Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2019

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

A This return/report is for:
- [ ] a multiemployer plan
- [ ] a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
- [X] a single-employer plan
- [ ] a DFE (specify) ____

B This return/report is:
- [ ] the first return/report
- [ ] the final return/report
- [ ] an amended return/report
- [ ] a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here. . . . . ▶ [ ]

D Check box if filing under:
- [X] Form 5558
- [ ] automatic extension
- [ ] the DFVC program
- [ ] special extension (enter description)

Part II Basic Plan Information—enter all requested information

1a Name of plan
IBM PERSONAL PENSION PLAN

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 09/01/1945

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)
INTERNATIONAL BUSINESS MACHINES CORPORATION

NEW ORCHARD ROAD, MD 261
ARMONK, NY 10504

2b Employer Identification Number (EIN)
13-0871985

2c Plan Sponsor's telephone number
800-796-9876

2d Business code (see instructions)
541519

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.	09/28/2020	ALISON YARA
	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

3a	Plan administrator's name and address [X] Same as Plan Sponsor	**3b**	Administrator's EIN
		3c	Administrator's telephone number
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:	**4b**	EIN
a	Sponsor's name	**4d**	PN
c	Plan Name		

5	Total number of participants at the beginning of the plan year	**5**	269426
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	**6a(1)**	27047
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	24655
b	Retired or separated participants receiving benefits	**6b**	148472
c	Other retired or separated participants entitled to future benefits	**6c**	61745
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	234872
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	28969
f	Total. Add lines **6d** and **6e**.	**6f**	263841
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**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:

1A 1C 1I 3H 3J

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)		**9b** Plan benefit arrangement (check all that apply)	
(1)	[X] Insurance	**(1)**	[ ] Insurance
(2)	[ ] Code section 412(e)(3) insurance contracts	**(2)**	[ ] Code section 412(e)(3) insurance contracts
(3)	[X] Trust	**(3)**	[X] Trust
(4)	[ ] General assets of the sponsor	**(4)**	[ ] General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- **(1)** [X] **R** (Retirement Plan Information)
- **(2)** [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [X] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [X] 1 **A** (Insurance Information)
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [X] **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

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

A Name of plan
IBM PERSONAL PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
INTERNATIONAL BUSINESS MACHINES CORPORATION

D Employer Identification Number (EIN)
13-0871985

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

1 Coverage Information:

(a) Name of insurance carrier
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	030553		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		
	(c) Amount	**(d)** Purpose	**(e)** Organization code

(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		
	(c) Amount	**(d)** Purpose	**(e)** Organization code

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	941922906

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

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

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

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☒ guaranteed investment (4) ☐ other ▶

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	0
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	0
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.			**10b**	

Part IV Provision of Information

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

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

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

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

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
IBM PERSONAL PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
INTERNATIONAL BUSINESS MACHINES CORPORATION

D Employer Identification Number (EIN)
13-0871985

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2019

2 Assets:

a Market value	**2a**	48213298532
b Actuarial value	**2b**	48213298532

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	174793	32898891404	32898891404
b For terminated vested participants	67586	3810007468	3810007468
c For active participants	27047	3662698829	3662698829
d Total	269426	40371597701	40371597701

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	
5 Effective interest rate	**5**	5.34 %
6 Target normal cost	**6**	136158906

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE

	09/08/2020
Signature of actuary	Date
ALYSON SCHWARTZ	20-08379
Type or print name of actuary	Most recent enrollment number
WILLIS TOWERS WATSON US LLC	212-309-3402
Firm name	Telephone number (including area code)
200 LIBERTY STREET NEW YORK, NY 10281	
Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	15935674392	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	146609272	0
9	Amount remaining (line 7 minus line 8)	15789065120	0
10	Interest on line 9 using prior year's actual return of -1.69 %	-266835201	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.52 %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	15522229919	0

Part III Funding Percentages

14	Funding target attainment percentage	14	80.97 %
15	Adjusted funding target attainment percentage	15	119.42 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	127.52 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ► 18(b)	0	18(c) 0

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] Yes [ ] No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
3.74 %	5.35 %	6.11 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	0
22 Weighted average retirement age	**22**	60

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment	☒ Yes	☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment	☒ Yes	☐ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment	☒ Yes	☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	**28**	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	**30**	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6)	**31a**	136158906
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	136158906

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	136158906	0	136158906

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

b Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	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.**	**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 PERSONAL PENSION PLAN

B Three-digit plan number (PN) ▶ 001

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).. . . . . [X] 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

ABRY PARTNERS

888 BOYLSTON STREET
SUITE 1600
BOSTON, MA 02199

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

ADVANCED TECHNOLOGY VENTURES LP

26-0443806

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

ADVENT INTERNATIONAL

04-2840139

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

ALLIANZ GLOBAL INVESTORS US LLC

01-0645160

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

AQR CAPITAL MANAGEMENT, LLC

13-3987414

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

ARDIAN

13-4067855

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

AXON CAPITAL, LP

26-3295563

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

AXON PARTNERS GP, LP

20-1967352

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

BAIN CAPITAL PRIVATE EQUITY, LP

200 CLARENDON STREET
BOSTON, MA 02116

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

BC CAPITAL

40 PORTMAN SQUARE
LONDON, LONDON W1H 6DA GB

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

BLACKSTONE

345 PARK AVENUE
NEW YORK, NY 10154

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

BRIDGEWATER ASSOCIATES, LP

ONE GLENDINNING PLACE
WESTPORT, CT 06880

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

CINVEN PARTNERS LLP

5 PATERNOSTER SQUARE
LONDON, GREATER LONDON EC4M 7AG GB

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

DAVIDSON KEMPNER ADVISERS, INC.

13-3594751

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

DAVIDSON KEMPNER CAPITAL MGMT, LLC

13-3863161

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

EUROPEAN SECONDARY DEV. FUND V

36-4758658

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

EUROPEAN SECONDARY DEVELOP. FUND IV

98-0547145

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

FARALLON CAPITAL MANAGEMENT, LLC

98-0467285

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

FORTRESS CREDIT OPPORTUNITIES III

1345 AVENUE OF THE AMERICAS
NEW YORK, NY 10105

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

FREEMAN SPOGLI MANAGEMENT

26-4764285

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

GOLDMAN SACHS & CO.

13-3501777

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

HARBOURVEST PARTNERS LLC

ONE FINANCIAL CENTER
44TH FLOOR
BOSTON, MA 02111

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

HELLMAN & FRIEDMAN LLC

38-3708132

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

KOHLBERG KRAVIS ROBERTS & CO

9 WEST 57TH STREET
SUITE 4200
NEW YORK, NY 10019

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

LANDMARK ADVISERS INC.

10 MILL POND LAND
SIMSBURY, CT 06070

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

LANDMARK EQUITY ADVISORS, LLC

10 MILL POND LANE
SIMSBURY, CT 06070

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

LANDMARK REALTY ADVISORS, LLC

10 MILL POND LANE
SIMSBURY, CO 06070

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

LGT CAPITAL PARTNERS INC.

75-3151184

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

LONE STAR GLOBAL ACQUISITIONS, LTD.

75-2787141

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

MARSHALL WACE LLP

98-0430284

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

MONITOR CLIPPER EQUITY PARTNERS III

41-2251641

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

OLYMPUS PARTNERS

ONE STATION PLACE
STAMFORD, CT 06902

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

PANTHEON VENTURES INC.

94-3047085

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

PERMIRA ADVISERS LLP

80 PALL MALL
LONDON, LONDON SW1Y 5ES GB

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

PERRY CAPITAL

13-3486979

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

RENAISSANCE TECHNOLOGIES, LLC

26-0385758

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

RHO VENTURES, LP

26-1508567

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

STARWOOD IX MANAGEMENT, LP

591 WEST PUTNAM AVENUE
GREENWICH, CT 06830

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

STARWOOD X MANAGEMENT, LP

591 WEST PUTNAM AVENUE
GREENWICH, CT 06830

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

STRATEGIC PARTNERS FUND SOLUTIONS

345 PARK AVENUE
NEW YORK, NY 10154

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

TWO SIGMA ADVISERS, LP

35-2191456

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

UNIVERSA INVESTMENTS, L.P.

83-0470800

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

VESTAR CAPITAL PARTNERS V, L.P.

98-0462742

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

WARBURG PINCUS LLC

450 LEXINGTON AVENUE
NEW YORK, NY 10017

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

WCAS MANAGEMENT CORPORATION

13-3152735

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

WINDJAMMER MANAGEMENT PARTNERS, LP

37-1652215

(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)

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 52 99	PARTY-IN INTEREST	14788759	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

CLARION PARTNERS LLC

13-3379970

(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	14097976	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

FESCO

04-3275867

(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 50	PARTY-IN INTEREST	10241662	Yes [ ] No [X]	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)

NISA INVESTMENT ADVISORS

48-1140940

(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	6530249	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

JP MORGAN CHASE BANK, NA

13-4994650

(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 51 99 28 52 50 62	PARTY-IN INTEREST	6506602	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

VANBARTON

47-3887041

(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 52	PARTY-IN	4115575	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

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

PIMCO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 52 99	PARTY-IN INTEREST	4031218	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(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?
15 56 50 51	PARTY-IN INTEREST	3910391	Yes [X] No [ ]	Yes [ ] No [X]	65678	Yes [ ] No [X]

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

TOWERS WATSON DELAWARE INC.

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 51	PARTY-IN INTEREST	3929984	Yes [ ] No [X]	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)

AEW CAPITAL MANAGEMENT

04-3329433

(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 72	PARTY-IN INTEREST	3866207	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LOOMIS

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	3843831	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PRUDENTIAL

22-2540245

(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	3646847	Yes [ ] No [X]	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)

JP MORGAN INVESTMENT MGMT

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?
27 28 51	PARTY-IN INTEREST	2837944	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

METLIFE

13-4075851

(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	2398305	Yes [ ] No [X]	Yes [ ] No [ ]		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	2297081	Yes [ ] No [X]	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)

BLACKROCK INSTITUTIONAL TRUST COMP

94-3112180

(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?
21 24 28 50 51	PARTY-IN-INTEREST	2154589	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

WELLS CAPITAL

95-3692822

(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	1915360	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

WELLINGTON

30-0835489

(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 52	PARTY-IN INTEREST	1794486	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] 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)

DOUBLE LINE

30-0596331

(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?
28 51 52	PARTY-IN INTEREST	1687160	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

LEGAL & GENERAL INV. MGMT. AMERICA

20-8058531

(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	1643093	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

HUDSON ADVISORS LLC

75-2578511

(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?
72	PARTY-IN-INTEREST	0	Yes [X] No [ ]	Yes [ ] No [X]	1558702	Yes [ ] No [X]

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)

VOYA INVESTMENT MANAGEMENT CO. LLC

02-0488491

(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 52	PARTY-IN-INTEREST	1211094	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

DODGE & COX

94-1441976

(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 52 68	PARTY-IN INTEREST	1191166	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

MILLENIUM GLOBAL INVESTMENTS

33 KING STREET
LONDON, LONDON SW1Y 6RJ GB

(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?
28 51	PARTY-IN INTEREST	1128539	Yes [ ] No [X]	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)

MARATHON

ORION HOUSE 5 UPPER ST. MARTINS LANE
LONDON, LONDON WC2H 9EA GB

(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 52 33 68	PARTY-IN INTEREST	877605	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BLACKSTONE

13-3805280

(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?
28 99 51 61 72 52	PARTY-IN INTEREST	651757	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

D.E.SHAW INVESTMENT MANAGEMENT LLC

20-2455619

(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?
28 51	PARTY-IN INTEREST	648824	Yes [ ] No [X]	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)

INCOME RESEARCH

04-2955404

(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?
28 51	PARTY-IN INTEREST	646989	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LOS ANGELES CAPITAL MGMT

02-0541198

(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?
28 51 52 68	PARTY-IN INTEREST	616395	Yes [X] No [ ]	Yes [ ] No [X]	18094	Yes [ ] No [X]

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

WESTBROOK

13-3789438

(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?
28 51	PARTY-IN INTEREST	545145	Yes [ ] No [X]	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)

PANAGORA

04-3063840

(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 52	PARTY-IN-INTEREST	519370	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

ROCKPOINT

16-1679061

(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?
28 52 50 51	PARTY-IN INTEREST	493048	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

VOYA

04-3516284

(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?
13	PARTY-IN-INTEREST	450600	Yes [ ] No [X]	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)

BLACKROCK FINANCIAL MANAGEMENT, INC

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?
15 70 16 99 49	PARTY-IN INTEREST	420708	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

FIRST QUADRANT

95-4562891

(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?
28 51	PARTY-IN-INTEREST	414577	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PORTFOLIO ADVISORS, LLC

06-1487853

(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?
28 51 52	PARTY-IN INTEREST	360000	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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)

PWC

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 50	PARTY-IN INTEREST	302000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ANDERSEN TAX LLC

33-1197384

(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	298650	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ARROWSTREET CAPITAL

04-3472863

(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?
28	PARTY-IN-INTEREST	237187	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

FACTSET

13-3362547

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 16 50	PARTY-IN INTEREST	231869	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

P/E GLOBAL LLC

13-4161463

(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	230758	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MORGAN STANLEY

13-2655998

(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?
28	PARTY-IN INTEREST	211316	Yes [ ] No [X]	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)

BARRA LLC

94-2993326

(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	163998	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(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	163123	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ARCHER

23-3043783

(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 15 34	PARTY-IN-INTEREST	139279	Yes [ ] No [X]	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)

KOHLBERG KRAVIS ROBERTS & CO

9 WEST 57TH STREET
SUITE 4200
NEW YORK, NY 10019

(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	123661	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] 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	123115	Yes [ ] No [X]	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	67239	Yes [ ] No [X]	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)

ACA ADVISORS III, LLC

75-3266606

(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?
52	PARTY-IN-INTEREST	0	Yes [X] No [ ]	Yes [ ] No [X]	62082	Yes [ ] No [X]

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

MSCI

13-4038723

(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	52982	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

GROVE

98-0522863

(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	51295	Yes [ ] No [X]	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)

DAVID G STIEBER PC

75-2799856

(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 50	PARTY-IN INTEREST	50843	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ITG

04-3108217

(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	48000	Yes [ ] No [X]	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-INTERST	47328	Yes [ ] No [X]	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)

CINVEN PARTNERS LLP

5 PATERNOSTER SQUARE
LONDON, GREATER LONDON EC4M 7AG GB

(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?
28	PARTY-IN INTEREST	46376	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

THE BLUM FIRM

75-1765077

(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	39260	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SSGA

81-4017137

(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 52	PARTY-IN INTEREST	37500	Yes [ ] No [X]	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)

RUSSELL INVESTMENT GROUP

91-1175091

(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?
17 49 50	PARTY-IN INTEREST	36172	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PRINCIPAL GLOBAL INVESTORS, LLC

801 GRAND AVENUE
DES MOINES, IA 50392-0490

(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?
28 51	PARTY-IN INTEREST	30080	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ERNST AND YOUNG INDIA

29 SENAPATI BAPAT MARG 14 FLOOR THE RUBY, DADAR WEST
MUMBAI, MAHARASHTRA 400028 IN

(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 51	PARTY-IN INTEREST	24680	Yes [ ] No [X]	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)

INSTITUTIONAL SHAREHOLDER SERVICES

06-1541449

(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 99	PARTY-IN-INTEREST	24110	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LYONS

13-3676659

(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	15888	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

IRON MOUNTAIN

23-2588479

(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 50	PARTY-IN INTEREST	9669	Yes [ ] No [X]	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)

PANTHEON VENTURES INC.

94-3047085

(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?
28	PARTY-IN-INTEREST	6750	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MAPLES AND CALDER

PO BOX 309, UGLAND HOUSE SOUTH CHURCH STREET
GEORGETOWN, GRAND CAYMAN KY1-1104 KY

(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	5407	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CIEBA

1701 PENNSYLVANIA AVENUE NW #1200
WASHINGTON DC, 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?
99	PARTY-IN-INTEREST	5390	Yes [ ] No [X]	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)

APOLLO GLOBAL MANAGEMENT LLC

20-8880053

(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?
28	PARTY-IN-INTEREST	5379	Yes [ ] No [X]	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
HUDSON ADVISORS LLC	27 72	559866

(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.
LONE STAR FUND VI 2711 NORTH HASKELL AVENUE DALLAS, TX 75204	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
HUDSON ADVISORS LLC	27 72	537674

(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.
LONE STAR FUND IX 2711 NORTH HASKELL AVENUE DALLAS, TX 75204	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
HUDSON ADVISORS LLC	27 72	357987

(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.
LONE STAR FUND VIII WASHINGTON MALL HAMILTON, HAMILTON BERMUDA BM	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.

