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 1/2) may request ad hoc distributions (\$500 minimum) or a full distribution.

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

Withdrawals for financial hardship are permitted provided they are for an immediate and significant financial need, and the distribution is necessary to satisfy that need. 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, 2019 and 2018 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.

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.

As the recordkeeper to the plan, Fidelity receives compensation from Edelman Financial Engines to administer the Managed Accounts program, and a portion of such compensation may be credited to the Plan and used to reduce future administrative plan 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 Plan

adopted the provision in the fair value guidance that removed the Level 1/Level 2 transfer disclosures in 2018 and the remaining provisions of the guidance is not applicable.

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, 2019 and 2018.

Investments at Fair Value as of December 31, 2019

(Dollars in Thousands)	Level 1	Level 2	Level 3	Total
Equity:				
Equity mutual funds	\$ 4,681,069	\$ —	\$ 64	\$ 4,681,133
IBM Corporation common stock	1,063,653	—	—	1,063,653
Equity securities	5,948,393	4,469,482	2,030	10,419,905
Fixed income:				
Government securities	—	4,981,713	—	4,981,713
Corporate bonds	—	2,025,099	21	2,025,120
Mortgage and asset-backed securities	—	70,387	—	70,387
Fixed income mutual funds	1,369,661	—	—	1,369,661
Cash and cash equivalents.....	20,644	88	—	20,732
Derivatives	2,135	3,153	—	5,288
Other mutual funds.....	1,258,917	—	—	1,258,917
Subtotal	14,344,471	11,549,922	2,115	25,896,508
Investments measured at net asset value using the NAV practical expedient (1)				21,664,934
Total investments at fair value.....	\$14,344,471	\$11,549,922	\$ 2,115	\$ 47,561,441

(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, 2019, and therefore a Level 3 roll forward is not presented.

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

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

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, 2019 and 2018, respectively:

Investments at fair value:	2019	2018
	(Dollars in thousands)	
Equity funds	\$18,647,209	\$15,387,543
Other funds	2,048,002	1,732,244
Short-term Investment funds	969,722	1,359,738
Total investments measured at net asset value using the NAV practical expedient	<u>\$21,664,934</u>	<u>\$18,479,525</u>

Generally, under ordinary market conditions, investments in the funds included in the table above provide daily market liquidity to Plan participants and the Plan, facilitating daily participant transactions (issuances and redemptions). Investment in some of these funds may be subject to redemption restrictions at the fund's discretion in limited situations including, but not limited to, a major market event, closure of a market on which any significant portion of the assets of the fund are invested, a situation deemed to be an emergency by the fund, and a situation in which price or value of the assets cannot be promptly and accurately ascertained. At December 31, 2019 and 2018, 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 reported in Investments, at fair value within the Statement of Net Assets Available for Benefits was an asset of \$5.3 million (Assets \$10.1 million and Liabilities \$4.8 million) and a liability of \$6.2 million (Assets \$4.3 million and Liabilities \$10.5 million) as of December 31, 2019 and 2018, respectively. The gross notional amount of the derivative financial instruments was \$673 million and \$703 million as of December 31, 2019 and 2018, respectively.

NOTE 5 — INVESTMENT CONTRACTS

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

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

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

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

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

- Any significant retirement program, group termination, group layoff, facility closing or similar program.
- Any transfer of assets from the Fund directly to a competing option, if such transfers are prohibited.
- Bankruptcy of the plan sponsor or other plan sponsor events which cause a significant withdrawal from the Plan.

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

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

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

Investment Contracts at December 31,	2019	2018
	(Dollars in thousands)	
Contract value:		
Synthetic GICs	\$7,482,590	\$7,053,225
Separate account GICs	1,573,370	1,528,611
Total Investment Contracts	<u>\$9,055,960</u>	<u>\$8,581,836</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, 2019, 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.

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,	
	2019	2018
	(Dollars in thousands)	
Net assets available for benefits per the financial statements	\$ 56,352,561	\$ 48,785,107
Plus:		
Adjustment from contract value to fair value for fully benefit-responsive investment contracts held by the Interest Income Fund.....	291,419	(24,149)
Net assets available for benefits per the Form 5500	<u>\$ 56,643,981</u>	<u>\$ 48,760,958</u>

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

	Year Ended December 31, 2019	
	(Dollars in thousands)	
Total investment income and interest income on notes receivable from participants per the financial statements.....	\$	9,730,155
Less:		
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2018		(24,149)
Plus:		
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2019		291,419
Total investment income per the Form 5500	<u>\$</u>	<u>10,045,724</u>

NOTE 8 - RELATED-PARTY TRANSACTIONS

At December 31, 2019, 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, 2019 and 2018, the Plan held 7,935,662 and 8,548,509 shares of IBM common stock valued at \$1,064 billion and \$972 million, respectively. During the year ended December 31, 2019, purchases of IBM common stock by the Plan totaled \$83 million and sales of IBM common stock by the Plan totaled \$170 million.

NOTE 9 – SUBSEQUENT EVENTS

On March 11, 2020, the World Health Organization (WHO) declared the novel coronavirus (COVID-19) a global pandemic. The COVID-19 pandemic is an unprecedented, global challenge and could impact the performance of the Plan.

IBM 401(k) PLUS PLAN AT DECEMBER 31, 2019
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			2,462,054		2,462,054
	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, 2019

(a)	(b) Identity of issue, borrower, lessor, or 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 7,935,662 shares State Street Bank and Trust Company Government Short-Term Investment Fund		\$ 1,063,653,342 954,295
	Mutual Funds			
	Administered by Fidelity	Expanded Choice - Mutual Funds (refer to Exhibit A - investments)		7,173,965,970
	Vanguard Emerging Markets Stock Index Fund	Vanguard Emerging Markets Stock Index Fund Institutional Plus Shares 1,438,729 shares		134,477,971
	Commingled Funds			
	Vanguard Employee Benefit Index Fund	Large Company Index		7,144,879,512
	Vanguard Total Stock Market Index Trust	Total Stock Market Index		6,200,176,674
	Vanguard Russell 1000 Growth Index Trust	Large Cap Growth Index		1,802,537,669
	Vanguard Russell 1000 Value Index Trust	Large Cap Value Index		1,043,093,474
	Vanguard Russell 2000 Growth Index Trust	Small Cap Growth Index		823,962,524
	Bridgewater All Weather Portfolio III, LTD.	Balanced Fund		1,155,249,818
	Vanguard Russell 2000 Value Index Trust	Small Cap Value Index		668,344,133
	Vanguard European Stock Index Trust	European Stock Index		483,873,793
	Vanguard Pacific Stock Index Trust	Pacific Stock Index		361,989,620
	PIMCO Commodities Plus Trust II	Commodity		265,714,144
	AQR Global Risk Parity Enhanced Liquidity Fund	Balanced Fund		624,734,490

* Party-In-Interest

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
Separately-Managed Funds				
	Managed by State Street Global Advisors	Small/Mid Cap Stock Index (refer to Exhibit B - investments)	\$	4,098,839,514
	Managed by State Street Global Advisors	Total International Stock Market Index (refer to Exhibit C - investments)		4,837,887,948
	Managed by Neuberger Berman Fixed Income	Total Bond Market (refer to Exhibit D - investments)		3,761,099,502
	Managed by State Street Global Advisors	Inflation Protected Bond (refer to Exhibit E - investments)		2,044,932,690
	Managed by BlackRock Institutional Trust Company	Real Estate Investment Trust (refer to Exhibit F - investments)		1,226,509,472
	Managed by BlackRock Institutional Trust Company	International Real Estate Index (refer to Exhibit G -investments)		468,654,127
	Managed by Pacific Investment Management Company (PIMCO)	High Yield and Emerging Markets Bond (refer to Exhibit H - investments)		336,666,225
	Managed by JP Morgan Investment Management	High Yield Debt (refer to Exhibit I - investments)		154,505,769
	Managed by PGIM	Emerging Markets Debt (Refer to Exhibit J - investments)		154,898,004
	Managed by Western Asset Management Company	Long Term Credit (Refer to Exhibit K - investments)		287,295,132
	Managed by Loomis, Sayles and Company	Long Term Credit (Refer to Exhibit L - investments)		432,656,813

* 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)		\$ 9,964,729,328
*	Mass Mutual Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.99%		
	Royal Bank of Canada	Synthetic GIC Wrapper Contract, Rate of Interest 3.28%		
*	State Street Bank and Trust Company	Synthetic GIC Wrapper Contract, Rate of Interest 3.28%		
*	The Prudential Insurance Company of America	Synthetic GIC Wrapper Contract, Rate of Interest 3.27%		
*	New York Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.94%		
*	Metropolitan Life Insurance Company	Separate Account GIC Contract, Rate of Interest 3.08%		
*	Notes receivable from participants	Interest rates range: 3.25% - 10.75% Terms: one to thirty years		210,870,942
Interest-Bearing Cash				
	Managed by State Street Global Advisors	State Street Bank and Trust Company Government Short-Term Investment Fund		587,076,558
<hr/>				
*	Party-In-Interest			

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2019
Schedule H, line 4i-Schedule of Assets (Acquired and Disposed of Within Year)

FOR THE YEAR ENDED DECEMBER 31, 2019

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	CCMYIUS1 SWBC MORGAN STANLEY	COMMON STOCKS	750,000	\$ 750,000
	CCTORIUS6 TD BANK COC SWCC	COMMON STOCKS	130,000	130,000
	CCTORIUS6 TD BANK COC SWCC	COMMON STOCKS	1,310,000	1,310,000
*	JP MORGAN SEC INC	COMMON STOCKS	4,628,000	4,883,000
	SWAP BANK OF AMERICA BOC	COMMON STOCKS	1,220,000	1,220,000
	SWAP BOA MERRILL LYNCH COC COC	COMMON STOCKS	660,000	660,000
	SWAP CITIBANK COC	COMMON STOCKS	340,000	450,000
	SWAP HSBC BOC	COMMON STOCKS	1,200,000	1,230,000
	SWAP UBS BOC	COMMON STOCKS	200,000	200,000
	SWAP UBS BOC	COMMON STOCKS	140,000	140,000
	SWAP UBS COC	COMMON STOCKS	380,000	380,000
	SWAP UBS COC	COMMON STOCKS	400,000	400,000
	SWAP WELLS FARGO COC	COMMON STOCKS	120,000	120,000
	SWAPS CCTORIUS6 TD BOC USD	COMMON STOCKS	70,000	70,000
	SWAPS CCTORIUS6 TD BOC USD	COMMON STOCKS	960,000	960,000
	SWCC CCSCXIUS6 COC	COMMON STOCKS	1,640,000	1,640,000
	BOA FUTURES COC	INTEREST-BEARING CASH	9,000	9,000
	CCCSNTUS5 FWCC CS	INTEREST-BEARING CASH	640,000	640,000
	CCNOMTUS3 NOMURA BOC	INTEREST-BEARING CASH	2,164,000	2,164,000
	GOLDMAN SACH AND CO	INTEREST-BEARING CASH	590,000	590,000
	GOLDMAN SACHS BANK USA COC	INTEREST-BEARING CASH	1,200,000	1,200,000
	SWAP BANK OF MONTREAL COC	INTEREST-BEARING CASH	290,000	290,000
	SWAP BARCLAYS BANK COC	INTEREST-BEARING CASH	1,240,000	1,240,000
	SWAP BARCLAYS BANK COC	INTEREST-BEARING CASH	100,000	100,000
	SWAP BARCLAYS BANK COC	INTEREST-BEARING CASH	160,000	160,000
	SWAP BNP PARIBAS COC	INTEREST-BEARING CASH	230,000	230,000
	SWAP CITIBANK BOC	INTEREST-BEARING CASH	590,000	590,000
	SWAP CITIBANK BOC	INTEREST-BEARING CASH	1,180,000	1,210,000
	SWAP CREDIT SUISSE COC	INTEREST-BEARING CASH	60,000	60,000
	SWAP HSBC COC	INTEREST-BEARING CASH	1,700,000	1,700,000
	SWAP HSBC COC	INTEREST-BEARING CASH	490,000	490,000
*	SWAP JP MORGAN COC	INTEREST-BEARING CASH	200,000	200,000
*	SWAP JP MORGAN COC	INTEREST-BEARING CASH	590,000	590,000
*	SWAP JP MORGAN COC	INTEREST-BEARING CASH	70,000	70,000
	SWAP RBC COCF CANADA	INTEREST-BEARING CASH	130,000	130,000
	SWAP RBS BOCC	INTEREST-BEARING CASH	80,000	80,000
	SWAP STAND. CHARTER BANK BOCOC	INTEREST-BEARING CASH	1,750,000	1,750,000
	SWAPS BARCLAYS BOC	INTEREST-BEARING CASH	110,000	110,000
	CCNOMTUS3 FWCC NOM USD	OTHER	572,000	572,000
	SWAP BNP PARIBAS BOC	OTHER	110,000	110,000
	SWAP BNP PARIBAS BOC	OTHER	880,000	880,000
	SWAP TD COC USD	OTHER	120,000	120,000
	SWAPS WESTPAC COC	OTHER	850,000	850,000
	OCH ZIFF CAPITAL MANAGE A	PARTNER/JV INTERESTS	13,300	308,313
		Total		\$ 30,986,313

* Party-In-Interest

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2019

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	1,263,703	\$ 42,965,915
	AMERICAN THE GROWTH FUND OF	MUTUAL FUNDS	1,722,082	88,050,068
	AMERICAN BALANCED FUND	MUTUAL FUNDS	1,856,408	52,926,199
	AMERICAN FUNDS INVESTMENT CO	MUTUAL FUNDS	565,817	22,383,740
	AMERICAN FUNDS NEW ECONOMY F	MUTUAL FUNDS	1,171,021	53,597,632
	AMERICAN FUNDS NEW WORLD FUN	MUTUAL FUNDS	917,739	64,673,089
	AMERICAN FUNDS CAPITAL WORLD G	MUTUAL FUNDS	582,086	30,425,618
	AMERICAN FUNDS EUROPACIFIC GRO	MUTUAL FUNDS	966,992	53,716,420
	AMERICAN FUNDS FUNDAMENTAL INV	MUTUAL FUNDS	1,110,632	68,903,593
	AMERICAN MUTUAL FUND	MUTUAL FUNDS	906,370	39,454,281
	AMERICAN NEW PERSPECTIVE FUND	MUTUAL FUNDS	894,795	42,279,053
	AMERICAN SMALLCAP WORLD FUND I	MUTUAL FUNDS	568,787	34,331,990
	AMERICAN WASHINGTON MUTUAL INV	MUTUAL FUNDS	954,017	45,954,999
	CAPITAL WORLD BOND FUND	MUTUAL FUNDS	557,593	11,296,838
	DFA EMERGING MARKETS PORTFOLIO	MUTUAL FUNDS	861,052	25,134,102
	DFA EMERGING MARKETS VALUE POR	MUTUAL FUNDS	981,276	28,152,813
	DFA GLOBAL REAL ESTATE SECURIT	MUTUAL FUNDS	1,922,404	22,665,146
	DFA INTERNATIONAL SMALL COMPAN	MUTUAL FUNDS	757,524	14,317,213
	DFA INTERNATIONAL VALUE PORTFO	MUTUAL FUNDS	531,646	9,426,087
	DFA INTERNATIONAL VECTOR EQUIT	MUTUAL FUNDS	512,380	6,261,280
	DFA LARGE CAP INTERNATIONAL PO	MUTUAL FUNDS	551,355	13,050,566
	DFA US CORE EQUITY 1 PORTFOLIO	MUTUAL FUNDS	1,673,009	43,381,125
	DFA US SMALL CAP PORTFOLIO	MUTUAL FUNDS	958,441	33,574,188
	DFA US TARGETED VALUE PORTFOLI	MUTUAL FUNDS	1,235,600	28,641,214
	DFA US VECTOR EQUITY PORTFOLIO	MUTUAL FUNDS	421,768	8,258,213
	DODGE + COX BALANCED FUND	MUTUAL FUNDS	530,780	53,927,276
	DODGE + COX GLOBAL BOND FUND	MUTUAL FUNDS	647,559	7,187,910
	DODGE + COX GLOBAL STOCK FUND	MUTUAL FUNDS	1,447,915	18,402,998
	DODGE + COX INCOME FUND	MUTUAL FUNDS	5,628,329	78,965,459
	DODGE + COX INTERNATIONAL STOC	MUTUAL FUNDS	1,511,617	65,906,491
	DODGE + COX STOCK FUND	MUTUAL FUNDS	774,440	150,055,535
	FIDELITY ADVISOR FLOATING RATE	MUTUAL FUNDS	3,539,816	33,592,857
	FIDELITY ADVISOR STRATEGIC INC	MUTUAL FUNDS	4,553,492	56,736,512
	FIDELITY BLUE CHIP GROWTH FUND	MUTUAL FUNDS	2,302,556	248,606,922
	FIDELITY CANADA FUND	MUTUAL FUNDS	310,710	16,371,294
	FIDELITY CAPITAL + INCOME FUND	MUTUAL FUNDS	9,861,938	101,084,860
	FIDELITY CHINA REGION FUND	MUTUAL FUNDS	1,929,979	76,311,389
	FIDELITY CONTRAFUND	MUTUAL FUNDS	21,352,653	293,171,923
	FIDELITY CONVERTIBLE SECURITIE	MUTUAL FUNDS	696,268	21,730,526
	FIDELITY DIVERSIFIED INTERNATI	MUTUAL FUNDS	610,807	24,676,621
	FIDELITY DIVIDEND GROWTH FUND	MUTUAL FUNDS	1,481,782	45,831,524
	FIDELITY EMERGING ASIA FUND	MUTUAL FUNDS	690,481	31,382,351
	FIDELITY EQUITY INCOME FUND IN	MUTUAL FUNDS	290,186	17,567,889
	FIDELITY EUROPE FUND/UNITED ST	MUTUAL FUNDS	259,149	9,394,143
	FIDELITY FOCUSED STOCK FUND	MUTUAL FUNDS	2,190,047	57,094,538
	FIDELITY FREEDOM 2005 FUND	MUTUAL FUNDS	139,575	1,734,916
	FIDELITY FREEDOM 2010 FUND	MUTUAL FUNDS	357,830	5,578,576
	FIDELITY FREEDOM 2015 FUND	MUTUAL FUNDS	798,792	10,272,465

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			Shares/ Par Value	
	FIDELITY FREEDOM 2020 FUND	MUTUAL FUNDS	2,488,850	40,319,364
	FIDELITY FREEDOM 2025 FUND	MUTUAL FUNDS	3,484,379	49,826,613
	FIDELITY FREEDOM 2030 FUND	MUTUAL FUNDS	1,809,487	32,208,865
	FIDELITY FREEDOM 2035 FUND	MUTUAL FUNDS	1,600,203	24,115,061
	FIDELITY FREEDOM 2040 FUND	MUTUAL FUNDS	1,187,488	12,563,619
	FIDELITY FREEDOM 2045 FUND	MUTUAL FUNDS	600,598	7,219,183
	FIDELITY FREEDOM 2050 FUND	MUTUAL FUNDS	522,611	6,323,587
	FIDELITY FREEDOM 2055 FUND	MUTUAL FUNDS	91,029	1,257,111
	FIDELITY FREEDOM INCOME FUND	MUTUAL FUNDS	613,055	7,172,741
	FIDELITY GNMA FUND	MUTUAL FUNDS	1,476,738	17,056,320
	FIDELITY GOVERNMENT INCOME FUN	MUTUAL FUNDS	1,887,086	19,776,665
	FIDELITY GROWTH COMPANY FUND	MUTUAL FUNDS	15,703,316	335,893,924
	FIDELITY GROWTH DISCOVERY FUND	MUTUAL FUNDS	1,219,587	48,502,966
	FIDELITY HIGH INCOME FUND	MUTUAL FUNDS	3,696,286	33,118,726
	FIDELITY INDEPENDENCE FUND	MUTUAL FUNDS	1,004,996	36,792,904
	FIDELITY INTERNATIONAL DISCOVE	MUTUAL FUNDS	282,505	12,788,979
	FIDELITY INTERNATIONAL REAL ES	MUTUAL FUNDS	679,848	8,844,820
	FIDELITY INTERNATIONAL SMALL C	MUTUAL FUNDS	750,385	21,078,319
	FIDELITY JAPAN FUND/UNITED STA	MUTUAL FUNDS	431,805	7,034,108
	FIDELITY LARGE CAP STOCK FUND	MUTUAL FUNDS	982,242	32,954,232
	FIDELITY LATIN AMERICA FUND/UN	MUTUAL FUNDS	941,563	27,672,524
	FIDELITY LEVERAGED COMPANY STO	MUTUAL FUNDS	1,275,377	41,513,515
	FIDELITY LIMITED TERM GOVERNME	MUTUAL FUNDS	2,218,979	22,256,355
	FIDELITY LOW PRICED STOCK FUND	MUTUAL FUNDS	1,022,374	51,108,485
	FIDELITY MID CAP STOCK FUND	MUTUAL FUNDS	1,341,602	48,015,931
	FIDELITY NEW MARKETS INCOME FU	MUTUAL FUNDS	2,005,697	30,225,851
	FIDELITY OTC PORTFOLIO	MUTUAL FUNDS	26,328,098	342,528,560
	FIDELITY OVERSEAS FUND/UNITED	MUTUAL FUNDS	402,072	20,767,044
	FIDELITY PACIFIC BASIN FUND	MUTUAL FUNDS	515,831	17,811,656
	FIDELITY PURITAN TRUST FIDEL	MUTUAL FUNDS	2,120,602	52,166,799
	FIDELITY REAL ESTATE INCOME FU	MUTUAL FUNDS	2,030,497	25,381,219
	FIDELITY REAL ESTATE INVESTMEN	MUTUAL FUNDS	817,845	36,745,788
	FIDELITY SMALL CAP DISCOVERY F	MUTUAL FUNDS	3,555,019	82,263,135
	FIDELITY SMALL CAP STOCK FUND	MUTUAL FUNDS	1,495,436	27,097,299
	FIDELITY TOTAL BOND FUND	MUTUAL FUNDS	4,081,589	44,530,131
	FIDELITY TREND FUND	MUTUAL FUNDS	216,096	23,360,008
	FIDELITY VALUE FUND	MUTUAL FUNDS	1,853,900	20,541,212
	INTERNATIONAL GROWTH AND INCOM	MUTUAL FUNDS	189,687	6,864,779

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			Shares/ Par Value	
	PIMCO ALL ASSET FUND	MUTUAL FUNDS	1,213,946	14,421,680
	PIMCO COMMODITYREALRETURN STRA	MUTUAL FUNDS	4,584,009	27,366,531
	PIMCO DIVERSIFIED INCOME FUND	MUTUAL FUNDS	3,208,435	35,774,050
	PIMCO DYNAMIC BOND FUND	MUTUAL FUNDS	1,313,658	13,951,043
	PIMCO EMERGING MARKETS BOND FU	MUTUAL FUNDS	1,074,025	11,492,065
	PIMCO EMERGING MARKETS LOCAL C	MUTUAL FUNDS	687,704	4,958,346
	PIMCO HIGH YIELD FUND	MUTUAL FUNDS	2,744,501	24,810,288
	PIMCO INCOME FUND	MUTUAL FUNDS	1,416,482	17,054,438
	PIMCO INTERNATIONAL BOND FUND	MUTUAL FUNDS	1,292,322	12,561,374
	PIMCO INTERNATIONAL BOND FUND	MUTUAL FUNDS	3,256,202	34,873,918
	PIMCO INVESTMENT GRADE CREDIT	MUTUAL FUNDS	5,511,675	60,187,486
	PIMCO LONG TERM US GOVERNMENT	MUTUAL FUNDS	3,524,877	23,087,943
	PIMCO LOW DURATION ESG FUND	MUTUAL FUNDS	1,006,181	9,588,904
	PIMCO LOW DURATION FUND/UNITED	MUTUAL FUNDS	2,844,364	27,874,767
	PIMCO MORTGAGE BACKED SECURITI	MUTUAL FUNDS	534,114	5,634,903
	PIMCO REALESTATEREALRETURN STR	MUTUAL FUNDS	5,841,066	54,438,733
	PIMCO STOCKSPPLUS FUND/UNITED S	MUTUAL FUNDS	3,298,832	34,142,915
	PIMCO TOTAL RETURN ESG FUND	MUTUAL FUNDS	893,275	8,298,520
	PIMCO TOTAL RETURN FUND	MUTUAL FUNDS	5,911,753	61,127,522
	VANGUARD DIVIDEND GROWTH FUND	MUTUAL FUNDS	10,842,441	331,344,995
	VANGUARD EQUITY INCOME FUND	MUTUAL FUNDS	1,586,805	126,246,201
	VANGUARD EXPLORER FUND	MUTUAL FUNDS	679,384	66,042,878
	VANGUARD FTSE SOCIAL INDEX FUN	MUTUAL FUNDS	1,586,135	34,736,356
	VANGUARD GLOBAL EQUITY FUND	MUTUAL FUNDS	659,645	20,970,125
	VANGUARD GLOBAL MINIMUM VOLATI	MUTUAL FUNDS	736,706	21,416,030
	VANGUARD GLOBAL WELLESLEY INCO	MUTUAL FUNDS	25,522	656,176
	VANGUARD GLOBAL WELLINGTON FUN	MUTUAL FUNDS	25,189	711,342
	VANGUARD GNMA FUND	MUTUAL FUNDS	2,432,768	25,665,706
	VANGUARD GROWTH AND INCOME FUN	MUTUAL FUNDS	659,780	55,969,148
	VANGUARD HIGH YIELD CORPORATE	MUTUAL FUNDS	8,346,376	49,744,404
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	369,571	9,727,102
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	616,907	13,954,441

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	606,009	15,889,568
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	839,562	21,979,733
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	1,209,232	31,294,912
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	1,550,876	35,654,649
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	1,707,880	43,550,944
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	2,184,652	54,878,448
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	2,736,942	65,987,682
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	3,325,751	82,245,818
	VANGUARD INTERMEDIATE TERM BON	MUTUAL FUNDS	4,415,473	52,146,736
	VANGUARD INTERMEDIATE TERM INV	MUTUAL FUNDS	3,692,630	37,110,928
	VANGUARD INTERMEDIATE TERM TRE	MUTUAL FUNDS	3,379,038	38,318,290
	VANGUARD INTERNATIONAL EXPLORE	MUTUAL FUNDS	1,111,109	19,911,076
	VANGUARD INTERNATIONAL GROWTH	MUTUAL FUNDS	795,621	81,781,880
	VANGUARD INTERNATIONAL VALUE F	MUTUAL FUNDS	404,176	15,168,733
	VANGUARD LONG TERM BOND INDEX	MUTUAL FUNDS	1,740,974	26,427,984
	VANGUARD LONG TERM INVESTMENT	MUTUAL FUNDS	4,359,978	47,741,761
	VANGUARD LONG TERM TREASURY FU	MUTUAL FUNDS	3,677,419	48,247,739
	VANGUARD MID CAP GROWTH FUND	MUTUAL FUNDS	2,843,855	75,987,814
	VANGUARD MID CAP INDEX FUND	MUTUAL FUNDS	2,177,096	106,111,647
	VANGUARD PRIMECAP CORE FUND	MUTUAL FUNDS	5,379,346	150,191,339
	VANGUARD SELECTED VALUE FUND	MUTUAL FUNDS	1,397,040	37,845,821
	VANGUARD SHORT TERM BOND INDEX	MUTUAL FUNDS	3,601,001	38,062,584
	VANGUARD SHORT TERM FEDERAL FU	MUTUAL FUNDS	3,514,410	37,709,623
	VANGUARD SHORT TERM INVESTMENT	MUTUAL FUNDS	7,612,391	81,680,954
	VANGUARD SHORT TERM TREASURY F	MUTUAL FUNDS	7,525,944	79,699,751
	VANGUARD SMALL CAP INDEX FUND	MUTUAL FUNDS	974,121	77,315,972
	VANGUARD STAR FUND	MUTUAL FUNDS	836,927	22,881,575
	VANGUARD STRATEGIC EQUITY FUND	MUTUAL FUNDS	1,070,303	35,790,941
	VANGUARD US GROWTH FUND	MUTUAL FUNDS	432,006	48,129,742
	VANGUARD US MULTIFACTOR FUND	MUTUAL FUNDS	1,466	38,404
	VANGUARD WELLESLEY INCOME FUND	MUTUAL FUNDS	2,978,878	197,142,131
	VANGUARD WELLINGTON FUND	MUTUAL FUNDS	2,942,588	220,429,295

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			Shares/ Par Value	
	VANGUARD WINDSOR FUND	MUTUAL FUNDS	313,643	22,676,407
		Total : EXHIBIT A - Expanded Choice Mutual Funds		\$ 7,173,965,970

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, 2019

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	22,300	\$ 323,350
	1ST SOURCE CORP	COMMON STOCK	14,330	743,440
	22ND CENTURY GROUP INC	COMMON STOCK USD.00001	60,585	66,644
	2U INC	COMMON STOCK USD.001	44,600	1,069,954
	3D SYSTEMS CORP	COMMON STOCK USD.001	98,739	863,966
	8X8 INC	COMMON STOCK USD.001	79,800	1,460,340
	A10 NETWORKS INC	COMMON STOCK USD.00001	43,400	298,158
	AAON INC	COMMON STOCK USD.004	33,552	1,657,804
	AAR CORP	COMMON STOCK USD1.0	26,400	1,190,640
	AARON S INC	COMMON STOCK USD.5	53,118	3,033,569
	ABEONA THERAPEUTICS INC	COMMON STOCK USD.01	20,900	68,343
	ABERCROMBIE + FITCH CO CL A	COMMON STOCK USD.01	54,000	933,660
	ABM INDUSTRIES INC	COMMON STOCK USD.01	50,600	1,908,126
	ABRAXAS PETROLEUM CORP	COMMON STOCK USD.01	85,900	30,159
	ACACIA COMMUNICATIONS INC	COMMON STOCK USD.0001	29,400	1,993,614
	ACACIA RESEARCH CORP	COMMON STOCK USD.001	44,300	117,838
	ACADIA HEALTHCARE CO INC	COMMON STOCK USD.01	71,700	2,381,874
	ACADIA PHARMACEUTICALS INC	COMMON STOCK USD.0001	88,873	3,801,987
	ACADIA REALTY TRUST	REIT USD.001	65,107	1,688,225
	ACCELERATE DIAGNOSTICS INC	COMMON STOCK	19,600	331,240
	ACCELERON PHARMA INC	COMMON STOCK USD.001	35,329	1,873,144
	ACCO BRANDS CORP	COMMON STOCK USD.01	87,134	815,574
	ACCURAY INC	COMMON STOCK USD.001	83,785	236,274
	ACELRX PHARMACEUTICALS INC	COMMON STOCK	47,568	100,368
	ACHILLION PHARMACEUTICALS	COMMON STOCK USD.001	105,349	635,254
	ACI WORLDWIDE INC	COMMON STOCK USD.005	86,300	3,269,476
	ACLARIS THERAPEUTICS INC	COMMON STOCK USD.00001	21,180	40,030
	ACNB CORP	COMMON STOCK USD2.5	3,425	129,534
	ACORDA THERAPEUTICS INC	COMMON STOCK USD.001	37,814	77,141
	ACTUANT CORP A	COMMON STOCK USD.2	50,000	1,301,500
	ACUITY BRANDS INC	COMMON STOCK USD.01	31,290	4,318,020
	ACUSHNET HOLDINGS CORP	COMMON STOCK USD.001	30,200	981,500
	ADAMAS PHARMACEUTICALS INC	COMMON STOCK USD.001	15,200	57,608
	ADAPTIVE BIOTECHNOLOGIES	COMMON STOCK	13,000	388,960
	ADDUS HOMECARE CORP	COMMON STOCK USD.001	8,300	806,926
	ADESTO TECHNOLOGIES CORP	COMMON STOCK USD.0001	15,872	134,912
	ADIENT PLC	COMMON STOCK USD.001	69,372	1,474,155
	ADMA BIOLOGICS INC	COMMON STOCK USD.0001	39,691	158,764
	ADT INC	COMMON STOCK USD.01	98,600	781,898
	ADTALEM GLOBAL EDUCATION INC	COMMON STOCK USD.01	44,951	1,571,936
	ADTRAN INC	COMMON STOCK USD.01	42,937	424,647
	ADURO BIOTECH INC	COMMON STOCK USD.0001	31,200	36,816
	ADVANCED DISPOSAL SERVICES I	COMMON STOCK USD.01	57,000	1,873,590
	ADVANCED DRAINAGE SYSTEMS IN	COMMON STOCK USD.01	34,300	1,332,769

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	ADVANCED EMISSIONS SOLUTIONS	COMMON STOCK	13,800	144,900
	ADVANCED ENERGY INDUSTRIES	COMMON STOCK USD.001	31,604	2,250,205
	ADVANSIX INC	COMMON STOCK USD.01	25,673	512,433
	ADVERUM BIOTECHNOLOGIES INC	COMMON STOCK USD.0001	44,400	511,488
	AECOM	COMMON STOCK USD.01	123,670	5,333,887
	AEGION CORP	COMMON STOCK USD.01	28,191	630,633
	AEGLEA BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	11,266	86,072
	AERIE PHARMACEUTICALS INC	COMMON STOCK USD.001	33,295	804,740
	AEROJET ROCKETDYNE HOLDINGS	COMMON STOCK USD.1	58,100	2,652,846
	AEROVIRONMENT INC	COMMON STOCK USD.0001	17,700	1,092,798
	AFFILIATED MANAGERS GROUP	COMMON STOCK USD.01	38,500	3,262,490
	AFFIMED NV	COMMON STOCK	34,217	93,755
	AG MORTGAGE INVESTMENT TRUST	REIT USD.01	23,400	360,828
	AGCO CORP	COMMON STOCK USD.01	50,100	3,870,225
	AGENUS INC	COMMON STOCK USD.01	77,900	317,053
	AGEX THERAPEUTICS INC	COMMON STOCK USD.0001	6,180	11,248
	AGILYSYS INC	COMMON STOCK USD.3	17,100	434,511
	AGIOS PHARMACEUTICALS INC	COMMON STOCK USD.001	47,700	2,278,007
	AGNC INVESTMENT CORP	REIT USD.01	428,700	7,579,416
	AGREE REALTY CORP	REIT USD.0001	32,340	2,269,298
	AIMMUNE THERAPEUTICS INC	COMMON STOCK USD.0001	35,200	1,178,144
	AIR LEASE CORP	COMMON STOCK USD.01	81,368	3,866,607
	AIR TRANSPORT SERVICES GROUP	COMMON STOCK USD.01	45,800	1,074,468
	AIRCASTLE LTD	COMMON STOCK USD.01	44,900	1,437,249
	AK STEEL HOLDING CORP	COMMON STOCK USD.01	292,100	961,009
	AKCEA THERAPEUTICS INC	COMMON STOCK	12,900	218,526
	AKEBIA THERAPEUTICS INC	COMMON STOCK USD.0001	92,339	583,582
	AKERO THERAPEUTICS INC	COMMON STOCK	3,610	80,124
	AKORN INC	COMMON STOCK	75,465	113,198
	AKOUSTIS TECHNOLOGIES INC	COMMON STOCK USD.001	6,088	48,704
	ALAMO GROUP INC	COMMON STOCK USD.1	7,800	979,290
	ALARM.COM HOLDINGS INC	COMMON STOCK	26,500	1,138,705
	ALBANY INTL CORP CL A	COMMON STOCK USD.001	23,410	1,777,287
	ALBIREO PHARMA INC	COMMON STOCK USD.01	7,400	188,108
	ALCOA CORP	COMMON STOCK USD.01	146,629	3,153,990
	ALDEYRA THERAPEUTICS INC	COMMON STOCK USD.001	10,521	61,127
	ALECTOR INC	COMMON STOCK USD.0001	23,896	411,728
	ALEXANDER + BALDWIN INC	REIT	57,708	1,209,560
	ALEXANDER S INC	REIT USD1.0	1,814	599,255
	ALICO INC	COMMON STOCK USD1.0	4,280	153,352
	ALKERMES PLC	COMMON STOCK USD.01	129,700	2,645,880
	ALLAKOS INC	COMMON STOCK USD.001	15,338	1,462,632
	ALLEGHANY CORP	COMMON STOCK USD1.0	11,044	8,830,451
	ALLEGHENY TECHNOLOGIES INC	COMMON STOCK USD.1	100,200	2,070,132
	ALLEGIANCE BANCSHARES INC	COMMON STOCK USD1.0	11,301	424,918
	ALLEGiant TRAVEL CO	COMMON STOCK USD.001	10,300	1,792,612
	ALLETE INC	COMMON STOCK	42,803	3,474,320
	ALLIED MOTION TECHNOLOGIES	COMMON STOCK	3,000	145,500
	ALLISON TRANSMISSION HOLDING	COMMON STOCK USD.01	90,499	4,372,912
	ALLOGENE THERAPEUTICS INC	COMMON STOCK USD.001	30,301	787,220
	ALLSCRIPTS HEALTHCARE SOLUTI	COMMON STOCK USD.01	142,582	1,399,442

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	ALLY FINANCIAL INC	COMMON STOCK USD.1	298,800	9,131,328
	ALNYLAM PHARMACEUTICALS INC	COMMON STOCK USD.01	84,258	9,703,994
	ALPHA + OMEGA SEMICONDUCTOR	COMMON STOCK	13,875	188,978
	ALPHATEC HOLDINGS INC	COMMON STOCK USD.0001	30,016	212,964
	ALTAIR ENGINEERING INC A	COMMON STOCK	28,500	1,023,435
	ALTERYX INC CLASS A	COMMON STOCK	35,016	3,504,051
	ALTICE USA INC A	COMMON STOCK USD.01	237,000	6,479,580
	ALTISOURCE PORTFOLIO SOL	COMMON STOCK USD1.0	12,900	249,357
	ALTRA INDUSTRIAL MOTION CORP	COMMON STOCK USD.001	48,781	1,766,360
	AMAG PHARMACEUTICALS INC	COMMON STOCK USD.01	29,700	361,449
	AMALGAMATED BK OF NEW YORK A	COMMON STOCK USD.01	8,800	171,160
	AMBAC FINANCIAL GROUP INC	COMMON STOCK USD.01	43,100	929,667
	AMBARELLA INC	COMMON STOCK USD.00045	25,600	1,550,336
	AMC ENTERTAINMENT HLDS CL A	COMMON STOCK USD.01	47,647	344,964
	AMC NETWORKS INC A	COMMON STOCK	35,462	1,400,749
	AMDOCS LTD	COMMON STOCK GBP.0001	106,550	7,691,845
	AMEDISYS INC	COMMON STOCK USD.001	24,579	4,102,727
	AMER NATL BNKSHS/DANVILLE VA	COMMON STOCK USD1.0	5,297	209,602
	AMERANT BANCORP INC	COMMON STOCK USD.1	9,207	200,621
	AMERCO	COMMON STOCK USD.25	6,783	2,549,187
	AMERESCO INC CL A	COMMON STOCK USD.0001	17,400	304,500
	AMERICA S CAR MART INC	COMMON STOCK USD.01	5,000	548,300
	AMERICAN ASSETS TRUST INC	REIT USD.01	36,848	1,691,323
	AMERICAN AXLE + MFG HOLDINGS	COMMON STOCK USD.01	90,550	974,318
	AMERICAN CAMPUS COMMUNITIES	REIT USD.01	109,002	5,126,364
	AMERICAN EAGLE OUTFITTERS	COMMON STOCK USD.01	128,575	1,890,053
	AMERICAN EQUITY INVT LIFE HL	COMMON STOCK USD1.0	76,400	2,286,652
	AMERICAN FINANCE TRUST INC	REIT	77,800	1,031,628
	AMERICAN FINANCIAL GROUP INC	COMMON STOCK	59,539	6,528,451
	AMERICAN HOMES 4 RENT A	REIT USD.01	209,335	5,486,670
	AMERICAN NATIONAL INSURANCE	COMMON STOCK USD1.0	6,300	741,384
	AMERICAN OUTDOOR BRANDS CORP	COMMON STOCK USD.001	52,600	488,128
	AMERICAN PUBLIC EDUCATION	COMMON STOCK USD.01	13,300	364,287
	AMERICAN RENAL ASSOCIATES HO	COMMON STOCK USD.01	14,482	150,178
	AMERICAN SOFTWARE INC CL A	COMMON STOCK USD.1	23,700	352,656
	AMERICAN STATES WATER CO	COMMON STOCK	29,813	2,582,998
	AMERICAN VANGUARD CORP	COMMON STOCK USD.1	29,899	582,134
	AMERICAN WOODMARK CORP	COMMON STOCK	12,400	1,295,924
	AMERICOLD REALTY TRUST	REIT USD.01	148,195	5,195,717
	AMERIS BANCORP	COMMON STOCK USD1.0	47,868	2,036,305
	AMERISAFE INC	COMMON STOCK USD.01	16,924	1,117,492
	AMES NATIONAL CORP	COMMON STOCK USD2.0	7,569	212,386
	AMICUS THERAPEUTICS INC	COMMON STOCK USD.01	201,653	1,964,100
	AMKOR TECHNOLOGY INC	COMMON STOCK USD.001	87,600	1,138,800
	AMN HEALTHCARE SERVICES INC	COMMON STOCK USD.01	37,977	2,366,347
	AMNEAL PHARMACEUTICALS INC	COMMON STOCK USD.01	71,100	342,702
	AMPHASTAR PHARMACEUTICALS IN	COMMON STOCK USD.0001	32,100	619,209

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			Shares/ Par Value	
	ANAPLAN INC	COMMON STOCK USD.0001	66,500	3,484,600
	ANAPTYSBIO INC	COMMON STOCK USD.001	18,679	303,534
	ANAVEX LIFE SCIENCES CORP	COMMON STOCK USD.001	29,543	76,516
	ANDERSONS INC/THE	COMMON STOCK	22,570	570,570
	ANGIODYNAMICS INC	COMMON STOCK USD.01	29,300	469,093
	ANI PHARMACEUTICALS INC	COMMON STOCK USD.0001	6,964	429,470
	ANIKA THERAPEUTICS INC	COMMON STOCK USD.01	12,200	632,570
	ANIXTER INTERNATIONAL INC	COMMON STOCK USD1.0	24,150	2,224,215
	ANNALY CAPITAL MANAGEMENT IN	REIT USD.01	1,142,210	10,759,618
	ANTARES PHARMA INC	COMMON STOCK USD.01	127,800	600,660
	ANTERIX INC	COMMON STOCK USD.0001	9,800	423,458
	ANTERO MIDSTREAM CORP	COMMON STOCK	201,100	1,526,349
	ANTERO RESOURCES CORP	COMMON STOCK USD.01	196,000	558,600
	ANWORTH MORTGAGE ASSET CORP	REIT USD.01	84,988	299,158
	APELLIS PHARMACEUTICALS INC	COMMON STOCK USD.0001	37,893	1,160,284
	APERGY CORP	COMMON STOCK USD.01	65,400	2,209,212
	APOGEE ENTERPRISES INC	COMMON STOCK USD.333	21,649	703,593
	APOLLO COMMERCIAL REAL ESTAT	REIT USD.01	119,503	2,185,710
	APOLLO MEDICAL HOLDINGS INC	COMMON STOCK USD.001	20,305	373,815
	APPFOLIO INC A	COMMON STOCK USD.0001	12,100	1,330,395
	APPIAN CORP	COMMON STOCK USD.0001	22,700	867,367
	APPLE HOSPITALITY REIT INC	REIT NPV	167,476	2,721,485
	APPLIED INDUSTRIAL TECH INC	COMMON STOCK	30,825	2,055,719
	APPLIED OPTOELECTRONICS INC	COMMON STOCK USD.001	14,500	172,260
	APREA THERAPEUTICS INC	COMMON STOCK USD.001	5,100	238,201
	APTARGROUP INC	COMMON STOCK USD.01	49,851	5,763,773
	APYX MEDICAL CORP	COMMON STOCK USD.001	24,977	211,305
	AQUA AMERICA INC	COMMON STOCK USD.5	167,975	7,884,747
	AQUAVENTURE HOLDINGS LTD	COMMON STOCK USD.001	10,800	292,896
	ARAMARK	COMMON STOCK USD.01	194,109	8,424,331
	ARCBEST CORP	COMMON STOCK USD.01	22,800	629,280
	ARCH CAPITAL GROUP LTD	COMMON STOCK USD.01	306,943	13,164,785
	ARCH COAL INC A	COMMON STOCK USD.01	14,300	1,025,882
	ARCHROCK INC	COMMON STOCK USD.01	103,136	1,035,485
	ARCOSA INC	COMMON STOCK USD.01	39,600	1,764,180
	ARCUS BIOSCIENCES INC	COMMON STOCK USD.0001	29,100	293,910
	ARDAGH GROUP SA	COMMON STOCK EUR.01	9,900	193,842
	ARDELYX INC	COMMON STOCK USD.000001	34,587	259,575
	ARDMORE SHIPPING CORP	COMMON STOCK USD.01	11,900	107,695
	ARENA PHARMACEUTICALS INC	COMMON STOCK USD.0001	40,174	1,824,703
	ARES COMMERCIAL REAL ESTATE	REIT USD.01	24,600	389,664
	ARES MANAGEMENT CORP A	COMMON STOCK	56,500	2,016,485
	ARGAN INC	COMMON STOCK USD.15	12,700	509,778
	ARGO GROUP INTERNATIONAL	COMMON STOCK USD1.0	27,544	1,811,018
	ARLINGTON ASSET INVESTMENT A	REIT USD.01	18,800	104,716
	ARLO TECHNOLOGIES INC	COMMON STOCK USD.001	55,052	231,769
	ARMADA HOFFLER PROPERTIES IN	REIT USD.01	43,100	790,885
	ARMOUR RESIDENTIAL REIT INC	REIT USD.0001	46,869	837,549

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	ARMSTRONG FLOORING INC	COMMON STOCK USD.0001	21,078	90,003
	ARMSTRONG WORLD INDUSTRIES	COMMON STOCK USD.01	38,903	3,655,715
	ARQULE INC	COMMON STOCK USD.01	88,724	1,770,931
	ARROW ELECTRONICS INC	COMMON STOCK USD1.0	66,601	5,643,769
	ARROW FINANCIAL CORP	COMMON STOCK USD1.0	11,772	444,982
	ARROWHEAD PHARMACEUTICALS IN	COMMON STOCK USD.001	73,189	4,642,378
	ARTESIAN RESOURCES CORP CL A	COMMON STOCK USD1.0	9,341	347,579
	ARTISAN PARTNERS ASSET MA A	COMMON STOCK USD.01	37,300	1,205,536
	ARVINAS INC	COMMON STOCK USD.001	12,999	534,129
	ASBURY AUTOMOTIVE GROUP	COMMON STOCK USD.01	15,300	1,710,387
	ASCENA RETAIL GROUP INC	COMMON STOCK USD.01	7,707	59,074
	ASGN INC	COMMON STOCK USD.01	42,352	3,005,721
	ASHFORD HOSPITALITY TRUST	REIT USD.01	73,800	205,902
	ASHLAND GLOBAL HOLDINGS INC	COMMON STOCK	47,870	3,663,491
	ASPEN TECHNOLOGY INC	COMMON STOCK USD.1	53,500	6,469,755
	ASSEMBLY BIOSCIENCES INC	COMMON STOCK USD.001	14,600	298,716
	ASSERTIO THERAPEUTICS INC	COMMON STOCK	56,900	71,125
	ASSETMARK FINANCIAL HOLDINGS	COMMON STOCK USD.001	6,600	191,532
	ASSOCIATED BANC CORP	COMMON STOCK USD.01	128,245	2,826,520
	ASSURED GUARANTY LTD	COMMON STOCK USD.01	76,258	3,738,167
	ASTEC INDUSTRIES INC	COMMON STOCK USD.2	18,500	777,000
	ASTRONICS CORP	COMMON STOCK USD.01	17,405	486,470
	AT HOME GROUP INC	COMMON STOCK USD.01	38,900	213,950
	ATARA BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	40,700	670,329
	ATHENE HOLDING LTD CLASS A	COMMON STOCK	112,821	5,305,972
	ATHENEX INC	COMMON STOCK USD.001	53,848	822,259
	ATHERSYS INC	COMMON STOCK USD.001	68,873	84,714
	ATKORE INTERNATIONAL GROUP I	COMMON STOCK USD.01	34,149	1,381,669
	ATLANTIC CAPITAL BANCSHARES	COMMON STOCK	15,300	280,755
	ATLANTIC POWER CORP	COMMON STOCK	88,805	206,916
	ATLANTIC UNION BANKSHARES CO	COMMON STOCK USD1.33	60,575	2,274,591
	ATLAS AIR WORLDWIDE HOLDINGS	COMMON STOCK USD.01	21,000	578,970
	ATLASSIAN CORP PLC CLASS A	COMMON STOCK USD.1	92,200	11,095,348
	ATN INTERNATIONAL INC	COMMON STOCK USD.01	9,700	537,283
	ATRECA INC A	COMMON STOCK USD.0001	1,810	28,001
	ATRICURE INC	COMMON STOCK USD.001	28,100	913,531
	ATRION CORPORATION	COMMON STOCK USD.1	1,199	901,049
	AUDENTES THERAPEUTICS INC	COMMON STOCK USD.00001	34,922	2,089,732
	AUTONATION INC	COMMON STOCK USD.01	42,798	2,081,267
	AVALARA INC	COMMON STOCK USD.0001	37,200	2,723,976
	AVANGRID INC	COMMON STOCK USD.01	47,133	2,411,324
	AVANOS MEDICAL INC	COMMON STOCK USD.01	38,400	1,294,080
	AVANTOR INC	COMMON STOCK USD.01	247,200	4,486,680
	AVAYA HOLDINGS CORP	COMMON STOCK USD.001	84,300	1,138,050
	AVID BIOSERVICES INC	COMMON STOCK USD.001	41,800	320,606

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	AVID TECHNOLOGY INC	COMMON STOCK USD.01	24,100	206,778
	AVIS BUDGET GROUP INC	COMMON STOCK USD.01	44,420	1,432,101
	AVISTA CORP	COMMON STOCK	54,212	2,607,055
	AVNET INC	COMMON STOCK USD1.0	81,921	3,476,727
	AVROBIO INC	COMMON STOCK USD.0001	16,204	326,187
	AVX CORP	COMMON STOCK USD.01	42,897	878,102
	AXALTA COATING SYSTEMS LTD	COMMON STOCK USD1.0	162,920	4,952,768
	AXCELIS TECHNOLOGIES INC	COMMON STOCK USD.001	25,875	623,458
	AXIS CAPITAL HOLDINGS LTD	COMMON STOCK USD.0125	67,400	4,006,256
	AXOGEN INC	COMMON STOCK USD.01	28,000	500,920
	AXON ENTERPRISE INC	COMMON STOCK USD.00001	46,000	3,370,880
	AXONICS MODULATION TECHNOLOG	COMMON STOCK USD.0001	11,070	306,750
	AXOS FINANCIAL INC	COMMON STOCK USD.01	47,500	1,438,300
	AXSOME THERAPEUTICS INC	COMMON STOCK USD.0001	19,802	2,046,735
	AXT INC	COMMON STOCK USD.001	23,900	103,965
	AZZ INC	COMMON STOCK USD1.0	21,300	978,735
	B. RILEY FINANCIAL INC	COMMON STOCK USD.0001	11,800	297,124
	B+G FOODS INC	COMMON STOCK USD.01	53,700	962,841
	BADGER METER INC	COMMON STOCK USD1.0	23,140	1,502,480
	BALCHEM CORP	COMMON STOCK USD.0667	25,447	2,586,179
	BANC OF CALIFORNIA INC	COMMON STOCK USD.01	37,300	640,814
	BANCFIRST CORP	COMMON STOCK USD1.0	15,600	974,064
	BANCO LATINOAMERICANO COME E	COMMON STOCK	27,693	592,076
	BANCORP INC/THE	COMMON STOCK USD1.0	40,708	527,983
	BANCORPSOUTH BANK	COMMON STOCK	79,281	2,490,216
	BANDWIDTH INC CLASS A	COMMON STOCK USD.001	11,700	749,385
	BANK FIRST CORP	COMMON STOCK USD1.0	4,530	316,645
	BANK OF COMMERCE HOLDINGS	COMMON STOCK	2,800	32,396
	BANK OF HAWAII CORP	COMMON STOCK USD.01	33,979	3,233,442
	BANK OF MARIN BANCORP/CA	COMMON STOCK	10,600	477,530
	BANK OF N.T. BUTTERFIELD+SON	COMMON STOCK BMD1.0	45,100	1,669,602
	BANK OZK	COMMON STOCK	100,000	3,050,500
	BANKFINANCIAL CORP	COMMON STOCK USD.01	17,825	233,151
	BANKUNITED INC	COMMON STOCK USD.01	79,700	2,913,832
	BANKWELL FINANCIAL GROUP INC	COMMON STOCK NPV	1,100	31,724
	BANNER CORPORATION	COMMON STOCK USD.01	25,900	1,465,681
	BAR HARBOR BANKSHARES	COMMON STOCK USD2.0	10,670	270,911
	BARNES + NOBLE EDUCATION INC	COMMON STOCK USD.01	27,067	115,576
	BARNES GROUP INC	COMMON STOCK USD.01	38,000	2,354,480
	BARRETT BUSINESS SVCS INC	COMMON STOCK USD.01	5,900	533,714
	BASSETT FURNITURE INDS	COMMON STOCK USD5.0	9,200	153,456
	BAUDAX BIO INC	COMMON STOCK USD.01	4,126	28,552
	BAYCOM CORP	COMMON STOCK	5,000	113,700
	BBX CAPITAL CORP	COMMON STOCK USD.01	48,400	230,868
	BEACON ROOFING SUPPLY INC	COMMON STOCK USD.01	54,050	1,728,519
	BEAZER HOMES USA INC	COMMON STOCK USD.001	22,037	311,383
	BED BATH + BEYOND INC	COMMON STOCK USD.01	105,400	1,823,420
	BEL FUSE INC CL B	COMMON STOCK USD.1	11,600	237,800
	BELDEN INC	COMMON STOCK USD.01	32,009	1,760,495

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	BELLRING BRANDS INC CLASS A	COMMON STOCK USD.01	31,100	662,119
	BENCHMARK ELECTRONICS INC	COMMON STOCK USD.1	36,322	1,248,024
	BENEFITFOCUS INC	COMMON STOCK USD.001	18,300	401,502
	BERKSHIRE HILLS BANCORP INC	COMMON STOCK USD.01	34,636	1,138,832
	BERRY CORP	COMMON STOCK USD.001	35,600	335,708
	BERRY GLOBAL GROUP INC	COMMON STOCK USD.01	104,081	4,942,807
	BEYOND MEAT INC	COMMON STOCK	37,200	2,812,320
	BEYONDSRING INC	COMMON STOCK	4,662	72,261
	BG STAFFING INC	COMMON STOCK USD.01	7,500	164,175
	BGC PARTNERS INC CL A	COMMON STOCK USD.01	220,398	1,309,164
	BIG LOTS INC	COMMON STOCK USD.01	36,400	1,045,408
	BIGLARI HOLDINGS INC B	COMMON STOCK	1,022	116,937
	BIO RAD LABORATORIES A	COMMON STOCK USD.0001	16,888	6,249,067
	BIO TECHNE CORP	COMMON STOCK USD.01	30,600	6,717,006
	BIOCRYST PHARMACEUTICALS INC	COMMON STOCK USD.01	89,200	307,740
	BIODELIVERY SCIENCES INTL	COMMON STOCK USD.001	65,968	416,918
	BIOHAVEN PHARMACEUTICAL HOLD	COMMON STOCK	30,751	1,674,084
	BIOLIFE SOLUTIONS INC	COMMON STOCK USD.001	4,350	70,383
	BIOMARIN PHARMACEUTICAL INC	COMMON STOCK USD.001	142,094	12,014,048
	BIOSIG TECHNOLOGIES INC	COMMON STOCK USD.001	5,715	33,833
	BIOSPECIFICS TECHNOLOGIES	COMMON STOCK USD.001	4,300	244,842
	BIOTELEMETRY INC	COMMON STOCK USD.001	26,500	1,226,950
	BJ S RESTAURANTS INC	COMMON STOCK	15,500	588,380
	BJ S WHOLESALE CLUB HOLDINGS	COMMON STOCK USD.01	85,900	1,953,366
	BLACK HILLS CORP	COMMON STOCK USD1.0	47,525	3,732,614
	BLACK KNIGHT INC	COMMON STOCK	117,139	7,553,123
	BLACKBAUD INC	COMMON STOCK USD.001	39,500	3,144,200
	BLACKLINE INC	COMMON STOCK USD.01	33,611	1,732,983
	BLACKSTONE MORTGAGE TRU CL A	REIT USD.01	99,322	3,696,765
	BLOOM ENERGY CORP A	COMMON STOCK USD.0001	37,900	283,113
	BLOOMIN BRANDS INC	COMMON STOCK USD.01	68,426	1,510,162
	BLUCORA INC	COMMON STOCK USD.0001	39,708	1,037,967
	BLUE BIRD CORP	COMMON STOCK USD.0001	12,800	293,376
	BLUEBIRD BIO INC	COMMON STOCK USD.01	45,100	3,957,525
	BLUELINX HOLDINGS INC	COMMON STOCK USD.01	8,700	123,975
	BLUEPRINT MEDICINES CORP	COMMON STOCK USD.001	38,520	3,085,837
	BLUEROCK RESIDENTIAL GROWTH	REIT USD.01	20,200	243,410
	BMC STOCK HOLDINGS INC	COMMON STOCK USD.01	51,300	1,471,797
	BOINGO WIRELESS INC	COMMON STOCK	31,700	347,115
	BOISE CASCADE CO	COMMON STOCK USD.01	30,526	1,115,115
	BOK FINANCIAL CORPORATION	COMMON STOCK USD.00006	27,312	2,387,069
	BONANZA CREEK ENERGY INC	COMMON STOCK	16,600	387,444
	BOOT BARN HOLDINGS INC	COMMON STOCK	25,600	1,139,968
	BOOZ ALLEN HAMILTON HOLDINGS	COMMON STOCK USD.01	106,500	7,575,345
	BOSTON BEER COMPANY INC A	COMMON STOCK USD.01	6,700	2,531,595
	BOSTON OMAHA CORP CL A	COMMON STOCK	1,420	29,877
	BOSTON PRIVATE FINL HOLDING	COMMON STOCK USD1.0	70,455	847,574
	BOTTOMLINE TECHNOLOGIES (DE)	COMMON STOCK USD.001	33,243	1,781,825
	BOX INC CLASS A	COMMON STOCK USD.0001	105,500	1,770,290

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	BOYD GAMING CORP	COMMON STOCK USD.01	69,000	2,065,860
	BRAEMAR HOTELS + RESORTS INC	COMMON STOCK USD.01	38,700	2,215,962
	BRANDYWINE REALTY TRUST	REIT USD.01	25,118	224,304
	BRIDGE BANCORP INC	REIT USD.01	145,508	2,291,751
	BRIDGEBIO PHARMA INC	COMMON STOCK USD.01	14,900	499,597
	BRIDGEWATER BANCSHARES INC	COMMON STOCK	17,700	620,385
	BRIGGS + STRATTON	COMMON STOCK USD.001	22,500	310,050
	BRIGHAM MINERALS INC CL A	COMMON STOCK USD.01	39,200	261,072
	BRIGHT HORIZONS FAMILY SOLUT	COMMON STOCK USD.01	12,700	272,288
	BRIGHTCOVE	COMMON STOCK USD.001	44,598	6,702,633
	BRIGHTHOUSE FINANCIAL INC	COMMON STOCK USD.001	20,700	179,883
	BRIGHTSPHERE INVESTMENT GROU	COMMON STOCK USD.01	89,200	3,499,316
	BRIGHTVIEW HOLDINGS INC	COMMON STOCK USD.001	72,600	741,972
	BRINK S CO/THE	COMMON STOCK USD.01	23,900	403,193
	BRINKER INTERNATIONAL INC	COMMON STOCK USD1.0	39,500	3,581,860
	BRIXMOR PROPERTY GROUP INC	COMMON STOCK USD.1	31,604	1,327,368
	BROOKDALE SENIOR LIVING INC	REIT USD.01	229,100	4,950,851
	BROOKFIELD PROPERTY REIT I A	COMMON STOCK USD.01	167,190	1,215,471
	BROOKLINE BANCORP INC	REIT USD.01	58,807	1,084,695
	BROOKS AUTOMATION INC	COMMON STOCK USD.01	63,623	1,047,235
	BROWN + BROWN INC	COMMON STOCK USD.01	56,793	2,383,034
	BRP GROUP INC A	COMMON STOCK USD.1	191,200	7,548,576
	BRUKER CORP	COMMON STOCK USD.01	11,900	190,671
	BRUNSWICK CORP	COMMON STOCK USD.01	83,360	4,248,859
	BRYN MAWR BANK CORP	COMMON STOCK USD.75	63,600	3,814,728
	BUCKLE INC/THE	COMMON STOCK USD1.0	15,900	655,716
	BUILDERS FIRSTSOURCE INC	COMMON STOCK USD.01	27,475	742,924
	BUNGE LTD	COMMON STOCK USD.01	94,517	2,401,677
	BURLINGTON STORES INC	COMMON STOCK USD.01	106,717	6,141,563
	BUSINESS FIRST BANCSHARES	COMMON STOCK USD.0001	51,900	11,834,757
	BWX TECHNOLOGIES INC	COMMON STOCK USD1.0	5,384	134,223
	BYLINE BANCORP INC	COMMON STOCK USD.01	73,198	4,544,132
	C + F FINANCIAL CORP	COMMON STOCK USD.01	17,800	348,346
	CABLE ONE INC	COMMON STOCK USD1.0	1,500	82,995
	CABOT CORP	COMMON STOCK USD.01	3,400	5,060,798
	CABOT MICROELECTRONICS CORP	COMMON STOCK USD1.0	45,511	2,162,683
	CACI INTERNATIONAL INC CL A	COMMON STOCK USD.001	22,935	3,309,979
	CACTUS INC A	COMMON STOCK USD.1	20,116	5,028,799
	CADENCE BANCORP	COMMON STOCK USD.01	37,210	1,277,542
	CADIZ INC	COMMON STOCK	97,331	1,764,611
	CAESARS ENTERTAINMENT CORP	COMMON STOCK USD.01	22,000	242,440
	CAESARSTONE LTD	COMMON STOCK USD.01	449,211	6,109,270
	CAI INTERNATIONAL INC	COMMON STOCK	20,400	307,428
	CAL MAINE FOODS INC	COMMON STOCK USD.0001	13,300	385,434
	CALAMP CORP	COMMON STOCK USD.01	23,749	1,015,270
	CALAVO GROWERS INC	COMMON STOCK USD.01	34,500	330,510
	CALERES INC	COMMON STOCK USD.001	13,200	1,195,788
	CALIFORNIA RESOURCES CORP	COMMON STOCK USD.01	35,825	850,844
	CALIFORNIA WATER SERVICE GRP	COMMON STOCK USD.01	35,722	322,570
	CALITHERA BIOSCIENCES INC	COMMON STOCK USD.01	39,700	2,046,932
	CALIX INC	COMMON STOCK USD.001	25,000	142,750
		COMMON STOCK	37,300	298,400

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	CALLAWAY GOLF COMPANY	COMMON STOCK USD.01	80,973	1,716,628
	CALLON PETROLEUM CO	COMMON STOCK USD.01	309,162	1,493,252
	CAMBRIDGE BANCORP	COMMON STOCK USD1.0	1,471	117,901
	CAMDEN NATIONAL CORP	COMMON STOCK	14,850	683,991
	CAMDEN PROPERTY TRUST	REIT USD.01	72,998	7,745,088
	CAMPING WORLD HOLDINGS INC A	COMMON STOCK USD.01	27,200	400,928
	CANNAE HOLDINGS INC	COMMON STOCK	55,456	2,062,409
	CANTEL MEDICAL CORP	COMMON STOCK USD.1	30,273	2,146,356
	CAPITAL CITY BANK GROUP INC	COMMON STOCK USD.01	13,681	417,271
	CAPITOL FEDERAL FINANCIAL IN	COMMON STOCK USD.01	113,465	1,557,874
	CAPSTAR FINANCIAL HOLDINGS I	COMMON STOCK USD1.0	7,383	122,927
	CAPSTEAD MORTGAGE CORP	REIT USD.01	56,100	444,312
	CARA THERAPEUTICS INC	COMMON STOCK USD.001	31,413	506,063
	CARDIOVASCULAR SYSTEMS INC	COMMON STOCK	27,400	1,331,366
	CARDLYTICS INC	COMMON STOCK	10,619	667,510
	CARDTRONICS PLC A	COMMON STOCK	32,508	1,451,482
	CARE.COM INC	COMMON STOCK USD.001	10,700	160,821
	CAREDX INC	COMMON STOCK USD.001	32,140	693,260
	CARETRUST REIT INC	REIT USD.01	70,471	1,453,817
	CARGURUS INC	COMMON STOCK USD.001	56,300	1,980,634
	CARLISLE COS INC	COMMON STOCK USD1.0	43,600	7,056,224
	CAROLINA FINANCIAL CORP	COMMON STOCK	18,500	799,755
	CARPENTER TECHNOLOGY	COMMON STOCK USD5.0	39,978	1,990,105
	CARRIAGE SERVICES INC	COMMON STOCK USD.01	14,700	376,320
	CARROLS RESTAURANT GROUP INC	COMMON STOCK USD.01	37,200	262,260
	CARS.COM INC	COMMON STOCK USD.01	57,900	707,538
	CARTER BANK + TRUST	COMMON STOCK USD.01	17,910	424,798
	CARTER S INC	COMMON STOCK USD.01	35,028	3,829,962
	CARVANA CO	COMMON STOCK USD.001	35,270	3,246,604
	CASA SYSTEMS INC	COMMON STOCK	24,000	98,160
	CASELLA WASTE SYSTEMS INC A	COMMON STOCK USD.01	35,046	1,613,167
	CASEY S GENERAL STORES INC	COMMON STOCK NPV	29,850	4,745,852
	CASI PHARMACEUTICALS INC	COMMON STOCK USD.01	40,700	125,763
	CASS INFORMATION SYSTEMS INC	COMMON STOCK USD.5	14,189	819,273
	CASTLIGHT HEALTH INC B	COMMON STOCK USD.0001	59,401	79,003
	CATALENT INC	COMMON STOCK USD.01	118,400	6,665,920
	CATALYST PHARMACEUTICALS INC	COMMON STOCK USD.001	70,789	265,459
	CATASYS INC	COMMON STOCK USD.0001	3,646	59,466
	CATCHMARK TIMBER TRUST INC A	REIT USD.01	27,800	318,866
	CATHAY GENERAL BANCORP	COMMON STOCK USD.01	64,382	2,449,735
	CATO CORP CLASS A	COMMON STOCK USD.033	18,250	317,550
	CAVCO INDUSTRIES INC	COMMON STOCK USD.01	7,100	1,387,198
	CBIZ INC	COMMON STOCK USD.01	43,943	1,184,703
	CBL + ASSOCIATES PROPERTIES	REIT USD.01	155,130	162,887
	CBTX INC	COMMON STOCK USD.01	13,800	429,456
	CDK GLOBAL INC	COMMON STOCK USD.01	94,021	5,141,068
	CECO ENVIRONMENTAL CORP	COMMON STOCK USD.01	25,798	197,613
	CEDAR REALTY TRUST INC	REIT USD.06	72,400	213,580
	CEL SCI CORP	COMMON STOCK USD.01	20,554	188,069
	CELLULAR BIOMEDICINE GROUP I	COMMON STOCK USD.001	9,000	146,160

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			Shares/ Par Value	
	CENTENNIAL RESOURCE DEVELO			
	A	COMMON STOCK USD.0001	151,000	697,620
	CENTERSTATE BANK CORP	COMMON STOCK USD.01	97,872	2,444,843
	CENTRAL EUROPEAN MEDIA ENT A	COMMON STOCK USD.08	62,014	280,923
	CENTRAL GARDEN + PET CO	COMMON STOCK USD.01	12,100	375,947
	CENTRAL GARDEN AND PET CO A	COMMON STOCK USD.01	33,300	977,688
	CENTRAL PACIFIC FINANCIAL CO	COMMON STOCK	26,700	789,786
	CENTRAL VALLEY COMM			
	BANCORP	COMMON STOCK	4,300	93,181
	CENTURY ALUMINUM COMPANY	COMMON STOCK USD.01	43,500	326,903
	CENTURY BANCORP INC CL A	COMMON STOCK USD1.0	2,300	206,908
	CENTURY CASINOS INC	COMMON STOCK USD.01	12,800	101,376
	CENTURY COMMUNITIES INC	COMMON STOCK USD.01	23,500	642,725
	CERECOR INC	COMMON STOCK USD.001	1,124	6,058
	CERENCE INC	COMMON STOCK USD.01	29,300	663,059
	CERIDIAN HCM HOLDING INC	COMMON STOCK USD.01	73,200	4,968,816
	CERUS CORP	COMMON STOCK USD.001	108,500	457,870
	CEVA INC	COMMON STOCK USD.001	17,400	469,104
	CHANGE HEALTHCARE INC	COMMON STOCK USD.001	38,300	627,737
	CHANNELADVISOR CORP	COMMON STOCK USD.001	11,600	104,864
	CHARLES RIVER LABORATORIES	COMMON STOCK USD.01	38,791	5,925,713
	CHART INDUSTRIES INC	COMMON STOCK USD.01	25,909	1,748,598
	CHASE CORP	COMMON STOCK USD.1	6,000	710,880
	CHATHAM LODGING TRUST	REIT USD.01	39,700	728,098
	CHEESECAKE FACTORY INC/THE	COMMON STOCK USD.01	36,050	1,400,903
	CHEFS WAREHOUSE INC/THE	COMMON STOCK USD.01	19,253	733,732
	CHEGG INC	COMMON STOCK USD.001	90,600	3,434,646
	CHEMED CORP	COMMON STOCK USD1.0	12,764	5,606,715
	CHEMOCENTRYX INC	COMMON STOCK USD.001	32,133	1,269,711
	CHEMOURS CO/THE	COMMON STOCK	125,500	2,270,295
	CHENIERE ENERGY INC	COMMON STOCK USD.003	181,560	11,087,869
	CHERRY HILL MORTGAGE			
	INVESTM	REIT USD.01	13,000	189,670
	CHESAPEAKE ENERGY CORP	COMMON STOCK USD.01	1,031,094	851,271
	CHESAPEAKE UTILITIES CORP	COMMON STOCK USD.4867	14,002	1,341,812
	CHIASMA INC	COMMON STOCK USD.01	26,298	130,438
	CHICO S FAS INC	COMMON STOCK USD.01	124,000	472,440
	CHILDREN S PLACE INC/THE	COMMON STOCK USD.1	12,900	806,508
	CHIMERA INVESTMENT CORP	REIT USD.01	153,780	3,161,717
	CHIMERIX INC	COMMON STOCK USD.001	35,100	71,253
	CHOICE HOTELS INTL INC	COMMON STOCK USD.01	28,297	2,926,759
	CHROMADDEX CORP	COMMON STOCK USD.001	31,077	133,942
	CHURCHILL DOWNS INC	COMMON STOCK	27,895	3,827,194
	CHUY S HOLDINGS INC	COMMON STOCK USD.01	14,300	370,656
	CIENA CORP	COMMON STOCK USD.01	118,900	5,075,841
	CIMPRESS PLC	COMMON STOCK EUR.01	17,511	2,202,358
	CINCINNATI BELL INC	COMMON STOCK USD.01	43,153	451,812
	CINEMARK HOLDINGS INC	COMMON STOCK USD.001	85,321	2,888,116
	CIRCOR INTERNATIONAL INC	COMMON STOCK USD.01	13,272	613,697
	CIRRUS LOGIC INC	COMMON STOCK USD.001	46,100	3,799,101
	CISION LTD	COMMON STOCK USD.0001	58,200	580,254
	CIT GROUP INC	COMMON STOCK USD.01	78,806	3,595,918
	CITI TRENDS INC	COMMON STOCK USD.01	15,247	352,511

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	CITIZENS + NORTHERN CORP	COMMON STOCK USD1.0	12,596	355,837
	CITIZENS INC	COMMON STOCK	38,100	257,175
	CITY HOLDING CO	COMMON STOCK USD2.5	12,800	1,048,960
	CITY OFFICE REIT INC	REIT USD.01	35,300	477,256
	CIVISTA BANCSHARES INC	COMMON STOCK	5,637	135,288
	CLARUS CORP	COMMON STOCK USD.0001	10,400	141,024
	CLEAN ENERGY FUELS CORP	COMMON STOCK USD.0001	68,300	159,822
	CLEAN HARBORS INC	COMMON STOCK USD.01	42,320	3,628,940
	CLEAR CHANNEL OUTDOOR HOLDIN	COMMON STOCK	44,300	126,698
	CLEARFIELD INC	COMMON STOCK USD.01	6,500	90,610
	CLEARWATER PAPER CORP	COMMON STOCK USD.0001	16,016	342,102
	CLEARWAY ENERGY INC A	COMMON STOCK USD.01	28,490	544,729
	CLEARWAY ENERGY INC C	COMMON STOCK	62,600	1,248,870
	CLEVELAND CLIFFS INC	COMMON STOCK USD.125	235,909	1,981,636
	CLIPPER REALTY INC	REIT USD.01	7,699	81,609
	CLOUDERA INC	COMMON STOCK USD.00005	186,302	2,166,692
	CLOVIS ONCOLOGY INC	COMMON STOCK USD.001	38,800	404,490
	CNA FINANCIAL CORP	COMMON STOCK USD2.5	23,124	1,036,186
	CNB FINANCIAL CORP/PA	COMMON STOCK	11,900	388,892
	CNO FINANCIAL GROUP INC	COMMON STOCK USD.01	135,139	2,450,070
	CNX RESOURCES CORP	COMMON STOCK USD.01	171,136	1,514,554
	COCA COLA CONSOLIDATED INC	COMMON STOCK USD1.0	3,800	1,079,390
	CODEXIS INC	COMMON STOCK USD.0001	41,600	665,184
	CODORUS VALLEY BANCORP INC	COMMON STOCK USD2.5	8,334	191,932
	COEUR MINING INC	COMMON STOCK USD.01	188,117	1,520,244
	COGENT COMMUNICATIONS HOLDIN	COMMON STOCK USD.001	34,679	2,282,225
	COGNEX CORP	COMMON STOCK USD.002	127,100	7,122,684
	COHEN + STEERS INC	COMMON STOCK USD.01	19,899	1,248,861
	COHERENT INC	COMMON STOCK USD.01	19,814	3,296,059
	COHERUS BIOSCIENCES INC	COMMON STOCK USD.0001	48,546	874,071
	COHU INC	COMMON STOCK USD1.0	30,999	708,327
	COLFAX CORP	COMMON STOCK USD.001	70,000	2,546,600
	COLLECTORS UNIVERSE	COMMON STOCK USD.001	3,003	69,219
	COLLEGIUM PHARMACEUTICAL INC	COMMON STOCK USD.001	21,100	434,238
	COLONY CAPITAL INC	REIT USD.01	401,339	1,906,360
	COLONY CREDIT REAL ESTATE IN	REIT USD.01	68,500	901,460
	COLUMBIA BANKING SYSTEM INC	COMMON STOCK	58,133	2,365,141
	COLUMBIA FINANCIAL INC	COMMON STOCK USD.01	37,900	642,026
	COLUMBIA PROPERTY TRUST INC	REIT USD.01	98,163	2,052,588
	COLUMBIA SPORTSWEAR CO	COMMON STOCK	23,577	2,362,180
	COLUMBUS MCKINNON CORP/NY	COMMON STOCK USD.01	18,400	736,552
	COMFORT SYSTEMS USA INC	COMMON STOCK USD.01	28,800	1,435,680
	COMMERCE BANCSHARES INC	COMMON STOCK USD5.0	80,741	5,485,530
	COMMERCIAL METALS CO	COMMON STOCK USD.01	99,772	2,221,922
	COMMERCIAL VEHICLE GROUP INC	COMMON STOCK USD.01	20,300	128,905
	COMMSCOPE HOLDING CO INC	COMMON STOCK USD.01	156,700	2,223,573
*	COMMUNITY BANK SYSTEM INC	COMMON STOCK USD1.0	41,856	2,969,265
	COMMUNITY BANKERS TRUST CORP	COMMON STOCK USD.01	2,500	22,200

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		Shares/ Par Value		
	COMMUNITY HEALTH SYSTEMS INC	COMMON STOCK USD.01	103,946	301,443
	COMMUNITY HEALTHCARE TRUST I	REIT USD.01	13,116	562,152
	COMMUNITY TRUST BANCORP INC	COMMON STOCK USD5.0	15,082	703,424
	COMMVAULT SYSTEMS INC	COMMON STOCK USD.01	28,800	1,285,632
	COMPASS MINERALS INTERNATIONAL	COMMON STOCK USD.01	29,100	1,773,936
	COMPUTER PROGRAMS + SYSTEMS	COMMON STOCK USD.001	10,800	285,120
	COMTECH TELECOMMUNICATIONS	COMMON STOCK USD.1	14,875	527,914
	CONCERT PHARMACEUTICALS INC	COMMON STOCK USD.001	18,500	170,663
	CONDUENT INC	COMMON STOCK USD.01	151,939	942,022
	CONFORMIS INC	COMMON STOCK USD.00001	44,912	67,368
	CONMED CORP	COMMON STOCK USD.01	21,335	2,385,893
	CONN S INC	COMMON STOCK USD.01	18,331	227,121
	CONNECTONE BANCORP INC	COMMON STOCK	22,500	578,700
	CONS TOMOKA LAND CO FLORIDA	COMMON STOCK USD1.0	3,300	199,056
	CONSOL ENERGY INC	COMMON STOCK USD.01	26,050	377,986
	CONSOLIDATED COMMUNICATIONS	COMMON STOCK USD.01	59,683	231,570
	CONSOLIDATED WATER CO ORD SH	COMMON STOCK USD.6	3,200	52,160
	CONSTELLATION PHARMACEUTICAL	COMMON STOCK USD.0001	8,423	396,808
	CONSTRUCTION PARTNERS INC A	COMMON STOCK USD.001	13,923	234,898
	CONTAINER STORE GROUP INC/TH	COMMON STOCK USD.01	8,600	36,292
	CONTINENTAL BUILDING PRODUCT	COMMON STOCK USD.001	29,500	1,074,685
	CONTINENTAL RESOURCES INC/OK	COMMON STOCK USD.01	74,130	2,542,659
	CONTURA ENERGY INC	COMMON STOCK USD.01	13,700	123,985
	COOPER STANDARD HOLDING	COMMON STOCK USD.001	14,500	480,820
	COOPER TIRE + RUBBER	COMMON STOCK USD1.0	40,676	1,169,435
	COPA HOLDINGS SA CLASS A	COMMON STOCK	25,733	2,781,223
	CORBUS PHARMACEUTICALS HOLDI	COMMON STOCK USD.0001	53,400	291,564
	CORCEPT THERAPEUTICS INC	COMMON STOCK USD.001	79,900	966,790
	CORE MARK HOLDING CO INC	COMMON STOCK USD.01	37,500	1,019,625
	CORECIVIC INC	REIT USD.01	97,856	1,700,737
	CORELOGIC INC	COMMON STOCK USD1.0	66,643	2,912,966
	COREENERGY INFRASTRUCTURE TRU	REIT USD.001	11,340	507,011
	COREPOINT LODGING INC	REIT USD.01	34,350	366,858
	CORESITE REALTY CORP	REIT USD.01	29,800	3,341,176
	CORMEDIX INC	COMMON STOCK USD.001	14,589	106,208
	CORNERSTONE BUILDING BRANDS	COMMON STOCK USD.01	41,005	348,953
	CORNERSTONE ONDEMAND INC	COMMON STOCK USD.0001	45,200	2,646,460
	CORPORATE OFFICE PROPERTIES	REIT USD.01	85,173	2,502,383
	CORTEXYME INC	COMMON STOCK USD.001	8,993	505,506
	CORVEL CORP	COMMON STOCK USD.0001	7,400	646,464
	COSTAMARE INC	COMMON STOCK USD.0001	23,400	223,002
	COSTAR GROUP INC	COMMON STOCK USD.01	28,625	17,126,338
	COUPA SOFTWARE INC	COMMON STOCK USD.0001	49,800	7,283,366
	COUSINS PROPERTIES INC	REIT USD1.0	116,474	4,798,729

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	COVANTA HOLDING CORP	COMMON STOCK USD.1	93,410	1,386,204
	COVENANT TRANSPORT GRP CL A	COMMON STOCK USD.01	4,900	63,333
	COVETRUS INC	COMMON STOCK	73,400	968,880
	COVIA HOLDINGS CORP	COMMON STOCK	16,600	33,864
	COWEN INC A	COMMON STOCK USD.01	24,662	388,427
	CRA INTERNATIONAL INC	COMMON STOCK	6,600	359,502
	CRACKER BARREL OLD COUNTRY	COMMON STOCK USD.01	18,793	2,889,236
	CRAFT BREW ALLIANCE INC	COMMON STOCK USD.005	9,300	153,450
	CRANE CO	COMMON STOCK USD1.0	40,887	3,531,819
	CREDIT ACCEPTANCE CORP	COMMON STOCK USD.01	8,279	3,662,050
	CREE INC	COMMON STOCK USD.00125	84,200	3,885,830
	CRINETICS PHARMACEUTICALS IN	COMMON STOCK USD.001	5,600	140,504
	CROCS INC	COMMON STOCK USD.001	52,500	2,199,225
	CROSS COUNTRY HEALTHCARE INC	COMMON STOCK USD.0001	39,071	454,005
	CROWN HOLDINGS INC	COMMON STOCK USD5.0	102,750	7,453,485
	CRYOLIFE INC	COMMON STOCK USD.01	28,815	780,598
	CRYOPORT INC	COMMON STOCK USD.001	19,100	314,386
	CSG SYSTEMS INTL INC	COMMON STOCK USD.01	27,600	1,429,128
	CSW INDUSTRIALS INC	COMMON STOCK USD.01	12,100	931,700
	CTS CORP	COMMON STOCK	26,930	808,169
	CUBESMART	REIT USD.01	152,400	4,797,552
	CUBIC CORP	COMMON STOCK	22,305	1,417,929
	CUE BIOPHARMA INC	COMMON STOCK USD.001	15,731	249,748
	CULLEN/FROST BANKERS INC	COMMON STOCK USD.01	46,425	4,539,437
	CULP INC	COMMON STOCK USD.05	11,600	157,992
	CUMULUS MEDIA INC CL A	COMMON STOCK USD.01	9,646	169,480
	CURO GROUP HOLDINGS CORP	COMMON STOCK	13,393	163,127
	CURTISS WRIGHT CORP	COMMON STOCK USD1.0	33,161	4,672,053
	CUSHMAN + WAKEFIELD PLC	COMMON STOCK USD.01	89,000	1,819,160
	CUSTOMERS BANCORP INC	COMMON STOCK USD1.0	24,170	575,488
	CUTERA INC	COMMON STOCK USD.001	12,700	454,787
	CVB FINANCIAL CORP	COMMON STOCK	104,683	2,259,059
	CVR ENERGY INC	COMMON STOCK USD.01	21,800	881,374
	CYCLERION THERAPEUTICS INC	COMMON STOCK NPV	14,479	39,383
	CYMABAY THERAPEUTICS INC	COMMON STOCK USD.0001	54,444	106,710
	CYPRESS SEMICONDUCTOR CORP	COMMON STOCK USD.01	294,507	6,870,848
	CYRUSONE INC	REIT USD.01	88,300	5,777,469
	CYTOKINETICS INC	COMMON STOCK USD.001	43,949	466,299
	CYTOMX THERAPEUTICS INC	COMMON STOCK USD.00001	36,400	302,484
	CYTOSORBENTS CORP	COMMON STOCK USD.001	18,200	70,070
	DAILY JOURNAL CORP	COMMON STOCK USD.01	897	260,507
	DAKTRONICS INC	COMMON STOCK	35,900	218,631
	DANA INC	COMMON STOCK USD.01	119,000	2,165,800
	DARLING INGREDIENTS INC	COMMON STOCK USD.01	135,078	3,792,990
	DASEKE INC	COMMON STOCK	35,700	112,812
	DAVE + BUSTER S ENTERTAINMEN	COMMON STOCK USD.01	31,300	1,257,321
	DECIPHERA PHARMACEUTICALS IN	COMMON STOCK USD.01	14,822	922,521
	DECKERS OUTDOOR CORP	COMMON STOCK USD.01	23,200	3,917,552
	DEL TACO RESTAURANTS INC	COMMON STOCK	22,600	178,653
	DELEK US HOLDINGS INC	COMMON STOCK USD.01	58,108	1,948,361
	DELL TECHNOLOGIES C	COMMON STOCK	117,643	6,045,674

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	DELUXE CORP	COMMON STOCK USD1.0	36,490	1,821,581
	DENALI THERAPEUTICS INC	COMMON STOCK USD.01	37,622	655,375
	DENBURY RESOURCES INC	COMMON STOCK USD.001	369,735	521,326
	DENNY S CORP	COMMON STOCK USD.01	51,039	1,014,655
	DERMIRA INC	COMMON STOCK USD.001	37,305	565,544
	DESIGNER BRANDS INC CLASS A	COMMON STOCK	54,928	864,567
	DEXCOM INC	COMMON STOCK USD.001	72,080	15,766,779
	DHI GROUP INC	COMMON STOCK USD.01	5,766	17,356
	DHT HOLDINGS INC	COMMON STOCK USD.01	80,700	668,196
	DIAMOND HILL INVESTMENT GRP	COMMON STOCK	2,900	407,334
	DIAMOND OFFSHORE DRILLING	COMMON STOCK USD.01	61,200	440,028
	DIAMOND S SHIPPING INC	COMMON STOCK USD.001	14,818	248,053
	DIAMONDROCK HOSPITALITY CO	REIT USD.01	169,646	1,879,678
	DICERNA PHARMACEUTICALS INC	COMMON STOCK USD.0001	40,900	901,027
	DICK S SPORTING GOODS INC	COMMON STOCK USD.01	53,947	2,669,837
	DIEBOLD NIXDORF INC	COMMON STOCK USD1.25	64,525	681,384
	DIGI INTERNATIONAL INC	COMMON STOCK USD.01	25,379	449,716
	DIGIMARC CORP	COMMON STOCK USD.001	6,400	214,784
	DIGITAL TURBINE INC	COMMON STOCK USD.0001	61,116	435,757
	DILLARDS INC CL A	COMMON STOCK	9,600	705,408
	DIME COMMUNITY BANCSHARES	COMMON STOCK USD.01	25,666	536,163
	DINE BRANDS GLOBAL INC	COMMON STOCK USD.01	13,854	1,157,086
	DIODES INC	COMMON STOCK USD.667	34,949	1,970,075
	DIPLOMAT PHARMACY INC	COMMON STOCK	40,100	160,400
	DIVERSIFIED HEALTHCARE TRUST	REIT USD.01	197,800	1,669,432
	DMC GLOBAL INC	COMMON STOCK USD.05	11,809	530,696
	DOCUSIGN INC	COMMON STOCK USD.0001	123,200	9,130,348
	DOLBY LABORATORIES INC CL A	COMMON STOCK USD.001	51,840	3,566,592
	DOMINO S PIZZA INC	COMMON STOCK USD.01	32,508	9,550,200
	DOMO INC CLASS B	COMMON STOCK USD.001	10,000	217,200
	DOMTAR CORP	COMMON STOCK USD.01	51,600	1,973,184
	DONALDSON CO INC	COMMON STOCK USD5.0	98,819	5,693,951
	DONEGAL GROUP INC CL A	COMMON STOCK USD.01	13,366	198,084
	DONNELLEY FINANCIAL SOLUTION	COMMON STOCK USD.01	27,093	283,664
	DORIAN LPG LTD	COMMON STOCK USD.01	22,936	355,049
	DORMAN PRODUCTS INC	COMMON STOCK USD.01	22,774	1,724,447
	DOUGLAS DYNAMICS INC	COMMON STOCK USD.01	19,500	1,072,500
	DOUGLAS EMMETT INC	REIT USD.01	132,387	5,811,789
	DRIL QUIP INC	COMMON STOCK USD.01	26,700	1,252,497
	DRIVE SHACK INC	COMMON STOCK USD.01	58,403	213,755
	DROPBOX INC CLASS A	COMMON STOCK USD.00001	163,300	2,924,703
	DSP GROUP INC	COMMON STOCK USD.001	11,395	179,357
	DUCOMMUN INC	COMMON STOCK USD.01	7,600	384,028
	DULUTH HOLDINGS INC CL B	COMMON STOCK	8,801	92,675
	DUNKIN BRANDS GROUP INC	COMMON STOCK USD.001	66,985	5,060,047
	DXP ENTERPRISES INC	COMMON STOCK USD.01	13,105	521,710
	DYCOM INDUSTRIES INC	COMMON STOCK USD.333	26,000	1,225,900
	DYNATRACE INC	COMMON STOCK USD.001	50,200	1,270,060
	DYNAVAX TECHNOLOGIES CORP	COMMON STOCK USD.001	56,296	322,013
	DYNEX CAPITAL INC	REIT USD.01	13,766	233,196
	E MINI RUSS 2000 MAR20	XCME 20200320	4,700	121,605
	EAGLE BANCORP INC	COMMON STOCK USD.01	25,840	1,256,599

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			Shares/ Par Value	
	EAGLE BULK SHIPPING INC	COMMON STOCK USD.01	42,000	193,200
	EAGLE MATERIALS INC	COMMON STOCK USD.01	33,299	3,018,887
	EAGLE PHARMACEUTICALS INC	COMMON STOCK USD.001	7,300	438,584
	EAST WEST BANCORP INC	COMMON STOCK USD.001	118,990	5,794,813
	EASTERLY GOVERNMENT PROPERTI	REIT USD.01	58,791	1,395,110
	EASTGROUP PROPERTIES INC	REIT	29,200	3,873,964
		COMMON STOCK		
	EATON VANCE CORP	USD.00390625	92,169	4,303,371
	EBIX INC	COMMON STOCK USD.1	20,031	669,236
	ECHO GLOBAL LOGISTICS INC	COMMON STOCK USD.0001	26,200	542,340
	ECHOSTAR CORP A	COMMON STOCK USD.001	39,225	1,698,835
	EDGEWELL PERSONAL CARE CO	COMMON STOCK USD.01	45,581	1,411,188
	EDITAS MEDICINE INC	COMMON STOCK USD.0001	39,187	1,160,327
	EGAIN CORP	COMMON STOCK USD.001	23,500	186,120
	EHEALTH INC	COMMON STOCK USD.001	16,591	1,594,063
	EIDOS THERAPEUTICS INC	COMMON STOCK USD.001	8,223	471,918
	EIGER BIOPHARMACEUTICALS INC	COMMON STOCK USD.0001	16,395	244,286
	EL PASO ELECTRIC CO	COMMON STOCK	33,220	2,255,306
	EL POLLO LOCO HOLDINGS INC	COMMON STOCK USD.01	11,900	180,166
	ELANCO ANIMAL HEALTH INC	COMMON STOCK	297,469	8,760,462
	ELASTIC NV	COMMON STOCK EUR.01	35,000	2,250,500
	ELDORADO RESORTS INC	COMMON STOCK	53,800	3,208,632
	ELEMENT SOLUTIONS INC	COMMON STOCK USD.01	174,100	2,033,488
	ELF BEAUTY INC	COMMON STOCK USD.01	20,745	334,617
	ELLINGTON FINANCIAL INC	COMMON STOCK	17,800	326,274
	ELOXX PHARMACEUTICALS INC	COMMON STOCK USD.01	15,000	110,400
	EMCOR GROUP INC	COMMON STOCK USD.01	42,812	3,694,676
	EMERALD EXPOSITIONS EVENTS I	COMMON STOCK USD.01	18,500	195,175
	EMERGENT BIOSOLUTIONS INC	COMMON STOCK USD.001	36,200	1,952,990
	EMPIRE STATE REALTY TRUST A	REIT USD.01	113,500	1,584,460
	EMPLOYERS HOLDINGS INC	COMMON STOCK USD.01	26,939	1,124,703
	ENANTA PHARMACEUTICALS INC	COMMON STOCK USD.01	14,800	914,344
	ENCOMPASS HEALTH CORP	COMMON STOCK USD.01	79,800	5,527,746
	ENCORE CAPITAL GROUP INC	COMMON STOCK USD.01	23,462	829,616
	ENCORE WIRE CORP	COMMON STOCK USD.01	17,100	981,540
	ENDO INTERNATIONAL PLC	COMMON STOCK USD.0001	199,100	933,779
	ENDURANCE INTERNATIONAL GROU	COMMON STOCK USD.0001	52,000	244,400
	ENERGIZER HOLDINGS INC	COMMON STOCK	48,581	2,439,738
	ENERGOUS CORP	COMMON STOCK USD.00001	18,800	33,276
	ENERGY FUELS INC	COMMON STOCK	82,800	158,148
	ENERGY RECOVERY INC	COMMON STOCK USD.001	30,500	298,595
	ENERSYS	COMMON STOCK USD.01	33,815	2,530,376
	ENNIS INC	COMMON STOCK USD2.5	21,265	460,387
	ENOVA INTERNATIONAL INC	COMMON STOCK USD.00001	27,267	656,044
	ENPHASE ENERGY INC	COMMON STOCK USD.00001	70,800	1,850,004
	ENPRO INDUSTRIES INC	COMMON STOCK USD.01	17,600	1,177,088
	ENSIGN GROUP INC/THE	COMMON STOCK USD.001	40,764	1,849,463
	ENSTAR GROUP LTD	COMMON STOCK USD1.0	9,800	2,027,228
	ENTEGRAL FINANCIAL CORP	COMMON STOCK	500	15,080
	ENTEGRIS INC	COMMON STOCK USD.01	103,804	5,199,542

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		Shares/ Par Value		
	ENTERCOM COMMUNICATIONS CL A	COMMON STOCK USD.01	108,900	505,296
	ENTERPRISE BANCORP INC	COMMON STOCK USD.01	8,668	293,585
	ENTERPRISE FINANCIAL SERVICE	COMMON STOCK USD.01	19,058	918,786
	ENTRAVISION COMMUNICATIONS A	COMMON STOCK USD.0001	50,800	133,096
	ENVESTNET INC	COMMON STOCK	38,162	2,657,220
	ENVISTA HOLDINGS CORP	COMMON STOCK	112,900	3,346,356
	ENZO BIOCHEM INC	COMMON STOCK USD.01	34,900	91,787
	EPAM SYSTEMS INC	COMMON STOCK USD.001	40,700	8,634,912
	EPIZYME INC	COMMON STOCK USD.0001	60,874	1,497,500
	EPLUS INC	COMMON STOCK USD.01	11,200	944,048
	EPR PROPERTIES	REIT USD.01	60,900	4,301,976
	EQT CORP	COMMON STOCK	210,100	2,290,090
	EQUITABLE HOLDINGS INC	COMMON STOCK USD.01	329,200	8,157,576
	EQUITRANS MIDSTREAM CORP	COMMON STOCK	160,680	2,146,685
	EQUITY BANCSHARES INC CL A	COMMON STOCK USD.01	10,900	336,483
	EQUITY COMMONWEALTH	REIT USD.01	98,260	3,225,876
	EQUITY LIFESTYLE PROPERTIES	REIT USD.01	137,700	9,692,703
	ERA GROUP INC	COMMON STOCK USD.01	20,762	211,150
	ERIE INDEMNITY COMPANY CL A	COMMON STOCK	20,198	3,352,868
	EROS INTERNATIONAL PLC	COMMON STOCK GBP.3	24,329	82,475
	ESCO TECHNOLOGIES INC	COMMON STOCK USD.01	20,800	1,924,000
	ESPERION THERAPEUTICS INC	COMMON STOCK USD.001	18,700	1,115,081
	ESSENT GROUP LTD	COMMON STOCK USD.015	79,700	4,143,603
	ESSENTIAL PROPERTIES REALTY	REIT USD.01	57,100	1,416,651
	ETHAN ALLEN INTERIORS INC	COMMON STOCK USD.01	20,900	398,354
	ETSY INC	COMMON STOCK USD.001	92,500	4,097,750
	EURONET WORLDWIDE INC	COMMON STOCK USD.02	40,900	6,444,204
	EVANS BANCORP INC	COMMON STOCK USD.5	500	20,050
	EVELO BIOSCIENCES INC	COMMON STOCK	8,400	34,104
	EVENTBRITE INC CLASS A	COMMON STOCK USD.00001	24,800	500,216
	EVERBRIDGE INC	COMMON STOCK USD.001	25,600	1,998,848
	EVERCORE INC A	COMMON STOCK USD.01	32,814	2,453,175
	EVERI HOLDINGS INC	COMMON STOCK USD.001	51,400	690,302
	EVERQUOTE INC CLASS A	COMMON STOCK USD.001	6,900	238,890
	EVERTEC INC	COMMON STOCK USD.01	50,500	1,719,020
	EVO PAYMENTS INC CLASS A	COMMON STOCK USD.0001	27,900	736,839
	EVOFEM BIOSCIENCES INC	COMMON STOCK USD.0001	10,953	67,580
	EVOLENT HEALTH INC A	COMMON STOCK USD.01	55,370	501,099
	EVOLUS INC	COMMON STOCK USD.00001	11,400	138,738
	EVOLUTION PETROLEUM CORP	COMMON STOCK USD.001	12,900	70,563
	EVOQUA WATER TECHNOLOGIES CO	COMMON STOCK USD.01	60,712	1,150,492
	EW SCRIPPS CO/THE A	COMMON STOCK USD.01	37,148	583,595
	EXACT SCIENCES CORP	COMMON STOCK USD.01	111,232	10,286,735
	EXANTAS CAPITAL CORP	REIT USD.001	30,917	365,130
	EXELA TECHNOLOGIES INC	COMMON STOCK	38,700	15,778
	EXELIXIS INC	COMMON STOCK USD.001	245,100	4,318,662
	EXLSERVICE HOLDINGS INC	COMMON STOCK USD.001	27,386	1,902,232
	EXP WORLD HOLDINGS INC	COMMON STOCK USD.00001	16,300	185,496
	EXPONENT INC	COMMON STOCK USD.001	41,100	2,836,311
	EXPRESS INC	COMMON STOCK	73,000	355,510

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	EXTENDED STAY AMERICA INC	UNIT USD.01	155,800	2,315,188
	EXTERRAN CORP	COMMON STOCK USD.01	28,218	220,947
	EXTRACTION OIL + GAS INC	COMMON STOCK	108,100	229,172
	EXTREME NETWORKS INC	COMMON STOCK USD.001	97,300	717,101
	EYEPOINT PHARMACEUTICALS INC	COMMON STOCK USD.01	8,284	12,840
	EZCORP INC CL A	COMMON STOCK USD.01	47,100	321,222
	FABRINET	COMMON STOCK USD.01	30,700	1,990,588
	FACTSET RESEARCH SYSTEMS INC	COMMON STOCK USD.01	29,270	7,853,141
	FAIR ISAAC CORP	COMMON STOCK USD.01	22,104	8,281,927
	FALCON MINERALS CORP	COMMON STOCK USD.0001	30,390	214,553
	FARMER BROS CO	COMMON STOCK USD1.0	8,300	124,998
	FARMERS + MERCHANTS BANCO/OH	COMMON STOCK	7,300	220,095
	FARMERS NATL BANC CORP	COMMON STOCK	16,700	272,544
	FARMLAND PARTNERS INC	REIT USD.01	23,400	158,652
	FARO TECHNOLOGIES INC	COMMON STOCK USD.001	14,600	735,110
	FATE THERAPEUTICS INC	COMMON STOCK USD.001	41,400	810,198
	FB FINANCIAL CORP	COMMON STOCK USD1.0	13,400	530,506
	FBL FINANCIAL GROUP INC CL A	COMMON STOCK	8,677	511,336
	FEDERAL AGRIC MTG CORP CL C	COMMON STOCK USD1.0	7,400	617,900
	FEDERAL SIGNAL CORP	COMMON STOCK USD1.0	48,550	1,565,738
	FEDERATED HERMES INC	COMMON STOCK	81,400	2,652,826
	FEDNAT HOLDING CO	COMMON STOCK USD.01	10,400	172,952
	FERRO CORP	COMMON STOCK USD1.0	70,350	1,043,291
	FERROGLOBE REP + WRNTY INS TRU	NON TRANSFERABLE BENE INT UNIT	60,200	0
	FGL HOLDINGS	COMMON STOCK USD.0001	112,300	1,195,995
	FIBROGEN INC	COMMON STOCK USD.01	60,900	2,612,001
	FIDELITY D+D BANCORP INC	COMMON STOCK	2,800	174,188
	FIDELITY NATIONAL FINANCIAL	COMMON STOCK USD.0001	206,685	9,373,165
	FIESTA RESTAURANT GROUP	COMMON STOCK USD.01	21,700	214,613
	FINANCIAL INSTITUTIONS INC	COMMON STOCK USD.01	15,200	487,920
	FIREEYE INC	COMMON STOCK USD.0001	159,800	2,641,494
	FIRST AMERICAN FINANCIAL	COMMON STOCK USD.00001	87,085	5,078,797
	FIRST BANCORP INC/ME	COMMON STOCK USD.01	8,800	266,024
	FIRST BANCORP PUERTO RICO	COMMON STOCK USD.1	168,000	1,779,120
	FIRST BANCORP/NC	COMMON STOCK	20,450	816,160
	FIRST BANCSHARES INC/MS	COMMON STOCK USD1.0	11,300	401,376
	FIRST BANK/HAMILTON NJ	COMMON STOCK USD.01	2,700	29,835
	FIRST BUSEY CORP	COMMON STOCK USD.001	35,885	986,838
	FIRST BUSINESS FINANCIAL SER	COMMON STOCK USD.01	5,300	139,549
	FIRST CHOICE BANCORP	COMMON STOCK	4,000	107,840
	FIRST CITIZENS BCSHS CL A	COMMON STOCK USD1.0	5,900	3,140,039
	FIRST COMMONWEALTH FINL CORP	COMMON STOCK USD1.0	84,361	1,224,078
	FIRST COMMUNITY BANKSHARES	COMMON STOCK USD1.0	15,690	486,704
	FIRST DEFIANCE FINL CORP	COMMON STOCK USD.01	16,600	522,734
	FIRST FINANCIAL BANCORP	COMMON STOCK	82,228	2,091,880
	FIRST FINANCIAL CORP/INDIANA	COMMON STOCK	10,265	469,316
	FIRST FINANCIAL NORTHWEST	COMMON STOCK USD.01	2,400	35,856
	FIRST FINL BANKSHARES INC	COMMON STOCK USD.01	106,696	3,745,030
	FIRST FOUNDATION INC	COMMON STOCK USD.001	28,800	501,120
	FIRST HAWAIIAN INC	COMMON STOCK USD.01	108,027	3,116,579

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	FIRST HORIZON NATIONAL CORP	COMMON STOCK USD.625	259,249	4,293,163
	FIRST INDUSTRIAL REALTY TR	REIT USD.01	101,354	4,207,205
	FIRST INTERNET BANCORP	COMMON STOCK	1,600	37,936
	FIRST INTERSTATE BANCYS A	COMMON STOCK	28,087	1,177,407
	FIRST MERCHANTS CORP	COMMON STOCK	41,766	1,737,048
	FIRST MID BANCSHARES INC	COMMON STOCK USD4.0	7,500	264,375
	FIRST MIDWEST BANCORP INC/IL	COMMON STOCK USD.01	85,138	1,963,282
	FIRST NORTHWEST BANCORP	COMMON STOCK	2,000	36,260
	FIRST OF LONG ISLAND CORP	COMMON STOCK USD.1	17,550	440,154
	FIRST SOLAR INC	COMMON STOCK USD.001	67,500	3,777,300
	FIRSTCASH INC	COMMON STOCK USD.01	33,552	2,705,298
	FITBIT INC A	COMMON STOCK USD.0001	167,344	1,099,450
	FIVE BELOW	COMMON STOCK USD.01	43,500	5,561,910
	FIVE PRIME THERAPEUTICS INC	COMMON STOCK USD.001	24,900	114,291
	FIVE9 INC	COMMON STOCK USD.001	48,300	3,167,514
	FLAGSTAR BANCORP INC	COMMON STOCK USD.01	24,616	941,562
	FLEXION THERAPEUTICS INC	COMMON STOCK USD.001	26,665	551,966
	FLEXSTEEL INDS	COMMON STOCK USD1.0	5,800	115,536
	FLOOR + DECOR HOLDINGS INC A	COMMON STOCK USD.001	54,380	2,763,172
	FLOTEK INDUSTRIES INC	COMMON STOCK USD.0001	49,100	98,200
	FLOWERS FOODS INC	COMMON STOCK USD.01	147,812	3,213,433
	FLUIDIGM CORP	COMMON STOCK USD.001	54,023	188,000
	FLUOR CORP	COMMON STOCK USD.01	114,032	2,152,924
	FLUSHING FINANCIAL CORP	COMMON STOCK USD.01	23,441	506,443
	FNB CORP	COMMON STOCK USD.01	267,094	3,392,094
	FOCUS FINANCIAL PARTNERS A	COMMON STOCK USD.01	23,728	699,264
	FOOT LOCKER INC	COMMON STOCK USD.01	88,600	3,454,514
	FORESCOUT TECHNOLOGIES INC	COMMON STOCK USD.01	31,889	1,045,959
	FORESTAR GROUP INC	COMMON STOCK USD1.0	3,459	72,120
	FORMFACTOR INC	COMMON STOCK USD.001	55,652	1,445,282
	FORRESTER RESEARCH INC	COMMON STOCK USD.01	8,900	371,130
	FORTY SEVEN INC	COMMON STOCK USD.0001	13,864	545,826
	FORUM ENERGY TECHNOLOGIES IN	COMMON STOCK USD.01	64,800	108,864
	FORWARD AIR CORP	COMMON STOCK USD.01	23,540	1,646,623
	FOSSIL GROUP INC	COMMON STOCK USD.01	37,200	293,136
	FOSTER (LB) CO A	COMMON STOCK USD.01	277	5,368
	FOUNDATION BUILDING MATERIAL	COMMON STOCK USD.001	11,500	222,525
	FOUR CORNERS PROPERTY TRUST	REIT USD.0001	53,435	1,506,333
	FOX FACTORY HOLDING CORP	COMMON STOCK USD.001	29,100	2,024,487
	FRANK S INTERNATIONAL NV	COMMON STOCK EUR.01	66,800	345,356
	FRANKLIN COVEY CO	COMMON STOCK USD.05	11,446	368,905
	FRANKLIN ELECTRIC CO INC	COMMON STOCK USD.1	39,600	2,269,872
	FRANKLIN FINANCIAL NETWORK	COMMON STOCK	7,100	243,743
	FRANKLIN STREET PROPERTIES C	REIT USD.0001	93,200	797,792
	FRESH DEL MONTE PRODUCE INC	COMMON STOCK USD.01	25,883	905,387
	FRESHPET INC	COMMON STOCK USD.001	27,200	1,607,497
	FRONT YARD RESIDENTIAL CORP	REIT USD.01	48,000	592,320
	FRONTDOOR INC	COMMON STOCK USD.01	67,100	3,181,882
	FRONTIER COMMUNICATIONS CORP	COMMON STOCK USD.25	75,093	66,803
	FRP HOLDINGS INC	COMMON STOCK USD.1	8,000	398,480

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	FS BANCORP INC	COMMON STOCK	3,070	195,835
	FTI CONSULTING INC	COMMON STOCK USD.01	29,451	3,259,048
	FTS INTERNATIONAL INC	COMMON STOCK USD.001	23,400	24,336
	FULTON FINANCIAL CORP	COMMON STOCK USD2.5	136,761	2,383,744
	FUNKO INC CLASS A	COMMON STOCK USD.0001	14,129	242,454
	FUTUREFUEL CORP	COMMON STOCK USD.0001	21,200	262,668
	FVCBANKCORP INC	COMMON STOCK USD.01	1,400	24,458
	G III APPAREL GROUP LTD	COMMON STOCK USD.01	35,070	1,174,845
	G1 THERAPEUTICS INC	COMMON STOCK	26,411	698,043
	GAIN CAPITAL HOLDINGS INC	COMMON STOCK USD.00001	38,900	153,655
	GALECTIN THERAPEUTICS INC	COMMON STOCK USD.001	23,698	67,776
	GAMCO INVESTORS INC A	COMMON STOCK USD.001	1,821	35,491
	GAMESTOP CORP CLASS A	COMMON STOCK USD.001	92,200	560,576
	GAMING AND LEISURE PROPERTIE	REIT	157,777	6,792,300
	GANNETT CO INC	COMMON STOCK USD.01	90,899	579,936
	GARDNER DENVER HOLDINGS INC	COMMON STOCK USD.01	104,016	3,815,307
	GASLOG LTD	COMMON STOCK USD.01	38,500	376,915
	GATES INDUSTRIAL CORP PLC	COMMON STOCK USD.01	42,300	582,048
	GATX CORP	COMMON STOCK USD.625	28,200	2,336,370
	GCI LIBERTY INC CLASS A	COMMON STOCK USD.01	75,903	5,377,728
	GCP APPLIED TECHNOLOGIES	COMMON STOCK USD.01	39,485	896,704
	GENERAC HOLDINGS INC	COMMON STOCK USD.01	50,000	5,029,500
	GENESCO INC	COMMON STOCK USD1.0	16,000	766,720
	GENESIS HEALTHCARE INC	COMMON STOCK USD.001	31,819	52,183
	GENMARK DIAGNOSTICS INC	COMMON STOCK USD.0001	40,402	194,334
	GENPACT LTD	COMMON STOCK USD.01	148,487	6,261,825
	GENTEX CORP	COMMON STOCK USD.06	197,964	5,736,997
	GENTHERM INC	COMMON STOCK	29,719	1,319,226
	GENWORTH FINANCIAL INC CL A	COMMON STOCK USD.001	399,700	1,758,680
	GEO GROUP INC/THE	REIT USD.01	97,952	1,626,983
	GERMAN AMERICAN BANCORP	COMMON STOCK	19,650	699,933
	GERON CORP	COMMON STOCK USD.001	142,136	193,305
	GETTY REALTY CORP	REIT USD.01	27,451	902,314
	GIBRALTAR INDUSTRIES INC	COMMON STOCK USD.01	25,500	1,286,220
	GLACIER BANCORP INC	COMMON STOCK USD.01	68,619	3,155,788
	GLADSTONE COMMERCIAL CORP	REIT USD.001	21,700	474,362
	GLADSTONE LAND CORP	REIT USD.001	4,100	53,177
	GLATFELTER	COMMON STOCK USD.01	39,084	715,237
	GLAUKOS CORP	COMMON STOCK USD.001	30,726	1,673,645
	GLOBAL BLOOD THERAPEUTICS IN	COMMON STOCK USD.001	45,605	3,625,141
	GLOBAL INDEMNITY LTD	COMMON STOCK USD.0001	8,104	240,122
	GLOBAL MEDICAL REIT INC	REIT	15,953	211,058
	GLOBAL NET LEASE INC	REIT USD.01	71,133	1,442,771
	GLOBAL WATER RESOURCES INC	COMMON STOCK USD.01	4,000	52,600
	GLOBUS MEDICAL INC A	COMMON STOCK USD.001	61,600	3,627,008
	GLU MOBILE INC	COMMON STOCK USD.0001	96,300	582,615
	GLYCOMIMETICS INC	COMMON STOCK USD.001	27,300	144,417
	GMS INC	COMMON STOCK USD.01	25,319	685,639
	GNC HOLDINGS INC CL A	COMMON STOCK USD.001	63,400	171,180
	GODADDY INC CLASS A	COMMON STOCK USD.001	138,900	9,434,088
	GOGO INC	COMMON STOCK USD.0001	54,800	350,720
	GOLAR LNG LTD	COMMON STOCK USD1.0	82,231	1,169,325
	GOLD RESOURCE CORP	COMMON STOCK USD.001	36,800	203,872

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	GOLDEN ENTERTAINMENT INC	COMMON STOCK USD.01	9,200	176,824
	GOODYEAR TIRE + RUBBER CO	COMMON STOCK	187,800	2,921,229
	GOOSEHEAD INSURANCE INC A	COMMON STOCK USD.01	9,300	394,320
	GOPRO INC CLASS A	COMMON STOCK USD.0001	80,400	348,936
	GORMAN RUPP CO	COMMON STOCK	15,508	581,550
	GOSSAMER BIO INC	COMMON STOCK USD.0001	33,725	527,122
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	12,592,259	12,592,259
	GP STRATEGIES CORP	COMMON STOCK USD.01	9,600	127,008
	GRACO INC	COMMON STOCK USD1.0	128,336	6,673,472
	GRAFTECH INTERNATIONAL LTD	COMMON STOCK USD.01	50,600	587,972
	GRAHAM CORP	COMMON STOCK USD.1	9,800	214,424
	GRAHAM HOLDINGS CO CLASS B	COMMON STOCK USD1.0	3,309	2,114,418
	GRAND CANYON EDUCATION INC	COMMON STOCK USD.01	38,900	3,726,231
	GRANITE CONSTRUCTION INC	COMMON STOCK USD.01	36,257	1,003,231
	GRANITE POINT MORTGAGE TRUST	REIT USD.01	37,656	692,117
	GRAPHIC PACKAGING HOLDING CO	COMMON STOCK USD.01	236,480	3,937,392
	GRAY TELEVISION INC	COMMON STOCK	68,200	1,462,208
	GREAT AJAX CORP	REIT USD.01	4,500	66,645
	GREAT LAKES DREDGE + DOCK CO	COMMON STOCK USD.0001	47,000	532,510
	GREAT SOUTHERN BANCORP INC	COMMON STOCK USD.01	9,138	578,618
	GREAT WESTERN BANCORP INC	COMMON STOCK USD.01	49,300	1,712,682
	GREEN BRICK PARTNERS INC	COMMON STOCK USD.01	8,700	99,876
	GREEN DOT CORP CLASS A	COMMON STOCK USD.001	39,416	918,393
	GREEN PLAINS INC	COMMON STOCK USD.001	33,900	523,077
	GREENBRIER COMPANIES INC	COMMON STOCK	23,097	749,036
	GREENHILL + CO INC	COMMON STOCK USD.01	14,500	247,660
	GREENLIGHT CAPITAL RE LTD A	COMMON STOCK USD.01	25,000	252,750
	GREIF INC CL A	COMMON STOCK	22,706	1,003,605
	GREIF INC CL B	COMMON STOCK	5,100	264,027
	GRIFFON CORP	COMMON STOCK USD.25	29,461	598,942
	GRITSTONE ONCOLOGY INC	COMMON STOCK USD.0001	13,155	118,000
	GROCERY OUTLET HOLDING CORP	COMMON STOCK USD.001	25,400	824,655
	GROUP 1 AUTOMOTIVE INC	COMMON STOCK USD.01	15,300	1,530,000
	GROUPON INC	COMMON STOCK USD.0001	378,234	903,979
	GRUBHUB INC	COMMON STOCK USD.0001	74,500	3,623,680
	GTT COMMUNICATIONS INC	COMMON STOCK USD.0001	34,600	392,710
	GTY TECHNOLOGY HOLDINGS INC	COMMON STOCK USD.0001	9,636	56,756
	GUARANTY BANCSHARES INC	COMMON STOCK USD1.0	2,741	90,124
	GUARDANT HEALTH INC	COMMON STOCK USD.00001	28,955	2,262,544
	GUESS? INC	COMMON STOCK USD.01	47,377	1,060,297
	GUIDEWIRE SOFTWARE INC	COMMON STOCK USD.0001	66,500	7,299,705
	GULFPORT ENERGY CORP	COMMON STOCK USD.01	143,519	436,298
	H.B. FULLER CO.	COMMON STOCK USD1.0	40,062	2,065,997
	H+E EQUIPMENT SERVICES INC	COMMON STOCK USD.01	26,400	882,552
	HABIT RESTAURANTS INC/THE A	COMMON STOCK USD.01	11,600	120,988
	HACKETT GROUP INC/THE	COMMON STOCK USD.001	20,774	335,292
	HAEMONETICS CORP/MASS	COMMON STOCK USD.01	40,512	4,654,829
	HAIN CELESTIAL GROUP INC	COMMON STOCK USD.01	76,094	1,975,020
	HALLMARK FINL SERVICES INC	COMMON STOCK USD.18	15,800	277,606
	HALOZYME THERAPEUTICS INC	COMMON STOCK USD.001	112,200	1,989,306
	HAMILTON BEACH BRAND A	COMMON STOCK	2,440	46,604
	HAMILTON LANE INC CLASS A	COMMON STOCK	17,150	1,022,140

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	HANCOCK WHITNEY CORP	COMMON STOCK USD3.33	70,071	3,074,715
	HANGER INC	COMMON STOCK USD.01	28,591	789,398
	HANMI FINANCIAL CORPORATION	COMMON STOCK USD.001	24,449	488,858
	HANNON ARMSTRONG SUSTAINABLE	REIT USD.01	50,000	1,609,402
	HANOVER INSURANCE GROUP INC/	COMMON STOCK USD.01	31,281	4,275,174
	HARBORONE BANCORP INC	COMMON STOCK USD.01	23,161	254,539
	HARMONIC INC	COMMON STOCK USD.001	68,014	530,509
	HARPOON THERAPEUTICS INC	COMMON STOCK USD.0001	5,659	83,697
	HARSCO CORP	COMMON STOCK USD1.25	66,335	1,526,368
	HAVERTY FURNITURE	COMMON STOCK USD1.0	20,400	411,264
	HAWAIIAN ELECTRIC INDS	COMMON STOCK	88,800	4,161,168
	HAWAIIAN HOLDINGS INC	COMMON STOCK USD.01	40,089	1,174,207
	HAWKINS INC	COMMON STOCK USD.05	8,000	366,480
	HAYNES INTERNATIONAL INC	COMMON STOCK USD.001	12,600	450,828
	HCI GROUP INC	COMMON STOCK	8,300	378,895
	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.01	132,099	5,313,022
	HEALTH CATALYST INC	COMMON STOCK USD.001	6,346	220,206
	HEALTH INSURANCE INNOVATIO A	COMMON STOCK USD.001	13,600	262,344
	HEALTHCARE REALTY TRUST INC	REIT USD.01	100,700	3,360,359
	HEALTHCARE SERVICES GROUP	COMMON STOCK USD.01	62,208	1,512,899
	HEALTHCARE TRUST OF AME CL A	REIT USD.01	162,050	4,906,874
	HEALTHEQUITY INC	COMMON STOCK USD.0001	54,755	4,055,703
	HEALTHSTREAM INC	COMMON STOCK	19,000	516,800
	HEARTLAND EXPRESS INC	COMMON STOCK USD.01	42,110	886,416
	HEARTLAND FINANCIAL USA INC	COMMON STOCK USD1.0	24,106	1,199,032
	HECLA MINING CO	COMMON STOCK USD.25	371,168	1,258,260
	HEICO CORP	COMMON STOCK USD.01	30,834	3,519,701
	HEICO CORP CLASS A	COMMON STOCK USD.01	60,825	5,445,662
	HEIDRICK + STRUGGLES INTL	COMMON STOCK USD.01	18,300	594,750
	HELEN OF TROY LTD	COMMON STOCK USD.1	20,177	3,627,623
	HELIOS TECHNOLOGIES INC	COMMON STOCK USD.001	20,700	956,961
	HELIX ENERGY SOLUTIONS GROUP	COMMON STOCK	123,294	1,187,321
	HEMISPHERE MEDIA GROUP INC	COMMON STOCK USD.0001	16,182	240,303
	HERBALIFE NUTRITION LTD	COMMON STOCK USD.002	81,330	3,877,001
	HERC HOLDINGS INC	COMMON STOCK USD.01	21,886	1,071,101
	HERITAGE COMMERCE CORP	COMMON STOCK	36,000	461,880
	HERITAGE CRYSTAL CLEAN INC	COMMON STOCK USD.01	13,700	429,769
	HERITAGE FINANCIAL CORP	COMMON STOCK	31,257	884,573
	HERITAGE INSURANCE HOLDINGS	COMMON STOCK USD.0001	20,800	275,600
	HERMAN MILLER INC	COMMON STOCK USD.2	48,188	2,007,030
	HERON THERAPEUTICS INC	COMMON STOCK USD.01	66,369	1,559,672
	HERSHA HOSPITALITY TRUST	REIT USD.01	29,226	425,238
	HERTZ GLOBAL HOLDINGS INC	COMMON STOCK USD.01	80,258	1,264,064
	HESKA CORP	COMMON STOCK USD.001	4,948	474,711
	HEXCEL CORP	COMMON STOCK USD.01	66,994	4,911,330
	HIBBETT SPORTS INC	COMMON STOCK USD.01	18,871	529,143
	HIGHPOINT RESOURCES CORP	COMMON STOCK USD.001	83,395	140,938
	HIGHWOODS PROPERTIES INC	REIT USD.01	84,000	4,108,440
	HILL ROM HOLDINGS INC	COMMON STOCK	54,860	6,228,256
	HILLENBRAND INC	COMMON STOCK	61,764	2,057,359
	HILLTOP HOLDINGS INC	COMMON STOCK USD.01	61,764	1,539,777
	HILTON GRAND VACATIONS INC	COMMON STOCK USD.01	71,687	2,465,316

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	HINGHAM INSTITUTION FOR SVGS	COMMON STOCK USD1.0	600	126,120
	HMS HOLDINGS CORP	COMMON STOCK USD.01	68,600	2,030,560
	HNI CORP	COMMON STOCK USD1.0	36,800	1,378,528
	HOME BANCORP INC	COMMON STOCK USD.01	3,200	125,408
	HOME BANCSHARES INC	COMMON STOCK USD.01	130,169	2,559,123
	HOMESTREET INC	COMMON STOCK	20,453	695,402
	HOMETRUST BANCSHARES INC	COMMON STOCK	13,816	370,683
	HOMOLOGY MEDICINES INC	COMMON STOCK USD.0001	19,066	394,666
	HOOKER FURNITURE CORP	COMMON STOCK	9,800	251,762
	HOPE BANCORP INC	COMMON STOCK USD.001	100,320	1,490,755
	HORACE MANN EDUCATORS	COMMON STOCK USD.001	34,500	1,506,270
	HORIZON BANCORP INC/IN	COMMON STOCK	28,800	547,200
	HORIZON THERAPEUTICS PLC	COMMON STOCK USD.0001	145,696	5,274,195
	HOSTESS BRANDS INC	COMMON STOCK USD.0001	94,400	1,372,622
	HOUGHTON MIFFLIN HARCOURT CO	COMMON STOCK USD.01	86,300	539,375
	HOULIHAN LOKEY INC	COMMON STOCK USD.001	32,513	1,588,910
	HOWARD BANCORP INC	COMMON STOCK USD.01	6,608	111,543
	HOWARD HUGHES CORP/THE	COMMON STOCK	31,904	4,045,427
	HUB GROUP INC CL A	COMMON STOCK USD.01	25,580	1,311,998
	HUBBELL INC	COMMON STOCK USD.01	43,322	6,403,858
	HUBSPOT INC	COMMON STOCK USD.001	32,200	5,103,912
	HUDSON LTD CLASS A	COMMON STOCK USD.001	38,800	595,192
	HUDSON PACIFIC PROPERTIES IN	REIT USD.01	119,700	4,506,705
	HUNTSMAN CORP	COMMON STOCK USD.01	169,369	4,091,955
	HURCO COMPANIES INC	COMMON STOCK	7,900	303,044
	HURON CONSULTING GROUP INC	COMMON STOCK USD.01	19,094	1,312,140
	HYATT HOTELS CORP CL A	COMMON STOCK USD.01	28,800	2,583,648
	HYSTER YALE MATERIALS	COMMON STOCK USD.01	8,640	509,414
	I3 VERTICALS INC CLASS A	COMMON STOCK USD.0001	5,300	149,725
	IAA INC	COMMON STOCK USD.01	105,550	4,967,183
	IAC/INTERACTIVECORP	COMMON STOCK USD.001	59,025	14,703,718
	IBERIABANK CORP	COMMON STOCK USD1.0	42,275	3,163,438
	ICF INTERNATIONAL INC	COMMON STOCK USD.001	14,900	1,365,138
	ICHOR HOLDINGS LTD	COMMON STOCK USD.0001	17,900	595,533
	ICU MEDICAL INC	COMMON STOCK USD.1	15,268	2,856,948
	IDACORP INC	COMMON STOCK	41,381	4,419,491
	IES HOLDINGS INC	COMMON STOCK USD.01	3,500	89,810
	II VI INC	COMMON STOCK	75,060	2,527,270
	IMAX CORP	COMMON STOCK	44,000	898,920
	IMMERSION CORPORATION	COMMON STOCK USD.001	23,400	173,862
	IMMUNOGEN INC	COMMON STOCK USD.01	106,504	543,703
	IMMUNOMEDICS INC	COMMON STOCK USD.01	137,300	2,905,268
	IMPINJ INC	COMMON STOCK USD.001	14,900	385,314
	INDEPENDENCE CONTRACT DRILLI	COMMON STOCK USD.01	11,514	11,477
	INDEPENDENCE HOLDING CO	COMMON STOCK USD1.0	5,370	225,970
	INDEPENDENCE REALTY TRUST IN	REIT USD.01	75,600	1,064,448
	INDEPENDENT BANK CORP MICH	COMMON STOCK USD1.0	17,400	394,110
	INDEPENDENT BANK CORP/MA	COMMON STOCK USD.01	26,400	2,197,800
	INDEPENDENT BANK GROUP INC	COMMON STOCK USD.01	28,320	1,570,061
	INDUSTRIAL LOGISTICS PROPERT	REIT USD.01	57,137	1,281,012
	INFINERA CORP	COMMON STOCK USD.001	114,900	912,306
	INGEVITY CORP	COMMON STOCK USD.01	33,000	2,883,540

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	INGLES MARKETS INC CLASS A	COMMON STOCK USD.05	11,931	566,842
	INGREDION INC	COMMON STOCK USD.01	53,800	5,000,710
	INNERWORKINGS INC	COMMON STOCK USD.0001	36,300	200,013
	INNOPHOS HOLDINGS INC	COMMON STOCK USD.001	16,983	543,116
	INNOSPEC INC	COMMON STOCK USD.01	20,171	2,086,488
	INNOVATIVE INDUSTRIAL PROPER	REIT USD.001	7,400	561,438
	INNOVIVA INC	COMMON STOCK	56,300	797,208
	INOGEN INC	COMMON STOCK USD.001	14,500	990,785
	INOVALON HOLDINGS INC A	COMMON STOCK USD.000005	51,000	959,820
	INOVIO PHARMACEUTICALS INC	COMMON STOCK USD.001	74,100	244,530
	INPHI CORP	COMMON STOCK	35,500	2,627,710
	INSEGO CORP	COMMON STOCK	15,991	117,214
	INSIGHT ENTERPRISES INC	COMMON STOCK USD.01	29,050	2,041,925
	INSMED INC	COMMON STOCK USD.01	70,257	1,677,737
	INSPERITY INC	COMMON STOCK USD.01	31,900	2,744,676
	INSPIRE MEDICAL SYSTEMS INC	COMMON STOCK USD.001	10,600	786,626
	INSTALLED BUILDING PRODUCTS	COMMON STOCK USD.01	17,900	1,232,773
	INSTEEL INDUSTRIES INC	COMMON STOCK	17,950	385,746
	INSTRUCTURE INC	COMMON STOCK USD.0001	24,900	1,200,429
	INSULET CORP	COMMON STOCK USD.001	48,000	8,217,600
	INTEGER HOLDINGS CORP	COMMON STOCK USD.001	25,331	2,037,372
	INTEGRA LIFESCIENCES HOLDING	COMMON STOCK USD.01	59,300	3,456,004
	INTELLIA THERAPEUTICS INC	COMMON STOCK USD.0001	30,558	448,286
	INTELLIGENT SYSTEMS CORP	COMMON STOCK USD.01	1,935	77,284
	INTELSAT SA	COMMON STOCK USD.01	45,600	320,568
	INTER PARFUMS INC	COMMON STOCK USD.001	14,362	1,044,261
	INTERACTIVE BROKERS GRO CL A	COMMON STOCK USD.01	60,800	2,834,496
	INTERCEPT PHARMACEUTICALS IN	COMMON STOCK USD.001	19,578	2,426,106
	INTERDIGITAL INC	COMMON STOCK USD.01	28,923	1,576,014
	INTERFACE INC	COMMON STOCK USD.1	52,900	877,611
	INTERNATIONAL BANCSHARES CRP	COMMON STOCK USD1.0	46,847	2,017,700
	INTERNATIONAL GAME TECHNOLOG	COMMON STOCK USD.1	82,700	1,238,019
	INTERNATIONAL MONEY EXPRESS	COMMON STOCK	830	9,993
	INTERNATIONAL SEAWAYS INC	COMMON STOCK	16,765	498,926
	INTERSECT ENT INC	COMMON STOCK USD.001	24,500	610,050
	INTL FCSTONE INC	COMMON STOCK USD.01	10,677	521,358
	INTRA CELLULAR THERAPIES INC	COMMON STOCK USD.0001	31,700	1,087,627
	INTREPID POTASH INC	COMMON STOCK USD.001	81,100	219,781
	INTREXON CORP	COMMON STOCK	58,600	321,128
	INTRICON CORP	COMMON STOCK USD1.0	5,900	106,200
	INVACARE CORP	COMMON STOCK USD.25	33,600	303,072
	INVESCO MORTGAGE CAPITAL	REIT USD.01	113,516	1,890,041
	INVESTAR HOLDING CORP	COMMON STOCK USD1.0	1,656	39,744
	INVESTORS BANCORP INC	COMMON STOCK USD.01	194,255	2,314,548
	INVESTORS REAL ESTATE TRUST	REIT	11,100	804,750
	INVESTORS TITLE CO	COMMON STOCK	600	95,520
	INVITAE CORP	COMMON STOCK USD.0001	67,730	1,092,485
	INVITATION HOMES INC	REIT USD.01	424,448	12,720,707
	IONIS PHARMACEUTICALS INC	COMMON STOCK USD.001	102,800	6,210,148
		COMMON STOCK		
	IOVANCE BIOTHERAPEUTICS INC	USD.000041666	91,100	2,521,648

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	IRADIMED CORP	COMMON STOCK USD.0001	1,748	40,868
	IRHYTHM TECHNOLOGIES INC	COMMON STOCK USD.001	19,597	1,334,360
	IRIDIUM COMMUNICATIONS INC	COMMON STOCK USD.001	74,800	1,843,072
	IROBOT CORP	COMMON STOCK USD.01	22,325	1,130,315
	IRONWOOD PHARMACEUTICALS INC	COMMON STOCK USD.001	115,428	1,536,347
	ISTAR INC	REIT USD.001	60,718	881,018
	ITERIS INC	COMMON STOCK USD.1	6,847	34,167
	ITRON INC	COMMON STOCK	27,791	2,333,054
	ITT INC	COMMON STOCK USD1.0	70,000	5,173,700
	J + J SNACK FOODS CORP	COMMON STOCK	12,322	2,270,575
	J ALEXANDER S HOLDINGS	COMMON STOCK USD.001	11,944	114,185
	J.C. PENNEY CO INC	COMMON STOCK USD.5	273,134	305,910
	J2 GLOBAL INC	COMMON STOCK USD.01	37,337	3,498,850
	JABIL INC	COMMON STOCK USD.001	121,300	5,013,329
	JACK IN THE BOX INC	COMMON STOCK USD.01	21,022	1,640,347
	JAGGED PEAK ENERGY INC	COMMON STOCK USD.01	62,600	531,474
	JAMES RIVER GROUP HOLDINGS L	COMMON STOCK USD.0002	23,300	960,193
	JANUS HENDERSON GROUP PLC	COMMON STOCK	125,500	3,068,475
	JAZZ PHARMACEUTICALS PLC	COMMON STOCK USD.0001	43,807	6,539,509
	JBG SMITH PROPERTIES	REIT USD.01	96,558	3,851,699
	JEFFERIES FINANCIAL GROUP IN	COMMON STOCK USD1.0	210,500	4,498,385
	JELD WEN HOLDING INC	COMMON STOCK USD.01	57,800	1,353,098
	JERNIGAN CAPITAL INC	REIT USD.01	14,700	281,358
	JETBLUE AIRWAYS CORP	COMMON STOCK USD.01	237,223	4,440,815
	JOHN B. SANFILIPPO + SON INC	COMMON STOCK USD.01	8,200	748,496
	JOHN BEAN TECHNOLOGIES CORP	COMMON STOCK USD.01	25,765	2,902,685
	JOHNSON OUTDOORS INC A	COMMON STOCK USD.05	5,100	391,170
	JOINT CORP/THE	COMMON STOCK USD.001	10,146	163,756
	JONES LANG LASALLE INC	COMMON STOCK USD.01	41,931	7,299,768
	JOUNCE THERAPEUTICS INC	COMMON STOCK USD.001	15,200	132,696
	K12 INC	COMMON STOCK USD.0001	28,100	571,835
	KADANT INC	COMMON STOCK USD.01	9,344	984,297
	KADMON HOLDINGS INC	COMMON STOCK USD.001	88,532	401,050
	KAISER ALUMINUM CORP	COMMON STOCK USD.01	13,500	1,497,015
	KALA PHARMACEUTICALS INC	COMMON STOCK USD.001	17,238	63,608
	KALVISTA PHARMACEUTICALS INC	COMMON STOCK USD.001	9,091	161,911
	KAMAN CORP	COMMON STOCK USD1.0	23,654	1,559,272
	KAR AUCTION SERVICES INC	COMMON STOCK USD.01	102,950	2,243,281
	KARUNA THERAPEUTICS INC	COMMON STOCK	1,200	90,408
	KARYOPHARM THERAPEUTICS INC	COMMON STOCK USD.0001	45,300	868,401
	KB HOME	COMMON STOCK USD1.0	69,800	2,392,046
	KBR INC	COMMON STOCK USD.001	115,287	3,516,254
	KEARNY FINANCIAL CORP/MD	COMMON STOCK USD.01	74,663	1,032,589
	KELLY SERVICES INC A	COMMON STOCK USD1.0	24,072	543,546
	KEMET CORP	COMMON STOCK USD.01	48,500	1,311,925
	KEMPER CORP	COMMON STOCK USD.1	49,884	3,866,010
	KENNAMETAL INC	COMMON STOCK USD1.25	67,615	2,494,317
	KENNEDY WILSON HOLDINGS INC	COMMON STOCK USD.0001	103,800	2,314,740
	KEURIG DR PEPPER INC	COMMON STOCK USD.01	161,411	4,672,848
	KFORCE INC	COMMON STOCK USD.01	20,890	829,333
	KILROY REALTY CORP	REIT USD.01	80,981	6,794,306

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	KIMBALL ELECTRONICS INC	COMMON STOCK	20,300	356,265
	KIMBALL INTERNATIONAL B	COMMON STOCK USD.05	29,800	615,966
	KINDRED BIOSCIENCES INC	COMMON STOCK USD.0001	25,300	214,544
	KINIKSA PHARMACEUTICALS A	COMMON STOCK	9,115	100,812
	KINSALE CAPITAL GROUP INC	COMMON STOCK USD.01	16,700	1,697,722
	KIRBY CORP	COMMON STOCK USD.1	48,051	4,302,006
	KITE REALTY GROUP TRUST	REIT USD.01	67,900	1,326,087
	KKR REAL ESTATE FINANCE TRUS	REIT USD.01	19,492	398,027
	KLX ENERGY SERVICES HOLDING	COMMON STOCK USD.01	17,440	112,314
	KNIGHT SWIFT TRANSPORTATION	COMMON STOCK USD.001	98,546	3,531,889
	KNOLL INC	COMMON STOCK USD.01	41,700	1,053,342
	KNOWLES CORP	COMMON STOCK USD.01	72,200	1,527,030
	KODIAK SCIENCES INC	COMMON STOCK USD.0001	18,500	1,331,075
	KONTOOR BRANDS INC	COMMON STOCK	38,000	1,595,620
	KOPPERS HOLDINGS INC	COMMON STOCK USD.01	19,222	734,665
	KORN FERRY	COMMON STOCK USD.01	46,600	1,975,840
	KOSMOS ENERGY LTD	COMMON STOCK USD.01	273,900	1,561,230
	KRATON CORP	COMMON STOCK USD.01	28,500	721,620
	KRATOS DEFENSE + SECURITY	COMMON STOCK USD.001	75,073	1,352,065
	KRONOS WORLDWIDE INC	COMMON STOCK USD.01	25,000	335,000
	KRYSTAL BIOTECH INC	COMMON STOCK USD.00001	8,285	458,823
	KURA ONCOLOGY INC	COMMON STOCK USD.0001	27,061	372,089
	KVH INDUSTRIES INC	COMMON STOCK USD.01	15,103	168,096
	LA JOLLA PHARMACEUTICAL CO	COMMON STOCK USD.01	17,500	68,775
	LA Z BOY INC	COMMON STOCK USD1.0	38,400	1,208,832
	LADDER CAPITAL CORP REIT	REIT USD.001	78,867	1,422,761
	LADENBURG THALMANN FINANCIAL	COMMON STOCK USD.0001	95,200	331,296
	LAKELAND BANCORP INC	COMMON STOCK	34,545	600,392
	LAKELAND FINANCIAL CORP	COMMON STOCK	20,050	981,047
	LAMAR ADVERTISING CO A	REIT USD.001	69,265	6,182,594
	LANCASTER COLONY CORP	COMMON STOCK	15,554	2,490,195
	LANDEC CORP	COMMON STOCK USD.001	26,549	300,269
	LANDS END INC	COMMON STOCK USD.01	15,701	263,777
	LANDSTAR SYSTEM INC	COMMON STOCK USD.01	31,500	3,586,905
	LANNETT CO INC	COMMON STOCK USD.001	23,200	204,624
	LANTHEUS HOLDINGS INC	COMMON STOCK USD.01	28,400	582,484
	LAREDO PETROLEUM INC	COMMON STOCK USD.01	137,100	393,477
	LATTICE SEMICONDUCTOR CORP	COMMON STOCK USD.01	96,800	1,852,752
	LAUREATE EDUCATION INC A	COMMON STOCK USD.001	93,254	1,642,203
	LAWSON PRODUCTS INC	COMMON STOCK USD1.0	2,000	104,200
	LAZARD LTD CL A	COMMON STOCK USD.01	82,100	3,280,716
	LCI INDUSTRIES	COMMON STOCK USD.01	20,029	2,145,707
	LCNB CORPORATION	COMMON STOCK	2,600	50,180
	LEAR CORP	COMMON STOCK USD.01	48,300	6,626,760
*	LEGG MASON INC	COMMON STOCK USD.1	69,700	2,502,927
	LEMAITRE VASCULAR INC	COMMON STOCK USD.01	12,676	455,702
	LENDINGCLUB CORP	COMMON STOCK USD.01	56,860	717,573
	LENDINGTREE INC	COMMON STOCK USD.01	6,700	2,033,048
	LENNOX INTERNATIONAL INC	COMMON STOCK USD.01	27,633	6,741,623
	LEXICON PHARMACEUTICALS INC	COMMON STOCK USD.001	35,242	146,254
	LEXINGTON REALTY TRUST	REIT USD.0001	178,108	1,891,507
	LGI HOMES INC	COMMON STOCK USD.01	16,000	1,130,400

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	LHC GROUP INC	COMMON STOCK USD.01	24,060	3,314,506
	LIBERTY BROADBAND A	COMMON STOCK USD.01	19,421	2,419,080
	LIBERTY BROADBAND C	COMMON STOCK USD.01	83,550	10,506,413
	LIBERTY LATIN AMERIC CL A	COMMON STOCK USD.01	33,900	654,270
	LIBERTY LATIN AMERIC CL C	COMMON STOCK USD.01	90,600	1,763,076
	LIBERTY MEDIA COR SIRIUSXM A	TRACKING STK USD.01	67,868	3,280,739
	LIBERTY MEDIA COR SIRIUSXM C	TRACKING STK USD.01	120,536	5,802,603
	LIBERTY MEDIA CORP BRAVES A	TRACKING STK	9,146	271,179
	LIBERTY MEDIA CORP BRAVES C	TRACKING STK	28,214	833,442
	LIBERTY MEDIA CORP LIBERTY A	TRACKING STK USD.01	22,867	1,001,117
	LIBERTY MEDIA CORP LIBERTY C	TRACKING STK USD.01	155,947	7,168,104
	LIBERTY OILFIELD SERVICES A	COMMON STOCK	36,200	402,544
	LIBERTY PROPERTY TRUST	REIT USD.001	123,700	7,428,185
	LIBERTY TRIPADVISOR HDG A	COMMON STOCK USD.01	66,242	486,879
	LIFE STORAGE INC	REIT USD.01	37,802	4,093,201
	LIFETIME BRANDS INC	COMMON STOCK USD.01	9,700	67,415
	LIFEVANTAGE CORP	COMMON STOCK USD.0001	3,047	47,564
	LIGAND PHARMACEUTICALS	COMMON STOCK USD.001	15,008	1,565,184
	LIMELIGHT NETWORKS INC	COMMON STOCK USD.001	57,600	235,008
	LIMONEIRA CO	COMMON STOCK USD.01	9,400	180,762
	LINCOLN ELECTRIC HOLDINGS	COMMON STOCK	47,753	4,619,148
	LINDBLAD EXPEDITIONS HOLDING	COMMON STOCK USD.0001	20,200	330,270
	LINDSAY CORP	COMMON STOCK USD1.0	8,833	847,880
	LINEAGE CELL THERAPEUTICS IN	COMMON STOCK	61,800	55,002
	LIONS GATE ENTERTAINMENT A	COMMON STOCK NPV	41,600	443,456
	LIONS GATE ENTERTAINMENT B	COMMON STOCK	86,615	860,087
	LIQUIDITY SERVICES INC	COMMON STOCK USD.001	26,600	158,536
	LITHIA MOTORS INC CL A	COMMON STOCK	18,500	2,719,500
	LITTELFUSE INC	COMMON STOCK USD.01	19,476	3,725,759
	LIVANOVA PLC	COMMON STOCK GBP1.0	40,300	3,039,829
	LIVE OAK BANCSHARES INC	COMMON STOCK NPV	17,300	328,873
	LIVENT CORP	COMMON STOCK USD.001	124,000	1,060,200
	LIVEPERSON INC	COMMON STOCK USD.001	48,600	1,798,200
	LIVERAMP HOLDINGS INC	COMMON STOCK USD.1	54,000	2,595,780
	LIVONGO HEALTH INC	COMMON STOCK	11,396	285,584
	LOGICBIO THERAPEUTICS INC	COMMON STOCK USD.0001	1,806	13,003
	LOGMEIN INC	COMMON STOCK USD.01	37,700	3,232,398
	LORAL SPACE + COMMUNICATIONS	COMMON STOCK USD.01	12,200	394,304
	LOUISIANA PACIFIC CORP	COMMON STOCK USD1.0	94,351	2,799,394
	LPL FINANCIAL HOLDINGS INC	COMMON STOCK	64,300	5,931,675
	LSB INDUSTRIES INC	COMMON STOCK USD.1	20,600	86,520
	LTC PROPERTIES INC	REIT USD.01	33,800	1,513,226
	LULULEMON ATHLETICA INC	COMMON STOCK USD.005	93,745	21,717,904
	LUMBER LIQUIDATORS HOLDINGS	COMMON STOCK USD.001	23,800	232,526
	LUMENTUM HOLDINGS INC	COMMON STOCK USD.001	60,228	4,776,080
	LUMINEX CORP	COMMON STOCK USD.001	37,066	858,449
	LUTHER BURBANK CORP	COMMON STOCK	15,600	179,868
	LUXFER HOLDINGS PLC	COMMON STOCK	18,700	346,137
	LYDALL INC	COMMON STOCK USD.1	14,800	303,696
	LYFT INC A	COMMON STOCK USD.00001	149,400	6,427,188
	M/I HOMES INC	COMMON STOCK USD.01	24,300	956,205
	MACATAWA BANK CORP	COMMON STOCK	23,400	260,442
	MACERICH CO/THE	REIT USD.01	110,900	2,985,428
	MACK CALI REALTY CORP	REIT USD.01	75,540	1,747,240
	MACOM TECHNOLOGY SOLUTIONS H	COMMON STOCK USD.001	36,881	981,035

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	MACQUARIE INFRASTRUCTURE COR	COMMON STOCK USD.001	56,000	2,399,040
	MACROGENICS INC	COMMON STOCK USD.01	35,813	389,645
	MADISON SQUARE GARDEN CO A	COMMON STOCK USD.01	15,122	4,448,741
	MADRIGAL PHARMACEUTICALS INC	COMMON STOCK USD.0001	5,585	508,849
	MAGELLAN HEALTH INC	COMMON STOCK USD.01	19,850	1,553,263
	MAGENTA THERAPEUTICS INC	COMMON STOCK USD.001	14,264	216,242
	MAGNOLIA OIL + GAS CORP A	COMMON STOCK USD.0001	73,500	924,630
	MAGNUM HUNTER RESOURCES CORP	CALL EXP 15APR16	14,630	-
	MALIBU BOATS INC A	COMMON STOCK USD.01	16,100	659,295
	MALLINCKRODT PLC	COMMON STOCK USD.2	71,600	249,884
	MAMMOTH ENERGY SERVICES INC	COMMON STOCK USD.01	6,700	14,740
	MANHATTAN ASSOCIATES INC	COMMON STOCK USD.01	52,976	4,224,836
	MANITOWOC COMPANY INC	COMMON STOCK USD.01	30,850	539,875
	MANNKIND CORP	COMMON STOCK USD.01	114,200	147,318
	MANPOWERGROUP INC	COMMON STOCK USD.01	46,000	4,466,600
	MANTECH INTERNATIONAL CORP A	COMMON STOCK USD.01	21,939	1,752,487
	MARCUS + MILLICHAP INC	COMMON STOCK USD.0001	17,000	633,250
	MARCUS CORPORATION	COMMON STOCK USD1.0	16,500	524,205
	MARINE PRODUCTS CORP	COMMON STOCK USD.1	8,362	120,413
	MARINEMAX INC	COMMON STOCK USD.001	18,562	309,800
	MARINUS PHARMACEUTICALS INC	COMMON STOCK USD.001	30,000	64,800
	MARKEL CORP	COMMON STOCK	10,770	12,311,941
	MARKER THERAPEUTICS INC	COMMON STOCK USD.001	20,241	58,294
	MARLIN BUSINESS SERVICES INC	COMMON STOCK USD.01	8,800	193,424
	MARRIOTT VACATIONS WORLD	COMMON STOCK USD.01	34,310	4,417,756
	MARTEN TRANSPORT LTD	COMMON STOCK USD.01	31,306	672,766
	MARVELL TECHNOLOGY GROUP LTD	COMMON STOCK USD.002	520,867	13,834,228
	MASIMO CORP	COMMON STOCK USD.001	37,900	5,990,474
	MASONITE INTERNATIONAL CORP	COMMON STOCK	19,525	1,409,900
	MASTEC INC	COMMON STOCK USD.1	45,557	2,922,937
	MASTERCRAFT BOAT HOLDINGS IN	COMMON STOCK USD.01	11,600	182,700
	MATADOR RESOURCES CO	COMMON STOCK USD.01	85,737	1,540,694
	MATCH GROUP INC	COMMON STOCK USD.001	43,200	3,547,152
	MATERION CORP	COMMON STOCK	16,799	998,701
	MATRIX SERVICE CO	COMMON STOCK USD.01	21,900	501,072
	MATSON INC	COMMON STOCK	37,024	1,510,579
	MATTEL INC	COMMON STOCK USD1.0	282,700	3,830,585
	MATTHEWS INTL CORP CLASS A	COMMON STOCK USD1.0	27,386	1,045,324
	MAXAR TECHNOLOGIES INC	COMMON STOCK	45,100	706,717
	MAXIMUS INC	COMMON STOCK	51,828	3,855,485
	MAXLINEAR INC	COMMON STOCK	51,442	1,091,599
	MBIA INC	COMMON STOCK USD1.0	76,936	715,505
	MCDERMOTT INTL INC	COMMON STOCK USD1.0	153,090	103,581
	MCGRATH RENTCORP	COMMON STOCK	21,048	1,611,014
	MDC HOLDINGS INC	COMMON STOCK USD.01	41,290	1,575,626
	MDC PARTNERS INC A	COMMON STOCK	41,550	115,509
	MDU RESOURCES GROUP INC	COMMON STOCK USD1.0	159,445	4,737,111
	MEDALLIA INC	COMMON STOCK	12,300	382,653
	MEDIA GEN INC CVR	COMMON STOCK	96,500	164,050
	MEDICAL PROPERTIES TRUST INC	REIT USD.001	407,681	8,606,146
	MEDICINES COMPANY	COMMON STOCK USD.001	59,514	5,055,119
	MEDICINNOVA INC	COMMON STOCK USD.001	26,484	178,502
	MEDIFAST INC	COMMON STOCK USD.001	9,500	1,041,010
	MEDNAX INC	COMMON STOCK USD.01	71,998	2,000,824
	MEDPACE HOLDINGS INC	COMMON STOCK USD.01	21,675	1,822,001

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	MEET GROUP INC/THE	COMMON STOCK USD.001	54,000	270,540
	MEI PHARMA INC	COMMON STOCK USD.00000002	28,116	69,728
	MEIRAGTX HOLDINGS PLC	COMMON STOCK USD.00001	12,200	244,244
	MENLO THERAPEUTICS INC	COMMON STOCK USD.0001	656	3,044
	MERCANTILE BANK CORP	COMMON STOCK	12,400	452,228
	MERCHANTS BANCORP/IN	COMMON STOCK	13,205	260,271
	MERCURY GENERAL CORP	COMMON STOCK	22,600	1,101,298
	MERCURY SYSTEMS INC	COMMON STOCK USD.01	42,896	2,964,543
	MEREDITH CORP	COMMON STOCK USD1.0	33,400	1,084,498
	MERIDIAN BANCORP INC	COMMON STOCK	42,759	859,028
	MERIDIAN BIOSCIENCE INC	COMMON STOCK	43,140	421,478
	MERIT MEDICAL SYSTEMS INC	COMMON STOCK	44,620	1,393,036
	MERITAGE HOMES CORP	COMMON STOCK USD.01	30,629	1,871,738
	MERITOR INC	COMMON STOCK USD1.0	65,312	1,710,521
	MERSANA THERAPEUTICS INC	COMMON STOCK USD.0001	500	2,865
	MESA LABORATORIES INC	COMMON STOCK	2,600	648,440
	META FINANCIAL GROUP INC	COMMON STOCK USD.01	27,916	1,019,509
	METHODE ELECTRONICS INC	COMMON STOCK USD.5	27,260	1,072,681
	METROCITY BANKSHARES INC	COMMON STOCK	12,500	218,740
	METROPOLITAN BANK HOLDING CO	COMMON STOCK	5,500	264,946
	MFA FINANCIAL INC	REIT USD.01	366,100	2,800,665
	MGE ENERGY INC	COMMON STOCK USD1.0	29,850	2,352,777
	MGIC INVESTMENT CORP	COMMON STOCK USD1.0	291,300	4,127,721
	MGP INGREDIENTS INC	COMMON STOCK	12,100	586,245
	MICHAELS COS INC/THE	COMMON STOCK USD.06775	78,362	633,949
	MICROSTRATEGY INC CL A	COMMON STOCK USD.001	7,068	1,008,109
	MIDDLEBY CORP	COMMON STOCK USD.01	43,782	4,795,005
	MIDDLESEX WATER CO	COMMON STOCK	13,392	851,329
	MIDLAND STATES BANCORP INC	COMMON STOCK USD.01	12,400	359,104
	MIDWESTONE FINANCIAL GROUP I	COMMON STOCK USD.01	5,100	184,773
	MILLENDO THERAPEUTICS INC	COMMON STOCK	500	3,370
	MILLER INDUSTRIES INC/TENN	COMMON STOCK USD.01	10,900	404,717
	MINERALS TECHNOLOGIES INC	COMMON STOCK USD.1	29,010	1,671,846
	MINERVA NEUROSCIENCES INC	COMMON STOCK USD.0001	23,326	165,848
	MIRATI THERAPEUTICS INC	COMMON STOCK	21,482	2,768,171
	MISONIX INC	COMMON STOCK USD.0001	5,793	107,808
	MISTRAS GROUP INC	COMMON STOCK USD.01	20,600	293,962
	MITEK SYSTEMS INC	COMMON STOCK USD.001	24,900	190,485
	MKS INSTRUMENTS INC	COMMON STOCK	44,703	4,917,777
	MOBILE MINI INC	COMMON STOCK USD.01	38,753	1,469,126
	MOBILEIRON INC	COMMON STOCK USD.0001	60,500	294,030
	MODEL N INC	COMMON STOCK USD.00015	25,657	899,791
	MODERNA INC	COMMON STOCK USD.0001	161,300	3,155,028
	MODINE MANUFACTURING CO	COMMON STOCK USD.625	45,200	348,040
	MOELIS + CO CLASS A	COMMON STOCK USD.01	37,334	1,191,701
	MOLECULAR TEMPLATES INC	COMMON STOCK USD.001	9,696	135,599
	MOLINA HEALTHCARE INC	COMMON STOCK USD.001	49,650	6,737,009
	MOMENTA PHARMACEUTICALS INC	COMMON STOCK USD.0001	77,045	1,520,098
	MONARCH CASINO + RESORT INC	COMMON STOCK USD.01	9,225	447,874
	MONGODB INC	COMMON STOCK USD.001	33,000	4,343,130
	MONMOUTH REAL ESTATE INV COR	REIT USD.01	74,700	1,081,656
	MONOLITHIC POWER SYSTEMS INC	COMMON STOCK USD.001	33,400	5,945,868
	MONRO INC	COMMON STOCK USD.01	26,108	2,041,646
	MONTAGE RESOURCES CORP	COMMON STOCK USD.01	1,826	14,498
	MOOG INC CLASS A	COMMON STOCK USD1.0	25,799	2,201,429

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	MORNINGSTAR INC	COMMON STOCK	15,395	2,329,417
	MORPHIC HOLDING INC	COMMON STOCK USD.0001	612	10,502
	MOTORCAR PARTS OF AMERICA IN	COMMON STOCK USD.01	15,700	345,871
	MOVADO GROUP INC	COMMON STOCK USD.01	14,000	304,360
	MR COOPER GROUP INC	COMMON STOCK USD.01	52,401	655,537
	MRC GLOBAL INC	COMMON STOCK USD.01	71,801	979,366
	MSA SAFETY INC	COMMON STOCK	27,915	3,527,339
	MSC INDUSTRIAL DIRECT CO A	COMMON STOCK USD.001	34,501	2,707,293
	MSG NETWORKS INC A	COMMON STOCK USD.01	50,975	886,965
	MTS SYSTEMS CORP	COMMON STOCK USD.25	14,440	693,553
	MUELLER INDUSTRIES INC	COMMON STOCK USD.01	48,400	1,536,700
	MUELLER WATER PRODUCTS INC A	COMMON STOCK USD.01	127,100	1,522,658
	MURPHY OIL CORP	COMMON STOCK USD1.0	125,646	3,367,313
	MURPHY USA INC	COMMON STOCK	24,600	2,878,200
	MUSTANG BIO INC	COMMON STOCK USD.0001	21,867	89,217
	MUTUALFIRST FINANCIAL INC	COMMON STOCK USD.01	800	31,736
	MVB FINANCIAL CORP	COMMON STOCK USD1.0	7,600	189,623
	MYERS INDUSTRIES INC	COMMON STOCK	25,743	429,393
	MYOKARDIA INC	COMMON STOCK USD.0001	34,755	2,533,118
	MYR GROUP INC/DELAWARE	COMMON STOCK USD.01	15,000	488,850
	MYRIAD GENETICS INC	COMMON STOCK USD.01	55,600	1,513,988
	N B T BANCORP INC	COMMON STOCK USD.01	37,685	1,528,504
	NABORS INDUSTRIES LTD	COMMON STOCK USD.001	309,120	890,266
	NACCO INDUSTRIES CL A	COMMON STOCK USD1.0	3,354	157,068
	NANOSTRING TECHNOLOGIES INC	COMMON STOCK USD.0001	25,809	718,006
	NAPCO SECURITY TECHNOLOGIES	COMMON STOCK USD.01	9,195	270,241
	NATERA INC	COMMON STOCK USD.0001	44,233	1,490,210
	NATHAN S FAMOUS INC	COMMON STOCK USD.01	2,396	169,828
	NATIONAL BANK HOLD CL A	COMMON STOCK	21,700	764,274
	NATIONAL BANKSHARES INC/VA	COMMON STOCK USD1.25	8,300	372,919
	NATIONAL BEVERAGE CORP	COMMON STOCK USD.01	11,260	574,485
	NATIONAL CINEMEDIA INC	COMMON STOCK USD.01	64,100	467,289
	NATIONAL FUEL GAS CO	COMMON STOCK USD1.0	67,984	3,163,975
	NATIONAL GENERAL HLDGS	COMMON STOCK USD.01	54,700	1,208,870
	NATIONAL HEALTHCARE CORP	COMMON STOCK USD.01	10,700	924,801
	NATIONAL INSTRUMENTS CORP	COMMON STOCK USD.01	100,325	4,247,761
	NATIONAL PRESTO INDS INC	COMMON STOCK USD1.0	4,100	362,399
	NATIONAL RESEARCH CORP	COMMON STOCK USD.001	9,027	595,240
	NATIONAL RETAIL PROPERTIES	REIT USD.01	135,756	7,279,237
	NATIONAL STORAGE AFFILIATES	REIT USD.01	42,900	1,442,298
	NATIONAL VISION HOLDINGS INC	COMMON STOCK USD.01	61,006	1,978,425
	NATIONAL WESTERN LIFE GROU A	COMMON STOCK USD.01	1,881	547,145
	NATL HEALTH INVESTORS INC	REIT USD.01	34,416	2,804,216
	NATURAL GAS SERVICES GROUP	COMMON STOCK USD.01	14,300	175,318
	NATURAL GROCERS BY VITAMIN C	COMMON STOCK USD.001	9,900	97,713
	NATURES SUNSHINE PRODS INC	COMMON STOCK	16,500	147,345
	NATUS MEDICAL INC	COMMON STOCK USD.001	29,700	979,803
	NAVIENT CORP	COMMON STOCK USD.01	160,200	2,191,536
	NAVISTAR INTERNATIONAL CORP	COMMON STOCK USD.1	40,600	1,174,964
	NCR CORPORATION	COMMON STOCK USD.01	99,788	3,508,546
	NEENAH INC	COMMON STOCK USD.01	13,700	964,891
	NEKTAR THERAPEUTICS	COMMON STOCK USD.0001	133,400	2,879,439
	NELNET INC CL A	COMMON STOCK USD.01	15,300	891,072
	NEOGEN CORP	COMMON STOCK USD.16	42,385	2,766,045
	NEOGENOMICS INC	COMMON STOCK USD.001	75,283	2,202,028
	NEOPHOTONICS CORP	COMMON STOCK USD.0025	25,400	224,028

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	NETGEAR INC	COMMON STOCK USD.001	27,800	681,378
	NETSCOUT SYSTEMS INC	COMMON STOCK USD.001	61,400	1,477,898
	NEUROCRINE BIOSCIENCES INC	COMMON STOCK USD.001	71,857	7,723,909
	NEURONETICS INC	COMMON STOCK USD.01	1,766	7,929
	NEVRO CORP	COMMON STOCK USD.001	23,300	2,738,682
	NEW AGE BEVERAGES CORP	COMMON STOCK USD.001	59,317	107,957
	NEW JERSEY RESOURCES CORP	COMMON STOCK USD2.5	72,550	3,233,554
	NEW RELIC INC	COMMON STOCK USD.001	37,800	2,483,838
	NEW RESIDENTIAL INVESTMENT	REIT USD.01	327,167	5,270,660
	NEW SENIOR INVESTMENT GROUP	REIT	71,000	543,150
	NEW YORK COMMUNITY BANCORP	COMMON STOCK USD.01	372,289	4,474,914
	NEW YORK MORTGAGE TRUST INC	REIT USD.02	207,800	1,295,109
	NEW YORK TIMES CO A	COMMON STOCK USD.1	125,000	4,021,250
	NEWMARK GROUP INC CLASS A	COMMON STOCK USD.01	127,241	1,712,028
	NEWMARKET CORP	COMMON STOCK	5,459	2,655,913
	NEWPARK RESOURCES INC	COMMON STOCK USD.01	70,800	443,916
	NEXPOINT RESIDENTIAL	REIT USD.01	16,000	720,000
	NEXSTAR MEDIA GROUP INC CL A	COMMON STOCK USD.01	36,252	4,250,547
	NEXTCURE INC	COMMON STOCK USD.001	10,952	616,926
	NEXTGEN HEALTHCARE INC	COMMON STOCK USD.01	47,500	763,325
	NEXTIER OILFIELD SOLUTIONS I	COMMON STOCK USD.01	126,180	845,406
	NGM BIOPHARMACEUTICALS INC	COMMON STOCK USD.001	19,331	356,718
	NIC INC	COMMON STOCK	53,100	1,186,785
	NICOLET BANKSHARES INC	COMMON STOCK	7,900	583,415
	NINE ENERGY SERVICE INC	COMMON STOCK	13,800	107,916
	NL INDUSTRIES	COMMON STOCK USD.125	12,400	48,484
	NLIGHT INC	COMMON STOCK	18,600	377,208
	NMI HOLDINGS INC CLASS A	COMMON STOCK USD.01	54,300	1,801,674
	NN INC	COMMON STOCK USD.01	28,200	260,850
	NOBLE CORP PLC	COMMON STOCK USD.01	209,400	255,468
	NOODLES + CO	COMMON STOCK USD.01	9,200	50,968
	NORDIC AMERICAN TANKERS LTD	COMMON STOCK USD.01	79,900	393,108
	NORDSON CORP	COMMON STOCK	44,448	7,237,912
	NORTHERN OIL AND GAS INC	COMMON STOCK USD.001	157,900	369,486
	NORTHFIELD BANCORP INC	COMMON STOCK USD.01	37,253	631,811
	NORTHRIM BANCORP INC	COMMON STOCK USD1.0	1,700	65,110
	NORTHWEST BANCSHARES INC	COMMON STOCK USD.01	78,675	1,308,365
	NORTHWEST NATURAL HOLDING CO	COMMON STOCK	24,633	1,816,191
	NORTHWEST PIPE CO	COMMON STOCK USD.01	9,300	309,783
	NORTHWESTERN CORP	COMMON STOCK USD.01	42,495	3,045,617
	NORWOOD FINANCIAL CORP	COMMON STOCK USD.1	2,300	89,470
	NOVAGOLD RESOURCES INC	COMMON STOCK	169,700	1,520,512
	NOVANTA INC	COMMON STOCK	26,300	2,325,972
	NOVAVAX INC	COMMON STOCK USD.01	15,710	62,526
	NOVOCURE LTD	COMMON STOCK	68,451	5,768,366
	NOW INC	COMMON STOCK USD.01	89,200	1,002,608
	NU SKIN ENTERPRISES INC A	COMMON STOCK USD.001	47,000	1,926,060
	NUANCE COMMUNICATIONS INC	COMMON STOCK USD.001	234,404	4,179,423
	NUTANIX INC A	COMMON STOCK USD.000025	132,685	4,147,733
	NUVASIVE INC	COMMON STOCK USD.001	42,099	3,255,937
	NV5 GLOBAL INC	COMMON STOCK USD.01	8,100	408,645
	NVE CORP	COMMON STOCK USD.01	4,717	336,794
	NVENT ELECTRIC PLC	COMMON STOCK USD.01	124,330	3,180,361
	O I GLASS INC	COMMON STOCK	122,274	1,458,729
	OASIS PETROLEUM INC	COMMON STOCK USD.01	227,200	740,672
	OCEANEERING INTL INC	COMMON STOCK USD.25	85,504	1,274,865

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	OCEANFIRST FINANCIAL CORP	COMMON STOCK USD.01	36,532	933,027
	OCULAR THERAPEUTIX INC	COMMON STOCK USD.0001	31,250	123,438
	OCWEN FINANCIAL CORP	COMMON STOCK USD.01	96,200	131,794
	ODONATE THERAPEUTICS INC	COMMON STOCK USD.01	9,015	292,537
	OFFICE DEPOT INC	COMMON STOCK USD.01	475,863	1,303,865
	OFFICE PROPERTIES INCOME TRU	REIT USD.01	40,757	1,309,930
	OFG BANCORP	COMMON STOCK USD1.0	36,418	859,829
	OGE ENERGY CORP	COMMON STOCK USD.01	155,100	6,897,297
	OIL DRI CORP OF AMERICA	COMMON STOCK USD.1	5,500	199,375
	OIL STATES INTERNATIONAL INC	COMMON STOCK USD.01	45,600	743,736
	OKTA INC	COMMON STOCK	83,200	9,598,337
	OLD NATIONAL BANCORP	COMMON STOCK	136,034	2,488,062
	OLD REPUBLIC INTL CORP	COMMON STOCK USD1.0	224,270	5,016,920
	OLD SECOND BANCORP INC	COMMON STOCK USD1.0	16,300	219,561
	OLIN CORP	COMMON STOCK USD1.0	129,939	2,241,448
	OLLIE S BARGAIN OUTLET HOLDI	COMMON STOCK USD.001	39,900	2,605,869
	OLYMPIC STEEL INC	COMMON STOCK	9,189	164,667
	OMEGA FLEX INC	COMMON STOCK USD.01	2,300	249,460
	OMEGA HEALTHCARE INVESTORS	REIT USD.1	168,917	7,153,635
	OMEROS CORP	COMMON STOCK USD.01	39,900	562,191
	OMNICELL INC	COMMON STOCK USD.001	32,700	2,672,244
	OMNOVA SOLUTIONS INC	COMMON STOCK USD.1	36,000	363,960
	ON DECK CAPITAL INC	COMMON STOCK USD.005	42,400	175,536
	ON SEMICONDUCTOR CORP	COMMON STOCK USD.01	323,921	7,897,194
	ONE GAS INC	COMMON STOCK	42,600	3,986,082
	ONE LIBERTY PROPERTIES INC	REIT USD1.0	14,985	407,442
	ONEMAIN HOLDINGS INC	COMMON STOCK USD.01	49,200	2,073,780
	ONESPAN INC	COMMON STOCK USD.001	25,997	445,069
	ONESPAWORLD HOLDINGS LTD	COMMON STOCK USD.0001	31,500	530,460
	ONTO INNOVATION INC	COMMON STOCK	41,290	1,508,737
	OOMA INC	COMMON STOCK USD.0001	14,300	189,189
	OPKO HEALTH INC	COMMON STOCK USD.01	303,222	445,736
	OPPENHEIMER HOLDINGS CL A	COMMON STOCK USD.001	8,800	241,824
	OPTIMIZERX CORP	COMMON STOCK USD.001	6,495	66,704
	OPTINOSE INC	COMMON STOCK USD.001	13,292	122,552
	OPTION CARE HEALTH INC	COMMON STOCK USD.0001	103,500	386,055
	OPUS BANK	COMMON STOCK	15,200	393,224
	ORASURE TECHNOLOGIES INC	COMMON STOCK USD.000001	48,210	387,126
	ORBCOMM INC	COMMON STOCK USD.001	49,900	210,079
	ORCHID ISLAND CAPITAL INC	REIT USD.01	39,400	230,490
	ORGANOGENESIS HOLDINGS INC	COMMON STOCK	1,300	6,253
	ORIGIN BANCORP INC	COMMON STOCK	12,200	461,648
	ORION ENGINEERED CARBONS SA	COMMON STOCK	43,500	839,550
	ORMAT TECHNOLOGIES INC	COMMON STOCK USD.001	31,551	2,351,181
	ORRSTOWN FINL SERVICES INC	COMMON STOCK	1,300	29,406
	ORTHOFIX MEDICAL INC	COMMON STOCK USD.1	14,300	660,374
	ORTHOPEDIATRICS CORP	COMMON STOCK USD.00025	6,046	284,102
	OSHKOSH CORP	COMMON STOCK USD.01	54,925	5,198,651
	OSI SYSTEMS INC	COMMON STOCK	13,200	1,329,768
	OSMOTICA PHARMACEUTICALS PLC	COMMON STOCK USD.01	4,752	33,216
	OTTER TAIL CORP	COMMON STOCK USD5.0	33,100	1,697,699
	OUTFRONT MEDIA INC	REIT USD.01	115,022	3,084,890
	OVERSEAS SHIPHOLDING GROUP A	COMMON STOCK	30,200	69,460
	OVERSTOCK.COM INC	COMMON STOCK USD.0001	13,200	93,060
	OWENS + MINOR INC	COMMON STOCK USD2.0	51,698	267,279
	OWENS CORNING	COMMON STOCK USD.001	85,996	5,600,060

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	OXFORD INDUSTRIES INC	COMMON STOCK USD1.0	13,691	1,032,575
	P G + E CORP	COMMON STOCK	426,000	4,630,620
	PACIFIC BIOSCIENCES OF CALIF	COMMON STOCK USD.0001	112,486	578,178
	PACIFIC PREMIER BANCORP INC	COMMON STOCK USD.01	48,148	1,569,866
	PACIRA BIOSCIENCES INC	COMMON STOCK USD.001	32,800	1,485,840
	PACWEST BANCORP	COMMON STOCK	90,724	3,472,007
	PAGERDUTY INC	COMMON STOCK USD.000005	33,000	771,870
	PALATIN TECHNOLOGIES INC	COMMON STOCK USD.01	148,708	116,319
	PALO ALTO NETWORKS INC	COMMON STOCK USD.0001	75,300	17,413,125
	PALOMAR HOLDINGS INC	COMMON STOCK USD.0001	9,900	500,609
	PANHANDLE OIL AND GAS INC A	COMMON STOCK USD.01666	13,682	153,375
	PAPA JOHN S INTL INC	COMMON STOCK USD.01	18,250	1,152,488
	PAR PACIFIC HOLDINGS INC	COMMON STOCK USD.01	27,190	631,896
	PAR TECHNOLOGY CORP/DEL	COMMON STOCK USD.02	9,900	304,326
	PARAMOUNT GROUP INC	REIT USD.01	162,600	2,263,392
	PARATEK PHARMACEUTICALS INC	COMMON STOCK USD.001	16,300	65,689
	PARETEUM CORP	COMMON STOCK	47,830	20,916
	PARK AEROSPACE CORP	COMMON STOCK USD.1	22,850	371,770
	PARK HOTELS + RESORTS INC	REIT USD.01	193,873	5,015,495
	PARK NATIONAL CORP	COMMON STOCK	11,217	1,148,396
	PARK OHIO HOLDINGS CORP	COMMON STOCK USD1.0	8,500	286,025
	PARKE BANCORP INC	COMMON STOCK USD.1	7,100	179,280
	PARSLEY ENERGY INC CLASS A	COMMON STOCK USD.01	214,100	4,048,631
	PARSONS CORP	COMMON STOCK USD1.0	13,000	536,640
	PARTY CITY HOLDCO INC	COMMON STOCK USD.01	50,100	117,234
	PATRICK INDUSTRIES INC	COMMON STOCK	20,250	1,061,708
	PATTERN ENERGY GROUP INC A	COMMON STOCK USD.01	66,100	1,768,506
	PATTERSON COS INC	COMMON STOCK USD.01	67,000	1,372,160
	PATTERSON UTI ENERGY INC	COMMON STOCK USD.01	176,800	1,856,400
	PAYCOM SOFTWARE INC	COMMON STOCK USD.01	39,300	10,405,068
	PAYLOCITY HOLDING CORP	COMMON STOCK USD.001	27,100	3,274,222
	PAYSIGN INC	COMMON STOCK	23,369	237,195
	PBF ENERGY INC CLASS A	COMMON STOCK USD.001	99,900	3,133,863
	PC CONNECTION INC	COMMON STOCK USD.01	9,500	471,770
	PCB BANCORP	COMMON STOCK	5,162	89,199
	PCSB FINANCIAL CORP	COMMON STOCK USD.01	12,300	249,075
	PDC ENERGY INC	COMMON STOCK USD.01	56,294	1,473,214
	PDF SOLUTIONS INC	COMMON STOCK USD.00015	25,000	422,250
	PDL BIOPHARMA INC	COMMON STOCK USD.01	146,110	474,127
	PEABODY ENERGY CORP	COMMON STOCK	62,200	567,264
	PEAPACK GLADSTONE FINL CORP	COMMON STOCK	10,305	318,425
	PEBBLEBROOK HOTEL TRUST	REIT USD.01	109,010	2,922,558
	PEGASYSYSTEMS INC	COMMON STOCK USD.01	31,762	2,529,843
	PENN NATIONAL GAMING INC	COMMON STOCK USD.01	90,738	2,319,263
	PENN REAL ESTATE INVEST TST	REIT USD1.0	65,348	348,305
	PENN VIRGINIA CORP	COMMON STOCK	11,600	352,060
	PENNANT GROUP INC/THE	COMMON STOCK USD.001	20,382	674,033
	PENNS WOODS BANCORP INC	COMMON STOCK USD5.55	7,800	277,368
	PENNYMAC FINANCIAL SERVICES	COMMON STOCK USD.0001	19,758	672,562
	PENNYMAC MORTGAGE INVESTMENT	REIT USD.01	70,942	1,581,294
	PENSKE AUTOMOTIVE GROUP INC	COMMON STOCK USD.0001	28,400	1,426,248
	PENUMBRA INC	COMMON STOCK USD.001	25,200	4,139,604
	PEOPLE S UTAH BANCORP	COMMON STOCK USD.01	11,500	346,380
	PEOPLES BANCORP INC	COMMON STOCK	14,595	505,863
	PEOPLES FINANCIAL SERVICES	COMMON STOCK USD2.0	6,300	317,205
	PERDOCEO EDUCATION CORP	COMMON STOCK USD.01	55,600	1,022,484

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	PERFICIENT INC	COMMON STOCK USD.001	26,700	1,230,069
	PERFORMANCE FOOD GROUP CO	COMMON STOCK USD.01	83,900	4,319,172
	PERSONALIS INC	COMMON STOCK	6,914	75,363
	PERSPECTA INC	COMMON STOCK USD.01	113,798	3,008,819
	PETIQ INC	COMMON STOCK USD.001	14,798	370,690
	PETMED EXPRESS INC	COMMON STOCK USD.001	17,700	416,304
	PFENEX INC	COMMON STOCK USD.001	23,537	258,436
	PGT INNOVATIONS INC	COMMON STOCK USD.01	39,300	585,963
	PHATHOM PHARMACEUTICALS INC	COMMON STOCK USD.0001	8,500	263,930
	PHIBRO ANIMAL HEALTH CORP A	COMMON STOCK USD.001	14,113	350,426
	PHOTRONICS INC	COMMON STOCK USD.01	59,242	933,654
	PHREESIA INC	COMMON STOCK USD.001	8,094	215,624
	PHYSICIANS REALTY TRUST	REIT USD.01	148,900	2,820,166
	PICO HOLDINGS INC	COMMON STOCK USD.001	24,084	267,814
	PIEDMONT OFFICE REALTY TRU A	REIT USD.01	104,000	2,312,960
	PIERIS PHARMACEUTICALS INC	COMMON STOCK USD.001	42,300	153,126
	PILGRIM S PRIDE CORP	COMMON STOCK USD.01	45,830	1,499,328
	PING IDENTITY HOLDING CORP	COMMON STOCK USD.001	10,900	264,458
	PINNACLE FINANCIAL PARTNERS	COMMON STOCK USD1.0	61,997	3,967,808
	PIPER SANDLER COS	COMMON STOCK USD.01	11,841	946,570
	PITNEY BOWES INC	COMMON STOCK USD1.0	168,200	677,846
	PJT PARTNERS INC A	COMMON STOCK	15,300	690,489
	PLANET FITNESS INC CL A	COMMON STOCK USD.0001	65,500	4,891,540
	PLANTRONICS INC	COMMON STOCK USD.01	27,700	757,318
	PLAYAGS INC	COMMON STOCK USD.01	13,100	158,903
	PLEXUS CORP	COMMON STOCK USD.01	25,300	1,946,582
	PLUG POWER INC	COMMON STOCK USD.01	154,500	488,220
	PLURALSIGHT INC A	COMMON STOCK USD.0001	40,800	702,168
	PNM RESOURCES INC	COMMON STOCK	64,932	3,292,702
	POLARIS INC	COMMON STOCK USD.01	45,768	4,654,606
	POLYONE CORPORATION	COMMON STOCK USD.01	61,066	2,246,618
	POOL CORP	COMMON STOCK USD.001	29,874	6,344,640
	POPULAR INC	COMMON STOCK USD.01	75,084	4,411,185
	PORTLAND GENERAL ELECTRIC CO	COMMON STOCK	73,200	4,083,828
	PORTOLA PHARMACEUTICALS INC	COMMON STOCK USD.001	58,855	1,405,457
	POST HOLDINGS INC	COMMON STOCK USD.01	50,814	5,543,807
	POTBELLY CORP	COMMON STOCK USD.01	19,300	81,446
	POTLATCHDELTIC CORP	REIT USD1.0	54,105	2,341,123
	POWELL INDUSTRIES INC	COMMON STOCK USD.01	9,600	470,304
	POWER INTEGRATIONS INC	COMMON STOCK USD.001	24,400	2,413,404
	PQ GROUP HOLDINGS INC	COMMON STOCK	26,400	453,552
	PRA GROUP INC	COMMON STOCK USD.01	40,000	1,452,000
	PRA HEALTH SCIENCES INC	COMMON STOCK USD.01	49,238	5,472,804
	PRECISION BIOSCIENCES INC	COMMON STOCK	28,348	394,155
	PREFERRED APARTMENT COMMUN A	REIT USD.01	25,900	344,988
	PREFERRED BANK/LOS ANGELES	COMMON STOCK	10,700	642,963
	PREFORMED LINE PRODUCTS CO	COMMON STOCK USD2.0	3,500	211,225
	PREMIER FINANCIAL BANCORP	COMMON STOCK	3,902	70,782
	PREMIER INC CLASS A	COMMON STOCK USD.01	48,900	1,852,280
	PRESTIGE CONSUMER HEALTHCARE	COMMON STOCK USD.01	41,086	1,663,983
	PRGX GLOBAL INC	COMMON STOCK USD.01	7,000	34,440
	PRICESMART INC	COMMON STOCK USD.0001	17,800	1,264,156
	PRIMERICA INC	COMMON STOCK	33,297	4,347,256
	PRIMO WATER CORP	COMMON STOCK	18,700	209,908
	PRIMORIS SERVICES CORP	COMMON STOCK USD.0001	35,500	789,520
	PRINCIPIA BIOPHARMA INC	COMMON STOCK USD.0001	14,580	798,868

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	PROASSURANCE CORP	COMMON STOCK USD.01	45,340	1,638,588
	PROGENICS PHARMACEUTICALS	COMMON STOCK USD.0013	68,286	347,576
	PROGRESS SOFTWARE CORP	COMMON STOCK USD.01	36,900	1,533,195
	PROGYNY INC	COMMON STOCK USD.0001	9,200	254,056
	PROOFPOINT INC	COMMON STOCK USD.0001	43,318	4,972,040
	PROPETRO HOLDING CORP	COMMON STOCK	51,297	577,091
	PROS HOLDINGS INC	COMMON STOCK USD.001	26,000	1,557,920
	PROSPERITY BANCSHARES INC	COMMON STOCK USD1.0	73,465	5,281,399
	PROTAGONIST THERAPEUTICS INC	COMMON STOCK USD.00001	10,806	76,182
	PROTECTIVE INSURANCE CORP B	COMMON STOCK	9,250	148,833
	PROTHENA CORP PLC	COMMON STOCK USD.01	34,200	541,386
	PROTO LABS INC	COMMON STOCK USD.001	21,400	2,173,170
	PROVIDENCE SERVICE CORP	COMMON STOCK USD.001	10,355	612,809
	PROVIDENT FINANCIAL SERVICES	COMMON STOCK USD.01	52,101	1,284,290
	PS BUSINESS PARKS INC/CA	REIT USD.01	15,640	2,578,567
	PTC INC	COMMON STOCK USD.01	80,700	6,043,623
	PTC THERAPEUTICS INC	COMMON STOCK USD.001	44,790	2,151,264
	PULSE BIOSCIENCES INC	COMMON STOCK USD.001	5,720	76,705
	PUMA BIOTECHNOLOGY INC	COMMON STOCK USD.0001	24,900	217,875
	PURE STORAGE INC CLASS A	COMMON STOCK USD.0001	175,200	2,997,672
	PZENA INVESTMENT MANAGM CL A	COMMON STOCK USD.01	14,100	121,542
	Q2 HOLDINGS INC	COMMON STOCK USD.0001	34,000	2,756,720
	QAD INC A	COMMON STOCK	6,248	318,211
	QCR HOLDINGS INC	COMMON STOCK USD1.0	10,600	464,916
	QEP RESOURCES INC	COMMON STOCK USD.01	209,300	941,850
	QIAGEN N.V.	COMMON STOCK EUR.01	175,827	5,942,953
	QTS REALTY TRUST INC CL A	REIT USD.01	42,300	2,295,621
	QUAD GRAPHICS INC	COMMON STOCK USD.025	28,000	130,760
	QUAKER CHEMICAL CORP	COMMON STOCK USD1.0	10,400	1,711,008
	QUALYS INC	COMMON STOCK USD.001	27,800	2,317,686
	QUANEX BUILDING PRODUCTS	COMMON STOCK USD.01	29,255	499,675
	QUANTERIX CORP	COMMON STOCK USD.001	10,280	242,916
	QUIDEL CORP	COMMON STOCK USD.001	27,935	2,095,963
	QUINSTREET INC	COMMON STOCK USD.001	40,700	623,117
	QUOTIENT TECHNOLOGY INC	COMMON STOCK USD.00001	68,900	679,354
	QURATE RETAIL INC SERIES A	COMMON STOCK USD.01	304,020	2,562,889
	R1 RCM INC	COMMON STOCK USD.01	84,017	1,090,541
	RA PHARMACEUTICALS INC	COMMON STOCK USD.0001	27,390	1,285,413
	RADIAN GROUP INC	COMMON STOCK USD.001	160,380	4,035,161
	RADIANT LOGISTICS INC	COMMON STOCK USD.001	18,600	103,602
	RADIUS HEALTH INC	COMMON STOCK USD.0001	35,582	717,333
	RADNET INC	COMMON STOCK USD.0001	31,436	638,151
	RAFAEL HOLDINGS INC CLASS B	COMMON STOCK USD.01	2,804	50,023
	RAMBUS INC	COMMON STOCK USD.001	89,864	1,237,877
	RANGE RESOURCES CORP	COMMON STOCK USD.01	169,500	822,075
	RAPID7 INC	COMMON STOCK USD.01	36,400	2,039,128
	RAVEN INDUSTRIES INC	COMMON STOCK USD1.0	29,582	1,019,396
	RAYONIER ADVANCED MATERIALS	COMMON STOCK USD.01	37,627	144,488
	RAYONIER INC	REIT	104,182	3,413,002
	RBB BANCORP	COMMON STOCK	8,600	182,062
	RBC BEARINGS INC	COMMON STOCK USD.01	19,240	3,046,462
	RCI HOSPITALITY HOLDINGS INC	COMMON STOCK USD.01	7,300	149,650
	RE/MAX HOLDINGS INC CL A	COMMON STOCK USD.0001	16,800	646,632
	READING INTERNATIONAL INC A	COMMON STOCK USD.01	8,600	96,234
	READY CAPITAL CORP	REIT USD.0001	16,052	247,522
	REALOGY HOLDINGS CORP	COMMON STOCK USD.01	101,800	985,424

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	REALPAGE INC	COMMON STOCK USD.001	62,681	3,369,104
	REALREAL INC/THE	COMMON STOCK USD.00001	8,387	158,095
	REATA PHARMACEUTICALS INC A	COMMON STOCK USD.001	17,333	3,543,385
	RECRO PHARMA INC	COMMON STOCK USD.01	10,415	190,907
	RED RIVER BANCSHARES INC	COMMON STOCK	3,900	218,908
	RED ROBIN GOURMET BURGERS	COMMON STOCK USD.001	11,500	379,730
	RED ROCK RESORTS INC CLASS A	COMMON STOCK USD.01	56,900	1,362,755
	REDFIN CORP	COMMON STOCK	67,600	1,429,064
	REDWOOD TRUST INC	REIT USD.01	88,300	1,460,919
	REGAL BELOIT CORP	COMMON STOCK USD.01	35,204	3,013,814
	REGENXBIO INC	COMMON STOCK USD.0001	25,900	1,061,123
	REGIONAL MANAGEMENT CORP	COMMON STOCK USD.1	9,400	282,282
	REGIS CORP	COMMON STOCK USD.05	29,011	518,427
	REINSURANCE GROUP OF AMERICA	COMMON STOCK USD.01	49,275	8,034,782
	RELIANCE STEEL + ALUMINUM	COMMON STOCK	51,186	6,130,035
	RELIANT BANCORP INC	COMMON STOCK USD.001	9,800	217,952
	RENAISSANCERE HOLDINGS LTD	COMMON STOCK USD1.0	34,397	6,742,500
	RENASANT CORP	COMMON STOCK USD5.0	41,175	1,458,419
	RENEWABLE ENERGY GROUP INC	COMMON STOCK USD.0001	30,400	819,280
	RENT A CENTER INC	COMMON STOCK USD.01	36,550	1,054,102
	REPLIGEN CORP	COMMON STOCK USD.01	40,600	3,755,500
	REPLIMUNE GROUP INC	COMMON STOCK USD.001	3,711	53,253
	REPUBLIC BANCORP INC CLASS A	COMMON STOCK	9,490	444,132
	REPUBLIC FIRST BANCORP INC	COMMON STOCK USD.01	41,250	172,425
	RESIDEO TECHNOLOGIES INC	COMMON STOCK USD.001	102,200	1,219,246
	RESOURCES CONNECTION INC	COMMON STOCK USD.01	22,500	367,425
	RESTORBIO INC	COMMON STOCK USD.0001	11,482	17,108
	RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	91,300	1,612,358
	RETAIL PROPERTIES OF AME A	REIT USD.001	176,969	2,371,385
	RETAIL VALUE INC	REIT USD.1	13,605	500,664
	RETROPHIN INC	COMMON STOCK USD.0001	31,900	452,980
	REV GROUP INC	COMMON STOCK USD.001	29,500	360,785
	REVANCE THERAPEUTICS INC	COMMON STOCK USD.001	34,796	564,739
	REVLON INC CLASS A	COMMON STOCK USD.01	11,400	244,188
	REX AMERICAN RESOURCES CORP	COMMON STOCK USD.01	4,900	401,604
	REXFORD INDUSTRIAL REALTY IN	REIT USD.01	87,443	3,993,522
	REXNORD CORP	COMMON STOCK USD.01	82,679	2,696,989
	RGC RESOURCES INC	COMMON STOCK USD5.0	1,600	45,728
	RH	COMMON STOCK USD.0001	13,327	2,845,315
	RHYTHM PHARMACEUTICALS INC	COMMON STOCK	18,080	415,117
	RIBBON COMMUNICATIONS INC	COMMON STOCK USD.001	42,563	131,945
	RIGEL PHARMACEUTICALS INC	COMMON STOCK USD.001	138,363	296,097
	RIGNET INC	COMMON STOCK USD.001	11,700	77,220
	RING ENERGY INC	COMMON STOCK USD.001	31,600	83,424
	RINGCENTRAL INC CLASS A	COMMON STOCK USD.0001	58,400	9,850,328
	RITE AID CORP	COMMON STOCK USD1.0	46,740	723,068
	RLI CORP	COMMON STOCK USD1.0	32,900	2,961,658
	RLJ LODGING TRUST	REIT	145,118	2,571,491
	RMR GROUP INC/THE A	COMMON STOCK	11,926	544,303
	ROCKET PHARMACEUTICALS INC	COMMON STOCK USD.01	21,569	490,910
	ROCKWELL MEDICAL INC	COMMON STOCK	55,100	134,444
	ROCKY BRANDS INC	COMMON STOCK	3,600	105,948
	ROGERS CORP	COMMON STOCK USD1.0	15,500	1,933,315
	ROKU INC	COMMON STOCK USD.0001	67,400	9,024,860
	ROSETTA STONE INC	COMMON STOCK USD.00005	18,400	333,776
	ROYAL GOLD INC	COMMON STOCK USD.01	52,000	6,357,000

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	RPC INC	COMMON STOCK USD.1	52,193	273,491
	RPM INTERNATIONAL INC	COMMON STOCK USD.01	100,847	7,741,016
	RPT REALTY	REIT USD.01	69,927	1,051,702
	RR DONNELLEY + SONS CO	COMMON STOCK USD1.25	62,681	247,590
	RTI SURGICAL HDS INC	COMMON STOCK USD.001	55,300	151,522
	RUBICON PROJECT INC/THE	COMMON STOCK USD.00001	37,682	307,485
	RUBIUS THERAPEUTICS INC	COMMON STOCK	25,996	246,962
	RUSH ENTERPRISES INC CL B	COMMON STOCK USD.01	4,900	223,930
	RUSH ENTERPRISES INC CL A	COMMON STOCK USD.01	21,914	1,019,001
	RUTH S HOSPITALITY GROUP INC	COMMON STOCK USD.01	23,564	512,870
	RYDER SYSTEM INC	COMMON STOCK USD.5	42,400	2,302,744
	RYERSON HOLDING CORP	COMMON STOCK USD.01	11,200	132,496
	RYMAN HOSPITALITY PROPERTIES	REIT USD.01	37,778	3,273,841
	S + T BANCORP INC	COMMON STOCK USD2.5	29,200	1,176,468
	S+P MID 400 EMINI MAR20	XCME 20200320	6,800	164,220
	SABRA HEALTH CARE REIT INC	REIT USD.01	149,118	3,182,178
	SABRE CORP	COMMON STOCK USD.01	226,800	5,089,392
	SAFEGUARD SCIENTIFICS INC	COMMON STOCK USD.1	15,806	173,550
	SAFEHOLD INC	REIT USD.01	8,392	338,198
	SAFETY INSURANCE GROUP INC	COMMON STOCK USD.01	12,686	1,173,836
	SAGA COMMUNICATIONS INC CL A	COMMON STOCK USD.01	2,300	69,920
	SAGE THERAPEUTICS INC	COMMON STOCK USD.0001	39,900	2,880,381
	SAIA INC	COMMON STOCK USD.001	21,850	2,034,672
	SAILPOINT TECHNOLOGIES HOLDI	COMMON STOCK USD.0001	67,487	1,592,693
	SALLY BEAUTY HOLDINGS INC	COMMON STOCK USD.01	95,917	1,750,485
	SANDERSON FARMS INC	COMMON STOCK USD1.0	16,650	2,934,063
	SANDRIDGE ENERGY INC	COMMON STOCK USD.001	28,500	120,840
	SANDY SPRING BANCORP INC	COMMON STOCK USD1.0	24,565	930,522
	SANGAMO THERAPEUTICS INC	COMMON STOCK USD.01	90,810	760,080
	SANMINA CORP	COMMON STOCK USD.01	59,177	2,026,220
	SANTANDER CONSUMER USA HOLDI	COMMON STOCK USD.01	84,739	1,980,350
	SAREPTA THERAPEUTICS INC	COMMON STOCK USD.0001	55,686	7,185,721
	SAUL CENTERS INC	REIT USD.01	8,835	466,311
	SAVARA INC	COMMON STOCK USD.001	20,400	91,392
	SCANSOURCE INC	COMMON STOCK	21,500	794,425
	SCHNEIDER NATIONAL INC CL B	COMMON STOCK	37,700	822,614
	SCHNITZER STEEL INDS INC A	COMMON STOCK USD1.0	24,734	536,233
	SCHOLAR ROCK HOLDING CORP	COMMON STOCK USD.001	10,100	133,118
	SCHOLASTIC CORP	COMMON STOCK USD.01	23,600	907,420
	SCHULMAN A INC CVR COM	COMMON STOCK	24,036	10,408
	SCHWEITZER MAUDUIT INTL INC	COMMON STOCK USD.1	26,810	1,125,752
	SCIENCE APPLICATIONS INTE	COMMON STOCK USD.0001	45,570	3,965,501
	SCIENTIFIC GAMES CORP	COMMON STOCK USD.001	45,887	1,228,854
	SCORPIO BULKERS INC	COMMON STOCK USD.01	49,783	317,118
	SCORPIO TANKERS INC	COMMON STOCK USD.01	38,057	1,497,162
	SCOTTS MIRACLE GRO CO	COMMON STOCK USD.01	32,320	3,431,738
	SCULPTOR CAPITAL MANAGEMENT	COMMON STOCK	13,300	293,930
	SEABOARD CORP	COMMON STOCK USD1.0	227	964,875
	SEACOAST BANKING CORP/FL	COMMON STOCK USD.1	36,640	1,120,085
	SEACOR HOLDINGS INC	COMMON STOCK USD.01	14,062	606,775
	SEACOR MARINE HOLDINGS INC	COMMON STOCK USD.01	16,048	221,302
	SEASPINE HOLDINGS CORP	COMMON STOCK USD.01	9,600	115,296
	SEATTLE GENETICS INC	COMMON STOCK USD.001	91,033	10,401,431
	SEAWORLD ENTERTAINMENT INC	COMMON STOCK USD.01	42,600	1,350,846
	SECUREWORKS CORP A	COMMON STOCK USD.01	5,000	83,300
	SEI INVESTMENTS COMPANY	COMMON STOCK USD.01	100,044	6,550,881

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	SELECT BANCORP INC	COMMON STOCK USD1.0	6,900	84,870
	SELECT ENERGY SERVICES INC A	COMMON STOCK USD.01	46,520	431,706
	SELECT INTERIOR CONCEPTS A	COMMON STOCK USD.01	4,430	39,826
	SELECT MEDICAL HOLDINGS CORP	COMMON STOCK USD.001	92,600	2,161,284
	SELECTIVE INSURANCE GROUP	COMMON STOCK USD2.0	47,458	3,093,787
	SEMTECH CORP	COMMON STOCK USD.01	53,071	2,807,456
	SENECA FOODS CORP CL A	COMMON STOCK USD.25	10,100	411,979
	SENSATA TECHNOLOGIES HOLDING	COMMON STOCK EUR.01	124,600	6,712,202
	SENSEONICS HOLDINGS INC	COMMON STOCK USD.001	59,019	54,061
	SENSIENT TECHNOLOGIES CORP	COMMON STOCK USD.1	34,900	2,306,541
	SERES THERAPEUTICS INC	COMMON STOCK USD.001	15,444	53,282
	SERITAGE GROWTH PROP A REIT	REIT USD.01	26,700	1,070,136
	SERVICE CORP INTERNATIONAL	COMMON STOCK USD1.0	143,169	6,590,069
	SERVICE PROPERTIES TRUST	REIT USD.01	129,816	3,158,423
	SERVICEMASTER GLOBAL HOLDING	COMMON STOCK USD.01	108,226	4,184,017
	SERVISFIRST BANCSHARES INC	COMMON STOCK USD.001	40,600	1,529,808
	SFL CORP LTD	COMMON STOCK USD.01	70,029	1,018,222
	SHAKE SHACK INC CLASS A	COMMON STOCK USD.01	22,215	1,323,348
	SHENANDOAH TELECOMMUNICATION	COMMON STOCK	38,600	1,606,146
	SHOCKWAVE MEDICAL INC	COMMON STOCK USD.001	19,900	874,008
	SHOE CARNIVAL INC	COMMON STOCK USD.01	8,700	324,336
	SHORE BANCSHARES INC	COMMON STOCK USD.01	11,200	194,432
	SHOTSPOTTER INC	COMMON STOCK	7,200	183,600
	SHUTTERSTOCK INC	COMMON STOCK USD.01	15,300	656,064
	SI BONE INC	COMMON STOCK USD.0001	10,939	235,189
	SIENTRA INC	COMMON STOCK USD.01	30,436	272,098
	SIERRA BANCORP	COMMON STOCK	8,500	247,520
	SIGA TECHNOLOGIES INC	COMMON STOCK USD.0001	42,300	201,771
	SIGNATURE BANK	COMMON STOCK USD.01	43,100	5,887,891
	SIGNET JEWELERS LTD	COMMON STOCK USD.18	47,100	1,023,954
	SILGAN HOLDINGS INC	COMMON STOCK USD.01	63,051	1,959,625
	SILICON LABORATORIES INC	COMMON STOCK USD.0001	34,000	3,943,320
	SILK ROAD MEDICAL INC	COMMON STOCK USD.001	9,177	370,567
	SILVERBOW RESOURCES INC	COMMON STOCK	4,885	48,362
	SIMMONS FIRST NATL CORP CL A	COMMON STOCK USD.01	69,904	1,872,728
	SIMPLY GOOD FOODS CO/THE	COMMON STOCK USD.0001	65,166	1,859,838
	SIMPSON MANUFACTURING CO INC	COMMON STOCK USD.01	33,900	2,719,797
	SIMULATIONS PLUS INC	COMMON STOCK USD.001	10,800	313,956
	SINCLAIR BROADCAST GROUP A	COMMON STOCK USD.01	45,996	1,533,507
	SIRIUS XM HOLDINGS INC	COMMON STOCK USD.001	1,099,158	7,858,980
	SITE CENTERS CORP	REIT USD.1	110,105	1,543,672
	SITEONE LANDSCAPE SUPPLY INC	COMMON STOCK USD.01	32,300	2,927,995
	SIX FLAGS ENTERTAINMENT CORP	COMMON STOCK	60,500	2,729,155
	SJW GROUP	COMMON STOCK USD.001	20,648	1,467,247
	SKECHERS USA INC CL A	COMMON STOCK USD.001	104,695	4,521,777
	SKYLINE CHAMPION CORP	COMMON STOCK USD.028	37,000	1,172,900
	SKYWEST INC	COMMON STOCK	40,066	2,589,466
	SLEEP NUMBER CORP	COMMON STOCK USD.01	23,124	1,138,626
	SLM CORP	COMMON STOCK USD.2	358,770	3,196,641
	SM ENERGY CO	COMMON STOCK USD.01	93,900	1,055,436
	SMART GLOBAL HOLDINGS INC	COMMON STOCK USD.01	10,663	404,457
	SMARTFINANCIAL INC	COMMON STOCK USD1.0	5,284	124,967
	SMARTSHEET INC CLASS A	COMMON STOCK	65,500	2,942,260
	SOLARIS OILFIELD INFRAST A	COMMON STOCK USD.01	15,500	217,000
	SOLARWINDS CORP	COMMON STOCK USD.001	35,481	658,173
	SOLID BIOSCIENCES INC	COMMON STOCK USD.001	8,233	36,637