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
ACA ADVISORS III, LLC	52	62082

(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.
AETOS CAPITAL ASIA T.E. III, LTD 98-0568920	INVESTMENT MANAGEMENT FEE - NET OF REBATE

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
HUDSON ADVISORS LLC	27 72	47291

(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.
LONE STAR REAL ESTATE FUND II	2711 NORTH HASKELL AVENUE DALLAS, TX 75204	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
HUDSON ADVISORS LLC	27 72	28322

(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.
LONE STAR REAL ESTATE FUND	2711 NORTH HASKELL AVENUE DALLAS, TX 75204	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.

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
HUDSON ADVISORS LLC	27 72	24570

(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.
LONE STAR FUND V (U.S.), L.P. 2711 NORTH HASKELL AVENUE DALLAS, TX 75204	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
IBM	56	12740

(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.
HARBOURVEST PARTNERS 74-3130888	NONMONETARY COMPENSATION

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
IBM	56	6970

(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.
APAX PARTNERS 1 GLATEGNY ESPLANADE GUERNSEY, GUERNSEY GY1 2HJ GB	NONMONETARY COMPENSATION

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
IBM	56	6950
(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.	
ARDIAN 13-4067855	NONMONETARY COMPENSATION	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	5871
(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.	
BANK OF AMERICA SECURITIES 47-4921463	SOFT DOLLAR COMMISSIONS	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
IBM	56	4250
(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.	
BC PARTNERS 40 PORTMAN SQUARE LONDON, LONDON W1H 6DA GB	NONMONETARY COMPENSATION	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
IBM	56	3950

(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.
CINVEN WARWICK COURT LONDON, LONDON EC4M 7AG GB	NONMONETARY COMPENSATION

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
IBM	56	3950

(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.
PANTHEON 94-3047085	NONMONETARY COMPENSATION

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	3160

(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.
INSTINET 20-3879157	SOFT DOLLAR COMMISSIONS

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
HUDSON ADVISORS LLC	27 72	2972

(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.
LONE STAR FUND VII 2711 NORTH HASKELL AVENUE DALLAS, TN 75204	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	2952

(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.
SANFORD BERNSTEIN 13-4132953	SOFT DOLLAR COMMISSIONS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
IBM	56	2750

(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.
ADVENT INTERNATIONAL 04-2840139	NONMONETARY COMPENSATION

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
IBM	56	2200
(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.	
LGT CAPITAL PARTNERS INC. 75-3151184	NONMONETARY COMPENSATION	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
IBM	56	2028
(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.	
EUROPEAN SECONDARY DEVELOP. FUND IV 98-0547145	NONMONETARY COMPENSATION	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	1906
(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.	
JP MORGAN 13-4110995	SOFT DOLLAR COMMISSIONS	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
IBM	56	1800
(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.	
HELLMAN & FRIEDMAN LLC 38-3708132	NONMONETARY COMPENSATION	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
IBM	56	1778
(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.	
EUROPEAN SECONDARY DEVELOP. FUND V 36-4758658	NONMONETARY COMPENSATION	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	1513
(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.	
JEFFERIES & COMPANY INC. 95-2622900	SOFT DOLLAR COMMISSIONS	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
IBM	56	1420

(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.
WINDJAMMER MANAGEMENT PARTNERS, LP 37-1652215	NONMONETARY COMPENSATION

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	1344

(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.
ITG 95-4339369	SOFT DOLLAR COMMISSIONS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
IBM	56	1226

(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.
AQR CAPITAL MANAGEMENT, LLC TWO GREENWICH PLAZA GREENWICH, CT 06830	NONMONETARY COMPENSATION

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
IBM	56	1128
(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.	
FREEMAN SPOGLI MANAGEMENT CO., LLP 26-4764285	NONMONETARY COMPENSATION	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
IBM	56	1080
(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.	
RUSSELL FTSE 91-1175091	NONMONETARY COMPENSATION	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	1020
(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.	
CREDIT SUISSE SECURITIES, LLC 13-1898818	SOFT DOLLAR COMMISSIONS	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
IBM	56	1000

(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.
STRATEGIC PARTNERS 345 PARK AVENUE NEW YORK, NY 10154	NONMONETARY COMPENSATION

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
IBM	56	3125

(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.
PEI MEDIA 130 WEST 42ND STREET NEW YORK, NY 10036	NONMONETARY COMPENSATION

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

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 PERSONAL PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan or DFE 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 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: HIPEP VI EUROPEAN SMALL-MEDIUM BUY

b Name of sponsor of entity listed in (a): HARBOURVEST PARTNERS LLC

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)
30-0486793-001	E	28073773

a Name of MTIA, CCT, PSA, or 103-12 IE: JPMCB MORTGAGE PRIVATE PLMT FUND

b Name of sponsor of entity listed in (a): JP MORGAN CHASE BANK

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)
13-6038769-001	C	378361567

a Name of MTIA, CCT, PSA, or 103-12 IE: ALLIANZGI STRUCTURED ALPHA 1000 LLC

b Name of sponsor of entity listed in (a): ALLIANZ GLOBAL INVESTORS

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)
01-0645160-001	E	141694293

a Name of MTIA, CCT, PSA, or 103-12 IE: CLERESTORY SMALL CAP R.E. FD I TE L

b Name of sponsor of entity listed in (a): CLERESTORY CAPITAL PARTNERS

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)
30-0441881-001	E	1534697

a Name of MTIA, CCT, PSA, or 103-12 IE: MW AMERICAS TOPS LONG ONLY FUND

b Name of sponsor of entity listed in (a): MARSHALL WACE LLC

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)
98-0430284-001	E	674300127

a Name of MTIA, CCT, PSA, or 103-12 IE: TWO SIGMA INTERNATIONAL CORE FUND

b Name of sponsor of entity listed in (a): TWO SIGMA ADVISERS

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)
80-0813293-001	E	283872908

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

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

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)
22-1211670-020	P	941922906

a Name of MTIA, CCT, PSA, or 103-12 IE: WESTERN ASSET MGT OPPORTUNISTIC V

b Name of sponsor of entity listed in (a): WESTERN ASSET MANAGEMENT

c EIN-PN 46-4790774-001	**d** Entity code E	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 44218238

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

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

c EIN-PN 98-0633473-001	**d** Entity code E	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 476513619

a Name of MTIA, CCT, PSA, or 103-12 IE: COMMINGLED PENSION TRUST FUND

b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK

c EIN-PN 82-0820670-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 79389624

a Name of MTIA, CCT, PSA, or 103-12 IE: TWO SIGMA ALL CAP CORE EQUITY FUND

b Name of sponsor of entity listed in (a): TWO SIGMA ADVISERS

c EIN-PN 27-3647204-001	**d** Entity code E	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 510254900

a Name of MTIA, CCT, PSA, or 103-12 IE: PGIM FIXED INCOME EMERGING MARKETS

b Name of sponsor of entity listed in (a): PGIM, INC.

c EIN-PN 98-0546850-001	**d** Entity code E	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 82080487

a Name of MTIA, CCT, PSA, or 103-12 IE: PGIM FIXED INCOME GLOBAL LIQUIDITY

b Name of sponsor of entity listed in (a): PGIM, INC.

c EIN-PN 98-1168138-001	**d** Entity code E	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 105359534

a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MARKETS ALPHA TILTS FUND

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

c EIN-PN 27-0793907-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 128036980

a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MARKETS SYSTEMATIC EQUITY

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

c EIN-PN 04-2755549-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 128059321

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

SCHEDULE G (Form 5500)

Department of Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Financial Transaction Schedules

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

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 PERSONAL PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
INTERNATIONAL BUSINESS MACHINES CORPORATION

D Employer Identification Number (EIN)
13-0871985

Part I Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible

Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions.

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	LEHMAN BROTHERS HOLDINGS INC 1271 6TH AVENUE NEW YORK, NY 10018	524ESC7N4 5/9/2008 - 5/11/2038 7.500%

	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
20078116	0	0	1574250	0	1574250

(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 1271 6TH AVENUE NEW YORK, NY 10018	525ESC2P3 12/21/2006 - 12/30/2016 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
664000	0	4993	800000	800000	0

(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 1271 6TH AVENUE NEW YORK, NY 10018	524ESCWH9 5/1/2007 - 5/1/2032 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
5863748	0	0	372000	0	372000

(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 1271 6TH AVENUE NEW YORK, NY 10018	524ESCR44 7/19/2007 - 7/17/2037 6.875%

	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
1350076	0	0	96983	0	96983

(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
☐	BANCO ESPIRITO SANTO SA AVE. DA LIBERDADE 195 LISBON, PORTUGAL 1200 PT	BM5G6V9 5/8/2014 - 5/8/2017 2.625%

	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
1845470	0	0	1900000	1900000	0

(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 1271 6TH AVENUE NEW YORK, NY 10018	524ESCR36 7/19/2007 - 7/19/2017 6.500%

	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
342301	0	0	370000	370000	0

(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
☐	MORRISON KNUDSEN CORP 720 PARK BLVD. BOISE, ID 83729	61899AAH6 7/7/2000 - 7/1/2010 11.000%

	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
765000	0	9448	765000	765000	0

(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 1271 6TH AVENUE NEW YORK, NY 10018	524ESCUB4 10/24/2006 - 1/3/2017 5.750%

	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
6538210	0	0	7000000	7000000	0

(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
☐	AFREN PLC, KINNAIRD HOUSE 1 PALL MALL EAS LONDON, NA SW1Y 5AU GB	00830FA*3 5/1/2015 - 4/25/2016 15.000%

	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
248355	0	0	262810	262810	0

(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
☐	AFREN PLC, KINNAIRD HOUSE 1 PALL MALL EAS LONDON, NA SW1Y 5AU GB	G01283AD5 2/3/2011 - 2/1/2016 11.500%

	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
214618	0	0	195167	195167	0

(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
☐	PACIFIC GAS & ELECTRIC CO. P.O. BOX 997300 SACRAMENTO, CA 95899	694308GV3 5/13/2011 - 5/15/2021 4.250%

	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
1345625	0	0	59500	0	59500

(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
☐	PACIFIC GAS & ELECTRIC CO. P.O. BOX 997300 SACRAMENTO, CA 95899	694308GW1 9/12/2011 - 9/15/2021 3.250%

	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
274500	0	0	9750	0	9750

(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
☐	HOLLINGER 100 KING ST WEST, STE 3700 TORONTO, ONTARIO M5X1C9 CA	43556CAE1 3/10/2003 - 3/1/2011 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
233981	0	0	233981	233981	0

(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
☐	INTANDEM FILMS PLC 114-116 CHARING CROSS ROAD LONDON, NA WC2H0JR GB	5452877 3/6/1998 - 3/31/2008 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
530902	0	0	1390777	1390777	0

(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
☐	LEAR CORPORATION 21557 TELEGRAPH ROAD SOUTHFIELD, MI 48033	521ESC9P0 3/20/1996 - 12/1/2013 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
45000	0	0	45000	45000	0

(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
☐	PACIFIC GAS & ELECTRIC CO. PO BOX 997300 SACRAMENTO, CA 95899	694308GT8 9/15/2010 - 10/1/2020 3.500%

	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
379425	0	0	400000	0	14000

(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
☐	PACIFIC GAS & ELECTRIC CO. PO BOX 997300 SACRAMENTO, CA 95899	694308HS9 3/10/2017 - 3/15/2027 3.300%

	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
1095841	0	0	1100000	0	36300

(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
☐	PACIFIC GAS & ELECTRIC CO. PO BOX 997300 SACRAMENTO, CA 95899	694308JA6 8/6/2018 - 8/1/2028 4.650%

	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
1894604	0	0	1900000	0	88350

(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
☐	PACIFIC GAS & ELECTRIC CO. PO BOX 997300 SACRAMENTO, CA 95899	694308HL4 11/6/2014 - 3/15/2045 4.300%

	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
1927595	0	0	1950000	0	83850

(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 INC 4261 PARK ROAD ANN ARBOR, MI 48103	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
93840529	0	0	93840529	93840529	0

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

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

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

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

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

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

Part II Schedule of Leases in Default or Classified as Uncollectible

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

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

Part III Nonexempt Transactions

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

(a) Identity of party involved	**(b)** Relationship to plan, employer, or other party-in-interest	**(c)** Description of transaction including maturity date, rate of interest, collateral, par or maturity value	**(d)** Purchase price

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

(a) Identity of party involved	**(b)** Relationship to plan, employer, or other party-in-interest	**(c)** Description of transaction including maturity date, rate of interest, collateral, par or maturity value	**(d)** Purchase price

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

(a) Identity of party involved	**(b)** Relationship to plan, employer, or other party-in-interest	**(c)** Description of transaction including maturity date, rate of interest, collateral, par or maturity value	**(d)** Purchase price

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

(a) Identity of party involved	**(b)** Relationship to plan, employer, or other party-in-interest	**(c)** Description of transaction including maturity date, rate of interest, collateral, par or maturity value	**(d)** Purchase price

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

(a) Identity of party involved	**(b)** Relationship to plan, employer, or other party-in-interest	**(c)** Description of transaction including maturity date, rate of interest, collateral, par or maturity value	**(d)** Purchase price

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

(a) Identity of party involved	**(b)** Relationship to plan, employer, or other party-in-interest	**(c)** Description of transaction including maturity date, rate of interest, collateral, par or maturity value	**(d)** Purchase price

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

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

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 PERSONAL PENSION PLAN

B Three-digit plan number (PN) ▶ 001

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	6126853	6889081
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	860680046	1765602105
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	901382915	851525945
(2) U.S. Government securities	1c(2)	19595622196	20836904978
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	1121609521	998906237
(B) All other	1c(3)(B)	15677729016	16718704767
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	15254716	13191311
(B) Common	1c(4)(B)	2566628407	2716905051
(5) Partnership/joint venture interests	1c(5)	4272149190	4295991965
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	354275399	713847492
(10) Value of interest in pooled separate accounts	1c(10)	858529305	941922906
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	1905246080	2347902576
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	663991309	772287699
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	440594171	519290509

			(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:			
	(1) Employer securities	1d(1)	1971833	38776692
	(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	49241790957	53538649314
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h	15393454	24343223
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	1058380577	1727568233
k	Total liabilities (add all amounts in lines 1g through1j)	1k	1073774031	1751911456
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	48168016926	51786737858

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
	Income			
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)		
	(B) Participants	2a(1)(B)		
	(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)		0
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	375554	
	(B) U.S. Government securities	2b(1)(B)	151557295	
	(C) Corporate debt instruments	2b(1)(C)	752817032	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	24830997	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		929580878
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)	647421	
	(B) Common stock	2b(2)(B)	36820456	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	30878791	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		68346668
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	63482284057	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	61653290443	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		1828993614
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	3360133469	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		3360133469

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		253251618
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		85630476
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		475336315
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		140872152
c Other income	2c		-28664
d Total income. Add all **income** amounts in column (b) and enter total	2d		7142116526
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	3378006218	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		3378006218
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)	2544452	
(2) Contract administrator fees	2i(2)	14631915	
(3) Investment advisory and management fees	2i(3)	92886965	
(4) Other	2i(4)	35326044	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		145389376
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		3523395594
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		3618720932
l Transfers of assets:			
(1) To this plan	2l(1)		
(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) [X] 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 [X] 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:

		Yes	No	Amount
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.)	4a		X	
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.)	4b	X		114265747

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

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

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

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

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (See ERISA section 4021.)? ..... ☒ Yes ☐ No ☐ Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4221532. (See instructions.)

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

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).

▶ **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 PERSONAL PENSION PLAN

B Three-digit plan number (PN) ▶ 001

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): 04-3275867

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** 2128

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**

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14 Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

a The current year	**14a**	
b The plan year immediately preceding the current plan year	**14b**	
c The second preceding plan year	**14c**	

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	
b The corresponding number for the second preceding plan year	**15b**	

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	**16a**	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

19 If the total number of participants is 1,000 or more, complete lines (a) through (c)

a Enter the percentage of plan assets held as:
Stock: 10.0 % Investment-Grade Debt: 73.0 % High-Yield Debt: 1.0 % Real Estate: 5.0 % Other: 11.0 %

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 PERSONAL PENSION PLAN

EIN: 13-0871985

PLAN NUMBER: 001

International Business Machines Corporation -- IBM Personal Pension Plan, Financial Statements, 12/31/2019.

IBM

Personal Pension Plan

Financial Statements and Supplemental Schedules
December 31, 2019 and 2018

IBM
Personal Pension Plan
Index to Financial Statements and Supplemental Schedules
December 31, 2019 and 2018

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Financial Statements

Statements of Net Assets Available for Benefits as of December 31, 2019 and 2018 3

Statement of Changes in Net Assets Available for Benefits for the year ended December 31, 2019 4

Notes to Financial Statements 5–18

Supplemental Schedules*

Schedule G, Part I – Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible as of December 31, 2019 19-20

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2019 21

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* Other schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA have been omitted because they are not applicable.

Report of Independent Auditors

To the Administrator of the IBM Personal Pension Plan

We have audited the accompanying financial statements of the IBM Personal Pension 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 financial status of the Plan as of December 31, 2019 and 2018, and the changes in its financial status 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 Schedule G, Part I – Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible as of December 31, 2019, Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2019, Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2019, Schedule H, Line 4j – Schedule of Reportable Transactions 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.

New York, NY
September 28, 2020

IBM
Personal Pension Plan
Statements of Net Assets Available for Benefits
December 31, 2019 and 2018 (dollars in millions)

	2019	2018
Assets		
Investments, at fair value	$ 51,766	$ 48,375
Receivables		
Amounts receivable for securities sold	1,484	557
Interest, dividends and other	282	304
Total receivables	1,766	861
Noninterest bearing cash	7	6
Total assets	53,539	49,242
Liabilities		
Amounts payable for securities purchased and other liabilities	1,752	1,074
Total liabilities	1,752	1,074
Net assets available for benefits	$ 51,787	$ 48,168

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

IBM
Personal Pension Plan
Statement of Changes in Net Assets Available for Benefits
For the year ended December 31, 2019 (dollars in millions)

	2019
Additions (reductions) to net assets attributable to	
Investment gain	
Net appreciation in fair value of investments	$ 6,124
Interest	946
Dividends	72
Total investment gain	7,142
Total increases	7,142
Deductions from net assets attributable to	
Benefits paid to participants	3,378
Plan expenses	145
Total deductions	3,523
Net increase in net assets available for benefits	3,619
Net assets available for benefits	
Beginning of year	48,168
End of year	$ 51,787

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

1. Description of the Plan

General

The IBM Personal Pension Plan consists of a tax qualified pension plan and a non-tax qualified (nonqualified) plan. These financial statements have been prepared for the tax qualified pension plan (the "Plan"). The Plan is a noncontributory defined benefit plan, covering substantially all regular employees of International Business Machines Corporation ("IBM" or the "Company") and certain domestic subsidiaries hired prior to January 1, 2005. Eligible employees became 100% vested in their retirement benefit upon completion of five years of continuous service as defined by the Plan or on December 31, 2007.

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 IBM Retirement Plans Committee (the "Committee") and the Plan Administrator, as defined in the Plan document (the "Plan Administrator"), are named fiduciaries under the Plan. The Plan Administrator is responsible for the administration of the Plan. The Committee has delegated to certain IBM executives, the authority to appoint investment managers to invest the assets of the Plan. At December 31, 2019 and at December 31, 2018, there were over 75 non-IBM external investment managers, as well as internal investment managers who are employees of IBM. The IBM internal investment managers were responsible for managing Plan investments with a net estimated fair value of approximately $0.7 billion and $0.5 billion at December 31, 2019 and December 31, 2018, respectively. JPMorgan Chase Bank, N.A. ("JP Morgan Chase") is the Plan Trustee.

Plan Provisions

As described in the Plan document, employee benefits are calculated under either a cash balance formula (Personal Pension Account) or a traditional defined benefit pension plan formula. Employees may or may not be eligible for the Personal Pension Account. The retirement benefit for employees not eligible for the Personal Pension Account is based on service and earnings and is the greater of the value produced by (a) the Pension Credit Formula; or (b) the Service and Earnings Formula or Minimum Benefit Formula plus the annuity value of the Personal Retirement Provision balance. Eligible service and earnings through the year 2000 are used in the calculation of (b).

Eligible employees may retire with this benefit after completing 30 or more years of service, at age 55 after completing 15 or more years of service, at age 62 with 5 or more years of service and at age 65 with 1 or more years of service; eligible employees may also receive actuarially reduced benefits at different age and service levels.

Employees eligible for the Personal Pension Account receive a benefit expressed as an account balance that builds over time with monthly pay and interest credits. All employees on December 31, 2007 were automatically vested in the Plan and may elect to receive their Personal Pension Account benefit in a lump sum, annuity, combination lump sum and annuity or may elect to defer receipt. Any participant rehired after that date will have the same choices after obtaining 3 years of vesting service.

In December 2005, IBM approved amendments to the Plan which provided that participants would no longer accrue benefits under this plan beginning January 1, 2008.

Participants should refer to the summary plan description or the Plan document for a more complete description of the Plan's provisions.

Funding Policy
It is IBM's policy to make contributions to the Plan which are equal to or greater than the minimum requirements set forth in applicable employee benefits and tax laws. Contribution requirements are determined by Willis Towers Watson Delaware Incorporated, the Plan's actuary, based on actuarial tables, factors and procedures that are deemed appropriate by Plan management. No contributions were made in 2019. The minimum funding requirements of ERISA have been met.

Plan Termination
IBM reserves the right to terminate the Plan, in whole or in part, upon resolution adopted by IBM's Board of Directors. Any termination of the Plan shall be in compliance with the applicable provisions of ERISA and the regulations issued by the Pension Benefit Guaranty Corporation. The Plan provides that if the Plan is terminated, the assets of the related trust, after providing for the expenses of administration or liquidation of the Plan and the related trust, shall be allocated by the Plan Administrator in a manner that is consistent with the order of precedence prescribed by Section 4044 of ERISA and any applicable rulings or regulations thereunder. The Pension Benefit Guaranty Corporation insures benefits to Plan participants, up to certain limits, should unfunded vested benefits exist upon Plan termination.

2. Summary of Significant Accounting Policies

Basis of Accounting
The financial statements of the Plan are maintained on the accrual basis of accounting except benefit payments which are recorded when paid. The accrual basis of accounting is acceptable under the U.S. Department of Labor Regulations and is in accordance with generally accepted accounting principles in the United States of America. Within the financial tables presented, certain columns and rows may not add due to the use of rounded numbers for disclosure purposes.

Valuation of Investments
The Plan's investments are stated at fair value. Accounting guidance defines fair value as the price that would be received for 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. Changes in inputs or methodologies used for valuing investments may result in a transfer in or out of levels within the fair value hierarchy.

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, hedge funds, private equity and real estate partnerships, and are typically valued using the NAV provided by the administrator of the fund and reviewed by the Company. 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 or multiplied by the Plan's pro rata interest, in the case of non-unitized investments. In accordance with Financial Accounting Standards Board (FASB) 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.

Equity securities are valued at the closing price reported on the stock exchange on which the individual securities are traded and are classified Level 1, 2 or 3 depending on availability of quoted market prices.

Fixed income investments are typically 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. Where possible, they are valued using the closing price reported on the major market on which the individual securities are traded. Fixed income investments are generally classified as Level 2 within the fair value hierarchy. Certain fixed income securities are private credit securities, priced by an external investment manager. Their valuation process primarily uses matrix pricing taking into account discount yield, with spread components for credit quality by sector, average life and capital size of the issuer. These private credit securities are generally classified as Level 3 within the fair value hierarchy.

Interest bearing cash reported within investments at fair value includes money market accounts that are valued at their cost plus interest on a daily basis, which 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.

Exchange traded derivatives are valued at the closing price reported on the exchange on which the individual securities are traded while forward contracts are valued using a mid-close price. Over-the-counter ("OTC") derivatives are typically valued using pricing models that use as their basis readily observable market parameters — that is, parameters that are actively quoted and can be validated to external sources, including industry pricing services. Depending on the types and contractual terms of derivatives, fair value can be modeled using a series of techniques, such as the Black-Scholes option pricing model, simulation models or a combination of various models, which are consistently applied. Where derivative products have been established for some time, the Plan uses models that are widely accepted in the financial services industry. These models reflect the contractual terms of the derivatives, including the period to maturity, and market-based parameters such as interest rates, volatility, and the credit quality of the counterparty. Further, many of these models do not contain a high level of subjectivity, as the methodologies used in the models do not require significant judgment, and inputs to the model are readily observable from actively quoted markets, as is the case for "plain vanilla" interest rate swaps, option contracts and credit default swaps. These assets are classified as Level 1 or Level 2 within the fair value hierarchy depending on availability of quoted market prices.

Foreign Currency Translation
Assets and liabilities denominated in foreign currencies are translated at the rate of exchange in effect at year end. Exchange adjustments are included in the net appreciation in fair value of investments in the Statement of Changes in Net Assets Available for Benefits. Income and expenses from transactions

denominated in foreign currencies are translated at the rate of exchange at the time of trade and foreign exchange gain/(loss) is realized at the time of settlement of the transactions.

Securities Transactions and Related Investment Income and Expenses
Securities transactions are recorded on a trade date basis. The Plan presents in the Statement of Changes in Net Assets Available for Benefits the net appreciation (depreciation) in the fair value of investments, which consists of the realized gains or losses and the unrealized appreciation or depreciation on those investments. Dividend income is recorded on the ex-dividend date. Foreign dividend and interest income is reflected net of related foreign withholding taxes. Premiums received on the sale of equity options are deferred until the expiration date of the option, the exercise of the option or until a closing transaction is affected. Interest income, which includes amortization of premium and accretion of discount on debt securities, is accrued as earned.

IBM may pay administrative costs of the Plan, or at IBM's option, administrative costs may be paid from Plan assets. In 2019, trustee, investment manager and other administrative costs totaling $145 million were incurred and paid by the Plan. During 2019, the Plan also incurred: (a) investment management fees paid from the assets of commingled funds and partnership investments, and brokerage fees and transfer taxes which are included in the cost of investments when purchased and in determining net proceeds on sales of investments; and (b) foreign taxes withheld on foreign dividend and interest income.

Payment of Benefits
Benefit payments to participants are recorded upon distribution.

Use of Estimates
The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities and changes therein, disclosure of contingent liabilities and the actuarial present value of accumulated plan benefits at the date of the financial statements. Actual results could differ from these estimates.

Risks and Uncertainties
The Plan invests in a combination of equity investments including equity securities and equity commingled/mutual funds; fixed income investments including government and related obligations, corporate bonds including certain private credit securities, mortgage and asset-based securities, and fixed income commingled/mutual funds; money market and other short term investments; hedge funds; private equity investments; private real estate investments; and derivative instruments. Investment securities are exposed to various risks, such as interest rate, market and credit. Interest rate risk is the risk of a change in the market value of the assets due to a change in interest rates. Market risk is the possibility of losses due to factors that affect the overall performance of the financial markets. Credit risk is the risk of change in the market value of assets due to the change in creditworthiness of the underlying issuer. 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 at least reasonably possible that changes in risks in the near term could materially affect the amounts reported in the Statements of Net Assets Available for Benefits and the Statement of Changes in Net Assets Available for Benefits.

The actuarial present value of benefit obligations is reported based on certain assumptions pertaining to interest rates, discount rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

Standards Implemented

In August 2018, the FASB issued guidance which simplifies the disclosure requirements on fair value measurement. The guidance is effective for annual periods beginning after December 15, 2019, and early adoption is permitted. The guidance eliminates, among other things, the requirement to disclose the reconciliation of the movement in fair value of Level 3 investments and the changes in unrealized gains and losses for the period included in earnings for recurring Level 3 fair value measurements held at the end of the reporting period. The Plan early adopted and applied the guidance for the year ended December 31, 2018.

3. Federal Income 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 PRIRC, and the Plan Trustee intends for the Trust to remain dual-qualified in this manner. The Plan received a favorable determination letter from the Internal Revenue Service (IRS) on September 29, 2016 and received a favorable determination letter from the Hacienda (Puerto Rico) on March 16, 2017. Accordingly, no provision for federal income taxes has been made.

Accounting principles generally accepted in the United States of America require 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 IRS. The Plan Administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2019 and as of December 31, 2018 there are no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions. In the second quarter of 2017, the IRS notified the Plan of its intent to audit the Plan for the 2015 calendar year. The Plan received a confirmation of audit closure for 2015, 2016, and 2017 in the second quarter of 2019.

4. Accumulated Plan Benefit Obligations

Accumulated plan benefits are those future benefit payments that are attributable, under the Plan's provisions, to the service employees have rendered. These benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries; (b) beneficiaries of deceased employees; and (c) present employees or their beneficiaries.

The actuarial present value of accumulated plan benefits is determined by applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment between the valuation date and the expected date of payment.

Significant actuarial assumptions used in the valuation as of December 31, 2019 and December 31, 2018 were:

Discount rate	3.1% for 2019, 4.1% for 2018
Interest crediting rate	2.7% for 2019, 3.6% for 2018
2019 Mortality	Modified RP-2014 White Collar sex distinct tables (for employees and annuitants) based on IBM experience with adjustment to 2006 by backing out MP-2014 improvement and further adjusting the mortality rates at each age (averaging approximately 1.016). The Modified RP-2014 tables were projected with a modified Scale MP-2019 projection table with projected improvements starting in 2006. The modified projection table is based on the RPEC_2019 model with the same 20 year convergence period and underlying weighting percentages for the age/period and year-of-birth cohort periods. The long-term improvement rates are 0.75% up to age 85, linearly decreasing to 0.0% at age 115.
2018 Mortality	Modified RP-2014 White Collar sex distinct tables (for employees and annuitants) based on IBM experience with adjustment to 2006 by backing out MP-2014 improvement and further adjusting the mortality rates at each age (averaging approximately 1.016). The Modified RP-2014 tables were projected with a modified Scale MP-2018 projection table with projected improvements starting in 2006. The modified projection table is based on the RPEC_2018 model with the same 20 year convergence period and underlying weighting percentages for the age/period and year-of-birth cohort periods. The long-term improvement rates are 0.75% up to age 85, linearly decreasing to 0.0% at age 115.
Expected retirement age	Based on age-graded rates which are based upon actual IBM experience.

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

Accumulated plan benefits as of December 31, 2019 and 2018 were (dollars in millions):

	2019	2018
Actuarial present value of accumulated plan benefits		
Vested benefits		
Participants currently receiving payments	$ 39,148	$ 36,832
Other participants	9,323	9,313
Actuarial present value of accumulated plan benefits at end of year	$ 48,471	$ 46,145

Changes in accumulated plan benefits for the period January 1 through December 31, 2019 were (dollars in millions):

	2019
Actuarial present value of accumulated plan benefits at beginning of year	$ 46,145
Increase (decrease) during the year attributable to changes in actuarial assumptions	3,880
Actuarial losses	9
Increase for interest due to decrease in the discount period	1,815
Benefits paid	(3,378)
	2,326
Actuarial present value of accumulated plan benefits at end of year	$ 48,471

5. 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 (dollars in millions).

Investments at Fair Value as of December 31, 2019

	Level 1	Level 2	Level 3	Total
Equity:				
Equity securities	$ 1,943	0	$ 1	$ 1,944
Equity mutual funds	85	-	-	85
Fixed Income:				
Government and related	-	21,134	-	21,134
Corporate bonds	-	16,669	518	17,187
Mortgage and asset-backed securities	-	630	-	630
Fixed income mutual funds	386	-	-	386
Cash and short-term investments	16	848	-	864
Derivatives	0	6	-	6
Subtotal	2,430	39,287	519	42,236
Investments measured at net asset value using the NAV practical expedient*	-	-	-	9,530
Total investments at fair value	$ 2,430	$ 39,287	$ 519	$ 51,766

(*) See page 14 for more information on these investments.