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	SOLITON INC	COMMON STOCK USD.001	4,174	45,831
	SONIC AUTOMOTIVE INC CLASS A	COMMON STOCK USD.01	23,600	731,600
	SONOCO PRODUCTS CO	COMMON STOCK	79,120	4,883,286
	SONOS INC	COMMON STOCK USD.001	49,100	766,942
	SORRENTO THERAPEUTICS INC	COMMON STOCK USD.0001	99,000	334,620
	SOUTH JERSEY INDUSTRIES	COMMON STOCK USD1.25	70,700	2,331,686
	SOUTH STATE CORP	COMMON STOCK USD2.5	26,098	2,264,002
	SOUTHERN COPPER CORP	COMMON STOCK USD.01	68,522	2,910,815
	SOUTHERN FIRST BANCSHARES	COMMON STOCK USD.01	2,600	110,474
	SOUTHERN MISSOURI BANCORP	COMMON STOCK USD.01	2,400	92,064
	SOUTHERN NATL BANCORP OF VA	COMMON STOCK USD.01	15,700	256,695
	SOUTHSIDE BANCSHARES INC	COMMON STOCK USD1.25	26,068	968,166
	SOUTHWEST GAS HOLDINGS INC	COMMON STOCK USD1.0	42,900	3,259,113
	SOUTHWESTERN ENERGY CO	COMMON STOCK USD.01	495,824	1,199,894
	SP PLUS CORP	COMMON STOCK USD.001	19,800	840,114
	SPARTAN MOTORS INC	COMMON STOCK USD.01	18,500	334,480
	SPARTANNASH CO	COMMON STOCK	33,558	477,866
	SPECTRUM BRANDS HOLDINGS INC	COMMON STOCK USD.01	31,813	2,045,258
	SPECTRUM PHARMACEUTICALS INC	COMMON STOCK USD.001	82,428	300,038
	SPERO THERAPEUTICS INC	COMMON STOCK USD.001	359	3,452
	SPIRE INC	COMMON STOCK USD1.0	40,124	3,342,730
	SPIRIT AEROSYSTEMS HOLD CL A	COMMON STOCK USD.01	79,865	5,820,561
	SPIRIT AIRLINES INC	COMMON STOCK USD.0001	56,500	2,277,515
	SPIRIT OF TEXAS BANCSHARES I	COMMON STOCK NPV	9,100	209,300
	SPIRIT REALTY CAPITAL INC	REIT USD.05	78,735	3,872,187
	SPLUNK INC	COMMON STOCK USD.001	122,378	18,328,553
	SPOK HOLDINGS INC	COMMON STOCK USD.0001	20,760	253,895
	SPORTSMAN S WAREHOUSE HOLDIN	COMMON STOCK USD.01	23,000	184,690
	SPOTIFY TECHNOLOGY SA	COMMON STOCK EUR.000625	93,775	14,024,051
	SPRINGWORKS THERAPEUTICS INC	COMMON STOCK USD.0001	8,200	312,905
	SPRINT CORP	COMMON STOCK USD.01	435,113	2,266,939
	SPROUTS FARMERS MARKET INC	COMMON STOCK USD.001	102,700	1,987,245
	SPS COMMERCE INC	COMMON STOCK USD.001	29,200	1,618,264
	SPX CORP	COMMON STOCK USD.01	37,186	1,892,024
	SPX FLOW INC	COMMON STOCK USD.01	34,686	1,695,105
	SQUARE INC A	COMMON STOCK USD.000001	273,222	17,092,739
	SRC ENERGY INC	COMMON STOCK USD.001	198,260	816,831
	SS+C TECHNOLOGIES HOLDINGS	COMMON STOCK USD.01	176,878	10,860,309
	ST JOE CO/THE	COMMON STOCK	28,800	571,104
	STAAR SURGICAL CO	COMMON STOCK USD.01	35,900	1,262,603
	STAG INDUSTRIAL INC	REIT USD.01	105,700	3,336,949
	STAMPS.COM INC	COMMON STOCK USD.001	13,950	1,165,104
	STANDARD MOTOR PRODS	COMMON STOCK USD2.0	17,700	941,994
	STANDEX INTERNATIONAL CORP	COMMON STOCK USD1.5	11,200	888,720
	STARWOOD PROPERTY TRUST INC	REIT USD.01	220,900	5,491,574
	STATE AUTO FINANCIAL CORP	COMMON STOCK	14,700	455,994
	STEEL DYNAMICS INC	COMMON STOCK USD.005	165,200	5,623,408
	STEELCASE INC CL A	COMMON STOCK	67,090	1,372,661
	STEMLINE THERAPEUTICS INC	COMMON STOCK USD.0001	35,387	376,164
	STEPAN CO	COMMON STOCK USD1.0	16,632	1,703,782
	STERICYCLE INC	COMMON STOCK USD.01	68,200	4,351,842
	STERLING BANCORP INC/MI	COMMON STOCK	25,045	202,865
	STERLING BANCORP/DE	COMMON STOCK USD.01	163,058	3,437,263
	STERLING CONSTRUCTION CO	COMMON STOCK USD.01	21,800	306,944
	STEVEN MADDEN LTD	COMMON STOCK USD.0001	70,329	3,024,850
	STEWART INFORMATION SERVICES	COMMON STOCK USD1.0	17,800	726,062

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	STIFEL FINANCIAL CORP	COMMON STOCK USD.15	56,166	3,406,468
	STITCH FIX INC CLASS A	COMMON STOCK USD.00002	30,800	790,328
	STOCK YARDS BANCORP INC	COMMON STOCK	20,865	856,717
	STOKE THERAPEUTICS INC	COMMON STOCK	7,142	202,261
	STONERIDGE INC	COMMON STOCK	23,800	697,816
	STORE CAPITAL CORP	REIT USD.01	170,163	6,336,408
	STRATASYS LTD	COMMON STOCK ILS.01	44,100	891,923
	STRATEGIC EDUCATION INC	COMMON STOCK USD.01	17,187	2,731,014
	STRATUS PROPERTIES INC	COMMON STOCK USD.01	1,500	46,470
	STRONGBRIDGE BIOPHARMA PLC	COMMON STOCK USD.01	6,181	12,918
	STURM RUGER + CO INC	COMMON STOCK USD1.0	13,800	649,014
	SUMMIT FINANCIAL GROUP INC	COMMON STOCK USD2.5	6,584	178,361
	SUMMIT HOTEL PROPERTIES INC	REIT	77,400	955,116
	SUMMIT MATERIALS INC CL A	COMMON STOCK USD.01	88,357	2,111,732
	SUN COMMUNITIES INC	REIT USD.01	71,909	10,793,379
	SUNCOKE ENERGY INC	COMMON STOCK USD.01	55,065	343,055
	SUNPOWER CORP	COMMON STOCK USD.001	42,985	335,283
	SUNRUN INC	COMMON STOCK USD.0001	87,015	1,201,677
	SUNSTONE HOTEL INVESTORS INC	REIT USD.01	182,176	2,535,890
	SUPERIOR GROUP OF COS INC	COMMON STOCK	2,489	33,701
	SUPERNUS PHARMACEUTICALS INC	COMMON STOCK USD.001	41,300	979,636
	SURGERY PARTNERS INC	COMMON STOCK USD.01	18,990	297,288
	SURMODICS INC	COMMON STOCK USD.05	10,825	448,480
	SUTRO BIOPHARMA INC	COMMON STOCK USD.001	5,112	56,232
	SVMK INC	COMMON STOCK USD.00001	61,800	1,104,366
	SWITCH INC A	COMMON STOCK USD.001	46,600	690,612
	SYKES ENTERPRISES INC	COMMON STOCK USD.01	32,543	1,203,766
	SYNAPTICS INC	COMMON STOCK USD.001	27,200	1,788,944
	SYNCHRONOSS TECHNOLOGIES INC	COMMON STOCK USD.0001	23,876	113,411
	SYNDAX PHARMACEUTICALS INC	COMMON STOCK USD.0001	11,969	105,088
	SYNEOS HEALTH INC	COMMON STOCK USD.01	50,600	3,009,435
	SYNNEX CORP	COMMON STOCK USD.001	33,971	4,375,465
	SYNOVUS FINANCIAL CORP	COMMON STOCK USD1.0	117,722	4,614,702
	SYNTHORX INC	COMMON STOCK USD.001	7,223	504,815
	SYROS PHARMACEUTICALS INC	COMMON STOCK USD.001	27,346	188,961
	SYSTEMAX INC	COMMON STOCK USD.01	10,600	266,696
	TABULA RASA HEALTHCARE INC	COMMON STOCK USD.0001	14,515	706,590
	TACTILE SYSTEMS TECHNOLOGY I	COMMON STOCK USD.001	14,400	972,144
	TAILORED BRANDS INC	COMMON STOCK USD.01	41,957	173,702
	TALOS ENERGY INC	COMMON STOCK	16,716	503,987
	TANDEM DIABETES CARE INC	COMMON STOCK	44,312	2,641,438
	TANGER FACTORY OUTLET CENTER	REIT USD.01	75,692	1,114,943
	TARGA RESOURCES CORP	COMMON STOCK USD.001	177,600	7,251,408
	TARGET HOSPITALITY CORP	COMMON STOCK USD.0001	14,040	70,200
	TAUBMAN CENTERS INC	REIT USD.01	50,100	1,557,609
	TAYLOR MORRISON HOME CORP	COMMON STOCK USD.00001	83,300	1,820,938
	TCF FINANCIAL CORP	COMMON STOCK USD1.0	121,545	5,688,306
	TCR2 THERAPEUTICS INC	COMMON STOCK USD.0001	7,530	107,528
	TD AMERITRADE HOLDING CORP	COMMON STOCK USD.01	212,576	10,565,027
	TEAM INC	COMMON STOCK USD.3	27,046	431,925
	TECH DATA CORP	COMMON STOCK USD.0015	28,947	4,156,789
	TECHTARGET	COMMON STOCK USD.001	12,900	336,690
	TEEKAY CORP	COMMON STOCK USD.001	44,200	235,144
	TEEKAY TANKERS LTD CLASS A	COMMON STOCK USD.01	11,480	275,176
	TEGNA INC	COMMON STOCK USD1.0	174,993	2,920,633
	TEJON RANCH CO	COMMON STOCK USD.5	18,460	294,991

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	TELADOC HEALTH INC	COMMON STOCK USD.001	56,360	4,718,459
	TELARIA INC	COMMON STOCK USD.0001	33,954	299,135
	TELEDYNE TECHNOLOGIES INC	COMMON STOCK USD.01	27,937	9,681,288
	TELENAV INC	COMMON STOCK USD.001	23,400	113,724
	TELEPHONE AND DATA SYSTEMS	COMMON STOCK USD.01	82,695	2,102,934
	TELLURIAN INC	COMMON STOCK USD.01	75,300	548,184
	TEMPUR SEALY INTERNATIONAL I	COMMON STOCK USD.01	36,298	3,160,104
	TENABLE HOLDINGS INC	COMMON STOCK USD.01	25,400	608,584
	TENET HEALTHCARE CORP	COMMON STOCK USD.05	80,677	3,068,146
	TENNANT CO	COMMON STOCK USD.375	16,100	1,254,512
	TENNECO INC CLASS A	COMMON STOCK USD.01	43,312	567,387
	TERADATA CORP	COMMON STOCK USD.01	96,601	2,586,009
	TERADYNE INC	COMMON STOCK USD.125	131,100	8,939,709
	TEREX CORP	COMMON STOCK USD.01	54,400	1,620,032
	TERRAFORM POWER INC A	COMMON STOCK USD.01	62,681	964,736
	TERRENO REALTY CORP	REIT USD.01	48,900	2,647,446
	TERRITORIAL BANCORP INC	COMMON STOCK USD.01	6,400	198,016
	TESLA INC	COMMON STOCK USD.001	112,939	47,245,772
	TETRA TECH INC	COMMON STOCK USD.01	42,785	3,686,356
	TETRA TECHNOLOGIES INC	COMMON STOCK USD.01	96,405	188,954
	TEXAS CAPITAL BANCSHARES INC	COMMON STOCK USD.01	42,525	2,414,144
	TEXAS ROADHOUSE INC	COMMON STOCK USD.001	54,315	3,059,021
	TEXTAINER GROUP HOLDINGS LTD	COMMON STOCK USD.01	41,600	446,127
	TFS FINANCIAL CORP	COMMON STOCK USD.01	41,200	810,816
	TG THERAPEUTICS INC	COMMON STOCK USD.001	64,500	715,950
	THE BANK OF PRINCETON	COMMON STOCK USD5.0	400	12,596
	THERAPEUTICSMD INC	COMMON STOCK USD.001	155,575	376,492
	THERAVANCE BIOPHARMA INC	COMMON STOCK	35,728	924,998
	THERMON GROUP HOLDINGS INC	COMMON STOCK USD.001	26,300	704,840
	THIRD POINT REINSURANCE LTD	COMMON STOCK USD.1	69,843	734,748
	THOR INDUSTRIES INC	COMMON STOCK USD.1	41,174	3,058,816
	TIDEWATER INC	COMMON STOCK	29,632	571,305
	TILLY S INC CLASS A SHRS	COMMON STOCK USD.001	7,900	96,775
	TIMBERLAND BANCORP INC	COMMON STOCK USD.01	2,324	69,116
	TIMKEN CO	COMMON STOCK	53,003	2,984,599
	TIMKENSTEEL CORP	COMMON STOCK	38,887	305,652
	TIPTREE INC	COMMON STOCK USD.001	7,800	63,492
	TITAN INTERNATIONAL INC	COMMON STOCK	39,400	142,628
	TITAN MACHINERY INC	COMMON STOCK USD.00001	16,681	246,545
	TIVITY HEALTH INC	COMMON STOCK USD.001	38,293	779,071
	TIVO CORP	COMMON STOCK USD.001	108,285	918,257
	TOBIRA THERAPEUTICS IN	COMMON STOCK	7,800	107,172
	TOCAGEN INC	COMMON STOCK USD.001	14,600	7,785
	TOLL BROTHERS INC	COMMON STOCK USD.01	105,744	4,177,945
	TOMPKINS FINANCIAL CORP	COMMON STOCK USD.1	12,187	1,115,111
	TOOTSIE ROLL INDS	COMMON STOCK USD.694	14,940	510,052
	TOPBUILD CORP	COMMON STOCK	26,674	2,749,556
	TORO CO	COMMON STOCK USD1.0	84,912	6,764,939
	TOWNE BANK	COMMON STOCK USD1.667	51,390	1,429,670
	TPG RE FINANCE TRUST INC	REIT USD.001	38,985	790,226
	TPI COMPOSITES INC	COMMON STOCK USD.01	15,189	281,148
	TRADE DESK INC/THE CLASS A	COMMON STOCK	31,150	8,091,687
	TRANSENTERIX INC	COMMON STOCK USD.001	8,915	13,105
	TRANSLATE BIO INC	COMMON STOCK USD.001	22,057	179,544
	TRANSMEDICS GROUP INC	COMMON STOCK	5,129	97,502
	TRANSOCEAN LTD	COMMON STOCK CHF.1	433,448	2,982,122

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	TRANSUNION	COMMON STOCK USD.01	148,600	12,721,646
	TRECORA RESOURCES	COMMON STOCK USD.1	21,400	153,010
	TREDEGAR CORP	COMMON STOCK	21,246	474,848
	TREEHOUSE FOODS INC	COMMON STOCK USD.01	44,384	2,152,624
	TREX COMPANY INC	COMMON STOCK USD.01	46,863	4,212,046
	TRI POINTE GROUP INC	COMMON STOCK USD.01	117,900	1,836,882
	TRIBUNE PUBLISHING CO	COMMON STOCK USD.01	23,900	314,524
	TRICIDA INC	COMMON STOCK	17,040	643,090
	TRICO BANCSHARES	COMMON STOCK	19,200	783,552
	TRIMAS CORP	COMMON STOCK USD.01	39,000	1,224,990
	TRIMBLE INC	COMMON STOCK	196,470	8,190,834
	TRINET GROUP INC	COMMON STOCK USD.000025	35,600	2,015,316
	TRINITY INDUSTRIES INC	COMMON STOCK USD.01	80,400	1,780,860
	TRINSEO SA	COMMON STOCK USD.01	34,000	1,265,140
	TRIPADVISOR INC	COMMON STOCK USD.001	82,800	2,515,464
	TRIPLE S MANAGEMENT CORP B	COMMON STOCK USD1.0	17,658	326,496
	TRISTATE CAPITAL HLDGS INC	COMMON STOCK	19,500	509,340
	TRITON INTERNATIONAL LTD/BER	COMMON STOCK USD.01	39,519	1,588,664
	TRIUMPH BANCORP INC	COMMON STOCK USD.01	18,500	703,370
	TRIUMPH GROUP INC	COMMON STOCK USD.001	42,700	1,079,029
	TRONOX HOLDINGS PLC A	COMMON STOCK USD.01	70,800	808,536
	TRUEBLUE INC	COMMON STOCK	31,528	758,564
	TRUECAR INC	COMMON STOCK USD.0001	75,257	357,471
	TRUPANION INC	COMMON STOCK USD.00001	19,500	730,470
	TRUSTCO BANK CORP NY	COMMON STOCK USD1.0	77,833	674,812
	TRUSTMARK CORP	COMMON STOCK	53,682	1,852,566
	TTEC HOLDINGS INC	COMMON STOCK USD.01	11,700	463,554
	TTM TECHNOLOGIES	COMMON STOCK USD.001	85,868	1,292,313
	TUCOWS INC CLASS A	COMMON STOCK	7,300	450,994
	TUPPERWARE BRANDS CORP	COMMON STOCK USD.01	41,700	357,786
	TURNING POINT BRANDS INC	COMMON STOCK USD.01	7,700	220,220
	TURNING POINT THERAPEUTICS I	COMMON STOCK USD.0001	21,658	1,349,077
	TUTOR PERINI CORP	COMMON STOCK USD1.0	33,749	434,012
	TWILIO INC A	COMMON STOCK USD.001	97,397	9,571,882
	TWIN RIVER WORLDWIDE HOLDING	COMMON STOCK	13,398	343,659
	TWIST BIOSCIENCE CORP	COMMON STOCK USD.00001	15,133	317,793
	TWO HARBORS INVESTMENT CORP	REIT CNY1.0	205,953	3,011,033
	TYLER TECHNOLOGIES INC	COMMON STOCK USD.01	30,454	9,136,809
	TYME TECHNOLOGIES INC	COMMON STOCK	94,800	132,720
	U.S. PHYSICAL THERAPY INC	COMMON STOCK USD.01	10,900	1,246,415
	UBER TECHNOLOGIES INC	COMMON STOCK USD.00001	753,900	22,420,247
	UBIQUITI INC	COMMON STOCK USD.001	6,700	1,266,166
	UFP TECHNOLOGIES INC	COMMON STOCK USD.01	5,300	262,235
	UGI CORP	COMMON STOCK	162,000	7,315,920
	ULTRA CLEAN HOLDINGS INC	COMMON STOCK USD.001	28,600	671,242
	ULTRAGENYX PHARMACEUTICAL IN	COMMON STOCK USD.001	42,809	1,828,372
	UMB FINANCIAL CORP	COMMON STOCK USD1.0	37,284	2,559,174
	UMH PROPERTIES INC	REIT USD.1	22,900	360,217
	UMPQUA HOLDINGS CORP	COMMON STOCK	180,977	3,203,293
	UNIFI INC	COMMON STOCK USD.1	14,300	361,218
	UNIFIRST CORP/MA	COMMON STOCK USD.1	12,100	2,443,958
	UNION BANKSHARES INC /VT	COMMON STOCK USD2.0	1,000	36,260
	UNISYS CORP	COMMON STOCK USD.01	47,140	559,080
	UNIT CORP	COMMON STOCK USD.2	48,650	33,841
	UNITED BANKSHARES INC	COMMON STOCK USD2.5	80,376	3,107,336
	UNITED COMMUNITY BANKS/GA	COMMON STOCK USD1.0	60,462	1,867,067

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			Shares/ Par Value	
	UNITED COMMUNITY FINANCIAL	COMMON STOCK	28,600	333,476
	UNITED FIRE GROUP INC	COMMON STOCK USD.001	17,500	765,275
	UNITED INSURANCE HOLDINGS CO	COMMON STOCK USD.0001	14,900	187,889
	UNITED NATURAL FOODS INC	COMMON STOCK USD.01	45,300	396,828
	UNITED STATES LIME + MINERAL	COMMON STOCK USD.1	2,700	243,810
	UNITED STATES STEEL CORP	COMMON STOCK USD1.0	144,900	1,653,309
	UNITED THERAPEUTICS CORP	COMMON STOCK USD.01	35,610	3,136,529
	UNITI GROUP INC	REIT USD.0001	140,520	1,153,669
	UNITIL CORP	COMMON STOCK	10,300	636,746
	UNITY BIOTECHNOLOGY INC	COMMON STOCK USD.0001	20,400	147,084
	UNIVAR SOLUTIONS INC	COMMON STOCK USD.01	134,585	3,262,662
	UNIVERSAL CORP/VA	COMMON STOCK	20,466	1,167,790
	UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01	33,195	6,840,494
	UNIVERSAL ELECTRONICS INC	COMMON STOCK USD.01	12,900	674,154
	UNIVERSAL FOREST PRODUCTS	COMMON STOCK	47,400	2,260,980
	UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	10,520	1,234,627
	UNIVERSAL INSURANCE HOLDINGS	COMMON STOCK USD.01	28,105	786,659
	UNIVERSAL LOGISTICS HOLDINGS	COMMON STOCK	8,000	151,680
	UNIVEST FINANCIAL CORP	COMMON STOCK USD5.0	23,316	624,402
	UPLAND SOFTWARE INC	COMMON STOCK USD.0001	18,000	642,780
	UPWORK INC	COMMON STOCK USD.0001	39,000	416,130
	URANIUM ENERGY CORP	COMMON STOCK USD.001	86,000	79,051
	URBAN EDGE PROPERTIES	REIT USD.01	92,000	1,764,560
	URBAN OUTFITTERS INC	COMMON STOCK USD.0001	62,690	1,740,901
	UROGEN PHARMA LTD	COMMON STOCK	14,797	493,776
	URSTADT BIDDLE CLASS A	REIT USD.01	26,600	660,744
	US CELLULAR CORP	COMMON STOCK USD1.0	12,350	447,441
	US CONCRETE INC	COMMON STOCK USD.001	12,100	504,086
	US DOLLAR		124,513	124,513
	US ECOLOGY INC	COMMON STOCK USD.01	18,100	1,048,171
	US FOODS HOLDING CORP	COMMON STOCK USD.01	177,841	7,449,759
	US SILICA HOLDINGS INC	COMMON STOCK USD.01	66,800	410,820
	USANA HEALTH SCIENCES INC	COMMON STOCK USD.001	9,880	776,074
	UTAH MEDICAL PRODUCTS INC	COMMON STOCK USD.01	2,800	302,120
	VAIL RESORTS INC	COMMON STOCK USD.01	31,300	7,506,679
	VALLEY NATIONAL BANCORP	COMMON STOCK	319,317	3,656,180
	VALMONT INDUSTRIES	COMMON STOCK USD1.0	17,900	2,681,062
	VALVOLINE INC	COMMON STOCK USD.01	157,660	3,375,501
	VANDA PHARMACEUTICALS INC	COMMON STOCK USD.001	40,200	659,682
	VAPOTHERM INC	COMMON STOCK USD.001	11,050	134,368
	VAREX IMAGING CORP	COMMON STOCK USD.01	32,300	962,863
	VARONIS SYSTEMS INC	COMMON STOCK USD.001	22,012	1,710,553
	VBI VACCINES INC	COMMON STOCK	65,538	90,442
	VECTOR GROUP LTD	COMMON STOCK USD.1	95,564	1,279,602
	VECTRUS INC	COMMON STOCK USD.01	8,972	459,905
	VEECO INSTRUMENTS INC	COMMON STOCK USD.01	44,609	655,083
	VEEVA SYSTEMS INC CLASS A	COMMON STOCK USD.00001	102,878	14,470,819
	VERA BRADLEY INC	COMMON STOCK	19,200	226,560
	VERACYTE INC	COMMON STOCK USD.001	36,491	1,018,829
	VEREIT INC	REIT USD.01	838,900	7,751,436
	VERICEL CORP	COMMON STOCK	34,700	603,780
	VERINT SYSTEMS INC	COMMON STOCK USD.001	54,348	3,008,705
	VERITEX HOLDINGS INC	COMMON STOCK USD.01	37,902	1,104,085
	VERITIV CORP	COMMON STOCK USD.01	7,500	147,525
	VERRA MOBILITY CORP	COMMON STOCK USD.0001	100,800	1,410,889
	VERRICA PHARMACEUTICALS INC	COMMON STOCK USD.0001	2,800	44,492

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			Shares/ Par Value	
	VERSO CORP A	COMMON STOCK	29,400	530,082
	VIAD CORP	COMMON STOCK USD1.5	18,194	1,228,095
	VIASAT INC	COMMON STOCK USD.0001	45,880	3,358,187
	VIAVI SOLUTIONS INC	COMMON STOCK USD.001	192,900	2,893,500
	VICI PROPERTIES INC	REIT USD.01	364,900	9,323,195
	VICOR CORP	COMMON STOCK USD.01	14,100	658,752
	VIEWRAY INC	COMMON STOCK USD.001	49,703	209,747
	VIKING THERAPEUTICS INC	COMMON STOCK USD.00001	50,844	407,769
	VILLAGE SUPER MARKET CLASS A	COMMON STOCK	6,800	157,760
	VIRNETX HOLDING CORP	COMMON STOCK USD.0001	41,600	158,080
	VIRTU FINANCIAL INC CLASS A	COMMON STOCK USD.00001	36,820	588,752
	VIRTUS INVESTMENT PARTNERS	COMMON STOCK USD.01	5,300	645,116
	VIRTUSA CORP	COMMON STOCK USD.01	24,844	1,126,179
	VISHAY INTERTECHNOLOGY INC	COMMON STOCK USD.1	109,190	2,324,655
	VISHAY PRECISION GROUP	COMMON STOCK	8,577	291,618
	VISTA OUTDOOR INC	COMMON STOCK USD.01	44,668	334,117
	VISTEON CORP	COMMON STOCK	23,800	2,060,842
	VISTRA ENERGY CORP	COMMON STOCK USD.01	336,603	7,738,503
	VIVINT SOLAR INC	COMMON STOCK USD.01	18,000	130,680
	VMWARE INC CLASS A	COMMON STOCK USD.01	61,436	9,325,370
	VOCERA COMMUNICATIONS INC	COMMON STOCK USD.0003	25,800	535,608
	VONAGE HOLDINGS CORP	COMMON STOCK USD.001	178,300	1,317,637
	VOYA FINANCIAL INC	COMMON STOCK USD.01	105,600	6,439,488
	VOYAGER THERAPEUTICS INC	COMMON STOCK USD.001	18,836	262,762
	VSE CORP	COMMON STOCK USD.05	8,000	304,320
	W+T OFFSHORE INC	COMMON STOCK USD.00001	78,567	436,833
	WABASH NATIONAL CORP	COMMON STOCK USD.01	49,757	730,930
	WABCO HOLDINGS INC	COMMON STOCK USD.01	39,715	5,381,383
	WADDELL + REED FINANCIAL A	COMMON STOCK USD.01	61,443	1,027,327
	WALKER + DUNLOP INC	COMMON STOCK	22,800	1,474,704
	WARRIOR MET COAL INC	COMMON STOCK USD.01	35,300	745,889
	WASHINGTON FEDERAL INC	COMMON STOCK USD1.0	67,022	2,456,356
	WASHINGTON PRIME GROUP INC	REIT USD.0001	160,218	583,194
	WASHINGTON REIT	REIT USD.01	68,100	1,987,158
	WASHINGTON TRUST BANCORP	COMMON STOCK USD.0625	14,100	758,439
	WATERSTONE FINANCIAL INC	COMMON STOCK USD.01	21,342	406,138
	WATFORD HOLDINGS LTD	COMMON STOCK USD.01	13,700	344,692
	WATSCO INC	COMMON STOCK USD.5	25,300	4,557,795
	WATTS WATER TECHNOLOGIES A	COMMON STOCK USD.1	23,275	2,321,914
	WAVE LIFE SCIENCES LTD	COMMON STOCK	17,720	142,026
	WAYFAIR INC CLASS A	COMMON STOCK USD.001	48,655	4,396,952
	WD 40 CO	COMMON STOCK USD.001	11,000	2,135,540
	WEBSTER FINANCIAL CORP	COMMON STOCK USD.01	75,624	4,035,297
	WEINGARTEN REALTY INVESTORS	REIT USD.03	101,499	3,170,829
	WEIS MARKETS INC	COMMON STOCK	10,100	408,949
	WELBILT INC	COMMON STOCK USD.01	107,300	1,674,953
	WENDY S CO/THE	COMMON STOCK USD.1	147,577	3,277,685
	WERNER ENTERPRISES INC	COMMON STOCK USD.01	38,332	1,394,901
	WESBANCO INC	COMMON STOCK USD2.0833	52,158	1,971,051
	WESCO AIRCRAFT HOLDINGS INC	COMMON STOCK USD.001	53,700	591,774
	WESCO INTERNATIONAL INC	COMMON STOCK USD.01	35,508	2,108,820
	WEST BANCORPORATION	COMMON STOCK	13,000	333,190
	WEST PHARMACEUTICAL SERVICES	COMMON STOCK USD.25	58,094	8,733,271
	WESTAMERICA BANCORPORATION	COMMON STOCK	22,038	1,493,515
	WESTERN ALLIANCE BANCORP	COMMON STOCK USD.0001	74,382	4,239,774
	WESTERN ASSET MORTGAGE CAPIT	REIT USD.01	30,574	315,829

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			Shares/ Par Value	
	WESTERN NEW ENGLAND BANCORP	COMMON STOCK USD.01	22,100	212,823
	WESTLAKE CHEMICAL CORP	COMMON STOCK USD.01	29,700	2,083,455
	WESTWOOD HOLDINGS GROUP INC	COMMON STOCK USD.01	6,929	205,237
	WEX INC	COMMON STOCK USD.01	34,081	7,138,606
	WEYCO GROUP INC	COMMON STOCK USD1.0	6,586	174,200
	WHITE MOUNTAINS INSURANCE GP	COMMON STOCK USD1.0	2,626	2,929,329
	WHITESTONE REIT	REIT USD.001	31,700	431,754
	WHITING PETROLEUM CORP	COMMON STOCK USD.001	78,064	572,990
	WIDEOPENWEST INC	COMMON STOCK USD.01	29,300	217,406
	WILEY (JOHN) + SONS CLASS A	COMMON STOCK USD1.0	37,933	1,840,509
	WILLDAN GROUP INC	COMMON STOCK USD.01	5,600	177,968
	WILLIAM LYON HOMES CL A	COMMON STOCK USD.01	27,500	549,450
	WILLIAMS SONOMA INC	COMMON STOCK USD.01	61,844	4,541,823
	WILLSCOT CORP	COMMON STOCK	40,550	749,770
	WINGSTOP INC	COMMON STOCK USD.01	24,782	2,136,952
	WINMARK CORP	COMMON STOCK	2,178	431,897
	WINNEBAGO INDUSTRIES	COMMON STOCK USD.5	25,900	1,372,182
	WINTRUST FINANCIAL CORP	COMMON STOCK	45,724	3,241,832
	WISDOMTREE INVESTMENTS INC	COMMON STOCK USD.01	98,785	478,119
	WOLVERINE WORLD WIDE INC	COMMON STOCK USD1.0	70,958	2,394,123
	WOODWARD INC	COMMON STOCK USD.00292	43,875	5,196,555
	WORKDAY INC CLASS A	COMMON STOCK USD.001	129,221	21,250,971
	WORKIVA INC	COMMON STOCK USD.001	25,112	1,055,960
	WORLD ACCEPTANCE CORP	COMMON STOCK	5,000	432,000
	WORLD FUEL SERVICES CORP	COMMON STOCK USD.01	52,259	2,269,086
	WORLD WRESTLING ENTERTAIN A	COMMON STOCK USD.01	34,400	2,231,528
	WORTHINGTON INDUSTRIES	COMMON STOCK	34,492	1,454,873
	WP CAREY INC	REIT USD.001	134,215	10,742,569
	WPX ENERGY INC	COMMON STOCK USD.01	328,356	4,511,611
	WR GRACE + CO	COMMON STOCK USD.01	44,285	3,093,307
	WRIGHT MEDICAL GROUP NV	COMMON STOCK USD.03	101,523	3,094,421
	WSFS FINANCIAL CORP	COMMON STOCK USD.01	41,693	1,834,075
	WW INTERNATIONAL INC	COMMON STOCK	36,919	1,410,675
	WYNDHAM DESTINATIONS INC	COMMON STOCK USD.01	72,800	3,763,032
	WYNDHAM HOTELS + RESORTS INC	COMMON STOCK USD.01	73,900	4,641,659
	X4 PHARMACEUTICALS INC	COMMON STOCK USD.001	2,600	27,820
	XBIOTECH INC	COMMON STOCK	7,965	148,667
	XENCOR INC	COMMON STOCK USD.01	37,600	1,293,064
	XENIA HOTELS + RESORTS INC	REIT USD.01	96,500	2,085,365
	XERIS PHARMACEUTICALS INC	COMMON STOCK USD.0001	18,114	127,704
	XPERI CORP	COMMON STOCK USD.001	43,909	812,317
	XPO LOGISTICS INC	COMMON STOCK USD.001	70,649	5,630,725
	Y MABS THERAPEUTICS INC	COMMON STOCK USD.0001	16,088	502,750
	YELP INC	COMMON STOCK USD.000001	61,684	2,148,454
	YETI HOLDINGS INC	COMMON STOCK USD.01	32,173	1,118,977
	YEXT INC	COMMON STOCK USD.001	64,875	935,498
	YORK WATER CO	COMMON STOCK	10,700	493,377
	YRC WORLDWIDE INC	COMMON STOCK USD1.0	26,200	66,810
	YUM CHINA HOLDINGS INC	COMMON STOCK USD.01	287,664	13,810,749
	ZAGG INC	COMMON STOCK USD.001	16,600	134,626
	ZAYO GROUP HOLDINGS INC	COMMON STOCK USD.001	175,100	6,067,215
	ZENDESK INC	COMMON STOCK USD.01	86,600	6,636,158
	ZILLOW GROUP INC A	COMMON STOCK USD.0001	46,261	2,115,978
	ZILLOW GROUP INC C	COMMON STOCK	99,473	4,569,790
	ZIOPHARM ONCOLOGY INC	COMMON STOCK USD.001	125,744	593,512
	ZIX CORP	COMMON STOCK USD.01	42,900	290,862

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			Shares/ Par Value	
	ZOGENIX INC	COMMON STOCK USD.001	34,237	1,784,775
	ZSCALER INC	COMMON STOCK USD.001	49,700	2,311,050
	ZUMIEZ INC	COMMON STOCK	15,262	527,149
	ZUORA INC CLASS A	COMMON STOCK	62,500	895,625
	ZYNERBA PHARMACEUTICALS INC	COMMON STOCK USD.001	14,884	89,899
	ZYNEX INC	COMMON STOCK USD.001	11,005	86,609
	ZYNGA INC CL A	COMMON STOCK USD.00000625	655,825	4,013,649
		Total : EXHIBIT B - Small/Mid-Cap Stock Index Fund	\$	4,098,839,514

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, 2019
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	
	21VIANET GROUP INC ADR	ADR USD.00001	20,800	\$ 150,800
	31 GROUP PLC	COMMON STOCK GBP.738636	180,816	2,635,714
	3SBIO INC	COMMON STOCK USD.00001	209,000	271,125
	51JOB INC ADR	ADR USD.0001	5,800	492,420
	58.COM INC ADR	ADR	17,100	1,106,883
	77 BANK LTD/THE	COMMON STOCK	15,600	259,230
	888 HOLDINGS PLC	COMMON STOCK GBP.005	67,778	148,335
	A LIVING SERVICES CO LTD H	COMMON STOCK CNY1.0	70,750	244,914
	A.G. BARR PLC	COMMON STOCK GBP.04167	31,463	242,170
	A2 MILK CO LTD	COMMON STOCK	132,263	1,341,651
	A2A SPA	COMMON STOCK EUR.52	306,853	575,823
	AA PLC	COMMON STOCK GBP.001	114,962	88,868
	AAC TECHNOLOGIES HOLDINGS IN	COMMON STOCK USD.01	141,000	1,231,714
	AAK AB	COMMON STOCK	38,064	723,911
	AALBERTS NV	COMMON STOCK EUR.25	19,538	879,599
	AAREAL BANK AG	COMMON STOCK	7,784	264,326
	ABACUS PROPERTY GROUP	REIT	59,996	152,110
	ABB LTD REG	COMMON STOCK CHF.12	341,431	8,237,765
	ABC ARBITRAGE	COMMON STOCK EUR.016	6,478	48,739
	ABC MART INC	COMMON STOCK	5,600	381,661
	ABCAM PLC	COMMON STOCK GBP.002	29,856	535,237
	ABN AMRO BANK NV CVA	DUTCH CERT EUR1.0	83,116	1,518,700
	ABOITIZ EQUITY VENTURES INC	COMMON STOCK PHP1.	342,380	347,546
	ABSA GROUP LTD	COMMON STOCK ZAR2.0	131,550	1,407,075
	ABU DHABI COMMERCIAL BANK	COMMON STOCK AED1.	404,821	873,120
	ACBEL POLYTECH INC	COMMON STOCK TWD10.	352,095	283,778
	ACCELL GROUP	COMMON STOCK EUR.01	9,689	280,712
	ACCENT GROUP LTD	COMMON STOCK	31,219	40,965
	ACCIONA SA	COMMON STOCK EUR1.	4,298	452,993
	ACCOR SA	COMMON STOCK EUR3.0	31,838	1,495,651
	ACCTON TECHNOLOGY CORP	COMMON STOCK TWD10.0	87,685	491,587
	ACE HARDWARE INDONESIA	COMMON STOCK IDR10.	819,700	88,219
	ACEA SPA	COMMON STOCK EUR5.16	16,800	347,708
	ACER INC	COMMON STOCK TWD10.	483,953	288,273
	ACERINOX SA	COMMON STOCK EUR.25	31,080	351,431
	ACKERMANS + VAN HAAREN	COMMON STOCK	5,040	791,338
	ACOM CO LTD	COMMON STOCK	84,900	385,294
	ACS ACTIVIDADES CONS Y SERV	COMMON STOCK EUR.5	48,362	1,940,039
	ACTIVIA PROPERTIES INC	REIT	116	581,611
	ADAPTEO OYJ	COMMON STOCK	16,352	200,794
	ADARO ENERGY TBK PT	COMMON STOCK IDR100.	4,647,500	517,393
	ADASTRIA CO LTD	COMMON STOCK	9,900	225,256
	ADCOCK INGRAM HOLDINGS LTD	COMMON STOCK ZAR.001	32,881	126,435
	ADECCO GROUP AG REG	COMMON STOCK CHF.1	29,463	1,861,596
	ADECOAGRO SA	COMMON STOCK USD1.5	19,400	162,378
	ADEKA CORP	COMMON STOCK	20,500	308,400
	ADELAIDE BRIGHTON LTD	COMMON STOCK	79,565	193,981
	ADEVINTA ASA	COMMON STOCK NOK.2	20,688	244,889
	ADIDAS AG	COMMON STOCK	33,845	11,007,699

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	ADMIRAL GROUP PLC	COMMON STOCK GBP.001	37,609	1,151,887
	ADO PROPERTIES SA	COMMON STOCK	3,657	131,919
	ADP	COMMON STOCK EUR3.0	5,489	1,087,236
	ADVANCE RESIDENCE INVESTMENT	REIT	247	782,839
	ADVANCED INFO SERVICE FOR RG	FOREIGN SH. THB1.0 A	203,298	1,445,645
	ADVANCED MEDICAL SOLUTIONS	COMMON STOCK GBP.05	61,285	239,503
	ADVANTAGE OIL + GAS LTD	COMMON STOCK	50,600	107,307
	ADVANTECH CO LTD	COMMON STOCK TWD10.	79,117	798,298
	ADVANTEST CORP	COMMON STOCK	36,600	2,070,384
	ADVTECH LTD	COMMON STOCK ZAR.01	109,129	84,237
	ADYEN NV	COMMON STOCK EUR.01	1,913	1,575,240
	AECC AVIATION POWER CO A	COMMON STOCK CNY1.0	24,500	76,262
	AECI LTD	COMMON STOCK ZAR1.0	34,989	267,619
	AECON GROUP INC	COMMON STOCK	12,600	170,235
	AEDAS HOMES SA	COMMON STOCK	3,987	96,141
	AEDIFICA	REIT	4,581	583,087
	AEGON NV	COMMON STOCK EUR.12	348,740	1,597,054
	AENA SME SA	COMMON STOCK	12,469	2,394,257
	AEON CO LTD	COMMON STOCK	120,000	2,471,697
	AEON DELIGHT CO LTD	COMMON STOCK	6,900	247,085
	AEON FINANCIAL SERVICE CO LT	COMMON STOCK	26,400	415,167
	AEON MALL CO LTD	COMMON STOCK	19,800	350,942
	AEON REIT INVESTMENT CORP	REIT	334	457,531
	AERCAP HOLDINGS NV	COMMON STOCK EUR.01	24,133	1,483,456
	AEROFLOT PJSC	COMMON STOCK RUB1.0	102,600	171,101
	AF POYRY AB	COMMON STOCK SEK2.5	15,724	367,470
	AFI PROPERTIES LTD	COMMON STOCK ILS1.0	6,641	275,378
	AFRICAN RAINBOW MINERALS LTD	COMMON STOCK ZAR.05	28,114	328,783
	AFTERPAY LTD	COMMON STOCK	30,751	634,523
	AG GROWTH INTERNATIONAL INC	COMMON STOCK	3,400	121,763
	AGC INC	COMMON STOCK	35,000	1,248,676
	AGEAS	COMMON STOCK	34,204	2,024,918
	AGFA GEVAERT NV	COMMON STOCK	76,870	398,579
	AGGREKO PLC	COMMON STOCK GBP.04832911	48,416	534,520
	AGILE GROUP HOLDINGS LTD	COMMON STOCK HKD.1	351,000	528,778
	AGL ENERGY LTD	COMMON STOCK	122,041	1,764,610
	AGNICO EAGLE MINES LTD	COMMON STOCK	43,318	2,671,736
	AGRICULTURAL BANK OF CHINA A	COMMON STOCK CNY1.0	810,693	429,768
	AGRICULTURAL BANK OF CHINA H	COMMON STOCK CNY1.0	5,320,000	2,346,169
	AGUAS ANDINAS SA A	COMMON STOCK	413,779	175,437
	AI HOLDINGS CORP	COMMON STOCK	6,400	113,436
	AIA GROUP LTD	COMMON STOCK	2,233,200	23,497,489
	AIB GROUP PLC	COMMON STOCK EUR.625	152,200	533,431
	AICA KOGYO CO LTD	COMMON STOCK	12,400	410,004
	AIDA ENGINEERING LTD	COMMON STOCK	22,000	196,653
	AIER EYE HOSPITAL GROUP CO A	COMMON STOCK CNY1.0	33,700	191,584
	AIFUL CORP	COMMON STOCK	91,100	210,902
	AIN HOLDINGS INC	COMMON STOCK	5,200	331,512
	AIR ARABIA PJSC	COMMON STOCK AED1.	336,344	147,204
	AIR CANADA	COMMON STOCK	24,200	905,296
	AIR CHINA LTD H	COMMON STOCK CNY1.0	438,000	446,202
	AIR FRANCE KLM	COMMON STOCK EUR1.0	27,694	308,525
	AIR LIQUIDE SA	COMMON STOCK EUR5.5	87,454	12,437,323
	AIR WATER INC	COMMON STOCK	33,000	486,463
	AIRASIA GROUP BHD	COMMON STOCK MYR.1	360,400	149,835
	AIRBUS SE	COMMON STOCK EUR1.0	108,001	15,856,182

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		Shares/ Par Value		
	AIRPORT CITY LTD	COMMON STOCK ILS.01	13,110	246,104
	AIRPORTS OF THAILAND PCL FOR	FOREIGN SH. THB1.0 A	820,000	2,032,634
	AIRTAC INTERNATIONAL GROUP	COMMON STOCK TWD10.0	27,161	424,042
	AIRTEL AFRICA PLC	COMMON STOCK USD.5	233,671	248,715
	AISIN SEIKI CO LTD	COMMON STOCK	31,000	1,146,325
	AISINO CORP A	COMMON STOCK CNY1.0	20,300	67,559
	AIXTRON SE	COMMON STOCK NPV	29,650	284,178
	AJINOMOTO CO INC	COMMON STOCK	82,400	1,369,727
	AK MEDICAL HOLDINGS LTD	COMMON STOCK HKD.01	56,000	63,120
	AKBANK T.A.S.	COMMON STOCK TRY1.	528,019	720,120
	AKER ASA A SHARES	COMMON STOCK NOK28.	4,119	254,788
	AKER BP ASA	COMMON STOCK NOK1.0	22,809	747,636
	AKER SOLUTIONS ASA	COMMON STOCK NOK1.08	39,396	110,840
	AKKA TECHNOLOGIES	COMMON STOCK EUR1.53	2,105	155,090
	AKR CORPORINDO TBK PT	COMMON STOCK IDR100.	250,200	71,024
	AKSA AKRILIK KIMYA SANAYII	COMMON STOCK TRY1.	89,961	207,183
	AKZO NOBEL N.V.	COMMON STOCK EUR.5	42,841	4,370,303
	ALACER GOLD CORP	COMMON STOCK	54,300	288,930
	ALAMOS GOLD INC CLASS A	COMMON STOCK	73,446	443,480
	ALARIS ROYALTY CORP	COMMON STOCK	6,800	114,998
	ALBIOMA SA	COMMON STOCK EUR.0385	4,844	141,622
	ALCON INC	COMMON STOCK CHF.04	75,346	4,265,905
	ALD SA	COMMON STOCK	23,512	365,860
	ALDAR PROPERTIES PJSC	COMMON STOCK AED1.0	1,119,028	658,236
	ALEXANDER FORBES GROUP HOLDI	COMMON STOCK	159,178	63,162
	ALFA FINANCIAL SOFTWARE HOLD	COMMON STOCK GBP.001	21,785	34,769
	ALFA LAVAL AB	COMMON STOCK SEK2.84	57,841	1,458,012
	ALFA S.A.B. A	COMMON STOCK	596,700	494,827
	ALFRESA HOLDINGS CORP	COMMON STOCK	34,000	694,040
	ALGONQUIN POWER + UTILITIES	COMMON STOCK	95,116	1,347,431
	ALIBABA GROUP HOLDING SP ADR	ADR USD.000025	311,800	66,132,780
	ALIBABA HEALTH INFORMATION T	COMMON STOCK HKD.01	694,200	802,239
	ALIBABA PICTURES GROUP LTD	COMMON STOCK HKD.25	2,420,000	426,109
	ALIMAK GROUP AB	COMMON STOCK SEK.02	8,775	130,962
	ALIMENTATION COUCHE TARD B	COMMON STOCK	159,800	5,078,356
	ALIOR BANK SA	COMMON STOCK PLN10.0	20,990	158,704
	ALK ABELLO A/S	COMMON STOCK DKK10.	1,209	297,601
	ALLIANCE BANK MALAYSIA BHD	COMMON STOCK	315,700	203,212
*	ALLIANZ SE REG	COMMON STOCK	76,940	18,879,965
	ALLIED PROPERTIES REAL ESTAT	REIT	11,300	453,743
	ALLREAL HOLDING AG REG	COMMON STOCK CHF50.0	2,169	430,872
	ALM. BRAND A/S	COMMON STOCK DKK10.0	12,748	113,548
	ALMIRALL SA	COMMON STOCK EUR.12	11,571	190,941
	ALONY HETZ PROPERTIES + INV	COMMON STOCK ILS1.0	21,868	345,972
	ALPARGATAS SA PEF	PREFERENCE	26,750	220,826
	ALPHA BANK AE	COMMON STOCK EUR.3	249,169	539,009
	ALPS ALPINE CO LTD	COMMON STOCK	41,700	941,791
	ALROSA PJSC	COMMON STOCK RUB.5	471,798	640,116
	ALS LTD	COMMON STOCK	92,273	595,667
	ALSEA SAB DE CV	COMMON STOCK	76,900	202,919
	ALSO HOLDING AG REG	COMMON STOCK CHF1.0	1,776	299,512
	ALSTOM	COMMON STOCK EUR7.0	37,093	1,758,436
	ALSTRIA OFFICE REIT AG	REIT	22,912	430,900
	ALTAGAS CANADA INC	COMMON STOCK	7,400	190,437
	ALTAGAS LTD	COMMON STOCK	49,000	747,422
	ALTEN SA	COMMON STOCK EUR1.016399	6,060	767,112

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	ALTICE EUROPE NV	COMMON STOCK EUR.01	139,136	899,305
	ALTIUM LTD	COMMON STOCK	20,633	505,170
	ALTRAN TECHNOLOGIES SA	COMMON STOCK EUR.5	36,730	584,267
	ALTRI SGPS SA	COMMON STOCK EUR.125	11,611	74,172
	ALTUS GROUP LTD	COMMON STOCK	7,200	210,767
	ALUMINA LTD	COMMON STOCK	451,232	730,019
	ALUMINUM CORP OF CHINA LTD A	COMMON STOCK CNY1.0	142,300	72,338
	ALUMINUM CORP OF CHINA LTD H	COMMON STOCK CNY1.0	860,000	294,871
	ALUPAR INVESTIMENTO SA UNIT	UNIT	40,900	280,720
	AMADA CO LTD	COMMON STOCK	70,000	794,831
	AMADEUS IT GROUP SA	COMMON STOCK EUR.01	81,063	6,646,779
	AMANO CORP	COMMON STOCK	9,900	301,212
	AMATA CORP PUBLIC CO LTD FOR	FOREIGN SH. THB1.0 A	508,228	341,039
	AMBEV SA	COMMON STOCK	877,925	4,110,631
	AMBU A/S B	COMMON STOCK DKK.5	29,822	500,091
	AMERICA MOVIL SAB DE C SER L	COMMON STOCK	6,168,262	4,932,258
	AMG ADVANCED METALLURGICAL	COMMON STOCK EUR.02	9,799	240,435
	AMMB HOLDINGS BHD	COMMON STOCK MYR1.0	336,125	321,429
	AMOREPACIFIC CORP	COMMON STOCK KRW500.0	6,270	1,081,302
	AMOREPACIFIC CORP PREF	PREFERENCE	1,940	149,717
	AMOREPACIFIC GROUP	COMMON STOCK KRW500.0	5,409	386,376
	AMOT INVESTMENTS LTD	COMMON STOCK ILS1.0	58,743	426,582
	AMP LTD	COMMON STOCK	688,497	927,226
	AMPLIFON SPA	COMMON STOCK EUR.02	15,677	451,387
	AMS AG	COMMON STOCK	12,812	520,661
	AMUNDI SA	COMMON STOCK EUR2.5	11,626	914,564
	ANA HOLDINGS INC	COMMON STOCK	21,300	712,511
	ANADOLU EFES BIRACILIK VE	COMMON STOCK TRY1.	47,720	185,154
	ANDRITZ AG	COMMON STOCK	13,070	563,104
	ANEKA TAMBANG TBK	COMMON STOCK IDR100.0	5,505,526	333,177
	ANGLO AMERICAN PLATINUM LTD	COMMON STOCK ZAR.1	11,485	1,074,161
	ANGLO AMERICAN PLC	COMMON STOCK USD.54945	188,093	5,429,329
	ANGLOGOLD ASHANTI LTD	COMMON STOCK ZAR.25	74,543	1,673,358
	ANHEUSER BUSCH INBEV SA/NV	COMMON STOCK	142,753	11,714,305
	ANHUI CONCH CEMENT CO LTD A	COMMON STOCK CNY1.0	43,500	342,784
	ANHUI CONCH CEMENT CO LTD H	COMMON STOCK CNY1.0	228,000	1,666,145
	ANHUI GUJING DISTILLERY CO A	COMMON STOCK CNY1.0	4,200	81,969
	ANIMA HOLDING SA	COMMON STOCK	40,503	300,471
	ANIMA HOLDING SPA	COMMON STOCK NPV	57,265	296,001
	ANRITSU CORP	COMMON STOCK	29,300	578,047
	ANSELL LTD	COMMON STOCK	24,436	499,674
	ANTA SPORTS PRODUCTS LTD	COMMON STOCK HKD.1	203,000	1,818,091
	ANTOFAGASTA PLC	COMMON STOCK GBP.05	73,993	901,651
	AO WORLD PLC	COMMON STOCK GBP.0025	42,535	51,107
	AOKI HOLDINGS INC	COMMON STOCK	15,200	157,136
	AOMORI BANK LTD/THE	COMMON STOCK	4,500	120,196
	AOYAMA TRADING CO LTD	COMMON STOCK	10,200	143,910
	AOZORA BANK LTD	COMMON STOCK	22,000	580,981
	AP EAGERS LIMITED	COMMON STOCK	41,517	298,808
	AP MOELLER MAERSK A/S A	COMMON STOCK DKK1000.	692	938,927
	AP MOLLER MAERSK A/S B	COMMON STOCK DKK1000.0	1,201	1,734,246
	APA GROUP	STAPLED SECURITY	212,562	1,662,919
	APERAM	COMMON STOCK	11,771	378,458
	APHRIA INC	COMMON STOCK	39,900	208,615
	APPEN LTD	COMMON STOCK	19,927	315,046
	APPLUS SERVICES SA	COMMON STOCK EUR.1	25,099	321,715

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	ARB CORP LTD	COMMON STOCK	13,375	176,745
	ARC RESOURCES LTD	COMMON STOCK	66,100	416,964
	ARCA CONTINENTAL SAB DE CV	COMMON STOCK	109,300	578,855
	ARCADIS NV	COMMON STOCK EUR.02	13,788	321,878
	ARCELIK AS	COMMON STOCK TRY1.	33,435	117,133
	ARCELOMITTAL	COMMON STOCK	124,458	2,200,036
	ARCLAND SAKAMOTO CO LTD	COMMON STOCK	16,500	187,852
	ARCOS DORADOS HOLDINGS INC A	COMMON STOCK	22,000	178,200
	ARCS CO LTD	COMMON STOCK	9,900	208,203
	ARGENTINE PESO	FOREIGN CURRENCY	1,338	22
	ARGENX SE	COMMON STOCK	4,807	774,058
	ARIAKE JAPAN CO LTD	COMMON STOCK	4,600	342,508
	ARISTOCRAT LEISURE LTD	COMMON STOCK	104,501	2,482,642
	ARITZIA INC SUBORDINATE VOTI	COMMON STOCK	10,500	154,251
	ARJO AB B SHARES	COMMON STOCK SEK.33	64,201	309,404
	ARKEMA	COMMON STOCK EUR10.0	12,716	1,357,327
	AROUNDTOWN SA	COMMON STOCK EUR.01	147,546	1,322,244
	ARROW GLOBAL GROUP PLC	COMMON STOCK GBP.01	33,553	114,635
	ARTIS REAL ESTATE INVESTMENT	REIT	14,000	128,475
	ARYZTA AG	COMMON STOCK CHF.02	194,127	217,206
	AS ONE CORP	COMMON STOCK	2,700	252,794
	ASAHI DIAMOND INDUSTRIAL CO	COMMON STOCK	21,000	123,388
	ASAHI GROUP HOLDINGS LTD	COMMON STOCK	67,400	3,078,245
	ASAHI HOLDINGS INC	COMMON STOCK	11,600	287,314
	ASAHI INTECC CO LTD	COMMON STOCK	35,400	1,042,109
	ASAHI KASEI CORP	COMMON STOCK	232,900	2,612,792
	ASCENDAS REAL ESTATE INV TRT	REIT	625,578	1,382,392
	ASCENTIAL PLC	COMMON STOCK GBP.01	71,722	373,044
	ASCOM HOLDING AG REG	COMMON STOCK CHF.5	10,658	115,758
	ASCOPIAVE SPA	COMMON STOCK EUR1.	76,626	328,110
	ASCOTT RESIDENCE TRUST	REIT	-	94,822
	ASCOTT RESIDENCE TRUST	UNIT	372,945	274,134
	ASE TECHNOLOGY HOLDING CO LT	COMMON STOCK TWD10.0	652,128	1,814,437
	ASELSAN ELEKTRONIK SANAYI	COMMON STOCK TRY1.	63,699	224,276
	ASHMORE GROUP PLC	COMMON STOCK GBP.0001	63,785	438,925
	ASHTREAD GROUP PLC	COMMON STOCK GBP.1	83,660	2,677,477
	ASHTROM GROUP LTD	COMMON STOCK	11,743	175,850
	ASIA CEMENT CHINA HOLDINGS	COMMON STOCK HKD.1	86,500	129,434
	ASIA CEMENT CORP	COMMON STOCK TWD10.	519,924	832,267
	ASIA OPTICAL CO INC	COMMON STOCK TWD10.0	41,931	151,150
	ASIA PACIFIC TELECOM CO LTD	COMMON STOCK TWD10.	397,000	99,746
	ASIANA AIRLINES	COMMON STOCK KRW5000.	32,524	151,628
	ASICS CORP	COMMON STOCK	31,000	515,515
	ASM INTERNATIONAL NV	COMMON STOCK EUR.04	7,909	894,532
	ASM PACIFIC TECHNOLOGY	COMMON STOCK HKD.1	57,800	803,601
	ASML HOLDING NV	COMMON STOCK EUR.09	78,629	23,430,338
	ASOS PLC	COMMON STOCK GBP.035	10,539	472,839
	ASPEED TECHNOLOGY INC	COMMON STOCK TWD10.0	3,000	96,188
	ASPEN PHARMACARE HOLDINGS LT	COMMON STOCK ZAR.1390607	71,163	608,165
	ASR NEDERLAND NV	COMMON STOCK EUR.16	27,406	1,028,329
	ASSA ABLOY AB B	COMMON STOCK SEK1.0	191,003	4,465,856
	ASSECO POLAND SA	COMMON STOCK PLN1.	17,316	290,823
	ASSICURAZIONI GENERALI	COMMON STOCK EUR1.0	201,745	4,167,623
	ASSOCIATED BRITISH FOODS PLC	COMMON STOCK GBP.0568	64,937	2,249,865
	ASSURA PLC	REIT GBP.1	457,572	473,032
	ASTELLAS PHARMA INC	COMMON STOCK	347,100	5,928,040

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	ASTM SPA	COMMON STOCK	9,555	265,905
	ASTRA INTERNATIONAL TBK PT	COMMON STOCK IDR50.	3,486,680	1,731,679
	ASTRAL FOODS LTD	COMMON STOCK ZAR.01	16,039	249,170
	ASTRAZENECA PLC	COMMON STOCK USD.25	242,290	24,247,311
	ASUSTEK COMPUTER INC	COMMON STOCK TWD10.	130,172	1,005,442
	ASX LTD	COMMON STOCK	36,639	2,024,078
	ATACADAO SA	COMMON STOCK	88,400	514,290
	ATCO LTD CLASS I	COMMON STOCK	17,100	656,308
	ATEA ASA	COMMON STOCK NOK1.0	22,903	336,232
	ATLANTIA SPA	COMMON STOCK EUR1.0	88,706	2,070,728
	ATLAS ARTERIA	STAPLED SECURITY	166,959	919,448
	ATLAS COPCO AB A SHS	COMMON STOCK SEK.639	117,698	4,694,402
	ATLAS COPCO AB B SHS	COMMON STOCK SEK.639	80,453	2,792,923
	ATOS SE	COMMON STOCK EUR1.0	18,290	1,530,349
	ATRESMEDIA CORP DE MEDIOS DE	COMMON STOCK EUR.75	16,942	66,287
	ATS AUTOMATION TOOLING SYS	COMMON STOCK	13,600	224,753
	ATTACQ LTD	REIT	88,948	79,023
	ATTENDO AB	COMMON STOCK	19,242	110,843
	AU OPTRONICS CORP	COMMON STOCK TWD10.0	1,634,552	548,941
	AUCKLAND INTL AIRPORT LTD	COMMON STOCK	233,503	1,378,657
	AURELIUS EQUITY OPPORTUNITIE	COMMON STOCK	5,539	242,463
	AURINIA PHARMACEUTICALS INC	COMMON STOCK	19,300	391,395
	AURIZON HOLDINGS LTD	COMMON STOCK	366,854	1,351,900
	AURORA CANNABIS INC	COMMON STOCK	125,315	269,619
	AURUBIS AG	COMMON STOCK	6,836	419,906
	AUSNET SERVICES	COMMON STOCK	346,880	414,343
	AUST AND NZ BANKING GROUP	COMMON STOCK	522,258	9,063,366
	AUSTAL LTD	COMMON STOCK	94,327	253,329
	AUSTEVOLL SEAFOOD ASA	COMMON STOCK NOK.5	19,322	198,137
	AUSTRALIAN AGRICULTURAL CO	COMMON STOCK	55,556	42,970
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	1,829,862	1,286,152
	AUSTRALIAN PHARMA INDUS LTD	COMMON STOCK	75,475	71,214
	AUSTRIA TECHNOLOGIE + SYSTEM	COMMON STOCK	4,736	106,716
	AUTO TRADER GROUP PLC	COMMON STOCK GBP.01	168,199	1,329,437
	AUTOBACS SEVEN CO LTD	COMMON STOCK	18,500	291,531
	AUTOGRILL SPA	COMMON STOCK	41,650	436,140
	AUTOHOME INC ADR	ADR USD.01	10,800	864,108
	AVANZA BANK HOLDING AB	COMMON STOCK SEK2.5	58,775	614,548
	AVAST PLC	COMMON STOCK GBP.1	123,687	743,691
	AVENTUS GROUP	REIT	102,030	205,978
	AVEVA GROUP PLC	COMMON STOCK GBP.0355556	12,149	751,134
	AVEX INC	COMMON STOCK	12,500	144,275
	AVI LTD	COMMON STOCK ZAR.05	64,450	409,833
	AVIC AIRCRAFT CO LTD A	COMMON STOCK CNY1.0	30,100	70,803
	AVIC CAPITAL CO LTD A	COMMON STOCK CNY1.0	97,700	68,050
	AVIC JONHON OPTRONIC TECH A	COMMON STOCK CNY1.0	11,400	63,920
	AVICHINA INDUSTRY + TECH H	COMMON STOCK CNY1.0	600,000	270,602
	AVITA MEDICAL LTD	COMMON STOCK	585,229	265,554
	AVIVA PLC	COMMON STOCK GBP.25	717,595	4,003,610
	AWA BANK LTD/THE	COMMON STOCK	11,200	249,649
	AXA SA	COMMON STOCK EUR2.29	358,857	10,131,088
	AXFOOD AB	COMMON STOCK SEK5.0	13,687	304,741
	AXIATA GROUP BERHAD	COMMON STOCK MYR1.	472,726	478,481
	AYALA CORPORATION	COMMON STOCK PHP50.	40,342	624,813
	AYALA LAND INC	COMMON STOCK PHP1.0	1,639,190	1,470,029
	AZ. BGP HOLDINGS	COMMON STOCK	818,748	13

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	AZBIL CORP	COMMON STOCK	21,300	599,462
	AZIMUT HOLDING SPA	COMMON STOCK	26,201	626,305
	AZRIELI GROUP LTD	COMMON STOCK ILS.1	9,105	665,932
	AZUL SA	PREFERENCE	51,100	732,695
	B+M EUROPEAN VALUE RETAIL SA	COMMON STOCK GBP.1	168,202	917,005
	B2 HOLDING ASA	COMMON STOCK NOK.1	49,222	53,530
	B2GOLD CORP	COMMON STOCK	185,900	746,897
	B2W CIA DIGITAL	COMMON STOCK	39,453	617,211
	B3 SA BRASIL BOLSA BALCAO	COMMON STOCK	372,978	3,985,568
	BABCOCK INTL GROUP PLC	COMMON STOCK GBP.6	48,095	401,961
	BADGER DAYLIGHTING LTD	COMMON STOCK	7,000	189,690
	BAE SYSTEMS PLC	COMMON STOCK GBP.025	590,301	4,423,388
	BAIC MOTOR CORP LTD H	COMMON STOCK CNY1.0	321,500	182,564
	BAIDU INC SPON ADR	ADR USD.00005	52,500	6,636,000
	BAKKAFROST P/F	COMMON STOCK DKK1.0	10,020	741,218
	BALFOUR BEATTY PLC	COMMON STOCK GBP.5	129,420	449,335
	BALLARD POWER SYSTEMS INC	COMMON STOCK	34,300	245,463
	BALOISE HOLDING AG REG	COMMON STOCK CHF.1	8,947	1,616,121
	BANCA GENERALI SPA	COMMON STOCK EUR1.	13,138	427,006
	BANCA IFIS SPA	COMMON STOCK EUR1.0	15,840	249,129
	BANCA MEDIOLANUM SPA	COMMON STOCK EUR.1	49,250	489,982
	BANCA MONTE DEI PASCHI SIENA	COMMON STOCK	52,349	82,111
	BANCA POPOLARE DI SONDRIO	COMMON STOCK EUR3.	129,128	305,654
	BANCO ABC BRASIL SA	PREFERENCE	53,471	268,945
	BANCO BILBAO VIZCAYA ARGENTA	COMMON STOCK EUR.49	1,246,966	7,032,236
	BANCO BPM SPA	COMMON STOCK NPV	281,187	640,582
	BANCO BRADESCO S.A.	COMMON STOCK	198,850	1,674,888
	BANCO BRADESCO SA PREF	PREFERENCE	761,883	6,854,212
	BANCO BTG PACTUAL SA UNIT	UNIT	33,600	636,259
	BANCO COMERCIAL PORTUGUES R	COMMON STOCK	1,974,248	450,509
	BANCO DE CHILE	COMMON STOCK	4,923,697	516,616
	BANCO DE CREDITO E INVERSION	COMMON STOCK	8,916	405,017
	BANCO DE SABADELL SA	COMMON STOCK EUR.125	1,062,865	1,245,872
	BANCO DEL BAJIO SA	COMMON STOCK	152,100	256,131
	BANCO DO BRASIL S.A.	COMMON STOCK	165,189	2,174,254
	BANCO ESTADO RIO GRAN PREF B	PREFERENCE	49,732	268,017
	BANCO MACRO SA ADR	ADR	8,500	308,125
	BANCO SANTANDER BRASIL UNIT	UNIT	69,300	843,530
	BANCO SANTANDER CHILE ADR	ADR	30,341	699,967
	BANCO SANTANDER SA	COMMON STOCK EUR.5	147,134	614,746
	BANCO SANTANDER SA	COMMON STOCK EUR.5	2,868,262	12,119,638
	BANDAI NAMCO HOLDINGS INC	COMMON STOCK	36,900	2,238,691
	BANGCHAK CORP PCL NVDR	NVDR THB1.0	289,900	270,766
	BANGKOK BANK PCL FOREIGN REG	FOREIGN SH. THB10.0 A	50,600	269,418
	BANGKOK BANK PUBLIC CO NVDR	NVDR THB10.0	37,400	199,738
	BANGKOK CHAIN HOSPITAL NVDR	NVDR THB1.0	226,300	129,046
	BANGKOK DUSIT MED SERVI NVDR	NVDR THB.1	1,731,200	1,497,931
	BANGKOK EXPRESSWAY AND METRO	FOREIGN SH. THB1.0 A	1,385,375	504,130
	BANK CENTRAL ASIA TBK PT	COMMON STOCK IDR62.5	1,923,500	4,620,963
	BANK HAPOALIM BM	COMMON STOCK ILS1.	220,513	1,831,172
	BANK LEUMI LE ISRAEL	COMMON STOCK ILS.1	276,298	2,013,196
	BANK MANDIRI PERSERO TBK PT	COMMON STOCK IDR250.0	3,324,598	1,832,826
	BANK MILLENNIUM SA	COMMON STOCK PLN1.	105,003	162,519
	BANK NEGARA INDONESIA PERSER	COMMON STOCK IDR7500.	1,321,000	744,984
	BANK OF BEIJING CO LTD A	COMMON STOCK CNY1.0	230,082	187,741
	BANK OF CHINA LTD A	COMMON STOCK CNY1.0	382,300	202,555

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	BANK OF CHINA LTD H	COMMON STOCK CNY1.0	14,988,400	6,418,362
	BANK OF COMMUNICATIONS CO A	COMMON STOCK CNY1.0	427,200	345,484
	BANK OF COMMUNICATIONS CO H	COMMON STOCK CNY1.0	1,651,140	1,176,958
	BANK OF EAST ASIA LTD	COMMON STOCK	241,016	538,573
	BANK OF GEORGIA GROUP PLC	COMMON STOCK GBP.01	7,202	155,376
	BANK OF HANGZHOU CO LTD A	COMMON STOCK CNY1.0	55,800	73,443
	BANK OF IRELAND GROUP PLC	COMMON STOCK EUR1.0	180,372	995,349
	BANK OF JIANGSU CO LTD A	COMMON STOCK CNY1.0	95,700	99,517
	BANK OF KYOTO LTD/THE	COMMON STOCK	12,300	524,276
	BANK OF MONTREAL	COMMON STOCK	118,244	9,176,847
	BANK OF NAGOYA LTD/THE	COMMON STOCK	2,000	62,182
	BANK OF NANJING CO LTD A	COMMON STOCK CNY1.0	70,300	88,590
	BANK OF NINGBO CO LTD A	COMMON STOCK CNY1.0	61,300	247,639
	BANK OF NOVA SCOTIA	COMMON STOCK	225,800	12,772,261
	BANK OF QUEENSLAND LTD	COMMON STOCK	80,481	410,927
	BANK OF SHANGHAI CO LTD A	COMMON STOCK CNY1.0	154,620	210,784
	BANK OF THE PHILIPPINE ISLAN	COMMON STOCK PHP10.	318,126	552,072
	BANK OF THE RYUKYUS LTD	COMMON STOCK	20,500	224,450
	BANK PEKAO SA	COMMON STOCK PLN1.0	31,286	830,434
	BANK RAKYAT INDONESIA PERSER	COMMON STOCK IDR50.0	10,600,000	3,345,340
	BANK TABUNGAN NEGARA PERSERO	COMMON STOCK IDR500.	826,900	125,807
	BANKIA SA	COMMON STOCK EUR1.0	227,952	488,297
	BANKINTER SA	COMMON STOCK EUR.3	124,535	916,273
	BANPU PUBLIC CO LTD FOR REG	FOREIGN SH. THB1.0 A	795,800	316,155
	BANQUE CANTONALE VAUDOIS REG	COMMON STOCK CHF10.0	437	356,460
	BAOSHAN IRON + STEEL CO A	COMMON STOCK CNY1.0	202,000	166,493
	BAOZUN INC SPN ADR	ADR USD.0001	6,700	221,904
	BAPCOR LTD	COMMON STOCK	52,256	235,675
	BARCLAYS PLC	COMMON STOCK GBP.25	3,128,752	7,472,478
	BARCO N.V.	COMMON STOCK	1,340	330,023
	BARITO PACIFIC TBK PT	COMMON STOCK IDR100.0	4,924,500	535,257
	BARLOWORLD LTD	COMMON STOCK ZAR.05	45,954	370,825
	BARRATT DEVELOPMENTS PLC	COMMON STOCK GBP.1	180,130	1,785,670
	BARRICK GOLD CORP	COMMON STOCK	107,534	2,002,073
	BARRICK GOLD CORP	COMMON STOCK	221,875	4,126,952
	BARRY CALLEBAUT AG REG	COMMON STOCK CHF.02	453	1,000,878
	BARWA REAL ESTATE CO	COMMON STOCK QAR1.0	353,080	343,407
	BASF SE	COMMON STOCK	170,738	12,957,430
	BASIC FIT NV	COMMON STOCK EUR.06	9,116	346,728
	BASILEA PHARMACEUTICA REG	COMMON STOCK CHF1.0	6,632	321,168
	BAUSCH HEALTH COS INC	COMMON STOCK	58,277	1,746,849
	BAVARIAN NORDIC A/S	COMMON STOCK DKK10.	10,926	281,274
	BAWAG GROUP AG	COMMON STOCK	7,028	320,738
	BAYER AG REG	COMMON STOCK	169,040	13,827,176
	BAYERISCHE MOTOREN WERKE AG	COMMON STOCK EUR1.0	61,567	5,071,898
	BAYERISCHE MOTOREN WERKE PRF	PREFERENCE	8,882	548,832
	BAYSIDE LAND CORPORATION LTD	COMMON STOCK ILS1.0	324	249,056
	BAYTEX ENERGY CORP	COMMON STOCK	105,358	151,933
	BB SEGURIDADE PARTICIPACOES	COMMON STOCK	122,200	1,146,569
	BBMG CORP H	COMMON STOCK CNY1.0	426,000	130,909
	BBVA ARGENTINA SA ADR	ADR	13,200	73,524
	BCE INC	COMMON STOCK	28,267	1,311,388
	BDO UNIBANK INC	COMMON STOCK PHP10.0	340,974	1,062,961
	BE SEMICONDUCTOR INDUSTRIES	COMMON STOCK EUR.01	13,797	536,206
	BEACH ENERGY LTD	COMMON STOCK	314,974	558,230
	BEAUTY COMMUNITY PCL FOREIGN	FOREIGN SH. A	347,000	19,462

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	BEAZLEY PLC	COMMON STOCK GBP.05	99,026	730,573
	BEC WORLD PCL FOREIGN	FOREIGN SH. THB1.0 A	703,700	138,608
	BECHTLE AG	COMMON STOCK	4,591	644,689
	BEGA CHEESE LTD	COMMON STOCK	32,921	100,089
	BEIERSDORF AG	COMMON STOCK	18,124	2,170,232
	BEIGENE LTD ADR	ADR USD.0001	6,000	994,560
	BEIJING CAPITAL INTL AIRPO H	COMMON STOCK CNY1.0	468,000	453,820
	BEIJING CAPITAL LAND LTD	RIGHT	83,000	3,409
	BEIJING CAPITAL LAND LTD H	COMMON STOCK CNY1.0	166,000	46,672
	BEIJING ENTERPRISES HLDGS	COMMON STOCK	96,500	443,357
	BEIJING ENTERPRISES WATER GR	COMMON STOCK HKD.1	968,000	489,980
	BEIJING NEW BUILDING MATER A	COMMON STOCK CNY1.0	18,400	67,247
	BEIJING ORIENTAL YUHONG A	COMMON STOCK CNY1.0	16,200	61,236
	BEIJING SHIJI INFORMATION A	COMMON STOCK CNY1.0	9,700	54,326
	BEIJING SHUNXIN AGRICULT A	COMMON STOCK CNY1.0	8,100	61,264
	BEIJING TONG REN TANG CHINES	COMMON STOCK	46,000	69,560
	BEIJING TONGRENTANG CO A	COMMON STOCK CNY1.0	14,900	60,281
	BEKAERT NV	COMMON STOCK	6,136	183,178
	BELIMO HOLDING AG REG	COMMON STOCK CHF1.0	89	670,655
	BELLWAY PLC	COMMON STOCK GBP.125	22,561	1,140,086
	BENDIGO AND ADELAIDE BANK	COMMON STOCK	96,540	665,027
	BENEFIT ONE INC	COMMON STOCK	9,400	193,956
	BENESSE HOLDINGS INC	COMMON STOCK	15,100	396,971
	BENETEAU	COMMON STOCK EUR.1	7,507	91,468
	BERJAYA SPORTS TOTO BHD	COMMON STOCK MYR.1	298,572	188,438
	BERKELEY GROUP HOLDINGS/THE	COMMON STOCK	22,673	1,470,413
	BERLI JUCKER PUBLIC CO NVDR	NVDR THB1.0	250,700	350,144
	BEST INC ADR	ADR USD.01	35,600	197,936
	BEST WORLD INTERNATIONAL LTD	COMMON STOCK	45,800	46,323
	BETSSON AB	COMMON STOCK SEK.67	29,561	138,025
	BEZEQ THE ISRAELI TELECOM CO	COMMON STOCK ILS1.	396,397	318,867
	BGF CO LTD	COMMON STOCK KRW1000.0	4,668	22,592
	BGF RETAIL CO LTD	COMMON STOCK KRW1000.0	1,417	206,915
	BHP GROUP LTD	COMMON STOCK	543,029	14,899,226
	BHP GROUP PLC	COMMON STOCK USD.5	383,098	9,049,780
	BIC CAMERA INC	COMMON STOCK	17,100	194,658
	BID CORP LTD	COMMON STOCK	59,449	1,404,536
	BIDVEST GROUP LTD	COMMON STOCK ZAR.05	61,450	901,069
	BIFFA PLC	COMMON STOCK GBP.0001	45,452	165,100
	BIG SHOPPING CENTERS 2004 LT	COMMON STOCK ILS.01	1,933	187,453
	BIG YELLOW GROUP PLC	REIT GBP.1	28,578	455,405
	BILFINGER SE	COMMON STOCK	8,628	335,994
	BILLERUDKORSNAS AB	COMMON STOCK SEK7.38	33,200	392,232
	BIM BIRLESIK MAGAZALAR AS	COMMON STOCK TRY1.	77,654	609,246
	BINGO INDUSTRIES LTD	COMMON STOCK	67,058	134,167
	BIOMERIEUX	COMMON STOCK	8,693	774,770
	BIRCHCLIFF ENERGY LTD	COMMON STOCK	47,700	95,271
	BITAUTO HOLDINGS LTD ADR	ADR USD.00004	6,000	89,040
	BIZLINK HOLDING INC	COMMON STOCK TWD10.	17,000	128,092
	BK BRASIL OPERACAO E ASSESSO	COMMON STOCK	17,000	75,217
	BKW AG	COMMON STOCK	5,031	370,970
	BLACKBERRY LTD	COMMON STOCK	90,700	584,033
	BLACKMORES LTD	COMMON STOCK	2,867	171,233
	BLOOMBERRY RESORTS CORP	COMMON STOCK PHP1.	636,300	141,881
	BLUE PRISM GROUP PLC	COMMON STOCK GBP.01	8,797	131,836
	BLUESCOPE STEEL LTD	COMMON STOCK	102,316	1,085,971

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	BNK FINANCIAL GROUP INC	COMMON STOCK KRW5000.0	52,751	348,526
	BNP PARIBAS	COMMON STOCK EUR2.0	208,549	12,421,975
	BOARDWALK REAL ESTATE INVEST	REIT	4,200	148,761
	BOBST GROUP SA REG	COMMON STOCK CHF1.0	1,833	106,733
	BOC AVIATION LTD	COMMON STOCK	37,900	385,046
	BOC HONG KONG HOLDINGS LTD	COMMON STOCK	671,000	2,336,808
	BODYCOTE PLC	COMMON STOCK GBP.17273	36,073	455,798
	BOE TECHNOLOGY GROUP CO LT A	COMMON STOCK CNY1.0	368,500	240,269
	BOIRON SA	COMMON STOCK EUR1.0	1,685	68,707
	BOLIDEN AB	COMMON STOCK SEK2.11	54,121	1,440,360
	BOLLORE	COMMON STOCK EUR.16	183,079	799,620
	BOLLORE NEW	COMMON STOCK	1,002	4,270
	BOLSA MEXICANA DE VALORES SA	COMMON STOCK	75,800	166,901
	BOLSAS Y MERCADOS ESPANOL	COMMON STOCK EUR3.0	14,120	545,513
	BOMBARDIER INC B	COMMON STOCK	392,399	584,022
	BONAVA AB B SHARES	COMMON STOCK SEK4.0	25,093	266,692.18
	BOOHOO GROUP PLC	COMMON STOCK GBP.01	146,886	580,784
	BORAL LTD	COMMON STOCK	219,844	694,529
	BORALEX INC A	COMMON STOCK	10,500	198,057
	BORR DRILLING LTD	COMMON STOCK USD.05	17,605	151,806
	BORREGAARD ASA	COMMON STOCK NOK1.0	22,628	244,660
	BOSIDENG INTL HLDGS LTD	COMMON STOCK USD.00001	604,000	217,018
	BOSKALIS WESTMINSTER	COMMON STOCK EUR.01	17,755	456,058
	BOSSARD HOLDING AG REG A	COMMON STOCK CHF5.0	1,107	199,827
	BOUYGUES SA	COMMON STOCK EUR1.0	40,983	1,745,916
	BP PLC	COMMON STOCK USD.25	3,762,844	23,621,296
	BPER BANCA	COMMON STOCK EUR3.0	94,130	474,058
	BPOST SA	COMMON STOCK	18,956	219,833
	BR MALLS PARTICIPACOES SA	COMMON STOCK	148,908	669,426
	BRADSPAR SA PREF	PREFERENCE	52,700	503,213
	BRAIT SE	COMMON STOCK	71,678	71,235
	BRAMBLES LTD	COMMON STOCK	294,414	2,430,874
	BRASKEM SA PREF A	PREFERENCE	41,460	307,988
	BRAVIDA HOLDING AB	COMMON STOCK SEK.02	24,345	236,564
	BRAVURA SOLUTIONS LTD	COMMON STOCK	45,368	165,988
	BRAZILIAN REAL	FOREIGN CURRENCY	1,811,003	450,196
	BREMBO SPA	COMMON STOCK NPV	30,220	375,552
	BRENNTAG AG	COMMON STOCK	27,593	1,501,414
	BREVILLE GROUP LTD	COMMON STOCK	12,631	155,419
	BREWIN DOLPHIN HOLDINGS PLC	COMMON STOCK GBP.01	53,397	264,644
	BRF SA	COMMON STOCK	93,232	815,880
	BRICKWORKS LTD	COMMON STOCK	10,238	134,681
	BRIDGESTONE CORP	COMMON STOCK	105,200	3,906,707
	BRIGHTOIL PETROLEUM HOLDINGS	COMMON STOCK HKD.025	494,000	95,100
	BRIGHTON BEST INTERNATIONAL	COMMON STOCK TWD10.0	97,000	90,609
	BRILLIANCE CHINA AUTOMOTIVE	COMMON STOCK USD.01	560,000	582,326
	BRITISH AMERICAN TOB SP ADR	ADR	63,347	2,689,714
	BRITISH AMERICAN TOBACCO BHD	COMMON STOCK MYR.5	29,719	109,651
	BRITISH AMERICAN TOBACCO PLC	COMMON STOCK GBP.25	362,151	15,432,959
	BRITISH LAND CO PLC	REIT GBP.25	166,562	1,418,333
	BRITVIC PLC	COMMON STOCK GBP.2	49,338	592,195
	BROOKFIELD ASSET MANAGE CL A	COMMON STOCK	165,475	9,574,389
	BROTHER INDUSTRIES LTD	COMMON STOCK	44,200	909,936
	BROWN (N) GROUP PLC	COMMON STOCK GBP.1105263	29,356	63,416
	BRP INC/CA SUB VOTING	COMMON STOCK	9,500	433,407
	BRUNEL INTERNATIONAL	COMMON STOCK EUR.03	10,065	102,267

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	BRUNELLO CUCINELLI SPA	COMMON STOCK NPV	5,216	184,879
	BT GROUP PLC MM	COMMON STOCK GBP.05	1,523,601	3,905,148
	BTS GROUP HOLDINGS PCL FORGN	FOREIGN SH. THB4.0 A	643,600	283,621
	BUCHER INDUSTRIES AG REG	COMMON STOCK CHF.2	942	330,738
	BUDWEISER BREWING CO APAC LT	COMMON STOCK USD.00001	220,500	744,537
	BUKIT ASAM TBK PT	COMMON STOCK IDR100.0	411,100	78,354
	BUKWANG PHARMACEUTICAL CO	COMMON STOCK KRW500.	6,697	82,910
	BUMI RESOURCES TBK PT	COMMON STOCK	8,296,200	39,435
	BUMRUNGRAD HOSPITAL FOREIGN	FOREIGN SH. THB1.0 A	66,100	324,390
	BUNKA SHUTTER CO LTD	COMMON STOCK	9,300	81,904
	BUNZL PLC	COMMON STOCK GBP.3214286	62,495	1,710,090
	BURBERRY GROUP PLC	COMMON STOCK GBP.0005	77,189	2,259,247
	BURCKHARDT COMPRESSION HOLDI	COMMON STOCK CHF2.5	971	265,595
	BURE EQUITY AB	COMMON STOCK SEK6.6	9,080	205,568
	BUREAU VERITAS SA	COMMON STOCK EUR.12	57,676	1,507,848
	BURFORD CAPITAL LTD	COMMON STOCK	37,366	355,339
	BURSA MALAYSIA BHD	COMMON STOCK MYR.5	282,000	420,037
	BUZZI UNICEM SPA	COMMON STOCK EUR.6	20,035	505,280
	BW LPG LTD	COMMON STOCK USD.01	14,421	121,210
	BW OFFSHORE LTD	COMMON STOCK USD.5	17,083	128,862
	BWP TRUST	REIT	96,958	267,638
	BYD CO LTD A	COMMON STOCK CNY1.0	15,000	102,664
	BYD CO LTD H	COMMON STOCK CNY1.0	127,700	636,990
	BYD ELECTRONIC INTL CO LTD	COMMON STOCK	155,000	297,897
	C+C GROUP PLC	COMMON STOCK EUR.01	57,662	309,994
	CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	12,270	515,936
	CACHE LOGISTICS TRUST	REIT	185,500	98,661
	CAE INC	COMMON STOCK	49,051	1,300,461
	CAESARSTONE LTD	COMMON STOCK	7,600	114,532
	CAFE DE CORAL HOLDINGS LTD	COMMON STOCK HKD.1	62,000	146,910
	CAFE24 CORP	COMMON STOCK KRW500.0	1,051	46,430
	CAHYA MATA SARAWAK BHD	COMMON STOCK MYR.5	71,600	39,830
	CAIRN ENERGY PLC	COMMON STOCK GBP.013669	110,612	301,855
	CAIRN HOMES PLC	COMMON STOCK EUR.001	150,122	214,356
	CAITONG SECURITIES CO LTD A	COMMON STOCK CNY1.0	39,100	63,687
	CAIXABANK SA	COMMON STOCK EUR1.0	662,965	2,092,225
	CAJA DE AHORROS DEL MEDITERR	COMMON STOCK EUR2.0	23,863	35,894
	CALBEE INC	COMMON STOCK	14,100	458,490
	CALTEX AUSTRALIA LTD	COMMON STOCK	47,411	1,134,446
	CAMECO CORP	COMMON STOCK	77,868	692,961
	CAMSING INTERNATIONAL HOLDIN	COMMON STOCK HKD.1	78,000	11,612
	CAN APARTMENT PROP REAL ESTA	REIT	14,900	609,099
	CAN IMPERIAL BK OF COMMERCE	COMMON STOCK	82,415	6,867,758
	CANACOL ENERGY LTD	COMMON STOCK	26,300	94,714
	CANADA GOOSE HOLDINGS INC	COMMON STOCK	10,900	395,149
	CANADIAN DOLLAR	FOREIGN CURRENCY	979,476	755,331
	CANADIAN NATL RAILWAY CO	COMMON STOCK	133,184	12,064,873
	CANADIAN NATURAL RESOURCES	COMMON STOCK	221,140	7,162,429
	CANADIAN PACIFIC RAILWAY LTD	COMMON STOCK	25,852	6,599,412
	CANADIAN TIRE CORP CLASS A	COMMON STOCK	10,762	1,159,815
	CANADIAN UTILITIES LTD A	COMMON STOCK	24,100	727,971
	CANADIAN WESTERN BANK	COMMON STOCK	20,400	501,682
	CANCOM SE	COMMON STOCK	6,108	361,731
	CANFOR CORP	COMMON STOCK	11,600	108,598
	CANON INC	COMMON STOCK	182,800	4,984,227
	CANON MARKETING JAPAN INC	COMMON STOCK	13,000	301,093

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	CANOPY GROWTH CORP	COMMON STOCK	37,800	796,081
	CAPCOM CO LTD	COMMON STOCK	21,200	588,702
	CAPGEMINI SE	COMMON STOCK EUR8.0	28,855	3,537,181
	CAPITA PLC	COMMON STOCK GBP.020667	310,565	676,316
	CAPITAL + COUNTIES PROPRTIE	REIT GBP.25	135,018	470,377
	CAPITAL POWER CORP	COMMON STOCK	23,000	609,963
	CAPITAL SECURITIES CORP	COMMON STOCK TWD10.	322,000	120,878
	CAPITALAND COMMERCIAL TRUST	REIT	508,398	752,892
	CAPITALAND LTD	COMMON STOCK	472,499	1,318,154
	CAPITALAND MALL TRUST	REIT	450,249	823,884
	CAPITALAND RETAIL CHINA TRUS	REIT	396,648	474,881
	CAPITEC BANK HOLDINGS LTD	COMMON STOCK ZAR.01	7,374	763,259
	CAR INC	COMMON STOCK USD.00001	137,000	93,543
	CARD FACTORY PLC	COMMON STOCK	59,991	118,083
	CAREER TECHNOLOGY CO LTD	COMMON STOCK TWD10.	50,470	60,218
	CARGOTEC OYJ B SHARE	COMMON STOCK	7,505	254,543
	CARL ZEISS MEDITEC AG BR	COMMON STOCK	8,898	1,135,657
	CARLSBERG AS B	COMMON STOCK DKK20.	19,650	2,933,441
	CARMILA	REIT EUR6.0	13,233	297,866
	CARNIVAL PLC	COMMON STOCK USD1.66	29,032	1,386,504
	CARREFOUR SA	COMMON STOCK EUR2.5	112,812	1,896,381
	CARSALES.COM LTD	COMMON STOCK	47,806	560,027
	CASCADES INC	COMMON STOCK	13,000	112,381
	CASHBUILD LTD	COMMON STOCK ZAR.01	3,422	55,087
	CASINO GUICHARD PERRACHON	COMMON STOCK EUR1.53	8,428	395,371
	CASIO COMPUTER CO LTD	COMMON STOCK	36,300	729,309
	CASTELLUM AB	COMMON STOCK SEK.5	44,886	1,055,300
	CATCHER TECHNOLOGY CO LTD	COMMON STOCK TWD10.	118,134	895,245
	CATHAY FINANCIAL HOLDING CO	COMMON STOCK TWD10.0	1,559,302	2,215,199
	CATHAY REAL ESTATE DEVELOPME	COMMON STOCK TWD10.0	182,834	127,801
	CATTOLICA ASSICURAZIONI SC	COMMON STOCK EUR3.0	27,095	221,275
	CAVERION OYJ	COMMON STOCK	24,583	198,461
	CAWACHI LTD	COMMON STOCK	6,800	137,539
	CCC SA	COMMON STOCK PLN.1	5,911	171,679
	CCL INDUSTRIES INC CL B	COMMON STOCK	27,000	1,151,833
	CCR SA	COMMON STOCK	214,200	1,013,033
	CD PROJEKT SA	COMMON STOCK PLN1.0	15,073	1,111,682
	CDL HOSPITALITY TRUSTS	STAPLED SECURITY	142,300	171,471
	CECONOMY AG	COMMON STOCK	36,676	223,520
	CELESTICA INC	COMMON STOCK	27,816	231,022
	CELLCOM ISRAEL LTD	COMMON STOCK ILS.01	34,102	107,421
	CELLECTIS	COMMON STOCK EUR.05	6,234	107,991
	CELLNEX TELECOM SA	COMMON STOCK EUR.25	47,005	2,027,330
	CELLTRION HEALTHCARE CO LTD	COMMON STOCK KRW1000.0	10,070	457,235
	CELLTRION INC	COMMON STOCK KRW1000.0	16,854	2,618,508
	CELLTRION PHARM INC	COMMON STOCK KRW500.	4,311	147,917
	CEMBRA MONEY BANK AG	COMMON STOCK CHF1.0	4,375	479,545
	CEMEX SAB CPO	UNIT	2,788,247	1,045,371
	CENCOSUD SA	COMMON STOCK	280,877	370,041
	CENOVUS ENERGY INC	COMMON STOCK	192,192	1,956,379
	CENTAMIN PLC	COMMON STOCK	216,668	363,292
	CENTER LABORATORIES INC	COMMON STOCK TWD10.	47,147	94,382
	CENTERRA GOLD INC	COMMON STOCK	48,600	387,151
	CENTRAIS ELETRICAS BRAS PR B	PREFERENCE	72,105	686,433
	CENTRAIS ELETRICAS BRASILIER	COMMON STOCK	53,900	507,370
	CENTRAL CHINA REAL ESTATE	COMMON STOCK HKD.1	151,000	88,227

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	CENTRAL EUROPEAN MEDIA ENT A	COMMON STOCK USD.08	29,432	132,652
	CENTRAL GLASS CO LTD	COMMON STOCK	8,200	200,177
	CENTRAL JAPAN RAILWAY CO	COMMON STOCK	26,500	5,324,261
	CENTRAL PATTANA PCL NVDR	NVDR THB.5	413,900	855,641
	CENTRAL PUERTO SPONSORED ADR	ADR	18,200	88,452
	CENTRICA PLC	COMMON STOCK GBP.061728	1,052,587	1,254,636
	CENTURIA INDUSTRIAL REIT	REIT	91,269	216,180
	CENTURIA METROPOLITAN REIT	REIT	116,563	238,471
	CERVED GROUP SPA	COMMON STOCK NPV	44,611	435,593
	CES ENERGY SOLUTIONS CORP	COMMON STOCK	55,800	100,261
	CEZ AS	COMMON STOCK CZK100.	28,874	649,870
	CFE	COMMON STOCK	1,300	142,381
	CGG SA	COMMON STOCK EUR.01	137,911	451,185
	CGI INC	COMMON STOCK	45,330	3,798,736
	CGN POWER CO LTD H	COMMON STOCK CNY1.0	1,742,000	465,437
	CHAILEASE HOLDING CO LTD	COMMON STOCK TWD10.	227,895	1,050,821
	CHALLENGER LTD	COMMON STOCK	101,466	578,891
	CHAMPION REIT	REIT	451,000	298,123
	CHANG HWA COMMERCIAL BANK	COMMON STOCK TWD10.	1,003,411	759,921
	CHANGCHUN HIGH + NEW TECH A	COMMON STOCK CNY1.0	1,900	122,041
	CHANGJIANG SECURITIES CO L A	COMMON STOCK CNY1.0	60,200	61,724
	CHARLOTTE WEB HOLDINGS INC	COMMON STOCK USD.001	23,900	183,339
	CHAROEN POKPHAND FOODS NVDR	NVDR THB1.0	890,500	814,935
	CHAROEN POKPHAND INDONESIA PT	COMMON STOCK IDR10.	1,293,000	603,768
	CHARTER HALL GROUP	REIT	87,632	683,606
	CHARTER HALL LONG NEW SHARE	REIT	3,943	15,245
	CHARTER HALL LONG WALE REIT	REIT	59,145	229,063
	CHARTER HALL RETAIL REIT	REIT	71,532	214,949
	CHARTER HALL SOCIAL INFRASTR	REIT	47,262	107,669
	CHECK POINT SOFTWARE TECH	COMMON STOCK USD.01	22,851	2,535,547
	CHEIL WORLDWIDE INC	COMMON STOCK KRW200.	20,740	431,171
	CHENG SHIN RUBBER IND CO LTD	COMMON STOCK TWD10.	441,088	615,178
	CHENG UEI PRECISION INDUSTRY	COMMON STOCK TWD10.	192,919	294,941
	CHIBA BANK LTD/THE	COMMON STOCK	101,100	581,199
	CHICONY ELECTRONICS CO LTD	COMMON STOCK TWD10.	138,690	412,210
	CHILEAN PESO	FOREIGN CURRENCY	265,285,467	352,797
	CHILISIN ELECTRONICS CORP	COMMON STOCK TWD10.	23,916	102,327
	CHINA AGRI INDUSTRIES HLDGS	COMMON STOCK	534,300	283,266
	CHINA AIRLINES LTD	COMMON STOCK TWD10.	846,278	255,815
	CHINA AOYUAN GROUP LTD	COMMON STOCK HKD.01	196,884	321,801
	CHINA BLUECHEMICAL LTD H	COMMON STOCK CNY1.0	712,000	175,580
	CHINA CINDA ASSET MANAGEME H	COMMON STOCK CNY1.0	2,046,908	465,154
	CHINA CITIC BANK CORP LTD A	COMMON STOCK CNY1.0	61,800	54,783
	CHINA CITIC BANK CORP LTD H	COMMON STOCK CNY1.0	1,755,200	1,054,289
	CHINA COAL ENERGY CO H	COMMON STOCK CNY1.0	749,000	297,313
	CHINA COM RICH RENE ENE INVEST	COMMON STOCK CNY1.0	2,242,000	567,624
	CHINA COMMUNICATIONS CONST H	COMMON STOCK CNY1.0	828,000	674,993
	CHINA COMMUNICATIONS SERVI H	COMMON STOCK CNY1.0	518,352	378,899
	CHINA CONCH VENTURE HOLDINGS	COMMON STOCK HKD.01	298,900	1,304,378
	CHINA CONSTRUCTION BANK A	COMMON STOCK CNY1.0	79,500	82,534
	CHINA CONSTRUCTION BANK H	COMMON STOCK CNY1.0	17,431,400	15,092,011
	CHINA DEVELOPMENT FINANCIAL	COMMON STOCK TWD10.	2,540,020	824,686
	CHINA DILI GROUP	COMMON STOCK HKD.1	387,100	121,784
	CHINA DING YI FENG HOLDINGS	COMMON STOCK HKD.05	168,000	498,062
	CHINA DONGXIANG GROUP CO	COMMON STOCK HKD.01	915,000	101,121
	CHINA EAST EDUCATION HOLDING	COMMON STOCK HKD.0001	79,500	166,581

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	CHINA EASTERN AIRLINES CO A	COMMON STOCK CNY1.0	101,600	84,784
	CHINA EASTERN AIRLINES CO H	COMMON STOCK CNY1.0	254,000	140,869
	CHINA EDUCATION GROUP HOLDIN	COMMON STOCK HKD.00001	112,000	146,863
	CHINA EVERBRIGHT BANK CO A	COMMON STOCK CNY1.0	433,300	274,570
	CHINA EVERBRIGHT BANK CO L H	COMMON STOCK CNY1.0	636,000	295,592
	CHINA EVERBRIGHT GREENTECH L	COMMON STOCK USD.1	94,000	50,988
	CHINA EVERBRIGHT INTL LTD	COMMON STOCK	852,370	684,527
	CHINA EVERBRIGHT LTD	COMMON STOCK	194,000	363,281
	CHINA EVERGRANDE GROUP	COMMON STOCK USD.01	338,000	940,422
	CHINA FIRST CAPITAL GROUP LT	COMMON STOCK HKD.02	488,000	16,920
	CHINA FOODS LTD	COMMON STOCK HKD.1	154,000	59,533
	CHINA FORTUNE LAND DEVELOP A	COMMON STOCK CNY1.0	24,900	102,659
	CHINA GALAXY SECURITIES CO H	COMMON STOCK CNY1.0	626,000	369,611
	CHINA GAS HOLDINGS LTD	COMMON STOCK HKD.01	335,400	1,257,340
	CHINA GRAND PHARMACEUTICAL A	COMMON STOCK HKD.01	148,000	80,777
	CHINA GREATWALL TECHNOLOGY A	COMMON STOCK CNY1.0	31,900	71,390
	CHINA HIGH SPEED TRANSMISSIO	COMMON STOCK USD.01	90,000	63,963
	CHINA HONGQIAO GROUP LTD	COMMON STOCK USD.01	360,500	217,799
	CHINA HUARONG ASSET MANAGE H	COMMON STOCK CNY1.0	1,663,000	262,633
	CHINA HUIZHAN DAIRY HOLDINGS	COMMON STOCK HKD.1	420,500	22,666
	CHINA HUIYUAN JUICE GROUP	COMMON STOCK USD.00001	462,000	119,772
	CHINA INDEX HDS ADR	ADR	11,720	42,661
	CHINA INTERNATIONAL CAPITA H	COMMON STOCK CNY1.0	272,000	526,014
	CHINA INTERNATIONAL TRAVEL A	COMMON STOCK CNY1.0	21,200	271,116
	CHINA JINMAO HOLDINGS GROUP	COMMON STOCK	1,102,000	859,358
	CHINA LESSO GROUP HOLDINGS L	COMMON STOCK HKD.05	197,000	252,926
	CHINA LIFE INSURANCE CO A	COMMON STOCK CNY1.0	23,000	115,132
	CHINA LIFE INSURANCE CO H	COMMON STOCK CNY1.0	1,382,000	3,850,341
	CHINA LIFE INSURANCE CO LTD	COMMON STOCK TWD10.	566,565	483,992
	CHINA LILANG LTD	COMMON STOCK HKD.1	76,000	62,098
	CHINA LITERATURE LTD	COMMON STOCK USD.0001	46,400	193,968
	CHINA LNG GROUP LTD	COMMON STOCK HKD.02	606,000	41,188
	CHINA LOGISTICS PROPERTY HOL	COMMON STOCK USD.0000625	147,000	57,192
	CHINA LONGYUAN POWER GROUP H	COMMON STOCK CNY1.0	1,006,000	636,945
	CHINA MAPLE LEAF EDUCATIONAL	COMMON STOCK USD.0005	272,000	110,806
	CHINA MEDICAL SYSTEM HOLDING	COMMON STOCK USD.005	326,000	469,926
	CHINA MEIDONG AUTO HOLDINGS	COMMON STOCK HKD.1	74,000	97,092
	CHINA MENGNIU DAIRY CO	COMMON STOCK HKD.1	531,000	2,151,978
	CHINA MERCHANTS BANK A	COMMON STOCK CNY1.0	224,499	1,211,807
	CHINA MERCHANTS BANK H	COMMON STOCK CNY1.0	771,505	3,976,832
	CHINA MERCHANTS ENERGY A	COMMON STOCK CNY1.0	66,000	78,314
	CHINA MERCHANTS PORT HOLDING	COMMON STOCK	292,049	494,818
	CHINA MERCHANTS SECURITIES A	COMMON STOCK CNY1.0	47,400	124,679
	CHINA MERCHANTS SHEKOU IND A	COMMON STOCK CNY1.0	86,100	245,723
	CHINA METAL RECYCLING	COMMON STOCK HKD.0001	190,245	244
	CHINA METAL RESOURCES UTILIZ	COMMON STOCK HKD.1	168,000	75,558
	CHINA MINSHENG BANKING A	COMMON STOCK CNY1.0	385,900	349,416
	CHINA MINSHENG BANKING COR H	COMMON STOCK CNY1.0	1,349,856	1,022,364
	CHINA MOBILE LTD	COMMON STOCK	1,159,000	9,786,977
	CHINA MODERN DAIRY HOLDINGS	COMMON STOCK HKD.1	445,000	65,764
	CHINA MOLYBDENUM CO LTD A	COMMON STOCK CNY.2	146,500	91,782
	CHINA MOLYBDENUM CO LTD H	COMMON STOCK CNY.2	660,000	283,537
	CHINA MOTOR CORP	COMMON STOCK TWD10.	76,759	100,066
	CHINA NATIONAL BUILDING MA H	COMMON STOCK CNY1.0	796,958	890,379
	CHINA NATIONAL NUCLEAR POW A	COMMON STOCK CNY1.0	107,600	77,264
	CHINA NATIONAL SOFTWARE A	COMMON STOCK CNY1.0	5,400	55,567

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	CHINA NORTHERN RARE EARTH A	COMMON STOCK CNY1.0	39,500	61,470
	CHINA OILFIELD SERVICES H	COMMON STOCK CNY1.0	366,000	574,630
	CHINA ORIENTAL GROUP CO LTD	COMMON STOCK HKD.1	210,000	87,164
	CHINA OVERSEAS GRAND OCEANS	COMMON STOCK	404,000	279,831
	CHINA OVERSEAS LAND + INVEST	COMMON STOCK	698,880	2,729,683
	CHINA OVERSEAS PROPERTY HOLD	COMMON STOCK HKD.001	240,000	151,146
	CHINA PACIFIC INSURANCE GR A	COMMON STOCK CNY1.0	68,400	371,736
	CHINA PACIFIC INSURANCE GR H	COMMON STOCK CNY1.0	479,400	1,893,199
	CHINA PETROCHEMICAL DEV CORP	COMMON STOCK TWD10.	501,873	164,197
	CHINA PETROLEUM + CHEMICAL A	COMMON STOCK CNY1.0	277,300	203,544
	CHINA PETROLEUM + CHEMICAL H	COMMON STOCK CNY1.0	4,737,500	2,855,732
	CHINA POWER INTERNATIONAL	COMMON STOCK	1,110,000	238,067
	CHINA RAILWAY CONSTRUCTION A	COMMON STOCK CNY1.0	125,200	182,317
	CHINA RAILWAY CONSTRUCTION H	COMMON STOCK CNY1.0	388,000	425,427
	CHINA RAILWAY GROUP LTD A	COMMON STOCK CNY1.0	154,500	131,842
	CHINA RAILWAY GROUP LTD H	COMMON STOCK CNY1.0	785,000	484,815
	CHINA RAILWAY SIGNAL + COM H	COMMON STOCK CNY1.0	269,000	150,400
	CHINA REINSURANCE GROUP CO H	COMMON STOCK CNY1.0	1,034,000	169,909
	CHINA RESOURCES BEER HOLDING	COMMON STOCK	324,893	1,799,644
	CHINA RESOURCES CEMENT	COMMON STOCK HKD.1	450,000	573,267
	CHINA RESOURCES GAS GROUP LT	COMMON STOCK HKD.1	178,000	978,455
	CHINA RESOURCES LAND LTD	COMMON STOCK HKD.1	515,777	2,570,109
	CHINA RESOURCES MEDICAL HOLD	COMMON STOCK HKD.00025	177,500	103,083
	CHINA RESOURCES PHARMACEUTIC	COMMON STOCK	320,500	297,630
	CHINA RESOURCES POWER HOLDIN	COMMON STOCK	373,465	524,511
	CHINA SCE GROUP HOLDINGS LTD	COMMON STOCK HKD.1	500,000	291,905
	CHINA SHENHUA ENERGY CO A	COMMON STOCK CNY1.0	36,500	95,711
	CHINA SHENHUA ENERGY CO H	COMMON STOCK CNY1.0	641,000	1,341,620
	CHINA SHINeway PHARMACEUTICA	COMMON STOCK HKD.1	241,000	228,528
	CHINA SHIPBUILDING INDUSTR A	COMMON STOCK CNY1.0	249,000	187,345
	CHINA SOUTH CITY HOLDINGS	COMMON STOCK	822,000	104,510
	CHINA SOUTHERN AIRLINES CO A	COMMON STOCK CNY1.0	71,285	73,508
	CHINA SOUTHERN AIRLINES CO H	COMMON STOCK CNY1.0	408,000	275,315
	CHINA STATE CONSTRUCTION A	COMMON STOCK CNY1.0	456,900	368,731
	CHINA STATE CONSTRUCTION INT	COMMON STOCK HKD.025	439,110	399,962
	CHINA STEEL CHEMICAL CORP	COMMON STOCK TWD10.	26,000	106,371
	CHINA STEEL CORP	COMMON STOCK TWD10.	2,423,895	1,934,563
	CHINA SUNTIEN GREEN ENERGY H	COMMON STOCK CNY1.	271,000	78,276
	CHINA TAIPING INSURANCE HOLD	COMMON STOCK	290,366	722,099
	CHINA TELECOM CORP LTD H	COMMON STOCK CNY1.0	2,618,000	1,074,544
	CHINA TOWER CORP LTD H	COMMON STOCK CNY1.0	7,732,000	1,710,303
	CHINA TRADITIONAL CHINESE ME	COMMON STOCK	522,000	251,972
	CHINA TRAVEL INTL INV HK	COMMON STOCK	1,184,000	209,785
	CHINA UNICOM HONG KONG LTD	COMMON STOCK	1,117,250	1,054,744
	CHINA UNITED NETWORK A	COMMON STOCK CNY1.0	337,800	285,699
	CHINA VANKE CO LTD A	COMMON STOCK CNY1.0	105,786	488,877
	CHINA VANKE CO LTD H	COMMON STOCK CNY1.0	276,000	1,178,281
	CHINA WATER AFFAIRS GROUP	COMMON STOCK HKD.01	148,000	110,815
	CHINA YANGTZE POWER CO LTD A	COMMON STOCK CNY1.0	239,324	631,565
	CHINA YOUZAN LTD	COMMON STOCK	1,020,000	64,924
	CHINA YUHUA EDUCATION CORP L	COMMON STOCK HKD.00001	208,000	141,000
	CHINA ZHENG TONG AUTO SERVICE	COMMON STOCK HKD.1	281,000	100,309
	CHINA ZHONGWANG HOLDINGS LTD	COMMON STOCK HKD.1	298,000	119,004
	CHINASOFT INTERNATIONAL LTD	COMMON STOCK HKD.05	486,000	275,164
	CHIPBOND TECHNOLOGY CORP	COMMON STOCK TWD10.	165,000	370,106
	CHIYODA CO LTD	COMMON STOCK	7,100	105,165

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	CHIYODA CORP	COMMON STOCK	33,000	85,374
	CHIYODA INTEGRE CO LTD	COMMON STOCK	1,900	39,814
	CHOCOLADEFABRIKEN LINDT PC	COMMON STOCK CHF10.0	178	1,381,015
	CHOCOLADEFABRIKEN LINDT REG	COMMON STOCK CHF100.0	19	1,677,685
	CHOFU SEISAKUSHO CO LTD	COMMON STOCK	3,300	74,342
	CHONG KUN DANG PHARMACEUTICA	COMMON STOCK KRW2500.0	3,762	315,006
	CHONGQING RURAL COMMERCIAL H	COMMON STOCK CNY1.0	570,000	291,044
	CHONGQING ZHIFEI BIOLOGICA A	COMMON STOCK CNY1.0	11,100	79,145
	CHORUS AVIATION INC	COMMON STOCK	29,700	185,025
	CHORUS LTD	COMMON STOCK	108,041	450,736
	CHOW SANG SANG HLDG	COMMON STOCK HKD.25	57,000	70,938
	CHR HANSEN HOLDING A/S	COMMON STOCK DKK10.	19,090	1,517,617
	CHROMA ATE INC	COMMON STOCK TWD10.	62,000	300,321
	CHUBU ELECTRIC POWER CO INC	COMMON STOCK	109,600	1,545,652
	CHUGAI PHARMACEUTICAL CO LTD	COMMON STOCK	41,500	3,821,614
	CHUGOKU BANK LTD/THE	COMMON STOCK	33,100	335,632
	CHUGOKU ELECTRIC POWER CO	COMMON STOCK	50,200	661,874
	CHUNGHWA PRECISION TEST TECH	COMMON STOCK TWD10.0	3,000	103,175
	CHUNGHWA TELECOM CO LTD	COMMON STOCK TWD10.	702,473	2,578,242
	CI TAKIRON CORP	COMMON STOCK	29,000	194,984
	CI FINANCIAL CORP	COMMON STOCK	46,419	777,140
	CIA BRASILEIRA DE DIS PREF	PREFERRED STOCK	27,124	593,921
	CIA CERVECERIAS UNI SPON ADR	ADR	16,633	315,528
	CIA DE DISTRIBUCION INTEGRAL	COMMON STOCK EUR.2	9,809	221,759
	CIA DE MINAS BUENAVENTUR ADR	ADR	31,930	482,143
	CIA DE MINAS BUENAVENTUR COM	COMMON STOCK PEN10.	8,119	117,135
	CIA DE SANEAMENTO DO PA UNIT	UNIT	12,300	310,455
	CIA ENERGETICA DE SP PREF B	PREFERENCE	57,166	454,175
	CIA ENERGETICA MINAS GER PRF	PREFERENCE	155,284	532,798
	CIA HERING	COMMON STOCK	37,100	314,510
	CIA PARANAENSE DE ENERGI PFB	PREFERENCE	25,907	441,854
	CIA SANEAMENTO BASICO DE SP	COMMON STOCK	64,720	979,694
	CIA SANEAMENTO MINAS GERAIS	COMMON STOCK	16,800	284,867
	CIA SIDERURGICA NACIONAL SA	COMMON STOCK	122,188	426,085
	CIE AUTOMOTIVE SA	COMMON STOCK EUR.25	13,313	315,588
	CIE FINANCIERE RICHEMONT REG	COMMON STOCK CHF1.0	96,759	7,591,024
	CIELO SA	COMMON STOCK	226,881	472,635
	CIFI HOLDINGS GROUP CO LTD	COMMON STOCK HKD.1	602,600	509,959
	CIMB GROUP HOLDINGS BHD	COMMON STOCK MYR1.	1,155,807	1,455,356
	CIMC ENRIC HOLDINGS LTD	COMMON STOCK HKD.01	222,000	132,590
	CIMIC GROUP LTD	COMMON STOCK	18,483	431,971
	CINEPLEX INC	COMMON STOCK	13,600	355,011
	CINEWORLD GROUP PLC	COMMON STOCK GBP.01	157,686	457,947
	CIPUTRA DEVELOPMENT TBK PT	COMMON STOCK IDR250.0	4,732,962	352,682
	CITIC LTD	COMMON STOCK	1,080,000	1,447,699
	CITIC RESOURCES HOLDINGS LTD	COMMON STOCK HKD.05	1,147,110	70,649
	CITIC SECURITIES CO A	COMMON STOCK CNY1.0	107,100	389,226
	CITIC SECURITIES CO LTD H	COMMON STOCK CNY1.0	380,000	870,027
	CITIC TELECOM INTERNATIONAL	COMMON STOCK	265,625	96,836
	CITIZEN WATCH CO LTD	COMMON STOCK	58,100	315,190
	CITY DEVELOPMENTS LTD	COMMON STOCK	89,000	725,959
	CITY LODGE HOTELS LTD	COMMON STOCK ZAR.1	12,222	63,009
	CITYCON OYJ	COMMON STOCK	21,116	221,943
	CIVITAS SOCIAL HOUSING PLC	REIT GBP.01	195,232	237,007
	CJ CGV CO LTD	COMMON STOCK KRW500.	6,610	196,869
	CJ CHEILJEDANG CORP	COMMON STOCK KRW5000.0	1,532	333,138

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	CJ CORP	COMMON STOCK KRW5000.	3,084	257,388
	CJ ENM CO LTD	COMMON STOCK KRW5000.0	1,884	259,472
	CJ LOGISTICS	COMMON STOCK KRW5000.0	1,860	248,935
	CK ASSET HOLDINGS LTD	COMMON STOCK HKD1.0	472,736	3,426,300
	CK HUTCHISON HOLDINGS LTD	COMMON STOCK HKD1.0	489,736	4,679,896
	CK INFRASTRUCTURE HOLDINGS L	COMMON STOCK HKD1.0	118,000	841,603
	CK POWER LTD NVDR	NVDR THB1.0	1,179,500	194,520
	CKD CORP	COMMON STOCK	11,200	188,188
	CLAL INSURANCE ENTERPR HLDGS	COMMON STOCK ILS1.0	17,074	256,223
	CLARIANT AG REG	COMMON STOCK CHF3.7	37,261	833,313
	CLEANAWAY WASTE MANAGEMENT L	COMMON STOCK	383,254	543,158
	CLICKS GROUP LTD	COMMON STOCK ZAR.01	58,516	1,074,764
	CLINIGEN GROUP PLC	COMMON STOCK GBP.001	19,116	234,365
	CLINUVEL PHARMACEUTICALS LTD	COMMON STOCK	6,783	136,030
	CLOETTA AB B SHS	COMMON STOCK SEK5.0	39,701	134,489
	CLOSE BROTHERS GROUP PLC	COMMON STOCK GBP.25	22,776	483,271
	CLP HOLDINGS LTD	COMMON STOCK	304,000	3,201,223
	CMBC CAPITAL HOLDINGS LTD	COMMON STOCK HKD.01	2,850,000	52,376
	CMC MAGNETICS CORP	COMMON STOCK TWD10.	409,372	130,948
	CMIC HOLDINGS CO LTD	COMMON STOCK	10,000	168,877
	CNH INDUSTRIAL NV	COMMON STOCK EUR.01	183,505	2,015,840
	CNOOC LTD	COMMON STOCK	3,316,500	5,527,892
	CNP ASSURANCES	COMMON STOCK EUR1.0	27,022	538,767
	COATS GROUP PLC	COMMON STOCK GBP.05	267,470	264,976
	COBHAM PLC	COMMON STOCK GBP.025	437,393	952,090
	COCA COLA AMATIL LTD	COMMON STOCK	93,988	732,057
	COCA COLA BOTTLERS JAPAN HOL	COMMON STOCK	25,175	646,325
	COCA COLA EUROPEAN PARTNERS	COMMON STOCK EUR.01	6,000	305,280
	COCA COLA EUROPEAN PARTNERS	COMMON STOCK EUR.01	37,780	1,897,745
	COCA COLA FEMSA SAB DE CV	UNIT	130,000	790,299
	COCA COLA HBC AG DI	COMMON STOCK CHF6.7	37,147	1,267,104
	COCHLEAR LTD	COMMON STOCK	10,695	1,693,519
	COCOKARA FINE INC	COMMON STOCK	4,000	232,132
	COFACE SA	COMMON STOCK EUR2.0	17,748	218,807
	COFCO MEAT HOLDINGS LTD	COMMON STOCK USD.000001	251,000	71,220
	COFINIMMO	REIT	6,586	969,311
	COGECO COMMUNICATIONS INC	COMMON STOCK	3,100	270,615
	COGECO INC	COMMON STOCK	2,200	176,600
	COGNA EDUCACAO	COMMON STOCK	268,376	763,515
	COLBUN SA	COMMON STOCK	1,304,608	208,416
	COLES GROUP LTD	COMMON STOCK	210,407	2,201,304
	COLLIERS INTERNATIONAL GROUP	COMMON STOCK	6,700	522,360
	COLLINS FOODS LTD	COMMON STOCK	34,336	215,198
	COLOPLAST B	COMMON STOCK DKK1.	21,823	2,715,075
	COLOWIDE CO LTD	COMMON STOCK	16,100	333,189
	COLRUYT SA	COMMON STOCK	15,324	800,449
	COM2US CORP	COMMON STOCK KRW500.	2,421	224,746
	COMBA TELECOM SYSTEMS HOLDIN	COMMON STOCK HKD.1	269,845	75,189
	COMET HOLDING AG REG	COMMON STOCK CHF1.0	1,306	165,356
	COMFORIA RESIDENTIAL REIT IN	REIT	102	322,800
	COMFORTDELGRO CORP LTD	COMMON STOCK	401,900	712,013
	COMINAR REAL ESTATE INV TR U	REIT	16,500	180,174
	COMMERCIAL BANK PSQC	COMMON STOCK QAR1.0	367,240	474,255
	COMMERCIAL INTERNATIONAL BAN	COMMON STOCK EGP10.	247,733	1,281,111
	COMMERZBANK AG	COMMON STOCK	185,514	1,149,589
	COMMONWEALTH BANK OF AUSTRAL	COMMON STOCK	326,320	18,376,694

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	COMPAGNIE DE SAINT GOBAIN	COMMON STOCK EUR4.0	91,525	3,763,407
	COMPAL ELECTRONICS	COMMON STOCK TWD10.	648,092	407,935
	COMPANHIA DE LOCACAO DAS AME	COMMON STOCK	53,700	303,247
	COMPASS GROUP PLC	COMMON STOCK GBP.1105	287,748	7,209,156
	COMPEQ MANUFACTURING CO LTD	COMMON STOCK TWD10.	157,000	236,383
	COMPUGROUP MEDICAL SE	COMMON STOCK	4,039	289,146
	COMPUTACENTER PLC	COMMON STOCK GBP.075555	11,443	267,589
	COMPUTER MODELLING GROUP LTD	COMMON STOCK	30,700	194,561
	COMPUTERSHARE LTD	COMMON STOCK	87,297	1,030,763
	COMSYS HOLDINGS CORP	COMMON STOCK	21,100	604,795
	CONCENTRADORA FIBRA DANHOS S	REIT	64,600	98,179
	CONCORD NEW ENERGY GROUP LTD	COMMON STOCK HKD.01	2,890,000	140,968
	CONCORDIA FINANCIAL GROUP LT	COMMON STOCK	227,700	933,847
	CONSTELLATION SOFTWARE INC	COMMON STOCK	3,700	3,598,452
	CONSTELLIUM SE	COMMON STOCK EUR.02	22,100	296,140
	CONSTRUCC Y AUX DE FERROCARR	COMMON STOCK EUR.301	3,538	162,723
	CONTACT ENERGY LTD	COMMON STOCK	132,301	636,568
	CONTEMPORARY AMPEREX TECHN A	COMMON STOCK CNY1.0	23,900	365,444
	CONTINENTAL AG	COMMON STOCK	20,282	2,635,667
	CONTINENTAL GOLD INC	COMMON STOCK	51,800	214,011
	CONTROLADORA VUELA CIA DE A	COMMON STOCK	268,200	280,925
	CONVATEC GROUP PLC	COMMON STOCK GBP.1	237,324	625,643
	CONZZETA AG REG	COMMON STOCK CHF2.0	258	307,991
	COOPER ENERGY LTD	COMMON STOCK	299,546	127,866
	CORBION NV	COMMON STOCK EUR.25	10,746	338,631
	CORETRONIC CORP	COMMON STOCK TWD10.0	24,000	31,010
	CORONATION FUND MANAGERS LTD	COMMON STOCK ZAR.0001	48,730	139,154
	CORP AMERICA AIRPORTS SA	COMMON STOCK USD1.0	5,900	35,400
	CORP INMOBILIARIA VESTA SAB	COMMON STOCK	109,600	198,028
	CORPORACION FINANCIERA ALBA	COMMON STOCK EUR1.	3,228	175,857
	CORPORATE TRAVEL MANAGEMENT	COMMON STOCK	16,392	236,692
	CORUS ENTERTAINMENT INC B SH	COMMON STOCK	26,500	108,718
	COSAN SA	COMMON STOCK	38,149	660,251
	COSCO SHIPPING ENERGY TRAN H	COMMON STOCK CNY1.0	224,000	106,080
	COSCO SHIPPING HOLDINGS CO H	COMMON STOCK CNY1.0	470,000	190,947
	COSCO SHIPPING INTERNATIONAL	COMMON STOCK	267,900	65,834
	COSCO SHIPPING PORTS LTD	COMMON STOCK HKD.1	401,917	329,570
	COSEL CO LTD	COMMON STOCK	8,700	93,715
	COSMAX INC	COMMON STOCK KRW500.0	2,107	145,407
	COSMO ENERGY HOLDINGS CO LTD	COMMON STOCK	12,400	286,243
	COSMO PHARMACEUTICALS NV	COMMON STOCK	2,098	166,134
	COSMOS PHARMACEUTICAL CORP	COMMON STOCK	1,800	373,652
	COSTA GROUP HOLDINGS LTD	COMMON STOCK	49,367	86,063
	COTT CORPORATION	COMMON STOCK	27,300	373,474
	COUNTRY GARDEN HOLDINGS CO	COMMON STOCK HKD.1	1,420,082	2,282,053
	COUNTRY GARDEN SERVICES HOLD	COMMON STOCK USD.0001	239,000	806,384
	COUNTRYSIDE PROPERTIES PLC	COMMON STOCK GBP.01	62,400	379,481
	COVESTRO AG	COMMON STOCK	36,227	1,685,247
	COVIVIO	REIT EUR3.0	9,077	1,031,766
	COWAY CO LTD	COMMON STOCK KRW500.0	10,890	874,948
	CP ALL PCL FOREIGN	FOREIGN SH. THB1.0 A	1,066,900	2,573,418
	CRAMO OYJ	COMMON STOCK	16,352	243,026
	CRANSWICK PLC	COMMON STOCK GBP.1	7,266	326,705
	CREATE SD HOLDINGS CO	COMMON STOCK	6,300	160,926
	CREDICORP LTD	COMMON STOCK USD5.	3,996	849,869
	CREDICORP LTD	COMMON STOCK USD5.0	8,685	1,851,034

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		Shares/ Par Value		
	CREDIT AGRICOLE SA	COMMON STOCK EUR3.0	213,965	3,119,477
	CREDIT CORP GROUP LTD	COMMON STOCK	7,584	164,654
	CREDIT SAISON CO LTD	COMMON STOCK	33,200	575,340
	CREDIT SUISSE GROUP AG REG	COMMON STOCK CHF.04	472,083	6,402,981
	CREDITO VALTELLINESE SPA	COMMON STOCK	2,190,512	175,176
	CRESCENT POINT ENERGY CORP	COMMON STOCK	100,250	447,617
	CREST NICHOLSON HOLDINGS	COMMON STOCK GBP.05	48,208	277,776
	CRESUD S.A. SPONS ADR	ADR USD1.0	6,159	43,359
	CRESUD S.A.C.I.F.Y A.	COMMON STOCK ARS1.0	4	4
	CRH PLC	COMMON STOCK EUR.32	144,479	5,799,476
	CRODA INTERNATIONAL PLC	COMMON STOCK GBP.1060976	24,112	1,637,846
	CROMBIE REAL ESTATE INVESTME	REIT	8,100	99,567
	CROMWELL PROPERTY GROUP	REIT	288,240	238,389
	CRONOS GROUP INC	COMMON STOCK	31,800	244,493
	CROWN RESORTS LTD	COMMON STOCK	68,654	580,522
	CRRC CORP LTD H	COMMON STOCK CNY1.0	809,000	590,009
	CRRC CORP LTD A	COMMON STOCK CNY1.0	264,800	271,497
	CSBC CORP TAIWAN	COMMON STOCK TWD10.0	22,820	20,444
	CSC FINANCIAL CO LTD A	COMMON STOCK CNY1.0	30,100	131,415
	CSL LTD	COMMON STOCK	83,525	16,237,513
	CSPC PHARMACEUTICAL GROUP LT	COMMON STOCK	870,000	2,076,740
	CSR LTD	COMMON STOCK	91,994	294,395
	CT REAL ESTATE INVESTMENT TR	REIT	5,300	65,966
	CTBC FINANCIAL HOLDING CO LT	COMMON STOCK TWD10.	3,243,652	2,425,562
	CTCI CORP	COMMON STOCK TWD10.	113,000	143,625
	CTS EVENTIM AG + CO KGAA	COMMON STOCK	9,074	570,848
	CURRENCY CONTRACT	EUR/USD	-	172,655
	CURRENCY CONTRACT	GBP/USD	-	75,246
	CURRENCY CONTRACT	JPY/USD	-	(66,414)
	CURRENCY CONTRACT	JPY/USD	-	15,036
	CURRO HOLDINGS LTD	COMMON STOCK	52,601	66,688
	CVC BRASIL OPERADORA E AGENC	COMMON STOCK	23,700	258,103
	CVS GROUP PLC	COMMON STOCK GBP.002	14,387	219,091
	CYBERAGENT INC	COMMON STOCK	19,600	682,244
	CYBERARK SOFTWARE LTD/ISRAEL	COMMON STOCK ILS.01	9,552	1,113,572
	CYBERDYNE INC	COMMON STOCK	22,400	116,218
	CYFROWY POLSAT SA	COMMON STOCK PLN.04	56,616	417,365
	CYRELA BRAZIL REALTY SA EMP	COMMON STOCK	74,600	551,620
	CZECH KORUNA	FOREIGN CURRENCY	540,742	23,884
	D IETEREN SA/NV	COMMON STOCK	7,046	495,587
	D/S NORDEN	COMMON STOCK DKK1.	5,426	86,912
	DAEHWHA PHARM CO LTD	COMMON STOCK KRW500.	7,020	77,215
	DAELIM INDUSTRIAL CO LTD	COMMON STOCK KRW5000.	5,815	453,575
	DAETWYLER HOLDING AG BR	COMMON STOCK CHF.05	2,278	438,220
	DAEWOO ENGINEERING + CONSTR	COMMON STOCK KRW5000.	33,894	138,062
	DAEWOO SHIPBUILDING + MARINE	COMMON STOCK KRW5000.	5,130	123,278
	DAEWOONG PHARMACEUTICAL CO	COMMON STOCK KRW2500.	846	100,200
	DAH CHONG HONG	COMMON STOCK	455,000	214,893
	DAH SING BANKING GROUP LTD	COMMON STOCK	76,400	102,110
	DAH SING FINANCIAL HOLDINGS	COMMON STOCK	26,050	102,743
	DAI ICHI LIFE HOLDINGS INC	COMMON STOCK	201,100	3,311,297
	DAI NIPPON PRINTING CO LTD	COMMON STOCK	44,700	1,212,928
	DAICEL CORP	COMMON STOCK	55,000	524,561
	DAIDO STEEL CO LTD	COMMON STOCK	6,800	297,236
	DAIFUKU CO LTD	COMMON STOCK	18,900	1,142,683
	DAIICHI SANKYO CO LTD	COMMON STOCK	104,200	6,879,359

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		Shares/ Par Value		
	DAIICHIKOSHO CO LTD	COMMON STOCK	7,700	403,444
	DAIKEN CORP	COMMON STOCK	2,000	36,195
	DAIKIN INDUSTRIES LTD	COMMON STOCK	45,200	6,355,334
	DAILY MAIL+GENERAL TST A NV	COMMON STOCK GBP.125	29,012	318,950
	DAIMLER AG REGISTERED SHARES	COMMON STOCK	170,629	9,466,957
	DAIO PAPER CORP	COMMON STOCK	22,600	308,155
	DAIRY FARM INTL HLDGS LTD	COMMON STOCK USD.0555	61,700	351,936
	DAISEKI CO LTD	COMMON STOCK	6,700	192,441
	DAISHI HOKUETSU FINANCIAL GR	COMMON STOCK	10,850	300,832
	DAITO TRUST CONSTRUCT CO LTD	COMMON STOCK	13,300	1,646,913
	DAIWA HOUSE INDUSTRY CO LTD	COMMON STOCK	104,500	3,236,973
	DAIWA HOUSE REIT INVESTMENT	REIT	343	895,903
	DAIWA OFFICE INVESTMENT CORP	REIT	74	568,347
	DAIWA SECURITIES GROUP INC	COMMON STOCK	291,800	1,480,028
	DAIWA SECURITIES LIVING INVE	REIT	429	419,612
	DAIWABO HOLDINGS CO LTD	COMMON STOCK	3,100	191,598
	DALATA HOTEL GROUP PLC	COMMON STOCK EUR.01	42,852	248,308
	DALI FOODS GROUP CO LTD	COMMON STOCK HKD.01	374,000	276,550
	DANIELI + CO	COMMON STOCK EUR1.	7,933	145,960
	DANISH KRONE	FOREIGN CURRENCY	506,973	76,156
	DANONE	COMMON STOCK EUR.25	114,750	9,531,153
	DANSKE BANK A/S	COMMON STOCK DKK10.	137,670	2,228,077
	DAQIN RAILWAY CO LTD A	COMMON STOCK CNY1.0	161,800	190,723
	DAQO NEW ENERGY CORP ADR	ADR	1,800	92,160
	DART GROUP PLC	COMMON STOCK GBP.0125	18,043	404,705
	DARWIN PRECISIONS CORP	COMMON STOCK TWD10.0	311,006	157,245
	DASSAULT AVIATION SA	COMMON STOCK EUR8.0	396	521,950
	DASSAULT SYSTEMES SA	COMMON STOCK EUR.5	24,603	4,061,043
	DATALOGIC SPA	COMMON STOCK EUR.52	3,531	66,851
	DATANG INTL POWER GEN CO H	COMMON STOCK CNY1.0	556,000	106,341
	DATATEC LTD	COMMON STOCK ZAR.01	51,097	120,956
	DAVIDE CAMPARI MILANO SPA	COMMON STOCK EUR.05	108,660	993,060
	DB HITEK CO LTD	COMMON STOCK KRW5000.0	15,500	368,731
	DB INSURANCE CO LTD	COMMON STOCK KRW500.0	8,920	402,812
	DBS GROUP HOLDINGS LTD	COMMON STOCK	328,983	6,342,646
	DBV TECHNOLOGIES SA	COMMON STOCK EUR.1	3,904	84,565
	DCC PLC	COMMON STOCK EUR.25	18,414	1,603,036
	DCM HOLDINGS CO LTD	COMMON STOCK	18,300	178,131
	DE LA RUE PLC	COMMON STOCK GBP.4486857	15,787	29,805
	DE LONGHI SPA	COMMON STOCK EUR1.5	15,505	328,539
	DEA CAPITAL SPA	COMMON STOCK EUR1.0	108,840	178,486
	DECHRA PHARMACEUTICALS PLC	COMMON STOCK GBP.01	19,280	741,940
	DELEK GROUP LTD	COMMON STOCK ILS1.	1,579	240,079
	DELIVERY HERO SE	COMMON STOCK	17,242	1,365,654
	DELTA ELECTRONICS INC	COMMON STOCK TWD10.	383,794	1,940,502
	DEMAE CAN CO LTD	COMMON STOCK	4,100	42,531
	DEMANT A/S	COMMON STOCK DKK.2	25,045	789,793
	DENA CO LTD	COMMON STOCK	19,900	320,045
	DENKA CO LTD	COMMON STOCK	18,400	546,463
	DENKI KOGYO CO LTD	COMMON STOCK	6,400	191,695
	DENSO CORP	COMMON STOCK	79,800	3,599,057
	DENTSU GROUP INC	COMMON STOCK	40,100	1,380,522
	DERICHEBOURG	COMMON STOCK EUR.25	40,413	166,121
	DERWENT LONDON PLC	REIT GBP.05	19,883	1,062,111
	DESCARTES SYSTEMS GRP/THE	COMMON STOCK	14,300	612,030
	DESCENTE LTD	COMMON STOCK	5,500	103,636

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	DESPEGAR.COM CORP	COMMON STOCK NPV	9,000	121,320
	DETOUR GOLD CORP	COMMON STOCK	38,000	736,703
	DEUTSCHE BANK AG REGISTERED	COMMON STOCK	367,789	2,855,289
	DEUTSCHE BETEILIGUNGS AG	COMMON STOCK	2,399	106,237
	DEUTSCHE BOERSE AG	COMMON STOCK	35,692	5,617,217
	DEUTSCHE EUROSHOP AG	COMMON STOCK	11,142	330,456
	DEUTSCHE LUFTHANSA REG	COMMON STOCK	44,745	824,021
	DEUTSCHE PFANDBRIEFBANK AG	COMMON STOCK	18,173	297,874
	DEUTSCHE POST AG REG	COMMON STOCK	183,285	7,002,731
	DEUTSCHE TELEKOM AG REG	COMMON STOCK	606,377	9,916,213
	DEUTSCHE WOHNEN SE	COMMON STOCK	70,441	2,880,728
	DEUTZ AG	COMMON STOCK	23,520	147,128
	DEVOTEAM SA	COMMON STOCK EUR.15	1,810	191,762
	DEXUS	REIT	201,645	1,662,101
	DFDS A/S	COMMON STOCK DKK20.0	8,295	406,989
	DGB FINANCIAL GROUP INC	COMMON STOCK KRW5000.	37,354	229,216
	DIAGEO PLC	COMMON STOCK GBP.2893518	437,441	18,437,847
	DIALOG GROUP BHD	COMMON STOCK MYR.1	646,000	544,942
	DIALOG SEMICONDUCTOR PLC	COMMON STOCK GBP.001	12,098	613,413
	DIASORIN SPA	COMMON STOCK EUR1.0	5,805	752,278
	DIC ASSET AG	COMMON STOCK	9,263	165,172
	DIC CORP	COMMON STOCK	15,500	427,370
	DIGI.COM BHD	COMMON STOCK MYR.01	619,200	675,242
	DIGITAL ARTS INC	COMMON STOCK	1,700	87,133
	DIGITAL CHINA HOLDINGS LTD	COMMON STOCK HKD.1	319,000	166,073
	DIGITAL GARAGE INC	COMMON STOCK	4,900	205,891
	DIGNITY PLC	COMMON STOCK GBP.123357	9,384	72,661
	DINO POLSKA SA	COMMON STOCK PLN.1	9,006	342,274
	DIP CORP	COMMON STOCK	5,700	168,396
	DIPLOMA PLC	COMMON STOCK GBP.05	16,453	441,139
	DIRECT LINE INSURANCE GROUP	COMMON STOCK GBP.1090909	251,406	1,047,640
	DIS CHEM PHARMACIES PTY LTD	COMMON STOCK	62,806	119,041
	DISCO CORP	COMMON STOCK	5,300	1,261,337
	DISCOVERY LTD	COMMON STOCK ZAR.001	60,896	525,970
	DISTRIBUIDORA INTERNACIONAL	COMMON STOCK EUR.1	569,173	65,415
	DIVERSIFIED GAS + OIL PLC	COMMON STOCK GBP.01	188,259	265,491
	DIXONS CARPHONE PLC	COMMON STOCK GBP.001	178,073	341,620
	DKSH HOLDING AG	COMMON STOCK CHF.1	6,587	358,174
	DMG MORI CO LTD	COMMON STOCK	23,300	356,567
	DNB ASA	COMMON STOCK NOK10.0	177,823	3,329,364
	DNO ASA	COMMON STOCK NOK.25	166,621	219,499
	DO + CO AG	COMMON STOCK	1,009	97,256
	DOHA BANK QPSC	COMMON STOCK QAR1.0	538,000	373,743
	DOLLARAMA INC	COMMON STOCK	55,200	1,899,808
	DOMAIN HOLDINGS AUSTRALIA LT	COMMON STOCK	42,993	112,164
	DOMETIC GROUP AB	COMMON STOCK	53,328	538,078
	DOMINO S PIZZA ENTERPRISES L	COMMON STOCK	12,059	443,942
	DOMINO S PIZZA GROUP PLC	COMMON STOCK GBP.005208	88,905	377,815
	DOMMO ENERGIA SA	COMMON STOCK	18,160	13,264
	DONG A SOCIO HOLDINGS CO LTD	COMMON STOCK KRW5000.	2,164	201,011
	DONG A ST CO LTD	COMMON STOCK KRW5000.0	2,080	213,494
	DONGFENG MOTOR GRP CO LTD H	COMMON STOCK CNY1.0	516,000	486,177
	DONGKUK STEEL MILL CO LTD	COMMON STOCK KRW5000.	26,814	137,150
	DONGSUH COMPANIES INC	COMMON STOCK KRW500.0	9,481	142,551
	DONGWON INDUSTRIES CO.	COMMON STOCK KRW5000.	1,086	198,506
	DONGYUE GROUP	COMMON STOCK HKD.1	212,000	117,888

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	DOOSAN BOBCAT INC	COMMON STOCK KRW500.0	8,793	260,360
	DOOSAN HEAVY INDUSTRIES	COMMON STOCK KRW5000.0	20,797	102,599
	DOOSAN INFRACORE CO LTD	COMMON STOCK KRW5000.	33,720	161,468
	DORMAKABA HOLDING AG	COMMON STOCK CHF.1	440	314,659
	DOSHISHA CO LTD	COMMON STOCK	11,100	183,943
	DOUBLEDRAAGON PROPERTIES CORP	COMMON STOCK PHP.1	336,300	125,545
	DOUTOR NICHIREH HOLDINGS CO	COMMON STOCK	7,100	140,806
	DOUZONE BIZON CO LTD	COMMON STOCK KRW500.0	5,874	410,647
	DOWA HOLDINGS CO LTD	COMMON STOCK	10,830	401,827
	DOWNER EDI LTD	COMMON STOCK	109,626	631,106
	DP WORLD PLC	COMMON STOCK USD2.0	37,652	492,752
	DRAEGERWERK AG	COMMON STOCK	1,363	60,612
	DRAEGERWERK AG PREF	PREFERENCE	2,292	143,289
	DRAX GROUP PLC	COMMON STOCK GBP.1155172	75,360	313,120
	DRB HICOM BHD	COMMON STOCK MYR1.0	126,700	73,771
	DREAM INDUSTRIAL REAL ESTATE	REIT	10,800	109,437
	DREAM OFFICE REAL ESTATE INV	REIT	5,400	129,633
	DREAM UNLIMITED CL A SUB VOT	COMMON STOCK	24,000	216,227
	DRILLING CO OF 1972/THE	COMMON STOCK DKK10.0	3,786	250,479
	DS SMITH PLC	COMMON STOCK GBP.1	258,691	1,320,214
	DSV PANALPINA A/S	COMMON STOCK DKK1.0	39,403	4,564,557
	DTS CORP	COMMON STOCK	7,600	176,668
	DUBAI INVESTMENTS PJSC	COMMON STOCK AED1.0	358,187	126,494
	DUBAI ISLAMIC BANK	COMMON STOCK AED1.0	367,957	551,659
	DUERR AG	COMMON STOCK	11,036	376,708
	DUFREY AG REG	COMMON STOCK CHF5.0	6,197	613,977
	DUNDEE PRECIOUS METALS INC	COMMON STOCK	26,400	113,601
	DUNELM GROUP PLC	COMMON STOCK GBP.01	18,945	290,689
	DURATEX SA	COMMON STOCK	82,014	341,735
	DUSKIN CO LTD	COMMON STOCK	10,700	297,080
	DYNASTY FINE WINES GROUP LTD	COMMON STOCK HKD.1	-	(163)
	E INK HOLDINGS INC	COMMON STOCK TWD10.	134,000	139,888
	E MART INC	COMMON STOCK KRW5000.0	3,834	421,922
	E.ON SE	COMMON STOCK	412,950	4,419,601
	E.SUN FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,969,336	1,834,611
	EAST JAPAN RAILWAY CO	COMMON STOCK	56,100	5,062,874
	EAST MONEY INFORMATION CO A	COMMON STOCK CNY1.0	55,700	126,180
	EASYJET PLC	COMMON STOCK GBP.2728571	29,303	557,463
	EBARA CORP	COMMON STOCK	18,000	543,760
	EBRO FOODS SA	COMMON STOCK EUR.6	12,790	277,022
	ECLAT TEXTILE COMPANY LTD	COMMON STOCK TWD10.	51,128	687,615
	ECN CAPITAL CORP	COMMON STOCK	24,791	91,574
	ECOPRO CO LTD	COMMON STOCK KRW500.	3,428	66,304
	EDENRED	COMMON STOCK EUR2.0	44,644	2,311,749
	EDF	COMMON STOCK EUR.5	105,476	1,177,460
	EDION CORP	COMMON STOCK	18,000	199,541
	EDP ENERGIAS DO BRASIL SA	COMMON STOCK	108,587	597,158
	EDP ENERGIAS DE PORTUGAL SA	COMMON STOCK EUR1.	472,287	2,048,870
	EDREAMS ODIGEO SL	COMMON STOCK EUR.1	11,148	53,470
	EFG INTERNATIONAL AG	COMMON STOCK CHF.5	25,002	164,864
	EGYPTIAN POUND	FOREIGN CURRENCY	560,336	34,912
	EI GROUP PLC	COMMON STOCK GBP.025	88,095	331,244
	EIFFAGE	COMMON STOCK EUR4.0	13,874	1,590,938
	EISAI CO LTD	COMMON STOCK	47,000	3,500,000
	EIZO CORP	COMMON STOCK	6,300	225,166
	EL PUERTO DE LIVERPOOL C1	COMMON STOCK	34,200	169,877

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	ELAN MICROELECTRONICS CORP	COMMON STOCK TWD10.	51,054	155,416
	ELBIT SYSTEMS LTD	COMMON STOCK ILS1.	5,030	783,090
	ELCO LTD	COMMON STOCK ILS.25	4,730	169,024
	ELDERS LTD	COMMON STOCK	22,602	102,987
	ELDORADO GOLD CORP	COMMON STOCK	30,779	247,561
	ELECTRA LTD	COMMON STOCK ILS1.	558	247,744
	ELECTRIC POWER DEVELOPMENT C	COMMON STOCK	31,400	762,913
	ELECTRICITY GENERA PCL NVDR	NVDR THB10.0	53,300	582,369
	ELECTROCOMPONENTS PLC	COMMON STOCK GBP.1	83,397	749,697
	ELECTROLUX AB SER B	COMMON STOCK SEK5.0	42,080	1,033,331
	ELEKTA AB B SHS	COMMON STOCK SEK.5	70,253	926,073
	ELEMENT FLEET MANAGEMENT COR	COMMON STOCK	78,400	670,489
	ELEMENTIS PLC	COMMON STOCK GBP.05	109,457	260,235
	ELIA GROUP SA/NV	COMMON STOCK	5,817	517,075
	ELIOR GROUP	COMMON STOCK EUR.01	22,337	328,826
	ELIS SA	COMMON STOCK EUR1.0	37,078	770,816
	ELISA OYJ	COMMON STOCK	26,646	1,473,443
	ELITE MATERIAL CO LTD	COMMON STOCK TWD10.	54,000	247,279
	ELITE SEMICONDUCTOR MEMORY	COMMON STOCK TWD10.	168,000	218,107
	ELKEM ASA	COMMON STOCK NOK5.0	49,568	139,696
	EMAAR MALLS PJSC	COMMON STOCK AED1.0	480,298	239,158
	EMAAR PROPERTIES PJSC	COMMON STOCK AED1.0	693,397	759,073
	EMBOTELLADORA ANDINA PREF B	PREFERENCE	61,136	179,757
	EMBRACER GROUP AB	COMMON STOCK SEK.002777	28,488	215,584
	EMBRAER SA	COMMON STOCK	116,970	571,086
	EMEMORY TECHNOLOGY INC	COMMON STOCK TWD10.0	10,000	118,877
	EMERA INC	COMMON STOCK	44,000	1,893,009
	EMIRA PROPERTY FUND LTD	REIT	90,647	85,614
	EMIRATES TELECOM GROUP CO	COMMON STOCK AED1.0	373,305	1,660,920
	EMIS GROUP PLC	COMMON STOCK GBP.01	14,714	215,882
	EML PAYMENTS LTD	COMMON STOCK	77,297	246,719
	EMMI AG REG	COMMON STOCK CHF10.0	284	246,981
	EMP DISTRIB Y COMERC NOR ADR	ADR	3,900	24,414
	EMPIRE CO LTD A	COMMON STOCK	32,400	761,060
	EMPIRIC STUDENT PROPERTY PLC	REIT GBP.01	113,124	146,235
	EMPRESA NACIONAL DE TELECOM	COMMON STOCK	16,972	120,919
	EMPRESAS CMPC SA	COMMON STOCK	207,759	512,009
	EMPRESAS COPEC SA	COMMON STOCK	87,230	786,468
	EMS CHEMIE HOLDING AG REG	COMMON STOCK CHF.01	1,584	1,041,821
	EN JAPAN INC	COMMON STOCK	5,900	258,085
	ENAGAS SA	COMMON STOCK EUR1.5	41,896	1,071,048
	ENAV SPA	COMMON STOCK NPV	49,983	298,543
	ENBRIDGE INC	COMMON STOCK	373,640	14,876,447
	ENCANA CORP	COMMON STOCK	239,892	1,124,768
	ENCE ENERGIA Y CELULOSA SA	COMMON STOCK EUR.9	25,415	104,998
	ENDEAVOUR MINING CORP	COMMON STOCK USD.1	17,200	325,364
	ENDESA SA	COMMON STOCK EUR1.2	58,674	1,567,600
	ENEA SA	COMMON STOCK PLN1.	35,851	75,163
	ENEL AMERICAS SA ADR	ADR	154,279	1,693,983
	ENEL CHILE SA ADR	ADR	105,080	499,130
	ENEL SPA	COMMON STOCK EUR1.	1,490,904	11,869,199
	ENERFLEX LTD	COMMON STOCK	26,804	252,796
	ENERGISA SA UNITS	UNIT	31,400	419,296
	ENERGIX RENEWABLE ENERGIES	COMMON STOCK	63,356	189,157
	ENERGY ABSOLUTE PCL NVDR	NVDR THB.1	245,700	357,180
	ENERPLUS CORP	COMMON STOCK	43,800	312,435

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	ENGHOUSE SYSTEMS LTD	COMMON STOCK	7,400	274,943
	ENGIE	COMMON STOCK EUR1.0	339,221	5,485,715
	ENGIE BRASIL ENERGIA SA	COMMON STOCK	47,875	605,332
	ENGIE ENERGIA CHILE SA	COMMON STOCK	101,139	154,147
	ENGRO CORPORATION LTD	COMMON STOCK PKR10.	59,620	132,828
	ENI SPA	COMMON STOCK	466,704	7,257,200
	ENLIGHT RENEWABLE ENERGY LTD	COMMON STOCK ILS.01	188,159	236,014
	ENN ENERGY HOLDINGS LTD	COMMON STOCK HKD.1	142,000	1,552,679
	ENNOCONN CORP	COMMON STOCK TWD10.0	7,436	61,311
	ENPLAS CORP	COMMON STOCK	3,600	118,330
	ENQUEST PLC	COMMON STOCK GBP.05	303,285	86,776
	ENSIGN ENERGY SERVICES INC	COMMON STOCK	31,900	70,110
	ENTRA ASA	COMMON STOCK NOK1.0	27,152	448,338
	EO TECHNICS CO LTD	COMMON STOCK KRW500.	2,377	212,205
	EPIROC AB A	COMMON STOCK SEK.412413	117,698	1,439,212
	EPIROC AB B	COMMON STOCK SEK.412413	77,940	925,603
	EPISTAR CORP	COMMON STOCK TWD10.	219,524	237,071
	EPS HOLDINGS INC	COMMON STOCK	11,100	141,200
	EQUATORIAL ENERGIA SA ORD	COMMON STOCK	156,500	887,324
	EQUINITI GROUP PLC	COMMON STOCK GBP.00001	61,906	170,209
	EQUINOR ASA	COMMON STOCK NOK2.5	185,024	3,696,834
	EQUITABLE GROUP INC	COMMON STOCK	2,100	177,085
	EQUITAL LTD	COMMON STOCK ILS1.0	7,052	208,447
	EQUITES PROPERTY FUND LTD	REIT	63,509	90,899
	ERAMET	COMMON STOCK EUR3.05	1,657	85,446
	EREGLI DEMIR VE CELIK FABRIK	COMMON STOCK TRY1.	335,700	510,177
	ERG SPA	COMMON STOCK EUR.1	18,220	393,226
	ERICSSON LM B SHS	COMMON STOCK SEK5.0	565,917	4,961,549
	ERO COPPER CORP	COMMON STOCK	11,800	214,843
	ERSTE GROUP BANK AG	COMMON STOCK	55,270	2,080,298
	ESPRIT HOLDINGS LTD	COMMON STOCK HKD.1	408,529	82,427
	ESR REIT	REIT	690,852	272,285
	ESSENTRA PLC	COMMON STOCK GBP.25	49,545	286,668
	ESSILORLUXOTTICA	COMMON STOCK EUR.18	51,949	7,941,263
	ESSITY AKTIEBOLAG B	COMMON STOCK SEK3.35	109,009	3,516,233
	ETERNAL MATERIALS CO LTD	COMMON STOCK TWD10.0	242,102	214,854
	EURAZEO SE	COMMON STOCK	6,084	417,348
	EURO CURRENCY	FOREIGN CURRENCY	1,586,930	1,781,328
	EUROBANK ERGASIAS SERVICES A	COMMON STOCK EUR.23	668,592	692,703
	EUROCOMMERCIAL PROPRIETIE CV	DUTCH CERT EUR5.0	10,443	293,006
	EUROFINS SCIENTIFIC	COMMON STOCK EUR.1	2,038	1,132,588
	EUROMONEY INSTL INVESTOR PLC	COMMON STOCK GBP.0025	25,739	445,061
	EURONAV NV	COMMON STOCK	31,627	390,352
	EURONEXT NV	COMMON STOCK EUR1.6	10,414	850,399
	EUROPCAR MOBILITY GROUP	COMMON STOCK	19,571	95,293
	EUROPRIS ASA	COMMON STOCK NOK1.0	40,548	159,206
	EUSKALTEL SA	COMMON STOCK	16,500	166,514
	EUTELSAT COMMUNICATIONS	COMMON STOCK EUR1.0	27,239	443,385
	EVA AIRWAYS CORP	COMMON STOCK TWD10.	612,004	280,920
	EVE ENERGY CO LTD A	COMMON STOCK CNY1.0	10,500	75,603
	EVER SUNSHINE LIFESTYLE SERV	COMMON STOCK HKD.01	84,000	57,049
	EVERBRIGHT SECURITIES CO A	COMMON STOCK CNY1.0	42,500	80,055
	EVERGREEN MARINE CORP LTD	COMMON STOCK TWD10.	446,131	184,612
	EVERLIGHT ELECTRONICS CO LTD	COMMON STOCK TWD10.0	146,845	170,268
	EVOLUTION GAMING GROUP	COMMON STOCK SEK.003	20,190	607,923
	EVOLUTION MINING LTD	COMMON STOCK	281,177	748,597

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	EVONIK INDUSTRIES AG	COMMON STOCK	27,372	839,602
	EVOTEC SE	COMMON STOCK	19,487	505,849
	EVRAZ PLC	COMMON STOCK USD.05	93,022	499,328
	EXCHANGE INCOME CORP	COMMON STOCK	5,600	193,026
	EXOR NV	COMMON STOCK EUR.01	17,850	1,385,298
	EXPERIAN PLC	COMMON STOCK USD.1	165,319	5,592,158
	EXTENDICARE INC	COMMON STOCK	16,400	106,741
	EXXARO RESOURCES LTD	COMMON STOCK ZAR.01	44,532	417,416
	EZAKI GLICO CO LTD	COMMON STOCK	8,200	364,808
	F SECURE OYJ	COMMON STOCK	48,898	167,129
	FABEGE AB	COMMON STOCK SEK30.82	52,818	878,930
	FACC AG	COMMON STOCK	4,390	54,875
	FAES FARMA SA	RIGHT	52,427	8,674
	FAES FARMA SA	COMMON STOCK EUR.1	52,427	295,105
	FAGRON	COMMON STOCK	15,719	341,647
	FAIRFAX FINANCIAL HLDGS LTD	COMMON STOCK	5,100	2,398,052
	FAMILYMART CO LTD	COMMON STOCK	46,800	1,120,716
	FAMOUS BRANDS LTD	COMMON STOCK ZAR.01	12,793	71,332
	FANCL CORP	COMMON STOCK	13,200	352,757
	FANHUA INC SPONSORED ADR	ADR USD.001	9,500	246,715
	FANUC CORP	COMMON STOCK	35,600	6,573,690
	FAR EAST HORIZON LTD	COMMON STOCK	358,000	335,984
	FAR EASTERN DEPARTMENT STORE	COMMON STOCK TWD10.	296,670	257,768
	FAR EASTERN INTL BANK	COMMON STOCK TWD10.	372,619	148,556
	FAR EASTERN NEW CENTURY CORP	COMMON STOCK TWD10.	554,461	552,672
	FAR EASTONE TELECOMM CO LTD	COMMON STOCK TWD10.	315,000	757,841
	FARADAY TECHNOLOGY CORP	COMMON STOCK TWD10.	117,396	220,616
	FAST RETAILING CO LTD	COMMON STOCK	10,600	6,281,867
	FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	18,519	857,397
	FATTAL HOLDINGS 1998 LTD	COMMON STOCK	1,411	229,903
	FAURECIA	COMMON STOCK EUR7.0	13,506	732,819
	FENG HSIN STEEL CO LTD	COMMON STOCK TWD10.0	81,000	145,168
	FENG TAY ENTERPRISE CO LTD	COMMON STOCK TWD10.	69,168	450,115
	FERGUSON PLC	COMMON STOCK GBP.1	41,549	3,775,430
	FERRARI NV	COMMON STOCK EUR.01	22,046	3,659,305
	FERREXPO PLC	COMMON STOCK GBP.1	40,218	85,040
	FERROVIAL SA	COMMON STOCK EUR.2	93,057	2,825,075
	FEVERTREE DRINKS PLC	COMMON STOCK GBP.0025	15,316	425,998
	FF GROUP	COMMON STOCK EUR.3	6,634	35,744
	FFP	COMMON STOCK EUR1.0	1,728	201,917
	FIAT CHRYSLER AUTOMOBILES NV	COMMON STOCK EUR.01	196,425	2,911,173
	FIBI HOLDINGS	COMMON STOCK ILS.05	6,058	204,990
	FIBRA UNO ADMINISTRACION SA	REIT	614,000	952,019
	FIERA CAPITAL CORP	COMMON STOCK	21,100	190,611
	FIH MOBILE LTD	COMMON STOCK USD.04	668,000	129,513
	FILA HOLDINGS CORP	COMMON STOCK KRW1000.0	9,003	411,683
	FINANCIAL PRODUCTS GROUP CO	COMMON STOCK	19,100	184,683
	FINCANTIERI SPA	COMMON STOCK NPV	75,327	77,915
	FINECOBANK SPA	COMMON STOCK EUR.33	112,632	1,352,908
	FINNAIR OYJ	COMMON STOCK EUR.85	12,720	83,975
	FINNING INTERNATIONAL INC	COMMON STOCK	32,600	636,036
	FIRICH ENTERPRISES CO LTD	COMMON STOCK TWD10.	108,563	134,306
	FIRST ABU DHABI BANK PJSC	COMMON STOCK AED1.0	504,498	2,079,467
	FIRST CAPITAL REAL ESTATE IN	UNIT	32,400	502,108
	FIRST CAPITAL REALTY INC	COMMON STOCK	-	14,344
	FIRST DERIVATIVES PLC	COMMON STOCK GBP.005	3,070	111,458

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	FIRST FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,843,136	1,457,452
	FIRST GEN CORPORATION	COMMON STOCK PHP1.	803,291	382,518
	FIRST INTL BANK ISRAEL	COMMON STOCK ILS.05	8,135	235,535
	FIRST MAJESTIC SILVER CORP	COMMON STOCK	40,700	499,981
	FIRST NATIONAL FINANCIAL COR	COMMON STOCK	6,600	193,985
	FIRST PACIFIC CO	COMMON STOCK USD.01	501,000	170,166
	FIRST QUANTUM MINERALS LTD	COMMON STOCK	127,576	1,295,682
	FIRST REAL ESTATE INVT TRUST	REIT	100,100	74,077
	FIRST RESOURCES LTD	COMMON STOCK	101,200	143,199
	FIRSTGROUP PLC	COMMON STOCK GBP.05	227,382	377,795
	FIRSTRAND LTD	COMMON STOCK ZAR.01	614,437	2,767,802
	FIRSTSERVICE CORP	COMMON STOCK	7,900	736,480
	FISCHER (GEORG) REG	COMMON STOCK CHF1.0	847	860,563
	FISHER + PAYKEL HEALTHCARE C	COMMON STOCK	108,011	1,624,311
	FLETCHER BUILDING LTD	COMMON STOCK	152,066	522,882
	FLEURY SA	COMMON STOCK	43,200	328,352
	FLEX LNG LTD	COMMON STOCK USD.1	5,497	56,882
	FLEXIUM INTERCONNECT INC	COMMON STOCK TWD10.	51,000	194,919
	FLIGHT CENTRE TRAVEL GROUP L	COMMON STOCK	11,875	367,953
	FLOW TRADERS	COMMON STOCK EUR.1	10,562	255,389
	FLSMIDTH + CO A/S	COMMON STOCK DKK20.	10,327	412,310
	FLUGHAFEN ZURICH AG REG	COMMON STOCK CHF10.0	3,164	577,217
	FLUIDRA SA	COMMON STOCK	9,035	123,738
	FLUTTER ENTERTAINMENT PLC	COMMON STOCK EUR.09	15,175	1,856,627
	FNAC DARTY SA	COMMON STOCK	4,074	241,917
	FOCUS MEDIA INFORMATION TE A	COMMON STOCK CNY1.0	121,700	109,482
	FOMENTO DE CONSTRUC Y CONTRA	COMMON STOCK EUR1.	14,496	177,559
	FOMENTO ECONOMICO MEXICA UBD	UNIT	355,100	3,353,367
	FORBO HOLDING AG REG	COMMON STOCK CHF.1	302	513,615
	FORFARMERS NV	COMMON STOCK	22,007	142,448
	FORMOSA CHEMICALS + FIBRE	COMMON STOCK TWD10.0	641,582	1,874,569
	FORMOSA PETROCHEMICAL CORP	COMMON STOCK TWD10.0	271,920	885,373
	FORMOSA PLASTICS CORP	COMMON STOCK TWD10.0	840,528	2,801,492
	FORMOSA TAFFETA CO.	COMMON STOCK TWD10.	209,319	238,857
	FORMULA SYSTEMS (1985) LTD	COMMON STOCK ILS1.0	3,089	210,233
	FORTERRA PLC	COMMON STOCK	37,610	172,691
	FORTESCUE METALS GROUP LTD	COMMON STOCK	255,405	1,928,300
	FORTIS INC	COMMON STOCK	82,653	3,434,235
	FORTRESS REIT LTD	FORTRESS REIT LTD A	450,352	621,181
	FORTUM OYJ	COMMON STOCK EUR3.4	79,519	1,963,098
	FORTUNA SILVER MINES INC	COMMON STOCK	34,300	139,924
	FOSHAN HAITIAN FLAVOURING A	COMMON STOCK CNY1.0	24,500	378,261
	FOSTER ELECTRIC CO LTD	COMMON STOCK	10,200	178,912
	FOSUN INTERNATIONAL LTD	COMMON STOCK	438,698	641,104
	FOUNDER SECURITIES CO LTD A	COMMON STOCK CNY1.0	68,300	85,122
	FOXCONN INDUSTRIAL INTERNE A	COMMON STOCK CNY1.0	32,900	86,331
	FOXCONN TECHNOLOGY CO LTD	COMMON STOCK TWD10.	163,496	361,503
	FP CORP	COMMON STOCK	4,100	243,194
	FRANCE BED HOLDINGS CO LTD	COMMON STOCK	17,500	154,730
	FRANCO NEVADA CORP	COMMON STOCK	33,980	3,513,095
	FRAPORT AG FRANKFURT AIRPORT	COMMON STOCK	6,568	558,645
	FRASER + NEAVE HOLDINGS BHD	COMMON STOCK MYR1.	37,300	317,553
	FRASERS CENTREPOINT TRUST	REIT	104,543	218,468
	FRASERS COMMERCIAL TRUST	REIT	122,383	151,100
	FRASERS GROUP PLC	COMMON STOCK GBP.1	40,302	245,011
	FRASERS LOGISTICS + INDUSTRI	REIT	213,800	197,181

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	FREEHOLD ROYALTIES LTD	COMMON STOCK	17,500	98,381
	FREENET AG	COMMON STOCK	19,495	447,301
	FRESENIUS MEDICAL CARE AG +	COMMON STOCK	40,748	3,024,349
	FRESENIUS SE + CO KGAA	COMMON STOCK	78,628	4,441,411
	FRONTERA ENERGY CORP	COMMON STOCK	12,700	95,978
	FRONTIER REAL ESTATE INVEST	REIT	113	475,047
	FRONTLINE LTD	COMMON STOCK USD1.0	14,116	178,151
	FTSE 100 IDX FUT MAR20	IFLL 20200320	540	10,730
	FU SHOU YUAN INTERNATIONAL	COMMON STOCK USD.01	158,000	133,944
	FUBON FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,331,938	2,063,517
	FUCHS PETROLUB SE PREF	PREFERENCE	10,733	534,363
	FUFENG GROUP LTD	COMMON STOCK HKD.1	431,000	189,852
	FUGRO NV CVA	DUTCH CERT EUR.05	18,497	208,080
	FUJI CO LTD	COMMON STOCK	10,000	177,718
	FUJI CORP/AICHI	COMMON STOCK	13,200	241,354
	FUJI ELECTRIC CO LTD	COMMON STOCK	21,800	666,064
	FUJI OIL HOLDINGS INC	COMMON STOCK	13,700	369,436
	FUJI SEAL INTERNATIONAL INC	COMMON STOCK	10,200	227,019
	FUJI SOFT INC	COMMON STOCK	4,400	170,582
	FUJICCO CO LTD	COMMON STOCK	11,200	200,014
	FUJIFILM HOLDINGS CORP	COMMON STOCK	66,700	3,179,806
	FUJIKURA LTD	COMMON STOCK	51,700	211,927
	FUJITEC CO LTD	COMMON STOCK	11,700	189,655
	FUJITSU GENERAL LTD	COMMON STOCK	16,000	359,231
	FUJITSU LTD	COMMON STOCK	35,100	3,311,529
	FUJIYA CO LTD	COMMON STOCK	1,900	36,998
	FUKUOKA FINANCIAL GROUP INC	COMMON STOCK	28,600	545,824
	FUKUOKA REIT CORP	REIT	125	212,919
	FUKUYAMA TRANSPORTING CO LTD	COMMON STOCK	7,600	275,711
	FULLSHARE HOLDINGS LTD	COMMON STOCK HKD.01	1,405,000	32,494
	FURUKAWA ELECTRIC CO LTD	COMMON STOCK	12,200	312,628
	FUTABA INDUSTRIAL CO LTD	COMMON STOCK	13,100	91,677
	FUTURE CORP	COMMON STOCK	3,900	64,634
	FUTURE PLC	COMMON STOCK GBP.15	15,154	293,491
	FUYAO GLASS INDUSTRY GROUP A	COMMON STOCK CNY1.0	21,800	75,129
	FUYAO GLASS INDUSTRY GROUP H	COMMON STOCK CNY1.0	98,000	300,441
	FUYO GENERAL LEASE CO LTD	COMMON STOCK	4,700	315,756
	G STEEL PCL FOREIGN	FOREIGN SH. THB5.0 A	202,800	880
	G TREEBNT CO LTD	COMMON STOCK KRW500.0	3,591	97,003
	G.U.D. HOLDINGS LTD	COMMON STOCK	16,272	127,211
	G4S PLC	COMMON STOCK GBP.25	288,421	838,870
	G8 EDUCATION LTD	COMMON STOCK	96,859	129,836
	GALAPAGOS NV	COMMON STOCK	8,153	1,698,195
	GALAXY ENTERTAINMENT GROUP L	COMMON STOCK	393,000	2,896,913
	GALAXY RESOURCES LTD	COMMON STOCK	72,282	47,250
	GALENICA AG	COMMON STOCK CHF.1	7,180	443,644
	GALLIFORD TRY PLC	COMMON STOCK GBP.5	20,834	237,691
	GALP ENERGIA SGPS SA	COMMON STOCK EUR1.	85,424	1,429,766
	GAM HOLDING AG	COMMON STOCK CHF.05	40,542	117,320
	GAMES WORKSHOP GROUP PLC	COMMON STOCK GBP.05	4,096	331,502
	GAMESYS GROUP PLC	COMMON STOCK	12,539	117,549
	GAMUDA BHD	COMMON STOCK MYR1.	406,751	387,875
	GAZIT GLOBE LTD	COMMON STOCK ILS1.0	16,715	185,162
	GAZPROM PJSC SPON ADR	ADR	15,921	131,109
	GAZPROM PJSC SPON ADR	ADR	983,994	8,088,431
	GAZTRANSPORT ET TECHNIGA SA	COMMON STOCK EUR.01	5,069	487,132

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	GB GROUP PLC	COMMON STOCK GBP.025	23,969	248,935
	GCL POLY ENERGY HOLDINGS LTD	COMMON STOCK HKD.1	2,365,000	89,601
	GCL SYSTEM INTEGRATION TEC A	COMMON STOCK CNY1.0	55,300	46,920
	GCP STUDENT LIVING PLC	REIT	120,582	318,078
	GD POWER DEVELOPMENT CO A	COMMON STOCK CNY1.0	213,900	71,860
	GDI PROPERTY GROUP	REIT	180,093	187,513
	GDS HOLDINGS LTD ADR	ADR USD.0004	10,700	551,906
	GEA GROUP AG	COMMON STOCK	32,833	1,086,350
	GEBERIT AG REG	COMMON STOCK CHF.1	6,754	3,789,454
	GEcina SA	REIT EUR7.5	8,057	1,445,222
	GEELY AUTOMOBILE HOLDINGS LT	COMMON STOCK HKD.02	985,000	1,932,035
	GEMDALE CORP A	COMMON STOCK CNY1.0	49,100	102,239
	GEMDALE PROPERTIES AND INVES	COMMON STOCK HKD.1	876,000	115,923
	GENER S.A.	COMMON STOCK	392,491	85,129
	GENERAL INTERFACE SOLUTION	COMMON STOCK TWD10.0	36,000	135,780
	GENERTEC UNIVERSAL MEDICAL G	COMMON STOCK	172,000	130,160
	GENEXINE CO LTD	COMMON STOCK KRW500.	3,357	180,073
	GENFIT	COMMON STOCK EUR.25	5,146	102,222
	GENIUS ELECTRONIC OPTICAL CO	COMMON STOCK TWD10.0	9,713	190,357
	GENMAB A/S	COMMON STOCK DKK1.0	11,251	2,506,103
	GENOMMA LAB INTERNACIONAL B	COMMON STOCK	143,600	142,581
	GENSCRIPT BIOTECH CORP	COMMON STOCK USD.001	148,000	336,567
	ENTERA SAB DE CV	COMMON STOCK	166,400	170,859
	GENTING BHD	COMMON STOCK MYR.1	385,800	571,132
	GENTING MALAYSIA BHD	COMMON STOCK MYR.1	558,250	449,107
	GENTING PLANTATIONS BHD	COMMON STOCK MYR.5	160,100	414,284
	GENTING SINGAPORE LTD	COMMON STOCK USD.1	1,116,299	764,401
	GENUS PLC	COMMON STOCK GBP.1	9,589	405,094
	GENWORTH MI CANADA INC	COMMON STOCK	7,500	328,629
	GENWORTH MORTGAGE INSURANCE	COMMON STOCK	15,337	39,417
	GEO HOLDINGS CORP	COMMON STOCK	14,900	183,770
	GERDAU SA PREF	PREFERENCE	177,704	879,229
	GERRESHEIMER AG	COMMON STOCK	4,648	360,657
	GESTAMP AUTOMOCION SA	COMMON STOCK	31,863	153,817
	GETAC TECHNOLOGY CORP	COMMON STOCK TWD10.	70,000	108,977
	GETINGE AB B SHS	COMMON STOCK SEK.5	43,022	799,326
	GETLINK SE	COMMON STOCK EUR.4	84,398	1,469,816
	GF SECURITIES CO LTD A	COMMON STOCK CNY1.0	49,100	107,124
	GF SECURITIES CO LTD H	COMMON STOCK CNY1.0	251,800	306,808
	GIANT MANUFACTURING	COMMON STOCK TWD10.	64,000	454,633
	GIBSON ENERGY INC	COMMON STOCK	31,300	641,810
	GIGABYTE TECHNOLOGY CO LTD	COMMON STOCK TWD10.	73,000	121,210
	GIGADEVICE SEMICONDUCTOR B A	COMMON STOCK CNY1.0	3,500	102,984
	GILDAN ACTIVEWEAR INC	COMMON STOCK	38,100	1,127,942
	GIORDANO INTERNATIONAL LTD	COMMON STOCK HKD.05	262,000	79,013
	GIVAUDAN REG	COMMON STOCK CHF10.0	1,650	5,161,113
	GJENSIDIGE FORSIKRING ASA	COMMON STOCK NOK2.	37,731	792,113
	GLANBIA PLC	COMMON STOCK EUR.06	36,233	419,632
	GLAXOSMITHKLINE PLC	COMMON STOCK GBP.25	921,759	21,688,242
	GLENCORE PLC	COMMON STOCK USD.01	1,966,718	6,150,479
	GLOBAL DOMINION ACCESS SA	COMMON STOCK	18,787	77,066
	GLOBAL ONE REIT	REIT	238	308,371
	GLOBAL UNICHIP CORP	COMMON STOCK TWD10.0	16,079	129,322
	GLOBALWAFERS CO LTD	COMMON STOCK TWD10.0	40,000	510,855
	GLOBANT SA	COMMON STOCK USD1.2	6,400	678,720
	GLOBE TELECOM INC	COMMON STOCK PHP50.	15,121	602,318

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	GLODON CO LTD A	COMMON STOCK CNY1.0	12,300	60,042
	GLORY LTD	COMMON STOCK	13,300	401,356
	GLORY SUN FINANCIAL GRP LTD	COMMON STOCK	2,272,000	87,611
	GLP J REIT	REIT	633	787,460
	GMO INTERNET INC	COMMON STOCK	12,700	242,489
	GMO PAYMENT GATEWAY INC	COMMON STOCK	6,300	433,337
	GN STORE NORD A/S	COMMON STOCK DKK4.	26,112	1,230,187
	GNI GROUP LTD	COMMON STOCK	8,100	193,840
	GO AHEAD GROUP PLC	COMMON STOCK GBP.1	8,125	237,750
	GOCO GROUP PLC	COMMON STOCK GBP.0002	68,814	94,811
	GOEASY LTD	COMMON STOCK	3,700	198,860
	GOERTEK INC A	COMMON STOCK CNY1.0	35,300	100,929
	GOL LINHAS AEREAS INT SA PRE	PREFERENCE	18,400	166,599
	GOLD FIELDS LTD	COMMON STOCK ZAR.5	149,825	1,008,390
	GOLD ROAD RESOURCES LTD	COMMON STOCK	230,943	217,564
	GOLDCREST CO LTD	COMMON STOCK	5,980	113,949
	GOLDEN AGRI RESOURCES LTD	COMMON STOCK USD.025	1,230,887	215,456
	GOLDEN OCEAN GROUP LTD	COMMON STOCK USD.05	17,786	103,141
	GOLDWIN INC	COMMON STOCK	3,400	249,700
	GOME RETAIL HOLDINGS LTD	COMMON STOCK HKD.025	2,175,944	201,123
	GOODMAN GROUP	REIT	300,929	2,833,626
	GOURMET MASTER CO LTD	COMMON STOCK TWD10.	15,456	63,698
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	52,723,890	52,723,890
	GPT GROUP	REIT	357,731	1,410,611
	GRAFTON GROUP PLC UTS	UNIT EUR.05	44,798	517,458
	GRAINCORP LTD A	COMMON STOCK	51,996	277,954
	GRAINGER PLC	COMMON STOCK GBP.05	115,496	479,553
	GRAND CITY PROPERTIES	COMMON STOCK EUR.1	17,588	422,125
	GRAND KOREA LEISURE CO LTD	COMMON STOCK KRW500.	9,085	152,375
	GRAND PACIFIC PETROCHEMICAL	COMMON STOCK TWD10.	141,000	87,556
	GRANITE REAL ESTATE INVESTME	REIT	4,200	213,700
	GRAPE KING BIO LTD	COMMON STOCK TWD10.	20,000	130,162
	GREAT CANADIAN GAMING CORP	COMMON STOCK	9,900	328,588
	GREAT PORTLAND ESTATES PLC	REIT GBP.1526316	47,762	544,811
	GREAT WALL ENTERPRISES	COMMON STOCK TWD10.	107,100	156,023
	GREAT WALL MOTOR COMPANY H	COMMON STOCK CNY1.0	571,500	423,576
	GREAT WEST LIFE CO INC	COMMON STOCK	53,518	1,372,669
	GREE ELECTRIC APPLIANCES I A	COMMON STOCK CNY1.0	32,700	307,263
	GREE INC	COMMON STOCK	30,800	139,566
	GREEN CROSS CORP	COMMON STOCK KRW5000.0	1,448	165,620
	GREEN CROSS HOLDINGS CORP	COMMON STOCK KRW500.0	6,826	131,272
	GREENCORE GROUP PLC	COMMON STOCK GBP.01	83,677	297,228
	GREENLAND HOLDINGS CORP LT A	COMMON STOCK CNY1.0	88,300	88,120
	GREENLAND HONG KONG HOLDINGS	COMMON STOCK HKD.5	427,150	185,570
	GREENTOWN SERVICE GROUP CO L	COMMON STOCK HKD.00001	178,000	194,461
	GREGGS PLC	COMMON STOCK GBP.02	19,090	581,626
	GRENKE AG	COMMON STOCK	4,177	432,509
	GRIEG SEAFOOD ASA	COMMON STOCK NOK4.	19,077	304,692
	GRIFOLS SA	COMMON STOCK EUR.25	55,103	1,946,974
	GRINDROD LTD	COMMON STOCK ZAR.00002	76,566	27,518
	GROUPE BRUXELLES LAMBERT SA	COMMON STOCK	13,143	1,387,580
	GROWTHPOINT PROPERTIES AUSTR	REIT	47,053	137,449
	GROWTHPOINT PROPERTIES LTD	REIT	542,379	859,694
	GRUMA S.A.B. B	COMMON STOCK	36,165	371,130
	GRUPA AZOTY SA	COMMON STOCK PLN5.	8,272	63,892
	GRUPA LOTOS SA	COMMON STOCK PLN1.	21,264	469,106

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	GRUPO AEROPORT DEL PACIFIC B	COMMON STOCK	98,500	1,172,309
	GRUPO AEROPORT DEL SURESTE B	COMMON STOCK	41,800	784,115
	GRUPO AEROPORTUARIO DEL CENT	COMMON STOCK	59,700	447,529
	GRUPO BIMBO SAB SERIES A	COMMON STOCK	317,400	579,031
	GRUPO CARSO SAB DE CV SER A1	COMMON STOCK	146,861	543,535
	GRUPO CATALANA OCCIDENTE SA	COMMON STOCK EUR.3	7,881	276,016
	GRUPO CEMENTOS CHIHUAHUA	COMMON STOCK	30,400	162,512
	GRUPO COMERCIAL CHEDRAUI SA	COMMON STOCK	61,400	88,049
	GRUPO EMPRESARIAL SAN JOSE	COMMON STOCK EUR.03	4,204	28,426
	GRUPO FINANCIERO BANORTE O	COMMON STOCK MXN3.5	482,036	2,694,541
	GRUPO FINANCIERO GALICIA ADR	ADR	19,000	308,370
	GRUPO FINANCIERO GALICIA B	COMMON STOCK ARS1.	8	16
	GRUPO FINANCIERO INBURSA O	COMMON STOCK MXN.4137108	564,200	693,150
	GRUPO MEXICO SAB DE CV SER B	COMMON STOCK	638,309	1,757,006
	GRUPO SUPERVIELLE SA SP ADR	ADR	11,000	40,480
	GRUPO TELEVISA SAB SER CPO	UNIT	478,600	1,123,509
	GS ENGINEERING + CONSTRUCT	COMMON STOCK KRW5000.	12,042	321,510
	GS HOLDINGS	COMMON STOCK KRW5000.	10,571	469,998
	GS HOME SHOPPING INC	COMMON STOCK KRW5000.	1,575	202,070
	GS RETAIL CO LTD	COMMON STOCK KRW1000.0	7,112	241,056
	GS YUASA CORP	COMMON STOCK	14,400	310,353
	GT CAPITAL HOLDINGS INC	COMMON STOCK PHP10.	30,672	513,419
	GUANGDONG HAID GROUP CO A	COMMON STOCK CNY1.0	17,200	88,891
	GUANGDONG INVESTMENT LTD	COMMON STOCK	638,000	1,336,616
	GUANGZHOU AUTOMOBILE GROUP H	COMMON STOCK CNY1.0	759,810	947,300
	GUANGZHOU BAIYUN INTERNATI A	COMMON STOCK CNY1.0	22,500	56,400
	GUANGZHOU BAIYUNSHAN PHAR A	COMMON STOCK CNY1.0	15,300	78,265
	GUANGZHOU R+F PROPERTIES H	COMMON STOCK CNY.25	246,000	454,235
	GUDANG GARAM TBK PT	COMMON STOCK IDR500.	132,000	502,756
	GULF ENERGY DEVELOPM FOREIGN	FOREIGN SH. THB1.0 A	39,100	216,687
	GULF KEYSTONE PETROLEUM LTD	COMMON STOCK USD1.0	33,427	94,213
	GUNGHO ONLINE ENTERTAINMENT	COMMON STOCK	6,920	147,201
	GUNMA BANK LTD/THE	COMMON STOCK	71,100	249,386
	GUOSEN SECURITIES CO LTD A	COMMON STOCK CNY1.0	34,000	61,346
	GUOTAI JUNAN INTERNATIONAL	COMMON STOCK	824,000	146,216
	GUOTAI JUNAN SECURITIES CO A	COMMON STOCK	81,800	217,249
	GUOTAI JUNAN SECURITIES CO H	COMMON STOCK CNY1.0	205,200	364,036
	GURUNAVI INC	COMMON STOCK	9,300	83,138
	GVC HOLDINGS PLC	COMMON STOCK EUR.01	102,392	1,200,947
	GWA GROUP LTD	COMMON STOCK	26,154	61,109
	H I S CO LTD	COMMON STOCK	9,800	281,239
	H LUNDBECK A/S	COMMON STOCK DKK5.	12,798	490,934
	H+R REAL ESTATE INV REIT UTS	REIT	25,900	421,431
	H2O RETAILING CORP	COMMON STOCK	17,300	193,241
	HABIB BANK LTD	COMMON STOCK PKR10.	125,800	128,984
	HACHIJUNI BANK LTD/THE	COMMON STOCK	83,200	362,240
	HACI OMER SABANCI HOLDING	COMMON STOCK TRY1.	173,281	277,955
	HAIDILAO INTERNATIONAL HOLDI	COMMON STOCK USD.000005	68,000	273,233
	HAIER ELECTRONICS GROUP CO	COMMON STOCK HKD.1	234,000	732,382
	HAIER SMART HOME CO LTD A	COMMON STOCK CNY1.0	66,321	185,990
	HAITIAN INTERNATIONAL HLDGS	COMMON STOCK HKD.1	172,000	417,049
	HAITONG INTERNATIONAL SECURI	COMMON STOCK HKD.1	510,930	155,477
	HAITONG SECURITIES CO LTD A	COMMON STOCK CNY1.0	88,100	195,904
	HAITONG SECURITIES CO LTD H	COMMON STOCK CNY1.0	575,200	680,395
	HAKUHODO DY HOLDINGS INC	COMMON STOCK	44,500	715,589
	HALFORDS GROUP PLC	COMMON STOCK GBP.01	37,516	84,204

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	HALLA HOLDINGS CORP	COMMON STOCK KRW5000.0	3,739	148,371
	HALMA PLC	COMMON STOCK GBP.1	71,530	2,008,335
	HAMAMATSU PHOTONICS KK	COMMON STOCK	26,500	1,085,642
	HAMBURGER HAFEN UND LOGISTIK	COMMON STOCK	4,600	126,699
	HAMMERSON PLC	REIT GBP.25	143,452	591,435
	HANA FINANCIAL GROUP	COMMON STOCK KRW5000.	56,358	1,788,914
	HANA MICROELECTRONICS FOREIG	FOREIGN SH. THB1.0 A	93,600	107,806
	HANA TOUR SERVICE INC	COMMON STOCK KRW500.	2,631	116,124
	HANALL BIOPHARMA CO LTD	COMMON STOCK KRW500.	7,618	237,392
	HANG LUNG GROUP LTD	COMMON STOCK	157,000	387,534
	HANG LUNG PROPERTIES LTD	COMMON STOCK	317,500	694,144
	HANG SENG BANK LTD	COMMON STOCK	141,500	2,928,357
	HANG SENG IDX FUT JAN20	XHKF 20200130	450	15,170
	HANGZHOU HIKVISION DIGITAL A	COMMON STOCK CNY1.0	101,698	478,860
	HANGZHOU TIGERMED CONSULTI A	COMMON STOCK	8,200	74,373
	HANJIN KAL CORP	COMMON STOCK KRW2500.0	11,464	395,739
	HANKOOK TECHNOLOGY GROUP CO	COMMON STOCK KRW500.0	11,008	136,838
	HANKOOK TIRE + TECHNOLOGY CO	COMMON STOCK KRW500.0	16,341	472,778
	HANKYU HANSHIN HOLDINGS INC	COMMON STOCK	41,300	1,765,784
	HANKYU HANSHIN REIT INC	REIT	103	162,140
	HANMI PHARM CO LTD	COMMON STOCK KRW2500.	1,454	372,284
	HANNOVER RUECK SE	COMMON STOCK	11,718	2,267,164
	HANNSTAR DISPLAY CORP	COMMON STOCK TWD10.	799,703	216,137
	HANON SYSTEMS	COMMON STOCK KRW100.0	46,150	444,478
	HANSA BIOPHARMA AB	COMMON STOCK SEK1.0	5,505	49,295
	HANSEN TECHNOLOGIES LTD	COMMON STOCK	19,712	52,704
	HANSOH PHARMACEUTICAL GROUP	COMMON STOCK HKD.00001	84,000	279,586
	HANSSEM CO LTD	COMMON STOCK KRW1000.	3,290	176,875
	HANWA CO LTD	COMMON STOCK	7,900	206,599
	HANWHA AEROSPACE CO LTD	COMMON STOCK KRW5000.0	8,849	267,675
	HANWHA CORPORATION	COMMON STOCK KRW5000.0	9,450	203,696
	HANWHA LIFE INSURANCE CO LTD	COMMON STOCK KRW5000.0	51,332	102,330
	HANWHA SOLUTIONS CORP	COMMON STOCK KRW5000.0	22,445	364,405
	HAP SENG CONSOLIDATED	COMMON STOCK MYR1.	117,500	286,633
	HARBIN ELECTRIC CO LTD H	COMMON STOCK CNY1.	262,000	75,673
	HAREL INSURANCE INVESTMENTS	COMMON STOCK ILS.1	21,493	167,911
	HARGREAVES LANSDOWN PLC	COMMON STOCK GBP.004	51,947	1,337,720
	HARMONIC DRIVE SYSTEMS INC	COMMON STOCK	6,800	328,099
	HARMONY GOLD MINING CO LTD	COMMON STOCK ZAR.5	84,450	307,509
	HARTALEGA HOLDINGS BHD	COMMON STOCK MYR.5	214,000	286,696
	HARVEY NORMAN HOLDINGS LTD	COMMON STOCK	103,617	297,006
	HASEKO CORP	COMMON STOCK	59,300	794,694
	HASTINGS GROUP HOLDINGS PLC	COMMON STOCK GBP.02	61,958	147,164
	HAYS PLC	COMMON STOCK GBP.01	223,936	539,922
	HAZAMA ANDO CORP	COMMON STOCK	35,000	303,596
	HDC HOLDINGS CO LTD	COMMON STOCK KRW5000.0	6,203	59,200
	HDC HYUNDAI DEVELOPMENT CO E	COMMON STOCK KRW5000.0	7,157	158,520
	HEALIUS LTD	COMMON STOCK	97,509	189,663
	HEALTH AND HAPPINESS H+H INT	COMMON STOCK HKD.01	27,500	113,890
	HEIDELBERGCEMENT AG	COMMON STOCK	27,860	2,032,168
	HEIDELBERGER DRUCKMASCHINEN	COMMON STOCK	105,019	136,045
	HEINEKEN HOLDING NV	COMMON STOCK EUR1.6	22,170	2,153,931
	HEINEKEN NV	COMMON STOCK EUR1.6	48,575	5,185,052
	HEIWA CORP	COMMON STOCK	7,000	146,403
	HEIWA REAL ESTATE REIT INC	REIT	228	284,888
	HELICAL PLC	COMMON STOCK GBP.01	19,116	120,362

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	HELIOPOLIS HOUSING	COMMON STOCK EGP.25	177,448	258,378
	HELIXMITH CO LTD	COMMON STOCK KRW500.0	5,442	432,639
	HELLENIC TELECOMMUN ORGANIZA	COMMON STOCK EUR2.83	53,479	856,030
	HELLOFRESH SE	COMMON STOCK	16,332	343,551
	HELVETIA HOLDING AG REG	COMMON STOCK CHF.02	6,350	896,740
	HEMFOSA FASTIGHETER AB	COMMON STOCK SEK1.0	-	(31,038)
	HENAN SHUANGHUI INVESTMENT A	COMMON STOCK CNY1.0	22,800	95,120
	HENDERSON LAND DEVELOPMENT	COMMON STOCK	264,883	1,300,862
	HENGAN INTL GROUP CO LTD	COMMON STOCK HKD.1	130,500	931,789
	HENGLI PETROCHEMICAL CO L A	COMMON STOCK CNY1.0	48,899	112,966
	HENG TEN NETWORKS GROUP LTD	COMMON STOCK HKD.002	4,064,000	57,940
	HENG YI PETROCHEMICAL CO A	COMMON STOCK CNY1.0	30,900	61,810
	HENKEL AG + CO KGAA	COMMON STOCK	19,534	1,840,667
	HENKEL AG + CO KGAA VORZUG	PREFERENCE	32,710	3,385,036
	HENNES + MAURITZ AB B SHS	COMMON STOCK	145,624	2,961,886
	HERA SPA	COMMON STOCK EUR1.0	136,828	600,281
	HERMES INTERNATIONAL	COMMON STOCK	5,836	4,370,446
	HEXAGON AB B SHS	COMMON STOCK EUR.22	52,613	2,949,500
	HEXO CORP	COMMON STOCK	28,300	45,175
	HEXPOL AB	COMMON STOCK SEK.2	77,836	762,938
	HI SUN TECHNOLOGY CHINA LTD	COMMON STOCK HKD.0025	327,000	54,608
	HIBERNIA REIT PLC	REIT EUR.1	255,584	405,257
	HIBIYA ENGINEERING LTD	COMMON STOCK	9,300	168,593
	HIGHWEALTH CONSTRUCTION CORP	COMMON STOCK TWD10.0	212,000	327,577
	HIKARI TSUSHIN INC	COMMON STOCK	4,200	1,054,139
	HIKMA PHARMACEUTICALS PLC	COMMON STOCK GBP.1	26,533	702,944
	HILAN LTD	COMMON STOCK ILS1.	5,220	209,645
	HILL + SMITH HOLDINGS PLC	COMMON STOCK GBP.25	14,157	276,859
	HINO MOTORS LTD	COMMON STOCK	49,000	517,648
	HIROSE ELECTRIC CO LTD	COMMON STOCK	6,300	805,256
	HIROSHIMA BANK LTD/THE	COMMON STOCK	52,500	255,455
	HISAMITSU PHARMACEUTICAL CO	COMMON STOCK	12,200	593,378
	HISCOX LTD	COMMON STOCK GBP.065	53,996	1,021,319
	HITACHI CAPITAL CORP	COMMON STOCK	11,400	299,143
	HITACHI CHEMICAL CO LTD	COMMON STOCK	19,700	824,374
	HITACHI CONSTRUCTION MACHINE	COMMON STOCK	20,200	600,871
	HITACHI HIGH TECH CORP	COMMON STOCK	12,900	911,407
	HITACHI LTD	COMMON STOCK	175,400	7,386,846
	HITACHI METALS LTD	COMMON STOCK	38,000	558,165
	HITACHI TRANSPORT SYSTEM LTD	COMMON STOCK	7,900	222,087
	HITACHI ZOSEN CORP	COMMON STOCK	39,900	150,824
	HITHINK ROYALFLUSH INFORMA A	COMMON STOCK CNY1.0	5,900	92,507
	HIWIN TECHNOLOGIES CORP	COMMON STOCK TWD10.	48,515	455,577
	HK ELECTRIC INVESTMENTS SS	STAPLED SECURITY HKD.0005	429,500	423,320
	HKBN LTD	COMMON STOCK HKD.0001	131,000	219,627
	HKC HOLDINGS LTD	COMMON STOCK HKD.25	160,171	130,462
	HKT TRUST AND HKT LTD SS	STAPLED SECURITY HKD.0005	684,000	964,346
	HLB INC	COMMON STOCK KRW500.	9,820	968,602
	HM SAMPOERNA TBK PT	COMMON STOCK IDR4.0	1,662,500	250,322
	HOCHSCHILD MINING PLC	COMMON STOCK GBP.25	47,743	115,892
	HOCHTIEF AG	COMMON STOCK	3,726	477,232
	HOEGH LNG HOLDINGS LTD	COMMON STOCK	7,850	29,940
	HOKKAIDO ELECTRIC POWER CO	COMMON STOCK	48,500	235,097
	HOKKOKU BANK LTD/THE	COMMON STOCK	4,400	140,649
	HOKUHOKU FINANCIAL GROUP INC	COMMON STOCK	26,000	272,437
	HOKURIKU ELECTRIC POWER CO	COMMON STOCK	32,800	238,763

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	HOKUTO CORP	COMMON STOCK	4,100	74,533
	HOLDING CO ADMIE IPTO SA	COMMON STOCK EUR2.12	52,430	136,920
	HOLMEN AB B SHARES	COMMON STOCK SEK25.0	20,888	637,066
	HOLY STONE ENTERPRISE CO LTD	COMMON STOCK TWD10.	20,000	77,577
	HOME CAPITAL GROUP INC	COMMON STOCK	15,400	391,428
	HOME PRODUCT CENTER PCL FOR	FOREIGN SH. THB1.0 A	516,300	275,785
	HOME PRODUCT CENTER PCL NVDR	NVDR THB1.0	575,300	304,672
	HOMESERVE PLC	COMMON STOCK GBP.0269231	56,053	939,030
	HON HAI PRECISION INDUSTRY	COMMON STOCK TWD10.	2,297,646	6,963,114
	HONDA MOTOR CO LTD	COMMON STOCK	297,800	8,398,555
	HONG KONG + CHINA GAS	COMMON STOCK	1,863,306	3,640,903
	HONG KONG DOLLAR	FOREIGN CURRENCY	8,401,428	1,078,240
	HONG KONG EXCHANGES + CLEAR	COMMON STOCK	216,832	7,028,313
	HONG LEONG BANK BERHAD	COMMON STOCK MYR1.	120,686	510,462
	HONG LEONG FINANCIAL GROUP	COMMON STOCK MYR1.	65,291	269,786
	HONGKONG LAND HOLDINGS LTD	COMMON STOCK USD.1	214,800	1,236,126
	HORIBA LTD	COMMON STOCK	7,600	506,870
	HOSHINO RESORTS REIT INC	REIT	41	211,349
	HOSHIZAKI CORP	COMMON STOCK	10,200	908,045
	HOSIDEN CORP	COMMON STOCK	11,100	140,032
	HOTA INDUSTRIAL MFG CO LTD	COMMON STOCK TWD10.	40,000	153,680
	HOTAI MOTOR COMPANY LTD	COMMON STOCK TWD10.	47,000	1,071,448
	HOTEL SHILLA CO LTD	COMMON STOCK KRW5000.0	6,450	505,726
	HOUSE FOODS GROUP INC	COMMON STOCK	12,100	412,557
	HOWDEN JOINERY GROUP PLC	COMMON STOCK GBP.1	114,214	1,023,805
	HOYA CORP	COMMON STOCK	70,700	6,749,203
	HSBC HOLDINGS PLC	COMMON STOCK USD.5	3,726,493	29,267,209
	HT+E LTD	COMMON STOCK	24,036	28,639
	HTC CORP	COMMON STOCK TWD10.0	122,077	156,811
	HUA HONG SEMICONDUCTOR LTD	COMMON STOCK	66,000	150,615
	HUA NAN FINANCIAL HOLDINGS C	COMMON STOCK TWD10.	1,462,950	1,073,866
	HUADIAN POWER INTL CORP H	COMMON STOCK CNY1.0	298,000	113,222
	HUADONG MEDICINE CO LTD A	COMMON STOCK CNY1.0	19,000	66,519
	HUAKU DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	43,000	132,852
	HUALAN BIOLOGICAL ENGINEER A	COMMON STOCK CNY1.0	15,300	77,241
	HUANENG POWER INTL INC H	COMMON STOCK CNY1.0	754,000	380,996
	HUANENG RENEWABLES CORP H	COMMON STOCK CNY1.0	1,278,000	497,065
	HUATAI SECURITIES CO LTD A	COMMON STOCK CNY1.0	80,100	233,681
	HUATAI SECURITIES CO LTD H	COMMON STOCK	300,900	533,165
	HUAXIA BANK CO LTD A	COMMON STOCK CNY1.0	139,600	153,791
	HUAYU AUTOMOTIVE SYSTEMS A	COMMON STOCK CNY1.0	26,100	97,414
	HUAZHU GROUP LTD ADR	ADR	23,900	957,673
	HUB POWER COMPANY	COMMON STOCK PKR10.	229,802	139,518
	HUBER + SUHNER AG REG	COMMON STOCK CHF.25	4,283	339,407
	HUDACO INDUSTRIES LTD	COMMON STOCK ZAR.1	12,518	95,456
	HUDBAY MINERALS INC	COMMON STOCK	59,100	245,196
	HUDSON S BAY CO	COMMON STOCK	33,800	257,180
	HUFVUDSTADEN AB A SHS	COMMON STOCK SEK5.0	25,810	510,552
	HUGEL INC	COMMON STOCK KRW500.0	583	200,275
	HUGO BOSS AG ORD	COMMON STOCK	9,530	462,740
	HUHTAMAKI OYJ	COMMON STOCK	20,391	947,706
	HULIC CO LTD	COMMON STOCK	55,300	665,538
	HULIC REIT INC	REIT	239	433,660
	HUNDSUN TECHNOLOGIES INC A	COMMON STOCK CNY1.0	6,700	74,866
	HUNG SHENG CONSTRUCTION LTD	COMMON STOCK TWD10.0	88,736	76,575
	HUNGARIAN FORINT	FOREIGN CURRENCY	2,926,537	9,933