Investments at Fair Value as of December 31, 2018

	Level 1	Level 2	Level 3	Total
Equity:				
Equity securities	$ 1,538	-	$ -	$ 1,538
Equity mutual funds	64	-	-	64
Fixed Income:				
Government and related	-	19,662	13	19,675
Corporate bonds	-	15,851	359	16,210
Mortgage and asset-backed securities	-	635	4	639
Fixed income mutual funds	421	-	-	421
Cash and short-term investments	18	1,020	-	1,038
Derivatives	3	(1)	-	2
Subtotal	2,044	37,167	376	39,587
Investments measured at net asset value using the NAV practical expedient*	-	-	-	8,788
Total investments at fair value	$ 2,044	$ 37,167	$ 376	$ 48,375

(*) See page 14 for more information on these investments.

Level 3 Purchases and Sales

The following table presents the Plan's purchases and sales of level 3 investments for the year ended December 31, 2019 (dollars in millions):

	Fixed Income Government And Related	Corporate Bonds	Mortgage And Asset-Backed Securities	Total
Purchases	-	128	-	128
Sales	(13)	(10)	-	(23)

There were no significant transfers into or out of level 3 during the year ended December 31, 2019.

The following table presents the Plan's purchases and sales of level 3 investments for the year ended December 31, 2018 (dollars in millions):

	Fixed Income Government And Related	Corporate Bonds	Mortgage And Asset-Backed Securities	Total
Purchases	13	17	0	30
Sales	-	(7)	-	(7)

There were no significant transfers into or out of level 3 during the year ended December 31, 2018.

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 as of December 31, 2019 and 2018, respectively.

As of December 31, 2019	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Equity commingled funds (a)	$ 1,903	$ -	1 - 30 days	1 - 30 days
Fixed income commingled funds (b)	1,395	-	1 - 30 days	1 - 30 days
Hedge funds (c)	2,172	-	See (c)	See (c)
Private equity (d)	2,044	674	See (d)	See (d)
Real estate partnerships (d)	2,016	673	See (d)	See (d)

As of December 31, 2018	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Equity commingled funds (a)	$ 1,285	$ -	1 - 30 days	1 - 30 days
Fixed income commingled funds (b)	1,284	-	1 - 30 days	1 - 30 days
Hedge funds (c)	1,967	-	See (c)	See (c)
Private equity (d)	2,090	851	See (d)	See (d)
Real estate partnerships(d)	2,162	649	See (d)	See (d)

(a) Equity commingled funds. The equity funds are invested to gain exposure to broad public indices, including U.S. and international developed and emerging market securities. These investments include limited partnerships and common collective trusts.

(b) Fixed income commingled funds. The fixed income funds are used to diversify the asset class and primarily provide exposure to corporate and mortgage sectors. These investments include common collective trusts, pooled separate accounts and limited liability corporations.

(c) Hedge funds. The hedge funds provide diversified exposure to absolute return strategies. They seek to provide higher risk adjusted returns than equities with low to moderate sensitivity to equity and credit market movements. The redemption period varies by fund and ranges from monthly to annually, with up to a 135 day redemption notice period.

(d) Private equity and real estate partnerships. Private equity is comprised primarily of leveraged buyout investments, while real estate partnerships are comprised of both opportunistic and core investments. The private equity and real estate partnership investments are not redeemable at the request of the Plan. Instead, they are liquidated through periodic distributions as the underlying investments of the private equity and real estate partnership are liquidated, or as interest or dividends are received. These investments generally have a time horizon of 10+ years with some allowing for earlier liquidation and subject to the ability of the private equity and real estate partnerships to dispose of the investments in a timely manner.

6. Derivative Instruments

The Plan uses derivatives to implement investment strategies and control risk in the following exposure areas: equities, fixed income, and currencies. The primary reasons for the use of derivatives are fixed income management, including duration, interest rate management and credit exposure, cash equitization and to manage currency strategies. The types of derivatives used are swaps, options, futures, and forwards.

Derivative transactions may be executed by select investment managers on exchanges or OTC. When an OTC contract is executed, there is potential exposure to credit loss in the event of non-performance by the counterparties to these transactions. To manage this risk, a number of steps are taken. First, in addition to the manager's counterparty risk management process, investment managers must comply with minimum counterparty rating requirements as specified in the investment manager guidelines. The Plan regularly monitors counterparty credit exposures associated with OTC derivative instruments. Second, prior to using OTC derivatives, the Plan also requires the managers to negotiate and enter into netting agreements on the Plan's behalf and collateral agreements are also required. These agreements define the type of collateral permitted (e.g. cash or U.S. Treasury securities), thresholds and frequency of required collateral transfers. In the event of a counterparty default, these agreements reduce the potential loss to the Plan. For OTC transactions, the Plan has posted collateral of $9 million and received collateral of $2 million as of December 31, 2019 (posted collateral of $1 million and received collateral of $10 million as of December 31, 2018). Derivative cash collateral received is recorded in amounts payable for securities purchased and other liabilities. Derivative collateral posted is recorded in Investments in the Statements of Net Assets Available for Benefits. Although the Plan has a legal right of setoff under certain master netting agreements and presents derivative assets and liabilities net in Investments, at fair value in the Statements of Net Assets Available for Benefits and in the fair value hierarchy, the Plan did not offset derivative assets against liabilities or collateral deposits against the fair value of the related derivative instruments in the table below for 2019 or 2018 since no offset events occurred. Nor does it offset Payable for collateral deposits recognized upon payment or receipt of cash collateral against the fair value of the related derivative instruments in the Statements of Assets Available for Benefits.

Market risk, an inherent risk in most securities, arises from the potential for changes in value of financial instruments resulting from fluctuations in factors such as interest and foreign exchange rates and in prices of debt, equity and commodities. The notional/contractual amounts used to express the volume of these derivative transactions do not necessarily represent the amounts potentially subject to market risk.

Derivative financial instruments are carried at fair value. The net fair value of derivative financial instruments was an asset of $6 million and $2 million as of December 31, 2019 and 2018 respectively.

The following section summarizes derivatives which may be used by select investment managers, their fair value and notional/contractual position at year-end. Exchange traded derivatives include futures and options, and are regulated by the exchange. OTC derivatives may be centrally cleared or bi-lateral and include foreign currency and commodity contracts, options, interest rate swaps, and credit default swaps.

Futures Contracts
Futures contracts are standardized agreements to buy or sell a specific amount of the underlying on a future date for a specified price. Futures values are based on their quoted daily price. Some of the risks associated with futures are the market risk of the underlying and the correlation (basis) between the value of the underlying and the price of the futures contracts. Futures contracts may be used to manage equity, commodity, and interest rate exposure. Upon entering into a futures contract, the manager deposits collateral or initial margin. Thereafter, depending on the value of the position, the exchange may require

the manager to post subsequent margin on a daily basis over the life of the contract. Futures contracts may be subject to risk of loss in excess of the daily variation margin. They are classified as either interest rate, equity, or commodity contracts on the derivative instrument tables that follow.

Options Contracts
Options contracts include options on equities, bonds, currencies, commodities, swaps (swaptions), and futures. Options give the owner the right, but not the obligation, to buy or sell an asset at a specified price (strike price) on or until a future date. Investment managers may purchase or write (sell) call and put options. Premiums received from writing options that expire worthless are treated as realized gains. An option writer (seller) bears the market risk of an unfavorable change in the price of the underlying instrument. Purchasing call options increases the Plan's exposure to the underlying instrument, while purchasing put options decreases the Plan's exposure to the underlying instrument. Premiums paid for purchased options that expire worthless are realized losses. The risk associated with purchasing options is limited to the premium paid. The options may be traded on an exchange or over the counter. They are classified as either interest rate, foreign exchange, credit, equity, or commodity contracts on the derivative instrument tables that follow.

Foreign Currency Forwards
A foreign currency forward is a contract between two parties to exchange money denominated in one currency for another currency at a set price on a specified future date. Foreign currency forwards are used to manage currency exposure, as a part of an investment strategy, or in connection with settling transactions. Foreign currency contracts may involve market risk. They are classified as foreign exchange contracts on the derivative instrument tables that follow.

Swap Agreements
Swap agreements are centrally cleared or privately negotiated OTC contracts to exchange cash flows at a future date based on the value of the underlying notional. Swap agreements involve risks such as credit risk and market risk. Swap agreements are classified as either interest rate, credit, or commodity contracts on the derivative instrument tables that follow.

Interest Rate Swaps
An interest rate swap is an agreement in which two parties exchange cash flows based upon a notional principal amount and pay or receive fixed or floating rate amounts of interest. Typically one party exchanges a stream of fixed interest payments for another party's stream of floating interest payments; and generally these payments are netted. Investment managers may enter into interest rate swap agreements to manage interest rate risk, maintain the ability to generate income at prevailing market rates or decrease the Plan's relative sensitivity to the liability. Interest rate swaps expose users to risks such as interest rate and credit risk. The notional value of an interest rate swap is not exchanged, thus the notional is not considered at risk.

Credit Default Swap Agreements
Credit default swaps (CDS) are agreements where one party (the buyer of protection) makes periodic payments to another party (seller of protection) in exchange for a lump sum payment in the event of a default or other credit event. Investment managers may specifically use CDS to provide protection against issuer default, or more generally to manage exposure to fixed income asset classes such as investment-grade credit, asset backed securities, mortgage backed securities and sovereigns. The maximum potential amount of future payments that the Plan as a seller could be required to make as of December 31, 2019 and 2018 is $175 million and $254 million respectively. CDS are considered to have credit risk-related contingent features since they require payment by the protection seller upon the occurrence of a defined credit event.

The following tables provide a quantitative summary of the derivative activity as of December 31, 2019 and 2018 and for the year ended December 31, 2019 (dollars in millions):

Fair Values of Derivative Instruments on Statements of Net Assets Available for Benefits

As of December 31, 2019	Notional/ Contractual Amount	Assets*	Liabilities*
Interest rate contracts	$ 2,701	$ 14	$ 14
Foreign exchange contracts	2,627	25	26
Credit contracts	196	4	1
Equity contracts	283	4	0
Carrying value of derivatives on the statement of net assets available for benefits		$ 47	$ 41

* Reported in Investments, at fair value

Fair Values of Derivative Instruments on Statements of Net Assets Available for Benefits

As of December 31, 2018	Notional/ Contractual Amount	Assets*	Liabilities*
Interest rate contracts	$ 3,309	$ 37	$ 33
Foreign exchange contracts	2,800	27	23
Credit contracts	262	3	1
Equity contracts	134	-	8
Carrying value of derivatives on the statement of net assets available for benefits		$ 67	$ 65

* Reported in Investments, at fair value

The Effect of Derivative Instruments on the Statement of Changes in Net Assets Available for Benefits for the year ended December 31, 2019

	2019*
Interest rate contracts	$ 10
Foreign exchange contracts	(9)
Credit contracts	4
Equity contracts	51
Total gains	$ 56

* The above gains and (losses) on derivatives have been recognized as net appreciation (depreciation) in fair value of investments

7. Parties in Interest

At December 31, 2019, Plan investments included $814 million of short term investment funds with JPMorgan Chase ($880 million at December 31, 2018). JPMorgan Chase acts as Trustee of the Plan and is therefore a party-in-interest.

Additionally, at December 31, 2019, the Plan held 15,189 shares of IBM common stock valued at $2 million (17,347 shares valued at $2 million at December 31, 2018) and the Plan held $37M of IBM debentures with a face value of $33M at December 31, 2019 (no IBM debentures at December 31, 2018).

8. Commitments

At December 31, 2019 and 2018, the Plan was committed to provide $1,347 million and $1,500 million respectively, of additional capital to certain investments, primarily through limited partnerships.

9. Subsequent Events

The Plan has evaluated the events and transactions that have occurred through September 28, 2020, the date the financial statements were available to be issued and noted the following item requiring additional disclosure.

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
Personal Pension Plan
Schedule G, Part I – Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible
December 31, 2019

(a)	(b)	(c)				(d)	(e)	(f)	(g)	(h)	(i)
		Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegottiation of the loan and the renegotiation, and other material items					Amount received during reporting year			Amount Overdue	
Identity and address of Obligor	Security ID	Issue date	Maturity date	Annual interest rate	Principal amount (cost)	Principal	Interest	Unpaid balance at end of year	Principal	Interest
Afren PLC, Kinnaird House, 1 Pall Mall Eas, London, SW1Y 5AU	00830FA*3	5/1/2015	4/25/2016	15.000%	$ 248,355			$ 262,810	$ 262,810	
Afren PLC, Kinnaird House, 1 Pall Mall Eas, London, SW1Y 5AU	G01283AD5	2/3/2011	2/1/2016	11.500%	$ 214,618			$ 195,167	$ 195,167	
Banco Espirito Santo SA, Ave. da Liberdade 195, Lisbon 1200, Portugal	BM5G6V9	5/8/2014	5/8/2017	2.625%	$ 1,845,470			$ 1,900,000	$ 1,900,000	
Hollinger 100 King St. West, Ste. 3700, Toronto, ON M5X 1C9, Canada	43556CAE1	3/10/2003	3/1/2011	Variable	$ 233,981			$ 233,981	$ 233,981	
Intandem Films plc 114-116 Charing Cross Road, London WC2H 0JR	5452877	3/6/1998	3/31/2008	Variable	$ 530,902			$ 1,390,777	$ 1,390,777	
Lear Corporation 21557 Telegraph Road Southfield, MI	521ESC9P0	3/20/1996	12/1/2013	Variable	$ 45,000			$ 45,000	$ 45,000	
Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	524ESC7N4	5/9/2008	5/11/2038	7.500%	$ 20,078,116			$ 1,574,250		$ 1,574,250
Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	524ESCR36	7/19/2007	7/19/2017	6.500%	$ 342,301			$ 370,000	$ 370,000	
Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	524ESCR44	7/19/2007	7/17/2037	6.875%	$ 1,350,076			$ 96,983		$ 96,983
Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	524ESCUB4	10/24/2006	1/3/2017	5.750%	$ 6,538,210			$ 7,000,000	$ 7,000,000	
Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	524ESCWH9	5/1/2007	5/1/2032	Variable	$ 5,863,748			$ 372,000		$ 372,000
Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	525ESC2P3	12/21/2006	12/30/2016	Variable	$ 664,000		$ 4,993	$ 800,000	$ 800,000	
Morrison Knudsen Corp 720 Park Blvd. Boise Idaho 83729	61899AAH6	7/7/2000	7/1/2010	11.000%	$ 765,000		$ 9,448	$ 765,000	$ 765,000	
Pacific Gas & Electric Co. PO Box 997300, Sacramento Ca.	694308GV3	5/13/2011	5/15/2021	4.250%	$ 1,345,625			$ 59,500		$ 59,500
Pacific Gas & Electric Co. PO Box 997300, Sacramento Ca.	694308GW1	9/12/2011	9/15/2021	3.250%	$ 274,500			$ 9,750		$ 9,750

IBM
Personal Pension Plan
Schedule G, Part I – Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible
December 31, 2019

(a)	(b)	(c)			(d)	(e)	(f)	(g)	(h)	(i)
		Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegottiation of the loan and the renegotiation, and other material items				Amount received during reporting year			Amount Overdue	
Identity and address of Obligor	Security ID	Issue Date	Maturity Date	Annual Interest Rate	Principal amount (cost)	Principal	Interest	Unpaid balance at end of year	Principal	Interest
Pacific Gas & Electric Co. PO Box 997300, Sacramento Ca.	694308GT8	9/15/2010	10/1/2020	3.500%	$ 379,425			$ 400,000		$ 14,000
Pacific Gas & Electric Co. PO Box 997300, Sacramento Ca.	694308HS9	3/10/2017	3/15/2027	3.300%	$ 1,095,841			$ 1,100,000		$ 36,300
Pacific Gas & Electric Co. PO Box 997300, Sacramento Ca.	694308JA6	8/6/2018	8/1/2028	4.650%	$ 1,894,604			$ 1,900,000		$ 88,350
Pacific Gas & Electric Co. PO Box 997300, Sacramento Ca.	694308HL4	11/6/2014	3/15/2045	4.300%	$ 1,927,595			$ 1,950,000		$ 83,850
Sigma Finance Inc 4261 Park Road, Ann Arbor, MI	8265Q0XQ0	6/4/2007	6/4/2009	Variable	$ 93,840,529			$ 93,840,529	$ 93,840,529	

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
Personal Pension Plan
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
December 31, 2019

The Schedule of Assets (Held at End of Year) has been attached in a separate report.

IBM
Personal Pension Plan
Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year)
Year Ended December 31, 2019

The Schedule of Assets (Acquired and Disposed of Within Year) has been attached in a separate report.

IBM
Personal Pension Plan
Schedule H, Line 4j – Schedule of Reportable Transactions*
Year Ended December 31, 2019

Security Description	Number of Purchases	Purchase Price	Number of Sales	Selling Price	Expense	Cost	Current Value of Asset on Transaction Date	Net Gain (Loss) on Sales
SERIES OF TRANSACTIONS IN THE SAME SECURITY								
Barclays JPM/BONY Tri-Party Repo**	250	$ 18,034,000,000			$0	$ 18,034,000,000	$ 18,034,000,000	
			250	$ 18,035,565,675	$0	$ 18,035,565,675	$ 18,035,565,675	$0
BNP Paribas Tri-Party Repo	250	$ 17,282,890,779			$0	$ 17,282,890,779	$ 17,282,890,779	
			250	$ 17,289,445,718	$0	$ 17,289,445,718	$ 17,289,445,718	$0
Deutsche Tri-Party Repo	250	$ 18,148,438,421			$0	$ 18,148,438,421	$ 18,148,438,421	
			250	$ 18,160,017,494	$0	$ 18,160,017,494	$ 18,160,017,494	$0
U.S. Treasury Bonds 2.875% Maturity 5/15/49	1,351	$ 1,660,290,012			$0	$ 1,660,290,012	$ 1,660,290,012	
			1,143	$ 1,593,782,631	$0	$ 1,594,039,819	$ 1,593,782,631	$ (257,188)
U.S. Treasury Bonds 3% Maturity 2/15/49	1,353	$ 1,763,580,312			$0	$ 1,763,580,312	$ 1,763,580,312	
			1,076	$ 1,785,994,904	$0	$ 1,763,580,281	$ 1,785,994,904	$ 22,414,623
U.S. Treasury Bonds Zero CPN Maturity 2/15/36	71	$ 1,727,115,562			$0	$ 1,727,115,562	$ 1,727,115,562	
			72	$ 1,818,916,989	$0	$ 1,795,848,173	$ 1,818,916,989	$ 23,068,816
U.S. Treasury Notes 1.625% Maturity 8/15/29	734	$ 1,633,080,985			$0	$ 1,633,080,985	$ 1,633,080,985	
			483	$ 1,547,019,901	$0	$ 1,548,526,246	$ 1,547,019,901	$ (1,506,345)
U.S. Treasury Notes 2.375% Maturity 5/15/29	805	$ 2,336,975,075			$0	$ 2,336,975,075	$ 2,336,975,075	
			646	$ 2,316,161,120	$0	$ 2,308,993,612	$ 2,316,161,120	$ 7,167,508
U.S. Treasury Notes 2.625% Maturity 2/15/29	787	$ 4,145,605,672			$0	$ 4,145,605,672	$ 4,145,605,672	
			637	$ 4,106,715,665	$0	$ 4,092,613,915	$ 4,106,715,665	$ 14,101,750
U.S. Treasury Notes 3.125% Maturity 11/15/28	373	$ 1,385,809,696			$0	$ 1,385,809,696	$ 1,385,809,696	
			311	$ 1,515,760,170	$0	$ 1,509,608,198	$ 1,515,760,170	$ 6,151,972

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* Transaction or series of transactions in excess of 5% of the current value of the Plan's assets as of January 1, 2019 as defined in Section 2520.103-6 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

** Represents party in interest

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 - Schedule of Active Participant Data as of January 1, 2019

Number and average plan compensation limited by IRC §401(a)(17) distributed by attained age and attained years of credited service

Attained Age	Years of Service																			
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & Over	
	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.
Under 25	0		0		0		0		0		0		0		0		0		0	
25 - 29	0		0		0		0		0		0		0		0		0		0	
30 - 34	0		0		0		0		0		0		0		0		0		0	
35 - 39	0		0		2		243	13,827	370	24,568	2		0		0		0		0	
40 - 44	0		3		19		274	18,412	1,770	34,281	541	52,649	1		0		0		0	
45 - 49	0		3		21	28,652	336	22,692	1,849	42,006	1,388	61,749	168	91,648	2		0		0	
50 - 54	0		9		31	24,413	344	26,438	1,831	50,335	1,345	75,486	1,053	115,439	878	135,795	17		0	
55 - 59	0		5		25	46,216	332	34,453	1,747	58,408	1,224	85,135	666	125,135	2,107	175,840	1,970	240,375	31	225,756
60 - 64	0		3		11		198	36,392	994	66,107	592	100,916	281	177,525	611	334,686	1,653	395,502	697	433,236
65 - 69	0		4		3		47	46,461	239	70,405	153	108,819	63	201,720	117	403,981	232	453,547	319	528,408
70 & Over	0		0		0		12		31	62,974	35	110,647	6		17		31	536,691	91	617,581

Note that this is a “hard frozen” plan and average accrued benefits are shown in lieu of average compensation.

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date January 1, 2019

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26

Schedule of Active Participant Data for Cash Balance Plans as of January 1, 2019

Number and average account balance distributed by attained age and attained years of credited service

Attained Age	Years of Service																			
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & Over	
	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.
Under 25	0		0		0		0		0		0		0		0		0		0	
25 – 29	0		0		0		0		0		0		0		0		0		0	
30 – 34	0		0		0		0		0		0		0		0		0		0	
35 - 39	0		0		2		243	13,827	370	24,567	2		0		0		0		0	
40 - 44	0		3		19		274	18,410	1,770	34,240	541	52,356	1		0		0		0	
45 - 49	0		3		18		335	22,744	1,847	41,863	1,387	61,336	168	90,933	2		0		0	
50 - 54	0		7		26	20,915	335	25,121	1,815	48,761	1,340	74,709	1,051	114,501	877	134,446	17		0	
55 - 59	0		4		12		308	28,813	1,718	53,286	1,203	83,671	650	121,439	2,021	168,357	1,660	209,873	21	198,422
60 - 64	0		3		5		187	28,457	973	53,393	565	97,615	227	139,498	93	161,998	171	227,410	47	274,010
65 - 69	0		2		0		46	24,726	236	55,712	148	105,339	50	164,276	15		17		22	290,258
70 & Over	0		0		0		12		31	61,180	32	113,563	4		0		2		2	

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date January 1, 2019

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Statement of Actuarial Assumption/Methods

Economic Assumptions

Interest rate basis

■ Applicable month	January
■ Interest rate basis	3-segment rates, applying the stabilized segment rates for the 2019 plan year.

Interest rates	**Reflecting Stabilization**	**Not Reflecting Stabilization**
■ First segment rate	3.74%	2.55%
■ Second segment rate	5.35%	3.93%
■ Third segment rate	6.11%	4.49%
■ Effective interest rate	5.34%	3.95%

Cash Balance Interest Crediting Rate:	3.50%
Annuity Conversion Rates	3.2133%; 4.2667%; 4.5767%
Annual rates of increase	
■ Compensation:	N/A
■ Increases in statutory limits (CPI):	2.50%
Plan-related expenses	$136.2 million of administrative expenses were assumed to be paid from the plan.

Rates not reflecting stabilization are used to determine PBGC variable rate premiums if the alternative method is used, and are used to determine the PBGC FTAP and the PBGC 4010 FS.

SCHEDULE SB ATTACHMENTS

Demographic and Other Assumptions

Inclusion date

The valuation date coincident with or next following the date on which the employee becomes a participant.

New or rehired employees

It was assumed there will be no new or rehired employees.

Mortality

- Healthy

Separate IRS-prescribed annuitant and non-annuitant tables based on RP-2014 “Employees” and “Healthy Annuitants” tables, without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2017.

- Disabled

Same method as used for healthy lives.

Termination

Rates varying by age

Representative Termination Rates

Percentage leaving during the year	
Age	Rate
35	.1100
40	.0950
45	.0900
50	.0800
55	.0800

Disability

Rates of disablement were assumed equal to 45% of the rates in the 1987 Society of Actuaries Study based on 6 months of elimination.

Retirement

Rates varying by age

For purposes of determining the Funding Target and Target Normal Cost (both disregarding at-risk assumptions), the rates at which participants retire by age are shown below.

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Percentage retiring during the year	
Age	Rate
55	0.1200
56-57	0.1150
58	0.1300
59	0.1400
60	0.1600
61	0.1700
62	0.2050
63-64	0.2300
65	0.3000
66-67	0.3400
68	0.3200
69	0.2800
70	1.0000

Benefit commencement date:

- Active participants that terminate

PPA Formula:

Actives eligible for an enhanced annuity:
- 75% immediate upon termination of employment
- 25% deferred to age 60.

Actives not eligible for an enhanced annuity:
- 40% immediate upon termination of employment.
- 60% deferred to age 60.

Prior Plan Formula:

100% immediate upon termination of employment

SCHEDULE SB ATTACHMENTS

- Terminated Vested Participants

PPA Formula:

Commencement rate by age:

Age	Rate
Age 50	25%
Age 55	25%
Age 60	50%
Age 65	100%

Prior Plan Formula:

- Less than 15 years of service at termination: Age 65
- 15 or more years of service at termination: Age 64

- Disability

The later of the disability of the active participant or the date the participant would have attained age 65

- Preretirement death

Upon death

Form of payment

- Active participants that terminate

PPA Formula:

Actives eligible for an enhanced annuity:
- 50% single life annuity
- 50% lump sum

Actives not eligible for an enhanced annuity
- 10% single life annuity
- 90% lump sum

Prior Plan Formula:

100% single life annuity

- Terminated vested participants

PPA Formula:

SCHEDULE SB ATTACHMENTS

	Prior to age 65: - 100% lump sum At age 65: - 50% single life annuity - 50% lump sum Prior Plan Formula: 100% single life annuity Annuities for PPA formula were valued using the 2019 annuity conversion rates and the 2019 417(e) applicable mortality.
Percent married	75% of active and deferred vested participants are assumed to have eligible spouses.
Spouse age	Spouses are assumed to be the same age as the participant.
Covered pay	N/A
At-risk assumptions	Not applicable for current plan year.
Timing of benefit payments	Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.

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Methods

Valuation date	First day of plan year
Funding target	Present value of accrued benefits as required by regulations under IRC §430.
Target normal cost	Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.
Actuarial value of assets	The actuarial value of assets is equal to the market value of assets as of the valuation date plus the discounted present value of contributions made after the valuation date for the prior plan year, discounted using the effective interest rate for the prior plan year.
Benefits not valued	Willis Towers Watson has reviewed the plan provisions with the plan sponsor and, based on that review, is not aware of any other significant benefits required to be valued that were not.

Sources of Data and Other Information

Participant data as of the valuation date was supplied by IBM or organizations designated by IBM. Information on assets, contributions and plan provisions was supplied by IBM. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date. The following assumptions were made for missing or apparently inconsistent data elements: (1) Benefits are estimated for participants where Fidelity confirms a benefit is due but the amount is not available. Where sufficient historical information is available, an estimated benefit is calculated; otherwise an average benefit is assumed. (2) Benefits are adjusted where Fidelity has indicated for specific participants that complete information is not available related to the following scenarios: social security leveling J&S optional form, J&S restore optional form, and alternate payees who are not yet in pay.

We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

Plan Name:	IBM Personal Pension Plan
EIN / PN:	13-0871985/001
Plan Sponsor:	IBM Corporation
Valuation Date	January 1, 2019

SCHEDULE SB ATTACHMENTS

Assumptions Rationale - Significant Economic Assumptions

Discount rate	The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.
Cash Balance interest crediting rate	The plan credits interest to cash balance accounts using the average of the 1-year Treasury Constant Maturity rates for August, September, and October of the preceding year plus 1%. The long term estimate of the 1-year Treasury rate plus 1% is 3.50%, based on current conditions and future economic expectations.
Annuity conversion rate	The assumed annuity conversion rates are the three-month averages of the August, September, and October spot segment rates of the corresponding plan year. The applicable rates at the measurement date are assumed to remain constant in the future. We believe that the selected assumption does not significantly conflict with what would be reasonable based on market conditions at the measurement date.
Plan-related expenses	As required by regulations, plan-related expenses are calculated by estimating the expenses to be paid from the trust during the coming year (including, for example, expected PBGC premiums and actuarial, accounting, legal, administration and trustee fees to be paid from the trust).
Rates of increase in:	
■ Increases in statutory limits (CPI)	The assumed CPI increases are based on forecasts prepared by economists.

SCHEDULE SB ATTACHMENTS

Assumptions Rationale - Significant Demographic Assumptions

Healthy Mortality	Assumptions used for funding purposes are as prescribed by IRC §430(h).
Disabled Mortality	Assumptions used for funding purposes are as prescribed by IRC §430(h).
Termination	Termination rates were based on an experience study conducted in 2018, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.
Disability	Disability rates were based on a published table for pension participants believed to have reasonably similar characteristics participating in pension plans with similar disability provisions, with subsequent modifications to reflect observed gains and losses caused by disability patterns different than assumed.
Retirement	Retirement rates are based on an experience study conducted in 2018, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.
Benefit commencement date	Participants are assumed to begin benefits based on an experience study conducted in 2018, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.
Form of payment	Form of payment is based on an experience study conducted in 2018, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.
Percent married	Assumptions were selected by IBM Corporation and represent a best estimate of future experience with periodic monitoring of observed gains and losses caused by information different from assumed.
Spouse age	Assumptions were selected by IBM Corporation and represent a best estimate of future experience with periodic monitoring of observed gains and losses caused by information different from assumed.

SCHEDULE SB ATTACHMENTS

Prescribed Methods

Funding methods	The methods used for funding purposes as described in Appendix A, including the method of determining plan assets, are “prescribed methods set by law”, as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430.

Changes in Assumptions and Methods

Change in assumptions since prior valuation	The segment interest rates used to calculate the funding target and target normal cost were updated to the current valuation date as required by IRC §430. The mortality table used to calculate the funding target and target normal cost was updated to include one additional year of projected mortality improvement, as required by IRC §430. A new experience study was performed, and as a result assumed rates of retirement, rates of termination, benefit commencement form, and timing were changed to better reflect anticipated future experience.
Change in methods since prior valuation	The decrement timing used in the valuation was changed from alternative middle of year to rounded middle of year. Under rounded middle of year decrement timing, all decrements are assumed to occur at the middle of the year and eligibility for benefits, commencement and cessation of benefits, and other events are assumed to occur at the middle of the year. Under alternative middle of year decrement timing, all decrements, and commencement of immediate benefits for actives, are assumed to occur at the middle of the year, and all other events are assumed to occur on valuation date anniversaries. This change in funding method was made in accordance with a class ruling issued to Willis Towers Watson on March 18, 2019, and the effects of the change fall within the parameters of the class ruling.

SCHEDULE OF REPORTABLE TRANSACTIONS

Schedule H, Line 4j

PLAN NAME: IBM PERSONAL PENSION PLAN

EIN: 13-0871985

PLAN NUMBER: 001

The Schedule H, line 4j -- Schedule of Reportable Transactions is included in the attachment titled ACCOUNTANT'S OPINION AND FINANCIAL STATEMENTS.