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			Shares/ Par Value	
	HUNTING PLC	COMMON STOCK GBP.25	28,105	156,182
	HURRICANE ENERGY PLC	COMMON STOCK GBP.001	264,194	117,625
	HUSKY ENERGY INC	COMMON STOCK	64,331	516,930
	HUSQVARNA AB B SHS	COMMON STOCK SEK2.0	76,685	614,398
	HUTCHISON CHINA MEDITECH ADR	ADR	9,900	248,193
	HUTCHISON PORT HOLDINGS TR U	UNIT	960,500	165,349
	HUTCHISON TELECOMM HONG KONG	COMMON STOCK HKD.25	566,000	114,207
	HUYA INC ADR	ADR USD.0001	11,000	197,450
	HYAKUGO BANK LTD/THE	COMMON STOCK	73,200	231,948
	HYDRO ONE LTD	COMMON STOCK	57,200	1,106,286
	HYOSUNG ADVANCED MATERIALS C	COMMON STOCK KRW5000.0	569	54,457
	HYOSUNG CHEMICAL CORP	COMMON STOCK KRW5000.0	405	50,527
	HYOSUNG CORPORATION	COMMON STOCK KRW5000.	1,753	119,781
	HYOSUNG HEAVY INDUSTRIES COR	COMMON STOCK KRW5000.0	1,185	27,268
	HYOSUNG TNC CO LTD	COMMON STOCK KRW5000.0	549	73,149
	HYPERA SA	COMMON STOCK	90,511	803,890
	HYPOPORT SE	COMMON STOCK	672	237,769
	HYPROP INVESTMENTS LTD	REIT	47,499	190,370
	HYSAN DEVELOPMENT CO	COMMON STOCK	123,173	484,668
	HYUNDAI CONSTRUCTION EQUIPME	COMMON STOCK KRW5000.0	2,466	63,558
	HYUNDAI DEPT STORE CO	COMMON STOCK KRW5000.	3,293	236,257
	HYUNDAI ELECTRIC + ENERGY SY	COMMON STOCK KRW5000.0	5,155	51,419
	HYUNDAI ELEVATOR CO.	COMMON STOCK KRW5000.	4,143	243,334
	HYUNDAI ENGINEERING + CONST	COMMON STOCK KRW5000.	15,435	561,072
	HYUNDAI GLOVIS CO LTD	COMMON STOCK KRW500.	3,609	445,307
	HYUNDAI GREENFOOD CO LTD	COMMON STOCK KRW500.0	12,830	131,371
	HYUNDAI HEAVY INDUSTRIES HOL	COMMON STOCK KRW5000.0	1,724	502,700
	HYUNDAI MARINE + FIRE INS CO	COMMON STOCK KRW500.	14,250	331,636
	HYUNDAI MERCHANT MARINE	COMMON STOCK KRW5000.	61,843	189,727
	HYUNDAI MIPO DOCKYARD	COMMON STOCK KRW5000.	7,098	280,723
	HYUNDAI MOBIS CO LTD	COMMON STOCK KRW5000.	12,919	2,856,836
	HYUNDAI MOTOR CO	COMMON STOCK KRW5000.	28,958	3,011,071
	HYUNDAI MOTOR CO LTD 2ND PRF	PREFERENCE	7,360	505,249
	HYUNDAI MOTOR CO LTD PRF	PREFERENCE	4,745	294,108
	HYUNDAI ROTEM COMPANY	COMMON STOCK KRW5000.0	5,431	73,315
	HYUNDAI STEEL CO	COMMON STOCK KRW5000.	14,560	396,502
	HYUNDAI WIA CORP	COMMON STOCK KRW5000.0	6,840	296,428
	HYVE GROUP PLC	COMMON STOCK GBP.01	139,961	189,315
	IA FINANCIAL CORP INC	COMMON STOCK	20,900	1,149,641
	IAMGOLD CORP	COMMON STOCK	90,650	339,042
	IBERDROLA SA	COMMON STOCK EUR.75	1,109,272	11,432,578
	IBF FINANCIAL HOLDINGS CO LT	COMMON STOCK TWD10.0	421,170	158,116
	IBIDEN CO LTD	COMMON STOCK	22,700	538,452
	IBSTOCK PLC	COMMON STOCK GBP.01	74,656	314,306
	ICA GRUPPEN AB	COMMON STOCK SEK2.5	14,508	677,931
	ICADE	REIT	6,368	694,908
	ICHIBANYA CO LTD	COMMON STOCK	2,700	142,855
	ICHIGO INC	COMMON STOCK	46,300	194,868
	ICHIGO OFFICE REIT INVESTMEN	REIT	313	325,092
	ICHIYOSHI SECURITIES CO LTD	COMMON STOCK	19,800	116,239
	ICOM INC	COMMON STOCK	1,800	44,791
	ID LOGISTICS GROUP	COMMON STOCK EUR.5	951	192,780
	IDEC CORP	COMMON STOCK	5,200	107,322
	IDEMITSU KOSAN CO LTD	COMMON STOCK	39,755	1,105,811
	IDOM INC	COMMON STOCK	33,000	189,919
	IDORSIA LTD	COMMON STOCK CHF.05	11,796	364,941

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	IDP EDUCATION LTD	COMMON STOCK	33,361	403,218
	IEI INTEGRATION CORP	COMMON STOCK TWD10.	125,872	222,154
	IFLYTEK CO LTD A	COMMON STOCK CNY1.0	18,200	90,130
	IG GROUP HOLDINGS PLC	COMMON STOCK GBP.00005	69,454	640,427
	IGB REAL ESTATE INVESTMENT T	REIT	674,200	311,523
	IGG INC	COMMON STOCK USD.0000025	165,000	122,032
	IGM FINANCIAL INC	COMMON STOCK	19,400	557,727
	IGO LTD	COMMON STOCK	86,802	381,535
	IGUATEMI EMP DE SHOPPING	COMMON STOCK	22,800	300,116
	IHH HEALTHCARE BHD	COMMON STOCK MYR1.0	526,200	703,587
	IHI CORP	COMMON STOCK	26,900	630,337
	IIDA GROUP HOLDINGS CO LTD	COMMON STOCK	24,500	428,771
	IJM CORP BHD	COMMON STOCK MYR1.	572,680	303,866
	ILIAD SA	COMMON STOCK	5,638	731,851
	ILJIN MATERIALS CO LTD	COMMON STOCK KRW500.	3,779	139,248
	ILUKA RESOURCES LTD	COMMON STOCK	77,882	510,179
	IMCD NV	COMMON STOCK	9,539	835,504
	IMERYS SA	COMMON STOCK EUR2.0	7,259	307,842
	IMF BENTHAM LTD	COMMON STOCK	75,007	234,378
	IMI PLC	COMMON STOCK GBP.2857	51,056	799,021
	IMMOBILIARE GRANDE DISTRIBUZ	REIT	32,096	223,478
	IMMOFINANZ AG	COMMON STOCK	21,977	589,144
	IMPALA PLATINUM HOLDINGS LTD	COMMON STOCK NPV	126,515	1,300,047
	IMPERIAL BRANDS PLC	COMMON STOCK GBP.1	172,541	4,275,787
	IMPERIAL LOGISTICS LTD	COMMON STOCK ZAR.04	35,255	147,390
	IMPERIAL OIL LTD	COMMON STOCK	52,140	1,381,152
	IMPLENIA AG REG	COMMON STOCK CHF1.02	4,471	181,193
	INABA DENKI SANGYO CO LTD	COMMON STOCK	8,800	223,317
	INARI AMERTRON BHD	COMMON STOCK MYR.1	361,200	150,183
	INCHCAPE PLC	COMMON STOCK GBP.1	78,215	731,425
	INCITEC PIVOT LTD	COMMON STOCK	319,520	716,109
	IND + COMM BK OF CHINA A	COMMON STOCK CNY1.0	586,847	495,494
	IND + COMM BK OF CHINA H	COMMON STOCK CNY1.0	11,986,160	9,252,725
	INDAH KIAT PULP + PAPER TBK	COMMON STOCK IDR1000.	466,000	257,090
	INDIVIOR PLC	COMMON STOCK USD.1	136,682	70,767
	INDOCEMENT TUNGGAL PRAKARSA	COMMON STOCK IDR500.	357,500	490,549
	INDOFOOD CBP SUKSES MAKMUR T	COMMON STOCK IDR50.0	798,500	641,662
	INDOFOOD SUKSES MAKMUR TBK P	COMMON STOCK IDR100.	705,300	402,498
	INDONESIAN RUPIAH	FOREIGN CURRENCY	305,459,401	22,003
	INDORAMA VENTURES PCL NVDR	NVDR THB1.0	275,800	318,962
	INDRA SISTEMAS SA	COMMON STOCK EUR.2	24,475	281,807
	INDUS HOLDING AG	COMMON STOCK	3,441	150,736
	INDUSTRIA DE DISENO TEXTIL	COMMON STOCK EUR.03	202,847	7,190,560
	INDUSTRIA MACCHINE AUTOMATIC	COMMON STOCK EUR.52	5,080	365,685
	INDUSTRIAL + INFRASTRUCTURE	REIT	356	543,083
	INDUSTRIAL BANK CO LTD A	COMMON STOCK CNY1.0	226,100	642,967
	INDUSTRIAL BANK OF KOREA	COMMON STOCK KRW5000.	52,910	539,745
	INDUSTRIAL SECURITIES CO A	COMMON STOCK CNY1.0	72,900	74,195
	INDUSTRIAS PENOLES SAB DE CV	COMMON STOCK	29,270	306,929
	INDUSTRIES QATAR	COMMON STOCK QAR1.0	296,940	838,720
	INDUSTRIVARDEN AB C SHS	COMMON STOCK SEK2.5	30,377	733,995
	INDUTRADE AB	COMMON STOCK SEK1.0	26,737	958,668
	INES CORP	COMMON STOCK	3,300	41,170
	INFICON HOLDING AG REG	COMMON STOCK CHF5.0	309	245,186
	INFIGEN ENERGY	STAPLED SECURITY	170,971	78,217
	INFINEON TECHNOLOGIES AG	COMMON STOCK	231,214	5,305,951

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	INFO SERVICES INTL DENTSU	COMMON STOCK	2,100	83,425
	INFOMART CORP	COMMON STOCK	30,000	271,534
	INFORMA PLC	COMMON STOCK GBP.001	234,851	2,669,937
	INFRAESTRUCTURA ENERGETICA N	COMMON STOCK	85,600	402,434
	INFRASTRUTTURE WIRELESS ITAL	COMMON STOCK NPV	37,750	370,057
	INFRATIL LTD	COMMON STOCK	117,535	398,874
	ING GROEP NV	COMMON STOCK EUR.01	724,797	8,716,320
	INGENIA COMMUNITIES GROUP	REIT	72,048	250,359
	INGENICO GROUP	COMMON STOCK EUR1.0	11,474	1,248,302
	INGHAMS GROUP LTD	COMMON STOCK	55,569	131,571
	INMOBILIARIA COLONIAL SOCIMI	REIT EUR2.5	47,670	608,709
	INNER MONGOLIA BAOTOU STE A	COMMON STOCK CNY1.0	378,000	71,642
	INNER MONGOLIA EERDUOSI RE B	COMMON STOCK CNY1.	72,400	63,213
	INNER MONGOLIA YILI INDUS A	COMMON STOCK CNY1.0	66,400	294,979
	INNER MONGOLIA YITAI COAL B	COMMON STOCK CNY1.	329,200	266,795
	INNERGEX RENEWABLE ENERGY	COMMON STOCK	20,988	272,880
	INNOLUX CORP	COMMON STOCK TWD10.0	1,604,604	446,686
	INNOVENT BIOLOGICS INC	COMMON STOCK USD.00001	137,000	467,358
	INPEX CORP	COMMON STOCK	189,100	1,972,224
	INR MSCI EMG MKTS CTF	COMMON COLLECTIVE TRUST	2,380,367	118,351,870
	INSCOBEE INC	COMMON STOCK KRW500.0	14,372	37,955
	INSPUR ELECTRONIC INFORMAT A	COMMON STOCK CNY1.0	14,000	60,535
	INSURANCE AUSTRALIA GROUP	COMMON STOCK	413,890	2,233,579
	INTACT FINANCIAL CORP	COMMON STOCK	25,000	2,707,153
	INTEGRAFIN HOLDINGS PLC	COMMON STOCK GBP.01	31,461	185,750
	INTEGRATED RESEARCH LTD	COMMON STOCK	24,191	55,448
	INTER PIPELINE LTD	COMMON STOCK	75,000	1,303,644
	INTER RAO UES PJSC	COMMON STOCK RUB2.80977	5,789,000	467,091
	INTERCONTINENTAL HOTELS GROU	COMMON STOCK GBP.2085213	30,999	2,135,581
	INTERFOR CORP	COMMON STOCK	12,800	144,805
	INTERMEDIATE CAPITAL GROUP	COMMON STOCK GBP.2625	54,945	1,174,848
	INTERNATIONAL CSRC INVEST	COMMON STOCK TWD10.0	131,080	137,346
	INTERNATIONAL PERSONAL FINAN	COMMON STOCK GBP.1	42,189	90,540
	INTERNET INITIATIVE JAPAN	COMMON STOCK	4,800	129,186
	INTERPARFUMS SA	COMMON STOCK EUR3.0	2,667	110,984
	INTERPUMP GROUP SPA	COMMON STOCK EUR.52	23,473	744,177
	INTERRENT REAL ESTATE INVEST	REIT	10,800	130,258
	INTERROLL HOLDING AG REG	COMMON STOCK CHF1.0	104	233,742
	INTERSHOP HOLDING AG	COMMON STOCK CHF10.0	181	105,964
	INTERTAPE POLYMER GROUP INC	COMMON STOCK	10,400	133,293
	INTERTEK GROUP PLC	COMMON STOCK GBP.01	29,833	2,315,684
	INTERTRUST NV	COMMON STOCK EUR.6	19,982	388,425
	INTERVEST OFFICES+WAREHOUSES	REIT	9,222	265,565
	INTERXION HOLDING NV	COMMON STOCK EUR.1	15,266	1,279,443
	INTESA SANPAOLO	COMMON STOCK NPV	2,774,095	7,318,092
	INTI AGRI RESOURCES TBK PT	COMMON STOCK	3,338,100	12,023
	INTL CONTAINER TERM SVCS INC	COMMON STOCK PHP1.	185,200	469,719
	INTL FLAVORS + FRAGRANCES	COMMON STOCK USD.125	1	64
	INTOUCH HOLDINGS PCL NVDR	NVDR THB1.0	383,800	732,126
	INTRUM AB	COMMON STOCK SEK.02	17,549	523,801
	INTU PROPERTIES PLC	REIT GBP.5	170,871	77,152
	INVENTEC CORP	COMMON STOCK TWD10.	433,445	330,480
	INVERSIONES AGUAS METROPOL	COMMON STOCK	219,181	238,776
	INVERSIONES LA CONSTRUCCION	COMMON STOCK	9,208	100,914
	INVESCO OFFICE J REIT INC	REIT	1,602	332,082
	INVESTEC LTD	COMMON STOCK ZAR.0002	43,698	259,756

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	INVESTEC PLC	COMMON STOCK GBP.0002	123,840	729,377
	INVESTOR AB B SHS	COMMON STOCK SEK6.25	83,563	4,568,178
	INVINCIBLE INVESTMENT CORP	REIT	882	502,350
	INVOCARE LTD	COMMON STOCK	21,534	199,742
	IOI CORP BHD	COMMON STOCK MYR.1	638,932	720,183
	IOMART GROUP PLC	COMMON STOCK GBP.01	9,527	47,204
	ION BEAM APPLICATIONS	COMMON STOCK	11,482	168,255
	IOOF HOLDINGS LTD	COMMON STOCK	61,367	339,246
	IPH LTD	COMMON STOCK	34,632	200,027
	IPSEN	COMMON STOCK EUR1.0	7,352	651,890
	IPSOS	COMMON STOCK EUR.25	7,997	260,005
	IQE PLC	COMMON STOCK GBP.01	136,871	88,354
	IQIYI INC ADR	ADR USD.00007	23,500	496,085
	IRB BRASIL RESSEGUROS SA	COMMON STOCK	129,900	1,258,658
	IREN SPA	COMMON STOCK EUR1.	103,826	322,341
	IRESS LTD	COMMON STOCK	32,004	294,131
	IRISH RESIDENTIAL PROPERTIES	REIT EUR.1	127,289	226,898
	IRISO ELECTRONICS CO LTD	COMMON STOCK	3,300	146,374
	IRPC PCL FOREIGN	FOREIGN SH. THB1.0 A	3,539,700	434,874
	IRSA SP ADR	ADR	4,300	29,756
	ISEKI + CO LTD	COMMON STOCK	7,600	115,555
	ISETAN MITSUKOSHI HOLDINGS L	COMMON STOCK	61,660	554,332
	ISRA VISION AG	COMMON STOCK	3,251	142,476
	ISRACARD LTD	COMMON STOCK	52,701	196,926
	ISRAEL CHEMICALS LTD	COMMON STOCK ILS1.	116,140	547,842
	ISRAEL CORP LIMITED/THE	COMMON STOCK ILS1.	714	148,409
	ISRAEL DISCOUNT BANK A	COMMON STOCK ILS.1	206,322	957,358
	ISS A/S	COMMON STOCK DKK1.0	30,695	737,628
	ISUZU MOTORS LTD	COMMON STOCK	99,000	1,166,088
	ITALGAS SPA	COMMON STOCK NPV	92,151	564,025
	ITALIAN THAI DEVELOP FOREIGN	FOREIGN SH. THB1.0 A	1,456,746	72,463
	ITAU CORPBANCA	ADR	24,273	208,991
	ITAU UNIBANCO HOLDING S PREF	PREFERENCE	889,997	8,189,919
	ITAUSA INVESTIMENTOS ITAU PR	PREFERENCE	824,394	2,889,721
	ITAUSA INVESTIMENTOS ITAU SA	COMMON STOCK	492	1,720
	ITEQ CORP	COMMON STOCK TWD10.	52,000	221,347
	ITO EN LTD	COMMON STOCK	9,900	498,842
	ITOCHU CORP	COMMON STOCK	244,400	5,658,868
	ITOCHU ENEX CO LTD	COMMON STOCK	18,700	157,427
	ITOCHU SHOKUHI CO LTD	COMMON STOCK	1,800	86,290
	ITOCHU TECHNO SOLUTIONS CORP	COMMON STOCK	18,400	519,364
	ITOHAM YONEKYU HOLDINGS INC	COMMON STOCK	27,000	173,845
	ITURAN LOCATION AND CONTROL	COMMON STOCK ILS.333333	4,500	113,085
	ITV PLC	COMMON STOCK GBP.1	674,764	1,354,520
	IVANHOE MINES LTD CL A	COMMON STOCK	129,200	423,443
	IWATANI CORP	COMMON STOCK	6,500	220,964
	IWG PLC	COMMON STOCK	126,214	729,099
	IYO BANK LTD/THE	COMMON STOCK	52,300	295,015
	IZUMI CO LTD	COMMON STOCK	6,500	233,596
	J FRONT RETAILING CO LTD	COMMON STOCK	48,500	676,362
	J OIL MILLS INC	COMMON STOCK	1,700	67,267
	JACCS CO LTD	COMMON STOCK	3,900	99,672
	JAFCO CO LTD	COMMON STOCK	5,700	223,262
	JAMCO CORP	COMMON STOCK	7,000	93,011
	JAMES HARDIE INDUSTRIES CDI	CDI EUR.59	81,527	1,601,096
	JAMIESON WELLNESS INC	COMMON STOCK	7,000	139,001

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	JAPAN AIRLINES CO LTD	COMMON STOCK	21,000	655,194
	JAPAN AIRPORT TERMINAL CO	COMMON STOCK	7,900	437,126
	JAPAN AVIATION ELECTRONICS	COMMON STOCK	8,500	171,205
	JAPAN DISPLAY INC	COMMON STOCK	110,600	81,109
	JAPAN EXCELLENT INC	REIT	290	469,561
	JAPAN EXCHANGE GROUP INC	COMMON STOCK	97,600	1,717,729
	JAPAN HOTEL REIT INVESTMENT	REIT	787	587,970
	JAPAN LIFELINE CO LTD	COMMON STOCK	11,800	161,471
	JAPAN LOGISTICS FUND INC	REIT	210	535,574
	JAPAN MATERIAL CO LTD	COMMON STOCK	10,400	172,756
	JAPAN PETROLEUM EXPLORATION	COMMON STOCK	7,500	203,412
	JAPAN POST BANK CO LTD	COMMON STOCK	77,800	745,498
	JAPAN POST HOLDINGS CO LTD	COMMON STOCK	283,700	2,664,008
	JAPAN POST INSURANCE CO LTD	COMMON STOCK	40,800	698,248
	JAPAN PRIME REALTY INVESTMEN	REIT	158	693,808
	JAPAN PULP + PAPER CO LTD	COMMON STOCK	4,600	176,286
	JAPAN REAL ESTATE INVESTMENT	REIT	240	1,591,922
	JAPAN RETAIL FUND INVESTMENT	REIT	471	1,012,432
	JAPAN STEEL WORKS LTD	COMMON STOCK	12,800	250,059
	JAPAN TOBACCO INC	COMMON STOCK	221,400	4,934,784
	JAPANESE YEN	FOREIGN CURRENCY	62,466,181	574,798
	JAPFA COMFEED INDONES TBK PT	COMMON STOCK IDR200.0	629,200	69,442
	JARDINE CYCLE + CARRIAGE LTD	COMMON STOCK	20,360	455,771
	JARDINE MATHESON HLDGS LTD	COMMON STOCK USD.25	40,900	2,274,261
	JARDINE STRATEGIC HLDGS LTD	COMMON STOCK USD.05	41,100	1,260,152
	JASMINE INTL PCL NVDR	NVDR THB.5	1,076,200	179,483
	JASTRZEBSKA SPOLKA WEGLOWA S	COMMON STOCK PLN5.	9,745	54,957
	JB FINANCIAL GROUP CO LTD	COMMON STOCK KRW5000.0	77,942	369,651
	JB HI FI LTD	COMMON STOCK	21,177	561,851
	JBS SA	COMMON STOCK	201,897	1,295,977
	JCDECAUX SA	COMMON STOCK	18,772	580,261
	JCR PHARMACEUTICALS CO LTD	COMMON STOCK	3,900	316,162
	JD SPORTS FASHION PLC	COMMON STOCK GBP.0025	82,176	917,943
	JD.COM INC ADR	ADR USD.00002	136,700	4,815,941
	JENOPTIK AG	COMMON STOCK	9,666	276,423
	JEOL LTD	COMMON STOCK	6,400	193,486
	JERONIMO MARTINS	COMMON STOCK EUR1.	39,225	646,497
	JFE HOLDINGS INC	COMMON STOCK	91,300	1,169,386
	JG SUMMIT HOLDINGS INC	COMMON STOCK PHP1.	648,400	1,035,377
	JGC HOLDINGS CORP	COMMON STOCK	38,200	614,595
	JIANGSU EXPRESS CO LTD H	COMMON STOCK CNY1.0	310,000	425,393
	JIANGSU HENGLI HYDRAULIC C A	COMMON STOCK CNY1.0	9,600	68,580
	JIANGSU HENGRUI MEDICINE C A	COMMON STOCK CNY1.0	48,100	604,852
	JIANGSU KING S LUCK BREWER A	COMMON STOCK CNY1.0	13,700	64,357
	JIANGSU YANGHE BREWERY A	COMMON STOCK CNY1.0	16,400	260,316
	JIANGXI COPPER CO LTD H	COMMON STOCK CNY1.0	284,000	391,468
	JIANGXI ZHENGBO TECH A	COMMON STOCK CNY1.0	26,600	61,899
	JIAYUAN INTERNATIONAL GROUP	COMMON STOCK HKD.01	285,791	111,944
	JINKE PROPERTIES GROUP CO A	COMMON STOCK CNY1.0	58,100	64,137
	JINKOSOLAR HOLDING CO ADR	ADR USD.00002	5,700	128,193
	JINS HOLDINGS INC	COMMON STOCK	2,900	195,860
	JM AB	COMMON STOCK SEK1.0	15,180	449,711
	JOHN LAING GROUP PLC	COMMON STOCK GBP.1	91,158	459,513
	JOHN WOOD GROUP PLC	COMMON STOCK GBP.042857	129,016	683,264
	JOHNSON ELECTRIC HOLDINGS	COMMON STOCK HKD.05	92,500	210,635
	JOHNSON MATTHEY PLC	COMMON STOCK GBP1.109245	35,278	1,403,819

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	JOLLIBEE FOODS CORP	COMMON STOCK PHP1.0	139,010	591,906
	JONJEE HIGH TECH INDUSTRIA A	COMMON STOCK CNY1.0	8,700	49,150
	JOSHIN DENKI CO LTD	COMMON STOCK	7,500	178,415
	JOYY INC	ADR USD.00001	10,400	549,016
	JSE LTD	COMMON STOCK ZAR.1	19,674	168,662
	JSR CORP	COMMON STOCK	35,000	639,590
	JTEKT CORP	COMMON STOCK	38,900	458,738
	JULIUS BAER GROUP LTD	COMMON STOCK CHF.02	42,698	2,203,857
	JUMBO INTERACTIVE LTD	COMMON STOCK	16,314	171,154
	JUMBO SA	COMMON STOCK EUR.88	26,107	543,795
	JUMEI INTERNATIONAL ADR	ADR USD.00025	40,000	82,000
	JUNGHEINRICH PRFD	PREFERENCE	11,292	274,064
	JUPITER FUND MANAGEMENT	COMMON STOCK GBP.02	63,803	347,118
	JUROKU BANK LTD/THE	COMMON STOCK	8,400	196,851
	JUST EAT PLC	COMMON STOCK GBP.01	103,480	1,148,441
	JUST EAT TAKEAWAY	COMMON STOCK EUR.04	6,687	618,124
	JUST ENERGY GROUP INC	COMMON STOCK	54,600	91,789
	JUST GROUP PLC	COMMON STOCK GBP.1	182,663	191,471
	JUSTSYSTEMS CORP	COMMON STOCK	5,500	307,841
	JUVENTUS FOOTBALL CLUB SPA	COMMON STOCK	74,647	104,513
	JXTG HOLDINGS INC	COMMON STOCK	607,050	2,775,281
	JYP ENTERTAINMENT CORP	COMMON STOCK KRW500.	3,828	79,672
	JYSKE BANK REG	COMMON STOCK DKK10.	13,102	478,907
	K S AG REG	COMMON STOCK	28,989	361,856
	K S HOLDINGS CORP	COMMON STOCK	32,800	428,884
	K+O ENERGY GROUP INC	COMMON STOCK	11,500	171,550
	KADOKAWA CORP	COMMON STOCK	12,600	241,744
	KAGA ELECTRONICS CO LTD	COMMON STOCK	9,600	219,963
	KAGOME CO LTD	COMMON STOCK	14,600	349,174
	KAISA GROUP HOLDINGS LTD	COMMON STOCK HKD.1	516,000	246,990
	KAJIMA CORP	COMMON STOCK	84,600	1,130,394
	KAKAKU.COM INC	COMMON STOCK	28,200	724,804
	KAKAO CORP	COMMON STOCK KRW500.0	8,834	1,169,820
	KAKEN PHARMACEUTICAL CO LTD	COMMON STOCK	7,700	424,441
	KALBE FARMA TBK PT	COMMON STOCK IDR10.	6,248,500	727,469
	KAMIGUMI CO LTD	COMMON STOCK	23,500	514,775
	KANAMOTO CO LTD	COMMON STOCK	5,100	131,288
	KANDENKO CO LTD	COMMON STOCK	16,900	161,713
	KANEKA CORP	COMMON STOCK	11,400	364,445
	KANEMATSU CORP	COMMON STOCK	12,800	171,862
	KANGWON LAND INC	COMMON STOCK KRW500.	21,760	556,133
	KANSAI ELECTRIC POWER CO INC	COMMON STOCK	129,300	1,494,878
	KANSAI PAINT CO LTD	COMMON STOCK	32,600	796,615
	KAO CORP	COMMON STOCK	87,400	7,207,248
	KAP INDUSTRIAL HOLDINGS LTD	COMMON STOCK ZAR.2	366,652	110,055
	KAPPA CREATE CO LTD	COMMON STOCK	4,700	65,152
	KAPSCH TRAFFICOM AG	COMMON STOCK	5,077	163,561
	KARDEMIR KARABUK DEMIR CL D	COMMON STOCK TRY1.	454,208	203,135
	KARDEX AG REG	COMMON STOCK CHF.45	933	157,224
	KARO PHARMA AB	COMMON STOCK SEK.399996	24,239	104,965
	KASEN INTERNATIONAL HOLDINGS	COMMON STOCK USD.00015	110,000	51,436
	KASIKORNBANK PCL FOREIGN	FOREIGN SH. THB10.0 A	207,000	1,035,850
	KASIKORNBANK PCL NVDR	NVDR THB10.0	121,407	608,489
	KATAKURA INDUSTRIES CO LTD	COMMON STOCK	15,000	186,809
	KATITAS CO LTD	COMMON STOCK	4,300	189,979
	KATO SANGYO CO LTD	COMMON STOCK	7,100	233,063

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	KAUFMAN + BROAD SA	COMMON STOCK EUR.26	3,215	133,543
	KAWASAKI HEAVY INDUSTRIES	COMMON STOCK	26,300	574,890
	KAWASAKI KISEN KAISHA LTD	COMMON STOCK	17,300	291,771
	KAZ MINERALS PLC	COMMON STOCK GBP.2	46,258	326,737
	KB FINANCIAL GROUP INC	COMMON STOCK KRW5000.	73,051	3,016,366
	KBC ANCORA	COMMON STOCK	8,786	442,081
	KBC GROUP NV	COMMON STOCK	46,131	3,481,010
	KCC CORP	COMMON STOCK KRW5000.	965	173,867
	KCC GLASS CORP	COMMON STOCK KRW1000.0	907	57,725
	KCE ELECTRONICS PCL FOREIGN	FOREIGN SH. THB.5 A	35,500	29,036
	KDDI CORP	COMMON STOCK	324,600	9,655,006
	KEIHAN HOLDINGS CO LTD	COMMON STOCK	18,600	905,205
	KEIHIN CORP	COMMON STOCK	7,500	175,927
	KEIKYU CORP	COMMON STOCK	43,100	830,556
	KEIO CORP	COMMON STOCK	20,600	1,244,367
	KEISEI ELECTRIC RAILWAY CO	COMMON STOCK	26,500	1,027,504
	KEIYO BANK LTD/THE	COMMON STOCK	34,000	195,748
	KEIYO CO LTD	COMMON STOCK	30,200	158,771
	KELLER GROUP PLC	COMMON STOCK GBP.1	13,577	135,036
	KELT EXPLORATION LTD	COMMON STOCK	28,100	105,531
	KEMIRA OYJ	COMMON STOCK	23,481	349,411
	KENDA RUBBER INDUSTRIAL CO	COMMON STOCK TWD10.	97,000	99,070
	KENDRION NV	COMMON STOCK EUR2.0	6,524	152,178
	KENEDIX INC	COMMON STOCK	61,100	317,971
	KENEDIX OFFICE INVESTMENT CO	REIT	87	672,031
	KENEDIX RESIDENTIAL NEXT INV	REIT	152	286,964
	KENEDIX RETAIL REIT CORP	REIT	94	239,135
	KENON HOLDINGS LTD	COMMON STOCK	8,865	187,657
	KEPCO PLANT SERVICE + ENGINE	COMMON STOCK KRW200.0	5,163	174,696
	KEPPEL CORP LTD	COMMON STOCK	263,000	1,325,370
	KEPPEL DC REIT	REIT	190,833	295,221
	KEPPEL INFRASTRUCTURE TRUST	UNIT	609,533	244,831
	KEPPEL REIT	REIT	462,593	426,499
	KERING	COMMON STOCK EUR4.0	14,084	9,283,947
	KERRY GROUP PLC A	COMMON STOCK EUR.125	28,735	3,580,089
	KERRY LOGISTICS NETWORK LTD	COMMON STOCK HKD.5	108,659	186,817
	KERRY PROPERTIES LTD	COMMON STOCK HKD1.0	130,318	415,321
	KESKO OYJ B SHS	COMMON STOCK	12,500	885,035
	KEWPIE CORP	COMMON STOCK	18,600	418,760
	KEY COFFEE INC	COMMON STOCK	6,400	135,968
	KEYENCE CORP	COMMON STOCK	33,600	11,890,639
	KEYERA CORP	COMMON STOCK	37,700	989,053
	KEYWORDS STUDIOS PLC	COMMON STOCK GBP.0001	9,519	189,208
	KGHM POLSKA MIEDZ SA	COMMON STOCK PLN10.	25,291	637,665
	KHON KAEN SUGAR INDUSTRY PCL	FOREIGN SH. THB.5 A	2,820,500	210,923
	KIA MOTORS CORP	COMMON STOCK KRW5000.0	45,455	1,731,438
	KIATNAKIN BANK PCL FOR	FOREIGN SH. A	211,900	466,900
	KIKKOMAN CORP	COMMON STOCK	26,700	1,305,951
	KILLAM APARTMENT REAL ESTATE	REIT	8,300	121,228
	KIMBERLY CLARK DE MEXICO A	COMMON STOCK	312,400	622,517
	KINAXIS INC	COMMON STOCK	4,600	354,804
	KINDEN CORP	COMMON STOCK	27,600	427,192
	KINDOM DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	321,000	341,840
	KINDRED GROUP PLC	SDR GBP.005	45,514	279,195
	KING S TOWN BANK	COMMON STOCK TWD10.0	149,000	166,555
	KING SLIDE WORKS CO LTD	COMMON STOCK TWD10.	15,000	181,179

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	KING YUAN ELECTRONICS CO LTD	COMMON STOCK TWD10.	298,000	373,555
	KINGBOARD HOLDINGS LTD	COMMON STOCK HKD.1	167,900	533,064
	KINGBOARD LAMINATES HLDG LTD	COMMON STOCK HKD.1	243,000	302,143
	KINGDEE INTERNATIONAL SFTWR	COMMON STOCK HKD.025	432,000	432,286
	KINGFISHER PLC	COMMON STOCK GBP.157143	392,196	1,137,523
	KINGSOFT CORP LTD	COMMON STOCK USD.0005	171,000	443,525
	KINGSPAN GROUP PLC	COMMON STOCK EUR.13	28,197	1,737,852
	KINNEVIK AB B	COMMON STOCK SEK.1	42,848	1,049,118
	KINROSS GOLD CORP	COMMON STOCK	229,129	1,088,440
	KINSUS INTERCONNECT TECH	COMMON STOCK TWD10.	82,180	142,233
	KINTETSU GROUP HOLDINGS CO L	COMMON STOCK	31,500	1,706,757
	KION GROUP AG	COMMON STOCK	13,368	923,692
	KIRIN HOLDINGS CO LTD	COMMON STOCK	155,500	3,390,941
	KIRKLAND LAKE GOLD LTD	COMMON STOCK	36,900	1,628,807
	KITZ CORP	COMMON STOCK	27,400	192,965
	KIWI PROPERTY GROUP LTD	COMMON STOCK	485,861	511,505
	KIWOM SECURITIES CO LTD	COMMON STOCK KRW5000.	3,027	207,686
	KIYO BANK LTD/THE	COMMON STOCK	11,100	167,739
	KLABIN SA UNIT	UNIT	120,369	551,475
	KLEPIERRE	REIT EUR1.4	36,849	1,401,728
	KLOECKNER + CO SE	COMMON STOCK	23,843	168,054
	KLOVERN AB B SHS	COMMON STOCK SEK2.0	84,148	206,645
	KMW CO LTD	COMMON STOCK KRW500.	5,895	260,142
	KNIGHT THERAPEUTICS INC	COMMON STOCK	21,100	123,338
	KNORR BREMSE AG	COMMON STOCK	8,905	907,060
	KOBAYASHI PHARMACEUTICAL CO	COMMON STOCK	9,000	761,984
	KOBE BUSSAN CO LTD	COMMON STOCK	7,800	267,923
	KOBE STEEL LTD	COMMON STOCK	55,000	294,678
	KOC HOLDING AS	COMMON STOCK TRY1.	134,917	460,957
	KOEI TECMO HOLDINGS CO LTD	COMMON STOCK	12,600	328,834
	KOENIG + BAUER AG	COMMON STOCK	3,053	96,266
	KOGAN.COM LTD	COMMON STOCK	11,869	63,357
	KOH YOUNG TECHNOLOGY INC	COMMON STOCK KRW500.	3,157	287,655
	KOHNAN SHOJI CO LTD	COMMON STOCK	9,400	220,673
	KOITO MANUFACTURING CO LTD	COMMON STOCK	19,900	920,868
	KOKUYO CO LTD	COMMON STOCK	19,500	290,827
	KOLMAR KOREA CO LTD	COMMON STOCK KRW500.0	3,526	143,755
	KOLON INDUSTRIES INC	COMMON STOCK KRW5000.	3,950	169,486
	KOMATSU LTD	COMMON STOCK	173,100	4,149,373
	KOMAX HOLDING AG REG	COMMON STOCK CHF.1	670	163,683
	KOMEDA HOLDINGS CO LTD	COMMON STOCK	8,400	163,711
	KOMERCNI BANKA AS	COMMON STOCK CZK100.0	17,054	625,192
	KOMIPHARM INTERNATIONAL CO	COMMON STOCK KRW100.	11,540	151,608
	KONAMI HOLDINGS CORP	COMMON STOCK	19,200	791,541
	KONE OYJ B	COMMON STOCK	62,582	4,094,298
	KONECRANES OYJ	COMMON STOCK EUR.5	12,767	392,455
	KONGSBERG GRUPPEN ASA	COMMON STOCK NOK1.25	16,625	261,089
	KONICA MINOLTA INC	COMMON STOCK	87,700	573,892
	KONINKLIJKE AHOLD DELHAIZE N	COMMON STOCK EUR.01	221,545	5,555,923
	KONINKLIJKE BAM GROEP NV	COMMON STOCK EUR.1	57,555	174,390
	KONINKLIJKE DSM NV	COMMON STOCK EUR1.5	34,112	4,455,760
	KONINKLIJKE KPN NV	COMMON STOCK EUR.04	689,776	2,039,230
	KONINKLIJKE PHILIPS NV	COMMON STOCK EUR.2	168,494	8,243,092
	KONKA GROUP CO LTD B	COMMON STOCK CNY1.	212,300	66,822
	KOREA AEROSPACE INDUSTRIES	COMMON STOCK KRW5000.	12,785	375,844
	KOREA ELECTRIC POWER CORP	COMMON STOCK KRW5000.	46,460	1,114,021

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	KOREA GAS CORPORATION	COMMON STOCK KRW5000.	6,958	227,237
	KOREA INVESTMENT HOLDINGS CO	COMMON STOCK KRW5000.	8,840	552,246
	KOREA PETRO CHEMICAL IND	COMMON STOCK KRW5000.0	910	92,181
	KOREA SHIPBUILDING + OFFSHOR	COMMON STOCK KRW5000.0	6,758	733,303
	KOREA ZINC CO LTD	COMMON STOCK KRW5000.	1,910	703,107
	KOREAN AIR LINES CO LTD	COMMON STOCK KRW5000.	10,564	259,756
	KOREAN REINSURANCE CO	COMMON STOCK KRW500.	23,175	182,423
	KORIAN	COMMON STOCK EUR5.0	11,195	527,579
	KORNIT DIGITAL LTD	COMMON STOCK ILS.01	6,300	215,649
	KOSE CORP	COMMON STOCK	5,700	832,933
	KOTOBUKI SPIRITS CO LTD	COMMON STOCK	3,600	266,204
	KRESNA GRAHA INVESTAMA TBK P	COMMON STOCK IDR5.0	1,649,300	59,376
	KRONES AG	COMMON STOCK	2,955	224,844
	KRUK SA	COMMON STOCK PLN1.0	3,428	151,536
	KRUNG THAI BANK PUB CO FOREI	FOREIGN SH. THB5.15 A	831,250	455,118
	KT+G CORP	COMMON STOCK KRW5000.	22,376	1,813,931
	KUALA LUMPUR KEPONG BHD	COMMON STOCK MYR1.	99,296	601,738
	KUBOTA CORP	COMMON STOCK	186,300	2,918,007
	KUDELSKI SA BR	COMMON STOCK CHF8.0	11,759	69,789
	KUEHNE NAGEL INTL AG REG	COMMON STOCK CHF1.0	10,321	1,738,793
	KUMAGAI GUMI CO LTD	COMMON STOCK	7,300	221,810
	KUMBA IRON ORE LTD	COMMON STOCK ZAR.0001	10,541	314,219
	KUMHO INDUSTRIAL CO LTD	COMMON STOCK KRW5000.	11,774	116,964
	KUMHO PETROCHEMICAL CO LTD	COMMON STOCK KRW5000.0	3,811	254,683
	KUMHO TIRE CO INC	COMMON STOCK KRW5000.	63,100	228,436
	KUMIAI CHEMICAL INDUSTRY CO	COMMON STOCK	18,700	171,012
	KUNGSLEDEN AB	COMMON STOCK SEK.42	51,360	539,985
	KUNLUN ENERGY CO LTD	COMMON STOCK HKD.01	572,000	504,816
	KURABO INDUSTRIES LTD	COMMON STOCK	6,000	138,944
	KURARAY CO LTD	COMMON STOCK	63,100	773,660
	KUREHA CORP	COMMON STOCK	3,100	185,913
	KURITA WATER INDUSTRIES LTD	COMMON STOCK	21,100	625,024
	KUSURI NO AOKI HOLDINGS CO L	COMMON STOCK	2,600	163,614
	KVAERNER ASA	COMMON STOCK NOK.34	22,361	28,305
	KWEICHOW MOUTAI CO LTD A	COMMON STOCK CNY1.0	13,680	2,325,851
	KWG GROUP HOLDINGS LTD	COMMON STOCK HKD.1	287,500	403,746
	KWS SAAT SE + CO KGAA	COMMON STOCK EUR3.0	4,095	265,440
	KYOCERA CORP	COMMON STOCK	59,200	4,033,531
	KYORIN HOLDINGS INC	COMMON STOCK	12,400	215,931
	KYORITSU MAINTENANCE CO LTD	COMMON STOCK	6,400	304,249
	KYOWA EXEO CORP	COMMON STOCK	16,800	424,619
	KYOWA KIRIN CO LTD	COMMON STOCK	44,637	1,048,600
	KYUDENKO CORP	COMMON STOCK	9,200	271,332
	KYUSHU ELECTRIC POWER CO INC	COMMON STOCK	79,000	682,313
	KYUSHU FINANCIAL GROUP INC	COMMON STOCK	74,200	319,105
	KYUSHU RAILWAY COMPANY	COMMON STOCK	28,900	968,723
	L OREAL	COMMON STOCK EUR.2	46,810	13,910,434
	LABRADOR IRON ORE ROYALTY CO	COMMON STOCK	9,600	182,265
	LAFARGEHOLCIM LTD REG	COMMON STOCK	38,426	2,112,842
	LAFARGEHOLCIM LTD REG	COMMON STOCK CHF2.0	55,339	3,066,903
	LAGARDERE SCA	COMMON STOCK EUR6.1	9,678	211,430
	LANCASHIRE HOLDINGS LTD	COMMON STOCK USD.5	35,890	364,800
	LAND + HOUSES PUB NVDR	NVDR THB1.0	1,320,200	431,362
	LAND MARK OPTOELECTRONICS	COMMON STOCK TWD10.0	10,000	103,143
	LAND SECURITIES GROUP PLC	REIT GBP.1066667	135,667	1,782,912
	LANDING INTERNATIONAL DEVELO	COMMON STOCK HKD.01	325,200	36,788

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	LANDIS GYR GROUP AG	COMMON STOCK	3,093	321,901
	LANXESS AG	COMMON STOCK	17,116	1,150,974
	LAR ESPANA REAL ESTATE SOCIM	REIT EUR2.0	16,892	134,906
	LARGAN PRECISION CO LTD	COMMON STOCK TWD10.	19,799	3,308,207
	LARGO RESOURCES LTD	COMMON STOCK	39,400	30,080
	LARSEN + TOUBRO GDR REG S	GDR	16,833	309,391
	LASALLE LOGIPORT REIT	REIT	204	303,008
	LASERTEC CORP	COMMON STOCK	13,200	672,084
	LATAM AIRLINES GROUP SP ADR	ADR	47,551	399,740
	LAURENTIAN BANK OF CANADA	COMMON STOCK	10,100	346,052
	LAWSON INC	COMMON STOCK	8,800	498,275
	LEALEA ENTERPRISE	COMMON STOCK TWD10.	592,202	189,047
	LEARNING TECHNOLOGIES GROUP	COMMON STOCK	137,411	260,297
	LEE + MAN PAPER MANUFACTURIN	COMMON STOCK HKD.025	346,000	262,722
	LEG IMMOBILIEN AG	COMMON STOCK	10,245	1,214,259
	LEGAL + GENERAL GROUP PLC	COMMON STOCK GBP.025	1,092,886	4,403,485
	LEGEND HOLDINGS CORP H	COMMON STOCK CNY1.0	60,700	137,786
	LEGRAND SA	COMMON STOCK EUR4.0	50,000	4,082,573
	LENDLEASE GROUP	STAPLED SECURITY	103,990	1,289,204
	LENOVO GROUP LTD	COMMON STOCK	1,338,000	900,184
	LENS TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	35,600	70,827
	LENZING AG	COMMON STOCK	2,398	222,759
	LEONARDO SPA	COMMON STOCK EUR4.4	91,905	1,077,817
	LEONI AG	COMMON STOCK	6,343	74,208
	LEONTEQ AG	COMMON STOCK CHF1.0	2,495	84,542
	LEOPALACE21 CORP	COMMON STOCK	44,700	146,550
	LEOVEGAS AB	COMMON STOCK EUR.012	15,087	47,578
	LEPU MEDICAL TECHNOLOGY A	COMMON STOCK CNY1.0	19,400	92,192
	LEROY SEAFOOD GROUP ASA	COMMON STOCK NOK1.0	73,447	487,925
	LF CORP	COMMON STOCK KRW5000.0	7,999	127,755
	LG CHEM LTD	COMMON STOCK KRW5000.	8,611	2,355,323
	LG CHEM LTD PREFERENCE	PREFERENCE	1,732	258,614
	LG CORP	COMMON STOCK KRW5000.	17,990	1,145,166
	LG DISPLAY CO LTD	COMMON STOCK KRW5000.	41,960	586,634
	LG ELECTRONICS INC	COMMON STOCK KRW5000.	19,698	1,221,539
	LG HAUSYS LTD	COMMON STOCK KRW5000.	2,270	107,100
	LG HOUSEHOLD + HEALTH CARE	COMMON STOCK KRW5000.0	1,927	2,099,201
	LG HOUSEHOLD + HEALTH PREF	PREFERENCE	506	337,306
	LG INNOTEK CO LTD	COMMON STOCK KRW5000.0	3,489	421,037
	LG INTERNATIONAL CORP	COMMON STOCK KRW5000.	9,695	125,991
	LG UPLUS CORP	COMMON STOCK KRW5000.0	39,514	484,742
	LI + FUNG LTD	COMMON STOCK HKD.0125	1,160,000	126,829
	LI NING CO LTD	COMMON STOCK HKD.1	379,541	1,137,719
	LIBERBANK SA	COMMON STOCK EUR.02	368,211	138,828
	LIBERTY HOLDINGS LTD	COMMON STOCK ZAR.0833	26,858	212,740
	LIEN HWA INDUSTRIAL HOLDINGS	COMMON STOCK TWD10.0	122,850	151,476
	LIFCO AB B SHS	COMMON STOCK	8,585	525,133
	LIFE HEALTHCARE GROUP HOLDIN	COMMON STOCK	265,666	466,879
	LIFESTYLE INTL HLDGS LTD	COMMON STOCK HKD.005	102,500	117,679
	LIFETECH SCIENTIFIC CORP	COMMON STOCK USD.00000125	394,000	75,289
	LIGHT SA	COMMON STOCK	60,000	355,294
	LIGHTSPEED POS INC SUB VOTE	COMMON STOCK	8,000	222,572
	LINAMAR CORP	COMMON STOCK	8,400	318,251
	LINE CORP	COMMON STOCK	13,500	663,866
	LINGYI ITECH GUANGDONG CO A	COMMON STOCK CNY1.0	62,100	96,797
	LINK ADMINISTRATION HOLDINGS	COMMON STOCK	102,211	421,932

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	LINK REIT	REIT	380,052	4,035,053
	LINTEC CORP	COMMON STOCK	7,700	171,248
	LINX SA	COMMON STOCK	21,000	185,654
	LION CORP	COMMON STOCK	42,000	819,618
	LIPPO MALLS INDONESIA RETAIL	REIT	993,000	166,144
	LISI	COMMON STOCK EUR.4	6,414	215,254
	LITE ON TECHNOLOGY CORP	COMMON STOCK TWD10.	381,229	628,067
	LIXIL GROUP CORP	COMMON STOCK	50,200	865,026
	LLOYDS BANKING GROUP PLC	COMMON STOCK	13,014,632	10,861,588
	LOBLAW COMPANIES LTD	COMMON STOCK	34,096	1,761,660
	LOCALIZA RENT A CAR	COMMON STOCK	119,121	1,406,680
	LOG COMMERCIAL PROPERTIES E	COMMON STOCK	5,193	41,981
	LOGAN PROPERTY HOLDINGS CO L	COMMON STOCK HKD.1	250,000	420,589
	LOGITECH INTERNATIONAL REG	COMMON STOCK CHF.25	32,951	1,561,531
	LOJAS AMERICANAS SA	RIGHT	1,765	4,124
	LOJAS AMERICANAS SA PREF	PREFERENCE	182,917	1,181,431
	LOJAS RENNER S.A.	COMMON STOCK	148,225	2,073,992
	LOMA NEGRA CIA IND SPON ADR	ADR	11,000	86,020
	LONDON STOCK EXCHANGE GROUP	COMMON STOCK GBP.06918605	57,857	5,976,854
	LONDONMETRIC PROPERTY PLC	REIT GBP.1	116,154	365,509
	LONG CHEN PAPER + PACKAGING	COMMON STOCK TWD10.0	494,467	248,325
	LONGFOR GROUP HOLDINGS LTD	COMMON STOCK HKD.1	328,000	1,540,560
	LONGI GREEN ENERGY TECHNOL A	COMMON STOCK CNY1.0	30,100	107,338
	LONKING HOLDINGS LTD	COMMON STOCK HKD.1	281,000	84,448
	LONZA GROUP AG REG	COMMON STOCK CHF1.0	13,999	5,102,745
	LOOKERS PLC	COMMON STOCK GBP.05	58,514	42,597
	LOOMIS AB B	COMMON STOCK SEK5.0	16,415	680,392
	LOTTE CHEMICAL CORP	COMMON STOCK KRW5000.0	3,089	595,845
	LOTTE CONFECTIONERY CO LTD	COMMON STOCK KRW500.0	605	78,190
	LOTTE CORP	COMMON STOCK KRW200.0	5,938	199,727
	LOTTE FINE CHEMICAL CO LTD	COMMON STOCK KRW5000.0	6,024	234,513
	LOTTE SHOPPING CO	COMMON STOCK KRW5000.	2,026	237,023
	LOVISA HOLDINGS LTD	COMMON STOCK	21,844	189,876
	LPN DEVELOPMENT PCL FOREIGN	FOREIGN SH. THB1.0 A	478,900	70,027
	LPP SA	COMMON STOCK PLN2.	246	573,739
	LS CORP	COMMON STOCK KRW5000.0	5,495	226,646
	LS INDUSTRIAL SYSTEMS	COMMON STOCK KRW5000.0	5,053	237,345
	LSR GROUP PJSC GDR REGS	GDR RUB.25	97,218	241,301
	LUCKY CEMENT	COMMON STOCK PKR10.	29,500	81,230
	LUK FOOK HOLDINGS INTL LTD	COMMON STOCK HKD.1	64,000	184,434
	LUKOIL PJSC SPON ADR	ADR RUB.025	71,283	7,036,345
	LUNDBERGS AB B SHS	COMMON STOCK	14,876	653,869
	LUNDIN ENERGY AB	COMMON STOCK SEK.01	35,025	1,191,003
	LUNDIN GOLD INC	COMMON STOCK	28,100	180,670
	LUNDIN MINING CORP	COMMON STOCK	131,700	788,118
	LUXSHARE PRECISION INDUSTR A	COMMON STOCK CNY1.0	58,200	304,874
	LUYE PHARMA GROUP LTD	COMMON STOCK USD.02	323,500	242,979
	LUZHOU LAOJIAO CO LTD A	COMMON STOCK CNY1.0	15,900	197,865
	LVGEM CHINA REAL ESTATE INVE	COMMON STOCK HKD.01	182,000	65,173
	LVMH MOET HENNESSY LOUIS VUI	COMMON STOCK EUR.3	51,346	23,929,436
	LXI REIT PLC	REIT	148,770	276,442
	LYNAS CORP LTD	COMMON STOCK	121,117	199,031
	M DIAS BRANCO SA	COMMON STOCK	23,600	223,973
	M VIDEO PJSC	COMMON STOCK RUB10.0	8,310	69,813
	M+G PLC	COMMON STOCK GBP.05	473,726	1,490,693
	M3 INC	COMMON STOCK	77,000	2,324,797

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		Shares/ Par Value		
	M6 METROPOLE TELEVISION	COMMON STOCK EUR.4	4,671	88,007
	MAANSHAN IRON + STEEL H	COMMON STOCK CNY1.0	158,000	64,108
	MABUCHI MOTOR CO LTD	COMMON STOCK	11,500	434,499
	MACHVISION INC	COMMON STOCK TWD10.0	3,000	36,098
	MACQUARIE GOODMAN PROPERTY T	REIT	429,903	644,475
	MACQUARIE GROUP LTD	COMMON STOCK	59,307	5,762,177
	MACQUARIE MEXICO REAL ESTATE	REIT	283,400	370,983
	MACRONIX INTERNATIONAL	COMMON STOCK TWD10.	340,681	423,087
	MAEDA CORP	COMMON STOCK	28,300	275,176
	MAEDA ROAD CONSTRUCTION CO	COMMON STOCK	13,000	318,030
	MAG SILVER CORP	COMMON STOCK	15,800	186,907
	MAGAZINE LUIZA SA	COMMON STOCK	118,549	1,408,947
	MAGELLAN FINANCIAL GROUP LTD	COMMON STOCK	22,914	921,046
	MAGNA INTERNATIONAL INC	COMMON STOCK	56,712	3,113,857
	MAGNIT PJSC SPON GDR REGS	GDR	65,931	796,919
	MAGNITOGORSK IRON + STEEL WO	COMMON STOCK RUB1.0	413,100	279,241
	MAGYAR TELEKOM TELECOMMUNICA	COMMON STOCK HUF100.0	81,594	123,518
	MAHINDRA + MAHINDRA SPON GDR	GDR	30,062	227,269
	MAIRE TECNIMONT SPA	COMMON STOCK	26,444	73,489
	MAISONS DU MONDE SA	COMMON STOCK EUR3.24	9,912	144,952
	MAKALOT INDUSTRIAL CO LTD	COMMON STOCK TWD10.	36,750	193,142
	MAKINO MILLING MACHINE CO	COMMON STOCK	4,000	181,815
	MAKITA CORP	COMMON STOCK	41,700	1,443,349
	MALAYAN BANKING BHD	COMMON STOCK MYR1.	664,662	1,404,629
	MALAYSIA AIRPORTS HLDGS BHD	COMMON STOCK MYR1.	191,300	355,439
	MALAYSIAN RESOURCES CORP BHD	COMMON STOCK MYR1.	1,514,800	270,093
	MALAYSIAN RINGGIT	FOREIGN CURRENCY	205,316	50,193
	MAN GROUP PLC/JERSEY	COMMON STOCK USD.03428571	293,894	616,090
	MAN WAH HOLDINGS LTD	COMMON STOCK HKD.4	320,400	228,771
	MANDO CORP	COMMON STOCK KRW1000.0	10,945	332,542
	MANDOM CORP	COMMON STOCK	7,200	196,969
	MANGO EXCELLENT MEDIA CO L A	COMMON STOCK CNY1.0	16,100	80,836
	MANI INC	COMMON STOCK	12,900	368,750
	MANILA ELECTRIC COMPANY	COMMON STOCK PHP10.	28,800	179,892
	MANULIFE FINANCIAL CORP	COMMON STOCK	367,991	7,480,426
	MANULIFE US REAL ESTATE INV	REIT	230,493	230,573
	MAPFRE SA	COMMON STOCK EUR.1	199,108	530,026
	MAPLE LEAF FOODS INC	COMMON STOCK	14,900	297,368
	MAPLETREE COMMERCIAL TRUST	REIT	427,864	760,578
	MAPLETREE INDUSTRIAL TRUST	REIT	327,393	633,265
	MAPLETREE LOGISTICS TRUST	REIT	487,121	630,761
	MAPLETREE NORTH ASIA COMMERC	REIT	406,333	350,868
	MARCOPOLO SA PREF	PREFERENCE	33,600	37,629
	MARFRIG GLOBAL FOODS SA	COMMON STOCK	82,800	205,167
	MARKS + SPENCER GROUP PLC	COMMON STOCK GBP.25	343,064	973,004
	MARR SPA	COMMON STOCK EUR.5	16,645	380,235
	MARS GROUP HOLDINGS CORP	COMMON STOCK	6,200	115,997
	MARSHALLS PLC	COMMON STOCK GBP.25	26,964	308,737
	MARSTON S PLC	COMMON STOCK GBP.07375	118,957	201,515
	MARTINREA INTERNATIONAL INC	COMMON STOCK	15,300	168,840
	MARUBENI CORP	COMMON STOCK	286,300	2,115,204
	MARUDAI FOOD CO LTD	COMMON STOCK	9,600	200,814
	MARUHA NICHIRO CORP	COMMON STOCK	8,400	215,569
	MARUI GROUP CO LTD	COMMON STOCK	35,200	856,673
	MARUICHI STEEL TUBE LTD	COMMON STOCK	12,000	336,529
	MARUSAN SECURITIES CO LTD	COMMON STOCK	9,500	42,592

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			Shares/ Par Value	
	MASMOVIL IBERCOM SA	COMMON STOCK EUR.02	13,324	305,050
	MASRAF AL RAYAN	COMMON STOCK QAR1.0	765,740	832,800
	MASSMART HOLDINGS LTD	COMMON STOCK ZAR.01	25,575	93,962
	MATAHARI DEPARTMENT STORE TB	COMMON STOCK	468,000	141,645
	MATAS A/S	COMMON STOCK DKK2.5	7,034	58,186
	MATRIX IT LTD	COMMON STOCK ILS1.0	11,129	223,616
	MATSUI SECURITIES CO LTD	COMMON STOCK	23,400	185,115
	MATSUMOTOKIYOSHI HOLDINGS CO	COMMON STOCK	13,900	541,618
	MATSUYA CO LTD	COMMON STOCK	11,900	95,287
	MAX CO LTD	COMMON STOCK	4,500	90,056
	MAXIS BHD	COMMON STOCK MYR.1	360,600	469,013
	MAYNE PHARMA GROUP LTD	COMMON STOCK	234,071	71,772
	MAZDA MOTOR CORP	COMMON STOCK	97,400	828,823
	MBANK SA	COMMON STOCK PLN4.0	3,212	330,312
	MCB BANK LTD	COMMON STOCK PKR10.	86,800	118,333
	MCCARTHY + STONE PLC	COMMON STOCK GBP.08	85,699	169,478
	MCDONALD S HOLDINGS CO JAPAN	COMMON STOCK	11,900	573,371
	MCMILLAN SHAKESPEARE LTD	COMMON STOCK	13,833	127,633
	MCUBS MIDCITY INVESTMENT COR	REIT	289	313,807
	MEBUKI FINANCIAL GROUP INC	COMMON STOCK	187,700	478,815
	MECHEL PJSC SPONSORED ADR	ADR	102,269	210,674
	MEDIA NUSANTARA CITRA TBK PT	COMMON STOCK IDR100.	3,647,500	427,414
	MEDIASET ESPANA COMUNICACION	COMMON STOCK EUR.5	30,719	195,499
	MEDIASET SPA	COMMON STOCK EUR.52	142,669	426,192
	MEDIATEK INC	COMMON STOCK TWD10.	283,165	4,191,077
	MEDIBANK PRIVATE LTD	COMMON STOCK	517,096	1,149,346
	MEDICLINIC INTERNATIONAL PLC	COMMON STOCK GBP.1	79,265	437,317
	MEDINET NASR HOUSING	COMMON STOCK EGP1.0	524,174	158,070
	MEDIOBANCA SPA	COMMON STOCK EUR.5	120,574	1,329,064
	MEDIPAL HOLDINGS CORP	COMMON STOCK	33,000	727,812
	MEDIPOST CO LTD	COMMON STOCK KRW500.0	4,614	139,144
	MEDY TOX INC	COMMON STOCK KRW500.	1,707	443,155
	MEG ENERGY CORP	COMMON STOCK	46,800	266,707
	MEGA FINANCIAL HOLDING CO LT	COMMON STOCK TWD10.	2,107,361	2,152,618
	MEGACABLE HOLDINGS CPO	UNIT	41,000	168,134
	MEGAPORT LTD	COMMON STOCK	31,558	238,429
	MEGGITT PLC	COMMON STOCK GBP.05	134,997	1,176,491
	MEGMILK SNOW BRAND CO LTD	COMMON STOCK	9,400	214,085
	MEIDENSHA CORP	COMMON STOCK	10,600	233,603
	MEIJI HOLDINGS CO LTD	COMMON STOCK	22,500	1,519,348
	MEINIAN ONEHEALTH HEALTHCA A	COMMON STOCK CNY1.0	40,800	87,319
	MEITEC CORP	COMMON STOCK	6,200	347,995
	MEITU INC	COMMON STOCK USD.00001	288,500	60,876
	MEITUAN DIANPING CLASS B	COMMON STOCK USD.00001	184,200	2,412,395
	MEKONOMEN AB	COMMON STOCK SEK2.5	15,073	149,984
	MELCO HOLDINGS INC	COMMON STOCK	1,300	36,978
	MELCO INTERNATIONAL DEVELOP.	COMMON STOCK	124,000	349,032
	MELCO RESORTS + ENTERT ADR	ADR USD.01	38,148	922,037
	MELEXIS NV	COMMON STOCK	4,501	339,395
	MELIA HOTELS INTERNATIONAL	COMMON STOCK EUR.2	21,550	190,543
	MELISRON	COMMON STOCK ILS1.0	3,261	208,490
	MELROSE INDUSTRIES PLC	COMMON STOCK GBP.06857143	890,678	2,847,255
	MENICON CO LTD	COMMON STOCK	7,100	297,398
	MENZIES (JOHN) PLC	COMMON STOCK GBP.25	9,061	56,876
	MERCARI INC	COMMON STOCK	13,700	281,256
	MERCIALYS	REIT EUR1.0	13,697	190,014

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	MERCK KGAA	COMMON STOCK	23,044	2,728,891
	MERCURIES + ASSOCIATES HOLDI	COMMON STOCK TWD10.0	61,635	44,550
	MERCURY NZ LTD	COMMON STOCK	128,583	438,299
	MERIDA INDUSTRY CO LTD	COMMON STOCK TWD10.	35,000	206,166
	MERIDIAN ENERGY LTD	COMMON STOCK	227,582	768,040
	MERITZ FIRE + MARINE INSURAN	COMMON STOCK KRW500.	12,808	197,633
	MERITZ SECURITIES CO LTD	COMMON STOCK KRW1000.0	84,619	276,937
	MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	66,110	950,740
	MERRY ELECTRONICS CO LTD	COMMON STOCK TWD10.0	28,451	158,921
	MERSEN	COMMON STOCK EUR2.0	6,151	236,232
	MESAIEED PETROCHEMICAL HOLDI	COMMON STOCK QAR10.0	809,680	557,829
	MESOBLAST LTD	COMMON STOCK	134,377	196,857
	METALLURGICAL CORP OF CHIN A	COMMON STOCK CNY1.0	194,300	78,124
	METALLURGICAL CORP OF CHIN H	COMMON STOCK CNY1.0	523,000	117,526
	METALURGICA GERDAU SA PREF	PREFERENCE	137,159	317,415
	METCASH LTD	COMMON STOCK	180,555	326,345
	METHANEX CORP	COMMON STOCK	12,000	464,083
	METRO AG	COMMON STOCK	27,608	445,336
	METRO BANK PLC	COMMON STOCK GBP.000001	16,966	47,090
	METRO INC/CN	COMMON STOCK	47,478	1,962,094
	METRO PACIFIC INVESTMENTS CO	COMMON STOCK PHP1.	2,267,600	154,505
	METROPOLITAN BANK + TRUST	COMMON STOCK PHP20.	420,165	548,351
	METROVACESA SA	COMMON STOCK	8,406	82,792
	METSA BOARD OYJ	COMMON STOCK EUR1.7	37,243	250,487
	METSO OYJ	COMMON STOCK	19,984	789,526
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	2,623,207	138,912
	MEYER BURGER TECHNOLOGY AG	COMMON STOCK CHF.05	131,747	50,998
	MICHELIN (CGDE)	COMMON STOCK EUR2.0	31,909	3,916,878
	MICRO FOCUS INTERNATIONAL	COMMON STOCK GBP.1	65,908	930,690
	MICRO STAR INTERNATIONAL CO	COMMON STOCK TWD10.0	149,000	431,144
	MIDEA GROUP CO LTD A	COMMON STOCK CNY1.0	32,993	275,220
	MILBON CO LTD	COMMON STOCK	4,200	239,114
	MILLICOM INTL CELLULAR SDR	SDR USD1.5	12,480	598,500
	MIMASU SEMICONDUCTOR INDUST	COMMON STOCK	3,000	60,024
	MINEBEA MITSUMI INC	COMMON STOCK	73,500	1,516,507
	MINERAL RESOURCES LTD	COMMON STOCK	30,017	349,461
	MINISTOP CO LTD	COMMON STOCK	12,700	170,810
	MINOR INTERNATIONAL PCL NVDR	MINOR INTL PCL CW21	21,845	2,348
	MINOR INTERNATIONAL PCL NVDR	NVDR THB1.0	436,900	524,467
	MINTH GROUP LTD	COMMON STOCK HKD.1	136,000	480,856
	MIQUEL Y COSTAS	COMMON STOCK EUR2.0	3,436	63,350
	MIRACA HOLDINGS INC	COMMON STOCK	12,200	298,559
	MIRAE ASSET DAEWOO CO LTD	COMMON STOCK KRW5000.0	83,006	540,368
	MIRAIT HOLDINGS CORP	COMMON STOCK	18,000	272,713
	MIRVAC GROUP	REIT	721,705	1,616,908
	MISC BHD	COMMON STOCK MYR1.	173,340	355,015
	MISUMI GROUP INC	COMMON STOCK	53,400	1,320,268
	MITAC HOLDINGS CORP	COMMON STOCK TWD10.0	250,861	242,862
	MITCHELLS + BUTLERS PLC	COMMON STOCK GBP.0854167	40,183	244,750
	MITIE GROUP PLC	COMMON STOCK GBP.025	56,821	109,229
	MITRA ADIPERKASA TBK PT	COMMON STOCK IDR50.0	616,900	46,817
	MITSUBISHI CHEMICAL HOLDINGS	COMMON STOCK	245,300	1,827,215
	MITSUBISHI CORP	COMMON STOCK	246,200	6,530,439
	MITSUBISHI ELECTRIC CORP	COMMON STOCK	333,400	4,532,464
	MITSUBISHI ESTATE CO LTD	COMMON STOCK	218,800	4,182,075
	MITSUBISHI GAS CHEMICAL CO	COMMON STOCK	36,000	546,967

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	MITSUBISHI HEAVY INDUSTRIES	COMMON STOCK	56,800	2,196,347
	MITSUBISHI LOGISTICS CORP	COMMON STOCK	12,500	324,679
	MITSUBISHI MATERIALS CORP	COMMON STOCK	21,700	588,283
	MITSUBISHI MOTORS CORP	COMMON STOCK	112,900	469,874
	MITSUBISHI PENCIL CO LTD	COMMON STOCK	9,500	142,060
	MITSUBISHI TANABE PHARMA	COMMON STOCK	43,200	796,572
	MITSUBISHI UFJ FINANCIAL GRO	COMMON STOCK	2,231,200	12,056,531
	MITSUBISHI UFJ LEASE + FINAN	COMMON STOCK	66,900	430,492
	MITSUBOSHI BELTING LTD	COMMON STOCK	4,000	76,575
	MITSUI + CO LTD	COMMON STOCK	304,100	5,406,507
	MITSUI CHEMICALS INC	COMMON STOCK	33,400	811,638
	MITSUI E+S HOLDINGS CO LTD	COMMON STOCK	14,800	119,700
	MITSUI FUDOSAN CO LTD	COMMON STOCK	160,500	3,919,320
	MITSUI FUDOSAN LOGISTICS PAR	REIT	84	372,933
	MITSUI MINING + SMELTING CO	COMMON STOCK	12,300	326,511
	MITSUI OSK LINES LTD	COMMON STOCK	21,800	598,548
	MITSUI SOKO HOLDINGS CO LTD	COMMON STOCK	12,000	225,404
	MITSUI SUGAR CO LTD	COMMON STOCK	7,600	158,381
	MIURA CO LTD	COMMON STOCK	18,500	638,989
	MIVNE REAL ESTATE KD LTD	COMMON STOCK ILS1.0	139,948	381,097
	MIXI INC	COMMON STOCK	10,100	191,512
	MIYAZAKI BANK LTD/THE	COMMON STOCK	6,200	154,456
	MIZRAHI TEFAHOT BANK LTD	COMMON STOCK ILS.1	27,932	744,730
	MIZUHO FINANCIAL GROUP INC	COMMON STOCK	4,392,000	6,753,486
	MIZUHO LEASING CO LTD	COMMON STOCK	6,900	215,458
	MIZUNO CORP	COMMON STOCK	6,400	161,452
	MLP SE	COMMON STOCK	11,283	71,019
	MMC NORILSK NICKEL PJSC ADR	ADR	20,980	641,671
	MMC NORILSK NICKEL PJSC ADR	DEPOSITORY RECEIPT	96,021	2,927,680
	MMG LTD	COMMON STOCK	508,000	152,680
	MOBILE TELESYSTEMS SP ADR	ADR	104,957	1,065,314
	MOBIMO HOLDING AG REG	COMMON STOCK	887	264,224
	MOCHIDA PHARMACEUTICAL CO	COMMON STOCK	6,800	273,332
	MODERN TIMES GROUP B SHS	COMMON STOCK SEK5.0	14,654	174,741
	MOL HUNGARIAN OIL AND GAS PL	COMMON STOCK HUF125.0	63,462	634,815
	MOMENTUM METROPOLITAN HOLDIN	COMMON STOCK ZAR.000001	210,527	327,900
	MOMO INC SPON ADR	ADR USD.0001	28,800	964,800
	MONADELPHOUS GROUP LTD	COMMON STOCK	16,513	193,958
	MONCLER SPA	COMMON STOCK NPV	31,691	1,426,416
	MONDI PLC	COMMON STOCK EUR.2	21,980	512,692
	MONDI PLC	COMMON STOCK EUR.2	65,320	1,542,156
	MONETA MONEY BANK AS	COMMON STOCK CZK20.0	111,458	418,657
	MONEX GROUP INC	COMMON STOCK	29,900	73,088
	MONEYSUPERMARKET.COM	COMMON STOCK GBP.0002	101,192	444,306
	MONOTARO CO LTD	COMMON STOCK	24,800	664,640
	MORGAN ADVANCED MATERIALS PL	COMMON STOCK GBP.25	48,470	204,095
	MORGAN SINDALL GROUP PLC	COMMON STOCK GBP.05	6,896	148,829
	MORI HILLS REIT INVESTMENT C	REIT	365	606,174
	MORI TRUST SOGO REIT INC	REIT	244	438,019
	MORINAGA + CO LTD	COMMON STOCK	9,600	462,815
	MORINAGA MILK INDUSTRY CO	COMMON STOCK	7,600	309,756
	MORNEAU SHEPELL INC	COMMON STOCK	13,300	346,564
	MOROCCAN DIRHAM	FOREIGN CURRENCY	19,944	2,086
	MORPHOSYS AG	COMMON STOCK	5,045	718,839
	MOS FOOD SERVICES INC	COMMON STOCK	4,400	121,531
	MOSCOW EXCHANGE MICEX RTS PJ	COMMON STOCK RUB1.0	223,970	388,325

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	MOSENERGO PJSC	COMMON STOCK RUB1.0	1,837,000	66,694
	MOTA ENGIL SGPS SA	COMMON STOCK EUR1.	58,566	123,240
	MOTOR OIL (HELLAS) SA	COMMON STOCK EUR.75	10,915	253,272
	MOTUS HOLDINGS LTD	COMMON STOCK	35,255	206,031
	MOWI ASA	COMMON STOCK NOK7.5	81,028	2,105,513
	MR PRICE GROUP LTD	COMMON STOCK ZAR.00025	44,296	578,787
	MRV ENGENHARIA	COMMON STOCK	71,984	385,851
	MS+AD INSURANCE GROUP HOLDIN	COMMON STOCK	86,400	2,844,296
	MSCI EAFE MAR20	IFUS 20200320	30,160	1,545,319
	MSCI EMGMKT MAR20	IFUS 20200320	7,020	420,319
	MSCI TAIWAN INDEX JAN20	XSIM 20200130	5,500	(8,282)
	MTN GROUP LTD	COMMON STOCK ZAR.0001	311,996	1,840,155
	MTR CORP	COMMON STOCK	275,743	1,634,639
	MTU AERO ENGINES AG	COMMON STOCK	9,643	2,755,584
	MTY FOOD GROUP INC	COMMON STOCK	3,700	158,329
	MUANGTHAI CAPITAL PCL FOREIG	FOREIGN SH. THB1.0 A	165,500	352,231
	MUANGTHAI CAPITAL PCL NVDR	NVDR THB1.0	147,400	313,140
	MUENCHENER RUECKVER AG REG	COMMON STOCK	26,160	7,723,079
	MULLEN GROUP LTD	COMMON STOCK	28,100	200,877
	MULTICHOICE GROUP LTD	COMMON STOCK	82,639	688,286
	MULTIPLAN EMPREENDIMENTOS	COMMON STOCK	56,700	467,520
	MURATA MANUFACTURING CO LTD	COMMON STOCK	102,900	6,360,619
	MURRAY + ROBERTS HOLDINGS	COMMON STOCK ZAR.1	132,969	101,384
	MUYUAN FOODSTUFF CO LTD A	COMMON STOCK CNY1.0	18,900	240,940
	MY EG SERVICES BHD	COMMON STOCK MYR.1	329,500	88,577
	MYCRONIC AB	COMMON STOCK	12,387	244,884
	MYER HOLDINGS LTD	COMMON STOCK	149,995	50,631
	MYTILINEOS S.A.	COMMON STOCK EUR.97	20,869	229,479
	NABTESCO CORP	COMMON STOCK	22,900	675,603
	NAGAILEBEN CO LTD	COMMON STOCK	4,300	94,213
	NAGASE + CO LTD	COMMON STOCK	22,700	336,696
	NAGOYA RAILROAD CO LTD	COMMON STOCK	31,700	983,659
	NAKANISHI INC	COMMON STOCK	12,100	230,344
	NAMCHOW HOLDINGS CO LTD	COMMON STOCK TWD10.0	77,000	130,757
	NAMPAK LTD	COMMON STOCK ZAR.05	139,717	68,678
	NAN YA PLASTICS CORP	COMMON STOCK TWD10.0	940,986	2,287,245
	NAN YA PRINTED CIRCUIT BOARD	COMMON STOCK TWD10.	113,988	174,883
	NANKAI ELECTRIC RAILWAY CO	COMMON STOCK	20,000	542,659
	NANOSONICS LTD	COMMON STOCK	47,088	210,847
	NANTO BANK LTD/THE	COMMON STOCK	5,200	131,812
	NANYA TECHNOLOGY CORP	COMMON STOCK TWD10.	225,000	624,817
	NARI TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	38,300	116,646
	NASPERS LTD N SHS	COMMON STOCK ZAR.02	80,774	13,223,911
	NATIONAL AUSTRALIA BANK LTD	COMMON STOCK	534,920	9,284,596
	NATIONAL BANK OF CANADA	COMMON STOCK	62,570	3,477,961
	NATIONAL BANK OF GREECE	COMMON STOCK EUR3.0	97,226	330,485
	NATIONAL EXPRESS GROUP PLC	COMMON STOCK GBP.05	86,419	538,391
	NATIONAL GRID PLC	COMMON STOCK GBP.1243129	631,426	7,935,993
	NATIONAL STORAGE REIT	REIT	127,207	164,289
*	NATIXIS	COMMON STOCK	175,499	782,738
	NATURA +CO HOLDING S.A.	COMMON STOCK	73,800	709,435
	NATURECELL CO LTD	COMMON STOCK KRW500.0	8,348	47,453
	NATURGY ENERGY GROUP SA	COMMON STOCK EUR1.0	64,250	1,618,588
	NAURA TECHNOLOGY GROUP CO A	COMMON STOCK CNY1.0	5,000	63,145
	NAVER CORP	COMMON STOCK KRW100.0	26,255	4,229,500
	NAVIGATOR CO SA/THE	COMMON STOCK NPV	82,340	332,047

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			Shares/ Par Value	
	NCC AB B SHS	COMMON STOCK SEK8.0	17,681	289,639
	NCC GROUP PLC	COMMON STOCK GBP.01	51,481	153,389
	NCISOFT CORP	COMMON STOCK KRW500.0	3,156	1,471,541
	NEARMAP LTD	COMMON STOCK	70,192	125,454
	NEC CORP	COMMON STOCK	46,300	1,923,475
	NEC NETWORKS + SYSTEM INTEGR	COMMON STOCK	7,200	255,953
	NEDBANK GROUP LTD	COMMON STOCK ZAR1.0	74,161	1,137,604
	NEINOR HOMES SA	COMMON STOCK	14,594	180,172
	NEL ASA	COMMON STOCK NOK.2	188,181	185,267
	NEMETSCHEK SE	COMMON STOCK	8,982	592,765
	NEPI ROCKCASTLE PLC	COMMON STOCK	75,822	671,227
	NESTE OYJ	COMMON STOCK	71,469	2,488,611
	NESTLE (MALAYSIA) BERHAD	COMMON STOCK MYR1.	10,800	388,116
	NESTLE SA REG	COMMON STOCK CHF.1	539,801	58,446,959
	NET ONE SYSTEMS CO LTD	COMMON STOCK	19,000	488,060
	NETCARE LTD	COMMON STOCK ZAR.01	226,837	316,425
	NETCOMPANY GROUP AS	COMMON STOCK DKK1.0	2,821	134,658
	NETDRAGON WEBSOFT HOLDINGS L	COMMON STOCK USD.01	165,000	388,432
	NETEASE INC ADR	ADR USD.0001	12,900	3,955,656
	NETENT AB	COMMON STOCK SEK.005	34,799	96,268
	NETLINK NBN TRUST	UNIT	528,400	371,381
	NETMARBLE CORP	COMMON STOCK KRW100.0	4,680	373,167
	NETWEALTH GROUP LTD	COMMON STOCK	10,251	56,514
	NETWORK INTERNATIONAL HOLDIN	COMMON STOCK GBP.1	75,777	641,380
	NEW CHINA LIFE INSURANCE C A	COMMON STOCK CNY1.0	22,700	160,226
	NEW CHINA LIFE INSURANCE C H	COMMON STOCK CNY1.0	144,500	622,808
	NEW GOLD INC	COMMON STOCK	119,800	106,243
	NEW HOPE CORP LTD	COMMON STOCK	43,075	62,408
	NEW HOPE LIUHE CO LTD A	COMMON STOCK CNY1.0	34,958	100,172
	NEW ISRAELI SHEQEL	FOREIGN CURRENCY	1,558,273	451,150
	NEW ORIENTAL EDUCATIO SP ADR	ADR USD.01	26,700	3,237,375
	NEW TAIWAN DOLLAR	FOREIGN CURRENCY	58,110,874	1,938,515
	NEW WORK SE	COMMON STOCK NPV	518	169,797
	NEW WORLD DEVELOPMENT	COMMON STOCK	1,087,858	1,492,061
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	95,595	64,493
	NEWCREST MINING LTD	COMMON STOCK	140,846	2,986,600
	NEWRIVER REIT PLC	REIT	59,121	157,319
	NEXANS SA	COMMON STOCK EUR1.0	6,394	312,738
	NEXGEN ENERGY LTD	COMMON STOCK	59,400	76,497
	NEXITY	COMMON STOCK EUR5.0	5,989	301,247
	NEXON CO LTD	COMMON STOCK	83,600	1,105,570
	NEXT PLC	COMMON STOCK GBP.1	24,166	2,250,366
	NEXTDC LTD	COMMON STOCK	64,554	299,602
	NEXTEER AUTOMOTIVE GROUP LTD	COMMON STOCK HKD.1	159,000	144,333
	NFI GROUP INC	COMMON STOCK	11,000	226,065
	NGK INSULATORS LTD	COMMON STOCK	47,000	815,164
	NGK SPARK PLUG CO LTD	COMMON STOCK	34,600	671,067
	NH FOODS LTD	COMMON STOCK	17,000	704,034
	NH INVESTMENT + SECURITIES C	COMMON STOCK KRW5000.0	35,706	390,960
	NHK SPRING CO LTD	COMMON STOCK	43,300	391,551
	NHN CORP	COMMON STOCK KRW500.0	5,376	310,071
	NIB HOLDINGS LTD	COMMON STOCK	88,317	390,237
	NIBC HOLDING NV	COMMON STOCK EUR.02	16,974	142,738
	NIBE INDUSTRIER AB B SHS	COMMON STOCK SEK.1562	77,874	1,351,210
	NICE LTD	COMMON STOCK ILS1.0	8,269	1,281,615
	NICE LTD SPON ADR	ADR	4,220	654,733

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	NICHI IKO PHARMACEUTICAL CO	COMMON STOCK	19,700	244,684
	NICHIAS CORP	COMMON STOCK	15,500	392,049
	NICHIHA CORP	COMMON STOCK	9,200	224,810
	NICHIIGAKKAN CO LTD	COMMON STOCK	12,500	189,098
	NICHIREI CORP	COMMON STOCK	21,000	489,344
	NIDEC CORP	COMMON STOCK	41,100	5,613,396
	NIEN MADE ENTERPRISE CO LTD	COMMON STOCK TWD10.0	32,000	296,069
	NIFCO INC	COMMON STOCK	17,200	470,381
	NIHON KOHDEN CORP	COMMON STOCK	16,200	450,519
	NIHON M+A CENTER INC	COMMON STOCK	27,800	960,076
	NIHON NOHYAKU CO LTD	COMMON STOCK	6,000	31,828
	NIHON PARKERIZING CO LTD	COMMON STOCK	15,400	164,110
	NIHON UNISYS LTD	COMMON STOCK	17,400	546,695
	NIKKISO CO LTD	COMMON STOCK	17,700	232,042
	NIKKON HOLDINGS CO LTD	COMMON STOCK	11,700	291,949
	NIKON CORP	COMMON STOCK	57,900	707,590
	NILFISK HOLDING A/S	COMMON STOCK DKK20.0	6,401	140,226
	NINE DRAGONS PAPER HOLDINGS	COMMON STOCK HKD.1	336,000	350,155
	NINE ENTERTAINMENT CO HOLDIN	COMMON STOCK	294,552	371,361
	NINTENDO CO LTD	COMMON STOCK	20,700	8,353,940
	NIO INC ADR	ADR USD.00025	120,900	486,018
	NIPPO CORP	COMMON STOCK	11,000	236,087
	NIPPON ACCOMMODATIONS FUND	REIT	99	625,468
	NIPPON BEET SUGAR MFG CO LTD	COMMON STOCK	1,800	33,544
	NIPPON BUILDING FUND INC	REIT	234	1,714,354
	NIPPON CERAMIC CO LTD	COMMON STOCK	3,800	94,014
	NIPPON DENSETSU KOGYO CO LTD	COMMON STOCK	6,200	127,669
	NIPPON ELECTRIC GLASS CO LTD	COMMON STOCK	15,900	352,135
	NIPPON EXPRESS CO LTD	COMMON STOCK	15,000	877,481
	NIPPON FLOUR MILLS CO LTD	COMMON STOCK	15,000	231,783
	NIPPON GAS CO LTD	COMMON STOCK	6,600	211,188
	NIPPON KANZAI CO LTD	COMMON STOCK	3,100	56,082
	NIPPON KAYAKU CO LTD	COMMON STOCK	31,700	391,219
	NIPPON LIGHT METAL HOLDINGS	COMMON STOCK	134,700	289,437
	NIPPON PAINT HOLDINGS CO LTD	COMMON STOCK	27,100	1,401,798
	NIPPON PAPER INDUSTRIES CO L	COMMON STOCK	17,500	295,323
	NIPPON REIT INVESTMENT CORP	REIT	83	365,478
	NIPPON SEIKI CO LTD	COMMON STOCK	8,200	134,025
	NIPPON SHARYO LTD	COMMON STOCK	1,200	35,756
	NIPPON SHEET GLASS CO LTD	COMMON STOCK	26,500	167,116
	NIPPON SHINYAKU CO LTD	COMMON STOCK	9,600	834,672
	NIPPON SHOKUBAI CO LTD	COMMON STOCK	5,900	364,616
	NIPPON SIGNAL COMPANY LTD	COMMON STOCK	20,100	268,023
	NIPPON SODA CO LTD	COMMON STOCK	8,000	215,460
	NIPPON STEEL CORP	COMMON STOCK	154,682	2,326,776
	NIPPON SUISAN KAISHA LTD	COMMON STOCK	57,500	343,752
	NIPPON TELEGRAPH + TELEPHONE	COMMON STOCK	233,400	5,910,891
	NIPPON YUSEN KK	COMMON STOCK	33,300	599,847
	NIPRO CORP	COMMON STOCK	28,300	340,554
	NISHAT MILLS LTD	COMMON STOCK PKR10.	84,500	57,648
	NISHI NIPPON FINANCIAL HOLDI	COMMON STOCK	29,900	232,749
	NISHI NIPPON RAILROAD CO LTD	COMMON STOCK	14,400	331,461
	NISHIMATSU CONSTRUCTION CO	COMMON STOCK	13,100	294,847
	NISHIMATSUYA CHAIN CO LTD	COMMON STOCK	21,200	181,859
	NISSAN CHEMICAL CORP	COMMON STOCK	22,600	944,625
	NISSAN MOTOR CO LTD	COMMON STOCK	415,100	2,412,027

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	NISSAN SHATAI CO LTD	COMMON STOCK	13,200	125,722
	NISSHA CO LTD	COMMON STOCK	8,600	87,784
	NISSHIN OILLIO GROUP LTD/THE	COMMON STOCK	4,300	148,518
	NISSHIN SEIFUN GROUP INC	COMMON STOCK	37,500	653,470
	NISSHINBO HOLDINGS INC	COMMON STOCK	33,000	313,511
	NISSIN CORP	COMMON STOCK	10,000	173,067
	NISSIN FOODS HOLDINGS CO LTD	COMMON STOCK	12,000	890,578
	NITORI HOLDINGS CO LTD	COMMON STOCK NPV	14,700	2,322,349
	NITTA CORP	COMMON STOCK	3,700	109,414
	NITTO BOSEKI CO LTD	COMMON STOCK	4,000	169,456
	NITTO DENKO CORP	COMMON STOCK	31,000	1,738,936
	NITTO KOGYO CORP	COMMON STOCK	4,300	99,549
	NITTO KOHKI CO LTD	COMMON STOCK	1,800	38,533
	NKT A/S	COMMON STOCK DKK20.0	6,478	157,357
	NMC HEALTH PLC	COMMON STOCK GBP.1	19,739	463,433
	NN GROUP NV	COMMON STOCK	58,822	2,237,910
	NNIT A/S	COMMON STOCK DKK10.0	2,296	38,462
	NOAH HOLDINGS LTD SPON ADS	ADR USD.0005	4,600	162,702
	NOBIA AB	COMMON STOCK SEK.33	40,512	302,381
	NOEVIR HOLDING CO	COMMON STOCK	4,100	220,678
	NOF CORP	COMMON STOCK	16,000	530,658
	NOHMI BOSAI LTD	COMMON STOCK	4,000	89,541
	NOK CORP	COMMON STOCK	19,700	293,284
	NOKIA OYJ	COMMON STOCK NPV	247,661	921,453
	NOKIA OYJ	COMMON STOCK	820,747	3,047,014
	NOKIAN RENKAAT OYJ	COMMON STOCK	19,619	565,892
	NOLATO AB B SHS	COMMON STOCK SEK5.0	3,681	216,326
	NOMURA CO LTD	COMMON STOCK	13,000	172,151
	NOMURA HOLDINGS INC	COMMON STOCK	614,200	3,154,400
	NOMURA REAL ESTATE HOLDINGS	COMMON STOCK	26,500	637,584
	NOMURA REAL ESTATE MASTER FU	REIT	689	1,177,246
	NOMURA RESEARCH INSTITUTE LT	COMMON STOCK	62,800	1,350,941
	NONG SHIM HOLDINGS CO	COMMON STOCK KRW5000.	2,210	150,026
	NONGSHIM CO LTD	COMMON STOCK KRW5000.	854	177,082
	NORBORD INC	COMMON STOCK	9,050	242,380
	NORDEA BANK ABP	COMMON STOCK EUR1.0	8,192	66,530
	NORDEA BANK ABP	COMMON STOCK EUR1.0	561,472	4,544,447
	NORDEX SE	COMMON STOCK	18,175	246,400
	NORDIC ENTERTAINMENT GROUP B	COMMON STOCK SEK1.0	14,654	474,122
	NORDIC SEMICONDUCTOR ASA	COMMON STOCK NOK.01	24,908	157,889
	NORITZ CORP	COMMON STOCK	10,200	136,601
	NORMA GROUP SE	COMMON STOCK	7,345	313,276
	NORSK HYDRO ASA	COMMON STOCK NOK1.098	251,460	937,913
	NORSTAR HOLDINGS INC	COMMON STOCK USD1.0	10,014	214,700
	NORTH PACIFIC BANK LTD	COMMON STOCK	78,400	174,674
	NORTH WEST CO INC/THE	COMMON STOCK	9,100	191,789
	NORTHAM PLATINUM LTD	COMMON STOCK ZAR.0001	80,931	715,306
	NORTHERN DRILLING LTD	COMMON STOCK USD1.0	12,915	30,353
	NORTHERN STAR RESOURCES LTD	COMMON STOCK	117,900	934,270
	NORTHLAND POWER INC	COMMON STOCK	30,300	635,558
	NORTHVIEW APARTMENT REAL EST	REIT	5,100	116,571
	NORTHWEST HEALTHCARE PROPERT	REIT	11,900	109,479
	NORWAY ROYAL SALMON ASA	COMMON STOCK NOK1.	2,415	65,802
	NORWEGIAN AIR SHUTTLE AS	COMMON STOCK NOK.1	24,615	106,262
	NORWEGIAN FINANCE HOLDING AS	COMMON STOCK NOK1.0	24,678	267,645
	NORWEGIAN KRONE	FOREIGN CURRENCY	656,484	74,708

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	NOS SGPS	COMMON STOCK EUR.01	64,686	348,805
	NOTRE DAME INTERMED PAR SA	COMMON STOCK	60,071	1,020,306
	NOVA MEASURING INSTRUMENTS	COMMON STOCK ILS.01	4,380	167,256
	NOVAGOLD RESOURCES INC	COMMON STOCK	45,000	403,239
	NOVARTIS AG REG	COMMON STOCK CHF.5	389,663	36,896,626
	NOVATEK MICROELECTRONICS COR	COMMON STOCK TWD10.	109,822	802,262
	NOVATEK PJSC SPONS GDR REG S	GDR	16,914	3,434,740
	NOVO NORDISK A/S B	COMMON STOCK DKK.2	316,959	18,396,913
	NOVOLIPETSK STEEL PJSC	COMMON STOCK RUB1.0	221,560	512,028
	NOVOZYMES A/S B SHARES	COMMON STOCK DKK2.0	43,007	2,107,158
	NRW HOLDINGS LTD	COMMON STOCK	116,723	266,077
	NS SOLUTIONS CORP	COMMON STOCK	5,500	180,734
	NSD CO LTD	COMMON STOCK	13,400	221,294
	NSI NV	REIT EUR3.68	6,469	315,497
	NSK LTD	COMMON STOCK	68,500	645,927
	NTN CORP	COMMON STOCK	90,400	282,480
	NTT DATA CORP	COMMON STOCK	110,000	1,470,220
	NTT DOCOMO INC	COMMON STOCK	243,200	6,795,058
	NUFARM LTD	COMMON STOCK	49,973	203,504
	NUTRIEN LTD	COMMON STOCK	108,076	5,181,481
	NUVISTA ENERGY LTD	COMMON STOCK	48,200	118,572
	NWS HOLDINGS LTD	COMMON STOCK HKD1.0	275,371	386,541
	NXP SEMICONDUCTORS NV	COMMON STOCK	52,015	6,619,429
	NYFOSA AB	COMMON STOCK SEK.5	33,919	293,528
	OBARA GROUP INC	COMMON STOCK	2,600	87,521
	OBAYASHI CORP	COMMON STOCK	120,200	1,332,518
	OBI PHARMA INC	COMMON STOCK TWD10.0	22,364	98,454
	OBIC BUSINESS CONSULTANTS	COMMON STOCK	2,500	117,702
	OBIC CO LTD	COMMON STOCK	11,900	1,607,186
	OBRASCON HUARTE LAIN S.A.	COMMON STOCK EUR.6	32,260	38,535
	OC OERLIKON CORP AG REG	COMMON STOCK CHF1.0	28,785	337,434
	OCADO GROUP PLC	COMMON STOCK GBP.02	84,160	1,429,133
	OCEAN YIELD ASA	COMMON STOCK NOK10.0	11,775	64,324
	OCEANAGOLD CORP	COMMON STOCK	142,700	280,613
	OCI CO LTD	COMMON STOCK KRW5000.	3,630	196,831
	OCI NV	COMMON STOCK EUR.02	15,131	320,198
	ODAKYU ELECTRIC RAILWAY CO	COMMON STOCK	53,000	1,235,895
	ODFJELL DRILLING LTD	COMMON STOCK USD.01	17,496	65,153
	ODONTOPREV S.A.	COMMON STOCK	49,712	208,830
	OESTERREICHISCHE POST AG	COMMON STOCK	6,014	229,444
	OFILM GROUP CO LTD A	COMMON STOCK CNY1.0	29,500	66,160
	OGAKI KYORITSU BANK LTD/THE	COMMON STOCK	9,800	212,915
	OHSHO FOOD SERVICE CORP	COMMON STOCK	1,700	101,262
	OIL + GAS DEVELOPMENT CO LTD	COMMON STOCK PKR10.	115,300	105,929
	OIL REFINERIES LTD	COMMON STOCK ILS1.	280,836	141,090
	OIL SEARCH LTD	COMMON STOCK	245,434	1,254,185
	OILES CORP	COMMON STOCK	4,200	63,747
	OITA BANK LTD/THE	COMMON STOCK	7,300	185,702
	OJI HOLDINGS CORP	COMMON STOCK	152,000	820,204
	OKAMOTO INDUSTRIES INC	COMMON STOCK	3,800	140,616
	OKI ELECTRIC INDUSTRY CO LTD	COMMON STOCK	22,700	314,666
	OKINAWA ELECTRIC POWER CO	COMMON STOCK	14,437	271,543
	OKUMA CORP	COMMON STOCK	4,700	246,859
	OKUMURA CORP	COMMON STOCK	7,700	211,420
	OLD MUTUAL LTD	COMMON STOCK	879,827	1,232,255
	OLYMPUS CORP	COMMON STOCK	216,400	3,331,766

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	OMNIA HOLDINGS LTD	COMMON STOCK	27,752	66,894
	OMRON CORP	COMMON STOCK	35,200	2,050,259
	OMV AG	COMMON STOCK	26,382	1,483,126
	ON THE BEACH GROUP PLC	COMMON STOCK GBP.01	23,321	151,199
	ONESAVINGS BANK PLC	COMMON STOCK GBP.01	98,491	567,373
	ONESMART INTERNATIONAL ADR	ADR	13,500	90,045
	ONEX CORPORATION	COMMON STOCK	15,355	972,987
	ONO PHARMACEUTICAL CO LTD	COMMON STOCK	72,200	1,648,456
	ONTEX GROUP NV	COMMON STOCK	17,994	379,857
	ONWARD HOLDINGS CO LTD	COMMON STOCK	31,300	187,768
	OOH MEDIA LTD	COMMON STOCK	45,060	115,543
	OOREDOO QPSC	COMMON STOCK QAR1.0	180,380	350,776
	OPAP SA	COMMON STOCK EUR.3	41,562	541,080
	OPEN HOUSE CO LTD	COMMON STOCK	11,600	331,936
	OPEN TEXT CORP	COMMON STOCK	49,600	2,188,635
	OPTEX GROUP CO LTD	COMMON STOCK	5,900	89,506
	ORACLE CORP JAPAN	COMMON STOCK	7,300	663,555
	ORANGE	COMMON STOCK EUR4.0	371,265	5,459,375
	ORANGE BELGIUM	COMMON STOCK	19,517	453,632
	ORANGE LIFE INSURANCE LTD	COMMON STOCK KRW1000.0	7,564	184,089
	ORANGE POLSKA SA	COMMON STOCK PLN3.0	102,085	191,862
	ORBIT ADVANCE CORP SAB DE CV	COMMON STOCK	249,486	532,688
	ORICA LTD	COMMON STOCK	67,281	1,041,623
	ORIENT CORP	COMMON STOCK	78,900	118,471
	ORIENT SECURITIES CO LTD A	COMMON STOCK CNY1.0	49,433	76,388
	ORIENTAL LAND CO LTD	COMMON STOCK	36,900	5,035,239
	ORIENTAL UNION CHEMICAL	COMMON STOCK TWD10.	98,000	68,698
	ORIENTAL WEAVERS	COMMON STOCK EGP1.0	361,259	238,589
	ORIGIN ENERGY LTD	COMMON STOCK	328,256	1,954,553
	ORIGIN ENTERPRISES PLC	COMMON STOCK EUR.01	18,885	78,952
	ORIOLA CORP B	COMMON STOCK	57,766	131,301
	ORION CORP/REPUBLIC OF KOREA	COMMON STOCK KRW500.0	4,671	425,838
	ORION HOLDINGS CORP	COMMON STOCK KRW500.0	5,427	83,243
	ORION OYJ CLASS B	COMMON STOCK EUR.65	18,649	863,747
	ORIX CORP	COMMON STOCK	247,800	4,123,963
	ORIX JREIT INC	REIT	494	1,070,948
	ORKLA ASA	COMMON STOCK NOK1.25	146,882	1,487,282
	OROCOBRE LTD	COMMON STOCK	37,759	70,618
	ORORA LTD	COMMON STOCK	227,028	507,549
	ORPEA	COMMON STOCK EUR1.25	9,095	1,168,427
	ORSTED A/S	COMMON STOCK DKK10.0	34,749	3,602,807
	OSAKA GAS CO LTD	COMMON STOCK	67,700	1,293,308
	OSAKA TITANIUM TECHNOLOGIES	COMMON STOCK	8,200	116,023
	OSG CORP	COMMON STOCK	16,800	319,834
	OSISKO GOLD ROYALTIES LTD	COMMON STOCK	20,067	195,292
	OSISKO MINING INC	COMMON STOCK	33,700	105,252
	OSRAM LICHT AG TEND	COMMON STOCK	18,618	847,442
	OTOKAR OTOMOTIV VE SAVUNMA	COMMON STOCK TRY1.	4,958	132,510
	OTP BANK PLC	COMMON STOCK HUF100.	40,481	2,121,789
	OTSUKA CORP	COMMON STOCK	17,400	694,820
	OTSUKA HOLDINGS CO LTD	COMMON STOCK	73,800	3,281,446
	OTTOGI CORPORATION	COMMON STOCK KRW5000.	331	158,481
	OUE COMMERCIAL REAL ESTATE I	REIT	247,753	104,106
	OUTOKUMPU OYJ	COMMON STOCK	58,386	183,739
	OUTOTEC OYJ	COMMON STOCK	30,332	195,854
	OUTSOURCING INC	COMMON STOCK	20,700	219,088

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		Shares/ Par Value		
	OVERSEA CHINESE BANKING CORP	COMMON STOCK	614,792	5,028,100
	OVS SPA	COMMON STOCK NPV	40,670	91,659
	OYO CORP	COMMON STOCK	11,300	157,565
	OZ MINERALS LTD	COMMON STOCK	59,702	444,657
	PABRIK KERTAS TJIWI KIMIA PT	COMMON STOCK IDR1000.	214,500	158,219
	PACIFIC BASIN SHIPPING LTD	COMMON STOCK USD.01	1,079,000	226,664
	PACIFIC METALS CO LTD	COMMON STOCK	5,500	128,112
	PACIFIC TEXTILES HOLDINGS	COMMON STOCK HKD.001	259,000	177,851
	PAGEGROUP PLC	COMMON STOCK GBP.01	61,883	429,285
	PAKISTAN RUPEE	FOREIGN CURRENCY	4,583,281	29,595
	PAKISTAN STATE OIL CO LTD	COMMON STOCK PKR10.	77,112	95,630
	PALTAC CORPORATION	COMMON STOCK	5,600	267,534
	PAMPA ENERGIA SA SPON ADR	ADR	11,700	192,231
	PAN AMERICAN SILVER CORP	EXP 22FEB29	59,600	12,869
	PAN AMERICAN SILVER CORP	COMMON STOCK	38,694	917,854
	PAN INTERNATIONAL INDUSTRIAL	COMMON STOCK TWD10.	223,678	173,938
	PAN JIT INTERNATIONAL INC	COMMON STOCK TWD10.	17,100	15,803
	PAN OCEAN CO LTD	COMMON STOCK KRW1000.0	55,662	218,355
	PAN PACIFIC INTERNATIONAL HO	COMMON STOCK	88,800	1,473,623
	PANASONIC CORP	COMMON STOCK	408,200	3,827,935
	PANDORA A/S	COMMON STOCK DKK.01	20,667	899,666
	PANDOX AB	COMMON STOCK SEK2.5	13,362	302,804
	PARADE TECHNOLOGIES LTD	COMMON STOCK TWD10.	11,000	225,772
	PARADISE CO LTD	COMMON STOCK KRW500.	13,634	232,142
	PARAGON BANKING GROUP PLC	COMMON STOCK GBP1.0	49,136	351,099
	PARAMOUNT BED HOLDINGS CO LT	COMMON STOCK	7,500	311,906
	PARAMOUNT RESOURCES LTD A	COMMON STOCK	23,600	137,223
	PAREX RESOURCES INC	COMMON STOCK	33,000	614,575
	PARGESA HOLDING SA BR	COMMON STOCK CHF20.0	5,984	496,845
	PARK LAWN CORP	COMMON STOCK	9,600	216,481
	PARK24 CO LTD	COMMON STOCK	20,000	489,833
	PARKLAND FUEL CORP	COMMON STOCK	27,800	1,022,817
	PARKWAYLIFE REAL ESTATE	REIT	62,100	153,342
	PARQUE ARAUCO S.A.	COMMON STOCK	108,669	267,852
	PARTNER COMMUNICATIONS CO	COMMON STOCK ILS.01	67,396	300,165
	PARTNERS GROUP HOLDING AG	COMMON STOCK CHF.01	3,457	3,166,432
	PASON SYSTEMS INC	COMMON STOCK	14,300	144,571
	PATISSERIE HOLDINGS PLC	COMMON STOCK GBP.01	4,808	27,357
	PATRIZIA AG	COMMON STOCK	6,763	150,794
	PAX GLOBAL TECHNOLOGY LTD	COMMON STOCK HKD.1	239,000	112,059
	PAZ OIL CO LTD	COMMON STOCK ILS5.	1,714	242,894
	PCCW LTD	COMMON STOCK	770,000	454,673
	PCHOME ONLINE INC	COMMON STOCK TWD10.	9,000	28,470
	PEAB AB CLASS B	COMMON STOCK SEK5.35	50,357	504,632
	PEARL ABYSS CORP	COMMON STOCK KRW500.0	1,028	164,592
	PEARSON PLC	COMMON STOCK GBP.25	145,570	1,231,524
	PEGATRON CORP	COMMON STOCK TWD10.	435,853	996,619
	PEMBINA PIPELINE CORP	COMMON STOCK	103,229	3,831,488
	PENDAL GROUP LTD	COMMON STOCK	52,758	319,513
	PENNON GROUP PLC	COMMON STOCK GBP.407	78,886	1,073,923
	PENTA OCEAN CONSTRUCTION CO	COMMON STOCK	65,600	404,918
	PEOPLE S INSURANCE CO GROU H	COMMON STOCK CNY1.0	1,526,000	635,421
	PEPPER FOOD SERVICE CO LTD	COMMON STOCK	2,600	30,017
	PEPTIDREAM INC	COMMON STOCK	17,000	870,299
	PER AARSLEFF HOLDING A/S	COMMON STOCK DKK2.0	3,521	113,456
	PERENTI GLOBAL LTD	COMMON STOCK	113,842	129,949

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	PERFECT WORLD CO LTD A	COMMON STOCK CNY1.0	14,100	89,346
	PERNOD RICARD SA	COMMON STOCK EUR1.55	39,593	7,092,193
	PERPETUAL LTD	COMMON STOCK	10,102	292,750
	PERSEUS MINING LTD	COMMON STOCK	338,927	276,329
	PERSIMMON PLC	COMMON STOCK GBP.1	56,739	2,044,204
	PERSOL HOLDINGS CO LTD	COMMON STOCK	33,400	627,676
	PERUSAHAAN GAS NEGARA TBK PT	COMMON STOCK IDR100.0	2,371,000	368,861
	PETKIM PETROKIMYA HOLDING AS	COMMON STOCK TRY1.	201,656	129,155
	PETROBRAS PETROLEO BRAS	COMMON STOCK	537,503	4,285,970
	PETROBRAS PETROLEO BRAS PR	PREFERENCE	777,217	5,816,836
	PETROBRAS DISTRIBUIDORA SA	COMMON STOCK	129,300	967,746
	PETROCHINA CO LTD A	COMMON STOCK CNY1.0	176,200	147,534
	PETROCHINA CO LTD H	COMMON STOCK CNY1.0	3,962,000	1,989,080
	PETROFAC LTD	COMMON STOCK USD.02	50,799	258,764
	PETRONAS CHEMICALS GROUP BHD	COMMON STOCK MYR.1	435,300	782,231
	PETRONAS DAGANGAN BHD	COMMON STOCK MYR1.	67,000	378,329
	PETRONAS GAS BHD	COMMON STOCK MYR1.	110,900	449,975
	PETS AT HOME GROUP PLC	COMMON STOCK GBP.01	90,182	334,376
	PEUGEOT SA	COMMON STOCK EUR1.0	112,228	2,689,702
	PEYTO EXPLORATION + DEV CORP	COMMON STOCK	32,500	95,238
	PFEIFFER VACUUM TECHNOLOGY	COMMON STOCK	1,296	231,495
	PGE SA	COMMON STOCK PLN10.25	150,025	314,973
	PGS ASA	COMMON STOCK NOK3.0	60,146	117,738
	PHARMA MAR SA	COMMON STOCK EUR.05	32,904	132,117
	PHARMAESSENTIA CORP	COMMON STOCK TWD10.0	26,000	95,423
	PHARMALLY INTERENATIONAL HOL	COMMON STOCK TWD10.0	10,256	74,267
	PHARMICELL CO LTD	COMMON STOCK KRW500.	9,597	70,278
	PHARMING GROUP NV	COMMON STOCK EUR.01	169,478	298,249
	PHAROS ENERGY PLC	COMMON STOCK GBP.05	37,372	25,906
	PHILIPPINE PESO	FOREIGN CURRENCY	4,745,670	93,705
	PHISON ELECTRONICS CORP	COMMON STOCK TWD10.	27,229	309,434
	PHOENIX GROUP HOLDINGS PLC	COMMON STOCK GBP.1	101,491	1,009,361
	PHOENIX HOLDINGS LTD/THE	COMMON STOCK ILS1.0	44,225	267,025
	PHOSAGRO PJSC GDR REG S	GDR	26,778	340,421
	PHOTO ME INTERNATIONAL PLC	COMMON STOCK GBP.005	46,367	59,655
	PIAGGIO + C. S.P.A.	COMMON STOCK	80,915	249,715
	PICC PROPERTY + CASUALTY H	COMMON STOCK CNY1.0	1,280,309	1,543,847
	PICK N PAY STORES LTD	COMMON STOCK ZAR.0125	62,462	285,141
	PIGEON CORP	COMMON STOCK	21,900	807,341
	PIHSIANG MACHINERY MFG CO	COMMON STOCK TWD10.0	190,000	109,651
	PILBARA MINERALS LTD	COMMON STOCK	248,540	49,158
	PILOT CORP	COMMON STOCK	8,100	325,621
	PINDUODUO INC ADR	ADR USD.00002	35,800	1,353,956
	PING AN BANK CO LTD A	COMMON STOCK CNY1.0	186,900	441,575
	PING AN HEALTHCARE AND TECHN	COMMON STOCK USD.000005	58,100	424,364
	PING AN INSURANCE GROUP CO A	COMMON STOCK CNY1.0	117,897	1,447,113
	PING AN INSURANCE GROUP CO H	COMMON STOCK CNY1.0	1,041,000	12,332,749
	PIONEER FOODS GROUP LTD	COMMON STOCK ZAR.1	25,220	197,983
	PIRAEUS BANK S.A	COMMON STOCK EUR6.0	58,533	196,915
	PIRELLI + C SPA	COMMON STOCK NPV	72,980	420,963
	PIXART IMAGING INC	COMMON STOCK TWD10.	23,509	115,852
	PKO BANK POLSKI SA	COMMON STOCK PLN1.	161,081	1,466,883
	PLA ADMINISTRADORA INDUSTRIA	REIT	144,400	237,047
	PLASTIC OMNIUM	COMMON STOCK EUR.5	12,340	346,168
	PLATINUM ASSET MANAGEMENT	COMMON STOCK	43,984	140,137
	PLAY COMMUNICATIONS SA	COMMON STOCK EUR.00012	21,117	195,198

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	PLAYTECH PLC	COMMON STOCK	57,833	304,613
	PLDT INC	COMMON STOCK PHP5.0	17,262	335,364
	PLENUS CO LTD	COMMON STOCK	10,100	181,231
	PLUS500 LTD	COMMON STOCK ILS.01	14,088	165,415
	POLA ORBIS HOLDINGS INC	COMMON STOCK	17,600	420,376
	POLISH ZLOTY	FOREIGN CURRENCY	1,176,653	310,684
	POLSKI KONCERN NAFTOWY ORLEN	COMMON STOCK PLN1.25	60,835	1,378,133
	POLSKIE GORNICTWO NAFTOWE I	COMMON STOCK PLN1.	343,791	392,669
	POLY DEVELOPMENTS AND HOLD A	COMMON STOCK CNY1.0	129,500	300,886
	POLY PROPERTY GROUP CO LTD	COMMON STOCK	769,000	319,237
	POLYMETAL INTERNATIONAL PLC	COMMON STOCK	38,893	615,885
	POLYNOVO LTD	COMMON STOCK	173,813	241,329
	POLYPIPE GROUP PLC	COMMON STOCK GBP.001	37,837	270,851
	POLYUS PJSC	COMMON STOCK RUB1.0	4,300	491,468
	POONGSAN CORP	COMMON STOCK KRW5000.	5,370	110,009
	PORSCHE AUTOMOBIL HLDG PRF	PREFERENCE	26,205	1,961,665
	PORTO SEGURO SA	COMMON STOCK	27,700	432,717
	POSCO	COMMON STOCK KRW5000.	11,988	2,442,454
	POSCO SPON ADR	ADR	9,348	473,196
	POSCO CHEMICAL CO LTD	COMMON STOCK KRW500.0	5,893	250,273
	POSCO INTERNATIONAL CORP	COMMON STOCK KRW5000.0	11,657	187,545
	POSTAL SAVINGS BANK OF CHI H	COMMON STOCK CNY1.0	1,490,000	1,013,846
	POSTE ITALIANE SPA	COMMON STOCK EUR1.0	85,456	970,586
	POSTNL NV	COMMON STOCK EUR.08	99,392	224,371
	POU CHEN	COMMON STOCK TWD10.	513,520	671,688
	POU SHENG INTL HOLDINGS LTD	COMMON STOCK HKD.01	395,000	124,748
	POUND STERLING	FOREIGN CURRENCY	2,322,325	3,076,502
	POWER ASSETS HOLDINGS LTD	COMMON STOCK	240,500	1,758,586
	POWER CONSTRUCTION CORP OF A	COMMON STOCK CNY1.0	105,700	65,889
	POWER CORP OF CANADA	COMMON STOCK	55,657	1,435,687
	POWER FINANCIAL CORP	COMMON STOCK	49,100	1,322,964
	POWERTECH TECHNOLOGY INC	COMMON STOCK TWD10.	193,897	646,669
	POWSZECHNY ZAKLAD UBEZPIECZE	COMMON STOCK PLN.1	108,267	1,144,901
	POYA INTERNATIONAL CO LTD	COMMON STOCK TWD10.0	10,000	140,620
	PP PERSERO TBK PT	COMMON STOCK IDR100.0	440,900	50,096
	PPB GROUP BERHAD	COMMON STOCK MYR1.	135,000	622,198
	PPC LTD	COMMON STOCK	303,446	54,284
	PRAIRIESKY ROYALTY LTD	COMMON STOCK	39,862	468,169
	PRECINCT PROPERTIES NEW ZEAL	COMMON STOCK	415,221	514,143
	PRECISION DRILLING CORP	COMMON STOCK	62,700	87,516
	PREMIER FOODS PLC	COMMON STOCK GBP.1	118,823	59,769
	PREMIER INVESTMENT CORP	REIT	336	475,328
	PREMIER INVESTMENTS LTD	COMMON STOCK	17,533	231,841
	PREMIER OIL PLC	COMMON STOCK GBP.125	148,099	193,492
	PREMIUM BRANDS HOLDINGS CORP	COMMON STOCK	6,000	420,868
	PRESIDENT CHAIN STORE CORP	COMMON STOCK TWD10.	107,608	1,092,448
	PRESS KOGYO CO LTD	COMMON STOCK	46,500	184,743
	PRESS METAL ALUMINIUM HOLDIN	COMMON STOCK	210,500	239,832
	PRETIUM RESOURCES INC	COMMON STOCK	30,200	336,526
	PRIMARY HEALTH PROPERTIES	REIT GBP.125	218,354	462,607
	PRIMAX ELECTRONICS LTD	COMMON STOCK TWD10.	61,000	129,096
	PRO MEDICUS LTD	COMMON STOCK	7,656	120,356
	PROLOGIS PROPERTY MEXICO SA	REIT	64,100	142,565
	PROMOTORA DE INFORMACIONES A	COMMON STOCK EUR.94	32,747	52,980
	PROMOTORA Y OPERADORA DE INF	COMMON STOCK	42,800	438,607
	PROSEGUR CASH SA	COMMON STOCK	83,128	126,835

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	PROSEGUR COMP SEGURIDAD	COMMON STOCK EUR.06	52,108	215,434
	PROSIEBENSAT.1 MEDIA SE	COMMON STOCK	36,920	577,735
	PROSUS NV	COMMON STOCK EUR.05	90,947	6,808,127
	PROTECTOR FORSIKRING ASA	COMMON STOCK NOK1.	13,528	80,732
	PROVIDENT FINANCIAL PLC	COMMON STOCK GBP.2072727	47,126	285,827
	PROXIMUS	COMMON STOCK	26,584	761,825
*	PRUDENTIAL PLC	COMMON STOCK GBP.05	473,726	9,116,206
	PRYSMIAN SPA	COMMON STOCK EUR.1	43,510	1,049,226
	PSG GROUP LTD	COMMON STOCK ZAR.01	27,754	464,922
	PSP SWISS PROPERTY AG REG	COMMON STOCK CHF.1	8,009	1,105,431
	PTG ENERGY PCL FOREIGN	FOREIGN SH. THB1.0 A	82,100	44,128
	PTT EXPLORATION + PROD FOR	FOREIGN SH. THB1.0 A	302,812	1,258,610
	PTT GLOBAL CHEMICAL PCL FOR	FOREIGN SH. THB10.0 A	454,442	864,773
	PTT PCL NVDR	NVDR THB1.0	265,300	388,268
	PTT PCL/FOREIGN	FOREIGN SH. THB1.0 A	1,842,240	2,706,124
	PUBLIC BANK BERHAD	COMMON STOCK MYR1.	492,581	2,342,826
	PUBLIC POWER CORP	COMMON STOCK EUR2.48	34,486	160,426
	PUBLICIS GROUPE	COMMON STOCK EUR.4	41,533	1,881,898
	PUMA SE	COMMON STOCK	14,950	1,147,096
	PURPLEBRICKS GROUP PLC	COMMON STOCK GBP.01	43,862	75,048
	Q TECHNOLOGY GROUP CO LTD	COMMON STOCK HKD.01	74,000	122,932
	QANTAS AIRWAYS LTD	COMMON STOCK	132,500	663,117
	QATAR ELECTRICITY + WATER CO	COMMON STOCK QAR1.0	79,280	350,272
	QATAR FUEL QSC	COMMON STOCK QAR1.0	89,710	563,893
	QATAR GAS TRANSPORT(NAKILAT)	COMMON STOCK QAR1.0	749,100	492,036
	QATAR INSURANCE CO	COMMON STOCK QAR1.0	302,420	262,560
	QATAR ISLAMIC BANK	COMMON STOCK QAR1.0	214,410	904,653
	QATAR NATIONAL BANK	COMMON STOCK QAR1.0	825,740	4,669,032
	QATARI RIAL	FOREIGN CURRENCY	668,938	183,724
	QBE INSURANCE GROUP LTD	COMMON STOCK	248,427	2,255,411
	QIAGEN N.V.	COMMON STOCK EUR.01	38,711	1,324,297
	QINETIQ GROUP PLC	COMMON STOCK GBP.01	106,570	505,091
	QISDA CORP	COMMON STOCK TWD10.	551,955	392,341
	QL RESOURCES BHD	COMMON STOCK MYR.25	117,680	233,910
	QUADIENT	COMMON STOCK EUR1.0	8,525	206,626
	QUALICORP CONS E CORR SEG SA	COMMON STOCK	53,979	498,805
	QUALITY HOUSE PCL FOREIGN	FOREIGN SH. THB1.0 A	4,039,238	345,214
	QUANTA COMPUTER INC	COMMON STOCK TWD10.	499,511	1,072,846
	QUBE HOLDINGS LTD	COMMON STOCK	257,221	596,136
	QUDIAN INC SPON ADR	ADR USD.0001	27,400	129,054
	QUEBECOR INC CL B	COMMON STOCK	34,800	889,356
	QUILTER PLC	COMMON STOCK GBP.01	344,202	736,256
	QUIMICA Y MINERA CHIL SP ADR	ADR USD1.0	22,925	611,868
	RADIANT OPTO ELECTRONICS COR	COMMON STOCK TWD10.	90,000	360,470
	RADIUM LIFE TECH CO LTD	COMMON STOCK TWD10.0	252,982	98,335
	RADWARE LTD	COMMON STOCK ILS.05	5,700	146,946
	RAFFLES MEDICAL GROUP LTD	COMMON STOCK	218,149	162,250
	RAIA DROGASIL SA	COMMON STOCK	42,000	1,167,030
	RAIFFEISEN BANK INTERNATIONA	COMMON STOCK	27,381	687,338
	RAIZNEXT CORP	COMMON STOCK	6,000	73,058
	RAKUTEN INC	COMMON STOCK	163,100	1,398,656
	RAMELIUS RESOURCES LTD	COMMON STOCK	239,740	206,552
	RAMI LEVY CHAIN STORES HASHI	COMMON STOCK ILS.01	2,909	167,008
	RAMSAY HEALTH CARE LTD	COMMON STOCK	31,608	1,614,917
	RAND MERCHANT INVESTMENT HOL	COMMON STOCK ZAR.0001	135,484	298,486
	RANDON PARTICIPACOES SA PREF	PREFERENCE	17,000	56,673

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	RANDSTAD NV	COMMON STOCK EUR.1	22,824	1,398,686
	RATCH GROUP PCL NVDR	NVDR THB10.0	133,700	306,144
	RATHBONE BROTHERS PLC	COMMON STOCK GBP.05	8,315	235,477
	RATIONAL AG	COMMON STOCK	510	410,465
	RATOS AB B SHS	COMMON STOCK SEK3.15	45,969	164,362
	REA GROUP LTD	COMMON STOCK	9,712	709,263
	REAL MATTERS INC	COMMON STOCK	24,800	235,760
	REALTEK SEMICONDUCTOR CORP	COMMON STOCK TWD10.	104,329	818,335
	RECKITT BENCKISER GROUP PLC	COMMON STOCK GBP.1	131,667	10,693,303
	RECORDATI SPA	COMMON STOCK EUR.125	22,379	944,240
	RECRUIT HOLDINGS CO LTD	COMMON STOCK	248,900	9,364,466
	RED ELECTRICA CORPORACION SA	COMMON STOCK EUR.5	79,920	1,608,754
	REDCO PROPERTIES GROUP LTD	COMMON STOCK HKD.05	164,000	79,756
	REDDE NORTHGATE PLC	COMMON STOCK GBP.5	25,144	104,026
	REDEFINE PROPERTIES LTD	REIT	992,005	537,220
	REDES ENERGETICAS NACIONAIS	COMMON STOCK EUR1.	65,824	201,039
	REDROW PLC	COMMON STOCK GBP.105	42,954	424,453
	REGIONAL SAB DE CV	COMMON STOCK	41,900	235,194
	REGIS RESOURCES LTD	COMMON STOCK	86,654	263,421
	REINET INVESTMENTS SCA	COMMON STOCK	26,808	532,029
	REIT 1 LTD	REIT ILS1.0	48,764	291,398
	RELIANCE WORLDWIDE CORP LTD	COMMON STOCK	131,284	374,065
	RELO GROUP INC	COMMON STOCK	20,800	580,056
	RELX PLC	COMMON STOCK GBP.144397	165,049	4,170,044
	RELX PLC	COMMON STOCK GBP.144397	187,559	4,732,123
	REMGRO LTD	COMMON STOCK	96,268	1,344,685
	REMY COINTREAU	COMMON STOCK EUR1.6	3,452	424,865
	RENAULT SA	COMMON STOCK EUR3.81	36,141	1,715,743
	RENESAS ELECTRONICS CORP	COMMON STOCK	157,500	1,084,328
	RENEWI PLC	COMMON STOCK GBP.1	197,562	94,977
	RENGO CO LTD	COMMON STOCK	47,000	357,863
	RENISHAW PLC	COMMON STOCK GBP.2	6,868	346,102
	RENTOKIL INITIAL PLC	COMMON STOCK GBP.01	346,240	2,084,597
	REPLY SPA	COMMON STOCK EUR.13	2,301	179,414
	REPSOL SA	RIGHT	267,706	127,111
	REPSOL SA	COMMON STOCK EUR1.	267,706	4,202,593
	RESILIENT REIT LTD	REIT	60,974	296,575
	RESOLUTE MINING LTD	COMMON STOCK	129,276	114,276
	RESONA HOLDINGS INC	COMMON STOCK	383,800	1,673,205
	RESORTTRUST INC	COMMON STOCK	18,500	313,883
	RESTAURANT BRANDS INTERN	COMMON STOCK	50,394	3,216,977
	RESTAURANT GROUP PLC	COMMON STOCK GBP.28125	92,604	201,010
	RESTORE PLC	COMMON STOCK GBP.05	33,940	249,478
	REUNERT LTD	COMMON STOCK ZAR.1	44,303	230,461
	REXEL SA	COMMON STOCK EUR5.0	51,912	691,385
	RHB BANK BHD	COMMON STOCK	173,728	245,494
	RHEINMETALL AG	COMMON STOCK	9,320	1,072,527
	RHI MAGNESITA NV	COMMON STOCK EUR1.0	4,207	215,326
	RIB SOFTWARE SE	COMMON STOCK	7,778	197,283
	RICHELIEU HARDWARE LTD	COMMON STOCK	10,000	209,215
	RICHTER GEDEON NYRT	COMMON STOCK HUF100.	26,273	572,063
	RICOH CO LTD	COMMON STOCK	126,600	1,371,593
	RIGHTMOVE PLC	COMMON STOCK GBP.001	168,005	1,412,985
	RINGKJOEBING LANDBOBANK A/S	COMMON STOCK DKK1.0	5,422	419,592
	RINNAI CORP	COMMON STOCK	6,200	484,094
	RIO TINTO LTD	COMMON STOCK	68,784	4,872,858

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	RIO TINTO PLC	COMMON STOCK GBP.1	209,491	12,449,778
	RIOCAN REAL ESTATE INVST TR	REIT	31,000	639,722
	RISESUN REAL ESTATE DEVEL A	COMMON STOCK CNY1.0	47,300	66,763
	RITCHIE BROS AUCTIONEERS	COMMON STOCK	20,300	872,270
	RITEK CORPORATION	COMMON STOCK TWD10.	183,161	43,512
	RMB HOLDINGS LTD	COMMON STOCK ZAR.01	157,743	908,888
	ROAD KING INFRASTRUCTURE LTD	COMMON STOCK HKD.1	239,000	463,528
	ROBINSON PCL FOREIGN	FOREIGN SH. THB3.55 A	75,400	166,136
	ROCHE HOLDING AG GENUSSSCHEIN	COMMON STOCK	127,434	41,298,030
	ROCKET INTERNET SE	COMMON STOCK	9,129	226,436
	ROCKWOOL INTL A/S B SHS	COMMON STOCK DKK10.	1,677	397,294
	ROGERS COMMUNICATIONS INC B	COMMON STOCK	67,142	3,338,590
	ROGERS SUGAR INC	COMMON STOCK	42,300	160,490
	ROHM CO LTD	COMMON STOCK	17,400	1,402,216
	ROHTO PHARMACEUTICAL CO LTD	COMMON STOCK	21,000	635,590
	ROLLS ROYCE HOLDINGS PLC	COMMON STOCK GBP.2	312,616	2,831,113
	RONGSHENG PETRO CHEMICAL A	COMMON STOCK CNY1.0	45,600	81,147
	RONSHINE CHINA HOLDINGS LTD	COMMON STOCK HKD.00001	95,500	132,469
	ROSNEFT OIL CO PJSC REGS GDR	GDR	96,285	694,022
	ROSNEFT OIL CO PJSC REGS GDR	GDR	123,437	890,834
	ROTORK PLC	COMMON STOCK GBP.005	163,352	726,579
	ROUND ONE CORP	COMMON STOCK	15,000	146,056
	ROYAL BANK OF CANADA	COMMON STOCK	265,060	21,002,441
	ROYAL BANK OF SCOTLAND GROUP	COMMON STOCK GBP1.0	894,938	2,868,741
	ROYAL DUTCH SHELL PLC A SHS	COMMON STOCK EUR.07	790,358	23,493,961
	ROYAL DUTCH SHELL PLC B SHS	COMMON STOCK EUR.07	690,490	20,575,558
	ROYAL HOLDINGS CO LTD	COMMON STOCK	5,200	117,543
	ROYAL MAIL PLC	COMMON STOCK GBP.01	166,460	499,513
	ROYAL UNIBREW	COMMON STOCK DKK2.0	9,681	888,147
	RPS GROUP PLC	COMMON STOCK GBP.03	42,394	95,863
	RSA INSURANCE GROUP PLC	COMMON STOCK GBP1.0	192,932	1,456,504
	RUBIS	COMMON STOCK EUR1.25	17,113	1,054,627
	RUENTEX DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	102,000	153,930
	RUENTEX INDUSTRIES LTD	COMMON STOCK TWD10.	67,200	164,812
	RUMO SA	COMMON STOCK	208,835	1,355,486
	RUSSEL METALS INC	COMMON STOCK	15,300	261,578
	RUSSIAN RUBLE	FOREIGN CURRENCY	(455,689)	(7,337)
	RWE AG	COMMON STOCK	95,108	2,924,206
	RWS HOLDINGS PLC	COMMON STOCK GBP.01	30,002	242,470
	RYMAN HEALTHCARE LTD	COMMON STOCK	103,080	1,137,572
	RYOBI LTD	COMMON STOCK	4,000	70,994
	RYOHIN KEIKAKU CO LTD	COMMON STOCK	45,000	1,049,396
	S 1 CORPORATION	COMMON STOCK KRW500.	4,547	368,454
	S F HOLDING CO LTD A	COMMON STOCK CNY1.0	17,600	94,002
	S IMMO AG	COMMON STOCK	8,591	215,165
	S OIL CORP	COMMON STOCK KRW2500.0	9,000	736,977
	S.A.C.I. FALABELLA	COMMON STOCK	139,631	602,179
	S.O.I.T.E.C.	COMMON STOCK EUR2.0	4,781	504,188
	S+P/TSX 60 IX FUT MAR20	XMOD 20200319	5,400	7,315
	S+T AG	COMMON STOCK	8,083	193,273
	SA CORPORATE REAL ESTATE LTD	REIT ZAR2.0	369,600	80,917
	SA SA INTERNATIONAL HLDGS	COMMON STOCK HKD.1	182,153	41,361
	SAAB AB B	COMMON STOCK	15,021	503,320
	SABRE INSURANCE GROUP PLC	COMMON STOCK GBP.001	44,564	181,951
	SACYR SA	COMMON STOCK EUR1.0	71,561	209,372
	SAFESTORE HOLDINGS PLC	REIT GBP.01	39,644	423,512

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			Shares/ Par Value	
	SAFRAN SA	COMMON STOCK EUR.2	60,825	9,434,575
	SAGA PLC	COMMON STOCK GBP.01	210,529	148,879
	SAGE GROUP PLC/THE	COMMON STOCK GBP.01051948	201,779	2,005,186
	SAIC MOTOR CORP LTD A	COMMON STOCK CNY1.0	84,800	290,657
	SAINSBURY (J) PLC	COMMON STOCK GBP.285714	301,030	922,917
	SAINT MARC HOLDINGS CO LTD	COMMON STOCK	7,800	166,478
	SAIPEM SPA	COMMON STOCK NPV	112,223	549,114
	SAIZERIYA CO LTD	COMMON STOCK	6,800	165,903
	SAKATA SEED CORP	COMMON STOCK	7,300	244,624
	SALMAR ASA	COMMON STOCK NOK.25	11,611	594,591
	SALVATORE FERRAGAMO SPA	COMMON STOCK EUR.1	9,123	192,125
	SALZGITTER AG	COMMON STOCK	9,551	212,005
	SAMHALLSBYGGNADSBOLAGET I NO	COMMON STOCK	169,717	431,049
	SAMPO OYJ A SHS	COMMON STOCK	81,926	3,577,028
	SAMSUNG BIOLOGICS CO LTD	COMMON STOCK KRW2500.0	3,220	1,200,850
	SAMSUNG C+T CORP	COMMON STOCK KRW100.0	13,679	1,280,867
	SAMSUNG CARD CO	COMMON STOCK KRW5000.	8,611	287,192
	SAMSUNG ELECTRO MECHANICS CO	COMMON STOCK KRW5000.	11,892	1,280,263
	SAMSUNG ELECTRONICS CO LTD	COMMON STOCK KRW100.0	865,697	41,713,033
	SAMSUNG ELECTRONICS PREF	PREFERENCE	149,162	5,819,454
	SAMSUNG ENGINEERING CO LTD	COMMON STOCK KRW5000.	34,049	563,872
	SAMSUNG FIRE + MARINE INS	COMMON STOCK KRW500.	6,170	1,298,368
	SAMSUNG HEAVY INDUSTRIES	COMMON STOCK KRW5000.	76,022	476,637
	SAMSUNG LIFE INSURANCE CO LT	COMMON STOCK KRW500.	13,922	894,639
	SAMSUNG SDI CO LTD PFD	COMMON STOCK KRW5000.	10,079	2,049,126
	SAMSUNG SDS CO LTD	COMMON STOCK KRW500.0	5,971	1,002,700
	SAMSUNG SECURITIES CO LTD	COMMON STOCK KRW5000.	13,462	448,468
	SAN A CO LTD	COMMON STOCK	4,000	177,897
	SAN AI OIL CO LTD	COMMON STOCK	23,000	249,410
	SAN IN GODO BANK LTD/THE	COMMON STOCK	36,900	224,932
	SANAN OPTOELECTRONICS CO L A	COMMON STOCK CNY1.0	44,400	117,118
	SANBIO CO LTD	COMMON STOCK	4,500	108,751
	SANDFIRE RESOURCES LTD	COMMON STOCK	23,424	98,790
	SANDS CHINA LTD	COMMON STOCK USD.01	440,000	2,359,688
	SANDSTORM GOLD LTD	COMMON STOCK	33,600	251,077
	SANDVIK AB	COMMON STOCK SEK1.2	207,857	4,064,793
	SANGFOR TECHNOLOGIES INC A	COMMON STOCK CNY1.0	3,700	60,773
	SANKEN ELECTRIC CO LTD	COMMON STOCK	6,800	209,543
	SANKYO CO LTD	COMMON STOCK	9,800	324,762
	SANKYO TATEYAMA INC	COMMON STOCK	15,000	167,951
	SANKYU INC	COMMON STOCK	10,400	523,620
	SANLAM LTD	COMMON STOCK ZAR.01	316,171	1,790,533
	SANNE GROUP PLC	COMMON STOCK GBP.01	27,464	246,929
	SANOFI	COMMON STOCK EUR2.0	208,252	20,931,498
	SANOMA OYJ	COMMON STOCK	16,040	170,128
	SANRIO CO LTD	COMMON STOCK	11,200	219,977
	SANTANDER BANK POLSKA SA	COMMON STOCK PLN10.0	6,814	553,455
	SANTEN PHARMACEUTICAL CO LTD	COMMON STOCK	65,500	1,248,654
	SANTOS LTD	COMMON STOCK	327,611	1,888,778
	SANWA HOLDINGS CORP	COMMON STOCK	40,200	450,283
	SANY HEAVY EQUIPMENT INTL	COMMON STOCK HKD.1	171,000	93,646
	SANY HEAVY INDUSTRY CO LTD A	COMMON STOCK CNY1.0	91,100	223,200
	SANYANG MOTOR CO LTD	COMMON STOCK TWD10.0	206,140	146,574
	SAO MARTINHO SA	COMMON STOCK	44,000	259,862
	SAP SE	COMMON STOCK	178,149	24,026,220
	SAPIENS INTERNATIONAL CORP	COMMON STOCK EUR.01	8,826	199,332

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	SAPPI LIMITED	COMMON STOCK ZAR1.0	108,677	339,796
	SAPPORO HOLDINGS LTD	COMMON STOCK	16,600	391,272
	SAPURA ENERGY BHD	COMMON STOCK MYR1.0	1,225,600	81,246
	SAPUTO INC	COMMON STOCK	45,800	1,419,826
	SARACEN MINERAL HOLDINGS LTD	COMMON STOCK	170,219	395,884
	SARAS SPA	COMMON STOCK	94,007	151,376
	SARTORIUS AG VORZUG	PREFERENCE	6,579	1,409,490
	SARTORIUS STEDIM BIOTECH	COMMON STOCK EUR.2	5,203	863,313
	SAS AB	COMMON STOCK	49,434	80,650
	SASOL LTD	COMMON STOCK	102,780	2,239,892
	SATO HOLDINGS CORP	COMMON STOCK	4,800	150,284
	SATS LTD	COMMON STOCK	136,358	513,714
	SAVILLS PLC	COMMON STOCK GBP.025	26,892	404,736
	SAWAI PHARMACEUTICAL CO LTD	COMMON STOCK	7,400	468,626
	SBANKEN ASA	COMMON STOCK NOK10.0	16,465	139,834
	SBERBANK OF RUSSIA PJSC	COMMON STOCK RUB3.0	1,580,007	6,480,670
	SBERBANK PJSC SPONSORED ADR	ADR	103,764	1,707,330
	SBI HOLDINGS INC	COMMON STOCK	41,923	882,932
	SBM OFFSHORE NV	COMMON STOCK EUR.25	34,059	636,714
	SCANDIC HOTELS GROUP AB	COMMON STOCK SEK.25	15,263	170,216
	SCANDINAVIAN TOBACCO GROUP A	COMMON STOCK DKK1.0	11,940	145,816
	SCAPA GROUP PLC	COMMON STOCK GBP.05	26,105	84,822
	SCATEC SOLAR ASA	COMMON STOCK NOK.025	12,608	178,480
	SCENTRE GROUP	REIT	982,200	2,648,818
	SCHIBSTED ASA B SHS	COMMON STOCK NOK.5	18,106	519,056
	SCHINDLER HOLDING AG REG	COMMON STOCK CHF.1	4,535	1,110,445
	SCHINDLER HOLDING PART CERT	COMMON STOCK CHF.1	6,590	1,675,769
	SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	2,893	297,526
	SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	98,588	10,148,791
	SCHOELLER BLECKMANN OILFIELD	COMMON STOCK EUR1.	4,014	226,640
	SCHOUW + CO	COMMON STOCK DKK10.0	2,342	197,057
	SCHRODERS PLC	COMMON STOCK GBP1.0	23,684	1,053,346
	SCHWEITER TECHNOLOGIES AG BR	COMMON STOCK CHF1.0	417	528,131
	SCOR SE	COMMON STOCK EUR7.876972	30,674	1,289,614
	SCOUT24 AG	COMMON STOCK	19,793	1,310,283
	SCREEN HOLDINGS CO LTD	COMMON STOCK	7,700	526,886
	SCSK CORP	COMMON STOCK	10,800	563,090
	SDIC CAPITAL CO LTD A	COMMON STOCK CNY1.0	38,300	83,382
	SDIC POWER HOLDINGS CO LTD A	COMMON STOCK CNY1.0	56,300	74,246
	SEABRIDGE GOLD INC	COMMON STOCK	6,000	83,100
	SEARLE COMPANY LTD/THE	COMMON STOCK PKR10.	42,929	52,111
	SEASPAN CORP	COMMON STOCK USD.01	12,400	176,204
	SEAZEN GROUP LTD	COMMON STOCK HKD.001	428,000	522,246
	SEAZEN HOLDINGS CO LTD A	COMMON STOCK CNY1.0	363,168	2,021,168
	SEB SA	COMMON STOCK EUR1.0	3,562	530,159
	SECOM CO LTD	COMMON STOCK	38,900	3,470,838
	SECURE ENERGY SERVICES INC	COMMON STOCK	38,400	149,839
	SECURITAS AB B SHS	COMMON STOCK SEK1.	59,760	1,031,677
	SEEK LTD	COMMON STOCK	62,760	997,554
	SEGA SAMMY HOLDINGS INC	COMMON STOCK	33,600	489,300
	SEGRO PLC	REIT GBP.1	202,485	2,417,301
	SEIBU HOLDINGS INC	COMMON STOCK	39,300	648,202
	SEIKAGAKU CORP	COMMON STOCK	12,600	141,561
	SEIKO EPSON CORP	COMMON STOCK	49,500	747,203
	SEIKO HOLDINGS CORP	COMMON STOCK	8,600	229,363
	SEINO HOLDINGS CO LTD	COMMON STOCK	31,100	419,351

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	SEIREN CO LTD	COMMON STOCK	17,400	249,645
	SEKISUI CHEMICAL CO LTD	COMMON STOCK	66,800	1,156,079
	SEKISUI HOUSE LTD	COMMON STOCK	107,600	2,297,493
	SEKISUI HOUSE REIT INC	REIT	657	552,575
	SELECT HARVESTS LTD	COMMON STOCK	33,986	200,199
	SELVAAG BOLIG ASA	COMMON STOCK NOK2.0	7,795	65,858
	SEMAFO INC	COMMON STOCK	81,100	168,861
	SEMBCORP INDUSTRIES LTD	COMMON STOCK	181,200	309,081
	SEMBCORP MARINE LTD	COMMON STOCK	165,600	162,814
	SEMEN INDONESIA PERSERO TBK	COMMON STOCK IDR100.	666,700	575,228
	SEMICONDUCTOR MANUFACTURING	COMMON STOCK USD.004	521,700	799,949
	SEMPERIT AG HOLDING	COMMON STOCK	5,667	70,885
	SENIOR PLC	COMMON STOCK GBP.1	79,024	180,924
	SENKO GROUP HOLDINGS CO LTD	COMMON STOCK	31,900	271,545
	SENSHU IKEDA HOLDINGS INC	COMMON STOCK	70,120	133,205
	SEOBU T+D	COMMON STOCK KRW500.	27,689	207,761
	SEOUL SEMICONDUCTOR CO LTD	COMMON STOCK KRW500.	13,517	188,629
	SERCO GROUP PLC	COMMON STOCK GBP.02	179,780	387,783
	SERCOMM CORPORATION	COMMON STOCK TWD10.	42,000	108,905
	SERIA CO LTD	COMMON STOCK	8,000	218,196
	SERVICE STREAM LTD	COMMON STOCK	63,062	118,075
	SES	RECEIPT	66,663	937,960
	SEVEN + I HOLDINGS CO LTD	COMMON STOCK	139,600	5,106,851
	SEVEN BANK LTD	COMMON STOCK	126,900	416,970
	SEVEN GENERATIONS ENERGY A	COMMON STOCK	50,545	330,145
	SEVEN GROUP HOLDINGS LTD	COMMON STOCK	19,919	273,270
	SEVEN WEST MEDIA LTD	COMMON STOCK	163,653	37,819
	SEVERN TRENT PLC	COMMON STOCK GBP.9789	44,931	1,499,679
	SEVERSTAL GDR REG S	GDR	49,935	758,207
	SFA ENGINEERING CORP	COMMON STOCK KRW500.	8,554	341,246
	SFS GROUP AG	COMMON STOCK CHF.1	4,474	429,918
	SG HOLDINGS CO LTD	COMMON STOCK	26,400	595,801
	SGL CARBON SE	COMMON STOCK	14,975	79,645
	SGS SA REG	COMMON STOCK CHF1.0	962	2,631,933
	SHAANXI COAL INDUSTRY CO L A	COMMON STOCK CNY1.0	69,100	89,212
	SHAFTESBURY PLC	REIT GBP.25	31,897	401,352
	SHANDONG GOLD MINING CO LT A	COMMON STOCK CNY1.0	21,600	100,774
	SHANDONG WEIGAO GP MEDICAL H	COMMON STOCK CNY.1	372,000	446,329
	SHANG GONG GROUP CO LTD B	COMMON STOCK CNY1.0	462,245	211,400
	SHANGHAI ELECTRIC GRP CO L A	COMMON STOCK CNY1.0	88,400	63,209
	SHANGHAI ELECTRIC GRP CO L H	COMMON STOCK CNY1.0	626,000	205,936
	SHANGHAI FOSUN PHARMACEUTI A	COMMON STOCK CNY1.0	16,700	63,788
	SHANGHAI FOSUN PHARMACEUTI H	COMMON STOCK CNY1.0	108,500	327,597
	SHANGHAI HIGHLY GROUP CO B	COMMON STOCK CNY1.	65,831	44,643
	SHANGHAI INDUSTRIAL HLDG LTD	COMMON STOCK	111,000	213,734
	SHANGHAI INDUSTRIAL URBAN DE	COMMON STOCK HKD.04	111,000	13,963
	SHANGHAI INTERNATIONAL AIR A	COMMON STOCK CNY1.0	8,000	90,495
	SHANGHAI INTERNATIONAL POR A	COMMON STOCK CNY1.0	92,500	76,651
	SHANGHAI JINJIANG INTL B	COMMON STOCK CNY1.	74,400	64,973
	SHANGHAI LUJIAZUI FIN+TRAD B	COMMON STOCK CNY1.0	266,976	258,235
	SHANGHAI M+G STATIONERY IN A	COMMON STOCK CNY1.0	10,000	69,982
	SHANGHAI PHARMACEUTICALS A	COMMON STOCK CNY1.0	20,900	55,160
	SHANGHAI PHARMACEUTICALS H	COMMON STOCK CNY1.0	197,400	384,154
	SHANGHAI PUDONG DEVEL BANK A	COMMON STOCK CNY1.0	319,400	566,453
	SHANGRI LA ASIA LTD	COMMON STOCK HKD1.0	195,595	204,611
	SHANXI XINGHUACUN FEN WINE A	COMMON STOCK CNY1.0	7,200	92,722

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	SHAPIR ENGINEERING AND INDUS	COMMON STOCK	39,164	238,361
	SHARP CORP	COMMON STOCK	40,200	614,177
	SHAW COMMUNICATIONS INC B	COMMON STOCK	84,536	1,717,774
	SHAWCOR LTD	COMMON STOCK	15,100	145,906
	SHENG SIONG GROUP LTD	COMMON STOCK	155,200	143,138
	SHENGYI TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	24,799	74,500
	SHENNAN CIRCUITS CO LTD A	COMMON STOCK CNY1.0	3,700	75,528
	SHENWAN HONGYUAN GROUP CO A	COMMON STOCK CNY1.0	186,900	137,408
	SHENZHEN EXPRESSWAY CO H	COMMON STOCK CNY1.0	128,000	183,766
	SHENZHEN GOODIX TECHNOLOGY A	COMMON STOCK CNY1.0	4,100	121,337
	SHENZHEN INOVANCE TECHNOLO A	COMMON STOCK CNY1.0	18,100	79,641
	SHENZHEN INTL HOLDINGS	COMMON STOCK HKD1.0	234,838	516,217
	SHENZHEN INVESTMENT LTD	COMMON STOCK	783,420	313,866
	SHENZHEN KANGTAI BIOLOGICA A	COMMON STOCK CNY1.0	7,000	87,987
	SHENZHEN MINDRAY BIO MEDIC A	COMMON STOCK CNY1.0	3,400	88,588
	SHENZHEN OVERSEAS CHINESE A	COMMON STOCK CNY1.0	68,000	76,071
	SHENZHEN SUNWAY COMMUNICAT A	COMMON STOCK CNY1.0	10,500	68,535
	SHENZHOU INTERNATIONAL GROUP	COMMON STOCK HKD.1	140,000	2,048,080
	SHIGA BANK LTD/THE	COMMON STOCK	12,800	324,376
	SHIKOKU ELECTRIC POWER CO	COMMON STOCK	35,500	352,790
	SHIKUN + BINUI LTD	COMMON STOCK ILS1.0	63,628	292,865
	SHIMA SEIKI MFG LTD	COMMON STOCK	5,200	120,755
	SHIMACHU CO LTD	COMMON STOCK	6,900	187,945
	SHIMADZU CORP	COMMON STOCK	40,800	1,275,801
	SHIMAMURA CO LTD	COMMON STOCK	4,100	312,811
	SHIMANO INC	COMMON STOCK	13,300	2,158,992
	SHIMAO PROPERTY HOLDINGS LTD	COMMON STOCK HKD.1	303,000	1,176,728
	SHIMIZU CORP	COMMON STOCK	102,400	1,041,630
	SHIN ETSU CHEMICAL CO LTD	COMMON STOCK	67,000	7,344,242
	SHIN KONG FINANCIAL HOLDING	COMMON STOCK TWD10.	1,954,377	675,509
	SHINHAN FINANCIAL GROUP LTD	COMMON STOCK KRW5000.	77,503	2,898,590
	SHINING BUILDING BUSINESS CO	COMMON STOCK TWD10.0	316,414	115,609
	SHINKO ELECTRIC INDUSTRIES	COMMON STOCK	22,700	268,902
	SHINMAYWA INDUSTRIES LTD	COMMON STOCK	15,800	214,928
	SHINSEGAE INC	COMMON STOCK KRW5000.0	1,645	410,358
	SHINSEI BANK LTD	COMMON STOCK	34,200	521,977
	SHIONOGI + CO LTD	COMMON STOCK	48,800	3,014,465
	SHIP HEALTHCARE HOLDINGS INC	COMMON STOCK	7,500	347,411
	SHISEIDO CO LTD	COMMON STOCK	73,400	5,247,455
	SHIZUOKA BANK LTD/THE	COMMON STOCK	100,000	744,319
	SHIZUOKA GAS CO LTD	COMMON STOCK	21,900	189,804
	SHO BOND HOLDINGS CO LTD	COMMON STOCK	7,000	289,881
	SHOCHIKU CO LTD	COMMON STOCK	2,200	331,952
	SHOPIFY INC CLASS A	COMMON STOCK	18,700	7,445,390
	SHOPPING CENTRES AUSTRALASIA	REIT	176,539	331,941
	SHOPRITE HOLDINGS LTD	COMMON STOCK ZAR1.134	80,369	724,693
	SHOUGANG CONCORD INTL ENT CO	COMMON STOCK	3,604,000	178,506
	SHOUGANG FUSHAN RESOURCES GR	COMMON STOCK	676,000	145,292
	SHOWA CORP	COMMON STOCK	9,100	189,720
	SHOWA DENKO K K	COMMON STOCK	25,100	661,035
	SHOWA SANGYO CO LTD	COMMON STOCK	3,100	88,539
	SHUFERSAL LTD	COMMON STOCK ILS.1	47,843	304,564
	SHUI ON LAND LTD	COMMON STOCK USD.0025	718,828	157,796
	SHUN TAK HOLDINGS LTD	COMMON STOCK	360,750	172,281
	SIA ENGINEERING CO LTD	COMMON STOCK	51,300	107,456
	SIAM CEMENT PCL NVDR	NVDR THB1.0	67,100	874,745

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	SIAM CEMENT PUB CO FOR REG	FOREIGN SH. THB1.0 A	76,900	996,109
	SIAM COMMERCIAL BANK FOREIGN	FOREIGN SH. THB10.0 A	153,825	626,521
	SIAM GLOBAL HOUSE PCL NVDR	NVDR THB1.0	435,700	235,026
	SIAS SPA	COMMON STOCK EUR.5	-	24,337
	SIBANYE GOLD LTD	COMMON STOCK	337,826	854,370
	SICHUAN CHUANTOU ENERGY CO A	COMMON STOCK CNY1.0	47,900	67,735
	SICHUAN KELUN PHARMACEUTIC A	COMMON STOCK CNY1.0	15,700	52,965
	SIEGFRIED HOLDING AG REG	COMMON STOCK CHF2.0	703	340,557
	SIEMENS AG REG	COMMON STOCK NPV	138,669	18,139,719
	SIEMENS GAMESA RENEWABLE ENE	COMMON STOCK EUR.17	44,733	786,625
	SIEMENS HEALTHINEERS AG	COMMON STOCK	27,511	1,321,996
	SIENNA SENIOR LIVING INC	COMMON STOCK	12,400	174,609
	SIERRA WIRELESS INC	COMMON STOCK	9,500	90,769
	SIF HOLDING NV	COMMON STOCK	8,891	123,376
	SIG COMBIBLOC GROUP AG	COMMON STOCK	22,931	365,943
	SIG PLC	COMMON STOCK GBP.1	105,446	172,179
	SIGMA HEALTHCARE LTD	COMMON STOCK	199,334	81,378
	SIGNATURE AVIATION PLC	COMMON STOCK GBP.3720238	144,819	609,768
	SIGNIFY NV	COMMON STOCK	26,610	832,560
	SIHUAN PHARMACEUTICAL HLDGS	COMMON STOCK HKD.01	905,000	108,067
	SIKA AG REG	COMMON STOCK CHF.01	23,785	4,476,624
	SILERGY CORP	COMMON STOCK TWD10.0	11,000	348,802
	SILLAJEN INC	COMMON STOCK KRW500.0	10,918	135,970
	SILTRONIC AG	COMMON STOCK	2,899	292,059
	SILVER LAKE RESOURCES LTD	COMMON STOCK	254,552	239,814
	SILVERCORP METALS INC	COMMON STOCK	31,400	177,491
	SILVERCREST METALS INC	COMMON STOCK	30,300	205,096
	SIMCORP A/S	COMMON STOCK DKK1.	7,577	861,586
	SIME DARBY BERHAD	COMMON STOCK MYR.5	534,155	290,127
	SIME DARBY PLANTATION BHD	COMMON STOCK MYR.5	534,155	710,122
	SIME DARBY PROPERTY BHD	COMMON STOCK MYR.5	534,155	119,620
	SIMPLO TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	31,000	313,870
	SIMS LTD	COMMON STOCK	38,548	289,337
	SINA CORP	COMMON STOCK USD.133	11,000	439,230
	SINANEN HOLDINGS CO LTD	COMMON STOCK	1,400	26,007
	SINBON ELECTRONICS CO LTD	COMMON STOCK TWD10.0	40,000	165,374
	SINGAPORE AIRLINES LTD	COMMON STOCK	101,640	683,979
	SINGAPORE DOLLAR	FOREIGN CURRENCY	305,788	227,411
	SINGAPORE EXCHANGE LTD	COMMON STOCK	162,000	1,068,883
	SINGAPORE POST LTD	COMMON STOCK	359,200	249,800
	SINGAPORE PRESS HOLDINGS LTD	COMMON STOCK	306,750	497,479
	SINGAPORE TECH ENGINEERING	COMMON STOCK	273,000	800,731
	SINGAPORE TELECOMMUNICATIONS	COMMON STOCK	1,511,890	3,792,233
	SINO AMERICAN SILICON PRODUC	COMMON STOCK TWD10.0	169,013	561,689
	SINO BIOPHARMACEUTICAL	COMMON STOCK HKD.025	1,254,997	1,758,173
	SINO LAND CO	COMMON STOCK	564,868	823,063
	SINO OCEAN GROUP HOLDING LTD	COMMON STOCK	869,074	349,677
	SINOFERT HOLDINGS LTD	COMMON STOCK HKD.1	562,000	58,440
	SINOPAC FINANCIAL HOLDINGS	COMMON STOCK TWD10.	1,979,142	858,485
	SINOPEC ENGINEERING GROUP H	COMMON STOCK CNY1.0	239,500	143,461
	SINOPEC KANTONS HOLDINGS	COMMON STOCK HKD.1	184,000	77,486
	SINOPEC SHANGHAI PETROCHEM H	COMMON STOCK CNY1.0	742,500	224,128
	SINOPHARM GROUP CO H	COMMON STOCK CNY1.0	220,800	807,653
	SINOTRANS LIMITED H	COMMON STOCK CNY1.0	705,000	240,165
	SINOTRUK HONG KONG LTD	COMMON STOCK	197,500	421,467
	SIRIUS MINERALS PLC	COMMON STOCK GBP.0025	833,534	38,479

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		Shares/ Par Value		
	SIRIUS REAL ESTATE LTD	COMMON STOCK	254,444	297,900
	SISTEMA PJSC REG S SPONS GDR	GDR	41,127	200,683
	SITC INTERNATIONAL HOLDINGS	COMMON STOCK HKD.1	242,000	295,120
	SIX OF OCTOBER DEVELOPMENT	COMMON STOCK EGP4.0	161,414	133,053
	SIXT SE	COMMON STOCK	2,229	225,072
	SIXT SE PRFD	PREFERENCE	3,127	229,217
	SJM HOLDINGS LTD	COMMON STOCK	360,000	410,965
	SK CHEMICALS CO LTD/NEW	COMMON STOCK KRW5000.0	2,449	135,676
	SK DISCOVERY CO LTD	COMMON STOCK KRW5000.0	3,907	88,200
	SK HOLDINGS CO LTD	COMMON STOCK KRW200.0	5,863	1,324,517
	SK HYNIX INC	COMMON STOCK KRW5000.	100,540	8,171,028
	SK INNOVATION CO LTD	COMMON STOCK KRW5000.	11,684	1,507,172
	SK MATERIALS CO LTD	COMMON STOCK KRW500.0	1,561	249,720
	SK NETWORKS CO LTD	COMMON STOCK KRW2500.0	38,023	195,017
	SK TELECOM	COMMON STOCK KRW500.	2,648	544,697
	SK TELECOM CO LTD SPON ADR	ADR	5,719	132,166
	SKANDINAVISKA ENSKILDA BAN A	COMMON STOCK SEK10.0	296,896	2,794,509
	SKANSKA AB B SHS	COMMON STOCK	70,852	1,603,019
	SKC CO LTD	COMMON STOCK KRW5000.	5,904	259,664
	SKF AB B SHARES	COMMON STOCK SEK2.5	68,503	1,388,654
	SKY NETWORK TELEVISION LTD	COMMON STOCK	96,553	46,288
	SKYCITY ENTERTAINMENT GROUP	COMMON STOCK	177,454	475,435
	SKYFAME REALTY HOLDINGS LTD	COMMON STOCK HKD.0033	432,000	57,114
	SKYLARK HOLDINGS CO LTD	COMMON STOCK	36,500	714,388
	SKYWORTH GROUP LTD	COMMON STOCK HKD.1	587,896	169,833
	SLC AGRICOLA SA	COMMON STOCK	11,400	70,434
	SLEEP COUNTRY CANADA HOLDING	COMMON STOCK	6,300	98,186
	SM ENTERTAINMENT CO LTD	COMMON STOCK KRW500.0	3,177	105,345
	SM INVESTMENTS CORP	COMMON STOCK PHP10.	54,195	1,115,548
	SM PRIME HOLDINGS INC	COMMON STOCK PHP1.0	1,970,989	1,634,782
	SMART METERING SYSTEMS PLC	COMMON STOCK GBP.01	19,810	148,077
	SMARTCENTRES REAL ESTATE INV	REIT	15,300	368,238
	SMARTGROUP CORP LTD	COMMON STOCK	42,392	206,840
	SMARTONE TELECOMMUNICATIONS	COMMON STOCK HKD.1	61,310	47,281
	SMC CORP	COMMON STOCK	10,700	4,890,159
	SMILES FIDELIDADE SA	COMMON STOCK	14,600	142,779
	SMITH + NEPHEW PLC	COMMON STOCK USD.2	156,683	3,785,354
	SMITHS GROUP PLC	COMMON STOCK GBP.375	72,573	1,622,722
	SMS CO LTD	COMMON STOCK	18,400	508,896
	SMURFIT KAPPA GROUP PLC	COMMON STOCK EUR.001	41,987	1,618,483
	SNAM SPA	COMMON STOCK	391,621	2,064,947
	SNC LAVALIN GROUP INC	COMMON STOCK	31,200	720,602
	SOCIETE BIC SA	COMMON STOCK EUR3.82	3,363	234,367
	SOCIETE GENERALE SA	COMMON STOCK EUR1.25	151,913	5,310,203
	SODEXO SA	COMMON STOCK EUR4.0	16,742	1,987,095
	SOFINA	COMMON STOCK	2,760	597,251
	SOFTBANK CORP	COMMON STOCK	308,500	4,133,466
	SOFTBANK GROUP CORP	COMMON STOCK	284,300	12,375,154
	SOFTCAT PLC	COMMON STOCK GBP.0005	14,120	215,971
	SOFTWARE AG	COMMON STOCK	12,658	443,551
	SOHGO SECURITY SERVICES CO	COMMON STOCK	12,700	687,670
	SOHO CHINA LTD	COMMON STOCK HKD.02	472,500	178,384
	SOHU.COM LTD ADR	ADR	12,500	139,750
	SOJITZ CORP	COMMON STOCK	234,700	755,234
	SOL	FOREIGN CURRENCY	47,634	14,386
	SOLARIA ENERGIA Y MEDIO AMBI	COMMON STOCK EUR.01	11,541	88,237

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			Shares/ Par Value	
	SOLGOLD PLC	COMMON STOCK GBP.01	119,103	31,593
	SOLUTIONS 30 SE	COMMON STOCK EUR.1275	10,709	119,980
	SOLVAY SA	COMMON STOCK EUR15.0	12,908	1,502,116
	SOMPO HOLDINGS INC	COMMON STOCK	63,700	2,495,579
	SONAE	COMMON STOCK EUR1.0	168,952	172,824
	SONDA SA	COMMON STOCK	184,856	159,363
	SONGCHENG PERFORMANCE DEVE A	COMMON STOCK CNY1.0	15,800	70,119
	SONIC HEALTHCARE LTD	COMMON STOCK	80,681	1,633,980
	SONOVA HOLDING AG REG	COMMON STOCK CHF.05	10,087	2,306,452
	SONY CORP	COMMON STOCK	233,300	15,877,060
	SONY FINANCIAL HOLDINGS INC	COMMON STOCK	31,800	761,042
	SOPHOS GROUP PLC	COMMON STOCK GBP.03	62,757	463,386
	SOPRA STERIA GROUP	COMMON STOCK EUR1.0	3,612	582,210
	SOSEI GROUP CORP	COMMON STOCK	15,600	310,751
	SOTETSU HOLDINGS INC	COMMON STOCK	15,200	411,911
	SOUTH AFRICAN RAND	FOREIGN CURRENCY	1,790,778	128,064
	SOUTH KOREAN WON	FOREIGN CURRENCY	12,070,602	10,438
	SOUTH32 LTD	COMMON STOCK	366,229	684,196
	SOUTH32 LTD	COMMON STOCK	584,999	1,115,644
	SOUTHERN COPPER CORP	COMMON STOCK USD.01	7,036	298,537
	SOUTHERN COPPER CORP	COMMON STOCK USD.01	8,595	365,116
	SOUTHERN CROSS MEDIA GROUP L	COMMON STOCK	142,059	83,042
	SP SETIA BHD	COMMON STOCK MYR.75	204,729	80,165
	SPAR GROUP LIMITED/THE	COMMON STOCK	33,105	468,191
	SPAR NORD BANK A/S	COMMON STOCK DKK10.	15,816	153,686
	SPAREBANK 1 NORD NORGE	COMMON STOCK NOK18.	18,546	165,715
	SPAREBANK 1 OESTLANDET	COMMON STOCK NOK50.0	7,489	78,860
	SPAREBANK 1 SMN	COMMON STOCK NOK20.0	23,958	273,195
	SPAREBANK 1 SR BANK ASA	COMMON STOCK NOK25.0	33,152	377,273
	SPARK INFRASTRUCTURE GROUP	STAPLED SECURITY	310,056	456,526
	SPARK NEW ZEALAND LTD	COMMON STOCK	403,910	1,180,705
	SPECTRIS PLC	COMMON STOCK GBP.05	21,817	842,445
	SPH REIT	REIT	140,600	111,890
	SPI 200 FUTURES MAR20	XSFE 20200319	350	(47,730)
	SPIE SA	COMMON STOCK EUR.47	17,249	351,861
	SPIN MASTER CORP SUB VTG SHR	COMMON STOCK	4,300	131,114
	SPIRAX SARCO ENGINEERING PLC	COMMON STOCK GBP.269231	13,869	1,642,479
	SPIRE HEALTHCARE GROUP PLC	COMMON STOCK GBP.01	57,718	108,861
	SPIRENT COMMUNICATIONS PLC	COMMON STOCK GBP.03333333	142,041	473,362
	SPRING AIRLINES CO LTD A	COMMON STOCK CNY1.0	10,000	63,026
	SPROTT INC	COMMON STOCK	65,100	149,603
	SQUARE ENIX HOLDINGS CO LTD	COMMON STOCK	16,100	804,263
	SRI LANKA RUPEE	FOREIGN CURRENCY	2,414	13
	SRI REJEKI ISMAN TBK PT	COMMON STOCK IDR100.	9,278,500	173,587
	SRI TRANG AGRO INDS PCL NVDR	NVDR THB1.0	678,000	225,503
	SRISAWADCORP PCL FOREIGN	FOREIGN SH. A	57,530	131,563
	SSAB AB B SHARES	COMMON STOCK	148,032	483,655
	SSAB AB A SHARES	COMMON STOCK	87,830	308,855
	SSE PLC	COMMON STOCK GBP.5	185,240	3,549,589
	SSP GROUP PLC	COMMON STOCK GBP.01085	82,919	714,683
	SSR MINING INC	COMMON STOCK	29,400	566,575
	SSY GROUP LTD	COMMON STOCK HKD.02	418,000	338,969
	ST BARBARA LTD	COMMON STOCK	132,489	253,186
	ST GALLER KANTONALBANK A REG	COMMON STOCK CHF80.0	859	399,859
	ST JAMES S PLACE PLC	COMMON STOCK GBP.15	96,573	1,494,493
	ST SHINE OPTICAL CO LTD	COMMON STOCK TWD10.	16,008	242,849

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	ST. MODWEN PROPERTIES PLC	COMMON STOCK GBP.1	35,614	235,261
	STABILUS SA	COMMON STOCK EUR.01	4,755	323,698
	STAGECOACH GROUP PLC	COMMON STOCK GBP.005482	80,692	172,546
	STANDARD BANK GROUP LTD	COMMON STOCK ZAR.1	236,489	2,850,705
	STANDARD CHARTERED PLC	COMMON STOCK USD.5	494,489	4,670,793
	STANDARD FOODS CORP	COMMON STOCK TWD10.	93,000	216,125
	STANDARD LIFE ABERDEEN PLC	COMMON STOCK GBP.122222	438,059	1,908,973
	STANLEY ELECTRIC CO LTD	COMMON STOCK	29,000	838,283
	STANTEC INC	COMMON STOCK	24,300	687,727
	STAR ENTERTAINMENT GRP LTD/T	COMMON STOCK	170,524	552,516
	STARHILL GLOBAL REIT	REIT	258,800	139,536
	STARHUB LTD	COMMON STOCK	139,000	146,828
	STARS GROUP INC/THE	COMMON STOCK	40,300	1,053,223
	STATE BANK OF INDI GDR REG S	GDR	13,079	614,220
	STEADFAST GROUP LTD	COMMON STOCK	162,724	399,028
	STEINHOFF INTERNATIONAL H NV	COMMON STOCK EUR.5	719,894	43,218
	STELLA JONES INC	COMMON STOCK	10,900	315,379
	STMICROELECTRONICS NV	COMMON STOCK EUR1.04	126,942	3,428,524
	STO SE + CO. KGAA PREF SHRS	PREFERENCE	1,351	173,349
	STOBART GROUP LTD	COMMON STOCK GBP.1	62,143	88,838
	STOCKLAND	REIT NPV	428,703	1,394,917
	STOLT NIELSEN LTD	COMMON STOCK USD1.	9,685	125,653
	STORA ENSO OYJ R SHS	COMMON STOCK EUR1.7	102,731	1,493,946
	STOREBRAND ASA	COMMON STOCK NOK5.	87,522	687,488
	STRATEC SE	COMMON STOCK	3,437	235,306
	STRAUMANN HOLDING AG REG	COMMON STOCK CHF.1	1,916	1,879,575
	STRAUSS GROUP LTD	COMMON STOCK ILS1.	11,603	355,808
	STROEER SE + CO KGAA	COMMON STOCK	4,090	331,150
	SUBARU CORP	COMMON STOCK	110,700	2,736,604
	SUBSEA 7 SA	COMMON STOCK USD2.	54,414	651,807
	SUEDZUCKER AG	COMMON STOCK	17,337	318,812
	SUEZ	COMMON STOCK EUR4.0	65,076	985,592
	SUGI HOLDINGS CO LTD	COMMON STOCK	6,900	363,812
	SUI NORTHERN GAS PIPELINES	COMMON STOCK PKR10.	94,600	46,441
	SUL AMERICA SA UNITS	UNIT	50,800	758,051
	SULZER AG REG	COMMON STOCK CHF.01	2,598	289,594
	SUMCO CORP	COMMON STOCK	43,800	733,485
	SUMITOMO BAKELITE CO LTD	COMMON STOCK	9,000	336,639
	SUMITOMO CHEMICAL CO LTD	COMMON STOCK	273,000	1,237,039
	SUMITOMO CORP	COMMON STOCK	213,100	3,176,522
	SUMITOMO DAINIPPON PHARMA CO	COMMON STOCK	31,000	604,693
	SUMITOMO ELECTRIC INDUSTRIES	COMMON STOCK	133,300	1,999,665
	SUMITOMO FORESTRY CO LTD	COMMON STOCK	25,200	370,882
	SUMITOMO HEAVY INDUSTRIES	COMMON STOCK	21,200	600,846
	SUMITOMO METAL MINING CO LTD	COMMON STOCK	43,500	1,402,765
	SUMITOMO MITSUI CONSTRUCTION	COMMON STOCK	29,600	171,308
	SUMITOMO MITSUI FINANCIAL GR	COMMON STOCK	244,254	8,989,871
	SUMITOMO MITSUI TRUST HOLDIN	COMMON STOCK	58,700	2,315,994
	SUMITOMO OSAKA CEMENT CO LTD	COMMON STOCK	8,300	361,680
	SUMITOMO REALTY + DEVELOPMEN	COMMON STOCK	62,000	2,162,103
	SUMITOMO RUBBER INDUSTRIES	COMMON STOCK	32,053	389,870
	SUMMARECON AGUNG TBK PT	COMMON STOCK IDR100.0	3,871,500	280,034
	SUMMIT INDUSTRIAL INCOME REI	REIT	10,700	99,512
	SUMMIT REAL ESTATE HOLDING	REIT ILS1.0	14,048	185,136
	SUN ART RETAIL GROUP LTD	COMMON STOCK	390,000	473,321
	SUN HUNG KAI PROPERTIES	COMMON STOCK	290,302	4,453,294

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	SUN INTERNATIONAL LTD	COMMON STOCK ZAR.08	26,771	76,413
	SUN LIFE FINANCIAL INC	COMMON STOCK	111,797	5,104,685
	SUNAC CHINA HOLDINGS LTD	COMMON STOCK HKD.1	441,000	2,642,982
	SUNCOR ENERGY INC	COMMON STOCK	290,123	9,521,986
	SUNCORP GROUP LTD	COMMON STOCK	232,914	2,125,771
	SUNDRUG CO LTD	COMMON STOCK	13,400	484,184
	SUNING.COM CO LTD A	COMMON STOCK CNY1.0	101,300	147,066
	SUNLIGHT REAL ESTATE INVEST	REIT	62,000	40,102
	SUNNY OPTICAL TECH	COMMON STOCK HKD.1	130,900	2,271,609
	SUNONWEALTH ELECTRIC MACHINE	COMMON STOCK TWD10.	27,000	42,732
	SUNRISE COMMUNICATIONS GROUP	COMMON STOCK	5,046	396,261
	SUNTEC REIT	REIT	582,800	797,809
	SUNTORY BEVERAGE + FOOD LTD	COMMON STOCK	26,000	1,087,081
	SUPALAI PCL NVDR	NVDR THB1.0	433,700	258,135
	SUPER ENERGY CORP PCL NVDR	NVDR THB.1	8,453,700	157,214
	SUPER GROUP LTD	COMMON STOCK ZAR1.0	49,637	101,033
	SUPER RETAIL GROUP LTD	COMMON STOCK	21,866	156,006
	SUPERDRY PLC	COMMON STOCK GBP.05	10,986	73,226
	SUPERIOR PLUS CORP	COMMON STOCK	39,200	379,682
	SURGUTNEFTEGAS PREFERENCE	PREFERENCE	1,031,300	628,547
	SURGUTNEFTEGAS SP ADR	ADR	173,423	1,411,663
	SURGUTNEFTEGAZ SP ADR PREF	ADR	34,310	213,065
	SURUGA BANK LTD	COMMON STOCK	33,100	150,208
	SURYA CITRA MEDIA PT TBK	COMMON STOCK IDR50.0	2,341,000	237,473
	SUSHIRO GLOBAL HOLDINGS LTD	COMMON STOCK	2,600	223,934
	SUZANO SA	COMMON STOCK NPV	103,107	1,019,350
	SUZANO SA SPON ADR	ADR	12,712	125,086
	SUZUKEN CO LTD	COMMON STOCK	13,700	557,396
	SUZUKI MOTOR CORP	COMMON STOCK	63,700	2,667,688
	SVENSKA CELLULOZA AB SCA B	COMMON STOCK SEK3.33	101,004	1,024,613
	SVENSKA HANDELSBANKEN A SHS	COMMON STOCK SEK1.55	274,934	2,961,978
	SWATCH GROUP AG/THE BR	COMMON STOCK CHF2.25	5,336	1,486,540
	SWATCH GROUP AG/THE REG	COMMON STOCK CHF.45	8,601	453,891
	SWECO AB B SHS	COMMON STOCK SEK1.0	12,797	493,823
	SWEDBANK AB A SHARES	COMMON STOCK SEK22.0	168,210	2,510,031
	SWEDISH KRONA	FOREIGN CURRENCY	242,357	25,890
	SWEDISH MATCH AB	COMMON STOCK SEK1.9823	35,374	1,824,697
	SWEDISH ORPHAN BIOVITRUM AB	COMMON STOCK SEK.55	41,846	691,660
	SWIRE PACIFIC LTD CL A	COMMON STOCK	93,500	871,457
	SWIRE PROPERTIES LTD	COMMON STOCK	195,200	648,691
	SWISS FRANC	FOREIGN CURRENCY	45,351	46,834
	SWISS LIFE HOLDING AG REG	COMMON STOCK CHF5.1	6,330	3,173,965
	SWISS PRIME SITE REG	COMMON STOCK	12,230	1,416,950
	SWISS RE AG	COMMON STOCK CHF.1	55,152	6,195,238
	SWISSCOM AG REG	COMMON STOCK CHF1.0	4,478	2,370,120
	SWISSQUOTE GROUP HOLDING REG	COMMON STOCK CHF.2	5,508	276,307
	SYDBANK A/S	COMMON STOCK DKK10.	17,469	366,638
	SYDNEY AIRPORT	STAPLED SECURITY	208,489	1,272,454
	SYMRISE AG	COMMON STOCK	23,140	2,436,151
	SYNNEX TECHNOLOGY INTL CORP	COMMON STOCK TWD10.	290,150	363,361
	SYNTHOMER PLC	COMMON STOCK GBP.1	51,243	240,755
	SYSMEX CORP	COMMON STOCK	31,300	2,127,113
	SYSTEMA CORP	COMMON STOCK	10,300	168,138
	T GAIA CORP	COMMON STOCK	3,600	87,547
	T+D HOLDINGS INC	COMMON STOCK	102,700	1,296,001
	TA CHEN STAINLESS PIPE CO	COMMON STOCK TWD10.	97,818	104,637

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	TABCORP HOLDINGS LTD	COMMON STOCK	359,788	1,147,427
	TACHI S CO LTD	COMMON STOCK	12,400	162,047
	TADANO LTD	COMMON STOCK	23,600	214,619
	TAG IMMOBILIEN AG	COMMON STOCK	20,488	509,581
	TAICHUNG COMMERCIAL BANK	COMMON STOCK TWD10.	407,124	162,981
	TAIHEI DENGYO KAISHA LTD	COMMON STOCK	2,400	50,710
	TAIHEIYO CEMENT CORP	COMMON STOCK	22,400	655,270
	TAIKISHA LTD	COMMON STOCK	4,500	159,359
	TAIMED BIOLOGICS INC	COMMON STOCK TWD10.	46,000	151,495
	TAISEI CORP	COMMON STOCK	39,800	1,647,510
	TAISHIN FINANCIAL HOLDING	COMMON STOCK TWD10.	1,869,864	904,444
	TAISHO PHARMACEUTICAL HOLDIN	COMMON STOCK	6,600	487,576
	TAIWAN BUSINESS BANK	COMMON STOCK TWD10.	744,450	312,962
	TAIWAN CEMENT	COMMON STOCK TWD10.	928,614	1,355,051
	TAIWAN COOPERATIVE FINANCIAL	COMMON STOCK TWD10.0	1,653,847	1,145,019
	TAIWAN FERTILIZER CO LTD	COMMON STOCK TWD10.	141,000	233,108
	TAIWAN GLASS IND CORP	COMMON STOCK TWD10.	302,084	114,903
	TAIWAN HIGH SPEED RAIL CORP	COMMON STOCK TWD10.	432,000	553,577
	TAIWAN MOBILE CO LTD	COMMON STOCK TWD10.	303,528	1,134,357
	TAIWAN PAIHO LTD	COMMON STOCK TWD10.	44,389	124,795
	TAIWAN SECOM	COMMON STOCK TWD10.0	84,261	249,613
	TAIWAN SEMICONDUCTOR MANUFAC	COMMON STOCK TWD10.	4,465,363	49,451,535
	TAIWAN TEA CORP	COMMON STOCK TWD10.	421,607	231,409
	TAIWAN UNION TECHNOLOGY CORP	COMMON STOCK TWD10.	24,000	118,588
	TAIYO NIPPON SANSEI CORP	COMMON STOCK	29,200	646,760
	TAIYO YUDEN CO LTD	COMMON STOCK	25,400	778,878
	TAKARA BIO INC	COMMON STOCK	8,800	165,949
	TAKARA HOLDINGS INC	COMMON STOCK	36,000	329,700
	TAKASHIMAYA CO LTD	COMMON STOCK	26,500	297,076
	TAKEDA PHARMACEUTICAL CO LTD	COMMON STOCK	273,233	10,822,913
	TAKKT AG	COMMON STOCK	7,162	101,447
	TAKUMA CO LTD	COMMON STOCK	12,100	145,675
	TAL EDUCATION GROUP ADR	ADR	71,000	3,422,200
	TALGO SA	COMMON STOCK EUR.301	16,398	112,270
	TALKTALK TELECOM GROUP	COMMON STOCK GBP.001	126,459	194,775
	TAMRON CO LTD	COMMON STOCK	2,900	67,057
	TARKETT	COMMON STOCK	7,924	128,440
	TASSAL GROUP LTD	COMMON STOCK	69,536	205,641
	TATE + LYLE PLC	COMMON STOCK GBP.25	87,724	884,296
	TATNEFT PAO SPONSORED ADR	ADR	3,175	233,839
	TATNEFT PJSC	COMMON STOCK RUB1.0	265,606	3,247,418
	TATUNG CO LTD	COMMON STOCK TWD10.	412,828	289,363
	TAURON POLSKA ENERGIA SA	COMMON STOCK PLN5.	260,209	112,584
	TAV HAVALIMANLARI HOLDING AS	COMMON STOCK TRY1.	30,591	150,023
	TAYLOR WIMPEY PLC	COMMON STOCK GBP.01	608,332	1,574,533
	TC ENERGY CORP	COMMON STOCK	172,483	9,199,093
	TCI CO LTD	COMMON STOCK TWD10.0	16,085	153,194
	TCL ELECTRONICS HOLDINGS LTD	COMMON STOCK HKD1.0	588,533	277,139
	TCL TECHNOLOGY GROUP CORP A	COMMON STOCK CNY1.0	147,500	94,689
	TDK CORP	COMMON STOCK	24,100	2,708,193
	TECAN GROUP AG REG	COMMON STOCK CHF.1	1,791	503,178
	TECHNICOLOR REGR	COMMON STOCK EUR1.0	89,930	69,131
	TECHNOGYM SPA	COMMON STOCK NPV	12,652	164,687
	TECHNOLOGY ONE LTD	COMMON STOCK	38,551	225,084
	TECHNOPRO HOLDINGS INC	COMMON STOCK	7,600	533,350
	TECHTRONIC INDUSTRIES CO LTD	COMMON STOCK	249,000	2,037,648

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		Shares/ Par Value		
	TECK RESOURCES LTD CLS B	COMMON STOCK	92,561	1,607,460
	TECNICAS REUNIDAS SA	COMMON STOCK EUR.1	6,293	168,381
	TECO ELECTRIC + MACHINERY	COMMON STOCK TWD10.	423,775	370,453
	TED BAKER PLC	COMMON STOCK GBP.05	5,435	29,325
	TEIJIN LTD	COMMON STOCK	33,200	619,368
	TEKFEN HOLDING AS	COMMON STOCK TRY1.	35,736	116,072
	TELCON RF PHARMACEUTICAL INC	COMMON STOCK KRW100.0	10,128	42,395
	TELE2 AB B SHS	COMMON STOCK SEK1.25	91,136	1,322,751
	TELECOM ARGENTINA S.A. B	COMMON STOCK ARS1.	6	17
	TELECOM ARGENTINA SA SP ADR	ADR USD1.0	16,200	183,870
	TELECOM ITALIA RSP	COMMON STOCK	955,211	585,128
	TELECOM ITALIA SPA	COMMON STOCK	2,220,280	1,386,409
	TELECOM PLUS PLC	COMMON STOCK	11,763	234,335
	TELEFONICA BRASIL S.A. PREF	PREFERENCE	78,448	1,127,462
	TELEFONICA DEUTSCHLAND HOLDI	COMMON STOCK	127,011	368,390
	TELEFONICA SA	COMMON STOCK EUR1.	863,221	6,037,570
	TELEKOM AUSTRIA AG	COMMON STOCK	30,475	248,660
	TELEKOM MALAYSIA BHD	COMMON STOCK MYR.7	468,534	437,640
	TELEKOMUNIKASI INDONESIA PER	COMMON STOCK IDR50.	9,240,000	2,632,355
	TELENET GROUP HOLDING NV	COMMON STOCK	10,075	454,142
	TELENOR ASA	COMMON STOCK NOK6.	135,910	2,435,398
	TELEPERFORMANCE	COMMON STOCK EUR2.5	11,112	2,716,978
	TELESITES SAB DE CV	COMMON STOCK	355,253	263,373
	TELEVISION BROADCASTS LTD	COMMON STOCK	91,100	143,268
	TELEVISION FRANCAISE (T.F.1)	COMMON STOCK EUR.2	7,898	65,811
	TELIA CO AB	COMMON STOCK SEK3.2	476,643	2,048,615
	TELKOM SA SOC LTD	COMMON STOCK ZAR10.0	56,670	141,040
	TELSTRA CORP LTD	COMMON STOCK	762,750	1,903,490
	TELUS CORP	COM (NON CANADIAN	35,648	1,382,210
	TEMENOS AG REG	COMMON STOCK CHF5.0	11,210	1,771,315
	TENAGA NASIONAL BHD	COMMON STOCK MYR1.	634,305	2,055,650
	TENARIS SA	COMMON STOCK USD1.	86,764	981,927
	TENCENT HOLDINGS LTD	COMMON STOCK HKD.00002	1,056,700	50,976,292
	TENCENT MUSIC ENTERTAINM ADR	ADR USD.000083	16,700	196,058
	TERANGA GOLD CORP	COMMON STOCK	34,500	186,966
	TERNA ENERGY SA	COMMON STOCK EUR.3	8,597	73,920
	TERNA SPA	COMMON STOCK EUR.22	263,241	1,762,593
	TERUMO CORP	COMMON STOCK	118,400	4,182,250
	TERVITA CORP	COMMON STOCK	29,800	172,228
	TESCO PLC	COMMON STOCK GBP.05	1,776,391	6,018,240
	TEST RESEARCH INC	COMMON STOCK TWD10.	28,812	51,160
	TEVA PHARMACEUTICAL IND LTD	COMMON STOCK ILS.1	139,723	1,371,103
	TEVA PHARMACEUTICAL SP ADR	ADR	67,911	665,528
	TEXHONG TEXTILE GROUP LTD	COMMON STOCK HKD.1	50,000	56,291
	TEXTAINER GROUP HOLDINGS LTD	COMMON STOCK USD.01	4,296	42,740
	TFI INTERNATIONAL INC	COMMON STOCK	15,600	526,556
	TGS NOPEC GEOPHYSICAL CO ASA	COMMON STOCK NOK.25	25,339	770,313
	THAI OIL PCL FOREIGN	FOREIGN SH. THB10.0 A	189,600	441,501
	THAI UNION GROUP PCL F	FOREIGN SH. THB.25 A	268,800	121,147
	THAI VEGETABLE OIL PCL FOR	FOREIGN SH. THB1.0 A	473,480	434,693
	THAILAND BAHT	FOREIGN CURRENCY	296,144	9,887
	THALES SA	COMMON STOCK EUR3.0	19,506	2,030,848
	THANACHART CAPITAL FOREIGN	FOREIGN SH. THB10.0 A	106,900	190,933
	THE FOSCHINI GROUP LTD	COMMON STOCK ZAR.0125	43,317	462,847
	THE SHANGHAI COMMERCIAL + SA	COMMON STOCK TWD10.0	623,880	1,083,040
	THK CO LTD	COMMON STOCK	23,400	627,952

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			Shares/ Par Value	
	THOMAS COOK GROUP PLC	COMMON STOCK	259,364	11,857
	THOMSON REUTERS CORP	COMMON STOCK	36,931	2,645,476
	THULE GROUP AB/THE	COMMON STOCK SEK.01	21,847	504,434
	THYSSENKRUPP AG	COMMON STOCK	80,203	1,083,756
	TI FLUID SYSTEMS PLC	COMMON STOCK GBP.01	72,219	251,400
	TIANGONG INTL CO LTD	COMMON STOCK USD.0025	162,000	67,604
	TIANJIN PORT DVLP HLDS LTD	COMMON STOCK HKD.1	1,004,000	101,761
	TIANNENG POWER INTL LTD	COMMON STOCK HKD.1	242,000	184,266
	TIETOEVR Y OYJ	COMMON STOCK	3,287	103,840
	TIETOEVR Y OYJ	COMMON STOCK	12,646	393,913
	TIGER BRANDS LTD	COMMON STOCK ZAR.1	31,447	473,605
	TIM PARTICIPACOES SA	COMMON STOCK	178,072	682,656
	TIMBERCREEK FINANCIAL CORP	COMMON STOCK	15,100	115,630
	TIME DOTCOM BHD	COMMON STOCK MYR.5	65,520	147,704
	TINGYI (CAYMAN ISLN) HLDG CO	COMMON STOCK USD.005	364,000	622,036
	TIS INC	COMMON STOCK	14,600	862,867
	TKH GROUP NV DUTCH CERT	DUTCH CERT EUR.25	7,379	414,076
	TLG IMMOBILIEN AG	COMMON STOCK	10,209	326,056
	TMB BANK PUBLIC CORP FOREIGN	FOREIGN SH. THB.95 A	3,236,796	181,540
	TMK PAO GDR REG S	GDR	18,556	69,031
	TMX GROUP LTD	COMMON STOCK	8,472	734,665
	TOA CORP	COMMON STOCK	9,200	138,439
	TOAGOSEI CO LTD	COMMON STOCK	24,100	277,951
	TOBU RAILWAY CO LTD	COMMON STOCK	36,200	1,315,327
	TOCALO CO LTD	COMMON STOCK	25,200	257,496
	TOD S SPA	COMMON STOCK EUR2.0	3,032	140,321
	TODA CORP	COMMON STOCK	48,000	316,328
	TOEI CO LTD	COMMON STOCK	1,100	164,186
	TOENEC CORP	COMMON STOCK	5,200	184,400
	TOHO CO LTD	COMMON STOCK	21,400	890,946
	TOHO GAS CO LTD	COMMON STOCK	13,700	557,715
	TOHO HOLDINGS CO LTD	COMMON STOCK	13,700	303,796
	TOHO TITANIUM CO LTD	COMMON STOCK	13,400	114,408
	TOHO ZINC CO LTD	COMMON STOCK	5,800	109,187
	TOHOKU ELECTRIC POWER CO INC	COMMON STOCK	89,000	880,103
	TOKAI CARBON CO LTD	COMMON STOCK	35,600	354,553
	TOKAI HOLDINGS CORP	COMMON STOCK	31,400	315,651
	TOKAI RIKAI CO LTD	COMMON STOCK	15,600	303,625
	TOKAI TOKYO FINANCIAL HOLDIN	COMMON STOCK	51,100	151,912
	TOKEN CORP	COMMON STOCK	2,240	151,249
	TOKIO MARINE HOLDINGS INC	COMMON STOCK	117,700	6,570,667
	TOKUYAMA CORP	COMMON STOCK	12,800	331,656
	TOKYO BROADCASTING SYSTEM	COMMON STOCK	9,000	152,974
	TOKYO CENTURY CORP	COMMON STOCK	7,500	402,627
	TOKYO DOME CORP	COMMON STOCK	13,400	133,813
	TOKYO ELECTRIC POWER COMPANY	COMMON STOCK	263,000	1,122,847
	TOKYO ELECTRON LTD	COMMON STOCK	28,500	6,261,804
	TOKYO GAS CO LTD	COMMON STOCK	70,100	1,700,409
	TOKYO KIRABOSHI FINANCIAL GR	COMMON STOCK	6,900	95,911
	TOKYO OHKA KOGYO CO LTD	COMMON STOCK	8,400	327,141
	TOKYO SEIMITSU CO LTD	COMMON STOCK	10,800	422,247
	TOKYO STEEL MFG CO LTD	COMMON STOCK	26,400	190,286
	TOKYO TATEMONO CO LTD	COMMON STOCK	38,300	597,424
	TOKYOTOKEIBA CO LTD	COMMON STOCK	6,300	198,168
	TOKYU CONSTRUCTION CO LTD	COMMON STOCK	23,560	167,864
	TOKYU CORP	COMMON STOCK	91,800	1,695,880

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	TOKYU FUDOSAN HOLDINGS CORP	COMMON STOCK	105,300	726,937
	TOKYU REIT INC	REIT	163	309,148
	TOMONY HOLDINGS INC	COMMON STOCK	49,200	186,273
	TOMRA SYSTEMS ASA	COMMON STOCK NOK1.	20,558	651,368
	TOMTOM NV	COMMON STOCK EUR.2	17,107	181,201
	TOMY COMPANY LTD	COMMON STOCK	16,800	217,269
	TONG HSING ELECTRONIC INDUST	COMMON STOCK TWD10.	54,871	286,654
	TONG REN TANG TECHNOLOGIES H	COMMON STOCK CNY1.0	168,000	165,324
	TONG YANG INDUSTRY	COMMON STOCK TWD10.	66,000	102,791
	TONGAAT HULETT LTD	COMMON STOCK ZAR1.0	25,076	23,689
	TONGDA GROUP HOLDINGS LTD	COMMON STOCK HKD.01	660,000	82,386
	TONGWEI CO LTD A	COMMON STOCK CNY1.0	32,200	60,702
	TOP GLOVE CORP BHD	COMMON STOCK MYR.5	241,400	277,505
	TOPCHOICE MEDICAL CORPORAT A	COMMON STOCK CNY1.0	3,500	51,528
	TOPCON CORP	COMMON STOCK	22,000	283,446
	TOPDANMARK A/S	COMMON STOCK DKK1.0	13,585	671,100
	TOPPAN PRINTING CO LTD	COMMON STOCK	47,000	968,743
	TOPRE CORP	COMMON STOCK	9,400	151,489
	TORAY INDUSTRIES INC	COMMON STOCK	255,900	1,748,017
	TORC OIL + GAS LTD	COMMON STOCK	55,700	193,096
	TOREX GOLD RESOURCES INC	COMMON STOCK	15,500	245,275
	TORII PHARMACEUTICAL CO LTD	COMMON STOCK	6,600	184,985
	TORM PLC	COMMON STOCK USD.01	5,453	60,974
	TOROMONT INDUSTRIES LTD	COMMON STOCK	15,004	816,759
	TORONTO DOMINION BANK	COMMON STOCK	336,400	18,893,397
	TOSHIBA CORP	COMMON STOCK	89,800	3,041,718
	TOSHIBA TEC CORP	COMMON STOCK	4,800	198,282
	TOSOH CORP	COMMON STOCK	56,500	869,354
	TOTAL ACCESS COMMUNICA NVDR	NVDR THB2.0	173,900	308,709
	TOTAL SA	COMMON STOCK EUR2.5	443,263	24,512,765
	TOTO LTD	COMMON STOCK	26,500	1,116,581
	TOTVS SA	COMMON STOCK	33,546	538,862
	TOURMALINE OIL CORP	COMMON STOCK	45,400	532,861
	TOWA PHARMACEUTICAL CO LTD	COMMON STOCK	4,800	124,711
	TOWER SEMICONDUCTOR LTD	COMMON STOCK ILS1.	19,586	470,747
	TOWN HEALTH INTERNATIONAL ME	COMMON STOCK HKD.01	692,000	61,280
	TOWNGAS CHINA CO LTD	COMMON STOCK HKD.1	337,121	233,914
	TOYO SEIKAN GROUP HOLDINGS L	COMMON STOCK	29,000	502,616
	TOYO SUISAN KAISHA LTD	COMMON STOCK	17,000	722,916
	TOYO TIRE CORP	COMMON STOCK	20,400	292,508
	TOYOBO CO LTD	COMMON STOCK	20,300	308,100
	TOYODA GOSEI CO LTD	COMMON STOCK	14,600	364,300
	TOYOTA BOSHOKU CORP	COMMON STOCK	14,300	229,310
	TOYOTA INDUSTRIES CORP	COMMON STOCK	28,300	1,630,520
	TOYOTA MOTOR CORP	COMMON STOCK	419,000	29,496,270
	TOYOTA TSUSHO CORP	COMMON STOCK	39,100	1,370,229
	TP ICAP PLC	COMMON STOCK GBP.25	105,702	573,618
	TPG TELECOM LTD	COMMON STOCK	79,099	373,821
	TPK HOLDING CO LTD	COMMON STOCK TWD10.	78,000	148,045
	TRADA ALAM MINERA TBK PT	COMMON STOCK IDR100.0	4,197,300	15,102
	TRAINLINE PLC	COMMON STOCK GBP.01	85,119	574,106
	TRAKYA CAM SANAYII AS	COMMON STOCK TRY1.	243,470	143,164
	TRANSALTA CORP	COMMON STOCK	52,596	376,396
	TRANSALTA RENEWABLES INC	COMMON STOCK	22,900	274,076
	TRANSCEND INFORMATION INC	COMMON STOCK TWD10.0	72,566	188,594
	TRANSCONTINENTAL INC CL A	COMMON STOCK	11,700	143,188

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	TRANSCOSMOS INC	COMMON STOCK	4,500	122,636
	TRANSMISSORA ALIANCA DE UNIT	UNIT	46,000	357,035
	TRANSNEFT PJSC	PREFERENCE	86	244,384
	TRANSPORTADOR GAS SUR SP B	ADR	14,954	107,220
	TRANSPORTADORA DE GAS SUR B	COMMON STOCK ARS1.0	3	5
	TRANSURBAN GROUP	STAPLED SECURITY	494,203	5,190,799
	TRAVELSKY TECHNOLOGY LTD H	COMMON STOCK CNY1.0	181,000	442,338
	TRAVIS PERKINS PLC	COMMON STOCK GBP.1	47,727	1,021,192
	TREASURY WINE ESTATES LTD	COMMON STOCK	135,211	1,547,794
	TRELLEBORG AB B SHS	COMMON STOCK SEK25.	43,468	782,265
	TRENCOR LTD	COMMON STOCK ZAR.005	30,709	19,978
	TREND MICRO INC	COMMON STOCK	21,500	1,100,021
	TRICON CAPITAL GROUP INC	COMMON STOCK	24,500	200,837
	TRIGANO SA	COMMON STOCK EUR4.2568	1,866	197,372
	TRIP.COM GROUP LTD ADR	ADR USD.01	85,400	2,864,316
	TRIPOD TECHNOLOGY CORP	COMMON STOCK TWD10.	131,366	551,027
	TRITAX BIG BOX REIT PLC	REIT GBP.01	314,367	620,546
	TRUE CORP PCL FOREIGN	FOREIGN SH. THB4.0 A	1,128,300	173,273
	TRULY INTERNATIONAL HOLDINGS	COMMON STOCK HKD.02	372,000	54,929
	TRUSCO NAKAYAMA CORP	COMMON STOCK	11,000	281,431
	TRUWORTHS INTERNATIONAL LTD	COMMON STOCK ZAR.00015	88,510	311,658
	TRYG A/S	COMMON STOCK DKK5.0	26,975	800,213
	TS TECH CO LTD	COMMON STOCK	11,000	341,120
	TSI HOLDINGS CO LTD	COMMON STOCK	21,800	110,087
	TSINGTAO BREWERY CO LTD A	COMMON STOCK CNY1.0	7,600	55,644
	TSINGTAO BREWERY CO LTD H	COMMON STOCK CNY1.0	74,000	497,300
	TSOGO SUN GAMING LTD	COMMON STOCK ZAR.02	80,303	70,673
	TSOGO SUN HOTELS LTD	COMMON STOCK	80,303	22,562
	TSRC CORP	COMMON STOCK TWD10.	122,000	98,118
	TSUBAKIMOTO CHAIN CO	COMMON STOCK	4,200	147,777
	TSUGAMI CORP	COMMON STOCK	10,600	107,299
	TSUKISHIMA KIKAI CO LTD	COMMON STOCK	5,000	75,711
	TSUMURA + CO	COMMON STOCK	12,800	374,787
	TSURUHA HOLDINGS INC	COMMON STOCK	7,000	897,918
	TTY BIOPHARM CO LTD	COMMON STOCK TWD10.	40,000	110,021
	TUBACEX SA	COMMON STOCK EUR.45	21,209	67,586
	TUI AG DI	COMMON STOCK	26,771	338,506
	TUI AG DI	COMMON STOCK	54,952	707,379
	TULLOW OIL PLC	COMMON STOCK GBP.1	261,438	223,787
	TUNG HO STEEL ENTERPRISE COR	COMMON STOCK TWD10.	267,419	205,288
	TUPRAS TURKIYE PETROL RAFINE	COMMON STOCK TRY1.	24,577	523,910
	TURK HAVA YOLLARI AO	COMMON STOCK TRY1.	117,544	285,804
	TURKCELL ILETISIM HIZMET AS	COMMON STOCK TRY1.	203,681	472,502
	TURKISH LIRA	FOREIGN CURRENCY	316,622	53,205
	TURKIYE GARANTI BANKASI	COMMON STOCK TRY1.	429,531	804,719
	TURKIYE HALK BANKASI	COMMON STOCK TRY1.	148,549	147,629
	TURKIYE IS BANKASI C	COMMON STOCK TRY1.	354,775	382,379
	TURKIYE SINAI KALKINMA BANK	COMMON STOCK TRY1.	941,520	191,550
	TURQUOISE HILL RESOURCES LTD	COMMON STOCK	189,830	139,070
	U BLOX HOLDING AG	COMMON STOCK CHF15.4	1,501	151,528
	U MING MARINE TRANSPORT CORP	COMMON STOCK TWD10.	127,000	142,427
	UAE DIRHAM	FOREIGN CURRENCY	1,136,575	309,428
	UBE INDUSTRIES LTD	COMMON STOCK	20,900	452,443
	UBI BANCA SPA	COMMON STOCK EUR2.5	187,771	613,538
	UBISOFT ENTERTAINMENT	COMMON STOCK EUR.0775	14,765	1,022,121
	UBS GROUP AG REG	COMMON STOCK CHF.1	718,684	9,065,254

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	UCB SA	COMMON STOCK	22,114	1,760,896
	UDG HEALTHCARE PLC	COMMON STOCK EUR.05	46,668	499,084
	UEM SUNRISE BHD	COMMON STOCK MYR.5	522,833	90,138
	UK COMMERCIAL PROPERTY REIT	REIT	227,569	266,985
	ULTRA ELECTRONICS HLDGS PLC	COMMON STOCK GBP.05	13,491	378,617
	ULTRAPAR PARTICIPACOES SA	COMMON STOCK	134,000	841,849
	ULVAC INC	COMMON STOCK	9,700	386,097
	UMICORE	COMMON STOCK	40,264	1,964,365
	UMW HOLDINGS BHD	COMMON STOCK	190,800	209,984
	UNI PRESIDENT CHINA HOLDINGS	COMMON STOCK HKD.01	236,000	247,968
	UNI PRESIDENT ENTERPRISES CO	COMMON STOCK TWD10.	892,507	2,209,161
	UNI SELECT INC	COMMON STOCK	10,400	91,348
	UNIBAIL RODAMCO WESTFIEL/CDI	CDI	129,300	1,019,660
	UNIBAIL RODAMCO WESTFIELD	REIT EUR.5	18,706	2,957,536
	UNICAJA BANCO SA	COMMON STOCK	154,618	168,260
	UNICHARM CORP	COMMON STOCK	72,100	2,434,914
	UNICREDIT SPA	COMMON STOCK NPV	370,944	5,427,175
	UNILEVER INDONESIA TBK PT	COMMON STOCK IDR2.0	252,300	762,858
	UNILEVER NV	COMMON STOCK EUR.16	271,619	15,638,811
	UNILEVER PLC	COMMON STOCK GBP.0311	205,831	11,786,722
	UNIMICRON TECHNOLOGY CORP	COMMON STOCK TWD10.	380,805	535,053
	UNIPER SE	COMMON STOCK	36,871	1,221,220
	UNIPOL GRUPPO SPA	COMMON STOCK	89,515	513,537
	UNIPRES CORP	COMMON STOCK	9,000	126,286
	UNIPRO PJSC	COMMON STOCK RUB.4	2,331,000	104,632
	UNIQA INSURANCE GROUP AG	COMMON STOCK	24,861	253,026
	UNISPLENDOR CORP LTD A	COMMON STOCK CNY1.0	18,500	83,955
	UNITE GROUP PLC/THE	REIT GBP.25	50,043	836,970
	UNITED ARROWS LTD	COMMON STOCK	7,400	209,535
	UNITED BANK LTD	COMMON STOCK PKR10.	116,800	124,558
	UNITED ENGINEERS LTD	COMMON STOCK	52,400	104,982
	UNITED INTEGRATED SERVICES	COMMON STOCK TWD10.	88,000	575,485
	UNITED INTERNET AG REG SHARE	COMMON STOCK	19,559	643,234
	UNITED MICROELECTRONICS CORP	COMMON STOCK TWD10.	2,160,021	1,187,073
	UNITED OVERSEAS BANK LTD	COMMON STOCK	245,312	4,826,343
	UNITED RENEWABLE ENERGY CO L	COMMON STOCK TWD10.0	398,127	101,748
	UNITED SUPER MARKETS HOLDING	COMMON STOCK	15,800	139,009
	UNITED TRACTORS TBK PT	COMMON STOCK IDR250.0	372,519	575,158
	UNITED URBAN INVESTMENT CORP	REIT	550	1,031,854
	UNITED UTILITIES GROUP PLC	COMMON STOCK GBP.05	128,604	1,615,536
	UNIVERSAL ENTERTAINMENT CORP	COMMON STOCK	4,800	163,362
	UNIVERSAL ROBINA CORP	COMMON STOCK PHP1.	141,090	404,426
	UNIZO HOLDINGS CO LTD	COMMON STOCK	4,700	220,573
	UOL GROUP LTD	COMMON STOCK	114,218	707,552
	UPM KYMMENE OYJ	COMMON STOCK	92,831	3,219,580
	UPONOR OYJ	COMMON STOCK	12,812	167,613
	URANIUM PARTICIPATION CORP	COMMON STOCK	20,900	65,831
	URANIUM PARTICIPATION CORP	COMMON STOCK	26,700	84,007
	UROGEN PHARMA LTD	COMMON STOCK	6,200	206,917
	US DOLLAR		2,356,196	2,356,196
	USHIO INC	COMMON STOCK	25,900	386,057
	USS CO LTD	COMMON STOCK	39,800	751,443
	UT GROUP CO LTD	COMMON STOCK	4,900	146,043
	V TECHNOLOGY CO LTD	COMMON STOCK	1,800	90,922
	VALE SA	COMMON STOCK	590,191	7,811,776
	VALEO SA	COMMON STOCK EUR1.0	44,760	1,585,961