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

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

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
IBM PERSONAL PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
INTERNATIONAL BUSINESS MACHINES CORPORATION

D Employer Identification Number (EIN)
13-0871985

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2019

2 Assets:

a Market value	**2a**	48,213,298,532
b Actuarial value	**2b**	48,213,298,532

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	174,793	32,898,891,404	32,898,891,404
b For terminated vested participants	67,586	3,810,007,468	3,810,007,468
c For active participants	27,047	3,662,698,829	3,662,698,829
d Total	269,426	40,371,597,701	40,371,597,701

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	
5 Effective interest rate	**5**	5.34%
6 Target normal cost	**6**	136,158,906

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE

Alyson Schwartz AJS — Signature of actuary

9/8/2020 — Date

Alyson Schwartz — Type or print name of actuary

2008379 — Most recent enrollment number

Willis Towers Watson US LLC — Firm name

212-309-3402 — Telephone number (including area code)

200 Liberty Street
New York NY 10281 — Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	15,935,674,392	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	146,609,272	0
9	Amount remaining (line 7 minus line 8)	15,789,065,120	0
10	Interest on line 9 using prior year's actual return of -1.69%	-266,835,201	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.52%		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	15,522,229,919	0

Part III Funding Percentages

14	Funding target attainment percentage	14	80.97%
15	Adjusted funding target attainment percentage	15	119.42%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	127.52%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
		Totals ► 18(b)	0	18(c)	0

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] Yes [ ] No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:

	1st segment:	2nd segment:	3rd segment:	
a Segment rates:	3.74 %	5.35 %	6.11%	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	0
22 Weighted average retirement age	**22**	60

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	**28**	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	**30**	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6)	**31a**	136,158,906
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	136,158,906

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	136,158,906	0	136,158,906

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

b Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	IBM Corporation
EIN/PN	13-0871985/001
Plan Name	IBM Personal Pension Plan
Valuation Date	January 1, 2019
Enrolled Actuary	Alyson Schwartz
Enrollment Number	20-08739

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2019

The method of determining the average retirement age considers the weighted average of the percentage of employees retiring at each age. This percentage is determined by creating a hypothetical life table with retirement as the only decrement, and then computing the average retirement age for the table. Below is an example for an employee who is first eligible to retire at age 55.

(a) Age	(b) Rate of Retirement	(c) Percent Retiring at Age	(d) Weight (a) x (c)
55	12.0%	12.0%	6.60
56	11.5%	10.1%	5.67
57	11.5%	9.0%	5.11
58	13.0%	9.0%	5.20
59	14.0%	8.4%	4.95
60	16.0%	8.3%	4.95
61	17.0%	7.4%	4.49
62	20.5%	7.4%	4.57
63	23.0%	6.6%	4.14
64	23.0%	5.1%	3.24
65	30.0%	5.1%	3.30
66	34.0%	4.0%	2.66
67	34.0%	2.7%	1.78
68	32.0%	1.7%	1.12
69	28.0%	1.0%	0.68
70	100.0%	2.5%	1.77
	Expected retirement age		60.24
	Rounded for Schedule SB item 22		60

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date January 1, 2019

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)			
CCBPSDUS2 CASH COLLATERAL DOM MSF BNP USD	15,190,000.000	(15,190,000)	15,190,000
CCMSCDUS1 CASH COLLATERAL DOM MSF MSC USD	1,690,000.000	(1,690,000)	1,690,000
CCMDTDUS6 CASH COLLATERAL DOM MSF TDM USD	300,000.000	(300,000)	300,000
OPBCUSANZ USD OPTION CASH COLLATERAL BROKER OWNED	570,000.000	(570,000)	570,000
OPBCUSBRC USD OPTION CASH COLLATERAL BROKER OWNED	1,250,000.000	(1,250,000)	1,250,000
OPBCUSCBK USD OPTION CASH COLLATERAL BROKER OWNED	4,050,000.000	(4,050,000)	3,994,000
OPBCUSGSC USD OPTION CASH COLLATERAL BROKER OWNED	810,000.000	(810,000)	810,000
OPBCUSJPM USD OPTION CASH COLLATERAL BROKER OWNED	3,710,000.000	(3,710,000)	3,710,000
OPBCUSMLP USD OPTION CASH COLLATERAL BROKER OWNED	1,010,000.000	(1,010,000)	1,010,000
OPBCUSSCB USD OPTION CASH COLLATERAL BROKER OWNED	3,290,000.000	(3,330,000)	3,330,000
OPBCUSUAG USD OPTION CASH COLLATERAL BROKER OWNED	1,360,000.000	(1,360,000)	1,360,000
TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)		(33,270,000)	33,214,000

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
CORPORATE DEBT INSTRUMENTS			
002824BM1 ABBOTT LABORATORIES CALLABLE NOTES FIXED	SEMI-ANN. 3.875% 09/15/2025 109,000.000	(110,456)	118,088
00108WAH3 AEP TEXAS INC CALLABLE NOTES FIXED 3.95%	SEMI-ANN. 3.950% 06/01/2028 1,130,000.000	(1,126,271)	1,247,441
00774MAL9 AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN. 4.450% 04/03/2026 2,693,000.000	(2,689,472)	2,703,503
00131LAH8 AIA GROUP LTD CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 3.600% 04/09/2029 8,421,000.000	(8,378,306)	8,421,692
00912XAZ7 AIR LEASE CORP CALLABLE NOTES FIXED 2.5%	SEMI-ANN. 2.500% 03/01/2021 1,500,000.000	(1,464,585)	1,484,130
00913RAF3 AIR LIQUIDE FINANCE SA CALLABLE NOTES FI	SEMI-ANN. 2.250% 09/10/2029 200,000.000	(198,016)	196,094
00928QAS0 AIRCASTLE LTD CALLABLE NOTES FIXED 4.25%	SEMI-ANN. 4.250% 06/15/2026 11,578,000.000	(11,531,647)	11,838,611
00973RAD5 AKER BP ASA CALLABLE NOTES FIXED 4.75% 1	SEMI-ANN. 4.750% 06/15/2024 4,292,000.000	(4,298,011)	4,351,015
012725AD9 ALBEMARLE CORP CALLABLE NOTES FIXED 5.45	SEMI-ANN. 5.450% 12/01/2044 695,000.000	(719,930)	802,452
015271AD1 ALEXANDRIA REAL ESTATE EQUITIES INC CALL	SEMI-ANN. 3.900% 06/15/2023 5,187,000.000	(5,353,918)	5,411,286
015271AM1 ALEXANDRIA REAL ESTATE EQUITIES INC CALL	SEMI-ANN. 4.000% 01/15/2024 310,000.000	(317,341)	330,916
02005NAJ9 ALLY FINANCIAL INC NOTES FIXED 7.5% 15/S	SEMI-ANN. 7.500% 09/15/2020 200,000.000	(208,000)	213,000
02209SBA0 ALTRIA GROUP INC CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.490% 02/14/2022 7,054,000.000	(7,053,577)	7,094,452
025816CD9 AMERICAN EXPRESS CO CALLABLE NOTES FIXED	SEMI-ANN. 2.750% 05/20/2022 10,652,000.000	(10,639,218)	10,783,670
025816CF4 AMERICAN EXPRESS CO CALLABLE NOTES FIXED	SEMI-ANN. 3.125% 05/20/2026 812,000.000	(809,824)	842,472

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
025816CC1 AMERICAN EXPRESS CO CALLABLE NOTES FIXED	SEMI-ANN. 3.400% 02/22/2024 16,899,000.000	(16,879,735)	17,337,504
02587AAN4 AMERICAN EXPRESS CREDIT ACCOUNT MASTER T	MONTHLY 2.670% 11/15/2024 1,115,000.000	(1,114,935)	1,139,347
02588QAB4 AMERICAN EXPRESS CREDIT ACCOUNT MASTER T	MONTHLY 2.870% 10/15/2024 3,732,000.000	(3,731,370)	3,770,999
02665WCT6 AMERICAN HONDA FINANCE CORP CALLABLE MED	SEMI-ANN. 3.550% 01/12/2024 8,270,000.000	(8,267,767)	8,328,717
02665WDC2 AMERICAN HONDA FINANCE CORP CALLABLE MED	SEMI-ANN. 2.050% 01/10/2023 4,302,000.000	(4,300,408)	4,277,436
02665WDD0 AMERICAN HONDA FINANCE CORP CALLABLE MED	SEMI-ANN. 2.150% 09/10/2024 3,560,000.000	(3,559,003)	3,517,280
026874DG9 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 3.300% 03/01/2021 1,000,000.000	(1,006,590)	1,015,519
03027XAU4 AMERICAN TOWER CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.950% 03/15/2029 1,245,000.000	(1,231,517)	1,342,798
030981AH7 AMERIGAS PARTNERS LP / AMERIGAS FINANCE	SEMI-ANN. 5.625% 05/20/2024 1,345,000.000	(1,402,566)	1,449,132
032095AH4 AMPHENOL CORP CALLABLE NOTES FIXED 4.35%	SEMI-ANN. 4.350% 06/01/2029 3,900,000.000	(3,904,281)	4,069,767
88160QAN3 ANDEAVOR LOGISTICS LP / TESORO LOGISTICS	SEMI-ANN. 5.250% 01/15/2025 145,000.000	(145,481)	150,403
036752AL7 ANTHEM INC CALLABLE NOTES FIXED 2.875% 1	SEMI-ANN. 2.875% 09/15/2029 8,701,000.000	(8,690,472)	8,638,532
94973VBJ5 ANTHEM INC CALLABLE NOTES FIXED 3.5% 15/	SEMI-ANN. 3.500% 08/15/2024 4,275,000.000	(4,303,057)	4,485,013
00182EBK4 ANZ NEW ZEALAND INT'L LTD/LONDON MEDIUM	SEMI-ANN. 3.400% 03/19/2024 1,160,000.000	(1,159,896)	1,213,082
037389BC6 AON CORP CALLABLE NOTES FIXED 3.75% 02/M	SEMI-ANN. 3.750% 05/02/2029 709,000.000	(708,355)	732,136
037411BE4 APACHE CORP CALLABLE NOTES FIXED 4.375%	SEMI-ANN. 4.375% 10/15/2028 775,000.000	(768,134)	799,978

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
039483BH4 ARCHER-DANIELS-MIDLAND CO CALLABLE BOND	SEMI-ANN. 4.016% 04/16/2043 1,290,000.000	(1,406,177)	1,490,901
03969AAM2 ARDAGH PACKAGING FINANCE PLC / ARDAGH HO	SEMI-ANN. 4.250% 09/15/2022 1,000,000.000	(977,500)	998,611
040555CQ5 ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	SEMI-ANN. 3.350% 06/15/2024 2,000,000.000	(2,075,880)	2,091,440
04685A2E0 ATHENE GLOBAL FUNDING NOTES FIXED 3% 01/	SEMI-ANN. 3.000% 07/01/2022 2,580,000.000	(2,606,374)	2,619,835
05348EAV1 AVALONBAY COMMUNITIES INC CALLABLE MEDIU	SEMI-ANN. 3.450% 06/01/2025 1,526,000.000	(1,540,848)	1,612,173
05377RDG6 AVIS BUDGET RENTAL CAR FUNDING AESOP LLC	MONTHLY 3.450% 03/20/2023 1,260,000.000	(1,259,824)	1,276,076
067316AC3 BACARDI LTD CALLABLE NOTES FIXED 4.5% 15	SEMI-ANN. 4.500% 01/15/2021 700,000.000	(712,005)	711,977
059895AT9 BANGKOK BANK PCL/HONG KONG CALLABLE MEDI	SEMI-ANN. FLOATING 09/25/2034 5,277,000.000	(5,277,000)	5,340,746
06051GGY9 BANK OF AMERICA CORP CALLABLE NOTES VARI	SEMI-ANN. FLOATING 01/23/2022 1,600,000.000	(1,603,008)	1,609,084
06051GFT1 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN. 2.625% 10/19/2020 95,000.000	(94,728)	95,650
06053FAA7 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN. 4.100% 07/24/2023 800,000.000	(822,296)	839,016
06050TMJ8 BANK OF AMERICA NA CALLABLE MEDIUM TERM	SEMI-ANN. FLOATING 01/25/2023 1,863,000.000	(1,863,000)	1,864,155
064159SH0 BANK OF NOVA SCOTIA/THE NOTES FIXED 2% 1	SEMI-ANN. 2.000% 11/15/2022 18,801,000.000	(18,795,172)	18,725,384
064159MK9 BANK OF NOVA SCOTIA/THE NOTES FIXED 3.4%	SEMI-ANN. 3.400% 02/11/2024 11,780,000.000	(11,804,153)	12,113,738
065405AE2 BANK 2019-BNK16 2019-BN16 A4 4.005% 15/F	MONTHLY 4.005% 02/15/2052 1,581,000.000	(1,629,799)	1,669,746
065403BC0 BANK 2019-BNK17 2019-BN17 A4 3.714% 15/A	MONTHLY 3.714% 04/15/2052 1,406,000.000	(1,448,065)	1,467,018

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
065402BC2 BANK 2019-BNK18 2019-BN18 A4 3.584% 15/M	MONTHLY 3.584% 05/15/2062 2,160,000.000	(2,224,774)	2,348,234
06540AAD3 BANK 2019-BNK20 2019-BN20 A3 3.011% 15/S	MONTHLY 3.011% 09/15/2062 1,431,000.000	(1,473,886)	1,486,898
05550MAU8 BARCLAYS COMMERCIAL MORTGAGE TRUST 2019-	MONTHLY 3.583% 05/15/2052 600,000.000	(617,996)	628,501
06738EBH7 BARCLAYS PLC CALLABLE NOTES VARIABLE 07/	SEMI-ANN. FLOATING 05/07/2025 6,137,000.000	(6,137,000)	6,247,636
05526DBG9 BAT CAPITAL CORP CALLABLE NOTES FIXED 2.	SEMI-ANN. 2.789% 09/06/2024 460,000.000	(460,000)	458,724
05526DBH7 BAT CAPITAL CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.462% 09/06/2029 1,030,000.000	(1,030,000)	1,030,792
91911XAW4 BAUSCH HEALTH AMERICAS INC CALLABLE NOTE	SEMI-ANN. 8.500% 01/31/2027 640,000.000	(660,800)	688,000
071734AJ6 BAUSCH HEALTH COS INC CALLABLE NOTES FIX	SEMI-ANN. 5.250% 01/30/2030 620,000.000	(620,000)	639,375
071734AC1 BAUSCH HEALTH COS INC CALLABLE NOTES FIX	SEMI-ANN. 5.750% 08/15/2027 650,000.000	(650,000)	670,313
071734AH0 BAUSCH HEALTH COS INC CALLABLE NOTES FIX	SEMI-ANN. 5.000% 01/30/2028 620,000.000	(620,000)	633,950
054937AL1 BB&T CORP CALLABLE BOND VARIABLE USD 100	SEMI-ANN. FLOATING 12/31/2164 2,800,000.000	(2,800,000)	2,804,840
08162VAD0 BENCHMARK 2019-B10 MORTGAGE TRUST 2019-B	MONTHLY 3.455% 03/15/2062 520,000.000	(525,167)	535,076
08162VAE8 BENCHMARK 2019-B10 MORTGAGE TRUST 2019-B	MONTHLY 3.717% 03/15/2062 2,156,000.000	(2,220,600)	2,246,512
08162BBE1 BENCHMARK 2019-B11 MORTGAGE TRUST 2019-B	MONTHLY 3.542% 05/15/2052 546,000.000	(562,380)	571,066
08162FAE3 BENCHMARK 2019-B12 MORTGAGE TRUST 2019-B	MONTHLY 3.115% 08/15/2052 1,820,000.000	(1,874,595)	1,891,236
08160JAD9 BENCHMARK 2019-B9 MORTGAGE TRUST 2019-B9	MONTHLY 3.750% 03/15/2052 589,000.000	(594,889)	642,794

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
08160JAE7 BENCHMARK 2019-B9 MORTGAGE TRUST 2019-B9	MONTHLY	4.015%	03/15/2052	3,519,000.000	(3,670,956)	3,710,654
09247XAP6 BLACKROCK INC CALLABLE NOTES FIXED 3.25%	SEMI-ANN.	3.250%	04/30/2029	885,000.000	(878,052)	901,785
09256BAM9 BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	SEMI-ANN.	3.500%	09/10/2049	300,000.000	(296,916)	288,528
05600LAB2 BMW FINANCE NV CALLABLE NOTES FIXED 2.4%	SEMI-ANN.	2.400%	08/14/2024	11,593,000.000	(11,583,495)	11,595,559
09659W2G8 BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE	SEMI-ANN.	FLOATING	01/10/2025	2,590,000.000	(2,590,000)	2,799,835
09659W2H6 BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE	SEMI-ANN.	FLOATING	01/10/2030	1,917,000.000	(1,933,865)	2,159,603
096630AG3 BOARDWALK PIPELINES LP CALLABLE NOTES FI	SEMI-ANN.	4.800%	05/03/2029	1,175,000.000	(1,173,978)	1,220,990
097023CL7 BOEING CO/THE CALLABLE NOTES FIXED 2.3%	SEMI-ANN.	2.300%	08/01/2021	11,260,000.000	(11,259,550)	11,297,769
10112RBB9 BOSTON PROPERTIES LP CALLABLE NOTES FIXE	SEMI-ANN.	3.400%	06/21/2029	407,000.000	(406,247)	417,742
10373QAE0 BP CAPITAL MARKETS AMERICA INC CALLABLE	SEMI-ANN.	4.234%	11/06/2028	5,262,000.000	(5,523,258)	5,542,675
11120VAH6 BRIXMOR OPERATING PARTNERSHIP LP CALLABL	SEMI-ANN.	4.125%	05/15/2029	1,936,000.000	(1,947,777)	2,083,094
11134LAD1 BROADCOM CORP / BROADCOM CAYMAN FINANCE	SEMI-ANN.	3.000%	01/15/2022	700,000.000	(693,952)	708,526
136385AX9 CANADIAN NATURAL RESOURCES LTD CALLABLE	SEMI-ANN.	3.850%	06/01/2027	395,000.000	(389,510)	397,552
12529MAF5 CANTOR COMMERCIAL REAL ESTATE LENDING 20	MONTHLY	3.785%	05/15/2052	310,000.000	(319,299)	327,334
14040HBN4 CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	SEMI-ANN.	3.750%	03/09/2027	505,000.000	(486,401)	486,037
14040HBT1 CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	SEMI-ANN.	3.300%	10/30/2024	751,000.000	(759,552)	772,760

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
14040HCA1 CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	SEMI-ANN. 3.900% 01/29/2024 33,623,000.000	(33,994,725)	34,848,823
14042RNW7 CAPITAL ONE NA CALLABLE NOTES FIXED 2.15	SEMI-ANN. 2.150% 09/06/2022 13,024,000.000	(13,018,009)	12,976,856
14316LAD5 CARMAX AUTO OWNER TRUST 2019-2 2019-2 A4	MONTHLY 2.770% 12/16/2024 978,000.000	(977,930)	997,331
14913QAA7 CATERPILLAR FINANCIAL SERVICES CORP CALL	SEMI-ANN. 2.400% 06/06/2022 7,117,000.000	(7,226,235)	7,195,516
14913Q2T5 CATERPILLAR FINANCIAL SERVICES CORP CALL	SEMI-ANN. 2.950% 02/26/2022 4,295,000.000	(4,292,938)	4,305,688
14913Q2V0 CATERPILLAR FINANCIAL SERVICES CORP CALL	SEMI-ANN. 2.850% 05/17/2024 14,069,000.000	(14,041,324)	14,286,571
14913Q3A5 CATERPILLAR FINANCIAL SERVICES CORP CALL	SEMI-ANN. 1.900% 09/06/2022 11,136,000.000	(11,120,521)	11,108,867
12515BAE8 CD 2019-CD8 MORTGAGE TRUST 2019-CD8 A4 2	MONTHLY 2.912% 08/15/2057 2,137,000.000	(2,201,066)	2,204,010
15089QAJ3 CELANESE US HOLDINGS LLC CALLABLE NOTES	SEMI-ANN. 3.500% 05/08/2024 3,630,000.000	(3,644,589)	3,729,946
151191BG7 CELULOSA ARAUCO Y CONSTITUCION SA CALLAB	SEMI-ANN. 5.500% 04/30/2049 231,000.000	(227,925)	231,693
15189TAU1 CENTERPOINT ENERGY INC CALLABLE NOTES FI	SEMI-ANN. 3.850% 02/01/2024 183,000.000	(184,116)	192,030
15189WAL4 CENTERPOINT ENERGY RESOURCES CORP CALLAB	SEMI-ANN. 4.000% 04/01/2028 18,000.000	(18,448)	19,152
156700BB1 CENTURYLINK INC CALLABLE NOTES FIXED 5.1	SEMI-ANN. 5.125% 12/15/2026 1,350,000.000	(1,350,000)	1,369,375
17284LAA2 CIT EDUCATION LOAN TRUST 2007-1 2007-1 A	QUARTERLY FLOATING 03/25/2042 411,507.950	(395,562)	396,202
17325FAS7 CITIBANK NA CALLABLE NOTES FIXED 3.65% 2	SEMI-ANN. 3.650% 01/23/2024 1,630,000.000	(1,627,783)	1,650,998
17325FAV0 CITIBANK NA CALLABLE NOTES VARIABLE 19/F	SEMI-ANN. FLOATING 02/19/2022 2,800,000.000	(2,829,400)	2,837,496

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
17325FAX6 CITIBANK NA CALLABLE NOTES VARIABLE 20/M	QUARTERLY FLOATING 05/20/2022 1,100,000.000	(1,100,000)	1,102,745
17325FAY4 CITIBANK NA CALLABLE NOTES VARIABLE 20/M	SEMI-ANN. FLOATING 05/20/2022 1,481,000.000	(1,481,000)	1,494,395
17401QAS0 CITIZENS BANK NA/PROVIDENCE RI CALLABLE	SEMI-ANN. 3.250% 02/14/2022 2,200,000.000	(2,197,998)	2,220,988
12563TAA8 CK HUTCHISON INTERNATIONAL 16 LTD BOND F	SEMI-ANN. 1.875% 10/03/2021 1,000,000.000	(988,290)	992,310
12564CAB2 CK HUTCHISON INTERNATIONAL 19 LTD CALLAB	SEMI-ANN. 3.625% 04/11/2029 2,155,000.000	(2,138,557)	2,294,191
191216CL2 COCA-COLA CO/THE CALLABLE NOTES FIXED 1.	SEMI-ANN. 1.750% 09/06/2024 582,000.000	(580,947)	578,834
191216CM0 COCA-COLA CO/THE CALLABLE NOTES FIXED 2.	SEMI-ANN. 2.125% 09/06/2029 579,000.000	(578,792)	566,292
205887BZ4 CONAGRA BRANDS INC CALLABLE NOTES FIXED	SEMI-ANN. 3.800% 10/22/2021 3,190,000.000	(3,302,320)	3,287,231
21054PAB1 CONSUMER LOAN UNDERLYING BOND CLUB CREDI	MONTHLY 2.470% 10/15/2026 420,000.000	(419,999)	420,356
21685WDD6 COOPERATIEVE RABOBANK UA MEDIUM TERM NOT	SEMI-ANN. 3.875% 02/08/2022 3,225,000.000	(3,296,692)	3,368,255
219350AV7 CORNING INC CALLABLE NOTES FIXED 5.75% 1	SEMI-ANN. 5.750% 08/15/2040 325,000.000	(341,081)	373,701
22945DAG8 CSAIL 2019-C15 COMMERCIAL MORTGAGE TRUST	MONTHLY 4.052% 03/15/2052 828,000.000	(883,436)	920,065
64072TAC9 CSC HOLDINGS LLC CALLABLE NOTES FIXED 6.	SEMI-ANN. 6.625% 10/15/2025 750,000.000	(798,038)	802,727
126650CJ7 CVS HEALTH CORP CALLABLE NOTES FIXED 2.8	SEMI-ANN. 2.800% 07/20/2020 545,000.000	(543,806)	547,534
23283PAK0 CYRUSONE LP / CYRUSONE FINANCE CORP CALL	SEMI-ANN. 5.375% 03/15/2027 500,000.000	(498,750)	549,165
233851DR2 DAIMLER FINANCE NORTH AMERICA LLC CALLAB	SEMI-ANN. 3.400% 02/22/2022 4,980,000.000	(5,026,663)	5,104,329

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
233851DS0 DAIMLER FINANCE NORTH AMERICA LLC CALLAB	SEMI-ANN. 3.650% 02/22/2024	1,700,000.000	(1,695,920)	1,725,942
23636TAD2 DANONE SA CALLABLE BOND FIXED 2.589% 02/	SEMI-ANN. 2.589% 11/02/2023	235,000.000	(228,274)	238,295
23311VAD9 DCP MIDSTREAM OPERATING LP CALLABLE NOTE	SEMI-ANN. 3.875% 03/15/2023	1,400,000.000	(1,389,472)	1,422,750
247109BR1 DELMARVA POWER & LIGHT CO CALLABLE BOND	SEMI-ANN. 4.000% 06/01/2042	265,000.000	(245,878)	255,934
254683CM5 DISCOVER CARD EXECUTION NOTE TRUST 2019-	MONTHLY 1.890% 10/15/2024	1,263,000.000	(1,262,729)	1,263,513
25470DAR0 DISCOVERY COMMUNICATIONS LLC CALLABLE NO	SEMI-ANN. 3.950% 03/20/2028	1,310,000.000	(1,260,838)	1,341,182
25746UDA4 DOMINION ENERGY INC NOTES STEP CPN 15/AU	SEMI-ANN. FLOATING 08/15/2021	3,723,000.000	(3,723,894)	3,744,195
260543CS0 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 3.150% 05/15/2024	1,171,000.000	(1,168,541)	1,184,846
260543CW1 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 3.625% 05/15/2026	480,000.000	(479,798)	496,090
260543CU5 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.800% 05/15/2049	9,677,000.000	(10,180,633)	10,487,675
233293AP4 DPL INC CALLABLE NOTES FIXED 4.35% 15/AP	SEMI-ANN. 4.350% 04/15/2029	2,000,000.000	(1,996,960)	2,015,972
233331AZ0 DTE ENERGY CO CALLABLE NOTES FIXED 3.8%	SEMI-ANN. 3.800% 03/15/2027	695,000.000	(724,885)	729,191
26442CAU8 DUKE ENERGY CAROLINAS LLC CALLABLE BOND	SEMI-ANN. 3.950% 03/15/2048	215,000.000	(225,909)	245,964
26441CBG9 DUKE ENERGY CORP CALLABLE BOND VARIABLE	SEMI-ANN. FLOATING 12/31/2164	848,000.000	(848,000)	869,411
26441CBE4 DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.400% 06/15/2029	571,000.000	(570,312)	583,994
26441CBD6 DUKE ENERGY CORP NOTES VARIABLE 11/MAR/2	QUARTERLY FLOATING 03/11/2022	100,000.000	(100,000)	100,517

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
26442UAH7 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN. 3.450% 03/15/2029 1,857,000.000	(1,849,349)	1,976,493
26442UAG9 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN. 3.700% 09/01/2028 2,160,000.000	(2,255,083)	2,370,751
278865AY6 ECOLAB INC CALLABLE NOTES FIXED 2.375% 1	SEMI-ANN. 2.375% 08/10/2022 500,000.000	(504,980)	504,350
281020AK3 EDISON INTERNATIONAL CALLABLE NOTES FIXE	SEMI-ANN. 2.125% 04/15/2020 274,000.000	(266,377)	267,676
532457BS6 ELI LILLY & CO CALLABLE NOTES FIXED 3.87	SEMI-ANN. 3.875% 03/15/2039 4,645,000.000	(4,640,355)	4,947,641
29278GAB4 ENEL FINANCE INTERNATIONAL NV CALLABLE N	SEMI-ANN. 2.875% 05/25/2022 361,000.000	(362,152)	365,061
29278NAK9 ENERGY TRANSFER OPERATING LP CALLABLE BO	SEMI-ANN. 7.500% 10/15/2020 5,025,000.000	(5,350,069)	5,359,313
29359UAB5 ENSTAR GROUP LTD CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.950% 06/01/2029 325,000.000	(323,733)	336,345
26875PAK7 EOG RESOURCES INC CALLABLE NOTES FIXED 2	SEMI-ANN. 2.625% 03/15/2023 825,000.000	(801,034)	817,462
29717PAT4 ESSEX PORTFOLIO LP CALLABLE NOTES FIXED	SEMI-ANN. 4.000% 03/01/2029 8,885,000.000	(8,817,613)	8,935,348
30217AAB9 EXPERIAN FINANCE PLC CALLABLE NOTES FIXE	SEMI-ANN. 4.250% 02/01/2029 1,910,000.000	(1,908,453)	1,915,842
30231GBB7 EXXON MOBIL CORP CALLABLE NOTES FIXED 1.	SEMI-ANN. 1.902% 08/16/2022 1,830,000.000	(1,830,000)	1,841,804
3136B27L0 FANNIE MAE-ACES 2018-M14 A2 VARIABLE 25/	MONTHLY FLOATING 08/25/2028 1,830,000.000	(1,865,242)	1,929,721
31428XBV7 FEDEX CORP CALLABLE NOTES FIXED 3.1% 05/	SEMI-ANN. 3.100% 08/05/2029 2,275,000.000	(2,267,402)	2,267,233
31428XBU9 FEDEX CORP CALLABLE NOTES FIXED 3.4% 14/	SEMI-ANN. 3.400% 01/14/2022 3,448,000.000	(3,444,000)	3,475,053
31620MBJ4 FIDELITY NATIONAL INFORMATION SERVICES I	SEMI-ANN. 3.750% 05/21/2029 7,400,000.000	(7,387,472)	7,755,041

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
6E1970B	FIRST DATA CORP TL 1L A 32007UBY4	SEMI-ANN. 0.000% 10/26/2023 4,352,625.000	(4,335,007)	4,352,625
335934AR6	FIRST QUANTUM MINERALS LTD CALLABLE NOTE	SEMI-ANN. 6.875% 03/01/2026 690,000.000	(646,875)	623,588
345397XU2	FORD MOTOR CREDIT CO LLC MEDIUM TERM NOT	SEMI-ANN. 4.389% 01/08/2026 390,000.000	(388,826)	388,658
345397XQ1	FORD MOTOR CREDIT CO LLC NOTES FIXED 3.2	SEMI-ANN. 3.200% 01/15/2021 2,912,000.000	(2,817,941)	2,825,834
34959JAJ7	FORTIVE CORP CONVERTIBLE BOND FIXED 0.87	SEMI-ANN. 0.875% 02/15/2022 1,500,000.000	(1,500,000)	1,556,250
35137LAA3	FOX CORP CALLABLE NOTES FIXED 3.666% 25/	SEMI-ANN. 3.666% 01/25/2022 2,751,000.000	(2,753,720)	2,771,185
373334KH3	GEORGIA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.250% 03/30/2027 2,048,000.000	(2,008,494)	2,047,386
37331NAH4	GEORGIA-PACIFIC LLC CALLABLE NOTES FIXED	SEMI-ANN. 3.600% 03/01/2025 900,000.000	(907,794)	951,057
378272AV0	GLENCORE FUNDING LLC CALLABLE NOTES FIXE	SEMI-ANN. 4.875% 03/12/2029 1,015,000.000	(1,037,731)	1,091,187
36257AAE1	GM FINANCIAL AUTOMOBILE LEASING TRUST 20	MONTHLY 2.720% 03/20/2023 396,000.000	(395,987)	401,770
36257PAD0	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	MONTHLY 2.180% 04/16/2024 456,000.000	(455,944)	459,082
361886BZ6	GMF FLOORPLAN OWNER REVOLVING TRUST 2019	MONTHLY 2.700% 04/15/2024 940,000.000	(939,877)	945,097
381427AA1	GOLDMAN SACHS CAPITAL II CALLABLE BOND V	QUARTERLY FLOATING 12/31/2164 1,430,000.000	(1,008,450)	1,168,181
38148BAE8	GOLDMAN SACHS GROUP INC/THE CALLABLE BON	SEMI-ANN. FLOATING 12/31/2164 3,700,000.000	(3,700,000)	3,781,181
36257UAL1	GS MORTGAGE SECURITIES TRUST 2019-GC42 2	MONTHLY 3.000% 09/01/2052 294,000.000	(302,818)	305,611
40139LAF0	GUARDIAN LIFE GLOBAL FUNDING MEDIUM TERM	SEMI-ANN. 2.900% 05/06/2024 1,400,000.000	(1,398,516)	1,440,250