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			Shares/ Par Value	
	VALIANT HOLDING AG REG	COMMON STOCK CHF.5	5,174	525,632
	VALLOUREC SA	COMMON STOCK EUR2.0	66,406	210,871
	VALMET OYJ	COMMON STOCK NPV	24,218	580,718
	VALOR HOLDINGS CO LTD	COMMON STOCK	8,600	167,760
	VALORA HOLDING AG REG	COMMON STOCK CHF1.0	843	235,009
	VALUE PARTNERS GROUP LTD	COMMON STOCK HKD.1	264,000	162,725
	VANGUARD INTERNATIONAL SEMI	COMMON STOCK TWD10.	228,691	605,236
	VARTA AG	COMMON STOCK NPV	3,364	459,000
	VASTNED RETAIL NV	REIT EUR5.0	5,352	161,507
	VAT GROUP AG	COMMON STOCK CHF.1	5,209	880,753
	VECTURA GROUP PLC	COMMON STOCK GBP.000271	103,722	127,617
	VEIDEKKE ASA	COMMON STOCK NOK.5	19,759	268,959
	VELESTO ENERGY BHD	COMMON STOCK MYR.5	795,952	74,138
	VENTURE CORP LTD	COMMON STOCK	51,700	623,957
	VEOLIA ENVIRONNEMENT	COMMON STOCK EUR5.0	98,307	2,620,475
	VERBUND AG	COMMON STOCK	12,609	633,618
	VERMILION ENERGY INC	COMMON STOCK	26,083	427,023
	VESTAS WIND SYSTEMS A/S	COMMON STOCK DKK1.	34,252	3,465,272
	VESTEL ELEKTRONIK SANAYI	COMMON STOCK TRY1.	137,367	291,428
	VESUVIUS PLC	COMMON STOCK GBP.1	40,880	273,130
	VIA VAREJO SA	COMMON STOCK	103,500	287,980
	VICAT	COMMON STOCK EUR4.0	4,252	192,753
	VICINITY CENTRES	REIT	590,994	1,036,362
	VICTORIA PLC	COMMON STOCK GBP.05	19,212	109,577
	VICTREX PLC	COMMON STOCK GBP.01	16,167	535,396
	VIENNA INSURANCE GROUP AG	COMMON STOCK	7,731	219,677
	VIFOR PHARMA AG	COMMON STOCK CHF.01	8,501	1,551,995
	VILLAGE FARMS INTERNATIONAL	COMMON STOCK	7,300	45,430
	VINA CONCHA Y TORO S.A.	COMMON STOCK	142,191	271,267
	VINCI SA	COMMON STOCK EUR2.5	93,533	10,398,491
	VINDA INTERNATIONAL HOLDINGS	COMMON STOCK HKD.1	112,000	202,807
	VIPSHOP HOLDINGS LTD ADR	ADR USD.0001	80,800	1,144,936
	VIRBAC SA	COMMON STOCK EUR1.25	781	207,806
	VIRGIN MONEY UK PLC	COMMON STOCK GBP.1	70,317	177,751
	VIRGIN MONEY UK PLC CDI	CDI	170,674	420,611
	VISCOFAN SA	COMMON STOCK EUR.7	7,433	393,405
	VISTA LAND + LIFESCAPES INC	COMMON STOCK PHP1.0	2,646,600	404,394
	VISTRY GROUP PLC	COMMON STOCK GBP.5	25,292	458,121
	VITASOY INTL HOLDINGS LTD	COMMON STOCK	136,000	493,299
	VITROLIFE AB	COMMON STOCK SEK1.02	14,300	301,891
	VIVA ENERGY GROUP LTD	COMMON STOCK	197,661	267,458
	VIVA ENERGY REIT	REIT	94,862	177,567
	VIVENDI	COMMON STOCK EUR5.5	154,903	4,493,077
	VOCUS GROUP LTD	COMMON STOCK	112,022	225,975
	VODACOM GROUP LTD	COMMON STOCK	109,991	908,269
	VODAFONE GROUP PLC	COMMON STOCK USD.2095	4,972,954	9,655,760
	VODAFONE QATAR	COMMON STOCK QAR1.0	951,205	302,966
	VOESTALPINE AG	COMMON STOCK	22,522	628,026
	VOLKERWESSELS	COMMON STOCK	9,820	241,987
	VOLKSWAGEN AG	COMMON STOCK	5,147	1,000,971
	VOLKSWAGEN AG PREF	PREFERENCE	34,350	6,795,213
	VOLTRONIC POWER TECHNOLOGY	COMMON STOCK TWD10.0	10,500	250,455
	VOLVO AB B SHS	COMMON STOCK SEK1.2	287,577	4,828,703
	VONOVIA SE	COMMON STOCK	95,268	5,132,514
	VONTOBEL HOLDING AG REG	COMMON STOCK CHF1.0	4,221	301,618
	VOPAK	COMMON STOCK EUR.5	12,948	703,435

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	VOSSLOH AG	COMMON STOCK	4,802	199,413
	VTB BANK JSC GDR REG S	GDR	397,993	584,352
	VTB BANK SPON GDR 144A	GDR	136,000	198,968
	VTECH HOLDINGS LTD	COMMON STOCK USD.05	29,700	293,747
	VUKILE PROPERTY FUND LTD	REIT	169,620	235,264
	WACKER NEUSON SE	COMMON STOCK	5,390	103,579
	WACOAL HOLDINGS CORP	COMMON STOCK	12,400	332,045
	WACOM CO LTD	COMMON STOCK	37,100	149,767
	WAFER WORKS CORP	COMMON STOCK TWD10.	62,000	75,226
	WALLENIUS WILHELMSEN ASA	COMMON STOCK NOK.52	33,243	82,837
	WALLENSTAM AB B SHS	COMMON STOCK SEK.5	39,221	474,479
	WALMART DE MEXICO SAB DE CV	COMMON STOCK	954,164	2,742,640
	WALSIN LIHWA CORP	COMMON STOCK TWD10.	813,696	418,133
	WALSIN TECHNOLOGY CORP	COMMON STOCK TWD10.	55,000	438,603
	WALVAX BIOTECHNOLOGY CO A	COMMON STOCK CNY1.0	16,700	77,865
	WANHUA CHEMICAL GROUP CO A	COMMON STOCK CNY1.0	34,198	275,846
	WANT WANT CHINA HOLDINGS LTD	COMMON STOCK USD.02	1,046,000	979,601
	WAREHOUSES DE PAUW SCA	REIT	4,182	762,231
	WARTSILA OYJ ABP	COMMON STOCK	82,074	906,946
	WASHINGTON H. SOUL PATTINSON	COMMON STOCK	19,912	301,780
	WASHTEC AG	COMMON STOCK	2,171	131,359
	WASKITA KARYA PERSERO TBK PT	COMMON STOCK IDR100.0	3,113,500	331,616
	WEBJET LTD	COMMON STOCK	21,173	194,462
	WEG SA	COMMON STOCK	145,640	1,255,636
	WEIBO CORP SPON ADR	ADR USD.00025	10,160	470,916
	WEICHAI POWER CO LTD A	COMMON STOCK CNY1.0	49,700	113,357
	WEICHAI POWER CO LTD H	COMMON STOCK CNY1.0	421,200	891,232
	WEIR GROUP PLC/THE	COMMON STOCK GBP.125	46,131	923,186
	WELCIA HOLDINGS CO LTD	COMMON STOCK	8,700	554,071
	WENDEL	COMMON STOCK EUR4.0	4,337	577,639
	WENS FOODSTUFFS GROUP CO A	COMMON STOCK CNY1.0	57,800	278,842
	WERELDHAVE NV	REIT EUR1.0	9,276	209,734
	WESDOME GOLD MINES LTD	COMMON STOCK	37,800	296,672
	WESFARMERS LTD	COMMON STOCK	209,213	6,105,611
	WEST CHINA CEMENT LTD	COMMON STOCK GBP.002	450,000	74,040
	WEST FRASER TIMBER CO LTD	COMMON STOCK	9,900	437,302
	WEST JAPAN RAILWAY CO	COMMON STOCK	29,200	2,520,985
	WESTERN AREAS LTD	COMMON STOCK	41,301	88,222
	WESTGOLD RESOURCES LTD	COMMON STOCK NPV	57,005	91,819
	WESTON (GEORGE) LTD	COMMON STOCK	15,046	1,195,326
	WESTPAC BANKING CORP	COMMON STOCK	647,670	11,055,447
	WESTSHORE TERMINALS INVESTME	COMMON STOCK	9,100	132,982
	WETHERSPOON (J.D.) PLC	COMMON STOCK GBP.02	12,942	285,719
	WH GROUP LTD	COMMON STOCK USD.0001	1,645,000	1,704,569
	WH SMITH PLC	COMMON STOCK GBP.22	20,644	712,360
	WHA CORP PCL NVDR	NVDR THB.1	2,128,700	275,046
	WHARF HOLDINGS LTD	COMMON STOCK	199,650	507,962
	WHARF REAL ESTATE INVESTMENT	COMMON STOCK HKD.1	221,650	1,359,220
	WHEATON PRECIOUS METALS CORP	COMMON STOCK	82,428	2,456,154
	WHEELOCK + CO LTD	COMMON STOCK	133,000	886,983
	WHITBREAD PLC	COMMON STOCK GBP.767974	24,736	1,592,011
	WHITECAP RESOURCES INC	COMMON STOCK	77,800	332,979
	WHITEHAVEN COAL LTD	COMMON STOCK	131,170	244,061
	WIENERBERGER AG	COMMON STOCK	22,786	675,564
	WIHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5	31,532	581,131
	WILL SEMICONDUCTOR LTD A	COMMON STOCK CNY1.0	6,300	129,592

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			Shares/ Par Value	
	WILLIAM HILL PLC	COMMON STOCK GBP.1	161,482	403,697
	WILMAR INTERNATIONAL LTD	COMMON STOCK	350,700	1,075,827
	WILSON BAYLY HOLMES OVCON	COMMON STOCK ZAR.01	9,229	90,958
	WIN SEMICONDUCTORS CORP	COMMON STOCK TWD10.0	77,000	755,865
	WINBOND ELECTRONICS CORP	COMMON STOCK TWD10.	641,477	418,654
	WING TAI HOLDINGS LTD	COMMON STOCK	72,500	108,912
	WINPAK LTD	COMMON STOCK	6,200	224,620
	WIRECARD AG	COMMON STOCK	21,799	2,635,715
	WISE TALENT INFORMATION TECH	COMMON STOCK USD.0001	23,600	46,359
	WISETECH GLOBAL LTD	COMMON STOCK	31,927	524,548
	WISTRON CORP	COMMON STOCK TWD10.	486,374	460,178
	WISTRON NEWEB CORP	COMMON STOCK TWD10.	52,000	130,776
	WIX.COM LTD	COMMON STOCK ILS.01	9,500	1,162,610
	WM MORRISON SUPERMARKETS	COMMON STOCK GBP.1	477,516	1,269,942
	WOLTERS KLUWER	COMMON STOCK EUR.12	52,767	3,859,330
	WONIK IPS CO LTD	COMMON STOCK KRW500.0	7,988	246,554
	WOODSIDE PETROLEUM LTD	COMMON STOCK	172,567	4,180,397
	WOOLWORTHS GROUP LTD	COMMON STOCK	232,022	5,913,805
	WOOLWORTHS HOLDINGS LTD	COMMON STOCK	171,458	596,208
	WOORI FINANCIAL GROUP INC	COMMON STOCK KRW5000.0	86,387	866,103
	WORKSPACE GROUP PLC	REIT GBP1.0	25,487	403,928
	WORLDLINE SA	COMMON STOCK EUR.68	19,832	1,408,925
	WORLEY LTD	COMMON STOCK	60,410	652,841
	WPG HOLDINGS LTD	COMMON STOCK TWD10.	268,451	350,202
	WPP PLC	COMMON STOCK GBP.1	236,764	3,332,468
	WPT INDUSTRIAL REAL ESTATE I	REIT	12,600	174,174
	WSP GLOBAL INC	COMMON STOCK	19,000	1,299,194
	WT MICROELECTRONICS CO LTD	COMMON STOCK TWD10.	149,723	210,583
	WUHU SANQI INTERACTIVE ENT A	COMMON STOCK CNY1.0	23,000	88,992
	WULIANGYE YIBIN CO LTD A	COMMON STOCK CNY1.0	42,280	807,463
	WUS PRINTED CIRCUIT KUNSHA A	COMMON STOCK CNY1.0	18,800	60,005
	WUXI APPTEC CO LTD A	COMMON STOCK CNY1.0	16,000	211,763
	WUXI APPTEC CO LTD H	COMMON STOCK CNY1.0	28,280	350,958
	WUXI BIOLOGICS CAYMAN INC	COMMON STOCK USD.000025	101,500	1,287,456
	WYNN MACAU LTD	COMMON STOCK HKD.001	294,800	729,276
	X 5 RETAIL GROUP NV REGS GDR	GDR	22,587	779,549
	XCMG CONSTRUCTION MACHIN A	COMMON STOCK CNY1.0	85,300	67,035
	XIAOMI CORP CLASS B	COMMON STOCK USD.0000025	1,439,200	1,994,192
	XINGDA INT L HOLDINGS	COMMON STOCK HKD.1	491,727	136,970
	XINHU ZHONGBAO CO LTD A	COMMON STOCK CNY1.0	93,600	50,825
	XINJIANG GOLDWIND SCI+TEC H	COMMON STOCK CNY1.0	112,600	130,847
	XINJIANG GOLDWIND SCI+TECH A	COMMON STOCK CNY1.0	37,600	64,521
	XINYI GLASS HOLDINGS LTD	COMMON STOCK HKD.1	331,580	439,400
	XINYI SOLAR HOLDINGS LTD	COMMON STOCK HKD.1	888,497	632,732
	XTEP INTERNATIONAL HOLDINGS	COMMON STOCK HKD.01	187,808	99,817
	XXL ASA	EXP 11MAR2020	2,583	514
	XXL ASA	COMMON STOCK NOK.4	23,484	44,783
	YAGEO CORPORATION	COMMON STOCK TWD10.	46,458	677,951
	YAKULT HONSHA CO LTD	COMMON STOCK	21,700	1,194,259
	YAMADA DENKI CO LTD	COMMON STOCK	104,900	555,129
	YAMAGUCHI FINANCIAL GROUP IN	COMMON STOCK	48,000	324,664
	YAMAHA CORP	COMMON STOCK	25,200	1,388,864
	YAMAHA MOTOR CO LTD	COMMON STOCK	49,800	995,280
	YAMANA GOLD INC	COMMON STOCK	186,881	740,751
	YAMATO HOLDINGS CO LTD	COMMON STOCK	63,600	1,087,430
	YAMATO KOGYO CO LTD	COMMON STOCK	10,400	259,813

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	YAMAZAKI BAKING CO LTD	COMMON STOCK	24,000	428,749
	YANG MING MARINE TRANSPORT	COMMON STOCK TWD10.	272,107	65,457
	YANGZIJIANG SHIPBUILDING	COMMON STOCK	466,500	389,843
	YANLORD LAND GROUP LTD	COMMON STOCK	124,500	112,082
	YANZHOU COAL MINING CO H	COMMON STOCK CNY1.0	400,800	360,202
	YAOKO CO LTD	COMMON STOCK	4,800	245,032
	YARA INTERNATIONAL ASA	COMMON STOCK NOK1.7	32,806	1,365,739
	YASKAWA ELECTRIC CORP	COMMON STOCK	45,100	1,701,512
	YDUQS PART	COMMON STOCK	66,100	782,681
	YEALINK NETWORK TECHNOLOGY A	COMMON STOCK CNY1.0	5,400	56,168
	YICHANG HEC CHANGJIANG PHA H	COMMON STOCK CNY1.0	22,800	129,759
	YIHAI INTERNATIONAL HOLDING	COMMON STOCK USD.00001	101,000	591,673
	YIT OYJ	COMMON STOCK	28,246	188,952
	YIXIN GROUP LTD	COMMON STOCK USD.0001	289,000	64,180
	YOKOGAWA ELECTRIC CORP	COMMON STOCK	49,200	871,251
	YOKOHAMA REITO CO LTD	COMMON STOCK	21,000	192,850
	YOKOHAMA RUBBER CO LTD	COMMON STOCK	22,000	425,642
	YOMIURI LAND CO LTD	COMMON STOCK	3,600	149,354
	YONEX CO LTD	COMMON STOCK	16,800	105,570
	YONGHUI SUPERSTORES CO LTD A	COMMON STOCK CNY1.0	104,200	112,808
	YONYOU NETWORK TECHNOLOGY A	COMMON STOCK CNY1.0	20,600	84,119
	YOSHINOYA HOLDINGS CO LTD	COMMON STOCK	12,100	322,608
	YOUNGONE CORP	COMMON STOCK KRW500.0	8,486	250,785
	YPF S.A. SPONSORED ADR	ADR	32,600	377,508
	YTL CORP BHD	COMMON STOCK MYR.1	1,065,782	255,468
	YUAN RENMINBI	FOREIGN CURRENCY	10,268,753	1,474,188
	YUANTA FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,857,409	1,251,960
	YUANTA SECURITIES KOREA	COMMON STOCK KRW5000.0	41,698	103,068
	YUE YUEN INDUSTRIAL HLDG	COMMON STOCK HKD.25	150,738	445,656
	YUEXIU PROPERTY CO LTD	COMMON STOCK	1,812,000	419,295
	YUEXIU REAL ESTATE INVESTMEN	REIT	275,000	186,403
	YUEXIU TRANSPORT INFRASTRUCT	COMMON STOCK HKD.1	472,799	420,713
	YUHAN CORPORATION	COMMON STOCK KRW5000.0	2,263	462,172
	YULON MOTOR COMPANY	COMMON STOCK TWD10.	495,492	322,816
	YUM CHINA HOLDINGS INC	COMMON STOCK USD.01	72,400	3,475,924
	YUNDA HOLDING CO LTD A	COMMON STOCK CNY1.0	16,200	77,456
	YUNGJIN PHARMACEUTICAL CO	COMMON STOCK KRW500.	27,349	155,592
	YUNNAN BAIYAO GROUP CO LTD A	COMMON STOCK CNY1.0	13,900	178,607
	YURTEC CORP	COMMON STOCK	18,200	114,631
	YUSHIN PRECISION EQUIPMENT	COMMON STOCK	15,600	144,253
	YUZHOU PROPERTIES CO	COMMON STOCK HKD.1	507,452	279,800
	Z ENERGY LTD	COMMON STOCK	81,890	241,486
	Z HOLDINGS CORP	COMMON STOCK	480,900	2,014,456
	ZAI LAB LTD ADR	ADR USD.00006	6,700	278,653
	ZALANDO SE	COMMON STOCK	21,923	1,111,634
	ZARDOYA OTIS SA	COMMON STOCK EUR.1	35,311	278,419
	ZEALAND PHARMA A/S	COMMON STOCK DKK1.	5,084	179,599
	ZEDER INVESTMENTS LTD	COMMON STOCK ZAR.01	187,873	63,934
	ZENKOKU HOSHO CO LTD	COMMON STOCK	9,500	405,874
	ZENRIN CO LTD	COMMON STOCK	11,400	189,330
	ZENSHO HOLDINGS CO LTD	COMMON STOCK	16,900	382,259
	ZEON CORP	COMMON STOCK	35,000	434,794
	ZERIA PHARMACEUTICAL CO LTD	COMMON STOCK	11,600	222,921
	ZHANGZHOU PIENZEHUANG PHA A	COMMON STOCK CNY1.0	5,000	78,879
	ZHAOJIN MINING INDUSTRY H	COMMON STOCK CNY1.0	309,000	340,785
	ZHEJIANG CHINT ELECTRICS A	COMMON STOCK CNY1.0	23,376	89,984

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		Shares/ Par Value		
	ZHEJIANG DAHUA TECHNOLOGY A	COMMON STOCK CNY1.0	32,600	93,202
	ZHEJIANG EXPRESSWAY CO H	COMMON STOCK CNY1.0	336,000	306,690
	ZHEJIANG LONGSHENG GROUP C A	COMMON STOCK CNY1.0	35,400	73,552
	ZHEJIANG NHU CO LTD A	COMMON STOCK CNY1.0	23,400	78,131
	ZHEJIANG SANHUA INTELLIGEN A	COMMON STOCK CNY1.0	30,100	74,964
	ZHEJIANG SUPOR CO LTD A	COMMON STOCK CNY1.0	6,000	66,150
	ZHEN DING TECHNOLOGY HOLDING	COMMON STOCK TWD10.	82,000	392,125
	ZHENRO PROPERTIES GROUP LTD	COMMON STOCK USD.00001	277,000	199,221
	ZHONGAN ONLINE P+C INSURAN H	COMMON STOCK CNY1.0	55,400	200,798
	ZHONGSHENG GROUP HOLDINGS	COMMON STOCK HKD.0001	185,500	754,468
	ZHOU HEI YA INTERNATIONAL HO	COMMON STOCK USD.000001	108,000	77,162
	ZHUZHOU CRRC TIMES ELECTRI H	COMMON STOCK CNY1.0	111,000	402,319
	ZIJIN MINING GROUP CO LTD A	COMMON STOCK CNY.1	143,400	94,539
	ZIJIN MINING GROUP CO LTD H	COMMON STOCK CNY.1	1,227,000	611,868
	ZIP CO LTD	COMMON STOCK	72,848	181,422
	ZOOMLION HEAVY INDUSTRY H	COMMON STOCK CNY1.0	251,800	211,407
	ZOOMLION HEAVY INDUSTRY S A	COMMON STOCK CNY1.0	69,800	66,975
	ZOOPLUS AG	COMMON STOCK	1,230	117,903
	ZOZO INC	COMMON STOCK	14,700	281,182
	ZTE CORP A	COMMON STOCK CNY1.0	37,400	190,094
	ZTE CORP H	COMMON STOCK CNY1.0	262,390	803,961
	ZTO EXPRESS CAYMAN INC ADR	ADR USD.0001	60,000	1,401,000
	ZURICH INSURANCE GROUP AG	COMMON STOCK CHF.1	27,137	11,123,651

**Total: EXHIBIT C - Total International Stock
Market Index Fund**

\$ 4,837,887,948

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2019

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	
	3M COMPANY	4% 14 Sep 2048	2,000,000	\$ 2,208,252
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	2,500,000	3,285,647
	ABBVIE INC	2.9% 06 Nov 2022	2,000,000	2,041,237
	ABBVIE INC	4.7% 14 May 2045	2,760,000	3,084,215
	ABBVIE INC	3.2% 21 Nov 2029	4,975,000	5,061,338
	ABBVIE INC	2.6% 21 Nov 2024	9,705,000	9,783,533
	AEP TEXAS INC	3.45% 15 Jan 2050	2,000,000	2,001,913
	AERCAP IRELAND CAP/GLOBA	2.875% 14 Aug 2024	2,495,000	2,517,451
	AETNA INC	2.75% 15 Nov 2022	1,650,000	1,676,888
	AIR LEASE CORP	3.5% 15 Jan 2022	4,715,000	4,845,613
	ALEXANDRIA REAL ESTATE E	3.9% 15 Jun 2023	1,000,000	1,050,600
	ALIBABA GROUP HOLDING	4% 06 Dec 2037	1,355,000	1,450,427
	ALLERGAN FUNDING SCS	4.85% 15 Jun 2044	620,000	675,726
	ALLERGAN FUNDING SCS	3.8% 15 Mar 2025	3,300,000	3,467,995
	ALLSTATE CORP	3.28% 15 Dec 2026	4,000,000	4,226,157
	ALTRIA GROUP INC	5.375% 31 Jan 2044	3,000,000	3,389,755
	AMAZON.COM INC	4.05% 22 Aug 2047	1,500,000	1,765,270
	AMAZON.COM INC	4.8% 05 Dec 2034	1,500,000	1,892,898
	AMEREN ILLINOIS CO	4.15% 15 Mar 2046	3,090,000	3,557,206
	AMERICAN EXPRESS CO	3.4% 22 Feb 2024	5,000,000	5,230,543
	AMERICAN INTL GROUP	3.75% 10 Jul 2025	3,000,000	3,211,039
	AMERICAN MUNI PWR OHIO INC OH	7.834% 15 Feb 2041	930,000	1,455,431
	AMERICAN TOWER CORP	3.5% 31 Jan 2023	2,000,000	2,072,660
	AMERICAN WATER CAPITAL C	4.15% 01 Jun 2049	2,000,000	2,265,663
	AMGEN INC	3.2% 02 Nov 2027	1,000,000	1,053,922
	AMGEN INC	4.4% 01 May 2045	1,500,000	1,680,823
	AMGEN INC	2.65% 11 May 2022	5,000,000	5,074,901
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	9,490,000	11,256,303
	ANTHEM INC	3.3% 15 Jan 2023	1,400,000	1,448,671
	ANTHEM INC	3.65% 01 Dec 2027	4,000,000	4,235,963
	APACHE CORP	5.25% 01 Feb 2042	500,000	521,163
	APACHE CORP	4.75% 15 Apr 2043	1,400,000	1,352,720
	APPLE INC	4.65% 23 Feb 2046	2,000,000	2,509,505
	APPLE INC	3.2% 11 May 2027	2,920,000	3,081,215
	APPLE INC	4.5% 23 Feb 2036	5,000,000	6,076,353
	ARCELORMITTAL	4.55% 11 Mar 2026	1,920,000	2,038,918
	ASIAN DEVELOPMENT BANK	2.75% 19 Jan 2028	2,000,000	2,121,725
	ASIAN DEVELOPMENT BANK	2.625% 30 Jan 2024	6,000,000	6,210,419
	ASTRAZENECA PLC	6.45% 15 Sep 2037	2,000,000	2,820,945
	AT+T INC	5.375% 15 Oct 2041	1,775,000	2,112,140
	AT+T INC	6% 15 Aug 2040	1,730,000	2,215,857
	AT+T INC	4.25% 01 Mar 2027	3,000,000	3,295,146
	AT+T INC	4.35% 01 Mar 2029	3,000,000	3,337,538

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	AT+T INC	2.8% 17 Feb 2021	3,685,000	3,718,188
	AT+T INC	4.5% 09 Mar 2048	4,053,000	4,477,747
	BAKER HUGHES LLC/CO OBL	2.773% 15 Dec 2022	3,000,000	3,060,234
	BANCO SANTANDER SA	3.8% 23 Feb 2028	2,200,000	2,316,196
	BANK OF AMERICA CORP	1% 15 Mar 2050	1,020,000	1,229,664
	BANK OF AMERICA CORP	1% 24 Apr 2038	2,000,000	2,305,839
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	3,525,000	3,644,434
	BANK OF AMERICA CORP	1% 20 Dec 2028	10,761,000	11,300,597
	BANK OF NOVA SCOTIA	3.125% 20 Apr 2021	2,500,000	2,539,488
	BARCLAYS PLC	4.337% 10 Jan 2028	5,000,000	5,366,483
	BARRICK PD AU FIN PTY LT	5.95% 15 Oct 2039	1,055,000	1,338,402
	BAT CAPITAL CORP	4.54% 15 Aug 2047	1,545,000	1,553,842
	BAT CAPITAL CORP	3.222% 15 Aug 2024	1,800,000	1,841,180
	BAY AREA CA TOLL AUTH TOLL			
	BRI	7.043% 01 Apr 2050	500,000	811,680
	BECTON DICKINSON AND CO	3.125% 08 Nov 2021	1,100,000	1,121,372
	BECTON DICKINSON AND CO	3.734% 15 Dec 2024	4,015,000	4,256,606
	BERKSHIRE HATHAWAY ENERG	6.125% 01 Apr 2036	3,931,000	5,400,025
	BERKSHIRE HATHAWAY FIN	5.75% 15 Jan 2040	1,275,000	1,750,012
	BOEING CO	3.55% 01 Mar 2038	1,000,000	1,037,504
	BOEING CO	3.25% 01 Mar 2028	3,500,000	3,645,366
	BOSTON PROPERTIES LP	3.4% 21 Jun 2029	4,065,000	4,247,674
	BP CAP MARKETS AMERICA	3.79% 06 Feb 2024	5,000,000	5,321,435
	BRISTOL MYERS SQUIBB CO	3.95% 15 Oct 2020	795,000	807,976
	BRISTOL MYERS SQUIBB CO	5% 15 Aug 2045	2,000,000	2,565,583
	BRISTOL MYERS SQUIBB CO	3.4% 26 Jul 2029	3,500,000	3,745,783
	BRITISH TELECOMMUNICATIO	9.625% 15 Dec 2030	400,000	615,177
	BROADCOM CRP / CAYMN FI	3.875% 15 Jan 2027	2,930,000	3,043,561
	BURLINGTN NORTH SANTA FE	4.9% 01 Apr 2044	1,000,000	1,247,059
	BURLINGTN NORTH SANTA FE	4.375% 01 Sep 2042	1,800,000	2,092,459
	CALIFORNIA ST	7.55% 01 Apr 2039	3,710,000	5,950,914
	CANADIAN NATL RESOURCES	2.95% 15 Jan 2023	5,710,000	5,825,083
	CAPITAL ONE FINANCIAL CO	3.9% 29 Jan 2024	5,000,000	5,303,435
	CARDINAL HEALTH INC	3.5% 15 Nov 2024	3,735,000	3,902,336
	CARRINGTON MORTGAGE			
	LOAN TRUST	1% 25 Jun 2036	68,366	20,199
	CATERPILLAR INC	3.25% 19 Sep 2049	1,925,000	1,932,952
	CATERPILLAR INC	3.9% 27 May 2021	3,000,000	3,082,051
	CENTERPOINT ENER HOUSTON	3.95% 01 Mar 2048	1,250,000	1,404,267
	CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	1,600,000	1,761,884
	CHARTER COMM OPT LLC/CAP	6.484% 23 Oct 2045	2,000,000	2,479,452
	CHASE ISSUANCE TRUST	1.49% 15 Jul 2022	16,010,000	15,977,226
	CIGNA CORP	4.375% 15 Oct 2028	1,600,000	1,772,621
	CIGNA CORP	4.9% 15 Dec 2048	2,465,000	2,944,433
	CIGNA CORP	3.4% 17 Sep 2021	5,000,000	5,118,303
	CISCO SYSTEMS INC	5.5% 15 Jan 2040	765,000	1,045,202
	CISCO SYSTEMS INC	2.6% 28 Feb 2023	6,735,000	6,886,423
	CITIGROUP COMMERCIAL			
	MORTGAGE	3.717% 15 Sep 2048	3,400,000	3,625,675
	CITIGROUP COMMERCIAL			
	MORTGAGE	4.023% 10 Mar 2047	3,530,000	3,752,752

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	CITIGROUP COMMERCIAL			
	MORTGAGE	3.371% 10 Oct 2047	7,047,295	7,204,092
	CITIGROUP INC	4.65% 30 Jul 2045	2,098,000	2,599,525
	CITIGROUP INC	2.35% 02 Aug 2021	3,500,000	3,521,600
	CITIGROUP INC	4.3% 20 Nov 2026	4,090,000	4,453,806
	CITIGROUP INC	3.875% 25 Oct 2023	4,900,000	5,203,316
	CNOOC INTERNATIONAL LTD	6.4% 15 May 2037	2,205,000	3,023,135
	COMCAST CORP	4% 15 Aug 2047	2,000,000	2,205,320
	COMCAST CORP	3.375% 15 Aug 2025	3,100,000	3,290,424
	COMCAST CORP	4.65% 15 Jul 2042	2,760,000	3,318,666
	COMCAST CORP	3.15% 15 Feb 2028	7,030,000	7,370,127
	COMM MORTGAGE TRUST	3.644% 10 Dec 2047	2,535,000	2,672,283
	COMM MORTGAGE TRUST	4.046% 10 Oct 2046	4,000,000	4,221,441
	COMM MORTGAGE TRUST	3.63% 10 Oct 2048	4,250,000	4,501,807
	COMM MORTGAGE TRUST	3.528% 10 Dec 2047	4,578,085	4,794,231
	CON EDISON CO OF NY INC	3.95% 01 Mar 2043	1,250,000	1,354,042
	CON EDISON CO OF NY INC	4.125% 15 May 2049	3,945,000	4,483,153
	CONCHO RESOURCES INC	3.75% 01 Oct 2027	3,000,000	3,155,526
	CONNECTICUT ST	5.85% 15 Mar 2032	1,045,000	1,345,699
	CONOCOPHILLIPS	6.5% 01 Feb 2039	2,000,000	2,914,729
	CONOCOPHILLIPS COMPANY	4.3% 15 Nov 2044	600,000	704,393
	COOPERATIEVE RABOBANK UA	4.625% 01 Dec 2023	2,000,000	2,167,842
	CORPORATE OFFICE PROP LP	3.6% 15 May 2023	1,000,000	1,029,104
	COVIDIEN INTL FINANCE SA	3.2% 15 Jun 2022	650,000	667,823
	CRED SUIS GP FUN LTD	3.75% 26 Mar 2025	5,000,000	5,292,760
	CROWN CASTLE INTL CORP	4.3% 15 Feb 2029	3,365,000	3,729,812
	CSAIL COMMERCIAL			
	MORTGAGE TRUS	3.502% 15 Nov 2049	5,555,000	5,823,556
	CSX CORP	4.75% 30 May 2042	850,000	1,002,094
	CSX CORP	3.35% 15 Sep 2049	2,035,000	2,007,223
	CVS HEALTH CORP	4.3% 25 Mar 2028	685,000	748,322
	CVS HEALTH CORP	5.125% 20 Jul 2045	2,000,000	2,372,631
	CVS HEALTH CORP	5.05% 25 Mar 2048	2,560,000	3,033,668
	CVS HEALTH CORP	3.7% 09 Mar 2023	7,985,000	8,323,053
	DELL INT LLC / EMC CORP	5.45% 15 Jun 2023	5,000,000	5,423,697
	DEUTSCHE BANK COMMERCIAL			
	MORTG	3.276% 10 May 2049	2,115,500	2,208,277
	DEUTSCHE BANK COMMERCIAL			
	MORTG	2.89% 10 Aug 2049	2,375,000	2,429,383
	DEVON ENERGY CORPORATION	7.875% 30 Sep 2031	1,200,000	1,672,200
	DISCOVER FINANCIAL SVS	4.5% 30 Jan 2026	3,510,000	3,837,129
	DISCOVER FINANCIAL SVS	4.1% 09 Feb 2027	4,000,000	4,310,416
	DISCOVERY COMMUNICATIONS	4.375% 15 Jun 2021	1,180,000	1,218,784
	DISCOVERY COMMUNICATIONS	5.2% 20 Sep 2047	2,000,000	2,331,395
	DOW CHEMICAL CO/THE	3% 15 Nov 2022	2,100,000	2,147,462
	DOW CHEMICAL CO/THE	4.8% 30 Nov 2028	3,200,000	3,660,741
	DTE ELECTRIC CO	3.95% 01 Mar 2049	1,615,000	1,848,524
	DUKE ENERGY CAROLINAS	3.875% 15 Mar 2046	1,500,000	1,665,116
	DUKE ENERGY CORP	2.65% 01 Sep 2026	3,500,000	3,517,043
	DUKE ENERGY INDIANA LLC	3.25% 01 Oct 2049	2,000,000	2,000,269
	DUPONT DE NEMOURS INC	5.419% 15 Nov 2048	2,000,000	2,467,760

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	ECOLAB INC	5.5% 08 Dec 2041	95,000	125,127
	ECOPETROL SA	5.875% 28 May 2045	1,275,000	1,502,906
	ELI LILLY + CO	3.375% 15 Mar 2029	3,060,000	3,295,980
	ENBRIDGE INC	2.5% 15 Jan 2025	7,625,000	7,666,039
	ENERGY TRANSFER OPERATNG	6.5% 01 Feb 2042	1,925,000	2,289,795
	ENERGY TRANSFER OPERATNG	4.5% 15 Apr 2024	3,000,000	3,193,930
	ENTERGY TEXAS INC	4% 30 Mar 2029	2,500,000	2,756,671
	ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	800,000	1,160,666
	ENTERPRISE PRODUCTS OPER	3.35% 15 Mar 2023	1,800,000	1,862,365
	ENTERPRISE PRODUCTS OPER	4.25% 15 Feb 2048	2,000,000	2,148,776
	EQUINOR ASA	5.1% 17 Aug 2040	815,000	1,039,371
	EUROPEAN INVESTMENT BANK	4% 16 Feb 2021	2,250,000	2,306,945
	EUROPEAN INVESTMENT BANK	2.375% 24 May 2027	3,270,000	3,374,888
	EUROPEAN INVESTMENT BANK	2% 15 Mar 2021	10,000,000	10,040,127
	EXELON CORP	4.45% 15 Apr 2046	3,740,000	4,204,799
	EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	1,500,000	1,761,081
	FAIRFAX FINL HLDGS LTD	4.85% 17 Apr 2028	3,265,000	3,557,685
	FANNIE MAE	7.25% 15 May 2030	330,000	485,617
	FANNIE MAE	6.625% 15 Nov 2030	535,000	762,676
	FANNIE MAE	2.125% 24 Apr 2026	1,100,000	1,116,648
	FANNIE MAE	7.125% 15 Jan 2030	865,000	1,252,566
	FANNIE MAE	1.6% 24 Dec 2020	3,180,000	3,178,112
	FANNIE MAE	2.875% 12 Sep 2023	3,305,000	3,449,948
	FANNIE MAE	2.5% 13 Apr 2021	3,700,000	3,743,153
	FANNIE MAE	2.625% 11 Jan 2022	3,700,000	3,774,867
	FANNIE MAE	1.625% 15 Oct 2024	7,215,000	7,182,110
	FED HM LN PC POOL A17554	5.5% 01 Jan 2034	69,371	78,030
	FED HM LN PC POOL A23137	5% 01 Jun 2034	836,570	922,216
	FED HM LN PC POOL A31788	5% 01 Mar 2035	54,131	57,827
	FED HM LN PC POOL A35945	5% 01 Jul 2035	22,053	23,796
	FED HM LN PC POOL A39272	5.5% 01 Oct 2035	109,160	122,443
	FED HM LN PC POOL A46663	5% 01 Aug 2035	43,741	48,185
	FED HM LN PC POOL A48972	5.5% 01 May 2036	52,690	59,189
	FED HM LN PC POOL A51249	6% 01 Aug 2036	12,199	13,975
	FED HM LN PC POOL A54174	6% 01 Nov 2036	3,234	3,594
	FED HM LN PC POOL A55275	5.5% 01 Dec 2036	35,573	38,253
	FED HM LN PC POOL A56733	6% 01 Jan 2037	7,861	8,652
	FED HM LN PC POOL A56988	5.5% 01 Feb 2037	52,592	57,457
	FED HM LN PC POOL A57943	5% 01 Mar 2037	33,794	36,819
	FED HM LN PC POOL A60311	5% 01 May 2037	49,670	54,743
	FED HM LN PC POOL A61985	6% 01 Jun 2037	20,570	23,542
	FED HM LN PC POOL A63820	6% 01 Aug 2037	7,590	8,662
	FED HM LN PC POOL A65647	5.5% 01 Sep 2037	340	382
	FED HM LN PC POOL A65895	6% 01 Sep 2037	917	1,050
	FED HM LN PC POOL A66380	6% 01 Sep 2037	17,927	20,510
	FED HM LN PC POOL A66777	6% 01 Oct 2037	21,787	24,944
	FED HM LN PC POOL A68547	5.5% 01 Nov 2037	1,642	1,842
	FED HM LN PC POOL A71925	5% 01 Jan 2038	97,529	107,382
	FED HM LN PC POOL A72047	5% 01 Jan 2038	952	1,049
	FED HM LN PC POOL A72232	6% 01 Feb 2038	8,360	9,206
	FED HM LN PC POOL A74128	5.5% 01 Feb 2038	88,052	94,706

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	FED HM LN PC POOL A74793	5% 01 Mar 2038	117,148	129,174
	FED HM LN PC POOL A75230	5% 01 Apr 2038	44,933	49,498
	FED HM LN PC POOL A76467	6% 01 Apr 2038	7,852	8,995
	FED HM LN PC POOL A77766	6% 01 Jun 2038	43,941	50,242
	FED HM LN PC POOL A77961	5.5% 01 Jun 2038	10,623	11,915
	FED HM LN PC POOL A77976	6% 01 Jun 2038	14,153	15,592
	FED HM LN PC POOL A78147	5.5% 01 Jun 2038	904	1,014
	FED HM LN PC POOL A80388	6% 01 Dec 2036	226	259
	FED HM LN PC POOL A80970	5.5% 01 Aug 2038	5,978	6,703
	FED HM LN PC POOL A81327	6% 01 Aug 2038	12,136	13,364
	FED HM LN PC POOL A81569	6% 01 Aug 2038	32,019	35,270
	FED HM LN PC POOL A82880	5.5% 01 Nov 2038	24,714	27,712
	FED HM LN PC POOL A83435	6% 01 Dec 2038	23,498	26,921
	FED HM LN PC POOL A84660	5.5% 01 Feb 2039	5,155	5,550
	FED HM LN PC POOL A86521	4.5% 01 May 2039	126,948	137,908
	FED HM LN PC POOL A87250	5% 01 Jun 2039	74,024	81,673
	FED HM LN PC POOL A88235	5.5% 01 Aug 2039	44,207	48,551
	FED HM LN PC POOL A90575	5.5% 01 Jan 2040	4,670	5,031
	FED HM LN PC POOL A91538	4.5% 01 Mar 2040	129,529	140,747
	FED HM LN PC POOL A91695	4.5% 01 Apr 2040	38,121	41,425
	FED HM LN PC POOL A92458	5% 01 Jun 2040	27,444	30,271
	FED HM LN PC POOL A92939	5% 01 Jul 2040	284,927	309,672
	FED HM LN PC POOL A93010	4.5% 01 Jul 2040	100,213	108,879
	FED HM LN PC POOL A93505	4.5% 01 Aug 2040	116,783	126,892
	FED HM LN PC POOL A93520	4.5% 01 Aug 2040	159,214	172,989
	FED HM LN PC POOL A93548	4.5% 01 Aug 2040	20,514	22,290
	FED HM LN PC POOL A95258	4% 01 Nov 2040	177,062	189,992
	FED HM LN PC POOL A95582	4% 01 Dec 2040	308,371	330,912
	FED HM LN PC POOL A96174	4% 01 Jan 2041	141,199	151,531
	FED HM LN PC POOL A96687	4% 01 Jan 2041	304,686	326,982
	FED HM LN PC POOL A96807	4% 01 Feb 2041	143,275	153,752
	FED HM LN PC POOL A97473	4.5% 01 Mar 2041	99,646	108,265
	FED HM LN PC POOL A97479	4.5% 01 Mar 2041	140,786	152,969
	FED HM LN PC POOL A97620	4.5% 01 Mar 2041	529,174	574,988
	FED HM LN PC POOL A97673	4.5% 01 Mar 2041	10,103	10,978
	FED HM LN PC POOL A97759	5% 01 Mar 2041	232,550	256,472
	FED HM LN PC POOL C01846	5% 01 Jun 2034	174,004	191,972
	FED HM LN PC POOL C02551	6% 01 Jun 2036	29,084	33,322
	FED HM LN PC POOL C03478	4.5% 01 Jun 2040	88,891	96,594
	FED HM LN PC POOL C03479	5% 01 Jun 2040	78,620	86,802
	FED HM LN PC POOL C03531	4% 01 Oct 2040	166,097	178,245
	FED HM LN PC POOL C04244	3.5% 01 Sep 2042	905,220	954,781
	FED HM LN PC POOL C09008	3% 01 Aug 2042	275,769	284,298
	FED HM LN PC POOL C09035	3% 01 Apr 2043	335,364	345,644
	FED HM LN PC POOL C09042	3.5% 01 May 2043	281,032	296,084
	FED HM LN PC POOL C90689	4.5% 01 Jul 2023	80,902	85,084
	FED HM LN PC POOL C90690	5% 01 Jul 2023	29,790	32,158
	FED HM LN PC POOL C90982	5.5% 01 Jul 2026	24,450	26,334
	FED HM LN PC POOL C91011	5.5% 01 Jan 2027	29,313	31,581
	FED HM LN PC POOL C91175	5% 01 May 2028	325,578	347,838
	FED HM LN PC POOL C91249	4.5% 01 May 2029	34,525	36,775

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	FED HM LN PC POOL D95720	5.5% 01 Nov 2022	0	0
	FED HM LN PC POOL G01781	6.5% 01 Dec 2034	757,316	865,256
	FED HM LN PC POOL G01840	5% 01 Jul 2035	1,989	2,194
	FED HM LN PC POOL G01879	4.5% 01 Aug 2035	42,719	46,414
	FED HM LN PC POOL G01883	5% 01 Aug 2035	15,967	17,607
	FED HM LN PC POOL G01974	5% 01 Dec 2035	9,555	10,542
	FED HM LN PC POOL G02391	6% 01 Nov 2036	2,728	3,129
	FED HM LN PC POOL G02469	5.5% 01 Dec 2036	30,745	34,568
	FED HM LN PC POOL G02478	5.5% 01 Dec 2036	13,310	14,974
	FED HM LN PC POOL G02680	6% 01 Mar 2037	88,852	101,953
	FED HM LN PC POOL G02793	5% 01 May 2037	46,485	51,260
	FED HM LN PC POOL G02939	5.5% 01 May 2037	68,526	76,986
	FED HM LN PC POOL G03238	6% 01 Aug 2037	16,468	18,859
	FED HM LN PC POOL G03350	5.5% 01 Sep 2037	35,233	39,601
	FED HM LN PC POOL G03432	5.5% 01 Nov 2037	6,973	7,838
	FED HM LN PC POOL G03698	6% 01 Dec 2037	13,054	14,979
	FED HM LN PC POOL G03776	6% 01 Jan 2038	5,427	6,227
	FED HM LN PC POOL G03781	6% 01 Jan 2038	32,944	37,736
	FED HM LN PC POOL G03819	6% 01 Jan 2038	34,017	39,033
	FED HM LN PC POOL G04316	6% 01 May 2038	29,526	33,821
	FED HM LN PC POOL G04725	5% 01 Oct 2036	37,972	41,851
	FED HM LN PC POOL G04776	5.5% 01 Jul 2038	90,495	101,542
	FED HM LN PC POOL G04891	5.5% 01 Jan 2038	20,774	23,397
	FED HM LN PC POOL G04913	5% 01 Mar 2038	77,402	85,399
	FED HM LN PC POOL G04916	5% 01 Dec 2035	41,361	45,629
	FED HM LN PC POOL G04920	6% 01 Nov 2038	10,661	12,232
	FED HM LN PC POOL G04924	6% 01 Nov 2038	13,873	15,898
	FED HM LN PC POOL G04986	5.5% 01 Nov 2037	99,064	111,443
	FED HM LN PC POOL G05120	5.5% 01 Dec 2038	22,205	24,931
	FED HM LN PC POOL G05132	5% 01 Dec 2038	891	983
	FED HM LN PC POOL G05179	5.5% 01 Jan 2039	12,286	13,796
	FED HM LN PC POOL G05299	4.5% 01 Jun 2038	108,537	117,811
	FED HM LN PC POOL G05397	4.5% 01 Apr 2039	167,124	181,623
	FED HM LN PC POOL G05432	6% 01 Apr 2039	110,409	126,548
	FED HM LN PC POOL G05666	6% 01 Apr 2038	7,815	8,971
	FED HM LN PC POOL G05816	5.5% 01 Nov 2038	94,913	106,679
	FED HM LN PC POOL G05922	5.5% 01 Jul 2039	19,727	22,162
	FED HM LN PC POOL G05958	5% 01 Aug 2040	75,487	83,343
	FED HM LN PC POOL G06012	4% 01 Sep 2040	59,849	64,972
	FED HM LN PC POOL G06021	5.5% 01 Jan 2040	67,518	75,831
	FED HM LN PC POOL G06193	5.5% 01 May 2040	10,630	11,935
	FED HM LN PC POOL G06800	4% 01 Oct 2041	292,556	314,040
	FED HM LN PC POOL G06892	4% 01 Jan 2042	154,593	165,454
	FED HM LN PC POOL G06970	4% 01 Jun 2041	161,906	173,774
	FED HM LN PC POOL G07068	5% 01 Jul 2041	81,537	89,867
	FED HM LN PC POOL G07083	4% 01 Jul 2042	147,353	159,121
	FED HM LN PC POOL G07216	4% 01 Jul 2042	184,293	197,467
	FED HM LN PC POOL G07266	4% 01 Dec 2042	639,227	684,985
	FED HM LN PC POOL G07459	3.5% 01 Aug 2043	839,170	885,104
	FED HM LN PC POOL G07519	5.5% 01 Apr 2039	73,717	82,830
	FED HM LN PC POOL G07574	6% 01 May 2040	34,231	39,024

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			Shares/ Par Value	
	FED HM LN PC POOL G07642	5% 01 Oct 2041	560,715	617,878
	FED HM LN PC POOL G07842	4.5% 01 Jul 2044	202,959	220,458
	FED HM LN PC POOL G07924	3.5% 01 Jan 2045	1,511,843	1,600,370
	FED HM LN PC POOL G08160	5.5% 01 Nov 2036	245,250	275,654
	FED HM LN PC POOL G08210	6% 01 Jul 2037	71,598	82,124
	FED HM LN PC POOL G08255	5% 01 Mar 2038	67,275	74,185
	FED HM LN PC POOL G08256	5.5% 01 Mar 2038	393,424	441,439
	FED HM LN PC POOL G08271	6% 01 May 2038	15,729	18,049
	FED HM LN PC POOL G08273	5.5% 01 Jun 2038	14,442	16,222
	FED HM LN PC POOL G08323	5% 01 Feb 2039	72,583	80,041
	FED HM LN PC POOL G08368	4.5% 01 Oct 2039	20,908	22,707
	FED HM LN PC POOL G08372	4.5% 01 Nov 2039	83,157	90,334
	FED HM LN PC POOL G08447	4.5% 01 May 2041	59,937	65,139
	FED HM LN PC POOL G08479	3.5% 01 Mar 2042	283,140	298,625
	FED HM LN PC POOL G08524	3% 01 Mar 2043	2,486,404	2,562,614
	FED HM LN PC POOL G08525	3% 01 May 2043	759,555	782,652
	FED HM LN PC POOL G08528	3% 01 Apr 2043	1,014,106	1,045,075
	FED HM LN PC POOL G08534	3% 01 Jun 2043	91,830	94,553
	FED HM LN PC POOL G08537	3% 01 Jul 2043	2,082,371	2,145,590
	FED HM LN PC POOL G08540	3% 01 Aug 2043	420,065	432,727
	FED HM LN PC POOL G08549	4.5% 01 Sep 2043	73,052	79,261
	FED HM LN PC POOL G08558	4% 01 Nov 2043	122,359	130,310
	FED HM LN PC POOL G08559	4.5% 01 Nov 2043	270,928	293,012
	FED HM LN PC POOL G08578	4.5% 01 Mar 2044	361,359	388,901
	FED HM LN PC POOL G08626	3% 01 Feb 2045	598,446	613,765
	FED HM LN PC POOL G08635	3% 01 Apr 2045	700,528	719,637
	FED HM LN PC POOL G08636	3.5% 01 Apr 2045	390,243	407,702
	FED HM LN PC POOL G08653	3% 01 Jul 2045	1,285,650	1,318,712
	FED HM LN PC POOL G08654	3.5% 01 Jul 2045	557,313	582,233
	FED HM LN PC POOL G08658	3% 01 Aug 2045	827,284	847,783
	FED HM LN PC POOL G08659	3.5% 01 Aug 2045	2,089,575	2,182,920
	FED HM LN PC POOL G08666	3% 01 Sep 2045	2,193,826	2,248,150
	FED HM LN PC POOL G08671	3.5% 01 Oct 2045	679,307	709,659
	FED HM LN PC POOL G08676	3.5% 01 Nov 2045	1,339,204	1,399,882
	FED HM LN PC POOL G08681	3.5% 01 Dec 2045	1,640,464	1,714,795
	FED HM LN PC POOL G08686	3% 01 Jan 2046	1,763,636	1,807,343
	FED HM LN PC POOL G08693	3.5% 01 Mar 2046	962,614	1,005,613
	FED HM LN PC POOL G08698	3.5% 01 Mar 2046	1,797,810	1,880,090
	FED HM LN PC POOL G08699	4% 01 Mar 2046	453,470	480,335
	FED HM LN PC POOL G08701	3% 01 Apr 2046	1,824,900	1,870,144
	FED HM LN PC POOL G08705	3% 01 May 2046	550,083	563,722
	FED HM LN PC POOL G08706	3.5% 01 May 2046	329,990	344,139
	FED HM LN PC POOL G08708	4.5% 01 May 2046	487,886	521,992
	FED HM LN PC POOL G08711	3.5% 01 Jun 2046	561,637	586,581
	FED HM LN PC POOL G08715	3% 01 Aug 2046	233,144	238,926
	FED HM LN PC POOL G08722	3.5% 01 Sep 2046	1,025,369	1,071,218
	FED HM LN PC POOL G08726	3% 01 Oct 2046	1,886,963	1,933,805
	FED HM LN PC POOL G08729	4.5% 01 Sep 2046	366,023	388,484
	FED HM LN PC POOL G08730	4.5% 01 Oct 2046	860,235	916,013
	FED HM LN PC POOL G08732	3% 01 Nov 2046	2,909,204	2,981,422
	FED HM LN PC POOL G08735	4.5% 01 Oct 2046	35,809	37,958

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			Shares/ Par Value	
	FED HM LN PC POOL G08737	3% 01 Dec 2046	1,125,732	1,153,677
	FED HM LN PC POOL G08741	3% 01 Jan 2047	2,650,197	2,715,985
	FED HM LN PC POOL G08743	4% 01 Jan 2047	2,059,072	2,170,349
	FED HM LN PC POOL G08745	4.5% 01 Jan 2047	453,173	482,034
	FED HM LN PC POOL G08747	3% 01 Feb 2047	2,776,198	2,845,079
	FED HM LN PC POOL G08748	3.5% 01 Feb 2047	191,029	198,850
	FED HM LN PC POOL G08757	3.5% 01 Apr 2047	836,904	869,362
	FED HM LN PC POOL G08767	4% 01 Jun 2047	299,656	315,407
	FED HM LN PC POOL G08774	3.5% 01 Aug 2047	1,899,748	1,973,656
	FED HM LN PC POOL G08779	3.5% 01 Sep 2047	2,100,304	2,183,346
	FED HM LN PC POOL G08784	3.5% 01 Oct 2047	1,978,583	2,058,739
	FED HM LN PC POOL G08785	4% 01 Oct 2047	2,155,143	2,266,176
	FED HM LN PC POOL G08788	3.5% 01 Nov 2047	2,184,715	2,270,051
	FED HM LN PC POOL G08789	4% 01 Nov 2047	2,482,034	2,612,668
	FED HM LN PC POOL G08805	4% 01 Mar 2048	1,391,469	1,464,714
	FED HM LN PC POOL G08809	4% 01 Apr 2048	1,156,597	1,215,598
	FED HM LN PC POOL G08818	4.5% 01 Jun 2048	1,852,520	1,949,985
	FED HM LN PC POOL G08824	4% 01 Jul 2048	2,959,784	3,088,355
	FED HM LN PC POOL G08831	4% 01 Aug 2048	3,262,880	3,399,055
	FED HM LN PC POOL G08832	4.5% 01 Aug 2048	1,237,667	1,308,946
	FED HM LN PC POOL G08836	4% 01 Sep 2048	3,240,216	3,376,732
	FED HM LN PC POOL G08837	4.5% 01 Sep 2048	871,182	918,593
	FED HM LN PC POOL G08838	5% 01 Sep 2048	676,285	723,052
	FED HM LN PC POOL G08842	4% 01 Oct 2048	674,225	702,326
	FED HM LN PC POOL G08847	4% 01 Nov 2048	985,216	1,024,939
	FED HM LN PC POOL G08848	4.5% 01 Nov 2048	1,556,175	1,639,872
	FED HM LN PC POOL G08853	4.5% 01 Dec 2048	801,350	843,578
	FED HM LN PC POOL G08858	4.5% 01 Jan 2049	1,704,004	1,793,691
	FED HM LN PC POOL G08866	4% 01 Mar 2049	404,996	421,082
	FED HM LN PC POOL G08874	5% 01 Apr 2049	329,098	352,038
	FED HM LN PC POOL G08876	3.5% 01 May 2049	3,504,088	3,604,133
	FED HM LN PC POOL G08881	3.5% 01 Jun 2049	1,696,271	1,745,066
	FED HM LN PC POOL G14047	5.5% 01 Dec 2024	27,786	28,777
	FED HM LN PC POOL G16093	3% 01 Feb 2032	1,379,806	1,423,250
	FED HM LN PC POOL G16122	2.5% 01 Feb 2032	582,403	591,653
	FED HM LN PC POOL G16737	3% 01 Jan 2034	328,466	337,748
	FED HM LN PC POOL G18188	4.5% 01 Apr 2022	9,847	10,170
	FED HM LN PC POOL G18549	2.5% 01 Apr 2030	955,010	971,904
	FED HM LN PC POOL G18622	2.5% 01 Dec 2031	1,132,895	1,148,710
	FED HM LN PC POOL G18631	2.5% 01 Feb 2032	1,585,832	1,605,046
	FED HM LN PC POOL G18637	3.5% 01 Feb 2032	749,644	780,120
	FED HM LN PC POOL G18643	2.5% 01 May 2032	167,949	169,983
	FED HM LN PC POOL G18648	3.5% 01 Jun 2032	245,507	255,485
	FED HM LN PC POOL G18659	3% 01 Sep 2032	1,432,123	1,472,813
	FED HM LN PC POOL G18670	3% 01 Dec 2032	686,432	705,955
	FED HM LN PC POOL G18673	3% 01 Jan 2033	610,440	627,795
	FED HM LN PC POOL G18681	3% 01 Mar 2033	2,987,074	3,072,024
	FED HM LN PC POOL G18692	3.5% 01 Jun 2033	589,953	612,249
	FED HM LN PC POOL G18710	3.5% 01 Oct 2033	839,017	870,975
	FED HM LN PC POOL G18715	3% 01 Dec 2033	116,520	119,622
	FED HM LN PC POOL G30406	5.5% 01 Jul 2028	58,570	63,174

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			Shares/ Par Value	
	FED HM LN PC POOL G30759	5% 01 Jun 2031	22,513	24,044
	FED HM LN PC POOL G30786	5% 01 Feb 2028	35,924	38,346
	FED HM LN PC POOL G60038	3.5% 01 Jan 2044	364,276	384,199
	FED HM LN PC POOL G60069	3% 01 Apr 2045	492,903	507,713
	FED HM LN PC POOL G60174	4% 01 Oct 2043	466,013	500,178
	FED HM LN PC POOL G60187	3% 01 Aug 2045	33,632	34,549
	FED HM LN PC POOL G60412	4% 01 Dec 2045	604,711	641,168
	FED HM LN PC POOL G60480	4.5% 01 Nov 2045	236,690	255,199
	FED HM LN PC POOL G60703	4% 01 Sep 2046	956,927	1,010,705
	FED HM LN PC POOL G60855	4.5% 01 Dec 2045	361,853	389,365
	FED HM LN PC POOL G60919	4.5% 01 Sep 2046	352,528	378,647
	FED HM LN PC POOL G61228	4% 01 Aug 2047	1,184,005	1,251,096
	FED HM LN PC POOL G61281	3.5% 01 Jan 2048	1,095,533	1,142,354
	FED HM LN PC POOL G61464	4% 01 Oct 2046	1,030,165	1,095,054
	FED HM LN PC POOL G61467	4% 01 Nov 2047	2,215,142	2,315,059
	FED HM LN PC POOL G61623	3% 01 Apr 2047	302,420	309,924
	FED HM LN PC POOL G61658	5% 01 Aug 2048	161,324	172,606
	FED HM LN PC POOL G61722	3.5% 01 Feb 2048	1,245,361	1,293,983
	FED HM LN PC POOL G61785	3.5% 01 Jan 2048	481,118	499,371
	FED HM LN PC POOL G61840	4% 01 Dec 2048	671,883	701,901
	FED HM LN PC POOL G62022	3% 01 Apr 2048	1,277,544	1,302,971
	FED HM LN PC POOL J05098	4.5% 01 Jun 2022	25,543	26,380
	FED HM LN PC POOL J13583	3.5% 01 Nov 2025	71,035	73,636
	FED HM LN PC POOL J17233	3% 01 Nov 2026	229,508	235,303
	FED HM LN PC POOL J31961	3.5% 01 Mar 2027	73,414	76,119
	FED HM LN PC POOL J35797	2.5% 01 Dec 2031	1,363,226	1,382,237
	FED HM LN PC POOL J36173	2.5% 01 Jan 2032	1,397,419	1,414,325
	FED HM LN PC POOL J36214	2.5% 01 Feb 2032	738,082	747,015
	FED HM LN PC POOL J37005	3.5% 01 May 2032	1,415,336	1,471,843
	FED HM LN PC POOL J38057	3% 01 Dec 2032	947,809	974,708
	FED HM LN PC POOL Q00093	4% 01 Apr 2041	444,163	476,635
	FED HM LN PC POOL Q00291	5% 01 Apr 2041	208,670	230,072
	FED HM LN PC POOL Q00876	4.5% 01 May 2041	162,718	176,764
	FED HM LN PC POOL Q00927	5% 01 May 2041	61,163	67,370
	FED HM LN PC POOL Q01237	4.5% 01 Jul 2041	74,205	80,829
	FED HM LN PC POOL Q01348	4.5% 01 Jun 2041	173,875	188,967
	FED HM LN PC POOL Q01443	4.5% 01 Jun 2041	183,418	199,339
	FED HM LN PC POOL Q01798	4.5% 01 Jul 2041	42,956	46,685
	FED HM LN PC POOL Q01936	5% 01 Jun 2041	20,867	22,321
	FED HM LN PC POOL Q02583	4.5% 01 Aug 2041	31,894	33,963
	FED HM LN PC POOL Q04108	4% 01 Oct 2041	168,387	180,459
	FED HM LN PC POOL Q04461	4% 01 Nov 2041	230,268	246,836
	FED HM LN PC POOL Q06274	3.5% 01 Feb 2042	173,173	182,653
	FED HM LN PC POOL Q06344	4% 01 Feb 2042	286,080	306,675
	FED HM LN PC POOL Q09004	3.5% 01 Jun 2042	222,999	235,207
	FED HM LN PC POOL Q09341	3% 01 Jun 2042	59,428	61,271
	FED HM LN PC POOL Q09813	3.5% 01 Aug 2042	654,201	690,658
	FED HM LN PC POOL Q09896	3.5% 01 Aug 2042	329,819	347,876
	FED HM LN PC POOL Q12143	3.5% 01 Oct 2042	242,056	255,309
	FED HM LN PC POOL Q12544	3% 01 Oct 2042	787,965	811,848
	FED HM LN PC POOL Q13765	4% 01 Dec 2042	147,420	158,834

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			Shares/ Par Value	
	FED HM LN PC POOL Q14038	3.5% 01 Dec 2042	554,451	585,496
	FED HM LN PC POOL Q14039	3.5% 01 Dec 2042	416,979	439,458
	FED HM LN PC POOL Q14321	3% 01 Dec 2042	699,763	721,308
	FED HM LN PC POOL Q15885	3% 01 Feb 2043	331,967	342,089
	FED HM LN PC POOL Q16084	3% 01 Mar 2043	1,512,719	1,559,015
	FED HM LN PC POOL Q16644	3.5% 01 Mar 2043	2,603,367	2,747,745
	FED HM LN PC POOL Q16893	3.5% 01 Apr 2043	1,310,829	1,384,000
	FED HM LN PC POOL Q17453	3.5% 01 Apr 2043	967,144	1,020,086
	FED HM LN PC POOL Q18305	3.5% 01 May 2043	80,709	85,067
	FED HM LN PC POOL Q18306	3.5% 01 May 2043	136,962	144,450
	FED HM LN PC POOL Q19475	3.5% 01 Jun 2043	764,190	806,078
	FED HM LN PC POOL Q19476	3.5% 01 Jun 2043	677,406	714,372
	FED HM LN PC POOL Q19909	3% 01 Jul 2043	440,915	454,165
	FED HM LN PC POOL Q20172	3% 01 Jul 2043	1,560,071	1,607,496
	FED HM LN PC POOL Q20542	3% 01 Jul 2043	865,021	890,969
	FED HM LN PC POOL Q20570	3.5% 01 Aug 2043	1,100,049	1,158,003
	FED HM LN PC POOL Q20680	4% 01 Oct 2043	83,773	89,389
	FED HM LN PC POOL Q20780	3.5% 01 Aug 2043	544,184	579,750
	FED HM LN PC POOL Q22402	4.5% 01 Oct 2043	355,414	386,237
	FED HM LN PC POOL Q22915	4.5% 01 Nov 2043	286,299	309,386
	FED HM LN PC POOL Q23677	4.5% 01 Dec 2043	89,626	96,459
	FED HM LN PC POOL Q23891	4% 01 Dec 2043	309,489	326,171
	FED HM LN PC POOL Q25083	4.5% 01 Mar 2044	333,226	358,931
	FED HM LN PC POOL Q25625	4% 01 Apr 2044	1,138,650	1,212,115
	FED HM LN PC POOL Q26154	4.5% 01 May 2044	253,619	267,756
	FED HM LN PC POOL Q26367	4% 01 May 2044	373,636	399,980
	FED HM LN PC POOL Q26423	4.5% 01 May 2044	1,900	2,001
	FED HM LN PC POOL Q27903	4% 01 Aug 2044	601,052	637,260
	FED HM LN PC POOL Q28759	4.5% 01 Oct 2044	103,490	109,245
	FED HM LN PC POOL Q29182	3.5% 01 Oct 2044	511,002	534,743
	FED HM LN PC POOL Q29187	4.5% 01 Oct 2044	148,159	159,392
	FED HM LN PC POOL Q29863	3.5% 01 Nov 2044	426,769	446,192
	FED HM LN PC POOL Q31285	3.5% 01 Feb 2045	2,595,233	2,711,354
	FED HM LN PC POOL Q32857	3% 01 Apr 2045	829,499	851,094
	FED HM LN PC POOL Q33869	4% 01 Jun 2045	1,927,092	2,043,414
	FED HM LN PC POOL Q34590	3% 01 Jul 2045	1,336,256	1,370,220
	FED HM LN PC POOL Q34661	3% 01 Jul 2045	767,871	786,914
	FED HM LN PC POOL Q34967	4% 01 Jul 2045	956,460	1,015,170
	FED HM LN PC POOL Q35225	3.5% 01 Aug 2045	887,879	927,568
	FED HM LN PC POOL Q35614	3.5% 01 Aug 2045	1,379,930	1,449,152
	FED HM LN PC POOL Q36238	4% 01 Sep 2045	621,608	659,177
	FED HM LN PC POOL Q37234	3.5% 01 Nov 2045	1,493,781	1,560,541
	FED HM LN PC POOL Q37359	3% 01 Nov 2045	90,976	93,887
	FED HM LN PC POOL Q37646	3% 01 Dec 2045	152,234	155,999
	FED HM LN PC POOL Q37812	3% 01 Dec 2045	182,685	187,194
	FED HM LN PC POOL Q38470	4% 01 Jan 2046	337,899	355,617
	FED HM LN PC POOL Q39438	4% 01 Mar 2046	750,741	795,261
	FED HM LN PC POOL Q40375	3.5% 01 May 2046	200,561	209,253
	FED HM LN PC POOL Q43252	3% 01 Sep 2046	1,903,481	1,950,733
	FED HM LN PC POOL Q44029	3.5% 01 Aug 2046	1,197,191	1,256,085
	FED HM LN PC POOL Q44452	3% 01 Nov 2046	4,996,655	5,120,693

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			Shares/ Par Value	
	FED HM LN PC POOL Q44663	3% 01 Nov 2046	1,808,136	1,852,480
	FED HM LN PC POOL Q45097	3.5% 01 Dec 2046	1,436,350	1,494,086
	FED HM LN PC POOL Q45219	3.5% 01 Jan 2045	1,775,218	1,857,022
	FED HM LN PC POOL Q45252	3% 01 Jan 2047	1,089,207	1,116,245
	FED HM LN PC POOL Q45695	3.5% 01 Jan 2047	830,075	862,640
	FED HM LN PC POOL Q45744	3.5% 01 Jan 2047	537,209	558,244
	FED HM LN PC POOL Q45872	3% 01 Jan 2047	107,712	110,385
	FED HM LN PC POOL Q46539	4.5% 01 Mar 2047	137,063	144,779
	FED HM LN PC POOL Q46883	5% 01 Mar 2047	329,449	353,446
	FED HM LN PC POOL Q47305	4.5% 01 Mar 2047	303,724	320,603
	FED HM LN PC POOL Q47602	4.5% 01 Apr 2047	274,881	290,819
	FED HM LN PC POOL Q47623	4% 01 Apr 2047	1,454,238	1,534,168
	FED HM LN PC POOL Q47884	4% 01 May 2047	1,784,631	1,878,663
	FED HM LN PC POOL Q48093	4.5% 01 May 2047	273,089	289,692
	FED HM LN PC POOL Q49100	4% 01 Jul 2047	3,176,416	3,340,724
	FED HM LN PC POOL Q49552	3.5% 01 Jul 2047	2,564,644	2,664,225
	FED HM LN PC POOL Q49888	3.5% 01 Aug 2047	945,779	981,795
	FED HM LN PC POOL Q50035	3.5% 01 Aug 2047	2,046,745	2,125,871
	FED HM LN PC POOL Q51268	3.5% 01 Oct 2047	4,142,246	4,303,646
	FED HM LN PC POOL Q51334	4% 01 Oct 2047	1,193,766	1,254,935
	FED HM LN PC POOL Q51644	3.5% 01 Oct 2047	1,643,491	1,707,726
	FED HM LN PC POOL Q53535	3.5% 01 Jan 2048	1,655,851	1,721,350
	FED HM LN PC POOL Q57913	4% 01 Aug 2048	835,515	868,715
	FED HM LN PC POOL Q57957	4.5% 01 Aug 2048	912,028	962,807
	FED HM LN PC POOL Q58588	4.5% 01 Sep 2048	482,801	508,901
	FED HM LN PC POOL Q59812	4% 01 Nov 2048	616,332	641,935
	FED HM LN PC POOL SB0016	3% 01 Jun 2034	1,125,072	1,153,760
	FED HM LN PC POOL SD0067	5.5% 01 Jun 2049	7,144,288	7,712,160
	FED HM LN PC POOL SD0093	5% 01 Oct 2049	1,221,628	1,304,276
	FED HM LN PC POOL SD0127	3% 01 Dec 2048	3,234,651	3,297,213
	FED HM LN PC POOL SD8001	3.5% 01 Jul 2049	1,818,195	1,869,173
	FED HM LN PC POOL SD8002	4.5% 01 Jul 2049	1,667,723	1,757,312
	FED HM LN PC POOL SD8003	4% 01 Jul 2049	1,854,205	1,927,608
	FED HM LN PC POOL SD8005	3.5% 01 Aug 2049	2,022,316	2,078,390
	FED HM LN PC POOL SD8010	3% 01 Sep 2049	5,979,885	6,068,380
	FED HM LN PC POOL SD8016	3% 01 Oct 2049	2,739,399	2,782,421
	FED HM LN PC POOL SD8017	3.5% 01 Oct 2049	1,659,570	1,708,569
	FED HM LN PC POOL SD8030	3% 01 Dec 2049	2,756,094	2,796,732
	FED HM LN PC POOL SD8036	3% 01 Jan 2050	3,269,704	3,319,047
	FED HM LN PC POOL V61427	2.5% 01 Dec 2031	675,376	685,401
	FED HM LN PC POOL V80509	4% 01 Oct 2043	165,523	176,832
	FED HM LN PC POOL V80589	4.5% 01 Oct 2043	138,194	149,663
	FED HM LN PC POOL V80597	4.5% 01 Oct 2043	71,538	75,538
	FED HM LN PC POOL V81992	4% 01 Oct 2045	1,328,238	1,408,310
	FED HM LN PC POOL V82605	3% 01 Sep 2046	1,484,043	1,522,716
	FED HM LN PC POOL V82645	3% 01 Oct 2046	2,283,848	2,340,541
	FED HM LN PC POOL V82781	3% 01 Dec 2046	1,906,846	1,954,180
	FED HM LN PC POOL Z40054	4% 01 Jul 2042	1,073,158	1,151,595
	FED HM LN PC POOL Z60007	5% 01 Apr 2023	75,308	80,375
	FED HM LN PC POOL ZM0037	3.5% 01 Aug 2045	2,198,403	2,295,246
	FED HM LN PC POOL ZN3190	4.5% 01 Feb 2049	1,030,485	1,084,558

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			Shares/ Par Value	
	FED HM LN PC POOL ZT1595	4.5% 01 Jan 2049	626,537	659,087
	FED HM LN PC POOL ZT1710	4% 01 Feb 2049	17,389	18,067
	FED HM LN PC POOL ZT1867	3% 01 Apr 2049	1,255,592	1,274,973
	FED HM LN PC POOL ZT2088	4.5% 01 Jun 2049	384,418	404,413
	FEDERAL HOME LOAN BANK	5.5% 15 Jul 2036	100,000	140,567
	FEDERAL HOME LOAN BANK	3% 12 Oct 2021	4,700,000	4,814,963
	FEDEX CORP	4.1% 01 Feb 2045	1,000,000	970,575
	FEDEX CORP	4.95% 17 Oct 2048	1,300,000	1,421,236
	FIDELITY NATL INFO SERV	3.75% 21 May 2029	3,300,000	3,617,632
	FIFTH THIRD BANCORP	3.65% 25 Jan 2024	4,805,000	5,071,766
	FIRSTENERGY CORP	4.85% 15 Jul 2047	2,000,000	2,379,266
	FISERV INC	2.75% 01 Jul 2024	4,780,000	4,864,438
	FLORIDA POWER + LIGHT CO	3.95% 01 Mar 2048	2,000,000	2,282,480
	FMC CORP	3.45% 01 Oct 2029	1,500,000	1,550,971
	FNMA POOL 190391	1% 01 Sep 2038	830	952
	FNMA POOL 190396	1% 01 Jun 2039	219,763	238,355
	FNMA POOL 190399	1% 01 Nov 2039	153,416	172,151
	FNMA POOL 254797	5% 01 Jun 2023	92,980	99,199
	FNMA POOL 255498	5.5% 01 Dec 2034	46,729	52,598
	FNMA POOL 256476	6% 01 Nov 2036	1,194	1,369
	FNMA POOL 256866	5% 01 Aug 2027	150,984	161,061
	FNMA POOL 310125	1% 01 May 2028	580,234	589,935
	FNMA POOL 310157	1% 01 Sep 2041	156,488	175,692
	FNMA POOL 310185	1% 01 Jul 2026	334,640	368,082
	FNMA POOL 506482	6.5% 01 Jul 2029	1,116	1,239
	FNMA POOL 721502	5% 01 Jul 2033	500	551
	FNMA POOL 725250	1% 01 Mar 2034	185,250	204,136
	FNMA POOL 725422	1% 01 Apr 2034	391,413	431,382
	FNMA POOL 735228	1% 01 Feb 2035	101,899	114,654
	FNMA POOL 735288	1% 01 Mar 2035	62,503	68,883
	FNMA POOL 735484	1% 01 May 2035	374,056	412,176
	FNMA POOL 735591	1% 01 Jun 2035	78,611	86,630
	FNMA POOL 735676	1% 01 Jul 2035	109,387	120,539
	FNMA POOL 735893	1% 01 Oct 2035	89,264	98,399
	FNMA POOL 735925	1% 01 Oct 2035	34,471	37,994
	FNMA POOL 738166	5% 01 Sep 2033	591	631
	FNMA POOL 745275	1% 01 Feb 2036	125,172	137,981
	FNMA POOL 745873	1% 01 Oct 2036	81,706	91,974
	FNMA POOL 745932	1% 01 Nov 2036	25,171	28,539
	FNMA POOL 747428	5.5% 01 Oct 2033	112,547	126,211
	FNMA POOL 749079	5.5% 01 Dec 2033	146,269	161,652
	FNMA POOL 763978	5.5% 01 Dec 2033	97,786	109,607
	FNMA POOL 809620	5% 01 Feb 2035	76,161	82,993
	FNMA POOL 822042	5% 01 Apr 2035	6,532	7,116
	FNMA POOL 826966	5.5% 01 Jun 2035	3,874	4,355
	FNMA POOL 829196	5% 01 Jul 2035	69,169	76,119
	FNMA POOL 831017	6% 01 Sep 2035	3,235	3,707
	FNMA POOL 831822	5.5% 01 Sep 2036	54,117	60,739
	FNMA POOL 831832	6% 01 Sep 2036	24,480	27,935
	FNMA POOL 833126	5% 01 Sep 2035	36,439	40,120
	FNMA POOL 835783	5% 01 Sep 2035	57,539	63,181

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			Shares/ Par Value	
	FNMA POOL 836361	5% 01 Oct 2035	90,008	99,122
	FNMA POOL 836427	5% 01 Oct 2035	407,858	448,924
	FNMA POOL 849299	5.5% 01 Jan 2036	200,273	225,060
	FNMA POOL 871058	5.5% 01 Jan 2037	115,992	129,987
	FNMA POOL 880622	5.5% 01 Apr 2036	16,932	19,005
	FNMA POOL 886090	6.5% 01 Jul 2036	4,027	4,469
	FNMA POOL 886958	6% 01 Jun 2036	70,550	80,647
	FNMA POOL 888131	1% 01 Feb 2037	20,939	23,480
	FNMA POOL 888173	1% 01 Nov 2036	142,355	160,241
	FNMA POOL 888204	1% 01 Apr 2026	119,478	131,394
	FNMA POOL 888219	1% 01 Mar 2037	95,101	106,855
	FNMA POOL 888221	1% 01 Mar 2037	122,166	137,259
	FNMA POOL 889190	1% 01 Mar 2038	47,704	54,705
	FNMA POOL 889450	1% 01 Mar 2038	28,174	32,358
	FNMA POOL 889479	1% 01 Jul 2037	49,105	54,128
	FNMA POOL 889529	1% 01 Mar 2038	2,378	2,727
	FNMA POOL 889574	1% 01 Aug 2037	122,757	140,765
	FNMA POOL 889749	1% 01 Jun 2038	78,928	88,574
	FNMA POOL 889995	1% 01 Sep 2038	167,108	187,652
	FNMA POOL 889996	1% 01 Jun 2038	86,097	96,640
	FNMA POOL 890310	1% 01 Dec 2040	130,548	141,727
	FNMA POOL 890529	1% 01 Sep 2041	57,460	64,537
	FNMA POOL 890710	1% 01 Feb 2031	290,823	299,429
	FNMA POOL 891436	6% 01 Mar 2036	17,901	20,507
	FNMA POOL 892537	6.5% 01 Sep 2036	664	741
	FNMA POOL 893511	6% 01 Sep 2036	14,359	16,353
	FNMA POOL 893533	6.5% 01 Sep 2036	31,264	35,014
	FNMA POOL 893885	6% 01 Oct 2036	12,933	14,729
	FNMA POOL 897100	6.5% 01 Jul 2036	61,433	70,048
	FNMA POOL 897909	6% 01 Jan 2037	26,201	28,832
	FNMA POOL 899588	5.5% 01 Jun 2037	23,953	26,839
	FNMA POOL 899671	6.5% 01 Aug 2037	9,223	10,367
	FNMA POOL 901666	6% 01 Oct 2036	11,886	13,203
	FNMA POOL 903677	6.5% 01 Oct 2036	927	1,068
	FNMA POOL 905106	6% 01 Jan 2037	24,682	27,150
	FNMA POOL 908670	5.5% 01 Dec 2036	40,066	43,090
	FNMA POOL 913304	5.5% 01 Apr 2037	20,923	23,433
	FNMA POOL 917599	6% 01 Apr 2037	75,637	83,309
	FNMA POOL 920079	6% 01 Dec 2036	5,297	6,059
	FNMA POOL 930039	5.5% 01 Oct 2038	135,953	152,687
	FNMA POOL 931507	4.5% 01 Jul 2039	513,528	564,318
	FNMA POOL 931974	5% 01 Sep 2039	176,943	195,141
	FNMA POOL 932091	6.5% 01 Sep 2039	9,891	10,979
	FNMA POOL 932841	3.5% 01 Dec 2025	73,188	75,830
	FNMA POOL 932842	3.5% 01 Dec 2025	445,549	461,636
	FNMA POOL 933008	6% 01 Sep 2037	19,763	22,106
	FNMA POOL 933463	5.5% 01 Feb 2038	5,301	5,936
	FNMA POOL 933796	5.5% 01 May 2038	53,317	59,759
	FNMA POOL 934084	6.5% 01 Jun 2038	10,160	11,277
	FNMA POOL 935154	5.5% 01 Apr 2039	170,751	183,692
	FNMA POOL 944632	5% 01 Jul 2037	879	937

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	FNMA POOL 944748	6.5% 01 Jul 2037	20,781	23,066
	FNMA POOL 948711	6% 01 Aug 2037	14,435	16,466
	FNMA POOL 949298	6.5% 01 Oct 2037	17,239	19,135
	FNMA POOL 952459	6% 01 Sep 2037	1,012	1,155
	FNMA POOL 952656	6% 01 Aug 2037	158,094	177,288
	FNMA POOL 953613	5.5% 01 Mar 2038	77,966	87,056
	FNMA POOL 955724	6.5% 01 Nov 2037	127,557	144,661
	FNMA POOL 955803	6.5% 01 Oct 2037	18,284	20,294
	FNMA POOL 956014	6% 01 Nov 2037	9,022	9,919
	FNMA POOL 956078	6.5% 01 Dec 2037	716	797
	FNMA POOL 961118	6% 01 Apr 2038	20,407	22,438
	FNMA POOL 962567	5.5% 01 Apr 2038	785	880
	FNMA POOL 964072	5.5% 01 Jul 2038	25,016	28,019
	FNMA POOL 967691	6% 01 Jan 2038	82,057	93,801
	FNMA POOL 972541	6% 01 Feb 2038	13,577	15,504
	FNMA POOL 973241	5% 01 Mar 2038	2,907	3,197
	FNMA POOL 974965	5% 01 Apr 2038	43,722	48,108
	FNMA POOL 975103	5.5% 01 Jun 2038	23,077	25,840
	FNMA POOL 975123	5.5% 01 May 2038	51,903	58,194
	FNMA POOL 975376	5.5% 01 Jun 2038	49,314	55,357
	FNMA POOL 976851	5.5% 01 Apr 2036	999	1,074
	FNMA POOL 976990	5.5% 01 Apr 2038	168,442	189,030
	FNMA POOL 977006	6% 01 May 2038	90,519	99,593
	FNMA POOL 977077	5.5% 01 Dec 2037	56,922	63,950
	FNMA POOL 979919	6% 01 May 2038	6,280	6,952
	FNMA POOL 982530	6% 01 Jun 2038	90,673	100,798
	FNMA POOL 991042	5.5% 01 Oct 2038	692	745
	FNMA POOL 992144	6% 01 Oct 2038	11,156	12,746
	FNMA POOL 995011	1% 01 Oct 2038	173,136	197,982
	FNMA POOL 995112	1% 01 Jul 2036	104,153	117,212
	FNMA POOL 995231	1% 01 Jan 2039	4,311	4,879
	FNMA POOL 995245	1% 01 Jan 2039	130,255	143,225
	FNMA POOL 995246	1% 01 Dec 2035	26,337	29,026
	FNMA POOL 995251	1% 01 Nov 2038	29,916	34,238
	FNMA POOL 995481	1% 01 Dec 2038	75,548	84,658
	FNMA POOL 995838	1% 01 May 2039	25,933	29,113
	FNMA POOL AA0264	5% 01 Feb 2039	1,141	1,255
	FNMA POOL AA0588	5.5% 01 Feb 2039	29,103	31,263
	FNMA POOL AA8051	5.5% 01 May 2039	17,085	18,361
	FNMA POOL AA8487	4.5% 01 Jul 2039	341,888	371,004
	FNMA POOL AA9357	4.5% 01 Aug 2039	3,246	3,522
	FNMA POOL AA9591	5.5% 01 Apr 2039	4,427	4,963
	FNMA POOL AB0183	5% 01 Feb 2025	137,405	146,617
	FNMA POOL AB0194	5.5% 01 Jan 2039	215,213	241,579
	FNMA POOL AB0299	6% 01 Feb 2037	28,614	32,723
	FNMA POOL AB1080	4.5% 01 May 2040	429,122	465,995
	FNMA POOL AB1335	4.5% 01 Aug 2040	445,123	483,287
	FNMA POOL AB1387	4.5% 01 Aug 2040	298,557	324,257
	FNMA POOL AB1389	4.5% 01 Aug 2040	33,961	36,885
	FNMA POOL AB1854	4.5% 01 Nov 2040	419,658	455,788
	FNMA POOL AB2985	5.5% 01 Jan 2040	13,497	14,520

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	FNMA POOL AB3193	4.5% 01 Jun 2041	23,732	25,746
	FNMA POOL AB3738	3.5% 01 Oct 2041	605,816	638,600
	FNMA POOL AB4102	3.5% 01 Dec 2041	212,986	224,444
	FNMA POOL AB4302	3.5% 01 Jan 2042	720,533	759,523
	FNMA POOL AB5192	4% 01 May 2042	242,628	259,812
	FNMA POOL AB5250	3.5% 01 May 2042	523,223	551,534
	FNMA POOL AB5679	4% 01 Jul 2042	476,966	510,067
	FNMA POOL AB6929	3.5% 01 Nov 2042	439,384	463,162
	FNMA POOL AB7436	3% 01 Dec 2042	740,233	762,448
	FNMA POOL AB7848	3% 01 Feb 2043	1,950,585	2,010,098
	FNMA POOL AB7965	3.5% 01 Feb 2043	683,847	720,673
	FNMA POOL AB8455	3% 01 Feb 2028	243,830	251,050
	FNMA POOL AB8486	3% 01 Feb 2043	388,647	400,302
	FNMA POOL AB8796	2.5% 01 Mar 2028	400,569	405,940
	FNMA POOL AB8855	3.5% 01 Mar 2043	955,580	1,007,282
	FNMA POOL AB8881	3% 01 Apr 2043	1,002,681	1,032,749
	FNMA POOL AB8897	3% 01 Apr 2043	691,511	712,212
	FNMA POOL AB8899	3% 01 Apr 2043	802,744	826,776
	FNMA POOL AB9154	2.5% 01 Apr 2028	234,226	237,364
	FNMA POOL AB9172	2.5% 01 Apr 2028	225,477	228,493
	FNMA POOL AB9177	3.5% 01 Apr 2043	206,768	218,771
	FNMA POOL AB9187	3% 01 Apr 2043	379,399	390,699
	FNMA POOL AB9362	3.5% 01 May 2043	336,731	356,279
	FNMA POOL AB9374	3.5% 01 May 2043	212,013	223,712
	FNMA POOL AB9491	2.5% 01 May 2028	445,631	451,598
	FNMA POOL AB9779	2.5% 01 Jul 2028	399,306	404,046
	FNMA POOL AB9863	3% 01 Jul 2043	974,038	1,000,543
	FNMA POOL AC5302	6.5% 01 Nov 2039	2,878	3,195
	FNMA POOL AC6608	4.5% 01 Nov 2039	136,807	148,458
	FNMA POOL AC6795	4.5% 01 Dec 2039	85,683	92,993
	FNMA POOL AC8107	5.5% 01 Dec 2036	171,300	192,762
	FNMA POOL AC8512	4.5% 01 Dec 2039	190,044	206,339
	FNMA POOL AD0207	1% 01 Oct 2038	43,462	49,814
	FNMA POOL AD0220	1% 01 Oct 2038	166,218	190,530
	FNMA POOL AD0245	1% 01 Aug 2038	31,029	34,208
	FNMA POOL AD0255	1% 01 Jun 2039	1,912	2,193
	FNMA POOL AD0317	1% 01 Jan 2039	729	818
	FNMA POOL AD0447	1% 01 Jun 2039	19,366	22,208
	FNMA POOL AD0527	1% 01 Jun 2039	148,494	166,743
	FNMA POOL AD1656	4.5% 01 Mar 2040	220,717	239,637
	FNMA POOL AD2381	4.5% 01 Mar 2040	133,874	145,389
	FNMA POOL AD3808	4.5% 01 Apr 2040	80,896	87,825
	FNMA POOL AD4296	5% 01 Apr 2040	478,659	527,702
	FNMA POOL AD7371	5% 01 Jul 2040	95,684	105,548
	FNMA POOL AD8529	4.5% 01 Aug 2040	50,385	54,631
	FNMA POOL AD8950	5% 01 Jul 2040	47,383	52,178
	FNMA POOL AD9810	5% 01 Jul 2040	179,295	197,778
	FNMA POOL AE0025	1% 01 Jan 2040	25,733	28,890
	FNMA POOL AE0217	1% 01 Aug 2040	58,175	63,170
	FNMA POOL AE0233	1% 01 Jul 2039	94,087	105,614
	FNMA POOL AE0271	1% 01 Aug 2040	146,749	161,735

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	FNMA POOL AE0313	1% 01 Sep 2040	269,989	293,195
	FNMA POOL AE0392	1% 01 Dec 2039	34,279	38,458
	FNMA POOL AE0481	1% 01 Sep 2040	721,002	795,240
	FNMA POOL AE0691	1% 01 Oct 2040	102,932	111,573
	FNMA POOL AE0828	1% 01 Feb 2041	507,160	534,523
	FNMA POOL AE0880	1% 01 May 2040	39,265	44,217
	FNMA POOL AE0937	1% 01 Feb 2041	334,360	352,409
	FNMA POOL AE0949	1% 01 Feb 2041	349,384	374,734
	FNMA POOL AE0984	1% 01 Feb 2041	26,054	28,293
	FNMA POOL AE1856	4.5% 01 Aug 2040	51,306	54,814
	FNMA POOL AE5463	4% 01 Oct 2040	141,634	151,884
	FNMA POOL AE5745	5% 01 Feb 2034	112,710	120,466
	FNMA POOL AE6061	4.5% 01 Oct 2040	145,509	158,037
	FNMA POOL AE8714	3.5% 01 Nov 2040	661,499	697,141
	FNMA POOL AH0573	4% 01 Dec 2040	226,773	243,282
	FNMA POOL AH1114	4% 01 Dec 2040	417,508	448,875
	FNMA POOL AH2366	3.5% 01 Jan 2026	87,884	91,057
	FNMA POOL AH4428	3.5% 01 Jan 2041	420,129	442,815
	FNMA POOL AH4696	5% 01 Mar 2041	1,826	1,952
	FNMA POOL AH6789	4.5% 01 Mar 2041	175,369	187,650
	FNMA POOL AH7010	4.5% 01 Mar 2041	126,025	136,878
	FNMA POOL AI0278	4.5% 01 May 2041	3,805	4,006
	FNMA POOL AI1740	3.5% 01 Aug 2026	51,636	53,518
	FNMA POOL AI3661	5% 01 May 2041	104,740	111,963
	FNMA POOL AI4815	4.5% 01 Jun 2041	59,141	64,214
	FNMA POOL AI5507	4.5% 01 Jul 2041	136,600	146,084
	FNMA POOL AI8013	3.5% 01 Aug 2026	276,918	286,945
	FNMA POOL AJ6346	3.5% 01 Dec 2041	486,782	513,123
	FNMA POOL AJ7686	4% 01 Dec 2041	117,633	126,193
	FNMA POOL AJ8476	3.5% 01 Dec 2041	680,951	717,797
	FNMA POOL AJ9303	4% 01 Jan 2042	2,005,491	2,149,072
	FNMA POOL AK0706	3.5% 01 Feb 2027	68,646	71,282
	FNMA POOL AK2415	4% 01 Feb 2042	423,689	453,601
	FNMA POOL AK3402	4% 01 Feb 2042	202,251	216,666
	FNMA POOL AK6568	3.5% 01 Apr 2042	266,789	281,219
	FNMA POOL AK6846	3.5% 01 Apr 2042	256,571	270,455
	FNMA POOL AK7123	4% 01 Apr 2042	22,071	22,957
	FNMA POOL AK7506	4% 01 Apr 2042	1,221,460	1,306,480
	FNMA POOL AK9393	3.5% 01 Apr 2042	1,091,774	1,150,580
	FNMA POOL AL0082	1% 01 Oct 2039	15,615	17,534
	FNMA POOL AL0414	1% 01 Sep 2040	34,506	38,756
	FNMA POOL AL0443	1% 01 Apr 2029	101,660	108,460
	FNMA POOL AL0484	1% 01 May 2040	47,328	53,126
	FNMA POOL AL0520	1% 01 Jul 2041	85,158	95,518
	FNMA POOL AL0615	1% 01 Sep 2040	45,063	50,591
	FNMA POOL AL1176	1% 01 Oct 2039	45,184	51,274
	FNMA POOL AL1319	1% 01 Oct 2041	412,749	448,253
	FNMA POOL AL1547	1% 01 Nov 2041	213,177	230,781
	FNMA POOL AL1862	1% 01 Apr 2027	132,168	136,373
	FNMA POOL AL2276	1% 01 Sep 2027	360,965	370,440
	FNMA POOL AL2374	1% 01 Dec 2041	680,654	733,693

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	FNMA POOL AL3000	1% 01 Dec 2042	1,654,232	1,743,635
	FNMA POOL AL3174	1% 01 Feb 2028	299,242	303,515
	FNMA POOL AL3195	1% 01 Mar 2028	663,460	672,328
	FNMA POOL AL3299	1% 01 Feb 2028	139,674	143,342
	FNMA POOL AL3304	1% 01 Mar 2028	318,321	328,020
	FNMA POOL AL3315	1% 01 Mar 2043	426,179	453,701
	FNMA POOL AL3320	1% 01 Mar 2043	2,406,130	2,536,310
	FNMA POOL AL3352	1% 01 Jun 2040	35,913	41,183
	FNMA POOL AL3498	1% 01 May 2043	545,350	577,011
	FNMA POOL AL3615	1% 01 Dec 2026	116,246	120,445
	FNMA POOL AL3650	1% 01 Feb 2041	207,483	228,477
	FNMA POOL AL3652	1% 01 Oct 2040	242,954	278,607
	FNMA POOL AL3865	1% 01 Jul 2043	94,265	99,482
	FNMA POOL AL4608	1% 01 Dec 2043	565,330	608,415
	FNMA POOL AL5218	1% 01 Mar 2044	386,244	423,394
	FNMA POOL AL5229	1% 01 Jan 2044	159,132	174,877
	FNMA POOL AL5315	1% 01 Jun 2042	620,348	665,414
	FNMA POOL AL5616	1% 01 Sep 2041	300,453	337,226
	FNMA POOL AL5744	1% 01 Sep 2029	287,399	299,012
	FNMA POOL AL5783	1% 01 Jul 2041	81,578	93,400
	FNMA POOL AL6004	1% 01 Dec 2043	17,453	18,954
	FNMA POOL AL6019	1% 01 Nov 2028	938,233	950,785
	FNMA POOL AL6226	1% 01 Jan 2030	770,967	781,279
	FNMA POOL AL6289	1% 01 Feb 2042	91,017	100,807
	FNMA POOL AL6317	1% 01 Sep 2030	46,965	50,135
	FNMA POOL AL6325	1% 01 Oct 2044	1,240,074	1,276,624
	FNMA POOL AL6432	1% 01 Jan 2045	309,858	328,721
	FNMA POOL AL6586	1% 01 Oct 2043	527,898	556,424
	FNMA POOL AL6598	1% 01 Apr 2030	448,673	466,838
	FNMA POOL AL6763	1% 01 May 2030	1,449,956	1,494,593
	FNMA POOL AL7121	1% 01 Jan 2044	741,490	763,649
	FNMA POOL AL7204	1% 01 Oct 2043	82,004	90,261
	FNMA POOL AL7800	1% 01 Nov 2030	789,679	801,457
	FNMA POOL AL7801	1% 01 Nov 2030	803,784	816,112
	FNMA POOL AL7924	1% 01 Dec 2028	95,550	105,059
	FNMA POOL AL8083	1% 01 Mar 2029	283,018	311,190
	FNMA POOL AL8270	1% 01 Jun 2030	486,151	492,657
	FNMA POOL AL8340	1% 01 Feb 2045	381,889	412,935
	FNMA POOL AL8776	1% 01 Jul 2046	614,498	639,827
	FNMA POOL AL9105	1% 01 Oct 2046	492,997	527,635
	FNMA POOL AL9282	1% 01 Jun 2046	2,121,171	2,242,939
	FNMA POOL AL9318	1% 01 Oct 2043	1,383,924	1,484,017
	FNMA POOL AL9432	1% 01 Oct 2046	339,708	347,932
	FNMA POOL AL9563	1% 01 Nov 2046	244,629	251,080
	FNMA POOL AL9578	1% 01 Jun 2045	2,389,456	2,554,815
	FNMA POOL AL9781	1% 01 Feb 2046	685,160	743,350
	FNMA POOL AL9994	1% 01 Apr 2032	1,967,887	1,998,060
	FNMA POOL AO1214	3.5% 01 Apr 2042	900,392	949,110
	FNMA POOL AO2976	3.5% 01 May 2042	857,421	903,812
	FNMA POOL AO4144	4% 01 Jun 2042	555,757	594,505
	FNMA POOL AO7152	3.5% 01 Aug 2042	751,448	792,109

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			Shares/ Par Value	
	FNMA POOL AP2088	4% 01 Aug 2042	391,608	418,744
	FNMA POOL AQ9328	3.5% 01 Jan 2043	1,645,900	1,734,937
	FNMA POOL AQ9330	3.5% 01 Jan 2043	453,941	478,444
	FNMA POOL AQ9362	2.5% 01 Jan 2028	617,341	625,607
	FNMA POOL AR1995	3.5% 01 Feb 2043	314,914	331,951
	FNMA POOL AR6445	4.5% 01 Oct 2043	66,961	71,133
	FNMA POOL AR6852	3% 01 Feb 2043	702,824	723,814
	FNMA POOL AR8293	3% 01 May 2043	1,015,757	1,046,061
	FNMA POOL AR9197	3% 01 Mar 2043	1,183,405	1,216,437
	FNMA POOL AR9248	2.5% 01 Mar 2028	477,305	483,696
	FNMA POOL AS0016	3% 01 Jul 2043	2,912,033	2,997,267
	FNMA POOL AS0037	3.5% 01 Jul 2043	970,904	1,021,410
	FNMA POOL AS0080	3.5% 01 Aug 2043	1,619,413	1,706,154
	FNMA POOL AS0128	3% 01 Aug 2043	195,577	201,402
	FNMA POOL AS0189	2.5% 01 Aug 2028	682,595	693,047
	FNMA POOL AS0210	3.5% 01 Aug 2043	461,422	488,007
	FNMA POOL AS0263	5% 01 Aug 2043	69,180	75,907
	FNMA POOL AS0302	3% 01 Aug 2043	1,344,411	1,383,762
	FNMA POOL AS0331	3% 01 Aug 2043	358,891	369,488
	FNMA POOL AS0358	4% 01 Sep 2043	888,469	949,959
	FNMA POOL AS0489	2.5% 01 Sep 2028	325,420	329,775
	FNMA POOL AS0516	3% 01 Sep 2043	1,223,001	1,258,102
	FNMA POOL AS0563	4.5% 01 Sep 2043	54,165	58,570
	FNMA POOL AS0657	4% 01 Oct 2043	791,646	844,340
	FNMA POOL AS0830	4.5% 01 Oct 2043	61,263	65,159
	FNMA POOL AS0837	5% 01 Oct 2043	162,853	178,182
	FNMA POOL AS0860	4.5% 01 Oct 2043	93,660	100,582
	FNMA POOL AS1042	4% 01 Nov 2043	1,079,628	1,151,559
	FNMA POOL AS1338	5% 01 Dec 2043	62,949	69,018
	FNMA POOL AS1380	4.5% 01 Dec 2043	369,265	398,085
	FNMA POOL AS1417	3% 01 Jan 2029	203,947	209,971
	FNMA POOL AS1527	3% 01 Jan 2029	159,829	164,555
	FNMA POOL AS1586	4.5% 01 Jan 2044	423,848	457,191
	FNMA POOL AS1587	4.5% 01 Jan 2044	189,743	204,582
	FNMA POOL AS1588	4.5% 01 Jan 2044	381,122	410,400
	FNMA POOL AS1764	4% 01 Feb 2044	655,443	707,215
	FNMA POOL AS2555	4% 01 Jun 2044	824,020	873,129
	FNMA POOL AS2919	5% 01 Jul 2044	290,722	315,433
	FNMA POOL AS2983	3% 01 Aug 2029	556,611	573,790
	FNMA POOL AS3467	4% 01 Oct 2044	201,290	213,275
	FNMA POOL AS3743	2.5% 01 Nov 2029	178,307	181,283
	FNMA POOL AS3934	3% 01 Dec 2029	645,885	665,005
	FNMA POOL AS4306	3% 01 Jan 2045	606,898	621,654
	FNMA POOL AS4333	3% 01 Jan 2045	748,025	766,667
	FNMA POOL AS4466	3% 01 Feb 2030	288,145	296,540
	FNMA POOL AS4480	2.5% 01 Feb 2030	472,250	478,577
	FNMA POOL AS4485	2.5% 01 Feb 2030	1,013,827	1,028,331
	FNMA POOL AS4517	2.5% 01 Feb 2030	244,484	247,760
	FNMA POOL AS4679	3% 01 Mar 2030	481,035	495,294
	FNMA POOL AS4766	2.5% 01 Apr 2030	659,886	668,733
	FNMA POOL AS4797	3.5% 01 Apr 2045	932,518	977,959

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			Shares/ Par Value	
	FNMA POOL AS4953	3% 01 May 2030	983,714	1,013,797
	FNMA POOL AS5175	3.5% 01 Jun 2045	1,013,059	1,067,344
	FNMA POOL AS5240	3% 01 Jun 2030	213,116	219,439
	FNMA POOL AS5444	3% 01 Jul 2045	1,451,988	1,493,360
	FNMA POOL AS5594	3.5% 01 Aug 2045	1,264,021	1,325,507
	FNMA POOL AS5617	2.5% 01 Aug 2030	336,249	340,760
	FNMA POOL AS6096	3% 01 Oct 2030	808,735	832,179
	FNMA POOL AS6311	3.5% 01 Dec 2045	591,055	617,083
	FNMA POOL AS6386	3% 01 Dec 2045	383,366	392,625
	FNMA POOL AS6520	3.5% 01 Jan 2046	1,860,780	1,942,715
	FNMA POOL AS6534	3.5% 01 Jan 2046	576,260	601,617
	FNMA POOL AS6536	3.5% 01 Jan 2046	1,699,132	1,773,895
	FNMA POOL AS6573	3.5% 01 Jan 2046	3,070,368	3,205,397
	FNMA POOL AS6627	4.5% 01 Feb 2046	1,005,990	1,075,526
	FNMA POOL AS6633	3% 01 Feb 2046	716,760	734,049
	FNMA POOL AS6677	4% 01 Feb 2046	887,269	939,105
	FNMA POOL AS6763	3.5% 01 Mar 2046	1,247,345	1,301,079
	FNMA POOL AS6795	4% 01 Mar 2046	1,615,937	1,693,733
	FNMA POOL AS6947	3.5% 01 Apr 2046	434,394	453,102
	FNMA POOL AS7003	3% 01 Apr 2046	2,500,180	2,562,191
	FNMA POOL AS7016	3.5% 01 Apr 2046	1,622,903	1,696,251
	FNMA POOL AS7245	3.5% 01 May 2046	2,347,992	2,439,833
	FNMA POOL AS7343	3% 01 Jun 2046	827,985	847,987
	FNMA POOL AS7375	3% 01 Jun 2046	1,920,284	1,966,707
	FNMA POOL AS7376	3% 01 Jun 2046	3,216,196	3,293,877
	FNMA POOL AS7401	4% 01 Jun 2046	1,480,661	1,564,276
	FNMA POOL AS7492	4% 01 Jul 2046	955,032	1,002,440
	FNMA POOL AS7538	3% 01 Jul 2046	2,278,791	2,335,297
	FNMA POOL AS7558	4% 01 Jul 2046	1,112,785	1,170,021
	FNMA POOL AS7601	4% 01 Jul 2046	1,835,418	1,939,286
	FNMA POOL AS7712	3% 01 Aug 2031	2,060,154	2,121,110
	FNMA POOL AS7797	3% 01 Aug 2046	1,070,636	1,096,522
	FNMA POOL AS7801	3.5% 01 Aug 2046	1,123,702	1,168,520
	FNMA POOL AS7844	3% 01 Sep 2046	1,295,359	1,326,717
	FNMA POOL AS8012	2.5% 01 Sep 2031	1,157,698	1,175,374
	FNMA POOL AS8144	4% 01 Oct 2046	1,117,119	1,177,396
	FNMA POOL AS8186	3% 01 Oct 2046	841,904	862,285
	FNMA POOL AS8384	2.5% 01 Nov 2031	594,305	603,030
	FNMA POOL AS8415	3% 01 Nov 2046	677,363	694,179
	FNMA POOL AS8483	3% 01 Dec 2046	2,952,652	3,024,129
	FNMA POOL AS8583	3.5% 01 Jan 2047	1,101,458	1,142,493
	FNMA POOL AS8650	3% 01 Jan 2047	2,278,549	2,333,708
	FNMA POOL AS8714	2.5% 01 Feb 2032	1,791,949	1,812,701
	FNMA POOL AS8966	4% 01 Mar 2047	2,044,980	2,138,497
	FNMA POOL AS9394	4.5% 01 Apr 2047	919,047	971,194
	FNMA POOL AS9454	4% 01 Apr 2047	1,980,121	2,067,837
	FNMA POOL AS9505	3% 01 Apr 2032	1,573,847	1,620,626
	FNMA POOL AS9520	3.5% 01 Apr 2032	164,527	171,049
	FNMA POOL AS9589	4% 01 Apr 2044	1,306,763	1,371,367
	FNMA POOL AS9661	3.5% 01 May 2047	2,154,513	2,236,253
	FNMA POOL AS9668	4% 01 May 2047	1,091,968	1,144,947

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	FNMA POOL AS9831	4% 01 Jun 2047	1,732,782	1,820,060
	FNMA POOL AS9884	4% 01 Jul 2047	1,437,803	1,511,318
	FNMA POOL AS9988	4.5% 01 Jul 2047	1,079,809	1,147,607
	FNMA POOL AT2014	3% 01 Apr 2043	1,172,414	1,207,634
	FNMA POOL AT2016	3% 01 Apr 2043	906,840	933,990
	FNMA POOL AT2021	3.5% 01 Apr 2043	572,548	603,525
	FNMA POOL AT2062	2.5% 01 Apr 2028	455,513	461,615
	FNMA POOL AT2725	3% 01 May 2043	629,212	648,030
	FNMA POOL AT5830	4.5% 01 Jun 2043	9,919	10,488
	FNMA POOL AT5895	3% 01 Jun 2043	1,112,602	1,145,797
	FNMA POOL AT5897	3% 01 Jun 2043	213,610	219,994
	FNMA POOL AT5900	3% 01 Jun 2043	753,602	776,097
	FNMA POOL AT5925	3% 01 Jun 2028	644,386	662,479
	FNMA POOL AT5988	3% 01 May 2043	602,514	620,486
	FNMA POOL AT9221	3% 01 Jul 2043	389,973	400,784
	FNMA POOL AU0949	3.5% 01 Aug 2043	419,858	450,060
	FNMA POOL AU1632	3% 01 Jul 2043	802,295	826,231
	FNMA POOL AU3195	3% 01 Aug 2043	411,014	423,127
	FNMA POOL AU3735	3% 01 Aug 2043	1,814,669	1,868,692
	FNMA POOL AU3742	3.5% 01 Aug 2043	798,571	841,777
	FNMA POOL AU3751	4% 01 Aug 2043	967,372	1,034,762
	FNMA POOL AU4229	4.5% 01 Sep 2043	627,302	676,677
	FNMA POOL AU7309	3.5% 01 Aug 2043	353,140	372,087
	FNMA POOL AU8870	3.5% 01 Nov 2028	125,159	130,383
	FNMA POOL AU9133	4.5% 01 Nov 2043	129,524	139,497
	FNMA POOL AV0663	4.5% 01 Dec 2043	307,878	331,990
	FNMA POOL AV0691	4% 01 Dec 2043	503,840	539,251
	FNMA POOL AV2301	4.5% 01 Dec 2043	166,373	178,376
	FNMA POOL AV6366	4.5% 01 Jan 2044	18,654	20,073
	FNMA POOL AV8440	3.5% 01 Jan 2029	111,429	115,788
	FNMA POOL AW0393	3.5% 01 Apr 2029	135,717	141,201
	FNMA POOL AW3640	3% 01 Jun 2029	224,721	231,784
	FNMA POOL AW7396	3.5% 01 Jan 2027	878,303	909,789
	FNMA POOL AX3613	3% 01 Jan 2045	523,304	536,700
	FNMA POOL AX9538	3% 01 Feb 2030	495,322	510,922
	FNMA POOL AX9550	3% 01 Feb 2030	942,056	969,931
	FNMA POOL AY3407	2.5% 01 Apr 2030	874,466	886,191
	FNMA POOL AY4205	3% 01 May 2045	300,332	308,244
	FNMA POOL AZ0814	3.5% 01 Jul 2045	2,064,729	2,165,291
	FNMA POOL AZ0862	3.5% 01 Jul 2045	377,543	394,186
	FNMA POOL AZ0881	2.5% 01 Jul 2030	1,231,974	1,248,476
	FNMA POOL AZ0886	3% 01 Jul 2030	636,886	655,771
	FNMA POOL AZ7108	3.5% 01 Jul 2045	2,671,571	2,786,436
	FNMA POOL AZ7821	3.5% 01 Aug 2045	1,219,783	1,273,490
	FNMA POOL BA0041	3% 01 Feb 2046	1,653,125	1,693,088
	FNMA POOL BC0305	4% 01 Mar 2046	802,981	850,498
	FNMA POOL BC0822	3.5% 01 Apr 2046	349,441	364,642
	FNMA POOL BC2733	3% 01 May 2046	2,315,939	2,371,868
	FNMA POOL BC5049	3% 01 Apr 2046	446,896	457,677
	FNMA POOL BD2440	3.5% 01 Jan 2047	2,619,732	2,720,595
	FNMA POOL BD2450	3.5% 01 Jan 2047	2,327,716	2,420,528

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	FNMA POOL BD2471	2.5% 01 Jan 2032	1,656,363	1,678,357
	FNMA POOL BE0579	4% 01 Oct 2046	1,355,539	1,429,398
	FNMA POOL BE1906	3% 01 Dec 2031	1,949,760	2,006,520
	FNMA POOL BE2909	3.5% 01 Dec 2046	1,818,530	1,880,476
	FNMA POOL BE3619	4% 01 May 2047	1,863,257	1,959,823
	FNMA POOL BE3767	3.5% 01 Jul 2047	627,526	651,491
	FNMA POOL BE5041	3.5% 01 Nov 2046	424,181	444,812
	FNMA POOL BE5652	3.5% 01 Jan 2047	1,747,163	1,813,630
	FNMA POOL BH4019	4% 01 Sep 2047	1,538,289	1,615,549
	FNMA POOL BH9303	3.5% 01 Feb 2033	2,305,988	2,402,824
	FNMA POOL BJ0258	4.5% 01 Oct 2047	676,971	712,988
	FNMA POOL BJ0673	3% 01 Mar 2033	233,388	239,876
	FNMA POOL BJ1069	4% 01 Jan 2048	1,226,890	1,288,243
	FNMA POOL BJ4572	4.5% 01 Jan 2048	600,547	650,745
	FNMA POOL BJ4751	4% 01 Jan 2048	1,788,354	1,869,085
	FNMA POOL BK4764	4% 01 Aug 2048	1,298,107	1,352,171
	FNMA POOL BK7114	5% 01 Jul 2048	929,895	993,290
	FNMA POOL BK7608	4% 01 Sep 2048	1,342,713	1,397,127
	FNMA POOL BK8918	5% 01 Aug 2048	389,725	416,458
	FNMA POOL BM1177	1% 01 Dec 2031	1,139,025	1,173,793
	FNMA POOL BM1567	1% 01 Feb 2047	2,150,401	2,214,569
	FNMA POOL BM1578	1% 01 Feb 2045	1,508,781	1,590,133
	FNMA POOL BM1759	1% 01 Nov 2046	3,231,202	3,453,821
	FNMA POOL BM1792	1% 01 Oct 2044	3,686,340	3,796,212
	FNMA POOL BM1953	1% 01 Aug 2045	1,999,410	2,107,362
	FNMA POOL BM2005	1% 01 Dec 2047	728,332	765,041
	FNMA POOL BM3392	1% 01 Jan 2048	872,138	916,258
	FNMA POOL BM3590	1% 01 Mar 2048	2,991,465	3,129,790
	FNMA POOL BM3688	1% 01 Feb 2047	1,904,030	1,986,673
	FNMA POOL BM3803	1% 01 Nov 2046	1,983,655	2,070,542
	FNMA POOL BM3824	1% 01 Feb 2047	1,506,103	1,585,670
	FNMA POOL BM3900	1% 01 Apr 2048	1,770,810	1,858,986
	FNMA POOL BM4137	1% 01 Jun 2047	877,511	922,939
	FNMA POOL BM4657	1% 01 Jun 2046	583,560	609,157
	FNMA POOL BM5024	1% 01 Nov 2048	3,660,205	3,730,872
	FNMA POOL BN0340	4.5% 01 Dec 2048	1,867,572	1,966,058
	FNMA POOL BN1628	4.5% 01 Nov 2048	1,411,072	1,485,875
	FNMA POOL BN7703	3% 01 Aug 2049	1,628,602	1,654,034
	FNMA POOL CA0109	3.5% 01 Aug 2047	1,436,515	1,493,634
	FNMA POOL CA0237	4% 01 Aug 2047	1,106,455	1,165,998
	FNMA POOL CA0770	3.5% 01 Nov 2047	930,883	967,991
	FNMA POOL CA0862	3.5% 01 Sep 2047	409,086	424,688
	FNMA POOL CA1389	4.5% 01 Mar 2048	1,301,823	1,374,902
	FNMA POOL CA1535	3.5% 01 Feb 2048	572,946	594,823
	FNMA POOL CA1909	4.5% 01 Jun 2048	1,227,430	1,293,243
	FNMA POOL CA2474	4% 01 Jul 2048	980,205	1,018,827
	FNMA POOL CA2642	4.5% 01 Nov 2048	1,021,591	1,078,454
	FNMA POOL CA2652	5% 01 Nov 2048	22,167	23,694
	FNMA POOL CA2653	5% 01 Aug 2048	375,256	400,865
	FNMA POOL CA2993	4% 01 Jun 2048	767,790	801,125
	FNMA POOL CA3568	4% 01 Nov 2048	723,464	751,611

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	FNMA POOL CA4015	3% 01 Jan 2048	3,633,637	3,698,384
	FNMA POOL CA4067	3.5% 01 Aug 2034	2,038,365	2,121,059
	FNMA POOL CA4155	3.5% 01 Feb 2048	1,099,607	1,137,363
	FNMA POOL FM1139	1% 01 Sep 2033	510,973	525,132
	FNMA POOL FM1238	1% 01 Mar 2049	288,577	300,275
	FNMA POOL MA0156	5% 01 Aug 2029	242,402	260,686
	FNMA POOL MA0537	4.5% 01 Oct 2040	495,476	537,941
	FNMA POOL MA0577	3.5% 01 Nov 2020	53,403	55,311
	FNMA POOL MA0918	4% 01 Dec 2041	251,976	269,976
	FNMA POOL MA1034	3.5% 01 Apr 2027	47,178	48,986
	FNMA POOL MA1167	2.5% 01 Sep 2027	461,700	467,871
	FNMA POOL MA1524	3% 01 Aug 2043	1,261,971	1,300,054
	FNMA POOL MA1891	3% 01 May 2029	762,527	785,052
	FNMA POOL MA2145	4% 01 Jan 2045	415,673	440,874
	FNMA POOL MA2305	2.5% 01 Jun 2030	380,088	385,177
	FNMA POOL MA2405	4% 01 Sep 2045	364,758	387,402
	FNMA POOL MA2495	3.5% 01 Jan 2046	1,263,193	1,318,761
	FNMA POOL MA2522	3.5% 01 Feb 2046	1,127,864	1,177,412
	FNMA POOL MA2542	3% 01 Feb 2046	2,485,435	2,545,349
	FNMA POOL MA2670	3% 01 Jul 2046	1,563,668	1,601,397
	FNMA POOL MA2705	3% 01 Aug 2046	2,812,623	2,877,907
	FNMA POOL MA2737	3% 01 Sep 2046	1,654,891	1,694,866
	FNMA POOL MA2803	2.5% 01 Nov 2031	3,112,888	3,154,690
	FNMA POOL MA2807	3.5% 01 Nov 2046	945,350	982,657
	FNMA POOL MA2868	2.5% 01 Jan 2032	751,040	759,736
	FNMA POOL MA2877	3.5% 01 Jan 2032	282,427	293,636
	FNMA POOL MA2879	4% 01 Jan 2047	814,821	858,148
	FNMA POOL MA2895	3% 01 Feb 2047	2,045,225	2,094,688
	FNMA POOL MA2896	3.5% 01 Feb 2047	116,933	121,411
	FNMA POOL MA2898	2.5% 01 Feb 2032	450,884	456,100
	FNMA POOL MA2929	3.5% 01 Mar 2047	1,753,760	1,820,596
	FNMA POOL MA2959	3.5% 01 Apr 2047	1,309,554	1,361,197
	FNMA POOL MA2994	3.5% 01 May 2047	1,833,493	1,903,201
	FNMA POOL MA3008	4.5% 01 May 2047	2,051,404	2,171,526
	FNMA POOL MA3026	3.5% 01 Jun 2047	2,601,241	2,700,117
	FNMA POOL MA3057	3.5% 01 Jul 2047	1,973,739	2,047,174
	FNMA POOL MA3058	4% 01 Jul 2047	1,612,193	1,687,995
	FNMA POOL MA3087	3.5% 01 Aug 2047	2,352,666	2,442,327
	FNMA POOL MA3088	4% 01 Aug 2047	1,386,917	1,458,075
	FNMA POOL MA3101	4.5% 01 Aug 2047	2,791,323	2,966,133
	FNMA POOL MA3149	4% 01 Oct 2047	757,317	796,017
	FNMA POOL MA3155	3% 01 Oct 2032	956,744	986,267
	FNMA POOL MA3183	4% 01 Nov 2047	1,082,928	1,138,596
	FNMA POOL MA3210	3.5% 01 Dec 2047	1,734,898	1,803,613
	FNMA POOL MA3211	4% 01 Dec 2047	2,644,976	2,775,598
	FNMA POOL MA3238	3.5% 01 Jan 2048	322,729	335,456
	FNMA POOL MA3306	4% 01 Mar 2048	1,886,786	1,985,584
	FNMA POOL MA3312	3% 01 Mar 2033	1,836,797	1,887,866
	FNMA POOL MA3340	3.5% 01 Apr 2033	1,526,068	1,585,885
	FNMA POOL MA3357	4% 01 May 2048	1,637,736	1,711,799
	FNMA POOL MA3410	3.5% 01 Jul 2033	1,836,292	1,905,873

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			Shares/ Par Value	
	FNMA POOL MA3415	4% 01 Jul 2048	2,680,888	2,794,751
	FNMA POOL MA3422	5% 01 Jul 2048	596,209	637,049
	FNMA POOL MA3460	3.5% 01 Sep 2028	591,931	613,095
	FNMA POOL MA3467	4% 01 Sep 2048	565,265	588,786
	FNMA POOL MA3495	4% 01 Oct 2048	529,132	551,032
	FNMA POOL MA3521	4% 01 Nov 2048	1,120,186	1,165,209
	FNMA POOL MA3522	4.5% 01 Nov 2048	4,086,683	4,311,493
	FNMA POOL MA3537	4.5% 01 Dec 2048	1,505,767	1,584,404
	FNMA POOL MA3564	4.5% 01 Jan 2049	40,097	42,168
	FNMA POOL MA3589	4% 01 Feb 2034	1,174,762	1,225,673
	FNMA POOL MA3592	4% 01 Feb 2049	695,351	722,431
	FNMA POOL MA3597	3.5% 01 Feb 2049	598,424	615,767
	FNMA POOL MA3645	6% 01 Feb 2049	797,236	889,707
	FNMA POOL MA3663	3.5% 01 May 2049	1,145,744	1,177,612
	FNMA POOL MA3685	3% 01 Jun 2049	2,018,637	2,049,666
	FNMA POOL MA3686	3.5% 01 Jun 2049	2,909,926	2,991,090
	FNMA POOL MA3687	4% 01 Jun 2049	802,632	834,270
	FNMA POOL MA3692	3.5% 01 Jul 2049	1,872,680	1,924,932
	FNMA POOL MA3693	4% 01 Jul 2049	3,194,848	3,321,476
	FNMA POOL MA3695	3% 01 Jul 2034	1,644,770	1,685,930
	FNMA POOL MA3696	3.5% 01 Jul 2034	2,858,096	2,962,604
	FNMA POOL MA3738	3% 01 Aug 2034	858,320	880,122
	FNMA POOL MA3744	3% 01 Aug 2049	1,863,627	1,892,580
	FNMA POOL MA3745	3.5% 01 Aug 2049	3,583,332	3,684,698
	FNMA POOL MA3746	4% 01 Aug 2049	939,252	977,300
	FNMA POOL MA3775	3.5% 01 Sep 2049	4,361,402	4,486,265
	FNMA POOL MA3802	3% 01 Oct 2049	5,634,825	5,717,285
	FNMA POOL MA3803	3.5% 01 Oct 2049	2,415,067	2,485,609
	FNMA POOL MA3804	4% 01 Oct 2049	1,031,095	1,076,553
	FNMA POOL MA3827	2.5% 01 Nov 2034	1,773,796	1,790,057
	FNMA POOL MA3834	3% 01 Nov 2049	8,349,362	8,470,175
	FNMA POOL MA3835	3.5% 01 Nov 2049	793,074	817,213
	FNMA POOL MA3871	3% 01 Dec 2049	595,954	604,577
	FNMA TBA 15 YR 2.5	2.5% 16 Jan 2035	3,795,000	3,829,689
	FNMA TBA 30 YR 3	3% 14 Jan 2050	4,815,000	4,883,463
	FNMA TBA 30 YR 5.5	5.5% 14 Jan 2050	-	(18,656)
	FOMENTO ECONOMICO MEX	2.875% 10 May 2023	2,835,000	2,860,979
	FORD MOTOR CREDIT CO LLC	3.664% 08 Sep 2024	5,000,000	5,027,455
	FOX CORP	4.03% 25 Jan 2024	3,000,000	3,196,973
	FREDDIE MAC	6.75% 15 Mar 2031	180,000	260,839
	FREDDIE MAC	6.25% 15 Jul 2032	1,345,000	1,937,335
	FREDDIE MAC	2.75% 19 Jun 2023	5,225,000	5,426,677
	GE CAPITAL INTL FUNDING	4.418% 15 Nov 2035	3,829,000	4,096,011
	GENERAL ELECTRIC CO	2.7% 09 Oct 2022	2,835,000	2,874,205
	GENERAL MILLS INC	3.15% 15 Dec 2021	3,000,000	3,067,275
	GENERAL MOTORS CO	6.75% 01 Apr 2046	1,600,000	1,877,003
	GENERAL MOTORS FINL CO	3.15% 30 Jun 2022	3,000,000	3,057,893
	GENERAL MOTORS FINL CO	3.2% 06 Jul 2021	3,500,000	3,548,326
	GEORGIA POWER CO	2.65% 15 Sep 2029	4,190,000	4,135,376
	GILEAD SCIENCES INC	4.75% 01 Mar 2046	2,000,000	2,405,070
	GLAXOSMITHKLINE CAPITAL	2.85% 08 May 2022	3,425,000	3,500,482

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	GNMA II POOL 004098	5.5% 20 Mar 2038	51,352	57,231
	GNMA II POOL 004561	6% 20 Oct 2039	20,474	23,397
	GNMA II POOL 004616	4% 20 Jan 2040	554,378	587,668
	GNMA II POOL 004774	6% 20 Aug 2040	18,788	21,480
	GNMA II POOL 004804	6% 20 Sep 2040	24,320	27,806
	GNMA II POOL 004905	6% 20 Dec 2040	74,093	82,574
	GNMA II POOL 004923	4.5% 20 Jan 2041	15,711	16,971
	GNMA II POOL 004928	6% 20 Jan 2041	60,502	69,058
	GNMA II POOL 004945	4% 20 Feb 2041	97,939	103,908
	GNMA II POOL 004978	4.5% 20 Mar 2041	144,470	156,065
	GNMA II POOL 004984	5.5% 20 Mar 2041	117,090	130,542
	GNMA II POOL 004991	6% 20 Mar 2041	7,496	8,569
	GNMA II POOL 005017	4.5% 20 Apr 2041	542,684	586,208
	GNMA II POOL 005055	4.5% 20 May 2041	324,534	350,544
	GNMA II POOL 005057	5.5% 20 May 2041	53,786	59,947
	GNMA II POOL 005082	4.5% 20 Jun 2041	373,124	403,069
	GNMA II POOL 005115	4.5% 20 Jul 2041	49,064	53,004
	GNMA II POOL 005140	4.5% 20 Aug 2041	583,534	630,348
	GNMA II POOL 005204	4.5% 20 Oct 2041	282,640	305,319
	GNMA II POOL 005260	4.5% 20 Dec 2041	365,738	395,213
	GNMA II POOL 005281	4.5% 20 Jan 2042	345,881	373,724
	GNMA II POOL 005305	4% 20 Feb 2042	155,670	165,243
	GNMA II POOL 782909	5.5% 20 Sep 2039	184,145	205,154
	GNMA II POOL 782913	5.5% 20 Nov 2039	159,242	177,455
	GNMA II POOL 783229	5.5% 20 Dec 2040	402,725	454,611
	GNMA II POOL 783755	3% 20 Apr 2043	1,763,393	1,827,202
	GNMA II POOL 783976	3.5% 20 Apr 2043	872,627	921,612
	GNMA II POOL MA0088	3.5% 20 May 2042	697,031	736,584
	GNMA II POOL MA0089	4% 20 May 2042	682,028	723,926
	GNMA II POOL MA0090	4.5% 20 May 2042	456,050	492,752
	GNMA II POOL MA0154	3.5% 20 Jun 2042	843,216	890,979
	GNMA II POOL MA0155	4% 20 Jun 2042	758,365	804,861
	GNMA II POOL MA0317	3% 20 Aug 2042	495,557	513,488
	GNMA II POOL MA0391	3% 20 Sep 2042	244,689	253,543
	GNMA II POOL MA0392	3.5% 20 Sep 2042	1,073,368	1,130,030
	GNMA II POOL MA0461	3% 20 Oct 2042	444,468	460,550
	GNMA II POOL MA0534	3.5% 20 Nov 2042	288,169	304,346
	GNMA II POOL MA0698	3% 20 Jan 2043	799,403	828,328
	GNMA II POOL MA0699	3.5% 20 Jan 2043	951,096	1,001,561
	GNMA II POOL MA0782	3% 20 Feb 2043	977,674	1,013,050
	GNMA II POOL MA0783	3.5% 20 Feb 2043	831,503	874,427
	GNMA II POOL MA0852	3.5% 20 Mar 2043	148,520	156,035
	GNMA II POOL MA0933	3% 20 Apr 2043	415,227	430,252
	GNMA II POOL MA0934	3.5% 20 Apr 2043	1,504,218	1,588,043
	GNMA II POOL MA1012	3.5% 20 May 2043	833,577	877,380
	GNMA II POOL MA1156	3% 20 Jul 2043	255,579	264,749
	GNMA II POOL MA1157	3.5% 20 Jul 2043	724,835	765,080
	GNMA II POOL MA1223	3% 20 Aug 2043	1,447,338	1,499,091
	GNMA II POOL MA1224	3.5% 20 Aug 2043	1,086,574	1,144,647
	GNMA II POOL MA1225	4% 20 Aug 2043	756,384	802,847
	GNMA II POOL MA1374	3% 20 Oct 2043	451,314	467,460

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	GNMA II POOL MA1375	3.5% 20 Oct 2043	1,116,000	1,174,071
	GNMA II POOL MA1376	4% 20 Oct 2043	2,053,743	2,179,501
	GNMA II POOL MA1377	4.5% 20 Oct 2043	80,304	86,169
	GNMA II POOL MA1601	4% 20 Jan 2044	982,094	1,042,247
	GNMA II POOL MA1602	4.5% 20 Jan 2044	233,955	251,104
	GNMA II POOL MA1677	3.5% 20 Feb 2044	114,139	119,377
	GNMA II POOL MA1678	4% 20 Feb 2044	409,746	434,877
	GNMA II POOL MA1679	4.5% 20 Feb 2044	294,664	316,061
	GNMA II POOL MA1760	3.5% 20 Mar 2044	633,868	664,654
	GNMA II POOL MA1839	4% 20 Apr 2044	171,644	182,167
	GNMA II POOL MA1840	4.5% 20 Apr 2044	572,090	613,666
	GNMA II POOL MA1920	4% 20 May 2044	241,709	256,526
	GNMA II POOL MA1995	3.5% 20 Jun 2044	1,041,618	1,089,550
	GNMA II POOL MA1996	4% 20 Jun 2044	21,678	23,000
	GNMA II POOL MA1997	4.5% 20 Jun 2044	114,809	123,200
	GNMA II POOL MA2073	3.5% 20 Jul 2044	118,611	123,977
	GNMA II POOL MA2074	4% 20 Jul 2044	686,705	728,188
	GNMA II POOL MA2148	3.5% 20 Aug 2044	614,375	641,961
	GNMA II POOL MA2224	4% 20 Sep 2044	340,120	360,605
	GNMA II POOL MA2225	4.5% 20 Sep 2044	475,679	509,836
	GNMA II POOL MA2303	3.5% 20 Oct 2044	608,791	637,958
	GNMA II POOL MA2305	4.5% 20 Oct 2044	375,123	401,747
	GNMA II POOL MA2372	4% 20 Nov 2044	191,868	203,237
	GNMA II POOL MA2445	3.5% 20 Dec 2044	641,247	669,027
	GNMA II POOL MA2446	4% 20 Dec 2044	458,382	485,475
	GNMA II POOL MA2521	3.5% 20 Jan 2045	2,135,793	2,227,449
	GNMA II POOL MA2522	4% 20 Jan 2045	185,048	195,985
	GNMA II POOL MA2601	3.5% 20 Feb 2045	705,052	735,224
	GNMA II POOL MA2602	4% 20 Feb 2045	623,219	659,862
	GNMA II POOL MA2678	3.5% 20 Mar 2045	414,780	432,423
	GNMA II POOL MA2679	4% 20 Mar 2045	844,139	894,125
	GNMA II POOL MA2680	4.5% 20 Mar 2045	463,378	497,135
	GNMA II POOL MA2754	3.5% 20 Apr 2045	821,258	854,248
	GNMA II POOL MA2756	4.5% 20 Apr 2045	537,270	576,257
	GNMA II POOL MA2826	3.5% 20 May 2045	1,077,144	1,124,874
	GNMA II POOL MA2827	4% 20 May 2045	317,902	336,302
	GNMA II POOL MA2892	3.5% 20 Jun 2045	955,869	996,579
	GNMA II POOL MA2895	5% 20 Jun 2045	445,717	485,420
	GNMA II POOL MA2960	3% 20 Jul 2045	1,441,916	1,489,525
	GNMA II POOL MA2961	3.5% 20 Jul 2045	1,105,476	1,152,568
	GNMA II POOL MA2962	4% 20 Jul 2045	1,763,396	1,865,456
	GNMA II POOL MA3035	4% 20 Aug 2045	662,887	701,241
	GNMA II POOL MA3036	4.5% 20 Aug 2045	311,200	332,068
	GNMA II POOL MA3105	3.5% 20 Sep 2045	2,951,841	3,077,589
	GNMA II POOL MA3106	4% 20 Sep 2045	1,692,300	1,780,643
	GNMA II POOL MA3107	4.5% 20 Sep 2045	706,521	754,021
	GNMA II POOL MA3172	3% 20 Oct 2045	670,730	692,881
	GNMA II POOL MA3174	4% 20 Oct 2045	1,513,356	1,587,263
	GNMA II POOL MA3244	3.5% 20 Nov 2045	1,242,907	1,295,821
	GNMA II POOL MA3245	4% 20 Nov 2045	959,674	1,011,088
	GNMA II POOL MA3246	4.5% 20 Nov 2045	343,927	367,273

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	GNMA II POOL MA3309	3% 20 Dec 2045	1,596,840	1,649,604
	GNMA II POOL MA3310	3.5% 20 Dec 2045	863,430	902,001
	GNMA II POOL MA3311	4% 20 Dec 2045	722,285	764,078
	GNMA II POOL MA3375	3% 20 Jan 2046	1,669,206	1,726,423
	GNMA II POOL MA3376	3.5% 20 Jan 2046	943,379	983,519
	GNMA II POOL MA3596	3% 20 Apr 2046	1,340,210	1,384,096
	GNMA II POOL MA3599	4.5% 20 Apr 2046	162,292	173,488
	GNMA II POOL MA3662	3% 20 May 2046	2,497,346	2,577,509
	GNMA II POOL MA3663	3.5% 20 May 2046	2,515,714	2,621,074
	GNMA II POOL MA3735	3% 20 Jun 2046	2,052,904	2,118,600
	GNMA II POOL MA3736	3.5% 20 Jun 2046	4,007,587	4,168,721
	GNMA II POOL MA3802	3% 20 Jul 2046	2,083,087	2,150,714
	GNMA II POOL MA3803	3.5% 20 Jul 2046	2,888,346	3,000,398
	GNMA II POOL MA3804	4% 20 Jul 2046	291,165	305,156
	GNMA II POOL MA3873	3% 20 Aug 2046	3,695,223	3,815,247
	GNMA II POOL MA3936	3% 20 Sep 2046	3,814,310	3,940,195
	GNMA II POOL MA3937	3.5% 20 Sep 2046	3,495,131	3,635,104
	GNMA II POOL MA3939	4.5% 20 Sep 2046	69,375	74,081
	GNMA II POOL MA4003	3% 20 Oct 2046	2,127,625	2,196,389
	GNMA II POOL MA4004	3.5% 20 Oct 2046	2,320,852	2,412,315
	GNMA II POOL MA4068	3% 20 Nov 2046	2,319,214	2,394,009
	GNMA II POOL MA4069	3.5% 20 Nov 2046	2,766,974	2,874,910
	GNMA II POOL MA4127	3.5% 20 Dec 2046	912,331	946,908
	GNMA II POOL MA4195	3% 20 Jan 2047	3,322,280	3,428,584
	GNMA II POOL MA4196	3.5% 20 Jan 2047	2,561,972	2,655,388
	GNMA II POOL MA4261	3% 20 Feb 2047	1,902,611	1,961,039
	GNMA II POOL MA4262	3.5% 20 Feb 2047	2,233,076	2,319,961
	GNMA II POOL MA4263	4% 20 Feb 2047	1,904,688	1,980,647
	GNMA II POOL MA4320	3% 20 Mar 2047	1,793,734	1,849,657
	GNMA II POOL MA4321	3.5% 20 Mar 2047	3,332,168	3,466,870
	GNMA II POOL MA4381	3% 20 Apr 2047	2,353,955	2,424,954
	GNMA II POOL MA4382	3.5% 20 Apr 2047	3,237,558	3,368,113
	GNMA II POOL MA4450	3% 20 May 2047	3,594,186	3,708,541
	GNMA II POOL MA4451	3.5% 20 May 2047	967,640	1,006,619
	GNMA II POOL MA4452	4% 20 May 2047	1,927,467	2,013,393
	GNMA II POOL MA4509	3% 20 Jun 2047	3,518,139	3,629,036
	GNMA II POOL MA4510	3.5% 20 Jun 2047	2,631,191	2,720,783
	GNMA II POOL MA4511	4% 20 Jun 2047	1,311,811	1,372,129
	GNMA II POOL MA4585	3% 20 Jul 2047	4,495,857	4,637,648
	GNMA II POOL MA4586	3.5% 20 Jul 2047	3,338,771	3,468,471
	GNMA II POOL MA4587	4% 20 Jul 2047	4,359,679	4,555,396
	GNMA II POOL MA4588	4.5% 20 Jul 2047	1,683,691	1,792,896
	GNMA II POOL MA4651	3% 20 Aug 2047	1,181,272	1,216,904
	GNMA II POOL MA4652	3.5% 20 Aug 2047	3,435,635	3,569,088
	GNMA II POOL MA4653	4% 20 Aug 2047	2,617,057	2,733,449
	GNMA II POOL MA4719	3.5% 20 Sep 2047	1,356,785	1,409,335
	GNMA II POOL MA4721	4.5% 20 Sep 2047	1,318,782	1,396,124
	GNMA II POOL MA4778	3.5% 20 Oct 2047	2,427,970	2,510,265
	GNMA II POOL MA4779	4% 20 Oct 2047	408,764	424,710
	GNMA II POOL MA4837	3.5% 20 Nov 2047	1,493,546	1,550,102
	GNMA II POOL MA4900	3.5% 20 Dec 2047	4,493,852	4,668,250

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	GNMA II POOL MA4962	3.5% 20 Jan 2048	1,851,230	1,919,994
	GNMA II POOL MA5019	3.5% 20 Feb 2048	4,586,205	4,763,055
	GNMA II POOL MA5078	4% 20 Mar 2048	633,414	661,433
	GNMA II POOL MA5136	3.5% 20 Apr 2048	585,592	603,804
	GNMA II POOL MA5190	3% 20 May 2048	363,174	373,280
	GNMA II POOL MA5192	4% 20 May 2048	2,748,121	2,854,678
	GNMA II POOL MA5194	5% 20 May 2048	546,470	582,598
	GNMA II POOL MA5264	4% 20 Jun 2048	3,756,899	3,902,069
	GNMA II POOL MA5265	4.5% 20 Jun 2048	673,325	709,239
	GNMA II POOL MA5266	5% 20 Jun 2048	2,880,617	3,060,451
	GNMA II POOL MA5329	3.5% 20 Jul 2048	481,308	497,366
	GNMA II POOL MA5332	5% 20 Jul 2048	731,607	776,782
	GNMA II POOL MA5398	4% 20 Aug 2048	1,256,671	1,308,224
	GNMA II POOL MA5399	4.5% 20 Aug 2048	1,177,230	1,238,755
	GNMA II POOL MA5466	4% 20 Sep 2048	1,926,509	2,007,179
	GNMA II POOL MA5467	4.5% 20 Sep 2048	2,630,414	2,765,815
	GNMA II POOL MA5528	4% 20 Oct 2048	1,652,216	1,720,929
	GNMA II POOL MA5529	4.5% 20 Oct 2048	3,014,002	3,170,466
	GNMA II POOL MA5596	4.5% 20 Nov 2048	1,185,262	1,243,791
	GNMA II POOL MA5651	4% 20 Dec 2048	1,684,191	1,748,584
	GNMA II POOL MA5652	4.5% 20 Dec 2048	1,532,022	1,607,344
	GNMA II POOL MA5653	5% 20 Dec 2048	657,773	694,169
	GNMA II POOL MA5710	4% 20 Jan 2049	1,668,455	1,728,730
	GNMA II POOL MA5711	4.5% 20 Jan 2049	1,590,405	1,669,758
	GNMA II POOL MA5763	4% 20 Feb 2049	3,204,840	3,319,537
	GNMA II POOL MA5816	3.5% 20 Mar 2049	90,000	92,799
	GNMA II POOL MA5817	4% 20 Mar 2049	3,867,372	4,004,608
	GNMA II POOL MA5818	4.5% 20 Mar 2049	1,371,912	1,433,064
	GNMA II POOL MA5875	3.5% 20 Apr 2049	3,005,001	3,098,457
	GNMA II POOL MA5876	4% 20 Apr 2049	719,999	745,548
	GNMA II POOL MA5930	3.5% 20 May 2049	644,441	664,483
	GNMA II POOL MA5931	4% 20 May 2049	2,660,001	2,757,759
	GNMA II POOL MA5985	3.5% 20 Jun 2049	1,301,225	1,341,972
	GNMA II POOL MA5986	4% 20 Jun 2049	1,291,486	1,337,923
	GNMA II POOL MA6090	3.5% 20 Aug 2049	1,655,772	1,709,151
	GNMA II POOL MA6153	3% 20 Sep 2049	3,473,435	3,570,086
	GNMA II POOL MA6154	3.5% 20 Sep 2049	4,914,121	5,091,310
	GNMA II POOL MA6219	3.5% 20 Oct 2049	2,439,438	2,522,343
	GNMA II POOL MA6283	3% 20 Nov 2049	3,566,657	3,666,282
	GNMA II POOL MA6338	3% 20 Dec 2049	2,470,000	2,538,729
	GNMA II TBA 30 YR 3	3% 21 Jan 2050	7,795,000	8,008,449
	GNMA POOL 428124	5% 15 Feb 2039	191,722	213,338
	GNMA POOL 487821	5% 15 Mar 2039	758,542	836,174
	GNMA POOL 615278	5% 15 Jul 2033	425,513	471,104
	GNMA POOL 618700	6.5% 15 Sep 2036	627	717
	GNMA POOL 646541	6.5% 15 Aug 2036	2,295	2,567
	GNMA POOL 680110	5% 15 Apr 2038	969	1,035
	GNMA POOL 697488	6% 15 Sep 2038	53,713	61,485
	GNMA POOL 698099	5% 15 Apr 2039	42,334	47,156
	GNMA POOL 698342	5% 15 May 2039	102,014	113,479
	GNMA POOL 700978	6% 15 Nov 2038	16,949	19,384

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	GNMA POOL 701603	5% 15 Feb 2039	108,285	120,629
	GNMA POOL 704182	5% 15 Jan 2039	382,885	426,568
	GNMA POOL 714130	5% 15 Sep 2039	69,051	76,562
	GNMA POOL 722270	5% 15 Sep 2039	119,124	131,089
	GNMA POOL 729038	5% 15 Feb 2040	224,806	250,158
	GNMA POOL 733018	6% 15 Jan 2040	17,920	19,729
	GNMA POOL 733603	5% 15 Apr 2040	230,162	256,110
	GNMA POOL 738423	5% 15 Jun 2041	10,143	10,842
	GNMA POOL 745134	5% 15 Jun 2040	301,286	335,001
	GNMA POOL 745142	5% 15 Jun 2040	229,694	255,475
	GNMA POOL 745719	5% 15 Jun 2040	68,783	73,519
	GNMA POOL 748501	5% 15 Jun 2040	60,573	64,744
	GNMA POOL 749368	5% 15 Apr 2041	195,966	217,368
	GNMA POOL 750588	5% 15 Jun 2041	62,930	69,939
	GNMA POOL 765307	5% 15 May 2041	53,697	57,395
	GNMA POOL 782369	6% 15 Jul 2038	18,166	20,771
	GNMA POOL 782449	6% 15 Sep 2038	76,262	87,211
	GNMA POOL 782468	5% 15 Nov 2038	1,502	1,671
	GNMA POOL 783292	6% 15 Dec 2040	38,631	44,189
	GNMA POOL 783622	6% 15 Jun 2041	49,396	56,474
	GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	950,000	1,328,440
	GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	1,000,000	1,389,129
	GOLDMAN SACHS GROUP INC	3.85% 08 Jul 2024	1,500,000	1,586,545
	GOLDMAN SACHS GROUP INC	5.75% 24 Jan 2022	2,000,000	2,147,031
	GOLDMAN SACHS GROUP INC	1% 31 Oct 2038	2,000,000	2,173,561
	GOLDMAN SACHS GROUP INC	3.75% 22 May 2025	2,655,000	2,818,424
	GOLDMAN SACHS GROUP INC	3.85% 26 Jan 2027	3,455,000	3,678,013
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	56,406,972	56,406,972
	GS MORTGAGE SECURITIES			
	TRUST	4.074% 10 Jan 2047	2,560,000	2,720,143
	HALLIBURTON CO	5% 15 Nov 2045	1,080,000	1,234,581
	HARTFORD FINL SVCS GRP	6.1% 01 Oct 2041	750,000	1,028,680
	HARTFORD FINL SVCS GRP	3.6% 19 Aug 2049	1,985,000	2,037,254
	HCA INC	5.25% 15 Jun 2026	3,650,000	4,089,212
	HESS CORP	6% 15 Jan 2040	610,000	720,809
	HESS CORP	4.3% 01 Apr 2027	775,000	826,478
	HOME DEPOT INC	4.5% 06 Dec 2048	1,500,000	1,852,995
	HOME DEPOT INC	4.25% 01 Apr 2046	2,100,000	2,476,423
	HP ENTERPRISE CO	4.4% 15 Oct 2022	5,460,000	5,769,198
	HSBC HOLDINGS PLC	6.5% 15 Sep 2037	850,000	1,175,156
	HSBC HOLDINGS PLC	5.1% 05 Apr 2021	2,065,000	2,141,730
	HSBC HOLDINGS PLC	3.9% 25 May 2026	6,440,000	6,869,694
	HUMANA INC	4.625% 01 Dec 2042	1,000,000	1,125,728
	HUNTSMAN INTERNATIONAL L	4.5% 01 May 2029	1,305,000	1,386,865
	ILLINOIS ST	5.1% 01 Jun 2033	400,000	431,212
	INTEL CORP	3.25% 15 Nov 2049	2,000,000	2,011,200
	INTEL CORP	3.7% 29 Jul 2025	2,380,000	2,574,486
	INTER AMERICAN DEVEL BK	3% 21 Feb 2024	3,400,000	3,569,051
	INTER AMERICAN DEVEL BK	2.625% 19 Apr 2021	7,000,000	7,084,451
	INTERNATIONAL PAPER CO	7.3% 15 Nov 2039	850,000	1,177,671
	INTERSTATE POWER + LIGHT	3.5% 30 Sep 2049	1,955,000	1,918,197

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	INTL BK RECON + DEVELOP	4.75% 15 Feb 2035	1,200,000	1,567,906
	INTL BK RECON + DEVELOP	2.5% 25 Nov 2024	2,845,000	2,941,619
	INTL BK RECON + DEVELOP	2.5% 19 Mar 2024	4,780,000	4,928,627
	INTL BK RECON + DEVELOP	1.625% 10 Feb 2022	5,000,000	4,995,465
	INTL FINANCE CORP	2.25% 25 Jan 2021	1,150,000	1,156,893
	JOHN DEERE CAPITAL CORP	2.8% 06 Mar 2023	4,000,000	4,104,887
	JOHNSON + JOHNSON	5.85% 15 Jul 2038	575,000	814,195
	JOHNSON + JOHNSON	2.45% 01 Mar 2026	2,755,000	2,797,914
	JPMBB COMMERCIAL			
	MORTGAGE SECU	3.801% 15 Sep 2047	2,050,000	2,177,071
*	JPMORGAN CHASE + CO	5.5% 15 Oct 2040	1,465,000	1,971,190
*	JPMORGAN CHASE + CO	4.125% 15 Dec 2026	4,000,000	4,382,171
*	JPMORGAN CHASE + CO	3.3% 01 Apr 2026	5,675,000	5,973,791
*	JPMORGAN CHASE + CO	1% 23 Apr 2029	5,000,000	5,492,168
	JPN BANK FOR INT L COOP	2.875% 21 Jul 2027	1,740,000	1,818,778
	JPN BANK FOR INT L COOP	2.375% 21 Jul 2022	1,900,000	1,922,076
	KENTUCKY UTILITIES CO	5.125% 01 Nov 2040	1,370,000	1,701,287
	KEURIG DR PEPPER INC	4.42% 15 Dec 2046	2,000,000	2,155,744
	KEURIG DR PEPPER INC	3.551% 25 May 2021	3,000,000	3,064,078
	KEY BANK NA	3.375% 07 Mar 2023	5,000,000	5,196,750
	KFW	2.375% 29 Dec 2022	15,500,000	15,814,796
	KINDER MORGAN ENER PART	6.95% 15 Jan 2038	1,450,000	1,921,073
	KINDER MORGAN ENER PART	5.5% 01 Mar 2044	2,000,000	2,328,974
	KINDER MORGAN INC	5.3% 01 Dec 2034	1,730,000	2,038,151
	KRAFT HEINZ FOODS CO	3.95% 15 Jul 2025	2,560,000	2,710,795
	KRAFT HEINZ FOODS CO	4.625% 30 Jan 2029	4,395,000	4,835,369
	KROGER CO	4.45% 01 Feb 2047	2,000,000	2,124,481
	LINCOLN NATIONAL CORP	4% 01 Sep 2023	1,520,000	1,618,509
	LLOYDS BANKING GROUP PLC	1% 07 Nov 2023	4,800,000	4,872,354
	LOCKHEED MARTIN CORP	3.8% 01 Mar 2045	3,250,000	3,609,903
	LOWE S COS INC	4.375% 15 Sep 2045	3,085,000	3,443,621
	MAGELLAN MIDSTREAM			
	PARTN	3.95% 01 Mar 2050	2,000,000	2,057,047
	MANITOBA (PROVINCE OF)	2.125% 04 May 2022	3,215,000	3,241,363
	MARATHON OIL CORP	4.4% 15 Jul 2027	3,350,000	3,643,489
	MARATHON PETROLEUM CORP	6.5% 01 Mar 2041	1,500,000	1,948,301
	MARSH + MCLENNAN COS INC	3.875% 15 Mar 2024	2,000,000	2,133,594
	MASTERCARD INC	3.5% 26 Feb 2028	3,310,000	3,570,597
	MCDONALD S CORP	4.6% 26 May 2045	1,600,000	1,850,328
	MCDONALD S CORP	3.8% 01 Apr 2028	3,820,000	4,177,748
	MEDTRONIC INC	4.625% 15 Mar 2045	284,000	357,714
	MERCK + CO INC	4% 07 Mar 2049	2,000,000	2,345,793
	MET TRANSPRTN AUTH NY			
	REVENUE	6.814% 15 Nov 2040	990,000	1,405,889
*	METLIFE INC	3.6% 10 Apr 2024	3,000,000	3,196,742
	MICROSOFT CORP	4.45% 03 Nov 2045	2,605,000	3,261,968
	MICROSOFT CORP	2.4% 08 Aug 2026	3,335,000	3,374,502
	MICROSOFT CORP	5.3% 08 Feb 2041	2,500,000	3,418,377
	MICROSOFT CORP	2.65% 03 Nov 2022	3,800,000	3,891,792
	MID AMERICA APARTMENTS	3.95% 15 Mar 2029	4,015,000	4,381,745
	MITSUBISHI UFJ FIN GRP	3.455% 02 Mar 2023	7,000,000	7,244,812

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	MIZUHO FINANCIAL GROUP	4.018% 05 Mar 2028	2,800,000	3,061,079
	MOLSON COORS BEVERAGE	3.5% 01 May 2022	1,600,000	1,644,947
	MORGAN STANLEY	1% 22 Jul 2038	2,000,000	2,221,878
	MORGAN STANLEY	3.875% 29 Apr 2024	3,440,000	3,656,988
	MORGAN STANLEY	2.5% 21 Apr 2021	4,570,000	4,604,653
	MORGAN STANLEY	2.75% 19 May 2022	7,145,000	7,276,948
	MORGAN STANLEY BAML TRUST	3.741% 15 Aug 2047	1,400,000	1,477,164
	MPLX LP	4.5% 15 Apr 2038	2,000,000	2,035,148
	MPLX LP	4.125% 01 Mar 2027	2,275,000	2,389,749
	MYLAN NV	3.95% 15 Jun 2026	1,500,000	1,563,785
	NATIONAL RURAL UTIL COOP	3.05% 15 Feb 2022	1,200,000	1,224,350
	NBCUNIVERSAL MEDIA LLC	2.875% 15 Jan 2023	2,000,000	2,055,448
	NEW JERSEY ST TURNPIKE AUTH	7.102% 01 Jan 2041	955,000	1,456,413
	NEWELL BRANDS INC	4.7% 01 Apr 2026	2,000,000	2,085,509
	NEWMONT CORP	6.25% 01 Oct 2039	750,000	993,314
	NEXTERA ENERGY CAPITAL	4.5% 01 Jun 2021	800,000	822,724
	NOBLE ENERGY INC	5.25% 15 Nov 2043	500,000	563,387
	NOBLE ENERGY INC	3.9% 15 Nov 2024	1,500,000	1,585,711
	NOBLE ENERGY INC	3.25% 15 Oct 2029	4,070,000	4,125,265
	NORFOLK SOUTHERN CORP	4.15% 28 Feb 2048	2,000,000	2,261,169
	NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	4,985,000	5,202,690
	NOVARTIS CAPITAL CORP	2.4% 21 Sep 2022	925,000	939,921
	NOVARTIS CAPITAL CORP	3.1% 17 May 2027	1,935,000	2,049,016
	OCCIDENTAL PETROLEUM COR	6.2% 15 Mar 2040	665,000	799,133
	OCCIDENTAL PETROLEUM COR	4.2% 15 Mar 2048	2,280,000	2,264,996
	OHIO POWER COMPANY	5.375% 01 Oct 2021	1,005,000	1,064,992
	ONEOK INC	4.45% 01 Sep 2049	1,780,000	1,846,350
	ONTARIO (PROVINCE OF)	3.2% 16 May 2024	5,500,000	5,792,300
	ORACLE CORP	5.375% 15 Jul 2040	650,000	844,897
	ORACLE CORP	4% 15 Jul 2046	3,425,000	3,812,595
	ORACLE CORP	2.95% 15 May 2025	4,000,000	4,164,199
	ORANGE SA	5.375% 13 Jan 2042	2,100,000	2,705,115
	PACKAGING CORP OF AMERIC	4.5% 01 Nov 2023	1,935,000	2,079,138
	PEPSICO INC	4.25% 22 Oct 2044	1,405,000	1,649,448
	PEPSICO INC	3.45% 06 Oct 2046	2,380,000	2,526,590
	PETROLEOS MEXICANOS	5.5% 27 Jun 2044	1,300,000	1,166,100
	PETROLEOS MEXICANOS	6.5% 13 Mar 2027	6,000,000	6,370,320
	PFIZER INC	2.75% 03 Jun 2026	6,000,000	6,207,744
	PHILIP MORRIS INTL INC	3.125% 17 Aug 2027	5,500,000	5,704,591
	PLAINS ALL AMER PIPELINE	4.7% 15 Jun 2044	1,285,000	1,249,648
	PNC BANK NA	2.15% 29 Apr 2021	6,900,000	6,922,633
	PORT AUTH OF NEW YORK NEW JE	4.926% 01 Oct 2051	655,000	848,520
	PROGRESS ENERGY INC	4.4% 15 Jan 2021	985,000	1,004,258
	PROVINCE OF ALBERTA	2.2% 26 Jul 2022	4,960,000	5,006,953
	PROVINCE OF QUEBEC	2.75% 25 Aug 2021	1,500,000	1,523,744
	PROVINCE OF QUEBEC	2.5% 20 Apr 2026	2,685,000	2,756,337
*	PRUDENTIAL FINANCIAL INC	3.935% 07 Dec 2049	1,373,000	1,499,025
	PUBLIC SERVICE ELECTRIC	3.85% 01 May 2049	2,000,000	2,253,068

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	QUALCOMM INC	2.6% 30 Jan 2023	8,500,000	8,652,571
	RAYTHEON TECH CORP	4.5% 01 Jun 2042	825,000	989,111
	RAYTHEON TECH CORP	4.625% 16 Nov 2048	2,000,000	2,506,357
	RAYTHEON TECH CORP	3.125% 04 May 2027	2,925,000	3,069,491
	RELX CAPITAL INC	3.5% 16 Mar 2023	6,485,000	6,733,992
	REPUBLIC OF CHILE	3.24% 06 Feb 2028	2,000,000	2,104,000
	REPUBLIC OF COLOMBIA	3.875% 25 Apr 2027	2,000,000	2,115,000
	REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	3,400,000	4,224,500
	REPUBLIC OF INDONESIA	3.7% 30 Oct 2049	1,750,000	1,796,006
	REPUBLIC OF PANAMA	4.5% 16 Apr 2050	2,000,000	2,367,000
	REPUBLIC OF PERU	6.55% 14 Mar 2037	1,250,000	1,828,125
	REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	1,550,000	1,774,274
	REPUBLIC OF PHILIPPINES	3.7% 02 Feb 2042	3,000,000	3,390,282
	REPUBLIC OF POLAND	5.125% 21 Apr 2021	770,000	801,924
	REPUBLIC SERVICES INC	5.25% 15 Nov 2021	550,000	583,443
	REPUBLICA ORIENT URUGUAY	4.375% 23 Jan 2031	2,250,000	2,515,500
	RIO TINTO FIN USA LTD	3.75% 15 Jun 2025	2,700,000	2,903,252
	ROGERS COMMUNICATIONS IN	4.35% 01 May 2049	1,500,000	1,679,388
	ROYAL BANK OF CANADA	3.2% 30 Apr 2021	2,500,000	2,544,654
	ROYAL BK SCOTLND GRP PLC	1% 27 Jan 2030	3,300,000	3,796,247
	SABINE PASS LIQUEFACTION	5.625% 15 Apr 2023	2,000,000	2,176,836
	SANOFI	4% 29 Mar 2021	965,000	991,114
	SHELL INTERNATIONAL FIN	4.375% 11 May 2045	2,645,000	3,157,650
	SHELL INTERNATIONAL FIN	2.875% 10 May 2026	3,080,000	3,196,113
	SHIRE ACQ INV IRELAND DA	2.4% 23 Sep 2021	5,620,000	5,651,966
	SIMON PROPERTY GROUP LP	3.25% 13 Sep 2049	1,945,000	1,892,559
	SIMON PROPERTY GROUP LP	2.625% 15 Jun 2022	5,000,000	5,078,998
	SOUTHERN CAL EDISON	3.65% 01 Mar 2028	3,000,000	3,208,103
	SOUTHERN CALIF GAS CO	5.125% 15 Nov 2040	700,000	856,588
	STANLEY BLACK + DECKER I	3.4% 01 Mar 2026	4,015,000	4,246,162
	STARBUCKS CORP	4% 15 Nov 2028	2,375,000	2,647,901
	SUMITOMO MITSUI FINL GRP	2.696% 16 Jul 2024	5,000,000	5,071,885
	SUNCOR ENERGY INC	6.5% 15 Jun 2038	850,000	1,183,260
	SYNCHRONY FINANCIAL	2.85% 25 Jul 2022	1,800,000	1,822,243
	TC PIPELINES LP	4.65% 15 Jun 2021	960,000	985,967
	TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	1,000,000	1,186,906
	TELEFONICA EMISIONES SAU	4.665% 06 Mar 2038	2,000,000	2,237,589
	TENN VALLEY AUTHORITY	5.375% 01 Apr 2056	50,000	75,954
	TENN VALLEY AUTHORITY	4.65% 15 Jun 2035	65,000	81,181
	TENN VALLEY AUTHORITY	6.15% 15 Jan 2038	175,000	260,139
	TENN VALLEY AUTHORITY	2.875% 01 Feb 2027	3,000,000	3,149,223
	THOMSON REUTERS CORP	5.65% 23 Nov 2043	1,000,000	1,183,704
	TIME WARNER ENTERTAINMEN	8.375% 15 Jul 2033	1,200,000	1,683,196
	TORONTO DOMINION BANK	2.125% 07 Apr 2021	5,000,000	5,030,036
	TOYOTA MOTOR CREDIT CORP	3.2% 11 Jan 2027	3,000,000	3,174,236
	TRANSCANADA PIPELINES	7.625% 15 Jan 2039	1,000,000	1,500,576
	TRANSCANADA PIPELINES	4.875% 15 May 2048	1,875,000	2,217,926
	TRUIST BANK	3% 02 Feb 2023	4,000,000	4,103,684
	UBS COMMERCIAL MORTGAGE TRUST	3.563% 15 Oct 2050	3,000,000	3,195,645
	UNION PACIFIC CORP	2.75% 01 Mar 2026	1,500,000	1,537,351

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	UNION PACIFIC CORP	4.3% 01 Mar 2049	2,000,000	2,311,121
	UNITED MEXICAN STATES	4% 02 Oct 2023	1,440,000	1,516,219
	UNITED MEXICAN STATES	6.75% 27 Sep 2034	1,300,000	1,781,000
	UNITED MEXICAN STATES	3.625% 15 Mar 2022	1,800,000	1,854,000
	UNITED MEXICAN STATES	4.75% 08 Mar 2044	2,300,000	2,541,500
	UNITED PARCEL SERVICE	4.875% 15 Nov 2040	765,000	912,889
	UNITED PARCEL SERVICE	3.75% 15 Nov 2047	2,000,000	2,155,338
	UNITEDHEALTH GROUP INC	4.25% 15 Mar 2043	1,100,000	1,255,992
	UNITEDHEALTH GROUP INC	3.875% 15 Dec 2028	3,820,000	4,229,801
	UNIV SOUTHERN CALIFORNIA	3.028% 01 Oct 2039	2,100,000	2,111,220
	US BANK NA CINCINNATI	3% 04 Feb 2021	4,220,000	4,270,667
	US TREASURY N/B	6.25% 15 Aug 2023	950,000	1,103,596
	US TREASURY N/B	5.25% 15 Feb 2029	990,000	1,266,775
	US TREASURY N/B	3.125% 15 Nov 2041	1,250,000	1,420,605
	US TREASURY N/B	5.375% 15 Feb 2031	1,565,000	2,101,930
	US TREASURY N/B	3.125% 15 Nov 2028	2,000,000	2,200,547
	US TREASURY N/B	2.5% 31 Jan 2021	2,415,000	2,437,169
	US TREASURY N/B	6.125% 15 Aug 2029	2,020,000	2,770,793
	US TREASURY N/B	4.5% 15 May 2038	2,750,000	3,721,201
	US TREASURY N/B	3.625% 15 Aug 2043	3,500,000	4,300,898
	US TREASURY N/B	1.75% 30 Sep 2022	4,530,000	4,548,226
	US TREASURY N/B	3% 15 Nov 2044	4,130,000	4,613,984
	US TREASURY N/B	3% 15 May 2042	5,565,000	6,203,453
	US TREASURY N/B	3.875% 15 Aug 2040	4,970,000	6,274,819
	US TREASURY N/B	3.375% 15 May 2044	5,625,000	6,670,898
	US TREASURY N/B	4.375% 15 May 2040	5,000,000	6,724,414
	US TREASURY N/B	5.5% 15 Aug 2028	5,605,000	7,217,751
	US TREASURY N/B	3% 15 May 2045	7,775,000	8,699,800
	US TREASURY N/B	3.75% 15 Nov 2043	7,250,000	9,084,873
	US TREASURY N/B	3.125% 15 Feb 2043	8,085,000	9,188,160
	US TREASURY N/B	1.5% 28 Feb 2023	9,445,000	9,412,164
	US TREASURY N/B	8.125% 15 May 2021	10,000,000	10,883,594
	US TREASURY N/B	1.875% 31 Oct 2022	11,000,000	11,082,070
	US TREASURY N/B	2.125% 29 Feb 2024	11,310,000	11,519,854
	US TREASURY N/B	2% 15 Nov 2026	13,365,000	13,520,055
	US TREASURY N/B	2.875% 15 Aug 2045	12,890,000	14,123,613
	US TREASURY N/B	2.25% 15 Feb 2027	14,345,000	14,747,893
	US TREASURY N/B	2.5% 15 May 2024	14,800,000	15,313,953
	US TREASURY N/B	2.25% 31 Oct 2024	15,500,000	15,905,664
	US TREASURY N/B	2.125% 30 Jun 2021	16,895,000	17,028,312
	US TREASURY N/B	2.875% 15 May 2049	15,450,000	17,075,268
	US TREASURY N/B	1.75% 15 May 2022	18,180,000	18,246,755
	US TREASURY N/B	2.875% 15 Oct 2021	18,320,000	18,730,769
	US TREASURY N/B	2% 15 Aug 2025	18,500,000	18,753,652
	US TREASURY N/B	1.625% 15 May 2026	19,255,000	19,060,194
	US TREASURY N/B	1.75% 28 Feb 2022	19,655,000	19,728,706
	US TREASURY N/B	1.875% 31 May 2022	19,665,000	19,800,197
	US TREASURY N/B	2.125% 31 Dec 2022	19,995,000	20,299,611
	US TREASURY N/B	2.25% 31 Mar 2021	21,510,000	21,673,846
	US TREASURY N/B	2.5% 15 Feb 2045	21,285,000	21,768,901
	US TREASURY N/B	1.75% 30 Nov 2021	21,870,000	21,937,490

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	US TREASURY N/B	1.875% 31 Jan 2022	22,055,000	22,184,229
	US TREASURY N/B	1.375% 30 Jun 2023	22,990,000	22,789,735
	US TREASURY N/B	1.5% 31 Mar 2023	23,815,000	23,728,485
	US TREASURY N/B	2.25% 30 Apr 2024	24,050,000	24,628,703
	US TREASURY N/B	1.625% 15 Nov 2022	25,240,000	25,258,733
	US TREASURY N/B	5% 15 May 2037	18,110,000	25,667,388
	US TREASURY N/B	2.125% 30 Jun 2022	25,500,000	25,836,680
	US TREASURY N/B	3.125% 15 May 2048	23,290,000	26,885,394
	US TREASURY N/B	2% 15 Feb 2023	27,600,000	27,923,438
	US TREASURY N/B	1.375% 30 Apr 2021	28,155,000	28,069,215
	US TREASURY N/B	2.25% 15 Nov 2024	28,325,000	29,067,425
	US TREASURY N/B	1.5% 31 Jan 2022	29,155,000	29,111,723
	US TREASURY N/B	4.5% 15 Feb 2036	22,340,000	29,658,095
	US TREASURY N/B	4.25% 15 Nov 2040	22,450,000	29,761,158
	US TREASURY N/B	2.75% 15 Aug 2047	27,790,000	29,877,507
	US TREASURY N/B	2% 31 May 2021	29,915,000	30,079,766
	US TREASURY N/B	1.75% 30 Apr 2022	30,115,000	30,227,931
	US TREASURY N/B	1.75% 15 May 2023	33,585,000	33,714,880
	US TREASURY N/B	2.375% 15 Aug 2024	36,065,000	37,169,491
	US TREASURY N/B	2.125% 15 May 2025	37,600,000	38,375,500
	US TREASURY N/B	2% 30 Nov 2022	39,500,000	39,945,918
	US TREASURY N/B	2% 31 Aug 2021	40,145,000	40,410,020
	US TREASURY N/B	2.5% 15 Feb 2046	42,485,000	43,482,402
	US TREASURY N/B	2.125% 15 Aug 2021	43,670,000	44,035,054
	US TREASURY N/B	1.625% 15 Feb 2026	48,300,000	47,875,488
	US TREASURY N/B	2% 28 Feb 2021	51,750,000	51,962,256
	US TREASURY N/B	2% 15 Feb 2025	51,420,000	52,163,179
	US TREASURY N/B	2.25% 15 Nov 2025	57,915,000	59,491,826
	US TREASURY N/B	2.625% 15 Feb 2029	92,605,000	98,211,944
	VALERO ENERGY CORP	6.625% 15 Jun 2037	600,000	793,904
	VENTAS REALTY LP	4.125% 15 Jan 2026	3,310,000	3,546,120
	VERIZON COMMUNICATIONS	4.125% 15 Aug 2046	2,000,000	2,260,611
	VERIZON COMMUNICATIONS	5.012% 15 Apr 2049	2,776,000	3,559,153
	VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	4,501,000	5,108,496
	VIACOMCBS INC	2.9% 15 Jan 2027	1,160,000	1,161,367
	VIACOMCBS INC	4.3% 15 Feb 2021	2,100,000	2,143,845
	VIRGINIA ELEC + POWER CO	3.8% 01 Apr 2028	4,000,000	4,352,747
	VISA INC	3.15% 14 Dec 2025	3,670,000	3,880,160
	VODAFONE GROUP PLC	5% 30 May 2038	1,050,000	1,215,971
	VODAFONE GROUP PLC	3.75% 16 Jan 2024	3,000,000	3,173,420
	VOYA FINANCIAL INC	5.7% 15 Jul 2043	1,000,000	1,252,625
	WALMART INC	3.3% 22 Apr 2024	2,000,000	2,103,488
	WALMART INC	3.625% 15 Dec 2047	2,000,000	2,226,100
	WALMART INC	3.05% 08 Jul 2026	4,000,000	4,219,565
	WALT DISNEY COMPANY/THE	2.75% 01 Sep 2049	1,385,000	1,307,472
	WALT DISNEY COMPANY/THE	2% 01 Sep 2029	3,740,000	3,629,659
	WASHINGTON ST	5.14% 01 Aug 2040	1,080,000	1,378,674
	WASTE MANAGEMENT INC	3.45% 15 Jun 2029	2,000,000	2,141,912
	WELLS FARGO + COMPANY	4.6% 01 Apr 2021	2,000,000	2,064,907
	WELLS FARGO + COMPANY	2.55% 07 Dec 2020	2,370,000	2,384,438
	WELLS FARGO + COMPANY	5.375% 02 Nov 2043	2,000,000	2,568,642

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	WELLS FARGO + COMPANY	1% 30 Oct 2030	3,980,000	4,007,664
	WELLS FARGO + COMPANY	4.3% 22 Jul 2027	5,000,000	5,479,443
	WELLS FARGO COMMERCIAL MORTGAG	2.942% 15 Oct 2049	2,100,000	2,155,288
	WELLS FARGO COMMERCIAL MORTGAG	4.212% 15 May 2051	2,735,000	3,045,231
	WELLS FARGO COMMERCIAL MORTGAG	3.64% 15 Dec 2059	5,720,000	6,118,548
	WESTERN MIDSTREAM OPERAT	5.45% 01 Apr 2044	2,000,000	1,772,215
	WESTPAC BANKING CORP	2% 19 Aug 2021	6,000,000	6,007,804
	WF RBS COMMERCIAL MORTGAGE TRU	2.87% 15 Nov 2045	3,032,794	3,080,084
	WILLIAMS COMPANIES INC	4% 15 Sep 2025	3,220,000	3,416,563
	WRKCO INC	4.9% 15 Mar 2029	2,000,000	2,276,379
	XCEL ENERGY INC	3.5% 01 Dec 2049	3,025,000	3,075,533
	ZIMMER BIOMET HOLDINGS	3.7% 19 Mar 2023	7,880,000	8,213,312
	ZOETIS INC	4.7% 01 Feb 2043	1,165,000	1,389,289
Total: EXHIBIT D - Total Bond Market Fund				\$ 3,761,099,502

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, 2019

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		
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	3,050,125	\$ 3,050,125
	TSY INFL IX N/B	3.375% 15 Apr 2032	10,535,188	14,463,707
	TSY INFL IX N/B	2.125% 15 Feb 2040	13,787,875	18,020,644
	TSY INFL IX N/B	0.625% 15 Feb 2043	23,573,644	23,839,219
	TSY INFL IX N/B	2.125% 15 Feb 2041	18,152,327	23,908,259
	TSY INFL IX N/B	1% 15 Feb 2049	23,641,952	26,269,674
	TSY INFL IX N/B	0.875% 15 Feb 2047	25,526,537	27,346,210
	TSY INFL IX N/B	1% 15 Feb 2046	26,352,275	28,978,703
	TSY INFL IX N/B	3.625% 15 Apr 2028	23,131,404	29,589,283
	TSY INFL IX N/B	1.75% 15 Jan 2028	27,067,039	30,406,422
	TSY INFL IX N/B	2.375% 15 Jan 2027	27,036,312	31,206,457
	TSY INFL IX N/B	2.5% 15 Jan 2029	26,116,187	31,474,131
	TSY INFL IX N/B	1% 15 Feb 2048	28,712,178	31,769,183
	TSY INFL IX N/B	0.75% 15 Feb 2042	31,835,434	33,063,605
	TSY INFL IX N/B	3.875% 15 Apr 2029	27,731,033	37,000,707
	TSY INFL IX N/B	2% 15 Jan 2026	33,862,248	37,639,462
	TSY INFL IX N/B	0.75% 15 Feb 2045	38,988,941	40,431,966
	TSY INFL IX N/B	1.375% 15 Feb 2044	35,576,173	41,952,524
	TSY INFL IX N/B	0.125% 15 Oct 2024	46,639,305	46,927,782
	TSY INFL IX N/B	2.375% 15 Jan 2025	42,315,555	47,160,102
	TSY INFL IX N/B	0.5% 15 Apr 2024	51,080,819	51,906,630
	TSY INFL IX N/B	0.875% 15 Jan 2029	54,798,564	58,190,435
	TSY INFL IX N/B	0.375% 15 Jul 2027	57,618,457	58,772,672
	TSY INFL IX N/B	0.25% 15 Jul 2029	58,397,720	58,964,402
	TSY INFL IX N/B	0.75% 15 Jul 2028	56,106,937	59,025,606
	TSY INFL IX N/B	0.375% 15 Jan 2027	58,840,741	59,733,512
	TSY INFL IX N/B	1.125% 15 Jan 2021	59,368,703	59,918,506
	TSY INFL IX N/B	0.5% 15 Jan 2028	58,674,866	60,191,074
	TSY INFL IX N/B	0.125% 15 Jul 2026	60,210,004	60,399,920
	TSY INFL IX N/B	0.625% 15 Jul 2021	61,301,767	61,989,263
	TSY INFL IX N/B	0.625% 15 Jan 2026	63,193,465	65,129,923
	TSY INFL IX N/B	0.25% 15 Jan 2025	68,584,784	69,194,061
	TSY INFL IX N/B	0.125% 15 Apr 2022	69,452,330	69,349,802
	TSY INFL IX N/B	0.125% 15 Jan 2022	69,552,830	69,515,596
	TSY INFL IX N/B	0.375% 15 Jul 2025	68,816,591	70,218,366
	TSY INFL IX N/B	0.125% 15 Jul 2024	70,049,056	70,466,114
	TSY INFL IX N/B	0.125% 15 Jul 2022	71,736,211	72,035,794
	TSY INFL IX N/B	0.125% 15 Jan 2023	72,069,300	72,062,120
	TSY INFL IX N/B	0.625% 15 Jan 2024	71,027,307	72,530,861

n / a - Cost is not applicable

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, 2019

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	103,364	\$ 2,680,239
	AGREE REALTY CORP	REIT USD.0001	51,365	3,604,287
	ALEXANDER + BALDWIN INC	REIT	83,997	1,760,585
	ALEXANDER S INC	REIT USD1.0	2,791	922,007
	ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01	138,814	22,429,581
	AMERICAN ASSETS TRUST INC	REIT USD.01	62,131	2,851,819
	AMERICAN CAMPUS			
	COMMUNITIES	REIT USD.01	168,170	7,909,054
	AMERICAN FINANCE TRUST INC	REIT	130,037	1,724,303
	AMERICAN HOMES 4 RENT A	REIT USD.01	330,281	8,656,700
	AMERICOLD REALTY TRUST	REIT USD.01	222,847	7,813,024
	APARTMENT INVT + MGMT CO A	REIT USD.01	182,223	9,411,825
	APPLE HOSPITALITY REIT INC	REIT NPV	260,299	4,229,869
	ARMADA HOFFLER PROPERTIES IN	REIT USD.01	64,846	1,189,916
	ASHFORD HOSPITALITY TRUST	REIT USD.01	119,331	332,933
	AVALONBAY COMMUNITIES INC	REIT USD.01	170,929	35,843,827
	BOSTON PROPERTIES INC	REIT USD.01	189,179	26,080,235
	BRAEMAR HOTELS + RESORTS INC	REIT USD.01	33,472	298,905
	BRANDYWINE REALTY TRUST	REIT USD.01	215,650	3,396,509
	BRIXMOR PROPERTY GROUP INC	REIT USD.01	364,541	7,877,804
	CAMDEN PROPERTY TRUST	REIT USD.01	118,508	12,573,711
	CARETRUST REIT INC	REIT USD.01	116,954	2,412,767
	CEDAR REALTY TRUST INC	REIT USD.06	110,642	326,424
	CHATHAM LODGING TRUST	REIT USD.01	57,433	1,053,323
	CITY OFFICE REIT INC	REIT USD.01	66,761	902,611
	COLONY CAPITAL INC	REIT USD.01	566,209	2,689,552
	COLUMBIA PROPERTY TRUST INC	REIT USD.01	143,087	2,991,964
	COMMUNITY HEALTHCARE TRUST			
	I	REIT USD.01	22,565	967,138
	CORECIVIC INC	REIT USD.01	145,764	2,533,384
	COREPOINT LODGING INC	REIT USD.01	49,558	529,282
	CORESITE REALTY CORP	REIT USD.01	45,152	5,062,447
	CORPORATE OFFICE PROPERTIES	REIT USD.01	137,018	4,025,603
	COUSINS PROPERTIES INC	REIT USD1.0	177,916	7,330,158
	CUBESMART	REIT USD.01	235,544	7,414,934
	CYRUSONE INC	REIT USD.01	138,539	9,064,614
	DIAMONDROCK HOSPITALITY CO	REIT USD.01	245,026	2,714,914
	DIGITAL REALTY TRUST INC	REIT USD.01	254,996	30,533,246
	DIVERSIFIED HEALTHCARE TRUST	REIT USD.01	290,973	2,455,842
	DJ US REAL ESTATE MAR20	XCBT 20200320	33,548	328,579
	DOUGLAS EMMETT INC	REIT USD.01	203,769	8,945,483
	DUKE REALTY CORP	REIT USD.01	442,380	15,337,331
	EASTERLY GOVERNMENT			
	PROPERTI	REIT USD.01	87,171	2,068,571
	EASTGROUP PROPERTIES INC	REIT	45,970	6,098,845
	EMPIRE STATE REALTY TRUST A	REIT USD.01	184,992	2,582,507

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			Shares/ Par Value	
	EPR PROPERTIES	REIT USD.01	94,923	6,705,371
	EQUINIX INC	REIT USD.001	103,812	60,595,068
	EQUITY COMMONWEALTH	REIT USD.01	149,223	4,899,007
	EQUITY LIFESTYLE PROPERTIES	REIT USD.01	211,695	14,901,219
	EQUITY RESIDENTIAL	REIT USD.01	453,895	36,729,224
	ESSENTIAL PROPERTIES REALTY	REIT USD.01	93,420	2,317,754
	ESSEX PROPERTY TRUST INC	REIT USD.0001	80,446	24,202,992
	EXTRA SPACE STORAGE INC	REIT USD.01	157,295	16,613,515
	FEDERAL REALTY INVS TRUST	REIT USD.01	91,739	11,809,571
	FIRST INDUSTRIAL REALTY TR	REIT USD.01	154,811	6,426,221
	FOUR CORNERS PROPERTY TRUST	REIT USD.0001	83,738	2,360,577
	FRANKLIN STREET PROPERTIES C	REIT USD.0001	131,243	1,123,445
	FRONT YARD RESIDENTIAL CORP	REIT USD.01	62,585	772,302
	GAMING AND LEISURE PROPERTIE	REIT	249,618	10,746,081
	GEO GROUP INC/THE	REIT USD.01	148,403	2,464,979
	GETTY REALTY CORP	REIT USD.01	42,779	1,406,147
	GLADSTONE COMMERCIAL CORP	REIT USD.001	37,607	822,089
	GLOBAL MEDICAL REIT INC	REIT	49,849	659,505
	GLOBAL NET LEASE INC	REIT USD.01	103,404	2,097,044
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	7,462,764	7,462,764
	HANNON ARMSTRONG			
	SUSTAINABLE	REIT USD.01	80,399	2,587,243
	HEALTHCARE REALTY TRUST INC	REIT USD.01	158,187	5,278,710
	HEALTHCARE TRUST OF AME CL A	REIT USD.01	251,098	7,603,257
	HEALTHPEAK PROPERTIES INC	REIT USD1.0	601,081	20,719,256
	HERSHA HOSPITALITY TRUST	REIT USD.01	44,900	653,295
	HIGHWOODS PROPERTIES INC	REIT USD.01	126,951	6,209,187
	HOST HOTELS + RESORTS INC	REIT USD.01	893,346	16,571,602
	HUDSON PACIFIC PROPERTIES IN	REIT USD.01	188,972	7,114,816
	INDEPENDENCE REALTY TRUST IN	REIT USD.01	110,386	1,554,248
	INDUSTRIAL LOGISTICS PROPERT	REIT USD.01	79,662	1,786,026
	INNOVATIVE INDUSTRIAL PROPER	REIT USD.001	13,864	1,051,862
	INVESTORS REAL ESTATE TRUST	REIT	14,228	1,031,530
	INVITATION HOMES INC	REIT USD.01	658,080	19,722,724
	IRON MOUNTAIN INC	REIT USD.01	351,397	11,199,036
	ISTAR INC	REIT USD.001	76,087	1,104,026
	JBG SMITH PROPERTIES	REIT USD.01	155,953	6,220,982
	JERNIGAN CAPITAL INC	REIT USD.01	27,427	524,954
	KILROY REALTY CORP	REIT USD.01	123,582	10,368,543
	KIMCO REALTY CORP	REIT USD.01	516,615	10,699,151
	KITE REALTY GROUP TRUST	REIT USD.01	102,787	2,007,440
	LEXINGTON REALTY TRUST	REIT USD.0001	258,559	2,745,924
	LIBERTY PROPERTY TRUST	REIT USD.001	191,454	11,496,833
	LIFE STORAGE INC	REIT USD.01	57,097	6,182,469
	LTC PROPERTIES INC	REIT USD.01	48,654	2,178,245
	MACERICH CO/THE	REIT USD.01	138,318	3,723,535
	MACK CALI REALTY CORP	REIT USD.01	110,831	2,563,533
	MEDICAL PROPERTIES TRUST INC	REIT USD.001	624,128	13,175,408
	MGM GROWTH PROPERTIES LLC A	REIT	139,291	4,313,848
	MID AMERICA APARTMENT COMM	REIT USD.01	139,582	18,405,297
	MONMOUTH REAL ESTATE INV			
	COR	REIT USD.01	111,000	1,607,284
	NATIONAL RETAIL PROPERTIES	REIT USD.01	200,128	10,730,882

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		Shares/ Par Value		
	NATIONAL STORAGE AFFILIATES	REIT USD.01	72,574	2,439,941
	NATL HEALTH INVESTORS INC	REIT USD.01	53,070	4,324,149
	NEW SENIOR INVESTMENT GROUP	REIT	102,205	781,872
	NEXPOINT RESIDENTIAL	REIT USD.01	23,397	1,052,866
	OFFICE PROPERTIES INCOME TRU	REIT USD.01	58,885	1,892,567
	OMEGA HEALTHCARE INVESTORS	REIT USD.1	267,171	11,314,720
	ONE LIBERTY PROPERTIES INC	REIT USD1.0	18,363	499,291
	PARAMOUNT GROUP INC	REIT USD.01	229,228	3,190,862
	PARK HOTELS + RESORTS INC	REIT USD.01	293,477	7,592,328
	PEBBLEBROOK HOTEL TRUST	REIT USD.01	159,886	4,286,563
	PENN REAL ESTATE INVEST TST	REIT USD1.0	90,922	484,620
	PHYSICIANS REALTY TRUST	REIT USD.01	226,814	4,295,866
	PIEDMONT OFFICE REALTY TRU A	REIT USD.01	153,949	3,423,842
	PREFERRED APARTMENT COMMUN A	REIT USD.01	53,991	719,160
	PROLOGIS INC	REIT USD.01	772,454	68,856,624
	PS BUSINESS PARKS INC/CA	REIT USD.01	25,180	4,151,429
	PUBLIC STORAGE	REIT USD.1	192,325	40,957,549
	QTS REALTY TRUST INC CL A	REIT USD.01	67,685	3,673,272
	REALTY INCOME CORP	REIT USD1.0	389,487	28,677,965
	REGENCY CENTERS CORP	REIT USD.01	205,077	12,938,330
	RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	139,909	2,470,808
	RETAIL PROPERTIES OF AME A	REIT USD.001	261,497	3,504,070
	RETAIL VALUE INC	REIT USD.1	18,715	688,713
	REXFORD INDUSTRIAL REALTY IN	REIT USD.01	134,325	6,134,628
	RLJ LODGING TRUST	REIT	210,678	3,733,236
	RPT REALTY	REIT USD.01	98,355	1,479,262
	RYMAN HOSPITALITY PROPERTIES	REIT USD.01	59,815	5,183,574
	SABRA HEALTH CARE REIT INC	REIT USD.01	231,952	4,949,881
	SAUL CENTERS INC	REIT USD.01	16,957	894,992
	SERITAGE GROWTH PROP A REIT	REIT USD.01	42,822	1,716,310
	SERVICE PROPERTIES TRUST	REIT USD.01	201,274	4,897,045
	SIMON PROPERTY GROUP INC	REIT USD.0001	376,985	56,155,723
	SITE CENTERS CORP	REIT USD.1	176,795	2,478,685
	SL GREEN REALTY CORP	REIT USD.01	100,872	9,268,123
	SPIRIT REALTY CAPITAL INC	REIT USD.05	110,286	5,423,877
	STAG INDUSTRIAL INC	REIT USD.01	155,620	4,912,940
	STORE CAPITAL CORP	REIT USD.01	268,565	10,001,389
	SUMMIT HOTEL PROPERTIES INC	REIT	128,666	1,587,742
	SUN COMMUNITIES INC	REIT USD.01	110,974	16,657,209
	SUNSTONE HOTEL INVESTORS INC	REIT USD.01	275,214	3,830,989
	TANGER FACTORY OUTLET CENTER	REIT USD.01	114,491	1,686,459
	TAUBMAN CENTERS INC	REIT USD.01	74,916	2,329,146
	TERRENO REALTY CORP	REIT USD.01	80,221	4,343,168
	UDR INC	REIT USD.01	358,417	16,738,108
	UMH PROPERTIES INC	REIT USD.1	44,638	702,158
	UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	15,995	1,877,175
	URBAN EDGE PROPERTIES	REIT USD.01	148,304	2,844,476
	URSTADT BIDDLE CLASS A	REIT USD.01	36,596	909,048
	US DOLLAR		254,112	254,112
	VANGUARD REAL ESTATE ETF	VANGUARD REAL ESTATE ETF	12,958	1,202,373
	VENTAS INC	REIT USD.25	456,015	26,330,350

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, 2019

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	ACTIVIA PROPERTIES INC	REIT	328	\$ 1,644,554
	ADO PROPERTIES SA	COMMON STOCK	24,082	868,711
	ADVANCE RESIDENCE			
	INVESTMENT	REIT	1,134	3,594,084
	AEDIFICA	REIT	19,279	2,453,905
	AEON REIT INVESTMENT CORP	REIT	704	964,377
	ALLIED PROPERTIES REAL ESTAT	REIT	97,380	3,910,219
	ALLREAL HOLDING AG REG	COMMON STOCK CHF50.0	11,894	2,362,745
	ARTIS REAL ESTATE			
	INVESTMENT	REIT	99,914	916,890
	ASCENCIO	REIT	4,216	261,227
	ASCENDAS REAL ESTATE INV			
	TRT	REIT	2,240,224	4,950,411
	ASSURA PLC	REIT GBP.1	2,200,981	2,275,344
	ATRIUM LJUNGBERG AB B SHS	COMMON STOCK SEK2.5	34,314	826,719
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	178,338	125,363
	AZ. BGP HOLDINGS	COMMON STOCK	6,007,914	94
	AZRIELI GROUP LTD	COMMON STOCK ILS.1	30,572	2,235,986
	BEFIMMO	REIT	17,438	1,059,403
	BIG YELLOW GROUP PLC	REIT GBP.1	134,351	2,140,954
	BMO COMMERCIAL PROPERTY			
	TRUS	REIT	537,741	824,459
	BMO REAL ESTATE			
	INVESTMENTS	REIT	267,414	298,922
	BOARDWALK REAL ESTATE			
	INVEST	REIT	30,196	1,069,522
	BRITISH LAND CO PLC	REIT GBP.25	713,941	6,079,455
	BWP TRUST	REIT	389,096	1,074,042
	CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	54,843	2,306,068
	CAN APARTMENT PROP REAL			
	ESTA	REIT	129,762	5,304,556
	CANADIAN DOLLAR	FOREIGN CURRENCY	66,314	51,139
	CAPITAL + COUNTIES PROPERTIE	REIT GBP.25	565,009	1,968,385
	CAPITALAND COMMERCIAL			
	TRUST	REIT	1,935,758	2,866,685
	CAPITALAND MALL TRUST	REIT	1,783,200	3,262,970
	CARMILA	REIT EUR6.0	27,931	629,118
	CASTELLUM AB	COMMON STOCK SEK.5	204,073	4,797,891
	CATENA AB	COMMON STOCK SEK4.4	19,587	865,488
	CDL HOSPITALITY TRUSTS	STAPLED SECURITY	688,800	830,003
	CHAMPION REIT	REIT	1,563,000	1,033,185
	CHARTER HALL LONG WALE			
	REIT	REIT	352,298	1,364,416

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	CHARTER HALL RETAIL REIT	REIT	284,620	855,266
	CHOICE PROPERTIES REIT	REIT	221,516	2,376,162
	CITYCON OYJ	COMMON STOCK	55,266	580,882
	COFINIMMO	REIT	19,917	2,931,333
	COMFORIA RESIDENTIAL REIT IN	REIT	639	2,022,245
	COMINAR REAL ESTATE INV TR U	REIT	142,410	1,555,061
	COVIVIO	REIT EUR3.0	35,679	4,055,567
	CROMBIE REAL ESTATE			
	INVESTME	REIT	94,786	1,165,135
	CROMWELL PROPERTY GROUP	REIT	1,827,126	1,511,124
	CURRENCY CONTRACT	USD/JPY	-	(1,156)
	DAIWA HOUSE REIT INVESTMENT	REIT	1,589	4,150,407
	DAIWA OFFICE INVESTMENT			
	CORP	REIT	279	2,142,820
	DAIWA SECURITIES LIVING INVE	REIT	1,599	1,564,008
	DERWENT LONDON PLC	REIT GBP.05	79,967	4,271,679
	DEUTSCHE EUROSHP AG	COMMON STOCK	46,361	1,375,001
	DEUTSCHE WOHNEN SE	COMMON STOCK	274,528	11,226,992
	DEXUS	REIT	832,715	6,863,827
	DIOS FASTIGHETER AB	COMMON STOCK SEK2.0	63,185	579,383
	DREAM INDUSTRIAL REAL			
	ESTATE	REIT	103,501	1,048,778
	DREAM OFFICE REAL ESTATE INV	REIT	39,825	956,046
	ENTRA ASA	COMMON STOCK NOK1.0	129,609	2,140,124
	EURO CURRENCY	FOREIGN CURRENCY	243,621	273,464
	EUROCOMMERCIAL PROPERTIE			
	CV	DUTCH CERT EUR5.0	36,388	1,020,962
	FABEGE AB	COMMON STOCK SEK30.82	199,689	3,322,971
	FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	73,898	3,421,347
	FIRST CAPITAL REAL ESTATE IN	UNIT	110,418	1,755,862
	FIRST CAPITAL REALTY INC	COMMON STOCK	-	4,184
	FORTUNE REIT	REIT	923,000	1,077,522
	FRASERS CENTREPOINT TRUST	REIT	549,700	1,148,733
	FRASERS LOGISTICS + INDUSTRI	REIT	1,682,300	1,551,529
	FRONTIER REAL ESTATE INVEST	REIT	462	1,942,229
	FUKUOKA REIT CORP	REIT	829	1,412,079
	GECINA SA	REIT EUR7.5	39,678	7,117,228
	GLOBAL ONE REIT	REIT	1,038	1,344,911
	GLP J REIT	REIT	1,809	2,250,420
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	1,256,543	1,256,543
	GPT GROUP	REIT	1,467,367	5,786,146
	GRAND CITY PROPERTIES	COMMON STOCK EUR.1	82,547	1,981,189
	GREAT PORTLAND ESTATES PLC	REIT GBP.1526316	209,781	2,392,925
	H+R REAL ESTATE INV REIT UTS	REIT	227,262	3,697,882
	HAMBORNER REIT AG	REIT	96,617	1,059,477
	HAMMERSON PLC	REIT GBP.25	583,204	2,404,477
	HANSTEEN HOLDINGS PLC	REIT GBP.1	468,616	721,170
	HELICAL PLC	COMMON STOCK GBP.01	98,554	620,536
	HEMFOSA FASTIGHETER AB	COMMON STOCK SEK1.0	6,945	(14,022)
	HIAG IMMOBILIEN AG	COMMON STOCK CHF1.0	3,074	342,839

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		Shares/ Par Value		
	HIBERNIA REIT PLC	REIT EUR.1	711,289	1,127,830
	HONG KONG DOLLAR	FOREIGN CURRENCY	442,717	56,818
	HUFVUDSTADEN AB A SHS	COMMON STOCK SEK5.0	82,425	1,630,462
	HYSAN DEVELOPMENT CO	COMMON STOCK	462,000	1,817,902
	ICADE	REIT	24,350	2,656,487
	ICHIGO OFFICE REIT INVESTMEN	REIT	1,365	1,417,733
	IMMOBILIARE GRANDE			
	DISTRIBUZ	REIT	35,109	244,457
	INDUSTRIAL + INFRASTRUCTURE	REIT	888	1,354,657
	INMOBILIARIA COLONIAL SOCIMI	REIT EUR2.5	254,943	3,255,425
	INTERRENT REAL ESTATE INVEST	REIT	106,386	1,283,113
	INTERVEST			
	OFFICES+WAREHOUSES	REIT	22,320	642,746
	INTU PROPERTIES PLC	REIT GBP.5	612,926	276,748
	INVESCO OFFICE J REIT INC	REIT	9,352	1,938,595
	INVINCIBLE INVESTMENT CORP	REIT	4,430	2,523,142
	JAPAN EXCELLENT INC	REIT	1,212	1,962,442
	JAPAN HOTEL REIT INVESTMENT	REIT	2,724	2,035,110
	JAPAN LOGISTICS FUND INC	REIT	875	2,231,556
	JAPAN PRIME REALTY			
	INVESTMEN	REIT	756	3,319,742
	JAPAN REAL ESTATE			
	INVESTMENT	REIT	1,076	7,137,119
	JAPAN RETAIL FUND			
	INVESTMENT	REIT	2,231	4,795,618
	JAPANESE YEN	FOREIGN CURRENCY	15,668,721	144,180
	KENEDIX OFFICE INVESTMENT			
	CO	REIT	262	2,023,816
	KEPPEL DC REIT	REIT	987,196	1,527,202
	KEPPEL REIT	REIT	1,617,400	1,491,203
	KILLAM APARTMENT REAL			
	ESTATE	REIT	84,587	1,235,456
	KIWI PROPERTY GROUP LTD	COMMON STOCK	1,164,983	1,226,471
	KLEPIERRE	REIT EUR1.4	142,795	5,431,889
	KLOVERN AB B SHS	COMMON STOCK SEK2.0	369,773	908,063
	KOJAMO OYJ	COMMON STOCK NPV	66,016	1,205,015
	KUNGSLEDEN AB	COMMON STOCK SEK.42	138,903	1,460,388
	LAND SECURITIES GROUP PLC	REIT GBP.1066667	547,386	7,193,651
	LAR ESPANA REAL ESTATE			
	SOCIM	REIT EUR2.0	55,785	445,519
	LEASINVEST REAL ESTATE SCA	REIT	2,383	301,903
	LEG IMMOBILIEN AG	COMMON STOCK	54,338	6,440,255
	LINK REIT	REIT	1,618,000	17,178,480
	LONDONMETRIC PROPERTY PLC	REIT GBP.1	750,391	2,361,304
	MANULIFE US REAL ESTATE INV	REIT	1,323,400	1,323,859
	MAPLETREE COMMERCIAL			
	TRUST	REIT	1,658,132	2,947,523
	MAPLETREE INDUSTRIAL TRUST	REIT	1,157,700	2,239,299
	MAPLETREE LOGISTICS TRUST	REIT	1,968,821	2,549,376

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		Shares/ Par Value		
	MCUBS MIDCITY INVESTMENT			
	COR	REIT	1,684	1,828,553
	MERCIALYS	REIT EUR1.0	45,459	630,636
	MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	260,394	3,744,775
	MITSUBISHI ESTATE CO LTD	COMMON STOCK	899,200	17,187,030
	MONTEA	REIT	9,617	874,699
	MORI HILLS REIT INVESTMENT C	REIT	1,489	2,472,856
	MORI TRUST SOGO REIT INC	REIT	1,025	1,840,040
	MSCI EAFE MAR20	IFUS 20200320	1,310	1,061
	NEW ISRAELI SHEQEL	FOREIGN CURRENCY	92,110	26,668
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	7,501	5,061
	NEWRIVER REIT PLC	REIT	255,122	678,870
	NIPPON ACCOMMODATIONS FUND	REIT	425	2,685,090
	NIPPON BUILDING FUND INC	REIT	1,065	7,802,506
	NIPPON REIT INVESTMENT CORP	REIT	446	1,963,892
	NOMURA REAL ESTATE MASTER			
	FU	REIT	3,599	6,149,360
	NORTHVIEW APARTMENT REAL			
	EST	REIT	48,198	1,101,669
	NORTHWEST HEALTHCARE			
	PROPERT	REIT	115,574	1,063,272
	NORWEGIAN KRONE	FOREIGN CURRENCY	3,107	354
	NSI NV	REIT EUR3.68	18,879	920,740
	NYFOSA AB	COMMON STOCK SEK.5	127,096	1,099,864
	ORIX JREIT INC	REIT	2,245	4,866,959
	PANDOX AB	COMMON STOCK SEK2.5	79,087	1,792,238
	PHOENIX SPREE DEUTSCHLAND			
	LT	COMMON STOCK	5,028	21,344
	POUND STERLING	FOREIGN CURRENCY	14,162	18,761
	PREMIER INVESTMENT CORP	REIT	1,302	1,841,895
	PRIMARY HEALTH PROPERTIES	REIT GBP.125	1,060,722	2,247,256
	PSP SWISS PROPERTY AG REG	COMMON STOCK CHF.1	31,243	4,312,272
	RDI REIT PLC	REIT GBP.4	200,950	348,758
	RETAIL ESTATES	REIT	8,285	780,546
	RIOCAN REAL ESTATE INVST TR	REIT	258,729	5,339,185
	SAFESTORE HOLDINGS PLC	REIT GBP.01	178,143	1,903,079
	SAMHALLSBYGGNADSBOLAGET I			
	NO	COMMON STOCK	919,373	2,303,710
	SCENTRE GROUP	REIT	3,963,918	10,689,981
	SEGRO PLC	REIT GBP.1	879,607	10,500,901
	SEKISUI HOUSE REIT INC	REIT	3,618	3,042,946
	SHAFTESBURY PLC	REIT GBP.25	181,887	2,288,637
	SHOPPING CENTRES			
	AUSTRALASIA	REIT	826,623	1,554,273
	SINGAPORE DOLLAR	FOREIGN CURRENCY	88,081	65,505
	SIRIUS REAL ESTATE LTD	COMMON STOCK	913,796	1,075,052
	SMARTCENTRES REAL ESTATE			
	INV	REIT	105,702	2,544,021
	SPI 200 FUTURES MAR20	XSFE 20200319	299	(31,586)
	STANDARD LIFE INV PROP INC	REIT GBP.01	236,326	284,983

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		Shares/ Par Value		
	SUMMIT INDUSTRIAL INCOME REI	REIT	115,223	1,071,594
	SUNTEC REIT	REIT	1,551,700	2,124,159
	SWEDISH KRONA	FOREIGN CURRENCY	1,369,432	146,290
	SWIRE PROPERTIES LTD	COMMON STOCK	783,200	2,602,741
	SWISS FRANC	FOREIGN CURRENCY	24,327	25,122
	SWISS PRIME SITE REG	COMMON STOCK	58,192	6,742,040
	TAG IMMOBILIEN AG	COMMON STOCK	107,825	2,681,840
	TARGET HEALTHCARE REIT PLC	REIT GBP.01	643,006	987,678
	TLG IMMOBILIEN AG	COMMON STOCK	78,670	2,512,569
	TOKYU REIT INC	REIT	950	1,801,783
	TRITAX BIG BOX REIT PLC	REIT GBP.01	1,215,449	2,399,239
	UK COMMERCIAL PROPERTY REIT	REIT	847,065	996,949
	UNIBAIL RODAMCO WESTFIELD	REIT EUR.5	32,869	5,189,343
	UNIBAIL RODAMCO WESTFIELD	REIT EUR.5	69,664	11,014,315
	UNITE GROUP PLC/THE	REIT GBP.25	242,398	4,054,113
	UNITED URBAN INVESTMENT CORP	REIT	2,525	4,737,150
	US DOLLAR		125,814	125,814
	VASTNED RETAIL NV	REIT EUR5.0	14,150	425,669
	VICINITY CENTRES	REIT	2,273,535	3,986,853
	VONOVIA SE	COMMON STOCK	417,832	22,510,482
	WALLENSTAM AB B SHS	COMMON STOCK SEK.5	119,812	1,449,434
	WAREHOUSES DE PAUW SCA	REIT	13,859	2,526,005
	WERELDHAVE BELGIUM NV	REIT	3,468	335,522
	WERELDHAVE NV	REIT EUR1.0	28,407	642,293
	WHARF REAL ESTATE INVESTMENT	COMMON STOCK HKD.1	909,000	5,574,245
	WIHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5	99,599	1,835,597
	WORKSPACE GROUP PLC	REIT GBP1.0	108,036	1,712,195
	XIOR STUDENT HOUSING NV	REIT	13,258	752,252
	Total : EXHIBIT G - International Real Estate Index Fund			\$ 468,654,127

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, 2019

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/ <u>Par Value</u>	
	1011778 BC / NEW RED FIN	4.375% 15 Jan 2028	46,000	\$ 46,115
	1011778 BC / NEW RED FIN	4.25% 15 May 2024	100,000	102,500
	3174489Q3 ITRAXX.O P 0.70	FEB20 0.70 PUT	(500,000)	(74)
	3174589Z2 ITRAXX.O P 0.80 EU32	FEB20 0.8 PUT	(4,300,000)	(441)
	3175189F7 ITRAXX.O C 0.425	FEB20 0.425 CALL	(500,000)	(334)
	317541233 ITRAXX.O C 0.425	MAR20 0.425 CALL	(2,200,000)	(1,881)
	3175469E1 ITRAXX.O C 0.425 EU	MAR20 0.425 CALL	(1,500,000)	(1,282)
	3175479W9 ITRAXX.O C 0.425 EU	MAR20 0.425 CALL	(600,000)	(513)
	3175499U9 ITRAXX.O P 0.70 EU	MAR20 0.7 PUT	(1,500,000)	(443)
	317553PC3 ITRAXX.O C 0.475 EU	FEB20 0.475 CALL	(4,400,000)	(9,843)
	317566628 ITRAXX.O P 0.70 EU32	MAR20 0.7 PUT	(2,200,000)	(650)
	3175699F0 ITRAXX.O P 0.70 EU	MAR20 0.7 PUT	(600,000)	(177)
	317587129 CDX.O P 2.90 IG32 5Y	JUN20 2.9 PUT	(2,600,000)	(2)
	3175DL007 CDX.O P 0.725 IG33	FEB20 0.725 PUT	(1,000,000)	(162)
	3175FC633 CDX.O C 0.475 IG33	FEB20 0.475 CALL	(800,000)	(1,303)
	3175FC849 CDX.O C 0.475 IG33	FEB20 0.475 CALL	(1,000,000)	(1,628)
	3175JC290 ITRAXX.O P 3.00 EU31	JUN20 3 PUT	(2,800,000)	(0)
	3175JD934 CDX.O P 0.80 IG33	FEB20 0.8 PUT	(800,000)	(100)
	3175JE908 CDX.O C 0.475 IG33	FEB20 0.475 CALL	(1,500,000)	(2,443)
	3175JE916 CDX.O P 0.625 IG33	FEB20 0.625 PUT	(1,500,000)	(403)
	3175JE924 CDX.O P 103.00	MAR20 103 PUT	(700,000)	(1,211)
	317U698U3 IRO USD 10Y P 1.93	FEB20 1.93 PUT	(700,000)	(3,080)
	317U699U2 IRO USD 10Y C 1.57	FEB20 1.57 CALL	(700,000)	(3,080)
	317U806U2 IRO USD 10Y P 2.03	JAN20 2.03 PUT	(300,000)	(570)
	317U807U1 IRO USD 10Y C 1.75	JAN20 1.75 CALL	(300,000)	(780)
	317U821U3 IRO USD 10Y P 1.87	JAN20 1.87 PUT	(300,000)	(1,954)
	317U822U2 IRO USD 10Y C 1.87	JAN20 1.87 CALL	(300,000)	(1,950)
	AA BOND CO LTD	4.248% 31 Jul 2043	1,917,000	2,574,857
	ABBVIE INC	3.375% 14 Nov 2021	75,000	76,936
	ABU DHABI GOVT INT L	2.5% 11 Oct 2022	400,000	404,908
	ABU DHABI GOVT INT L	3.125% 11 Oct 2027	400,000	418,938
	ADVANZ PHARMA CORP	1% 06 Sep 2024	390,000	363,675
	AERCAP IRELAND CAP/GLOBA	3.5% 26 May 2022	150,000	154,202
	AERCAP IRELAND CAP/GLOBA	4.125% 03 Jul 2023	150,000	158,480
	AERCAP IRELAND CAP/GLOBA	4.625% 30 Oct 2020	900,000	918,005
	AKELIUS RESIDENTIAL AB	3.375% 23 Sep 2020	100,000	114,999
	ALLY FINANCIAL INC	8% 01 Nov 2031	10,000	13,704
	ALLY FINANCIAL INC	4.125% 13 Feb 2022	20,000	20,650
	ALLY FINANCIAL INC	8% 15 Mar 2020	118,000	119,033
	ALLY FINANCIAL INC	7.5% 15 Sep 2020	268,000	277,380
	ALLY FINANCIAL INC	8% 01 Nov 2031	243,000	337,308
	ALLY FINANCIAL INC	3.875% 21 May 2024	346,000	362,435
	ALLY FINANCIAL INC	4.125% 30 Mar 2020	553,000	555,074

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			Shares/ Par Value	
	ALROSA FINANCE SA	7.75% 03 Nov 2020	437,000	456,665
	ALTICE FINANCING SA	5.25% 15 Feb 2023	1,400,000	1,604,406
	ALTICE FRANCE SA	1% 14 Aug 2026	198,000	198,164
	ALTICE FRANCE SA	8.125% 01 Feb 2027	200,000	225,250
	ALTICE FRANCE SA	7.375% 01 May 2026	3,000,000	3,220,920
	AMBAC LSNI LLC	1% 12 Feb 2023	309,257	286,980
	AMER AIRLN 14 1 A PTT	3.7% 01 Apr 2028	72,653	76,412
	AMERICAN HOMES 4 RENT	4.25% 15 Feb 2028	11,000	11,718
	AMERICAN TOWER CORP	3% 15 Jun 2023	36,000	36,796
	ANCESTRY COM OPERATIONS INC	1% 19 Oct 2023	99,749	98,203
	ANCESTRY COM OPERATIONS INC	1% 27 Aug 2026	2,618,343	2,567,626
	API GROUP DE INC	1% 01 Oct 2026	400,000	402,832
	ARAB REPUBLIC OF EGYPT	4.75% 11 Apr 2025	100,000	118,144
	ARAB REPUBLIC OF EGYPT	4.75% 11 Apr 2025	1,400,000	1,654,016
	ARAB REPUBLIC OF EGYPT	6.375% 11 Apr 2031	2,000,000	2,401,673
	ARDONAGH MIDCO THREE PLC	8.375% 15 Jul 2023	2,200,000	2,910,080
	ARGENT LETRAS DEL TESORO	0.01% 26 Feb 2020	730,000	9,388
	ARGENT LETRAS DEL TESORO	0.01% 27 Aug 2020	763,000	10,832
	ARGENT LETRAS DEL TESORO	0.01% 13 May 2020	3,060,000	46,789
	ARGENTINE PESO	FOREIGN CURRENCY	21,952,197	366,647
	ARROW ELECTRONICS INC	3.5% 01 Apr 2022	50,000	51,200
	ASSURANT INC	4.2% 27 Sep 2023	20,000	20,881
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	2,239	1,574
	AVANTOR INC	1% 21 Nov 2024	17,311	17,455
	AVIATION CAPITAL GROUP	2.875% 20 Jan 2022	20,000	20,144
	AVOLON HOLDINGS FNDG LTD	5.25% 15 May 2024	90,000	98,242
	AVOLON HOLDINGS FNDG LTD	5.5% 15 Jan 2023	170,000	183,274
	AVOLON TLB BORROWER 1 (US)	1% 15 Jan 2025	296,165	297,891
	AVON INTERNATIONAL CAPIT	6.5% 15 Aug 2022	48,000	49,800
	BACARDI LTD	4.45% 15 May 2025	100,000	107,849
	BANCO BILBAO VIZCAYA ARG	1% 29 Dec 2049	600,000	678,435
	BANCO SANTANDER SA	1% 11 Sep 2049	100,000	119,390
	BARCLAYS BANK PLC	5.125% 08 Jan 2020	100,000	100,038
	BARCLAYS BANK PLC	7.625% 21 Nov 2022	2,725,000	3,062,219
	BARCLAYS PLC	1% 24 Jan 2026	100,000	115,653
	BARCLAYS PLC	3.25% 17 Jan 2033	100,000	138,912
	BARCLAYS PLC	1% 16 May 2024	200,000	210,880
	BARCLAYS PLC	1% 16 May 2029	200,000	225,522
	BARCLAYS PLC	1% 15 Dec 2049	200,000	239,373
	BARCLAYS PLC	1% 31 Dec 2099	250,000	279,688
	BARCLAYS PLC	3.684% 10 Jan 2023	300,000	307,648
	BARCLAYS PLC	1% 16 May 2024	400,000	404,569
	BARCLAYS PLC	3.125% 17 Jan 2024	300,000	417,269
	BARCLAYS PLC	1% 07 May 2025	600,000	630,750
	BARCLAYS PLC	3.25% 12 Feb 2027	460,000	648,933
	BARCLAYS PLC	1% 29 Dec 2049	600,000	881,290
	BARCLAYS PLC	1% 31 Dec 2099	800,000	1,197,575
	BAUSCH HEALTH COMPANIES INC.	1% 27 Nov 2025	51,000	51,236
	BAUSCH HEALTH COMPANIES INC.	1% 02 Jun 2025	251,110	252,365

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			Shares/ Par Value	
	BGC PARTNERS INC	5.375% 24 Jul 2023	120,000	128,351
	BGC PARTNERS INC	3.75% 01 Oct 2024	206,000	205,623
	BOC AVIATION LTD	1% 26 Sep 2023	200,000	200,956
	BOMBARDIER INC	8.75% 01 Dec 2021	26,000	28,486
	BOMBARDIER INC	6% 15 Oct 2022	53,000	52,984
	BOMBARDIER INC	7.875% 15 Apr 2027	128,000	131,680
	BOMBARDIER INC	7.5% 01 Dec 2024	400,000	420,252
	BOMBARDIER INC	7.5% 15 Mar 2025	608,000	626,994
	BOMBARDIER INC	6.125% 15 Jan 2023	619,000	634,785
	BONOS DE TESORERIA	6.15% 12 Aug 2032	15,528,000	5,311,633
	BRAZILIAN REAL	FOREIGN CURRENCY	806	200
	BRIGHTHOUSE FINANCIAL IN	3.7% 22 Jun 2027	195,000	194,545
	BRIXMOR OPERATING PART	1% 01 Feb 2022	440,000	439,731
	BROADCOM CRP / CAYMN FI	3.625% 15 Jan 2024	10,000	10,364
	BROADCOM CRP / CAYMN FI	3% 15 Jan 2022	102,000	103,509
	BROADCOM CRP / CAYMN FI	3.875% 15 Jan 2027	218,000	226,449
	BROADCOM INC	3.625% 15 Oct 2024	82,000	85,271
	BROADCOM INC	3.125% 15 Apr 2021	600,000	607,284
	BROADCOM INC	3.125% 15 Oct 2022	600,000	611,278
	BROOKFIELD FINANCE INC	3.9% 25 Jan 2028	20,000	21,451
	BROOKFIELD FINANCE INC	4.7% 20 Sep 2047	108,000	124,223
	BWPC0DSY5 CDS EUR R V			
	03MEVENT	1% 20 Dec 2021	-	(11,624)
	BWPC0DTU2 CDS USD R V			
	03MEVENT	1% 20 Dec 2021	-	(39,048)
	BWPC0FA52 CDS USD R V			
	03MEVENT	1% 20 Jun 2022	-	(57,664)
	BWPC0G6Z9 CDS EUR R V			
	03MEVENT	1% 20 Dec 2022	-	(31,180)
	BWPC0H3Z0 CDS USD R V			
	03MEVENT	1% 20 Jun 2023	-	(4,571)
	BWPC0HCN7 CDS USD R V			
	03MEVENT	1% 20 Dec 2023	-	(12,613)
	BWPC0HY52 CDS USD R V			
	03MEVENT	1% 20 Jun 2024	-	(138,060)
	BWPC0IJ40 CDS EUR R V			
	03MEVENT	1% 20 Dec 2024	-	(9,352)
	BWPC0ILG0 CDS USD R V			
	03MEVENT	1% 20 Dec 2024	-	(19,074)
	BWU00V5U8 IRS USD R V			
	03MLIBOR	1% 11 Dec 2049	-	(54,183)
	BWU00V603 IRS USD R V 03MLIBOR	1% 12 Mar 2050	-	(21,450)
	BWU00VP13 IRS USD R V 03MLIBOR	1% 16 Jan 2050	-	161,927
	BWU00VSX7 IRS USD R V			
	03MLIBOR	1% 03 Feb 2050	-	215,899
	BWU00W8O7 IRS EUR R V			
	06MEURIB	1% 18 Mar 2025	-	56,302
	BWU00W8P4 IRS EUR R V			
	06MEURIB	1% 18 Mar 2030	-	296,427

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	BWU00W8Q2 IRS EUR R V			
	06MEURIB	1% 18 Mar 2050	-	50,159
	BWU00W8X7 IRS GBP R V			
	06MLIBOR	1% 18 Mar 2050	-	12,741
	BWU00W8Y5 IRS GBP R V			
	06MLIBOR	1% 18 Mar 2030	-	257,151
	BWU00WD03 IRS USD R V			
	03MLIBOR	1% 15 Jan 2050	-	15,089
	BWU00WO50 IRS USD R V			
	03MLIBOR	1% 22 Jan 2050	-	277,106
	BWU00X369 IRS USD R V 03MLIBOR	1% 07 Feb 2050	-	10,083
	BWU00Y953 IRS GBP R V 06MLIBOR	1% 17 Jun 2022	-	344
	BWU00Y961 IRS GBP R V 06MLIBOR	1% 17 Jun 2025	-	(9,610)
	BWU00Y979 IRS GBP R V 06MLIBOR	1% 17 Jun 2030	-	20,928
	CAESARS ENTERTAIN CORP	5% 01 Oct 2024	28,417	54,596
	CAESARS RESORT COLLECTION LLC	1% 23 Dec 2024	196,000	196,204
	CAMELOT FINANCE SA	4.5% 01 Nov 2026	5,000	5,138
	CAMPBELL SOUP CO	1% 16 Mar 2020	10,000	10,003
	CAMPBELL SOUP CO	1% 15 Mar 2021	38,000	38,080
	CANADIAN DOLLAR	FOREIGN CURRENCY	13,280	10,241
	CANTOR FITZGERALD LP	4.875% 01 May 2024	155,000	165,314
	CBL + ASSOCIATES LP	5.95% 15 Dec 2026	379,000	227,400
	CCBRCIUS4 SWBC BRC	SWAP CASH COLLATERAL USD	(250,000)	(250,000)
	CCMYIIUS1 SWCC MORGAN STANLEY	SWAP CASH COLLATERAL USD	270,000	270,000
	CCO HLDGS LLC/CAP CORP	4.75% 01 Mar 2030	106,000	107,911
	CCPC CCMSCHUS2 COC	CCPC CASH COLLATERAL USD	916,000	916,000
	CCSCXIUS6 STANDARD CHARTER BOC	CCSCXIUS6 STANDARD CHARTER BOC	(10,000)	(10,000)
	CENTENE CORP	4.75% 15 Jan 2025	84,000	87,253
	CENTURYLINK ESCROW LLC	1% 31 Jan 2025	199,491	200,189
	CENTURYLINK INC	5.125% 15 Dec 2026	3,000	3,053
	CHARTER COMM OPT LLC/CAP	3.579% 23 Jul 2020	8,000	8,051
	CHARTER COMM OPT LLC/CAP	4.464% 23 Jul 2022	30,000	31,535
	CHARTER COMM OPT LLC/CAP	4.8% 01 Mar 2050	78,000	82,251
	CHARTER COMM OPT LLC/CAP	1% 01 Feb 2024	98,000	100,809
	CHARTER COMMUNICATIONS OPERATI	1% 01 Feb 2027	1,135,031	1,141,422
	CHS/COMMUNITY HEALTH SYS	8.625% 15 Jan 2024	396,000	419,760
	CHS/COMMUNITY HEALTH SYS	8% 15 Mar 2026	465,000	478,950
	CHS/COMMUNITY HEALTH SYS	6.25% 31 Mar 2023	1,415,000	1,436,225
	CHS/COMMUNITY HEALTH SYS	5.125% 01 Aug 2021	3,044,000	3,044,000
	CIT GROUP INC	4.125% 09 Mar 2021	22,000	22,415
	CIT GROUP INC	5% 01 Aug 2023	100,000	107,750
	CIT GROUP INC	5% 15 Aug 2022	475,000	503,500
	CITIGROUP INC	1% 24 Jul 2023	20,000	20,171
	CITIGROUP INC	1% 01 Sep 2023	30,000	30,637
	CITYCENTER HLDGS LLC	1% 18 Apr 2024	128,680	129,122

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	CLEAR CHANNEL OUTDOOR HOLDIN	COMMON STOCK	124,578	356,293
	CLEAR CHANNEL WORLDWIDE	9.25% 15 Feb 2024	345,000	382,088
	CNH INDUSTRIAL CAP LLC	3.875% 15 Oct 2021	10,000	10,261
	CO OP GRP HLDS	1% 08 Jul 2020	100,000	136,171
	COLOMBIAN PESO	FOREIGN CURRENCY	800,574	244
	COLUMBIA PROPERTY TRUST	3.65% 15 Aug 2026	30,000	30,748
	COLUMBUS MCKINNON CORP	1% 31 Jan 2024	76,090	76,471
	CONNECT FINCO SARL/CONNE	6.75% 01 Oct 2026	36,000	38,340
	CONSTELLATION BRANDS INC	1% 15 Nov 2021	200,000	200,035
	COOPERATIEVE RABOBANK UA	1% 29 Dec 2049	400,000	487,165
	CRED SUIS GP FUN LTD	3.75% 26 Mar 2025	1,000,000	1,058,552
	CREDIT AGRICOLE SA	1% 29 Dec 2049	200,000	227,960
	CREDIT SUISSE AG	6.5% 08 Aug 2023	200,000	222,750
	CREDIT SUISSE AG	6.5% 08 Aug 2023	3,300,000	3,675,375
	CREDIT SUISSE FIRST BOSTON MOR	1% 25 Jun 2033	7,077	7,102
	CREDIT SUISSE GROUP AG	1% 31 Dec 2099	200,000	218,870
	CREDIT SUISSE GROUP AG	1% 29 Dec 2049	200,000	224,750
	CREDIT SUISSE GROUP AG	1% 12 Jun 2024	250,000	264,463
	CREDIT SUISSE GROUP AG	4.282% 09 Jan 2028	500,000	544,053
	CROWN CASTLE INTL CORP	2.25% 01 Sep 2021	30,000	30,087
	CSC HOLDINGS LLC	6.5% 01 Feb 2029	400,000	446,000
	CSC HOLDINGS, LLC	1% 15 Apr 2027	98,750	99,079
	CURRENCY CONTRACT	USD/BRL	-	(937)
	CURRENCY CONTRACT	USD/BRL	-	(1,603)
	CURRENCY CONTRACT	BRL/USD	-	4,471
	CURRENCY CONTRACT	BRL/USD	-	4,471
	CURRENCY CONTRACT	BRL/USD	-	(39,857)
	CURRENCY CONTRACT	BRL/USD	-	14,703
	CURRENCY CONTRACT	BRL/USD	-	(25,688)
	CURRENCY CONTRACT	BRL/USD	-	10,226
	CURRENCY CONTRACT	BRL/USD	-	(35,065)
	CURRENCY CONTRACT	BRL/USD	-	13,862
	CURRENCY CONTRACT	BRL/USD	-	17,096
	CURRENCY CONTRACT	BRL/USD	-	5,404
	CURRENCY CONTRACT	BRL/USD	-	(31,729)
	CURRENCY CONTRACT	USD/BRL	-	(66,793)
	CURRENCY CONTRACT	USD/BRL	-	(3,580)
	CURRENCY CONTRACT	USD/BRL	-	(1,135)
	CURRENCY CONTRACT	BRL/USD	-	67,848
	CURRENCY CONTRACT	USD/BRL	-	(14,227)
	CURRENCY CONTRACT	USD/BRL	-	(5,622)
	CURRENCY CONTRACT	USD/BRL	-	(17,427)
	CURRENCY CONTRACT	USD/BRL	-	(4,601)
	CURRENCY CONTRACT	USD/BRL	-	(15,238)
	CURRENCY CONTRACT	USD/BRL	-	(4,601)
	CURRENCY CONTRACT	CLP/USD	-	1,564
	CURRENCY CONTRACT	CLP/USD	-	3,553

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	CURRENCY CONTRACT	USD/CLP	-	(1,197)
	CURRENCY CONTRACT	CLP/USD	-	1,029
	CURRENCY CONTRACT	CLP/USD	-	444
	CURRENCY CONTRACT	CLP/USD	-	527
	CURRENCY CONTRACT	CLP/USD	-	513
	CURRENCY CONTRACT	CLP/USD	-	2,607
	CURRENCY CONTRACT	CLP/USD	-	1,165
	CURRENCY CONTRACT	CLP/USD	-	1,394
	CURRENCY CONTRACT	CLP/USD	-	1,155
	CURRENCY CONTRACT	CLP/USD	-	2,682
	CURRENCY CONTRACT	CLP/USD	-	1,181
	CURRENCY CONTRACT	CLP/USD	-	80,230
	CURRENCY CONTRACT	COP/USD	-	203,837
	CURRENCY CONTRACT	CZK/USD	-	82,911
	CURRENCY CONTRACT	USD/EUR	-	(1,857)
	CURRENCY CONTRACT	EUR/USD	-	1,658
	CURRENCY CONTRACT	USD/EUR	-	(472,435)
	CURRENCY CONTRACT	USD/EUR	-	(3,185)
	CURRENCY CONTRACT	GBP/USD	-	6,454
	CURRENCY CONTRACT	USD/GBP	-	(1,157)
	CURRENCY CONTRACT	USD/GBP	-	(620,353)
	CURRENCY CONTRACT	HUF/USD	-	7,418
	CURRENCY CONTRACT	IDR/USD	-	169,748
	CURRENCY CONTRACT	USD/MXN	-	(1,345)
	CURRENCY CONTRACT	MXN/USD	-	3,945
	CURRENCY CONTRACT	MXN/USD	-	548,588
	CURRENCY CONTRACT	USD/MXN	-	(206,815)
	CURRENCY CONTRACT	MXN/USD	-	203,056
	CURRENCY CONTRACT	MXN/USD	-	1,317
	CURRENCY CONTRACT	MYR/USD	-	130,303
	CURRENCY CONTRACT	USD/PEN	-	(71,491)
	CURRENCY CONTRACT	PEN/USD	-	64,648
	CURRENCY CONTRACT	USD/PEN	-	(32,933)
	CURRENCY CONTRACT	PEN/USD	-	34,949
	CURRENCY CONTRACT	USD/PEN	-	(66,616)
	CURRENCY CONTRACT	PHP/USD	-	2,269
	CURRENCY CONTRACT	PLN/USD	-	11,916
	CURRENCY CONTRACT	USD/RON	-	(7,051)
	CURRENCY CONTRACT	USD/RON	-	(5,773)
	CURRENCY CONTRACT	RUB/USD	-	76,886
	CURRENCY CONTRACT	THB/USD	-	53,233
	CURRENCY CONTRACT	TRY/USD	-	(1,449)
	CURRENCY CONTRACT	USD/TRY	-	2,684
	CURRENCY CONTRACT	TRY/USD	-	(2,901)
	CURRENCY CONTRACT	TRY/USD	-	(3,295)
	CURRENCY CONTRACT	TRY/USD	-	(4,088)
	CURRENCY CONTRACT	TRY/USD	-	(44,534)
	CURRENCY CONTRACT	TRY/USD	-	(7,263)
	CURRENCY CONTRACT	TRY/USD	-	(62,792)

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	CURRENCY CONTRACT	TRY/USD	-	(10,321)
	CURRENCY CONTRACT	TRY/USD	-	(5,874)
	CURRENCY CONTRACT	ZAR/USD	-	65,041
	CURRENCY CONTRACT	ZAR/USD	-	47,765
	CURRENCY CONTRACT	BRL/USD	-	73,598
	CVS PASS THROUGH TRUST	6.943% 10 Jan 2030	1,638,316	1,919,396
	CVS PASS THRU TR 2009	8.353% 10 Jul 2031	72,832	92,897
	CZECH KORUNA	FOREIGN CURRENCY	122,775	5,423
	D.R. HORTON INC	4.375% 15 Sep 2022	10,000	10,484
	DAE FUNDING LLC	4.5% 01 Aug 2022	60,000	60,900
	DAE FUNDING LLC	5% 01 Aug 2024	98,000	102,894
	DAE FUNDING LLC	5.75% 15 Nov 2023	123,000	128,996
	DAE FUNDING LLC	5.25% 15 Nov 2021	371,000	384,913
	DAE FUNDING LLC	4% 01 Aug 2020	476,000	478,975
	DAIMLER FINANCE NA LLC	2.7% 14 Jun 2024	200,000	201,790
	DELL INT LLC / EMC CORP	5.45% 15 Jun 2023	16,000	17,356
	DELL INT LLC / EMC CORP	4.42% 15 Jun 2021	550,000	566,011
	DELL INT LLC / EMC CORP	6.02% 15 Jun 2026	1,600,000	1,841,920
	DELOS FIN S A R L	1% 06 Oct 2023	1,540,000	1,545,128
	DEUTSCHE BANK AG	1.875% 28 Feb 2020	100,000	132,486
	DEUTSCHE BANK AG	1% 10 Sep 2021	200,000	222,337
	DEUTSCHE BANK NY	1% 04 Feb 2021	220,000	220,350
	DEUTSCHE BANK NY	3.15% 22 Jan 2021	230,000	231,046
	DEUTSCHE BANK NY	1% 26 Nov 2025	720,000	735,692
	DEUTSCHE BANK NY	4.25% 14 Oct 2021	1,000,000	1,028,522
	DEUTSCHE BANK NY	1% 13 Jul 2020	1,320,000	1,321,096
	DEUTSCHE BANK NY	2.7% 13 Jul 2020	1,460,000	1,461,029
	DIAMOND RESORTS INTL INC	7.75% 01 Sep 2023	375,000	385,710
	DIAMOND RESORTS INTL INC	1% 02 Sep 2023	1,461,882	1,424,970
	DIGITAL REALTY TRUST LP	4.45% 15 Jul 2028	82,000	90,810
	DIGITAL REALTY TRUST LP	3.6% 01 Jul 2029	310,000	322,698
	DOMINICAN REPUBLIC BON	10.75% 11 Aug 2028	235,000,000	4,552,371
	DP WORLD PLC	2.375% 25 Sep 2026	100,000	120,599
	DUBAI WORLD	1% 30 Sep 2022	1,376,684	1,287,199
	EAGLE HOLDING CO II LLC	1% 15 May 2022	14,000	14,215
	EBAY INC	3.8% 09 Mar 2022	30,000	31,014
	EDISON INTERNATIONAL	2.95% 15 Mar 2023	13,000	13,013
	EDISON INTERNATIONAL	2.4% 15 Sep 2022	105,000	104,748
	EDISON INTERNATIONAL	5.75% 15 Jun 2027	119,000	133,614
	EMC CORP	2.65% 01 Jun 2020	690,000	690,124
	EMERALD BAY SA	0.01% 08 Oct 2020	786,000	860,227
	ENABLE MIDSTREAM PARTNER	4.95% 15 May 2028	19,000	19,246
	ENABLE OKLAHOMA INTRASTR	6.25% 15 Mar 2020	40,000	40,289
	ENERGY TRANSFER OPERATING	4.15% 01 Oct 2020	30,000	30,320
	ENRGY TRANS PT/REG FIN	5.875% 01 Mar 2022	20,000	21,228
	ENRGY TRANS PT/REG FIN	5.75% 01 Sep 2020	390,000	395,502
	ENSCO JERSEY FINANCE LTD	3% 31 Jan 2024	26,000	18,444
	ENTERCOM MEDIA CORP	1% 18 Nov 2024	-	10
	ENTERCOM MEDIA CORP	1% 18 Nov 2024	407,994	410,534

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	ENTERPRISE MERGER SUB INC	1% 10 Oct 2025	1,746,016	1,484,987
	ENVISION HEALTHCARE CORP	8.75% 15 Oct 2026	37,000	22,940
	EQT CORP	1% 01 Oct 2020	28,000	27,923
	EQUIFAX INC	3.6% 15 Aug 2021	14,000	14,324
	EQUIFAX INC	1% 15 Aug 2021	38,000	38,138
	EQUINIX INC	2.875% 15 Mar 2024	100,000	115,898
	EQUINIX INC	2.875% 01 Feb 2026	100,000	116,459
	EQUINIX INC	3.2% 18 Nov 2029	200,000	200,744
	EQUITABLE HOLDINGS INC	5% 20 Apr 2048	4,000	4,305
	EQUITABLE HOLDINGS INC	3.9% 20 Apr 2023	10,000	10,480
	ESC LEHMAN BRTH HLDH PROD	1% 31 Dec 2049	800,000	10,000
	EURO CURRENCY	FOREIGN CURRENCY	(99,668)	(111,877)
	FAIR ISAAC CORP	4% 15 Jun 2028	6,000	6,045
	FAIRFAX FINL HLDGS LTD	4.85% 17 Apr 2028	55,000	59,930
	FCE BANK PLC	1% 26 Aug 2020	100,000	112,047
	FCE BANK PLC	0.869% 13 Sep 2021	100,000	112,691
	FINANCIAL RISK US HLDGS INC	1% 01 Oct 2025	347,490	350,444
	FIRST QUANTUM MINERALS L	6.875% 01 Mar 2026	200,000	202,500
	FLEX LTD	4.875% 15 Jun 2029	122,000	132,540
	FLORIDA GAS TRANSMISSION	5.45% 15 Jul 2020	10,000	10,168
	FLYING FORTRESS INC	1% 30 Oct 2022	46,667	46,805
	FNMA POOL MA3305	3.5% 01 Mar 2048	934,204	970,210
	FNMA TBA 30 YR 3	3% 15 Feb 2050	1,000,000	1,013,270
	FNMA TBA 30 YR 3.5	3.5% 15 Feb 2050	6,000,000	6,169,338
	FNMA TBA 30 YR 4	4% 15 Feb 2050	5,000,000	5,202,539
	FORD MOTOR CREDIT CO LLC	1% 01 Dec 2024	100,000	103,497
	FORD MOTOR CREDIT CO LLC	1% 01 Dec 2021	100,000	110,083
	FORD MOTOR CREDIT CO LLC	3.157% 04 Aug 2020	200,000	200,794
	FORD MOTOR CREDIT CO LLC	3.55% 07 Oct 2022	200,000	202,951
	FORD MOTOR CREDIT CO LLC	1% 14 May 2021	310,000	345,440
	FOREST CITY ENTERPRISES L P	1% 08 Dec 2025	99,000	99,402
	FORTRESS TRANS + INFRAST	6.75% 15 Mar 2022	230,000	239,775
	FORTRESS TRANS + INFRAST	6.5% 01 Oct 2025	484,000	510,862
	FRESENIUS MED CARE II	4.125% 15 Oct 2020	28,000	28,279
	FRESENIUS US FINANCE II	4.25% 01 Feb 2021	10,000	10,205
	FRONTIER COMMUNICATIONS	8% 01 Apr 2027	56,000	58,520
		SWAP CASH COLLATERALRAL		
	FUTURES MORGAN STANLEY COC	USD	109,000	109,000
	GARDNER DENVER INC	1% 30 Jul 2024	361,353	363,453
	GE CAPITAL EURO FUNDING	2.625% 15 Mar 2023	100,000	120,361
	GE CAPITAL EURO FUNDING	0.8% 21 Jan 2022	650,000	738,978
	GE CAPITAL UK FUNDING UN	5.875% 04 Nov 2020	2,000	2,748
	GE CAPITAL UK FUNDING UN	5.125% 24 May 2023	100,000	146,262
	GENERAL ELECTRIC CO	3.1% 09 Jan 2023	2,000	2,044
	GENERAL ELECTRIC CO	0.375% 17 May 2022	100,000	112,323
	GENERAL ELECTRIC CO	1.25% 26 May 2023	100,000	115,120
	GENERAL ELECTRIC CO	1% 28 May 2020	300,000	336,461
	GENERAL ELECTRIC CO	1% 29 Dec 2049	703,000	688,560
	GENERAL MOTORS FINL CO	1% 26 Mar 2022	100,000	111,617

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	GENERALITAT DE CATALUNYA	4.95% 11 Feb 2020	10,000	11,281
	GENERALITAT DE CATALUNYA	4.9% 15 Sep 2021	150,000	178,989
	GENESEE + WYOMING INC NEW	1% 30 Dec 2026	100,000	100,857
	GENWORTH HOLDINGS INC	7.2% 15 Feb 2021	1,443,000	1,486,290
	GLENCORE FINANCE CANADA	4.95% 15 Nov 2021	72,000	75,296
	GLOBAL PAYMENTS INC	2.65% 15 Feb 2025	17,000	17,077
	GLP CAPITAL LP / FIN II	5.3% 15 Jan 2029	64,000	71,085
	GOLDEN NUGGET, INC.	1% 04 Oct 2023	72,282	72,463
	GOLDMAN SACHS BANK USA BOC	SWAP CASH COLLATERAL USD	(40,000)	(40,000)
	GOODMAN US FIN FOUR	4.5% 15 Oct 2037	32,000	34,403
	GOODMAN US FIN THREE	3.7% 15 Mar 2028	63,000	64,693
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	1,023,905	1,023,905
	GRAY TELEVISION INC	1% 02 Jan 2026	84,964	85,443
	GRIFOLS WORLDWIDE OPERATIONS U	1% 15 Nov 2027	146,372	147,515
	HARVEST OPERATIONS CORP	2.33% 14 Apr 2021	90,000	90,186
	HD SUPPLY WTRWKS LTD	1% 01 Aug 2024	19,600	19,592
	HILTON DOMESTIC OPERATIN	4.875% 15 Jan 2030	25,000	26,485
	HIPOTECARIA SU CASITA SA	7.5% 29 Jun 2018	86,901	1,738
	HOWARD HUGHES CORP	5.375% 15 Mar 2025	1,294,000	1,348,995
	HSBC HOLDINGS PLC	1% 18 May 2024	200,000	201,624
	HSBC HOLDINGS PLC	1% 31 Dec 2099	200,000	291,376
	HSBC HOLDINGS PLC	1% 18 May 2021	300,000	300,305
	HSBC HOLDINGS PLC	1% 05 Jan 2022	700,000	713,856
	HUDSON PACIFIC PROPERTIE	3.95% 01 Nov 2027	14,000	14,664
	HUNGARIAN FORINT	FOREIGN CURRENCY	39,203	133
	HUNGARY GOVERNMENT BOND	3% 27 Oct 2027	467,600,000	1,744,634
	HUNT COS INC	6.25% 15 Feb 2026	12,000	11,850
	HYUNDAI CAPITAL AMERICA	1% 18 Sep 2020	78,000	78,163
	ICICI BANK LTD/HONG KONG	5.75% 16 Nov 2020	100,000	102,624
	IHEARTCOMMUNICATIONS INC.	1% 01 May 2026	821,139	826,953
	IHEARTCOMMUNICATIONS INC	6.375% 01 May 2026	263,600	286,006
	IHEARTCOMMUNICATIONS INC	8.375% 01 May 2027	405,600	448,188
	IHEARTMEDIA INC CLASS A	COMMON STOCK	51,850	876,265
	IHO VERWALTUNGS GMBH	3.625% 15 May 2025	100,000	117,440
	IHS MARKIT LTD	4% 01 Mar 2026	3,000	3,163
	IHS MARKIT LTD	5% 01 Nov 2022	10,000	10,660
	IMS HEALTH INC	1% 17 Jan 2025	97,750	98,142
	INEOS FIN PLC	1% 01 Apr 2024	1,994,924	2,237,174
	ING GROEP NV	1% 02 Oct 2023	200,000	201,808
	ING GROEP NV	4.1% 02 Oct 2023	200,000	212,660
	INTELSAT CONNECT FINANCE	9.5% 15 Feb 2023	90,000	62,973
	INTELSAT JACKSON HLDG	8% 15 Feb 2024	35,000	35,919
	INTELSAT JACKSON HLDG	9.75% 15 Jul 2025	300,000	277,500
	INTELSAT JACKSON HLDG	8.5% 15 Oct 2024	375,000	341,561
	INTELSAT JACKSON HLDGS S A	1% 02 Jan 2024	20,000	20,139
	INTELSAT JACKSON HLDGS S A	1% 27 Nov 2023	490,000	490,436
	INTELSAT LUXEMBOURG SA	7.75% 01 Jun 2021	6,000	4,740
	INTL LEASE FINANCE CORP	8.25% 15 Dec 2020	115,000	121,577

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	ISTAR INC	5.25% 15 Sep 2022	9,000	9,236
	JAPANESE YEN	FOREIGN CURRENCY	5,512,418	50,724
	JEFFERIES FINANCE LLC	1% 03 Jun 2026	22,942	22,866
*	JPMORGAN CHASE + CO	1% 24 Oct 2023	20,000	20,340
	KENNEDY WILSON EUR REAL	3.25% 12 Nov 2025	100,000	118,167
	KENNEDY WILSON EUR REAL	3.95% 30 Jun 2022	1,010,000	1,382,358
	KENNEDY WILSON INC	5.875% 01 Apr 2024	32,000	32,800
	KINGDOM OF BAHRAIN	5.5% 31 Mar 2020	300,000	302,124
	KRAFT HEINZ FOODS CO	2.8% 02 Jul 2020	2,000	2,003
	KSA SUKUK LTD	2.894% 20 Apr 2022	400,000	406,398
	LANDMARK MORTGAGE SECURITIES P	1% 17 Jun 2039	3,046,052	3,794,593
	LEHMAN BROTHERS HOLDINGS	1% 10 Nov 2009	400,000	2,440
	LETRA TESOURO NACIONAL	0.01% 01 Jul 2020	10,427,000	2,539,095
	LIFE STORAGE LP	3.875% 15 Dec 2027	14,000	14,768
	LLOYDS BANK PLC	3.3% 07 May 2021	500,000	508,155
	LLOYDS BANKING GROUP PLC	4.05% 16 Aug 2023	200,000	212,074
	LLOYDS BANKING GROUP PLC	4.45% 08 May 2025	200,000	218,504
	LLOYDS BANKING GROUP PLC	4.55% 16 Aug 2028	200,000	224,073
	LLOYDS BANKING GROUP PLC	1% 31 Dec 2099	200,000	224,250
	LLOYDS BANKING GROUP PLC	1% 29 Dec 2049	400,000	668,137
	LLOYDS BANKING GROUP PLC	1% 21 Jun 2021	900,000	904,943
	LSI OPEN POSITION NET ASSET	0.01% 31 Dec 2060	171,451	6,858
	MALAYSIAN RINGGIT	FOREIGN CURRENCY	580	142
	MALLINCKRODT FIN/SB	5.5% 15 Apr 2025	670,000	237,850
	MATTEL INC	5.875% 15 Dec 2027	23,000	24,236
	MCDERMOTT TECHNOLOGY (AMERICAS	1% 09 May 2025	120,844	70,361
	MCDERMOTT TECHNOLOGY AMERICAS	1% 21 Oct 2021	482,853	372,960
	MESSER INDS GMBH	1% 01 Mar 2026	45,555	45,770
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	(1,679,077)	(88,915)
	MH SUB I LLC	1% 13 Sep 2024	48,875	48,929
	MICRON TECHNOLOGY INC	5.327% 06 Feb 2029	62,000	71,126
	MICRON TECHNOLOGY INC	4.185% 15 Feb 2027	100,000	106,738
	MORGAN STANLEY CAP SVCS BOC	SWAP CASH COLLATERAL USD	(50,000)	(50,000)
	MSCI INC	4% 15 Nov 2029	23,000	23,316
	NASCAR HOLDINGS INC	1% 19 Oct 2026	39,721	40,134
	NATIONSTAR MORT/CAP CORP	6.5% 01 Jul 2021	289,000	289,723
	NATIONWIDE BLDG SOCIETY	JR SUBORDINA REGS 06/49 VAR	250	54,894
	NATIONWIDE BLDG SOCIETY	1% 08 Mar 2024	200,000	207,067
	NATIONWIDE BLDG SOCIETY	1% 18 Jul 2030	600,000	644,609
	NATIONWIDE BLDG SOCIETY	1% 08 Mar 2029	974,000	1,062,426
	NATWEST MARKETS PLC	3.625% 29 Sep 2022	200,000	207,201
	NAVIENT CORP	7.25% 25 Sep 2023	16,000	18,080
	NAVIENT CORP	6.125% 25 Mar 2024	63,000	68,355
	NAVIENT CORP	6.5% 15 Jun 2022	195,000	211,331
	NAVIENT CORP	7.25% 25 Jan 2022	230,000	249,881
	NAVIENT CORP	6.625% 26 Jul 2021	372,000	396,404

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	NAVIENT CORP	5% 26 Oct 2020	396,000	401,821
	NAVIENT CORP	8% 25 Mar 2020	409,000	413,221
	NAVIENT CORP	5.875% 25 Mar 2021	1,751,000	1,810,832
	NCL CORPORATION LTD	3.625% 15 Dec 2024	10,000	10,138
	NEIMAN MARCUS GROUP LTD INC	1% 25 Oct 2023	812,429	641,819
	NETFLIX INC	5.375% 15 Nov 2029	86,000	91,588
	NETFLIX INC	4.875% 15 Jun 2030	100,000	101,563
	NETFLIX INC	3.625% 15 Jun 2030	100,000	115,337
	NETFLIX INC	4.625% 15 May 2029	100,000	125,103
	NETFLIX INC	3.875% 15 Nov 2029	365,000	433,271
	NEW ALBERTSONS LP	6.57% 23 Feb 2028	600,000	564,750
	NEWCREST FINANCE PTY LTD	4.45% 15 Nov 2021	100,000	103,616
	NEWELL BRANDS INC	4.35% 01 Apr 2023	300,000	311,763
	NEWMARK GROUP INC	6.125% 15 Nov 2023	92,000	101,458
	NIELSEN CO LUX SARL/THE	5.5% 01 Oct 2021	600,000	602,250
	NIELSEN FIN LLC	1% 04 Oct 2023	1,164,150	1,167,188
	NISSAN MOTOR ACCEPTANCE	3.15% 15 Mar 2021	20,000	20,195
	NOBLE HOLDING INTL LTD	7.875% 01 Feb 2026	77,000	55,825
	NXP BV/NXP FDG/NXP USA	4.3% 18 Jun 2029	300,000	324,415
	NXP BV/NXP FUNDING LLC	4.125% 01 Jun 2021	271,000	277,853
	NXP BV/NXP FUNDING LLC	3.875% 01 Sep 2022	731,000	758,449
	ODEBRECHT DRILL VIII/IX	6.35% 01 Dec 2021	25,334	25,208
	ODEBRECHT DRILL VIII/IX	7.35% 01 Dec 2026	89,451	48,752
	ODEBRECHT OIL + FINANCE	0.01% 31 Dec 2099	46,000	345
	OLYMPUS MERGER SUB INC	1% 10 Oct 2024	476	403
	OMAN GOV INTERNTL BOND	4.875% 01 Feb 2025	1,200,000	1,240,644
	OMAN GOV INTERNTL BOND	6% 01 Aug 2029	1,500,000	1,565,640
	OMEGA HLTHCARE INVESTORS	3.625% 01 Oct 2029	207,000	207,250
	OPPENHEIMER HOLDINGS INC	6.75% 01 Jul 2022	18,000	18,540
	ORTHO CLINICAL DIAGNOSTICS SA	1% 30 Jun 2025	95,515	94,301
	ORTHO CLINICAL INC/SA	6.625% 15 May 2022	56,000	55,650
	PACIFIC DRILLING SA	8.375% 01 Oct 2023	99,000	90,338
	PACIFIC GAS + ELEC CO	1% 31 Dec 2020	43,750	43,750
	PACIFIC GAS + ELEC CO	1% 31 Dec 2020	248,250	248,250
	PACIFIC GAS + ELECTRIC	4% 01 Dec 2046	6,000	5,955
	PACIFIC GAS + ELECTRIC	6.35% 15 Feb 2038	8,000	8,465
	PACIFIC GAS + ELECTRIC	5.4% 15 Jan 2040	10,000	10,400
	PACIFIC GAS + ELECTRIC	5.8% 01 Mar 2037	12,000	12,510
	PACIFIC GAS + ELECTRIC	3.85% 15 Nov 2023	17,000	17,170
	PACIFIC GAS + ELECTRIC	4.3% 15 Mar 2045	19,000	19,285
	PACIFIC GAS + ELECTRIC	5.125% 15 Nov 2043	22,000	22,509
	PACIFIC GAS + ELECTRIC	4.5% 15 Dec 2041	25,000	25,188
	PACIFIC GAS + ELECTRIC	6.05% 01 Mar 2034	39,000	40,853
	PACIFIC GAS + ELECTRIC	6.25% 01 Mar 2039	40,000	42,100
	PACIFIC GAS + ELECTRIC	3.75% 15 Feb 2024	55,000	55,825
	PACIFIC GAS + ELECTRIC	4.6% 15 Jun 2043	60,000	60,900
	PACIFIC GAS + ELECTRIC	3.25% 15 Sep 2021	73,000	73,183
	PACIFIC GAS + ELECTRIC	3.75% 15 Aug 2042	78,000	78,000

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	PACIFIC GAS + ELECTRIC	3.3% 01 Dec 2027	100,000	100,000
	PACIFIC GAS + ELECTRIC	3.5% 15 Jun 2025	101,000	101,000
	PACIFIC GAS + ELECTRIC	4.25% 01 Aug 2023	100,000	102,500
	PACIFIC GAS + ELECTRIC	4.65% 01 Aug 2028	100,000	103,250
	PACIFIC GAS + ELECTRIC	4.25% 15 May 2021	107,000	107,268
	PACIFIC GAS + ELECTRIC	3.3% 15 Mar 2027	122,000	122,000
	PACIFIC GAS + ELECTRIC	2.45% 15 Aug 2022	194,000	193,879
	PACIFIC GAS + ELECTRIC	3.4% 15 Aug 2024	208,000	210,600
	PACIFIC GAS + ELECTRIC	3.25% 15 Jun 2023	222,000	220,890
	PACIFIC GAS + ELECTRIC	2.95% 01 Mar 2026	273,000	273,683
	PACIFIC GAS + ELECTRIC	3.5% 01 Oct 2020	952,000	954,380
	PACIFIC GAS ELECTRIC COMPANY	1% 22 Feb 2049	995,000	987,538
	PACIFIC NATIONAL FINANCE	4.625% 23 Sep 2020	10,000	10,150
	PAR PHARMACEUTICAL INC	7.5% 01 Apr 2027	60,000	59,700
	PAREXEL INTL CORP	1% 27 Sep 2024	1,715,131	1,680,112
	PARK AEROSPACE HOLDINGS	5.5% 15 Feb 2024	54,000	59,287
	PARK AEROSPACE HOLDINGS	3.625% 15 Mar 2021	88,000	89,193
	PARK AEROSPACE HOLDINGS	4.5% 15 Mar 2023	1,235,000	1,293,045
	PARK AEROSPACE HOLDINGS	5.25% 15 Aug 2022	1,708,000	1,819,703
	PETROBRAS GLOBAL FINANCE	6.125% 17 Jan 2022	192,000	204,939
	PETROBRAS GLOBAL FINANCE	6.25% 14 Dec 2026	200,000	314,098
	PETROBRAS GLOBAL FINANCE	5.093% 15 Jan 2030	2,655,000	2,844,859
	PETROLEOS DE VENEZUELA S	5.375% 12 Apr 2027	712,000	55,180
	PETROLEOS MEXICANOS	6.49% 23 Jan 2027	80,000	85,120
	PETROLEOS MEXICANOS	7.69% 23 Jan 2050	120,000	130,961
	PETROLEOS MEXICANOS	6.84% 23 Jan 2030	230,000	245,258
	PETROLEOS MEXICANOS	4.75% 26 Feb 2029	334,000	397,640
	PETROLEOS MEXICANOS	6.5% 23 Jan 2029	600,000	631,200
	PETROLEOS MEXICANOS	6.5% 13 Mar 2027	2,730,000	2,898,496
	PETROLEOS MEXICANOS	4.875% 21 Feb 2028	3,013,000	3,623,910
	PETSMART INC	5.875% 01 Jun 2025	43,000	43,806
	PETSMART INC	1% 11 Mar 2022	99,490	98,298
	PHYSICIANS REALTY LP	3.95% 15 Jan 2028	29,000	30,368
	PIMCO FDS SHORT TERM FLTG NAV	MUTUAL FUND	230,291	2,305,212
	PISCES MIDCO INC	1% 12 Apr 2025	227,996	227,210
	PLAINS ALL AMER PIPELINE	6.65% 15 Jan 2037	20,000	23,636
	POLAND GOVERNMENT BOND	2.5% 25 Jul 2027	24,100,000	6,542,588
	POLISH ZLOTY	FOREIGN CURRENCY	1,155	305
	POUND STERLING	FOREIGN CURRENCY	177,468	235,101
	PRESTIGE BRANDS INC DEL	1% 26 Jan 2024	52,743	53,046
	PROVINCIA DE BUENOS AIRE	1% 12 Apr 2025	3,400,000	37,479
	QVC INC	5.95% 15 Mar 2043	1,002,000	938,785
	RADIATE HOLDCO / FINANCE	6.875% 15 Feb 2023	19,000	19,333
	REFINITIV US HOLDINGS	4.5% 15 May 2026	100,000	122,156
	REPUBLIC OF ARGENTINA	4.625% 11 Jan 2023	7,000	3,465
	REPUBLIC OF ARGENTINA	1% 01 Mar 2020	600,000	8,518
	REPUBLIC OF ARGENTINA	7.82% 31 Dec 2033	187,150	121,046
	REPUBLIC OF ARGENTINA	1% 03 Apr 2022	27,975,000	329,404

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	REPUBLIC OF ARGENTINA	1% 21 Jun 2020	46,188,000	516,861
	REPUBLIC OF ARGENTINA	1% 31 Dec 2038	2,176,000	1,099,396
	REPUBLIC OF ARGENTINA	3.875% 15 Jan 2022	4,100,000	2,179,302
	REPUBLIC OF COLOMBIA	7.75% 14 Apr 2021	4,000,000,000	1,256,534
	REPUBLIC OF ECUADOR	10.75% 31 Jan 2029	987,000	962,325
	REPUBLIC OF GHANA	8.125% 26 Mar 2032	379,000	385,673
	REPUBLIC OF GHANA	10.75% 14 Oct 2030	2,800,000	3,580,724
	REPUBLIC OF PERU	8.2% 12 Aug 2026	880,000	338,165
	REPUBLIC OF SOUTH AFRICA	5.75% 30 Sep 2049	400,000	389,568
	REPUBLIC OF SOUTH AFRICA	4.85% 30 Sep 2029	3,200,000	3,200,000
	REPUBLIC OF SOUTH AFRICA	8.875% 28 Feb 2035	65,900,000	4,396,067
	REPUBLIC OF TURKEY	7.625% 26 Apr 2029	900,000	993,904
	REPUBLIC OF TURKEY	5.6% 14 Nov 2024	1,100,000	1,119,021
	REPUBLIC OF TURKEY	4.625% 31 Mar 2025	1,500,000	1,778,861
	REPUBLIC OF TURKEY	3.25% 14 Jun 2025	2,500,000	2,792,869
	REPUBLIC OF TURKEY	7.25% 23 Dec 2023	3,050,000	3,299,990
	REPUBLIC OF VENEZUELA	6% 09 Dec 2020	31,000	3,565
	REPUBLIC OF VENEZUELA	9% 07 May 2023	31,000	3,565
	REPUBLIC OF VENEZUELA	7.75% 13 Oct 2019	100,000	11,500
	REPUBLIC OF VENEZUELA	9.25% 15 Sep 2027	140,000	16,100
	REPUBLIC OF VENEZUELA	8.25% 13 Oct 2024	153,000	17,595
	REPUBLIC OF VENEZUELA	7% 31 Mar 2038	199,000	22,885
	REPUBLIC OF VENEZUELA	7.65% 21 Apr 2025	249,000	28,635
	REPUBLIC OF VENEZUELA	9.25% 07 May 2028	1,137,000	130,755
	REYNOLDS GROUP HLDGS INC	1% 05 Feb 2023	1,209,469	1,212,311
	RIO OIL FINANCE TRUST	9.25% 06 Jul 2024	1,009,390	1,130,526
	RIPON MORTGAGES	1% 20 Aug 2056	364,837	483,985
	ROCKIES EXPRESS PIPELINE	5.625% 15 Apr 2020	100,000	101,060
	ROMANIA	3.5% 03 Apr 2034	186,000	234,712
	ROMANIA GOVERNMENT BOND	5.8% 26 Jul 2027	5,500,000	1,417,835
	ROMANIA GOVERNMENT BOND	5.85% 26 Apr 2023	7,200,000	1,792,177
	ROMANIAN LEU	FOREIGN CURRENCY	32	8
	ROYAL BK SCOTLND GRP PLC	1% 02 Mar 2026	100,000	117,707
	ROYAL BK SCOTLND GRP PLC	1% 22 Mar 2025	200,000	212,491
	ROYAL BK SCOTLND GRP PLC	4.8% 05 Apr 2026	875,000	972,267
	ROYAL BK SCOTLND GRP PLC	1% 29 Dec 2049	1,550,000	1,662,375
	ROYAL BK SCOTLND GRP PLC	1% 29 Dec 2049	2,700,000	2,759,076
	RPI FIN TR	1% 27 Mar 2023	45,065	45,410
	RUSSIA GOVT BOND OFZ	7.05% 19 Jan 2028	184,800,000	3,141,329
	RUSSIA GOVT BOND OFZ	8.5% 17 Sep 2031	190,900,000	3,632,928
	RUSSIAN RUBLE	FOREIGN CURRENCY	86	1
	SABINE PASS LIQUEFACTION	5.625% 01 Feb 2021	200,000	205,579
	SABRA HEALTH CARE LP	4.8% 01 Jun 2024	73,000	77,615
	SANDS CHINA LTD	4.6% 08 Aug 2023	200,000	211,072
	SANDS CHINA LTD	5.125% 08 Aug 2025	200,000	219,468
	SANDS CHINA LTD	5.4% 08 Aug 2028	200,000	225,626
	SANTANDER HOLDINGS USA	4.4% 13 Jul 2027	10,000	10,799
	SANTANDER HOLDINGS USA	3.4% 18 Jan 2023	138,000	141,498
	SANTANDER HOLDINGS USA	3.244% 05 Oct 2026	223,000	225,470

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	SANTANDER HOLDINGS USA	3.5% 07 Jun 2024	300,000	308,664
	SANTANDER UK GROUP HLDGS	1% 08 May 2026	200,000	276,361
	SANTANDER UK GROUP HLDGS	1% 31 Dec 2099	200,000	291,445
	SANTANDER UK GROUP HLDGS	3.625% 14 Jan 2026	1,840,000	2,659,182
	SANTANDER UK GROUP HLDGS	1% 29 Dec 2049	2,550,000	3,681,300
	SANTANDER UK PLC	3.4% 01 Jun 2021	200,000	204,161
	SAUDI INTERNATIONAL BOND	5% 17 Apr 2049	300,000	358,500
	SAUDI INTERNATIONAL BOND	2.875% 04 Mar 2023	400,000	407,032
	SAUDI INTERNATIONAL BOND	4.625% 04 Oct 2047	400,000	450,000
	SCOTTS MIRACLE GRO CO	4.5% 15 Oct 2029	3,000	3,067
	SEALED AIR CORP	4% 01 Dec 2027	17,000	17,213
	SELECT MEDICAL CORP	6.25% 15 Aug 2026	19,000	20,568
	SEQUA MEZZANINE HLDGS LLC	1% 28 Nov 2021	4,973,154	4,971,613
	SERTA SIMMONS BEDDING LLC	1% 08 Nov 2023	2,425,000	1,554,321
	SHIRE ACQ INV IRELAND DA	2.4% 23 Sep 2021	1,100,000	1,106,257
	SIGMA BIDCO B.V.	1% 02 Jul 2025	830,000	932,401
	SILGAN HOLDINGS INC	4.125% 01 Feb 2028	19,000	19,006
	SINCLAIR TELEVISION GROUP INC	1% 30 Sep 2026	34,913	35,000
	SINGAPORE DOLLAR	FOREIGN CURRENCY	2,723	2,025
	SL GREEN OPERATING PARTN	3.25% 15 Oct 2022	48,000	49,185
	SLM STUDENT LOAN TRUST	1% 25 Apr 2023	867,880	870,268
	SOCIETE GENERALE	1% 31 Dec 2099	400,000	437,000
	SOL	FOREIGN CURRENCY	1,004,823	303,471
	SOTERA HEALTH HOLDINGS LLC	1% 11 Dec 2026	101,000	101,221
	SOUTH AFRICAN RAND	FOREIGN CURRENCY	0	0
	SOUTHERN CAL EDISON	3.65% 01 Mar 2028	2,000	2,139
	SOUTHERN CAL EDISON	6% 15 Jan 2034	2,000	2,462
	SOUTHERN CAL EDISON	5.75% 01 Apr 2035	4,000	4,879
	SOUTHERN CAL EDISON	4.125% 01 Mar 2048	16,000	17,096
	SOUTHERN CAL EDISON	4.875% 01 Mar 2049	33,000	39,150
	SOUTHERN CAL EDISON	6.65% 01 Apr 2029	52,000	62,664
	SPRINGLEAF FINANCE CORP	5.375% 15 Nov 2029	9,000	9,394
	SPRINGLEAF FINANCE CORP	6.875% 15 Mar 2025	114,000	129,675
	SPRINGLEAF FINANCE CORP	8.25% 15 Dec 2020	260,000	274,530
	SPRINGLEAF FINANCE CORP	6.125% 15 Mar 2024	256,000	280,320
	SPRINGLEAF FINANCE CORP	5.625% 15 Mar 2023	494,000	532,285
	SPRINGLEAF FINANCE CORP	6.125% 15 May 2022	500,000	536,875
	SPRINGLEAF FINANCE CORP	7.75% 01 Oct 2021	498,000	540,953
	SPRINT COMMUNICATIONS	6% 15 Nov 2022	90,000	94,388
	SPRINT COMMUNICATIONS	7% 15 Aug 2020	650,000	663,813
	SPRINT CORP	7.625% 01 Mar 2026	22,000	24,262
	SPRINT CORP	7.125% 15 Jun 2024	320,000	345,200
	SPRINT CORP	7.875% 15 Sep 2023	415,000	457,882
	SPRINT CORP	7.25% 15 Sep 2021	878,000	928,485
	SPRINT SPECTRUM / SPEC I	4.738% 20 Sep 2029	200,000	211,796
	SPRINT SPECTRUM / SPEC I	5.152% 20 Sep 2029	200,000	218,000
	SS C TECHNOLOGIES INC	1% 16 Apr 2025	76,813	77,308
	SS C TECHNOLOGIES INC	1% 16 Apr 2025	118,563	119,327
	STANDARD CHARTERED PLC	1% 20 Jan 2023	200,000	206,962

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	STARFRUIT FINCO B V	1% 01 Oct 2025	96,715	96,635
	STARWOOD PROPERTY TRUST	4.75% 15 Mar 2025	26,000	27,430
	STARWOOD PROPERTY TRUST	3.625% 01 Feb 2021	480,000	483,000
	STATE BANK INDIA/LONDON	4% 24 Jan 2022	300,000	307,905
	STATE OF QATAR	5.103% 23 Apr 2048	200,000	256,819
	STATE OF QATAR	3.875% 23 Apr 2023	300,000	316,699
	STICHTING AK RABOBANK	6.5% 29 Dec 2049	684,000	975,423
	STORE CAPITAL CORP	4.5% 15 Mar 2028	18,000	19,696
	STORE CAPITAL CORP	4.625% 15 Mar 2029	18,000	19,981
	STRUCTURED ASSET SECURITIES CO	1% 25 Jun 2033	8,211	8,114
	SUMITOMO MITSUI FINL GRP	1% 17 Jan 2023	200,000	200,928
	SUNSHINE LUXEMBOURG VII SARL	1% 01 Oct 2026	953,000	960,996
	SWAP BANK OF AMERICA COC	SWAP CASH COLLATERAL USD	60,000	60,000
	SWAP BNP PARIBAS COC	SWAP CASH COLLATERAL USD	610,000	610,000
	SWAP CCPC MORGAN STANLEY COC	SWAP CCPC CASH COLLATERAL	625,000	625,000
	SWAP CITIBANK COC	SWAP CASH COLLATERAL USD	340,000	340,000
	SWAP DEUTSCHE BANK BOC	SWAP CASH COLLATERAL USD	(160,000)	(160,000)
	SWAP GOLDMAN SACHS BOC	SWAP CASH COLLATERAL USD	(260,000)	(260,000)
	SWAP HSBC BOC	SWAP CASH COLLATERAL USD	(170,000)	(170,000)
	SWISS INSURED BRAZIL	9.85% 16 Jul 2032	9,500,000	2,745,358
	SWPC0AAP9 CDS USD R F 1.00000	1% 20 Jun 2020	-	1,483
	SWPC0C0C5 CDS USD R F .50000	1% 17 Sep 2058	-	14,281
	SWPC0D3A4 CDS USD R F 1.00000	1% 21 Jun 2021	-	1,294
	SWPC0DZJ0 CDS USD R F 1.00000	1% 20 Dec 2021	-	3,787
	SWPC0ESB3 CDS USD R F 5.00000	5% 20 Dec 2021	-	(54,466)
	SWPC0FBT9 CDS USD R F 1.00000	1% 20 Jun 2022	-	2,304
	SWPC0GLU3 CDS USD R F .50000	0.5% 18 Nov 2054	-	18,369
	SWPC0HG37 CDS USD R F 1.00000	1% 20 Dec 2023	-	51,368
	SWPC0HGJ2 CDS USD R F 1.00000	1% 20 Dec 2023	-	4,525
	SWPC0HJ26 CDS USD R F 1.00000	1% 20 Dec 2023	-	1,327
	SWPC0HPZ6 CDS USD R F 1.00000	1% 20 Dec 2023	-	(223,038)
	SWPC0HR50 CDS USD R F 1.00000	1% 20 Dec 2023	-	971
	SWPC0HYS2 CDS USD R F 1.00000	1% 20 Jun 2024	-	2,505
	SWPC0I0G3 CDS USD R F 5.00000	5% 20 Jun 2024	-	1,404,474
	SWPC0I222 CDS USD R V 03MEVENT	1% 20 Jun 2024	-	(152,132)
	SWPC0I248 CDS USD R V 03MEVENT	1% 20 Jun 2024	-	(156,237)
	SWPC0I2E6 CDS USD R F 1.00000	1% 20 Jun 2024	-	501
	SWPC0I3Y1 CDS USD R F 1.00000	1% 20 Jun 2024	-	(63,383)
	SWPC0IID1 CDS USD R F 1.00000	1% 20 Dec 2024	-	505
	SWPC0IK97 CDS USD R F 1.00000	1% 20 Dec 2024	-	463
	SWPC0IM38 CDS USD R F 1.00000	1% 20 Dec 2024	-	192,624
	SWPC0IQH3 CDS USD R F 1.00000	1% 23 Oct 2020	-	1,635
	SWPCDAF70 CDS USD R V 03MEVENT	1% 20 Jun 2024	-	(148,764)
	SWU00B8J4 IRS MXN R F 6.75000	6.75% 31 Aug 2021	-	(64)

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		Shares/ Par Value		
	SWU00D7O0 IRS USD R F 2.50000	2.5% 16 Dec 2025	-	232,412
	SWU00KLL4 IRS USD R F 1.50000	1.5% 21 Jun 2027	-	(17,543)
	SWU00L9Q5 IRS USD R F 2.50000	2.5% 20 Dec 2027	-	125,396
	SWU00NBO3 IRS USD R F 2.25000	2.25% 20 Jun 2028	-	239,331
	SWU00NP00 IRS MXN R F 7.87500	7.875% 16 Dec 2022	-	745
	SWU00NQK5 IRS MXN R F 7.88000	7.88% 27 Dec 2022	-	66,983
	SWU00NT48 IRS MXN R F 7.64500	7.645% 03 Jan 2023	-	5,764
	SWU00NUA2 IRS MXN R F 7.74500	7.745% 05 Jan 2023	-	4,267
	SWU00O427 IRS MXN R F 7.61000	7.61% 23 Jan 2023	-	16,728
	SWU00OB11 IRS MXN R F 7.80500	7.805% 06 Feb 2023	-	11,074
	SWU00OB37 IRS MXN R F 7.82000	7.82% 06 Feb 2023	-	11,210
	SWU00S5P6 IRS CLP R F 3.53750	3.537% 31 May 2022	-	105,231
	SWU00S5Q4 IRS COP R F 4.79000	4.79% 27 Jan 2020	-	4,485
	SYNIVERSE HLDGS INC	1% 09 Mar 2023	40,397	37,547
	TALEN ENERGY SUPPLY LLC	6.625% 15 Jan 2028	34,000	34,680
	TECH DATA CORP	3.7% 15 Feb 2022	14,000	14,311
	TELEFONICA EMISIONES SAU	5.134% 27 Apr 2020	20,000	20,189
	TELESAT CANADA/TELESAT L	4.875% 01 Jun 2027	34,000	34,595
	TELESAT CANADA/TELESAT L	6.5% 15 Oct 2027	56,000	58,380
	TENET HEALTHCARE CORP	4.625% 01 Sep 2024	3,000	3,128
	TENET HEALTHCARE CORP	4.625% 15 Jul 2024	36,000	36,855
	TESCO PROPERTY FIN 2 PLC	6.051% 13 Oct 2039	1,721,684	2,982,792
	TEVA PHARM FIN IV BV	3.65% 10 Nov 2021	50,000	48,938
	TEVA PHARM FNC NL II	1.25% 31 Mar 2023	100,000	104,336
	TEVA PHARM FNC NL II	6% 31 Jan 2025	100,000	118,564
	TEVA PHARM FNC NL II	3.25% 15 Apr 2022	200,000	226,655
	TEVA PHARM FNC NL II	0.375% 25 Jul 2020	626,724	697,980
	TEVA PHARMACEUT FIN BV	2.95% 18 Dec 2022	30,000	28,650
	TEVA PHARMACEUT FIN BV	3.65% 10 Nov 2021	500,000	489,375
	TEVA PHARMACEUTICALS NE	2.8% 21 Jul 2023	100,000	92,750
	TEVA PHARMACEUTICALS NE	2.2% 21 Jul 2021	96,000	92,971
	TEX OPERATIONS CO LLC	1% 04 Aug 2023	0	0
	TEXTRON INC	1% 10 Nov 2020	150,000	150,006
	THAILAND BAHT	FOREIGN CURRENCY	99,986	3,338
	TIME WARNER CABLE LLC	5% 01 Feb 2020	30,000	30,056
	TOPAZ SOLAR FARMS LLC	4.875% 30 Sep 2039	46,798	48,622
	TOPAZ SOLAR FARMS LLC	5.75% 30 Sep 2039	243,049	268,859
	TRANSDIGM INC	5.5% 15 Nov 2027	20,000	20,225
	TRANSOCEAN INC	7.5% 15 Jan 2026	134,000	132,325
	TRANSOCEAN INC	7.25% 01 Nov 2025	234,000	229,320
	TRANSOCEAN PHOENIX 2 LTD	7.75% 15 Oct 2024	14,000	14,840
	TRANSOCEAN PONTUS LTD	6.125% 01 Aug 2025	64,080	65,682
	TRANSOCEAN POSEIDON LTD	6.875% 01 Feb 2027	56,000	59,360
	TRANSOCEAN PROTEUS LTD	6.25% 01 Dec 2024	2,800	2,884
	TRANSOCEAN SENTRY LTD	5.375% 15 May 2023	100,000	101,750
	TRIDENT TPI HOLDINGS INC	9.25% 01 Aug 2024	12,000	12,120
	TRIUMPH GROUP INC	5.25% 01 Jun 2022	15,000	14,925
	TRIVIMUM PACKAGING FIN	8.5% 15 Aug 2027	200,000	222,500
	TURK IHRACAT KR BK	8.25% 24 Jan 2024	200,000	217,480

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			Shares/ Par Value	
	TURKISH LIRA	FOREIGN CURRENCY	10,847	1,823
	TWITTER INC	3.875% 15 Dec 2027	9,000	8,995
	U.S. RENAL CARE, INC.	1% 26 Jun 2026	246,383	243,919
	UBS AG	5.125% 15 May 2024	1,000,000	1,076,250
	UBS AG STAMFORD CT	7.625% 17 Aug 2022	1,300,000	1,465,503
	UBS GROUP AG	1% 29 Dec 2049	400,000	416,000
	UCB SA	4.125% 04 Jan 2021	2,000	2,334
	UCB SA	3.75% 27 Mar 2020	102,000	115,435
	UKRAINE GOVERNMENT	7.75% 01 Sep 2022	1,400,000	1,506,750
	UKRAINE GOVERNMENT	6.75% 20 Jun 2026	1,200,000	1,511,878
	UKRAINE GOVERNMENT	7.75% 01 Sep 2020	1,748,000	1,796,731
	UKRAINE GOVERNMENT	7.75% 01 Sep 2021	1,900,000	2,009,250
	UKRAINE GOVERNMENT	7.75% 01 Sep 2026	2,600,000	2,841,727
	UNICREDIT SPA	7.83% 04 Dec 2023	1,500,000	1,747,860
	UNIGEL LUXEMBOURG SA	8.75% 01 Oct 2026	1,000,000	1,018,750
	UNITED TECHNOLOGIES CORP	1% 16 Aug 2021	59,000	59,008
	UNIVISION COMMUNICATIONS	5.125% 15 May 2023	40,000	39,900
	UNIVISION COMMUNICATIONS	1% 15 Mar 2024	220,000	216,924
	UNIVISION COMMUNICATIONS	5.125% 15 Feb 2025	4,093,000	4,046,954
	US 10YR FUT OPTN FEB20C 129	EXP 01/24/2020	(14,000)	(3,719)
	US 10YR FUT OPTN FEB20C 131	EXP 01/24/2020	(3,000)	(94)
	US 10YR FUT OPTN FEB20P 127	EXP 01/24/2020	(14,000)	(1,313)
	US 10YR FUT OPTN FEB20P 128	EXP 01/24/2020	(3,000)	(984)
	US 10YR FUT OPTN MAR20C 130	EXP 02/21/2020	(2,000)	(500)
	US 10YR FUT OPTN MAR20P 127	EXP 02/21/2020	(2,000)	(531)
	US 10YR FUT OPTN NOV19C 133	EXP 10/25/2019	(90,090)	(90)
	US 10YR FUT OPTN NOV19P 129.5	EXP 10/25/2019	(90,090)	(90)
	US 10YR NOTE (CBT)MAR20	XCBT 20200320	(4,900,000)	53,594
	US 5YR NOTE (CBT) MAR20	XCBT 20200331	(300,000)	1,805
	US DOLLAR		(2,145,568)	(2,145,568)
	US RENAL CARE INC	10.625% 15 Jul 2027	151,000	154,775
	US TREASURY N/B	3% 15 Feb 2049	570,000	644,723
	US TREASURY N/B	3% 15 Feb 2048	1,200,000	1,352,438
	US TREASURY N/B	3% 15 Aug 2048	1,230,000	1,388,795
	US TREASURY N/B	3.125% 15 May 2048	1,350,000	1,558,406
	US TREASURY N/B	2.5% 31 Jan 2025	2,800,000	2,909,813
	US TREASURY N/B	2.375% 15 May 2029	6,400,000	6,656,750
	US TREASURY N/B	2.875% 15 May 2049	12,550,000	13,870,201
	US TREASURY N/B	2.625% 15 Feb 2029	13,200,000	13,999,219
	VALARIS PLC	5.75% 01 Oct 2044	104,000	46,800
	VALE OVERSEAS LIMITED	6.875% 10 Nov 2039	21,000	27,353
	VALE OVERSEAS LIMITED	6.875% 21 Nov 2036	25,000	32,500
	VALE OVERSEAS LIMITED	6.25% 10 Aug 2026	130,000	152,594
	VALE SA	3.75% 10 Jan 2023	100,000	121,718
	VIASAT INC	5.625% 15 Apr 2027	6,000	6,420
	VIASAT INC	5.625% 15 Sep 2025	100,000	103,000
	VICI PPTYS 1 LLC	1% 20 Dec 2024	95,455	95,849
	VMWARE INC	3.9% 21 Aug 2027	30,000	31,405
	VMWARE INC	2.3% 21 Aug 2020	48,000	48,068
	VMWARE INC	2.95% 21 Aug 2022	96,000	97,820
	VOC ESCROW LTD	5% 15 Feb 2028	15,000	15,713

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	VOLKSWAGEN BANK GMBH	0.625% 08 Sep 2021	100,000	113,392
	VOYAGER AVIATION HLDS	8.5% 15 Aug 2021	75,000	76,839
	WASHINGTON PG LP	5.95% 15 Aug 2024	242,000	223,245
	WELLS FARGO + COMPANY	2.625% 22 Jul 2022	36,000	36,538
	WELLS FARGO BANK NA	1% 23 Jul 2021	800,000	806,264
	WELLTOWER INC	4.25% 15 Apr 2028	10,000	10,970
	WESTERN DIGITAL CORP	4.75% 15 Feb 2026	132,000	137,610
	WESTINGHOUSE AIR BRAKE	1% 15 Sep 2021	290,000	290,044
	WESTJET AIRLINES LTD	3.5% 16 Jun 2021	160,000	162,517
	WHATABRANDS LLC	1% 02 Aug 2026	12,968	13,030
	WOODSIDE FINANCE LTD	4.5% 04 Mar 2029	92,000	100,710
	WP CAREY INC	3.85% 15 Jul 2029	34,000	35,910
	WPC EUROBOND BV	2.125% 15 Apr 2027	100,000	118,687
	WPC EUROBOND BV	2.25% 09 Apr 2026	200,000	240,910
	WYNDHAM DESTINATIONS INC	4.25% 01 Mar 2022	4,000	4,080
	WYNDHAM DESTINATIONS INC	3.9% 01 Mar 2023	6,000	6,060
	WYNDHAM DESTINATIONS INC	5.75% 01 Apr 2027	16,000	17,360
	WYNDHAM DESTINATIONS INC	5.4% 01 Apr 2024	20,000	21,175
	WYNDHAM DESTINATIONS INC	4.625% 01 Mar 2030	23,000	23,058
	YUAN RENMINBI	FOREIGN CURRENCY	(9,786,393)	(1,404,940)
	YUAN RENMINBI OFFSHORE	FOREIGN CURRENCY	9,786,393	1,405,051
	ZIMMER BIOMET HOLDINGS	3.15% 01 Apr 2022	30,000	30,630
	Total: EXHIBIT H - High Yield and Emerging Markets Bond Fund			\$ 336,666,225

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, 2019

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/ <u>Par Value</u>
	1011778 BC / NEW RED FIN	3.875% 15 Jan 2028		\$ 145,363
	1011778 BC / NEW RED FIN	4.25% 15 May 2024		193,725
	ABC SUPPLY CO INC	4% 15 Jan 2028		350,175
	ACCO BRANDS CORP	5.25% 15 Dec 2024		468,563
	ACI WORLDWIDE INC	5.75% 15 Aug 2026		271,530
	ADIENT GLOBAL HOLDINGS	4.875% 15 Aug 2026		468,563
	ADIENT US LLC	7% 15 May 2026		261,600
	ADVANCED DRAINAGE SYSTEM	5% 30 Sep 2027		61,875
	AES CORP/THE	6% 15 May 2026		26,625
	AES CORP/THE	5.5% 15 Apr 2025		383,058
	AIR MEDICAL GROUP HOLDIN	6.375% 15 May 2023		219,275
	ALBERTSONS COS/SAFEWAY	5.75% 15 Mar 2025		232,875
	ALBERTSONS COS/SAFEWAY	4.625% 15 Jan 2027		234,718
	ALCOA NEDERLAND HOLDING	6.75% 30 Sep 2024		736,463
	ALLEGHENY TECHNOLOGIES	5.875% 01 Dec 2027		115,500
	ALLISON TRANSMISSION INC	4.75% 01 Oct 2027		83,000
	ALLISON TRANSMISSION INC	5.875% 01 Jun 2029		131,400
	ALLISON TRANSMISSION INC	5% 01 Oct 2024		353,194
	ALLY FINANCIAL INC	4.625% 30 Mar 2025		59,538
	ALLY FINANCIAL INC	4.625% 19 May 2022		146,650
	ALLY FINANCIAL INC	3.875% 21 May 2024		209,500
	ALLY FINANCIAL INC	5.75% 20 Nov 2025		363,594
	ALLY FINANCIAL INC	4.125% 13 Feb 2022		480,113
	ALPINE FIN MERGER SUB LLC	1% 12 Jul 2024		98,300
	ALTICE FINANCING SA	7.5% 15 May 2026		236,500
	ALTICE FINANCING SA	6.625% 15 Feb 2023		417,175
	ALTICE FRANCE SA	8.125% 01 Feb 2027		230,881
	ALTICE FRANCE SA	7.375% 01 May 2026		644,184
	ALTICE LUXEMBOURG SA	10.5% 15 May 2027		456,020
	AMC NETWORKS INC	5% 01 Apr 2024		260,100
	AMERICAN AXLE + MFG INC	6.625% 15 Oct 2022		31,426
	AMERICAN AXLE + MFG INC	6.5% 01 Apr 2027		223,063
	AMERICAN AXLE + MFG INC	6.25% 15 Mar 2026		271,294
	AMERICAN AXLE + MFG INC	6.25% 01 Apr 2025		557,069
	AMERICAN WOODMARK CORP	4.875% 15 Mar 2026		379,250
	AMERIGAS PART/FIN CORP	5.5% 20 May 2025		151,200
	AMERIGAS PART/FIN CORP	5.875% 20 Aug 2026		385,875
	AMGH HLDG CORP	1% 14 Mar 2025		516,697
	ANIXTER INC	6% 01 Dec 2025		135,200
	ANIXTER INC	5.5% 01 Mar 2023		142,088
	ANTERO MIDSTREAM PART/FI	5.75% 15 Jan 2028		121,800
	ANTERO MIDSTREAM PART/FI	5.375% 15 Sep 2024		231,875
	ANTERO RESOURCES CORP	5.625% 01 Jun 2023		104,325

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	ANTERO RESOURCES CORP	5.125% 01 Dec 2022	415,000	370,388
	ARAMARK SERVICES INC	5% 01 Feb 2028	275,000	289,781
	ARCHROCK PARTNERS LP/FIN	6% 01 Oct 2022	410,000	413,075
	ARDAGH PKG FIN/HLDGS USA	6% 15 Feb 2025	1,030,000	1,080,213
	ASCENT RESOURCES/ARU FIN	7% 01 Nov 2026	50,000	39,875
	ASHLAND LLC	4.75% 15 Aug 2022	525,000	548,625
	ASHTeAD CAPITAL INC	4.375% 15 Aug 2027	210,000	217,613
	AVANTOR INC	6% 01 Oct 2024	335,000	357,187
	AVIS BUDGET CAR/FINANCE	5.25% 15 Mar 2025	180,000	185,175
	AVIS BUDGET CAR/FINANCE	6.375% 01 Apr 2024	750,000	778,125
	AXALTA COATING SYSTEMS	4.875% 15 Aug 2024	150,000	155,250
	BAUSCH HEALTH AMERICAS	9.25% 01 Apr 2026	295,000	338,837
	BAUSCH HEALTH AMERICAS	8.5% 31 Jan 2027	637,000	725,416
	BAUSCH HEALTH COMPANIES INC.	1% 02 Jun 2025	302,393	303,905
	BAUSCH HEALTH COS INC	5% 30 Jan 2028	140,000	143,695
	BAUSCH HEALTH COS INC	5.25% 30 Jan 2030	140,000	145,180
	BAUSCH HEALTH COS INC	5.875% 15 May 2023	150,000	151,313
	BAUSCH HEALTH COS INC	7% 15 Jan 2028	170,000	187,646
	BAUSCH HEALTH COS INC	5.5% 01 Nov 2025	695,000	726,275
	BAUSCH HEALTH COS INC	9% 15 Dec 2025	890,000	1,012,108
	BAUSCH HEALTH COS INC	6.125% 15 Apr 2025	1,460,000	1,508,516
	BERRY GLOBAL INC	4.875% 15 Jul 2026	335,000	353,325
	BLUE RACER MID LLC/FINAN	6.125% 15 Nov 2022	700,000	686,000
	BOARDWALK PIPELINES LP	5.95% 01 Jun 2026	130,000	146,295
	BOMBARDIER INC	7.5% 15 Mar 2025	160,000	164,998
	BOYD GAMING CORP	6% 15 Aug 2026	150,000	160,875
	BOYNE USA INC	7.25% 01 May 2025	70,000	76,125
	BUCKEYE PARTNERS LP	3.95% 01 Dec 2026	35,000	33,811
	BUCKEYE PARTNERS LP	4.125% 01 Dec 2027	230,000	222,321
	BUCKEYE PARTNERS, LP	1% 01 Nov 2026	145,000	146,148
	BWAY HLDG CO	1% 03 Apr 2024	685,866	682,869
	BWX TECHNOLOGIES INC	5.375% 15 Jul 2026	170,000	180,200
	CALFRAC HOLDINGS LP	8.5% 15 Jun 2026	185,000	75,850
	CALLON PETROLEUM CO	8.25% 15 Jul 2025	90,000	92,025
	CALLON PETROLEUM CO	6.25% 15 Apr 2023	175,000	177,599
	CALPINE CORP	5.25% 01 Jun 2026	140,000	145,775
	CCO HLDGS LLC/CAP CORP	4.75% 01 Mar 2030	40,000	40,721
	CCO HLDGS LLC/CAP CORP	5% 01 Feb 2028	67,000	70,304
	CCO HLDGS LLC/CAP CORP	5.375% 01 May 2025	85,000	87,763
	CCO HLDGS LLC/CAP CORP	5.125% 01 May 2027	920,000	970,600
	CCO HLDGS LLC/CAP CORP	5.5% 01 May 2026	995,000	1,048,481
	CCO HLDGS LLC/CAP CORP	5.875% 01 Apr 2024	1,405,000	1,452,419
	CCO HLDGS LLC/CAP CORP	5.75% 15 Feb 2026	1,540,000	1,624,731
	CDK GLOBAL INC	5.25% 15 May 2029	95,000	101,888
	CDK GLOBAL INC	5.875% 15 Jun 2026	110,000	117,511
	CDW LLC/CDW FINANCE	4.25% 01 Apr 2028	300,000	314,625
	CDW LLC/CDW FINANCE	5% 01 Sep 2025	450,000	470,250
	CENTENE CORP	4.25% 15 Dec 2027	410,000	421,788
	CENTENE CORP	4.625% 15 Dec 2029	513,000	539,343
	CENTRAL GARDEN + PET CO	6.125% 15 Nov 2023	220,000	227,150

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	CENTRAL GARDEN + PET CO	5.125% 01 Feb 2028	565,000	584,775
	CENTURYLINK INC	5.8% 15 Mar 2022	15,000	15,769
	CENTURYLINK INC	6.75% 01 Dec 2023	130,000	145,113
	CENTURYLINK INC	5.125% 15 Dec 2026	260,000	264,584
	CENTURYLINK INC	5.625% 01 Apr 2020	495,000	498,094
	CENTURYLINK INC	7.5% 01 Apr 2024	920,000	1,037,300
	CHEMOURS CO	7% 15 May 2025	60,000	60,450
	CHEMOURS CO	6.625% 15 May 2023	535,000	537,049
	CHENIERE CORP CHRISTI HD	5.875% 31 Mar 2025	405,000	455,406
	CHESAPEAKE ENERGY CORP	5.5% 15 Sep 2026	45,000	21,437
	CHESAPEAKE ENERGY CORP	11.5% 01 Jan 2025	219,000	206,955
	CHS/COMMUNITY HEALTH SYS	8.625% 15 Jan 2024	252,000	267,120
	CINCINNATI BELL INC	8% 15 Oct 2025	70,000	74,200
	CINCINNATI BELL INC	7% 15 Jul 2024	185,000	194,019
	CINEMARK USA INC	4.875% 01 Jun 2023	170,000	172,763
	CITYCENTER HLDGS LLC	1% 18 Apr 2024	313,400	314,475
	CLAIRE 14 PIK CONVERTIBLE	CLAIRE 14 PIK CONVERTIBLE	106	63,750
	CLAIRE S STONE INC	COMMON STOCK	162	136,976
	CLAIRES STORES INC	1% 18 Dec 2026	243,576	297,326
	CLAIRES STORES INC.	1% 12 Oct 2038	-	128,932
	CLEAN HARBORS INC	4.875% 15 Jul 2027	70,000	73,675
	CLEAR CHANNEL WORLDWIDE	5.125% 15 Aug 2027	250,000	260,325
	CLEAR CHANNEL WORLDWIDE	9.25% 15 Feb 2024	625,000	692,188
	COGENT COMMUNICATIONS GR	5.625% 15 Apr 2021	260,000	262,275
	COGENT COMMUNICATIONS GR	5.375% 01 Mar 2022	325,000	339,625
	COMMSCOPE INC	8.25% 01 Mar 2027	275,000	289,438
	COMMSCOPE INC	6% 01 Mar 2026	410,000	436,138
	COMMSCOPE TECH LLC	6% 15 Jun 2025	835,000	835,944
	COMSTOCK RESOURCES INC	7.5% 15 May 2025	210,000	180,600
	COOPER STANDARD AUTOMOTI	5.625% 15 Nov 2026	555,000	523,088
	CORECIVIC INC	4.625% 01 May 2023	35,000	34,606
	CORECIVIC INC	5% 15 Oct 2022	455,000	457,275
	COTY INC	6.5% 15 Apr 2026	155,000	163,138
	CRESTWOOD MID PARTNER LP	5.625% 01 May 2027	160,000	162,200
	CRESTWOOD MIDSTREAM PART	6.25% 01 Apr 2023	360,000	367,200
	CSC HOLDINGS LLC	6.5% 01 Feb 2029	200,000	223,000
	CSC HOLDINGS LLC	6.625% 15 Oct 2025	400,000	425,500
	CSC HOLDINGS LLC	10.875% 15 Oct 2025	410,000	458,175
	DANA FINANCING LUX SARL	6.5% 01 Jun 2026	460,000	491,625
	DANA INC	5.375% 15 Nov 2027	75,000	77,250
	DAVITA INC	5% 01 May 2025	835,000	859,006
	DELL INT LLC / EMC CORP	5.875% 15 Jun 2021	212,000	215,314
	DELL INT LLC / EMC CORP	6.02% 15 Jun 2026	320,000	368,384
	DELPHI TECHNOLOGIES PLC	5% 01 Oct 2025	645,000	596,625
	DENBURY RESOURCES INC	9.25% 31 Mar 2022	88,000	82,940
	DIAMOND SPORTS GR/DIAMON	5.375% 15 Aug 2026	240,000	242,772
	DISH DBS CORP	7.75% 01 Jul 2026	325,000	344,302
	DISH DBS CORP	5% 15 Mar 2023	1,059,000	1,086,375
	DISH DBS CORP	5.875% 15 Nov 2024	2,480,000	2,534,250
	DISH NETWORK CORP	3.375% 15 Aug 2026	210,000	201,999

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	ENCOMPASS HEALTH CORP	4.5% 01 Feb 2028	190,000	196,888
	ENCOMPASS HEALTH CORP	5.75% 01 Nov 2024	220,000	222,475
	ENCOMPASS HEALTH CORP	5.75% 15 Sep 2025	320,000	335,200
	ENDO DAC/FIN LLC/FINCO	6% 15 Jul 2023	213,000	153,893
	ENERGIZER HOLDINGS INC	5.5% 15 Jun 2025	390,000	404,625
	ENERGIZER HOLDINGS INC	7.75% 15 Jan 2027	445,000	497,310
	ENLINK MIDSTREAM LLC	5.375% 01 Jun 2029	70,000	65,800
	ENLINK MIDSTREAM PARTNER	4.15% 01 Jun 2025	80,000	75,200
	ENLINK MIDSTREAM PARTNER	4.85% 15 Jul 2026	85,000	79,688
	ENLINK MIDSTREAM PARTNER	4.4% 01 Apr 2024	250,000	242,525
	ENPRO INDUSTRIES INC	5.75% 15 Oct 2026	184,000	195,960
	ENTEGRIS INC	4.625% 10 Feb 2026	400,000	414,000
	ENTERCOM MEDIA CORP	6.5% 01 May 2027	100,000	107,000
	ENTERCOM MEDIA CORP	7.25% 01 Nov 2024	185,000	194,713
	ENTERPRISE MERGER SUB INC	1% 10 Oct 2025	697,950	593,606
	ENVISION HEALTHCARE CORP	8.75% 15 Oct 2026	430,000	266,600
	EP ENER/EVEREST ACQ FIN	8% 15 Feb 2025	110,000	2,200
	EP ENER/EVEREST ACQ FIN	9.375% 01 May 2024	376,000	7,520
	EP ENER/EVEREST ACQ FIN	8% 29 Nov 2024	200,000	100,000
	EP ENER/EVEREST ACQ FIN	7.75% 15 May 2026	810,000	579,150
	EPIC CRUDE SVCS LP	1% 02 Mar 2026	1,000,000	957,500
	EQUINIX INC	5.875% 15 Jan 2026	455,000	482,873
	ESH HOSPITALITY INC	4.625% 01 Oct 2027	290,000	293,625
	ESH HOSPITALITY INC	5.25% 01 May 2025	400,000	413,500
	FAIR ISAAC CORP	5.25% 15 May 2026	109,000	119,900
	FAIR ISAAC CORP	4% 15 Jun 2028	175,000	176,313
	FINANCIAL RISK US HLDGS INC	1% 01 Oct 2025	128,700	129,794
	FORD MOTOR CREDIT CO LLC	4.542% 01 Aug 2026	200,000	204,662
	FORD MOTOR CREDIT CO LLC	4.687% 09 Jun 2025	775,000	805,723
	FREEPORT MCMORAN INC	4.55% 14 Nov 2024	285,000	301,268
	FREEPORT MCMORAN INC	3.875% 15 Mar 2023	640,000	651,667
	FRONTIER COMMUNICATIONS	8.5% 01 Apr 2026	220,000	222,750
	FRONTIER COMMUNICATIONS	8% 01 Apr 2027	235,000	245,575
	GARDNER DENVER INC	1% 30 Jul 2024	228,717	230,046
	GATES GLOBAL LLC	1% 01 Apr 2024	333,295	333,295
	GCI LLC	6.625% 15 Jun 2024	115,000	124,488
	GCI LLC	6.875% 15 Apr 2025	155,000	161,975
	GCP APPLIED TECHNOLOGIES	5.5% 15 Apr 2026	540,000	567,000
	GENERAL MOTORS CO	4.875% 02 Oct 2023	285,000	305,878
	GENERAL MOTORS FINL CO	4.25% 15 May 2023	285,000	300,178
	GEO GROUP INC/THE	5.875% 15 Jan 2022	305,000	302,713
	GEO GROUP INC/THE	5.875% 15 Oct 2024	515,000	468,650
	GLP CAPITAL LP / FIN II	5.75% 01 Jun 2028	215,000	244,111
	GLP CAPITAL LP / FIN II	5.25% 01 Jun 2025	230,000	252,448
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	8,032,916	8,032,916
	GRAY TELEVISION INC	7% 15 May 2027	205,000	227,806
	GREIF INC	6.5% 01 Mar 2027	260,000	280,800
	GULFPORT ENERGY CORP	6% 15 Oct 2024	80,000	56,800
	GULFPORT ENERGY CORP	6.375% 15 May 2025	115,000	73,025
	GULFPORT ENERGY CORP	6.375% 15 Jan 2026	405,000	251,100

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	HANESBRANDS INC	4.875% 15 May 2026	200,000	211,750
	HCA INC	5.875% 01 Feb 2029	75,000	86,719
	HCA INC	7.5% 15 Feb 2022	110,000	121,550
	HCA INC	5.625% 01 Sep 2028	345,000	393,162
	HCA INC	5.875% 15 Feb 2026	1,685,000	1,916,064
	HCA INC	5.375% 01 Feb 2025	2,650,000	2,930,450
	HERC HOLDINGS INC	5.5% 15 Jul 2027	325,000	342,063
	HERTZ CORP	6.25% 15 Oct 2022	60,000	60,675
	HERTZ CORP	7.625% 01 Jun 2022	95,000	98,800
	HERTZ CORP	6% 15 Jan 2028	270,000	270,000
	HERTZ CORP	7.125% 01 Aug 2026	290,000	314,070
	HERTZ CORP	5.5% 15 Oct 2024	605,000	620,125
	HEXION INC	7.875% 15 Jul 2027	237,000	246,468
	HILL ROM HOLDINGS INC	5% 15 Feb 2025	40,000	41,600
	HILL ROM HOLDINGS INC	4.375% 15 Sep 2027	225,000	231,469
	HILTON DOMESTIC OPERATIN	5.125% 01 May 2026	302,000	317,855
	HILTON WORLDWIDE FIN LLC	4.875% 01 Apr 2027	35,000	37,188
	HILTON WORLDWIDE FIN LLC	4.625% 01 Apr 2025	420,000	431,550
	HOLOGIC INC	4.375% 15 Oct 2025	430,000	443,975
	HOWMET AEROSPACE INC	5.125% 01 Oct 2024	30,000	32,700
	HOWMET AEROSPACE INC	5.87% 23 Feb 2022	200,000	213,565
	HOWMET AEROSPACE INC	5.9% 01 Feb 2027	200,000	229,057
	HUGHES SATELLITE SYSTEMS	6.625% 01 Aug 2026	40,000	44,400
	HUGHES SATELLITE SYSTEMS	5.25% 01 Aug 2026	80,000	87,800
	HUNTSMAN INTERNATIONAL L	5.125% 15 Nov 2022	395,000	421,925
	IHEARTCOMMUNICATIONS INC	5.25% 15 Aug 2027	150,000	156,945
	IHEARTCOMMUNICATIONS INC	6.375% 01 May 2026	205,000	222,425
	IHS MARKIT LTD	4.75% 15 Feb 2025	211,000	230,501
	II VI INCORPORATED	1% 24 Sep 2026	648,375	650,806
	INEOS GROUP HOLDINGS SA	5.625% 01 Aug 2024	920,000	944,840
	INFOR US INC	6.5% 15 May 2022	1,079,000	1,095,185
	INTELSAT JACKSON HLDG	5.5% 01 Aug 2023	150,000	128,856
	INTELSAT JACKSON HLDG	8.5% 15 Oct 2024	223,000	203,115
	INTELSAT JACKSON HLDG	8% 15 Feb 2024	200,000	205,250
	INTERNATIONAL GAME TECH	6.5% 15 Feb 2025	200,000	224,500
	INTERNATIONAL GAME TECH	6.25% 15 Jan 2027	200,000	225,000
	IQVIA INC	5% 15 Oct 2026	465,000	490,575
	IRON MOUNTAIN INC	6% 15 Aug 2023	185,000	188,931
	JACK COOPER ENTERPRISES INC	WARRANT	280	328,475
	JACK OHIO FIN LLC/FIN 1	6.75% 15 Nov 2021	41,000	41,820
	JAGGED PEAK ENERGY LLC	5.875% 01 May 2026	110,000	113,573
	JAMES HARDIE INTL FIN	4.75% 15 Jan 2025	235,000	243,813
	JELD WEN INC	4.875% 15 Dec 2027	145,000	148,263
	JELD WEN INC	4.625% 15 Dec 2025	200,000	205,900
	KRONOS ACQUISITION HLDGS INC	1% 15 May 2023	190,000	186,200
	L BRANDS INC	6.75% 01 Jul 2036	185,000	162,338
	LABL ESCROW ISSUER LLC	6.75% 15 Jul 2026	465,000	494,063
	LAMB WESTON HLD	4.875% 01 Nov 2026	175,000	185,500
	LAREDO PETROLEUM INC	5.625% 15 Jan 2022	142,000	137,740
	LEVEL 3 FINANCING INC	5.125% 01 May 2023	15,000	15,094

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	LEVEL 3 FINANCING INC	5.625% 01 Feb 2023	40,000	40,120
	LEVEL 3 FINANCING INC	5.375% 15 Jan 2024	105,000	106,706
	LEVEL 3 FINANCING INC	5.375% 01 May 2025	485,000	501,975
	LIVE NATION ENTERTAINMEN	4.875% 01 Nov 2024	230,000	238,050
	LIVE NATION ENTERTAINMEN	4.75% 15 Oct 2027	250,000	258,750
	LPL HOLDINGS INC	4.625% 15 Nov 2027	115,000	117,300
	MALLINCKRODT FIN/SB	5.5% 15 Apr 2025	125,000	44,375
	MALLINCKRODT FIN/SB	5.625% 15 Oct 2023	425,000	161,500
	MARRIOTT OWNERSHIP/ILG	6.5% 15 Sep 2026	350,000	381,063
	MASONITE INTERNATIONAL C	5.375% 01 Feb 2028	150,000	158,438
	MASONITE INTERNATIONAL C	5.75% 15 Sep 2026	225,000	239,063
	MATTEL INC	5.875% 15 Dec 2027	120,000	126,450
	MATTEL INC	6.75% 31 Dec 2025	800,000	859,840
	MAUSER PACKAGING SOLUT	5.5% 15 Apr 2024	12,000	12,361
	MEG ENERGY CORP	7% 31 Mar 2024	160,000	161,000
	MEG ENERGY CORP	6.375% 30 Jan 2023	275,000	275,688
	MEG ENERGY CORP	6.5% 15 Jan 2025	295,000	306,830
	MEREDITH CORP	6.875% 01 Feb 2026	355,000	369,094
	MGM GROWTH/MGM FINANCE	4.5% 15 Jan 2028	45,000	46,913
	MGM GROWTH/MGM FINANCE	5.625% 01 May 2024	190,000	207,811
	MGM RESORTS INTL	4.625% 01 Sep 2026	40,000	42,400
	MGM RESORTS INTL	5.5% 15 Apr 2027	415,000	460,650
	MGM RESORTS INTL	5.75% 15 Jun 2025	800,000	896,000
	MGM RESORTS INTL	6% 15 Mar 2023	1,105,000	1,212,738
	MIDCONTINENT COMM + FIN	5.375% 15 Aug 2027	105,000	111,038
	MPLX LP	5.25% 15 Jan 2025	80,000	84,027
	MPLX LP	6.375% 01 May 2024	90,000	94,176
	MPLX LP	6.25% 15 Oct 2022	106,000	108,090
	MPLX LP	4.875% 01 Jun 2025	440,000	480,674
	MPLX LP	3.5% 01 Dec 2022	585,000	602,318
	MSCI INC	5.375% 15 May 2027	170,000	183,175
	MYT HOLDING CO	PREFERRED STOCK 06/29 10	26,540	24,417
	NABORS INDUSTRIES INC	5.75% 01 Feb 2025	310,000	279,000
	NATIONAL CINEMEDIA LLC	5.875% 15 Apr 2028	90,000	95,625
	NCR CORP	5.75% 01 Sep 2027	574,000	611,310
	NEIMAN MARCUS GROUP LTD INC	1% 25 Oct 2023	708,506	559,720
	NEIMAN MARCUS GRP LTD LL	8% 25 Oct 2024	62,000	19,685
	NEIMAN MARCUS GRP LTD LL	8.75% 25 Oct 2024	68,107	22,135
	NEIMAN MARCUS GRP LTD LL	14% 25 Apr 2024	388,106	197,934
	NETFLIX INC	5.375% 15 Nov 2029	120,000	127,798
	NETFLIX INC	4.875% 15 Jun 2030	150,000	152,344
	NETFLIX INC	5.875% 15 Nov 2028	283,000	313,722
	NETFLIX INC	4.875% 15 Apr 2028	450,000	467,415
	NEWELL BRANDS INC	5.625% 01 Apr 2036	50,000	54,134
	NEWELL BRANDS INC	4.7% 01 Apr 2026	125,000	130,344
	NEWFIELD EXPLORATION CO	5.75% 30 Jan 2022	195,000	207,298
	NEXSTAR BROADCASTING INC	5.625% 15 Jul 2027	150,000	158,070
	NEXSTAR BROADCASTING INC	5.625% 01 Aug 2024	570,000	594,225
	NGPL PIPECO LLC	4.375% 15 Aug 2022	185,000	192,165
	NIELSEN CO LUX SARL/THE	5.5% 01 Oct 2021	120,000	120,450

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	NIELSEN FINANCE LLC/CO	5% 15 Apr 2022	490,000	491,838
	NOVA CHEMICALS CORP	5.25% 01 Jun 2027	110,000	113,025
	NOVA CHEMICALS CORP	5% 01 May 2025	115,000	117,300
	NOVA CHEMICALS CORP	4.875% 01 Jun 2024	135,000	139,388
	NOVELIS CORP	5.875% 30 Sep 2026	95,000	101,090
	NOVELIS CORP	6.25% 15 Aug 2024	240,000	251,700
	NRG ENERGY INC	6.625% 15 Jan 2027	171,000	185,535
	NRG ENERGY INC	7.25% 15 May 2026	185,000	202,113
	NUANCE COMMUNICATIONS	5.625% 15 Dec 2026	71,000	75,667
	OASIS PETROLEUM INC	6.875% 15 Mar 2022	81,000	77,963
	OASIS PETROLEUM INC	6.25% 01 May 2026	175,000	145,250
	OASIS PETROLEUM INC	6.875% 15 Jan 2023	510,000	498,525
	PANTHER BF AGGREGATOR 2	6.25% 15 May 2026	278,000	299,545
	PAR PHARMACEUTICAL INC	7.5% 01 Apr 2027	330,000	328,350
	PARSLEY ENERGY LLC/FINAN	5.375% 15 Jan 2025	15,000	15,450
	PARSLEY ENERGY LLC/FINAN	5.25% 15 Aug 2025	370,000	380,175
	PET ACQUISITION MERGER SUB LLC	1% 26 Jan 2023	264,688	224,323
	PETSMART INC	8.875% 01 Jun 2025	210,000	207,375
	PETSMART INC	5.875% 01 Jun 2025	204,000	207,825
	PETSMART INC	1% 11 Mar 2022	224,525	221,835
	PETSMART INC	7.125% 15 Mar 2023	400,000	392,000
	PGT INNOVATIONS INC	6.75% 01 Aug 2026	180,000	192,825
	PHOTO HOLDINGS MERGER SU	8.5% 01 Oct 2026	355,000	330,150
	PLANTRONICS INC	5.5% 31 May 2023	240,000	234,600
	PLANTRONICS INC	1% 02 Jul 2025	355,287	346,760
	POST HOLDINGS INC	5.625% 15 Jan 2028	130,000	140,075
	POST HOLDINGS INC	5.5% 01 Mar 2025	180,000	188,550
	POST HOLDINGS INC	5.75% 01 Mar 2027	315,000	337,838
	PRECISION DRILLING CORP	6.5% 15 Dec 2021	10,363	10,337
	PRECISION DRILLING CORP	7.125% 15 Jan 2026	175,000	166,250
	PRECISION DRILLING CORP	7.75% 15 Dec 2023	220,000	219,450
	PRESTIGE BRANDS INC	5.125% 15 Jan 2028	75,000	78,563
	PRESTIGE BRANDS INC	6.375% 01 Mar 2024	135,000	140,400
	QUEBECOR MEDIA INC	5.75% 15 Jan 2023	495,000	537,694
	RAIN CII CARBON LLC/CII	7.25% 01 Apr 2025	330,000	320,734
	RANGE RESOURCES CORP	4.875% 15 May 2025	409,000	349,695
	RBS GLOBAL + REXNORD LLC	4.875% 15 Dec 2025	95,000	98,088
	REMINGTON OUTD SHS	COMMON STOCK	3,185	170,324
	REYNOLDS GRP ISS/REYNOLD	5.75% 15 Oct 2020	920,652	921,803
	RHP HOTEL PPTY/RHP FINAN	5% 15 Apr 2023	485,000	494,700
	RITE AID CORP	6.125% 01 Apr 2023	550,000	506,000
	SABINE PASS LIQUEFACTION	5.875% 30 Jun 2026	85,000	97,710
	SABINE PASS LIQUEFACTION	5.75% 15 May 2024	100,000	111,570
	SABRE GLBL INC	5.375% 15 Apr 2023	100,000	102,450
	SABRE GLBL INC	5.25% 15 Nov 2023	455,000	466,944
	SBA COMMUNICATIONS CORP	4.875% 01 Sep 2024	170,000	176,375
	SCOTTS MIRACLE GRO CO	4.5% 15 Oct 2029	54,000	55,199
	SCOTTS MIRACLE GRO CO	5.25% 15 Dec 2026	370,000	394,975
	SCRIPPS ESCROW INC	5.875% 15 Jul 2027	75,000	78,563

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	SENSATA TECH UK FIN CO	6.25% 15 Feb 2026	460,000	495,650
	SENSATA TECHNOLOGIES BV	4.875% 15 Oct 2023	480,000	511,200
	SERVICE CORP INTL	5.375% 15 May 2024	45,000	46,350
	SERVICE CORP INTL	5.125% 01 Jun 2029	167,000	177,438
	SERVICE CORP INTL	4.625% 15 Dec 2027	210,000	218,925
	SERVICE CORP INTL	7.5% 01 Apr 2027	405,000	494,100
	SHUTTERFLY INC	1% 25 Sep 2026	165,000	154,412
	SINCLAIR TELEVISION GROU	5.625% 01 Aug 2024	100,000	102,875
	SINCLAIR TELEVISION GROU	5.125% 15 Feb 2027	150,000	154,125
	SIRIUS XM RADIO INC	5.375% 15 Jul 2026	45,000	47,798
	SIRIUS XM RADIO INC	4.625% 15 Jul 2024	205,000	215,250
	SIRIUS XM RADIO INC	5.375% 15 Apr 2025	870,000	898,954
	SIX FLAGS ENTERTAINMENT	4.875% 31 Jul 2024	115,000	119,169
	SM ENERGY CO	6.625% 15 Jan 2027	150,000	147,428
	SM ENERGY CO	5.625% 01 Jun 2025	190,000	180,342
	SOUTHWESTERN ENERGY CO	7.5% 01 Apr 2026	100,000	92,500
	SOUTHWESTERN ENERGY CO	7.75% 01 Oct 2027	100,000	92,620
	SOUTHWESTERN ENERGY CO	6.2% 23 Jan 2025	267,000	244,892
	SP PF BUYER LLC	1% 22 Dec 2025	923,025	856,567
	SPECTRUM BRANDS INC	5% 01 Oct 2029	60,000	61,950
	SPECTRUM BRANDS INC	5.75% 15 Jul 2025	510,000	532,323
	SPRINGLEAF FINANCE CORP	5.375% 15 Nov 2029	115,000	120,037
	SPRINGLEAF FINANCE CORP	6.625% 15 Jan 2028	320,000	361,216
	SPRINT CAPITAL CORP	8.75% 15 Mar 2032	1,475,000	1,790,281
	SPRINT CORP	7.125% 15 Jun 2024	130,000	140,238
	SPRINT CORP	7.625% 01 Mar 2026	385,000	424,578
	SPRINT CORP	7.875% 15 Sep 2023	1,090,000	1,202,630
	SPRINT CORP	7.625% 15 Feb 2025	1,615,000	1,772,220
	SPX FLOW INC	5.875% 15 Aug 2026	145,000	153,338
	SPX FLOW INC	5.625% 15 Aug 2024	175,000	182,219
	SS+C TECHNOLOGIES INC	5.5% 30 Sep 2027	145,000	154,788
	STANDARD INDUSTRIES INC	4.75% 15 Jan 2028	565,000	579,125
	STAPLES INC	10.75% 15 Apr 2027	370,000	375,550
	STAPLES INC	7.5% 15 Apr 2026	553,000	573,738
	STARFRUIT FINCO B V	1% 01 Oct 2025	310,289	310,032
	STARFRUIT FINCO/STAR US	8% 01 Oct 2026	150,000	159,000
	STARS GRP HLDS/STARS GRP	7% 15 Jul 2026	132,000	142,890
	STEINWAY MUSICAL INSTRS INC	1% 14 Feb 2025	712,313	708,742
	STEVENS HOLDING CO INC	6.125% 01 Oct 2026	155,000	169,338
	SUMMIT MID HLDS LLC / FI	5.75% 15 Apr 2025	125,000	95,469
	SUNSHINE LUXEMBOURG VII SARL	1% 01 Oct 2026	540,000	544,531
	T MOBILE USA INC	6.375% 01 Mar 2025	255,000	263,499
	T MOBILE USA INC	4.75% 01 Feb 2028	461,000	483,040
	T MOBILE USA INC	6.5% 15 Jan 2024	490,000	504,097
	T MOBILE USA INC	6.5% 15 Jan 2026	715,000	766,630
	TALLGRASS NRG PRTNR/FIN	5.5% 15 Jan 2028	155,000	151,900
	TARGA RESOURCES PARTNERS	4.25% 15 Nov 2023	15,000	15,150
	TARGA RESOURCES PARTNERS	6.875% 15 Jan 2029	175,000	194,250
	TARGA RESOURCES PARTNERS	6.5% 15 Jul 2027	185,000	202,575

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	TARGA RESOURCES PARTNERS	6.75% 15 Mar 2024	1,095,000	1,134,694
	TEGNA INC	4.875% 15 Sep 2021	50,000	50,125
	TEGNA INC	6.375% 15 Oct 2023	337,000	347,110
	TELECOM ITALIA CAPITAL	6.375% 15 Nov 2033	175,000	194,250
	TELECOM ITALIA CAPITAL	6% 30 Sep 2034	405,000	434,363
	TEMPUR SEALY INTL INC	5.625% 15 Oct 2023	315,000	324,056
	TEMPUR SEALY INTL INC	5.5% 15 Jun 2026	315,000	331,931
	TENET HEALTHCARE CORP	6.75% 15 Jun 2023	35,000	38,455
	TENET HEALTHCARE CORP	4.625% 15 Jul 2024	45,000	46,069
	TENET HEALTHCARE CORP	7% 01 Aug 2025	70,000	73,938
	TENET HEALTHCARE CORP	5.125% 01 Nov 2027	315,000	332,719
	TENET HEALTHCARE CORP	6.25% 01 Feb 2027	649,000	698,486
	TENET HEALTHCARE CORP	4.875% 01 Jan 2026	1,275,000	1,335,435
	TENNECO INC	5.375% 15 Dec 2024	150,000	141,750
	TENNECO INC	5% 15 Jul 2026	317,000	291,640
	TEREX CORP	5.625% 01 Feb 2025	450,000	464,625
	TITAN ACQUISITION LIMITED	1% 28 Mar 2025	579,675	569,322
	TRANSDIGM INC	6.25% 15 Mar 2026	330,000	357,261
	TRANSOCEAN GUARDIAN LTD	5.875% 15 Jan 2024	146,850	150,154
	TRANSOCEAN PONTUS LTD	6.125% 01 Aug 2025	62,300	63,858
	TREEHOUSE FOODS INC	6% 15 Feb 2024	355,000	367,869
	TRIMAS CORP	4.875% 15 Oct 2025	190,000	195,700
	TRINSEO OP / TRINSEO FIN	5.375% 01 Sep 2025	400,000	400,000
	TRIUMPH GROUP INC	7.75% 15 Aug 2025	155,000	161,619
	TRIVIUM PACKAGING FIN	5.5% 15 Aug 2026	200,000	210,750
	U.S. RENAL CARE, INC.	1% 26 Jun 2026	209,475	207,380
	UNITED RENTALS NORTH AM	5.875% 15 Sep 2026	115,000	123,366
	UNITED RENTALS NORTH AM	4.875% 15 Jan 2028	225,000	234,277
	UNITED RENTALS NORTH AM	4.625% 15 Oct 2025	280,000	287,868
	UNITED RENTALS NORTH AM	6.5% 15 Dec 2026	345,000	379,177
	UNITED RENTALS NORTH AM	5.5% 15 May 2027	540,000	578,486
	UNITI GROUP/CSL CAPITAL	8.25% 15 Oct 2023	50,000	43,625
	UNITI GROUP/CSL CAPITAL	7.125% 15 Dec 2024	125,000	105,938
	UNITI GROUP/CSL CAPITAL	6% 15 Apr 2023	130,000	124,800
	UPCB FINANCE IV LTD	5.375% 15 Jan 2025	475,000	488,300
	US CELLULAR CORP	6.7% 15 Dec 2033	340,000	372,300
	US DOLLAR		12,563	12,563
	VENATOR FIN SARL/VENATOR	5.75% 15 Jul 2025	240,000	221,400
	VICI PROP 1 / VICI FC	8% 15 Oct 2023	436,924	472,970
	VICI PROPERTIES / NOTE	4.625% 01 Dec 2029	185,000	192,863
	VICI PROPERTIES / NOTE	4.25% 01 Dec 2026	269,000	277,070
	VICI PROPERTIES INC	REIT USD.01	52,037	1,329,545
	VIDEOTRON LTD	5.375% 15 Jun 2024	335,000	368,500
	VIDEOTRON LTD / LTEE	5.125% 15 Apr 2027	160,000	171,200
	VIRGIN MEDIA SECURED FIN	5.5% 15 May 2029	365,000	386,444
	VISTA OUTDOOR INC	5.875% 01 Oct 2023	595,000	569,540
	WABASH NATIONAL CORP	5.5% 01 Oct 2025	345,000	345,000
	WELBILT INC	9.5% 15 Feb 2024	407,000	431,420
	WESTERN DIGITAL CORP	4.75% 15 Feb 2026	335,000	349,238
	WHITING PETROLEUM CORP	5.75% 15 Mar 2021	80,000	75,680

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	WHITING PETROLEUM CORP	6.25% 01 Apr 2023	205,000	171,688
	WHITING PETROLEUM CORP	6.625% 15 Jan 2026	275,000	187,407
	WILLIAM CARTER	5.625% 15 Mar 2027	210,000	225,750
	WINDSTREAM SRVC / FIN	9% 30 Jun 2025	1,063,000	403,940
	WMG ACQUISITION CORP	4.875% 01 Nov 2024	40,000	41,400
	WOLVERINE ESCROW LLC	9% 15 Nov 2026	380,000	398,050
	WPX ENERGY INC	5.75% 01 Jun 2026	116,000	123,830
	WPX ENERGY INC	8.25% 01 Aug 2023	143,000	164,450
	WYNN LAS VEGAS LLC/CORP	5.5% 01 Mar 2025	860,000	920,200
	WYNN RESORTS FINANCE LLC	5.125% 01 Oct 2029	250,000	268,125
	XPO LOGISTICS INC	6.125% 01 Sep 2023	90,000	92,907
	XPO LOGISTICS INC	6.5% 15 Jun 2022	375,000	382,125
	ZAYO GROUP LLC/ZAYO CAP	6.375% 15 May 2025	205,000	211,320
	ZAYO GROUP LLC/ZAYO CAP	6% 01 Apr 2023	305,000	311,863
	Total : EXHIBIT I - High Yield Debt Fund			\$ 154,505,769

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2019**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	\$ 972,317
	ARAB REPUBLIC OF EGYPT	5.625% 16 Apr 2030	100,000	115,632
	ARAB REPUBLIC OF EGYPT	4.75% 16 Apr 2026	100,000	118,003
	ARAB REPUBLIC OF EGYPT	4.75% 11 Apr 2025	100,000	118,144
	ARAB REPUBLIC OF EGYPT	8.5% 31 Jan 2047	200,000	221,876
	ARAB REPUBLIC OF EGYPT	8.7% 01 Mar 2049	210,000	234,570
	ARAB REPUBLIC OF EGYPT	6.375% 11 Apr 2031	205,000	246,171
	ARAB REPUBLIC OF EGYPT	5.875% 11 Jun 2025	350,000	371,875
	ARAB REPUBLIC OF EGYPT	8.5% 31 Jan 2047	350,000	388,283
	ARAB REPUBLIC OF EGYPT	7.5% 31 Jan 2027	400,000	445,532
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	14,122	9,927
	AUTORIDAD CANAL DE PANAM	4.95% 29 Jul 2035	225,000	262,127
	BBVA BANCOMER SA TEXAS	1% 13 Sep 2034	240,000	251,280
	BNQ CEN TUNISIA INT BOND	6.375% 15 Jul 2026	100,000	111,261
	BNQ CEN TUNISIA INT BOND	5.625% 17 Feb 2024	130,000	144,887
	BNQ CEN TUNISIA INT BOND	6.75% 31 Oct 2023	200,000	231,867
	BNQ CEN TUNISIA INT BOND	5.75% 30 Jan 2025	270,000	251,625
	BONOS DE TESORERIA	6.15% 12 Aug 2032	365,000	124,855
	BONOS TESORERIA PESOS	4% 01 Mar 2023	200,000,000	283,529
	BONOS TESORERIA PESOS	6% 01 Jan 2043	240,000,000	441,253
	BONOS TESORERIA PESOS	5% 01 Mar 2035	310,000,000	492,900
	BONOS TESORERIA PESOS	4.5% 01 Mar 2026	760,000,000	1,129,564
	BRAZIL LOAN TRUST I	5.477% 24 Jul 2023	628,721	651,518
	BRAZILIAN REAL	FOREIGN CURRENCY	1	0
	CANADIAN DOLLAR	FOREIGN CURRENCY	1	1
	CEMEX SAB DE CV	7.75% 16 Apr 2026	300,000	326,250
	CHILEAN PESO	FOREIGN CURRENCY	46,716,000	62,126
	CNAC HK FINBRIDGE CO LTD	4.875% 14 Mar 2025	580,000	628,378
	CNOOC FINANCE 2013 LTD	3.3% 30 Sep 2049	290,000	276,562
	COLOMBIAN PESO	FOREIGN CURRENCY	94,747,783	28,873
	COM CELULARES(COM TRUST)	6.875% 06 Feb 2024	345,000	353,628
	COMISION FEDERAL DE ELEC	4.75% 23 Feb 2027	200,000	211,002
	COSTA RICA GOVERNMENT	4.25% 26 Jan 2023	200,000	201,000
	COSTA RICA GOVERNMENT	7% 04 Apr 2044	280,000	294,700
	COSTA RICA GOVERNMENT	4.375% 30 Apr 2025	350,000	349,125
	COUNTRY GARDEN HLDGS	8% 27 Jan 2024	200,000	218,955
	CURRENCY CONTRACT	AUD/USD	-	4,505
	CURRENCY CONTRACT	AUD/USD	-	4,207
	CURRENCY CONTRACT	USD/AUD	-	(3,509)
	CURRENCY CONTRACT	AUD/USD	-	3,226
	CURRENCY CONTRACT	USD/AUD	-	(2,805)
	CURRENCY CONTRACT	AUD/USD	-	1,002

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	CURRENCY CONTRACT	USD/BRL	-	(27,127)
	CURRENCY CONTRACT	BRL/USD	-	5,829
	CURRENCY CONTRACT	BRL/USD	-	24,428
	CURRENCY CONTRACT	USD/BRL	-	(295)
	CURRENCY CONTRACT	USD/BRL	-	(4,709)
	CURRENCY CONTRACT	USD/BRL	-	(3,954)
	CURRENCY CONTRACT	USD/BRL	-	(9,292)
	CURRENCY CONTRACT	CAD/USD	-	4,028
	CURRENCY CONTRACT	USD/CAD	-	(5,532)
	CURRENCY CONTRACT	USD/CHF	-	(3,151)
	CURRENCY CONTRACT	CHF/USD	-	2,168
	CURRENCY CONTRACT	CLP/USD	-	5,035
	CURRENCY CONTRACT	CLP/USD	-	18,066
	CURRENCY CONTRACT	USD/CLP	-	(5,599)
	CURRENCY CONTRACT	USD/CLP	-	(12,169)
	CURRENCY CONTRACT	USD/CLP	-	1,682
	CURRENCY CONTRACT	USD/CLP	-	(9,446)
	CURRENCY CONTRACT	CLP/USD	-	7,468
	CURRENCY CONTRACT	USD/CLP	-	(4,109)
	CURRENCY CONTRACT	USD/CLP	-	82
	CURRENCY CONTRACT	CLP/USD	-	4,212
	CURRENCY CONTRACT	USD/CLP	-	(4,377)
	CURRENCY CONTRACT	USD/CLP	-	(939)
	CURRENCY CONTRACT	CLP/USD	-	3,243
	CURRENCY CONTRACT	USD/CLP	-	(31,051)
	CURRENCY CONTRACT	CNH/USD	-	19,300
	CURRENCY CONTRACT	CNH/USD	-	1,364
	CURRENCY CONTRACT	CNH/USD	-	1,959
	CURRENCY CONTRACT	CNH/USD	-	1,344
	CURRENCY CONTRACT	CNH/USD	-	2,209
	CURRENCY CONTRACT	CNH/USD	-	1,208
	CURRENCY CONTRACT	CNH/USD	-	1,943
	CURRENCY CONTRACT	CNH/USD	-	3,179
	CURRENCY CONTRACT	CNH/USD	-	4,508
	CURRENCY CONTRACT	CNH/USD	-	923
	CURRENCY CONTRACT	USD/CNH	-	(3,665)
	CURRENCY CONTRACT	USD/CNH	-	(2,493)
	CURRENCY CONTRACT	USD/CNH	-	(5,466)
	CURRENCY CONTRACT	USD/CNH	-	6,755
	CURRENCY CONTRACT	COP/USD	-	3,675
	CURRENCY CONTRACT	USD/COP	-	(12,891)
	CURRENCY CONTRACT	COP/USD	-	37,005
	CURRENCY CONTRACT	COP/USD	-	4,198
	CURRENCY CONTRACT	COP/USD	-	6,497
	CURRENCY CONTRACT	COP/USD	-	3,325
	CURRENCY CONTRACT	CZK/USD	-	62,320
	CURRENCY CONTRACT	CZK/USD	-	4,962
	CURRENCY CONTRACT	CZK/USD	-	1,723
	CURRENCY CONTRACT	CZK/USD	-	931
	CURRENCY CONTRACT	CZK/USD	-	2,637

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	CURRENCY CONTRACT	USD/CZK	-	(4,527)
	CURRENCY CONTRACT	USD/CZK	-	(1,696)
	CURRENCY CONTRACT	CZK/USD	-	1,405
	CURRENCY CONTRACT	USD/CZK	-	(1,693)
	CURRENCY CONTRACT	USD/CZK	-	(3,673)
	CURRENCY CONTRACT	CZK/USD	-	2,848
	CURRENCY CONTRACT	EGP/USD	-	9,381
	CURRENCY CONTRACT	EGP/USD	-	6,024
	CURRENCY CONTRACT	EGP/USD	-	8,927
	CURRENCY CONTRACT	EGP/USD	-	5,501
	CURRENCY CONTRACT	EGP/USD	-	3,543
	CURRENCY CONTRACT	EUR/USD	-	6,580
	CURRENCY CONTRACT	EUR/USD	-	4,380
	CURRENCY CONTRACT	EUR/USD	-	2,030
	CURRENCY CONTRACT	EUR/USD	-	3,114
	CURRENCY CONTRACT	EUR/USD	-	1,982
	CURRENCY CONTRACT	EUR/USD	-	1,116
	CURRENCY CONTRACT	USD/EUR	-	(29,573)
	CURRENCY CONTRACT	USD/EUR	-	(22,071)
	CURRENCY CONTRACT	USD/EUR	-	(2,514)
	CURRENCY CONTRACT	USD/EUR	-	(21,755)
	CURRENCY CONTRACT	HUF/USD	-	3,934
	CURRENCY CONTRACT	HUF/USD	-	1,607
	CURRENCY CONTRACT	HUF/USD	-	2,136
	CURRENCY CONTRACT	HUF/USD	-	800
	CURRENCY CONTRACT	USD/HUF	-	(3,436)
	CURRENCY CONTRACT	HUF/USD	-	1,153
	CURRENCY CONTRACT	HUF/USD	-	212
	CURRENCY CONTRACT	USD/HUF	-	(5)
	CURRENCY CONTRACT	USD/HUF	-	(1,558)
	CURRENCY CONTRACT	USD/IDR	-	(1,387)
	CURRENCY CONTRACT	IDR/USD	-	904
	CURRENCY CONTRACT	USD/IDR	-	(12,613)
	CURRENCY CONTRACT	USD/IDR	-	(1,353)
	CURRENCY CONTRACT	ILS/USD	-	765
	CURRENCY CONTRACT	USD/ILS	-	(1,283)
	CURRENCY CONTRACT	USD/ILS	-	(981)
	CURRENCY CONTRACT	INR/USD	-	5
	CURRENCY CONTRACT	INR/USD	-	3,771
	CURRENCY CONTRACT	USD/INR	-	(841)
	CURRENCY CONTRACT	INR/USD	-	(1,895)
	CURRENCY CONTRACT	USD/INR	-	(1,692)
	CURRENCY CONTRACT	INR/USD	-	(1,610)
	CURRENCY CONTRACT	USD/INR	-	(677)
	CURRENCY CONTRACT	INR/USD	-	(960)
	CURRENCY CONTRACT	INR/USD	-	(691)
	CURRENCY CONTRACT	INR/USD	-	(1,679)
	CURRENCY CONTRACT	USD/INR	-	(1,309)
	CURRENCY CONTRACT	JPY/USD	-	(2,372)
	CURRENCY CONTRACT	USD/JPY	-	(366)

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	CURRENCY CONTRACT	JPY/USD	-	(1,104)
	CURRENCY CONTRACT	JPY/USD	-	(425)
	CURRENCY CONTRACT	KRW/USD	-	1,697
	CURRENCY CONTRACT	KRW/USD	-	2,878
	CURRENCY CONTRACT	KRW/USD	-	7,286
	CURRENCY CONTRACT	USD/KRW	-	(5,721)
	CURRENCY CONTRACT	USD/KRW	-	(4,098)
	CURRENCY CONTRACT	USD/KRW	-	(6,388)
	CURRENCY CONTRACT	KRW/USD	-	5,647
	CURRENCY CONTRACT	MXN/USD	-	5,475
	CURRENCY CONTRACT	MXN/USD	-	839
	CURRENCY CONTRACT	MXN/USD	-	691
	CURRENCY CONTRACT	MXN/USD	-	1,066
	CURRENCY CONTRACT	USD/MXN	-	(10,164)
	CURRENCY CONTRACT	MXN/USD	-	32,974
	CURRENCY CONTRACT	MXN/USD	-	3,151
	CURRENCY CONTRACT	MYR/USD	-	1,593
	CURRENCY CONTRACT	USD/MYR	-	(3,342)
	CURRENCY CONTRACT	USD/NZD	-	(26,758)
	CURRENCY CONTRACT	USD/NZD	-	(5,354)
	CURRENCY CONTRACT	PEN/USD	-	2,948
	CURRENCY CONTRACT	PEN/USD	-	2,392
	CURRENCY CONTRACT	USD/PEN	-	(5,557)
	CURRENCY CONTRACT	PEN/USD	-	3,970
	CURRENCY CONTRACT	PEN/USD	-	1,930
	CURRENCY CONTRACT	USD/PEN	-	(14,439)
	CURRENCY CONTRACT	USD/PEN	-	(1,733)
	CURRENCY CONTRACT	PHP/USD	-	568
	CURRENCY CONTRACT	USD/PHP	-	(1,370)
	CURRENCY CONTRACT	USD/PHP	-	(1,400)
	CURRENCY CONTRACT	PHP/USD	-	720
	CURRENCY CONTRACT	PLN/USD	-	32,697
	CURRENCY CONTRACT	PLN/USD	-	3,174
	CURRENCY CONTRACT	PLN/USD	-	1,401
	CURRENCY CONTRACT	PLN/USD	-	3,965
	CURRENCY CONTRACT	PLN/USD	-	1,643
	CURRENCY CONTRACT	PLN/USD	-	1,746
	CURRENCY CONTRACT	PLN/USD	-	6,751
	CURRENCY CONTRACT	USD/PLN	-	(2,394)
	CURRENCY CONTRACT	USD/PLN	-	(4,944)
	CURRENCY CONTRACT	USD/PLN	-	(1,219)
	CURRENCY CONTRACT	PLN/USD	-	2,775
	CURRENCY CONTRACT	PLN/USD	-	1,539
	CURRENCY CONTRACT	PLN/USD	-	2,082
	CURRENCY CONTRACT	RON/USD	-	7,016
	CURRENCY CONTRACT	RON/USD	-	40
	CURRENCY CONTRACT	RUB/USD	-	27,354
	CURRENCY CONTRACT	RUB/USD	-	25,154
	CURRENCY CONTRACT	RUB/USD	-	6,177
	CURRENCY CONTRACT	RUB/USD	-	5,604

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	CURRENCY CONTRACT	RUB/USD	-	1,138
	CURRENCY CONTRACT	RUB/USD	-	26,662
	CURRENCY CONTRACT	RUB/USD	-	746
	CURRENCY CONTRACT	RUB/USD	-	7,501
	CURRENCY CONTRACT	SGD/USD	-	2,317
	CURRENCY CONTRACT	SGD/USD	-	1,553
	CURRENCY CONTRACT	USD/SGD	-	(1,913)
	CURRENCY CONTRACT	SGD/USD	-	700
	CURRENCY CONTRACT	SGD/USD	-	26,214
	CURRENCY CONTRACT	SGD/USD	-	1,904
	CURRENCY CONTRACT	THB/USD	-	1,556
	CURRENCY CONTRACT	THB/USD	-	1,690
	CURRENCY CONTRACT	USD/THB	-	(1,935)
	CURRENCY CONTRACT	USD/THB	-	(3,792)
	CURRENCY CONTRACT	THB/USD	-	13,687
	CURRENCY CONTRACT	TRY/USD	-	(457)
	CURRENCY CONTRACT	TRY/USD	-	232
	CURRENCY CONTRACT	USD/TRY	-	2,703
	CURRENCY CONTRACT	USD/TRY	-	2,367
	CURRENCY CONTRACT	USD/TRY	-	1,249
	CURRENCY CONTRACT	USD/TRY	-	(148)
	CURRENCY CONTRACT	TRY/USD	-	(7,678)
	CURRENCY CONTRACT	USD/TWD	-	(1,079)
	CURRENCY CONTRACT	USD/TWD	-	202
	CURRENCY CONTRACT	USD/TWD	-	792
	CURRENCY CONTRACT	USD/TWD	-	(834)
	CURRENCY CONTRACT	TWD/USD	-	5,686
	CURRENCY CONTRACT	TWD/USD	-	3,817
	CURRENCY CONTRACT	TWD/USD	-	3,514
	CURRENCY CONTRACT	USD/TWD	-	(365)
	CURRENCY CONTRACT	TWD/USD	-	6,789
	CURRENCY CONTRACT	UAH/USD	-	9,080
	CURRENCY CONTRACT	USD/UAH	-	(818)
	CURRENCY CONTRACT	UAH/USD	-	14,237
	CURRENCY CONTRACT	UAH/USD	-	16,336
	CURRENCY CONTRACT	USD/ZAR	-	(4,645)
	CURRENCY CONTRACT	USD/ZAR	-	(13,626)
	CURRENCY CONTRACT	ZAR/USD	-	5,049
	CURRENCY CONTRACT	BRL/USD	-	283
	CZECH KORUNA	FOREIGN CURRENCY	401,536	17,735
	CZECH REPUBLIC	2% 13 Oct 2033	7,200,000	324,437
	CZECH REPUBLIC	4.85% 26 Nov 2057	5,310,000	377,679
	DIGICEL GROUP ONE LTD	8.25% 30 Dec 2022	102,000	56,865
	DOMINICAN REPUBLIC	9.75% 05 Jun 2026	8,000,000	154,423
	DOMINICAN REPUBLIC	6% 19 Jul 2028	150,000	166,689
	DOMINICAN REPUBLIC	7.5% 06 May 2021	200,000	207,752
	DOMINICAN REPUBLIC	6.875% 29 Jan 2026	310,000	353,791
	DOMINICAN REPUBLIC	7.45% 30 Apr 2044	710,000	856,438
	ESKOM HOLDINGS SOC LTD	7.125% 11 Feb 2025	205,000	209,486
	ESKOM HOLDINGS SOC LTD	6.35% 10 Aug 2028	200,000	214,272

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	ESKOM HOLDINGS SOC LTD	8.45% 10 Aug 2028	200,000	215,500
	ESKOM HOLDINGS SOC LTD	6.75% 06 Aug 2023	350,000	356,566
	ESKOM HOLDINGS SOC LTD	5.75% 26 Jan 2021	360,000	360,450
	ESKOM HOLDINGS SOC LTD	6.35% 10 Aug 2028	400,000	428,543
	EURO CURRENCY	FOREIGN CURRENCY	21,750	24,414
	EUROCHEM FINANCE DAC	5.5% 13 Mar 2024	225,000	245,250
	EXPORT IMPORT BK INDIA	3.375% 05 Aug 2026	265,000	269,331
	FED REPUBLIC OF BRAZIL	5% 27 Jan 2045	235,000	244,118
	FED REPUBLIC OF BRAZIL	6% 07 Apr 2026	285,000	332,769
	FED REPUBLIC OF BRAZIL	8.25% 20 Jan 2034	255,000	351,584
	FED REPUBLIC OF BRAZIL	7.125% 20 Jan 2037	430,000	551,729
	FEDERAL REP OF ETHIOPIA	6.625% 11 Dec 2024	205,000	221,030
	GEORGIAN RAILWAY JSC	7.75% 11 Jul 2022	270,000	295,493
	GMR HYDERABAD INTERNATIO	5.375% 10 Apr 2024	200,000	207,088
	GOVERNMENT OF JAMAICA	8.5% 28 Feb 2036	100,000	135,751
	GOVERNMENT OF JAMAICA	8% 15 Mar 2039	160,000	217,600
	GOVERNMENT OF JAMAICA	6.75% 28 Apr 2028	240,000	284,400
	GOVERNMENT OF JAMAICA	7.625% 09 Jul 2025	240,000	285,000
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	3,855,268	3,855,268
	HONDURAS GOVERNMENT	8.75% 16 Dec 2020	300,000	315,750
	HUNGARIAN FORINT	FOREIGN CURRENCY	5,646,525	19,166
	HUNGARY	5.375% 25 Mar 2024	190,000	214,119
	HUNGARY	7.625% 29 Mar 2041	192,000	315,845
	HUNGARY GOVERNMENT BOND	3% 27 Oct 2038	16,320,000	56,551
	HUNGARY GOVERNMENT BOND	6% 24 Nov 2023	30,000,000	123,332
	HUNGARY GOVERNMENT BOND	7% 24 Jun 2022	81,800,000	325,152
	HUNGARY GOVERNMENT BOND	3.25% 22 Oct 2031	103,290,000	386,400
	HUNGARY GOVERNMENT BOND	3% 21 Aug 2030	108,820,000	403,224
	HUNGARY GOVERNMENT BOND	5.5% 24 Jun 2025	140,000,000	585,909
	INDONESIA ASAHAN ALUMINI	6.53% 15 Nov 2028	200,000	245,130
	INDONESIA ASAHAN ALUMINI	6.53% 15 Nov 2028	200,000	245,130
	INDONESIA ASAHAN ALUMINI	5.71% 15 Nov 2023	290,000	319,854
	INDONESIA GOVERNMENT	8.25% 15 May 2029	600,000,000	46,591
	INDONESIA GOVERNMENT	8.25% 15 May 2036	1,300,000,000	97,857
	INDONESIA GOVERNMENT	8.75% 15 May 2031	1,800,000,000	143,121
	INDONESIA GOVERNMENT	8.125% 15 May 2024	2,000,000,000	153,575
	INDONESIA GOVERNMENT	8.375% 15 Mar 2024	2,000,000,000	154,344
	INDONESIA GOVERNMENT	8.375% 15 Apr 2039	3,300,000,000	254,349
	INDONESIA GOVERNMENT	9% 15 Mar 2029	4,000,000,000	321,343
	INDONESIA GOVERNMENT	7.5% 15 May 2038	4,800,000,000	341,441
	INDONESIA GOVERNMENT	7% 15 May 2027	5,395,000,000	387,095
	INDONESIA GOVERNMENT	8.25% 15 Jul 2021	6,450,000,000	481,722
	INDONESIA GOVERNMENT	6.125% 15 May 2028	8,075,000,000	547,932
	INDONESIA GOVERNMENT	8.375% 15 Mar 2034	24,290,000,000	1,872,163
	INDONESIA GOVERNMENT	8.375% 15 Sep 2026	32,475,000,000	2,515,739
	INDONESIAN RUPIAH	FOREIGN CURRENCY	1,965,159,557	141,557
	INSTIT COSTA DE ELECTRIC	6.95% 10 Nov 2021	400,000	417,004
	ISLAMIC REP OF PAKISTAN	6.875% 05 Dec 2027	200,000	208,116
	ISLAMIC REP OF PAKISTAN	6.875% 05 Dec 2027	200,000	208,116
	ISLAMIC REP OF PAKISTAN	8.25% 15 Apr 2024	700,000	779,618

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	ISRAEL ELECTRIC CORP LTD	6.875% 21 Jun 2023	295,000	334,427
	IVORY COAST	6.625% 22 Mar 2048	100,000	112,809
	IVORY COAST	5.125% 15 Jun 2025	150,000	185,332
	IVORY COAST	6.375% 03 Mar 2028	235,000	247,779
	IVORY COAST	1% 31 Dec 2032	389,025	388,078
	JBS INVESTMENTS II GMBH	5.75% 15 Jan 2028	200,000	210,900
	JBS USA LLC/JBS USA FINA	5.75% 15 Jun 2025	450,000	465,750
	KAZAKHSTAN TEMIR ZHOLY	6.95% 10 Jul 2042	270,000	362,267
	KAZMUNAYGAS NATIONAL CO	4.75% 24 Apr 2025	200,000	219,231
	KAZMUNAYGAS NATIONAL CO	5.75% 19 Apr 2047	200,000	238,500
	KAZMUNAYGAS NATIONAL CO	6.375% 24 Oct 2048	200,000	257,116
	KINGDOM OF BAHRAIN	7% 12 Oct 2028	200,000	236,609
	KINGDOM OF BAHRAIN	7% 26 Jan 2026	400,000	470,901
	KINGDOM OF BAHRAIN	7.5% 20 Sep 2047	400,000	487,048
	KINGDOM OF JORDAN	7.375% 10 Oct 2047	200,000	213,024
	KINGDOM OF JORDAN	7.375% 10 Oct 2047	200,000	213,024
	KINGDOM OF MOROCCO	5.5% 11 Dec 2042	230,000	281,660
	KINGDOM OF MOROCCO	4.25% 11 Dec 2022	270,000	284,352
	LEBANESE REPUBLIC	6.6% 27 Nov 2026	5,000	2,215
	LEBANESE REPUBLIC	6.65% 26 Feb 2030	25,000	11,130
	LEBANESE REPUBLIC	6.25% 27 May 2022	45,000	21,713
	LEBANESE REPUBLIC	6.6% 27 Nov 2026	65,000	28,794
	LEBANESE REPUBLIC	6.25% 27 May 2022	70,000	33,775
	LEBANESE REPUBLIC	6.65% 26 Feb 2030	80,000	35,616
	LEBANESE REPUBLIC	6.75% 29 Nov 2027	105,000	46,725
	LEBANESE REPUBLIC	6.375% 09 Mar 2020	60,000	51,829
	LEBANESE REPUBLIC	6.85% 25 May 2029	130,000	57,044
	LEBANESE REPUBLIC	6.65% 22 Apr 2024	160,000	72,179
	LEBANESE REPUBLIC	6% 27 Jan 2023	205,000	93,972
	LEBANESE REPUBLIC	6.375% 09 Mar 2020	240,000	207,317
	LEBANESE REPUBLIC	5.8% 14 Apr 2020	255,000	209,671
	MALAYSIA GOVERNMENT	3.844% 15 Apr 2033	310,000	77,270
	MALAYSIA GOVERNMENT	4.762% 07 Apr 2037	600,000	164,486
	MALAYSIA GOVERNMENT	3.48% 15 Mar 2023	725,000	179,227
	MALAYSIA GOVERNMENT	4.232% 30 Jun 2031	750,000	194,533
	MALAYSIA GOVERNMENT	3.795% 30 Sep 2022	810,000	201,724
	MALAYSIA GOVERNMENT	3.9% 30 Nov 2026	900,000	227,497
	MALAYSIA GOVERNMENT	3.955% 15 Sep 2025	925,000	234,178
	MALAYSIA GOVERNMENT	3.885% 15 Aug 2029	1,450,000	370,697
	MALAYSIA GOVERNMENT	4.254% 31 May 2035	1,800,000	466,976
	MALAYSIA GOVERNMENT	4.048% 30 Sep 2021	2,950,000	733,668
	MALAYSIA GOVERNMENT	4.181% 15 Jul 2024	6,330,000	1,612,380
	MALAYSIAN RINGGIT	FOREIGN CURRENCY	15,870	3,880
	MEX BONOS DESARR FIX RT	10% 20 Nov 2036	400,000	27,352
	MEX BONOS DESARR FIX RT	8.5% 18 Nov 2038	2,600,000	156,990
	MEX BONOS DESARR FIX RT	7.5% 03 Jun 2027	3,250,000	178,735
	MEX BONOS DESARR FIX RT	10% 20 Nov 2036	3,200,000	218,818
	MEX BONOS DESARR FIX RT	8% 07 Nov 2047	3,950,000	229,062
	MEX BONOS DESARR FIX RT	7.75% 29 May 2031	4,400,000	248,554
	MEX BONOS DESARR FIX RT	7.75% 13 Nov 2042	14,000,000	786,214

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			Shares/ Par Value	
	MEX BONOS DESARR FIX RT	7.75% 29 May 2031	16,400,000	926,430
	MEX BONOS DESARR FIX RT	10% 20 Nov 2036	13,565,000	927,583
	MEX BONOS DESARR FIX RT	7.5% 03 Jun 2027	18,325,000	1,007,788
	MEX BONOS DESARR FIX RT	8% 05 Sep 2024	27,000,000	1,500,084
	MEX BONOS DESARR FIX RT	10% 05 Dec 2024	25,012,000	1,503,303
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	(379,738)	(20,109)
	MONGOLIA INTL BOND	5.625% 01 May 2023	200,000	205,991
	MONGOLIA INTL BOND	8.75% 09 Mar 2024	200,000	227,188
	NEW ISRAELI SHEQEL	FOREIGN CURRENCY	3	1
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	0	0
	NOTA DO TESOIRO NACIONAL	10% 01 Jan 2027	5,985,000	1,749,294
	NOTA DO TESOIRO NACIONAL	10% 01 Jan 2023	9,651,000	2,666,158
	NOTA DO TESOIRO NACIONAL	10% 01 Jan 2025	10,288,000	2,938,558
	OMAN GOV INTERNTL BOND	6.5% 08 Mar 2047	200,000	197,750
	OMAN GOV INTERNTL BOND	3.625% 15 Jun 2021	350,000	351,546
	OMAN GOV INTERNTL BOND	4.125% 17 Jan 2023	350,000	358,117
	OMAN GOV INTERNTL BOND	6.5% 08 Mar 2047	400,000	395,500
	OMAN GOV INTERNTL BOND	4.75% 15 Jun 2026	610,000	618,388
	PELABUHAN INDONESIA III	4.875% 01 Oct 2024	400,000	433,204
	PERTAMINA PERSERO PT	6.5% 07 Nov 2048	200,000	262,176
	PERTAMINA PERSERO PT	4.3% 20 May 2023	600,000	632,386
	PERUSAHAAN GAS NEGARA	5.125% 16 May 2024	210,000	228,040
	PERUSAHAAN LISTRIK NEGAR	5.45% 21 May 2028	200,000	230,000
	PERUSAHAAN PENERBIT SBSN	4.325% 28 May 2025	370,000	399,681
	PERUSAHAAN PENERBIT SBSN	4.55% 29 Mar 2026	470,000	514,081
	PETROBRAS GLOBAL FINANCE	5.093% 15 Jan 2030	46,000	49,289
	PETROBRAS GLOBAL FINANCE	6.9% 19 Mar 2049	120,000	140,760
	PETROBRAS GLOBAL FINANCE	5.75% 01 Feb 2029	210,000	236,880
	PETROBRAS GLOBAL FINANCE	8.75% 23 May 2026	250,000	321,000
	PETROLEOS DE VENEZUELA S	6% 15 Nov 2026	70,000	5,425
	PETROLEOS DE VENEZUELA S	9% 17 Nov 2021	95,000	7,363
	PETROLEOS DE VENEZUELA S	5.375% 12 Apr 2027	985,000	76,338
	PETROLEOS DE VENEZUELA S	8.5% 27 Oct 2020	612,500	110,250
	PETROLEOS MEXICANOS	6.35% 12 Feb 2048	145,000	139,925
	PETROLEOS MEXICANOS	7.69% 23 Jan 2050	303,000	330,676
	PETROLEOS MEXICANOS	6.5% 13 Mar 2027	320,000	339,750
	PETROLEOS MEXICANOS	6.5% 23 Jan 2029	350,000	368,200
	PETROLEOS MEXICANOS	6.5% 02 Jun 2041	450,000	446,850
	PETROLEOS MEXICANOS	6.875% 04 Aug 2026	545,000	598,775
	PETROLEOS MEXICANOS	6.625% 15 Jun 2038	795,000	793,808
	PETROLEOS MEXICANOS	6.49% 23 Jan 2027	904,000	961,856
	PETRONAS CAPITAL LTD	4.5% 18 Mar 2045	210,000	249,877
	PHILIPPINE GOVERNMENT	4.125% 20 Aug 2024	20,000,000	396,425
	PHILIPPINE PESO	FOREIGN CURRENCY	660,000	13,032
	PNG GOVT INTL BOND	8.375% 04 Oct 2028	200,000	211,750
	PNG GOVT INTL BOND	8.375% 04 Oct 2028	200,000	211,750
	POLAND GOVERNMENT BOND	2.25% 25 Oct 2024	1,400,000	376,872
	POLAND GOVERNMENT BOND	4% 25 Oct 2023	1,320,000	377,392
	POLAND GOVERNMENT BOND	2.75% 25 Apr 2028	1,400,000	387,043
	POLAND GOVERNMENT BOND	5.75% 23 Sep 2022	1,415,000	414,311

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			Shares/ Par Value	
	POLAND GOVERNMENT BOND	2.5% 25 Apr 2024	4,260,000	1,158,018
	POLAND GOVERNMENT BOND	3.25% 25 Jul 2025	9,085,000	2,563,692
	POLISH ZLOTY	FOREIGN CURRENCY	1	0
	POUND STERLING	FOREIGN CURRENCY	1	1
	POWER FINANCE CORP LTD	4.5% 18 Jun 2029	200,000	206,240
	PROVINCIA DE BUENOS AIRE	1% 01 May 2020	35,000	30,251
	PROVINCIA DE BUENOS AIRE	9.125% 16 Mar 2024	300,000	131,250
	PT PERTAMINA (PERSERO)	4.7% 30 Jul 2049	200,000	212,742
	REC LIMITED	5.25% 13 Nov 2023	200,000	213,945
	REPUBLIC OF ANGOLA	8% 26 Nov 2029	200,000	213,091
	REPUBLIC OF ANGOLA	9.375% 08 May 2048	200,000	219,099
	REPUBLIC OF ANGOLA	9.5% 12 Nov 2025	400,000	467,550
	REPUBLIC OF ANGOLA	9.5% 12 Nov 2025	511,000	597,295
	REPUBLIC OF ARGENTINA	1% 31 Dec 2038	475,000	239,988
	REPUBLIC OF ARGENTINA	7.5% 22 Apr 2026	575,000	299,000
	REPUBLIC OF ARGENTINA	5.625% 26 Jan 2022	585,000	302,738
	REPUBLIC OF ARGENTINA	7.82% 31 Dec 2033	511,911	317,627
	REPUBLIC OF ARGENTINA	6.875% 22 Apr 2021	620,000	334,800
	REPUBLIC OF ARGENTINA	8.28% 31 Dec 2033	682,793	421,631
	REPUBLIC OF ARGENTINA	1% 31 Dec 2038	1,050,000	511,886
	REPUBLIC OF BELARUS	7.625% 29 Jun 2027	200,000	227,250
	REPUBLIC OF BELARUS	6.875% 28 Feb 2023	235,000	250,524
	REPUBLIC OF CAMEROON	9.5% 19 Nov 2025	200,000	224,180
	REPUBLIC OF CHILE	5.5% 05 Aug 2020	50,000,000	67,794
	REPUBLIC OF COLOMBIA	7.375% 18 Sep 2037	565,000	802,300
	REPUBLIC OF COLOMBIA	6.125% 18 Jan 2041	705,000	912,270
	REPUBLIC OF ECUADOR	7.875% 23 Jan 2028	200,000	177,752
	REPUBLIC OF ECUADOR	9.65% 13 Dec 2026	200,000	190,000
	REPUBLIC OF ECUADOR	10.5% 24 Mar 2020	200,000	202,500
	REPUBLIC OF ECUADOR	7.95% 20 Jun 2024	270,000	255,825
	REPUBLIC OF ECUADOR	10.75% 31 Jan 2029	520,000	507,000
	REPUBLIC OF EL SALVADOR	7.75% 24 Jan 2023	150,000	164,625
	REPUBLIC OF EL SALVADOR	7.625% 01 Feb 2041	177,000	201,780
	REPUBLIC OF EL SALVADOR	5.875% 30 Jan 2025	280,000	295,050
	REPUBLIC OF EL SALVADOR	7.65% 15 Jun 2035	310,000	353,400
	REPUBLIC OF GABON	6.95% 16 Jun 2025	200,000	210,542
	REPUBLIC OF GABON	6.375% 12 Dec 2024	225,000	234,942
	REPUBLIC OF GABON	6.375% 12 Dec 2024	290,000	302,814
	REPUBLIC OF GHANA	8.627% 16 Jun 2049	200,000	199,424
	REPUBLIC OF GHANA	7.625% 16 May 2029	200,000	203,670
	REPUBLIC OF GHANA	7.875% 26 Mar 2027	200,000	210,016
	REPUBLIC OF GHANA	7.875% 07 Aug 2023	300,000	329,338
	REPUBLIC OF GHANA	10.75% 14 Oct 2030	315,000	402,831
	REPUBLIC OF GUATEMALA	4.5% 03 May 2026	240,000	252,000
	REPUBLIC OF INDONESIA	8.5% 12 Oct 2035	200,000	314,565
	REPUBLIC OF INDONESIA	5.95% 08 Jan 2046	250,000	332,071
	REPUBLIC OF INDONESIA	8.5% 12 Oct 2035	225,000	353,885
	REPUBLIC OF INDONESIA	7.75% 17 Jan 2038	700,000	1,051,665
	REPUBLIC OF IRAQ	5.8% 15 Jan 2028	795,000	776,613
	REPUBLIC OF KAZAKHSTAN	6.5% 21 Jul 2045	300,000	442,304

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	REPUBLIC OF KENYA	7.25% 28 Feb 2028	200,000	217,223
	REPUBLIC OF KENYA	8% 22 May 2032	400,000	435,160
	REPUBLIC OF KENYA	6.875% 24 Jun 2024	685,000	740,727
	REPUBLIC OF MOZAMBIQUE	5% 15 Sep 2031	247,000	230,636
	REPUBLIC OF NAMIBIA	5.25% 29 Oct 2025	200,000	207,331
	REPUBLIC OF NIGERIA	7.625% 28 Nov 2047	200,000	194,636
	REPUBLIC OF NIGERIA	7.696% 23 Feb 2038	200,000	200,460
	REPUBLIC OF NIGERIA	7.143% 23 Feb 2030	200,000	203,566
	REPUBLIC OF NIGERIA	7.875% 16 Feb 2032	200,000	207,365
	REPUBLIC OF NIGERIA	8.747% 21 Jan 2031	200,000	220,559
	REPUBLIC OF NIGERIA	8.747% 21 Jan 2031	400,000	441,118
	REPUBLIC OF PANAMA	8.875% 30 Sep 2027	161,000	230,030
	REPUBLIC OF PANAMA	6.7% 26 Jan 2036	630,000	882,794
	REPUBLIC OF PARAGUAY	6.1% 11 Aug 2044	245,000	300,493
	REPUBLIC OF PERU	5.7% 12 Aug 2024	700,000	236,089
	REPUBLIC OF PERU	6.35% 12 Aug 2028	710,000	248,611
	REPUBLIC OF PERU	6.9% 12 Aug 2037	1,442,000	524,715
	REPUBLIC OF PERU	8.75% 21 Nov 2033	405,000	666,225
	REPUBLIC OF PERU	6.95% 12 Aug 2031	2,379,000	865,400
	REPUBLIC OF PERU	5.625% 18 Nov 2050	610,000	891,369
	REPUBLIC OF PERU	8.2% 12 Aug 2026	2,670,000	1,026,024
	REPUBLIC OF PHILIPPINES	5% 13 Jan 2037	210,000	267,930
	REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	330,000	377,749
	REPUBLIC OF SENEGAL	4.75% 13 Mar 2028	115,000	135,927
	REPUBLIC OF SENEGAL	6.25% 23 May 2033	200,000	210,093
	REPUBLIC OF SERBIA	1.5% 26 Jun 2029	80,000	91,292
	REPUBLIC OF SOUTH AFRICA	8.75% 31 Jan 2044	2,600,000	163,335
	REPUBLIC OF SOUTH AFRICA	4.85% 30 Sep 2029	205,000	205,000
	REPUBLIC OF SOUTH AFRICA	6.5% 28 Feb 2041	5,800,000	288,466
	REPUBLIC OF SOUTH AFRICA	8% 31 Jan 2030	5,900,000	393,634
	REPUBLIC OF SOUTH AFRICA	10.5% 21 Dec 2026	4,971,900	397,661
	REPUBLIC OF SOUTH AFRICA	8% 31 Jan 2030	6,032,500	402,474
	REPUBLIC OF SOUTH AFRICA	4.875% 14 Apr 2026	405,000	421,355
	REPUBLIC OF SOUTH AFRICA	6.25% 08 Mar 2041	450,000	483,577
	REPUBLIC OF SOUTH AFRICA	8.5% 31 Jan 2037	9,220,000	583,820
	REPUBLIC OF SOUTH AFRICA	8.25% 31 Mar 2032	9,040,000	593,102
	REPUBLIC OF SOUTH AFRICA	7% 28 Feb 2031	10,080,000	610,179
	REPUBLIC OF SOUTH AFRICA	8.75% 31 Jan 2044	10,190,000	640,146
	REPUBLIC OF SOUTH AFRICA	8.25% 31 Mar 2032	9,955,000	653,134
	REPUBLIC OF SOUTH AFRICA	8.75% 28 Feb 2048	12,470,000	786,360
	REPUBLIC OF SOUTH AFRICA	8.875% 28 Feb 2035	13,700,000	913,902
	REPUBLIC OF SRI LANKA	6.2% 11 May 2027	200,000	187,479
	REPUBLIC OF SRI LANKA	6.25% 27 Jul 2021	200,000	203,300
	REPUBLIC OF SRI LANKA	6.85% 14 Mar 2024	210,000	212,613
	REPUBLIC OF SRI LANKA	5.75% 18 Apr 2023	250,000	246,871
	REPUBLIC OF SRI LANKA	5.75% 18 Apr 2023	400,000	394,994
	REPUBLIC OF SRI LANKA	5.875% 25 Jul 2022	410,000	409,600
	REPUBLIC OF SRI LANKA	6.85% 03 Nov 2025	500,000	499,960
	REPUBLIC OF SRI LANKA	7.85% 14 Mar 2029	600,000	607,378
	REPUBLIC OF SURINAME INT	9.25% 26 Oct 2026	200,000	157,000

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	REPUBLIC OF TURKEY	8% 14 Feb 2034	84,000	96,078
	REPUBLIC OF TURKEY	6% 14 Jan 2041	200,000	186,080
	REPUBLIC OF TURKEY	6% 25 Mar 2027	200,000	202,617
	REPUBLIC OF TURKEY	5.2% 16 Feb 2026	170,000	206,530
	REPUBLIC OF TURKEY	4.875% 09 Oct 2026	415,000	396,068
	REPUBLIC OF TURKEY	7.25% 23 Dec 2023	400,000	432,786
	REPUBLIC OF TURKEY	7.375% 05 Feb 2025	430,000	469,489
	REPUBLIC OF TURKEY	7.625% 26 Apr 2029	560,000	618,429
	REPUBLIC OF TURKEY	6.875% 17 Mar 2036	637,000	657,295
	REPUBLIC OF VENEZUELA	9.25% 07 May 2028	285,000	32,775
	REPUBLIC OF VENEZUELA	11.95% 05 Aug 2031	640,000	73,600
	REPUBLIC OF ZAMBIA	8.97% 30 Jul 2027	270,000	185,631
	REPUBLIC OF ZAMBIA	5.375% 20 Sep 2022	495,000	336,111
	REPUBLICA ORIENT URUGUAY	9.875% 20 Jun 2022	1,770,000	46,632
	REPUBLICA ORIENT URUGUAY	8.5% 15 Mar 2028	3,965,000	90,855
	REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	140,000	167,958
	REPUBLICA ORIENT URUGUAY	7.625% 21 Mar 2036	705,000	1,041,645
	ROMANIA	6.125% 22 Jan 2044	76,000	98,351
	ROMANIA	5.125% 15 Jun 2048	104,000	119,548
	ROMANIA	4.625% 03 Apr 2049	102,000	141,193
	ROMANIA	5.125% 15 Jun 2048	280,000	321,860
	ROMANIA	4.125% 11 Mar 2039	274,000	356,723
	ROMANIA	6.75% 07 Feb 2022	484,000	528,964
	ROMANIA GOVERNMENT BOND	3.25% 29 Apr 2024	875,000	200,174
	ROMANIA GOVERNMENT BOND	3.65% 24 Sep 2031	1,180,000	247,637
	ROMANIA GOVERNMENT BOND	4.75% 24 Feb 2025	2,410,000	583,326
	ROMANIAN LEU	FOREIGN CURRENCY	43,070	10,101
	RUSSIA GOVT BOND OFZ	8.15% 03 Feb 2027	14,800,000	266,376
	RUSSIA GOVT BOND OFZ	8.5% 17 Sep 2031	17,586,000	334,671
	RUSSIA GOVT BOND OFZ	7.75% 16 Sep 2026	19,100,000	335,118
	RUSSIA GOVT BOND OFZ	7.15% 12 Nov 2025	23,300,000	394,794
	RUSSIA GOVT BOND OFZ	6.5% 28 Feb 2024	24,400,000	402,115
	RUSSIA GOVT BOND OFZ	6.9% 23 May 2029	24,650,000	418,311
	RUSSIA GOVT BOND OFZ	7.7% 16 Mar 2039	27,600,000	503,024
	RUSSIA GOVT BOND OFZ	7.65% 10 Apr 2030	30,500,000	541,147
	RUSSIA GOVT BOND OFZ	7.7% 23 Mar 2033	81,550,000	1,464,627
	RUSSIA GOVT BOND OFZ	7.95% 07 Oct 2026	87,080,000	1,542,901
	RUSSIAN FEDERATION	4.75% 27 May 2026	200,000	223,096
	RUSSIAN FEDERATION	5.1% 28 Mar 2035	200,000	239,367
	RUSSIAN FEDERATION	5.25% 23 Jun 2047	200,000	250,300
	RUSSIAN FEDERATION	5.625% 04 Apr 2042	200,000	261,530
	RUSSIAN FEDERATION	5.875% 16 Sep 2043	200,000	269,662
	RUSSIAN FEDERATION	12.75% 24 Jun 2028	170,000	292,958
	RUSSIAN FEDERATION	4.75% 27 May 2026	400,000	446,191
	RUSSIAN FEDERATION	4.75% 27 May 2026	400,000	446,191
	RUSSIAN FEDERATION	12.75% 24 Jun 2028	540,000	930,571
	RUSSIAN RUBLE	FOREIGN CURRENCY	1,615,010	26,002
	SAKA ENERGI INDONESIA PT	4.45% 05 May 2024	240,000	243,274
	SASOL FINANCING USA LLC	5.875% 27 Mar 2024	350,000	379,001
	SAUDI ARABIAN OIL CO	4.25% 16 Apr 2039	200,000	214,249

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			Shares/ Par Value	
	SAUDI INTERNATIONAL BOND	4.625% 04 Oct 2047	200,000	225,000
	SAUDI INTERNATIONAL BOND	4.625% 04 Oct 2047	200,000	225,000
	SAUDI INTERNATIONAL BOND	5.25% 16 Jan 2050	270,000	335,486
	SAUDI INTERNATIONAL BOND	5.25% 16 Jan 2050	705,000	875,991
	SINGAPORE DOLLAR	FOREIGN CURRENCY	1	1
	SINOCHEM OVERSEAS CAPITA	6.3% 12 Nov 2040	105,000	142,971
	SINOPEC GRP DEV 2018	3.68% 08 Aug 2049	205,000	209,676
	SINOPEC GRP OVERSEA 2013	5.375% 17 Oct 2043	210,000	272,200
	SINOPEC GRP OVERSEA 2014	4.375% 10 Apr 2024	200,000	215,767
	SINOPEC GRP OVERSEAS DEV	4.25% 12 Apr 2047	200,000	225,260
	SOL	FOREIGN CURRENCY	11,224	3,390
	SOUTH AFRICAN RAND	FOREIGN CURRENCY	261,026	18,667
	SOUTHERN GAS CORRIDOR	6.875% 24 Mar 2026	200,000	236,848
	SOUTHERN GAS CORRIDOR	6.875% 24 Mar 2026	285,000	337,508
	ST SAVINGS BK (SSB 1)	1% 10 Mar 2023	113,750	119,576
	STATE OF QATAR	4.817% 14 Mar 2049	345,000	426,938
	STATE OF QATAR	4.5% 23 Apr 2028	400,000	458,008
	STATE OF QATAR	5.103% 23 Apr 2048	405,000	520,058
	STATE OF QATAR	5.103% 23 Apr 2048	600,000	770,456
	SWAP CITIBANK BOC	SWAP CASH COLLATERAL USD	(120,000)	(120,000)
	SWAP MORGAN STANLEY BOC	SWAP CASH COLLATERAL USD	(50,000)	(50,000)
	SWISS FRANC	FOREIGN CURRENCY	3,249	3,355
	TBG GLOBAL PTE LTD	5.25% 10 Feb 2022	250,000	252,690
	THAILAND BAHT	FOREIGN CURRENCY	750,714	25,062
	THAILAND GOVERNMENT BOND	3.65% 20 Jun 2031	4,200,000	169,965
	THAILAND GOVERNMENT BOND	4.675% 29 Jun 2044	3,400,000	172,757
	THAILAND GOVERNMENT BOND	2.125% 17 Dec 2026	6,000,000	210,238
	THAILAND GOVERNMENT BOND	3.58% 17 Dec 2027	8,040,000	311,770
	THAILAND GOVERNMENT BOND	3.625% 16 Jun 2023	10,500,000	378,836
	THAILAND GOVERNMENT BOND	2.875% 17 Jun 2046	9,800,000	384,876
	THAILAND GOVERNMENT BOND	2.875% 17 Dec 2028	10,560,000	393,801
	THAILAND GOVERNMENT BOND	4.875% 22 Jun 2029	11,300,000	488,902
	THAILAND GOVERNMENT BOND	3.3% 17 Jun 2038	12,350,000	505,154
	THAILAND GOVERNMENT BOND	3.4% 17 Jun 2036	12,600,000	519,784
	THAILAND GOVERNMENT BOND	3.775% 25 Jun 2032	16,800,000	693,676
	THAILAND GOVERNMENT BOND	3.85% 12 Dec 2025	46,110,000	1,761,694
	THIRD PKSTAN INTL SUKUK	5.625% 05 Dec 2022	200,000	204,916
	THIRD PKSTAN INTL SUKUK	5.625% 05 Dec 2022	250,000	256,145
	TITULOS DE TESORERIA	7% 30 Jun 2032	630,000,000	200,380
	TITULOS DE TESORERIA	7.75% 18 Sep 2030	1,878,000,000	632,693
	TITULOS DE TESORERIA	6% 28 Apr 2028	7,698,100,000	2,334,816
	TRANSNET SOC LTD	9.5% 13 May 2021	7,700,000	560,774
	TURK IHRACAT KR BK	5.375% 08 Feb 2021	205,000	208,075
	TURK IHRACAT KR BK	8.25% 24 Jan 2024	200,000	217,480
	TURKEY GOVERNMENT BOND	10.7% 17 Feb 2021	50,000	8,373
	TURKEY GOVERNMENT BOND	11% 02 Mar 2022	500,000	83,389
	TURKEY GOVERNMENT BOND	10.6% 11 Feb 2026	920,000	146,093
	TURKEY GOVERNMENT BOND	9.2% 22 Sep 2021	1,265,000	205,661
	TURKEY GOVERNMENT BOND	8.8% 27 Sep 2023	1,660,000	256,350
	TURKEY GOVERNMENT BOND	12.2% 18 Jan 2023	1,755,000	300,217

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	TURKEY GOVERNMENT BOND	8% 12 Mar 2025	3,850,000	555,083
	TURKEY GOVERNMENT BOND	8.5% 14 Sep 2022	6,010,000	947,300
	TURKISH LIRA	FOREIGN CURRENCY	1	0
	UKRAINE GOVERNMENT	15.36% 29 Sep 2021	2,215,000	94,905
	UKRAINE GOVERNMENT	7.75% 01 Sep 2023	135,000	146,559
	UKRAINE GOVERNMENT	7.75% 01 Sep 2025	150,000	163,688
	UKRAINE GOVERNMENT	7.75% 01 Sep 2023	200,000	217,124
	UKRAINE GOVERNMENT	1% 31 May 2040	247,000	236,194
	UKRAINE GOVERNMENT	8.994% 01 Feb 2024	210,000	236,382
	UKRAINE GOVERNMENT	9.75% 01 Nov 2028	215,000	261,225
	UKRAINE GOVERNMENT	7.75% 01 Sep 2021	250,000	264,375
	UKRAINE GOVERNMENT	7.375% 25 Sep 2032	250,000	266,546
	UKRAINE GOVERNMENT	7.75% 01 Sep 2027	300,000	328,373
	UKRAINE GOVERNMENT	7.375% 25 Sep 2032	400,000	426,474
	UKRAINE GOVERNMENT	7.75% 01 Sep 2024	460,000	501,981
	UKREXIMBANK(BIZ FIN PLC)	9.75% 22 Jan 2025	385,000	410,025
	UNITED MEXICAN STATES	4.6% 23 Jan 2046	215,000	233,275
	UNITED MEXICAN STATES	5.75% 12 Oct 2099	450,000	532,350
	US DOLLAR		30,000	30,000
	VTR FINANCE BV	6.875% 15 Jan 2024	314,000	321,065
	YUAN RENMINBI	FOREIGN CURRENCY	(1,534,649)	(220,315)
	YUAN RENMINBI OFFSHORE	FOREIGN CURRENCY	1,534,650	220,333
	Total : EXHIBIT J - Emerging Markets Debt Fund			\$ 154,898,004

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, 2019

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	
	3M COMPANY	3.25% 26 Aug 2049	320,000	\$ 311,479
	3M COMPANY	3.625% 15 Oct 2047	600,000	623,495
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	710,000	933,124
	ABBVIE INC	4.7% 14 May 2045	400,000	446,988
	ABBVIE INC	4.05% 21 Nov 2039	1,080,000	1,135,142
	ABBVIE INC	3.2% 21 Nov 2029	1,440,000	1,464,990
	ABBVIE INC	4.25% 21 Nov 2049	2,400,000	2,548,364
	ABU DHABI GOVT INT L	3.125% 30 Sep 2049	540,000	526,500
	ABU DHABI GOVT INT L	4.125% 11 Oct 2047	650,000	755,625
	ADVENT HEALTH SYSTEM	3.63% 01 Mar 2049	100,000	97,618
	AEP TRANSMISSION CO LLC	3.15% 15 Sep 2049	80,000	77,407
	AEP TRANSMISSION CO LLC	3.8% 15 Jun 2049	310,000	331,748
	AETNA INC	3.875% 15 Aug 2047	460,000	467,922
	AHS HOSPITAL CORP	5.024% 01 Jul 2045	160,000	199,433
	ALCOA NEDERLAND HOLDING	6.125% 15 May 2028	400,000	433,000
	ALCON FINANCE CORP	3.8% 23 Sep 2049	210,000	220,341
	ALCON FINANCE CORP	3% 23 Sep 2029	560,000	569,747
	ALLERGAN FUNDING SCS	4.55% 15 Mar 2035	415,000	453,685
	ALLSTATE CORP	4.2% 15 Dec 2046	225,000	259,311
	ALTRIA GROUP INC	3.875% 16 Sep 2046	70,000	64,623
	ALTRIA GROUP INC	6.2% 14 Feb 2059	760,000	905,604
	ALTRIA GROUP INC	5.8% 14 Feb 2039	1,000,000	1,176,515
	ALTRIA GROUP INC	5.95% 14 Feb 2049	1,660,000	2,012,699
	AMAZON.COM INC	3.875% 22 Aug 2037	530,000	602,390
	AMAZON.COM INC	4.05% 22 Aug 2047	700,000	823,793
	AMERICAN INTL GROUP	4.75% 01 Apr 2048	280,000	337,629
	AMERICAN INTL GROUP	6.25% 01 May 2036	330,000	441,067
	AMERICAN MUNI PWR OHIO INC OH	6.27% 15 Feb 2050	600,000	801,534
	AMGEN INC	4.663% 15 Jun 2051	236,000	278,063
	ANGLO AMERICAN CAPITAL	4% 11 Sep 2027	230,000	241,028
	ANGLO AMERICAN CAPITAL	4.75% 10 Apr 2027	500,000	546,940
	ANHEUSER BUSCH CO/INBEV	4.7% 01 Feb 2036	305,000	353,420
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	1,020,000	1,209,845
	ANHEUSER BUSCH INBEV WOR	4.375% 15 Apr 2038	230,000	258,378
	ANHEUSER BUSCH INBEV WOR	4.439% 06 Oct 2048	280,000	314,052
	ANHEUSER BUSCH INBEV WOR	4.6% 15 Apr 2048	520,000	595,090
	ANHEUSER BUSCH INBEV WOR	5.8% 23 Jan 2059	2,060,000	2,813,420
	ANTHEM INC	4.375% 01 Dec 2047	160,000	176,659
	ANTHEM INC	5.85% 15 Jan 2036	145,000	178,332
	ANTHEM INC	5.1% 15 Jan 2044	210,000	251,325
	ANTHEM INC	4.55% 01 Mar 2048	440,000	497,985
	APACHE CORP	5.25% 01 Feb 2042	200,000	208,465
	APACHE CORP	5.1% 01 Sep 2040	490,000	498,887

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			Shares/ Par Value	
	APACHE CORP	4.25% 15 Jan 2044	640,000	590,261
	APACHE CORP	4.75% 15 Apr 2043	1,955,000	1,888,976
	APPLE INC	3.85% 04 Aug 2046	240,000	270,672
	APPLE INC	4.375% 13 May 2045	930,000	1,129,317
	ARCELORMITTAL	7% 15 Oct 2039	200,000	243,785
	ARCELORMITTAL	4.55% 11 Mar 2026	400,000	424,775
	ARCELORMITTAL	6.75% 01 Mar 2041	430,000	512,195
	ARGENTINE PESO	FOREIGN CURRENCY	3,036,358	50,713
	AT+T INC	6.35% 15 Mar 2040	60,000	77,933
	AT+T INC	5.25% 01 Mar 2037	80,000	95,583
	AT+T INC	4.8% 15 Jun 2044	385,000	439,283
	AT+T INC	5.35% 15 Dec 2043	445,000	527,625
	AT+T INC	4.5% 09 Mar 2048	1,060,000	1,171,086
	AT+T INC	4.35% 15 Jun 2045	2,850,000	3,076,895
	AVOLON HOLDINGS FNDG LTD	4.375% 01 May 2026	190,000	200,697
	AVOLON HOLDINGS FNDG LTD	3.95% 01 Jul 2024	290,000	302,209
	AVOLON HOLDINGS FNDG LTD	5.125% 01 Oct 2023	340,000	366,479
	BANCO MERCANTIL DE NORTE	1% 31 Dec 2099	200,000	213,752
	BANCO SANTANDER SA	3.306% 27 Jun 2029	200,000	206,128
	BANCO SANTANDER SA	4.379% 12 Apr 2028	200,000	218,969
	BANK OF AMERICA CORP	1% 15 Mar 2050	330,000	397,833
	BANK OF AMERICA CORP	1% 07 Feb 2030	370,000	406,211
	BANK OF AMERICA CORP	1% 23 Jul 2029	710,000	789,176
	BANK OF AMERICA CORP	1% 21 Jul 2028	800,000	848,062
	BANK OF AMERICA CORP	1% 20 Dec 2028	1,459,000	1,532,160
	BANK OF AMERICA CORP	6.11% 29 Jan 2037	1,285,000	1,736,972
	BARCLAYS PLC	4.337% 10 Jan 2028	410,000	440,052
	BARCLAYS PLC	1% 20 Jun 2030	900,000	1,003,536
	BARRICK NA FINANCE LLC	5.7% 30 May 2041	100,000	123,352
	BARRICK PD AU FIN PTY LT	5.95% 15 Oct 2039	1,055,000	1,338,402
	BAT CAPITAL CORP	4.39% 15 Aug 2037	10,000	10,127
	BECTON DICKINSON AND CO	4.685% 15 Dec 2044	333,000	389,713
	BECTON DICKINSON AND CO	4.669% 06 Jun 2047	380,000	453,035
	BERKSHIRE HATHAWAY ENERG	6.125% 01 Apr 2036	1,028,000	1,412,166
	BERKSHIRE HATHAWAY FIN	4.2% 15 Aug 2048	1,450,000	1,716,766
	BHP BILLITON FIN USA LTD	5% 30 Sep 2043	40,000	51,228
	BHP BILLITON FIN USA LTD	4.125% 24 Feb 2042	365,000	416,178
	BLACKSTONE HOLDINGS FINA	6.25% 15 Aug 2042	120,000	162,866
	BNP PARIBAS	1% 10 Jan 2030	200,000	235,211
	BNP PARIBAS	4.4% 14 Aug 2028	260,000	288,931
	BOEING CO	3.75% 01 Feb 2050	40,000	42,541
	BOEING CO	3.3% 01 Mar 2035	350,000	351,430
	BOEING CO	3.9% 01 May 2049	350,000	379,975
	BOEING CO	6.875% 15 Mar 2039	540,000	791,947
	BOEING CO	3.95% 01 Aug 2059	850,000	907,954
	BRISTOL MYERS SQUIBB CO	4.35% 15 Nov 2047	70,000	83,532
	BRISTOL MYERS SQUIBB CO	3.4% 26 Jul 2029	240,000	256,854
	BRISTOL MYERS SQUIBB CO	4.125% 15 Jun 2039	400,000	461,698
	BRISTOL MYERS SQUIBB CO	5% 15 Aug 2045	415,000	532,358
	BRISTOL MYERS SQUIBB CO	4.25% 26 Oct 2049	700,000	831,093

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			Shares/ Par Value	
	BRITISH TELECOMMUNICATIO	4.25% 08 Nov 2049	340,000	349,955
	BRITISH TELECOMMUNICATIO	9.625% 15 Dec 2030	270,000	415,244
	BURLINGTN NORTH SANTA FE	4.55% 01 Sep 2044	350,000	417,394
	BURLINGTON RESOURCES LLC	7.4% 01 Dec 2031	30,000	43,189
	CALIFORNIA INSTITUTE OF	4.7% 01 Nov 2111	200,000	244,533
	CALIFORNIA INSTITUTE OF	3.65% 01 Sep 2119	410,000	397,675
	CALIFORNIA ST	7.3% 01 Oct 2039	1,845,000	2,817,352
	CAMERON LNG LLC	3.302% 15 Jan 2035	130,000	131,299
	CAMERON LNG LLC	3.701% 15 Jan 2039	200,000	204,369
	CANADIAN NATL RESOURCES	6.25% 15 Mar 2038	370,000	481,486
	CARLYLE FINANCE LLC	5.65% 15 Sep 2048	180,000	214,223
	CARLYLE FINANCE SUB LLC	3.5% 19 Sep 2029	290,000	289,290
	CARLYLE HOLDINGS II FIN	5.625% 30 Mar 2043	370,000	435,347
	CATERPILLAR INC	4.75% 15 May 2064	290,000	366,127
	CENTENE CORP	4.25% 15 Dec 2027	100,000	102,875
	CENTENE CORP	4.75% 15 Jan 2025	230,000	238,908
	CENTENE CORP	4.625% 15 Dec 2029	270,000	283,865
	CENTERPOINT ENER HOUSTON	4.25% 01 Feb 2049	180,000	211,844
	CENTERPOINT ENER HOUSTON	4.5% 01 Apr 2044	600,000	717,256
	CHARTER COMM OPT LLC/CAP	5.125% 01 Jul 2049	330,000	359,156
	CHARTER COMM OPT LLC/CAP	5.75% 01 Apr 2048	790,000	922,660
	CHARTER COMM OPT LLC/CAP	6.484% 23 Oct 2045	2,015,000	2,498,048
	CHICAGO IL	6.314% 01 Jan 2044	240,000	272,808
	CIGNA CORP	3.875% 15 Oct 2047	380,000	386,311
	CIGNA CORP	4.8% 15 Aug 2038	750,000	874,815
	CIGNA CORP	4.9% 15 Dec 2048	870,000	1,039,212
	CIMAREX ENERGY CO	3.9% 15 May 2027	700,000	726,201
	CITIGROUP INC	4.65% 23 Jul 2048	110,000	137,591
	CITIGROUP INC	4.125% 25 Jul 2028	400,000	436,508
	CITIGROUP INC	5.3% 06 May 2044	795,000	1,014,278
	CITIGROUP INC	4.65% 30 Jul 2045	1,908,000	2,364,106
	CITY OF HOPE/THE	5.623% 15 Nov 2043	490,000	653,268
	CLEVELAND CLINIC FOUND	4.858% 01 Jan 2114	90,000	112,476
	CLEVELAND ELECTRIC ILLUM	5.95% 15 Dec 2036	370,000	466,523
	CME GROUP INC	4.15% 15 Jun 2048	230,000	273,565
	COLGATE PALMOLIVE CO	3.7% 01 Aug 2047	784,000	901,325
	COMCAST CORP	3.9% 01 Mar 2038	170,000	188,358
	COMCAST CORP	4.25% 15 Oct 2030	210,000	240,211
	COMCAST CORP	3.969% 01 Nov 2047	240,000	264,415
	COMCAST CORP	4.7% 15 Oct 2048	530,000	654,426
	COMCAST CORP	4.6% 15 Oct 2038	1,040,000	1,239,958
	COMCAST CORP	4.95% 15 Oct 2058	1,150,000	1,498,704
	COMCAST CORP	3.999% 01 Nov 2049	2,059,000	2,283,307
	COMMONSPIRIT HEALTH	3.817% 01 Oct 2049	180,000	175,649
	COMMONSPIRIT HEALTH	4.35% 01 Nov 2042	480,000	493,024
	COMMONWEALTH BANK AUST	3.743% 12 Sep 2039	430,000	431,356
	COMMONWEALTH EDISON CO	3.75% 15 Aug 2047	20,000	21,610
	COMMONWEALTH EDISON CO	4% 01 Mar 2048	160,000	180,060
	COMMONWEALTH EDISON CO	4% 01 Mar 2049	180,000	203,840
	COMMONWEALTH EDISON CO	4.35% 15 Nov 2045	1,165,000	1,366,882

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			Shares/ Par Value	
	CON EDISON CO OF NY INC	3.95% 01 Mar 2043	330,000	357,467
	CONCHO RESOURCES INC	4.875% 01 Oct 2047	100,000	116,832
	CONCHO RESOURCES INC	4.85% 15 Aug 2048	120,000	140,094
	CONNECTICUT LIGHT + PWR	4.3% 15 Apr 2044	130,000	153,618
	CONOCOPHILLIPS	6.5% 01 Feb 2039	150,000	218,605
	CONOCOPHILLIPS	5.9% 15 May 2038	250,000	340,818
	CONTINENTAL RESOURCES	4.375% 15 Jan 2028	470,000	499,789
	COOPERATIEVE RABOBANK UA	5.25% 04 Aug 2045	770,000	985,367
	CORNING INC	3.9% 15 Nov 2049	250,000	253,661
	CREDIT AGRICOLE SA	1% 29 Dec 2049	310,000	375,875
	CREDIT SUISSE GROUP AG	1% 31 Dec 2099	250,000	269,500
	CREDIT SUISSE GROUP AG	1% 31 Dec 2099	250,000	279,063
	CREDIT SUISSE GROUP AG	1% 31 Dec 2099	530,000	580,006
	CREDIT SUISSE USA INC	7.125% 15 Jul 2032	120,000	176,193
	CVS HEALTH CORP	3% 15 Aug 2026	90,000	91,822
	CVS HEALTH CORP	3.25% 15 Aug 2029	360,000	365,883
	CVS HEALTH CORP	4.78% 25 Mar 2038	580,000	659,384
	CVS HEALTH CORP	5.125% 20 Jul 2045	765,000	907,531
	CVS HEALTH CORP	5.05% 25 Mar 2048	2,630,000	3,116,619
	DANSKE BANK A/S	1% 20 Dec 2025	200,000	202,419
	DANSKE BANK A/S	1% 20 Sep 2022	330,000	332,925
	DANSKE BANK A/S	5% 12 Jan 2022	490,000	514,692
	DANSKE BANK A/S	5.375% 12 Jan 2024	550,000	602,049
	DEERE + COMPANY	2.875% 07 Sep 2049	370,000	352,030
	DELTA AIR LINES INC	3.75% 28 Oct 2029	290,000	289,539
	DEUTSCHE TELEKOM INT FIN	8.75% 15 Jun 2030	340,000	500,889
	DEVON ENERGY CORPORATION	5.6% 15 Jul 2041	330,000	401,317
	DEVON ENERGY CORPORATION	5% 15 Jun 2045	810,000	940,146
	DH EUROPE FINANCE II	3.25% 15 Nov 2039	320,000	322,762
	DOMINION ENERGY INC	5.95% 15 Jun 2035	985,000	1,253,449
	DTE ELECTRIC CO	3.75% 15 Aug 2047	280,000	306,459
	DUKE ENERGY CAROLINAS	5.3% 15 Feb 2040	555,000	718,863
	DUKE ENERGY CAROLINAS	3.2% 15 Aug 2049	970,000	966,779
	DUKE ENERGY INDIANA LLC	3.25% 01 Oct 2049	220,000	220,030
	DUKE ENERGY OHIO INC	4.3% 01 Feb 2049	420,000	489,739
	DUKE ENERGY PROGRESS LLC	3.45% 15 Mar 2029	240,000	257,267
	DUKE UNIVERSITY HEALTH	3.92% 01 Jun 2047	130,000	145,182
	EATON CORP	4.15% 02 Nov 2042	490,000	548,318
	ECOPETROL SA	5.875% 28 May 2045	400,000	471,500
	ECOPETROL SA	5.375% 26 Jun 2026	880,000	985,609
	ENERGY TRANSFER OPERATNG	7.5% 01 Jul 2038	30,000	38,643
	ENERGY TRANSFER OPERATNG	6.625% 15 Oct 2036	60,000	71,329
	ENERGY TRANSFER OPERATNG	4.9% 15 Mar 2035	130,000	136,564
	ENERGY TRANSFER OPERATNG	5.8% 15 Jun 2038	340,000	385,074
	ENERGY TRANSFER OPERATNG	6% 15 Jun 2048	440,000	513,408
	ENERGY TRANSFER OPERATNG	4.95% 15 Jun 2028	630,000	690,364
	ENTERPRISE PRODUCTS OPER	4.85% 15 Mar 2044	40,000	46,283
	ENTERPRISE PRODUCTS OPER	4.25% 15 Feb 2048	150,000	161,158
	ENTERPRISE PRODUCTS OPER	4.2% 31 Jan 2050	190,000	203,952
	ENTERPRISE PRODUCTS OPER	4.15% 16 Oct 2028	200,000	221,388

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	ENTERPRISE PRODUCTS OPER	4.9% 15 May 2046	220,000	258,038
	ENTERPRISE PRODUCTS OPER	4.8% 01 Feb 2049	480,000	563,881
	ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	880,000	1,276,732
	ESTEE LAUDER CO INC	2.375% 01 Dec 2029	140,000	139,961
	ESTEE LAUDER CO INC	3.125% 01 Dec 2049	280,000	280,202
	EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	80,000	93,924
	EXXON MOBIL CORPORATION	3.095% 16 Aug 2049	150,000	149,763
	EXXON MOBIL CORPORATION	2.995% 16 Aug 2039	280,000	280,746
	FIDELITY + GUARANTY LIFE	5.5% 01 May 2025	390,000	415,350
	FIRSTENERGY CORP	4.85% 15 Jul 2047	590,000	701,883
	FIRSTENERGY CORP	7.375% 15 Nov 2031	1,950,000	2,753,603
	FLORIDA POWER + LIGHT CO	3.15% 01 Oct 2049	260,000	262,995
	FORD MOTOR COMPANY	5.291% 08 Dec 2046	445,000	424,037
	FORD MOTOR CREDIT CO LLC	5.113% 03 May 2029	200,000	206,119
	FOX CORP	5.576% 25 Jan 2049	630,000	802,615
	FOX CORP	5.476% 25 Jan 2039	980,000	1,199,121
	GENERAL ELECTRIC CO	6.15% 07 Aug 2037	420,000	522,303
	GENERAL ELECTRIC CO	6.875% 10 Jan 2039	980,000	1,309,812
	GENERAL ELECTRIC CO	5.875% 14 Jan 2038	2,976,000	3,617,506
	GENERAL MOTORS CO	5.95% 01 Apr 2049	40,000	44,344
	GENERAL MOTORS CO	5.2% 01 Apr 2045	350,000	353,501
	GENERAL MOTORS CO	6.75% 01 Apr 2046	560,000	656,951
	GILEAD SCIENCES INC	4.8% 01 Apr 2044	80,000	96,143
	GILEAD SCIENCES INC	4% 01 Sep 2036	250,000	276,799
	GILEAD SCIENCES INC	4.75% 01 Mar 2046	1,230,000	1,479,118
	GLAXOSMITHKLINE CAP INC	6.375% 15 May 2038	110,000	157,955
	GLENCORE FINANCE CANADA	5.3% 25 Oct 2042	230,000	243,845
	GLENCORE FINANCE CANADA	6% 15 Nov 2041	1,670,000	1,866,619
	GLENCORE FUNDING LLC	3.875% 27 Oct 2027	30,000	30,983
	GLENCORE FUNDING LLC	4% 27 Mar 2027	250,000	259,850
	GOLDMAN SACHS GROUP INC	4.75% 21 Oct 2045	280,000	341,829
	GOLDMAN SACHS GROUP INC	5.15% 22 May 2045	540,000	663,787
	GOLDMAN SACHS GROUP INC	1% 01 May 2029	1,100,000	1,212,837
	GOLDMAN SACHS GROUP INC	1% 23 Apr 2029	1,460,000	1,566,402
	GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	1,520,000	2,111,476
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	4,737,187	4,737,187
	GUARDIAN LIFE INSURANCE	4.85% 24 Jan 2077	350,000	426,541
	HACKENSACK MERIDIAN HLTH	4.211% 01 Jul 2048	180,000	202,506
	HACKENSACK MERIDIAN HLTH	4.5% 01 Jul 2057	200,000	235,684
	HALLIBURTON CO	5% 15 Nov 2045	1,430,000	1,634,677
	HCA INC	5.125% 15 Jun 2039	190,000	209,419
	HCA INC	5.25% 15 Jun 2049	210,000	234,765
	HCA INC	4.125% 15 Jun 2029	390,000	413,821
	HCA INC	5.5% 15 Jun 2047	390,000	448,304
	HOME DEPOT INC	4.5% 06 Dec 2048	150,000	185,299
	HOME DEPOT INC	3.9% 15 Jun 2047	250,000	282,932
	HOME DEPOT INC	4.25% 01 Apr 2046	260,000	306,605
	HOME DEPOT INC	4.2% 01 Apr 2043	640,000	742,803
	HSBC HOLDINGS PLC	1% 19 Jun 2029	210,000	234,831
	HSBC HOLDINGS PLC	1% 07 Nov 2025	380,000	381,516

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	HSBC HOLDINGS PLC	1% 22 May 2030	520,000	560,750
	HSBC HOLDINGS PLC	6.5% 15 Sep 2037	890,000	1,230,458
	HSBC HOLDINGS PLC	5.25% 14 Mar 2044	1,720,000	2,175,673
	HUMANA INC	3.125% 15 Aug 2029	240,000	244,826
	HUMANA INC	3.95% 15 Aug 2049	300,000	314,394
	HUMANA INC	4.8% 15 Mar 2047	1,200,000	1,406,543
	HUNTINGTON INGALLS INDUS	3.483% 01 Dec 2027	290,000	301,426
	ILLINOIS ST	5.1% 01 Jun 2033	480,000	517,454
	INDIANA UNIV HEALTH INC	3.97% 01 Nov 2048	370,000	415,335
	INTEL CORP	4.1% 19 May 2046	135,000	155,860
	INTERCONTINENTALEXCHANGE	4.25% 21 Sep 2048	580,000	688,211
	INTESA SANPAOLO SPA	3.875% 14 Jul 2027	320,000	320,352
	INTESA SANPAOLO SPA	4.7% 23 Sep 2049	400,000	407,834
	INTESA SANPAOLO SPA	4.375% 12 Jan 2048	1,050,000	1,016,466
	JOHNSON + JOHNSON	3.4% 15 Jan 2038	250,000	268,258
	JOHNSON + JOHNSON	3.5% 15 Jan 2048	380,000	416,458
	JOHNSON + JOHNSON	3.7% 01 Mar 2046	1,450,000	1,639,059
*	JPMORGAN CHASE + CO	1% 15 Oct 2030	370,000	370,054
*	JPMORGAN CHASE + CO	4.95% 01 Jun 2045	1,430,000	1,820,188
*	JPMORGAN CHASE + CO	1% 22 Feb 2048	755,000	892,341
*	JPMORGAN CHASE + CO	1% 15 Nov 2048	180,000	203,960
*	JPMORGAN CHASE + CO	1% 23 Jul 2029	150,000	167,444
*	JPMORGAN CHASE + CO	1% 05 Dec 2029	1,220,000	1,388,471
	KAISER FOUNDATION HOSPIT	4.15% 01 May 2047	190,000	217,004
	KAISER FOUNDATION HOSPIT	3.266% 01 Nov 2049	410,000	411,513
	KAZMUNAYGAS NATIONAL CO	5.375% 24 Apr 2030	270,000	312,579
	KEYCORP	2.55% 01 Oct 2029	170,000	166,249
	KIMBERLY CLARK CORP	6.625% 01 Aug 2037	315,000	463,586
	KINDER MORGAN INC	5.55% 01 Jun 2045	80,000	95,207
	KINDER MORGAN INC	5.3% 01 Dec 2034	1,055,000	1,242,918
	KKR GROUP FINANCE CO III	5.125% 01 Jun 2044	730,000	864,626
	KKR GRP FIN CO VI LLC	3.75% 01 Jul 2029	50,000	53,297
	KRAFT HEINZ FOODS CO	5.2% 15 Jul 2045	395,000	428,950
	KROGER CO	3.7% 01 Aug 2027	50,000	53,548
	KROGER CO	4.65% 15 Jan 2048	80,000	87,565
	L3HARRIS TECH INC	5.054% 27 Apr 2045	270,000	333,118
	L3HARRIS TECH INC	4.854% 27 Apr 2035	910,000	1,074,359
	LAS VEGAS SANDS CORP	3.5% 18 Aug 2026	970,000	997,929
	LLOYDS BANKING GROUP PLC	4.375% 22 Mar 2028	510,000	562,524
	LLOYDS BANKING GROUP PLC	4.344% 09 Jan 2048	740,000	801,289
	LOCKHEED MARTIN CORP	4.09% 15 Sep 2052	569,000	667,660
	LOS ANGELES CA CMNTY CLG DIST	6.75% 01 Aug 2049	80,000	131,340
	LOS ANGELES CA DEPT OF WTR P	6.008% 01 Jul 2039	100,000	129,504
	MAGELLAN MIDSTREAM PARTN	4.85% 01 Feb 2049	180,000	209,015
	MAGELLAN MIDSTREAM PARTN	4.25% 15 Sep 2046	310,000	330,911
	MAGELLAN MIDSTREAM PARTN	4.2% 03 Oct 2047	370,000	394,962
	MARS INC	3.95% 01 Apr 2049	110,000	124,520
	MARS INC	3.6% 01 Apr 2034	200,000	219,471
	MARS INC	4.2% 01 Apr 2059	360,000	411,646
	MARS INC	3.875% 01 Apr 2039	490,000	541,837

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	MASS INSTITUTE OF TECH	5.6% 31 Dec 2099	30,000	45,820
	MASS INSTITUTE OF TECH	4.678% 31 Dec 2099	240,000	309,513
*	MASS MUTUAL LIFE INS CO	4.9% 01 Apr 2077	440,000	531,217
	MCDONALD S CORP	4.45% 01 Mar 2047	280,000	318,381
	MCDONALD S CORP	4.6% 26 May 2045	340,000	393,195
	MCDONALD S CORP	4.45% 01 Sep 2048	490,000	561,613
	MCDONALD S CORP	6.3% 15 Oct 2037	445,000	604,425
	MDC HOLDINGS INC	6% 15 Jan 2043	300,000	312,000
	MDGH GMTN BV	3.7% 07 Nov 2049	430,000	446,706
	MELCO RESORTS FINANCE	5.375% 04 Dec 2029	360,000	369,336
	MERCK + CO INC	3.9% 07 Mar 2039	160,000	183,043
	MERCK + CO INC	4% 07 Mar 2049	320,000	375,327
*	METLIFE INC	6.5% 15 Dec 2032	385,000	542,671
	MICROSOFT CORP	3.75% 12 Feb 2045	320,000	363,916
	MICROSOFT CORP	4.25% 06 Feb 2047	375,000	460,147
	MICROSOFT CORP	4.45% 03 Nov 2045	835,000	1,045,583
	MICROSOFT CORP	3.7% 08 Aug 2046	1,240,000	1,402,134
	MIDAMERICAN ENERGY CO	4.25% 15 Jul 2049	160,000	192,084
	MIDAMERICAN ENERGY CO	3.15% 15 Apr 2050	270,000	266,710
	MIDAMERICAN ENERGY CO	3.65% 01 Aug 2048	580,000	627,284
	MISSOURI ST HLTH EDUCTNL FAC	3.652% 15 Aug 2057	330,000	346,784
	MITSUBISHI UFJ FIN GRP	3.218% 07 Mar 2022	230,000	235,671
	MORGAN STANLEY	3.95% 23 Apr 2027	660,000	708,118
	MPLX LP	4.7% 15 Apr 2048	150,000	152,841
	MPLX LP	5.5% 15 Feb 2049	170,000	193,134
	MPLX LP	5.2% 01 Mar 2047	370,000	400,048
	MPLX LP	4.9% 15 Apr 2058	520,000	530,292
	MPT OPER PARTNERSP/FINL	4.625% 01 Aug 2029	150,000	154,500
	MPT OPER PARTNERSP/FINL	5% 15 Oct 2027	400,000	424,000
	NESTLE HOLDINGS INC	3.9% 24 Sep 2038	150,000	169,301
	NESTLE HOLDINGS INC	4% 24 Sep 2048	430,000	505,466
	NEVADA POWER CO	3.7% 01 May 2029	410,000	444,170
	NEW JERSEY ST TRANSPRTN TRUST	4.081% 15 Jun 2039	210,000	209,126
	NEW JERSEY ST TURNPIKE AUTH	7.102% 01 Jan 2041	700,000	1,067,528
	NEW YORK CITY NY MUNI WTR FIN	5.79% 15 Jun 2041	-	(206,188)
	NEW YORK CITY NY MUNI WTR FINA	5.79% 15 Jun 2041	20,000	66,141
	NEW YORK CITY NY MUNI WTR FINA	5.79% 15 Jun 2041	70,000	231,495
	NEW YORK LIFE INSURANCE	4.45% 15 May 2069	330,000	378,286
	NOBLE ENERGY INC	4.95% 15 Aug 2047	260,000	288,987
	NOBLE ENERGY INC	5.25% 15 Nov 2043	715,000	805,643
	NORFOLK SOUTHERN CORP	4.05% 15 Aug 2052	70,000	77,065
	NORFOLK SOUTHERN CORP	5.1% 31 Dec 2049	80,000	94,618
	NORFOLK SOUTHERN CORP	4.8% 15 Aug 2043	120,000	137,479
	NORFOLK SOUTHERN CORP	4.15% 28 Feb 2048	150,000	169,588
	NORFOLK SOUTHERN CORP	3.942% 01 Nov 2047	205,000	220,951
	NORTHERN STATES PWR MINN	3.6% 15 Sep 2047	400,000	428,301
	NORTHERN STATES PWR MINN	2.9% 01 Mar 2050	450,000	429,913
	NORTHROP GRUMMAN CORP	4.03% 15 Oct 2047	1,160,000	1,295,828
	NORTHWELL HEALTHCARE INC	4.26% 01 Nov 2047	120,000	129,092
	NORTHWESTERN MUTUAL LIFE	3.625% 30 Sep 2059	350,000	351,028

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	NORTHWESTERN MUTUAL LIFE	3.85% 30 Sep 2047	960,000	1,011,900
	NRG ENERGY INC	4.45% 15 Jun 2029	110,000	115,236
	NRG ENERGY INC	3.75% 15 Jun 2024	140,000	144,767
	NUCOR CORP	4.4% 01 May 2048	70,000	79,422
	NY + PRESBYTERIAN HOSPIT	4.063% 01 Aug 2056	290,000	320,112
	OCCIDENTAL PETROLEUM COR	4.2% 15 Mar 2048	20,000	19,868
	OCCIDENTAL PETROLEUM COR	6.6% 15 Mar 2046	60,000	77,356
	OCCIDENTAL PETROLEUM COR	4.4% 15 Aug 2049	100,000	103,256
	OCCIDENTAL PETROLEUM COR	7.5% 01 May 2031	90,000	117,106
	OCCIDENTAL PETROLEUM COR	4.1% 15 Feb 2047	140,000	136,130
	OCCIDENTAL PETROLEUM COR	4.5% 15 Jul 2044	1,850,000	1,869,051
	OCCIDENTAL PETROLEUM COR	6.2% 15 Mar 2040	1,725,000	2,072,938
	OHIO ST UNIV	4.8% 01 Jun 2111	140,000	177,465
	ONCOR ELECTRIC DELIVERY	3.1% 15 Sep 2049	160,000	156,391
	ORACLE CORP	4% 15 Jul 2046	965,000	1,074,206
	ORLANDO HEALTH OBL GRP	4.089% 01 Oct 2048	290,000	318,608
	PEACEHEALTH OBLIGATED GR	4.787% 15 Nov 2048	100,000	123,126
	PECO ENERGY CO	3% 15 Sep 2049	120,000	115,335
	PEPSICO INC	3.375% 29 Jul 2049	90,000	94,409
	PEPSICO INC	4.25% 22 Oct 2044	530,000	622,212
	PETROBRAS GLOBAL FINANCE	6.9% 19 Mar 2049	260,000	304,980
	PETROBRAS GLOBAL FINANCE	7.375% 17 Jan 2027	540,000	658,800
	PETROLEOS MEXICANOS	5.5% 27 Jun 2044	60,000	53,820
	PETROLEOS MEXICANOS	7.69% 23 Jan 2050	380,000	414,709
	PETROLEOS MEXICANOS	6.5% 13 Mar 2027	1,925,000	2,043,811
	PFIZER INC	4.125% 15 Dec 2046	140,000	162,793
	PHILIP MORRIS INTL INC	4.25% 10 Nov 2044	140,000	154,801
	PHILIP MORRIS INTL INC	6.375% 16 May 2038	445,000	614,917
	PORT AUTH OF NEW YORK NEW JE	4.458% 01 Oct 2062	670,000	821,152
	PORT AUTH OF NEW YORK NEW JE	4.96% 01 Aug 2046	805,000	1,039,786
	PROCTER + GAMBLE CO/THE	3.5% 25 Oct 2047	290,000	327,248
*	PRUDENTIAL FINANCIAL INC	3.7% 13 Mar 2051	270,000	284,211
*	PRUDENTIAL FINANCIAL INC	4.6% 15 May 2044	160,000	188,948
	RAYMOND JAMES FINANCIAL	4.95% 15 Jul 2046	400,000	467,696
	RAYTHEON TECH CORP	4.625% 16 Nov 2048	150,000	187,977
	RAYTHEON TECH CORP	4.05% 04 May 2047	190,000	217,959
	RAYTHEON TECH CORP	4.45% 16 Nov 2038	200,000	236,673
	RAYTHEON TECH CORP	4.5% 01 Jun 2042	565,000	677,391
	REPUBLIC OF ARGENTINA	1% 21 Jun 2020	8,710,000	97,468
	REPUBLIC OF ARGENTINA	6.875% 11 Jan 2048	210,000	100,538
	REPUBLIC OF ARGENTINA	5.875% 11 Jan 2028	220,000	103,400
	REPUBLIC OF ARGENTINA	7.625% 22 Apr 2046	250,000	125,625
	REPUBLIC OF ARGENTINA	6.875% 26 Jan 2027	880,000	437,800
	REPUBLIC OF COLOMBIA	5.2% 15 May 2049	200,000	240,700
	REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	320,000	397,600
	REPUBLIC OF COLOMBIA	5% 15 Jun 2045	830,000	964,045
	REPUBLIC OF GHANA	8.95% 26 Mar 2051	280,000	286,110
	REPUBLIC OF GHANA	8.627% 16 Jun 2049	430,000	428,761
	REPUBLIC OF INDONESIA	3.7% 30 Oct 2049	490,000	502,882
	REPUBLIC OF INDONESIA	4.35% 11 Jan 2048	520,000	572,562

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	REPUBLIC SERVICES INC	6.2% 01 Mar 2040	110,000	149,371
	REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	210,000	251,937
	REYNOLDS AMERICAN INC	6.15% 15 Sep 2043	40,000	46,997
	REYNOLDS AMERICAN INC	8.125% 01 May 2040	730,000	988,661
	RIO TINTO FIN USA LTD	5.2% 02 Nov 2040	305,000	398,637
	ROYAL BK SCOTLND GRP PLC	1% 18 May 2029	210,000	237,556
	ROYAL BK SCOTLND GRP PLC	1% 27 Jan 2030	480,000	552,181
	S+P GLOBAL INC	2.5% 01 Dec 2029	60,000	60,046
	S+P GLOBAL INC	3.25% 01 Dec 2049	330,000	337,729
	SAN DIEGO G + E	3.75% 01 Jun 2047	100,000	104,059
	SAN DIEGO G + E	4.5% 15 Aug 2040	470,000	530,561
	SAN FRANCISCO CITY CNTY CA P	3.303% 01 Nov 2039	190,000	189,498
	SANDS CHINA LTD	5.4% 08 Aug 2028	200,000	225,626
	SANDS CHINA LTD	4.6% 08 Aug 2023	280,000	295,501
	SANDS CHINA LTD	5.125% 08 Aug 2025	480,000	526,723
	SANTANDER UK GROUP HLDGS	5.625% 15 Sep 2045	1,330,000	1,644,085
	SHELL INTERNATIONAL FIN	4.55% 12 Aug 2043	135,000	164,636
	SHELL INTERNATIONAL FIN	3.875% 13 Nov 2028	250,000	277,331
	SHELL INTERNATIONAL FIN	4% 10 May 2046	1,180,000	1,344,736
	SOUTHERN CAL EDISON	3.6% 01 Feb 2045	555,000	552,001
	SOUTHERN CAL EDISON	4.05% 15 Mar 2042	850,000	880,682
	SOUTHERN COPPER CORP	5.25% 08 Nov 2042	600,000	690,596
	SOUTHERN NATURAL GAS	4.8% 15 Mar 2047	10,000	11,361
	SOUTHERN NATURAL GAS	8% 01 Mar 2032	690,000	1,001,500
	SOUTHWESTERN PUBLIC SERV	3.7% 15 Aug 2047	260,000	273,925
	STATE OF ISRAEL	4.125% 17 Jan 2048	600,000	693,096
	STATE OF QATAR	4.817% 14 Mar 2049	710,000	878,625
	SUZANO AUSTRIA GMBH	5% 15 Jan 2030	200,000	210,244
	SUZANO AUSTRIA GMBH	7% 16 Mar 2047	200,000	235,252
	SWAP CCPC BARCLAYS BANK COC	SWAP CASH COLLATERAL	515	515
	TARGET CORP	4% 01 Jul 2042	125,000	142,991
	TARGET CORP	3.9% 15 Nov 2047	230,000	264,472
	TEACHERS INSUR + ANNUITY	4.27% 15 May 2047	300,000	341,233
	TELEFONICA EMISIONES SAU	7.045% 20 Jun 2036	200,000	279,948
	TELEFONICA EMISIONES SAU	4.665% 06 Mar 2038	310,000	346,826
	TELEFONICA EMISIONES SAU	4.895% 06 Mar 2048	320,000	366,412
	TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	415,000	492,566
	TEVA PHARMACEUT FIN BV	2.95% 18 Dec 2022	50,000	47,750
	TEVA PHARMACEUT FIN BV	3.65% 10 Nov 2021	240,000	234,900
	TEVA PHARMACEUTICALS NE	2.8% 21 Jul 2023	40,000	37,100
	TEVA PHARMACEUTICALS NE	7.125% 31 Jan 2025	200,000	205,440
	TEVA PHARMACEUTICALS NE	2.2% 21 Jul 2021	570,000	552,017
	TEXAS INSTRUMENTS INC	3.875% 15 Mar 2039	500,000	565,271
	TEXAS INSTRUMENTS INC	4.15% 15 May 2048	730,000	868,188
	TEXAS ST PRIV ACTIVITY BOND SU	3.922% 31 Dec 2049	150,000	150,786
	TIME WARNER CABLE LLC	7.3% 01 Jul 2038	300,000	391,346
	TIME WARNER CABLE LLC	6.55% 01 May 2037	875,000	1,073,401
	TIME WARNER ENTERTAINMEN	8.375% 15 Jul 2033	310,000	434,826
	TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	30,000	38,129
	TRANSCONT GAS PIPE LINE	4.6% 15 Mar 2048	40,000	43,865

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	TRAVELERS COS INC	4.6% 01 Aug 2043	285,000	345,607
	TRAVELERS COS INC	4.1% 04 Mar 2049	310,000	357,098
	UBS AG LONDON	4.5% 26 Jun 2048	680,000	852,009
	UBS GROUP AG	1% 31 Dec 2099	960,000	1,048,800
	UNICREDIT SPA	6.572% 14 Jan 2022	480,000	515,533
	UNICREDIT SPA	1% 02 Apr 2034	600,000	690,266
	UNION PACIFIC CORP	3.6% 15 Sep 2037	40,000	41,733
	UNION PACIFIC CORP	4.375% 10 Sep 2038	560,000	642,081
	UNION PACIFIC CORP	3.839% 20 Mar 2060	720,000	730,530
	UNITED MEXICAN STATES	4.75% 08 Mar 2044	2,455,000	2,712,775
	UNITEDHEALTH GROUP INC	3.5% 15 Aug 2039	10,000	10,502
	UNITEDHEALTH GROUP INC	2.875% 15 Aug 2029	40,000	41,172
	UNITEDHEALTH GROUP INC	4.45% 15 Dec 2048	170,000	203,335
	UNITEDHEALTH GROUP INC	4.25% 15 Mar 2043	250,000	285,453
	UNITEDHEALTH GROUP INC	4.25% 15 Jun 2048	290,000	337,116
	UNITEDHEALTH GROUP INC	3.7% 15 Aug 2049	620,000	666,419
	UNITEDHEALTH GROUP INC	6.5% 15 Jun 2037	810,000	1,154,121
	UNITEDHEALTH GROUP INC	3.875% 15 Aug 2059	1,170,000	1,263,648
	UNIV OF CALIFORNIA CA REVENUES	4.858% 15 May 2112	395,000	486,964
	UNIV OF CALIFORNIA CA REVENUES	4.131% 15 May 2045	445,000	489,318
	UNIV OF VIRGINIA VA UNIV REVEN	4.179% 01 Sep 2117	490,000	578,734
	UNIV SOUTHERN CALIFORNIA	5.25% 01 Oct 2111	310,000	435,534
	US 10YR NOTE (CBT)MAR20	XCBT 20200320	(7,799,996)	76,601
	US 5YR NOTE (CBT) MAR20	XCBT 20200331	9,400,000	(40,917)
	US BANCORP	3% 30 Jul 2029	290,000	299,562
	US DOLLAR		568,105	568,105
	US LONG BOND(CBT) MAR20	XCBT 20200320	17,900,021	(597,768)
	US TREASURY N/B	3% 15 Aug 2048	50,000	56,455
	US TREASURY N/B	1.375% 31 Aug 2026	180,000	175,106
	US TREASURY N/B	1.5% 30 Nov 2024	200,000	198,383
	US TREASURY N/B	1.75% 15 Nov 2029	1,630,000	1,606,696
	US TREASURY N/B	2.25% 15 Aug 2049	2,340,000	2,276,381
	US TREASURY N/B	2.375% 15 Nov 2049	3,620,000	3,618,162
	US ULTRA BOND CBT MAR20	XCBT 20200320	(5,300,000)	319,223
	VERIZON COMMUNICATIONS	6.55% 15 Sep 2043	100,000	146,827
	VERIZON COMMUNICATIONS	4.5% 10 Aug 2033	160,000	186,770
	VERIZON COMMUNICATIONS	5.25% 16 Mar 2037	520,000	653,083
	VERIZON COMMUNICATIONS	4.125% 15 Aug 2046	1,448,000	1,636,682
	VERIZON COMMUNICATIONS	4.522% 15 Sep 2048	2,927,000	3,512,240
	VISA INC	4.3% 14 Dec 2045	1,010,000	1,241,598
	VODAFONE GROUP PLC	6.15% 27 Feb 2037	170,000	219,548
	VODAFONE GROUP PLC	5.25% 30 May 2048	640,000	768,782
	WALMART INC	4.3% 22 Apr 2044	98,000	116,489
	WALMART INC	4.05% 29 Jun 2048	350,000	414,870
	WALMART INC	2.95% 24 Sep 2049	430,000	428,426
	WALMART INC	4% 11 Apr 2043	720,000	822,944
	WALT DISNEY COMPANY/THE	6.2% 15 Dec 2034	90,000	126,404
	WALT DISNEY COMPANY/THE	6.4% 15 Dec 2035	107,000	152,083
	WALT DISNEY COMPANY/THE	5.4% 01 Oct 2043	180,000	245,140
	WALT DISNEY COMPANY/THE	6.65% 15 Nov 2037	240,000	356,766

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	WASTE MANAGEMENT INC	4% 15 Jul 2039	70,000	78,435
	WASTE MANAGEMENT INC	3.45% 15 Jun 2029	130,000	139,224
	WASTE MANAGEMENT INC	4.1% 01 Mar 2045	280,000	314,722
	WASTE MANAGEMENT INC	4.15% 15 Jul 2049	490,000	560,677
	WEA FINANCE LLC/WESTFIEL	4.75% 17 Sep 2044	210,000	244,189
	WELLS FARGO + COMPANY	5.375% 02 Nov 2043	5,000	6,422
	WELLS FARGO + COMPANY	4.9% 17 Nov 2045	290,000	354,752
	WELLS FARGO + COMPANY	4.75% 07 Dec 2046	300,000	360,269
	WELLS FARGO + COMPANY	6.55% 15 Oct 2035	540,000	707,385
	WELLS FARGO + COMPANY	5.5% 01 Aug 2035	680,000	867,798
	WELLS FARGO + COMPANY	1% 30 Oct 2030	950,000	956,603
	WELLS FARGO + COMPANY	4.65% 04 Nov 2044	1,195,000	1,405,543
	WELLS FARGO + COMPANY	5.606% 15 Jan 2044	1,750,000	2,306,232
	WESLEYAN UNIVERSITY	4.781% 01 Jul 2116	170,000	190,718
	WESTERN MIDSTREAM OPERAT	4.75% 15 Aug 2028	180,000	181,624
	WESTERN MIDSTREAM OPERAT	5.5% 15 Aug 2048	520,000	457,402
	WESTERN MIDSTREAM OPERAT	5.45% 01 Apr 2044	590,000	522,803
	WILLIAMS COMPANIES INC	4.9% 15 Jan 2045	1,015,000	1,095,927
	WILLIAMS COS INC	8.75% 15 Mar 2032	730,000	1,050,050
	WILLIS KNIGHTON MED CTR	4.813% 01 Sep 2048	290,000	346,325
	WYETH LLC	5.95% 01 Apr 2037	835,000	1,140,595
	YAMANA GOLD INC	4.625% 15 Dec 2027	610,000	638,197
Total : EXHIBIT K - Long-Term Credit Fund				\$ 287,295,132

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, 2019

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	
	ABBOTT LABORATORIES	6.15%	30 Nov 2037	448,000	\$ 631,475
	ABBVIE INC	4.5%	14 May 2035	1,005,000	1,133,490
	ABBVIE INC	4.875%	14 Nov 2048	1,377,000	1,590,898
	ABBVIE INC	4.05%	21 Nov 2039	3,190,000	3,352,872
	ABU DHABI CRUDE OIL	4.6%	02 Nov 2047	929,000	1,072,995
	ABU DHABI GOVT INT L	3.125%	30 Sep 2049	1,375,000	1,340,625
	ADVOCATE HEALTH CORP	4.272%	15 Aug 2048	991,000	1,129,264
	AEP TRANSMISSION CO LLC	3.8%	15 Jun 2049	1,372,000	1,468,251
	AETNA INC	6.75%	15 Dec 2037	391,000	527,842
	ALABAMA POWER CO	4.15%	15 Aug 2044	1,377,000	1,535,372
	ALIBABA GROUP HOLDING	4%	06 Dec 2037	987,000	1,056,510
	ALTRIA GROUP INC	5.95%	14 Feb 2049	1,168,000	1,416,164
	AMEREN ILLINOIS CO	3.25%	15 Mar 2050	367,000	371,664
	AMEREN ILLINOIS CO	4.15%	15 Mar 2046	882,000	1,015,358
	AMERICA MOVIL SAB DE CV	6.125%	30 Mar 2040	481,000	644,482
	AMERICA MOVIL SAB DE CV	6.375%	01 Mar 2035	539,000	720,665
	AMERICA MOVIL SAB DE CV	4.375%	22 Apr 2049	1,010,000	1,159,844
	AMERICAN INTL GROUP	4.5%	16 Jul 2044	2,164,000	2,496,237
	AMGEN INC	5.15%	15 Nov 2041	343,000	415,242
	AMGEN INC	4.663%	15 Jun 2051	892,000	1,050,984
	ANHEUSER BUSCH CO/INBEV	4.9%	01 Feb 2046	2,257,000	2,677,079
	ANHEUSER BUSCH INBEV WOR	4.375%	15 Apr 2038	3,180,000	3,572,355
	ANHEUSER BUSCH INBEV WOR	4.6%	15 Apr 2048	3,584,000	4,101,543
	ANTHEM INC	4.375%	01 Dec 2047	563,000	621,620
	AON PLC	4.75%	15 May 2045	722,000	851,536
	APACHE CORP	5.35%	01 Jul 2049	801,000	837,452
	APPALACHIAN POWER CO	7%	01 Apr 2038	313,000	444,623
	APPLE INC	2.95%	11 Sep 2049	1,784,000	1,729,751
	APPLE INC	3.85%	04 Aug 2046	1,676,000	1,890,195
	APPLE INC	4.65%	23 Feb 2046	1,528,000	1,917,262
	ARIZONA PUBLIC SERVICE	3.5%	01 Dec 2049	1,739,000	1,753,712
	ASTRAZENECA PLC	6.45%	15 Sep 2037	482,000	679,848
	AT+T INC	5.15%	15 Feb 2050	313,000	377,652
	AT+T INC	5.375%	15 Oct 2041	617,000	734,192
	AT+T INC	6.375%	01 Mar 2041	555,000	735,809
	AT+T INC	6%	15 Aug 2040	950,000	1,216,800
	AT+T INC	4.35%	15 Jun 2045	2,185,000	2,358,953
	AT+T INC	5.25%	01 Mar 2037	6,707,000	8,013,415
	BANK OF AMERICA CORP	1%	23 Apr 2040	1,793,000	2,033,815
	BANK OF AMERICA CORP	6.11%	29 Jan 2037	1,866,000	2,522,327
	BARCLAYS PLC	5.25%	17 Aug 2045	530,000	644,056
	BAT CAPITAL CORP	4.39%	15 Aug 2037	1,485,000	1,503,801
	BECTON DICKINSON AND CO	4.669%	06 Jun 2047	262,000	312,356

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			Shares/ Par Value	
	BERKSHIRE HATHAWAY FIN	4.25% 15 Jan 2049	588,000	697,647
	BERKSHIRE HATHAWAY FIN	4.4% 15 May 2042	780,000	917,764
	BERKSHIRE HATHAWAY FIN	4.2% 15 Aug 2048	1,203,000	1,424,324
	BOEING CO	3.75% 01 Feb 2050	1,282,000	1,361,059
	BRIGHTHOUSE FINANCIAL IN	4.7% 22 Jun 2047	825,000	764,453
	BRISTOL MYERS SQUIBB CO	4.25% 26 Oct 2049	203,000	241,017
	BRISTOL MYERS SQUIBB CO	5% 15 Aug 2045	403,000	516,965
	BRISTOL MYERS SQUIBB CO	4.55% 20 Feb 2048	722,000	884,678
	BRISTOL MYERS SQUIBB CO	4.125% 15 Jun 2039	2,733,000	3,154,554
	BURLINGTN NORTH SANTA FE	3.55% 15 Feb 2050	1,008,000	1,062,195
	BURLINGTN NORTH SANTA FE	4.45% 15 Mar 2043	1,933,000	2,271,273
	CALIFORNIA ST	7.3% 01 Oct 2039	3,140,000	4,794,843
	CANADIAN NATL RESOURCES	6.75% 01 Feb 2039	638,000	865,366
	CANADIAN PACIFIC RAILWAY	6.125% 15 Sep 2115	723,000	1,061,953
	CATERPILLAR INC	3.25% 19 Sep 2049	1,917,000	1,924,919
	CENOVUS ENERGY INC	6.75% 15 Nov 2039	754,000	960,648
	CHARTER COMM OPT LLC/CAP	4.8% 01 Mar 2050	1,269,000	1,338,166
	CHARTER COMM OPT LLC/CAP	5.375% 01 May 2047	1,456,000	1,633,497
	CIGNA CORP	4.8% 15 Aug 2038	591,000	689,354
	CIGNA CORP	4.9% 15 Dec 2048	1,425,000	1,702,157
	CISCO SYSTEMS INC	5.9% 15 Feb 2039	1,134,000	1,589,269
	CITIGROUP INC	4.65% 23 Jul 2048	433,000	541,610
	CITIGROUP INC	1% 05 Nov 2030	574,000	582,929
	CITIGROUP INC	4.65% 30 Jul 2045	781,000	967,697
	CITIGROUP INC	4.75% 18 May 2046	2,393,000	2,862,340
	CMS ENERGY CORP	4.875% 01 Mar 2044	420,000	501,652
	CMWLTH FING AUTH PA	3.864% 01 Jun 2038	1,705,000	1,829,141
	COMCAST CORP	6.4% 15 May 2038	233,000	328,445
	COMCAST CORP	4.7% 15 Oct 2048	573,000	707,521
	COMCAST CORP	4.049% 01 Nov 2052	1,493,000	1,672,711
	COMCAST CORP	3.25% 01 Nov 2039	1,702,000	1,729,009
	COMCAST CORP	4.6% 15 Oct 2038	3,913,000	4,665,341
	CON EDISON CO OF NY INC	4.2% 15 Mar 2042	133,000	148,426
	CON EDISON CO OF NY INC	5.7% 15 Jun 2040	266,000	350,322
	CON EDISON CO OF NY INC	3.7% 15 Nov 2059	759,000	784,334
	CON EDISON CO OF NY INC	4.5% 15 May 2058	703,000	817,509
	CON EDISON CO OF NY INC	4.65% 01 Dec 2048	741,000	901,985
	CONAGRA BRANDS INC	5.4% 01 Nov 2048	1,082,000	1,321,564
	CONTINENTAL RESOURCES	4.9% 01 Jun 2044	790,000	838,787
	COOPERATIEVE RABOBANK UA	5.25% 04 Aug 2045	460,000	588,661
	COX COMMUNICATIONS INC	4.6% 15 Aug 2047	490,000	544,139
	CSX CORP	6.22% 30 Apr 2040	446,000	605,202
	CSX CORP	4.75% 15 Nov 2048	613,000	743,893
	CSX CORP	4.75% 30 May 2042	721,000	850,012
	CVS HEALTH CORP	4.78% 25 Mar 2038	1,167,000	1,326,726
	CVS HEALTH CORP	5.05% 25 Mar 2048	2,676,000	3,171,131
	CVS PASS THROUGH TR 2014	4.163% 11 Aug 2036	650,540	665,320
	DALLAS FORT WORTH TX			
	INTERNATI	3.144% 01 Nov 2045	1,280,000	1,266,829
	DELL INT LLC / EMC CORP	8.35% 15 Jul 2046	1,239,000	1,707,264

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			Shares/ Par Value	
	DENVER CO PUBLIC SCHS COPS	7.017% 15 Dec 2037	450,000	637,088
	DEUTSCHE TELEKOM INT FIN	8.75% 15 Jun 2030	860,000	1,266,955
	DISCOVERY COMMUNICATIONS	5.3% 15 May 2049	1,497,000	1,774,595
	DOMINION ENERGY GAS HLDG	4.6% 15 Dec 2044	800,000	892,945
	DOMINION ENERGY INC	5.95% 15 Jun 2035	2,210,000	2,812,306
	DP WORLD PLC	4.7% 30 Sep 2049	454,000	456,270
	DP WORLD PLC	6.85% 02 Jul 2037	360,000	472,987
	DTE ELECTRIC CO	4.05% 15 May 2048	600,000	696,625
	DUKE ENERGY CORP	3.75% 01 Sep 2046	996,000	1,030,309
	DUKE ENERGY PROGRESS LLC	3.7% 15 Oct 2046	502,000	537,513
	DUKE ENERGY PROGRESS LLC	4.15% 01 Dec 2044	1,721,000	1,945,708
	DUPONT DE NEMOURS INC	5.419% 15 Nov 2048	750,000	925,410
	EDISON INTERNATIONAL	5.75% 15 Jun 2027	1,917,000	2,152,413
	ENERGY TRANSFER OPERATNG	7.5% 01 Jul 2038	771,000	993,128
	ENERGY TRANSFER OPERATNG	6.05% 01 Jun 2041	1,073,000	1,211,523
	ENERGY TRANSFER OPERATNG	6.25% 15 Apr 2049	1,157,000	1,396,282
	ENTERPRISE PRODUCTS OPER	5.1% 15 Feb 2045	2,093,000	2,509,251
	ESTEE LAUDER CO INC	3.125% 01 Dec 2049	1,219,000	1,219,881
	EXELON CORP	5.1% 15 Jun 2045	677,000	816,524
	EXELON CORP	5.625% 15 Jun 2035	1,379,000	1,707,991
	EXXON MOBIL CORPORATION	3.095% 16 Aug 2049	1,918,000	1,914,972
	FEDEX CORP	4.95% 17 Oct 2048	956,000	1,045,155
	FEDEX CORP	4.55% 01 Apr 2046	1,294,000	1,331,032
	FIRSTENERGY TRANSMISSION	4.55% 01 Apr 2049	536,000	614,486
	FIRSTENERGY TRANSMISSION	5.45% 15 Jul 2044	1,477,000	1,863,521
	FISERV INC	4.4% 01 Jul 2049	1,654,000	1,877,759
	FLORIDA POWER + LIGHT CO	3.7% 01 Dec 2047	2,547,000	2,781,601
	FORD MOTOR COMPANY	4.75% 15 Jan 2043	1,782,000	1,583,794
	FOX CORP	5.476% 25 Jan 2039	1,264,000	1,546,622
	GE CAPITAL INTL FUNDING	4.418% 15 Nov 2035	4,243,000	4,538,881
	GENERAL ELECTRIC CO	6.75% 15 Mar 2032	678,000	871,036
	GENERAL ELECTRIC CO	6.15% 07 Aug 2037	1,074,000	1,335,605
	GENERAL MOTORS CO	5.95% 01 Apr 2049	333,000	369,168
	GENERAL MOTORS CO	6.25% 02 Oct 2043	1,674,000	1,880,799
	GEORGIA POWER CO	4.3% 15 Mar 2042	521,000	571,704
	GILEAD SCIENCES INC	4.75% 01 Mar 2046	1,004,000	1,207,345
	GLOBAL PAYMENTS INC	4.15% 15 Aug 2049	547,000	585,229
	GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	901,000	1,259,921
	GOLDMAN SACHS GROUP INC	1% 23 Apr 2039	1,341,000	1,528,126
	GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	2,260,000	3,139,431
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	7,737,512	7,737,512
	HALLIBURTON CO	4.75% 01 Aug 2043	1,302,000	1,447,886
	HARTFORD FINL SVCS GRP	6.1% 01 Oct 2041	1,070,000	1,467,584
	HASBRO INC	3.9% 19 Nov 2029	1,771,000	1,783,846
	HCA INC	5.25% 15 Jun 2049	1,496,000	1,672,422
	HERSHEY COMPANY	3.125% 15 Nov 2049	1,357,000	1,345,869
	HESS CORP	7.875% 01 Oct 2029	347,000	453,476
	HESS CORP	5.6% 15 Feb 2041	746,000	873,658
	HESS CORP	7.3% 15 Aug 2031	881,000	1,122,833
	HOME DEPOT INC	4.25% 01 Apr 2046	692,000	816,040

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			Shares/ Par Value	
	HSBC HOLDINGS PLC	1% 22 May 2030	1,626,000	1,753,421
	HSBC HOLDINGS PLC	6.5% 15 Sep 2037	1,777,000	2,456,768
	IBM CORP	4.25% 15 May 2049	2,160,000	2,472,040
	ILLINOIS ST	5.1% 01 Jun 2033	2,880,000	3,104,726
	INDONESIA ASAHAN ALUMINI	6.757% 15 Nov 2048	564,000	726,791
	INTEL CORP	3.25% 15 Nov 2049	2,391,000	2,404,390
	JOHNSON + JOHNSON	3.4% 15 Jan 2038	869,000	932,465
*	JPMORGAN CHASE + CO	1% 15 Oct 2030	2,192,000	2,190,586
*	JPMORGAN CHASE + CO	6.4% 15 May 2038	1,120,000	1,623,071
*	JPMORGAN CHASE + CO	1% 15 Nov 2048	1,508,000	1,708,734
*	JPMORGAN CHASE + CO	5.4% 06 Jan 2042	1,125,000	1,514,705
	KAISER FOUNDATION HOSPIT	3.266% 01 Nov 2049	623,000	625,299
	KAISER FOUNDATION HOSPIT	4.15% 01 May 2047	1,228,000	1,402,534
	KEURIG DR PEPPER INC	4.985% 25 May 2038	1,566,000	1,849,220
	KILROY REALTY LP	3.05% 15 Feb 2030	2,908,000	2,868,154
	KIMCO REALTY CORP	4.45% 01 Sep 2047	1,318,000	1,445,996
	KINDER MORGAN ENER PART	6.5% 01 Feb 2037	2,160,000	2,694,296
	KRAFT HEINZ FOODS CO	6.875% 26 Jan 2039	710,000	887,103
	KRAFT HEINZ FOODS CO	4.875% 01 Oct 2049	1,671,000	1,763,734
	LIBERTY MUTUAL GROUP INC	4.5% 15 Jun 2049	637,000	711,361
	LINCOLN NATIONAL CORP	7% 15 Jun 2040	1,073,000	1,526,847
	LOWE S COS INC	4.55% 05 Apr 2049	985,000	1,162,968
	LOWE S COS INC	4.05% 03 May 2047	1,315,000	1,420,646
	LYB INT FINANCE III	4.2% 15 Oct 2049	934,000	974,853
	MARATHON PETROLEUM CORP	4.75% 15 Sep 2044	570,000	626,644
	MASS INSTITUTE OF TECH	2.989% 01 Jul 2050	732,000	727,132
	MCDONALD S CORP	3.625% 01 Sep 2049	183,000	186,151
	MCDONALD S CORP	4.45% 01 Sep 2048	2,406,000	2,757,636
	MDGH GMTN BV	3.7% 07 Nov 2049	1,044,000	1,084,559
	MERCK + CO INC	4% 07 Mar 2049	2,042,000	2,395,054
	MET TRANSPRTN AUTH NY REVENUE	6.814% 15 Nov 2040	1,000,000	1,420,090
*	METLIFE INC	6.4% 15 Dec 2066	1,277,000	1,564,325
*	METLIFE INC	4.721% 15 Dec 2044	1,090,000	1,330,970
	MICROSOFT CORP	3.45% 08 Aug 2036	1,530,000	1,676,901
	MICROSOFT CORP	3.75% 12 Feb 2045	2,759,000	3,137,642
	MICROSOFT CORP	3.7% 08 Aug 2046	3,518,000	3,977,991
	MIDAMERICAN ENERGY CO	4.25% 15 Jul 2049	1,806,000	2,168,152
	MITSUBISHI UFJ FIN GRP	3.751% 18 Jul 2039	1,535,000	1,682,856
	MORGAN STANLEY	4.3% 27 Jan 2045	527,000	619,918
	MORGAN STANLEY	1% 22 Jul 2038	1,135,000	1,260,916
	MPLX LP	5.5% 15 Feb 2049	2,003,000	2,275,578
	MT SINAI HOSPITAL	3.737% 01 Jul 2049	847,000	844,495
	NBCUNIVERSAL MEDIA LLC	5.95% 01 Apr 2041	1,896,000	2,608,929
	NEW JERSEY ST TRANSPRTN TRUST	4.131% 15 Jun 2042	510,000	505,879
	NEW JERSEY ST TRANSPRTN TRUST	6.561% 15 Dec 2040	430,000	567,570
	NEW JERSEY ST TURNPIKE AUTH	7.102% 01 Jan 2041	650,000	991,276

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			Shares/ Par Value	
	NEW YORK CITY NY MUNI WTR			
	FIN	5.724% 15 Jun 2042	465,000	655,738
	NEW YORK LIFE INSURANCE	4.45% 15 May 2069	281,000	322,116
	NEW YORK ST DORM AUTH ST			
	PERSO	5.427% 15 Mar 2039	600,000	735,660
	NEW YORK ST DORM AUTH ST			
	PERSO	3.19% 15 Feb 2043	1,385,000	1,390,055
	NISOURCE INC	5.95% 15 Jun 2041	397,000	508,867
	NISOURCE INC	5.8% 01 Feb 2042	1,258,000	1,576,506
	NOBLE ENERGY INC	6% 01 Mar 2041	1,543,000	1,856,986
	NORFOLK SOUTHERN CORP	5.1% 31 Dec 2049	229,000	270,844
	NORTHROP GRUMMAN CORP	4.03% 15 Oct 2047	760,000	848,991
	NORTHWELL HEALTHCARE INC	3.809% 01 Nov 2049	555,000	558,754
	NUTRIEN LTD	5% 01 Apr 2049	884,000	1,054,298
	NXP BV/NXP FDG/NXP USA	4.3% 18 Jun 2029	1,748,000	1,890,260
	OCCIDENTAL PETROLEUM COR	4.625% 15 Jun 2045	521,000	539,223
	OCCIDENTAL PETROLEUM COR	4.3% 15 Aug 2039	869,000	886,123
	OCCIDENTAL PETROLEUM COR	4.4% 15 Aug 2049	1,240,000	1,280,379
	ONCOR ELECTRIC DELIVERY	3.1% 15 Sep 2049	1,434,000	1,401,652
	ONEOK INC	4.45% 01 Sep 2049	521,000	540,420
	ONEOK INC	5.2% 15 Jul 2048	884,000	1,003,255
	ORACLE CORP	5.375% 15 Jul 2040	1,694,000	2,201,933
	ORACLE CORP	4% 15 Nov 2047	2,543,000	2,845,031
	PACIFICORP	4.125% 15 Jan 2049	1,965,000	2,247,232
	PECO ENERGY CO	3% 15 Sep 2049	668,000	642,030
	PEPSICO INC	3.375% 29 Jul 2049	1,269,000	1,331,171
	PEPSICO INC	2.875% 15 Oct 2049	1,496,000	1,446,976
	PERTAMINA PERSERO PT	6.5% 07 Nov 2048	337,000	441,767
	PERUSAHAAN LISTRIK NEGAR	4.875% 17 Jul 2049	250,000	270,625
	PETROLEOS MEXICANOS	6.35% 12 Feb 2048	1,121,000	1,081,765
	PETROLEOS MEXICANOS	7.69% 23 Jan 2050	3,327,000	3,630,888
	PFIZER INC	4% 15 Mar 2049	1,249,000	1,437,823
	PFIZER INC	4.4% 15 May 2044	2,114,000	2,524,751
	PHILLIPS 66	4.65% 15 Nov 2034	1,057,000	1,242,313
	PLAINS ALL AMER PIPELINE	6.65% 15 Jan 2037	1,599,000	1,889,667
	PORT AUTH OF NEW YORK NEW			
	JE	3.287% 01 Aug 2069	689,000	655,184
	PORT AUTH OF NEW YORK NEW			
	JE	4.926% 01 Oct 2051	1,185,000	1,535,108
	PPL CAPITAL FUNDING INC	4.7% 01 Jun 2043	310,000	346,002
	PPL CAPITAL FUNDING INC	4% 15 Sep 2047	1,984,000	2,031,774
	PROGRESS ENERGY INC	7.75% 01 Mar 2031	2,810,000	3,957,313
*	PRUDENTIAL FINANCIAL INC	3.935% 07 Dec 2049	568,000	620,136
	RAYTHEON TECH CORP	3.75% 01 Nov 2046	965,000	1,051,623
	RAYTHEON TECH CORP	4.625% 16 Nov 2048	1,900,000	2,381,039
	REPUBLIC OF CHILE	3.5% 25 Jan 2050	938,000	971,984
	REPUBLIC OF COLOMBIA	5% 15 Jun 2045	2,021,000	2,347,392
	REPUBLIC OF PANAMA	4.5% 15 May 2047	822,000	976,947
	REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	1,655,000	1,894,467
	REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	1,564,000	1,876,331

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	REYNOLDS AMERICAN INC	5.7% 15 Aug 2035	770,000	895,241
	RUTGERS NJ ST UNIV	3.27% 01 May 2043	880,000	870,857
	SAN DIEGO G + E	3.75% 01 Jun 2047	147,000	152,966
	SAN DIEGO G + E	4.15% 15 May 2048	229,000	252,013
	SAN DIEGO G + E	4.3% 01 Apr 2042	528,000	568,014
	SAUDI ARABIAN OIL CO	4.375% 16 Apr 2049	365,000	399,161
	SEMPRA ENERGY	6% 15 Oct 2039	1,863,000	2,418,911
	SHELL INTERNATIONAL FIN	3.125% 07 Nov 2049	3,843,000	3,796,088
	SIMON PROPERTY GROUP LP	3.25% 13 Sep 2049	2,087,000	2,030,731
	SOUTHERN CAL EDISON	4.875% 01 Mar 2049	405,000	480,479
	SOUTHERN CAL EDISON	4.125% 01 Mar 2048	702,000	750,091
	SOUTHERN CAL EDISON	4.05% 15 Mar 2042	1,037,000	1,074,432
	SOUTHERN COPPER CORP	5.25% 08 Nov 2042	899,000	1,034,743
	STARBUCKS CORP	4.45% 15 Aug 2049	1,535,000	1,780,580
	STATE OF QATAR	4.817% 14 Mar 2049	333,000	412,088
	SUMITOMO MITSUI FINL GRP	3.04% 16 Jul 2029	1,405,000	1,433,770
	SUNCOR ENERGY INC	6.8% 15 May 2038	571,000	813,487
	SYNGENTA FINANCE NV	5.676% 24 Apr 2048	765,000	797,591
	TELEFONICA EMISIONES SAU	5.52% 01 Mar 2049	850,000	1,066,387
	TENNESSEE GAS PIPELINE	7.625% 01 Apr 2037	389,000	528,700
	TIME WARNER CABLE LLC	7.3% 01 Jul 2038	394,000	513,968
	TIME WARNER CABLE LLC	5.5% 01 Sep 2041	2,223,000	2,483,329
	TRAVELERS COS INC	4% 30 May 2047	1,073,000	1,216,345
	TREASURY BILL	0.01% 27 Feb 2020	500,000	498,049
	UNION PACIFIC CORP	4.375% 10 Sep 2038	4,030,000	4,620,691
	UNITED MEXICAN STATES	6.75% 27 Sep 2034	470,000	643,900
	UNITED MEXICAN STATES	4.5% 31 Jan 2050	1,157,000	1,250,717
	UNITED MEXICAN STATES	4.6% 10 Feb 2048	1,929,000	2,112,274
	UNITED PARCEL SERVICE	3.4% 01 Sep 2049	1,994,000	2,020,456
	UNITEDHEALTH GROUP INC	4.25% 15 Jun 2048	677,000	786,991
	UNITEDHEALTH GROUP INC	5.95% 15 Feb 2041	846,000	1,148,719
	UNITEDHEALTH GROUP INC	3.5% 15 Aug 2039	2,547,000	2,674,833
	UNIV OF CALIFORNIA CA REVENUES	5.946% 15 May 2045	400,000	536,188
	UNIV OF CALIFORNIA CA REVENUES	4.767% 15 May 2115	581,000	701,813
	US 10YR NOTE (CBT)MAR20	XCBT 20200320	(2,000,000)	14,828
	US 10YR ULTRA FUT MAR20	XCBT 20200320	(4,100,000)	83,500
	US DOLLAR		187,733	187,733
	US LONG BOND(CBT) MAR20	XCBT 20200320	10,700,000	(421,543)
	US TREASURY N/B	2.25% 15 Aug 2049	1,564,000	1,522,712
	US TREASURY N/B	1.75% 15 Nov 2029	2,053,000	2,024,009
	US TREASURY N/B	4.5% 15 Feb 2036	4,000,000	5,310,312
	US ULTRA BOND CBT MAR20	XCBT 20200320	(3,499,971)	118,779
	VALE SA	5.625% 11 Sep 2042	911,000	1,069,295
	VALERO ENERGY CORP	6.625% 15 Jun 2037	1,421,000	1,880,229
	VENTAS REALTY LP	4.875% 15 Apr 2049	856,000	1,008,189
	VERIZON COMMUNICATIONS	4.522% 15 Sep 2048	898,000	1,077,551
	VERIZON COMMUNICATIONS	4.75% 01 Nov 2041	2,802,000	3,391,105
	VERIZON COMMUNICATIONS	4.272% 15 Jan 2036	4,363,000	4,941,329

n / a - Cost is not applicable

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, 2019

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		
	ABBVIE INC	3.2% 14 May 2026	30,000	\$	31,089
	ABBVIE INC	3.75% 14 Nov 2023	40,000		42,105
	ABBVIE INC	2.95% 21 Nov 2026	114,000		116,071
	ABN AMRO BANK NV	3.4% 27 Aug 2021	315,000		321,923
	ACTIVISION BLIZZARD	3.4% 15 Jun 2027	139,000		145,094
	ACTIVISION BLIZZARD	3.4% 15 Sep 2026	44,000		46,209
	AEP TEXAS INC	2.4% 01 Oct 2022	55,000		55,513
	AGILENT TECHNOLOGIES INC	3.875% 15 Jul 2023	9,000		9,445
	AGILENT TECHNOLOGIES INC	3.05% 22 Sep 2026	200,000		204,570
	AGILENT TECHNOLOGIES INC	2.75% 15 Sep 2029	5,000		4,964
	AIR CANADA 2017 1AA PTT	3.3% 15 Jul 2031	81,597		83,177
	ALABAMA POWER CO	2.45% 30 Mar 2022	66,000		66,812
	ALABAMA POWER CO	5.2% 01 Jun 2041	22,000		26,909
	ALABAMA POWER CO	3.55% 01 Dec 2023	66,000		69,653
	ALIBABA GROUP HOLDING	3.4% 06 Dec 2027	250,000		260,478
	ALIMENTATION COUCHE TARD	2.7% 26 Jul 2022	80,000		80,879
	ALLERGAN FINANCE LLC	3.25% 01 Oct 2022	15,000		15,332
	ALLERGAN FUNDING SCS	3.8% 15 Mar 2025	281,000		295,305
	ALLERGAN FUNDING SCS	3.85% 15 Jun 2024	61,000		64,077
	ALLERGAN SALES LLC	5% 15 Dec 2021	20,000		20,919
	ALTRIA GROUP INC	4.4% 14 Feb 2026	47,000		51,096
	ALTRIA GROUP INC	4.8% 14 Feb 2029	205,000		228,506
	AMER AIRLINE 16 2 AA PTT	3.2% 15 Dec 2029	48,707		50,090
	AMER AIRLINE 16 3 AA PTT	3% 15 Apr 2030	140,370		143,088
	AMER AIRLINE 17 1 AA PTT	3.65% 15 Feb 2029	34,174		36,018
	AMER AIRLINE 17 2 AA PTT	3.35% 15 Apr 2031	51,454		52,509
	AMER AIRLINE 19 1AA PTT	3.15% 15 Aug 2033	150,000		154,233
	AMER AIRLN 15 2 AA PTT	3.6% 22 Mar 2029	33,369		35,205
	AMERICAN EXPRESS CO	3% 22 Feb 2021	51,000		51,611
	AMERICAN EXPRESS CO	3.4% 27 Feb 2023	70,000		72,685
	AMERICAN EXPRESS CO	3.375% 17 May 2021	81,000		82,549
	AMERICAN EXPRESS CO	2.5% 30 Jul 2024	165,000		166,931
	AMERICAN EXPRESS CO	2.5% 01 Aug 2022	30,000		30,358
	AMERICAN EXPRESS CO	3.7% 03 Aug 2023	190,000		199,765
	AMERICAN EXPRESS CO	2.2% 30 Oct 2020	20,000		20,041
	AMERICAN EXPRESS CO	3% 30 Oct 2024	10,000		10,339
	AMERICAN EXPRESS CREDIT				
	ACCON	2.04% 15 May 2023	783,000		784,197
	AMERICAN EXPRESS CREDIT	2.6% 14 Sep 2020	590,000		592,172
	AMERICAN HONDA FINANCE	2.9% 16 Feb 2024	35,000		36,087
	AMERICAN TOWER CORP	2.75% 15 Jan 2027	13,000		12,986
	AMERICAN TOWER CORP	3.125% 15 Jan 2027	20,000		20,473

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value		
	AMERICAN TOWER CORP	3.95%	15 Mar 2029	74,000	79,595
	AMERICAN TOWER CORP	3.375%	15 Oct 2026	48,000	49,908
	ANALOG DEVICES INC	3.9%	15 Dec 2025	14,000	15,051
	ANGLO AMERICAN CAPITAL	3.625%	11 Sep 2024	210,000	217,864
	ANHEUSER BUSCH CO/INBEV	3.65%	01 Feb 2026	153,000	163,184
	ANHEUSER BUSCH INBEV FIN	3.65%	01 Feb 2026	81,000	86,012
	ANHEUSER BUSCH INBEV WOR	4.15%	23 Jan 2025	21,000	22,887
	ANHEUSER BUSCH INBEV WOR	4.75%	23 Jan 2029	203,000	235,311
	ANTHEM INC	3.125%	15 May 2022	25,000	25,629
	AON CORP	3.75%	02 May 2029	218,000	233,276
	AON CORP	2.2%	15 Nov 2022	17,000	17,080
	AON PLC	3.875%	15 Dec 2025	3,000	3,229
	APPLE INC	3.35%	09 Feb 2027	191,000	203,451
	APPLE INC	3.2%	13 May 2025	40,000	42,268
	APPLE INC	3.2%	11 May 2027	17,000	17,939
	APPLE INC	3%	20 Jun 2027	20,000	20,966
	APPLIED MATERIALS INC	3.3%	01 Apr 2027	207,000	219,532
	ARES CAPITAL CORP	4.25%	01 Mar 2025	230,000	240,336
	AT+T INC	3.875%	15 Jan 2026	101,000	108,242
	AT+T INC	2.8%	17 Feb 2021	150,000	151,351
	AT+T INC	4.125%	17 Feb 2026	68,000	73,708
	AT+T INC	3.8%	15 Feb 2027	100,000	106,603
	AT+T INC	4.25%	01 Mar 2027	135,000	148,282
	AT+T INC	4.35%	01 Mar 2029	74,000	82,326
	AT+T INC	3.6%	15 Jul 2025	65,000	68,806
	AT+T INC	0.01%	27 Nov 2022	1,000,000	935,039
	AUST + NZ BANKING GRP NY	2.25%	09 Nov 2020	320,000	321,099
	B91ZBY520 CDS USD R V				
	03MEVENT	1%	20 Dec 2024	-	(459,912)
	BAE SYSTEMS HOLDINGS INC	3.8%	07 Oct 2024	70,000	74,020
	BAE SYSTEMS HOLDINGS INC	2.85%	15 Dec 2020	210,000	211,416
	BALTIMORE GAS + ELECTRIC	2.4%	15 Aug 2026	12,000	11,915
	BANC OF AMERICA MERRILL				
	LYNCH	1%	15 Nov 2032	1,130,000	1,124,827
	BANCO SANTANDER SA	2.706%	27 Jun 2024	200,000	202,848
	BANK OF AMERICA CORP	1%	15 Feb 2061	330,000	349,536
	BANK OF AMERICA CORP	3.625%	15 Dec 2052	241,000	237,759
	BANK OF AMERICA CORP	2.96%	15 Nov 2062	372,000	381,448
	BANK OF AMERICA CORP	1%	07 Feb 2030	8,000	8,783
	BANK OF AMERICA CORP	1%	05 Mar 2024	1,557,000	1,615,939
	BANK OF AMERICA CORP	1%	24 Apr 2023	19,000	19,320
	BANK OF AMERICA CORP	1%	23 Apr 2027	444,000	469,332
	BANK OF AMERICA CORP	1%	24 Apr 2028	462,000	493,996
	BANK OF AMERICA CORP	1%	23 Jul 2024	18,000	18,943
	BANK OF AMERICA CORP	1%	21 Jul 2028	47,000	49,824
	BANK OF AMERICA CORP	2.625%	19 Oct 2020	103,000	103,590
	BANK OF AMERICA CORP	1%	01 Oct 2025	172,000	177,520
	BANK OF AMERICA CORP	1%	20 Dec 2023	8,000	8,187
	BANK OF AMERICA CORP	1%	20 Dec 2028	637,000	668,942
	BANK OF AMERICA CORP	4%	22 Jan 2025	80,000	85,336

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		Shares/ Par Value		
	BANK OF AMERICA CORP	4.45% 03 Mar 2026	192,000	210,875
	BANK OF AMERICA CORP	4.25% 22 Oct 2026	4,000	4,363
	BANK OF NOVA SCOTIA	2.375% 18 Jan 2023	20,000	20,302
	BANK OF NOVA SCOTIA	3.4% 11 Feb 2024	10,000	10,478
	BANK OF NOVA SCOTIA	2.45% 22 Mar 2021	61,000	61,494
	BANK OF NOVA SCOTIA	3.125% 20 Apr 2021	10,000	10,158
	BANK OF NOVA SCOTIA	2.8% 21 Jul 2021	34,000	34,511
	BANK OF NY MELLON CORP	2.95% 29 Jan 2023	48,000	49,296
	BANK OF NY MELLON CORP	1% 07 Feb 2028	138,000	146,433
	BANK OF NY MELLON CORP	3.4% 15 May 2024	10,000	10,544
	BANQUE FED CRED MUTUEL	2.75% 15 Oct 2020	295,000	296,789
	BARCLAYS BANK PLC	5.14% 14 Oct 2020	280,000	285,858
	BARCLAYS COMMERCIAL MORTGAGE S	3.063% 15 Nov 2052	569,000	587,513
	BARCLAYS PLC	1% 15 Feb 2023	410,000	428,246
	BARCLAYS PLC	3.2% 10 Aug 2021	200,000	202,714
	BAT CAPITAL CORP	2.764% 15 Aug 2022	14,000	14,206
	BAT CAPITAL CORP	3.557% 15 Aug 2027	164,000	167,448
	BAT CAPITAL CORP	3.215% 06 Sep 2026	100,000	100,767
	BECTON DICKINSON AND CO	3.363% 06 Jun 2024	13,000	13,540
	BENCHMARK MORTGAGE TRUST	1% 15 May 2053	536,140	613,781
	BENCHMARK MORTGAGE TRUST	3.048% 15 Dec 2062	412,000	425,259
	BFLD TRUST	1% 15 Oct 2034	435,000	434,177
	BNP PARIBAS	5% 15 Jan 2021	10,000	10,317
	BNP PARIBAS	3.375% 09 Jan 2025	325,000	337,557
	BOARDWALK PIPELINES LP	4.8% 03 May 2029	10,000	10,720
	BOEING COMPANY	0% 04 Mar 2020	2,500,000	2,490,375
	BOSTON PROPERTIES LP	3.65% 01 Feb 2026	15,000	15,897
	BOSTON PROPERTIES LP	2.9% 15 Mar 2030	30,000	29,952
	BP CAP MARKETS AMERICA	3.41% 11 Feb 2026	160,000	170,480
	BP CAP MARKETS AMERICA	3.588% 14 Apr 2027	48,000	51,393
	BP CAP MARKETS AMERICA	3.119% 04 May 2026	37,000	38,665
	BP CAP MARKETS AMERICA	3.796% 21 Sep 2025	10,000	10,823
	BP CAPITAL MARKETS PLC	3.814% 10 Feb 2024	7,000	7,478
	BP CAPITAL MARKETS PLC	3.279% 19 Sep 2027	40,000	42,092
	BRISTOL MYERS SQUIBB CO	3.9% 20 Feb 2028	47,000	51,812
	BRISTOL MYERS SQUIBB CO	3.95% 15 Oct 2020	10,000	10,163
	BRITISH AIR 19 1 A PTT	3.35% 15 Dec 2030	346,000	356,408
	BROADCOM CRP / CAYMN FI	3% 15 Jan 2022	80,000	81,184
	BROADCOM CRP / CAYMN FI	3.875% 15 Jan 2027	646,000	671,038
	BROADCOM INC	3.125% 15 Apr 2021	207,000	209,513
	BRTDCHBW8 CDS USD R F 1.00000	1% 20 Dec 2022	-	1,738
	BRTDD19G0 CDS USD R F 1.00000	1% 20 Dec 2022	-	3,873
	BRTDD19K1 CDS USD R F 1.00000	1% 20 Dec 2022	-	2,575

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			Shares/ Par Value	
	BRTDD19N5 CDS USD R F 1.00000	1% 20 Dec 2022	-	3,378
	BRTDD19R6 CDS USD R F 1.00000	1% 20 Dec 2022	-	1,030
	BRTDD19U9 CDS USD R F 1.00000	1% 20 Dec 2022	-	1,420
	BRTDD9U87 CDS USD R F 1.00000	1% 20 Dec 2022	-	4,851
	BRTM3ALE2 IRS USD R V 03MLIBOR	1% 15 Feb 2044	-	(257,286)
	BRTM90Y12 IRS GBP R V 12MUKRPI	1% 15 Oct 2023	-	(83,600)
	BRTMJYZW8 IRS GBP R V 12MUKRPI	1% 15 Oct 2023	-	(90,951)
	BRTMJZAB8 IRS USD R V 12MUSCPI	1% 30 Oct 2028	-	(166,902)
	BRTNT6E41 IRS EUR R V 06MEURIB	1% 15 Feb 2028	-	(115,586)
	BRTZ0WYX2 IRS USD R V 03MLIBOR	1% 15 Aug 2029	-	86,532
	BRTZ0YG83 IRS USD R V 00MFEDL	1% 15 Dec 2021	-	47,247
	BRW029D58 IRS USD R V 03MLIBOR	1% 15 Aug 2029	-	15,534
	BRW04XGY7 IRS USD R V 00MFEDL	1% 15 Dec 2021	-	1,558
	BRW04ZEL2 IRS USD R V 03MLIBOR	1% 15 Nov 2026	-	3,530
	BWAY MORTGAGE TRUST BX COMMERCIAL MORTGAGE TRUST 2	2.809% 10 Mar 2033	776,796	785,380
	BX TRUST 2019 OC11	1% 15 Oct 2036	524,000	524,420
	CAMERON LNG LLC	3.202% 09 Dec 2041	530,000	545,122
	CANTOR COMMERCIAL REAL ESTATE	2.902% 15 Jul 2031	125,000	125,293
	CANTOR COMMERCIAL REAL ESTATE	3.005% 15 Jan 2053	391,000	401,182
	CAPITAL ONE FINANCIAL CO	1% 15 Jan 2053	127,000	129,703
	CAPITAL ONE NA	2.5% 12 May 2020	330,000	330,435
	CARDINAL HEALTH INC	2.35% 31 Jan 2020	855,000	855,169
	CC HOLDINGS GS V LLC/CRO	4.625% 15 Dec 2020	20,000	20,484
	CENTERPOINT ENERGY RES	3.849% 15 Apr 2023	641,000	671,919
	CGDBB COMMERCIAL MORTGAGE TRUS	3.55% 01 Apr 2023	5,000	5,177
	CGRBS COMMERCIAL MORTGAGE TRUS	1% 15 Jul 2032	1,023,169	1,022,206
	CHARLES SCHWAB CORP	3.369% 13 Mar 2035	500,000	516,776
	CHARTER COMM OPT LLC/CAP	3.2% 25 Jan 2028	5,000	5,254
	CHARTER COMM OPT LLC/CAP	3.75% 15 Feb 2028	50,000	51,866
	CHARTER COMM OPT LLC/CAP	4.2% 15 Mar 2028	274,000	292,099
	CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	82,000	90,297

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	CHENIERE CORP CHRISTI HD	5.875% 31 Mar 2025	175,000	196,781
	CHENIERE CORP CHRISTI HD	7% 30 Jun 2024	100,000	115,239
	CHENIERE CORP CHRISTI HD	5.125% 30 Jun 2027	15,000	16,578
	CHEVRON CORP	2.954% 16 May 2026	10,000	10,453
	CITIBANK CREDIT CARD ISSUANCE	1% 22 Apr 2026	800,000	805,829
	CITIBANK CREDIT CARD ISSUANCE	3.96% 13 Oct 2030	203,000	225,325
	CITIGROUP INC	1% 10 Jan 2028	64,000	68,974
	CITIGROUP INC	2.7% 30 Mar 2021	95,000	95,892
	CITIGROUP INC	1% 24 Apr 2025	4,000	4,163
	CITIGROUP INC	1% 01 Jun 2024	5,000	5,290
	CITIGROUP INC	1% 24 Jul 2023	182,000	185,079
	CITIGROUP INC	1% 24 Jul 2028	114,000	121,540
	CITIGROUP INC	3.2% 21 Oct 2026	6,000	6,226
	CITIGROUP INC	1% 27 Oct 2028	40,000	42,116
	CITIGROUP INC	2.9% 08 Dec 2021	170,000	172,794
	CITIGROUP INC	4.4% 10 Jun 2025	38,000	41,309
	CITIGROUP INC	5.5% 13 Sep 2025	1,000	1,143
	CITIGROUP INC	4.45% 29 Sep 2027	90,000	99,160
	CITIZENS BANK NA/RI	2.2% 26 May 2020	250,000	250,125
	CMS ENERGY CORP	3% 15 May 2026	4,000	4,111
	CNH EQUIPMENT TRUST	2.93% 15 Dec 2021	497,397	498,440
	CNH INDUSTRIAL CAPITAL	0% 04 May 2020	2,000,000	1,984,431
	COMCAST CORP	2.35% 15 Jan 2027	748,000	747,382
	COMCAST CORP	3% 01 Feb 2024	60,000	62,191
	COMCAST CORP	3.15% 15 Feb 2028	35,000	36,693
	COMCAST CORP	4.15% 15 Oct 2028	58,000	65,328
	COMM MORTGAGE TRUST	3.424% 10 Mar 2031	315,000	327,485
	COMM MORTGAGE TRUST	3.897% 10 Mar 2031	205,000	215,513
	COMM MORTGAGE TRUST	3.528% 10 Dec 2047	560,582	587,049
	COMM MORTGAGE TRUST	3.961% 10 Mar 2047	890,000	944,114
	COMM MORTGAGE TRUST	3.63% 10 Oct 2048	555,000	587,883
	COMM MORTGAGE TRUST	3.445% 10 Jul 2048	695,000	728,531
	COMM MORTGAGE TRUST	4.228% 10 May 2051	550,000	612,982
	COMMONWEALTH BK AUSTR NY	2.4% 02 Nov 2020	250,000	251,149
	CONCHO RESOURCES INC	3.75% 01 Oct 2027	210,000	220,887
	CONSTELLATION BRANDS INC	1% 15 Nov 2021	65,000	65,011
	CONTINENTAL RESOURCES	4.5% 15 Apr 2023	6,000	6,269
	COOPERATIEVE RABOBANK UA	3.875% 08 Feb 2022	50,000	52,074
	CORP FINANCIERA DE DESAR	4.75% 15 Jul 2025	320,000	349,603
	COX COMMUNICATIONS INC	3.15% 15 Aug 2024	101,000	103,862
	CRED SUIS GP FUN LTD	2.75% 26 Mar 2020	750,000	750,929
	CROWN CASTLE INTL CORP	3.4% 15 Feb 2021	20,000	20,272
	CROWN CASTLE INTL CORP	4.45% 15 Feb 2026	90,000	98,602
	CROWN CASTLE INTL CORP	3.8% 15 Feb 2028	179,000	190,812
	CROWN CASTLE INTL CORP	3.7% 15 Jun 2026	109,000	115,229
	CROWN CASTLE INTL CORP	3.65% 01 Sep 2027	2,000	2,117
	CROWN CASTLE INTL CORP	3.1% 15 Nov 2029	70,000	70,897

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	CSAIL COMMERCIAL MORTGAGE TRUS	4.052% 15 Mar 2052	325,000	357,497
	CSAIL COMMERCIAL MORTGAGE TRUS	3.016% 15 Sep 2052	452,000	462,968
	CSX CORP	3.8% 01 Mar 2028	45,000	49,112
	CSX CORP	4.25% 15 Mar 2029	40,000	45,060
	CSX CORP	3.25% 01 Jun 2027	139,000	146,230
	CSX CORP	2.6% 01 Nov 2026	160,000	162,756
	CVS HEALTH CORP	4.1% 25 Mar 2025	150,000	161,050
	CVS HEALTH CORP	4.3% 25 Mar 2028	313,000	341,934
	CVS HEALTH CORP	4% 05 Dec 2023	4,000	4,233
	DANSKE BANK A/S	5% 12 Jan 2022	250,000	262,598
	DANSKE BANK A/S	1% 20 Dec 2025	200,000	202,419
	DBWF MORTGAGE TRUST	1% 19 Dec 2030	710,000	709,647
	DELL INT LLC / EMC CORP	6.02% 15 Jun 2026	326,000	375,291
	DELTA AIR LINES 2019 1AA	3.204% 25 Oct 2025	170,000	176,843
	DELTA AIR LINES INC	3.625% 15 Mar 2022	34,000	34,820
	DEUTSCHE BANK AG	4.1% 13 Jan 2026	38,000	38,651
	DEUTSCHE BANK NY	2.95% 20 Aug 2020	100,000	100,234
	DIAMONDBACK ENERGY INC	3.5% 01 Dec 2029	120,000	122,112
	DISCOVERY COMMUNICATIONS	2.95% 20 Mar 2023	6,000	6,115
	DISCOVERY COMMUNICATIONS	3.45% 15 Mar 2025	6,000	6,233
	DISCOVERY COMMUNICATIONS	4.9% 11 Mar 2026	175,000	195,329
	DISCOVERY COMMUNICATIONS	4.375% 15 Jun 2021	8,000	8,263
	DOMINION ENERGY GAS HLDG	2.8% 15 Nov 2020	30,000	30,210
	DOMINION ENERGY GAS HLDG	3.55% 01 Nov 2023	174,000	180,437
	DOMINION ENERGY INC	2.579% 01 Jul 2020	70,000	70,146
	DOW CHEMICAL CO/THE	3.625% 15 May 2026	209,000	219,948
	DOW CHEMICAL CO/THE	3% 15 Nov 2022	95,000	97,147
	DOW CHEMICAL CO/THE	4.55% 30 Nov 2025	6,000	6,630
	DTE ELECTRIC CO	3.65% 15 Mar 2024	155,000	164,099
	DTE ELECTRIC CO	3.375% 01 Mar 2025	305,000	321,632
	DUKE ENERGY CAROLINAS	3.05% 15 Mar 2023	133,000	137,092
	DUKE ENERGY CAROLINAS	2.45% 15 Aug 2029	126,000	125,154
	DUKE ENERGY CAROLINAS	3.95% 15 Nov 2028	31,000	34,437
	DUKE ENERGY CAROLINAS	2.95% 01 Dec 2026	200,000	206,616
	DUKE ENERGY FLORIDA LLC	3.8% 15 Jul 2028	202,000	221,288
	DUKE ENERGY FLORIDA LLC	2.5% 01 Dec 2029	287,000	286,239
	DUKE ENERGY OHIO INC	3.65% 01 Feb 2029	90,000	97,816
	DUKE ENERGY OHIO INC	3.8% 01 Sep 2023	40,000	42,292
	DUKE ENERGY PROGRESS LLC	3.45% 15 Mar 2029	190,000	203,670
	DUKE ENERGY PROGRESS LLC	3% 15 Sep 2021	70,000	71,285
	DUKE ENERGY PROGRESS LLC	3.7% 01 Sep 2028	53,000	57,832
	DUPONT DE NEMOURS INC	4.493% 15 Nov 2025	376,000	414,122
	E TRADE FINANCIAL CORP	3.8% 24 Aug 2027	15,000	15,598
	ECOPETROL SA	4.125% 16 Jan 2025	295,000	309,753
	EDISON INTERNATIONAL	2.4% 15 Sep 2022	32,000	31,923
	EDISON INTERNATIONAL	3.125% 15 Nov 2022	2,000	2,031
	EDISON INTERNATIONAL	3.55% 15 Nov 2024	38,000	38,925
	ELECTRONIC ARTS INC	4.8% 01 Mar 2026	145,000	162,970

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	ENERGY TRANSFER OPERATNG	5.875% 15 Jan 2024	19,000	21,036
	ENERGY TRANSFER OPERATNG	4.75% 15 Jan 2026	117,000	126,706
	ENERGY TRANSFER OPERATNG	4.9% 01 Feb 2024	30,000	32,196
	ENERGY TRANSFER OPERATNG	4.2% 15 Apr 2027	68,000	71,220
	ENERGY TRANSFER OPERATNG	5.5% 01 Jun 2027	19,000	21,361
	ENERGY TRANSFER PARTNERS	0% 06 Jan 2020	2,750,000	2,749,141
	ENRGY TRANS PT/REG FIN	5.75% 01 Sep 2020	70,000	70,987
	ENTERGY CORP	2.95% 01 Sep 2026	22,000	22,355
	ENTERGY LOUISIANA LLC	5.4% 01 Nov 2024	57,000	65,285
	ENTERPRISE PRODUCTS OPER	3.7% 15 Feb 2026	20,000	21,293
	ENTERPRISE PRODUCTS OPER	3.125% 31 Jul 2029	6,000	6,174
	EQUIFAX INC	2.3% 01 Jun 2021	40,000	40,122
	EQUINIX INC	2.625% 18 Nov 2024	69,000	69,128
	EURO CURRENCY	FOREIGN CURRENCY	207,394	232,800
	EURO BUND FUTURE MAR20	XEUR 20200306	(2,400,000)	54,318
	EVERSOURCE ENERGY	2.9% 01 Oct 2024	60,000	61,336
	EXELON CORP	2.45% 15 Apr 2021	10,000	10,045
	EXELON CORP	2.85% 15 Jun 2020	100,000	100,230
	EXPEDIA GROUP INC	3.25% 15 Feb 2030	92,000	88,546
	EXPEDIA GROUP INC	3.8% 15 Feb 2028	10,000	10,229
	EXPEDIA GROUP INC	4.5% 15 Aug 2024	10,000	10,676
	EXXON MOBIL CORPORATION	3.043% 01 Mar 2026	2,000	2,098
	EXXON MOBIL CORPORATION	2.275% 16 Aug 2026	225,000	226,518
	EXXON MOBIL CORPORATION	2.44% 16 Aug 2029	37,000	37,360
	FANNIE MAE	4% 25 Feb 2041	2,240,176	2,357,850
	FANNIE MAE	4.5% 25 Jan 2041	1,540,000	1,729,048
	FANNIE MAE	1% 25 Aug 2046	781,630	779,592
	FANNIEMAE ACES	1% 25 Mar 2028	405,000	424,831
	FANNIEMAE STRIPS	0.01% 15 May 2029	1,155,000	927,110
	FED HM LN PC POOL A32162	5% 01 Mar 2035	40,191	43,039
	FED HM LN PC POOL A90196	4.5% 01 Dec 2039	27,272	29,627
	FED HM LN PC POOL A93534	4% 01 Aug 2040	31,958	34,292
	FED HM LN PC POOL A93851	4% 01 Sep 2040	77,779	83,440
	FED HM LN PC POOL A94779	4% 01 Nov 2040	36,367	39,037
	FED HM LN PC POOL A94977	4% 01 Nov 2040	36,268	38,934
	FED HM LN PC POOL A95144	4% 01 Nov 2040	41,295	44,332
	FED HM LN PC POOL A95923	4% 01 Oct 2040	44,000	47,232
	FED HM LN PC POOL C00748	6% 01 Apr 2029	278	311
	FED HM LN PC POOL C03608	3.5% 01 Dec 2040	131,893	139,092
	FED HM LN PC POOL C03811	3.5% 01 Apr 2042	330,284	352,390
	FED HM LN PC POOL C04320	3% 01 Dec 2042	297,813	306,984
	FED HM LN PC POOL G07106	3.5% 01 Aug 2042	72,103	76,305
	FED HM LN PC POOL G07613	6% 01 Apr 2039	189,878	219,222
	FED HM LN PC POOL G07642	5% 01 Oct 2041	87,317	96,219
	FED HM LN PC POOL G07786	4% 01 Aug 2044	588,351	636,950
	FED HM LN PC POOL G07848	3.5% 01 Apr 2044	320,303	341,735
	FED HM LN PC POOL G07922	3.5% 01 Jan 2044	4,572,869	4,871,484
	FED HM LN PC POOL G08624	4% 01 Jan 2045	0	0
	FED HM LN PC POOL G08672	4% 01 Oct 2045	0	0
	FED HM LN PC POOL G08747	3% 01 Feb 2047	0	0

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	FED HM LN PC POOL G08756	3% 01 Apr 2047	0	0
	FED HM LN PC POOL G14989	2.5% 01 Feb 2024	6,689	6,752
	FED HM LN PC POOL G15520	3% 01 Jul 2030	135,108	139,731
	FED HM LN PC POOL G15601	2.5% 01 Jan 2029	89,211	90,748
	FED HM LN PC POOL G16186	2.5% 01 Apr 2031	122,658	124,476
	FED HM LN PC POOL G60018	4.5% 01 Dec 2043	185,763	202,337
	FED HM LN PC POOL G60138	3.5% 01 Aug 2045	119,470	127,473
	FED HM LN PC POOL G60148	4.5% 01 Jul 2045	0	0
	FED HM LN PC POOL G60198	4.5% 01 Sep 2044	0	0
	FED HM LN PC POOL G60270	3.5% 01 Dec 2043	1,565,422	1,657,206
	FED HM LN PC POOL G60271	3.5% 01 Jan 2044	2,352,826	2,490,802
	FED HM LN PC POOL G60393	3.5% 01 Jan 2046	104,982	110,666
	FED HM LN PC POOL G60561	3.5% 01 May 2046	87,434	92,159
	FED HM LN PC POOL G60658	3.5% 01 Jul 2046	1,175,885	1,252,623
	FED HM LN PC POOL G60718	3% 01 Sep 2046	145,508	149,428
	FED HM LN PC POOL G60729	4% 01 Sep 2046	4,226	4,520
	FED HM LN PC POOL G60901	4% 01 Jul 2044	47,799	51,123
	FED HM LN PC POOL G60968	3.5% 01 Mar 2047	218,833	231,271
	FED HM LN PC POOL G61177	3% 01 Aug 2043	230,925	238,431
	FED HM LN PC POOL G61178	3.5% 01 Oct 2047	157,711	169,141
	FED HM LN PC POOL G61208	3.5% 01 Dec 2047	247,349	265,276
	FED HM LN PC POOL G67702	4% 01 Jan 2047	0	0
	FED HM LN PC POOL G67704	4% 01 Aug 2047	558,047	607,535
	FED HM LN PC POOL J00625	5% 01 Dec 2020	1,226	1,267
	FED HM LN PC POOL J12438	4.5% 01 Jun 2025	164,713	173,615
	FED HM LN PC POOL J31418	2.5% 01 May 2030	74,229	75,406
	FED HM LN PC POOL J31689	3% 01 May 2030	149,183	154,607
	FED HM LN PC POOL J32181	3% 01 Jul 2030	15,608	16,175
	FED HM LN PC POOL J32204	2.5% 01 Jul 2030	28,214	28,642
	FED HM LN PC POOL J32209	2.5% 01 Jul 2030	26,555	26,976
	FED HM LN PC POOL J32436	3% 01 Aug 2030	18,063	18,555
	FED HM LN PC POOL J32491	2.5% 01 Jul 2030	7,158	7,264
	FED HM LN PC POOL Q00093	4% 01 Apr 2041	2,068	2,220
	FED HM LN PC POOL Q00804	4.5% 01 May 2041	75,639	82,188
	FED HM LN PC POOL Q00959	4.5% 01 May 2041	85,331	92,718
	FED HM LN PC POOL Q03841	4% 01 Oct 2041	36,399	39,138
	FED HM LN PC POOL Q04022	4% 01 Oct 2041	35,247	37,878
	FED HM LN PC POOL Q07417	3.5% 01 Apr 2042	75,923	80,378
	FED HM LN PC POOL Q07896	3.5% 01 May 2042	5,536	5,839
	FED HM LN PC POOL Q08239	3.5% 01 May 2042	10,235	10,773
	FED HM LN PC POOL Q08306	3.5% 01 May 2042	3,112	3,282
	FED HM LN PC POOL Q10724	3.5% 01 Aug 2042	144,828	152,719
	FED HM LN PC POOL Q11750	3.5% 01 Oct 2042	40,815	43,050
	FED HM LN PC POOL Q11909	3.5% 01 Oct 2042	14,686	15,380
	FED HM LN PC POOL Q12162	3.5% 01 Aug 2042	24,353	25,605
	FED HM LN PC POOL Q13134	3.5% 01 Nov 2042	166,746	175,876
	FED HM LN PC POOL Q14866	3% 01 Jan 2043	324,187	334,087
	FED HM LN PC POOL Q16403	3% 01 Mar 2043	201,943	208,120
	FED HM LN PC POOL Q16673	3% 01 Mar 2043	495,821	511,021
	FED HM LN PC POOL Q17039	3% 01 Mar 2043	242,352	249,944

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	FED HM LN PC POOL Q17095	3% 01 Apr 2043	152,158	157,113
	FED HM LN PC POOL Q17122	3% 01 Apr 2043	153,511	158,320
	FED HM LN PC POOL Q18718	3.5% 01 Jun 2043	35,245	37,212
	FED HM LN PC POOL Q20206	3.5% 01 Jul 2043	221,099	235,917
	FED HM LN PC POOL Q21579	4% 01 Sep 2043	48,620	52,640
	FED HM LN PC POOL Q24368	3.5% 01 Jan 2044	25,164	26,847
	FED HM LN PC POOL Q25643	4% 01 Apr 2044	92,474	99,868
	FED HM LN PC POOL Q25812	3.5% 01 Apr 2044	16,438	17,538
	FED HM LN PC POOL Q25988	3.5% 01 May 2044	18,420	19,653
	FED HM LN PC POOL Q26218	3.5% 01 May 2044	26,879	28,827
	FED HM LN PC POOL Q26452	3.5% 01 May 2044	20,481	21,852
	FED HM LN PC POOL Q26707	3.5% 01 Jun 2044	23,382	24,947
	FED HM LN PC POOL Q27319	3.5% 01 Jul 2044	24,711	26,502
	FED HM LN PC POOL Q27843	3.5% 01 Aug 2044	45,555	48,604
	FED HM LN PC POOL Q28604	3.5% 01 Sep 2044	21,257	22,797
	FED HM LN PC POOL Q28605	3.5% 01 Sep 2044	55,765	59,497
	FED HM LN PC POOL Q28763	3.5% 01 Sep 2044	11,923	12,568
	FED HM LN PC POOL Q28764	3.5% 01 Jun 2044	37,684	39,892
	FED HM LN PC POOL Q29697	3.5% 01 Nov 2044	2,359	2,486
	FED HM LN PC POOL Q29911	3.5% 01 Nov 2044	485	511
	FED HM LN PC POOL Q30876	3.5% 01 Jan 2045	14,473	15,255
	FED HM LN PC POOL Q31122	3.5% 01 Jan 2045	14,458	15,241
	FED HM LN PC POOL Q33131	3.5% 01 May 2045	4,107	4,323
	FED HM LN PC POOL Q33606	3.5% 01 May 2045	32,461	34,219
	FED HM LN PC POOL Q34176	3.5% 01 Jun 2045	31,443	33,147
	FED HM LN PC POOL Q34960	3.5% 01 Jul 2045	574	605
	FED HM LN PC POOL Q36302	3.5% 01 Sep 2045	19,101	20,487
	FED HM LN PC POOL Q36965	3.5% 01 Oct 2045	0	0
	FED HM LN PC POOL Q36972	4% 01 Oct 2045	192,189	205,917
	FED HM LN PC POOL Q37955	4% 01 Dec 2045	26,003	27,824
	FED HM LN PC POOL Q37957	4% 01 Dec 2045	30,504	32,490
	FED HM LN PC POOL Q38076	4% 01 Jan 2046	0	0
	FED HM LN PC POOL Q39250	3.5% 01 Mar 2046	74,132	78,137
	FED HM LN PC POOL Q41070	3% 01 Jun 2046	137,657	141,067
	FED HM LN PC POOL Q44853	3% 01 Dec 2046	138,075	142,227
	FED HM LN PC POOL Q45064	3% 01 Dec 2046	130,790	134,320
	FED HM LN PC POOL Q45079	3% 01 Dec 2046	53,121	54,850
	FED HM LN PC POOL Q45080	3% 01 Dec 2046	64,905	66,937
	FED HM LN PC POOL Q45083	3% 01 Dec 2046	32,061	33,194
	FED HM LN PC POOL Q46441	3% 01 Feb 2047	0	0
	FED HM LN PC POOL Q53113	3.5% 01 Jul 2047	51,646	55,102
	FED HM LN PC POOL Q53630	3.5% 01 Jan 2048	28,796	30,728
	FED HM LN PC POOL Q53648	3.5% 01 Jan 2048	57,123	60,505
	FED HM LN PC POOL SD8023	2.5% 01 Nov 2049	2,219,999	2,195,541
	FED HM LN PC POOL V60696	3% 01 Jan 2030	32,021	33,116
	FED HM LN PC POOL V60724	3% 01 Jan 2030	42,204	43,646
	FED HM LN PC POOL V60770	2.5% 01 Mar 2030	64,858	65,975
	FED HM LN PC POOL V60796	2.5% 01 May 2030	107,957	109,558
	FED HM LN PC POOL V60840	3% 01 Jun 2030	282,404	292,414
	FED HM LN PC POOL V60886	2.5% 01 Aug 2030	119,203	121,093

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	FED HM LN PC POOL V60902	2.5% 01 Aug 2030	94,792	96,296
	FED HM LN PC POOL V60903	2.5% 01 Sep 2030	91,464	92,852
	FED HM LN PC POOL V60904	2.5% 01 Sep 2030	180,163	182,832
	FED HM LN PC POOL V60905	2.5% 01 Jul 2030	7,180	7,258
	FED HM LN PC POOL V60909	3% 01 Aug 2030	28,396	29,403
	FED HM LN PC POOL V81932	3.5% 01 Oct 2045	2,967	3,127
	FED HM LN PC POOL V82209	3.5% 01 Feb 2046	15,738	16,589
	FED HM LN PC POOL V82528	4% 01 Jul 2046	51,735	55,434
	FED HM LN PC POOL V82553	4% 01 Aug 2046	26,747	28,453
	FED HM LN PC POOL V82661	4% 01 Oct 2046	8,533	9,128
	FED HM LN PC POOL V82781	3% 01 Dec 2046	308,798	316,463
	FED HM LN PC POOL V82848	3% 01 Dec 2046	515,760	531,909
	FED HM LN PC POOL V82929	4% 01 Feb 2047	117,135	125,492
	FEDERAL HOME LOAN BANK	4% 01 Sep 2028	1,380,000	1,575,126
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Feb 2028	465,000	505,604
	FHLMC MULTIFAMILY STRUCTURED P	3.9% 25 Apr 2028	640,000	707,185
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Sep 2028	400,000	447,449
	FHLMC MULTIFAMILY STRUCTURED P	3.37% 25 Jul 2025	835,000	869,782
	FIDELITY NATIONAL INFORM	3% 15 Aug 2026	133,000	137,628
	FIDELITY NATL INFO SERV	3.75% 21 May 2029	51,000	55,909
	FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025	368,000	395,469
	FISERV INC	3.85% 01 Jun 2025	45,000	48,019
	FISERV INC	2.75% 01 Jul 2024	237,000	241,187
	FISERV INC	3.2% 01 Jul 2026	95,000	98,386
	FISERV INC	3.5% 01 Jul 2029	50,000	52,554
	FISERV INC	4.2% 01 Oct 2028	120,000	133,110
	FLAGSTAR MORTGAGE TRUST	1% 25 Oct 2049	1,257,287	1,255,040
	FLORIDA POWER + LIGHT CO	2.75% 01 Jun 2023	3,000	3,075
	FLORIDA POWER + LIGHT CO	3.25% 01 Jun 2024	120,000	125,704
	FLORIDA POWER + LIGHT CO	3.125% 01 Dec 2025	166,000	174,429
	FLORIDA POWER + LIGHT CO	1% 06 May 2022	965,000	965,029
	FNMA POOL 254693	5.5% 01 Apr 2033	117,933	131,578
	FNMA POOL 305113	9.5% 01 Mar 2025	369	370
	FNMA POOL 306419	9.5% 01 Mar 2025	11,902	11,935
	FNMA POOL 324556	9.5% 01 Aug 2025	468	470
	FNMA POOL 555424	1% 01 May 2033	334,310	372,095
	FNMA POOL 677377	5.5% 01 Jan 2033	549,732	606,154
	FNMA POOL 725206	1% 01 Feb 2034	185,484	208,768
	FNMA POOL 725424	1% 01 Apr 2034	4,969	5,590
	FNMA POOL 725946	1% 01 Nov 2034	86,984	97,895
	FNMA POOL 735989	1% 01 Feb 2035	258,112	288,558
	FNMA POOL 819967	5.5% 01 Apr 2035	96,450	108,381
	FNMA POOL 889183	1% 01 Sep 2021	625	626
	FNMA POOL 889466	1% 01 May 2038	106,465	122,089
	FNMA POOL 889529	1% 01 Mar 2038	32,741	37,545
	FNMA POOL 889974	1% 01 Sep 2035	22,121	24,380

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	FNMA POOL 889983	1% 01 Oct 2038	54,329	62,299
	FNMA POOL 890629	1% 01 Aug 2044	175,007	192,051
	FNMA POOL 890824	1% 01 Mar 2047	458,022	490,628
	FNMA POOL 995113	1% 01 Sep 2036	14,473	16,286
	FNMA POOL AB0686	4% 01 Jan 2036	139,744	148,006
	FNMA POOL AB1226	4.5% 01 Jul 2040	46,149	50,106
	FNMA POOL AB1614	4% 01 Oct 2040	554,955	595,239
	FNMA POOL AB3314	4.5% 01 Jul 2041	24,704	26,826
	FNMA POOL AB4054	4% 01 Dec 2041	98,427	107,212
	FNMA POOL AB4307	4% 01 Jan 2042	244,717	262,186
	FNMA POOL AB4530	4% 01 Feb 2042	106,682	114,357
	FNMA POOL AB6194	2.5% 01 Sep 2027	69,677	70,618
	FNMA POOL AB6512	3.5% 01 Oct 2042	101,778	107,375
	FNMA POOL AB6768	3% 01 Oct 2042	80,069	82,489
	FNMA POOL AB7271	3% 01 Dec 2042	213,035	219,576
	FNMA POOL AB7425	3% 01 Dec 2042	175,236	180,578
	FNMA POOL AB7755	3% 01 Jan 2043	308,984	318,472
	FNMA POOL AB7762	3% 01 Feb 2043	196,475	202,750
	FNMA POOL AB7846	3% 01 Feb 2043	180,110	185,639
	FNMA POOL AB8446	2.5% 01 Feb 2028	13,661	13,844
	FNMA POOL AB8558	3% 01 Feb 2043	199,437	205,808
	FNMA POOL AB8701	3% 01 Mar 2043	601,523	619,995
	FNMA POOL AB8712	3% 01 Mar 2043	67,941	70,028
	FNMA POOL AB8830	3% 01 Mar 2043	209,705	216,145
	FNMA POOL AB8870	2.5% 01 Apr 2028	34,611	35,189
	FNMA POOL AB8923	3% 01 Apr 2043	220,277	226,861
	FNMA POOL AB8924	3% 01 Apr 2043	142,779	147,083
	FNMA POOL AB9016	3% 01 Apr 2043	559,957	577,093
	FNMA POOL AB9033	3% 01 Apr 2043	48,438	49,925
	FNMA POOL AB9173	3% 01 May 2043	413,079	426,275
	FNMA POOL AB9255	3.5% 01 May 2043	27,857	29,474
	FNMA POOL AB9462	3% 01 May 2043	260,748	269,803
	FNMA POOL AB9564	3% 01 Jun 2043	31,901	33,009
	FNMA POOL AB9662	3% 01 Jun 2043	315,586	326,537
	FNMA POOL AC9312	4% 01 Oct 2041	32,079	34,370
	FNMA POOL AD4059	5% 01 Apr 2040	141,577	156,214
	FNMA POOL AD6391	4.5% 01 May 2025	288,539	304,068
	FNMA POOL AD7992	4.5% 01 Jul 2040	89,167	96,829
	FNMA POOL AD9136	4% 01 Aug 2040	2,975	3,190
	FNMA POOL AE0028	1% 01 Oct 2039	422,326	483,914
	FNMA POOL AE0113	1% 01 Jul 2040	118,448	126,979
	FNMA POOL AE0216	1% 01 Aug 2040	211,374	226,703
	FNMA POOL AE0823	1% 01 Sep 2040	36,861	42,272
	FNMA POOL AE2873	4.5% 01 Aug 2040	36,656	39,915
	FNMA POOL AE7535	4% 01 Oct 2040	10,960	11,757
	FNMA POOL AE8407	4% 01 Nov 2040	39,029	41,860
	FNMA POOL AH0006	4% 01 Dec 2040	26,429	28,341
	FNMA POOL AH0946	4% 01 Dec 2040	172,257	184,757
	FNMA POOL AH7036	4.5% 01 Mar 2041	42,835	46,515
	FNMA POOL AI1186	4% 01 Apr 2041	18,295	19,627

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	FNMA POOL AJ1541	4% 01 Sep 2041	450,238	483,003
	FNMA POOL AJ3120	4.5% 01 Oct 2041	14,681	15,987
	FNMA POOL AJ7684	4% 01 Dec 2041	32,162	34,965
	FNMA POOL AK7510	3.5% 01 Apr 2042	12,460	13,134
	FNMA POOL AK9225	3.5% 01 Jun 2042	9,179	9,676
	FNMA POOL AL1472	1% 01 May 2039	79,151	85,856
	FNMA POOL AL1704	1% 01 May 2040	320,324	363,497
	FNMA POOL AL1938	1% 01 Dec 2026	0	0
	FNMA POOL AL2003	1% 01 Jun 2042	61,115	65,379
	FNMA POOL AL2168	1% 01 Jun 2042	38,459	41,013
	FNMA POOL AL2242	1% 01 Aug 2042	34,786	37,248
	FNMA POOL AL2482	1% 01 Sep 2042	157,385	170,736
	FNMA POOL AL2607	1% 01 Jul 2042	41,511	43,655
	FNMA POOL AL2901	1% 01 Sep 2042	64,294	68,780
	FNMA POOL AL2935	1% 01 Feb 2043	130,285	138,715
	FNMA POOL AL3162	1% 01 Feb 2043	1,180,161	1,217,813
	FNMA POOL AL3300	1% 01 Mar 2043	42,762	45,752
	FNMA POOL AL3759	1% 01 May 2043	140,677	145,159
	FNMA POOL AL4009	1% 01 Jul 2043	0	0
	FNMA POOL AL4010	1% 01 Jul 2043	436,542	463,044
	FNMA POOL AL4142	1% 01 Jun 2041	79,082	90,687
	FNMA POOL AL4244	1% 01 Jul 2042	1,389,851	1,511,405
	FNMA POOL AL4245	1% 01 Sep 2028	671,425	701,810
	FNMA POOL AL4750	1% 01 Jan 2044	0	0
	FNMA POOL AL5601	1% 01 Aug 2044	1,083,888	1,181,338
	FNMA POOL AL5778	1% 01 Jul 2043	144,081	148,373
	FNMA POOL AL6055	1% 01 Dec 2042	146,866	159,940
	FNMA POOL AL6144	1% 01 Jan 2030	526,727	545,059
	FNMA POOL AL6583	1% 01 Mar 2030	103,935	107,649
	FNMA POOL AL6584	1% 01 Apr 2030	84,107	87,033
	FNMA POOL AL6626	1% 01 Dec 2042	79,141	84,815
	FNMA POOL AL6761	1% 01 May 2030	51,614	53,457
	FNMA POOL AL6918	1% 01 Sep 2025	595	598
	FNMA POOL AL7139	1% 01 Jul 2030	68,821	71,217
	FNMA POOL AL7167	1% 01 Jan 2041	46,716	49,679
	FNMA POOL AL7225	1% 01 Aug 2030	130,445	134,993
	FNMA POOL AL7227	1% 01 Aug 2030	114,631	118,483
	FNMA POOL AL7369	1% 01 Jan 2043	102,857	110,215
	FNMA POOL AL7442	1% 01 Oct 2045	66,948	73,470
	FNMA POOL AL7443	1% 01 Oct 2045	90,887	98,905
	FNMA POOL AL7521	1% 01 Jun 2039	291,660	320,170
	FNMA POOL AL7531	1% 01 Sep 2028	0	0
	FNMA POOL AL7577	1% 01 Oct 2043	76,012	81,404
	FNMA POOL AL7800	1% 01 Nov 2030	2,961	3,005
	FNMA POOL AL7936	1% 01 Sep 2045	70,577	78,241
	FNMA POOL AL8045	1% 01 Dec 2042	93,558	98,612
	FNMA POOL AL8521	1% 01 Apr 2046	52,306	55,775
	FNMA POOL AL8570	1% 01 May 2046	68,333	71,990
	FNMA POOL AL8857	1% 01 Jul 2046	872,291	937,487
	FNMA POOL AL8952	1% 01 Aug 2046	170,810	179,959

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	FNMA POOL AL9031	1% 01 Aug 2046	8,760	9,047
	FNMA POOL AL9045	1% 01 Sep 2046	134,017	138,243
	FNMA POOL AL9093	1% 01 Jun 2046	415,088	440,403
	FNMA POOL AL9214	1% 01 Sep 2046	186,515	191,295
	FNMA POOL AL9215	1% 01 Oct 2046	385,355	396,707
	FNMA POOL AL9227	1% 01 Oct 2036	12,639	12,975
	FNMA POOL AL9266	1% 01 Oct 2046	286,041	293,371
	FNMA POOL AL9325	1% 01 Nov 2046	382,692	393,966
	FNMA POOL AL9376	1% 01 Aug 2031	533,142	549,810
	FNMA POOL AL9378	1% 01 Sep 2031	62,094	64,259
	FNMA POOL AL9424	1% 01 Nov 2046	0	0
	FNMA POOL AL9481	1% 01 Nov 2046	64,480	66,539
	FNMA POOL AL9501	1% 01 Nov 2045	44,736	49,573
	FNMA POOL AL9511	1% 01 Sep 2046	148,071	156,659
	FNMA POOL AL9593	1% 01 Dec 2046	33,525	35,469
	FNMA POOL AL9635	1% 01 Dec 2045	116,042	124,381
	FNMA POOL AL9725	1% 01 Jan 2047	435,275	466,541
	FNMA POOL AL9745	1% 01 Nov 2043	234,806	247,457
	FNMA POOL AL9774	1% 01 Jan 2047	86,633	92,856
	FNMA POOL AO0777	3.5% 01 Apr 2042	50,265	52,959
	FNMA POOL AO2114	4% 01 May 2042	67,519	72,296
	FNMA POOL AO2881	3.5% 01 May 2042	5,691	5,999
	FNMA POOL AO2961	4% 01 May 2042	186,247	199,343
	FNMA POOL AO3048	3.5% 01 Jun 2042	5,856	6,173
	FNMA POOL AO3107	3.5% 01 Jun 2042	44,428	47,304
	FNMA POOL AO7152	3.5% 01 Aug 2042	19,757	20,826
	FNMA POOL AO9707	3.5% 01 Jul 2042	13,492	14,222
	FNMA POOL AP4100	3.5% 01 Sep 2042	128,118	134,959
	FNMA POOL AP5205	2.5% 01 Sep 2027	41,933	42,494
	FNMA POOL AQ0393	3.5% 01 Oct 2042	0	0
	FNMA POOL AQ7127	3.5% 01 Dec 2042	23,019	24,264
	FNMA POOL AR6909	3.5% 01 Mar 2043	5,331	5,619
	FNMA POOL AR7145	3.5% 01 Jul 2043	53,174	55,362
	FNMA POOL AR7568	3% 01 Mar 2043	121,992	125,525
	FNMA POOL AR7576	3% 01 Mar 2043	149,880	154,360
	FNMA POOL AR8128	3.5% 01 Mar 2043	11,353	11,967
	FNMA POOL AR8630	3% 01 Apr 2043	231,583	238,492
	FNMA POOL AR9194	3% 01 Mar 2043	594,813	613,815
	FNMA POOL AR9218	3% 01 Mar 2043	212,079	218,537
	FNMA POOL AS0190	2.5% 01 Aug 2028	91,949	93,484
	FNMA POOL AS0209	3.5% 01 Aug 2043	559,174	595,038
	FNMA POOL AS0331	3% 01 Aug 2043	116,486	119,925
	FNMA POOL AS1453	3.5% 01 Jan 2044	0	0
	FNMA POOL AS1539	3.5% 01 Jan 2044	158,114	168,590
	FNMA POOL AS2591	3.5% 01 Jun 2044	9,876	10,419
	FNMA POOL AS2676	3% 01 Jun 2029	327,706	339,117
	FNMA POOL AS3031	3.5% 01 Aug 2044	0	0
	FNMA POOL AS3034	3.5% 01 Aug 2044	0	0
	FNMA POOL AS3220	3% 01 Sep 2029	187,311	193,830
	FNMA POOL AS3355	3% 01 Sep 2029	0	0

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	FNMA POOL AS3594	3% 01 Oct 2029	62,604	64,840
	FNMA POOL AS3753	3.5% 01 Nov 2029	807,261	844,850
	FNMA POOL AS4083	4% 01 Jan 2045	121,369	132,073
	FNMA POOL AS4308	4% 01 Feb 2045	106,978	115,752
	FNMA POOL AS4485	2.5% 01 Feb 2030	10,043	10,186
	FNMA POOL AS4488	2.5% 01 Feb 2030	11,329	11,481
	FNMA POOL AS4688	2.5% 01 Mar 2030	68,987	70,046
	FNMA POOL AS5017	4% 01 May 2045	137,699	151,112
	FNMA POOL AS5403	2.5% 01 Jul 2030	30,106	30,548
	FNMA POOL AS5405	2.5% 01 Jul 2030	5,368	5,440
	FNMA POOL AS5453	3.5% 01 Jul 2045	257,599	271,402
	FNMA POOL AS5459	3.5% 01 Jul 2045	127,786	136,974
	FNMA POOL AS5548	2.5% 01 Aug 2030	55,234	56,042
	FNMA POOL AS5614	2.5% 01 Aug 2030	73,489	74,617
	FNMA POOL AS5616	2.5% 01 Aug 2030	138,245	140,224
	FNMA POOL AS5622	3% 01 Aug 2030	90,737	93,901
	FNMA POOL AS5623	3% 01 Aug 2030	102,788	106,249
	FNMA POOL AS5640	3.5% 01 Aug 2045	17,062	17,976
	FNMA POOL AS5707	3.5% 01 Aug 2030	15,922	16,563
	FNMA POOL AS5708	3.5% 01 Aug 2030	74,634	78,257
	FNMA POOL AS5714	3% 01 Sep 2030	71,336	73,829
	FNMA POOL AS5728	3% 01 Sep 2030	93,673	97,021
	FNMA POOL AS5786	2.5% 01 Sep 2030	64,662	65,609
	FNMA POOL AS5872	2.5% 01 Sep 2030	82,820	84,091
	FNMA POOL AS5949	4% 01 Oct 2045	322,127	350,544
	FNMA POOL AS6008	4% 01 Oct 2045	0	0
	FNMA POOL AS6009	4% 01 Oct 2045	0	0
	FNMA POOL AS6115	2.5% 01 Nov 2030	74,046	75,107
	FNMA POOL AS6116	2.5% 01 Nov 2030	78,291	79,341
	FNMA POOL AS6141	2.5% 01 Nov 2030	78,824	80,033
	FNMA POOL AS6142	2.5% 01 Nov 2030	73,076	74,147
	FNMA POOL AS6195	3.5% 01 Nov 2045	46,895	50,268
	FNMA POOL AS6233	4.5% 01 Nov 2045	7,587	8,039
	FNMA POOL AS6347	4% 01 Dec 2045	283,992	307,286
	FNMA POOL AS6662	4% 01 Feb 2046	175,700	190,105
	FNMA POOL AS6823	3.5% 01 Mar 2046	110,121	116,014
	FNMA POOL AS6879	3.5% 01 Mar 2046	0	0
	FNMA POOL AS7015	3.5% 01 Apr 2046	98,014	101,848
	FNMA POOL AS7020	4% 01 Apr 2046	0	0
	FNMA POOL AS7320	2.5% 01 Jun 2031	85,117	86,425
	FNMA POOL AS7353	3.5% 01 Jun 2046	302,597	318,805
	FNMA POOL AS7356	4% 01 Jun 2046	0	0
	FNMA POOL AS7362	3% 01 Jun 2046	53,896	55,617
	FNMA POOL AS7365	3% 01 Jun 2046	6,738	6,916
	FNMA POOL AS7370	3% 01 Jun 2046	30,185	31,233
	FNMA POOL AS7383	3.5% 01 Jun 2046	365,649	385,226
	FNMA POOL AS7605	2.5% 01 Jul 2031	116,585	118,377
	FNMA POOL AS7617	2.5% 01 Jul 2031	158,374	160,808
	FNMA POOL AS7847	3% 01 Sep 2046	563,416	578,274
	FNMA POOL AS7878	3% 01 Sep 2046	89,503	92,361

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	FNMA POOL AS7889	3% 01 Sep 2046	48,017	49,683
	FNMA POOL AS7935	4% 01 Sep 2046	0	0
	FNMA POOL AS7999	3% 01 Sep 2046	88,032	90,653
	FNMA POOL AS8009	2.5% 01 Oct 2031	168,104	170,572
	FNMA POOL AS8193	2.5% 01 Oct 2031	228,672	232,028
	FNMA POOL AS8195	2.5% 01 Oct 2031	48,138	48,943
	FNMA POOL AS8208	2.5% 01 Oct 2031	289,331	293,781
	FNMA POOL AS8240	2.5% 01 Nov 2031	172,935	175,592
	FNMA POOL AS8241	2.5% 01 Nov 2031	133,583	135,543
	FNMA POOL AS8245	2.5% 01 Nov 2031	102,896	104,619
	FNMA POOL AS8251	2% 01 Nov 2031	158,092	157,137
	FNMA POOL AS8291	2% 01 Nov 2031	10,194	10,132
	FNMA POOL AS8348	3% 01 Nov 2036	94,069	97,096
	FNMA POOL AS8349	3% 01 Nov 2036	37,925	38,982
	FNMA POOL AS8371	3.5% 01 Nov 2046	147,712	158,328
	FNMA POOL AS8387	2.5% 01 Nov 2031	69,943	70,883
	FNMA POOL AS8486	3% 01 Dec 2046	413,723	426,423
	FNMA POOL AS8493	3.5% 01 Dec 2046	291,234	310,066
	FNMA POOL AS8553	3% 01 Dec 2036	110,313	113,931
	FNMA POOL AS8589	3% 01 Jan 2047	45,926	47,393
	FNMA POOL AS8653	3.5% 01 Jan 2047	169,912	182,125
	FNMA POOL AS8792	3% 01 Feb 2047	248,434	256,055
	FNMA POOL AS8925	3% 01 Mar 2047	167,941	172,886
	FNMA POOL AS8936	3% 01 Mar 2047	136,505	140,103
	FNMA POOL AS9316	2.5% 01 Mar 2032	67,911	68,954
	FNMA POOL AS9317	2.5% 01 Mar 2032	57,381	58,223
	FNMA POOL AS9318	2.5% 01 Mar 2032	104,988	106,489
	FNMA POOL AS9319	2.5% 01 Mar 2032	112,950	114,450
	FNMA POOL AS9321	2.5% 01 Mar 2032	100,892	102,578
	FNMA POOL AT0310	3.5% 01 Mar 2043	6,422	6,770
	FNMA POOL AT2037	3% 01 Apr 2043	86,351	88,936
	FNMA POOL AT2040	3% 01 Apr 2043	268,648	276,843
	FNMA POOL AT2043	3% 01 Apr 2043	158,532	163,369
	FNMA POOL AT2719	3% 01 May 2043	610,691	630,200
	FNMA POOL AT3019	3.5% 01 Apr 2043	8,083	8,521
	FNMA POOL AT3121	3% 01 Apr 2028	30,376	31,389
	FNMA POOL AT3906	3.5% 01 Jul 2043	19,270	20,389
	FNMA POOL AT6033	3% 01 May 2028	32,171	33,021
	FNMA POOL AT6144	4% 01 May 2042	82,770	89,872
	FNMA POOL AT6654	3% 01 May 2043	235,508	243,031
	FNMA POOL AT7267	3.5% 01 Sep 2043	16,166	17,239
	FNMA POOL AT7333	3.5% 01 Aug 2043	12,536	13,369
	FNMA POOL AT7676	3% 01 Jun 2043	98,840	101,979
	FNMA POOL AT7940	3.5% 01 Jul 2043	0	0
	FNMA POOL AT8464	3.5% 01 Jul 2043	243,387	259,546
	FNMA POOL AT9667	3.5% 01 Jul 2043	90,166	95,034
	FNMA POOL AU0570	3.5% 01 Aug 2043	114,904	122,341
	FNMA POOL AU0613	3.5% 01 Aug 2043	146,503	155,986
	FNMA POOL AU0918	3.5% 01 Jul 2043	177,028	188,779
	FNMA POOL AU1633	3.5% 01 Jul 2043	557,595	594,611

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	FNMA POOL AU3032	3.5% 01 Aug 2043	14,270	15,217
	FNMA POOL AU3270	3.5% 01 Aug 2043	95,970	102,182
	FNMA POOL AU8774	3% 01 Oct 2028	68,780	71,087
	FNMA POOL AV6577	4% 01 Mar 2044	58,218	62,992
	FNMA POOL AV8080	3.5% 01 Jun 2044	0	0
	FNMA POOL AV8711	3.5% 01 Mar 2029	489,312	511,382
	FNMA POOL AW0937	3% 01 Apr 2029	229,919	237,919
	FNMA POOL AW1247	3% 01 May 2029	181,912	188,404
	FNMA POOL AW1281	3% 01 Jul 2029	33,328	34,307
	FNMA POOL AW4229	3% 01 Jul 2029	152,680	158,128
	FNMA POOL AW7055	4% 01 Jul 2044	23,133	24,623
	FNMA POOL AW7541	4% 01 Aug 2046	0	0
	FNMA POOL AW8154	3.5% 01 Jan 2042	10,536	11,110
	FNMA POOL AW8166	3% 01 Feb 2027	0	0
	FNMA POOL AX1321	3.5% 01 Sep 2029	169,923	177,815
	FNMA POOL AX3298	3% 01 Aug 2030	17,296	17,915
	FNMA POOL AX6255	4% 01 Dec 2044	15,708	17,238
	FNMA POOL AX6435	3% 01 Jan 2030	101,143	104,317
	FNMA POOL AX8713	4% 01 Jan 2045	132,416	144,097
	FNMA POOL AX9372	4% 01 Dec 2044	129,306	140,711
	FNMA POOL AX9700	3% 01 Jul 2030	20,306	20,848
	FNMA POOL AX9701	3% 01 Jul 2030	83,183	86,084
	FNMA POOL AY0299	4% 01 Dec 2044	16,054	17,558
	FNMA POOL AY0828	2.5% 01 May 2030	32,471	33,014
	FNMA POOL AY1866	4% 01 Feb 2045	30,643	33,629
	FNMA POOL AY2693	4% 01 Feb 2045	49,923	53,386
	FNMA POOL AY2953	3.5% 01 May 2045	0	0
	FNMA POOL AY3416	2.5% 01 Apr 2030	68,805	69,860
	FNMA POOL AY8218	4% 01 May 2045	22,748	24,213
	FNMA POOL AZ0625	4% 01 May 2045	48,013	52,525
	FNMA POOL AZ2170	2.5% 01 Jul 2030	31,165	31,643
	FNMA POOL AZ2297	3% 01 Jul 2030	11,609	11,972
	FNMA POOL AZ4777	3.5% 01 Oct 2045	0	0
	FNMA POOL AZ5719	3% 01 Sep 2030	36,717	37,911
	FNMA POOL AZ7833	3% 01 Aug 2030	18,783	19,456
	FNMA POOL AZ8597	3% 01 Aug 2030	9,947	10,303
	FNMA POOL AZ9243	4% 01 Oct 2045	28,006	29,949
	FNMA POOL AZ9244	4% 01 Oct 2045	28,906	30,628
	FNMA POOL BA2877	4% 01 Oct 2045	30,115	32,203
	FNMA POOL BA2878	4% 01 Oct 2045	27,198	29,270
	FNMA POOL BA2879	4% 01 Oct 2045	30,555	32,559
	FNMA POOL BA2889	4% 01 Nov 2045	0	0
	FNMA POOL BA2904	4% 01 Nov 2045	94,437	100,986
	FNMA POOL BA2905	4% 01 Nov 2045	136,198	144,969
	FNMA POOL BA2924	4% 01 Dec 2045	41,563	44,128
	FNMA POOL BA4736	4% 01 Dec 2045	78,232	83,658
	FNMA POOL BA4737	4% 01 Dec 2045	86,708	92,292
	FNMA POOL BA4781	4% 01 Jan 2046	104,412	111,650
	FNMA POOL BC1154	3.5% 01 Jun 2046	31,231	33,476
	FNMA POOL BC1450	3% 01 Jul 2046	641,074	657,979

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	FNMA POOL BC1486	3% 01 Aug 2046	678,297	696,184
	FNMA POOL BC2628	2.5% 01 Nov 2031	17,330	17,620
	FNMA POOL BC2629	2.5% 01 Nov 2031	15,306	15,542
	FNMA POOL BC2631	2.5% 01 Nov 2031	30,134	30,566
	FNMA POOL BC2777	2.5% 01 Aug 2031	2,765	2,808
	FNMA POOL BC5646	3.5% 01 Jul 2046	0	0
	FNMA POOL BC7299	3.5% 01 Nov 2046	7,877	8,299
	FNMA POOL BC9012	4% 01 Nov 2046	59,966	65,806
	FNMA POOL BC9040	2% 01 Nov 2031	52,267	51,952
	FNMA POOL BC9084	3.5% 01 Dec 2046	479,000	510,771
	FNMA POOL BD0734	4% 01 Jun 2046	0	0
	FNMA POOL BD2439	4% 01 Jan 2047	88,520	97,121
	FNMA POOL BD5049	3% 01 Feb 2047	90,907	93,584
	FNMA POOL BD5056	3% 01 Feb 2047	23,064	23,800
	FNMA POOL BD8477	3.5% 01 Nov 2046	21,691	22,852
	FNMA POOL BD8531	3.5% 01 Jan 2047	52,687	55,741
	FNMA POOL BD8962	3% 01 Nov 2046	22,247	22,863
	FNMA POOL BD8963	3% 01 Nov 2046	15,938	16,368
	FNMA POOL BD9583	4% 01 Dec 2046	0	0
	FNMA POOL BE0547	3.5% 01 Sep 2046	4,815	5,059
	FNMA POOL BE1896	3% 01 Dec 2036	84,987	87,250
	FNMA POOL BE1932	3.5% 01 Nov 2046	9,344	9,821
	FNMA POOL BE2862	4% 01 Dec 2046	0	0
	FNMA POOL BE3188	3.5% 01 Feb 2047	10,635	11,340
	FNMA POOL BE3963	2.5% 01 Jan 2032	0	0
	FNMA POOL BE4913	3.5% 01 Jan 2047	25,866	27,222
	FNMA POOL BE5312	4% 01 Jan 2047	0	0
	FNMA POOL BE7553	3% 01 Feb 2047	0	0
	FNMA POOL BF0056	6% 01 Jul 2039	94,767	107,015
	FNMA POOL BH0398	4% 01 May 2047	170,243	181,913
	FNMA POOL BH3401	4% 01 Jul 2047	139,798	148,520
	FNMA POOL BH7067	4.5% 01 Dec 2047	194,185	208,969
	FNMA POOL BH7993	4.5% 01 Sep 2047	38,450	40,763
	FNMA POOL BH8026	4.5% 01 Oct 2047	31,368	34,152
	FNMA POOL BH8027	4.5% 01 Oct 2047	62,282	65,971
	FNMA POOL BJ2054	3.5% 01 Nov 2032	48,442	50,798
	FNMA POOL BJ2096	3.5% 01 Jan 2033	32,742	34,334
	FNMA POOL BJ3177	4.5% 01 Nov 2047	21,965	23,546
	FNMA POOL BJ3218	4.5% 01 Dec 2047	27,836	29,808
	FNMA POOL BJ5879	3.5% 01 Jan 2048	78,922	83,998
	FNMA POOL BJ6316	4.5% 01 Feb 2048	53,256	56,394
	FNMA POOL BJ8120	3.5% 01 Jan 2048	40,432	43,274
	FNMA POOL BJ8126	3.5% 01 Jan 2048	24,128	25,541
	FNMA POOL BJ8650	3.5% 01 Jan 2048	15,058	15,998
	FNMA POOL BJ9437	4.5% 01 Mar 2048	45,542	48,212
	FNMA POOL BJ9480	4.5% 01 Mar 2048	55,206	59,135
	FNMA POOL BK3988	4.5% 01 May 2048	50,721	53,683
	FNMA POOL BK4471	4.5% 01 Jul 2048	31,371	34,093
	FNMA POOL BK4689	4.5% 01 Jul 2048	112,115	124,804
	FNMA POOL BK6737	4.5% 01 Jul 2048	30,833	32,631

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	FNMA POOL BK7635	4% 01 Sep 2033	0	0
	FNMA POOL BK7642	4% 01 Sep 2033	38,833	41,037
	FNMA POOL BM1036	1% 01 Feb 2032	6,067	6,154
	FNMA POOL BM1100	1% 01 Feb 2045	103,242	108,803
	FNMA POOL BM1124	1% 01 Nov 2045	452,715	482,720
	FNMA POOL BM1155	1% 01 Mar 2047	579,790	623,028
	FNMA POOL BM1174	1% 01 May 2047	166,509	176,161
	FNMA POOL BM1502	1% 01 Oct 2043	454,077	486,199
	FNMA POOL BM1547	1% 01 Jul 2047	247,213	260,093
	FNMA POOL BM1571	1% 01 Jul 2047	123,328	131,297
	FNMA POOL BM1595	1% 01 Mar 2031	65,066	65,896
	FNMA POOL BM1619	1% 01 Aug 2047	257,036	275,209
	FNMA POOL BM1756	1% 01 Dec 2045	134,848	145,324
	FNMA POOL BM1822	1% 01 Sep 2047	83,807	89,363
	FNMA POOL BM1896	1% 01 Nov 2031	0	0
	FNMA POOL BM1902	1% 01 Jun 2047	178,646	190,018
	FNMA POOL BM1920	1% 01 Jul 2046	359,182	398,102
	FNMA POOL BM1937	1% 01 May 2047	49,191	52,725
	FNMA POOL BM1938	1% 01 Nov 2046	136,809	145,878
	FNMA POOL BM1952	1% 01 Oct 2047	388,246	413,505
	FNMA POOL BM3031	1% 01 Jul 2043	389,110	402,601
	FNMA POOL BM3052	1% 01 Oct 2047	159,456	176,742
	FNMA POOL BM3053	1% 01 Jul 2046	240,212	267,715
	FNMA POOL BM3054	1% 01 Nov 2031	197,487	196,295
	FNMA POOL BM3061	1% 01 Mar 2032	278,550	276,868
	FNMA POOL BM3240	1% 01 Sep 2032	114,774	118,877
	FNMA POOL BM3261	1% 01 Dec 2047	139,668	152,894
	FNMA POOL BM3282	1% 01 Dec 2047	234,715	251,577
	FNMA POOL BM3326	1% 01 Dec 2047	210,218	225,019
	FNMA POOL BM3327	1% 01 Dec 2047	15,131	16,096
	FNMA POOL BM3365	1% 01 Jan 2033	121,642	123,122
	FNMA POOL BM3403	1% 01 Feb 2030	34,528	35,003
	FNMA POOL BM3537	1% 01 Jan 2031	517,473	535,097
	FNMA POOL BM3552	1% 01 Aug 2030	114,281	115,938
	FNMA POOL BM3578	1% 01 Aug 2032	153,330	155,563
	FNMA POOL BM3762	1% 01 Apr 2048	42,395	46,179
	FNMA POOL BM3763	1% 01 Apr 2048	45,486	49,185
	FNMA POOL BM3784	1% 01 Jun 2045	242,692	264,660
	FNMA POOL BM3792	1% 01 Feb 2047	283,351	298,143
	FNMA POOL BM3793	1% 01 Feb 2033	336,926	341,451
	FNMA POOL BM3846	1% 01 Apr 2048	293,727	326,968
	FNMA POOL BM5002	1% 01 May 2044	3,111,418	3,334,439
	FNMA POOL BM5003	1% 01 Mar 2047	0	0
	FNMA POOL CA0681	3.5% 01 Nov 2047	30,592	32,582
	FNMA POOL CA0689	3.5% 01 Nov 2047	195,978	209,917
	FNMA POOL CA0993	3.5% 01 Jan 2048	390,565	413,972
	FNMA POOL CA1058	3.5% 01 Jan 2048	426,179	455,831
	FNMA POOL CA1199	4% 01 Feb 2048	250,574	265,901
	FNMA POOL CA1255	4% 01 Feb 2048	425,871	451,138
	FNMA POOL CA1372	4% 01 Mar 2048	402,429	438,354

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	FNMA POOL CA1549	4% 01 Apr 2048	160,370	174,687
	FNMA POOL CA2403	4% 01 Sep 2033	0	0
	FNMA POOL CA2404	4% 01 Oct 2033	203,880	217,074
	FNMA POOL CA2406	4% 01 Oct 2033	145,527	153,541
	FNMA POOL CA2527	4% 01 Oct 2033	103,335	110,035
	FNMA POOL CA2528	4% 01 Oct 2033	102,577	108,666
	FNMA POOL CA3944	4% 01 Aug 2049	1,254,773	1,338,120
	FNMA POOL CA3972	4% 01 Aug 2049	46,269	50,035
	FNMA POOL MA1440	3.5% 01 May 2043	12,597	13,274
	FNMA POOL MA2414	3.5% 01 Oct 2045	125,918	132,143
	FNMA POOL MA2774	2% 01 Oct 2031	33,254	33,053
	FNMA POOL MA2845	2% 01 Dec 2031	44,934	44,663
	FNMA POOL MA3121	4% 01 Sep 2047	0	0
	FNMA POOL MA3831	3% 01 Nov 2039	464,635	475,715
	FNMA TBA 15 YR 2.5	2.5% 15 Feb 2035	(2,025,000)	(2,042,622)
	FNMA TBA 15 YR 3	3% 15 Feb 2035	(1,741,000)	(1,783,347)
	FNMA TBA 15 YR 3.5	3.5% 18 Feb 2035	(1,632,048)	(1,691,401)
	FNMA TBA 15 YR 4	4% 16 Jan 2035	454,000	473,543
	FNMA TBA 15 YR 4.5	4.5% 16 Jan 2035	(300,000)	(309,586)
	FNMA TBA 30 YR 2.5	2.5% 14 Jan 2050	(991,000)	(979,890)
	FNMA TBA 30 YR 3	3% 14 Jan 2050	(9,623,084)	(9,759,912)
	FNMA TBA 30 YR 3.5	3.5% 15 Feb 2050	500,000	514,112
	FNMA TBA 30 YR 3.5	3.5% 14 Jan 2050	3,960,069	4,073,766
	FNMA TBA 30 YR 4	4% 15 Feb 2050	3,930,000	4,089,196
	FNMA TBA 30 YR 4	4% 14 Jan 2050	14,056,000	14,619,338
	FNMA TBA 30 YR 4.5	4.5% 12 Feb 2050	2,520,000	2,654,663
	FNMA TBA 30 YR 4.5	4.5% 14 Jan 2050	6,507,000	6,850,905
	FNMA TBA 30 YR 5	5% 14 Jan 2050	1,451,000	1,551,210
	FNMA TBA 30 YR 5.5	5.5% 14 Jan 2050	1,210,000	1,303,019
	FNMA TBA 30 YR 6	6% 14 Jan 2050	107,000	117,901
	FORD CREDIT FLOORPLAN MASTER O	3.06% 15 Apr 2026	1,050,000	1,084,352
	FORD CREDIT FLOORPLAN MASTER O	2.44% 15 Sep 2026	990,000	992,581
	FORD MOTOR CREDIT CO	0% 02 Sep 2020	5,750,000	5,630,648
	FORD MOTOR CREDIT CO LLC	4.389% 08 Jan 2026	490,000	498,030
	FOX CORP	4.03% 25 Jan 2024	15,000	15,985
	FREDDIE MAC SCRT	3.5% 25 Nov 2057	326,848	338,812
	FREDDIE MAC SCRT	3.5% 25 Aug 2058	565,248	587,487
	FREDDIE MAC	1% 15 May 2041	321,230	321,068
	FREDDIE MAC	1% 15 Aug 2046	478,990	478,935
	FRESB MULTIFAMILY MORTGAGE PAS	1% 25 Jan 2039	304,741	316,796
	GE CAPITAL INTL FUNDING	3.373% 15 Nov 2025	309,000	321,975
	GENERAL DYNAMICS CORP	3.75% 15 May 2028	14,000	15,415
	GENERAL ELECTRIC CO	0% 17 Apr 2020	3,000,000	2,979,938
	GENERAL ELECTRIC CO	4.375% 16 Sep 2020	69,000	70,069
	GENERAL MILLS INC	4% 17 Apr 2025	15,000	16,224
	GENERAL MOTORS FINL CO	4% 15 Jan 2025	25,000	26,281
	GENERAL MOTORS FINL CO	4.35% 17 Jan 2027	353,000	371,102

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	GENERAL MOTORS FINL CO	5.25% 01 Mar 2026	74,000	82,068
	GENERAL MOTORS FINL CO	2.45% 06 Nov 2020	127,000	127,306
	GEORGIA PACIFIC LLC	5.4% 01 Nov 2020	42,000	43,166
	GEORGIA PACIFIC LLC	7.25% 01 Jun 2028	90,000	118,425
	GEORGIA POWER CO	2% 30 Mar 2020	150,000	149,972
	GILEAD SCIENCES INC	3.5% 01 Feb 2025	4,000	4,246
	GILEAD SCIENCES INC	2.95% 01 Mar 2027	8,000	8,311
	GILEAD SCIENCES INC	2.5% 01 Sep 2023	46,000	46,701
	GLOBAL PAYMENTS INC	2.65% 15 Feb 2025	45,000	45,205
	GLOBAL PAYMENTS INC	3.8% 01 Apr 2021	3,000	3,059
	GLOBAL PAYMENTS INC	4% 01 Jun 2023	239,000	251,471
	GLOBAL PAYMENTS INC	3.2% 15 Aug 2029	55,000	56,057
	GLP CAPITAL LP / FIN II	4% 15 Jan 2030	53,000	54,097
	GLP CAPITAL LP / FIN II	5.25% 01 Jun 2025	150,000	164,640
	GNMA I TBA 30 YR 4.5	4.5% 21 Jan 2050	(1,340,000)	(1,425,006)
	GNMA I TBA 30 YR 5	5% 21 Jan 2050	(2,000,000)	(2,135,391)
	GNMA II POOL 004223	6.5% 20 Aug 2038	108,669	123,128
	GNMA II POOL 004292	6.5% 20 Nov 2038	64,560	75,608
	GNMA II POOL 004422	4% 20 Apr 2039	6,965	7,383
	GNMA II POOL 004494	4% 20 Jul 2039	38,248	40,534
	GNMA II POOL 004598	4.5% 20 Dec 2039	8,000	8,640
	GNMA II POOL 004617	4.5% 20 Jan 2040	9,975	10,774
	GNMA II POOL 004636	4.5% 20 Feb 2040	7,927	8,564
	GNMA II POOL 004696	4.5% 20 May 2040	499	539
	GNMA II POOL 004771	4.5% 20 Aug 2040	18,637	20,129
	GNMA II POOL 004800	4% 20 Sep 2040	10,354	10,979
	GNMA II POOL 004833	4% 20 Oct 2040	116,734	123,797
	GNMA II POOL 004838	6.5% 20 Oct 2040	138,083	158,868
	GNMA II POOL 004853	4% 20 Nov 2040	64,526	68,432
	GNMA II POOL 004882	4% 20 Dec 2040	249,299	264,415
	GNMA II POOL 004922	4% 20 Jan 2041	217,322	230,538
	GNMA II POOL 004945	4% 20 Feb 2041	4,589	4,869
	GNMA II POOL 005018	5% 20 Apr 2041	28,266	31,180
	GNMA II POOL 005056	5% 20 May 2041	5,296	5,841
	GNMA II POOL 005083	5% 20 Jun 2041	64,255	70,886
	GNMA II POOL 005115	4.5% 20 Jul 2041	580,359	626,960
	GNMA II POOL 005116	5% 20 Jul 2041	28,238	31,142
	GNMA II POOL 005258	3.5% 20 Dec 2041	0	0
	GNMA II POOL 783584	4.5% 20 Jul 2041	130,769	141,269
	GNMA II POOL 783590	4.5% 20 Jun 2041	185,341	200,216
	GNMA II POOL AI4166	4% 20 Aug 2044	12,295	13,164
	GNMA II POOL AI4167	4% 20 Aug 2044	11,901	12,570
	GNMA II POOL AJ2723	4% 20 Aug 2044	11,167	11,756
	GNMA II POOL AJ4687	4% 20 Aug 2044	16,881	17,827
	GNMA II POOL AQ0542	4% 20 Oct 2046	13,100	13,706
	GNMA II POOL AX4341	3.5% 20 Oct 2046	35,921	38,036
	GNMA II POOL AX4342	3.5% 20 Oct 2046	38,392	40,462
	GNMA II POOL AX4343	3.5% 20 Oct 2046	30,324	31,829
	GNMA II POOL AX4344	3.5% 20 Oct 2046	83,504	87,287
	GNMA II POOL AX4345	3.5% 20 Oct 2046	64,299	67,192

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	GNMA II POOL BD0560	4.5% 20 Sep 2048	96,092	102,328
	GNMA II POOL MA0023	4% 20 Apr 2042	138,532	146,705
	GNMA II POOL MA0934	3.5% 20 Apr 2043	255,418	269,652
	GNMA II POOL MA1012	3.5% 20 May 2043	74,127	78,022
	GNMA II POOL MA1158	4% 20 Jul 2043	31,238	33,158
	GNMA II POOL MA1677	3.5% 20 Feb 2044	893,674	934,693
	GNMA II POOL MA2076	5% 20 Jul 2044	30,521	33,504
	GNMA II POOL MA2373	4.5% 20 Nov 2044	0	0
	GNMA II POOL MA2753	3% 20 Apr 2045	431,624	445,860
	GNMA II POOL MA2826	3.5% 20 May 2045	96,376	100,647
	GNMA II POOL MA2960	3% 20 Jul 2045	66,946	69,157
	GNMA II POOL MA3172	3% 20 Oct 2045	151,864	156,879
	GNMA II POOL MA3454	3.5% 20 Feb 2046	0	0
	GNMA II POOL MA3521	3.5% 20 Mar 2046	5,386,685	5,613,895
	GNMA II POOL MA3596	3% 20 Apr 2046	2,269,669	2,343,991
	GNMA II POOL MA3597	3.5% 20 Apr 2046	3,515,914	3,661,371
	GNMA II POOL MA3662	3% 20 May 2046	18,737	19,338
	GNMA II POOL MA3663	3.5% 20 May 2046	1,102,743	1,148,927
	GNMA II POOL MA3735	3% 20 Jun 2046	393,434	406,024
	GNMA II POOL MA3736	3.5% 20 Jun 2046	2,389,285	2,485,352
	GNMA II POOL MA3802	3% 20 Jul 2046	736,853	760,775
	GNMA II POOL MA3803	3.5% 20 Jul 2046	402,702	418,325
	GNMA II POOL MA3873	3% 20 Aug 2046	3,674,835	3,794,197
	GNMA II POOL MA3937	3.5% 20 Sep 2046	1,371,413	1,426,336
	GNMA II POOL MA4068	3% 20 Nov 2046	25,209	26,022
	GNMA II POOL MA4126	3% 20 Dec 2046	113,497	117,212
	GNMA II POOL MA4263	4% 20 Feb 2047	0	0
	GNMA II POOL MA4320	3% 20 Mar 2047	0	0
	GNMA II POOL MA4381	3% 20 Apr 2047	0	0
	GNMA II POOL MA4511	4% 20 Jun 2047	1,626,063	1,700,830
	GNMA II POOL MA4585	3% 20 Jul 2047	0	0
	GNMA II POOL MA4838	4% 20 Nov 2047	1,281,426	1,337,922
	GNMA II POOL MA4901	4% 20 Dec 2047	637,408	665,544
	GNMA II POOL MA5137	4% 20 Apr 2048	0	0
	GNMA II POOL MA5818	4.5% 20 Mar 2049	638,928	667,408
	GNMA II TBA 30 YR 3	3% 21 Jan 2050	(1,515,000)	(1,556,485)
	GNMA II TBA 30 YR 3.5	3.5% 21 Jan 2050	(6,678,433)	(6,882,699)
	GNMA II TBA 30 YR 4	4% 20 Feb 2050	50,000	51,795
	GNMA II TBA 30 YR 4	4% 21 Jan 2050	3,341,500	3,458,453
	GNMA II TBA 30 YR 4.5	4.5% 21 Jan 2050	308,000	322,004
	GNMA II TBA 30 YR 5	5% 21 Jan 2050	1,516,000	1,596,064
	GNMA POOL 351469	6% 15 Mar 2024	1,919	2,113
	GNMA POOL 462265	6% 15 Dec 2028	2,415	2,658
	GNMA POOL 492131	6% 15 Jan 2029	2,175	2,394
	GNMA POOL 492133	6% 15 Jan 2029	185	204
	GNMA POOL 492165	6% 15 Feb 2029	293	323
	GNMA POOL 553461	3.5% 15 Jan 2042	61,478	64,685
	GNMA POOL 615272	4.5% 15 Jul 2033	48,123	52,884
	GNMA POOL 616411	4.5% 15 May 2034	37,090	39,437
	GNMA POOL 646609	4.5% 15 Jul 2040	154,851	168,457

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	GNMA POOL 671489	6.5% 15 Aug 2037	5,914	6,524
	GNMA POOL 685496	6.5% 15 Sep 2038	24,793	27,816
	GNMA POOL 697656	6.5% 15 Oct 2038	24,769	27,771
	GNMA POOL 728627	4.5% 15 Jan 2040	60,765	66,135
	GNMA POOL 732087	4.5% 15 May 2040	8,621	9,355
	GNMA POOL 745793	4.5% 15 Jul 2040	195,407	212,519
	GNMA POOL 759138	4% 15 Jan 2041	116,609	124,155
	GNMA POOL 762838	4% 15 Mar 2041	77,860	82,892
	GNMA POOL 780914	6% 15 Nov 2028	13,695	15,429
	GNMA POOL 782557	5% 15 Jan 2039	931,475	1,031,466
	GNMA POOL 782619	5% 15 Apr 2039	542,293	603,825
	GNMA POOL 782695	6.5% 15 Jun 2039	55,508	62,528
	GNMA POOL 782696	5% 15 Jun 2039	113,878	126,788
	GNMA POOL 782958	5% 15 May 2040	215,412	239,601
	GNMA POOL 783289	4.5% 15 Apr 2041	22,835	24,847
	GNMA POOL 783571	5% 15 Dec 2033	198,983	220,260
	GNMA POOL 783609	4.5% 15 Oct 2040	514,424	559,626
	GNMA POOL 783610	4.5% 15 Nov 2041	376,201	409,426
	GNMA POOL 784439	3% 15 Feb 2045	180,708	185,741
	GNMA POOL AD2334	3.5% 15 Apr 2043	103,915	108,613
	GNMA POOL BD3187	4% 15 Oct 2047	23,088	24,198
	GNMA POOL BE0143	4% 15 Jan 2048	25,967	27,312
	GNMA POOL BE0204	4% 15 Jan 2048	24,232	25,487
	GNMA POOL BE1031	4% 15 Oct 2047	27,943	29,393
	GNMA POOL BE4664	4% 15 Dec 2047	30,911	32,519
	GOLDMAN SACHS GROUP INC	5.75% 24 Jan 2022	15,000	16,103
	GOLDMAN SACHS GROUP INC	3.5% 23 Jan 2025	121,000	127,027
	GOLDMAN SACHS GROUP INC	3.85% 26 Jan 2027	32,000	34,066
	GOLDMAN SACHS GROUP INC	2.875% 25 Feb 2021	10,000	10,100
	GOLDMAN SACHS GROUP INC	3.75% 25 Feb 2026	143,000	151,368
	GOLDMAN SACHS GROUP INC	5.375% 15 Mar 2020	1,240,000	1,248,402
	GOLDMAN SACHS GROUP INC	2.625% 25 Apr 2021	20,000	20,175
	GOLDMAN SACHS GROUP INC	3.75% 22 May 2025	3,000	3,185
	GOLDMAN SACHS GROUP INC	1% 15 May 2026	380,000	383,951
	GOLDMAN SACHS GROUP INC	1% 05 Jun 2028	169,000	179,813
	GOLDMAN SACHS GROUP INC	5.25% 27 Jul 2021	3,000	3,148
	GOLDMAN SACHS GROUP INC	2.75% 15 Sep 2020	160,000	160,754
	GOLDMAN SACHS GROUP INC	1% 31 Oct 2022	40,000	40,276
	GOLDMAN SACHS GROUP INC	3.5% 16 Nov 2026	125,000	131,556
	GOLDMAN SACHS GROUP INC	4.25% 21 Oct 2025	4,000	4,345
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	4,837,746	4,837,746
	GS MORTGAGE SECURITIES TRUST	3.047% 10 Nov 2052	778,000	799,291
	HASBRO INC	3.9% 19 Nov 2029	50,000	50,363
	HCA INC	4.5% 15 Feb 2027	21,000	22,648
	HCA INC	5% 15 Mar 2024	76,000	83,081
	HCA INC	5.25% 15 Apr 2025	51,000	57,064
	HCA INC	4.75% 01 May 2023	5,000	5,357
	HCA INC	5.25% 15 Jun 2026	154,000	172,531
	HCA INC	4.125% 15 Jun 2029	46,000	48,810

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	HOME DEPOT INC	3.75% 15 Feb 2024	31,000	33,102
	HSBC HOLDINGS PLC	1% 13 Mar 2023	355,000	363,116
	HSBC HOLDINGS PLC	1% 19 Jun 2029	200,000	223,648
	HSBC USA INC	5% 27 Sep 2020	100,000	102,097
	HUNTINGTON INGALLS INDUS	3.483% 01 Dec 2027	111,000	115,373
	HUNTINGTON INGALLS INDUS	5% 15 Nov 2025	180,000	188,100
	HYUNDAI CAPITAL AMERICA	3.95% 01 Feb 2022	85,000	87,408
	HYUNDAI CAPITAL AMERICA	3% 18 Mar 2021	370,000	372,763
	HYUNDAI CAPITAL AMERICA	2.55% 03 Apr 2020	85,000	85,035
	HYUNDAI CAPITAL AMERICA	3% 30 Oct 2020	427,000	429,655
	HYUNDAI CAPITAL SERVICES	3.75% 05 Mar 2023	470,000	484,885
	HYUNDAI CAPITAL SERVICES	3% 29 Aug 2022	230,000	232,706
	ING GROEP NV	4.1% 02 Oct 2023	435,000	462,536
	INGERSOLL RAND LUX FINAN	3.5% 21 Mar 2026	15,000	15,694
	INTERCONTINENTALEXCHANG E	3.1% 15 Sep 2027	7,000	7,287
	INTERCONTINENTALEXCHANG E	4% 15 Oct 2023	3,000	3,207
	INTERCONTINENTALEXCHANG E	2.75% 01 Dec 2020	5,000	5,034
	INTERCONTINENTALEXCHANG E	3.75% 01 Dec 2025	394,000	426,308
	INTERPUBLIC GROUP COS	3.5% 01 Oct 2020	65,000	65,696
	INTERPUBLIC GROUP COS	3.75% 01 Oct 2021	17,000	17,473
	ITC HOLDINGS CORP	2.7% 15 Nov 2022	64,000	64,800
	JABIL INC	0% 24 Feb 2020	1,500,000	1,494,803
	JP MORGAN CHASE COMMERCIAL MOR	3.905% 05 May 2030	506,328	519,002
	JP MORGAN CHASE COMMERCIAL MOR	1% 15 Sep 2029	162,000	161,998
	JP MORGAN MORTGAGE TRUST	1% 25 Feb 2050	268,316	267,492
	JP MORGAN MORTGAGE TRUST	1% 25 Mar 2050	1,042,702	1,039,906
	JP MORGAN MORTGAGE TRUST	1% 25 May 2050	357,343	357,333
	JP MORGAN MORTGAGE TRUST	1% 25 May 2050	440,000	439,392
	JP MORGAN MORTGAGE TRUST	1% 25 Mar 2050	1,443,156	1,434,252
	JPMDB COMMERCIAL MORTGAGE SECU	3.409% 15 Oct 2050	460,000	485,682
	JPMDB COMMERCIAL MORTGAGE SECU	3.056% 13 Nov 2052	436,000	449,264
*	JPMORGAN CHASE + CO	2.972% 15 Jan 2023	130,000	132,461
*	JPMORGAN CHASE + CO	3.2% 25 Jan 2023	225,000	232,210
*	JPMORGAN CHASE + CO	1% 29 Jan 2027	129,000	140,008
*	JPMORGAN CHASE + CO	1% 23 Jan 2029	212,000	225,338
*	JPMORGAN CHASE + CO	1% 01 Feb 2028	750,000	808,789
*	JPMORGAN CHASE + CO	1% 01 Mar 2025	245,000	254,011
*	JPMORGAN CHASE + CO	1% 01 Apr 2023	350,000	358,347
*	JPMORGAN CHASE + CO	1% 25 Apr 2023	76,000	77,200
*	JPMORGAN CHASE + CO	1% 23 Apr 2024	195,000	203,207
*	JPMORGAN CHASE + CO	1% 23 Apr 2029	13,000	14,280
*	JPMORGAN CHASE + CO	1% 01 May 2028	4,000	4,250

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*	JPMORGAN CHASE + CO	1% 06 May 2030	44,000	47,405
*	JPMORGAN CHASE + CO	3.2% 15 Jun 2026	11,000	11,493
*	JPMORGAN CHASE + CO	1% 23 Jul 2029	261,000	291,352
*	JPMORGAN CHASE + CO	4.35% 15 Aug 2021	43,000	44,656
*	JPMORGAN CHASE + CO	2.55% 29 Oct 2020	50,000	50,22
*	JPMORGAN CHASE + CO	4.25% 15 Oct 2020	13,000	13,231
*	JPMORGAN CHASE + CO	1% 15 Oct 2025	13,000	12,985
*	JPMORGAN CHASE + CO	1% 15 Oct 2030	62,000	62,009
*	JPMORGAN CHASE + CO	3.875% 10 Sep 2024	11,000	11,776
	KEYCORP	2.9% 15 Sep 2020	161,000	162,073
	KINDER MORGAN ENER PART	4.3% 01 May 2024	20,000	21,376
	KINDER MORGAN INC	5.625% 15 Nov 2023	41,000	45,330
	KLA CORP	4.1% 15 Mar 2029	50,000	54,783
	KLA CORP	4.65% 01 Nov 2024	84,000	92,203
	KNDL MORTGAGE TRUST	1% 15 May 2036	580,000	579,664
	L3HARRIS TECH INC	3.832% 27 Apr 2025	14,000	14,941
	L3HARRIS TECH INC	4.4% 15 Jun 2028	95,000	105,916
	L3HARRIS TECH INC	3.95% 28 May 2024	123,000	130,630
	L3HARRIS TECH INC	3.85% 15 Jun 2023	414,000	435,878
	L3HARRIS TECH INC	4.4% 15 Jun 2028	40,000	44,596
	L3HARRIS TECH INC	3.85% 15 Dec 2026	230,000	246,821
	LAM RESEARCH CORP	2.75% 15 Mar 2020	160,000	160,081
	LAM RESEARCH CORP	3.75% 15 Mar 2026	237,000	254,098
	LAM RESEARCH CORP	4% 15 Mar 2029	8,000	8,811
	LAM RESEARCH CORP	2.8% 15 Jun 2021	89,000	89,960
	LEHMAN BROTHERS HOLDINGS	6.75% 28 Dec 2017	3,250,000	33
	LLOYDS BANK PLC	2.7% 17 Aug 2020	325,000	326,429
	LLOYDS BANKING GROUP PLC	4.05% 16 Aug 2023	200,000	212,074
	LLOYDS BANKING GROUP PLC	1% 07 Nov 2023	200,000	203,015
	LOCKHEED MARTIN CORP	3.55% 15 Jan 2026	240,000	257,486
	LOCKHEED MARTIN CORP	2.5% 23 Nov 2020	141,000	141,742
	LOWE S COS INC	3.75% 15 Apr 2021	10,000	10,185
	LOWE S COS INC	3.12% 15 Apr 2022	24,000	24,586
	LOWE S COS INC	3.65% 05 Apr 2029	5,000	5,348
	MARSH + MCLENNAN COS INC	2.75% 30 Jan 2022	70,000	71,122
	MARSH + MCLENNAN COS INC	3.3% 14 Mar 2023	3,000	3,104
	MARSH + MCLENNAN COS INC	3.875% 15 Mar 2024	94,000	100,279
	MARSH + MCLENNAN COS INC	3.5% 10 Mar 2025	10,000	10,557
	MARSH + MCLENNAN COS INC	4.375% 15 Mar 2029	16,000	18,242
	MARSH + MCLENNAN COS INC	3.5% 03 Jun 2024	185,000	194,351
	MARSH + MCLENNAN COS INC	3.5% 29 Dec 2020	93,000	94,365
	MASTERCARD INC	2.95% 01 Jun 2029	95,000	99,142
	MCDONALD S CORP	3.7% 30 Jan 2026	334,000	360,401
	MCDONALD S CORP	2.625% 01 Sep 2029	83,000	83,118
	MCDONALD S CORP	2.75% 09 Dec 2020	40,000	40,274
	METHANEX CORP	5.25% 15 Dec 2029	25,000	25,834
	MICROSOFT CORP	3.3% 06 Feb 2027	10,000	10,689
	MID ATLANTIC INTERSTATE	4.1% 15 May 2028	120,000	131,337
	MIDAMERICAN ENERGY CO	3.65% 15 Apr 2029	160,000	174,970
	MIDAMERICAN ENERGY CO	3.1% 01 May 2027	10,000	10,429

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	MITSUBISHI UFJ FIN GRP	2.998% 22 Feb 2022	190,000	193,654
	MITSUBISHI UFJ FIN GRP	3.455% 02 Mar 2023	110,000	113,847
	MITSUBISHI UFJ FIN GRP	3.407% 07 Mar 2024	445,000	464,067
	MITSUBISHI UFJ FIN GRP	3.535% 26 Jul 2021	155,000	158,647
	MITSUBISHI UFJ FIN GRP	2.665% 25 Jul 2022	240,000	243,556
	MITSUBISHI UFJ FIN GRP	3.761% 26 Jul 2023	90,000	94,813
	MITSUBISHI UFJ FIN GRP	3.287% 25 Jul 2027	29,000	30,231
	MITSUBISHI UFJ FIN GRP	4.05% 11 Sep 2028	22,000	24,263
	MITSUBISHI UFJ TR + BANK	2.65% 19 Oct 2020	325,000	326,628
	MIZUHO FINANCIAL GROUP	2.953% 28 Feb 2022	305,000	310,589
	MIZUHO FINANCIAL GROUP	1% 16 Jul 2025	400,000	405,074
	MIZUHO FINANCIAL GROUP	1% 13 Sep 2025	325,000	325,094
	MORGAN STANLEY BAML TRUST	3.892% 15 Jun 2047	420,000	444,375
	MORGAN STANLEY CAPITAL I TRUST	3.417% 15 Jun 2052	176,609	187,313
	MORGAN STANLEY CAPITAL I TRUST	1% 15 Dec 2036	306,000	305,882
	MORGAN STANLEY	5.75% 25 Jan 2021	190,000	197,328
	MORGAN STANLEY	3.875% 27 Jan 2026	20,000	21,482
	MORGAN STANLEY	3.625% 20 Jan 2027	532,000	566,481
	MORGAN STANLEY	1% 24 Jan 2029	195,000	209,908
	MORGAN STANLEY	3.75% 25 Feb 2023	130,000	136,137
	MORGAN STANLEY	2.8% 16 Jun 2020	1,220,000	1,225,071
	MORGAN STANLEY	4% 23 Jul 2025	20,000	21,641
	MORGAN STANLEY	3.125% 27 Jul 2026	12,000	12,390
	MORGAN STANLEY	1% 22 Jul 2028	38,000	40,406
	MORGAN STANLEY	3.7% 23 Oct 2024	3,000	3,187
	MORGAN STANLEY	2.625% 17 Nov 2021	18,000	18,216
	MOTOROLA SOLUTIONS INC	4.6% 23 May 2029	155,000	169,205
	MPLX LP	4.125% 01 Mar 2027	36,000	37,816
	MPLX LP	4.875% 01 Jun 2025	15,000	16,387
	MPLX LP	4.875% 01 Dec 2024	11,000	11,959
	MPLX LP	5.25% 15 Jan 2025	7,000	7,352
	MSDB TRUST	1% 11 Jul 2039	395,000	400,945
	NATIONAL AUSTRALIA BK/NY	2.125% 22 May 2020	275,000	275,241
	NAVIENT STUDENT LOAN TRUST	3.91% 15 Dec 2045	259,229	268,443
	NAVIENT STUDENT LOAN TRUST	1% 15 Dec 2059	436,570	435,463
	NAVIENT STUDENT LOAN TRUST	4% 15 Dec 2059	550,000	567,819
	NAVIENT STUDENT LOAN TRUST	4% 15 Dec 2059	109,000	112,880
	NAVIENT STUDENT LOAN TRUST	3.13% 15 Feb 2068	290,000	291,465
	NEW JERSEY ST TRANSPRTN TRUST	4.131% 15 Jun 2042	55,000	54,556
	NEW YORK ST THRUWAY AUTH	2.9% 01 Jan 2035	125,000	124,578
	NGPL PIPECO LLC	4.375% 15 Aug 2022	80,000	83,099

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	NGPL PIPECO LLC	4.875% 15 Aug 2027	30,000	31,888
	NISSAN MASTER OWNER TRUST RECE	1% 15 Feb 2024	910,000	913,453
	NISSAN MASTER OWNER TRUST RECE	1% 15 Nov 2023	520,000	520,788
	NISSAN MOTOR ACCEPTANCE	3.15% 15 Mar 2021	145,000	146,415
	NISSAN MOTOR ACCEPTANCE	3.65% 21 Sep 2021	45,000	45,938
	NORFOLK SOUTHERN CORP	2.55% 01 Nov 2029	99,000	98,747
	NORTHERN STATES PWR MINN	2.2% 15 Aug 2020	67,000	67,074
	NORTHROP GRUMMAN CORP	2.93% 15 Jan 2025	134,000	138,181
	NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	155,000	161,769
	NORTHWEST FLORIDA TIMBER	4.75% 04 Mar 2029	365,000	368,751
	NRG ENERGY INC	3.75% 15 Jun 2024	35,000	36,192
	NSTAR ELECTRIC CO	3.25% 15 May 2029	15,000	15,840
	NVENT FINANCE SARL	3.95% 15 Apr 2023	330,000	335,190
	NVIDIA CORP	3.2% 16 Sep 2026	205,000	215,282
	NXP BV/NXP FDG/NXP USA	3.875% 18 Jun 2026	127,000	134,725
	NXP BV/NXP FDG/NXP USA	4.3% 18 Jun 2029	55,000	59,476
	NXP BV/NXP FUNDING LLC	4.125% 01 Jun 2021	31,000	31,784
	NXP BV/NXP FUNDING LLC	5.55% 01 Dec 2028	25,000	29,222
	OCCIDENTAL PETROLEUM COR	2.7% 15 Feb 2023	45,000	45,358
	OCCIDENTAL PETROLEUM COR	3.5% 15 Jun 2025	60,000	61,963
	OCCIDENTAL PETROLEUM COR	2.9% 15 Aug 2024	219,000	222,578
	OCCIDENTAL PETROLEUM COR	3.2% 15 Aug 2026	20,000	20,240
	OHIO POWER COMPANY	5.375% 01 Oct 2021	20,000	21,194
	ONCOR ELECTRIC DELIVERY	5.75% 15 Mar 2029	112,000	138,307
	ONCOR ELECTRIC DELIVERY	7% 01 May 2032	21,000	29,538
	ONCOR ELECTRIC DELIVERY	3.7% 15 Nov 2028	95,000	103,994
	ORACLE CORP	2.65% 15 Jul 2026	90,000	92,069
	ORACLE CORP	3.25% 15 Nov 2027	75,000	79,491
	ORIX CORP	2.9% 18 Jul 2022	198,000	201,862
	PACIFICORP	2.95% 01 Jun 2023	2,000	2,055
	PAYPAL HOLDINGS INC	2.2% 26 Sep 2022	10,000	10,057
	PAYPAL HOLDINGS INC	2.4% 01 Oct 2024	136,000	137,341
	PAYPAL HOLDINGS INC	2.65% 01 Oct 2026	125,000	126,756
	PENSKE TRUCK LEASING/PTL	4.2% 01 Apr 2027	1,000	1,072
	PEPSICO INC	3% 15 Oct 2027	10,000	10,601
	PETROLEOS MEXICANOS	6.5% 13 Mar 2027	220,000	233,578
	PETROLEOS MEXICANOS	6.5% 02 Jun 2041	225,000	223,425
	PIONEER NATURAL RESOURCE	4.45% 15 Jan 2026	2,000	2,191
	PLAINS ALL AMER PIPELINE	3.65% 01 Jun 2022	7,000	7,182
	POUND STERLING	FOREIGN CURRENCY	98,543	130,545
	PRINCIPAL FINANCIAL GROU	3.1% 15 Nov 2026	14,000	14,497
	PUBLIC SERVICE ELECTRIC	3.2% 15 May 2029	50,000	52,754
	QUALCOMM INC	2.9% 20 May 2024	10,000	10,341
	QUALCOMM INC	3.25% 20 May 2027	3,000	3,158
	RAYTHEON COMPANY	7.2% 15 Aug 2027	70,000	91,916
	RAYTHEON COMPANY	7% 01 Nov 2028	29,000	38,414
	REALTY INCOME CORP	3.875% 15 Apr 2025	4,000	4,314
	REALTY INCOME CORP	4.65% 01 Aug 2023	4,000	4,329

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	REALTY INCOME CORP	3.25% 15 Oct 2022	30,000	30,982
	REALTY INCOME CORP	4.125% 15 Oct 2026	60,000	65,844
	RELX CAPITAL INC	3.5% 16 Mar 2023	238,000	247,138
	RELX CAPITAL INC	4% 18 Mar 2029	1,000	1,086
	RELX CAPITAL INC	3.125% 15 Oct 2022	20,000	20,610
	REPUBLIC OF CHILE	3.24% 06 Feb 2028	200,000	210,400
	REPUBLIC OF INDONESIA	4.1% 24 Apr 2028	69,000	74,798
	REPUBLIC OF PANAMA	3.875% 17 Mar 2028	165,000	179,850
	REPUBLIC OF PHILIPPINES	3% 01 Feb 2028	200,000	207,742
	REPUBLIC SERVICES INC	3.2% 15 Mar 2025	10,000	10,405
	REPUBLIC SERVICES INC	3.55% 01 Jun 2022	9,000	9,298
	REPUBLIC SERVICES INC	2.9% 01 Jul 2026	45,000	46,105
	REPUBLIC SERVICES INC	2.5% 15 Aug 2024	8,000	8,092
	REPUBLIC SERVICES INC	3.375% 15 Nov 2027	197,000	208,379
	REYNOLDS AMERICAN INC	3.25% 12 Jun 2020	68,000	68,310
	REYNOLDS AMERICAN INC	4.45% 12 Jun 2025	181,000	194,916
	ROCKWELL COLLINS INC	2.8% 15 Mar 2022	22,000	22,387
	RYDER SYSTEM INC	2.65% 02 Mar 2020	270,000	270,060
	SABINE PASS LIQUEFACTION	5.625% 01 Mar 2025	135,000	152,052
	SABINE PASS LIQUEFACTION	5% 15 Mar 2027	273,000	300,515
	SABINE PASS LIQUEFACTION	4.2% 15 Mar 2028	124,000	131,446
	SABINE PASS LIQUEFACTION	5.875% 30 Jun 2026	11,000	12,645
	SANTANDER UK GROUP HLDGS	3.125% 08 Jan 2021	28,000	28,239
	SANTANDER UK GROUP HLDGS	2.875% 16 Oct 2020	65,000	65,287
	SANTANDER UK PLC	5% 07 Nov 2023	215,000	231,182
	SCHOLAR FUNDING TRUST	1% 28 Oct 2043	757,398	747,628
	SEVEN + I HOLDINGS	3.35% 17 Sep 2021	280,000	285,672
	SHELL INTERNATIONAL FIN	3.4% 12 Aug 2023	10,000	10,487
	SHELL INTERNATIONAL FIN	2.5% 12 Sep 2026	50,000	50,837
	SHIRE ACQ INV IRELAND DA	2.4% 23 Sep 2021	533,000	536,032
	SHIRE ACQ INV IRELAND DA	2.875% 23 Sep 2023	219,000	223,165
	SMB PRIVATE EDUCATION LOAN TRU	2.7% 15 May 2031	102,725	102,969
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 Sep 2034	789,735	789,014
	SMB PRIVATE EDUCATION LOAN TRU	2.82% 15 Oct 2035	443,774	444,694
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 Oct 2035	257,389	256,421
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 Feb 2036	750,000	747,389
	SO. CALIF EDISON	0% 02 Jan 2020	1,000,000	999,936
	SOCIAL PROFESSIONAL LOAN PROGR	2.51% 27 Sep 2032	238,618	238,952
	SOCIAL PROFESSIONAL LOAN PROGR	2.84% 25 Jan 2041	1,470,000	1,481,572
	SOCIAL PROFESSIONAL LOAN PROGR	2.39% 25 Feb 2042	152,394	152,696
	SOUTHWEST AIRLINES CO	2.75% 16 Nov 2022	105,000	106,538
	SRTKXZDT4 IRS USD R F 2.94718	2.947% 15 Feb 2044	-	257,286

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	SRTM90XQ8 IRS GBP R F 3.48500	3.485% 15 Oct 2028	-	85,635
	SRTMJZ052 IRS GBP R F 3.50500	3.505% 15 Oct 2028	-	94,585
	SRTMJZAM4 IRS USD R F 2.16500	2.165% 30 Oct 2023	-	87,874
	SRW0AJXD8 IRS USD R F 1.84627	1.846% 15 Aug 2029	-	(4,741)
	SRW0CC3W2 IRS USD R F 1.85684	1.856% 15 Aug 2029	-	(3,351)
	STANDARD CHARTERED PLC	2.25% 17 Apr 2020	430,000	430,142
	SUMITOMO MITSUI BANKING	2.65% 23 Jul 2020	985,000	988,797
	SUMITOMO MITSUI FINL GRP	3.102% 17 Jan 2023	30,000	30,771
	SUMITOMO MITSUI FINL GRP	3.446% 11 Jan 2027	3,000	3,142
	SUMITOMO MITSUI FINL GRP	2.934% 09 Mar 2021	240,000	242,591
	SUMITOMO MITSUI FINL GRP	2.784% 12 Jul 2022	20,000	20,346
	SUMITOMO MITSUI FINL GRP	3.04% 16 Jul 2029	200,000	204,095
	SUNCOR ENERGY INC	9.25% 15 Oct 2021	35,000	39,313
	SUNOCO LOGISTICS PARTNER	5.95% 01 Dec 2025	116,000	132,358
	SUNTORY HOLDINGS LTD	2.25% 16 Oct 2024	200,000	198,785
	SVENSKA HANDELSBANKEN AB	1.95% 08 Sep 2020	665,000	664,695
	SVENSKA HANDELSBANKEN AB	2.4% 01 Oct 2020	340,000	341,108
	SWAP CCPC GOLDMAN SACHS COC	SWAP CCPC CASH COLLATERAL	712,000	712,000
	SWAP CITIBANK BOC	SWAP CASH COLLATERAL USD	(10,000)	(10,000)
	SWAP GOLDMAN SACHS BOC	SWAP CASH COLLATERAL USD	(20,000)	(20,000)
	SYNCHRONY FINANCIAL	4.375% 19 Mar 2024	27,000	28,809
	SYNCHRONY FINANCIAL	3.75% 15 Aug 2021	40,000	40,910
	TCI COMMUNICATIONS INC	7.875% 15 Feb 2026	73,000	95,070
	TENCENT HOLDINGS LTD	2.985% 19 Jan 2023	402,000	408,201
	TEXAS EASTERN TRANSMISSI	3.5% 15 Jan 2028	370,000	380,132
	TEXAS EASTERN TRANSMISSI	2.8% 15 Oct 2022	69,000	69,690
	TEXTRON INC	3.65% 15 Mar 2027	90,000	93,590
	TEXTRON INC	3.9% 17 Sep 2029	72,000	76,935
	THERMO FISHER SCIENTIFIC	4.15% 01 Feb 2024	140,000	150,030
	THERMO FISHER SCIENTIFIC	3% 15 Apr 2023	168,000	172,750
	THERMO FISHER SCIENTIFIC	2.95% 19 Sep 2026	25,000	25,710
	THERMO FISHER SCIENTIFIC	2.6% 01 Oct 2029	30,000	29,677
	TOTAL CAPITAL INTL SA	2.434% 10 Jan 2025	10,000	10,127
	TOYOTA MOTOR CREDIT CORP	3.2% 11 Jan 2027	27,000	28,568
	TOYOTA MOTOR CREDIT CORP	3.45% 20 Sep 2023	55,000	57,882
	TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	383,000	486,777
	TRANSCONT GAS PIPE LINE	4% 15 Mar 2028	255,000	271,313
	TRUIST BANK	3.2% 01 Apr 2024	2,000	2,081
	TRUIST BANK	1% 26 Oct 2021	37,000	37,436
	TRUIST FIN CORP	2.625% 29 Jun 2020	343,000	343,923
	TSY INFL IX N/B	1% 15 Feb 2048	1,727,009	1,910,885
	TSY INFL IX N/B	1% 15 Feb 2049	409,048	454,512
	TSY INFL IX N/B	0.625% 15 Apr 2023	3,983,305	4,044,951
	TSY INFL IX N/B	0.5% 15 Apr 2024	867,247	881,267
	TYSON FOODS INC	4% 01 Mar 2026	21,000	22,732
	TYSON FOODS INC	3.55% 02 Jun 2027	10,000	10,633
	UBS AG LONDON	2.2% 08 Jun 2020	490,000	490,260
	UBS AG LONDON	2.45% 01 Dec 2020	635,000	637,168

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	UBS AG STAMFORD CT	2.35% 26 Mar 2020	380,000	380,418
	UBS COMMERCIAL MORTGAGE TRUST	3.035% 15 Dec 2052	365,000	374,097
	UBS GROUP AG	2.65% 01 Feb 2022	413,000	417,247
	UBS GROUP AG	1% 15 Aug 2023	300,000	304,811
	UNION PACIFIC CORP	3.95% 10 Sep 2028	42,000	46,410
	UNITED AIR 2015 1 AA PTT	3.45% 01 Jun 2029	34,061	35,605
	UNITED AIR 2016 1 AA PTT	3.1% 07 Jan 2030	8,945	9,165
	UNITED AIR 2016 2 AA PTT	2.875% 07 Apr 2030	56,339	57,056
	UNITED AIR 2019 1 AA PTT	4.15% 25 Feb 2033	105,000	113,372
	UNITED AIR 2019 2 AA PTT	2.7% 01 Nov 2033	55,000	55,214
	UNITED MEXICAN STATES	4.15% 28 Mar 2027	403,000	431,815
	UNITED TECHNOLOGIES CORP	2.3% 04 May 2022	14,000	14,117
	RAYTHEON TECH CORP	4.125% 16 Nov 2028	48,000	54,005
	UNITEDHEALTH GROUP INC	2.75% 15 Feb 2023	50,000	51,004
	UNITEDHEALTH GROUP INC	3.1% 15 Mar 2026	201,000	210,545
	UNITEDHEALTH GROUP INC	3.375% 15 Apr 2027	9,000	9,608
	UNITEDHEALTH GROUP INC	3.85% 15 Jun 2028	121,000	133,523
	UNITEDHEALTH GROUP INC	2.375% 15 Aug 2024	40,000	40,531
	UNITEDHEALTH GROUP INC	2.875% 15 Aug 2029	8,000	8,234
	UNITEDHEALTH GROUP INC	3.7% 15 Dec 2025	115,000	124,473
	UNITEDHEALTH GROUP INC	3.875% 15 Dec 2028	7,000	7,751
	US 10YR NOTE (CBT)MAR20	XCBT 20200320	3,200,000	(2,875)
	US 10YR ULTRA FUT MAR20	XCBT 20200320	(6,400,000)	72,367
	US 2YR NOTE (CBT) MAR20	XCBT 20200331	81,600,000	(41,566)
	US 5YR NOTE (CBT) MAR20	XCBT 20200331	(18,700,000)	91,707
	US BANCORP	3.375% 05 Feb 2024	17,000	17,852
	US BANCORP	3.15% 27 Apr 2027	13,000	13,663
	US BANCORP	3.1% 27 Apr 2026	20,000	20,823
	US DOLLAR		247,531	247,531
	US LONG BOND(CBT) MAR20	XCBT 20200320	(700,000)	23,952
	US TREASURY N/B	2.625% 31 Jan 2026	1,825,000	1,914,325
	US TREASURY N/B	2.375% 29 Feb 2024	2,270,000	2,334,730
	US TREASURY N/B	2.75% 15 Feb 2024	2,895,000	3,019,734
	US TREASURY N/B	2.5% 28 Feb 2026	2,036,000	2,121,814
	US TREASURY N/B	2.625% 15 Feb 2029	1,245,000	1,320,381
	US TREASURY N/B	2.125% 31 Mar 2024	95,000	96,766
	US TREASURY N/B	2.25% 31 Mar 2026	669,000	687,450
	US TREASURY N/B	2.375% 30 Apr 2026	215,000	222,575
	US TREASURY N/B	1.375% 31 May 2021	2,756,000	2,747,603
	US TREASURY N/B	2% 31 May 2024	690,000	699,568
	US TREASURY N/B	2.125% 31 May 2026	415,000	423,381
	US TREASURY N/B	2.375% 15 May 2029	2,685,000	2,792,715
	US TREASURY N/B	2.625% 15 Jun 2021	2,540,000	2,576,909
	US TREASURY N/B	1.875% 30 Jun 2026	4,246,000	4,267,064
	US TREASURY N/B	1.125% 31 Jul 2021	6,660,000	6,610,310
	US TREASURY N/B	2.625% 15 Jul 2021	3,669,000	3,726,042
	US TREASURY N/B	1.75% 31 Jul 2024	7,285,000	7,308,335
	US TREASURY N/B	1.25% 31 Aug 2024	5,205,000	5,105,576
	US TREASURY N/B	1.375% 31 Aug 2026	6,780,000	6,595,669

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	US TREASURY N/B	2.875% 15 Aug 2028	2,395,000	2,583,045
	US TREASURY N/B	1.625% 15 Aug 2029	2,780,000	2,710,391
	US TREASURY N/B	2.75% 15 Aug 2047	855,000	919,225
	US TREASURY N/B	3% 15 Aug 2048	530,000	598,424
	US TREASURY N/B	2.75% 15 Sep 2021	8,660,000	8,826,096
	US TREASURY N/B	2.875% 30 Sep 2023	2,120,000	2,214,158
	US TREASURY N/B	1.5% 30 Sep 2024	8,470,000	8,399,527
	US TREASURY N/B	2.125% 30 Sep 2024	3,040,000	3,100,800
	US TREASURY N/B	1.625% 30 Sep 2026	7,080,000	6,995,648
	US TREASURY N/B	1.5% 31 Oct 2024	6,305,000	6,252,540
	US TREASURY N/B	3% 31 Oct 2025	2,405,000	2,570,438
	US TREASURY N/B	1.625% 31 Oct 2026	10,825,000	10,690,110
	US TREASURY N/B	1.5% 30 Nov 2021	8,770,000	8,758,352
	US TREASURY N/B	2.875% 15 Nov 2021	6,090,000	6,233,686
	US TREASURY N/B	1.5% 30 Nov 2024	5,115,000	5,073,640
	US TREASURY N/B	1.625% 30 Nov 2026	7,080,000	6,990,394
	US TREASURY N/B	1.75% 15 Nov 2029	3,680,000	3,627,387
	US TREASURY N/B	2.375% 15 Nov 2049	840,000	839,573
	US TREASURY N/B	2.625% 15 Dec 2021	1,725,000	1,759,230
	US ULTRA BOND CBT MAR20	XCBT 20200320	(2,800,000)	172,898
	VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	854,000	948,144
	VIACOMCBS INC	3.375% 01 Mar 2022	26,000	26,601
	VIRGINIA ELEC + POWER CO	3.15% 15 Jan 2026	6,000	6,273
	VIRGINIA ELEC + POWER CO	2.75% 15 Mar 2023	275,000	280,063
	VIRGINIA ELEC + POWER CO	3.8% 01 Apr 2028	220,000	239,401
	VIRGINIA ELEC + POWER CO	2.875% 15 Jul 2029	25,000	25,619
	VIRGINIA ELEC + POWER CO	2.95% 15 Nov 2026	20,000	20,731
	VISTRA OPERATIONS CO LLC	4.3% 15 Jul 2029	196,000	199,957
	VODAFONE GROUP PLC	3.75% 16 Jan 2024	260,000	275,030
	VODAFONE GROUP PLC	4.125% 30 May 2025	51,000	55,400
	VOLKSWAGEN GROUP AMERICA	2.4% 22 May 2020	355,000	355,470
	VOLKSWAGEN INTL FIN NV	4% 12 Aug 2020	315,000	318,713
	WALT DISNEY COMPANY/THE	2% 01 Sep 2029	25,000	24,262
	WASTE MANAGEMENT INC	2.95% 15 Jun 2024	35,000	36,134
	WASTE MANAGEMENT INC	3.2% 15 Jun 2026	200,000	209,536
	WASTE MANAGEMENT INC	3.45% 15 Jun 2029	107,000	114,592
	WELLS FARGO + COMPANY	3.75% 24 Jan 2024	141,000	149,083
	WELLS FARGO + COMPANY	3% 19 Feb 2025	1,000	1,032
	WELLS FARGO + COMPANY	2.5% 04 Mar 2021	10,000	10,072
	WELLS FARGO + COMPANY	3.5% 08 Mar 2022	176,000	181,758
	WELLS FARGO + COMPANY	4.6% 01 Apr 2021	135,000	139,381
	WELLS FARGO + COMPANY	3% 22 Apr 2026	701,000	721,109
	WELLS FARGO + COMPANY	1% 22 May 2028	448,000	476,254
	WELLS FARGO + COMPANY	1% 17 Jun 2027	28,000	29,055
	WELLS FARGO + COMPANY	2.625% 22 Jul 2022	150,000	152,242
	WELLS FARGO + COMPANY	3.55% 29 Sep 2025	77,000	81,536
	WELLS FARGO + COMPANY	3% 23 Oct 2026	108,000	110,690
	WELLS FARGO + COMPANY	1% 30 Oct 2030	15,000	15,104
	WELLS FARGO BANK NA	1% 27 May 2022	894,000	905,787

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	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Dec 2059	2,577,629	120,110
	WELLS FARGO COMMERCIAL MORTGAG	4.152% 15 Aug 2051	640,000	711,782
	WELLS FARGO COMMERCIAL MORTGAG	3.04% 15 Oct 2052	389,000	400,892
	WELLS FARGO COMMERCIAL MORTGAG	3.146% 15 Dec 2052	398,000	412,755
	WELLS FARGO MORTGAGE BACKED SE	1% 25 Sep 2049	495,193	497,823
	WESTERN MIDSTREAM OPERAT	4% 01 Jul 2022	114,000	116,857
	WF RBS COMMERCIAL MORTGAGE TRU	1% 15 Mar 2044	33,415	33,431
	WF RBS COMMERCIAL MORTGAGE TRU	3.752% 15 Sep 2057	395,000	417,839
	WILLIS NORTH AMERICA INC	4.5% 15 Sep 2028	27,000	29,775
	Sub-Total: Fund 5710 1 of 14		Total	445,110,749

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	ABBVIE INC	2.9% 06 Nov 2022	900,000	\$ 918,557
	ALLY MASTER OWNER TRUST	1% 15 Jul 2022	1,100,000	1,100,624
	AMERICAN HOMES 4 RENT	4.25% 15 Feb 2028	1,800,000	1,917,475
	AMERICAN HOMES 4 RENT	4.9% 15 Feb 2029	1,500,000	1,680,137
	AMERICAN WATER CAPITAL C	3.45% 01 Jun 2029	1,600,000	1,692,600
	ARROW ELECTRONICS INC	3.875% 12 Jan 2028	1,000,000	1,024,703
	ASSURANT INC	4.2% 27 Sep 2023	1,100,000	1,148,429
	AT+T INC	4.85% 01 Mar 2039	900,000	1,038,078
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	472,163	331,907
	AVIATION CAPITAL GROUP	4.125% 01 Aug 2025	1,100,000	1,150,269
	EQUITABLE HOLDINGS INC	4.35% 20 Apr 2028	1,500,000	1,629,072
	EQUITABLE HOLDINGS INC	5% 20 Apr 2048	1,000,000	1,076,308
	BANK OF AMERICA CORP	1% 20 Dec 2028	2,222,000	2,333,419
	BANQUE FED CRED MUTUEL	3.75% 20 Jul 2023	500,000	524,400
	BARCLAYS BANK PLC	7.625% 21 Nov 2022	1,900,000	2,135,125
	BARCLAYS PLC	3.684% 10 Jan 2023	1,400,000	1,435,690
	BARCLAYS PLC	1% 16 May 2024	1,400,000	1,476,160
	BARCLAYS PLC	1% 10 Aug 2021	2,100,000	2,149,723
	BARCLAYS PLC	3.25% 12 Feb 2027	1,200,000	1,692,869
	BAYER US FINANCE II LLC	2.75% 15 Jul 2021	750,000	754,560
	BAYER US FINANCE II LLC	4.25% 15 Dec 2025	2,100,000	2,266,425
	BCCRE TRUST	3.966% 10 Aug 2033	2,200,000	2,344,217
	BGC PARTNERS INC	5.375% 24 Jul 2023	1,100,000	1,176,555
	BNP PARIBAS	1% 19 Nov 2025	1,500,000	1,517,816
	BOSTON GAS COMPANY	3.15% 01 Aug 2027	300,000	310,241
	BRAZILIAN REAL	FOREIGN CURRENCY	426,112	105,927
	BRIXMOR OPERATING PART	3.25% 15 Sep 2023	1,200,000	1,235,293
	BROADCOM CRP / CAYMN FI	3% 15 Jan 2022	1,400,000	1,420,712
	BROADCOM CRP / CAYMN FI	3.625% 15 Jan 2024	1,100,000	1,140,067
	BWU00KXL1 IRS JPY R V			
	06MLIBOR	1% 20 Mar 2029	-	(73,924)
	BWU00M8G6 IRS JPY R V			
	06MLIBOR	1% 21 Mar 2048	-	(56,683)
	BWU00MO45 IRS JPY R V			
	06MLIBOR	1% 20 Mar 2028	-	(56,910)
	BWU00MXC7 IRS JPY R V			
	06MLIBOR	1% 20 Mar 2038	-	(271,438)
	BWU00NYG5 IRS JPY R V			
	06MLIBOR	1% 18 Jun 2028	-	(23,479)
	BWU00Y987 IRS GBP R V			
	06MLIBOR	1% 17 Jun 2050	-	189,873
	BWU00YA36 IRS USD R V			
	03MLIBOR	1% 11 Jun 2021	-	(18,500)
	CADILLAC FAIRVIEW PRP TR	3.875% 20 Mar 2027	700,000	749,158
	CANADIAN DOLLAR	FOREIGN CURRENCY	275,011	212,077
	CARMAX AUTO OWNER TRUST	1.39% 17 May 2021	555,352	554,927
	CARMAX AUTO OWNER TRUST	1.93% 15 Mar 2022	2,619,616	2,618,660
	CARMAX AUTO OWNER TRUST	2.88% 15 Oct 2021	1,426,494	1,429,262
	CCMYIUS1 SWCC MORGAN	SWAP CASH COLLATERAL		
	STANLEY	USD	20,000	20,000

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	CCSALHUS5 CITI GROUP CCPC	CASH COLLATERAL USD	261,000	261,000
	CENTRAL NIPPON EXPRESSWY	2.241% 16 Feb 2021	1,900,000	1,901,957
	CH ROBINSON WORLDWIDE	4.2% 15 Apr 2028	1,500,000	1,638,072
	CHARTER COMM OPT LLC/CAP	4.464% 23 Jul 2022	1,400,000	1,471,637
	CHASE ISSUANCE TRUST	1% 15 Jan 2022	1,200,000	1,200,156
	CITIGROUP COMMERCIAL			
	MORTGAGE	3.431% 10 Jun 2048	3,500,000	3,613,206
	CITIGROUP INC	1% 24 Jul 2023	1,080,000	1,098,274
	COMM MORTGAGE TRUST	3.178% 10 Feb 2035	1,130,000	1,170,003
	CONSTELLATION BRANDS INC	2.65% 07 Nov 2022	1,100,000	1,115,482
	CRED SUIS GP FUN LTD	3.8% 15 Sep 2022	2,500,000	2,602,867
	CREDIT SUISSE GROUP AG	1% 14 Dec 2023	900,000	916,857
	CREDIT SUISSE MORTGAGE			
	TRUST	3.565% 15 Dec 2049	900,000	939,416
	CRH AMERICA FINANCE INC	4.5% 04 Apr 2048	1,000,000	1,091,895
	CSAIL COMMERCIAL			
	MORTGAGE TRUS	3.448% 15 Aug 2048	1,300,000	1,342,975
	CURRENCY CONTRACT	USD/AUD	-	(22,737)
	CURRENCY CONTRACT	USD/EUR	-	(139,307)
	CURRENCY CONTRACT	USD/EUR	-	(3,364)
	CURRENCY CONTRACT	EUR/USD	-	2,168
	CURRENCY CONTRACT	USD/GBP	-	(114,641)
	CURRENCY CONTRACT	USD/JPY	-	531
	DAIMLER FINANCE NA LLC	2.7% 14 Jun 2024	1,700,000	1,715,215
	DANISH KRONE	FOREIGN CURRENCY	1,950	293
	DELL INT LLC / EMC CORP	5.45% 15 Jun 2023	1,500,000	1,627,109
	DEUTSCHE BANK NY	4.25% 14 Oct 2021	700,000	719,965
	DEVELOPMENT BK OF JAPAN	1.625% 01 Sep 2021	2,400,000	2,388,692
	DIGITAL REALTY TRUST LP	3.95% 01 Jul 2022	1,100,000	1,145,434
	ENTERGY ARKANSAS LLC	3.5% 01 Apr 2026	2,200,000	2,320,915
	ENTERGY LOUISIANA LLC	3.12% 01 Sep 2027	2,200,000	2,283,264
	ENTERGY MISSISSIPPI LLC	2.85% 01 Jun 2028	1,700,000	1,739,088
	EPR PROPERTIES	4.95% 15 Apr 2028	1,700,000	1,857,664
	ERP OPERATING LP	4.15% 01 Dec 2028	1,400,000	1,572,377
	ESSEX PORTFOLIO LP	3.625% 01 May 2027	1,200,000	1,266,202
	EURO CURRENCY	FOREIGN CURRENCY	338,251	379,687
	EURO BTP FUTURE MAR20	XEUR 20200306	20,500,000	(349,019)
	EURO BUND FUTURE MAR20	XEUR 20200306	(1,200,000)	39,602
	EURO OAT FUTURE MAR20	XEUR 20200306	(2,000,000)	48,155
	FAIRFAX FINL HLDGS LTD	4.85% 17 Apr 2028	1,300,000	1,416,536
	FANNIE MAE	7.5% 20 Sep 2027	244,613	273,353
	FANNIE MAE	6.5% 25 Jul 2029	360,986	394,977
	FANNIE MAE	6.5% 25 Sep 2029	458,372	509,942
	FANNIE MAE	1% 25 Nov 2036	1,785,198	1,780,532
	FANNIE MAE	1% 25 May 2036	1,453,099	1,447,139

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	FANNIE MAE	7% 25 Jul 2039	198,356	226,007
	FANNIE MAE	1% 25 Jun 2049	2,497,926	2,497,036
	FANNIE MAE	7% 25 Oct 2022	20,530	21,415
	FANNIE MAE	6.5% 25 Feb 2023	30,217	31,567
	FANNIEMAE WHOLE LOAN	6.5% 25 Jun 2028	27,537	29,930
	FED HM LN PC POOL 1J1214	1% 01 Sep 2035	44,557	46,094
	FED HM LN PC POOL 1J1219	1% 01 Oct 2035	198,627	207,545
	FED HM LN PC POOL 781923	1% 01 Sep 2034	553,712	586,222
	FED HM LN PC POOL 785867	1% 01 Dec 2026	15,848	16,095
	FED HM LN PC POOL 789758	1% 01 Sep 2032	19,412	20,451
	FED HM LN PC POOL 789777	1% 01 Sep 2032	12,805	13,544
	FED HM LN PC POOL 848812	1% 01 Oct 2039	1,013,078	1,064,404
	FED HM LN PC POOL C91256	5% 01 Jun 2029	32,763	35,258
	FED HM LN PC POOL G01827	4.5% 01 Jun 2035	112,800	122,533
	FED HM LN PC POOL G08823	3.5% 01 Jul 2048	3,724,253	3,839,999
	FED HM LN PC POOL Q47083	3.5% 01 Apr 2047	8,906,315	9,386,636
	FED HM LN PC POOL Q47482	3.5% 01 Apr 2047	7,623,164	7,986,093
	FHA 221 D4	7.43% 01 Dec 2020	960	936
	FHA 221/D4 GMAC 56 P8/01	7.43% 25 Oct 2022	0	0
	FHA INSD MTG P/T	7.43% 01 Jul 2024	2,737	2,702
	FHA INSD MTG POOL 56 GMAC	7.43% 25 Oct 2022	0	0
	FHA PROJ LN CTF SER POOL 5	7.43% 01 Feb 2022	1,709	1,666
	FHLMC MULTIFAMILY			
	STRUCTURED P	2.864% 25 Oct 2026	9,372,616	9,640,885
	FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025	1,700,000	1,826,896
	FNMA POOL 190639	1% 01 Jan 2024	743	798
	FNMA POOL 257238	5% 01 Jun 2028	72,446	77,349
	FNMA POOL 450838	5.5% 01 Dec 2028	1,488	1,601
	FNMA POOL 457274	1% 01 Oct 2028	4,212	4,235
	FNMA POOL 559810	1% 01 Aug 2040	44,089	43,721
	FNMA POOL 735764	1% 01 Jul 2035	296,985	313,596
	FNMA POOL 735965	1% 01 Oct 2035	111,765	118,036
	FNMA POOL 745390	1% 01 Feb 2036	1,562,485	1,634,705
	FNMA POOL 783610	1% 01 Jun 2035	383,195	400,513
	FNMA POOL 814000	6% 01 Jun 2035	52,920	58,258
	FNMA POOL 822101	1% 01 May 2035	397,481	410,905
	FNMA POOL 826129	1% 01 Jul 2035	168,330	174,281
	FNMA POOL 844532	1% 01 Nov 2035	79,003	81,273
	FNMA POOL 874959	6.2% 01 Nov 2037	523,885	574,658
	FNMA POOL 874960	6.2% 01 Nov 2037	431,387	473,195
	FNMA POOL 890362	1% 01 Aug 2041	1,075,956	1,192,934
	FNMA POOL 897717	1% 01 Aug 2036	34,066	35,257
	FNMA POOL 898318	6% 01 Nov 2036	27,390	30,138
	FNMA POOL 899601	5.5% 01 Jul 2047	1,294,946	1,420,988
	FNMA POOL 902551	6% 01 Nov 2036	4,421	4,999
	FNMA POOL AA6435	6% 01 May 2040	22,223	24,473
	FNMA POOL AA7916	4% 01 Mar 2039	13,386	14,321
	FNMA POOL AB4049	4% 01 Dec 2041	408,989	442,412
	FNMA POOL AB6244	4% 01 Sep 2042	1,275,740	1,380,529
	FNMA POOL AB6535	4% 01 Oct 2042	3,034,128	3,282,340

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	FNMA POOL AB9136	2.5% 01 Apr 2043	90,390	89,955
	FNMA POOL AB9589	4% 01 Jun 2043	2,220,904	2,419,551
	FNMA POOL AC1254	4% 01 Aug 2039	40,746	44,189
	FNMA POOL AE0715	1% 01 Dec 2040	1,755,813	1,892,516
	FNMA POOL AE8349	6% 01 Aug 2037	11,816	13,012
	FNMA POOL AK0730	1% 01 Feb 2042	182,094	188,756
	FNMA POOL AK2411	4% 01 Feb 2042	264,402	285,746
	FNMA POOL AK6297	4% 01 Mar 2042	105,890	114,995
	FNMA POOL AK9808	4% 01 Apr 2042	9,058	9,626
	FNMA POOL AL2815	1% 01 May 2035	138,617	146,375
	FNMA POOL AL5548	1% 01 May 2038	879,602	921,506
	FNMA POOL AL6447	1% 01 Jan 2026	4,103	4,236
	FNMA POOL AL7183	1% 01 Jan 2036	315,481	332,711
	FNMA POOL AL8092	1% 01 Jul 2042	1,671,291	1,801,076
	FNMA POOL AL8922	1% 01 May 2030	1,164,148	1,194,627
	FNMA POOL AL9380	1% 01 Apr 2031	1,459,478	1,511,650
	FNMA POOL AM3528	2.69% 01 Oct 2023	5,000,000	5,103,051
	FNMA POOL AR5180	3% 01 Jul 2043	1,825,375	1,877,864
	FNMA POOL AS1410	3% 01 Jan 2029	452,060	466,294
	FNMA POOL AS4168	4% 01 Dec 2044	191,414	202,843
	FNMA POOL AS5715	3% 01 Sep 2030	515,498	532,837
	FNMA POOL AS7603	4% 01 Jul 2046	3,426,860	3,616,993
	FNMA POOL AX7911	3% 01 Jan 2045	253,596	260,118
	FNMA POOL AZ8086	3.5% 01 Jul 2045	1,069,495	1,117,731
	FNMA POOL BE2092	3.5% 01 Dec 2046	760,098	790,498
	FNMA POOL BL2932	3.16% 01 Jun 2029	2,700,000	2,849,819
	FNMA POOL BM1447	1% 01 Jul 2047	16,972,815	17,881,220
	FNMA POOL MA0184	5% 01 Sep 2029	604,375	649,974
	FNMA POOL MA1524	3% 01 Aug 2043	0	0
	FNMA TBA 15 YR 2.5	2.5% 15 Feb 2035	1,000,000	1,008,702
	FNMA TBA 15 YR 4	4% 16 Jan 2035	500,000	521,523
	FNMA TBA 30 YR 3	3% 15 Feb 2050	74,500,000	75,488,602
	FNMA TBA 30 YR 3.5	3.5% 12 Mar 2050	1,300,000	1,335,996
	FNMA TBA 30 YR 5	5% 14 Jan 2050	500,000	534,531
	FORD MOTOR CREDIT CO LLC	3.2% 15 Jan 2021	1,200,000	1,206,713
	FORD MOTOR CREDIT CO LLC	1% 28 Mar 2022	1,700,000	1,687,535
	FREDDIE MAC	7% 15 May 2022	5,833	5,975
	FREDDIE MAC	6.5% 15 Feb 2026	240,257	257,867
	FREDDIE MAC	6% 15 Jul 2023	136,710	143,240
	FREDDIE MAC	6% 15 Dec 2028	200,385	220,650
	FREDDIE MAC	5.5% 15 Nov 2032	996,474	1,096,244
	FREDDIE MAC	1% 15 May 2037	499,137	495,200
	FREDDIE MAC	1% 15 Nov 2042	2,425,937	2,419,461
	FUTURES USD CITI CASH	COLLATERAL	844,000	844,000
	GENERAL MOTORS FINL CO	1% 26 Mar 2022	100,000	111,617
	GM FINANCIAL SECURITIZED			
	TERM	2.55% 17 May 2021	690,236	690,587
	GNMA I TBA 30 YR 4	4% 21 Jan 2050	1,000,000	1,045,078
	GNMA II POOL 002910	8.5% 20 Apr 2030	966	1,116
	GNMA II POOL 002947	8.5% 20 Jul 2030	378	432

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	GNMA II POOL 003029	8.5% 20 Jan 2031	2,703	3,141
	GNMA II POOL 780840	8.5% 20 Jul 2028	6,141	7,049
	GNMA II POOL MA4587	4% 20 Jul 2047	2,195,137	2,293,682
	GNMA II POOL MA4963	4% 20 Jan 2048	1,929,377	2,006,288
	GNMA II POOL MA5265	4.5% 20 Jun 2048	2,334,194	2,458,696
	GNMA II POOL MA5597	5% 20 Nov 2048	4,244,756	4,487,933
	GNMA II POOL MA5652	4.5% 20 Dec 2048	1,350,376	1,416,767
	GNMA II POOL MA5765	5% 20 Feb 2049	5,099,438	5,373,187
	GNMA II POOL MA5986	4% 20 Jun 2049	292,412	302,926
	GNMA II POOL MA6042	5% 20 Jul 2049	1,754,548	1,850,420
	GNMA II TBA 30 YR 3	3% 20 Feb 2050	9,000,000	9,237,727
	GNMA II TBA 30 YR 3.5	3.5% 15 Feb 2050	14,600,000	15,053,398
	GNMA II TBA 30 YR 4	4% 21 Jan 2050	(900,000)	(931,500)
	GNMA II TBA 30 YR 4.5	4.5% 20 Feb 2050	4,400,000	4,608,313
	GNMA II TBA 30 YR 5	5% 21 Jan 2050	15,200,000	16,002,750
	GNMA POOL 783473	3.5% 15 Nov 2041	706,036	742,841
	GNMA POOL AL1543	3% 15 May 2045	372,749	383,097
	GOLDMAN SACHS GROUP INC	4% 03 Mar 2024	1,600,000	1,705,018
	GOODMAN US FIN FOUR	4.5% 15 Oct 2037	700,000	752,564
	GOVERNMENT NATIONAL MORTGAGE A	4.5% 20 Nov 2034	150,674	152,353
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2065	0	0
	GS MORTGAGE SECURITIES TRUST	3.467% 10 Jun 2047	2,048,539	2,097,299
	GS MORTGAGE SECURITIES TRUST	2.855% 10 May 2034	1,000,000	997,073
	HCA INC	5% 15 Mar 2024	2,700,000	2,951,551
	HONG KONG	2.5% 28 May 2024	1,600,000	1,630,386
	HOST HOTELS + RESORTS LP	3.875% 01 Apr 2024	900,000	947,012
	ING GROEP NV	3.15% 29 Mar 2022	1,100,000	1,124,700
	JAPAN FIN ORG MUNICIPAL JAPANESE YEN	2.125% 13 Apr 2021	1,300,000	1,302,857
	JP MORGAN CHASE COMMERCIAL MOR	FOREIGN CURRENCY	129,964,024	1,195,896
	JP MORGAN MORTGAGE TRUST	1% 15 Jun 2032	1,078,285	1,077,600
	JP MORGAN MORTGAGE TRUST	1% 25 Feb 2035	0	0
	JP MORGAN MORTGAGE TRUST	6% 25 Aug 2022	0	0
	JPMBB COMMERCIAL MORTGAGE SECU	3.017% 15 Feb 2048	1,899,976	1,937,560
*	JPMORGAN CHASE + CO	1% 01 Mar 2025	2,700,000	2,799,304
*	JPMORGAN CHASE + CO	1% 25 Apr 2023	1,000,000	1,008,489
	JPN 10Y BOND(OSE) MAR20	XOSE 20200313	(600,000,000)	6,901
	JPN BANK FOR INT L COOP	2.875% 21 Jul 2027	1,000,000	1,045,275
	KENNEDY WILSON EUR REAL	3.95% 30 Jun 2022	1,300,000	1,779,273
	KILROY REALTY LP	4.375% 01 Oct 2025	2,300,000	2,502,560
	LEHMAN BROTHERS HOLDINGS	6.75% 28 Dec 2017	3,100,000	31
	LIFE STORAGE LP	3.875% 15 Dec 2027	1,800,000	1,898,781
	LLOYDS BANK PLC	1% 02 Apr 2032	1,400,000	1,156,597
	LONG GILT FUTURE MAR20	IFLL 20200327	(3,800,000)	34,483
	MASCO CORP	3.5% 15 Nov 2027	1,900,000	1,965,194

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			Shares/ Par Value	
	MERRILL LYNCH MORTGAGE INVESTO	1% 25 Feb 2036	0	0
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	315	17
	MID AMERICA APARTMENTS	3.6% 01 Jun 2027	1,900,000	2,016,609
	MONONGAHELA POWER CO	3.55% 15 May 2027	2,000,000	2,083,369
	MOODY S CORPORATION	4.5% 01 Sep 2022	2,200,000	2,326,428
	MORGAN STANLEY CAPITAL I TRUST	1% 13 Jul 2029	1,100,000	1,113,148
	MORGAN STANLEY	1% 22 Jul 2025	1,300,000	1,316,435
	MORGAN STANLEY	3.125% 27 Jul 2026	700,000	722,779
	NATIONAL RETAIL PROP INC	3.5% 15 Oct 2027	1,500,000	1,567,793
	NATIONAL RETAIL PROP INC	4.3% 15 Oct 2028	1,500,000	1,660,175
	NATIONWIDE BLDG SOCIETY	1% 01 Aug 2024	1,500,000	1,591,414
	NAVIENT STUDENT LOAN TRUST	1% 25 Mar 2066	1,283,664	1,279,791
	NELNET STUDENT LOAN TRUST	1% 23 Aug 2027	478,853	478,025
	NELNET STUDENT LOAN TRUST	1% 25 Apr 2031	5,190,514	5,177,209
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	467	315
	NIAGARA MOHAWK POWER	4.278% 15 Dec 2028	600,000	669,378
	NORDEA BANK ABP	3.75% 30 Aug 2023	1,100,000	1,149,080
	OMEGA HLTHCARE INVESTORS	4.75% 15 Jan 2028	1,700,000	1,851,618
	ONTARIO (PROVINCE OF)	2.55% 12 Feb 2021	3,400,000	3,428,238
	PENNSYLVANIA ST HGR EDU ASSIST	1% 25 Jul 2029	466,166	467,229
	POUND STERLING	FOREIGN CURRENCY	414,461	549,058
	PRIVATE EXPORT FUNDING	2.65% 16 Feb 2021	3,300,000	3,334,030
	REALTY INCOME CORP	3.875% 15 Apr 2025	1,500,000	1,617,784
	REPO TORONTO DOMINION	1.58% 02 Jan 2020	800,000	800,000
	RMAC SECURITIES PLC	1% 12 Jun 2044	1,039,598	1,305,945
	ROCHESTER GAS + ELECTRIC	3.1% 01 Jun 2027	1,000,000	1,033,175
	ROYAL BK SCOTLND GRP PLC	1% 15 May 2023	1,500,000	1,536,691
	ROYAL BK SCOTLND GRP PLC	1% 18 May 2029	1,400,000	1,583,707
	ROYAL BK SCOTLND GRP PLC	1% 25 Jun 2024	1,700,000	1,806,033
	ROYAL BK SCOTLND GRP PLC	3.875% 12 Sep 2023	1,400,000	1,467,247
	ROYAL BK SCOTLND GRP PLC	1% 08 Mar 2023	1,200,000	1,396,267
	RYDER SYSTEM INC	2.5% 01 Sep 2022	215,000	216,098
	SABINE PASS LIQUEFACTION	5.625% 01 Feb 2021	1,000,000	1,027,893
	SANTANDER UK GROUP HLDGS	1% 03 Nov 2028	1,500,000	1,582,383
	SASOL FINANCING USA LLC	5.875% 27 Mar 2024	1,700,000	1,840,862
	SECURITIZED TERM AUTO RECEIVAB	3.06% 25 Feb 2021	662,830	663,724
	SINGAPORE DOLLAR	FOREIGN CURRENCY	283	210
	SITE CENTERS CORP	4.7% 01 Jun 2027	1,000,000	1,080,905
	SLM STUDENT LOAN TRUST	1% 15 Dec 2027	1,941,660	1,939,559
	SLM STUDENT LOAN TRUST	1% 15 Dec 2025	997,196	992,771
	SLM STUDENT LOAN TRUST	1% 27 Apr 2026	1,074,084	1,074,579
	SLM STUDENT LOAN TRUST	1% 25 Jan 2027	4,355,909	4,320,565
	SLM STUDENT LOAN TRUST	1% 25 Oct 2029	3,396,626	3,341,179
	SLM STUDENT LOAN TRUST	1% 25 Jan 2028	2,066,107	2,067,437
	SLM STUDENT LOAN TRUST	1% 25 Apr 2027	70,338	70,220

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			Shares/ Par Value	
	SLM STUDENT LOAN TRUST	1% 27 Oct 2025	20,162	20,151
	SLM STUDENT LOAN TRUST	1% 27 Jan 2025	1,493,934	1,490,104
	SLM STUDENT LOAN TRUST	1% 26 Jan 2026	1,749,236	1,743,742
	SMALL BUSINESS ADMINISTRATION	5.6% 01 Sep 2028	0	0
	SMB PRIVATE EDUCATION LOAN TRU	1% 16 Mar 2026	765,813	765,157
	SMBC AVIATION CAPITAL FI	3% 15 Jul 2022	3,400,000	3,460,691
	SOCIAL PROFESSIONAL LOAN PROGR	2.39% 25 Feb 2042	1,673,342	1,676,667
	SOFI CONSUMER LOAN PROGRAM TRU	2.93% 26 Apr 2027	62,555	62,576
	SOUTHWESTERN ELEC POWER	2.75% 01 Oct 2026	700,000	700,911
	SPIRIT AEROSYSTEMS INC	4.6% 15 Jun 2028	900,000	949,842
	SPRINT SPECTRUM / SPEC I	3.36% 20 Mar 2023	437,500	441,394
	STANDARD CHARTERED PLC	1% 20 Jan 2023	1,500,000	1,552,217
	STATE OF ISRAEL	4.125% 17 Jan 2048	1,700,000	1,963,772
	STATE OF QATAR	3.375% 14 Mar 2024	1,600,000	1,674,000
	STATE OF QATAR	4% 14 Mar 2029	1,500,000	1,674,006
	STATE OF QATAR	4.817% 14 Mar 2049	1,600,000	1,980,000
	SWAP CCPC CITIBANK COC	SWAP CCPC CASH COLLATERAL	270,000	270,000
	SWCC CCSCXIUS6 COC	SWCC CASH COLLATERAL USD	60,000	60,000
	SWISS FRANC	FOREIGN CURRENCY	374	386
	SWPC0I305 CDS USD R F 1.00000	1% 20 Jun 2024	-	8,526
	SWPC0IIT6 CDS USD R F 1.00000	1% 20 Dec 2024	-	4,004
	SYNGENTA FINANCE NV	4.441% 24 Apr 2023	1,700,000	1,775,420
	TECH DATA CORP	3.7% 15 Feb 2022	2,000,000	2,044,446
	THAILAND BAHT	FOREIGN CURRENCY	760	25
	THARALDSON HOTEL			
	PORTFOLIO TRU	1% 11 Nov 2034	1,053,104	1,051,979
	THE BANK OF NOVA SCOTIA			
	REPO	1.6% 02 Jan 2020	57,100,000	57,100,000
	TOKYO METROPOLITAN GOVT	2.5% 08 Jun 2022	1,000,000	1,010,359
	TOWD POINT MORTGAGE FUNDING	1% 20 Jul 2045	2,500,000	3,302,176
	TRANSURBAN FINANCE CO	4.125% 02 Feb 2026	1,000,000	1,056,639
	TSY INFL IX N/B	0.625% 15 Jan 2026	2,599,128	2,678,774
	TSY INFL IX N/B	0.875% 15 Jan 2029	5,095,550	5,410,950
	TSY INFL IX N/B	1% 15 Feb 2046	6,950,528	7,643,260
	TSY INFL IX N/B	1% 15 Feb 2048	3,234,881	3,579,301
	TSY INFL IX N/B	1% 15 Feb 2049	4,806,314	5,340,519
	TSY INFL IX N/B	1.25% 15 Jul 2020	17,699,100	17,868,225
	TSY INFL IX N/B	0.75% 15 Jul 2028	7,278,494	7,657,119
	UBS AG STAMFORD CT	7.625% 17 Aug 2022	1,000,000	1,127,310
	UBS AG	5.125% 15 May 2024	1,200,000	1,291,500
	UBS GROUP AG	2.65% 01 Feb 2022	3,400,000	3,434,963
	UBS GROUP AG	4.125% 24 Sep 2025	1,600,000	1,740,876
	UDR INC	3.5% 15 Jan 2028	1,600,000	1,676,777

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	US 10YR NOTE (CBT)MAR20	XCBT 20200320	28,400,000	(312,499)
	US 5YR NOTE (CBT) MAR20	XCBT 20200331	55,800,000	(204,890)
	US DOLLAR		1,315,129	1,315,129
	US LONG BOND(CBT) MAR20	XCBT 20200320	(800,000)	24,678
	US TREASURY N/B	2.25% 31 Jan 2024	600,000	613,898
	US TREASURY N/B	1.875% 28 Feb 2022	3,300,000	3,320,238
	US TREASURY N/B	2% 15 Feb 2025	2,200,000	2,231,797
	US TREASURY N/B	5.25% 15 Feb 2029	6,200,000	7,933,336
	US TREASURY N/B	3.125% 15 Feb 2043	900,000	1,022,801
	US TREASURY N/B	2.5% 15 Feb 2045	5,300,000	5,420,492
	US TREASURY N/B	2.125% 31 Mar 2024	2,800,000	2,852,063
	US TREASURY N/B	4.375% 15 May 2040	100,000	134,488
	US TREASURY N/B	4.375% 15 May 2041	1,700,000	2,295,598
	US TREASURY N/B	2.875% 15 May 2043	2,400,000	2,620,219
	US TREASURY N/B	2.875% 15 May 2049	2,600,000	2,873,508
	US TREASURY N/B	1.875% 31 Jul 2022	200,000	201,414
	US TREASURY N/B	2.125% 31 Jul 2024	16,600,000	16,922,922
	US TREASURY N/B	1.875% 31 Aug 2022	1,900,000	1,913,953
	US TREASURY N/B	2.25% 15 Aug 2027	2,130,000	2,190,821
	US TREASURY N/B	2.75% 15 Aug 2042	400,000	428,078
	US TREASURY N/B	3.625% 15 Aug 2043	5,500,000	6,758,555
	US TREASURY N/B	3.125% 15 Aug 2044	10,200,000	11,628,398
	US TREASURY N/B	2.875% 15 Aug 2045	2,200,000	2,410,547
	US TREASURY N/B	2% 31 Oct 2022	200,000	202,195
	US TREASURY N/B	2.75% 15 Nov 2042	5,300,000	5,668,102
	US TREASURY N/B	3.75% 15 Nov 2043	3,600,000	4,511,109
	US TREASURY N/B	3% 15 Nov 2044	800,000	893,750
	VENTAS REALTY LP	3.85% 01 Apr 2027	1,600,000	1,689,907
	VEREIT OPERATING PARTNER	3.95% 15 Aug 2027	400,000	420,637
	VEREIT OPERATING PARTNER	4.625% 01 Nov 2025	1,400,000	1,533,148
	VERIZON COMMUNICATIONS	3.376% 15 Feb 2025	1,992,000	2,110,143
	VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	600,000	666,143
	VERIZON COMMUNICATIONS	2.625% 15 Aug 2026	600,000	609,358
	VESTEDA FINANCE BV	2.5% 27 Oct 2022	1,500,000	1,780,060
	VMWARE INC	2.95% 21 Aug 2022	500,000	509,479
	VMWARE INC	3.9% 21 Aug 2027	2,700,000	2,826,423
	VOLKSWAGEN BANK GMBH	1.875% 31 Jan 2024	1,600,000	1,888,352
	VOLKSWAGEN BANK GMBH	2.5% 31 Jul 2026	1,200,000	1,470,059
	VOLKSWAGEN BANK GMBH	0.625% 08 Sep 2021	1,300,000	1,474,099
	WELLS FARGO + COMPANY	3% 19 Feb 2025	1,600,000	1,651,077
	WELLS FARGO + COMPANY	1% 31 Oct 2023	800,000	814,232
	WORLD OMNI AUTO RECEIVABLES TR	2.57% 15 Jul 2021	757,369	757,652
	WRKCO INC	4.9% 15 Mar 2029	1,100,000	1,252,009
	YUAN RENMINBI	FOREIGN CURRENCY	401	58
	ZIMMER BIOMET HOLDINGS	3.15% 01 Apr 2022	2,000,000	2,042,025
	ZIMMER BIOMET HOLDINGS	3.375% 30 Nov 2021	1,030,000	1,051,453

Sub-Total: Fund 5711 2 of 14

Total \$ 694,516,840

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			Shares/ Par Value	
	SSGA	G STIFF ERISA QUALIFIED	223,324,270	\$ 223,324,270
	Sub-Total: Fund 5725 3 of 14			Total \$ 223,324,270

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			Shares/ Par Value	
	3M COMPANY	2.375% 26 Aug 2029	1,070,000	\$ 1,055,779
	90DAY EUR FUTR JUN21	XCME 20210614	(30,000,000)	73,813
	90DAY EUR FUTR MAR20	XCME 20200316	(390,750,000)	19,738
	90DAY EUR FUTR MAR21	XCME 20210315	74,000,000	25,125
	ABB FINANCE USA INC	4.375% 08 May 2042	120,000	144,012
	ABBOTT LABORATORIES	3.75% 30 Nov 2026	278,000	303,757
	ABBOTT LABORATORIES	4.75% 30 Nov 2036	250,000	313,537
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	300,000	394,278
	ABBVIE INC	3.6% 14 May 2025	30,000	31,694
	ABBVIE INC	2.95% 21 Nov 2026	290,000	295,267
	ABBVIE INC	3.2% 21 Nov 2029	740,000	752,842
	ABBVIE INC	2.3% 21 Nov 2022	1,470,000	1,477,430
	ABBVIE INC	2.6% 21 Nov 2024	1,720,000	1,733,918
	ABN AMRO BANK NV	4.75% 28 Jul 2025	470,000	511,746
	ABU DHABI GOVT INT L	2.5% 11 Oct 2022	2,230,000	2,257,362
	AETNA INC	2.8% 15 Jun 2023	110,000	111,788
	ALLERGAN FUNDING SCS	3.45% 15 Mar 2022	240,000	245,511
	ALLERGAN FUNDING SCS	3.8% 15 Mar 2025	760,000	798,690
	ALTRIA GROUP INC	2.85% 09 Aug 2022	10,000	10,193
	ALTRIA GROUP INC	5.8% 14 Feb 2039	40,000	47,061
	ALTRIA GROUP INC	3.49% 14 Feb 2022	190,000	195,553
	ALTRIA GROUP INC	3.8% 14 Feb 2024	220,000	231,675
	ALTRIA GROUP INC	3.875% 16 Sep 2046	500,000	461,595
	ALTRIA GROUP INC	4.8% 14 Feb 2029	640,000	713,386
	ALTRIA GROUP INC	4.4% 14 Feb 2026	910,000	989,303
	AMAZON.COM INC	4.05% 22 Aug 2047	120,000	141,222
	AMAZON.COM INC	3.875% 22 Aug 2037	260,000	295,512
	AMAZON.COM INC	4.95% 05 Dec 2044	370,000	484,854
	AMAZON.COM INC	3.15% 22 Aug 2027	610,000	646,467
	AMERICA MOVIL SAB DE CV	5% 30 Mar 2020	196,000	197,203
	AMERICA MOVIL SAB DE CV	3.125% 16 Jul 2022	200,000	204,604
	AMERICAN EXPRESS CO	2.5% 30 Jul 2024	1,340,000	1,355,679
	AMERICAN EXPRESS CREDIT	2.375% 26 May 2020	390,000	390,471
	AMGEN INC	2.125% 01 May 2020	80,000	80,030
	AMGEN INC	3.625% 22 May 2024	120,000	126,803
	ANGLO AMERICAN CAPITAL	4.75% 10 Apr 2027	530,000	579,757
	ANGLO AMERICAN CAPITAL	3.625% 11 Sep 2024	1,150,000	1,193,065
	ANHEUSER BUSCH CO/INBEV	3.65% 01 Feb 2026	500,000	533,281
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	580,000	687,951
	ANHEUSER BUSCH INBEV FIN	3.3% 01 Feb 2023	800,000	828,841

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	ANHEUSER BUSCH INBEV WOR	4% 13 Apr 2028	70,000	77,039
	ANHEUSER BUSCH INBEV WOR	2.5% 15 Jul 2022	107,000	108,913
	ANHEUSER BUSCH INBEV WOR	4.15% 23 Jan 2025	190,000	207,075
	ANHEUSER BUSCH INBEV WOR	4.439% 06 Oct 2048	209,000	234,417
	ANHEUSER BUSCH INBEV WOR	4.75% 23 Jan 2029	1,000,000	1,159,170
	ANTHEM INC	3.35% 01 Dec 2024	140,000	146,137
	ANTHEM INC	2.95% 01 Dec 2022	230,000	235,307
	ANTHEM INC	3.65% 01 Dec 2027	320,000	338,877
	ANTHEM INC	3.7% 15 Aug 2021	620,000	634,466
	APACHE CORP	6% 15 Jan 2037	39,000	43,499
	APACHE CORP	4.25% 15 Jan 2044	60,000	55,337
	APACHE CORP	4.375% 15 Oct 2028	280,000	292,877
	APACHE CORP	3.25% 15 Apr 2022	543,000	553,305
	APACHE CORP	5.1% 01 Sep 2040	940,000	957,049
	APPLE INC	2.45% 04 Aug 2026	850,000	862,139
	APPLE INC	2.4% 03 May 2023	960,000	976,381
	APPLE INC	3.35% 09 Feb 2027	920,000	979,971
	ARCELORMITTAL	6.125% 01 Jun 2025	70,000	80,429
	ARCELORMITTAL	4.55% 11 Mar 2026	480,000	509,729
	ARCELORMITTAL	3.6% 16 Jul 2024	740,000	758,836
	AT+T INC	4.25% 01 Mar 2027	70,000	76,887
	AT+T INC	4.45% 15 May 2021	150,000	154,863
	AT+T INC	4.5% 09 Mar 2048	160,000	176,768
	AT+T INC	3% 15 Feb 2022	230,000	234,611
	AT+T INC	6.1% 15 Jul 2040	190,000	242,217
	AT+T INC	4.35% 15 Jun 2045	823,000	888,521
	AT+T INC	3.4% 15 May 2025	980,000	1,026,327
	ATRIUM HOTEL PORTFOLIO TRUST	1% 15 Dec 2036	3,840,000	3,831,658
	AVIS BUDGET RENTAL CAR FUNDING	2.36% 20 Mar 2026	1,930,000	1,912,171
	BANCO SANTANDER SA	1% 12 Apr 2023	200,000	201,284
	BANCO SANTANDER SA	3.848% 12 Apr 2023	600,000	625,935
	BANCO SANTANDER SA	4.379% 12 Apr 2028	1,400,000	1,532,780
	BANK OF AMERICA CORP	4.45% 03 Mar 2026	130,000	142,780
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	330,000	341,181
	BANK OF AMERICA CORP	1% 05 Mar 2024	680,000	705,741
	BANK OF AMERICA CORP	4.2% 26 Aug 2024	950,000	1,020,124
	BANK OF AMERICA CORP	4% 22 Jan 2025	1,050,000	1,120,032
	BANK OF AMERICA CORP	1% 07 Feb 2030	1,110,000	1,218,633
	BANK OF AMERICA CORP	5% 21 Jan 2044	1,120,000	1,460,822
	BANK OF AMERICA CORP	1% 20 Dec 2028	1,403,000	1,473,352
	BANK OF AMERICA CORP	4% 01 Apr 2024	1,410,000	1,510,227
	BANK OF AMERICA CORP	1% 21 Jul 2028	1,670,000	1,770,330
	BANK OF AMERICA CORP	1% 20 Dec 2023	2,715,000	2,778,381
	BANQUE FED CRED MUTUEL	2.2% 20 Jul 2020	230,000	230,205
	BARCLAYS BANK PLC	10.179% 12 Jun 2021	350,000	389,068
	BARCLAYS PLC	1% 16 May 2029	390,000	439,768
	BARCLAYS PLC	1% 20 Jun 2030	480,000	535,219
	BARRICK GOLD CORP	5.25% 01 Apr 2042	360,000	429,640

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	BARRICK NA FINANCE LLC	5.7% 30 May 2041	240,000	296,045
	BARRICK NA FINANCE LLC	5.75% 01 May 2043	590,000	751,250
	BAT CAPITAL CORP	4.54% 15 Aug 2047	680,000	683,891
	BAT CAPITAL CORP	3.557% 15 Aug 2027	1,730,000	1,766,375
	BBVA USA	3.875% 10 Apr 2025	290,000	304,668
	BCC FUNDING CORP	2.46% 20 Aug 2024	1,260,000	1,257,431
	BEAR STEARNS ALT A TRUST	1% 25 Jun 2034	0	0
	BECTON DICKINSON AND CO	4.685% 15 Dec 2044	126,000	147,459
	BECTON DICKINSON AND CO	3.734% 15 Dec 2024	181,000	191,892
	BECTON DICKINSON AND CO	3.363% 06 Jun 2024	1,400,000	1,458,158
	BHP BILLITON FIN USA LTD	2.875% 24 Feb 2022	44,000	44,856
	BHP BILLITON FIN USA LTD	5% 30 Sep 2043	430,000	550,703
	BMW US CAPITAL LLC	1.85% 15 Sep 2021	80,000	79,831
	BNP PARIBAS	4.625% 13 Mar 2027	200,000	218,769
	BNP PARIBAS	3.375% 09 Jan 2025	220,000	228,500
	BNP PARIBAS	1% 10 Jan 2030	540,000	635,069
	BNP PARIBAS	1% 01 Mar 2033	630,000	680,497
	BNP PARIBAS	4.4% 14 Aug 2028	730,000	811,230
	BNP PARIBAS	1% 10 Jan 2025	1,520,000	1,646,992
	BOEING CO	3.1% 01 May 2026	100,000	103,212
	BOEING CO	2.7% 01 Feb 2027	120,000	121,669
	BOEING CO	2.8% 01 Mar 2027	130,000	132,108
	BOEING CO	3.75% 01 Feb 2050	180,000	191,433
	BOEING CO	3.2% 01 Mar 2029	460,000	479,744
	BOEING CO	3.25% 01 Feb 2035	670,000	685,720
	BP CAP MARKETS AMERICA	3.119% 04 May 2026	80,000	83,599
	BP CAP MARKETS AMERICA	3.216% 28 Nov 2023	690,000	718,948
	BP CAPITAL MARKETS PLC	3.535% 04 Nov 2024	80,000	85,207
	BP CAPITAL MARKETS PLC	3.506% 17 Mar 2025	800,000	851,801
	BP CAPITAL MARKETS PLC	3.814% 10 Feb 2024	1,180,000	1,260,656
	BPCE SA	5.15% 21 Jul 2024	310,000	340,209
	BRIGHTHOUSE FINANCIAL IN	4.7% 22 Jun 2047	270,000	250,185
	BRISTOL MYERS SQUIBB CO	3.875% 15 Aug 2025	220,000	237,825
	BRISTOL MYERS SQUIBB CO	3.4% 26 Jul 2029	290,000	310,365
	BRISTOL MYERS SQUIBB CO	3.55% 15 Aug 2022	320,000	332,577
	BRISTOL MYERS SQUIBB CO	2.25% 15 Aug 2021	340,000	342,126
	BRISTOL MYERS SQUIBB CO	5% 15 Aug 2045	290,000	372,009
	BRISTOL MYERS SQUIBB CO	2.6% 16 May 2022	390,000	396,497
	BRISTOL MYERS SQUIBB CO	3.2% 15 Jun 2026	550,000	577,840
	BRISTOL MYERS SQUIBB CO	2.9% 26 Jul 2024	710,000	733,145
	BWS033688 IRS USD R V			
	00MFEDL	1% 15 Nov 2026	-	17,341
	BX TRUST	1% 15 Nov 2034	2,000,000	1,993,232
	CAMERON LNG LLC	2.902% 15 Jul 2031	120,000	120,281
	CAMERON LNG LLC	3.302% 15 Jan 2035	390,000	393,896
	CHARLES SCHWAB CORP	3.85% 21 May 2025	480,000	520,164
	CHARTER COMM OPT LLC/CAP	4.2% 15 Mar 2028	30,000	31,982
	CHARTER COMM OPT LLC/CAP	5.375% 01 Apr 2038	120,000	136,925
	CHARTER COMM OPT LLC/CAP	3.579% 23 Jul 2020	410,000	412,613
	CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	1,020,000	1,123,201

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	CHARTER COMM OPT LLC/CAP	3.75% 15 Feb 2028	1,260,000	1,307,013
	CHARTER COMM OPT LLC/CAP	5.05% 30 Mar 2029	1,260,000	1,429,668
	CHEVRON CORP	2.954% 16 May 2026	610,000	637,612
	CHUBB INA HOLDINGS INC	2.3% 03 Nov 2020	180,000	180,638
	CHUBB INA HOLDINGS INC	3.35% 03 May 2026	240,000	255,247
	CIGNA CORP	4.125% 15 Nov 2025	230,000	249,606
	CIGNA CORP	3.4% 17 Sep 2021	300,000	307,098
	CIGNA CORP	4.375% 15 Oct 2028	570,000	631,496
	CIGNA CORP	3.75% 15 Jul 2023	790,000	828,549
	CIMAREX ENERGY CO	4.375% 15 Mar 2029	630,000	668,298
	CIMAREX ENERGY CO	3.9% 15 May 2027	850,000	881,816
	CINTAS CORPORATION NO. 2	2.9% 01 Apr 2022	320,000	326,442
	CINTAS CORPORATION NO. 2	3.7% 01 Apr 2027	330,000	358,017
	CITIGROUP COMMERCIAL MORTGAGE	1% 10 May 2047	0	0
	CITIGROUP INC	5.3% 06 May 2044	47,000	59,964
	CITIGROUP INC	4.75% 18 May 2046	80,000	95,690
	CITIGROUP INC	8.125% 15 Jul 2039	70,000	116,862
	CITIGROUP INC	6.625% 15 Jun 2032	160,000	215,479
	CITIGROUP INC	4.3% 20 Nov 2026	230,000	250,459
	CITIGROUP INC	5.5% 13 Sep 2025	220,000	251,568
	CITIGROUP INC	6.675% 13 Sep 2043	210,000	306,624
	CITIGROUP INC	3.5% 15 May 2023	560,000	582,868
	CITIGROUP INC	4.45% 29 Sep 2027	610,000	672,087
	CITIGROUP INC	4.65% 23 Jul 2048	620,000	775,515
	CITIGROUP INC	4.65% 30 Jul 2045	881,000	1,091,602
	CITIGROUP INC	4.4% 10 Jun 2025	1,030,000	1,119,704
	CITIGROUP INC	1% 23 Apr 2029	2,270,000	2,484,920
	CNOOC FINANCE 2014 ULC	4.25% 30 Apr 2024	580,000	619,703
	CNOOC FINANCE 2015 US	3.5% 05 May 2025	730,000	762,544
	CODELCO INC	3.625% 01 Aug 2027	1,340,000	1,393,225
	COMCAST CORP	6.55% 01 Jul 2039	20,000	28,496
	COMCAST CORP	5.65% 15 Jun 2035	280,000	368,501
	COMCAST CORP	4.25% 15 Jan 2033	410,000	475,224
	COMCAST CORP	4.25% 15 Oct 2030	510,000	583,369
	COMCAST CORP	3.95% 15 Oct 2025	910,000	993,185
	COMCAST CORP	4.15% 15 Oct 2028	2,430,000	2,737,016
	COMISION FEDERAL DE ELEC	4.75% 23 Feb 2027	830,000	875,658
	COMM MORTGAGE TRUST	4.3% 10 Oct 2046	180,000	190,582
	COMM MORTGAGE TRUST	3.62% 10 Jul 2050	390,000	408,933
	COMM MORTGAGE TRUST	3.528% 10 Dec 2047	1,345,396	1,408,917
	COMMONSPIRIT HEALTH	4.35% 01 Nov 2042	150,000	154,070
	CONCHO RESOURCES INC	3.75% 01 Oct 2027	40,000	42,074
	CONCHO RESOURCES INC	4.375% 15 Jan 2025	140,000	144,728
	CONCHO RESOURCES INC	4.3% 15 Aug 2028	780,000	850,515
	CONSTELLATION BRANDS INC	4.75% 15 Nov 2024	450,000	498,868
	CONTINENTAL RESOURCES	3.8% 01 Jun 2024	200,000	206,858
	CONTINENTAL RESOURCES	4.5% 15 Apr 2023	250,000	261,211
	CONTINENTAL RESOURCES	4.375% 15 Jan 2028	490,000	521,056
	CONTL AIRLINES 2001 1	6.703% 15 Dec 2022	63,053	66,675

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	CONTL AIRLINES 2007 1	5.983% 19 Oct 2023	919,037	966,799
	COOPERAT RABOBANK UA/NY	3.125% 26 Apr 2021	760,000	771,975
	COOPERATIEVE RABOBANK			
	UA	4.375% 04 Aug 2025	1,090,000	1,182,903
	COOPERATIEVE RABOBANK			
	UA	4.625% 01 Dec 2023	1,750,000	1,896,862
	CRED SUIS GP FUN LTD	4.875% 15 May 2045	460,000	580,790
	CREDIT SUISSE GROUP AG	1% 11 Sep 2025	300,000	300,858
	CREDIT SUISSE MORTGAGE			
	TRUST	3.953% 15 Sep 2037	160,000	168,540
	CREDIT SUISSE MORTGAGE			
	TRUST	2.76% 05 Apr 2033	1,010,000	1,011,412
	CURRENCY CONTRACT	USD/EUR	-	(6,052)
	CURRENCY CONTRACT	USD/EUR	-	(19,173)
	CURRENCY CONTRACT	USD/EUR	-	(14,188)
	CURRENCY CONTRACT	EUR/USD	-	3,966
	CVS HEALTH CORP	4.78% 25 Mar 2038	90,000	102,318
	CVS HEALTH CORP	3.7% 09 Mar 2023	180,000	187,620
	CVS HEALTH CORP	5.125% 20 Jul 2045	230,000	272,853
	CVS HEALTH CORP	3.875% 20 Jul 2025	286,000	304,620
	CVS HEALTH CORP	4.1% 25 Mar 2025	440,000	472,412
	CVS HEALTH CORP	5.05% 25 Mar 2048	610,000	722,866
	CVS HEALTH CORP	2.75% 01 Dec 2022	920,000	934,943
	CVS HEALTH CORP	4.3% 25 Mar 2028	2,560,000	2,796,650
	DANSKE BANK A/S	1% 20 Sep 2022	460,000	464,078
	DANSKE BANK A/S	5% 12 Jan 2022	1,300,000	1,365,510
	DELL INT LLC / EMC CORP	4.42% 15 Jun 2021	1,310,000	1,348,136
	DELTA AIR LINES 2007 1 A	6.821% 10 Feb 2024	243,105	263,923
	DEUTSCHE TELEKOM INT FIN	2.82% 19 Jan 2022	150,000	152,249
	DEVON ENERGY			
	CORPORATION	4.75% 15 May 2042	20,000	22,438
	DEVON ENERGY			
	CORPORATION	5.6% 15 Jul 2041	450,000	547,251
	DEVON ENERGY			
	CORPORATION	5.85% 15 Dec 2025	582,000	690,170
	DEVON ENERGY			
	CORPORATION	5% 15 Jun 2045	760,000	882,112
	DIAGEO CAPITAL PLC	4.828% 15 Jul 2020	1,540,000	1,563,333
	DP WORLD PLC	5.625% 25 Sep 2048	1,320,000	1,524,072
	DUKE ENERGY CAROLINAS	5.3% 15 Feb 2040	1,220,000	1,580,204
	EATON CORP	4.15% 02 Nov 2042	590,000	660,219
	EATON CORP	2.75% 02 Nov 2022	730,000	744,894
	ECOPETROL SA	5.875% 28 May 2045	2,550,000	3,005,813
	EL PASO NATURAL GAS	8.375% 15 Jun 2032	760,000	1,062,340
	ENERGY TRANSFER			
	OPERATNG	6.25% 15 Apr 2049	40,000	48,272
	ENERGY TRANSFER			
	OPERATNG	4.95% 15 Jun 2028	90,000	98,623
	ENERGY TRANSFER OPERATNG	5.25% 15 Apr 2029	190,000	213,505
	ENRGY TRANS PT/REG FIN	4.5% 01 Nov 2023	80,000	84,764

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	ENRGY TRANS PT/REG FIN	5.875% 01 Mar 2022	600,000	636,854
	ENTERPRISE PRODUCTS OPER	4.8% 01 Feb 2049	40,000	46,990
	ENTERPRISE PRODUCTS OPER	4.85% 15 Mar 2044	70,000	80,996
	ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	60,000	87,050
	ENTERPRISE PRODUCTS OPER	3.9% 15 Feb 2024	90,000	95,506
	ENTERPRISE PRODUCTS OPER	4.2% 31 Jan 2050	160,000	171,749
	ENTERPRISE PRODUCTS OPER	4.15% 16 Oct 2028	1,120,000	1,239,772
	EOG RESOURCES INC	4.15% 15 Jan 2026	280,000	307,792
	EQUATE PETROCHEMICAL BV	4.25% 03 Nov 2026	860,000	919,118
	EURO BUND FUTURE MAR20	XEUR 20200306	(12,600,000)	323,886
	EURO CURRENCY	FOREIGN CURRENCY	1,198,953	1,345,824
	EURO-BUXL 30Y BND MAR20	XEUR 20200306	(2,200,000)	165,456
	EVERBANK MORTGAGE LOAN TRUST	1% 25 Feb 2048	4,702,395	4,758,090
	EXPORT IMPORT BK INDIA	3.375% 05 Aug 2026	780,000	792,748
	EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	200,000	234,811
	EXXON MOBIL CORPORATION	2.44% 16 Aug 2029	350,000	353,408
	EXXON MOBIL CORPORATION	3.043% 01 Mar 2026	1,100,000	1,154,070
	FANNIE MAE	0.01% 25 Mar 2042	22,535	20,541
	FANNIE MAE	3% 25 Apr 2032	574,297	29,363
	FANNIE MAE	1% 25 Aug 2044	595,090	34,556
	FANNIE MAE	0.01% 25 Mar 2042	45,071	41,085
	FANNIE MAE	1% 25 Dec 2042	270,628	51,982
	FANNIE MAE	1% 25 Mar 2042	518,316	72,055
	FANNIE MAE	1% 25 Nov 2047	475,010	77,381
	FANNIE MAE	1% 25 Apr 2042	520,109	87,453
	FANNIE MAE	1% 25 Sep 2041	707,666	92,518
	FANNIE MAE	1% 25 Sep 2046	595,554	101,947
	FANNIE MAE	1% 25 Jun 2043	621,550	129,096
	FANNIE MAE	1% 25 May 2034	152,741	152,504
	FANNIE MAE	6.5% 25 Jun 2039	150,671	162,610
	FANNIE MAE	1% 25 Apr 2040	1,370,168	166,113
	FANNIE MAE	3% 25 Sep 2032	2,422,235	204,895
	FANNIE MAE	1% 25 Oct 2057	1,908,668	383,335
	FANNIE MAE	6% 25 May 2042	410,911	468,389
	FANNIE MAE	7% 25 May 2042	558,427	668,512
	FANNIE MAE	6.625% 15 Nov 2030	5,460,000	7,783,571
	FANNIEMAE ACES	1% 25 Feb 2043	89,232	93,743
	FANNIEMAE ACES	1% 25 Nov 2022	12,503,950	97,607
	FANNIEMAE ACES	1% 25 Apr 2028	100,000	104,907
	FANNIEMAE ACES	1% 25 Dec 2024	10,051,772	200,446
	FANNIEMAE ACES	1% 25 Jan 2025	47,395,553	281,629
	FANNIEMAE ACES	1% 25 Oct 2024	21,131,901	287,415
	FANNIEMAE ACES	2.944% 25 Jul 2039	342,654	343,930
	FANNIEMAE ACES	3.61% 25 Feb 2031	350,000	380,317
	FANNIEMAE ACES	1% 25 Oct 2031	499,982	502,298
	FANNIEMAE ACES	3.273% 25 Jan 2029	660,000	699,076
	FANNIEMAE ACES	1% 25 Sep 2028	1,160,000	1,254,342
	FANNIEMAE GRANTOR TRUST	2.898% 25 Jun 2027	199,611	204,800
	FANNIEMAE STRIP	1% 25 Jan 2039	7,060	1,136

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	FANNIEMAE STRIP	5% 25 Jan 2038	10,806	1,591
	FANNIEMAE STRIP	1% 25 Jan 2039	13,701	2,126
	FANNIEMAE STRIP	5% 25 Jan 2039	19,025	2,888
	FANNIEMAE STRIP	6% 25 Jan 2038	127,045	27,027
	FANNIEMAE STRIP	3% 25 Apr 2027	753,261	50,853
	FANNIEMAE STRIP	6% 25 Jul 2038	248,556	50,862
	FANNIEMAE STRIP	3% 25 Nov 2026	1,005,044	64,663
	FANNIEMAE STRIP	3.5% 25 Nov 2041	647,566	110,038
	FED FUND 30DAY FEB20	XCBT 20200228	(108,758,700)	(10,876)
	FED HM LN PC POOL A39586	5.5% 01 Nov 2035	114,448	128,651
	FED HM LN PC POOL A74793	5% 01 Mar 2038	1,326,160	1,462,294
	FED HM LN PC POOL C00860	7% 01 Sep 2029	1,339	1,501
	FED HM LN PC POOL C91981	3% 01 Feb 2038	251,390	256,972
	FED HM LN PC POOL C91987	3% 01 Apr 2038	246,207	251,867
	FED HM LN PC POOL G01737	5% 01 Dec 2034	6,479	7,149
	FED HM LN PC POOL G06172	5.5% 01 Dec 2038	218,358	245,163
	FED HM LN PC POOL G06669	6.5% 01 Sep 2039	103,990	118,533
	FED HM LN PC POOL G06875	5.5% 01 Dec 2038	436,120	490,941
	FED HM LN PC POOL G07117	6% 01 Oct 2036	671,096	769,806
	FED HM LN PC POOL G07335	7% 01 Mar 2039	65,386	74,989
	FED HM LN PC POOL G08747	3% 01 Feb 2047	937,237	960,491
	FED HM LN PC POOL G08778	3% 01 Sep 2047	265,563	271,396
	FED HM LN PC POOL G08793	4% 01 Dec 2047	74,820	78,650
	FED HM LN PC POOL G08830	3.5% 01 Aug 2048	76,817	79,036
	FED HM LN PC POOL G08835	3.5% 01 Sep 2048	387,647	399,622
	FED HM LN PC POOL G08838	5% 01 Sep 2048	0	0
	FED HM LN PC POOL G08861	3.5% 01 Feb 2049	217,327	223,632
	FED HM LN PC POOL G08865	3.5% 01 Mar 2049	219,113	225,456
	FED HM LN PC POOL G14492	4% 01 Oct 2025	70,779	73,860
	FED HM LN PC POOL G60397	4% 01 Dec 2045	503,676	534,028
	FED HM LN PC POOL G61587	3% 01 Apr 2047	690,267	707,162
	FED HM LN PC POOL G61637	3% 01 Sep 2047	1,294,708	1,328,379
	FED HM LN PC POOL G61739	3% 01 Sep 2048	981,630	1,011,099
	FED HM LN PC POOL Q12752	3.5% 01 Nov 2042	38,067	40,197
	FED HM LN PC POOL Q18473	4% 01 May 2043	45,936	50,101
	FED HM LN PC POOL Q19131	4% 01 Jun 2043	59,644	65,052
	FED HM LN PC POOL Q19134	4% 01 Jun 2043	66,161	70,929
	FED HM LN PC POOL Q19135	4% 01 Jun 2043	44,920	48,634
	FED HM LN PC POOL Q19236	4% 01 Jun 2043	45,565	48,848
	FED HM LN PC POOL Q19254	4% 01 Jun 2043	45,879	49,672
	FED HM LN PC POOL Q19611	4% 01 Jul 2043	276,927	302,037
	FED HM LN PC POOL Q19615	4% 01 Jul 2043	368,250	398,694
	FED HM LN PC POOL Q37878	4% 01 Dec 2045	1,708,199	1,811,157
	FED HM LN PC POOL Q41209	3.5% 01 Jun 2046	66,557	70,164
	FED HM LN PC POOL Q52046	3.5% 01 Nov 2047	243,956	253,434
	FED HM LN PC POOL Q52848	3% 01 Dec 2047	237,446	242,143
	FED HM LN PC POOL Q53534	3% 01 Jan 2048	96,719	98,578
	FED HM LN PC POOL Q55484	3.5% 01 Apr 2048	88,536	91,884
	FED HM LN PC POOL Q56691	3% 01 May 2048	559,097	569,192
	FED HM LN PC POOL Q57142	4% 01 Jul 2048	873,903	910,072

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	FED HM LN PC POOL Q57230	4% 01 Jul 2048	2,155,739	2,246,550
	FED HM LN PC POOL Q59799	5% 01 Nov 2048	275,730	295,119
	FED HM LN PC POOL Q62300	3% 01 Mar 2049	3,448,760	3,507,397
	FED HM LN PC POOL QA1033	3% 01 Jul 2049	6,057,823	6,153,194
	FED HM LN PC POOL QA1627	3% 01 Aug 2049	95,756	97,321
	FED HM LN PC POOL QA2090	3% 01 Aug 2049	197,376	200,960
	FED HM LN PC POOL QA2427	3% 01 Sep 2049	197,123	200,972
	FED HM LN PC POOL QA2593	3% 01 Sep 2049	98,834	100,860
	FED HM LN PC POOL QA5120	3.5% 01 Nov 2049	500,000	515,832
	FED HM LN PC POOL QA5768	3% 01 Jan 2050	100,000	101,876
	FED HM LN PC POOL QA5770	3% 01 Jan 2050	100,000	102,577
	FED HM LN PC POOL QA5771	3% 01 Jan 2050	200,000	204,982
	FED HM LN PC POOL RA1103	3% 01 Jul 2049	388,429	396,749
	FED HM LN PC POOL RA1224	3% 01 Aug 2049	3,096,077	3,144,550
	FED HM LN PC POOL RA1293	3% 01 Sep 2049	880,919	906,860
	FED HM LN PC POOL RA1340	3% 01 Sep 2049	886,699	904,869
	FED HM LN PC POOL RA1341	3% 01 Sep 2049	296,149	302,949
	FED HM LN PC POOL RA1343	3% 01 Sep 2049	296,398	302,472
	FED HM LN PC POOL RA1344	3% 01 Sep 2049	281,735	287,230
	FED HM LN PC POOL RA1352	3% 01 Sep 2049	1,476,226	1,500,322
	FED HM LN PC POOL RA1355	3% 01 Sep 2049	1,273,850	1,294,642
	FED HM LN PC POOL RA1371	3.5% 01 Sep 2049	98,097	102,105
	FED HM LN PC POOL RA1460	3% 01 Oct 2049	890,664	908,915
	FED HM LN PC POOL RA1461	3% 01 Oct 2049	579,865	590,768
	FED HM LN PC POOL RA1493	3% 01 Oct 2049	693,737	709,667
	FED HM LN PC POOL RA1981	3% 01 Jan 2050	800,000	816,394
	FED HM LN PC POOL SB0094	3% 01 Jun 2033	481,439	495,792
	FED HM LN PC POOL SD8026	4% 01 Nov 2049	4,126,196	4,300,598
	FED HM LN PC POOL SD8029	2.5% 01 Dec 2049	1,899,810	1,878,880
	FED HM LN PC POOL U90245	3.5% 01 Oct 2042	158,645	166,930
	FED HM LN PC POOL U90316	4% 01 Oct 2042	168,661	179,618
	FED HM LN PC POOL U91254	4% 01 Apr 2043	569,140	606,561
	FED HM LN PC POOL U92272	4.5% 01 Dec 2043	169,060	182,530
	FED HM LN PC POOL U95137	4% 01 Aug 2043	298,504	318,043
	FED HM LN PC POOL U99045	3.5% 01 Mar 2043	196,600	206,802
	FED HM LN PC POOL U99084	4.5% 01 Feb 2044	1,544,688	1,667,685
	FED HM LN PC POOL U99091	4.5% 01 Mar 2044	440,831	475,871
	FED HM LN PC POOL U99114	3.5% 01 Feb 2044	54,695	57,534
	FED HM LN PC POOL U99124	3.5% 01 Mar 2045	1,852,752	1,948,728
	FED HM LN PC POOL V85283	3.5% 01 Mar 2049	904,161	941,678
	FED HM LN PC POOL ZS4727	4% 01 Jul 2047	1,677,328	1,764,181
	FED HM LN PC POOL ZS4755	3.5% 01 Feb 2048	159,527	165,949
	FED HM LN PC POOL ZS4790	4% 01 Sep 2048	2,788,013	2,903,656
	FED HM LN PC POOL ZS4791	4.5% 01 Sep 2048	2,194,347	2,312,274
	FED HM LN PC POOL ZS7932	3% 01 Dec 2032	837,074	863,016
	FED HM LN PC POOL ZS8701	3.5% 01 Jun 2033	0	0
	FED HM LN PC POOL ZT0711	3.5% 01 Oct 2048	6,127,128	6,305,824
	FED HM LN PC POOL ZT1596	5% 01 Jan 2049	1,233,366	1,317,407
	FED HM LN PC POOL ZT1867	3% 01 Apr 2049	424,162	430,710
	FED HM LN PC POOL ZT1952	4% 01 May 2049	3,530,584	3,667,976

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			Shares/ Par Value	
	FEDERAL HOME LOAN BANK	2.125% 11 Feb 2020	340,000	340,179
	FEDERAL HOME LOAN BANK	1% 07 Oct 2020	1,890,000	1,889,373
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Apr 2020	92,384	1
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 May 2026	1,099,564	59,196
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jun 2029	999,723	70,945
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Sep 2029	1,089,703	79,106
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Oct 2029	1,199,837	83,080
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Mar 2029	1,888,793	87,202
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jun 2029	1,398,383	103,318
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jul 2026	1,999,843	142,743
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 May 2029	1,998,236	150,822
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Dec 2027	8,312,583	221,042
	FHLMC MULTIFAMILY STRUCTURED P	3.505% 25 Mar 2029	320,000	346,223
	FIRSTENERGY CORP	3.9% 15 Jul 2027	890,000	952,010
	FIRSTENERGY CORP	4.25% 15 Mar 2023	950,000	1,001,598
	FIRSTENERGY CORP	7.375% 15 Nov 2031	2,010,000	2,838,329
	FLAGSTAR MORTGAGE TRUST	1% 25 Apr 2048	2,301,781	2,347,457
	FNMA POOL 254793	5% 01 Jul 2033	81,262	89,536
	FNMA POOL 313046	1% 01 Aug 2026	3,028	3,301
	FNMA POOL 555743	1% 01 Sep 2033	100,905	111,197
	FNMA POOL 725162	1% 01 Feb 2034	10,561	11,914
	FNMA POOL 745000	1% 01 Oct 2035	24,124	27,624
	FNMA POOL 880622	5.5% 01 Apr 2036	335,190	376,233
	FNMA POOL 888560	1% 01 Nov 2035	126,740	145,230
	FNMA POOL 889117	1% 01 Oct 2035	295,822	326,043
	FNMA POOL 890248	1% 01 Aug 2037	256,691	294,225
	FNMA POOL 890604	1% 01 Oct 2044	1,068,842	1,163,968
	FNMA POOL 890876	1% 01 Feb 2049	180,888	189,960
	FNMA POOL 892570	6.5% 01 Jul 2036	74,248	82,411
	FNMA POOL 894044	6.5% 01 Oct 2036	54,873	60,906
	FNMA POOL 898835	6.5% 01 Nov 2036	85,994	95,448
	FNMA POOL 904000	6% 01 Jan 2037	66,564	74,087
	FNMA POOL 918357	6% 01 May 2037	348,680	396,629
	FNMA POOL 922285	6.5% 01 Dec 2036	17,771	19,725
	FNMA POOL 924874	7% 01 Oct 2037	648	722
	FNMA POOL 928938	7% 01 Dec 2037	3,236	3,825
	FNMA POOL 934648	7% 01 Nov 2038	4,359	5,214
	FNMA POOL 942478	6% 01 Aug 2037	111,675	125,236
	FNMA POOL 946585	6.5% 01 Sep 2037	74,041	82,181

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	FNMA POOL 948696	6% 01 Aug 2037	60,239	66,592
	FNMA POOL 950189	6.5% 01 Sep 2037	119,895	133,076
	FNMA POOL 974963	4.5% 01 Apr 2038	183,794	199,444
	FNMA POOL 984867	5% 01 Jun 2038	66,973	72,485
	FNMA POOL 985626	6% 01 Apr 2033	65,662	75,237
	FNMA POOL 995072	1% 01 Aug 2038	159,792	179,494
	FNMA POOL AA5781	5% 01 Apr 2039	63,113	69,437
	FNMA POOL AA7717	4.5% 01 Jul 2039	111,576	117,387
	FNMA POOL AB0133	5% 01 Jan 2039	574,016	635,461
	FNMA POOL AB6201	3% 01 Sep 2042	677,485	699,123
	FNMA POOL AB9594	4% 01 Jun 2043	47,258	51,131
	FNMA POOL AB9597	4% 01 Jun 2043	38,503	40,823
	FNMA POOL AB9683	4% 01 Jun 2043	475,255	508,119
	FNMA POOL AC4700	5% 01 Oct 2039	49,451	52,843
	FNMA POOL AD0217	1% 01 Aug 2037	14,288	16,376
	FNMA POOL AE0758	1% 01 Feb 2039	399,367	458,384
	FNMA POOL AH0057	4.5% 01 Feb 2041	20,065	21,843
	FNMA POOL AH9406	4.5% 01 Apr 2041	131,248	142,515
	FNMA POOL AJ5905	4.5% 01 Nov 2041	30,005	32,489
	FNMA POOL AK8441	4% 01 Apr 2042	106,450	112,044
	FNMA POOL AL0069	1% 01 Nov 2040	215,315	237,478
	FNMA POOL AL0814	1% 01 Jun 2040	320,639	366,636
	FNMA POOL AL1176	1% 01 Oct 2039	185,263	210,236
	FNMA POOL AL2491	1% 01 Sep 2039	318,116	366,764
	FNMA POOL AL3026	1% 01 Dec 2042	173,214	182,584
	FNMA POOL AL3508	1% 01 Apr 2043	144,290	156,118
	FNMA POOL AL3519	1% 01 Nov 2041	14,340	15,564
	FNMA POOL AL4741	1% 01 Jan 2044	232,504	250,904
	FNMA POOL AL5110	1% 01 Mar 2044	277,910	299,205
	FNMA POOL AL9397	1% 01 Oct 2046	450,005	460,899
	FNMA POOL AM8674	2.81% 01 Apr 2025	80,000	82,250
	FNMA POOL AN8048	3.08% 01 Jan 2028	100,000	104,821
	FNMA POOL AO2711	4% 01 May 2042	85,072	91,281
	FNMA POOL AO4170	4% 01 Jun 2042	56,414	60,417
	FNMA POOL AO6086	4% 01 Jun 2042	31,523	33,762
	FNMA POOL AO6908	4% 01 Jun 2042	33,565	35,898
	FNMA POOL AO7501	4% 01 Jun 2042	49,520	53,029
	FNMA POOL AO9859	4% 01 Jul 2042	30,544	32,148
	FNMA POOL AP0692	4% 01 Jul 2042	53,182	56,282
	FNMA POOL AP2530	4% 01 Aug 2042	64,861	69,502
	FNMA POOL AP2958	4% 01 Aug 2042	61,047	65,383
	FNMA POOL AP4532	4% 01 Sep 2042	63,384	67,887
	FNMA POOL AP4781	3% 01 Sep 2042	306,282	316,063
	FNMA POOL AP4903	4% 01 Sep 2042	84,845	90,916
	FNMA POOL AP7399	4% 01 Sep 2042	191,960	205,597
	FNMA POOL AP9229	4% 01 Oct 2042	60,487	64,784
	FNMA POOL AP9766	4% 01 Oct 2042	699,435	740,976
	FNMA POOL AP9862	4% 01 Oct 2042	33,909	36,235
	FNMA POOL AQ0100	4% 01 Oct 2042	57,118	61,176
	FNMA POOL AQ1641	4% 01 Oct 2042	51,604	55,323

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	FNMA POOL AQ3599	4% 01 Nov 2042	53,137	56,911
	FNMA POOL AQ4078	4% 01 Jun 2043	181,373	196,236
	FNMA POOL AQ4080	4% 01 Jun 2043	204,531	218,902
	FNMA POOL AQ4555	4% 01 Dec 2042	374,635	400,787
	FNMA POOL AQ4573	4% 01 Dec 2042	76,480	82,765
	FNMA POOL AQ5137	4% 01 Nov 2042	28,984	31,043
	FNMA POOL AQ6744	4% 01 Nov 2042	29,828	31,662
	FNMA POOL AQ7003	4% 01 Dec 2042	148,145	158,782
	FNMA POOL AQ7048	4% 01 Dec 2042	42,518	45,988
	FNMA POOL AQ7082	4% 01 Jan 2043	223,997	239,909
	FNMA POOL AQ7661	4% 01 Dec 2042	57,754	60,147
	FNMA POOL AS0070	4% 01 Aug 2043	239,356	254,746
	FNMA POOL AS4271	4.5% 01 Jan 2045	98,254	109,537
	FNMA POOL AS6328	3.5% 01 Dec 2045	504,989	526,162
	FNMA POOL AS6340	3.5% 01 Dec 2045	65,451	68,956
	FNMA POOL AS6541	3.5% 01 Jan 2046	64,733	68,488
	FNMA POOL AS6562	3.5% 01 Jan 2046	63,764	67,176
	FNMA POOL AS7738	3% 01 Aug 2046	826,759	847,794
	FNMA POOL AS7844	3% 01 Sep 2046	359,822	368,532
	FNMA POOL AS8269	3% 01 Nov 2046	5,286,453	5,414,425
	FNMA POOL AS8359	3% 01 Nov 2046	1,704,089	1,744,531
	FNMA POOL AT3870	4% 01 Jun 2043	47,241	51,114
	FNMA POOL AT3874	4% 01 Jun 2043	80,575	86,237
	FNMA POOL AT4281	4% 01 Jun 2043	48,580	52,054
	FNMA POOL AT6546	4% 01 Jun 2043	54,578	59,489
	FNMA POOL AT6549	4% 01 Jun 2043	85,788	92,821
	FNMA POOL AT7208	4% 01 Jun 2043	44,329	47,963
	FNMA POOL AT7698	4% 01 Jun 2043	138,927	149,567
	FNMA POOL AT8394	4% 01 Jun 2043	356,940	386,201
	FNMA POOL AT9627	4% 01 Jul 2043	53,701	57,475
	FNMA POOL AT9637	4% 01 Jul 2043	773,492	827,850
	FNMA POOL AT9653	4% 01 Jul 2043	535,045	578,906
	FNMA POOL AT9657	4% 01 Jul 2043	393,684	420,786
	FNMA POOL AT9839	4% 01 Jun 2043	51,855	56,106
	FNMA POOL AU6939	4.5% 01 Oct 2043	54,529	59,161
	FNMA POOL AV4892	4.5% 01 Dec 2043	17,912	19,264
	FNMA POOL AV6366	4.5% 01 Jan 2044	164,045	176,527
	FNMA POOL AV7116	4.5% 01 Mar 2044	65,258	70,465
	FNMA POOL AX7953	3% 01 Feb 2045	174,079	178,545
	FNMA POOL AX9603	3% 01 Mar 2045	291,519	298,801
	FNMA POOL BC0884	3% 01 May 2046	662,436	679,289
	FNMA POOL BC1509	3% 01 Aug 2046	291,152	298,113
	FNMA POOL BC2817	3% 01 Sep 2046	645,994	662,909
	FNMA POOL BD3314	3% 01 Oct 2046	0	0
	FNMA POOL BD8104	3% 01 Oct 2046	515,742	530,936
	FNMA POOL BE2981	3% 01 Feb 2032	3,495,902	3,604,307
	FNMA POOL BF0104	4% 01 Feb 2056	139,196	149,193
	FNMA POOL BF0141	5.5% 01 Sep 2056	1,155,700	1,261,508
	FNMA POOL BF0145	3.5% 01 Mar 2057	3,651,203	3,841,835
	FNMA POOL BF0148	4.5% 01 Apr 2056	482,448	523,267

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	FNMA POOL BF0183	4% 01 Jan 2057	73,479	78,756
	FNMA POOL BF0222	4.5% 01 Sep 2057	1,183,378	1,283,197
	FNMA POOL BH2623	4% 01 Aug 2047	4,802,512	5,054,326
	FNMA POOL BH4101	3.5% 01 Oct 2047	5,776,068	5,996,646
	FNMA POOL BJ2544	3% 01 Dec 2037	243,508	249,958
	FNMA POOL BJ8078	3.5% 01 Mar 2048	82,028	86,243
	FNMA POOL BL0405	3.64% 01 Nov 2028	300,000	323,796
	FNMA POOL BL2040	3.19% 01 May 2029	99,088	104,583
	FNMA POOL BL2201	3.35% 01 May 2029	70,000	74,641
	FNMA POOL BL2225	3.3% 01 Apr 2029	100,000	106,272
	FNMA POOL BL2431	3.31% 01 May 2031	100,000	106,576
	FNMA POOL BL2454	3.16% 01 May 2029	198,556	209,239
	FNMA POOL BL2457	3.26% 01 May 2029	140,000	148,694
	FNMA POOL BL2465	3.24% 01 May 2029	370,000	392,692
	FNMA POOL BL3152	2.84% 01 Aug 2031	100,000	102,524
	FNMA POOL BL3413	2.87% 01 Jul 2031	100,000	102,819
	FNMA POOL BL3540	2.79% 01 Aug 2029	400,000	412,382
	FNMA POOL BL3550	2.98% 01 Aug 2031	100,000	103,399
	FNMA POOL BL3561	2.74% 01 Aug 2029	200,000	205,315
	FNMA POOL BL3648	2.85% 01 Aug 2031	310,000	318,115
	FNMA POOL BL3729	2.765% 01 Aug 2031	200,000	203,554
	FNMA POOL BL3733	2.81% 01 Aug 2031	400,000	408,858
	FNMA POOL BL3771	2.77% 01 Aug 2031	400,000	407,309
	FNMA POOL BL3774	2.765% 01 Aug 2031	100,000	101,777
	FNMA POOL BL3775	2.765% 01 Aug 2031	200,000	203,554
	FNMA POOL BL3776	2.765% 01 Aug 2031	100,000	101,777
	FNMA POOL BL3994	2.67% 01 Sep 2031	100,000	101,336
	FNMA POOL BM3473	1% 01 Nov 2047	546,636	576,711
	FNMA POOL BM3724	1% 01 Mar 2048	1,633,856	1,716,237
	FNMA POOL BM4579	1% 01 Apr 2047	2,965,337	3,040,629
	FNMA POOL BM4733	1% 01 Jul 2032	81,449	84,867
	FNMA POOL BM4750	1% 01 Feb 2045	89,284	94,097
	FNMA POOL BM4751	1% 01 Mar 2043	1,260,457	1,329,950
	FNMA POOL BM4897	1% 01 Dec 2046	1,653,303	1,742,418
	FNMA POOL BM5024	1% 01 Nov 2048	1,851,883	1,887,688
	FNMA POOL BN0341	5% 01 Dec 2048	916,343	978,744
	FNMA POOL BN5424	3.5% 01 Apr 2049	1,474,300	1,522,259
	FNMA POOL BN6683	3.5% 01 Jun 2049	1,108,242	1,139,889
	FNMA POOL BN7652	3% 01 Jul 2049	2,532,137	2,593,335
	FNMA POOL BN9558	3% 01 Jul 2049	371,241	377,164
	FNMA POOL BO0955	3.5% 01 Jun 2049	194,898	201,174
	FNMA POOL BO0968	4% 01 Jun 2049	97,887	102,034
	FNMA POOL BO2252	3.5% 01 Oct 2049	991,542	1,034,367
	FNMA POOL BO2256	3% 01 Oct 2049	1,388,501	1,416,954
	FNMA POOL BO2822	3% 01 Oct 2049	99,522	101,085
	FNMA POOL BO2864	3% 01 Oct 2049	495,189	502,966
	FNMA POOL BO3074	3% 01 Aug 2049	93,992	95,466
	FNMA POOL BO3106	3% 01 Oct 2049	195,753	199,455
	FNMA POOL BO8893	3% 01 Jan 2050	100,000	102,491
	FNMA POOL BO9217	3% 01 Dec 2049	600,000	609,423

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	FNMA POOL CA0679	3% 01 Nov 2047	0	0
	FNMA POOL CA0907	3.5% 01 Dec 2047	168,351	176,662
	FNMA POOL CA1189	3.5% 01 Feb 2048	415,208	430,933
	FNMA POOL CA2652	5% 01 Nov 2048	1,652,806	1,766,669
	FNMA POOL CA2855	4.5% 01 Dec 2048	713,496	752,938
	FNMA POOL CA3471	3.5% 01 May 2049	1,209,948	1,259,020
	FNMA POOL CA3478	3.5% 01 May 2049	908,062	937,302
	FNMA POOL CA3657	3.5% 01 Jun 2049	1,642,689	1,709,811
	FNMA POOL CA3809	3% 01 Jul 2049	290,171	296,818
	FNMA POOL CA3860	3.5% 01 Jul 2049	3,106,015	3,246,265
	FNMA POOL CA3876	3.5% 01 Jul 2049	870,352	896,998
	FNMA POOL CA3955	3.5% 01 Aug 2049	4,152,084	4,284,295
	FNMA POOL CA4017	3% 01 Aug 2049	787,659	800,526
	FNMA POOL CA4078	3% 01 Sep 2049	197,488	200,589
	FNMA POOL CA4110	3% 01 Sep 2049	1,282,025	1,311,463
	FNMA POOL CA4121	3% 01 Sep 2049	1,374,122	1,402,281
	FNMA POOL CA4133	3% 01 Sep 2049	590,228	605,785
	FNMA POOL CA4134	3% 01 Sep 2049	985,721	1,005,920
	FNMA POOL FM1035	1% 01 May 2034	91,389	96,511
	FNMA POOL FM1341	1% 01 Aug 2049	194,195	197,592
	FNMA POOL FM1503	3% 01 Sep 2049	296,755	302,517
	FNMA POOL FM1578	1% 01 Sep 2034	2,026,988	2,115,186
	FNMA POOL FM1579	1% 01 Oct 2034	1,435,609	1,495,743
	FNMA POOL FM1637	1% 01 May 2049	1,220,456	1,309,178
	FNMA POOL FM1867	1% 01 Nov 2049	2,875,614	2,920,773
	FNMA POOL FM1962	1% 01 Nov 2049	599,156	621,432
	FNMA POOL FM2075	1% 01 Dec 2049	2,400,000	2,455,109
	FNMA POOL FM2091	1% 01 Dec 2049	400,000	418,014
	FNMA POOL MA0706	4.5% 01 Apr 2031	170,260	182,956
	FNMA POOL MA0734	4.5% 01 May 2031	573,903	616,709
	FNMA POOL MA0776	4.5% 01 Jun 2031	199,686	214,616
	FNMA POOL MA0913	4.5% 01 Nov 2031	248,257	266,687
	FNMA POOL MA0939	4.5% 01 Dec 2031	298,793	321,123
	FNMA POOL MA0968	4.5% 01 Dec 2031	47,140	50,624
	FNMA POOL MA1177	3.5% 01 Sep 2042	89,499	94,080
	FNMA POOL MA1213	3.5% 01 Oct 2042	46,266	48,631
	FNMA POOL MA1221	4.5% 01 Sep 2042	35,733	38,543
	FNMA POOL MA1253	4% 01 Nov 2042	42,773	45,534
	FNMA POOL MA1547	4% 01 Aug 2043	271,472	289,085
	FNMA POOL MA1591	4.5% 01 Sep 2043	506,092	546,264
	FNMA POOL MA1629	4.5% 01 Oct 2043	458,659	494,800
	FNMA POOL MA1664	4.5% 01 Nov 2043	314,935	339,854
	FNMA POOL MA1711	4.5% 01 Dec 2043	399,491	431,178
	FNMA POOL MA2542	3% 01 Feb 2046	259,915	266,180
	FNMA POOL MA2806	3% 01 Nov 2046	7,900,290	8,091,301
	FNMA POOL MA3008	4.5% 01 May 2047	3,752,339	3,972,061
	FNMA POOL MA3060	3% 01 Jul 2032	199,998	205,278
	FNMA POOL MA3179	3% 01 Nov 2047	0	0
	FNMA POOL MA3501	5% 01 Oct 2048	527,931	564,126
	FNMA POOL MA3804	4% 01 Oct 2049	589,197	615,173

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	FNMA POOL MA3870	2.5% 01 Dec 2049	1,999,802	1,977,770
	FNMA POOL MA3905	3% 01 Jan 2050	800,000	811,457
	FNMA TBA 30 YR 3	3% 14 Jan 2050	700,000	709,953
	FNMA TBA 30 YR 3.5	3.5% 14 Jan 2050	500,000	514,355
	FORD CREDIT FLOORPLAN MASTER O	4.06% 15 Nov 2030	780,000	849,485
	FORD MOTOR COMPANY	4.75% 15 Jan 2043	100,000	88,877
	FORD MOTOR CREDIT CO LLC	5.875% 02 Aug 2021	200,000	209,385
	FORD MOTOR CREDIT CO LLC	2.459% 27 Mar 2020	380,000	380,117
	FORD MOTOR CREDIT CO LLC	3.2% 15 Jan 2021	610,000	613,412
	FOX CORP	5.576% 25 Jan 2049	130,000	165,619
	FOX CORP	4.03% 25 Jan 2024	270,000	287,728
	FOX CORP	4.709% 25 Jan 2029	310,000	353,519
	FOX CORP	5.476% 25 Jan 2039	330,000	403,786
	FREDDIE MAC	1% 15 Jan 2040	319,206	51,796
	FREDDIE MAC	1% 15 Dec 2041	758,547	159,797
	FREDDIE MAC	1% 10 Sep 2020	1,140,000	1,139,680
	FREDDIE MAC REFERENCE REMIC	6% 15 May 2036	584,181	669,910
	FREMF MORTGAGE TRUST	0.2% 25 May 2045	22,718,609	89,727
	GE CAPITAL INTL FUNDING	2.342% 15 Nov 2020	2,820,000	2,822,276
	GENERAL ELECTRIC CO	3.15% 07 Sep 2022	20,000	20,423
	GENERAL ELECTRIC CO	6.75% 15 Mar 2032	110,000	141,318
	GENERAL ELECTRIC CO	5.3% 11 Feb 2021	232,000	239,361
	GENERAL ELECTRIC CO	4.375% 16 Sep 2020	373,000	378,781
	GENERAL ELECTRIC CO	4.625% 07 Jan 2021	393,000	401,932
	GENERAL ELECTRIC CO	6.875% 10 Jan 2039	1,527,000	2,040,901
	GENERAL MOTORS CO	5.15% 01 Apr 2038	90,000	92,069
	GENERAL MOTORS CO	6.25% 02 Oct 2043	130,000	146,060
	GENERAL MOTORS FINL CO	4.35% 17 Jan 2027	100,000	105,128
	GENERAL MOTORS FINL CO	3.45% 10 Apr 2022	140,000	143,183
	GENERAL MOTORS FINL CO	4.25% 15 May 2023	170,000	179,054
	GENERAL MOTORS FINL CO	4.375% 25 Sep 2021	190,000	196,874
	GILEAD SCIENCES INC	2.55% 01 Sep 2020	110,000	110,469
	GILEAD SCIENCES INC	3.65% 01 Mar 2026	290,000	312,328
	GILEAD SCIENCES INC	4.75% 01 Mar 2046	300,000	360,761
	GILEAD SCIENCES INC	3.7% 01 Apr 2024	650,000	689,343
	GLAXOSMITHKLINE CAPITAL	2.85% 08 May 2022	30,000	30,661
	GLENCORE FUNDING LLC	4.125% 30 May 2023	30,000	31,263
	GLENCORE FUNDING LLC	3.875% 27 Oct 2027	50,000	51,639
	GLENCORE FUNDING LLC	2.875% 16 Apr 2020	110,000	110,146
	GLENCORE FUNDING LLC	4.125% 12 Mar 2024	900,000	942,657
	GLENCORE FUNDING LLC	4% 27 Mar 2027	1,580,000	1,642,252
	GMRF MORTGAGE ACQUISITION CO.,	1% 25 Jul 2056	973,230	977,090
	GNMA II POOL 003474	6% 20 Nov 2033	16,364	18,674
	GNMA II POOL 004006	6% 20 Jul 2037	97,340	111,036
	GNMA II POOL 004040	6.5% 20 Oct 2037	263,619	301,642
	GNMA II POOL 004245	6% 20 Sep 2038	515,813	589,111
	GNMA II POOL 004617	4.5% 20 Jan 2040	262,495	283,524

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	GNMA II POOL 004717	6% 20 Jun 2040	105,129	120,050
	GNMA II POOL 004747	5% 20 Jul 2040	33,063	36,518
	GNMA II POOL 004801	4.5% 20 Sep 2040	13,865	14,979
	GNMA II POOL 004802	5% 20 Sep 2040	121,839	134,537
	GNMA II POOL 004837	6% 20 Oct 2040	49,157	55,438
	GNMA II POOL 004855	5% 20 Nov 2040	193,362	213,706
	GNMA II POOL 004923	4.5% 20 Jan 2041	62,846	67,884
	GNMA II POOL 004978	4.5% 20 Mar 2041	2,486,226	2,685,773
	GNMA II POOL 004991	6% 20 Mar 2041	455,686	520,904
	GNMA II POOL 005085	6% 20 Jun 2041	373,033	425,979
	GNMA II POOL 005189	6% 20 Sep 2041	178,706	196,681
	GNMA II POOL 005240	6% 20 Nov 2041	4,090	4,502
	GNMA II POOL 783050	5% 20 Jul 2040	695,724	759,875
	GNMA II POOL 784825	3.5% 20 Oct 2049	797,649	808,517
	GNMA II POOL BC4732	3.5% 20 Oct 2047	831,701	863,264
	GNMA II POOL BD0384	3.5% 20 Oct 2047	628,949	653,180
	GNMA II POOL BJ1835	4.5% 20 Sep 2048	288,777	299,438
	GNMA II POOL BJ1853	4.5% 20 Sep 2048	363,015	376,461
	GNMA II POOL BM9734	4% 20 Oct 2049	99,720	104,774
	GNMA II POOL BM9743	4% 20 Nov 2049	1,198,342	1,265,577
	GNMA II POOL MA1995	3.5% 20 Jun 2044	561,440	587,275
	GNMA II POOL MA3663	3.5% 20 May 2046	4,431,828	4,617,435
	GNMA II POOL MA3937	3.5% 20 Sep 2046	406,748	423,038
	GNMA II POOL MA4511	4% 20 Jun 2047	4,605,915	4,817,697
	GNMA II POOL MA4837	3.5% 20 Nov 2047	151,245	156,972
	GNMA II POOL MA4838	4% 20 Nov 2047	3,757,267	3,922,919
	GNMA II POOL MA5019	3.5% 20 Feb 2048	1,848,093	1,919,473
	GNMA II POOL MA5020	4% 20 Feb 2048	2,029,941	2,115,317
	GNMA II POOL MA5078	4% 20 Mar 2048	3,304,387	3,450,555
	GNMA II POOL MA5137	4% 20 Apr 2048	2,305,852	2,395,246
	GNMA II POOL MA5265	4.5% 20 Jun 2048	13,106,493	13,805,574
	GNMA II POOL MA5467	4.5% 20 Sep 2048	2,082,283	2,189,470
	GNMA II POOL MA5595	4% 20 Nov 2048	69,191	71,719
	GNMA II POOL MA5652	4.5% 20 Dec 2048	121,588	127,566
	GNMA II POOL MA5711	4.5% 20 Jan 2049	6,192,104	6,501,057
	GNMA II POOL MA5712	5% 20 Jan 2049	1,644,113	1,734,951
	GNMA II POOL MA5762	3.5% 20 Feb 2049	840,663	867,259
	GNMA II POOL MA5877	4.5% 20 Apr 2049	985,438	1,029,146
	GNMA II POOL MA6154	3.5% 20 Sep 2049	4,328,397	4,484,467
	GNMA II POOL MA6219	3.5% 20 Oct 2049	11,574,886	11,968,259
	GNMA II POOL MA6273	2.5% 20 Nov 2049	99,800	98,630
	GNMA II POOL MA6338	3% 20 Dec 2049	4,700,000	4,830,781
	GNMA II TBA 30 YR 2.5	2.5% 21 Jan 2050	7,300,000	7,331,082
	GNMA II TBA 30 YR 3	3% 21 Jan 2050	7,600,000	7,808,109
	GNMA POOL 486470	6.5% 15 Aug 2028	1,267	1,397
	GNMA POOL 486516	6.5% 15 Sep 2028	2,356	2,637
	GNMA POOL 617327	6% 15 Dec 2036	94,213	107,160
	GNMA POOL 617567	6% 15 Jun 2037	1,900	2,172
	GNMA POOL 661534	6% 15 Dec 2036	36,791	41,677
	GNMA POOL 662583	6% 15 Sep 2037	141,086	161,281

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	GNMA POOL 780851	7.5% 15 Dec 2027	3,484	3,797
	GNMA POOL 781001	7.5% 15 Mar 2029	5,951	6,850
	GNMA POOL 784571	3.5% 15 Jun 2048	1,212,518	1,273,706
	GNMA POOL AA5649	3% 15 Sep 2042	746,120	769,663
	GNMA POOL AB2892	3% 15 Sep 2042	817,290	843,076
	GNMA POOL AB9108	3% 15 Oct 2042	1,611,766	1,662,622
	GOLDMAN SACHS GROUP INC	6% 15 Jun 2020	30,000	30,530
	GOLDMAN SACHS GROUP INC	4% 03 Mar 2024	30,000	31,969
	GOLDMAN SACHS GROUP INC	5.75% 24 Jan 2022	100,000	107,352
	GOLDMAN SACHS GROUP INC	3.2% 23 Feb 2023	360,000	370,122
	GOLDMAN SACHS GROUP INC	5.375% 15 Mar 2020	490,000	493,320
	GOLDMAN SACHS GROUP INC	3.5% 16 Nov 2026	470,000	494,650
	GOLDMAN SACHS GROUP INC	3.85% 08 Jul 2024	490,000	518,271
	GOLDMAN SACHS GROUP INC	4.75% 21 Oct 2045	460,000	561,575
	GOLDMAN SACHS GROUP INC	4.25% 21 Oct 2025	620,000	673,466
	GOLDMAN SACHS GROUP INC	1% 23 Apr 2029	650,000	697,371
	GOLDMAN SACHS GROUP INC	5.15% 22 May 2045	690,000	848,172
	GOLDMAN SACHS GROUP INC	1% 01 May 2029	1,280,000	1,411,301
	GOLDMAN SACHS GROUP INC	5.25% 27 Jul 2021	2,310,000	2,424,161
	GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	1,810,000	2,531,028
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2039	41,777	1,252
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jan 2040	77,336	6,738
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2040	52,225	10,308
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jun 2043	106,689	12,857
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jun 2048	41,391	42,379
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Oct 2046	306,061	67,136
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Aug 2042	393,729	76,860
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Aug 2044	616,960	100,591
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jul 2058	1,895,536	113,310
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Feb 2054	7,999,204	255,953
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Mar 2047	6,329,559	265,684
	GOVERNMENT NATIONAL MORTGAGE A	3% 20 Oct 2049	400,000	407,708
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Mar 2060	7,113,889	416,091
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Oct 2054	18,557,277	499,831
	GOVERNMENT NATIONAL MORTGAGE A	4.5% 20 Oct 2039	703,324	742,630

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	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Mar 2057	927,958	965,754
	GOVERNMENT NATIONAL MORTGAGE A	3% 20 Jul 2049	986,002	1,003,571
	GOVERNMENT STIF 7 BPS GS MORTGAGE SECURITIES TRUST	ERISA GOVERNMENT STIF 7	5,229,138	5,229,138
	GS MORTGAGE SECURITIES TRUST	3.964% 10 Nov 2047	910,000	962,546
	GS MORTGAGE SECURITIES TRUST	1% 15 Sep 2031	2,145,000	2,145,202
	HALLIBURTON CO	4.85% 15 Nov 2035	70,000	79,202
	HALLIBURTON CO	5% 15 Nov 2045	120,000	137,176
	HALLIBURTON CO	3.8% 15 Nov 2025	630,000	672,078
	HCA INC	4.5% 15 Feb 2027	10,000	10,785
	HERTZ VEHICLE FINANCING LLC	2.96% 25 Oct 2021	1,050,000	1,055,371
	HERTZ VEHICLE FINANCING LLC	3.29% 25 Feb 2024	1,080,000	1,105,309
	HSBC BANK USA NA	4.875% 24 Aug 2020	290,000	294,999
	HSBC HOLDINGS PLC	3.4% 08 Mar 2021	410,000	416,514
	HSBC HOLDINGS PLC	4.3% 08 Mar 2026	470,000	511,857
	HSBC HOLDINGS PLC	4.25% 18 Aug 2025	640,000	684,506
	HSBC HOLDINGS PLC	1% 22 May 2030	810,000	873,476
	HSBC HOLDINGS PLC	4.25% 14 Mar 2024	860,000	912,587
	HSBC HOLDINGS PLC	1% 19 Jun 2029	3,120,000	3,488,915
	HUMANA INC	3.95% 15 Mar 2027	30,000	32,288
	HUMANA INC	3.15% 01 Dec 2022	50,000	51,315
	HUMANA INC	4.625% 01 Dec 2042	390,000	439,034
	HUMANA INC	4.8% 15 Mar 2047	720,000	843,926
	ING BANK NV	5.8% 25 Sep 2023	620,000	688,161
	INTEL CORP	3.7% 29 Jul 2025	120,000	129,806
	INTEL CORP	3.734% 08 Dec 2047	206,000	226,801
	INTESA SANPAOLO SPA	3.375% 12 Jan 2023	260,000	264,383
	INTESA SANPAOLO SPA	3.125% 14 Jul 2022	500,000	506,697
	JOHN DEERE CAPITAL CORP	1.7% 15 Jan 2020	270,000	269,976
	JOHNSON + JOHNSON	3.625% 03 Mar 2037	350,000	386,631
	JP MORGAN CHASE COMMERCIAL MOR	1% 15 Jul 2034	1,715,092	1,699,851
	JP MORGAN MORTGAGE TRUST	1% 25 Oct 2048	1,182,816	1,204,158
	JPMBB COMMERCIAL MORTGAGE SECU	4.065% 15 Nov 2047	880,000	930,463
*	JPMORGAN CHASE + CO	4.4% 22 Jul 2020	750,000	760,333
*	JPMORGAN CHASE + CO	4.25% 15 Oct 2020	80,000	81,422
*	JPMORGAN CHASE + CO	4.35% 15 Aug 2021	810,000	841,202
*	JPMORGAN CHASE + CO	3.875% 10 Sep 2024	1,060,000	1,134,809
*	JPMORGAN CHASE + CO	4.95% 01 Jun 2045	810,000	1,031,015
*	JPMORGAN CHASE + CO	4.25% 01 Oct 2027	170,000	188,221
*	JPMORGAN CHASE + CO	2.55% 01 Mar 2021	150,000	151,160
*	JPMORGAN CHASE + CO	1% 23 Jul 2029	470,000	524,656
*	JPMORGAN CHASE + CO	1% 05 Dec 2029	390,000	443,856

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*	JPMORGAN CHASE + CO	1% 05 Dec 2024	1,130,000	1,205,114
	KAZMUNAYGAS NATIONAL CO	5.75% 19 Apr 2047	770,000	918,225
	KINDER MORGAN INC	4.3% 01 Mar 2028	70,000	76,329
	KINDER MORGAN INC	4.3% 01 Jun 2025	140,000	151,898
	KINDER MORGAN			
	INC/DELAWA	7.8% 01 Aug 2031	690,000	951,537
	KKR GROUP FIN CO II	5.5% 01 Feb 2043	70,000	85,617
	KRAFT HEINZ FOODS CO	3.95% 15 Jul 2025	30,000	31,767
	KRAFT HEINZ FOODS CO	3% 01 Jun 2026	110,000	110,032
	KUWAIT INTL BOND	3.5% 20 Mar 2027	1,000,000	1,074,640
	L3HARRIS TECH INC	5.054% 27 Apr 2045	220,000	271,429
	LAS VEGAS SANDS CORP	3.2% 08 Aug 2024	1,100,000	1,132,566
	LEHMAN BROTHERS			
	HOLDINGS	6.75% 28 Dec 2017	3,500,000	35
	LLOYDS BANKING GROUP PLC	4.5% 04 Nov 2024	760,000	812,869
	LLOYDS BANKING GROUP PLC	1% 07 Nov 2023	910,000	923,717
	LLOYDS BANKING GROUP PLC	4.375% 22 Mar 2028	1,710,000	1,886,111
	LOCKHEED MARTIN CORP	3.1% 15 Jan 2023	60,000	61,899
	LOCKHEED MARTIN CORP	4.5% 15 May 2036	100,000	118,608
	LOCKHEED MARTIN CORP	3.55% 15 Jan 2026	640,000	686,629
	MADISON AVENUE TRUST	1% 15 Aug 2034	750,000	766,275
	MARS INC	3.2% 01 Apr 2030	1,020,000	1,080,410
	MCDONALD S CORP	3.8% 01 Apr 2028	130,000	142,175
	MCDONALD S CORP	3.7% 30 Jan 2026	190,000	205,018
	MCDONALD S CORP	3.5% 01 Mar 2027	290,000	309,827
	MCDONALD S CORP	4.875% 09 Dec 2045	500,000	602,804
	MEDTRONIC INC	3.5% 15 Mar 2025	247,000	264,781
	MICROSOFT CORP	3.45% 08 Aug 2036	30,000	32,880
	MICROSOFT CORP	4.1% 06 Feb 2037	70,000	82,810
	MICROSOFT CORP	2.7% 12 Feb 2025	210,000	217,012
	MICROSOFT CORP	2.875% 06 Feb 2024	850,000	882,011
	MICROSOFT CORP	3.3% 06 Feb 2027	1,030,000	1,100,974
	MICROSOFT CORP	2.4% 08 Aug 2026	2,050,000	2,074,282
	MIDAMERICAN ENERGY CO	3.65% 15 Apr 2029	710,000	776,428
	MITSUBISHI UFJ FIN GRP	2.998% 22 Feb 2022	310,000	315,962
	MOLSON COORS BEVERAGE	3.5% 01 May 2022	160,000	164,495
	MORGAN STANLEY	1% 23 Jan 2030	30,000	33,932
	MORGAN STANLEY	1% 24 Jan 2029	900,000	968,808
	MORGAN STANLEY CAPITAL			
	INC	1% 25 Dec 2035	1,075,792	1,076,281
	MPLX LP	4.5% 15 Apr 2038	50,000	50,879
	MPLX LP	5.5% 15 Feb 2049	390,000	443,073
	MPLX LP	4.875% 01 Jun 2025	460,000	502,523
	MPLX LP	4.875% 01 Dec 2024	490,000	532,725
	MPLX LP	4.7% 15 Apr 2048	730,000	743,825
	MPLX LP	4.8% 15 Feb 2029	810,000	889,057
	MSCG TRUST	1% 07 Jun 2035	1,500,000	1,532,443
	NADG NNN OPERATING LP	3.368% 28 Dec 2049	1,160,000	1,152,621
	NATIONWIDE BLDG SOCIETY	1% 01 Aug 2024	610,000	647,175

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	NAVIENT STUDENT LOAN TRUST	1% 26 Jul 2066	1,260,000	1,260,860
	NAVIENT STUDENT LOAN TRUST	1% 25 Apr 2040	1,332,533	1,305,816
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2056	897,399	913,268
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Feb 2057	1,113,608	1,156,315
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Dec 2057	1,514,857	1,570,173
	NEW RESIDENTIAL MORTGAGE LOAN	1% 27 Aug 2057	1,616,479	1,678,684
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2059	2,177,226	2,227,302
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 May 2057	2,944,589	3,069,593
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2059	3,311,915	3,297,219
	NEW RESIDENTIAL MORTGAGE LOAN	1% 26 Nov 2035	3,231,528	3,335,412
	NEWELL BRANDS INC	4.7% 01 Apr 2026	160,000	166,841
	NEWELL BRANDS INC	4.35% 01 Apr 2023	271,000	281,626
	NOBLE ENERGY INC	4.95% 15 Aug 2047	180,000	200,068
	NOBLE ENERGY INC	3.85% 15 Jan 2028	530,000	560,049
	NORDEA BANK ABP	4.875% 13 May 2021	1,890,000	1,959,720
	NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	280,000	292,227
	NORTHROP GRUMMAN CORP	2.55% 15 Oct 2022	650,000	659,854
	NORTHROP GRUMMAN CORP	2.93% 15 Jan 2025	900,000	928,080
	NUTRIEN LTD	4.875% 30 Mar 2020	90,000	90,587
	OCCIDENTAL PETROLEUM COR	4.625% 15 Jun 2045	40,000	41,399
	OCCIDENTAL PETROLEUM COR	4.2% 15 Mar 2048	90,000	89,408
	OCCIDENTAL PETROLEUM COR	6.6% 15 Mar 2046	70,000	90,248
	OCCIDENTAL PETROLEUM COR	4.4% 15 Apr 2046	110,000	111,433
	OCCIDENTAL PETROLEUM COR	6.95% 01 Jul 2024	160,000	188,496
	OCCIDENTAL PETROLEUM COR	4.85% 15 Mar 2021	184,000	189,535
	OCCIDENTAL PETROLEUM COR	2.6% 13 Aug 2021	230,000	231,702
	OCCIDENTAL PETROLEUM COR	2.7% 15 Aug 2022	330,000	333,430
	OCCIDENTAL PETROLEUM COR	3.125% 15 Feb 2022	450,000	457,954
	OCCIDENTAL PETROLEUM COR	4.1% 15 Feb 2047	480,000	466,732

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	OCCIDENTAL PETROLEUM COR	6.45% 15 Sep 2036	420,000	515,935
	OCCIDENTAL PETROLEUM COR	2.9% 15 Aug 2024	560,000	569,150
	OCCIDENTAL PETROLEUM COR	5.55% 15 Mar 2026	690,000	782,537
	OCCIDENTAL PETROLEUM COR	3% 15 Feb 2027	1,300,000	1,302,477
	OCCIDENTAL PETROLEUM COR	7.875% 15 Sep 2031	1,230,000	1,650,451
	OFFICE CHERIFIEN DES PHO	4.5% 22 Oct 2025	600,000	641,654
	PEPSICO INC	4% 05 Mar 2042	90,000	102,438
	PERNOD RICARD SA	4.45% 15 Jan 2022	570,000	596,317
	PERTAMINA PERSERO PT	6% 03 May 2042	680,000	828,907
	PERUSAHAAN LISTRIK NEGAR	6.15% 21 May 2048	1,050,000	1,324,575
	PERUSAHAAN LISTRIK NEGAR	4.125% 15 May 2027	1,510,000	1,591,163
	PETROLEOS DEL PERU SA	4.75% 19 Jun 2032	1,620,000	1,773,900
	PETROLEOS MEXICANOS	6.375% 23 Jan 2045	400,000	385,384
	PETROLEOS MEXICANOS	6.875% 04 Aug 2026	400,000	439,468
	PETROLEOS MEXICANOS	5.5% 27 Jun 2044	800,000	717,600
	PETROLEOS MEXICANOS	5.625% 23 Jan 2046	1,050,000	938,091
	PHILIP MORRIS INTL INC	2.5% 02 Nov 2022	590,000	598,736
	PHILIP MORRIS INTL INC	2.5% 22 Aug 2022	600,000	607,710
	PHILIP MORRIS INTL INC	2.9% 15 Nov 2021	820,000	834,586
	PROSUS NV	4.85% 06 Jul 2027	720,000	784,367
	PROVINCE OF QUEBEC	1% 22 Jul 2036	280,000	450,273
	QVC INC	5.95% 15 Mar 2043	40,000	37,476
	RAYTHEON COMPANY	3.125% 15 Oct 2020	480,000	484,616
	RAYTHEON TECH CORP	4.5% 01 Jun 2042	200,000	239,784
	RAYTHEON TECH CORP	3.95% 16 Aug 2025	260,000	283,550
	RAYTHEON TECH CORP	4.125% 16 Nov 2028	300,000	337,528
	RELIANCE STAND LIFE II	2.5% 15 Jan 2020	130,000	130,007
	REPUBLIC OF COLOMBIA	3.875% 25 Apr 2027	960,000	1,015,200
	REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	1,310,000	1,627,675
	REPUBLIC OF INDONESIA	5.875% 13 Mar 2020	130,000	130,904
	REPUBLIC OF INDONESIA	3.85% 18 Jul 2027	680,000	723,711
	REPUBLIC OF INDONESIA	3.75% 25 Apr 2022	850,000	877,599
	REPUBLIC OF INDONESIA	5.25% 08 Jan 2047	760,000	931,901
	REPUBLIC OF INDONESIA	5.875% 15 Jan 2024	864,000	976,094
	REPUBLIC OF INDONESIA	5.125% 15 Jan 2045	1,030,000	1,225,824
	REPUBLIC OF KAZAKHSTAN	4.875% 14 Oct 2044	1,290,000	1,592,170
	REPUBLIC OF PANAMA	4.5% 15 May 2047	1,260,000	1,497,510
	REPUBLIC OF PANAMA	3.16% 23 Jan 2030	1,730,000	1,781,900
	REPUBLIC OF PERU	6.55% 14 Mar 2037	980,000	1,433,250
	REPUBLIC OF POLAND	4% 22 Jan 2024	2,800,000	3,012,111
	REPUBLIC SERVICES INC	2.5% 15 Aug 2024	250,000	252,863
	REPUBLICA ORIENT URUGUAY	4.375% 23 Jan 2031	1,760,000	1,967,680
	RETL	1% 15 Mar 2036	3,610,000	3,619,030
	REYNOLDS AMERICAN INC	3.25% 12 Jun 2020	151,000	151,687
	REYNOLDS AMERICAN INC	5.85% 15 Aug 2045	270,000	309,877

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	ROSSLYN PORTFOLIO TRUST			
	2017 R	1% 15 Jun 2033	990,000	989,380
	ROYAL BANK OF CANADA	2.15% 26 Oct 2020	340,000	340,650
	ROYAL BANK OF CANADA	3.2% 30 Apr 2021	770,000	783,754
	ROYAL BK SCOTLND GRP PLC	1% 25 Jun 2024	200,000	212,474
	ROYAL BK SCOTLND GRP PLC	1% 22 Mar 2025	460,000	488,729
	ROYAL BK SCOTLND GRP PLC	5.125% 28 May 2024	860,000	931,813
	ROYAL BK SCOTLND GRP PLC	6.1% 10 Jun 2023	850,000	935,902
	ROYAL BK SCOTLND GRP PLC	6% 19 Dec 2023	1,440,000	1,601,568
	RUSSIAN FEDERATION	5.875% 16 Sep 2043	1,400,000	1,887,634
	RUSSIAN FEDERATION	5.625% 04 Apr 2042	2,000,000	2,615,300
	SABINE PASS LIQUEFACTION	5.75% 15 May 2024	320,000	357,023
	SALESFORCE.COM INC	3.7% 11 Apr 2028	1,770,000	1,941,834
	SANDS CHINA LTD	5.125% 08 Aug 2025	410,000	449,909
	SANDS CHINA LTD	4.6% 08 Aug 2023	470,000	496,019
	SANTANDER HOLDINGS USA	4.5% 17 Jul 2025	100,000	107,955
	SANTANDER UK PLC	2.375% 16 Mar 2020	200,000	200,105
	SANTANDER UK PLC	5% 07 Nov 2023	200,000	215,053
	SAUDI INTERNATIONAL BOND	2.875% 04 Mar 2023	270,000	274,747
	SCHLUMBERGER HLDGS CORP	4% 21 Dec 2025	390,000	420,049
	SCHLUMBERGER HLDGS CORP	3.9% 17 May 2028	504,000	536,964
	SHELL INTERNATIONAL FIN	3.75% 12 Sep 2046	40,000	43,989
	SHELL INTERNATIONAL FIN	4% 10 May 2046	90,000	102,565
	SHELL INTERNATIONAL FIN	4.55% 12 Aug 2043	220,000	268,295
	SHELL INTERNATIONAL FIN	4.375% 25 Mar 2020	300,000	301,584
	SHELL INTERNATIONAL FIN	6.375% 15 Dec 2038	260,000	379,493
	SHELL INTERNATIONAL FIN	4.375% 11 May 2045	510,000	608,847
	SHELL INTERNATIONAL FIN	2.875% 10 May 2026	690,000	716,012
	SINOPEC GRP OVERSEA 2014	4.375% 10 Apr 2024	650,000	701,243
	SLM STUDENT LOAN TRUST	1% 15 Mar 2033	582,912	565,044
	SLM STUDENT LOAN TRUST	1% 15 Dec 2032	605,079	587,456
	SLM STUDENT LOAN TRUST	1% 15 Jun 2039	1,396,990	1,360,857
	SMALL BUSINESS			
	ADMINISTRATION	2.69% 01 Jul 2044	280,000	283,745
	SMALL BUSINESS			
	ADMINISTRATION	2.98% 01 Apr 2039	291,645	299,200
	SMALL BUSINESS			
	ADMINISTRATION	3.113% 10 Mar 2029	662,820	687,356
	SMB PRIVATE EDUCATION			
	LOAN TRU	1% 15 Jun 2037	740,000	738,353
	SOUTHERN COPPER CORP	5.25% 08 Nov 2042	2,390,000	2,750,875
	SOUTHERN NATURAL GAS	8% 01 Mar 2032	500,000	725,724
	STATE OF QATAR	4% 14 Mar 2029	730,000	814,683
	STATE OF QATAR	4.817% 14 Mar 2049	1,400,000	1,732,500
	STATE OF QATAR	3.875% 23 Apr 2023	1,660,000	1,752,399
	SUMITOMO MITSUI FINL GRP	2.058% 14 Jul 2021	450,000	450,653
	SVENSKA HANDELSBANKEN			
	AB	3.35% 24 May 2021	400,000	407,894
	SWS026724 IRS USD R F 2.25000	2.25% 31 May 2022	-	585,795
	SWS028027 IRS USD R F 2.85000	2.85% 31 Aug 2022	-	1,166,974

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	SWS031104 IRS USD R F 1.85000	1.85% 15 Jun 2022	-	81,799
	SYNGENTA FINANCE NV	3.933% 23 Apr 2021	200,000	203,410
	TELEFONICA EMISIONES SAU	4.895% 06 Mar 2048	320,000	366,412
	TELEFONICA EMISIONES SAU	5.134% 27 Apr 2020	370,000	373,503
	TELEFONICA EMISIONES SAU	4.103% 08 Mar 2027	1,360,000	1,472,230
	TEXAS INSTRUMENTS INC	2.25% 04 Sep 2029	200,000	197,482
	TEXAS INSTRUMENTS INC	4.15% 15 May 2048	630,000	749,258
	TIME WARNER CABLE LLC	5% 01 Feb 2020	160,000	160,300
	TIME WARNER CABLE LLC	6.75% 15 Jun 2039	340,000	429,590
	TIME WARNER CABLE LLC	7.3% 01 Jul 2038	600,000	782,692
	TIME WARNER ENTERTAINMEN	8.375% 15 Jul 2033	240,000	336,639
	TORONTO DOMINION BANK	3.25% 11 Jun 2021	460,000	469,807
	TOWD POINT MORTGAGE TRUST	1% 25 Apr 2056	684,894	683,180
	TOWD POINT MORTGAGE TRUST	1% 25 May 2055	1,538,953	1,537,782
	TOWD POINT MORTGAGE TRUST	1% 25 Oct 2056	2,865,687	2,885,241
	TOWD POINT MORTGAGE TRUST	1% 25 Jun 2057	3,642,817	3,664,285
	TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	1,990,000	2,529,208
	TSY INFL IX N/B	0.75% 15 Feb 2042	1,275,467	1,324,673
	TSY INFL IX N/B	1% 15 Feb 2046	1,303,224	1,433,111
	TSY INFL IX N/B	1% 15 Feb 2048	2,160,066	2,390,049
	TSY INFL IX N/B	1.375% 15 Feb 2044	4,162,570	4,908,631
	TSY INFL IX N/B	1% 15 Feb 2049	7,546,936	8,385,752
	UBS AG LONDON	4.5% 26 Jun 2048	200,000	250,591
	UBS COMMERCIAL MORTGAGE TRUST	3.487% 15 Aug 2050	740,000	783,747
	UBS GROUP AG	1% 13 Aug 2030	290,000	295,008
	UBS GROUP AG	4.125% 24 Sep 2025	580,000	631,067
	UBS GROUP AG	4.253% 23 Mar 2028	1,010,000	1,103,861
	UBS GROUP AG	3.491% 23 May 2023	1,910,000	1,965,657
	UNION PACIFIC CORP	3.75% 15 Jul 2025	270,000	289,508
	UNION PACIFIC CORP	4.5% 10 Sep 2048	750,000	885,933
	UNION PACIFIC CORP	3.95% 10 Sep 2028	860,000	950,309
	UNITED MEXICAN STATES	4% 02 Oct 2023	560,000	589,641
	UNITED MEXICAN STATES	4.75% 08 Mar 2044	7,740,000	8,552,700
	UNITEDHEALTH GROUP INC	3.875% 15 Dec 2028	130,000	143,946
	UNITEDHEALTH GROUP INC	3.7% 15 Aug 2049	160,000	171,979
	UNITEDHEALTH GROUP INC	2.875% 15 Dec 2021	230,000	234,616
	UNITEDHEALTH GROUP INC	3.375% 15 Nov 2021	340,000	348,295
	UNITEDHEALTH GROUP INC	2.7% 15 Jul 2020	350,000	351,456
	UNITEDHEALTH GROUP INC	2.95% 15 Oct 2027	1,000,000	1,040,292
	US 10YR FUT OPTN JAN20C 129	EXP 12/27/2019	60,000	60
	US 10YR NOTE (CBT)MAR20	XCBT 20200320	26,300,000	(242,624)
	US 2YR NOTE (CBT) MAR20	XCBT 20200331	(96,800,000)	60,078
	US 5YR FUTR OPTN FEB20C 119.5	EXP 01/24/2020	(65,000)	(3,047)

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	US 5YR FUTR OPTN JAN20C 119.5	EXP 12/27/2019	(96,000)	(96)
	US 5YR NOTE (CBT) MAR20	XCBT 20200331	108,400,000	(342,653)
	US BANK NA CINCINNATI US DOLLAR	3.15% 26 Apr 2021	380,000	386,064
	US LONG BOND(CBT) MAR20	XCBT 20200320	(369,671)	(369,671)
	US TREASURY N/B	2.125% 15 May 2022	(21,400,000)	669,186
	US TREASURY N/B	3% 31 Oct 2025	70,000	70,864
	US TREASURY N/B	1.5% 30 Nov 2024	140,000	149,630
	US TREASURY N/B	1.875% 31 Jul 2026	390,000	386,846
	US TREASURY N/B	2.625% 15 Feb 2029	620,000	622,737
	US TREASURY N/B	1.5% 31 Oct 2024	1,190,000	1,262,051
	US TREASURY N/B	3% 15 Feb 2049	1,290,000	1,279,267
	US TREASURY N/B	1.75% 15 Nov 2029	1,140,000	1,289,447
	US TREASURY N/B	2.875% 15 Aug 2045	1,640,000	1,616,553
	US TREASURY N/B	2.875% 15 May 2049	1,800,000	1,972,266
	US TREASURY N/B	2.375% 15 Nov 2049	2,120,000	2,343,014
	US TREASURY N/B	1.75% 31 Dec 2024	2,560,000	2,558,700
	US TREASURY N/B	2.25% 15 Aug 2049	8,070,000	8,095,534
	US ULTRA BOND CBT MAR20	XCBT 20200320	9,110,000	8,862,322
	VALE OVERSEAS LIMITED	6.875% 21 Nov 2036	16,700,000	(978,902)
	VERIZON COMMUNICATIONS	5.25% 16 Mar 2037	1,420,000	1,846,000
	VERIZON COMMUNICATIONS	3.85% 01 Nov 2042	10,000	12,559
	VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	90,000	97,257
	VERIZON COMMUNICATIONS	3.875% 08 Feb 2029	150,000	166,536
	VERIZON COMMUNICATIONS	5.5% 16 Mar 2047	170,000	187,529
	VERIZON COMMUNICATIONS	4.5% 10 Aug 2033	210,000	285,155
	VERIZON COMMUNICATIONS	2.625% 15 Aug 2026	510,000	595,328
	VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	640,000	649,982
	VERIZON COMMUNICATIONS	3.376% 15 Feb 2025	1,019,000	1,156,533
	VIACOMCBS INC	4.25% 01 Sep 2023	1,259,000	1,333,670
	VIACOMCBS INC	3.875% 01 Apr 2024	120,000	127,809
	VISA INC	3.15% 14 Dec 2025	130,000	137,669
	VISA INC	4.3% 14 Dec 2045	740,000	782,376
	VNO MORTGAGE TRUST	2.995% 15 Nov 2030	910,000	1,118,668
	VODAFONE GROUP PLC	4.375% 30 May 2028	220,000	223,907
	WALGREENS BOOTS ALLIANCE	3.45% 01 Jun 2026	540,000	598,729
	WALMART INC	3.05% 08 Jul 2026	310,000	315,407
	WALMART INC	3.7% 26 Jun 2028	320,000	337,565
	WALT DISNEY COMPANY/THE	6.2% 15 Dec 2034	900,000	991,613
	WASTE MANAGEMENT INC	4.15% 15 Jul 2049	60,000	84,270
	WASTE MANAGEMENT INC	3.45% 15 Jun 2029	90,000	102,982
	WASTE MANAGEMENT INC	3.2% 15 Jun 2026	100,000	107,096
	WASTE MANAGEMENT INC	4.6% 01 Mar 2021	150,000	157,152
	WASTE MANAGEMENT INC	3.5% 15 May 2024	190,000	194,684
	WEA FINANCE LLC/WESTFIEL	3.75% 17 Sep 2024	330,000	346,923
	WELLS FARGO + COMPANY	4.4% 14 Jun 2046	1,170,000	1,231,861
	WELLS FARGO + COMPANY	3.75% 24 Jan 2024	120,000	136,874
	WELLS FARGO + COMPANY	4.6% 01 Apr 2021	200,000	211,465
	WELLS FARGO + COMPANY	4.65% 04 Nov 2044	260,000	268,438
			370,000	435,189

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	WELLS FARGO + COMPANY	3.45% 13 Feb 2023	530,000	548,888
	WELLS FARGO + COMPANY	4.75% 07 Dec 2046	490,000	588,439
	WELLS FARGO + COMPANY	5.606% 15 Jan 2044	500,000	658,923
	WELLS FARGO + COMPANY	1% 30 Oct 2030	700,000	704,866
	WELLS FARGO + COMPANY	5.375% 02 Nov 2043	560,000	719,220
	WELLS FARGO + COMPANY	3% 23 Oct 2026	810,000	830,172
	WELLS FARGO + COMPANY	4.15% 24 Jan 2029	770,000	857,752
	WELLS FARGO + COMPANY	4.9% 17 Nov 2045	760,000	929,694
	WELLS FARGO + COMPANY	4.3% 22 Jul 2027	1,730,000	1,895,887
	WELLS FARGO COMMERCIAL MORTGAG	3.406% 15 May 2048	390,000	402,715
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Aug 2049	5,247,188	487,497
	WESTPAC BANKING CORP	2.6% 23 Nov 2020	400,000	402,172
	WESTROCK RKT LLC	4% 01 Mar 2023	270,000	281,878
	WF RBS COMMERCIAL MORTGAGE TRU	1% 15 Mar 2047	6,981,478	222,806
	WF RBS COMMERCIAL MORTGAGE TRU	3.311% 15 Mar 2045	600,000	615,183
	WILLIAMS COMPANIES INC	5.25% 15 Mar 2020	180,000	181,057
	WYETH LLC	5.95% 01 Apr 2037	360,000	491,754
	Sub-Total: Fund 5728 4 of 14		Total	\$ 792,869,080

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	280 PARK AVENUE MORTGAGE TRUST	1% 15 Sep 2034	5,000,000	\$ 4,998,380
	90DAY EUR FUTR JUN21	XCME 20210614	(60,000,000)	(75,000)
	ABBVIE INC	2.3% 14 May 2021	7,400,000	7,427,262
	ABBVIE INC	2.3% 21 Nov 2022	2,500,000	2,512,636
	AERCAP IRELAND CAP/GLOBA	4.5% 15 May 2021	2,000,000	2,064,311
	AERCAP IRELAND CAP/GLOBA	4.25% 01 Jul 2020	4,350,000	4,393,796
	AERCAP IRELAND CAP/GLOBA	4.625% 30 Oct 2020	5,300,000	5,406,029
	AIR LEASE CORP	4.25% 01 Feb 2024	4,000,000	4,291,746
	ALLERGAN SALES LLC	5% 15 Dec 2021	1,000,000	1,045,930
	ALLY AUTO RECEIVABLES TRUST	2.64% 16 Feb 2021	101,622	101,636
	ALLY AUTO RECEIVABLES TRUST	2.72% 17 May 2021	384,529	384,591
	ALLY AUTO RECEIVABLES TRUST	1.93% 15 May 2024	3,100,000	3,099,168
	ALLY MASTER OWNER TRUST	1% 15 Jul 2022	4,000,000	4,002,269
	AMERICAN HONDA FINANCE	3.375% 10 Dec 2021	10,000,000	10,294,214
	AMERICAN TOWER CORP	2.25% 15 Jan 2022	4,000,000	4,013,007
	AMERICAN TOWER CORP	2.8% 01 Jun 2020	5,000,000	5,014,398

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	AMGEN INC	2.25% 19 Aug 2023	1,000,000	1,009,396
	ANHEUSER BUSCH NORTH AME	3.75% 15 Jan 2022	9,000,000	9,253,954
	AOZORA BANK	2.75% 09 Mar 2020	4,000,000	4,002,803
	AOZORA BANK	3.81% 07 Sep 2021	2,000,000	2,038,694
	AREIT CRE TRUST	1% 14 Sep 2036	1,500,000	1,497,188
	ASSURANT INC	1% 26 Mar 2021	250,000	250,029
	AT+T INC	1% 01 Jun 2021	8,700,000	8,751,634
	AT+T INC	1% 12 Jun 2024	1,900,000	1,932,968
	AT+T INC	1% 15 Jul 2021	5,400,000	5,451,398
	ATHENE GLOBAL FUNDING	2.75% 20 Apr 2020	2,765,000	2,770,759
	ATRIUM HOTEL PORTFOLIO TRUST	1% 15 Jun 2035	5,000,000	4,989,118
	AUST 10Y BOND FUT MAR20	XSFE 20200316	39,000,000	(789,644)
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	1,131,561	795,431
	AVENUE OF AMERICAS	2.957% 13 Dec 2029	2,300,000	2,308,851
	AVIATION CAPITAL GROUP	2.875% 20 Jan 2022	400,000	402,882
	AVIATION CAPITAL GROUP	6.75% 06 Apr 2021	3,013,000	3,175,197
	BANK OF AMERICA CORP	1% 17 May 2022	5,000,000	5,100,454
	BARCLAYS BANK PLC	2.65% 11 Jan 2021	3,000,000	3,019,624
	BARCLAYS PLC	1% 16 May 2024	1,700,000	1,792,480
	BG ENERGY CAPITAL PLC	4% 15 Oct 2021	4,390,000	4,535,160
	BG ENERGY CAPITAL PLC	4% 09 Dec 2020	300,000	305,482
	BOC AVIATION LTD	2.75% 18 Sep 2022	2,000,000	2,007,018
	BOSTON SCIENTIFIC CORP	3.375% 15 May 2022	7,200,000	7,435,876
	BP CAPITAL MARKETS PLC	2.315% 13 Feb 2020	2,000,000	2,000,454
	BRAZILIAN REAL	FOREIGN CURRENCY	3,235	804
	BRITISH TRA INTL FINANCE	0.01% 04 Nov 2021	1,500,000	1,437,417
	BROADCOM CRP / CAYMN FI	3% 15 Jan 2022	3,000,000	3,044,383
	BROADCOM CRP / CAYMN FI	2.65% 15 Jan 2023	1,200,000	1,206,837
	BROADCOM INC	3.125% 15 Apr 2021	1,200,000	1,214,568
	BROADCOM INC	3.125% 15 Oct 2022	8,500,000	8,659,777
	BWU00VBW7 IRS USD R V			
	03MLIBOR	1% 10 Dec 2029	-	(395,781)
	CALIFORNIA ST	1% 01 Apr 2047	5,800,000	5,821,750
	CAN 10YR BOND FUT MAR20	XMOD 20200320	18,200,000	(388,872)
	CANADIAN DOLLAR	FOREIGN CURRENCY	821,570	633,561
	CCWFSCUS3 WELLS FARGO	CCWFSCUS3 WELLS FARGO CCPC		
	CCPC COC	COC	918,000	918,000
	CCWFSXUS7 BMO HARRIS	CCWFSXUS7 BMO HARRIS MGCC		
	MGCC COC	COC	716,000	716,000
	CENTERPOINT ENERGY RES	3.55% 01 Apr 2023	900,000	931,796
	CENTRAL NIPPON EXPRESSWY	2.241% 16 Feb 2021	1,200,000	1,201,236
	CENTRAL NIPPON EXPRESSWY	2.293% 23 Apr 2021	1,400,000	1,401,829
	CFCRE COMMERCIAL			
	MORTGAGE TRUS	3.367% 15 Jun 2050	5,000,000	5,179,287
	CGGS COMMERCIAL			
	MORTGAGE TRUST	1% 15 Feb 2037	900,000	897,734
	CHARTER COMM OPT LLC/CAP	4.5% 01 Feb 2024	2,200,000	2,367,705
	CHARTER COMM OPT LLC/CAP	4.464% 23 Jul 2022	3,700,000	3,889,326

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	CHEVRON CORP	2.1% 16 May 2021	5,000,000	5,031,575
	CHEVRON CORP	1% 15 Nov 2021	2,825,000	2,846,859
	CHUGOKU ELECTRIC POWER	2.701% 16 Mar 2020	2,000,000	2,001,000
	CITIBANK NA	1% 20 May 2022	8,000,000	8,029,991
	CITIGROUP COMMERCIAL MORTGAGE	3.522% 10 Sep 2058	500,000	519,631
	CITIGROUP INC	2.75% 25 Apr 2022	4,300,000	4,368,898
	CITIGROUP INC	1% 24 Jul 2023	4,000,000	4,034,289
	CITIGROUP INC	1% 02 Aug 2021	2,000,000	2,026,945
	COMM MORTGAGE TRUST	3.373% 10 Oct 2048	4,500,000	4,650,863
	COMM MORTGAGE TRUST	3.142% 10 Feb 2048	4,800,000	4,888,271
	CRED SUIS GP FUN LTD	3.45% 16 Apr 2021	3,000,000	3,051,388
	CRED SUIS GP FUN LTD	3.125% 10 Dec 2020	5,000,000	5,044,573
	CREDIT SUISSE FIRST BOSTON MOR	5.75% 22 Apr 2033	0	0
	CURRENCY CONTRACT	USD/AUD	-	(25,289)
	CURRENCY CONTRACT	USD/CAD	-	(4,847)
	CURRENCY CONTRACT	USD/CAD	-	(9,171)
	CURRENCY CONTRACT	USD/EUR	-	(20,111)
	CURRENCY CONTRACT	USD/GBP	-	(31,705)
	CURRENCY CONTRACT	USD/JPY	-	322
	CURRENCY CONTRACT	USD/MXN	-	(351)
	CVS HEALTH CORP	3.35% 09 Mar 2021	1,594,000	1,620,502
	CVS HEALTH CORP	2.75% 01 Dec 2022	700,000	711,370
	CVS HEALTH CORP	4.75% 01 Dec 2022	600,000	640,414
	D.R. HORTON INC	4% 15 Feb 2020	4,500,000	4,510,003
	DAIMLER FINANCE NA LLC	2.55% 15 Aug 2022	6,000,000	6,045,116
	DANISH KRONE	FOREIGN CURRENCY	3,880,448	582,912
	DANSKE BANK A/S	2% 08 Sep 2021	2,000,000	1,993,470
	DANSKE BANK A/S	2% 08 Sep 2021	1,500,000	1,495,102
	DBC MORTGAGE TRUST	1% 15 Jun 2034	10,000,000	9,978,607
	DBS GROUP HOLDINGS LTD	1% 25 Jul 2022	1,000,000	1,004,673
	DBUBS MORTGAGE TRUST	4.537% 10 Jul 2044	629,436	642,721
	DBUBS MORTGAGE TRUST	4.551% 10 Aug 2044	1,646,962	1,687,028
	DELL EQUIPMENT FINANCE TRUST	2.97% 22 Oct 2020	485,660	486,268
	DELL INT LLC / EMC CORP	4.42% 15 Jun 2021	7,100,000	7,306,693
	DELTA AIR LINES INC	2.6% 04 Dec 2020	2,000,000	2,005,877
	DEUTSCHE TELEKOM INT FIN	1% 17 Jan 2020	1,500,000	1,500,374
	DUQUESNE LIGHT HOLDINGS	6.4% 15 Sep 2020	500,000	514,488
	ENEL FINANCE INTL NV	4.25% 14 Sep 2023	2,000,000	2,117,767
	ENGIE SA	2.875% 10 Oct 2022	1,100,000	1,116,899
	ENTERPRISE FLEET FINANCING LLC	3.14% 20 Feb 2024	296,881	299,208
	EURO CURRENCY	FOREIGN CURRENCY	383	430
	EVERGREEN CREDIT CARD TRUST	1.9% 15 Sep 2024	8,000,000	7,964,754
	EXELON CORP	2.45% 15 Apr 2021	1,300,000	1,305,905
	FANNIE MAE	6% 25 Sep 2031	980,375	1,094,455
	FANNIE MAE	5.5% 25 Aug 2035	2,361,800	2,607,734

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	FANNIE MAE	3% 25 Oct 2040	2,804,972	2,872,511
	FANNIE MAE	1% 25 Dec 2044	2,202,433	2,202,487
	FANNIE MAE	1% 25 Jul 2046	5,484,707	5,470,819
	FANNIE MAE	1% 25 Jul 2046	1,077,443	1,077,415
	FANNIE MAE	1% 25 Feb 2047	4,212,274	4,211,216
	FANNIE MAE	1% 25 Aug 2059	11,084,067	11,078,988
	FANNIE MAE	1% 25 Aug 2049	5,954,239	5,924,982
	FANNIE MAE	1% 25 Aug 2059	11,039,095	11,034,849
	FANNIE MAE	1% 25 Sep 2049	16,622,384	16,603,850
	FANNIEMAE ACES	1% 25 Jun 2031	574,005	574,658
	FANNIEMAE ACES	1% 25 Nov 2022	163,975	164,269
	FANNIEMAE WHOLE LOAN	1% 25 Aug 2037	435,813	468,942
	FED HM LN PC POOL 1Q0184	1% 01 Nov 2036	252,215	265,087
	FED HM LN PC POOL 840291	1% 01 Nov 2041	204,043	213,513
	FED HM LN PC POOL A43389	5.5% 01 Feb 2036	21,712	23,359
	FED HM LN PC POOL A93101	5% 01 Jul 2040	177,290	195,489
	FED HM LN PC POOL C91030	5.5% 01 May 2027	59,225	63,811
	FED HM LN PC POOL G01838	5% 01 Jul 2035	319,847	352,901
	FED HM LN PC POOL G01912	5% 01 Sep 2035	11,755	12,972
	FED HM LN PC POOL G02123	5.5% 01 Mar 2036	11,308	12,731
	FED HM LN PC POOL G02254	5.5% 01 Mar 2036	8,441	9,508
	FED HM LN PC POOL G04092	5.5% 01 Mar 2038	23,273	26,154
	FED HM LN PC POOL G05267	5.5% 01 Dec 2038	138,676	155,796
	FED HM LN PC POOL G06193	5.5% 01 May 2040	116,036	130,282
	FED HM LN PC POOL G06872	5.5% 01 Sep 2039	249,976	280,961
	FED HM LN PC POOL G07786	4% 01 Aug 2044	2,213,300	2,396,124
	FED HM LN PC POOL G08105	5.5% 01 Jan 2036	3,948	4,442
	FED HM LN PC POOL G30547	5.5% 01 Jun 2024	83,653	89,986
	FED HM LN PC POOL H09069	6.5% 01 Sep 2037	73,033	81,670
	FED HM LN PC POOL H09070	6.5% 01 Sep 2037	21,276	23,231
	FED HM LN PC POOL L00007	5.5% 01 Mar 2035	24,653	27,729
	FED HM LN PC POOL L10219	5% 01 Jan 2034	221,156	232,559
	FED HM LN PC POOL M30034	4% 01 Dec 2020	1,835	1,839
	FED HM LN PC POOL N30127	4.5% 01 Sep 2033	45,130	47,222
	FED HM LN PC POOL N30926	5% 01 Nov 2032	103,594	109,563
	FED HM LN PC POOL N31490	5% 01 Jan 2038	41,268	43,752
	FED HM LN PC POOL P50425	5% 01 Nov 2034	143,876	149,215
	FED HM LN PC POOL U90133	4% 01 Aug 2042	179,228	190,924
	FED HM LN PC POOL Z60009	5% 01 Apr 2024	44,284	47,280
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Sep 2021	1,658,241	1,656,607
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Nov 2021	5,086,380	5,076,526
	FIRSTENERGY CORP	2.85% 15 Jul 2022	570,000	579,297
	FNMA POOL 256339	5.5% 01 Jul 2036	433	459
	FNMA POOL 256370	5.5% 01 Jun 2036	68,799	74,387
	FNMA POOL 256687	5.5% 01 Apr 2037	5,260	5,748
	FNMA POOL 256808	5.5% 01 Jul 2037	312	332
	FNMA POOL 256900	5.5% 01 Sep 2037	246	256
	FNMA POOL 357985	4.5% 01 Sep 2020	526	543

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	FNMA POOL 499479	6.5% 01 Jun 2029	6,778	7,523
	FNMA POOL 526993	1% 01 Nov 2028	132,485	135,043
	FNMA POOL 629058	5.5% 01 May 2032	35,600	36,196
	FNMA POOL 657494	4.75% 01 Aug 2033	30,344	31,063
	FNMA POOL 724068	4.465% 01 Feb 2034	69,104	70,209
	FNMA POOL 734384	5.5% 01 Jul 2033	106,311	115,724
	FNMA POOL 745017	1% 01 Jul 2020	1	1
	FNMA POOL 745150	1% 01 Jun 2020	80	83
	FNMA POOL 745393	1% 01 Sep 2020	104	107
	FNMA POOL 750148	4.465% 01 May 2033	114,508	120,209
	FNMA POOL 776014	4.465% 01 Sep 2033	61,156	62,133
	FNMA POOL 777651	4.49% 01 Feb 2034	50,399	51,220
	FNMA POOL 777652	4.465% 01 Aug 2034	33,376	33,608
	FNMA POOL 777654	4.465% 01 Oct 2034	26,913	26,951
	FNMA POOL 777655	4.465% 01 Nov 2034	36,854	37,021
	FNMA POOL 782012	4.465% 01 Jan 2035	70,934	72,083
	FNMA POOL 818985	4.465% 01 Jul 2035	25,894	25,929
	FNMA POOL 822771	4.465% 01 May 2035	22,782	22,813
	FNMA POOL 835361	4.5% 01 Sep 2035	45,689	47,769
	FNMA POOL 878661	5.5% 01 Feb 2036	9,770	10,631
	FNMA POOL 880871	5.5% 01 Apr 2036	1,335	1,432
	FNMA POOL 888737	1% 01 Oct 2037	668,632	730,825
	FNMA POOL 899303	5.5% 01 Mar 2037	286	299
	FNMA POOL 916389	5% 01 May 2027	29,135	30,700
	FNMA POOL 922386	5.5% 01 Jan 2037	1,863	1,980
	FNMA POOL 931884	4% 01 Sep 2039	39,261	40,746
	FNMA POOL 944052	5.5% 01 Jul 2037	1,190	1,242
	FNMA POOL 959407	6.5% 01 Dec 2037	25,388	27,518
	FNMA POOL 962745	5% 01 Apr 2038	33,321	33,400
	FNMA POOL 994397	5.5% 01 Nov 2038	22,845	23,223
	FNMA POOL AB6113	4% 01 Aug 2042	103,026	107,228
	FNMA POOL AC3943	4% 01 Jan 2040	399,717	415,631
	FNMA POOL AC4532	5% 01 Jan 2034	1,482,989	1,553,013
	FNMA POOL AC5635	4% 01 Mar 2040	69,995	72,684
	FNMA POOL AH0995	3.5% 01 Dec 2040	498,729	512,494
	FNMA POOL AL4287	1% 01 Nov 2040	655,932	752,047
	FNMA POOL AL7271	1% 01 Sep 2041	385,703	404,907
	FNMA POOL AL7824	1% 01 Aug 2034	2,977,038	3,086,401
	FNMA POOL AL8835	1% 01 Jan 2042	827,509	907,444
	FNMA POOL AL9066	1% 01 Aug 2025	145,893	149,490
	FNMA POOL AM3528	2.69% 01 Oct 2023	7,000,000	7,144,271
	FNMA POOL AS8509	3% 01 Dec 2046	2,287,417	2,370,360
	FNMA POOL AV4429	5% 01 Jan 2044	174,079	185,698
	FNMA POOL AX2491	4% 01 Oct 2044	368,539	390,910
	FNMA POOL AY5630	4% 01 Jun 2045	529,083	560,616
	FNMA POOL AZ5735	4% 01 Sep 2045	304,166	321,687
	FNMA POOL BC5068	2.5% 01 Mar 2044	270,883	269,577
	FNMA POOL BC8086	4% 01 Jun 2046	26,322	27,799
	FNMA POOL BE4147	3.5% 01 Sep 2046	207,175	215,254
	FNMA POOL BE4664	3.5% 01 May 2047	1,567,255	1,626,824

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	FNMA POOL MA0213	5% 01 Oct 2039	14,364	15,049
	FNMA POOL MA0445	5% 01 Jun 2040	34,242	35,916
	FNMA POOL MA0476	4.5% 01 Jul 2020	320	330
	FNMA POOL MA0565	5.5% 01 Sep 2040	59,188	65,775
	FNMA POOL MA0600	4.5% 01 Dec 2040	35,567	36,976
	FNMA POOL MB0150	4% 01 Jun 2042	15,438	16,784
	FNMA TBA 15 YR 4.5	4.5% 16 Jan 2035	2,000,000	2,063,906
	FNMA TBA 30 YR 3	3% 15 Feb 2050	111,300,000	112,776,932
	FORD CREDIT FLOORPLAN MASTER O	2.23% 15 Sep 2024	10,000,000	10,024,412
	FORD MOTOR CREDIT CO LLC	4.25% 20 Sep 2022	13,475,000	13,939,787
	FREDDIE MAC	5.5% 15 Apr 2036	1,034,195	1,148,382
	FREDDIE MAC	2% 15 May 2026	729,312	728,551
	FREDDIE MAC	1.5% 15 Dec 2042	1,821,810	1,780,821
	FREDDIE MAC	1% 15 Apr 2049	7,287,964	7,253,410
	FREDDIE MAC	1% 15 Sep 2048	11,603,080	11,615,049
	FREDDIE MAC	1% 15 Aug 2049	9,353,863	9,319,938
	FREDDIE MAC	1% 15 Jun 2049	13,308,561	13,297,400
	FREDDIE MAC	1% 25 Sep 2049	14,316,315	14,261,067
	FREDDIE MAC	1% 25 Sep 2049	11,783,319	11,726,157
	FREDDIE MAC	1% 15 Jun 2044	15,897,555	15,853,738
	GATX CORP	1% 05 Nov 2021	2,000,000	2,008,560
	GE CAPITAL INTL FUNDING	2.342% 15 Nov 2020	2,200,000	2,201,776
	GENERAL ELECTRIC CO	5.55% 04 May 2020	700,000	707,515
	GENERAL MOTORS FINL CO	1% 06 Nov 2020	5,311,000	5,302,172
	GENERAL MOTORS FINL CO	4.2% 06 Nov 2021	400,000	414,716
	GNMA II POOL 004113	5% 20 Apr 2038	1,056,058	1,167,515
	GNMA II POOL 004215	5.5% 20 Aug 2038	30,620	32,688
	GNMA II POOL 004314	5% 20 Dec 2038	409,536	452,600
	GNMA II POOL 004462	5% 20 Jun 2039	25,596	26,955
	GNMA II POOL 004593	5% 20 Dec 2039	33,953	35,823
	GNMA II POOL 004932	3.5% 20 Jan 2041	29,181	29,932
	GNMA II POOL 004952	3.5% 20 Feb 2041	24,631	25,265
	GNMA II POOL 004994	3.5% 20 Mar 2041	72,217	74,075
	GNMA II POOL 005278	3.5% 20 Jan 2042	4,792	4,916
	GNMA II POOL 005302	3.5% 20 Feb 2042	56,209	57,666
	GNMA II POOL 627122	5.5% 20 Mar 2034	158,008	169,110
	GNMA II POOL 634924	5.5% 20 Nov 2034	36,014	36,516
	GNMA II POOL 737242	5.5% 20 Nov 2037	87,507	92,975
	GNMA II POOL 763305	4.5% 20 May 2041	93,347	97,793
	GNMA II POOL 799902	3.74% 20 Mar 2042	149,711	153,704
	GNMA II POOL AA0711	3.74% 20 Jul 2042	96,533	99,011
	GNMA II POOL AH5878	3.75% 20 Mar 2044	61,251	64,118
	GNMA II POOL AU8923	4.5% 20 Aug 2046	649,168	680,903
	GNMA II POOL AX8408	4.5% 20 Feb 2041	382,165	402,953
	GNMA II POOL BC3090	5% 20 Jun 2035	688,169	729,160
	GNMA II POOL MA0214	3.5% 20 Jul 2042	122,734	125,918
	GNMA II POOL MA0456	3.5% 20 Oct 2042	146,399	150,197
	GNMA II POOL MA0528	3.5% 20 Nov 2042	39,344	40,365
	GNMA II POOL MA0619	3.5% 20 Dec 2042	31,023	31,828

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	GNMA II POOL MA0776	3.5% 20 Feb 2043	24,785	25,428
	GNMA II POOL MA1150	3.5% 20 Jul 2043	24,757	25,393
	GNMA II POOL MA1218	3.5% 20 Aug 2043	11,821	12,126
	GNMA II POOL MA1279	3.5% 20 Sep 2043	12,791	13,120
	GNMA II POOL MA1367	3.5% 20 Oct 2043	12,014	12,324
	GNMA II POOL MA1440	3.5% 20 Nov 2043	26,273	26,949
	GNMA II POOL MA1512	3.5% 20 Dec 2043	11,554	11,837
	GNMA II POOL MA1829	3.5% 20 Apr 2044	1,569	1,607
	GNMA II POOL MA1910	3.5% 20 May 2044	37,257	38,171
	GNMA II POOL MA2064	3.5% 20 Jul 2044	7,461	7,644
	GNMA II POOL MA2667	3.5% 20 Mar 2045	90,077	92,282
	GNMA II POOL MA2744	3.5% 20 Apr 2045	17,511	17,939
	GNMA II POOL MA2756	4.5% 20 Apr 2045	1,158,135	1,242,176
	GNMA II POOL MA2816	3.5% 20 May 2045	39,239	40,197
	GNMA II POOL MA2883	3.5% 20 Jun 2045	34,129	34,962
	GNMA II POOL MA4772	5% 20 Oct 2047	169,859	178,478
	GNMA POOL 678858	5% 15 Mar 2038	5,485	5,863
	GNMA POOL 738317	5% 15 May 2041	9,796	10,470
	GNMA POOL 782386	5% 15 Aug 2038	715,433	797,038
	GNMA POOL 790468	4.5% 15 Nov 2039	163,529	174,128
	GNMA POOL 799863	3.75% 15 Apr 2042	212,543	223,390
	GNMA POOL AA0060	3.7% 15 Apr 2042	193,157	202,516
	GNMA POOL AB1552	3.75% 15 Sep 2042	2,565,857	2,708,943
	GNMA POOL AC1428	2.69% 15 Jun 2033	11,939,897	11,875,633
	GNMA POOL AK0485	3% 15 Oct 2044	256,395	263,861
	GNMA POOL AK4648	3% 15 Oct 2045	321,875	331,505
	GOLDMAN SACHS GROUP INC	3% 26 Apr 2022	7,800,000	7,898,515
	GOVERNMENT NATIONAL MORTGAGE A	6% 16 Jun 2032	1,592,711	1,591,420
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2066	0	0
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	846,340	846,340
	GRACECHURCH CARD PLC	1% 15 Jul 2022	7,000,000	7,000,756
	GS MORTGAGE SECURITIES TRUST	3.707% 10 Aug 2044	5,000,000	5,075,502
	GS MORTGAGE SECURITIES TRUST	3.467% 10 Jun 2047	4,576,258	4,685,183
	GS MORTGAGE SECURITIES TRUST	3.119% 10 May 2050	4,000,000	4,131,581
	GS MORTGAGE SECURITIES TRUST	2.905% 10 Nov 2049	5,800,000	5,834,419
	GS MORTGAGE SECURITIES TRUST	3.419% 10 Oct 2032	6,000,000	6,151,703
	HEATHROW FUNDING LTD	4.875% 15 Jul 2023	4,650,000	4,808,770
	HPEFS EQUIPMENT TRUST	2.21% 20 Sep 2029	5,000,000	5,004,077
	HSBC HOLDINGS PLC	1% 13 Mar 2023	3,000,000	3,068,582
	HSBC HOLDINGS PLC	3.6% 25 May 2023	7,021,000	7,324,903
	IMPERIAL BRANDS FIN PLC	3.125% 26 Jul 2024	5,000,000	5,050,025
	ING GROEP NV	1% 29 Mar 2022	1,550,000	1,571,145
	INTEL CORP	2.875% 11 May 2024	2,000,000	2,077,479

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	INTL BK RECON + DEVELOP	2.2% 28 Aug 2024	17,000,000	17,000,802
	INTL LEASE FINANCE CORP	5.875% 15 Aug 2022	800,000	871,617
	INTL LEASE FINANCE CORP	8.25% 15 Dec 2020	500,000	528,596
	JACKSON NATL LIFE GLOBAL	1% 27 Apr 2020	1,000,000	1,000,731
	JACKSON NATL LIFE GLOBAL	1% 27 Jun 2022	7,000,000	7,074,859
	JAPAN TOBACCO INC	2% 13 Apr 2021	900,000	897,980
	JAPANESE YEN	FOREIGN CURRENCY	17,778,395	163,592
	JP MORGAN CHASE			
	COMMERCIAL MOR	3.483% 15 Jun 2045	896,842	914,337
	JP MORGAN CHASE			
	COMMERCIAL MOR	2.933% 05 Sep 2032	390,000	390,717
	JP MORGAN CHASE			
	COMMERCIAL MOR	3.378% 15 Sep 2050	7,000,000	7,258,792
	JP MORGAN SEC INC	TBA CASH COLLATERAL	(255,000)	(255,000)
	JPMBB COMMERCIAL			
	MORTGAGE SECU	3.288% 15 Jan 2048	10,325,229	10,570,082
*	JPMORGAN CHASE + CO	1% 01 Mar 2025	4,000,000	4,147,117
	KANSAS CITY SOUTHERN	3% 15 May 2023	4,025,000	4,117,910
	KOMATSU FINANCE AMERICA	2.118% 11 Sep 2020	2,100,000	2,095,598
	KOMATSU FINANCE AMERICA	2.437% 11 Sep 2022	3,200,000	3,210,331
	LAS VEGAS SANDS CORP	2.9% 25 Jun 2025	4,000,000	4,042,523
	LAS VEGAS SANDS CORP	3.5% 18 Aug 2026	200,000	205,758
	LEAR CORP	5.25% 15 Jan 2025	3,000,000	3,084,078
	LEASEPLAN CORPORATION NV	2.875% 24 Oct 2024	2,000,000	1,999,321
	LLOYDS BANK PLC	3.3% 07 May 2021	10,000,000	10,163,104
	LLOYDS BANK PLC	2.25% 14 Aug 2022	1,500,000	1,507,441
	LLOYDS BANKING GROUP PLC	1% 17 Mar 2023	3,000,000	3,041,458
	LSI OPEN POSITION NET ASSET	0.01% 31 Dec 2060	102,460	4,098
	MARRIOTT INTERNATIONAL	3.125% 15 Oct 2021	300,000	305,243
	MARSH + MCLENNAN COS INC	2.75% 30 Jan 2022	3,000,000	3,048,090
	MARSH + MCLENNAN COS INC	3.5% 29 Dec 2020	1,900,000	1,927,896
	MASSACHUSETTS			
	EDUCATIONAL FINA	1% 25 Apr 2038	297,208	295,969
	MCCORMICK + CO	2.7% 15 Aug 2022	1,000,000	1,015,916
	MCDONALD S CORP	1% 28 Oct 2021	1,900,000	1,906,060
*	MET LIFE GLOB FUNDING I	3.45% 09 Oct 2021	9,500,000	9,764,362
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	525	28
	MITSUBISHI UFJ FIN GRP	2.623% 18 Jul 2022	9,000,000	9,123,054
	MITSUBISHI UFJ FIN GRP	2.665% 25 Jul 2022	1,700,000	1,725,187
	MITSUBISHI UFJ FIN GRP	1% 13 Sep 2021	1,000,000	1,010,794
	MITSUBISHI UFJ LEASE+FIN	3.406% 28 Feb 2022	400,000	408,596
	MITSUBISHI UFJ LEASE+FIN	2.75% 21 Oct 2020	1,250,000	1,255,759
	MIZUHO FINANCIAL GROUP	2.601% 11 Sep 2022	3,700,000	3,749,119
	MORGAN STANLEY	1% 22 Jul 2022	10,000,000	10,094,650
	MORGAN STANLEY BAML			
	TRUST	3.401% 15 May 2050	6,000,000	6,243,583
	MYLAN NV	3.15% 15 Jun 2021	6,000,000	6,078,859
	NATIONAL BANK OF CANADA	1% 17 Jan 2020	4,000,000	4,001,256
	NATIONAL RURAL UTIL COOP	1% 30 Jun 2021	5,000,000	5,018,465
	NATIONWIDE BLDG SOCIETY	1% 26 Apr 2023	700,000	720,068

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	NATIONWIDE BLDG SOCIETY	2.45% 27 Jul 2021	1,000,000	1,005,188
	NAVIENT STUDENT LOAN TRUST	1% 26 Jul 2066	1,431,468	1,433,970
	NAVIENT STUDENT LOAN TRUST	1% 26 Jul 2066	3,425,438	3,366,494
	NAVIENT STUDENT LOAN TRUST	3.01% 16 Jun 2042	1,595,710	1,600,048
	NAVIENT STUDENT LOAN TRUST	1% 15 Dec 2059	3,074,436	3,066,644
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Jul 2059	4,190,064	4,216,503
	NEW YORK ST URBAN DEV CORP REV	2.1% 15 Mar 2022	3,120,000	3,126,802
	NEXTERA ENERGY CAPITAL	3.2% 25 Feb 2022	5,200,000	5,332,627
	NEXTERA ENERGY CAPITAL	1.95% 01 Sep 2022	7,700,000	7,724,385
	NISSAN MOTOR ACCEPTANCE	2.55% 08 Mar 2021	2,000,000	2,004,938
	NISSAN MOTOR ACCEPTANCE	1% 15 Mar 2021	2,000,000	2,000,273
	NISSAN MOTOR ACCEPTANCE	2.65% 13 Jul 2022	2,400,000	2,407,517
	NISSAN MOTOR ACCEPTANCE	3.65% 21 Sep 2021	4,500,000	4,593,799
	NISSAN MOTOR ACCEPTANCE	2.6% 28 Sep 2022	800,000	801,129
	NISSAN MOTOR ACCEPTANCE	1% 28 Sep 2022	800,000	798,284
	NTT FINANCE CORP	1% 29 Jun 2020	6,220,000	6,226,096
	NTT FINANCE CORP	1.9% 21 Jul 2021	400,000	398,853
	NXP BV/NXP FUNDING LLC	3.875% 01 Sep 2022	1,000,000	1,037,549
	ORIX CORP	2.9% 18 Jul 2022	2,000,000	2,039,015
	ORIX CORP	2.65% 13 Apr 2021	1,500,000	1,507,340
	OSCAR US FUNDING TRUST	3.15% 10 Aug 2021	649,660	651,245
	PACIFIC NATIONAL FINANCE	4.625% 23 Sep 2020	285,000	289,281
	PANASONIC CORP	2.536% 19 Jul 2022	2,500,000	2,521,727
	PARK AEROSPACE HOLDINGS	4.5% 15 Mar 2023	1,400,000	1,465,800
	PARK AEROSPACE HOLDINGS	5.25% 15 Aug 2022	1,100,000	1,171,940
	PAYPAL HOLDINGS INC	2.2% 26 Sep 2022	1,900,000	1,910,805
	PENARTH MASTER ISSUER	1% 18 Sep 2022	4,500,000	4,499,321
	PENNSYLVANIA ELECTRIC CO	5.2% 01 Apr 2020	1,300,000	1,309,314
	PENSKE TRUCK LEASING/PTL	4.875% 11 Jul 2022	225,000	239,330
	PFP III	1% 14 Apr 2037	700,000	700,001
	PHILIP MORRIS INTL INC	2.5% 02 Nov 2022	2,000,000	2,029,612
	PNC BANK NA	1% 22 Jul 2022	5,000,000	5,008,269
	POUND STERLING	FOREIGN CURRENCY	822	1,089
	PRIVATE EXPORT FUNDING	2.65% 16 Feb 2021	4,900,000	4,950,530
	PROTECTIVE LIFE GLOBAL	2.615% 22 Aug 2022	4,000,000	4,045,810
	QNB FINANCE LTD	2.875% 29 Apr 2020	1,500,000	1,500,552
	QNB FINANCE LTD	1% 31 May 2021	5,800,000	5,839,951
	QUALCOMM INC	3% 20 May 2022	1,100,000	1,127,798
	RECKITT BENCKISER TSY	1% 24 Jun 2022	1,500,000	1,503,375
	REYNOLDS AMERICAN INC	3.25% 12 Jun 2020	2,207,000	2,217,046
	ROYAL BK SCOTLND GRP PLC	1% 15 May 2023	6,000,000	6,146,763
	SABINE PASS LIQUEFACTION	5.625% 15 Apr 2023	300,000	326,525
	SAN FRANCISCO CITY CNTY CA R	2.526% 01 Aug 2020	4,500,000	4,516,830

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	SANTANDER UK GROUP			
	HLDGS	2.875% 05 Aug 2021	6,300,000	6,358,703
	SANTANDER UK PLC	3.75% 15 Nov 2021	5,600,000	5,792,260
	SEMPRA ENERGY	1% 15 Mar 2021	1,200,000	1,200,379
	SHELL INTERNATIONAL FIN	2.25% 10 Nov 2020	300,000	301,039
	SHIRE ACQ INV IRELAND DA	2.4% 23 Sep 2021	3,000,000	3,017,064
	SHIRE ACQ INV IRELAND DA	2.875% 23 Sep 2023	3,200,000	3,260,854
	SIEMENS FINANCIERINGSMAT	2.9% 27 May 2022	4,100,000	4,193,597
	SINOPEC GRP OVERSEA 2015	2.5% 28 Apr 2020	902,000	902,667
	SKY LTD	3.125% 26 Nov 2022	2,000,000	2,055,678
	SLC STUDENT LOAN TRUST	1% 15 Jun 2029	5,862,576	5,809,502
	SLC STUDENT LOAN TRUST	1% 15 Mar 2027	9,004,277	8,934,690
	SLC STUDENT LOAN TRUST	1% 15 Sep 2026	467,029	465,780
	SLM STUDENT LOAN TRUST	1% 25 Jan 2024	1,317,231	1,473,936
	SLM STUDENT LOAN TRUST	1% 25 Oct 2028	2,824,510	2,795,041
	SLM STUDENT LOAN TRUST	1% 25 Jan 2028	1,508,107	1,509,078
	SLM STUDENT LOAN TRUST	1% 25 Apr 2023	0	0
	SLM STUDENT LOAN TRUST	1% 27 Dec 2038	8,543,704	8,400,676
	SLM STUDENT LOAN TRUST	1% 25 Jun 2043	8,102,069	7,954,621
	SMBC AVIATION CAPITAL FI	2.65% 15 Jul 2021	2,800,000	2,819,678
	SMBC AVIATION CAPITAL FI	3% 15 Jul 2022	4,600,000	4,682,111
	SMBC AVIATION CAPITAL FI	2.65% 15 Jul 2021	5,083,000	5,118,722
	SOCIAL PROFESSIONAL LOAN			
	PROGR	2.65% 25 Sep 2040	2,760,112	2,757,873
	SOCIAL PROFESSIONAL LOAN			
	PROGR	2.39% 25 Feb 2042	1,494,055	1,497,024
	SOCIAL PROFESSIONAL LOAN			
	PROGR	2.64% 25 Aug 2047	577,253	578,110
	SOFI CONSUMER LOAN			
	PROGRAM TRU	2.77% 25 May 2026	451,817	453,397
	SUMITOMO MITSUI FINL GRP	2.846% 11 Jan 2022	1,510,000	1,533,597
	SVENSKA HANDELSBANKEN			
	AB	1% 30 Mar 2021	2,000,000	2,023,044
	SYDNEY AIRPORT FINANCE	5.125% 22 Feb 2021	2,600,000	2,684,322
	SYNCHRONY BANK	1% 30 Mar 2020	6,800,000	6,805,040
	TAKEDA PHARMACEUTICAL	4% 26 Nov 2021	3,000,000	3,102,449
	TELSTRA CORP LTD	3.125% 07 Apr 2025	3,700,000	3,808,490
	TELSTRA CORP LTD	4.8% 12 Oct 2021	1,100,000	1,152,215
	THE BANCORP COMMERCIAL			
	MORTGAG	1% 15 Sep 2036	1,689,210	1,690,617
	THE BANK OF NOVA SCOTIA			
	REPO	1.6% 02 Jan 2020	35,500,000	35,500,000
	TOWD POINT MORTGAGE			
	TRUST	1% 25 Nov 2058	4,005,954	4,024,622
	TOYOTA AUTO LOAN			
	EXTENDED NOTE	2.56% 25 Nov 2031	8,000,000	8,123,010
	TOYOTA MOTOR CREDIT CORP	1% 11 Jan 2022	2,000,000	2,017,958
	TOYOTA MOTOR CREDIT CORP	1% 17 May 2022	13,000,000	13,038,309
	TSY INFL IX N/B	0.875% 15 Jan 2029	14,063,718	14,934,221
	TSY INFL IX N/B	0.625% 15 Apr 2023	15,850,341	16,095,642

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		Shares/ Par Value		
	TSY INFL IX N/B	0.75% 15 Jul 2028	45,618,730	47,991,805
	UBS BARCLAYS COMMERCIAL MORTGA	3.525% 10 May 2063	7,000,000	7,184,069
	UBS GROUP AG	2.95% 24 Sep 2020	200,000	201,399
	US 10YR ULTRA FUT MAR20	XCBT 20200320	(35,100,000)	268,296
	US 2YR NOTE (CBT) MAR20	XCBT 20200331	463,400,000	(172,884)
	US 5YR NOTE (CBT) MAR20	XCBT 20200331	(57,900,000)	244,793
	US DOLLAR		957,741	957,741
	US TREASURY N/B	2.125% 31 May 2021	40,000,000	40,289,062
	US TREASURY N/B	1.75% 31 Jul 2021	7,900,000	7,919,133
	US TREASURY N/B	1.5% 30 Sep 2021	34,900,000	34,846,832
	US ULTRA BOND CBT MAR20	XCBT 20200320	(7,800,000)	399,801
	VERIZON COMMUNICATIONS	1% 16 Mar 2022	1,900,000	1,931,761
	VERIZON COMMUNICATIONS	1% 15 May 2025	6,800,000	6,955,841
	VMWARE INC	2.3% 21 Aug 2020	3,800,000	3,805,369
	VMWARE INC	2.95% 21 Aug 2022	4,600,000	4,687,208
	VODAFONE GROUP PLC	1% 16 Jan 2024	2,600,000	2,632,242
	VOLKSWAGEN GROUP AMERICA	4% 12 Nov 2021	2,700,000	2,792,566
	WELLS FARGO + COMPANY	2.625% 22 Jul 2022	1,800,000	1,826,899
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Jan 2059	3,000,000	3,067,417
	WF RBS COMMERCIAL MORTGAGE TRU	1% 15 Jun 2045	1,300,000	1,310,495
	WF RBS COMMERCIAL MORTGAGE TRU	3.558% 15 Dec 2046	1,348,448	1,384,109
	WF RBS COMMERCIAL MORTGAGE TRU	1% 15 Aug 2047	1,553,837	1,556,268
	WISCONSIN ELECTRIC POWER	2.05% 15 Dec 2024	2,000,000	1,999,104
	WOODSIDE FINANCE LTD	3.65% 05 Mar 2025	1,100,000	1,139,792
	WOODSIDE FINANCE LTD	4.6% 10 May 2021	3,300,000	3,380,759
				\$1,344,250,6
		Sub-Total: Fund 5736 5 of 14	Total	31

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	ABB FINANCE USA INC	2.875% 08 May 2022	135,000	\$ 137,863
	ABBOTT LABORATORIES	2.55% 15 Mar 2022	245,000	249,019
	ABBVIE INC	3.6% 14 May 2025	1,100,000	1,162,122
	ABBVIE INC	3.2% 21 Nov 2029	3,850,000	3,916,815
	ALLERGAN FUNDING SCS	3.85% 15 Jun 2024	295,000	309,879
	ALTRIA GROUP INC	2.85% 09 Aug 2022	360,000	366,952
	ALTRIA GROUP INC	4% 31 Jan 2024	530,000	562,392
	AMER AIRLINE 16 2 AA PTT	3.2% 15 Dec 2029	85,450	87,878
	AMER AIRLN 14 1 A PTT	3.7% 01 Apr 2028	163,469	171,928

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	AMEREN ILLINOIS CO	2.7% 01 Sep 2022	340,000	346,084
	AMERICAN INTL GROUP	4.125% 15 Feb 2024	140,000	150,347
	AMERICAN INTL GROUP	3.75% 10 Jul 2025	655,000	701,077
	AMERICAN INTL GROUP	3.9% 01 Apr 2026	975,000	1,047,294
	AMGEN INC	2.6% 19 Aug 2026	160,000	162,101
	AMGEN INC	4.1% 15 Jun 2021	250,000	256,848
	ANHEUSER BUSCH CO/INBEV	3.65% 01 Feb 2026	2,165,000	2,309,108
	ANTHEM INC	3.65% 01 Dec 2027	765,000	810,128
	APPALACHIAN POWER CO	3.3% 01 Jun 2027	180,000	186,925
	APPLE INC	2.4% 03 May 2023	295,000	300,034
	APPLE INC	2.85% 11 May 2024	1,595,000	1,649,930
	APPLE INC	3.25% 23 Feb 2026	1,790,000	1,895,745
	ARCH CAPITAL FINANCE LLC	4.011% 15 Dec 2026	75,000	82,382
	AT+T INC	2.95% 15 Jul 2026	225,000	229,384
	AT+T INC	3.55% 01 Jun 2024	230,000	241,895
	AT+T INC	4.45% 01 Apr 2024	340,000	368,580
	AT+T INC	3.8% 15 Feb 2027	1,645,000	1,753,624
	ATMOS ENERGY CORP	2.625% 15 Sep 2029	485,000	489,686
	AUTOZONE INC	3.75% 18 Apr 2029	600,000	635,542
	BALTIMORE GAS + ELECTRIC	3.35% 01 Jul 2023	100,000	103,703
	BANCO SANTANDER SA	3.848% 12 Apr 2023	200,000	208,645
	BANK OF AMERICA CORP	4% 22 Jan 2025	530,000	565,349
	BANK OF AMERICA CORP	3.95% 21 Apr 2025	690,000	736,890
	BANK OF AMERICA CORP	1% 20 Dec 2028	841,000	883,171
	BANK OF AMERICA CORP	1% 20 Jan 2028	925,000	993,176
	BANK OF AMERICA CORP	1% 05 Mar 2029	1,840,000	2,005,181
	BANK OF NY MELLON CORP	3.4% 15 May 2024	405,000	427,017
	BARCLAYS PLC	4.375% 12 Jan 2026	720,000	777,816
	BARCLAYS PLC	4.337% 10 Jan 2028	740,000	794,240
	BAT CAPITAL CORP	3.222% 15 Aug 2024	340,000	347,779
	BAT CAPITAL CORP	3.215% 06 Sep 2026	470,000	473,604
	BAXALTA INC	4% 23 Jun 2025	227,000	244,619
	BAY AREA CA TOLL AUTH			
	TOLL BRI	2.574% 01 Apr 2031	1,710,000	1,700,065
	BECTON DICKINSON AND CO	3.734% 15 Dec 2024	688,000	729,401
	BERKSHIRE HATHAWAY INC	3.125% 15 Mar 2026	1,185,000	1,249,002
	BERKSHIRE HATHAWAY INC	2.75% 15 Mar 2023	1,930,000	1,979,068
	BOEING CO	3.1% 01 May 2026	145,000	149,658
	BOEING CO	2.25% 15 Jun 2026	425,000	419,845
	BOSTON PROPERTIES LP	3.85% 01 Feb 2023	590,000	618,252
	BRISTOL MYERS SQUIBB CO	3.625% 15 May 2024	835,000	882,509
	BRISTOL MYERS SQUIBB CO	3.9% 20 Feb 2028	1,220,000	1,344,905
	BROADCOM CRP / CAYMN FI	3.625% 15 Jan 2024	785,000	813,593
	BURLINGTN NORTH SANTA FE	3.4% 01 Sep 2024	380,000	401,952
	CAPITAL ONE BANK USA NA	3.375% 15 Feb 2023	495,000	511,433
	CAPITAL ONE NA	2.95% 23 Jul 2021	325,000	329,675
	CENOVUS ENERGY INC	4.25% 15 Apr 2027	145,000	153,623
	CENTERPOINT ENER			
	HOUSTON	2.25% 01 Aug 2022	250,000	251,602

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	CFCRE COMMERCIAL			
	MORTGAGE TRUS	3.585% 10 Dec 2054	2,250,000	2,386,479
	CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	1,840,000	2,026,166
	CHASE ISSUANCE TRUST	2.16% 15 Sep 2024	900,000	906,195
	CHEVRON CORP	3.191% 24 Jun 2023	295,000	307,113
	CHEVRON CORP	2.355% 05 Dec 2022	430,000	436,022
	CHUBB INA HOLDINGS INC	3.35% 15 May 2024	730,000	769,206
	CHUBB INA HOLDINGS INC	2.7% 13 Mar 2023	1,015,000	1,036,664
	CIGNA CORP	4% 15 Feb 2022	510,000	526,586
	CIGNA CORP	4.5% 25 Feb 2026	1,980,000	2,172,814
	CIGNA HOLDING CO	4.375% 15 Dec 2020	320,000	325,301
	CINTAS CORPORATION NO. 2	3.7% 01 Apr 2027	385,000	417,687
	CISCO SYSTEMS INC	1.85% 20 Sep 2021	210,000	210,144
	CISCO SYSTEMS INC	3% 15 Jun 2022	315,000	324,529
	CISCO SYSTEMS INC	2.2% 28 Feb 2021	325,000	326,902
	CITIBANK CREDIT CARD			
	ISSUANCE	3.96% 13 Oct 2030	1,200,000	1,331,969
	CITIBANK CREDIT CARD			
	ISSUANCE	3.21% 07 Dec 2024	1,600,000	1,659,319
	CITIGROUP COMMERCIAL			
	MORTGAGE	3.314% 10 Apr 2049	3,000,000	3,142,191
	CITIGROUP COMMERCIAL			
	MORTGAGE	3.717% 15 Sep 2048	4,500,000	4,798,688
	CITIGROUP COMMERCIAL			
	MORTGAGE	3.197% 15 Aug 2050	5,000,000	5,214,933
	CITIGROUP INC	1% 05 Nov 2030	195,000	198,033
	CITIGROUP INC	3.4% 01 May 2026	850,000	893,072
	CITIGROUP INC	3.7% 12 Jan 2026	950,000	1,013,300
	CITIGROUP INC	4.6% 09 Mar 2026	925,000	1,018,564
	CITIGROUP INC	4.45% 29 Sep 2027	1,095,000	1,206,451
	CNA FINANCIAL CORP	3.95% 15 May 2024	710,000	758,833
	CNOOC FINANCE 2013 LTD	2.875% 30 Sep 2029	655,000	655,270
	COCA COLA CO/THE	3.15% 15 Nov 2020	440,000	445,215
	COMCAST CORP	4.15% 15 Oct 2028	355,000	399,852
	COMCAST CORP	3.6% 01 Mar 2024	1,065,000	1,129,063
	COMCAST CORP	3% 01 Feb 2024	1,230,000	1,274,910
	COMM MORTGAGE TRUST	3.819% 10 Jun 2047	200,000	211,851
	COMM MORTGAGE TRUST	3.42% 10 Aug 2047	1,500,000	1,562,164
	COMM MORTGAGE TRUST	3.546% 10 Jun 2047	2,184,533	2,288,774
	COMM MORTGAGE TRUST	3.765% 10 Feb 2049	3,995,000	4,261,878
	COMM MORTGAGE TRUST	3.35% 10 Feb 2048	5,000,000	5,207,141
	COMMONSPIRIT HEALTH	2.76% 01 Oct 2024	435,000	439,027
	COMMONWEALTH EDISON CO	2.55% 15 Jun 2026	520,000	526,388
	COMMONWEALTH EDISON CO	2.95% 15 Aug 2027	795,000	823,845
	CONCHO RESOURCES INC	4.3% 15 Aug 2028	350,000	381,641
	CONCHO RESOURCES INC	3.75% 01 Oct 2027	1,235,000	1,299,025
	CONSTELLATION BRANDS INC	4.4% 15 Nov 2025	205,000	224,019
	CONSTELLATION BRANDS INC	3.7% 06 Dec 2026	275,000	292,029
	CONTL AIRLINES 2012 1 A	4.15% 11 Oct 2025	367,242	385,876

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	CONTL AIRLINES 2012 2 A	4% 29 Apr 2026	360,196	380,103
	CRED SUIS GP FUN LTD	4.55% 17 Apr 2026	420,000	466,298
	CRED SUIS GP FUN LTD	3.75% 26 Mar 2025	505,000	534,569
	CVS HEALTH CORP	4.3% 25 Mar 2028	2,555,000	2,791,187
	DELTA AIR LINES 2007 1 A	6.821% 10 Feb 2024	183,359	199,061
	DEUTSCHE BANK NY	5% 14 Feb 2022	1,220,000	1,274,358
	DISCOVER FINANCIAL SVS	4.1% 09 Feb 2027	135,000	145,477
	DISCOVERY			
	COMMUNICATIONS	3.5% 15 Jun 2022	425,000	437,024
	DISCOVERY			
	COMMUNICATIONS	4.125% 15 May 2029	590,000	637,703
	DISCOVERY			
	COMMUNICATIONS	3.95% 15 Jun 2025	605,000	645,947
	DOLLAR TREE INC	3.7% 15 May 2023	520,000	541,865
	DOMINION ENERGY GAS			
	HLDG	3.55% 01 Nov 2023	215,000	222,954
	DOW CHEMICAL CO/THE	3.625% 15 May 2026	1,070,000	1,126,050
	DTE ENERGY CO	3.8% 15 Mar 2027	410,000	434,089
	DTE ENERGY CO	2.529% 01 Oct 2024	640,000	643,122
	DUKE ENERGY CAROLINAS	2.95% 01 Dec 2026	645,000	666,338
	DUKE ENERGY CAROLINAS	2.45% 15 Aug 2029	740,000	735,029
	DUPONT DE NEMOURS INC	4.493% 15 Nov 2025	610,000	671,847
	EASTMAN CHEMICAL CO	3.8% 15 Mar 2025	548,000	578,130
	ECOLAB INC	4.35% 08 Dec 2021	512,000	536,161
	ECOPETROL SA	4.125% 16 Jan 2025	70,000	73,501
	EMBRAER NETHERLANDS			
	FINA	5.4% 01 Feb 2027	42,000	47,271
	EMBRAER NETHERLANDS			
	FINA	5.05% 15 Jun 2025	70,000	76,738
	EMERA US FINANCE LP	3.55% 15 Jun 2026	535,000	555,795
	ENERGY TRANSFER			
	OPERATNG	5.25% 15 Apr 2029	405,000	455,103
	ENERGY TRANSFER			
	OPERATNG	4.75% 15 Jan 2026	935,000	1,012,568
	ENTERGY LOUISIANA LLC	2.4% 01 Oct 2026	250,000	246,774
	ENTERPRISE PRODUCTS OPER	3.125% 31 Jul 2029	905,000	931,248
	ENTERPRISE PRODUCTS OPER	3.35% 15 Mar 2023	1,375,000	1,422,640
	EOG RESOURCES INC	4.1% 01 Feb 2021	275,000	281,641
	EOG RESOURCES INC	3.15% 01 Apr 2025	340,000	357,054
	EQUIFAX INC	2.6% 01 Dec 2024	545,000	548,426
	EVERGY INC	2.45% 15 Sep 2024	1,105,000	1,111,561
	EXPORT IMPORT BANK			
	KOREA	5.125% 29 Jun 2020	770,000	781,681
	EXXON MOBIL CORPORATION	2.709% 06 Mar 2025	1,340,000	1,385,411
	FANNIE MAE	6.625% 15 Nov 2030	80,000	114,045
	FANNIE MAE	2% 05 Oct 2022	170,000	171,828
	FANNIE MAE	2.375% 19 Jan 2023	230,000	235,193
	FANNIE MAE	2.875% 12 Sep 2023	245,000	255,745
	FANNIE MAE	2.5% 05 Feb 2024	275,000	283,508

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	FANNIE MAE	2.25% 12 Apr 2022	405,000	411,058
	FANNIE MAE	2.625% 11 Jan 2022	720,000	734,569
	FED HM LN PC POOL A47038	5% 01 Sep 2035	33,270	36,633
	FED HM LN PC POOL A85726	5% 01 Apr 2039	80,758	88,998
	FED HM LN PC POOL A92478	4.5% 01 Jun 2040	381,877	414,848
	FED HM LN PC POOL A93318	5% 01 Aug 2040	271,419	299,667
	FED HM LN PC POOL A93713	5% 01 Sep 2040	315,599	347,901
	FED HM LN PC POOL A94069	5% 01 Sep 2040	90,571	99,123
	FED HM LN PC POOL A94113	5% 01 Oct 2040	108,695	119,941
	FED HM LN PC POOL A94898	4.5% 01 Nov 2040	157,053	170,680
	FED HM LN PC POOL A95085	4% 01 Nov 2040	702,354	753,696
	FED HM LN PC POOL A95519	4.5% 01 Dec 2040	86,854	94,388
	FED HM LN PC POOL A95575	4% 01 Dec 2040	402,696	432,132
	FED HM LN PC POOL A95960	4% 01 Dec 2040	381,915	409,876
	FED HM LN PC POOL A97040	4% 01 Feb 2041	470,657	505,079
	FED HM LN PC POOL C03469	4.5% 01 May 2040	491,006	533,610
	FED HM LN PC POOL C03517	4.5% 01 Sep 2040	40,018	43,484
	FED HM LN PC POOL C03520	4% 01 Sep 2040	538,904	578,274
	FED HM LN PC POOL C03545	5% 01 Aug 2040	227,352	250,910
	FED HM LN PC POOL C03792	3.5% 01 Apr 2042	0	0
	FED HM LN PC POOL C04272	3% 01 Oct 2042	970,324	1,000,076
	FED HM LN PC POOL C04422	3% 01 Dec 2042	777,530	801,399
	FED HM LN PC POOL C09004	3.5% 01 Jul 2042	938,797	991,330
	FED HM LN PC POOL C09022	3% 01 Jan 2043	4,613,456	4,755,154
	FED HM LN PC POOL C09029	3% 01 Mar 2043	558,584	575,692
	FED HM LN PC POOL C09031	2.5% 01 Feb 2043	326,091	324,719
	FED HM LN PC POOL C09055	4% 01 Dec 2043	165,084	175,677
	FED HM LN PC POOL C91176	5.5% 01 May 2028	52,825	56,974
	FED HM LN PC POOL C91908	3% 01 Jan 2037	1,900,863	1,952,612
	FED HM LN PC POOL C91960	3.5% 01 Nov 2037	831,954	867,864
	FED HM LN PC POOL C91969	3% 01 Jan 2038	409,337	420,428
	FED HM LN PC POOL E04113	2.5% 01 Nov 2027	1,099,658	1,115,955
	FED HM LN PC POOL G02031	5.5% 01 Feb 2036	0	0
	FED HM LN PC POOL G02427	5.5% 01 Dec 2036	203,174	228,699
	FED HM LN PC POOL G03737	6.5% 01 Nov 2037	81,861	92,149
	FED HM LN PC POOL G03781	6% 01 Jan 2038	0	0
	FED HM LN PC POOL G03812	5.5% 01 Feb 2038	282,979	317,946
	FED HM LN PC POOL G03819	6% 01 Jan 2038	0	0
	FED HM LN PC POOL G04585	5.5% 01 Feb 2038	0	0
	FED HM LN PC POOL G05472	4.5% 01 Jun 2039	72,268	78,518
	FED HM LN PC POOL G05676	4% 01 Nov 2039	509,910	547,375
	FED HM LN PC POOL G05726	5% 01 Aug 2039	129,688	141,797
	FED HM LN PC POOL G05741	4.5% 01 Dec 2039	61,589	66,921
	FED HM LN PC POOL G05927	4.5% 01 Jul 2040	587,683	645,111
	FED HM LN PC POOL G06087	5% 01 Sep 2040	46,478	51,236
	FED HM LN PC POOL G06231	4% 01 Dec 2040	368,366	395,330
	FED HM LN PC POOL G06499	4% 01 Mar 2041	445,378	478,111
	FED HM LN PC POOL G06506	4% 01 Dec 2040	984,862	1,056,943
	FED HM LN PC POOL G06507	4% 01 Feb 2041	190,043	203,953

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	FED HM LN PC POOL G06601	4.5% 01 Dec 2040	1,428,328	1,554,411
	FED HM LN PC POOL G07032	3% 01 Jun 2042	1,446,509	1,491,363
	FED HM LN PC POOL G07129	3.5% 01 Sep 2042	1,123,644	1,185,109
	FED HM LN PC POOL G07388	3.5% 01 May 2043	576,835	608,123
	FED HM LN PC POOL G08368	4.5% 01 Oct 2039	231,834	251,776
	FED HM LN PC POOL G08372	4.5% 01 Nov 2039	165,639	179,935
	FED HM LN PC POOL G08479	3.5% 01 Mar 2042	506,672	534,382
	FED HM LN PC POOL G08521	3% 01 Jan 2043	516,032	531,875
	FED HM LN PC POOL G08567	4% 01 Jan 2044	0	0
	FED HM LN PC POOL G08577	4% 01 Mar 2044	0	0
	FED HM LN PC POOL G08601	4% 01 Aug 2044	278,596	295,401
	FED HM LN PC POOL G08624	4% 01 Jan 2045	228,846	242,651
	FED HM LN PC POOL G08627	3.5% 01 Feb 2045	0	0
	FED HM LN PC POOL G08654	3.5% 01 Jul 2045	1,851,799	1,934,600
	FED HM LN PC POOL G08676	3.5% 01 Nov 2045	0	0
	FED HM LN PC POOL G08677	4% 01 Nov 2045	515,314	546,403
	FED HM LN PC POOL G08681	3.5% 01 Dec 2045	0	0
	FED HM LN PC POOL G08707	4% 01 May 2046	1,671,972	1,768,524
	FED HM LN PC POOL G08735	4.5% 01 Oct 2046	627,698	665,357
	FED HM LN PC POOL G08737	3% 01 Dec 2046	0	0
	FED HM LN PC POOL G08739	4% 01 Dec 2046	356,500	375,956
	FED HM LN PC POOL G08741	3% 01 Jan 2047	0	0
	FED HM LN PC POOL G08772	4.5% 01 Jul 2047	719,270	761,519
	FED HM LN PC POOL G08785	4% 01 Oct 2047	1,189,849	1,251,150
	FED HM LN PC POOL G08792	3.5% 01 Dec 2047	0	0
	FED HM LN PC POOL G08793	4% 01 Dec 2047	823,025	865,148
	FED HM LN PC POOL G08817	4% 01 Jun 2048	0	0
	FED HM LN PC POOL G08836	4% 01 Sep 2048	0	0
	FED HM LN PC POOL G08842	4% 01 Oct 2048	0	0
	FED HM LN PC POOL G12403	5% 01 Oct 2021	0	0
	FED HM LN PC POOL G13300	4.5% 01 May 2023	0	0
	FED HM LN PC POOL G13868	4.5% 01 Jul 2025	105,060	110,571
	FED HM LN PC POOL G14239	4% 01 Sep 2026	43,333	45,317
	FED HM LN PC POOL G16015	3% 01 Jan 2032	724,715	750,435
	FED HM LN PC POOL G16177	2% 01 Jan 2032	1,465,280	1,457,244
	FED HM LN PC POOL G16459	3.5% 01 Jul 2032	398,633	415,611
	FED HM LN PC POOL G18401	3.5% 01 Sep 2026	76,875	79,697
	FED HM LN PC POOL G18475	2.5% 01 Aug 2028	181,898	184,435
	FED HM LN PC POOL G67717	4% 01 Nov 2048	1,248,012	1,331,666
	FED HM LN PC POOL J09212	5% 01 Jan 2024	0	0
	FED HM LN PC POOL J12398	4.5% 01 Jun 2025	108,845	114,530
	FED HM LN PC POOL J12439	4.5% 01 Jun 2025	88,919	93,571
	FED HM LN PC POOL J13721	3.5% 01 Dec 2025	147,818	153,231
	FED HM LN PC POOL J15031	4% 01 Apr 2026	309,234	323,441
	FED HM LN PC POOL J15719	4% 01 Jun 2026	275,781	288,537
	FED HM LN PC POOL J15847	4% 01 Jun 2026	143,793	150,410
	FED HM LN PC POOL J16059	4% 01 Jul 2026	148,077	154,780
	FED HM LN PC POOL J16432	3.5% 01 Aug 2026	0	0
	FED HM LN PC POOL J18912	2.5% 01 Apr 2027	270,116	274,203

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	FED HM LN PC POOL J23935	3% 01 May 2028	343,058	353,710
	FED HM LN PC POOL J24887	3% 01 Jul 2028	2,265,061	2,343,685
	FED HM LN PC POOL J27464	3.5% 01 Feb 2029	744,556	776,951
	FED HM LN PC POOL J27964	3% 01 Apr 2029	384,402	396,738
	FED HM LN PC POOL J28440	3% 01 Jun 2029	516,260	532,797
	FED HM LN PC POOL J29007	3% 01 Aug 2029	450,402	466,357
	FED HM LN PC POOL J29036	3% 01 Aug 2029	439,225	454,779
	FED HM LN PC POOL J29049	3% 01 Aug 2029	418,389	433,211
	FED HM LN PC POOL Q02171	5% 01 Jul 2041	156,301	170,742
	FED HM LN PC POOL Q02606	5% 01 Aug 2041	693,595	763,990
	FED HM LN PC POOL Q04673	4% 01 Nov 2041	980,871	1,051,942
	FED HM LN PC POOL Q10241	3.5% 01 Aug 2042	338,439	360,560
	FED HM LN PC POOL Q10448	3.5% 01 Aug 2042	333,784	352,052
	FED HM LN PC POOL Q11288	3.5% 01 Sep 2042	354,185	374,443
	FED HM LN PC POOL Q11788	3% 01 Oct 2042	193,980	199,985
	FED HM LN PC POOL Q12520	3% 01 Oct 2042	106,029	109,284
	FED HM LN PC POOL Q12841	3.5% 01 Nov 2042	932,539	983,204
	FED HM LN PC POOL Q13630	3% 01 Nov 2042	244,331	251,824
	FED HM LN PC POOL Q14326	2.5% 01 Jan 2043	958,797	954,763
	FED HM LN PC POOL Q15062	3% 01 Feb 2043	1,125,449	1,159,982
	FED HM LN PC POOL Q44452	3% 01 Nov 2046	398,301	408,188
	FED HM LN PC POOL Q44963	3.5% 01 Dec 2046	1,143,829	1,200,317
	FED HM LN PC POOL Q49494	4.5% 01 Jul 2047	368,515	389,923
	FED HM LN PC POOL Q53334	4% 01 Jan 2048	1,232,551	1,293,900
	FED HM LN PC POOL Q53670	3.5% 01 Jan 2048	0	0
	FED HM LN PC POOL Q55401	5% 01 Apr 2048	0	0
	FED HM LN PC POOL V60298	3% 01 Oct 2028	373,229	385,195
	FED HM LN PC POOL V60564	3% 01 Jun 2029	727,123	752,908
	FED HM LN PC POOL V60869	2.5% 01 Jul 2030	1,294,384	1,314,910
	FED HM LN PC POOL V83344	4% 01 Aug 2047	0	0
	FED HM LN PC POOL ZM2868	3.5% 01 Mar 2047	410,964	431,658
	FEDERAL HOME LOAN BANK	1.5% 15 Aug 2024	470,000	466,367
	FEDERAL HOME LOAN BANK	3% 12 Oct 2021	565,000	578,820
	FEDERAL HOME LOAN BANK	3.25% 16 Nov 2028	785,000	858,484
	FEDEX CORP	3.3% 15 Mar 2027	100,000	103,411
	FHLMC MULTIFAMILY STRUCTURED P	3.49% 25 Jan 2024	245,000	257,665
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Apr 2023	1,255,000	1,304,123
	FHLMC MULTIFAMILY STRUCTURED P	3.224% 25 Mar 2027	2,500,000	2,645,775
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Sep 2027	2,985,000	3,155,581
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jul 2028	3,500,000	3,879,198
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Dec 2027	5,000,000	5,371,801
	FIDELITY NATIONAL INFORM	3.875% 05 Jun 2024	115,000	122,398
	FISERV INC	2.75% 01 Jul 2024	80,000	81,413

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	FISERV INC	3.5% 01 Oct 2022	141,000	146,156
	FISERV INC	3.85% 01 Jun 2025	590,000	629,582
	FNMA POOL 257281	5% 01 Jul 2028	11,111	11,868
	FNMA POOL 555800	1% 01 Oct 2033	547,470	610,680
	FNMA POOL 655687	6.5% 01 Aug 2032	166,981	185,338
	FNMA POOL 660662	6.5% 01 Sep 2032	2,087	2,317
	FNMA POOL 735061	1% 01 Nov 2034	521,669	598,026
	FNMA POOL 735271	1% 01 Jan 2035	122,959	140,810
	FNMA POOL 735288	1% 01 Mar 2035	124,124	136,794
	FNMA POOL 735382	1% 01 Apr 2035	693,227	764,093
	FNMA POOL 735484	1% 01 May 2035	314,333	346,367
	FNMA POOL 735500	1% 01 May 2035	419,593	474,139
	FNMA POOL 735578	1% 01 Jun 2035	58,248	64,187
	FNMA POOL 735580	1% 01 Jun 2035	263,431	290,282
	FNMA POOL 735591	1% 01 Jun 2035	248,664	274,032
	FNMA POOL 735667	1% 01 Jul 2035	249,566	275,018
	FNMA POOL 735676	1% 01 Jul 2035	861,280	949,094
	FNMA POOL 735989	1% 01 Feb 2035	475,298	531,363
	FNMA POOL 745355	1% 01 Mar 2036	226,929	250,127
	FNMA POOL 745412	1% 01 Dec 2035	278,844	313,858
	FNMA POOL 745418	1% 01 Apr 2036	130,021	146,314
	FNMA POOL 745515	1% 01 May 2036	44,888	49,486
	FNMA POOL 745885	1% 01 Oct 2036	265,180	304,049
	FNMA POOL 745950	1% 01 Nov 2036	207,425	237,859
	FNMA POOL 826495	5.5% 01 Jul 2035	0	0
	FNMA POOL 831400	6% 01 Apr 2036	0	0
	FNMA POOL 832690	5% 01 Sep 2035	133,657	147,184
	FNMA POOL 832799	5% 01 Sep 2035	191,387	210,729
	FNMA POOL 888129	1% 01 Feb 2037	97,140	109,172
	FNMA POOL 888286	1% 01 Apr 2037	337,940	379,602
	FNMA POOL 889072	1% 01 Dec 2037	57,123	64,920
	FNMA POOL 889190	1% 01 Mar 2038	0	0
	FNMA POOL 889579	1% 01 May 2038	197,260	226,170
	FNMA POOL 889705	1% 01 Jun 2038	121,590	136,467
	FNMA POOL 889983	1% 01 Oct 2038	351,791	403,396
	FNMA POOL 899172	6.5% 01 Feb 2037	48,942	54,323
	FNMA POOL 902669	5% 01 Nov 2036	49,328	54,299
	FNMA POOL 916398	6.5% 01 May 2037	2,403	2,668
	FNMA POOL 928075	6% 01 Feb 2037	0	0
	FNMA POOL 933478	5% 01 Mar 2023	0	0
	FNMA POOL 938446	5.5% 01 Jul 2022	7,756	7,942
	FNMA POOL 943699	6.5% 01 Aug 2037	4,463	5,164
	FNMA POOL 946924	6.5% 01 Sep 2037	20,282	22,511
	FNMA POOL 948227	6.5% 01 Aug 2037	75,015	83,262
	FNMA POOL 954804	6.5% 01 Dec 2037	323	358
	FNMA POOL 959604	6.5% 01 Nov 2037	8,822	9,892
	FNMA POOL 968546	6.5% 01 Feb 2038	37,165	41,251
	FNMA POOL 969014	6.5% 01 Feb 2038	9,781	10,856
	FNMA POOL 969230	5.5% 01 May 2037	0	0

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	FNMA POOL 995930	1% 01 Apr 2039	6,079	6,701
	FNMA POOL AA0472	4% 01 Mar 2039	109,273	117,092
	FNMA POOL AB1047	4.5% 01 May 2040	457,541	497,638
	FNMA POOL AB1141	4.5% 01 Jun 2040	409,778	445,735
	FNMA POOL AB2801	3.5% 01 Apr 2026	394,615	408,835
	FNMA POOL AB3693	4% 01 Oct 2041	530,150	567,335
	FNMA POOL AB4058	4% 01 Dec 2041	485,569	520,123
	FNMA POOL AB4689	3.5% 01 Mar 2042	790,540	832,909
	FNMA POOL AB5593	3.5% 01 Jul 2042	596,919	629,222
	FNMA POOL AB6017	3.5% 01 Aug 2042	804,467	847,709
	FNMA POOL AB6136	2.5% 01 Sep 2027	2,246,571	2,276,591
	FNMA POOL AB6229	3.5% 01 Sep 2042	2,672,391	2,817,014
	FNMA POOL AB6238	3.5% 01 Sep 2042	431,692	456,757
	FNMA POOL AB6390	3% 01 Oct 2042	263,729	271,677
	FNMA POOL AB6832	3.5% 01 Nov 2042	1,141,015	1,202,763
	FNMA POOL AB7272	3% 01 Dec 2042	1,478,244	1,522,945
	FNMA POOL AB7410	3% 01 Dec 2042	1,926,656	1,984,593
	FNMA POOL AB7426	3% 01 Dec 2042	1,221,347	1,258,192
	FNMA POOL AB7568	3% 01 Jan 2043	1,760,283	1,813,422
	FNMA POOL AB7570	3% 01 Jan 2043	2,906,491	2,994,232
	FNMA POOL AB7716	2.5% 01 Jan 2028	1,924,603	1,950,387
	FNMA POOL AB7741	3% 01 Jan 2043	1,543,991	1,590,435
	FNMA POOL AB8499	3% 01 Feb 2043	530,774	547,073
	FNMA POOL AB8923	3% 01 Apr 2043	20,915	21,540
	FNMA POOL AB9361	3.5% 01 May 2043	455,673	485,164
	FNMA POOL AB9944	3% 01 Jul 2043	599,802	619,505
	FNMA POOL AC1889	4% 01 Sep 2039	232,786	249,579
	FNMA POOL AC2953	4.5% 01 Sep 2039	2,158,841	2,342,129
	FNMA POOL AC8568	4.5% 01 Jan 2040	196,414	213,246
	FNMA POOL AC9564	4.5% 01 Feb 2040	293,467	319,143
	FNMA POOL AD0567	1% 01 Sep 2039	22,895	26,178
	FNMA POOL AD5479	5% 01 Jun 2040	44,862	49,487
	FNMA POOL AD9713	5% 01 Aug 2040	96,686	106,609
	FNMA POOL AD9870	4% 01 Oct 2040	45,479	48,775
	FNMA POOL AE0113	1% 01 Jul 2040	325,414	348,850
	FNMA POOL AE0967	1% 01 Jun 2039	388,180	403,207
	FNMA POOL AH0210	4.5% 01 Dec 2040	804,475	875,875
	FNMA POOL AH0921	4% 01 Dec 2040	987,318	1,058,840
	FNMA POOL AH0943	4% 01 Dec 2040	640,941	687,601
	FNMA POOL AH2899	4.5% 01 Jan 2041	1,364,605	1,500,355
	FNMA POOL AH3324	3.5% 01 Feb 2026	43,821	45,402
	FNMA POOL AH3765	4% 01 Jan 2041	1,832,201	1,965,586
	FNMA POOL AH4404	4% 01 Jan 2041	1,367,319	1,466,648
	FNMA POOL AH5616	3.5% 01 Feb 2026	24,204	25,075
	FNMA POOL AH5929	3.5% 01 Feb 2026	54,150	56,101
	FNMA POOL AH5984	4.5% 01 Mar 2041	339,840	362,876
	FNMA POOL AH6210	3.5% 01 Feb 2026	0	0
	FNMA POOL AH6438	3.5% 01 Feb 2026	61,144	63,351
	FNMA POOL AI1051	4% 01 Jun 2026	151,551	158,481

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	FNMA POOL AI8382	3.5% 01 Sep 2026	174,778	181,100
	FNMA POOL AK0968	3% 01 Feb 2027	373,266	384,501
	FNMA POOL AK1140	3% 01 Feb 2027	223,258	229,977
	FNMA POOL AK1608	3% 01 Jan 2027	261,434	269,301
	FNMA POOL AK5567	3% 01 Apr 2027	0	0
	FNMA POOL AK8311	2.5% 01 Dec 2027	163,500	165,691
	FNMA POOL AK8660	3% 01 Apr 2027	0	0
	FNMA POOL AL1895	1% 01 Jun 2042	393,910	416,780
	FNMA POOL AL1945	1% 01 Jun 2042	1,158,364	1,225,129
	FNMA POOL AL2151	1% 01 Mar 2042	1,601,573	1,694,539
	FNMA POOL AL2389	1% 01 Sep 2042	633,263	670,032
	FNMA POOL AL2890	1% 01 Dec 2042	643,195	662,635
	FNMA POOL AL3039	1% 01 Oct 2027	325,660	340,384
	FNMA POOL AL3218	1% 01 Feb 2043	418,380	442,667
	FNMA POOL AL3454	1% 01 Apr 2043	222,459	229,566
	FNMA POOL AL6851	1% 01 Oct 2043	331,560	329,961
	FNMA POOL AL8352	1% 01 Oct 2044	511,643	526,892
	FNMA POOL AL9865	1% 01 Feb 2047	2,373,530	2,430,863
	FNMA POOL AO0454	3.5% 01 Aug 2042	485,067	513,231
	FNMA POOL AO0527	3% 01 May 2027	0	0
	FNMA POOL AO1967	3% 01 Jun 2027	34,834	35,747
	FNMA POOL AO3110	3.5% 01 Jun 2042	899,089	947,739
	FNMA POOL AO7185	4% 01 Sep 2042	987,914	1,057,381
	FNMA POOL AP0457	3% 01 Jul 2027	83,710	85,907
	FNMA POOL AP1110	2.5% 01 Sep 2027	116,006	117,158
	FNMA POOL AP2611	3.5% 01 Sep 2042	383,188	405,428
	FNMA POOL AP3308	3.5% 01 Sep 2042	394,381	417,282
	FNMA POOL AP3902	3% 01 Oct 2042	366,877	378,028
	FNMA POOL AP4539	3.5% 01 Sep 2042	986,916	1,040,328
	FNMA POOL AP5143	3% 01 Sep 2042	508,789	524,251
	FNMA POOL AP6032	3% 01 Apr 2043	1,059,270	1,091,305
	FNMA POOL AP8615	2.5% 01 Nov 2027	187,456	189,967
	FNMA POOL AP8903	3.5% 01 Oct 2042	849,181	895,130
	FNMA POOL AP9998	3.5% 01 Oct 2042	91,930	97,019
	FNMA POOL AQ3956	2.5% 01 Jun 2028	95,299	96,568
	FNMA POOL AQ8684	3% 01 Dec 2042	152,125	156,708
	FNMA POOL AR0190	3% 01 Apr 2043	173,306	178,482
	FNMA POOL AR2626	2.5% 01 Feb 2043	545,869	543,237
	FNMA POOL AR2638	3.5% 01 Feb 2043	466,019	499,537
	FNMA POOL AR4756	2.5% 01 Feb 2028	89,675	90,876
	FNMA POOL AR6858	3% 01 Feb 2043	27,017	27,845
	FNMA POOL AR9161	3% 01 May 2043	355,679	365,503
	FNMA POOL AR9203	3.5% 01 Mar 2043	1,728,036	1,827,909
	FNMA POOL AR9218	3% 01 Mar 2043	16,077	16,567
	FNMA POOL AS2751	4.5% 01 Jun 2044	1,055,396	1,135,022
	FNMA POOL AS2826	4% 01 Jul 2044	905,654	964,902
	FNMA POOL AS4155	3% 01 Sep 2044	177,176	182,398
	FNMA POOL AS5133	3.5% 01 Jun 2045	4,807,191	5,019,259
	FNMA POOL AS5263	3.5% 01 Jun 2045	1,062,899	1,109,770

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	FNMA POOL AS5384	4% 01 Jul 2045	574,795	609,082
	FNMA POOL AS6275	3% 01 Dec 2030	350,521	361,347
	FNMA POOL AS6286	4% 01 Dec 2045	1,148,082	1,215,893
	FNMA POOL AS6304	4% 01 Dec 2045	566,713	600,467
	FNMA POOL AS6515	4% 01 Jan 2046	0	0
	FNMA POOL AS7155	3% 01 May 2046	468,765	480,395
	FNMA POOL AS7248	4% 01 May 2046	569,815	602,583
	FNMA POOL AS7693	2% 01 Aug 2031	1,054,015	1,047,652
	FNMA POOL AS7877	2.5% 01 Sep 2046	813,737	809,812
	FNMA POOL AS8115	3% 01 Oct 2046	399,953	409,635
	FNMA POOL AS8249	3% 01 Nov 2036	2,394,733	2,458,503
	FNMA POOL AS8386	2.5% 01 Nov 2031	1,643,876	1,665,983
	FNMA POOL AS8461	3.5% 01 Dec 2046	1,585,478	1,647,472
	FNMA POOL AS8572	3.5% 01 Dec 2046	2,467,018	2,562,220
	FNMA POOL AS8650	3% 01 Jan 2047	3,297,363	3,377,185
	FNMA POOL AS8821	4% 01 Feb 2047	3,844,495	4,014,292
	FNMA POOL AS9394	4.5% 01 Apr 2047	0	0
	FNMA POOL AT2040	3% 01 Apr 2043	49,783	51,301
	FNMA POOL AT2745	3% 01 May 2043	50,429	51,975
	FNMA POOL AT2894	2.5% 01 May 2028	33,282	33,793
	FNMA POOL AU1279	2.5% 01 Jul 2028	195,787	198,406
	FNMA POOL AU5904	3.5% 01 Sep 2033	405,530	424,939
	FNMA POOL AU9300	3% 01 Sep 2028	514,237	528,808
	FNMA POOL AV2223	4% 01 Dec 2043	91,008	95,370
	FNMA POOL AZ4775	3.5% 01 Oct 2045	3,059,677	3,194,236
	FNMA POOL BA4750	3.5% 01 Jan 2031	571,684	594,577
	FNMA POOL BC0769	4% 01 Dec 2045	1,214,622	1,287,078
	FNMA POOL BC4411	3.5% 01 Mar 2031	873,216	908,511
	FNMA POOL BC9096	3.5% 01 Dec 2046	1,836,071	1,906,968
	FNMA POOL BD2436	3.5% 01 Jan 2047	630,182	654,440
	FNMA POOL BH7687	3% 01 Dec 2032	0	0
	FNMA POOL BH9317	3.5% 01 Sep 2047	978,574	1,027,586
	FNMA POOL BM3855	1% 01 Mar 2048	1,392,285	1,464,398
	FNMA POOL BM4676	1% 01 Oct 2048	1,410,801	1,509,169
	FNMA POOL BM4703	1% 01 Feb 2048	992,830	1,027,960
	FNMA POOL BM4716	1% 01 Dec 2030	833,379	866,345
	FNMA POOL BM5246	1% 01 Nov 2048	-	-
	FNMA POOL BM5261	1% 01 Jan 2048	3,347,300	3,516,340
	FNMA POOL BN0340	4.5% 01 Dec 2048	1,318,367	1,387,891
	FNMA POOL BN1628	4.5% 01 Nov 2048	1,147,907	1,208,759
	FNMA POOL BN8264	3.5% 01 May 2049	0	0
	FNMA POOL CA0619	4% 01 Oct 2047	556,287	584,833
	FNMA POOL MA0243	5% 01 Nov 2029	257,623	277,200
	FNMA POOL MA0318	4.5% 01 Feb 2030	57,099	60,872
	FNMA POOL MA0648	3.5% 01 Feb 2026	40,781	42,254
	FNMA POOL MA0687	3% 01 Mar 2021	0	0
	FNMA POOL MA0918	4% 01 Dec 2041	1,621,971	1,737,833
	FNMA POOL MA1035	3% 01 Apr 2027	47,161	48,399
	FNMA POOL MA1062	3% 01 May 2027	23,927	24,555

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	FNMA POOL MA1272	3% 01 Dec 2042	550,725	567,340
	FNMA POOL MA1962	3% 01 Jul 2024	0	0
	FNMA POOL MA2495	3.5% 01 Jan 2046	1,431,178	1,494,135
	FNMA POOL MA2686	3% 01 Jul 2026	0	0
	FNMA POOL MA2833	3% 01 Dec 2046	1,150,477	1,178,323
	FNMA POOL MA2863	3% 01 Jan 2047	1,598,207	1,635,425
	FNMA POOL MA2895	3% 01 Feb 2047	21,853	22,382
	FNMA POOL MA3027	4% 01 Jun 2047	406,414	426,912
	FNMA POOL MA3058	4% 01 Jul 2047	6,309,756	6,606,426
	FNMA POOL MA3101	4.5% 01 Aug 2047	770,343	818,586
	FNMA POOL MA3149	4% 01 Oct 2047	1,459,556	1,534,141
	FNMA POOL MA3182	3.5% 01 Nov 2047	5,683,470	5,911,270
	FNMA POOL MA3188	3% 01 Nov 2032	0	0
	FNMA POOL MA3212	4.5% 01 Dec 2047	372,914	394,034
	FNMA POOL MA3239	4% 01 Jan 2048	776,731	815,235
	FNMA POOL MA3283	3% 01 Feb 2033	0	0
	FNMA POOL MA3312	3% 01 Mar 2033	0	0
	FNMA POOL MA3333	4% 01 Apr 2048	0	0
	FNMA POOL MA3364	3.5% 01 May 2033	727,756	756,910
	FNMA POOL MA3385	4.5% 01 Jun 2048	872,707	921,875
	FNMA POOL MA3392	3.5% 01 Jun 2033	0	0
	FNMA POOL MA3467	4% 01 Sep 2048	0	0
	FNMA POOL MA3765	2.5% 01 Sep 2049	1,458,266	1,442,200
	FNMA TBA 30 YR 3	3% 14 Jan 2050	2,000,000	2,028,438
	FNMA TBA 30 YR 3.5	3.5% 15 Feb 2050	2,500,000	2,570,558
	FNMA TBA 30 YR 3.5	3.5% 14 Jan 2050	2,500,000	2,571,777
	FNMA TBA 30 YR 4	4% 15 Feb 2050	(8,000,000)	(8,324,063)
	FNMA TBA 30 YR 4	4% 14 Jan 2050	(1,000,000)	(1,040,078)
	FORD MOTOR CREDIT CO LLC	3.664% 08 Sep 2024	325,000	326,785
	FORD MOTOR CREDIT CO LLC	3.81% 09 Jan 2024	330,000	335,041
	FORD MOTOR CREDIT CO LLC	3.35% 01 Nov 2022	2,115,000	2,136,519
	FORTIS INC	3.055% 04 Oct 2026	142,000	145,042
	FREDDIE MAC	6.25% 15 Jul 2032	125,000	180,050
	FREDDIE MAC	2.375% 16 Feb 2021	600,000	605,144
	GENERAL DYNAMICS CORP	2.25% 15 Nov 2022	720,000	727,728
	GENERAL ELECTRIC CO	4.65% 17 Oct 2021	195,000	203,309
	GENERAL ELECTRIC CO	3.15% 07 Sep 2022	318,000	324,722
	GENERAL ELECTRIC CO	3.45% 15 May 2024	835,000	866,754
	GENERAL MOTORS FINL CO	4% 15 Jan 2025	1,505,000	1,582,096
	GEORGIA POWER CO	2.65% 15 Sep 2029	750,000	740,222
	GILEAD SCIENCES INC	3.65% 01 Mar 2026	435,000	468,493
	GILEAD SCIENCES INC	3.5% 01 Feb 2025	600,000	636,885
	GLAXOSMITHKLINE CAP INC	2.8% 18 Mar 2023	235,000	240,835
	GLAXOSMITHKLINE CAPITAL	2.85% 08 May 2022	290,000	296,391
	GNMA II POOL 004520	5% 20 Aug 2039	239,242	264,324
	GNMA II POOL 004746	4.5% 20 Jul 2040	1,443,126	1,558,853
	GNMA II POOL 004747	5% 20 Jul 2040	551,054	608,625
	GNMA II POOL 004833	4% 20 Oct 2040	1,910,155	2,025,734
	GNMA II POOL 004922	4% 20 Jan 2041	234,056	248,289

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	GNMA II POOL 004923	4.5% 20 Jan 2041	160,321	173,173
	GNMA II POOL 004945	4% 20 Feb 2041	560,650	594,820
	GNMA II POOL 004978	4.5% 20 Mar 2041	471,150	508,965
	GNMA II POOL 004979	5% 20 Mar 2041	656,518	724,418
	GNMA II POOL 004984	5.5% 20 Mar 2041	191,598	213,610
	GNMA II POOL 005017	4.5% 20 Apr 2041	505,251	545,773
	GNMA II POOL 005115	4.5% 20 Jul 2041	280,918	303,475
	GNMA II POOL 005140	4.5% 20 Aug 2041	1,012,266	1,093,475
	GNMA II POOL 005332	4% 20 Mar 2042	822,096	872,574
	GNMA II POOL MA0023	4% 20 Apr 2042	383,291	405,906
	GNMA II POOL MA0317	3% 20 Aug 2042	1,440,607	1,492,733
	GNMA II POOL MA0318	3.5% 20 Aug 2042	2,866,883	3,028,691
	GNMA II POOL MA0391	3% 20 Sep 2042	1,468,136	1,521,258
	GNMA II POOL MA0392	3.5% 20 Sep 2042	1,493,950	1,572,815
	GNMA II POOL MA0462	3.5% 20 Oct 2042	2,824,620	2,973,442
	GNMA II POOL MA0624	3% 20 Dec 2042	564,306	584,725
	GNMA II POOL MA0626	4% 20 Dec 2042	321,349	341,133
	GNMA II POOL MA0698	3% 20 Jan 2043	759,370	786,847
	GNMA II POOL MA0783	3.5% 20 Feb 2043	1,766,974	1,858,190
	GNMA II POOL MA0851	3% 20 Mar 2043	325,071	336,833
	GNMA II POOL MA0933	3% 20 Apr 2043	317,082	328,556
	GNMA II POOL MA1997	4.5% 20 Jun 2044	880,202	944,532
	GNMA II POOL MA2303	3.5% 20 Oct 2044	2,253,463	2,361,424
	GNMA II POOL MA2304	4% 20 Oct 2044	848,714	899,337
	GNMA II POOL MA2372	4% 20 Nov 2044	288,792	305,904
	GNMA II POOL MA2445	3.5% 20 Dec 2044	884,921	923,257
	GNMA II POOL MA2446	4% 20 Dec 2044	492,271	521,368
	GNMA II POOL MA2678	3.5% 20 Mar 2045	1,638,073	1,707,752
	GNMA II POOL MA2754	3.5% 20 Apr 2045	913,949	950,663
	GNMA II POOL MA2891	3% 20 Jun 2045	772,366	799,271
	GNMA II POOL MA2960	3% 20 Jul 2045	785,329	811,259
	GNMA II POOL MA3033	3% 20 Aug 2045	1,630,130	1,685,073
	GNMA II POOL MA3245	4% 20 Nov 2045	657,816	693,058
	GNMA II POOL MA3311	4% 20 Dec 2045	1,695,637	1,793,749
	GNMA II POOL MA3737	4% 20 Jun 2046	551,921	581,494
	GNMA II POOL MA3803	3.5% 20 Jul 2046	2,907,839	3,020,647
	GNMA II POOL MA3936	3% 20 Sep 2046	3,038,953	3,139,249
	GNMA II POOL MA3937	3.5% 20 Sep 2046	406,563	422,845
	GNMA II POOL MA3939	4.5% 20 Sep 2046	259,339	276,932
	GNMA II POOL MA4003	3% 20 Oct 2046	993,599	1,025,711
	GNMA II POOL MA4005	4% 20 Oct 2046	296,755	309,878
	GNMA II POOL MA4069	3.5% 20 Nov 2046	153,658	159,652
	GNMA II POOL MA4070	4% 20 Nov 2046	1,212,488	1,265,428
	GNMA II POOL MA4071	4.5% 20 Nov 2046	787,693	843,629
	GNMA II POOL MA4125	2.5% 20 Dec 2046	877,446	884,252
	GNMA II POOL MA4126	3% 20 Dec 2046	5,166,805	5,335,969
	GNMA II POOL MA4127	3.5% 20 Dec 2046	4,238,404	4,399,036
	GNMA II POOL MA4198	4.5% 20 Jan 2047	291,627	312,746
	GNMA II POOL MA4263	4% 20 Feb 2047	930,183	967,279

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	GNMA II POOL MA4322	4% 20 Mar 2047	1,606,806	1,678,747
	GNMA II POOL MA4383	4% 20 Apr 2047	443,254	462,919
	GNMA II POOL MA4510	3.5% 20 Jun 2047	1,873,595	1,937,391
	GNMA II POOL MA4586	3.5% 20 Jul 2047	4,478,945	4,652,937
	GNMA II POOL MA4653	4% 20 Aug 2047	813,917	850,116
	GNMA II POOL MA4654	4.5% 20 Aug 2047	353,967	375,817
	GNMA II POOL MA4720	4% 20 Sep 2047	3,786,005	3,969,975
	GNMA II POOL MA4837	3.5% 20 Nov 2047	0	0
	GNMA II POOL MA4900	3.5% 20 Dec 2047	0	0
	GNMA II POOL MA4901	4% 20 Dec 2047	0	0
	GNMA II POOL MA5021	4.5% 20 Feb 2048	0	0
	GNMA II POOL MA5397	3.5% 20 Aug 2048	2,192,289	2,260,470
	GNMA II POOL MA5467	4.5% 20 Sep 2048	655,307	689,039
	GNMA II POOL MA5530	5% 20 Oct 2048	302,610	318,325
	GNMA II POOL MA5650	3.5% 20 Dec 2048	3,694,255	3,809,147
	GNMA II POOL MA5875	3.5% 20 Apr 2049	499,950	515,499
	GNMA POOL 561294	5.5% 15 Feb 2033	0	0
	GNMA POOL 603325	5.5% 15 Dec 2032	0	0
	GNMA POOL 672676	5.5% 15 Apr 2038	0	0
	GNMA POOL 676515	5.5% 15 Feb 2038	203,321	228,201
	GNMA POOL 676754	5.5% 15 Mar 2038	149,994	168,372
	GNMA POOL 677222	5.5% 15 Aug 2038	217,602	244,258
	GNMA POOL 687179	5.5% 15 Apr 2038	0	0
	GNMA POOL 723344	4% 15 Sep 2039	395,452	420,821
	GNMA POOL 723430	4.5% 15 Nov 2039	371,256	403,946
	GNMA POOL 737111	4.5% 15 Apr 2040	543,618	591,423
	GNMA POOL 738882	4% 15 Oct 2041	167,885	178,736
	GNMA POOL 745243	4% 15 Jul 2040	261,370	278,289
	GNMA POOL 771561	4% 15 Aug 2041	195,175	207,843
	GNMA POOL 782495	5.5% 15 Dec 2038	0	0
	GNMA POOL 782528	5% 15 Jan 2039	323,240	359,733
	GNMA POOL AA5821	3% 15 Nov 2042	1,093,252	1,127,748
	GNMA POOL AB3031	3% 15 Oct 2042	208,882	215,477
	GNMA POOL AB9110	3% 15 Oct 2042	821,806	847,736
	GNMA POOL AD2413	3.5% 15 May 2043	217,130	227,477
	GNMA POOL AD2414	3.5% 15 May 2043	382,249	399,445
	GNMA POOL AD8784	3% 15 Mar 2043	389,984	402,329
	GNMA POOL AN6808	3.5% 15 Jul 2045	749,148	780,180
	GOLDMAN SACHS GROUP INC	3.5% 16 Nov 2026	190,000	199,965
	GOLDMAN SACHS GROUP INC	3.85% 26 Jan 2027	1,545,000	1,644,727
	GOLDMAN SACHS GROUP INC	1% 05 Jun 2028	2,025,000	2,154,570
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	14,233,268	14,233,268
	GS MORTGAGE SECURITIES TRUST	3.119% 10 May 2050	1,000,000	1,032,895
	GS MORTGAGE SECURITIES TRUST	4.074% 10 Jan 2047	4,065,000	4,319,289
	HALLIBURTON CO	3.8% 15 Nov 2025	295,000	314,703
	HEALTHPEAK PROPERTIES	3% 15 Jan 2030	400,000	401,580
	HOME DEPOT INC	2.625% 01 Jun 2022	485,000	494,852

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	HOME DEPOT INC	3.75% 15 Feb 2024	1,123,000	1,199,136
	HSBC HOLDINGS PLC	1% 22 May 2030	400,000	431,346
	HSBC HOLDINGS PLC	1% 13 Mar 2028	505,000	540,334
	HSBC HOLDINGS PLC	5.1% 05 Apr 2021	1,000,000	1,037,157
	HSBC HOLDINGS PLC	1% 19 Jun 2029	1,000,000	1,118,242
	HYDRO QUEBEC	8.05% 07 Jul 2024	310,000	390,120
	IHS MARKIT LTD	4.125% 01 Aug 2023	160,000	170,011
	INGERSOLL RAND GL HLD CO	4.25% 15 Jun 2023	460,000	492,791
	ITALY GOV T INT BOND	2.375% 17 Oct 2024	1,800,000	1,762,626
	JM SMUCKER CO	3.5% 15 Mar 2025	295,000	310,521
	JOHN DEERE CAPITAL CORP	2.8% 06 Mar 2023	525,000	538,766
	JOHN DEERE CAPITAL CORP	2.8% 27 Jan 2023	540,000	553,248
	JOHNSON + JOHNSON	2.45% 01 Mar 2026	1,480,000	1,503,054
	JPMBB COMMERCIAL MORTGAGE SECU	3.362% 15 Jul 2045	1,506,703	1,557,232
*	JPMORGAN CHASE + CO	1% 15 Oct 2030	845,000	845,123
*	JPMORGAN CHASE + CO	3.875% 10 Sep 2024	565,000	604,875
*	JPMORGAN CHASE + CO	3.125% 23 Jan 2025	2,311,000	2,411,845
*	JPMORGAN CHASE + CO	3.9% 15 Jul 2025	1,330,000	1,436,502
*	JPMORGAN CHASE + CO	3.3% 01 Apr 2026	245,000	257,899
*	JPMORGAN CHASE + CO	1% 23 Jan 2029	1,400,000	1,488,081
	JPN BANK FOR INT L COOP	3.25% 20 Jul 2023	400,000	417,770
	KAISER FOUNDATION HOSPIT	3.15% 01 May 2027	495,000	517,094
	KEY BANK NA	3.9% 13 Apr 2029	940,000	1,009,830
	KEYCORP	5.1% 24 Mar 2021	235,000	243,886
	KINDER MORGAN ENER PART	4.15% 01 Feb 2024	355,000	376,498
	KINDER MORGAN ENER PART	4.15% 01 Mar 2022	513,000	532,112
	KRAFT HEINZ FOODS CO	3.95% 15 Jul 2025	445,000	471,212
	KRAFT HEINZ FOODS CO	3.75% 01 Apr 2030	730,000	752,240
	KRAFT HEINZ FOODS CO	3% 01 Jun 2026	2,105,000	2,105,613
	KROGER CO	2.65% 15 Oct 2026	170,000	171,161
	LABORATORY CORP OF AMER	3.25% 01 Sep 2024	85,000	88,433
	LABORATORY CORP OF AMER	3.6% 01 Feb 2025	725,000	763,304
	LINCOLN NATIONAL CORP	3.05% 15 Jan 2030	165,000	165,587
	LLOYDS BANKING GROUP PLC	3.9% 12 Mar 2024	215,000	227,045
	LLOYDS BANKING GROUP PLC	4.375% 22 Mar 2028	490,000	540,464
	LOCKHEED MARTIN CORP	3.1% 15 Jan 2023	205,000	211,487
	LOCKHEED MARTIN CORP	2.9% 01 Mar 2025	1,275,000	1,326,124
	LYB INTERNATIONAL FINANC	3.5% 02 Mar 2027	225,000	235,868
	LYONDELLBASELL IND NV	5.75% 15 Apr 2024	635,000	716,392
	LYONDELLBASELL IND NV	6% 15 Nov 2021	825,000	876,379
	MARKEL CORP	3.35% 17 Sep 2029	670,000	686,408
	MARRIOTT INTERNATIONAL	3.6% 15 Apr 2024	380,000	400,264
	MARRIOTT INTERNATIONAL	3.125% 15 Jun 2026	490,000	508,095
	MARSH + MCLENNAN COS INC	3.5% 03 Jun 2024	465,000	488,505
	MASTERCARD INC	3.375% 01 Apr 2024	260,000	275,914
	MCDONALD S CORP	3.7% 30 Jan 2026	395,000	426,222
	MEDTRONIC INC	3.5% 15 Mar 2025	488,000	523,130
	MERCK + CO INC	3.875% 15 Jan 2021	120,000	122,263

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	MERCK + CO INC	3.4% 07 Mar 2029	355,000	384,602
	MERCK + CO INC	2.75% 10 Feb 2025	710,000	736,699
	MICROSOFT CORP	3.125% 03 Nov 2025	295,000	311,847
	MICROSOFT CORP	2.4% 08 Aug 2026	1,760,000	1,780,847
	MORGAN STANLEY	5.75% 25 Jan 2021	325,000	337,535
	MORGAN STANLEY	3.875% 29 Apr 2024	625,000	664,424
	MORGAN STANLEY	1% 22 Jul 2028	665,000	707,103
	MORGAN STANLEY	4% 23 Jul 2025	1,245,000	1,347,170
	MORGAN STANLEY	3.875% 27 Jan 2026	2,185,000	2,346,894
	MORGAN STANLEY BAML TRUST	3.451% 15 Jul 2050	1,134,000	1,189,185
	MORGAN STANLEY BAML TRUST	3.719% 15 Jul 2050	3,500,000	3,722,184
	MPLX LP	4.5% 15 Jul 2023	260,000	276,333
	MPLX LP	4% 15 Mar 2028	295,000	305,553
	MPLX LP	4.8% 15 Feb 2029	360,000	395,136
	MPLX LP	4.125% 01 Mar 2027	605,000	635,516
	MYLAN INC	4.55% 15 Apr 2028	1,095,000	1,178,842
	NEWELL BRANDS INC	4.7% 01 Apr 2026	245,000	255,475
	NEWMONT CORP	2.8% 01 Oct 2029	165,000	163,476
	NEXTERA ENERGY CAPITAL	3.15% 01 Apr 2024	925,000	959,300
	NOVARTIS CAPITAL CORP	2.4% 21 Sep 2022	970,000	985,647
	OCCIDENTAL PETROLEUM COR	5.55% 15 Mar 2026	200,000	226,822
	OCCIDENTAL PETROLEUM COR	2.6% 15 Apr 2022	270,000	272,040
	OCCIDENTAL PETROLEUM COR	2.6% 13 Aug 2021	295,000	297,183
	OCCIDENTAL PETROLEUM COR	4.1% 01 Feb 2021	600,000	610,444
	ONCOR ELECTRIC DELIVERY	2.95% 01 Apr 2025	390,000	398,919
	ONEOK INC	4% 13 Jul 2027	310,000	330,172
	ONEOK INC	3.4% 01 Sep 2029	395,000	401,374
	ORACLE CORP	2.95% 15 May 2025	1,025,000	1,067,076
	ORACLE CORP	2.65% 15 Jul 2026	1,055,000	1,079,249
	PENTAIR FINANCE SARL	4.5% 01 Jul 2029	325,000	342,822
	PEOPLES UNITED BANK	4% 15 Jul 2024	65,000	67,917
	PEPSICO INC	3.6% 01 Mar 2024	80,000	85,185
	PEPSICO INC	3.1% 17 Jul 2022	140,000	144,461
	PEPSICO INC	2.75% 05 Mar 2022	1,180,000	1,204,671
	PETROLEOS MEXICANOS	4.625% 21 Sep 2023	350,000	365,225
	PETROLEOS MEXICANOS	6.5% 13 Mar 2027	1,750,000	1,858,010
	PHILIP MORRIS INTL INC	2.625% 06 Mar 2023	440,000	447,322
	PHILLIPS 66 PARTNERS LP	3.75% 01 Mar 2028	140,000	145,831
	PLAINS ALL AMER PIPELINE	3.55% 15 Dec 2029	280,000	276,218
	PNC BANK NA	3.25% 01 Jun 2025	365,000	383,085
	PRIVATE EXPORT FUNDING	3.55% 15 Jan 2024	290,000	309,755
	PRIVATE EXPORT FUNDING	1.75% 15 Nov 2024	545,000	541,186
	PROV ST JOSEPH HLTH OBL	2.746% 01 Oct 2026	190,000	191,861

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	PROV ST JOSEPH HLTH OBL	2.532% 01 Oct 2029	350,000	343,686
	PROVINCE OF QUEBEC	7.125% 09 Feb 2024	505,000	605,063
	PUBLIC SERVICE COLORADO	2.5% 15 Mar 2023	120,000	121,436
	PUBLIC SERVICE ELECTRIC	2.25% 15 Sep 2026	75,000	74,354
	PUBLIC SERVICE ELECTRIC	3.2% 15 May 2029	1,350,000	1,424,349
	PUGET ENERGY INC	3.65% 15 May 2025	285,000	295,220
	RAYTHEON COMPANY	3.15% 15 Dec 2024	385,000	404,326
	RAYTHEON TECH CORP	4.125% 16 Nov 2028	240,000	270,023
	REALTY INCOME CORP	3% 15 Jan 2027	228,000	234,640
	REPUBLIC OF COLOMBIA	4% 26 Feb 2024	660,000	695,534
	REPUBLIC OF INDONESIA	3.4% 18 Sep 2029	295,000	307,008
	REPUBLIC OF INDONESIA	3.5% 11 Jan 2028	1,000,000	1,043,791
	REPUBLIC OF PANAMA	7.125% 29 Jan 2026	970,000	1,212,500
	ROCKWELL COLLINS INC	2.8% 15 Mar 2022	295,000	300,194
	ROCKWELL COLLINS INC	3.5% 15 Mar 2027	700,000	743,501
	ROGERS COMMUNICATIONS IN	3% 15 Mar 2023	260,000	266,473
	ROYAL BK SCOTLND GRP PLC	1% 22 Mar 2025	1,405,000	1,492,747
	SAN DIEGO G + E SCHLUMBERGER	3.6% 01 Sep 2023	285,000	298,029
	INVESTMENT	3.65% 01 Dec 2023	230,000	243,389
	SEMPRA ENERGY	3.4% 01 Feb 2028	505,000	523,525
	SHIRE ACQ INV IRELAND DA	3.2% 23 Sep 2026	595,000	613,204
	SIMON PROPERTY GROUP LP	3.5% 01 Sep 2025	230,000	244,731
	SIMON PROPERTY GROUP LP	2.45% 13 Sep 2029	450,000	443,016
	SIMON PROPERTY GROUP LP	3.75% 01 Feb 2024	1,160,000	1,235,157
	SOUTHERN CAL EDISON	3.5% 01 Oct 2023	855,000	892,146
	SOUTHERN CO GAS CAPITAL	3.5% 15 Sep 2021	590,000	602,186
	STATE OF ISRAEL	4% 30 Jun 2022	455,000	476,845
	STRYKER CORP	3.375% 15 May 2024	50,000	52,540
	STRYKER CORP	3.5% 15 Mar 2026	400,000	425,801
	SUMITOMO MITSUI BANKING	3.95% 19 Jul 2023	260,000	274,317
	SUTTER HEALTH	3.695% 15 Aug 2028	1,004,000	1,075,999
	SWAP JP MORGAN COC	SWAP CASH COLLATERAL USD	(7,625)	(7,625)
	TENN VALLEY AUTHORITY	2.875% 01 Feb 2027	795,000	834,544
	TENN VALLEY AUTHORITY	2.25% 15 Mar 2020	1,770,000	1,772,303
	THERMO FISHER SCIENTIFIC	4.15% 01 Feb 2024	215,000	230,403
	TOTAL CAPITAL INTL SA	2.7% 25 Jan 2023	375,000	383,209
	TOTAL CAPITAL INTL SA	2.829% 10 Jan 2030	415,000	426,607
	TRUIST BANK	2.75% 01 May 2023	495,000	503,946
	TRUIST BANK	3.3% 15 May 2026	715,000	744,186
	TWDC ENTERPRISES 18 CORP	1.85% 30 Jul 2026	420,000	412,771
	TYSON FOODS INC	4% 01 Mar 2026	875,000	947,176
	UBS BARCLAYS COMMERCIAL MORTGA	2.92% 10 Mar 2046	1,059,612	1,071,979
	UNILEVER CAPITAL CORP	4.25% 10 Feb 2021	590,000	605,825
	UNION PACIFIC CORP	4% 01 Feb 2021	850,000	865,179
	UNITED MEXICAN STATES	3.625% 15 Mar 2022	194,000	199,820
	UNITED MEXICAN STATES	4% 02 Oct 2023	573,000	603,329

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	UNITED PARCEL SERVICE	3.125% 15 Jan 2021	220,000	222,626
	UNITED PARCEL SERVICE	2.05% 01 Apr 2021	225,000	225,603
	UNITED TECHNOLOGIES CORP	3.1% 01 Jun 2022	295,000	302,682
	UNITEDHEALTH GROUP INC	4.7% 15 Feb 2021	365,000	374,333
	UNITEDHEALTH GROUP INC	3.1% 15 Mar 2026	370,000	387,571
	UNITEDHEALTH GROUP INC	3.75% 15 Jul 2025	1,015,000	1,096,464
	UNIV OF CALIFORNIA CA REVENUES	3.063% 01 Jul 2025	1,720,000	1,801,098
	US BANK NA CINCINNATI	3.4% 24 Jul 2023	285,000	297,778
	US BANK NA CINCINNATI	2.65% 23 May 2022	750,000	764,045
	US DOLLAR		(11)	(11)
	US TREASURY N/B	1.625% 15 Nov 2022	1,615,000	1,616,199
	US TREASURY N/B	1.75% 30 Sep 2022	1,655,000	1,661,659
	US TREASURY N/B	1.625% 31 Dec 2021	2,435,000	2,438,044
	US TREASURY N/B	2.125% 30 Sep 2021	3,380,000	3,410,235
	US TREASURY N/B	1.75% 31 Dec 2024	4,350,000	4,363,764
	US TREASURY N/B	1.75% 31 Dec 2026	4,650,000	4,628,022
	US TREASURY N/B	1.75% 15 Nov 2029	5,425,000	5,347,439
	US TREASURY N/B	7.25% 15 Aug 2022	5,455,000	6,243,205
	US TREASURY N/B	2.125% 31 Jul 2024	6,260,000	6,381,777
	US TREASURY N/B	1.625% 15 Dec 2022	6,830,000	6,836,670
	US TREASURY N/B	1.125% 28 Feb 2021	7,660,000	7,615,117
	US TREASURY N/B	6.25% 15 Aug 2023	8,325,000	9,670,983
	US TREASURY N/B	1.625% 30 Apr 2023	9,865,000	9,864,229
	US TREASURY N/B	2% 15 Aug 2025	10,440,000	10,583,142
	US TREASURY N/B	2.875% 15 Nov 2021	10,885,000	11,141,818
	US TREASURY N/B	1.375% 30 Apr 2021	13,565,000	13,523,669
	US TREASURY N/B	2.125% 15 May 2025	15,665,000	15,988,091
	US TREASURY N/B	2.25% 15 Nov 2027	17,615,000	18,115,927
	US TREASURY N/B	1.75% 31 Jul 2021	18,075,000	18,118,775
	US TREASURY N/B	2% 31 Oct 2022	19,865,000	20,083,049
	US TREASURY N/B	2% 30 Nov 2020	22,085,000	22,156,604
	US TREASURY N/B	1.375% 31 May 2021	28,855,000	28,767,082
	US TREASURY N/B	2% 15 Feb 2025	30,655,000	31,098,060
	US TREASURY N/B	2.125% 30 Jun 2022	36,930,000	37,417,591
	US TREASURY N/B	1.875% 30 Apr 2022	41,730,000	42,000,593
	VALERO ENERGY CORP	4% 01 Apr 2029	330,000	356,026
	VENTAS REALTY LP	3.85% 01 Apr 2027	400,000	422,477
	VERIZON COMMUNICATIONS	4.6% 01 Apr 2021	335,000	346,279
	VERIZON COMMUNICATIONS	4.016% 03 Dec 2029	1,424,000	1,587,397
	VIACOMCBS INC	3.125% 15 Jun 2022	230,000	234,874
	VIACOMCBS INC	3.875% 01 Apr 2024	270,000	285,928
	VIRGINIA ELEC + POWER CO	3.15% 15 Jan 2026	840,000	878,207
	WALT DISNEY COMPANY/THE	3% 15 Sep 2022	692,000	712,860
	WASTE MANAGEMENT INC	4.6% 01 Mar 2021	210,000	215,177
	WASTE MANAGEMENT INC	3.45% 15 Jun 2029	350,000	374,835
	WASTE MANAGEMENT INC	2.9% 15 Sep 2022	385,000	393,928
	WELLS FARGO + COMPANY	4.15% 24 Jan 2029	275,000	306,340
	WELLS FARGO + COMPANY	2.1% 26 Jul 2021	795,000	796,168

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	WELLS FARGO + COMPANY	3% 23 Oct 2026	1,775,000	1,819,204
	WELLS FARGO COMMERCIAL MORTGAG	2.674% 15 Jul 2048	3,500,000	3,541,882
	WELLS FARGO COMMERCIAL MORTGAG	2.925% 15 Apr 2050	3,500,000	3,585,662
	WELLTOWER INC	2.7% 15 Feb 2027	120,000	120,514
	WESTERN MIDSTREAM OPERAT	4% 01 Jul 2022	225,000	230,639
	WESTROCK RKT LLC	4.9% 01 Mar 2022	230,000	242,326
	WILLIAMS COMPANIES INC	3.75% 15 Jun 2027	360,000	375,502
	WILLIAMS COMPANIES INC	4.3% 04 Mar 2024	715,000	763,112
	WYETH LLC	6.45% 01 Feb 2024	840,000	984,678
	XCEL ENERGY INC	3.3% 01 Jun 2025	490,000	511,737

Sub-Total: Fund 5739 6 of 14

Total \$ 929,460,133

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	PRUDENTIAL INVESTMENT CORP	PRU INVEST CORP	12,224	\$ 463,834,694

Sub-Total: Fund 5740 7 of 14

Total \$ 463,834,694

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	ABBVIE INC	2.95% 21 Nov 2026	2,275,000	\$ 2,316,323
	ALBEMARLE CORP	1% 15 Nov 2022	1,475,000	1,477,736
	ALLY AUTO RECEIVABLES TRUST	3% 17 Jan 2023	691,000	696,361
	AMERICAN CAMPUS CMNTYS	3.3% 15 Jul 2026	2,000,000	2,073,078
	ANHEUSER BUSCH INBEV WOR	4.75% 23 Jan 2029	2,850,000	3,303,633
	AT+T INC	4.35% 01 Mar 2029	1,350,000	1,501,892
	AVIS BUDGET RENTAL CAR FUNDING	3.45% 20 Mar 2023	200,000	204,623
	AVIS BUDGET RENTAL CAR FUNDING	2.36% 20 Mar 2026	1,250,000	1,238,453
	BANCO DEL ESTADO CHILE	2.668% 08 Jan 2021	1,825,000	1,826,112
	BANK OF AMERICA CORP	1% 22 Oct 2025	1,025,000	1,031,857
	BANK OF AMERICA CORP	1% 22 Oct 2030	1,300,000	1,311,421
	BANK OF AMERICA CORP	4.45% 03 Mar 2026	3,100,000	3,404,759
	BAYER US FINANCE II LLC	3.375% 15 Jul 2024	1,400,000	1,445,058
	BECTON DICKINSON AND CO	2.894% 06 Jun 2022	1,250,000	1,270,816

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			Shares/ Par Value	
	BLACKSTONE HOLDINGS			
	FINA	2.5% 10 Jan 2030	875,000	864,399
	BNP PARIBAS	3.375% 09 Jan 2025	1,125,000	1,168,466
	BOEING CO	3.1% 01 May 2026	1,275,000	1,315,958
	BRISTOL MYERS SQUIBB CO	3.2% 15 Jun 2026	1,900,000	1,996,176
	BX COMMERCIAL			
	MORTGAGE TRUST 2	1% 15 Oct 2036	1,500,000	1,501,202
	BX TRUST	1% 15 Apr 2034	600,000	600,368
	CAL FUNDING III LTD	3.62% 25 Jun 2042	975,000	974,898
	CAL FUNDING LTD	3.96% 25 Feb 2043	653,333	655,382
	CAPITAL AUTOMOTIVE REIT	3.87% 15 Apr 2047	662,128	667,171
	CARPENTER TECHNOLOGY	4.45% 01 Mar 2023	750,000	777,754
	CD COMMERCIAL			
	MORTGAGE TRUST	3.03% 10 May 2050	1,800,000	1,827,733
	CENOVUS ENERGY INC	4.25% 15 Apr 2027	575,000	609,194
	CHESAPEAKE FUNDING II			
	LLC	3.04% 15 Apr 2030	379,353	383,645
	CIGNA CORP	4.125% 15 Nov 2025	2,000,000	2,170,487
	CITIGROUP COMMERCIAL			
	MORTGAGE	2.505% 15 Nov 2049	1,000,000	1,003,684
	CITIGROUP COMMERCIAL			
	MORTGAGE	2.4% 10 Oct 2049	2,100,000	2,105,486
	CITIGROUP INC	4.6% 09 Mar 2026	1,500,000	1,651,725
	COLT FUNDING LLC	1% 25 Aug 2049	815,383	814,563
	COLT FUNDING LLC	1% 25 Nov 2049	1,629,305	1,626,545
	COMCAST CORP	2.65% 01 Feb 2030	700,000	702,999
	COMM MORTGAGE TRUST	2.499% 10 Oct 2049	1,000,000	1,002,867
	COMMONBOND STUDENT			
	LOAN TRUST	3.56% 25 Sep 2045	1,259,612	1,279,733
	CONAGRA BRANDS INC	4.85% 01 Nov 2028	1,000,000	1,147,357
	CRED SUIS GP FUN LTD	3.75% 26 Mar 2025	925,000	979,161
	CREDIT SUISSE GROUP AG	1% 11 Sep 2025	1,075,000	1,078,076
	CREDIT SUISSE GROUP AG	1% 12 Jan 2029	1,250,000	1,331,968
	CSAIL COMMERCIAL			
	MORTGAGE TRUS	1% 15 Nov 2051	1,100,000	1,236,274
	CVS HEALTH CORP	3.25% 15 Aug 2029	1,050,000	1,067,158
	CVS HEALTH CORP	4.3% 25 Mar 2028	1,385,000	1,513,031
	CYRUSONE LP/CYRUSONE			
	FIN	3.45% 15 Nov 2029	700,000	701,918
	DAIMLER FINANCE NA LLC	1% 15 Feb 2022	1,800,000	1,813,883
	DISCOVER BANK	2.45% 12 Sep 2024	250,000	249,553
	ELARA HGV TIMESHARE			
	ISSUER	2.69% 25 Mar 2030	299,632	301,483
	ELECTRICITE DE FRANCE SA	2.35% 13 Oct 2020	950,000	951,852
	ELFI GRADUATE LOAN			
	PROGRAM	2.54% 25 Mar 2044	1,676,922	1,655,506
	ENRGY TRANS PT/REG FIN	5.875% 01 Mar 2022	2,475,000	2,627,024
	FANNIE MAE	1.75% 02 Jul 2024	1,650,000	1,651,881
	FANNIE MAE	1.625% 15 Oct 2024	1,975,000	1,965,997

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		Shares/ Par Value		
	FED HM LN PC POOL G04576	6% 01 Sep 2038	0	0
	FED HM LN PC POOL G05671	5.5% 01 Aug 2038	0	0
	FED HM LN PC POOL G06385	5.5% 01 Aug 2040	0	0
	FED HM LN PC POOL G08447	4.5% 01 May 2041	479,125	520,712
	FED HM LN PC POOL G08540	3% 01 Aug 2043	0	0
	FED HM LN PC POOL G08568	4.5% 01 Jan 2044	251,566	271,381
	FED HM LN PC POOL G08762	4% 01 May 2047	0	0
	FED HM LN PC POOL G08771	4% 01 Jul 2047	0	0
	FED HM LN PC POOL G08774	3.5% 01 Aug 2047	0	0
	FED HM LN PC POOL G08790	4.5% 01 Nov 2047	144,398	153,365
	FED HM LN PC POOL G08795	3% 01 Jan 2048	0	0
	FED HM LN PC POOL G08832	4.5% 01 Aug 2048	0	0
	FED HM LN PC POOL G08836	4% 01 Sep 2048	0	0
	FED HM LN PC POOL G08838	5% 01 Sep 2048	0	0
	FED HM LN PC POOL G08847	4% 01 Nov 2048	0	0
	FED HM LN PC POOL G08848	4.5% 01 Nov 2048	0	0
	FED HM LN PC POOL G18632	3% 01 Feb 2032	0	0
	FED HM LN PC POOL G30584	3.5% 01 Apr 2032	0	0
	FED HM LN PC POOL G30662	3% 01 Sep 2033	0	0
	FED HM LN PC POOL G60919	4.5% 01 Sep 2046	123,056	132,173
	FED HM LN PC POOL G61662	3.5% 01 Feb 2048	2,534,996	2,633,454
	FED HM LN PC POOL J13585	3.5% 01 Nov 2025	0	0
	FED HM LN PC POOL Q44452	3% 01 Nov 2046	0	0
	FED HM LN PC POOL Q45511	3% 01 Jan 2047	0	0
	FED HM LN PC POOL Q52157	3.5% 01 Nov 2047	456,075	474,480
	FED HM LN PC POOL Q58588	4.5% 01 Sep 2048	0	0
	FED HM LN PC POOL Q60140	4% 01 Dec 2048	0	0
	FED HM LN PC POOL Q60336	4% 01 Dec 2048	3,534,768	3,705,911
	FED HM LN PC POOL QA0787	3.5% 01 Jul 2049	4,269,232	4,434,554
	FED HM LN PC POOL RA1227	3% 01 Aug 2049	2,449,450	2,501,822
	FED HM LN PC POOL V85614	3.5% 01 May 2049	3,558,305	3,697,389
	FED HM LN PC POOL V85623	4% 01 May 2049	5,686,706	5,972,491
	FED HM LN PC POOL ZA5450	3.5% 01 May 2048	3,281,473	3,400,879
	FED HM LN PC POOL ZM6968	4% 01 Jun 2048	1,703,872	1,777,112
	FEDERAL FARM CREDIT BANK	2.44% 16 Oct 2028	1,400,000	1,395,083
	FEDERAL HOME LOAN BANK	3% 10 Mar 2028	1,000,000	1,070,600
	FEDERAL HOME LOAN BANK	3.125% 13 Jun 2025	1,300,000	1,386,297
	FEDERAL HOME LOAN BANK	1.7% 15 May 2020	1,600,000	1,600,520
	FEDERAL HOME LOAN BANK	2.15% 16 Dec 2024	2,300,000	2,294,213
	FEDERAL HOME LOAN BANK	3.25% 09 Jun 2028	2,600,000	2,833,543
	FEDERAL HOME LOAN BANK	2.5% 10 Dec 2027	3,100,000	3,180,247
	FEDERAL HOME LOAN BANK	3.125% 12 Sep 2025	3,000,000	3,204,320
	FEDERAL HOME LOAN BANK	2.875% 13 Sep 2024	3,250,000	3,420,072
	FEDERAL HOME LOAN BANK	1.625% 20 Dec 2021	3,500,000	3,501,418
	FEDERAL HOME LOAN BANK	3.25% 16 Nov 2028	7,625,000	8,338,782
	FHLMC MULTIFAMILY STRUCTURED	3.563% 25 Jan 2029	1,800,000	1,950,366

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	FHLMC MULTIFAMILY STRUCTURED P	3.422% 25 Feb 2029	1,000,000	1,075,065
	FHLMC MULTIFAMILY STRUCTURED P	3.505% 25 Mar 2029	1,360,000	1,471,449
	FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025	2,500,000	2,686,612
	FISERV INC	3.2% 01 Jul 2026	1,450,000	1,501,686
	FNMA POOL 890529	1% 01 Sep 2041	0	0
	FNMA POOL 972509	6% 01 Feb 2038	0	0
	FNMA POOL 973288	5% 01 Mar 2038	0	0
	FNMA POOL 995692	1% 01 May 2024	9,616	10,029
	FNMA POOL 995763	1% 01 Nov 2035	132,190	143,298
	FNMA POOL 995865	1% 01 Jul 2024	50,794	52,979
	FNMA POOL AA4333	4.5% 01 Apr 2029	0	0
	FNMA POOL AB6308	3% 01 Sep 2042	1,392,841	1,434,962
	FNMA POOL AB8447	2.5% 01 Feb 2028	0	0
	FNMA POOL AC8512	4.5% 01 Dec 2039	425,698	462,198
	FNMA POOL AD0119	1% 01 Jul 2038	0	0
	FNMA POOL AE0218	1% 01 Aug 2040	288,155	312,866
	FNMA POOL AE0443	1% 01 Oct 2039	114,483	129,133
	FNMA POOL AE0982	1% 01 Mar 2026	60,082	62,662
	FNMA POOL AH0969	3.5% 01 Dec 2025	0	0
	FNMA POOL AH1416	3.5% 01 Jan 2026	0	0
	FNMA POOL AH6486	4% 01 Mar 2041	0	0
	FNMA POOL AH6827	4% 01 Mar 2026	0	0
	FNMA POOL AI2067	3.5% 01 May 2026	0	0
	FNMA POOL AI4593	4.5% 01 Jun 2041	296,075	311,531
	FNMA POOL AL0160	1% 01 May 2041	233,922	254,006
	FNMA POOL AL3593	1% 01 Nov 2042	0	0
	FNMA POOL AL5319	1% 01 Dec 2043	1,371,109	1,410,412
	FNMA POOL AL6223	1% 01 Aug 2044	603,310	653,639
	FNMA POOL AL8960	1% 01 May 2046	226,317	243,294
	FNMA POOL AL9027	1% 01 Sep 2046	0	0
	FNMA POOL AL9612	1% 01 Nov 2043	0	0
	FNMA POOL AL9733	1% 01 Jan 2044	0	0
	FNMA POOL AN8662	3.46% 01 May 2028	2,000,000	2,137,683
	FNMA POOL AN8910	3.36% 01 May 2028	1,750,000	1,863,963
	FNMA POOL AS0232	4% 01 Aug 2043	0	0
	FNMA POOL AS3906	4% 01 Nov 2044	0	0
	FNMA POOL AS4482	3% 01 Mar 2035	0	0
	FNMA POOL AS5628	3% 01 Aug 2030	0	0
	FNMA POOL AS6856	4.5% 01 Mar 2046	79,527	84,293
	FNMA POOL AS7960	4.5% 01 Sep 2046	180,583	191,783
	FNMA POOL AS8576	4.5% 01 Dec 2046	126,788	134,567
	FNMA POOL AT2717	2.5% 01 May 2043	340,465	338,827
	FNMA POOL AU4279	3% 01 Sep 2043	278,196	286,410
	FNMA POOL AV5063	3% 01 Feb 2029	0	0
	FNMA POOL AZ0497	2.5% 01 Jun 2030	0	0
	FNMA POOL AZ2351	2.5% 01 Jun 2030	0	0

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	FNMA POOL AZ8503	3% 01 Sep 2030	0	0
	FNMA POOL BA4745	2.5% 01 Jan 2031	0	0
	FNMA POOL BC5745	3% 01 Mar 2031	0	0
	FNMA POOL BD5047	3% 01 Feb 2047	1,810,945	1,855,315
	FNMA POOL BD6126	2.5% 01 Sep 2031	0	0
	FNMA POOL BE3702	4% 01 Jun 2047	3,186,129	3,359,883
	FNMA POOL BE5646	3% 01 Feb 2037	0	0
	FNMA POOL BH4084	3.5% 01 Oct 2047	1,253,263	1,303,207
	FNMA POOL BJ0639	4% 01 Mar 2048	2,322,296	2,443,809
	FNMA POOL BJ5674	3% 01 Jan 2033	0	0
	FNMA POOL BK2016	4.5% 01 Apr 2048	0	0
	FNMA POOL BK8893	4% 01 Oct 2048	0	0
	FNMA POOL BL2331	2.91% 01 Apr 2026	3,500,000	3,608,109
	FNMA POOL BM4036	1% 01 Jul 2047	1,061,907	1,087,553
	FNMA POOL BM4121	1% 01 Jul 2048	1,165,995	1,194,162
	FNMA POOL BM4963	3% 01 May 2048	2,503,330	2,563,805
	FNMA POOL BM5587	1% 01 Jun 2046	1,756,616	1,881,533
	FNMA POOL BM6100	1% 01 Jul 2029	2,446,000	2,569,265
	FNMA POOL BN7951	3% 01 Sep 2049	1,747,242	1,783,135
	FNMA POOL BO2653	3.5% 01 Jul 2049	3,456,524	3,589,341
	FNMA POOL BO5363	3% 01 Dec 2049	2,000,000	2,034,510
	FNMA POOL CA0487	3.5% 01 Oct 2047	1,410,121	1,466,267
	FNMA POOL CA4106	3% 01 Sep 2049	3,910,962	4,035,789
	FNMA POOL FM1217	1% 01 Jul 2049	3,232,333	3,357,542
	FNMA POOL FM1268	1% 01 Jul 2049	5,821,522	6,044,643
	FNMA POOL FM1269	1% 01 Jun 2049	3,563,947	3,704,560
	FNMA POOL FM1644	1% 01 Feb 2034	4,769,171	4,900,525
	FNMA POOL MA1181	3% 01 Sep 2022	0	0
	FNMA POOL MA1278	2.5% 01 Dec 2022	0	0
	FNMA POOL MA2120	3% 01 Dec 2024	0	0
	FNMA POOL MA2230	3% 01 Apr 2035	0	0
	FNMA POOL MA2386	3% 01 Sep 2045	700,724	717,646
	FNMA POOL MA2806	3% 01 Nov 2046	1,117,966	1,144,995
	FNMA POOL MA2830	2.5% 01 Dec 2031	0	0
	FNMA POOL MA2931	3% 01 Mar 2032	0	0
	FNMA POOL MA3101	4.5% 01 Aug 2047	219,871	233,641
	FNMA POOL MA3149	4% 01 Oct 2047	0	0
	FNMA POOL MA3278	4.5% 01 Feb 2048	140,317	148,018
	FNMA POOL MA3384	4% 01 Jun 2048	0	0
	FNMA POOL MA3441	4% 01 Aug 2038	0	0
	FNMA POOL MA3467	4% 01 Sep 2048	0	0
	FNMA POOL MA3768	3% 01 Sep 2034	0	0
	FORD CREDIT AUTO OWNER TRUST/F	2.62% 15 Aug 2028	4,000,000	4,046,189
	FORD CREDIT FLOORPLAN MASTER O	3.52% 15 Oct 2023	1,300,000	1,333,599
	FORD MOTOR CREDIT CO LLC	5.875% 02 Aug 2021	1,600,000	1,675,082
	FORD MOTOR CREDIT CO LLC	4.25% 20 Sep 2022	2,070,000	2,141,400
	FOX CORP	4.709% 25 Jan 2029	815,000	929,412

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	FREDDIE MAC	2.05% 26 Aug 2022	1,400,000	1,400,483
	FREDDIE MAC	2.25% 07 Oct 2024	1,600,000	1,600,065
	FREDDIE MAC	2.3% 22 Oct 2024	1,600,000	1,600,542
	FREDDIE MAC	2.125% 21 Oct 2022	1,700,000	1,700,110
	FREDDIE MAC	2.25% 12 Aug 2024	1,800,000	1,800,530
	FREDDIE MAC SCRT	4.5% 25 Jun 2057	802,443	857,662
	FREDDIE MAC SCRT	4% 25 Feb 2059	1,233,060	1,298,278
	FREDDIE MAC SCRT	3.5% 25 Aug 2058	1,992,269	2,070,651
	FREDDIE MAC SCRT	4% 25 Aug 2058	2,084,374	2,205,041
	FREDDIE MAC SCRT	3.5% 25 Aug 2057	4,958,251	5,128,218
	FREDDIE MAC SLST	2.75% 25 Nov 2029	1,500,000	1,486,120
	FREDDIE MAC SLST	2.75% 25 Sep 2029	2,300,000	2,298,537
	FREDDIE MAC SLST	2.75% 25 Nov 2029	2,490,598	2,508,858
	FREDDIE MAC SLST	3.5% 25 May 2029	3,099,674	3,219,216
	GE CAPITAL INTL FUNDING	2.342% 15 Nov 2020	172,000	172,139
	GE CAPITAL INTL FUNDING	3.373% 15 Nov 2025	3,110,000	3,240,586
	GENERAL MOTORS	3.13% 15 Mar 2023	1,300,000	1,315,886
	GENERAL MOTORS FINL CO	4.35% 09 Apr 2025	1,275,000	1,360,453
	GM FINANCIAL AUTOMOBILE LEASIN	3.06% 21 Jun 2021	612,427	614,410
	GNMA II POOL 005056	5% 20 May 2041	0	0
	GNMA II POOL 005057	5.5% 20 May 2041	0	0
	GNMA II POOL 005280	4% 20 Jan 2042	494,440	524,820
	GNMA II POOL 005305	4% 20 Feb 2042	388,084	411,949
	GNMA II POOL AF5097	4% 20 Aug 2043	1,018,295	1,075,030
	GNMA II POOL MA0154	3.5% 20 Jun 2042	708,799	748,949
	GNMA II POOL MA0465	5% 20 Oct 2042	0	0
	GNMA II POOL MA1156	3% 20 Jul 2043	0	0
	GNMA II POOL MA1223	3% 20 Aug 2043	0	0
	GNMA II POOL MA1224	3.5% 20 Aug 2043	1,180,031	1,243,099
	GNMA II POOL MA1285	3.5% 20 Sep 2043	79,862	84,073
	GNMA II POOL MA1374	3% 20 Oct 2043	0	0
	GNMA II POOL MA1448	3.5% 20 Nov 2043	48,992	51,542
	GNMA II POOL MA1762	4.5% 20 Mar 2044	0	0
	GNMA II POOL MA2225	4.5% 20 Sep 2044	0	0
	GNMA II POOL MA2446	4% 20 Dec 2044	127,415	134,946
	GNMA II POOL MA2522	4% 20 Jan 2045	231,842	245,543
	GNMA II POOL MA2678	3.5% 20 Mar 2045	138,116	143,991
	GNMA II POOL MA2753	3% 20 Apr 2045	0	0
	GNMA II POOL MA2754	3.5% 20 Apr 2045	461,358	479,891
	GNMA II POOL MA2755	4% 20 Apr 2045	107,887	114,195
	GNMA II POOL MA2960	3% 20 Jul 2045	0	0
	GNMA II POOL MA2961	3.5% 20 Jul 2045	285,384	297,541
	GNMA II POOL MA3035	4% 20 Aug 2045	141,125	149,290
	GNMA II POOL MA3104	3% 20 Sep 2045	0	0
	GNMA II POOL MA3106	4% 20 Sep 2045	271,600	285,778
	GNMA II POOL MA3243	3% 20 Nov 2045	0	0
	GNMA II POOL MA3310	3.5% 20 Dec 2045	706,471	738,031
	GNMA II POOL MA3453	3% 20 Feb 2046	0	0

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			Shares/ Par Value	
	GNMA II POOL MA3454	3.5% 20 Feb 2046	412,618	430,037
	GNMA II POOL MA3736	3.5% 20 Jun 2046	237,410	246,956
	GNMA II POOL MA3873	3% 20 Aug 2046	0	0
	GNMA II POOL MA3936	3% 20 Sep 2046	0	0
	GNMA II POOL MA3937	3.5% 20 Sep 2046	142,372	148,074
	GNMA II POOL MA4003	3% 20 Oct 2046	0	0
	GNMA II POOL MA4004	3.5% 20 Oct 2046	534,460	555,523
	GNMA II POOL MA4068	3% 20 Nov 2046	0	0
	GNMA II POOL MA4069	3.5% 20 Nov 2046	663,120	688,988
	GNMA II POOL MA4126	3% 20 Dec 2046	0	0
	GNMA II POOL MA4128	4% 20 Dec 2046	0	0
	GNMA II POOL MA4196	3.5% 20 Jan 2047	760,083	787,798
	GNMA II POOL MA4197	4% 20 Jan 2047	0	0
	GNMA II POOL MA4263	4% 20 Feb 2047	0	0
	GNMA II POOL MA4451	3.5% 20 May 2047	1,233,306	1,282,986
	GNMA II POOL MA4452	4% 20 May 2047	0	0
	GNMA II POOL MA4510	3.5% 20 Jun 2047	284,655	294,347
	GNMA II POOL MA4585	3% 20 Jul 2047	0	0
	GNMA II POOL MA4586	3.5% 20 Jul 2047	643,617	668,620
	GNMA II POOL MA4652	3.5% 20 Aug 2047	238,500	247,764
	GNMA II POOL MA4719	3.5% 20 Sep 2047	361,000	374,982
	GNMA II POOL MA4901	4% 20 Dec 2047	0	0
	GNMA II POOL MA4964	4.5% 20 Jan 2048	0	0
	GNMA II POOL MA5019	3.5% 20 Feb 2048	305,208	316,996
	GNMA II POOL MA5079	4.5% 20 Mar 2048	0	0
	GNMA II POOL MA5080	5% 20 Mar 2048	0	0
	GNMA II POOL MA5135	3% 20 Apr 2048	0	0
	GNMA II POOL MA5192	4% 20 May 2048	0	0
	GNMA II POOL MA5265	4.5% 20 Jun 2048	0	0
	GNMA II POOL MA5266	5% 20 Jun 2048	0	0
	GNMA II POOL MA5397	3.5% 20 Aug 2048	178,560	184,113
	GNMA II POOL MA5399	4.5% 20 Aug 2048	0	0
	GNMA II POOL MA5709	3.5% 20 Jan 2049	185,454	191,221
	GNMA II POOL MA6040	4% 20 Jul 2049	5,492,168	5,691,497
	GNMA II TBA 30 YR 3	3% 21 Jan 2050	5,200,000	5,342,391
	GNMA POOL 487698	4.5% 15 Mar 2039	68,656	74,721
	GNMA POOL 487825	4.5% 15 Apr 2039	77,775	84,597
	GNMA POOL 615516	4.5% 15 Sep 2033	9,619	10,341
	GNMA POOL 666405	3% 15 Sep 2043	0	0
	GNMA POOL 677101	5.5% 15 Jul 2038	0	0
	GNMA POOL 697974	5% 15 Jun 2040	0	0
	GNMA POOL 719256	4.5% 15 Jul 2040	230,800	251,143
	GNMA POOL 738538	4% 15 Jul 2041	523,266	557,153
	GNMA POOL 748483	4.5% 15 Aug 2040	159,576	173,081
	GNMA POOL 758027	4.5% 15 Feb 2041	6,722	7,232
	GNMA POOL 782934	5.5% 15 Feb 2040	0	0
	GNMA POOL AB3053	3% 15 Nov 2042	0	0
	GNMA POOL AL5247	3.5% 15 Jan 2045	0	0
	GNMA POOL AM2842	3.5% 15 Apr 2045	0	0

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	GOLDMAN SACHS GROUP INC	3.85% 26 Jan 2027	725,000	771,797
	GOLDMAN SACHS GROUP INC	1% 24 Jul 2023	1,965,000	2,000,472
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	10,873,026	10,873,026
	GRACE MORTGAGE TRUST	3.368% 10 Jun 2028	800,000	808,552
	GS MORTGAGE SECURITIES TRUST	2.484% 10 Oct 2049	600,000	599,981
	GS MORTGAGE SECURITIES TRUST	2.905% 10 Nov 2049	1,600,000	1,609,495
	HEALTHPEAK PROPERTIES	3.25% 15 Jul 2026	1,375,000	1,426,143
	HELMERICH + PAYNE INC	4.65% 15 Mar 2025	1,450,000	1,584,033
	HIGHWOODS REALTY LP	3.625% 15 Jan 2023	3,500,000	3,615,442
	HILTON GRAND VACATIONS TRUST	2.66% 26 Dec 2028	467,396	469,306
	HILTON GRAND VACATIONS TRUST	3.54% 25 Feb 2032	866,032	890,687
	HSBC BANK PLC	4.75% 19 Jan 2021	500,000	513,745
	HSBC HOLDINGS PLC	1% 07 Nov 2025	2,475,000	2,484,872
	HYUNDAI AUTO LEASE SECURITIZAT	3.04% 15 Oct 2021	500,000	502,676
	HYUNDAI AUTO LEASE SECURITIZAT	2.81% 15 Apr 2021	505,099	506,430
	INTL BK RECON + DEVELOP	2.2% 23 Sep 2022	1,000,000	1,000,086
	INTL BK RECON + DEVELOP	2.3% 30 Oct 2024	1,300,000	1,292,999
	JPMORGAN CHASE + CO	1% 15 Oct 2025	1,000,000	998,872
	KINDER MORGAN INC	5% 15 Feb 2021	2,250,000	2,313,831
	MASCO CORP	4.45% 01 Apr 2025	820,000	890,309
	MASCO CORP	3.5% 01 Apr 2021	1,900,000	1,928,302
	MERCEDES BENZ AUTO LEASE TRUST	3.1% 15 Nov 2021	600,000	605,426
	MIZUHO FINANCIAL GROUP	1% 13 Sep 2023	825,000	828,242
	MIZUHO FINANCIAL GROUP	2.632% 12 Apr 2021	2,000,000	2,016,770
	MMAF EQUIPMENT FINANCE LLC	2.04% 16 Feb 2022	390,816	390,767
	MORGAN STANLEY	5.75% 25 Jan 2021	775,000	804,892
	MORGAN STANLEY	4.35% 08 Sep 2026	1,252,000	1,369,542
	MORGAN STANLEY	3.625% 20 Jan 2027	2,300,000	2,449,073
	MORGAN STANLEY BAML TRUST	2.936% 15 Nov 2046	5,877	5,872
	MORGAN STANLEY BAML TRUST	2.505% 15 Nov 2049	700,000	702,192
	MORGAN STANLEY CAPITAL I TRUST	2.416% 15 Aug 2049	500,000	501,516
	MORGAN STANLEY CAPITAL I TRUST	2.454% 15 Nov 2049	1,000,000	1,002,852
	MPLX LP	1% 09 Sep 2021	1,100,000	1,103,367
	MVW OWNER TRUST	2.25% 20 Dec 2033	29,262	29,073
	MVW OWNER TRUST	2.25% 22 Sep 2031	111,802	111,660
	MVW OWNER TRUST	2.52% 20 Dec 2032	230,099	229,977
	MVW OWNER TRUST	2.89% 20 Nov 2036	891,402	902,605

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	MVW OWNER TRUST	3.45% 21 Jan 2036	1,064,475	1,094,174
	NAVIENT STUDENT LOAN TRUST	3.13% 15 Feb 2068	1,100,000	1,105,555
	NEWMARKET CORP	4.1% 15 Dec 2022	2,275,000	2,390,883
	NEXTERA ENERGY CAPITAL	3.25% 01 Apr 2026	1,250,000	1,302,196
	NEXTGEAR FLOORPLAN MASTER OWNE	2.56% 17 Oct 2022	400,000	401,459
	NEXTGEAR FLOORPLAN MASTER OWNE	3.22% 15 Feb 2023	500,000	505,869
	OCCIDENTAL PETROLEUM COR	4.85% 15 Mar 2021	1,274,000	1,312,323
	OCCIDENTAL PETROLEUM COR	1% 15 Aug 2022	2,025,000	2,035,821
	OCCIDENTAL PETROLEUM COR	5.55% 15 Mar 2026	2,350,000	2,665,161
	ORANGE LAKE TIMESHARE TRUST	3.1% 08 Nov 2030	312,054	314,791
	OSCAR US FUNDING TRUST	3.39% 12 Sep 2022	800,000	810,272
	OWENS CORNING	3.95% 15 Aug 2029	775,000	806,731
	PARKER HANNIFIN CORP	3.25% 14 Jun 2029	725,000	757,448
	PETROLEOS MEXICANOS	5.35% 12 Feb 2028	400,000	398,000
	PNC BANK NA	2.7% 22 Oct 2029	1,000,000	998,769
	RELIANCE STEEL + ALUM	4.5% 15 Apr 2023	1,150,000	1,215,574
	ROYAL BANK OF CANADA	2.55% 16 Jul 2024	1,475,000	1,497,698
	SANTANDER UK PLC	3.4% 01 Jun 2021	2,300,000	2,347,857
	SBA TOWER TRUST	2.836% 15 Jan 2025	1,000,000	1,010,193
	SCHLUMBERGER HLDGS CORP	3.75% 01 May 2024	1,450,000	1,528,138
	SIERRA RECEIVABLES FUNDING CO	2.33% 20 Jul 2033	148,580	148,220
	SIERRA RECEIVABLES FUNDING CO	2.58% 20 Sep 2032	173,441	173,525
	SIERRA RECEIVABLES FUNDING CO	3.69% 20 Sep 2035	208,812	213,645
	SIERRA RECEIVABLES FUNDING CO	2.91% 20 Mar 2034	252,634	254,460
	SIERRA RECEIVABLES FUNDING CO	3.5% 20 Jun 2035	335,668	340,968
	SIERRA RECEIVABLES FUNDING CO	3.2% 20 Jan 2036	392,440	395,969
	SMB PRIVATE EDUCATION LOAN TRU	2.84% 15 Jun 2037	1,100,000	1,104,304
	SOCIAL PROFESSIONAL LOAN PROGR	3.12% 25 Feb 2048	233,535	234,805
	SOCIAL PROFESSIONAL LOAN PROGR	3.18% 15 Jun 2048	601,285	606,532
	SOCIAL PROFESSIONAL LOAN PROGR	2.37% 16 Nov 2048	1,000,000	981,124
	SUMITOMO MITSUI FINL GRP	2.448% 27 Sep 2024	3,950,000	3,960,093

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		Shares/ Par Value		
	TD AMERITRADE HOLDING CO	2.95% 01 Apr 2022	1,535,000	1,569,232
	TENN VALLEY AUTHORITY	3.875% 15 Feb 2021	4,000,000	4,088,899
	TEXTAINER MARINE CONTAINERS LI	3.52% 20 Jun 2042	1,595,788	1,591,136
	TORONTO DOMINION BANK	1% 01 Dec 2022	2,310,000	2,322,751
	TYSON FOODS INC	4% 01 Mar 2026	900,000	974,238
	UBS GROUP AG	4.125% 24 Sep 2025	575,000	625,627
	UNION PACIFIC CORP	3.15% 01 Mar 2024	1,250,000	1,301,363
	UNITED MEXICAN STATES	3.75% 11 Jan 2028	880,000	914,320
	US 10YR NOTE (CBT) MAR20	XCBT 20200320	6,600,000	(46,750)
	US 10YR ULTRA FUT MAR20	XCBT 20200320	(5,100,000)	86,063
	US 2YR NOTE (CBT) MAR20	XCBT 20200331	8,400,000	(3,250)
	US 5YR NOTE (CBT) MAR20	XCBT 20200331	30,100,000	(113,328)
	US DOLLAR		370,058	370,058
	US LONG BOND(CBT) MAR20	XCBT 20200320	1,500,000	(41,063)
	US TREASURY N/B	2.625% 28 Feb 2023	830,000	855,678
	US TREASURY N/B	1.75% 31 Dec 2026	1,050,000	1,045,037
	US TREASURY N/B	1.75% 31 Jul 2021	4,350,000	4,360,535
	US TREASURY N/B	2.75% 30 Apr 2023	4,730,000	4,901,278
	US TREASURY N/B	2.5% 15 Feb 2022	5,325,000	5,426,092
	US TREASURY N/B	1.75% 15 Nov 2029	11,465,000	11,301,086
	US TREASURY N/B	1.625% 15 Nov 2022	23,525,000	23,542,460
	US TREASURY N/B	2.875% 31 Oct 2020	27,350,000	27,622,432
	VEREIT OPERATING PARTNER	3.95% 15 Aug 2027	2,050,000	2,155,762
	VOLKSWAGEN AUTO LOAN ENHANCED	3.02% 21 Nov 2022	453,000	458,212
	VOLKSWAGEN GROUP AMERICA	1% 24 Sep 2021	775,000	780,421
	VOLKSWAGEN GROUP AMERICA	3.2% 26 Sep 2026	825,000	846,133
	WEC ENERGY GROUP INC	3.375% 15 Jun 2021	450,000	459,137
	WELK RESORTS LLC	2.82% 15 Jun 2033	355,168	357,797
	WELLS FARGO + COMPANY	1% 30 Oct 2025	1,025,000	1,025,966
	WELLS FARGO COMMERCIAL MORTGAG	2.399% 15 Nov 2049	1,000,000	1,001,851
	WELLS FARGO COMMERCIAL MORTGAG	2.504% 15 Nov 2059	1,500,000	1,503,169
	WELLS FARGO COMMERCIAL MORTGAG	2.983% 15 Dec 2059	1,600,000	1,615,881
	JP MORGAN MORTGAGE TRUST	1% 25 Jun 2029	549,980	555,336
	JP MORGAN MORTGAGE TRUST	1% 25 Oct 2045	0	0
	JP MORGAN CHASE COMMERCIAL MOR	3.239% 15 Mar 2050	1,800,000	1,829,868
	JP MORGAN MORTGAGE TRUST	1% 25 May 2049	291,114	290,845

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		Shares/ Par Value		
	Sub-Total: Fund 5743 8 of 14		Total	\$ 465,170,869

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		Shares/ Par Value		
	ABBVIE INC	3.2% 21 Nov 2029	1,600,000	\$ 1,627,767
	AERCAP IRELAND			
	CAP/GLOBA	3.3% 23 Jan 2023	845,000	866,211
	AIG GLOBAL FUNDING	3.35% 25 Jun 2021	2,110,000	2,156,730
	AIR LEASE CORP	3.25% 01 Mar 2025	725,000	746,507
	AIR LEASE CORP	2.75% 15 Jan 2023	835,000	846,072
	ALIMENTATION COUCHE			
	TARD	2.7% 26 Jul 2022	1,170,000	1,182,862
	ALLY FINANCIAL INC	8% 01 Nov 2031	1,305,000	1,811,471
	ALLY MASTER OWNER			
	TRUST	3.29% 15 May 2023	1,620,000	1,648,487
	ALTRIA GROUP INC	4.8% 14 Feb 2029	645,000	718,959
	ALTRIA GROUP INC	2.85% 09 Aug 2022	1,085,000	1,105,953
	AMER AIRLINE 17 1 AA PTT	3.65% 15 Feb 2029	2,159,956	2,276,541
	AMERICAN EXPRESS CREDIT			
	ACCOUN	1% 15 Apr 2026	1,100,000	1,099,781
	AMERICAN INTL GROUP	4.2% 01 Apr 2028	670,000	737,540
	AMERICAN TOWER TRUSTE I	3.07% 15 Mar 2048	1,250,000	1,266,386
	ANGLO AMERICAN CAPITAL	4.875% 14 May 2025	1,185,000	1,302,167
	ANHEUSER BUSCH INBEV			
	WOR	4.75% 23 Jan 2029	680,000	788,235
	ARCELORMITTAL	3.6% 16 Jul 2024	1,090,000	1,117,746
	AT+T INC	1% 12 Jun 2024	1,365,000	1,388,685
	AT+T INC	4.45% 01 Apr 2024	1,960,000	2,124,757
	ATMOS ENERGY CORP	3% 15 Jun 2027	1,515,000	1,563,681
	BANK OF AMERICA CORP	2.926% 15 Aug 2061	1,515,000	1,551,977
	BANK OF AMERICA CORP	2.851% 17 Oct 2052	2,450,000	2,489,767
	BANK OF AMERICA CORP	1% 23 Jul 2030	1,260,000	1,303,576
	BANK OF AMERICA CORP	1% 17 May 2022	1,290,000	1,315,917
	BANK OF AMERICA CORP	1% 20 Dec 2023	1,613,000	1,650,655
	BANK OF AMERICA CORP	1% 01 Oct 2025	1,775,000	1,831,967
	BARCLAYS PLC	1% 15 Feb 2023	830,000	866,937
	BENCHMARK MORTGAGE			
	TRUST	2.858% 15 Aug 2052	860,000	875,905
	BENCHMARK MORTGAGE			
	TRUST	3.048% 15 Dec 2062	1,280,000	1,321,193
	BMW FLOORPLAN MASTER			
	OWNER TRU	3.15% 15 May 2023	560,000	568,733
	BOOKING HOLDINGS INC	3.6% 01 Jun 2026	1,160,000	1,238,374
	BRISTOL MYERS SQUIBB CO	3.2% 15 Jun 2026	760,000	798,470
	BRISTOL MYERS SQUIBB CO	3.875% 15 Aug 2025	1,050,000	1,135,075
	BROADCOM INC	3.125% 15 Oct 2022	1,305,000	1,329,531

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	BROADRIDGE FINANCIAL SOL	2.9% 01 Dec 2029	1,355,000	1,353,760
	BXP TRUST	3.379% 13 Jun 2039	1,240,000	1,300,016
	CAPITAL ONE MULTI ASSET EXECUT	2.06% 15 Aug 2028	935,000	917,725
	CAPITAL ONE MULTI ASSET EXECUT	1.72% 15 Aug 2024	1,240,000	1,236,194
	CHASE MORTGAGE FINANCE CORPORA	1% 25 Jul 2049	759,481	772,179
	CHEVRON CORP	1.961% 03 Mar 2020	3,760,000	3,759,333
	CHOICE HOTELS INTL INC	5.75% 01 Jul 2022	1,050,000	1,133,345
	CHUBB INA HOLDINGS INC	2.875% 03 Nov 2022	1,465,000	1,503,195
	CITIBANK NA	3.4% 23 Jul 2021	1,000,000	1,021,475
	CITIGROUP INC	3.7% 12 Jan 2026	3,000,000	3,199,895
	CITIZENS BANK NA/RI	2.55% 13 May 2021	835,000	841,421
	CITIZENS FINANCIAL GROUP	2.375% 28 Jul 2021	380,000	381,873
	CNA FINANCIAL CORP	4.5% 01 Mar 2026	1,655,000	1,825,502
	CNOOC FINANCE 2013 LTD	2.875% 30 Sep 2029	1,655,000	1,655,682
	CODELCO INC	3% 30 Sep 2029	1,125,000	1,109,329
	COMCAST CORP	2.65% 01 Feb 2030	1,630,000	1,636,983
	COMM MORTGAGE TRUST	3.334% 10 Jun 2046	760,321	785,201
	COMMONWEALTH EDISON CO	2.95% 15 Aug 2027	1,215,000	1,259,083
	CONSTELLATION BRANDS INC	3.5% 09 May 2027	735,000	767,939
	CREDIT SUISSE GROUP AG	1% 11 Sep 2025	475,000	476,359
	CROWN CASTLE TOWERS LLC	3.72% 15 Jul 2043	1,250,000	1,292,654
	CVS HEALTH CORP	3.7% 09 Mar 2023	1,040,000	1,084,029
	CYRUSONE LP/CYRUSONE FIN	2.9% 15 Nov 2024	1,230,000	1,234,723
	DAIMLER FINANCE NA LLC	1% 04 May 2021	830,000	831,086
	DELL INT LLC / EMC CORP	4% 15 Jul 2024	900,000	942,952
	DELTA AIR LINES 2007 1 A	6.821% 10 Feb 2024	622,184	675,465
	DIGITAL REALTY TRUST LP	3.7% 15 Aug 2027	1,290,000	1,367,062
	DLL SECURITIZATION TRUST	2.08% 21 Feb 2023	1,525,000	1,522,167
	DOLLAR GENERAL CORP	3.25% 15 Apr 2023	860,000	888,294
	ENTERPRISE PRODUCTS OPER	3.125% 31 Jul 2029	855,000	879,798
	EQUINIX INC	2.9% 18 Nov 2026	1,650,000	1,652,888
	EQUITABLE HOLDINGS INC	3.9% 20 Apr 2023	2,000,000	2,095,972
	ESTEE LAUDER CO INC	1.7% 10 May 2021	1,405,000	1,403,273
	EXPEDIA GROUP INC	3.8% 15 Feb 2028	1,535,000	1,570,115
	FANNIE MAE	3% 25 May 2048	1,025,126	1,052,777
	FANNIE MAE	3% 25 Feb 2046	1,054,631	1,079,321
	FANNIE MAE	3.5% 25 Mar 2046	1,172,900	1,203,597
	FANNIE MAE	3% 25 Mar 2049	1,290,856	1,314,690
	FANNIE MAE	3% 25 Feb 2049	1,320,040	1,359,564
	FANNIE MAE	3% 25 Apr 2046	1,415,491	1,446,190
	FANNIE MAE	1.5% 25 Sep 2027	1,493,715	1,462,945
	FANNIE MAE	3.5% 25 Dec 2059	1,800,954	1,881,498

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	FANNIE MAE	1.75% 25 May 2027	2,104,970	2,090,921
	FANNIE MAE	3% 25 Oct 2049	2,435,000	2,480,010
	FED HM LN PC POOL C92009	3.5% 01 Aug 2038	1,984,884	2,065,816
	FED HM LN PC POOL G08854	5% 01 Dec 2048	475,121	507,797
	FED HM LN PC POOL G61606	4.5% 01 Sep 2048	1,867,892	1,972,755
	FED HM LN PC POOL G61680	3% 01 Apr 2047	1,564,421	1,602,724
	FED HM LN PC POOL G61681	3% 01 Dec 2047	725,417	740,865
	FED HM LN PC POOL G61720	3.5% 01 Jan 2044	992,532	1,046,654
	FED HM LN PC POOL G61721	3.5% 01 Nov 2046	3,017,023	3,149,757
	FED HM LN PC POOL G61722	3.5% 01 Feb 2048	2,127,668	2,210,738
	FED HM LN PC POOL G61723	3.5% 01 Jan 2043	1,824,785	1,956,705
	FED HM LN PC POOL G61724	3.5% 01 Jan 2045	791,688	844,562
	FED HM LN PC POOL G61725	3.5% 01 Mar 2046	808,910	856,208
	FED HM LN PC POOL G61726	3.5% 01 Nov 2045	733,202	773,194
	FED HM LN PC POOL G61762	4% 01 Mar 2045	551,281	590,730
	FED HM LN PC POOL G61763	4% 01 Jul 2044	593,402	636,051
	FED HM LN PC POOL G61764	4% 01 Dec 2046	2,509,309	2,661,549
	FED HM LN PC POOL G61765	4% 01 Feb 2048	1,134,021	1,193,084
	FED HM LN PC POOL G61766	4% 01 Oct 2048	787,958	850,273
	FED HM LN PC POOL G61767	4.5% 01 Aug 2044	563,425	628,080
	FED HM LN PC POOL G61768	4.5% 01 Aug 2047	553,091	610,880
	FED HM LN PC POOL G61769	4.5% 01 Dec 2044	2,507,684	2,726,838
	FED HM LN PC POOL G61770	4.5% 01 Apr 2046	268,116	291,009
	FED HM LN PC POOL G61771	4.5% 01 Jul 2045	1,640,871	1,779,938
	FED HM LN PC POOL G61772	5% 01 Nov 2041	794,978	876,857
	FED HM LN PC POOL Q59983	4.5% 01 Nov 2048	837,363	899,064
	FED HM LN PC POOL Q61349	4% 01 Feb 2049	897,971	936,967
	FISERV INC	3.2% 01 Jul 2026	435,000	450,506
	FNMA POOL 555743	1% 01 Sep 2033	751,182	827,798
	FNMA POOL AK0765	4% 01 Mar 2042	364,532	387,836
	FNMA POOL AL9859	1% 01 Mar 2047	271,777	278,341
	FNMA POOL AZ7336	3.5% 01 Nov 2045	2,798,140	2,934,260
	FNMA POOL BF0189	3% 01 Jun 2057	1,255,294	1,290,294
	FNMA POOL BF0209	3.5% 01 Feb 2042	1,209,548	1,265,019
	FNMA POOL BM1258	1% 01 Mar 2037	437,601	459,853
	FNMA POOL BM3322	1% 01 Dec 2037	829,473	851,554
	FNMA POOL BM3818	1% 01 May 2038	1,514,684	1,554,943
	FNMA POOL BM4329	1% 01 Apr 2038	1,348,798	1,427,054
	FNMA POOL BM4331	1% 01 Jul 2038	816,227	863,579
	FNMA POOL BM4416	1% 01 Oct 2041	915,313	1,008,487
	FNMA POOL BM4480	1% 01 May 2043	1,294,544	1,363,884
	FNMA POOL BM4481	1% 01 Jul 2043	1,223,197	1,304,091
	FNMA POOL BM4482	1% 01 Jan 2043	805,916	858,003
	FNMA POOL BM4492	1% 01 Aug 2038	544,614	581,198
	FNMA POOL BM4551	1% 01 Apr 2041	2,113,499	2,344,109
	FNMA POOL BM4599	1% 01 Feb 2041	1,894,684	2,080,642
	FNMA POOL BM4600	1% 01 Aug 2042	10,263,023	11,165,475
	FNMA POOL BM4608	1% 01 Oct 2038	792,950	846,219
	FNMA POOL BM4620	1% 01 Oct 2044	2,826,278	2,911,740

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	FNMA POOL BM4622	1% 01 Sep 2048	3,505,668	3,717,608
	FNMA POOL BM4699	1% 01 Jan 2046	418,416	448,188
	FNMA POOL BM4703	1% 01 Feb 2048	7,549,862	7,817,002
	FNMA POOL BM4748	3.5% 01 Mar 2046	1,400,772	1,476,263
	FNMA POOL BM4798	1% 01 Jul 2041	1,682,894	1,893,447
	FNMA POOL BM4803	1% 01 Jan 2045	1,366,990	1,407,954
	FNMA POOL BM4806	1% 01 Dec 2047	1,074,751	1,100,776
	FNMA POOL BM4818	1% 01 Feb 2043	573,783	614,905
	FNMA POOL BM4819	1% 01 Dec 2044	569,220	602,146
	FNMA POOL BM4820	1% 01 Nov 2044	814,461	858,252
	FNMA POOL BM4831	1% 01 Oct 2048	1,178,991	1,197,917
	FNMA POOL BM4853	1% 01 Mar 2046	218,994	234,118
	FNMA POOL BM4854	1% 01 Aug 2044	645,485	700,430
	FNMA POOL BM4910	1% 01 Dec 2043	620,939	672,895
	FNMA POOL BM4911	1% 01 Sep 2041	224,511	247,494
	FNMA POOL BM4912	1% 01 Jul 2039	203,447	233,265
	FNMA POOL BM5330	1% 01 Dec 2037	1,568,783	1,577,701
	FNMA POOL BN5890	4% 01 Feb 2049	684,519	713,095
	FNMA POOL CA2056	4.5% 01 Jul 2048	1,853,848	1,958,518
	FNMA POOL CA2375	4% 01 Sep 2048	3,964,235	4,132,066
	FNMA POOL MA3384	4% 01 Jun 2048	658,256	687,048
	FORD CREDIT AUTO OWNER TRUST/F	2.03% 15 Dec 2027	2,165,000	2,165,350
	FORD CREDIT FLOORPLAN MASTER O	4.06% 15 Nov 2030	1,240,000	1,350,463
	FORD CREDIT FLOORPLAN MASTER O	2.48% 15 Sep 2024	1,885,000	1,904,943
	FREDDIE MAC	3% 15 Sep 2045	570,660	582,684
	FREDDIE MAC	3% 15 Jun 2045	670,000	678,659
	FREDDIE MAC	3.5% 15 Sep 2048	841,345	875,138
	FREDDIE MAC	3.5% 15 Jun 2048	992,106	1,022,461
	FREDDIE MAC	1.5% 15 Nov 2032	1,127,798	1,105,162
	FREDDIE MAC	2% 15 Dec 2032	1,209,348	1,137,545
	FREDDIE MAC	3% 25 Apr 2049	1,130,000	1,156,544
	FREDDIE MAC	1.5% 15 Sep 2032	1,190,911	1,161,122
	FREDDIE MAC	1.5% 15 Dec 2032	1,200,988	1,177,508
	FREDDIE MAC	2.5% 15 Jun 2040	1,176,887	1,181,440
	FREDDIE MAC	3.5% 15 Mar 2045	1,195,042	1,235,224
	FREDDIE MAC	3% 25 Mar 2049	1,278,315	1,308,989
	FREDDIE MAC	3.5% 15 Nov 2048	1,627,397	1,691,155
	FREDDIE MAC	3% 15 Apr 2045	1,975,000	2,019,835
	FREDDIE MAC	3% 25 Sep 2049	2,095,000	2,131,575
	FREDDIE MAC	3% 25 Oct 2049	2,335,000	2,395,660
	FREDDIE MAC SLST	3.5% 25 May 2029	899,845	934,548
	FREMF MORTGAGE TRUST	1% 25 Dec 2046	900,000	944,558
	FREMF MORTGAGE TRUST	1% 25 Aug 2046	1,350,000	1,399,564
	FRESB MULTIFAMILY MORTGAGE PAS	1% 25 Jan 2029	516,635	537,527
	GENERAL MOTORS FINL CO	3.7% 09 May 2023	1,980,000	2,041,361

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	GOLDMAN SACHS GROUP INC	1% 15 May 2026	1,290,000	1,303,412
	GOLDMAN SACHS GROUP INC	5.25% 27 Jul 2021	1,845,000	1,936,181
	GOVERNMENT NATIONAL MORTGAGE A	3% 20 Oct 2048	947,489	961,677
	GOVERNMENT NATIONAL MORTGAGE A	3% 20 Apr 2049	988,950	1,014,310
	GOVERNMENT NATIONAL MORTGAGE A	3% 20 Oct 2048	1,013,077	1,027,855
	GOVERNMENT NATIONAL MORTGAGE A	3% 20 Nov 2048	1,044,360	1,062,501
	GOVERNMENT NATIONAL MORTGAGE A	3% 16 Jan 2040	1,091,808	1,116,176
	GOVERNMENT NATIONAL MORTGAGE A	3% 20 Jun 2049	1,327,734	1,351,073
	GOVERNMENT NATIONAL MORTGAGE A	3% 20 Dec 2048	1,778,368	1,829,447
	GOVERNMENT NATIONAL MORTGAGE A	3% 20 Sep 2047	1,795,803	1,831,478
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	18,564,564	18,564,564
	GS MORTGAGE SECURITIES TRUST	3% 01 Sep 2052	630,000	647,410
	GS MORTGAGE SECURITIES TRUST	3.16% 10 Jul 2052	1,072,000	1,115,783
	GS MORTGAGE SECURITIES TRUST	1% 15 Jun 2038	1,815,000	1,814,412
	HASBRO INC	3.5% 15 Sep 2027	680,000	677,268
	HAWAII HOTEL TRUST 2019 MAUI	1% 15 May 2038	870,000	868,957
	HILTON GRAND VACATIONS TRUST	2.34% 25 Jul 2033	1,211,146	1,209,697
	HOST HOTELS + RESORTS LP	3.375% 15 Dec 2029	880,000	887,956
	HSBC HOLDINGS PLC	1% 22 May 2030	640,000	690,154
	HUDSON YARDS	3.228% 10 Jul 2039	1,040,000	1,076,236
	HUNTINGTON BANCSHARES	3.15% 14 Mar 2021	1,945,000	1,969,136
	HUNTSMAN INTERNATIONAL L	4.5% 01 May 2029	758,000	805,551
	JACKSON NATL LIFE GLOBAL	1% 11 Jun 2021	1,240,000	1,244,602
	JOHN DEERE OWNER TRUST	2.21% 15 Dec 2023	880,000	885,756
	JP MORGAN CHASE COMMERCIAL MOR	4.166% 15 Dec 2046	910,000	971,701
	JP MORGAN CHASE COMMERCIAL MOR	4.128% 05 Jul 2031	1,035,000	1,095,757
	JP MORGAN MORTGAGE TRUST	1% 25 May 2049	491,982	498,324
	JP MORGAN MORTGAGE TRUST	1% 25 Jun 2049	342,740	345,672
	JPMBB COMMERCIAL MORTGAGE SECU	3.227% 15 Oct 2048	1,150,000	1,193,639
*	JPMORGAN CHASE + CO	3.3% 01 Apr 2026	2,635,000	2,773,734

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*	JPMORGAN CHASE + CO LABORATORY CORP OF	1% 01 Feb 2028	2,340,000	2,523,421
	AMER	3.25% 01 Sep 2024	1,720,000	1,789,476
	LINCOLN NATIONAL CORP	3.8% 01 Mar 2028	750,000	799,522
	LLOYDS BANKING GROUP PLC	4.05% 16 Aug 2023	1,265,000	1,341,370
	MARATHON PETROLEUM CORP	5.125% 15 Dec 2026	1,235,000	1,399,057
	MARRIOTT INTERNATIONAL	3.125% 15 Jun 2026	940,000	974,713
	MARRIOTT INTERNATIONAL	2.3% 15 Jan 2022	1,345,000	1,351,369
	MMAF EQUIPMENT FINANCE LLC	2.84% 13 Nov 2023	1,175,000	1,191,934
	MMAF EQUIPMENT FINANCE LLC	3.2% 12 Sep 2022	1,185,000	1,198,452
	MONDELEZ INTL HLDINGS NE	2.125% 19 Sep 2022	1,160,000	1,160,248
	MORGAN STANLEY	3.125% 27 Jul 2026	2,425,000	2,503,912
	MPLX LP	4.25% 01 Dec 2027	390,000	410,636
	MPLX LP	4.125% 01 Mar 2027	1,215,000	1,276,283
	MVW OWNER TRUST	2.22% 20 Oct 2038	1,160,460	1,153,195
	NISOURCE INC	3.49% 15 May 2027	880,000	925,781
	NSTAR ELECTRIC CO	3.2% 15 May 2027	895,000	938,642
	ONE BRYANT PARK TRUST	2.516% 15 Sep 2054	2,080,000	2,024,982
	PANASONIC CORP	2.679% 19 Jul 2024	1,505,000	1,529,838
	PARKER HANNIFIN CORP	2.7% 14 Jun 2024	825,000	842,861
	PAYPAL HOLDINGS INC	2.2% 26 Sep 2022	2,390,000	2,403,592
	PEPSICO INC	2% 15 Apr 2021	2,125,000	2,131,063
	PNC BANK NA	4.05% 26 Jul 2028	165,000	181,115
	PRINCIPAL LFE GLB FND II	2.375% 21 Nov 2021	2,425,000	2,439,057
	PRIVATE EXPORT FUNDING	2.05% 15 Nov 2022	4,710,000	4,746,859
	PUBLIC SERVICE ELECTRIC	1.9% 15 Mar 2021	2,210,000	2,217,936
	RELIANCE STAND LIFE II	2.5% 30 Oct 2024	1,730,000	1,728,663
	REPUBLIC SERVICES INC	3.375% 15 Nov 2027	825,000	872,654
	ROCKWELL COLLINS INC	3.5% 15 Mar 2027	1,140,000	1,210,845
	SAN DIEGO G + E	2.5% 15 May 2026	2,310,000	2,298,337
	SANTANDER HOLDINGS USA	3.7% 28 Mar 2022	2,030,000	2,086,538
	SANTANDER RETAIL AUTO LEASE TR	2.3% 20 Jan 2023	935,000	938,211
	SANTANDER REVOLVING AUTO LOAN	2.51% 26 Jan 2032	810,000	806,445
	SIERRA RECEIVABLES FUNDING CO	2.34% 20 Aug 2036	712,557	709,945
	SMITHFIELD FOODS INC	5.2% 01 Apr 2029	830,000	920,563
	SOUTHERN COPPER CORP	3.875% 23 Apr 2025	1,555,000	1,631,983
	SPRINT SPECTRUM / SPEC I	3.36% 20 Mar 2023	805,000	812,165
	STRYKER CORP	2.625% 15 Mar 2021	1,780,000	1,795,144
	SYSCO CORPORATION	3.75% 01 Oct 2025	560,000	602,420
	SYSCO CORPORATION	3.3% 15 Jul 2026	860,000	906,922
	TENCENT HOLDINGS LTD	2.985% 19 Jan 2023	1,150,000	1,167,741
	TORONTO DOMINION BANK	3.15% 17 Sep 2020	900,000	907,915

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	TOYOTA AUTO LOAN EXTENDED NOTE	2.56% 25 Nov 2031	1,035,000	1,050,914
	TOYOTA MOTOR CORP	3.183% 20 Jul 2021	1,350,000	1,378,105
	TRUIST BANK	1% 17 Sep 2029	1,020,000	1,020,070
	TRUIST FIN CORP	3.05% 20 Jun 2022	1,545,000	1,583,611
	TSY INFL IX N/B	0.75% 15 Jul 2028	2,219,428	2,334,882
	TSY INFL IX N/B	0.875% 15 Jan 2029	6,226,762	6,612,180
	TYSON FOODS INC	4.5% 15 Jun 2022	2,205,000	2,321,768
	UNITED MEXICAN STATES	4.15% 28 Mar 2027	1,394,000	1,493,671
	US 10YR NOTE (CBT)MAR20	XCBT 20200320	3,400,000	(26,063)
	US 10YR ULTRA FUT MAR20	XCBT 20200320	(3,700,000)	60,656
	US 2YR NOTE (CBT) MAR20	XCBT 20200331	56,600,000	17,651
	US 5YR NOTE (CBT) MAR20	XCBT 20200331	(22,200,000)	12,406
	US DOLLAR		125,465	125,465
	US TREASURY N/B	1.625% 31 Oct 2026	6,310,000	6,231,371
	US TREASURY N/B	1.5% 31 Oct 2021	8,415,000	8,403,495
	US TREASURY N/B	1.5% 31 Oct 2024	53,720,000	53,273,033
	VALE OVERSEAS LIMITED	6.25% 10 Aug 2026	1,160,000	1,361,608
	VALERO ENERGY CORP	3.4% 15 Sep 2026	935,000	980,089
	VERIZON COMMUNICATIONS	1% 15 May 2025	1,455,000	1,488,345
	VOLKSWAGEN AUTO LEASE TRUST	1.99% 21 Nov 2022	1,325,000	1,326,283
	VOYA FINANCIAL INC	3.65% 15 Jun 2026	1,135,000	1,199,144
	WALT DISNEY COMPANY/THE	2% 01 Sep 2029	820,000	795,808
	WASTE CONNECTIONS INC	4.25% 01 Dec 2028	835,000	931,194
	WEIBO CORP	3.5% 05 Jul 2024	635,000	645,640
	WELLS FARGO BANK NA	1% 23 Jul 2021	1,255,000	1,264,827
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Jun 2036	1,215,000	1,298,561
	WELLS FARGO COMMERCIAL MORTGAG	1% 17 Aug 2036	1,450,000	1,575,817
	WESTERN MIDSTREAM OPERAT	4.5% 01 Mar 2028	610,000	602,244
	WILLIS NORTH AMERICA INC	2.95% 15 Sep 2029	855,000	847,441
	WORLD OMNI AUTO RECEIVABLES	3.04% 15 May 2024	915,000	931,264
Sub-Total: Fund 5744 9 of 14			Total	\$ 451,060,879

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	90DAY EUR FUTR DEC20	XCME 20201214	72,250,000	\$ (61,413)
	ABBVIE INC	3.2% 06 Nov 2022	2,000,000	2,052,244
	AERCAP IRELAND CAP/GLOBA	4.25% 01 Jul 2020	1,100,000	1,111,075
	AERCAP IRELAND CAP/GLOBA	4.625% 30 Oct 2020	1,700,000	1,734,009
	AIA GROUP LTD	1% 20 Sep 2021	2,200,000	2,200,044

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	ALLERGAN SALES LLC	5% 15 Dec 2021	600,000	627,558
	ANTHEM INC	2.5% 21 Nov 2020	2,600,000	2,611,568
	APPLE INC	2.85% 06 May 2021	4,500,000	4,569,418
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	214,309	150,649
	AVIATION CAPITAL GROUP	7.125% 15 Oct 2020	2,000,000	2,075,501
	AVIATION CAPITAL GROUP	6.75% 06 Apr 2021	3,308,000	3,486,078
	BANK OF AMERICA CORP	2.808% 17 Oct 2052	2,100,000	2,143,071
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	6,625,000	6,849,469
	BANK OF NY MELLON CORP	2.05% 03 May 2021	800,000	802,545
	BANK OF NY MELLON CORP	2.45% 27 Nov 2020	1,200,000	1,205,843
	BANQUE FED CRED MUTUEL	2.2% 20 Jul 2020	2,000,000	2,001,783
	BARCLAYS PLC	1% 15 Feb 2023	2,100,000	2,116,939
	BAT CAPITAL CORP	3.222% 15 Aug 2024	400,000	409,151
	BNP PARIBAS	1% 10 Jan 2025	2,500,000	2,708,869
	BP CAPITAL MARKETS PLC	2.5% 06 Nov 2022	1,500,000	1,527,616
	BPCE SA	4% 15 Apr 2024	2,400,000	2,567,897
	BRAZILIAN REAL	FOREIGN CURRENCY	0	0
	BROADCOM CRP / CAYMN FI	3% 15 Jan 2022	1,500,000	1,522,191
	BWU00NB4 IRS USD R V			
	03MLIBOR	1% 20 Jun 2023	-	(106,049)
	CALIFORNIA ST	6.65% 01 Mar 2022	1,650,000	1,779,344
	CANADIAN IMPERIAL BANK	1% 17 Mar 2023	2,500,000	2,508,149
	CANTOR COMMERCIAL REAL ESTATE	2.816% 15 Nov 2052	2,200,000	2,236,243
	CAPITAL ONE FINANCIAL CO	2.5% 12 May 2020	1,500,000	1,501,976
	CCPC CCFBZUS0 COC	CCPC CASH COLLATERAL USD	216,000	216,000
	CCPC CSFB CCFBZUS0 COC	CCPC CASH COLLATERAL USD	896,000	896,000
	CITIGROUP COMMERCIAL MORTGAGE	3.962% 10 Mar 2051	1,800,000	1,932,176
	CITIGROUP COMMERCIAL MORTGAGE	2.984% 10 Apr 2048	2,000,000	2,036,567
	CITIGROUP COMMERCIAL MORTGAGE	3.268% 15 Sep 2050	2,500,000	2,601,662
	CLNC 2019 FL1, LTD	1% 20 Aug 2035	3,300,000	3,300,000
	CNOOC FINANCE 2012 LTD	3.875% 02 May 2022	4,500,000	4,647,954
	COMM MORTGAGE TRUST	3.421% 10 Jul 2048	400,000	412,650
	COMM MORTGAGE TRUST	3.142% 10 Feb 2048	1,150,000	1,171,148
	COMM MORTGAGE TRUST	3.257% 10 May 2048	1,500,000	1,540,966
	COMM MORTGAGE TRUST	3.04% 10 Feb 2048	1,650,000	1,683,308
	COMM MORTGAGE TRUST	2.873% 15 Aug 2057	2,200,000	2,244,328
	CONSTELLATION BRANDS INC	1% 15 Nov 2021	300,000	300,052
	CONSTELLATION BRANDS INC	2.65% 07 Nov 2022	1,300,000	1,318,297
	COOPERATIEVE RABOBANK UA	3.875% 26 Sep 2023	6,000,000	6,344,355
	CRED SUIS GP FUN LTD	3.8% 09 Jun 2023	1,900,000	1,989,342
	CRED SUIS GP FUN LTD	3.8% 15 Sep 2022	3,600,000	3,748,129
	CREDIT SUISSE SEC LLC COC	CREDIT SUISSE SEC FUTURES COC	200,000	200,000
	CSAIL COMMERCIAL MORTGAGE TRUS	3.616% 15 Nov 2048	2,891,000	3,004,300
	CVS HEALTH CORP	3.5% 20 Jul 2022	1,800,000	1,858,377

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	DANISH KRONE	FOREIGN CURRENCY	3,268	491
	DEUTSCHE BANK NY	4.25% 14 Oct 2021	2,100,000	2,159,896
	DOMINION ENERGY GAS HLDG	1% 15 Jun 2021	1,500,000	1,505,890
	DOMINION ENERGY GAS HLDG	2.8% 15 Nov 2020	2,075,000	2,089,552
	DUKE ENERGY CORP	2.4% 15 Aug 2022	3,000,000	3,030,525
	ECMC GROUP STUDENT LOAN TRUST	1% 25 Jul 2069	3,000,721	2,983,512
	ENBRIDGE INC	2.9% 15 Jul 2022	500,000	509,383
	ENBRIDGE INC	1% 15 Jun 2020	3,000,000	3,004,980
	EURO CURRENCY	FOREIGN CURRENCY	275,039	308,731
	EUROPEAN INVESTMENT BANK	2% 15 Mar 2021	3,400,000	3,413,643
	FANNIE MAE	5.5% 25 Aug 2035	1,012,200	1,117,600
	FANNIE MAE	2.375% 19 Jan 2023	2,900,000	2,965,481
	FANNIEMAE ACES	2.944% 25 Jul 2039	1,435,444	1,440,788
	FED HM LN PC POOL A43389	5.5% 01 Feb 2036	7,237	7,786
	FED HM LN PC POOL G01818	5% 01 May 2035	80,211	88,513
	FED HM LN PC POOL G01838	5% 01 Jul 2035	106,616	117,634
	FED HM LN PC POOL G02123	5.5% 01 Mar 2036	3,769	4,244
	FED HM LN PC POOL G02254	5.5% 01 Mar 2036	2,814	3,169
	FED HM LN PC POOL G04092	5.5% 01 Mar 2038	7,758	8,718
	FED HM LN PC POOL G05267	5.5% 01 Dec 2038	46,225	51,932
	FED HM LN PC POOL G06193	5.5% 01 May 2040	38,679	43,427
	FED HM LN PC POOL G06872	5.5% 01 Sep 2039	83,325	93,654
	FED HM LN PC POOL G07021	5% 01 Sep 2039	214,286	236,278
	FED HM LN PC POOL G08105	5.5% 01 Jan 2036	1,316	1,481
	FED HM LN PC POOL G08693	3.5% 01 Mar 2046	2,932,907	3,063,919
	FED HM LN PC POOL G08716	3.5% 01 Aug 2046	1,471,718	1,537,407
	FED HM LN PC POOL G08841	3.5% 01 Oct 2048	1,179,016	1,214,147
	FED HM LN PC POOL G08842	4% 01 Oct 2048	5,980,322	6,229,575
	FED HM LN PC POOL Q17641	3% 01 Apr 2043	490,447	505,460
	FED HM LN PC POOL Q20537	3% 01 Jul 2043	571,846	588,913
	FED HM LN PC POOL ZT1863	3.5% 01 Apr 2049	3,748,694	3,853,639
	FED HOME LN DISCOUNT NT	0.01% 19 Feb 2020	2,000,000	1,995,680
	FEDERAL HOME LOAN BANK	2.625% 28 May 2020	1,500,000	1,505,863
	FEDERAL HOME LOAN BANK	3.375% 08 Dec 2023	3,300,000	3,505,510
	FNMA POOL 254634	5.5% 01 Feb 2023	32,853	35,302
	FNMA POOL 256101	5.5% 01 Feb 2036	16,686	18,400
	FNMA POOL 257371	5% 01 Sep 2028	81,577	87,049
	FNMA POOL 468551	3.98% 01 Jul 2021	1,687,500	1,732,394
	FNMA POOL 469616	3.5% 01 Nov 2021	1,060,313	1,083,584
	FNMA POOL 499479	6.5% 01 Jun 2029	2,259	2,508
	FNMA POOL 691210	6% 01 Jan 2037	13,614	15,552
	FNMA POOL 735734	1% 01 Jul 2025	19,587	21,067
	FNMA POOL 793029	1% 01 Jul 2034	518,443	536,222
	FNMA POOL 804558	5.5% 01 Dec 2034	353,114	396,835
	FNMA POOL 829329	5.5% 01 Sep 2035	6,256	6,871
	FNMA POOL 831368	6% 01 Apr 2036	34,960	40,027
	FNMA POOL 850752	5.5% 01 Dec 2035	234,381	263,436
	FNMA POOL 852336	5.5% 01 Feb 2036	1,980	2,209

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			Shares/ Par Value	
	FNMA POOL 869944	5.5% 01 Apr 2036	562	604
	FNMA POOL 878104	5.5% 01 Apr 2036	881	990
	FNMA POOL 878528	5.5% 01 Feb 2036	17,081	19,180
	FNMA POOL 881398	5.5% 01 May 2036	9,695	10,428
	FNMA POOL 888637	1% 01 Sep 2037	523,888	600,780
	FNMA POOL 889334	1% 01 Feb 2038	45,272	51,879
	FNMA POOL 890365	1% 01 Jul 2041	337,084	378,300
	FNMA POOL 891386	5.5% 01 Oct 2035	255,578	278,901
	FNMA POOL 891580	6% 01 Jul 2036	232	265
	FNMA POOL 898318	6% 01 Nov 2036	9,130	10,046
	FNMA POOL 928031	6% 01 Jan 2037	37,138	42,491
	FNMA POOL 938016	5.5% 01 Jul 2037	241,355	270,026
	FNMA POOL 938224	6% 01 Jul 2037	6,927	7,922
	FNMA POOL 940765	5.5% 01 Jun 2037	444,652	497,207
	FNMA POOL 961440	5.5% 01 Feb 2038	15,993	17,965
	FNMA POOL 961655	5% 01 Feb 2038	5,336	5,864
	FNMA POOL 962958	5.5% 01 May 2038	21,166	23,089
	FNMA POOL 995018	1% 01 Jun 2038	361,522	405,829
	FNMA POOL 995738	1% 01 Dec 2038	107,372	120,875
	FNMA POOL 995759	1% 01 Nov 2038	99,635	111,785
	FNMA POOL 995838	1% 01 May 2039	29,759	33,408
	FNMA POOL AA6435	6% 01 May 2040	7,408	8,158
	FNMA POOL AB0534	5.5% 01 Nov 2038	601,615	675,743
	FNMA POOL AB8613	3% 01 Mar 2043	242,192	249,567
	FNMA POOL AB9187	3% 01 Apr 2043	342,097	352,287
	FNMA POOL AD7406	5% 01 Jul 2040	2,832	3,087
	FNMA POOL AD8950	5% 01 Jul 2040	8,449	9,303
	FNMA POOL AE8287	4% 01 Nov 2040	466,511	500,303
	FNMA POOL AE8349	6% 01 Aug 2037	3,939	4,337
	FNMA POOL AH1747	4% 01 Dec 2040	101,159	108,485
	FNMA POOL AL1606	1% 01 Apr 2042	4,311	4,694
	FNMA POOL AL3040	1% 01 Jan 2043	1,349,636	1,443,641
	FNMA POOL AL3072	1% 01 Feb 2043	85,201	87,817
	FNMA POOL AL3223	1% 01 Sep 2041	564,470	633,542
	FNMA POOL AL5616	1% 01 Sep 2041	1,843,489	2,069,118
	FNMA POOL AL7090	1% 01 Oct 2037	644,889	679,294
	FNMA POOL AO4597	4% 01 Jun 2042	165,710	177,362
	FNMA POOL AR7106	3% 01 May 2043	47,685	49,111
	FNMA POOL AR7414	3% 01 Jul 2043	497,768	512,466
	FNMA POOL AS0837	5% 01 Oct 2043	477,147	522,058
	FNMA POOL AS6007	3.5% 01 Oct 2045	5,549,776	5,793,800
	FNMA POOL AT0682	3% 01 Apr 2043	89,332	92,005
	FNMA POOL AT1572	3% 01 May 2043	516,009	531,405
	FNMA POOL AT3526	3% 01 May 2043	48,508	49,940
	FNMA POOL AT4506	3% 01 May 2043	23,617	24,330
	FNMA POOL AT4827	3% 01 Jul 2043	20,423	20,825
	FNMA POOL AT5895	3% 01 Jun 2043	411,404	423,679
	FNMA POOL AT5898	3% 01 Jun 2043	51,211	52,741
	FNMA POOL AT8026	3% 01 Jul 2043	358,295	368,985

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	FNMA POOL AT8341	3% 01 Jul 2043	11,041	11,199
	FNMA POOL AT8489	3% 01 Aug 2043	13,961	14,370
	FNMA POOL AT8912	3% 01 Jul 2043	17,272	17,787
	FNMA POOL AU5341	3% 01 Jun 2043	22,236	22,858
	FNMA POOL BK4778	3.5% 01 Aug 2048	191,098	196,439
	FNMA POOL BK8819	4% 01 Aug 2048	5,760,430	5,985,800
	FNMA POOL MA2705	3% 01 Aug 2046	2,064,964	2,112,894
	FNMA POOL MA3415	4% 01 Jul 2048	13,601,299	14,178,975
	FNMA POOL MA3871	3% 01 Dec 2049	9,972,744	10,117,046
	FNMA TBA 15 YR 3	3% 15 Feb 2035	4,100,000	4,199,726
	FNMA TBA 15 YR 3.5	3.5% 18 Feb 2035	9,900,000	10,260,035
	FNMA TBA 30 YR 2.5	2.5% 12 Feb 2050	9,800,000	9,684,458
	FNMA TBA 30 YR 3	3% 15 Feb 2050	20,800,000	21,076,012
	FORD MOTOR CREDIT CO LLC	5.875% 02 Aug 2021	2,250,000	2,355,583
	FREDDIE MAC	5% 15 Aug 2023	721,685	749,915
	FREDDIE MAC	1.625% 29 Sep 2020	1,000,000	999,938
	FREDDIE MAC	2.375% 13 Jan 2022	11,800,000	11,981,893
	GENERAL MILLS INC	1% 16 Apr 2021	2,300,000	2,307,425
	GENERAL MOTORS FINL CO	3.55% 09 Apr 2021	500,000	509,473
	GNMA II POOL 004113	5% 20 Apr 2038	150,150	165,997
	GNMA II POOL 004314	5% 20 Dec 2038	136,512	150,867
	GNMA II POOL 005116	5% 20 Jul 2041	39,190	43,220
	GNMA II POOL 080594	1% 20 Apr 2032	98,702	102,473
	GNMA POOL 678858	5% 15 Mar 2038	1,828	1,954
	GNMA POOL 720069	4.5% 15 Jun 2039	80,594	85,756
	GNMA POOL 726316	5% 15 Sep 2039	798,592	888,347
	GNMA POOL 736500	5% 15 Apr 2040	8,810	9,804
	GNMA POOL 737183	5% 15 Apr 2040	326,456	363,220
	GNMA POOL 738317	5% 15 May 2041	3,265	3,490
	GNMA POOL 782386	5% 15 Aug 2038	238,478	265,679
	GNMA POOL 782428	5% 15 Oct 2038	868	966
	GNMA POOL AC1428	2.69% 15 Jun 2033	3,979,966	3,958,544
	GNMA POOL AL5247	3.5% 15 Jan 2045	183,534	193,043
	GNMA POOL AL5414	3.5% 15 Feb 2045	150,317	156,365
	GOVERNMENT NATIONAL MORTGAGE A	4.5% 20 Nov 2034	150,674	152,353
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	2,240,326	2,240,326
	GREYSTONE COMMERCIAL REAL ESTA	1% 15 Sep 2037	2,000,000	1,998,760
	HSBC HOLDINGS PLC	3.6% 25 May 2023	900,000	938,956
	HSBC HOLDINGS PLC	4% 30 Mar 2022	4,200,000	4,377,167
	IDAHO ENERGY RESOURCES AUTH TR	2.447% 01 Sep 2024	2,500,000	2,541,075
	IMPERIAL BRANDS FIN PLC	2.95% 21 Jul 2020	1,400,000	1,403,950
	ING BANK NV	2.625% 05 Dec 2022	2,250,000	2,295,648
	JACKSON NATL LIFE GLOBAL	2.25% 29 Apr 2021	1,400,000	1,406,225
	JAPANESE YEN	FOREIGN CURRENCY	32,520	299
	JPMBB COMMERCIAL MORTGAGE SECU	3.042% 15 Oct 2048	1,500,000	1,528,943

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	JPMDB COMMERCIAL MORTGAGE SECU	2.994% 15 Dec 2049	2,200,000	2,257,105
*	JPMORGAN CHASE + CO	1% 25 Apr 2023	9,300,000	9,446,852
	JPN BANK FOR INT L COOP	2.5% 01 Jun 2022	1,100,000	1,115,461
	LLOYDS BANKING GROUP PLC	1% 07 Nov 2028	1,800,000	1,880,793
	LLOYDS BANKING GROUP PLC	1% 07 Nov 2023	2,900,000	2,943,714
	LOS ANGELES CNTY CA REDEV REFU	2% 01 Sep 2022	700,000	700,161
	LOS ANGELES CNTY CA REDEV REFU	2% 01 Sep 2023	1,800,000	1,791,288
	MAJAPAHIT HOLDING BV	7.75% 20 Jan 2020	1,600,000	1,603,872
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	1,015,250	53,762
	MIAMI DADE CNTY FL AVIATION RE	3.285% 01 Oct 2023	2,000,000	2,065,060
	MIZUHO FINANCIAL GROUP	2.632% 12 Apr 2021	1,500,000	1,512,577
	MIZUHO FINANCIAL GROUP	1% 11 Sep 2024	2,400,000	2,521,658
	MORGAN STANLEY	3.75% 25 Feb 2023	1,250,000	1,309,013
	MORGAN STANLEY	3.875% 27 Jan 2026	1,250,000	1,342,616
	MORGAN STANLEY	1% 24 Apr 2024	2,100,000	2,194,284
	MORGAN STANLEY BAML TRUST	3.069% 15 Feb 2048	1,525,000	1,556,072
	MORGAN STANLEY BAML TRUST	3.04% 15 Apr 2048	2,000,000	2,039,435
	MORGAN STANLEY BAML TRUST	3.326% 15 Dec 2047	6,697,849	6,870,582
	MORGAN STANLEY CAPITAL I TRUST	3.54% 15 Dec 2048	2,000,000	2,104,690
	MORGAN STANLEY CAPITAL I TRUST	4.12% 15 Jul 2051	2,000,000	2,171,464
	MUFG UNION BANK NA	1% 09 Dec 2022	2,100,000	2,101,311
	NATIONAL AUSTRALIA BK/NY	2.625% 23 Jul 2020	1,850,000	1,857,120
	NELNET STUDENT LOAN TRUST	1% 24 Dec 2035	2,331,408	2,285,728
	NEW JERSEY ST TRANSPRTN TRUST	2.384% 15 Jun 2022	2,150,000	2,158,170
	NEW YORK CITY NY TRANSITIONAL	3.25% 01 Aug 2023	2,600,000	2,693,002
	NEW YORK NY	3.25% 01 Mar 2024	2,600,000	2,723,838
	NTT FINANCE CORP	1.9% 21 Jul 2021	1,200,000	1,196,560
	PHILIP MORRIS INTL INC	4.5% 26 Mar 2020	2,609,000	2,623,752
	PNC BANK NA	2.45% 05 Nov 2020	1,600,000	1,607,527
	PRIVATE EXPORT FUNDING	2.65% 16 Feb 2021	3,300,000	3,334,030
	REPUBLIC OF SLOVENIA	5.25% 18 Feb 2024	1,459,000	1,646,695
	ROYAL BK SCOTLND GRP PLC	1% 25 Jun 2024	2,100,000	2,131,835
	RYDER SYSTEM INC	3.5% 01 Jun 2021	2,300,000	2,347,033
	SANTANDER UK GROUP HLDGS	1% 15 Nov 2024	1,500,000	1,619,912
	SANTANDER UK PLC	2.875% 18 Jun 2024	1,300,000	1,329,647
	SBA TOWER TRUST	2.877% 15 Jul 2046	2,000,000	2,006,668
	SHACKLETON CLO LTD	1% 20 Oct 2028	1,800,000	1,798,130
	SHELL INTERNATIONAL FIN	1% 11 May 2020	6,200,000	6,209,789

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	SIEMENS FINANCIERINGSMAT	2.9% 27 May 2022	1,800,000	1,841,091
	SINOPEC GRP OVERSEAS DEV	2.5% 13 Sep 2022	1,000,000	1,003,619
	SINOPEC GRP OVERSEAS DEV	2.25% 13 Sep 2020	3,000,000	2,999,520
	SL GREEN OPERATING PARTN	1% 16 Aug 2021	1,800,000	1,800,372
	SLC STUDENT LOAN TRUST	1% 15 Feb 2025	129,522	129,453
	SLC STUDENT LOAN TRUST	1% 15 Mar 2027	315,150	312,714
	SLC STUDENT LOAN TRUST	1% 15 Mar 2027	506,766	504,873
	SLC STUDENT LOAN TRUST	1% 15 Sep 2026	1,389,411	1,385,694
	SLC STUDENT LOAN TRUST	1% 25 Nov 2042	1,797,401	1,799,808
	SLM STUDENT LOAN TRUST	1% 27 Oct 2025	17,790	17,781
	SLM STUDENT LOAN TRUST	1% 25 Jul 2023	44,198	44,195
	SLM STUDENT LOAN TRUST	1% 25 Oct 2024	152,273	152,159
	SLM STUDENT LOAN TRUST	1% 25 Jan 2027	254,947	254,500
	SLM STUDENT LOAN TRUST	1% 26 Jan 2026	474,369	472,879
	SLM STUDENT LOAN TRUST	1% 25 Oct 2029	518,129	509,671
	SLM STUDENT LOAN TRUST	1% 25 Jan 2027	1,426,936	1,415,358
	SLM STUDENT LOAN TRUST	1% 25 Jan 2028	2,615,058	2,616,741
	SLM STUDENT LOAN TRUST	1% 25 Oct 2028	3,248,187	3,214,297
	SOCIETE GENERALE	2.625% 16 Sep 2020	3,500,000	3,515,102
	SOUTHERN POWER CO	1% 20 Dec 2020	2,600,000	2,600,634
	SPRINT SPECTRUM / SPEC I	3.36% 20 Mar 2023	831,250	838,648
	STATE BOARD OF REGENTS OF THE	1% 25 Jan 2057	3,105,405	3,082,674
	STATE BOARD OF REGENTS OF THE	1% 25 Sep 2056	3,664,490	3,637,006
	SUMITOMO MITSUI BANKING	1% 17 Jan 2020	3,050,000	3,050,594
	SUMITOMO MITSUI FINL GRP	2.448% 27 Sep 2024	1,400,000	1,403,577
	SUMITOMO MITSUI FINL GRP	1% 09 Mar 2021	1,400,000	1,422,953
	SVENSKA HANDELSBANKEN AB	2.4% 01 Oct 2020	4,000,000	4,013,032
	SWAP HSBC BOC	SWAP CASH COLLATERAL USD	(30,000)	(30,000)
	SWPC0D3B2 CDS USD R F 1.00000	1% 20 Jun 2021	-	38,664
	SWPC0DBM9 CDS USD R F 1.00000	1% 20 Jun 2021	-	35,513
	SWPC0DQR2 CDS USD R F 1.00000	1% 20 Dec 2021	-	20,663
	SWPC0DTX6 CDS USD R F 1.00000	1% 20 Dec 2021	-	30,110
	SWPC0DU30 CDS USD R F 1.00000	1% 20 Dec 2021	-	5,965
	SWPC0EAY2 CDS USD R F 1.00000	1% 20 Jun 2022	-	3,093
	SWPC0INS2 CDS USD R F 1.00000	1% 20 Dec 2024	-	70,212
	SYDNEY AIRPORT FINANCE	3.9% 22 Mar 2023	2,300,000	2,411,944
	SYNCHRONY FINANCIAL	3.75% 15 Aug 2021	100,000	102,276
	SYNCHRONY FINANCIAL	1% 03 Feb 2020	2,900,000	2,902,278
	TORONTO DOMINION BANK	2.125% 07 Apr 2021	1,900,000	1,911,413

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	UBS COMMERCIAL MORTGAGE TRUST	3.586% 15 Dec 2050	2,000,000	2,104,417
	UBS COMMERCIAL MORTGAGE TRUST	2.865% 15 Oct 2052	2,200,000	2,243,136
	UBS GROUP AG	3% 15 Apr 2021	500,000	506,513
	UBS GROUP AG	1% 15 Aug 2023	4,750,000	4,826,171
	UNITED OVERSEAS BANK LTD	1% 23 Apr 2021	1,200,000	1,203,743
	UNITED TECHNOLOGIES CORP	1% 16 Aug 2021	2,200,000	2,200,283
	US 10YR NOTE (CBT)MAR20	XCBT 20200320	(17,300,000)	192,031
	US BANK NA CINCINNATI	1% 04 Feb 2021	2,200,000	2,203,818
	US DOLLAR		362,353	362,353
	US TREASURY N/B	2% 31 Jul 2022	200,000	202,063
	US TREASURY N/B	1.125% 28 Feb 2021	7,900,000	7,853,711
	US TREASURY N/B	2.125% 30 Jun 2022	9,250,000	9,372,129
	US TREASURY N/B	1.5% 31 Aug 2021	11,000,000	10,982,813
	US TREASURY N/B	1.5% 30 Nov 2021	20,000,000	19,973,438
	US TREASURY N/B	2.25% 30 Apr 2021	250,000,000	252,109,375
	UTAH ST	3.539% 01 Jul 2025	1,700,000	1,785,204
	VENTURE CDO LTD	1% 20 Apr 2029	3,000,000	2,998,635
	VOLKSWAGEN GROUP AMERICA	3.875% 13 Nov 2020	1,800,000	1,829,390
	WELLS FARGO + COMPANY	3.069% 24 Jan 2023	1,800,000	1,837,145
	WELLS FARGO + COMPANY	1% 24 Jan 2023	2,100,000	2,127,409
	WELLS FARGO COMMERCIAL MORTGAG	2.788% 15 Jul 2048	1,800,000	1,831,914
	WELLS FARGO COMMERCIAL MORTGAG	2.964% 15 Oct 2052	2,400,000	2,466,333
	ZIMMER BIOMET HOLDINGS	1% 19 Mar 2021	2,200,000	2,200,216
	ZOETIS INC	3.25% 01 Feb 2023	2,100,000	2,161,959
	Sub-Total: Fund 5745 10 of 14			Total \$ 763,863,904

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	DODGE COX	MUTUAL FUND	4,922,092	\$ 558,618,094
	METLIFE BLACKROCK	MUTUAL FUND	4,348,544	511,416,497
	METLIFE JP MORGAN	MUTUAL FUND	4,734,992	550,464,263
	Sub-Total: Fund 5747 11 of 14			Total \$ 1,620,498,854

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	321 HENDERSON RECEIVABLES LLC	3.87% 15 Mar 2058	167,663	\$ 177,209
	321 HENDERSON RECEIVABLES LLC	3.26% 15 Sep 2072	437,134	440,989
	321 HENDERSON RECEIVABLES LLC	1% 15 Mar 2042	492,036	474,542
	AASET 2017 1 TRUST	3.967% 16 May 2042	0	0
	AASET 2018 2 TRUST	4.454% 18 Nov 2038	604,284	615,878
	ABBVIE INC	2.95% 21 Nov 2026	1,150,000	1,170,888
	ACCESS GROUP INC	1% 01 Jul 2039	394,712	388,704
	ADAMS OUTDOOR ADVERTISING	4.81% 15 Nov 2048	373,768	387,835
	ADVOCATE HEALTH CORP	3.829% 15 Aug 2028	385,000	418,643
	AERCAP IRELAND CAP/GLOBA	4.875% 16 Jan 2024	1,055,000	1,143,749
	AIRCASTLE LTD	4.4% 25 Sep 2023	1,370,000	1,448,573
	ALEXANDRIA REAL ESTATE E	2.75% 15 Dec 2029	345,000	340,944
	ALLEGRO CLO LTD	1% 20 Apr 2032	2,300,000	2,299,414
	ALLERGAN FUNDING SCS	3.8% 15 Mar 2025	575,000	604,272
	AMER AIRLN 14 1 A PTT	3.7% 01 Apr 2028	32,694	34,386
	AMEREN CORP	3.65% 15 Feb 2026	295,000	308,880
	AMERICAN INTL GROUP	3.9% 01 Apr 2026	1,120,000	1,203,045
	AMERICAN TOWER TRUST I	3.652% 15 Mar 2048	680,000	710,870
	AMERICAN TOWER TRUSTE I	3.07% 15 Mar 2048	610,000	617,996
	ANCHORAGE CAPITAL CLO LTD	1% 22 Jul 2032	3,000,000	2,999,352
	ANHEUSER BUSCH INBEV WOR	4.15% 23 Jan 2025	1,714,000	1,868,035
	ANTARES HOLDINGS	6% 15 Aug 2023	2,145,000	2,256,819
	APPALACHIAN POWER CO	3.4% 01 Jun 2025	900,000	935,611
	ARCELORMITTAL	4.55% 11 Mar 2026	605,000	642,472
	ARES CAPITAL CORP	4.2% 10 Jun 2024	1,175,000	1,230,455
	ARES CAPITAL CORP	3.625% 19 Jan 2022	1,310,000	1,333,232
	ARROW ELECTRONICS INC	3.5% 01 Apr 2022	165,000	168,961
	ARROW ELECTRONICS INC	3.25% 08 Sep 2024	560,000	575,853
	ASSOC BANC CORP	4.25% 15 Jan 2025	654,000	691,408
	AT+T INC	4.25% 01 Mar 2027	2,080,000	2,284,635
	ATHENE GLOBAL FUNDING	2.95% 12 Nov 2026	2,495,000	2,492,194
	ATHENE HOLDING LTD	4.125% 12 Jan 2028	1,180,000	1,221,829
	ATLAS SENIOR LOAN FUND LTD	1% 27 Nov 2031	2,800,000	2,799,311

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			Shares/ Par Value	
	AVENTURA MALL TRUST	1% 05 Jul 2040	2,210,000	2,426,247
	AVERY POINT CLO LTD	1% 18 Jan 2025	0	0
	AVIS BUDGET RENTAL CAR FUNDING	3.7% 20 Mar 2023	283,000	288,371
	AXIS SPECIALTY FINANCE	5.875% 01 Jun 2020	135,000	137,126
	AXIS SPECIALTY FINANCE	3.9% 15 Jul 2029	965,000	1,009,463
	BACARDI LTD	4.45% 15 May 2025	176,000	189,815
	BALLYROCK LTD	1% 15 Jul 2032	2,000,000	1,999,262
	BANC OF AMERICA MERRILL LYNCH	1% 15 Sep 2034	1,090,000	1,088,747
	BANK OF AMERICA CORP	1% 15 Apr 2052	270,000	289,606
	BANK OF AMERICA CORP	4.267% 15 Feb 2052	293,750	320,443
	BANK OF AMERICA CORP	1% 15 Feb 2052	365,771	397,054
	BANK OF AMERICA CORP	3.517% 17 Oct 2052	475,000	478,895
	BANK OF AMERICA CORP	1% 15 May 2050	1,250,000	1,315,024
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	525,000	542,788
	BANK OF AMERICA CORP	4.2% 26 Aug 2024	1,250,000	1,342,268
	BANK OF AMERICA CORP	1% 20 Dec 2023	1,546,000	1,582,091
	BANK OF NOVA SCOTIA	4.5% 16 Dec 2025	895,000	983,256
	BARCLAYS BANK PLC	10.179% 12 Jun 2021	2,164,000	2,405,553
	BARCLAYS COMMERCIAL MORTGAGE S	1% 05 Aug 2038	510,000	529,931
	BARCLAYS COMMERCIAL MORTGAGE S	1% 05 Aug 2038	600,000	636,891
	BARCLAYS COMMERCIAL MORTGAGE S	1% 05 Aug 2038	850,000	909,366
	BAXALTA INC	3.6% 23 Jun 2022	64,000	65,704
	BAXALTA INC	4% 23 Jun 2025	575,000	619,629
	BECTON DICKINSON AND CO	2.894% 06 Jun 2022	830,000	843,822
	BECTON DICKINSON AND CO	1% 29 Dec 2020	1,136,000	1,136,558
	BENCHMARK MORTGAGE TRUST	4.17% 10 Oct 2051	550,000	600,804
	BENEFIT STREET PARTNERS CLO LT	1% 20 Apr 2031	640,000	635,758
	BLACKROCK TCP CAP CORP	3.9% 23 Aug 2024	2,385,000	2,436,961
	BM1105956 SWAPTION	DEC32 2.94 PUT	12,050,000	461,211
	BM1106228 SWAPTION	DEC32 2.44 CALL	2,960,000	194,753
	BOEING COMPANY	0% 09 Mar 2020	6,000,000	5,975,407
	BOSTON SCIENTIFIC CORP	3.45% 01 Mar 2024	1,185,000	1,239,926
	BRAMBLES USA INC	4.125% 23 Oct 2025	269,000	285,027
	BRAZOS TX HGR EDU AUTH	1% 25 Jun 2026	335,845	330,023
	BROADRIDGE FINANCIAL SOL	3.4% 27 Jun 2026	370,000	386,816
	BROADRIDGE FINANCIAL SOL	2.9% 01 Dec 2029	535,000	534,510
	BROWN + BROWN INC	4.2% 15 Sep 2024	1,250,000	1,329,789
	BUNGE LTD FINANCE CORP	3.5% 24 Nov 2020	335,000	339,179
	BUNGE LTD FINANCE CORP	3.25% 15 Aug 2026	370,000	368,667
	CAL FUNDING III LTD	4.34% 25 Sep 2043	411,250	417,837
	CAPITAL AUTOMOTIVE REIT	3.87% 15 Apr 2047	0	0
	CARVANA AUTO RECEIVABLES TRUST	3.07% 15 Jul 2025	688,000	686,604

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	CASTLELAKE AIRCRAFT SECURITIZA	3.967% 15 Apr 2039	345,095	348,374
	CENOVUS ENERGY INC	3% 15 Aug 2022	1,800,000	1,825,477
	CHARTER COMM OPT LLC/CAP	3.75% 15 Feb 2028	780,000	809,103
	CHASE EDUCATION LOAN TRUST	1% 28 Jun 2039	2,483,731	2,379,038
	CHURCH + DWIGHT CO INC	3.15% 01 Aug 2027	375,000	387,556
	CIFC FUNDING LTD	1% 16 Nov 2030	500,000	499,134
	CIMAREX ENERGY CO	4.375% 01 Jun 2024	925,000	977,069
	CIT EDUCATION LOAN TRUST	1% 25 Jun 2042	345,227	313,894
	CITIBANK CREDIT CARD ISSUANCE	1% 14 May 2029	1,350,000	1,339,872
	CITIGROUP COMMERCIAL MORTGAGE	3.501% 10 Aug 2056	444,000	440,297
	CITIGROUP INC	3.875% 26 Mar 2025	1,800,000	1,904,278
	CLI FUNDING LLC	3.71% 18 May 2044	0	0
	CLI FUNDING LLC	3.62% 18 May 2042	506,473	503,109
	CNA FINANCIAL CORP	3.45% 15 Aug 2027	865,000	901,671
	CNO FINANCIAL GROUP INC	5.25% 30 May 2025	875,000	969,063
	COMCAST CORP	2.65% 01 Feb 2030	1,000,000	1,004,284
	COMM MORTGAGE TRUST	3.527% 10 Feb 2048	500,000	519,240
	COMM MORTGAGE TRUST	1% 10 Sep 2047	510,000	538,087
	COMM MORTGAGE TRUST	3.465% 15 Aug 2057	3,167,000	3,215,740
	CONTL AIRLINES 2012 1 A	4.15% 11 Oct 2025	78,209	82,177
	CONTL AIRLINES 2012 2 A	4% 29 Apr 2026	73,438	77,497
	CREDIT SUISSE GROUP AG	1% 11 Sep 2025	1,750,000	1,755,007
	CROWN CASTLE INTL CORP	3.65% 01 Sep 2027	1,200,000	1,269,979
	CVS HEALTH CORP	3.7% 09 Mar 2023	1,035,000	1,078,818
	CVS HEALTH CORP	4.3% 25 Mar 2028	1,230,000	1,343,703
	DB MASTER FINANCE LLC	4.021% 20 May 2049	416,905	427,119
	DB MASTER FINANCE LLC	4.352% 20 May 2049	576,105	596,862
	DEEPHAVEN RESIDENTIAL MORTGAGE	1% 25 Dec 2057	300,235	300,044
	DEEPHAVEN RESIDENTIAL MORTGAGE	1% 25 Jan 2059	694,900	698,546
	DELL INT LLC / EMC CORP	6.02% 15 Jun 2026	1,071,000	1,232,935
	DELTA AIR LINES 2007 1 A	6.821% 10 Feb 2024	35,024	38,023
	DELTA AIR LINES INC	3.625% 15 Mar 2022	1,400,000	1,433,784
	DIAMOND RESORTS OWNER TRUST	2.27% 20 May 2026	0	0
	DIAMOND RESORTS OWNER TRUST	2.73% 20 Jul 2027	0	0
	DIAMONDBACK ENERGY INC	3.25% 01 Dec 2026	475,000	480,791
	DISCOVER BANK	3.35% 06 Feb 2023	1,030,000	1,062,259
	DISCOVER BANK	1% 09 Aug 2028	1,105,000	1,154,725
	DISCOVERY COMMUNICATIONS	3.95% 20 Mar 2028	465,000	496,398
	DISCOVERY COMMUNICATIONS	2.95% 20 Mar 2023	710,000	723,634

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	DISCOVERY			
	COMMUNICATIONS	3.95% 15 Jun 2025	709,000	756,986
	DOLLAR TREE INC	4% 15 May 2025	1,125,000	1,203,621
	DOMINOS PIZZA MASTER			
	ISSUER LL	3.668% 25 Oct 2049	480,000	480,082
	DRB PRIME STUDENT LOAN			
	TRUST	1% 25 Apr 2040	0	0
	DRB PRIME STUDENT LOAN			
	TRUST	2.89% 25 Jun 2040	0	0
	DRUG ROYALTY II LP 1	3.484% 15 Jul 2023	7,585	7,584
	DUKE ENERGY CORP	2.65% 01 Sep 2026	490,000	492,386
	DUKE REALTY LP	3.25% 30 Jun 2026	270,000	279,748
	DUPONT DE NEMOURS INC	0% 20 Feb 2020	5,000,000	4,985,139
	EARNEST STUDENT LOAN			
	PROGRAM L	2.72% 25 Jan 2041	0	0
	ECMC GROUP STUDENT LOAN			
	TRUST	1% 25 Sep 2068	827,026	812,637
	ECMC GROUP STUDENT LOAN			
	TRUST	1% 26 Jul 2066	973,631	974,012
	ECMC GROUP STUDENT LOAN			
	TRUST	1% 27 Dec 2066	1,394,789	1,392,214
	EDUCATION LOAN ASSET			
	BACKED TR	1% 25 Jun 2026	0	0
	EDUCATIONAL SERVICES OF			
	AMERIC	1% 25 Jun 2048	300,000	262,080
	ELFI GRADUATE LOAN			
	PROGRAM	1% 25 Aug 2042	0	0
	ELMWOOD CLO II LTD.	1% 20 Apr 2031	2,000,000	2,000,768
	ENERGY TRANSFER			
	OPERATNG	5.875% 15 Jan 2024	1,075,000	1,190,175
	ENERGY TRANSFER			
	OPERATNG	4.2% 15 Apr 2027	1,150,000	1,204,454
	ENLINK MIDSTREAM PARTNER	4.85% 15 Jul 2026	165,000	154,688
	ENSTAR GROUP LTD	4.5% 10 Mar 2022	1,140,000	1,182,065
	ENTERGY ARKANSAS LLC	3.5% 01 Apr 2026	150,000	158,244
	ENTERGY NEW ORLEANS			
	STORE RECO	2.67% 01 Jun 2027	0	0
	EQT CORP	3% 01 Oct 2022	1,200,000	1,179,370
	EXPORT IMPORT BANK			
	KOREA	5.125% 29 Jun 2020	190,000	192,882
	FALCON AEROSPACE LTD	3.597% 15 Sep 2039	1,093,592	1,087,953
	FANNIE MAE	4% 25 Nov 2043	207,866	221,599
	FANNIE MAE	4% 25 Apr 2027	620,896	639,939
	FED HM LN PC POOL G06601	4.5% 01 Dec 2040	293,545	319,457
	FED HM LN PC POOL Q05106	4% 01 Dec 2041	0	0
	FED HM LN PC POOL Q37467	3.5% 01 Nov 2045	0	0
	FED HM LN PC POOL Q45741	3.5% 01 Jan 2047	0	0
	FED HM LN PC POOL Q47730	4% 01 Apr 2047	0	0
	FED HM LN PC POOL Q52868	3.5% 01 Dec 2047	0	0
	FED HM LN PC POOL SB8013	2.5% 01 Sep 2034	2,910,907	2,937,577

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	FED HM LN PC POOL SB8020	2.5% 01 Dec 2034	3,279,621	3,309,686
	FED HM LN PC POOL V83763	3.5% 01 Dec 2047	0	0
	FED HM LN PC POOL V83764	4% 01 Dec 2047	0	0
	FED HM LN PC POOL V83796	4% 01 Dec 2047	0	0
	FED HM LN PC POOL V83886	3.5% 01 Jan 2048	0	0
	FED HM LN PC POOL V83962	4% 01 Feb 2048	0	0
	FED HM LN PC POOL ZA5946	4.5% 01 Nov 2048	7,040,066	7,420,381
	FED HM LN PC POOL ZA6368	4.5% 01 Feb 2049	1,848,404	1,945,463
	FED HOME LN DISCOUNT NT	0.01% 10 Feb 2020	3,000,000	2,994,800
	FED HOME LN DISCOUNT NT	0.01% 14 Feb 2020	9,000,000	8,983,660
	FIRST HORIZON NATIONAL	3.5% 15 Dec 2020	1,250,000	1,263,744
	FLIR SYSTEMS INC	3.125% 15 Jun 2021	435,000	438,534
	FMC TECH INC	0% 31 Jan 2020	1,000,000	998,125
	FMC TECH INC	0% 08 Jan 2020	2,000,000	1,999,222
	FMC TECH INC	0% 07 Jan 2020	2,000,000	1,999,317
	FNMA POOL 735382	1% 01 Apr 2035	142,772	157,367
	FNMA POOL 735676	1% 01 Jul 2035	177,270	195,344
	FNMA POOL AB4051	4% 01 Dec 2041	0	0
	FNMA POOL AD6437	5% 01 Jun 2040	179,252	197,460
	FNMA POOL AD6996	5% 01 Jul 2040	1,156,655	1,276,071
	FNMA POOL AI2632	4.5% 01 Jun 2041	0	0
	FNMA POOL AL8173	1% 01 Feb 2044	464,348	510,122
	FNMA POOL AS1304	3.5% 01 Dec 2028	467,438	486,628
	FNMA POOL AS6475	3.5% 01 Jan 2046	0	0
	FNMA POOL AV1897	3.5% 01 Dec 2028	79,155	82,402
	FNMA POOL AV2325	3.5% 01 Dec 2028	261,892	272,650
	FNMA POOL BE4046	3.5% 01 Dec 2046	0	0
	FNMA POOL BF0196	3.5% 01 Feb 2041	674,740	705,679
	FNMA POOL BH4875	3.5% 01 Jun 2047	0	0
	FNMA POOL BH9008	4% 01 Aug 2047	0	0
	FNMA POOL BJ0686	4% 01 Apr 2048	1,850,777	1,940,562
	FNMA POOL BK7877	4.5% 01 Jul 2048	392,536	415,533
	FNMA POOL BN5241	4.5% 01 Feb 2049	8,316,368	8,750,398
	FNMA POOL BN5342	4% 01 Mar 2049	10,519,852	10,931,602
	FNMA POOL CA0770	3.5% 01 Nov 2047	0	0
	FNMA POOL CA1073	3.5% 01 Jan 2048	5,533,896	5,748,685
	FNMA POOL CA1909	4.5% 01 Jun 2048	3,176,878	3,347,218
	FNMA POOL CA1951	4% 01 Jul 2048	1,571,366	1,643,244
	FNMA POOL CA1952	4.5% 01 Jun 2048	1,105,502	1,167,777
	FNMA POOL CA2039	4% 01 Jul 2048	3,113,406	3,233,116
	FNMA POOL MA1356	3.5% 01 Feb 2043	3,854,030	4,051,678
	FNMA POOL MA3027	4% 01 Jun 2047	0	0
	FNMA POOL MA3029	3% 01 Jun 2032	1,571,743	1,613,613
	FNMA POOL MA3090	3% 01 Aug 2032	1,804,966	1,852,845
	FNMA POOL MA3210	3.5% 01 Dec 2047	0	0
	FNMA POOL MA3522	4.5% 01 Nov 2048	2,122,952	2,239,737
	FNMA POOL MA3537	4.5% 01 Dec 2048	1,965,493	2,068,138
	FNMA POOL MA3564	4.5% 01 Jan 2049	1,896,267	1,994,176
	FNMA POOL MA3638	4% 01 Apr 2049	1,387,384	1,441,819
	FNMA POOL MA3639	4.5% 01 Apr 2049	3,538,668	3,720,781

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	FNMA POOL MA3688	4.5% 01 Jun 2049	4,841,805	5,093,208
	FNMA POOL MA3797	2.5% 01 Oct 2034	6,693,907	6,755,263
	FNMA TBA 30 YR 3	3% 14 Jan 2050	4,700,000	4,766,828
	FNMA TBA 30 YR 4.5	4.5% 14 Jan 2050	2,350,000	2,474,201
	FORD MOTOR CREDIT CO LLC	3.35% 01 Nov 2022	1,475,000	1,490,008
	FORD MOTOR CREDIT CO LLC	3.813% 12 Oct 2021	1,610,000	1,639,844
	FREDDIE MAC	4% 15 Mar 2040	0	0
	FREDDIE MAC	4% 15 Jun 2033	0	0
	FREDDIE MAC	2.375% 13 Jan 2022	505,000	512,784
	GALAXY CLO LTD	1% 20 Apr 2031	1,500,000	1,485,258
	GCCFC COMMERCIAL MORTGAGE TRUS	1% 10 Jul 2038	139,298	140,072
	GENERAL ELECTRIC CO	0% 17 Mar 2020	2,000,000	1,991,218
	GENERAL ELECTRIC CO	0% 30 Jan 2020	2,000,000	1,996,262
	GENERAL ELECTRIC CO	0% 02 Jan 2020	5,000,000	4,999,686
	GENERAL MOTORS CO	4.2% 01 Oct 2027	685,000	716,437
	GENERAL MOTORS FINL CO	3.7% 09 May 2023	610,000	628,904
	GENERAL MOTORS FINL CO	4.15% 19 Jun 2023	800,000	840,391
	GENPACT LUXEMBOURG SARL	3.375% 01 Dec 2024	2,040,000	2,049,461
	GLOBAL AIR LEASE CO LTD	6.5% 15 Sep 2024	1,150,000	1,199,968
	GLOBAL SC FINANCE SRL	3.85% 15 Apr 2037	485,653	493,209
	GNMA II POOL 004979	5% 20 Mar 2041	135,545	149,563
	GNMA II POOL AC2985	4% 20 Oct 2047	0	0
	GNMA II POOL BD6940	3.5% 20 Dec 2047	0	0
	GNMA II POOL BE4328	3.5% 20 Dec 2047	0	0
	GNMA II POOL BE6487	3.5% 20 Jan 2048	0	0
	GNMA II POOL BF1119	3.5% 20 Jan 2048	0	0
	GNMA II POOL MA4382	3.5% 20 Apr 2047	0	0
	GNMA II POOL MA4510	3.5% 20 Jun 2047	0	0
	GNMA II POOL MA4778	3.5% 20 Oct 2047	0	0
	GNMA II POOL MA5528	4% 20 Oct 2048	0	0
	GNMA II TBA 30 YR 3.5	3.5% 21 Jan 2050	34,375,000	35,426,392
	GNMA II TBA 30 YR 4	4% 21 Jan 2050	23,500,000	24,322,500
	GNMA POOL AV1854	3.5% 15 Jan 2048	0	0
	GNMA POOL BF1214	3.5% 15 Feb 2048	0	0
	GOAL CAPITAL FUNDING TRUST	1% 25 Aug 2048	0	0
	GOAL CAPITAL FUNDING TRUST	1% 25 Sep 2043	200,000	188,398
	GOAL CAPITAL FUNDING TRUST	1% 25 Aug 2044	952,879	916,660
	GOLDMAN SACHS GROUP INC	5.375% 15 Mar 2020	25,000	25,169
	GOLDMAN SACHS GROUP INC	5.25% 27 Jul 2021	560,000	587,675
	GOLDMAN SACHS GROUP INC	5.75% 24 Jan 2022	2,450,000	2,630,112
	GOODGREEN TRUST	3.86% 15 Oct 2054	0	0
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	5,101,833	5,101,833
	GRUPO TELEvisa SAB	6.625% 18 Mar 2025	735,000	857,338
	GS MORTGAGE SECURITIES TRUST	4.074% 10 Jan 2047	935,000	993,490

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	HEALTHCARE TRUST OF AMER	3.5% 01 Aug 2026	795,000	829,912
	HERCULES CAPITAL INC	4.625% 23 Oct 2022	1,500,000	1,512,205
	HERTZ VEHICLE FINANCING LLC	4.03% 25 Jul 2024	330,000	345,269
	HILTON GRAND VACATIONS TRUST	2.96% 26 Dec 2028	0	0
	HORIZON AIRCRAFT FINANCE I LIM	4.458% 15 Dec 2038	418,649	429,790
	HORIZON AIRCRAFT FINANCE I LIM	3.721% 15 Jul 2039	572,058	571,353
	HORIZON AIRCRAFT FINANCE III L	3.425% 15 Nov 2039	1,018,899	1,012,903
	HOST HOTELS + RESORTS LP	3.75% 15 Oct 2023	325,000	340,039
	HSBC HOLDINGS PLC	4.25% 14 Mar 2024	1,140,000	1,209,708
	HYUNDAI CAPITAL AMERICA	2.85% 01 Nov 2022	740,000	748,247
	ICG US CLO LTD	1% 26 Oct 2032	600,000	600,038
	IMPERIAL BRANDS FIN PLC	3.5% 26 Jul 2026	2,430,000	2,444,204
	INGREDION INC	3.2% 01 Oct 2026	495,000	500,521
	IPALCO ENTERPRISES INC	3.7% 01 Sep 2024	750,000	775,903
	JOHN HANCOCK LIFE INS CO	7.375% 15 Feb 2024	975,000	1,139,969
	JP MORGAN CHASE COMMERCIAL MOR	3.055% 15 Aug 2049	860,000	868,802
	JP MORGAN MORTGAGE TRUST	1% 25 Jan 2047	982,065	996,643
*	JPMORGAN CHASE + CO	4.35% 15 Aug 2021	220,000	228,475
*	JPMORGAN CHASE + CO	3.2% 25 Jan 2023	1,815,000	1,873,159
	KEURIG DR PEPPER INC	4.417% 25 May 2025	2,200,000	2,402,783
	KEYCORP STUDENT LOAN TRUST	1% 25 May 2029	46,311	46,158
	KNDL MORTGAGE TRUST	1% 15 May 2036	469,000	468,729
	LAM RESEARCH CORP	2.75% 15 Mar 2020	620,000	620,313
	LAM RESEARCH CORP	3.8% 15 Mar 2025	800,000	854,170
	LAS VEGAS SANDS CORP	3.5% 18 Aug 2026	1,850,000	1,903,266
	LAZARD GROUP LLC	4.5% 19 Sep 2028	1,115,000	1,227,617
	LEASEPLAN CORPORATION NV	2.875% 24 Oct 2024	650,000	649,779
*	LEGG MASON INC	4.75% 15 Mar 2026	355,000	388,642
	LG+E AND KU ENERGY LLC	3.75% 15 Nov 2020	105,000	106,086
	LIFE STORAGE LP	4% 15 Jun 2029	1,080,000	1,156,639
	MACH I	3.474% 15 Oct 2039	917,891	911,583
	MAGELLAN MIDSTREAM PARTN	5% 01 Mar 2026	820,000	925,952
	MILOS CLO, LTD	1% 20 Oct 2030	1,180,000	1,176,586
	MISSISSIPPI HIGHER EDUCATION A	1% 25 Oct 2035	0	0
	MOLSON COORS BEVERAGE	2.1% 15 Jul 2021	390,000	390,342
	MOLSON COORS BEVERAGE	3% 15 Jul 2026	1,000,000	1,012,449
	MORGAN STANLEY	4.35% 08 Sep 2026	1,100,000	1,203,272

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	MORGAN STANLEY CAPITAL I TRUST	1% 15 Jul 2051	370,000	403,602
	MORGAN STANLEY CAPITAL I TRUST	1% 15 Jul 2051	820,000	905,055
	MORGAN STANLEY CAPITAL I TRUST	4.272% 15 Mar 2052	850,000	938,599
	MSCG TRUST	1% 15 Oct 2037	405,000	404,491
	MVW OWNER TRUST	2.42% 20 Dec 2034	0	0
	MYLAN NV	3.95% 15 Jun 2026	930,000	969,547
	NAVIENT STUDENT LOAN TRUST	1% 25 Jun 2065	795,061	802,776
	NAVIENT STUDENT LOAN TRUST	1% 27 Dec 2067	830,000	827,979
	NAVIENT STUDENT LOAN TRUST	1% 27 Feb 2068	871,000	868,737
	NAVIENT STUDENT LOAN TRUST	1% 27 Dec 2067	900,000	877,547
	NELNET STUDENT LOAN TRUST	1% 25 Oct 2033	0	0
	NELNET STUDENT LOAN TRUST	1% 26 Sep 2067	0	0
	NELNET STUDENT LOAN TRUST	2.53% 25 Oct 2067	2,366,161	2,318,208
	NEWELL BRANDS INC	4.35% 01 Apr 2023	775,000	805,388
	NISOURCE INC	0% 22 Jan 2020	4,000,000	3,995,427
	NOVASTAR HOME EQUITY LOAN	1% 25 Mar 2035	756,276	761,862
	OAK HILL CREDIT PARTNERS	1% 22 Oct 2032	2,000,000	2,001,316
	ONEMAIN FINANCIAL ISSUANCE TRU	3.14% 14 Oct 2036	3,350,000	3,324,875
	ORANGE LAKE TIMESHARE TRUST	2.61% 08 Mar 2029	0	0
	PARK AEROSPACE HOLDINGS	5.25% 15 Aug 2022	670,000	713,818
	PARK AEROSPACE HOLDINGS	5.5% 15 Feb 2024	700,000	768,537
	PARK AEROSPACE HOLDINGS	4.5% 15 Mar 2023	1,545,000	1,617,615
	PARKER-HANNIFIN CORP	0% 10 Mar 2020	4,000,000	3,984,667
	PATTERSON UTI ENERGY INC	3.95% 01 Feb 2028	310,000	302,016
	PENNSYLVANIA HIGHER EDUCATION	1% 25 Nov 2065	0	0
	PIONEER AIRCRAFT FINANCE LIMIT	3.967% 15 Jun 2044	653,786	658,827
	PIONEER NATURAL RESOURCE	4.45% 15 Jan 2026	655,000	717,432
	PITNEY BOWES INC	4.625% 01 Oct 2021	560,000	567,700
	PLAINS ALL AMER PIPELINE	4.5% 15 Dec 2026	2,125,000	2,264,573
	PLANET FITNESS MASTER ISSUER L	3.858% 05 Dec 2049	998,000	988,729
	PSMC 2018 1 TRUST	1% 25 Jun 2048	395,725	402,351
	PUGET ENERGY INC	3.65% 15 May 2025	903,000	935,381
	RECKITT BENCKISER TREAS	0% 12 Jun 2020	5,000,000	4,946,799

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			Shares/ Par Value	
	RENAISSANCERE HOLDINGS L	3.6% 15 Apr 2029	2,710,000	2,853,384
	REYNOLDS AMERICAN INC	4.45% 12 Jun 2025	895,000	963,812
	RPM INTERNATIONAL INC	3.75% 15 Mar 2027	1,160,000	1,200,057
	SABINE PASS LIQUEFACTION	4.2% 15 Mar 2028	435,000	461,121
	SANTANDER REVOLVING AUTO LOAN	3% 26 Jan 2032	237,000	235,819
	SANTANDER REVOLVING AUTO LOAN	2.8% 26 Jan 2032	373,000	370,756
	SANTANDER REVOLVING AUTO LOAN	3.45% 26 Jan 2032	473,000	472,257
	SENECA PARK CLO LTD	1% 17 Jul 2026	0	0
	SEQUOIA MORTGAGE TRUST	1% 25 Feb 2049	129,852	132,743
	SEQUOIA MORTGAGE TRUST	1% 25 Jun 2048	862,612	878,847
	SERVICE PROPERTIES TRUST	4.35% 01 Oct 2024	1,150,000	1,181,836
	SHELLPOINT CO ORIGINATOR TRUST	1% 25 Oct 2031	978,580	990,468
	SHIRE ACQ INV IRELAND DA SIERRA RECEIVABLES	2.875% 23 Sep 2023	875,000	891,640
	FUNDING CO	2.91% 20 Mar 2034	0	0
	SLC STUDENT LOAN TRUST	1% 15 Feb 2045	609,277	563,144
	SLC STUDENT LOAN TRUST	1% 15 Feb 2068	4,450,000	4,112,310
	SLM STUDENT LOAN TRUST	1% 15 Jun 2038	126,737	118,024
	SLM STUDENT LOAN TRUST	1% 15 Jan 2043	150,684	150,991
	SLM STUDENT LOAN TRUST	1% 25 Oct 2040	405,788	375,480
	SLM STUDENT LOAN TRUST	1% 25 Mar 2044	613,271	553,346
	SLM STUDENT LOAN TRUST	1% 25 Jan 2040	998,538	911,594
	SLM STUDENT LOAN TRUST	1% 15 Dec 2039	1,350,000	1,349,543
	SLM STUDENT LOAN TRUST	1% 25 Mar 2044	2,900,000	2,718,676
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 Jun 2037	1,800,000	1,795,995
	SOCIAL PROFESSIONAL LOAN PROGR	1% 25 Aug 2032	0	0
	SOCIAL PROFESSIONAL LOAN PROGR	2.42% 25 Mar 2030	0	0
	SOCIAL PROFESSIONAL LOAN PROGR	2.36% 27 Dec 2032	122,745	122,254
	SOUTH TEXAS HIGHER EDUCATION A	1% 01 Oct 2046	600,000	591,456
	SPIRIT AIR 2015 1 PTT A	4.1% 01 Oct 2029	520,306	542,251
	SPIRIT REALTY LP	4% 15 Jul 2029	330,000	347,550
	SPIRIT REALTY LP	3.2% 15 Jan 2027	1,028,000	1,029,674
	STARBUCKS CORP	3.55% 15 Aug 2029	1,115,000	1,209,595
	STEEL DYNAMICS INC	2.8% 15 Dec 2024	575,000	578,687
	STORE MASTER FUNDING LLC	3.75% 20 Apr 2045	0	0
	STORE MASTER FUNDING LLC	3.65% 20 Nov 2049	1,247,856	1,242,652
	SWAPS BARCLAYS BOC	SWAP CASH COLLATERAL USD	(684,000)	(684,000)
	SYNCHRONY FINANCIAL	3.7% 04 Aug 2026	900,000	930,091
	SYNCHRONY FINANCIAL	4.5% 23 Jul 2025	928,000	1,001,321
	SYNGENTA FINANCE NV	4.441% 24 Apr 2023	1,400,000	1,462,111
	TACO BELL FUNDING, LLC	4.318% 25 Nov 2048	1,386,000	1,418,127

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	TAL ADVANTAGE LLC	4.5% 20 Apr 2042	0	0
	TANGER PROPERTIES LP	3.75% 01 Dec 2024	510,000	522,737
	TANGER PROPERTIES LP	3.875% 01 Dec 2023	657,000	676,451
	TIAA BANK MORTGAGE LOAN TRUST	1% 25 Jul 2048	205,644	208,616
	TOWD POINT MORTGAGE TRUST	1% 25 May 2055	134,585	134,483
	TPG SPECIALTY LENDING IN TRANSCANADA PIPELINES LTD	3.875% 01 Nov 2024	1,510,000	1,521,122
	TRINITY ACQUISITION PLC	0% 16 Jan 2020	4,000,000	3,996,383
	TRINITY ACQUISITION PLC	4.4% 15 Mar 2026	155,000	168,544
	TRINITY ACQUISITION PLC	3.5% 15 Sep 2021	290,000	295,576
	TRINITY RAIL LEASING L.P.	3.82% 17 Jun 2048	0	0
	TRIP RAIL MASTER FUNDING LLC	2.709% 15 Aug 2047	0	0
	TRITON CONTAINER FINANCE LLC	3.62% 20 Aug 2042	957,302	955,930
	UDR INC	3.2% 15 Jan 2030	325,000	332,434
	US 10YR ULTRA FUT MAR20	XCBT 20200320	200,000	(3,359)
	US 2YR NOTE (CBT) MAR20	XCBT 20200331	35,800,000	(39,316)
	US 5YR NOTE (CBT) MAR20	XCBT 20200331	6,700,000	(40,302)
	US DOLLAR		150,423	150,423
	US LONG BOND(CBT) MAR20	XCBT 20200320	2,400,000	(72,527)
	US TREASURY N/B	1.625% 15 Aug 2029	1,200,000	1,169,953
	US TREASURY N/B	1.5% 30 Nov 2024	3,000,000	2,975,742
	US TREASURY N/B	2.875% 15 Aug 2028	9,850,000	10,623,379
	US TREASURY N/B	1.5% 15 Aug 2022	28,700,000	28,637,219
	US TREASURY N/B	2.125% 31 Mar 2024	30,600,000	31,168,969
	VEREIT OPERATING PARTNER	4.625% 01 Nov 2025	1,100,000	1,204,616
	VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	480,000	532,915
	WACHOVIA STUDENT LOAN TRUST	1% 25 Apr 2040	3,398,368	3,144,146
	WALGREENS BOOTS	0% 27 Mar 2020	2,000,000	1,989,250
	WALGREENS BOOTS	0% 27 Jan 2020	5,000,000	4,991,875
	WALT DISNEY CO	0% 21 Feb 2020	4,500,000	4,489,481
	WAVE 2017 1 LLC	3.844% 15 Nov 2042	1,139,239	1,146,126
	WAVE USA	3.597% 15 Sep 2044	1,717,693	1,699,499
	WELLS FARGO COMMERCIAL MORTGAG	4.556% 15 Jun 2051	140,000	152,166
	WELLS FARGO COMMERCIAL MORTGAG	4.244% 15 Mar 2052	523,000	568,557
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Jun 2051	540,000	595,471
	WELLS FARGO MORTGAGE BACKED SE	1% 25 Nov 2048	491,339	500,129
	WILLIS NORTH AMERICA INC	3.6% 15 May 2024	125,000	130,606
	WILLIS NORTH AMERICA INC	2.95% 15 Sep 2029	255,000	252,746
	WILLIS TOWERS WATSON PLC	5.75% 15 Mar 2021	580,000	604,551
	WP CAREY INC	4.25% 01 Oct 2026	1,715,000	1,836,501
	XCEL ENERGY INC	3.3% 01 Jun 2025	530,000	553,512

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	XLIT LTD	4.45% 31 Mar 2025	645,000	702,798
	YARA INTERNATIONAL ASA	4.75% 01 Jun 2028	1,340,000	1,456,559
	Sub-Total: Fund 5748 12 of 14		Total	\$ 545,114,055

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	ABBVIE INC	2.95% 21 Nov 2026	570,000	\$ 580,353
	AIG GLOBAL FUNDING	2.15% 02 Jul 2020	175,000	175,168
	AIG GLOBAL FUNDING	2.3% 01 Jul 2022	1,160,000	1,166,456
	ALBERTSONS COS/SAFEWAY	4.625% 15 Jan 2027	2,270,000	2,267,276
	ALLIANT ENERGY FINANCE	3.75% 15 Jun 2023	1,750,000	1,826,874
	ALLY AUTO RECEIVABLES TRUST	1.75% 15 Dec 2021	1,224,534	1,223,662
	AMERICAN CREDIT ACCEPTANCE REC	2.69% 12 Dec 2025	2,275,000	2,273,822
	AMERICAN HONDA FINANCE	3.625% 10 Oct 2023	785,000	828,990
	AMERICAN HONDA FINANCE	2.2% 27 Jun 2022	2,415,000	2,433,784
	AMERICAN HONDA FINANCE	1.95% 20 May 2022	2,590,000	2,599,398
	AMERICAN WOODMARK CORP	4.875% 15 Mar 2026	120,000	123,000
	AMERICREDIT AUTOMOBILE RECEIVA	2.3% 18 Feb 2022	490,000	490,347
	AMERICREDIT AUTOMOBILE RECEIVA	2.24% 08 Apr 2022	865,000	865,251
	AMERICREDIT AUTOMOBILE RECEIVA	3.58% 18 Oct 2024	1,235,000	1,268,315
	AMERICREDIT AUTOMOBILE RECEIVA	2.54% 18 Jul 2024	2,365,000	2,381,085
	AMERIPRISE FINANCIAL INC	3% 22 Mar 2022	1,285,000	1,314,456
	AMPHENOL CORP	2.2% 01 Apr 2020	2,000,000	2,000,258
	AON CORP	2.2% 15 Nov 2022	3,260,000	3,275,345
	ARCELORMITTAL	3.6% 16 Jul 2024	765,000	784,473
	ARES CAPITAL CORP	4.2% 10 Jun 2024	755,000	790,633
	ASSURANT INC	4.2% 27 Sep 2023	415,000	433,271
	AT+T INC	3.2% 01 Mar 2022	3,330,000	3,409,070
	ATHENE GLOBAL FUNDING	3% 01 Jul 2022	975,000	992,066
	ATHENE GLOBAL FUNDING	2.75% 20 Apr 2020	1,135,000	1,137,364
	AUST + NZ BANKING GRP NY	2.05% 21 Nov 2022	3,265,000	3,276,613
	AUTONATION INC	4.5% 01 Oct 2025	460,000	496,008
	AUTONATION INC	3.5% 15 Nov 2024	545,000	561,854
	AVIATION CAPITAL GROUP	3.875% 01 May 2023	500,000	516,652
	AVIATION CAPITAL GROUP	4.375% 30 Jan 2024	1,045,000	1,101,262
	AVIS BUDGET RENTAL CAR FUNDING	2.63% 20 Dec 2021	1,875,000	1,880,871
	BACARDI LTD	4.45% 15 May 2025	2,125,000	2,291,795
	BAIDU INC	3.875% 29 Sep 2023	2,085,000	2,172,600
	BAKER HUGHES LLC/CO OBL	2.773% 15 Dec 2022	2,610,000	2,662,404

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	BANC OF AMERICA COMMERCIAL MOR	3.116% 15 Feb 2050	1,610,000	1,632,185
	BANCO SANTANDER SA	3.125% 23 Feb 2023	1,400,000	1,429,060
	BANCO SANTANDER SA	3.848% 12 Apr 2023	2,000,000	2,086,449
	BANK OF AMERICA CORP	1% 21 Jul 2021	2,020,000	2,024,150
	BANK OF AMERICA CORP	1% 20 Jan 2023	2,105,000	2,146,131
	BANK OF AMERICA CREDIT CARD TR	1.95% 15 Aug 2022	1,465,000	1,465,147
	BANK OF IRELAND GROUP	4.5% 25 Nov 2023	200,000	213,299
	BANK OF MONTREAL	2.1% 15 Jun 2020	590,000	590,689
	BANK OF MONTREAL	2.5% 28 Jun 2024	1,610,000	1,629,962
	BANK OF MONTREAL	2.9% 26 Mar 2022	2,500,000	2,548,961
	BANK OF NEW YORK MELLON	1% 04 Jun 2021	3,380,000	3,383,110
	BANK OF NOVA SCOTIA	2% 15 Nov 2022	3,270,000	3,275,279
	BANK OF NY MELLON CORP	2.05% 03 May 2021	2,935,000	2,944,336
	BANK OF THE WEST AUTO TRUST	2.43% 15 Apr 2024	1,295,000	1,302,406
	BANQUE FED CRED MUTUEL	2.375% 21 Nov 2024	1,210,000	1,209,842
	BANQUE FED CRED MUTUEL	3.75% 20 Jul 2023	2,145,000	2,249,678
	BARCLAYS COMMERCIAL MORTGAGE S	3.189% 15 Feb 2050	1,000,000	1,017,686
	BARCLAYS DRYROCK ISSUANCE TRUS	1.96% 15 May 2025	5,010,000	5,003,850
	BARCLAYS PLC	3.25% 12 Jan 2021	835,000	842,047
	BARCLAYS PLC	1% 16 May 2024	3,300,000	3,337,691
	BAT CAPITAL CORP	2.789% 06 Sep 2024	3,245,000	3,260,882
	BAYER US FINANCE II LLC	3.375% 15 Jul 2024	560,000	578,023
	BAYVIEW OPPORTUNITY MASTER FUN	4% 28 Apr 2055	563,883	575,146
	BENCHMARK MORTGAGE TRUST	2.793% 15 Mar 2062	4,395,087	4,467,794
	BMW FINANCE NV	2.4% 14 Aug 2024	3,300,000	3,314,450
	BNP PARIBAS	1% 19 Nov 2025	685,000	693,136
	BNP PARIBAS	1% 10 Jan 2025	1,005,000	1,088,965
	BP CAP MARKETS AMERICA	2.52% 19 Sep 2022	1,455,000	1,474,226
	BP CAP MARKETS AMERICA	3.224% 14 Apr 2024	2,835,000	2,959,994
	BRITISH TELECOMMUNICATIO	4.5% 04 Dec 2023	665,000	715,923
	BRIXMOR OPERATING PART	3.65% 15 Jun 2024	805,000	842,091
	BROADCOM INC	3.125% 15 Apr 2021	3,155,000	3,193,303
	BROWN FORMAN CORP	3.5% 15 Apr 2025	290,000	309,328
	BUNGE LTD FINANCE CORP	4.35% 15 Mar 2024	2,140,000	2,248,176
	CALIFORNIA REPUBLIC AUTO RECEI	2.28% 15 Jun 2022	1,068,261	1,068,830
	CANADIAN IMPERIAL BANK	2.1% 05 Oct 2020	70,000	70,075
	CAPITAL ONE FINANCIAL CO	3.75% 09 Mar 2027	275,000	293,345
	CAPITAL ONE FINANCIAL CO	2.5% 12 May 2020	1,445,000	1,446,904
	CAPITAL ONE MULTI ASSET EXECUT	2.08% 15 Mar 2023	1,185,000	1,185,807
	CARDTRONICS INC / USA	5.5% 01 May 2025	130,000	134,875
	CARMAX AUTO OWNER TRUST	2.11% 17 Oct 2022	335,712	336,043

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	CARMAX AUTO OWNER TRUST	1.97% 15 Apr 2022	562,777	562,810
	CARMAX AUTO OWNER TRUST	2.18% 15 Aug 2024	1,105,000	1,107,698
	CARMAX AUTO OWNER TRUST	1.93% 15 Mar 2022	1,120,614	1,120,205
	CARMAX AUTO OWNER TRUST	2.01% 15 Mar 2023	1,595,000	1,595,854
	CATERPILLAR FINL SERVICE	1.9% 06 Sep 2022	655,000	656,323
	CATERPILLAR FINL SERVICE	2.4% 06 Jun 2022	735,000	744,504
	CATERPILLAR FINL SERVICE	2.65% 17 May 2021	860,000	869,838
	CDK GLOBAL INC	5.25% 15 May 2029	370,000	396,825
	CENTERPOINT ENERGY RES	3.55% 01 Apr 2023	2,055,000	2,127,600
	CHARLES SCHWAB CORP	3.25% 21 May 2021	330,000	336,438
	CIG AUTO RECEIVABLES TRUST	2.71% 15 May 2023	41,327	41,373
	CIGNA CORP	4.75% 15 Nov 2021	150,000	157,257
	CIGNA CORP	4.5% 25 Feb 2026	195,000	213,989
	CIGNA CORP	3.9% 15 Feb 2022	810,000	838,919
	CIGNA CORP	3.75% 15 Jul 2023	1,275,000	1,337,214
	CITIBANK NA	1% 20 May 2022	340,000	344,129
	CITIGROUP INC	2.9% 08 Dec 2021	215,000	218,533
	CITIGROUP INC	1% 24 Jan 2023	435,000	443,524
	CITIGROUP INC	1% 04 Nov 2022	2,575,000	2,583,016
	CLEARWAY ENERGY OP LLC	4.75% 15 Mar 2028	750,000	760,313
	CNH EQUIPMENT TRUST	1.86% 15 Sep 2022	513,241	512,581
	COLONY AMERICAN FINANCE LTD	2.896% 15 Oct 2047	143,165	143,045
	COLONY AMERICAN FINANCE LTD	2.968% 15 Oct 2049	222,073	223,000
	COMCAST CORP	3.45% 01 Oct 2021	3,080,000	3,170,481
	COMERICA BANK	2.5% 23 Jul 2024	1,530,000	1,548,571
	COMERICA INC	3.7% 31 Jul 2023	520,000	546,655
	COMM MORTGAGE TRUST	3.399% 05 Oct 2030	1,305,000	1,320,089
	COMM MORTGAGE TRUST	3.35% 10 Feb 2048	2,025,000	2,108,892
	CONAGRA BRANDS INC	1% 09 Oct 2020	2,045,000	2,048,051
	COX COMMUNICATIONS INC	3.15% 15 Aug 2024	750,000	771,254
	CPS AUTO TRUST	3.05% 15 Dec 2023	100,000	100,432
	CPS AUTO TRUST	4.2% 17 May 2021	481,816	484,393
	CPS AUTO TRUST	3.61% 15 Nov 2022	1,555,000	1,567,997
	CREDIT ACCEPTANCE AUTO LOAN TR	2.56% 15 Oct 2025	9,711	9,712
	CREDIT ACCEPTANCE AUTO LOAN TR	2.65% 15 Jun 2026	631,892	633,187
	CREDIT ACCEPTANCE AUTO LOAN TR	2.38% 15 Nov 2028	1,185,000	1,183,263
	CREDIT SUISSE MORTGAGE TRUST	3.953% 15 Sep 2037	965,000	1,016,504
	CREDIT SUISSE NEW YORK	2.1% 12 Nov 2021	1,125,000	1,130,324
	CVS HEALTH CORP	3.7% 09 Mar 2023	3,035,000	3,163,490
	DAIMLER FINANCE NA LLC	3.7% 04 May 2023	1,130,000	1,176,873
	DAIMLER FINANCE NA LLC	2.85% 06 Jan 2022	2,000,000	2,024,712
	DANSKE BANK A/S	1% 20 Dec 2025	585,000	592,077
	DELL INT LLC / EMC CORP	4.42% 15 Jun 2021	3,290,000	3,385,777

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	DELTA AIR LINES INC	2.9% 28 Oct 2024	2,315,000	2,315,995
	DEUTSCHE BANK NY	2.7% 13 Jul 2020	435,000	435,307
	DEUTSCHE BANK NY	1% 26 Nov 2025	2,285,000	2,334,802
	DNB BANK ASA	2.15% 02 Dec 2022	2,300,000	2,311,117
	DOMINION ENERGY GAS HLDG	2.5% 15 Nov 2024	955,000	959,475
	DOMINION ENERGY INC	1% 15 Aug 2024	795,000	818,983
	DRIVE AUTO RECEIVABLES TRUST	3.04% 15 Mar 2023	385,000	387,295
	DRIVE AUTO RECEIVABLES TRUST	2.65% 15 Feb 2024	715,000	720,018
	DRIVE AUTO RECEIVABLES TRUST	3.34% 15 Oct 2022	1,217,036	1,219,357
	DT AUTO OWNER TRUST	3.67% 15 Mar 2024	380,000	383,569
	DT AUTO OWNER TRUST	2.36% 16 Jan 2024	385,000	384,498
	DT AUTO OWNER TRUST	2.6% 15 May 2023	490,000	491,586
	DT AUTO OWNER TRUST	3.18% 18 Feb 2025	800,000	809,876
	DTE ENERGY CO	2.25% 01 Nov 2022	2,335,000	2,334,822
	DUPONT DE NEMOURS INC	4.205% 15 Nov 2023	3,080,000	3,295,441
	ECOLAB INC	4.35% 08 Dec 2021	1,195,000	1,251,391
	EQM MIDSTREAM PARTNERS L	4.75% 15 Jul 2023	2,260,000	2,267,213
	EQT CORP	3% 01 Oct 2022	1,045,000	1,027,035
	EVERSOURCE ENERGY	3.8% 01 Dec 2023	1,935,000	2,038,133
	EXETER AUTOMOBILE RECEIVABLES	2.75% 15 Apr 2022	106,109	106,148
	EXETER AUTOMOBILE RECEIVABLES	3.27% 16 May 2022	242,023	242,434
	EXETER AUTOMOBILE RECEIVABLES	2.82% 16 May 2022	278,893	279,231
	EXETER AUTOMOBILE RECEIVABLES	3.06% 15 May 2023	1,230,000	1,240,007
	EXXON MOBIL CORPORATION	2.275% 16 Aug 2026	2,260,000	2,275,251
	FANNIE MAE	1% 25 Oct 2040	153,365	153,048
	FANNIE MAE	1% 25 Sep 2041	364,432	366,020
	FANNIE MAE	1% 25 Dec 2040	374,220	374,211
	FANNIE MAE	7% 25 Mar 2045	339,916	386,944
	FANNIE MAE	1% 25 Nov 2033	665,656	664,341
	FANNIE MAE	1% 25 Sep 2041	675,782	678,633
	FANNIE MAE	5% 25 Jun 2040	791,981	874,029
	FANNIE MAE	1% 25 May 2040	944,542	946,587
	FANNIEMAE WHOLE LOAN	6.5% 25 Dec 2045	804,688	920,777
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Feb 2023	912,116	911,934
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Nov 2026	2,219,903	2,219,901
	FHLMC STRUCTURED PASS THROUGH	1% 25 Jul 2044	1,004,375	1,023,333
	FIFTH THIRD BANCORP	2.6% 15 Jun 2022	640,000	648,164
	FIRST INVESTORS AUTO OWNER TRU	2.27% 15 Jul 2022	664,088	664,045

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	FLAGSHIP CREDIT AUTO TRUST	2.83% 15 Mar 2023	50,413	50,444
	FLAGSHIP CREDIT AUTO TRUST	3.88% 16 Oct 2023	1,235,000	1,267,160
	FNMA POOL 735697	1% 01 Jun 2035	1,595,649	1,648,948
	FNMA POOL 795297	1% 01 Jul 2044	93,708	94,419
	FORD CREDIT AUTO OWNER TRUST/F	3.19% 15 Jul 2031	1,280,000	1,330,278
	FORD CREDIT FLOORPLAN MASTER O	2.84% 15 Mar 2024	1,865,000	1,892,293
	FORD MOTOR CREDIT CO LLC	3.81% 09 Jan 2024	375,000	380,728
	FORD MOTOR CREDIT CO LLC	5.584% 18 Mar 2024	830,000	898,508
	FORD MOTOR CREDIT CO LLC	2.979% 03 Aug 2022	1,080,000	1,081,676
	FORTUNE BRANDS HOME + SE	3% 15 Jun 2020	560,000	561,917
	FS KKR CAPITAL CORP	4.125% 01 Feb 2025	1,640,000	1,663,159
	GE CAPITAL INTL FUNDING	2.342% 15 Nov 2020	997,000	997,805
	GENERAL MOTORS FINL CO	4.15% 19 Jun 2023	1,710,000	1,796,336
	GENPACT LUXEMBOURG SARL	3.7% 01 Apr 2022	1,020,000	1,034,846
	GLENCORE FUNDING LLC	4.125% 12 Mar 2024	480,000	502,750
	GLOBAL SC FINANCE SRL	3.19% 17 Jul 2029	792,917	792,047
	GLP CAPITAL LP / FIN II	5.25% 01 Jun 2025	2,105,000	2,310,448
	GLS AUTO RECEIVABLES TRUST	3.78% 15 Aug 2023	660,000	669,191
	GLS AUTO RECEIVABLES TRUST	2.78% 16 Sep 2024	695,000	693,660
	GLS AUTO RECEIVABLES TRUST	3.06% 17 Apr 2023	1,560,708	1,568,880
	GM FINANCIAL SECURITIZED TERM	2.18% 16 Apr 2024	1,270,000	1,275,853
	GNMA II POOL 710074	1% 20 Apr 2061	11,456	11,960
	GNMA II POOL 765230	1% 20 Dec 2062	413,440	417,179
	GNMA II POOL 766549	1% 20 Jul 2062	49,740	50,360
	GNMA II POOL 791932	1% 20 Jan 2063	550,334	552,971
	GNMA II POOL AE0471	1% 20 May 2064	1,416,816	1,509,519
	GNMA II POOL AU3150	1% 20 Sep 2066	2,900,187	3,150,552
	GNMA II POOL AW1855	1% 20 Nov 2066	1,221,759	1,337,448
	GOLDMAN SACHS GROUP INC	1% 15 Sep 2020	1,895,000	1,907,138
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2065	14,707	14,656
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Aug 2058	40,268	40,105
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2062	47,934	47,958
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Nov 2060	71,457	71,286
	GOVERNMENT NATIONAL MORTGAGE A	3% 20 Dec 2061	73,149	74,267
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2062	93,251	93,280

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			Shares/ Par Value	
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2065	145,867	145,564
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2065	172,455	171,876
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Dec 2067	185,528	184,905
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2066	189,751	189,817
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2067	274,837	274,516
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2064	310,814	310,198
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2061	360,854	360,838
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Aug 2062	389,684	389,426
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Sep 2042	480,438	481,453
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2062	536,986	537,470
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jun 2061	539,031	537,741
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2060	763,337	759,275
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2061	776,179	775,262
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2068	872,186	868,371
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2063	979,209	982,531
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Dec 2060	1,094,180	1,092,707
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2067	1,211,867	1,204,870
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2069	1,395,717	1,393,687
	GOVERNMENT NATIONAL MORTGAGE A	3.5% 20 Jan 2063	1,737,805	1,746,206
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2062	1,931,269	1,931,546
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2065	2,184,610	2,169,208
	GOVERNMENT NATIONAL MORTGAGE A	6% 16 Jun 2034	2,448,000	2,748,453
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2068	4,917,355	4,904,300
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	6,337,272	6,337,272
	HANESBRANDS INC	4.625% 15 May 2024	220,000	232,008
	HARLEY DAVIDSON FINL SER	1% 02 Mar 2021	500,000	502,912
	HARLEY DAVIDSON FINL SER	4.05% 04 Feb 2022	1,070,000	1,104,744

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	HASBRO INC	3.55% 19 Nov 2026	1,155,000	1,163,115
	HILTON GRAND VACA LLC/IN	6.125% 01 Dec 2024	170,000	183,600
	HONEYWELL			
	INTERNATIONAL	1.85% 01 Nov 2021	845,000	846,947
	HP ENTERPRISE CO	3.5% 05 Oct 2021	3,090,000	3,167,782
	HSBC HOLDINGS PLC	1% 12 Sep 2026	2,085,000	2,111,315
	HYUNDAI AUTO			
	RECEIVABLES TRUST	1.77% 18 Jan 2022	965,569	964,627
	HYUNDAI AUTO			
	RECEIVABLES TRUST	1.94% 15 Feb 2024	2,265,000	2,266,545
	HYUNDAI CAPITAL AMERICA	3.5% 02 Nov 2026	1,120,000	1,135,787
	HYUNDAI CAPITAL AMERICA	3% 20 Jun 2022	1,145,000	1,157,720
	ICAHN ENTERPRISES/FIN	5.25% 15 May 2027	630,000	644,257
	ING GROEP NV	4.1% 02 Oct 2023	2,055,000	2,185,085
	INGERSOLL RAND GL HLD CO	2.9% 21 Feb 2021	1,660,000	1,675,253
	INTERPUBLIC GROUP COS	3.5% 01 Oct 2020	450,000	454,820
	ISTAR INC	4.75% 01 Oct 2024	225,000	233,156
	ITALY GOV T INT BOND	2.375% 17 Oct 2024	2,340,000	2,291,414
	JOHN DEERE CAPITAL CORP	2.6% 07 Mar 2024	40,000	40,919
	JOHN DEERE CAPITAL CORP	2.65% 06 Jan 2022	1,050,000	1,067,607
	JOHN DEERE CAPITAL CORP	2.95% 01 Apr 2022	1,820,000	1,863,571
	JOHN DEERE OWNER TRUST	1.82% 15 Oct 2021	283,232	282,979
*	JPMORGAN CHASE + CO	1% 01 Apr 2023	1,575,000	1,612,559
*	JPMORGAN CHASE + CO	2.75% 23 Jun 2020	2,300,000	2,306,626
	KEY BANK NA	3.3% 01 Feb 2022	350,000	359,567
	KEY BANK NA	3.18% 15 Oct 2027	875,000	892,747
	KINDER MORGAN INC	5% 15 Feb 2021	2,070,000	2,128,724
	KRAFT HEINZ FOODS CO	3% 01 Jun 2026	275,000	275,080
	L3HARRIS TECH INC	3.85% 15 Jun 2023	1,440,000	1,516,096
	LEASEPLAN CORPORATION			
	NV	2.875% 24 Oct 2024	1,340,000	1,339,545
	LINCOLN NATIONAL CORP	6.25% 15 Feb 2020	184,000	184,849
	LITHIA MOTORS INC	4.625% 15 Dec 2027	795,000	817,149
	LLOYDS BANK PLC	2.25% 14 Aug 2022	1,005,000	1,009,985
	LLOYDS BANKING GROUP PLC	4.05% 16 Aug 2023	2,155,000	2,285,101
	MANUF + TRADERS TRUST CO	2.625% 25 Jan 2021	250,000	251,664
	MARRIOTT INTERNATIONAL	4.15% 01 Dec 2023	1,400,000	1,502,515
	MARRIOTT INTERNATIONAL	2.125% 03 Oct 2022	1,555,000	1,557,990
	MARSH + MCLENNAN COS INC	3.5% 29 Dec 2020	1,065,000	1,080,636
	MARTIN MARIETTA			
	MATERIAL	1% 22 May 2020	1,155,000	1,156,337
	MARVELL TECHNOLOGY			
	GROUP	4.2% 22 Jun 2023	865,000	913,497
	MASCO CORP	3.5% 01 Apr 2021	135,000	137,011
	MASSACHUSETTS			
	EDUCATIONAL FINA	3.85% 25 May 2033	750,671	758,575
	MASTERCARD INC	2% 03 Mar 2025	1,650,000	1,645,916
	MATTAMY GROUP CORP	5.25% 15 Dec 2027	975,000	1,014,000
	MCKESSON CORP	3.65% 30 Nov 2020	2,095,000	2,124,276
	MEDNAX INC	6.25% 15 Jan 2027	925,000	948,125

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	MICROCHIP TECHNOLOGY INC	3.922% 01 Jun 2021	325,000	332,371
	MILL CITY MORTGAGE TRUST	1% 25 Apr 2057	224,862	224,443
	MITSUBISHI UFJ FIN GRP	2.665% 25 Jul 2022	1,085,000	1,101,075
	MITSUBISHI UFJ FIN GRP	2.801% 18 Jul 2024	3,200,000	3,264,977
	MIZUHO FINANCIAL GROUP	2.601% 11 Sep 2022	2,010,000	2,036,683
	MONDELEZ INTERNATIONAL	3.625% 07 May 2023	3,055,000	3,203,345
	MOOG INC	4.25% 15 Dec 2027	170,000	172,992
	MORGAN STANLEY	2.8% 16 Jun 2020	1,810,000	1,817,523
	MPLX LP	3.375% 15 Mar 2023	3,075,000	3,158,023
	MUFG UNION BANK NA	2.1% 09 Dec 2022	3,295,000	3,304,254
	NATIONAL AUSTRALIA BK/NY	3.7% 04 Nov 2021	2,625,000	2,708,501
	NATIONAL BANK OF CANADA	2.15% 07 Oct 2022	1,745,000	1,744,620
	NATIONWIDE BLDG SOCIETY	1% 01 Aug 2024	2,145,000	2,275,722
	NATWEST MARKETS PLC	3.625% 29 Sep 2022	2,865,000	2,968,156
	NAVIENT CORP	7.25% 25 Jan 2022	2,080,000	2,259,795
	NEXTERA ENERGY CAPITAL	2.403% 01 Sep 2021	2,275,000	2,291,410
	NEXTGEAR FLOORPLAN			
	MASTER OWNE	2.56% 17 Oct 2022	325,000	326,185
	NEXTGEAR FLOORPLAN			
	MASTER OWNE	3.21% 15 Feb 2024	715,000	728,789
	NGPL PIPECO LLC	4.375% 15 Aug 2022	135,000	140,229
	NISSAN MOTOR ACCEPTANCE	3.45% 15 Mar 2023	2,730,000	2,789,852
	NOKIA OYJ	3.375% 12 Jun 2022	90,000	91,125
	NORTHROP GRUMMAN CORP	2.08% 15 Oct 2020	1,455,000	1,456,610
	OCCIDENTAL PETROLEUM COR	2.9% 15 Aug 2024	2,265,000	2,302,009
	OFFICE PPTY INCOME TRST	4.25% 15 May 2024	555,000	576,887
	ONEMAIN FINANCIAL			
	ISSUANCE TRU	3.66% 20 Feb 2029	100,268	100,467
	ONEOK INC	2.75% 01 Sep 2024	2,265,000	2,286,517
	ORIX CORP	3.25% 04 Dec 2024	425,000	443,093
	PACCAR FINANCIAL CORP	1.9% 07 Feb 2023	1,355,000	1,356,805
	PACCAR FINANCIAL CORP	2% 26 Sep 2022	1,535,000	1,543,724
	PENSKE TRUCK LEASING/PTL	4.45% 29 Jan 2026	265,000	285,725
	PENSKE TRUCK LEASING/PTL	4.125% 01 Aug 2023	1,215,000	1,282,655
	PHILLIPS 66	1% 26 Feb 2021	1,640,000	1,640,098
	PLANET FITNESS MASTER			
	ISSUER L	4.666% 05 Sep 2048	1,436,813	1,494,716
	PNC BANK NA	1% 10 Jun 2021	3,200,000	3,200,890
	PNC BANK NA	1% 09 Dec 2022	3,285,000	3,289,514
	PSEG POWER LLC	3.85% 01 Jun 2023	955,000	1,002,335
	PUBLIC SERVICE ENTERPRIS	2.875% 15 Jun 2024	685,000	700,288
	RADIAN GROUP INC	4.875% 15 Mar 2027	1,770,000	1,862,925
	RELIANCE STAND LIFE II	3.85% 19 Sep 2023	1,735,000	1,819,608
	ROCKWELL COLLINS INC	3.2% 15 Mar 2024	2,555,000	2,659,272
	ROYAL BANK OF CANADA	2.15% 26 Oct 2020	2,985,000	2,990,704
	RYDER SYSTEM INC	3.75% 09 Jun 2023	550,000	574,696
	RYDER SYSTEM INC	3.875% 01 Dec 2023	550,000	580,600
	RYDER SYSTEM INC	2.5% 11 May 2020	3,000,000	3,003,363

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	S JETS LIMITED	3.967% 15 Aug 2042	637,298	637,793
	SANTANDER DRIVE AUTO RECEIVABL	3.81% 16 Dec 2024	580,000	588,657
	SANTANDER DRIVE AUTO RECEIVABL	2.9% 15 Oct 2024	1,570,000	1,585,533
	SANTANDER DRIVE AUTO RECEIVABL	2.16% 15 Nov 2022	1,865,000	1,867,752
	SANTANDER HOLDINGS USA	3.244% 05 Oct 2026	1,025,000	1,036,354
	SANTANDER HOLDINGS USA	3.5% 07 Jun 2024	1,830,000	1,882,848
	SANTANDER UK GROUP HLDGS	2.875% 05 Aug 2021	465,000	469,333
	SANTANDER UK PLC	2.5% 05 Jan 2021	1,165,000	1,172,071
	SANTANDER UK PLC	2.875% 18 Jun 2024	1,605,000	1,641,603
	SCF EQUIPMENT TRUST LLC	3.63% 20 Oct 2024	741,704	750,738
	SEAGATE HDD CAYMAN	4.875% 01 Mar 2024	415,000	442,483
	SK TELECOM CO LTD	3.75% 16 Apr 2023	440,000	456,264
	SKANDINAVISKA ENSKILDA	3.05% 25 Mar 2022	3,100,000	3,163,178
	SKANDINAVISKA ENSKILDA	2.2% 12 Dec 2022	3,285,000	3,291,307
	SMITHFIELD FOODS INC	3.35% 01 Feb 2022	330,000	330,975
	SOCIAL PROFESSIONAL LOAN PROGR	1% 25 Jan 2039	39,780	39,939
	SOCIAL PROFESSIONAL LOAN PROGR	2.36% 27 Dec 2032	88,990	88,634
	SOCIAL PROFESSIONAL LOAN PROGR	2.95% 25 Feb 2042	100,000	100,936
	SOCIAL PROFESSIONAL LOAN PROGR	2.74% 25 Oct 2032	172,540	173,312
	SOCIAL PROFESSIONAL LOAN PROGR	2.72% 26 Nov 2040	230,000	231,908
	SOFI CONSUMER LOAN PROGRAM TRU	3.14% 25 Feb 2027	503,330	505,793
	SPIRIT AEROSYSTEMS INC	1% 15 Jun 2021	985,000	982,580
	STANDARD CHARTERED PLC	1% 21 May 2025	1,585,000	1,648,875
	STARWOOD PROPERTY TRUST	3.625% 01 Feb 2021	500,000	503,125
	STARWOOD RETAIL PROPERTY TRUST	1% 15 Nov 2027	442,123	440,767
*	STATE STREET CORP	1% 15 May 2023	575,000	583,008
	SUMITOMO MITSUI BANKING	2.514% 17 Jan 2020	2,085,000	2,085,373
	SUMITOMO MITSUI FINL GRP	2.784% 12 Jul 2022	405,000	412,009
	SUMITOMO MITSUI FINL GRP	2.696% 16 Jul 2024	1,265,000	1,283,187
	SYNCHRONY FINANCIAL	4.375% 19 Mar 2024	310,000	330,772
	SYNCHRONY FINANCIAL	2.85% 25 Jul 2022	420,000	425,190
	TAKEDA PHARMACEUTICAL	4% 26 Nov 2021	1,040,000	1,075,516
	TAL ADVANTAGE LLC	3.33% 20 May 2039	886,111	885,255
	TIME WARNER CABLE LLC	4.125% 15 Feb 2021	430,000	436,960
	TORONTO DOMINION BANK	2.55% 25 Jan 2021	3,020,000	3,042,556
	TOTAL CAPITAL INTL SA	2.218% 12 Jul 2021	1,600,000	1,609,489
	TOWD POINT MORTGAGE TRUST	1% 25 Nov 2060	344,298	344,596

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	TOYOTA AUTO RECEIVABLES			
	OWNER	1.92% 16 Jan 2024	2,960,000	2,958,694
	TOYOTA MOTOR CORP	2.157% 02 Jul 2022	1,575,000	1,586,676
	TOYOTA MOTOR CREDIT			
	CORP	1.8% 07 Oct 2021	1,340,000	1,340,171
	TRUIST BANK	1% 29 Jan 2021	2,985,000	2,991,529
	TRUIST FIN CORP	2.5% 01 Aug 2024	465,000	471,123
	TRUIST FIN CORP	2.15% 01 Feb 2021	825,000	827,342
	TRUIST FIN CORP	3.05% 20 Jun 2022	3,145,000	3,223,597
	UBS BARCLAYS COMMERCIAL			
	MORTGA	3.184% 10 Mar 2046	2,040,000	2,092,508
	UNICREDIT SPA	3.75% 12 Apr 2022	820,000	840,344
	UNITED TECHNOLOGIES CORP	1.9% 04 May 2020	2,050,000	2,049,002
	US BANCORP	2.4% 30 Jul 2024	3,220,000	3,264,824
	US BANK NA CINCINNATI	2.65% 23 May 2022	435,000	443,146
	US BANK NA CINCINNATI	3.15% 26 Apr 2021	1,355,000	1,376,624
	US BANK NA CINCINNATI	3.45% 16 Nov 2021	2,920,000	3,007,045
	US BANK NA CINCINNATI	1.95% 09 Jan 2023	3,295,000	3,292,126
	US DOLLAR		0	0
	US TREASURY N/B	1.875% 28 Feb 2022	2,275,000	2,288,952
	US TREASURY N/B	1.75% 31 Jul 2024	10,955,000	10,990,090
	US TREASURY N/B	1.25% 31 Aug 2024	14,955,000	14,669,336
	US TREASURY N/B	2.125% 31 Mar 2024	14,765,000	15,039,537
	US TREASURY N/B	2.5% 15 Jan 2022	30,740,000	31,295,962
	US TREASURY N/B	1.5% 15 Aug 2022	34,525,000	34,449,477
	US TREASURY N/B	1.5% 30 Nov 2024	43,240,000	42,890,364
	USAA AUTO OWNER TRUST	2.16% 17 Jul 2023	1,125,000	1,126,840
	VIACOMCBS INC	2.9% 01 Jun 2023	940,000	959,623
	VOLKSWAGEN GROUP			
	AMERICA	4.25% 13 Nov 2023	1,820,000	1,939,580
	VOLKSWAGEN GROUP			
	AMERICA	2.85% 26 Sep 2024	2,920,000	2,966,337
	VULCAN MATERIALS CO	1% 01 Mar 2021	2,855,000	2,860,470
	WASTE MANAGEMENT INC	2.95% 15 Jun 2024	3,160,000	3,262,379
	WEA FINANCE LLC	2.875% 15 Jan 2027	1,650,000	1,645,074
	WEC ENERGY GROUP INC	3.1% 08 Mar 2022	3,105,000	3,171,507
	WELLS FARGO + COMPANY	2.5% 04 Mar 2021	1,845,000	1,858,258
	WELLS FARGO BANK NA	3.625% 22 Oct 2021	1,045,000	1,075,521
	WESTERN UNION CO/THE	2.85% 10 Jan 2025	660,000	662,229
	WESTERN UNION CO/THE	4.25% 09 Jun 2023	1,240,000	1,310,249
	WESTINGHOUSE AIR BRAKE	1% 15 Sep 2021	600,000	600,091
	WESTLAKE AUTOMOBILE			
	RECEIVABLE	2.41% 15 Oct 2024	850,000	849,188
	WESTLAKE AUTOMOBILE			
	RECEIVABLE	3.26% 17 Oct 2022	1,080,000	1,092,018
	WESTLAKE AUTOMOBILE			
	RECEIVABLE	2.62% 15 Jul 2024	2,425,000	2,434,533
	WESTPAC BANKING CORP	2.65% 25 Jan 2021	3,000,000	3,020,317
	WHEELS SPV LLC	2.3% 22 May 2028	1,005,000	1,007,581

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	WORLD OMNI AUTO RECEIVABLES TR	1.95% 15 Feb 2023	483,150	483,004
	WORLD OMNI AUTO RECEIVABLES TR	2.87% 17 Jul 2023	2,055,000	2,073,714
	WORLD OMNI AUTO RECEIVABLES TR	1.96% 16 Dec 2024	3,605,000	3,598,048
	WRKCO INC	4.65% 15 Mar 2026	1,185,000	1,304,319
	ZIMMER BIOMET HOLDINGS	3.375% 30 Nov 2021	1,365,000	1,393,430
	ZIMMER BIOMET HOLDINGS	1% 19 Mar 2021	1,895,000	1,895,186

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Total \$ 655,869,173

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	ABBVIE INC	2.95% 21 Nov 2026	457,000	\$ 465,301
	ABBVIE INC	2.3% 21 Nov 2022	954,000	958,822
	ABBVIE INC	2.6% 21 Nov 2024	3,896,000	3,927,526
	ABU DHABI GOVT INT L	2.125% 30 Sep 2024	906,000	902,874
	ALLY AUTO RECEIVABLES TRUST	1.92% 15 Jan 2025	619,000	616,570
	ALLY AUTO RECEIVABLES TRUST	1.84% 17 Jun 2024	1,877,000	1,872,930
	ALLY AUTO RECEIVABLES TRUST	1.93% 17 Oct 2022	2,352,000	2,351,518
	AMEREN CORP	2.5% 15 Sep 2024	1,377,000	1,383,143
	AMERICAN EXPRESS CREDIT ACCOUN	1% 15 Apr 2024	2,525,000	2,527,738
	AMERICAN EXPRESS CREDIT ACCOUN	2.04% 15 May 2023	2,809,000	2,813,294
	AMERICAN EXPRESS CREDIT ACCOUN	2% 15 Apr 2025	4,928,000	4,939,851
	AT+T INC	2.45% 30 Jun 2020	500,000	501,701
	AT+T INC	3.2% 01 Mar 2022	734,000	751,429
	AT+T INC	3.6% 15 Jul 2025	1,968,000	2,083,233
	AT+T INC	3.4% 15 May 2025	3,712,000	3,887,475
	BANK OF AMERICA CORP	2.96% 15 Nov 2062	373,000	382,473
	BANK OF AMERICA CORP	1% 15 Aug 2061	441,000	493,432
	BANK OF AMERICA CORP	2.851% 17 Oct 2052	562,000	571,122
	BANK OF AMERICA CORP	1% 23 Apr 2027	1,638,000	1,731,453
	BANK OF AMERICA CORP	1% 17 May 2022	4,751,000	4,846,452
	BANQUE FED CRED MUTUEL	2.125% 21 Nov 2022	597,000	597,840
	BARCLAYS COMMERCIAL MORTGAGE S	4.314% 15 Dec 2051	325,000	365,606
	BARCLAYS PLC	1% 16 May 2024	1,059,000	1,116,610
	BENCHMARK MORTGAGE TRUST	2.952% 15 Aug 2057	548,000	561,123

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	BENCHMARK MORTGAGE TRUST	2.928% 15 Dec 2072	635,000	649,067
	BMW FLOORPLAN MASTER OWNER TRU	1% 15 May 2023	831,000	832,230
	BNP PARIBAS	1% 19 Nov 2025	2,606,000	2,636,952
	CAPITAL ONE MULTI ASSET EXECUT	1.99% 17 Jul 2023	456,000	456,482
	CAPITAL ONE MULTI ASSET EXECUT	1.72% 15 Aug 2024	4,107,000	4,094,394
	CAPITAL ONE PRIME AUTO RECEIVA	1.92% 15 May 2024	644,000	643,134
	CARMAX AUTO OWNER TRUST	2.02% 15 Nov 2024	1,980,000	1,984,484
	CIGNA CORP	3.4% 17 Sep 2021	1,691,000	1,731,010
	CITIGROUP COMMERCIAL MORTGAGE	3.778% 10 Sep 2058	90,000	96,183
	CITIGROUP COMMERCIAL MORTGAGE	3.154% 15 Nov 2049	342,000	355,629
	CITIGROUP COMMERCIAL MORTGAGE	3.038% 10 Nov 2052	529,000	545,300
	CITIGROUP COMMERCIAL MORTGAGE	1% 10 Dec 2049	516,000	555,234
	CITIGROUP COMMERCIAL MORTGAGE	3.102% 15 Dec 2072	1,056,000	1,090,144
	CITIGROUP INC	4.3% 20 Nov 2026	955,000	1,039,947
	CITIGROUP INC	4.45% 29 Sep 2027	1,549,000	1,706,659
	CITIGROUP INC	1% 05 Nov 2030	2,240,000	2,274,845
	CITIGROUP INC	1% 24 Jul 2023	2,666,000	2,711,109
	COMCAST CORP	2.65% 01 Feb 2030	415,000	416,778
	COMM MORTGAGE TRUST	3.774% 10 Oct 2048	257,000	274,750
	COMM MORTGAGE TRUST	3.762% 10 Feb 2049	771,000	822,743
	CONAGRA BRANDS INC	4.3% 01 May 2024	2,126,000	2,289,714
	COOPERATIEVE RABOBANK UA	4.625% 01 Dec 2023	705,000	764,164
	CSAIL COMMERCIAL MORTGAGE TRUS	3.502% 15 Nov 2049	211,000	221,201
	CSAIL COMMERCIAL MORTGAGE TRUS	3.329% 15 Jun 2052	327,000	343,069
	CVS HEALTH CORP	3.25% 15 Aug 2029	988,000	1,004,145
	DELL INT LLC / EMC CORP	5.45% 15 Jun 2023	943,000	1,022,909
	DISCOVER CARD EXECUTION NOTE T	3.04% 15 Jul 2024	978,000	1,001,354
	DISCOVER CARD EXECUTION NOTE T	1% 15 Dec 2023	1,245,000	1,246,237
	DOMINION ENERGY INC	2.45% 15 Jan 2023	851,000	853,974
	DTE ENERGY CO	2.529% 01 Oct 2024	1,402,000	1,408,840
	EDISON INTERNATIONAL	3.55% 15 Nov 2024	270,000	276,574
	EDISON INTERNATIONAL	5.75% 15 Jun 2027	1,648,000	1,850,379
	EMERA US FINANCE LP	2.7% 15 Jun 2021	374,000	377,481
	ENRGY TRANS PT/REG FIN	4.5% 01 Nov 2023	1,473,000	1,560,724

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	EVERSOURCE ENERGY	2.75% 15 Mar 2022	1,476,000	1,498,075
	FANNIE MAE	3% 25 Jun 2046	479,055	489,349
	FANNIE MAE	2.625% 06 Sep 2024	630,000	655,873
	FANNIE MAE	2.25% 12 Apr 2022	809,000	821,102
	FANNIE MAE	3.5% 25 Jun 2044	892,025	909,252
	FANNIE MAE	3% 25 Apr 2046	1,023,292	1,045,485
	FED HM LN PC POOL G08588	4% 01 May 2044	15,169	16,083
	FED HM LN PC POOL G08738	3.5% 01 Dec 2046	19,640	20,419
	FED HM LN PC POOL G60855	4.5% 01 Dec 2045	89,113	95,888
	FED HM LN PC POOL G60867	3.5% 01 Feb 2047	88,247	92,602
	FED HM LN PC POOL G61080	4.5% 01 Mar 2047	140,066	150,438
	FED HM LN PC POOL G61281	3.5% 01 Jan 2048	2,146,212	2,237,935
	FED HM LN PC POOL G61606	4.5% 01 Sep 2048	60,473	63,868
	FED HM LN PC POOL G62009	3.5% 01 Aug 2046	1,353,302	1,425,213
	FED HM LN PC POOL Q35420	3.5% 01 Aug 2045	1,019,264	1,069,554
	FED HM LN PC POOL Q38373	3.5% 01 Jan 2046	168,691	177,004
	FED HM LN PC POOL Q47597	4% 01 Apr 2047	942,737	1,002,408
	FED HM LN PC POOL Q58472	4.5% 01 Sep 2048	4,846	5,267
	FED HM LN PC POOL Q58517	4.5% 01 Sep 2048	3,172	3,466
	FED HM LN PC POOL Q58518	4.5% 01 Sep 2048	3,353	3,622
	FED HM LN PC POOL Q58519	4.5% 01 Sep 2048	3,780	4,103
	FED HM LN PC POOL Q60459	4.5% 01 Dec 2048	5,752	6,280
	FED HM LN PC POOL QA5569	3.5% 01 Dec 2049	1,278,097	1,333,440
	FED HM LN PC POOL QA5571	3.5% 01 Dec 2049	751,469	786,320
	FED HM LN PC POOL RA1217	5% 01 Aug 2049	1,417,569	1,520,321
	FED HM LN PC POOL SD7504	3.5% 01 Aug 2049	1,508,843	1,570,428
	FED HM LN PC POOL SD8016	3% 01 Oct 2049	6,541,230	6,643,960
	FED HM LN PC POOL V83480	3.5% 01 Oct 2047	333,882	346,953
	FED HM LN PC POOL V84591	5% 01 Aug 2048	1,066,374	1,143,676
	FED HM LN PC POOL ZA4816	4% 01 Feb 2047	636,576	676,500
	FED HM LN PC POOL ZA5289	3.5% 01 Mar 2048	877,202	913,675
	FED HM LN PC POOL ZA5924	4.5% 01 Nov 2048	915,090	965,738
	FED HM LN PC POOL ZK8694	3.5% 01 Apr 2032	165,991	172,339
	FED HM LN PC POOL ZL9628	4% 01 Dec 2044	1,051,021	1,125,653
	FED HM LN PC POOL ZM0850	4% 01 Mar 2046	148,916	156,849
	FED HM LN PC POOL ZM5325	4% 01 Jan 2048	77,099	82,092
	FED HM LN PC POOL ZN4205	4% 01 Mar 2049	1,660,621	1,754,167
	FED HM LN PC POOL ZN6438	3.5% 01 May 2034	715,034	745,716
	FED HM LN PC POOL ZS4531	4% 01 Sep 2043	331,784	353,856
	FED HM LN PC POOL ZS4639	4% 01 Nov 2045	77,012	81,608
	FED HM LN PC POOL ZS9830	3.5% 01 Oct 2046	849,342	890,737
	FED HM LN PC POOL ZS9927	4.5% 01 Dec 2045	148,532	159,724
	FED HM LN PC POOL ZT0064	3.5% 01 Jun 2047	460,235	482,537
	FED HM LN PC POOL ZT0240	3.5% 01 Jan 2048	1,727,139	1,799,857
	FED HM LN PC POOL ZT0389	4% 01 Jun 2048	186,711	198,302
	FED HM LN PC POOL ZT0522	4.5% 01 Sep 2048	94,920	100,184
	FED HM LN PC POOL ZT0538	3.5% 01 Mar 2048	101,856	106,662
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Nov 2027	100,000	106,477

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	FHLMC MULTIFAMILY STRUCTURED P	3.244% 25 Aug 2027	340,000	360,758
	FHLMC MULTIFAMILY STRUCTURED P	2.903% 25 Jun 2029	381,000	396,331
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Sep 2028	422,000	472,058
	FHLMC MULTIFAMILY STRUCTURED P	3.926% 25 Jun 2028	580,000	642,850
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Aug 2028	703,000	778,193
	FHLMC MULTIFAMILY STRUCTURED P	2.785% 25 Jun 2029	913,000	941,512
	FIRSTENERGY CORP	4.25% 15 Mar 2023	283,000	298,371
	FIRSTENERGY CORP	3.9% 15 Jul 2027	666,000	712,403
	FNMA POOL AB4530	4% 01 Feb 2042	114,316	122,541
	FNMA POOL AK1799	4% 01 Jan 2042	174,265	185,010
	FNMA POOL AL9405	1% 01 Jun 2044	1,845,027	1,944,623
	FNMA POOL AS5696	3.5% 01 Aug 2045	94,762	98,928
	FNMA POOL AS6192	3.5% 01 Nov 2045	187,615	196,731
	FNMA POOL AS7593	3.5% 01 Jul 2046	768,571	805,991
	FNMA POOL AS9980	4% 01 Jun 2044	380,787	407,152
	FNMA POOL BA3693	4% 01 Oct 2045	824,002	873,514
	FNMA POOL BA6375	3.5% 01 Dec 2045	81,481	85,070
	FNMA POOL BA7196	4% 01 Dec 2045	106,415	112,945
	FNMA POOL BC0880	3.5% 01 May 2046	1,110,291	1,164,317
	FNMA POOL BC2389	4% 01 Mar 2046	12,145	12,838
	FNMA POOL BC5175	4% 01 Feb 2046	361,745	379,073
	FNMA POOL BD2357	4.5% 01 Jul 2046	34,690	36,673
	FNMA POOL BD2440	3.5% 01 Jan 2047	979,094	1,016,790
	FNMA POOL BD7043	4% 01 Mar 2047	108,956	115,637
	FNMA POOL BK0277	4.5% 01 Sep 2048	79,431	83,990
	FNMA POOL BK6454	4.5% 01 Jul 2048	3,705	4,045
	FNMA POOL BK6466	4.5% 01 Jul 2048	4,783	5,175
	FNMA POOL BK6470	4.5% 01 Jul 2048	5,732	6,229
	FNMA POOL BK6474	4.5% 01 Aug 2048	6,573	7,132
	FNMA POOL BK6516	4.5% 01 Sep 2048	3,929	4,267
	FNMA POOL BK7660	4.5% 01 Oct 2048	145,433	153,689
	FNMA POOL BM1761	1% 01 Aug 2044	28,136	30,054
	FNMA POOL BM3779	1% 01 May 2046	123,274	128,679
	FNMA POOL BM4830	1% 01 Feb 2047	1,209,652	1,264,926
	FNMA POOL BN0489	4.5% 01 Sep 2048	4,965	5,393
	FNMA POOL BN0490	4.5% 01 Sep 2048	5,063	5,527
	FNMA POOL BN3257	4.5% 01 Jan 2049	634,237	688,104
	FNMA POOL BO1301	3.5% 01 Jul 2034	570,487	594,925
	FNMA POOL BO5429	4% 01 Oct 2049	1,496,318	1,575,803
	FNMA POOL BO9482	3% 01 Dec 2049	380,098	389,765
	FNMA POOL CA1053	3.5% 01 Jan 2048	1,204,834	1,249,308
	FNMA POOL CA1189	3.5% 01 Feb 2048	1,492,130	1,548,642
	FNMA POOL CA1255	4% 01 Feb 2048	80,109	84,862
	FNMA POOL CA1951	4% 01 Jul 2048	137,502	143,792

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	FNMA POOL CA1952	4.5% 01 Jun 2048	1,155,925	1,221,041
	FNMA POOL CA1988	4.5% 01 Jul 2048	980,391	1,035,011
	FNMA POOL CA2169	4.5% 01 Aug 2048	989,861	1,044,787
	FNMA POOL CA2375	4% 01 Sep 2048	1,502,907	1,566,535
	FNMA POOL CA4186	4.5% 01 Sep 2049	360,695	382,062
	FNMA POOL CA4657	3.5% 01 Oct 2048	1,811,000	1,895,057
	FNMA POOL CA4881	2.5% 01 Dec 2034	4,694,400	4,749,059
	FNMA POOL FM1754	1% 01 Feb 2047	2,576,954	2,690,090
	FNMA POOL FM2016	1% 01 Nov 2049	1,421,170	1,457,313
	FNMA POOL FM2019	1% 01 Nov 2049	777,870	815,025
	FNMA POOL FM2020	1% 01 Dec 2049	644,903	673,612
	FNMA POOL MA0293	4.5% 01 Jan 2030	16,030	17,089
	FNMA POOL MA3312	3% 01 Mar 2033	1,348,630	1,386,126
	FNMA POOL MA3339	3% 01 Apr 2033	1,801,982	1,852,014
	FNMA POOL MA3348	5% 01 Apr 2048	159,985	171,316
	FNMA POOL MA3692	3.5% 01 Jul 2049	3,668,300	3,770,654
	FNMA POOL MA3737	2.5% 01 Aug 2034	2,582,434	2,606,058
	FNMA POOL MA3746	4% 01 Aug 2049	3,072,331	3,196,788
	FNMA POOL MA3776	4% 01 Sep 2049	2,971,101	3,100,315
	FNMA POOL MA3777	4.5% 01 Sep 2049	1,877,363	1,981,169
	FNMA POOL MA3834	3% 01 Nov 2049	8,006,401	8,122,251
	FNMA POOL MA3871	3% 01 Dec 2049	9,412,512	9,548,708
	FNMA TBA 15 YR 2.5	2.5% 16 Jan 2035	470,000	474,296
	FNMA TBA 15 YR 3	3% 16 Jan 2035	1,855,000	1,901,158
	FNMA TBA 30 YR 3	3% 14 Jan 2050	6,420,000	6,511,284
	FNMA TBA 30 YR 3.5	3.5% 14 Jan 2050	7,645,000	7,864,495
	FNMA TBA 30 YR 4	4% 14 Jan 2050	4,215,000	4,383,929
	FNMA TBA 30 YR 4.5	4.5% 14 Jan 2050	8,400,000	8,843,953
	FNMA TBA 30 YR 5	5% 14 Jan 2050	1,780,000	1,902,931
	FORD CREDIT AUTO OWNER TRUST	2.01% 15 Mar 2022	502,179	502,414
	FORD CREDIT AUTO OWNER TRUST	2.85% 15 Aug 2024	978,000	995,645
	FORD CREDIT AUTO OWNER TRUST	1.93% 15 Apr 2025	3,422,000	3,416,396
	FORD MOTOR CREDIT CO LLC	5.875% 02 Aug 2021	1,582,000	1,656,237
	FORD MOTOR CREDIT CO LLC	4.542% 01 Aug 2026	1,634,000	1,672,090
	FREDDIE MAC	3.5% 15 Oct 2053	70,554	73,074
	FREDDIE MAC	3% 15 Dec 2040	143,685	146,234
	FREDDIE MAC	3% 15 Apr 2045	300,277	307,675
	GE CAPITAL INTL FUNDING	2.342% 15 Nov 2020	2,253,000	2,254,819
	GENERAL ELECTRIC CO	2.7% 09 Oct 2022	505,000	511,984
	GENERAL MOTORS FINL CO	2.45% 06 Nov 2020	158,000	158,381
	GM FINANCIAL SECURITIZED TERM	1.78% 18 Oct 2021	554,433	554,144
	GM FINANCIAL SECURITIZED TERM	2.32% 18 Jul 2022	1,247,343	1,250,636
	GNMA II POOL MA3663	3.5% 20 May 2046	2,126,996	2,216,076
	GNMA II POOL MA4196	3.5% 20 Jan 2047	72,273	74,908
	GNMA II POOL MA4262	3.5% 20 Feb 2047	1,734,825	1,802,324

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	GNMA II POOL MA4321	3.5% 20 Mar 2047	2,051,326	2,134,250
	GNMA II POOL MA4511	4% 20 Jun 2047	537,939	562,674
	GNMA II POOL MA4587	4% 20 Jul 2047	710,352	742,241
	GNMA II POOL MA4900	3.5% 20 Dec 2047	660,062	685,678
	GNMA II POOL MA5876	4% 20 Apr 2049	0	0
	GNMA II POOL MA5986	4% 20 Jun 2049	774,356	802,200
	GNMA II POOL MA6040	4% 20 Jul 2049	5,093,528	5,278,389
	GNMA II POOL MA6154	3.5% 20 Sep 2049	9,207,402	9,539,395
	GNMA II TBA 30 YR 3	3% 21 Jan 2050	5,630,000	5,784,165
	GNMA II TBA 30 YR 3.5	3.5% 21 Jan 2050	2,560,000	2,638,300
	GNMA II TBA 30 YR 4	4% 21 Jan 2050	3,200,000	3,312,000
	GOLDMAN SACHS GROUP INC	2.6% 23 Apr 2020	549,000	549,715
	GOLDMAN SACHS GROUP INC	1% 31 Oct 2022	613,000	621,698
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	27,573,529	27,573,529
	GS MORTGAGE SECURITIES TRUST	1% 10 Nov 2049	100,000	105,547
	GS MORTGAGE SECURITIES TRUST	4.074% 10 Jan 2047	328,000	348,518
	HALLIBURTON CO	3.25% 15 Nov 2021	2,778,000	2,834,840
	HASBRO INC	3.55% 19 Nov 2026	1,212,000	1,220,515
	HESS CORP	7.875% 01 Oct 2029	632,000	825,928
	HONDA AUTO RECEIVABLES OWNER T	2.05% 22 Nov 2021	445,159	445,410
	HSBC HOLDINGS PLC	1% 22 May 2030	856,000	923,080
	HSBC HOLDINGS PLC	1% 11 Mar 2025	1,755,000	1,842,409
	HYUNDAI AUTO RECEIVABLES TRUST	2.66% 15 Jun 2023	830,000	838,915
	HYUNDAI AUTO RECEIVABLES TRUST	2% 15 Apr 2025	1,201,000	1,199,540
	INDONESIA ASAHAN ALUMINI	5.23% 15 Nov 2021	189,000	198,072
	INDONESIA ASAHAN ALUMINI	5.71% 15 Nov 2023	2,342,000	2,583,093
	ISRAEL ELECTRIC CORP LTD	5% 12 Nov 2024	204,000	224,155
	ISRAEL ELECTRIC CORP LTD	6.875% 21 Jun 2023	464,000	526,014
	ITC HOLDINGS CORP	2.7% 15 Nov 2022	820,000	830,253
	JPMDB COMMERCIAL MORTGAGE SECU	3.056% 13 Nov 2052	248,000	255,544
*	JPMORGAN CHASE + CO	1% 15 Oct 2030	1,674,000	1,674,245
	KILROY REALTY LP	3.05% 15 Feb 2030	2,172,000	2,142,239
	LEASEPLAN CORPORATION NV	2.875% 24 Oct 2024	1,728,000	1,727,414
	LINCOLN NATIONAL CORP	3.05% 15 Jan 2030	708,000	710,518
	LYONDELLBASELL IND NV	6% 15 Nov 2021	219,000	232,639
	MITSUBISHI UFJ FIN GRP	3.195% 18 Jul 2029	882,000	914,237
	MITSUBISHI UFJ FIN GRP	3.218% 07 Mar 2022	1,821,000	1,865,898
	MORGAN STANLEY BAML TRUST	3.249% 15 Feb 2048	418,000	433,790
	MORGAN STANLEY BAML TRUST	3.732% 15 May 2048	968,518	1,031,075

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	MORGAN STANLEY CAPITAL I TRUST	3.35% 13 Jul 2029	566,000	574,235
	NEW JERSEY ST TRANSPRTN TRUST	5.754% 15 Dec 2028	840,000	965,672
	NEW YORK LIFE GLOBAL FDG	3.25% 06 Aug 2021	161,000	164,717
	NEXTERA ENERGY CAPITAL	2.8% 15 Jan 2023	1,319,000	1,348,401
	NEXTERA ENERGY CAPITAL	3.342% 01 Sep 2020	1,630,000	1,644,269
	NEXTERA ENERGY CAPITAL	2.403% 01 Sep 2021	2,687,000	2,706,382
	NISOURCE INC	2.65% 17 Nov 2022	3,141,000	3,179,536
	NISSAN AUTO RECEIVABLES OWNER	1.93% 15 Jul 2024	1,653,000	1,653,657
	NXP BV/NXP FDG/NXP USA	4.3% 18 Jun 2029	713,000	771,027
	NXP BV/NXP FUNDING LLC	5.35% 01 Mar 2026	1,453,000	1,641,051
	OCCIDENTAL PETROLEUM COR	4.85% 15 Mar 2021	205,000	211,167
	OCCIDENTAL PETROLEUM COR	5.55% 15 Mar 2026	2,047,000	2,321,525
	PERUSAHAAN LISTRIK NEGAR	5.5% 22 Nov 2021	42,000	44,415
	PLAINS ALL AMER PIPELINE	4.65% 15 Oct 2025	3,495,000	3,744,952
	PPL CAPITAL FUNDING INC	3.1% 15 May 2026	1,086,000	1,105,687
	ROYAL BANK OF CANADA	2.25% 01 Nov 2024	3,016,000	3,028,801
	SANTANDER HOLDINGS USA	3.5% 07 Jun 2024	1,870,000	1,924,003
	SHELL INTERNATIONAL FIN	2% 07 Nov 2024	457,000	455,797
	STATE OF QATAR	2.375% 02 Jun 2021	553,000	554,433
	SUMITOMO MITSUI FINL GRP	2.696% 16 Jul 2024	2,699,000	2,737,803
	SYNGENTA FINANCE NV	4.892% 24 Apr 2025	1,546,000	1,655,010
	TOYOTA AUTO RECEIVABLES OWNER	1.92% 16 Jan 2024	2,008,000	2,007,114
	TREASURY BILL	0.01% 27 Feb 2020	250,000	249,179
	TRUIST BANK	2.15% 06 Dec 2024	2,387,000	2,383,233
	TRUIST FIN CORP	2.5% 01 Aug 2024	3,190,000	3,232,006
	US DOLLAR		(143,187)	(143,187)
	US TREASURY N/B	1.5% 30 Nov 2021	175,000	174,768
	US TREASURY N/B	1.625% 31 Oct 2026	917,000	905,573
	US TREASURY N/B	1.75% 30 Jun 2024	1,457,000	1,461,610
	US TREASURY N/B	1.25% 31 Aug 2024	1,770,000	1,736,190
	US TREASURY N/B	1.5% 30 Nov 2024	2,429,000	2,409,359
	US TREASURY N/B	1.75% 31 Dec 2024	3,320,000	3,330,505
	US TREASURY N/B	2% 31 May 2024	3,872,000	3,925,694
	US TREASURY N/B	1.75% 31 Jul 2024	4,231,000	4,244,552
	US TREASURY N/B	1.625% 15 Aug 2029	4,827,000	4,706,136
	US TREASURY N/B	2.375% 29 Feb 2024	5,035,000	5,178,576
	US TREASURY N/B	1.5% 31 Aug 2021	5,593,000	5,584,261
	US TREASURY N/B	1.625% 30 Nov 2026	5,886,000	5,811,505
	US TREASURY N/B	2.25% 30 Apr 2024	6,923,000	7,089,585
	US TREASURY N/B	1.625% 30 Sep 2026	7,791,000	7,698,178
	US TREASURY N/B	1.75% 15 Nov 2029	10,618,000	10,466,196
	US TREASURY N/B	1.5% 31 Oct 2024	10,798,000	10,708,157
	US TREASURY N/B	1.625% 15 Dec 2022	11,253,000	11,263,989

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	US TREASURY N/B	2.5% 31 Jan 2024	10,973,000	11,334,337
	US TREASURY N/B	2.125% 31 Mar 2024	13,015,000	13,256,998
	US TREASURY N/B	1.5% 30 Sep 2024	16,726,000	16,586,834
	US TREASURY N/B	1.5% 30 Sep 2021	24,581,000	24,543,552
	US TREASURY N/B	1.5% 31 Oct 2021	30,916,000	30,873,732
	USAA AUTO OWNER TRUST	2.14% 15 Nov 2024	1,401,000	1,406,442
	VERIZON OWNER TRUST	2.93% 20 Sep 2023	1,000,000	1,016,353
	WEA FINANCE LLC	3.15% 05 Apr 2022	484,000	494,794
	WEA FINANCE LLC	2.875% 15 Jan 2027	4,291,000	4,278,189
	WELLS FARGO + COMPANY	2.625% 22 Jul 2022	3,231,000	3,279,284
	WELLS FARGO BANK NA	1% 09 Sep 2022	1,108,000	1,109,717
	WELLS FARGO COMMERCIAL MORTGAG	3.76% 15 Mar 2052	134,000	145,409
	WELLS FARGO COMMERCIAL MORTGAG	3.64% 15 Dec 2059	348,000	372,247
	WELLS FARGO COMMERCIAL MORTGAG	3.695% 15 Nov 2048	557,000	594,170
	WELLS FARGO COMMERCIAL MORTGAG	3.146% 15 Dec 2052	631,000	654,394
	WELLS FARGO COMMERCIAL MORTGAG	3.096% 15 Jun 2049	756,000	777,956
	WELLS FARGO COMMERCIAL MORTGAG	3.589% 15 Dec 2050	840,521	899,838
	WF RBS COMMERCIAL MORTGAGE TRU	3.631% 15 Nov 2047	474,000	500,413
	WORLD OMNI AUTO RECEIVABLES TR	2.59% 15 Jul 2024	1,660,000	1,679,050
	WORLD OMNI AUTO RECEIVABLES TR	1.96% 16 Dec 2024	1,733,000	1,729,658
	WORLD OMNI AUTO RECEIVABLES TR	3.33% 15 Apr 2024	2,500,000	2,547,789
	Sub-Total: Fund 5760 14 of 14		Total \$	569,785,195

Sub-Total: Investment Income Fund-Underling Investments at Fair Value (14 funds) **\$ 9,964,729,328**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		<u>Shares/ Par Value</u>		
*	Mass Mutual Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.99%	\$	-
	Royal Bank of Canada	Synthetic GIC Wrapper Contract, Rate of Interest 3.28%		-
*	State Street Bank and Trust Company	Synthetic GIC Wrapper Contract, Rate of Interest 3.28%		-
*	The Prudential Insurance Company of America	Synthetic GIC Wrapper Contract, Rate of Interest 3.27%		-

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		<u>Shares/ Par Value</u>		
*	New York Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.94%		-
*	Metropolitan Life Insurance Company	Separate Account GIC Contract, Rate of Interest 3.08%		-
		Sub-Total : Synthetic GICs at Fair Value	\$	-
		TOTAL : Interest Income Fund- at Fair Value	\$ 9,964,729,328	
		Adjustment from fair value to contract value for fully benefit-responsive investment contracts		(291,419,462)
		Stable Value Fund - at Contract Value	\$ 9,673,309,866	

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.