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
418056AW7 HASBRO INC CALLABLE NOTES FIXED 2.6% 19/	SEMI-ANN. 2.600% 11/19/2022	1,957,000.000	(1,957,251)	1,965,259
404121AJ4 HCA INC CALLABLE NOTES FIXED 5.625% 01/S	SEMI-ANN. 5.625% 09/01/2028	1,220,000.000	(1,207,800)	1,240,825
42225UAG9 HEALTHCARE TRUST OF AMERICA HOLDINGS LP	SEMI-ANN. 3.100% 02/15/2030	235,000.000	(234,201)	234,694
40414LAN9 HEALTHPEAK PROPERTIES INC CALLABLE NOTES	SEMI-ANN. 4.000% 06/01/2025	795,000.000	(846,508)	862,941
44891ABD8 HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	SEMI-ANN. 3.500% 11/02/2026	439,000.000	(438,890)	442,266
44921QAG1 HYUNDAI FLOORPLAN MASTER OWNER TRUST 201	MONTHLY 2.680% 04/15/2024	1,469,000.000	(1,468,758)	1,480,774
453140AD7 IMPERIAL BRANDS FINANCE PLC CALLABLE NOT	SEMI-ANN. 2.950% 07/21/2020	3,915,000.000	(3,882,623)	3,929,149
456472AB5 INDUSTRIAS PENOLES SAB DE CV CALLABLE NO	SEMI-ANN. 4.150% 09/12/2029	250,000.000	(249,655)	250,625
456837AQ6 ING GROEP NV NOTES FIXED 4.05% 09/APR/20	SEMI-ANN. 4.050% 04/09/2029	11,683,000.000	(11,688,880)	11,840,635
456873AD0 INGERSOLL-RAND LUXEMBOURG FINANCE SA CAL	SEMI-ANN. 3.800% 03/21/2029	800,000.000	(799,208)	804,335
456873AE8 INGERSOLL-RAND LUXEMBOURG FINANCE SA CAL	SEMI-ANN. 3.500% 03/21/2026	400,000.000	(399,580)	401,581
459200JH5 INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN. 4.700% 02/19/2046	234,000.000	(245,985)	252,350
459200KA8 INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN. 3.500% 05/15/2029	14,243,000.000	(14,378,750)	15,153,525
46849LTK7 JACKSON NATIONAL LIFE GLOBAL FUNDING MED	SEMI-ANN. 2.650% 06/21/2024	496,000.000	(495,033)	497,177
24422EUR8 JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	SEMI-ANN. 3.450% 01/10/2024	8,576,000.000	(8,575,228)	8,586,205
24422EUU1 JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	SEMI-ANN. 3.450% 03/07/2029	7,932,000.000	(7,907,411)	7,923,557

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
24422EUX5 JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	SEMI-ANN. 2.600% 03/07/2024	885,000.000	(883,487)	902,709
98426TAC0 JOYY INC PUTABLE CONVERTIBLE BOND FIXED	SEMI-ANN. 0.750% 06/15/2025	380,000.000	(380,000)	384,438
98426TAE6 JOYY INC PUTABLE CONVERTIBLE BOND FIXED	SEMI-ANN. 1.375% 06/15/2026	550,000.000	(550,000)	557,100
46645LAY3 JPMBB COMMERCIAL MORTGAGE SECURITIES TRU	MONTHLY 3.576% 03/15/2049	265,000.000	(264,886)	277,867
46591EAT4 JPMCC COMMERCIAL MORTGAGE SECURITIES TRU	MONTHLY 3.386% 06/13/2052	263,000.000	(270,889)	275,067
48128YAW1 JPMCC COMMERCIAL MORTGAGE SECURITIES TRU	MONTHLY 4.029% 03/10/2052	738,000.000	(760,139)	795,137
46646RAL7 JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	MONTHLY FLOATING 12/15/2049		0	0
46591AAZ8 JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	MONTHLY 3.944% 06/15/2051	309,000.000	(324,064)	348,337
48128BAF8 JPMORGAN CHASE & CO CALLABLE BOND VARIAB	SEMI-ANN. FLOATING 12/31/2164	5,390,000.000	(5,390,000)	5,488,322
46625HJE1 JPMORGAN CHASE & CO NOTES FIXED 3.25% 23	SEMI-ANN. 3.250% 09/23/2022	1,000,000.000	(1,028,160)	1,031,380
48203RAM6 JUNIPER NETWORKS INC CALLABLE NOTES FIXE	SEMI-ANN. 3.750% 08/15/2029	245,000.000	(244,880)	246,698
483007AJ9 KAISER ALUMINUM CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.625% 03/01/2028	600,000.000	(600,000)	609,000
49271VAE0 KEURIG DR PEPPER INC CALLABLE NOTES FIXE	SEMI-ANN. 3.551% 05/25/2021	1,882,000.000	(1,882,000)	1,926,064
49327M2X1 KEYBANK NA/CLEVELAND OH MEDIUM TERM NOTE	SEMI-ANN. 3.300% 02/01/2022	4,840,000.000	(4,837,822)	4,900,443
49327V2B9 KEYBANK NA/CLEVELAND OH MEDIUM TERM NOTE	SEMI-ANN. 3.900% 04/13/2029	1,445,000.000	(1,439,943)	1,483,047
49446RAR0 KIMCO REALTY CORP CALLABLE NOTES FIXED 2	SEMI-ANN. 2.700% 03/01/2024	6,900,000.000	(6,630,624)	6,850,458

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
494550BL9 KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 3.950% 09/01/2022 3,159,000.000	(3,282,454)	3,291,050
494550BT2 KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 3.500% 03/01/2021 1,090,000.000	(1,097,772)	1,106,078
501044DL2 KROGER CO/THE CALLABLE NOTES FIXED 4.5%	SEMI-ANN. 4.500% 01/15/2029 2,304,000.000	(2,289,615)	2,390,930
512807AS7 LAM RESEARCH CORP CALLABLE NOTES FIXED 3	SEMI-ANN. 3.750% 03/15/2026 18,285,000.000	(18,369,130)	19,272,954
512807AU2 LAM RESEARCH CORP CALLABLE NOTES FIXED 4	SEMI-ANN. 4.000% 03/15/2029 7,953,000.000	(7,973,917)	8,063,744
517834AF4 LAS VEGAS SANDS CORP CALLABLE NOTES FIXE	SEMI-ANN. 3.900% 08/08/2029 5,376,000.000	(5,367,538)	5,449,634
53069QAA7 LIBERTY LATIN AMERICA LTD CONVERTIBLE BO	SEMI-ANN. 2.000% 07/15/2024 1,470,000.000	(1,470,000)	1,471,838
53117CAT9 LIBERTY PROPERTY LP CALLABLE NOTES FIXED	SEMI-ANN. 4.375% 02/01/2029 2,419,000.000	(2,412,759)	2,422,677
53944VAS8 LLOYDS BANK PLC NOTES FIXED 2.25% 14/AUG	SEMI-ANN. 2.250% 08/14/2022 1,000,000.000	(996,770)	1,003,680
50201PAA4 LLPL CAPITAL PTE LTD CALLABLE NOTES FIXE	SEMI-ANN. 6.875% 02/04/2039 3,330,000.000	(3,330,000)	3,456,559
55608PBC7 MACQUARIE BANK LTD MEDIUM TERM NOTE FIXE	SEMI-ANN. 2.100% 10/17/2022 3,840,000.000	(3,838,464)	3,838,925
565849AK2 MARATHON OIL CORP CALLABLE NOTES FIXED 2	SEMI-ANN. 2.800% 11/01/2022 1,800,000.000	(1,711,391)	1,807,220
565849AL0 MARATHON OIL CORP CALLABLE NOTES FIXED 3	SEMI-ANN. 3.850% 06/01/2025 1,765,000.000	(1,807,669)	1,833,116
571676AA3 MARS INC CALLABLE NOTES FIXED 2.7% 01/AP	SEMI-ANN. 2.700% 04/01/2025 1,090,000.000	(1,089,281)	1,079,373
574599BL9 MASCO CORP CALLABLE NOTES FIXED 4.375% 0	SEMI-ANN. 4.375% 04/01/2026 800,000.000	(798,360)	860,264
57636QAM6 MASTERCARD INC CALLABLE NOTES FIXED 2.95	SEMI-ANN. 2.950% 06/01/2029 3,409,000.000	(3,404,296)	3,494,334

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
58013MEU4 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN. 3.375% 05/26/2025 930,000.000	(919,063)	990,636
585055AX4 MEDTRONIC INC CALLABLE NOTES FIXED 3.125	SEMI-ANN. 3.125% 03/15/2022 1,705,000.000	(1,704,523)	1,720,516
59151KAL2 METHANEX CORP CALLABLE NOTES FIXED 5.25%	SEMI-ANN. 5.250% 12/15/2029 8,916,000.000	(8,913,236)	8,944,522
59217GCT4 METROPOLITAN LIFE GLOBAL FUNDING I MEDIU	SEMI-ANN. 3.600% 01/11/2024 13,310,000.000	(13,327,359)	13,892,750
59217GDB2 METROPOLITAN LIFE GLOBAL FUNDING I MEDIU	SEMI-ANN. 2.400% 06/17/2022 2,108,000.000	(2,105,154)	2,136,287
55300RAA9 MGM CHINA HOLDINGS LTD CALLABLE NOTES FI	SEMI-ANN. 5.375% 05/15/2024 1,150,000.000	(1,150,000)	1,193,063
595017AP9 MICROCHIP TECHNOLOGY INC CALLABLE NOTES	SEMI-ANN. 4.333% 06/01/2023 810,000.000	(809,024)	853,753
606822BD5 MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	SEMI-ANN. 3.407% 03/07/2024 16,622,000.000	(16,622,000)	16,723,921
606822BH6 MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	SEMI-ANN. 3.741% 03/07/2029 11,851,000.000	(11,851,000)	11,968,455
61761JVL0 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 3.700% 10/23/2024 1,090,000.000	(1,114,755)	1,151,168
61771MAW0 MORGAN STANLEY CAPITAL I TRUST 2019-H7 2	MONTHLY 3.261% 07/15/2052 1,921,000.000	(1,979,450)	2,046,170
61768HAW6 MORGAN STANLEY CAPITAL I TRUST 2019-L2 2	MONTHLY 4.071% 03/15/2052 1,212,000.000	(1,248,328)	1,294,202
55336VAY6 MPLX LP BOND FIXED 3.5% 01/DEC/2022 USD	SEMI-ANN. 3.500% 12/01/2022 244,000.000	(243,244)	250,595
55336VAJ9 MPLX LP CALLABLE NOTES FIXED 4.875% 01/J	SEMI-ANN. 4.875% 06/01/2025 1,500,000.000	(1,586,715)	1,645,305
55336VBG4 MPLX LP CALLABLE NOTES VARIABLE 09/SEP/2	QUARTERLY FLOATING 09/09/2021 3,449,000.000	(3,449,000)	3,453,139
55336VBH2 MPLX LP CALLABLE NOTES VARIABLE 09/SEP/2	QUARTERLY FLOATING 09/09/2022 3,449,000.000	(3,449,000)	3,453,484

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
626717AG7 MURPHY OIL CORP CALLABLE NOTES FIXED 5.1	SEMI-ANN. FLOATING 12/01/2042 403,000.000	(374,119)	355,961
63861VAD9 NATIONWIDE BUILDING SOCIETY CALLABLE MED	SEMI-ANN. FLOATING 04/26/2023 3,685,000.000	(3,685,000)	3,718,578
63940QAB9 NAVIENT PRIVATE EDUCATION LOAN TRUST 201	MONTHLY 3.610% 12/15/2059 601,000.000	(603,180)	605,061
63941RAB6 NAVIENT STUDENT LOAN TRUST 2019-2 2019-2	MONTHLY FLOATING 02/27/2068 2,516,000.000	(2,516,000)	2,535,456
64033QAB5 NELNET STUDENT LOAN TRUST 2015-2 2015-2A	MONTHLY FLOATING 09/25/2047 705,201.330	(700,684)	699,889
64110LAU0 NETFLIX INC CALLABLE NOTES FIXED 5.375%	SEMI-ANN. 5.375% 11/15/2029 800,000.000	(800,000)	844,000
65339KBK5 NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	SEMI-ANN. FLOATING 05/01/2079 2,457,000.000	(2,457,000)	2,474,535
65339KBF6 NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	SEMI-ANN. 2.900% 04/01/2022 11,202,000.000	(11,201,156)	11,375,950
65339KBJ8 NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	SEMI-ANN. 3.500% 04/01/2029 2,976,000.000	(2,964,572)	3,065,552
65473QBE2 NISOURCE INC CALLABLE NOTES FIXED 3.49%	SEMI-ANN. 3.490% 05/15/2027 1,434,000.000	(1,389,144)	1,423,618
65474VAQ4 NISSAN MASTER OWNER TRUST RECEIVABLES 20	MONTHLY FLOATING 02/15/2024 797,000.000	(797,000)	798,864
654740AZ2 NISSAN MOTOR ACCEPTANCE CORP CALLABLE ME	SEMI-ANN. 2.650% 07/13/2022 900,000.000	(904,185)	900,225
655664AT7 NORDSTROM INC CALLABLE NOTES FIXED 4.375	SEMI-ANN. 4.375% 04/01/2030 1,950,000.000	(1,947,816)	1,953,890
655844BS6 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 2.900% 06/15/2026 2,250,000.000	(2,133,248)	2,220,840
665501AJ1 NORTHERN NATURAL GAS CO CALLABLE NOTES F	SEMI-ANN. 4.250% 06/01/2021 559,000.000	(573,310)	574,451
67021CAN7 NSTAR ELECTRIC CO CALLABLE NOTES FIXED 3	SEMI-ANN. 3.250% 05/15/2029 371,000.000	(370,184)	375,123

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
67059TAF2 NUSTAR LOGISTICS LP CALLABLE NOTES FIXED	SEMI-ANN. 6.000% 06/01/2026	1,395,000.000	(1,388,897)	1,456,031
67077MAD0 NUTRIEN LTD CALLABLE NOTES FIXED 3% 01/A	SEMI-ANN. 3.000% 04/01/2025	2,164,000.000	(2,088,387)	2,170,007
674599CP8 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN. 2.700% 08/15/2022	4,204,000.000	(4,199,502)	4,214,791
68233JBK9 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 5.750% 03/15/2029	90,000.000	(112,988)	113,930
68233JBN3 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 3.800% 06/01/2049	920,000.000	(914,350)	938,703
68233JBQ6 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 3.100% 09/15/2049	360,000.000	(358,186)	358,254
682680AX1 ONEOK INC CALLABLE NOTES FIXED 2.75% 01/	SEMI-ANN. 2.750% 09/01/2024	2,332,000.000	(2,327,499)	2,325,774
698900AG2 OVINTIV INC CALLABLE BOND FIXED 7.2% 01/	SEMI-ANN. 7.200% 11/01/2031	2,590,000.000	(3,198,313)	3,214,863
012873AK1 OVINTIV INC CALLABLE NOTES FIXED 7.375%	SEMI-ANN. 7.375% 11/01/2031	7,208,000.000	(9,110,000)	9,006,739
69121KAA2 OWL ROCK CAPITAL CORP CALLABLE NOTES FIX	SEMI-ANN. 5.250% 04/15/2024	186,000.000	(184,473)	185,520
694308GE1 PACIFIC GAS & ELECTRIC CO CALLABLE BOND	SEMI-ANN. 6.050% 03/01/2034	5,165,000.000	(5,817,196)	4,558,825
694308HA8 PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	SEMI-ANN. 3.750% 08/15/2042	2,714,000.000	(2,615,730)	2,042,739
694308HD2 PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	SEMI-ANN. 4.600% 06/15/2043	1,700,000.000	(1,615,697)	1,283,500
694308HG5 PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	SEMI-ANN. 3.750% 02/15/2024	735,000.000	(734,272)	610,050
694308HN0 PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	SEMI-ANN. 4.250% 03/15/2046	723,000.000	(660,541)	572,978
694308HP5 PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	SEMI-ANN. 2.950% 03/01/2026	495,000.000	(423,641)	426,263

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
694308HW0 PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	SEMI-ANN. 3.300% 12/01/2027 3,995,000.000	(3,766,490)	3,639,138
694308HY6 PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	SEMI-ANN. 3.950% 12/01/2047 1,650,000.000	(1,642,806)	1,237,500
695114CU0 PACIFICORP CALLABLE BOND FIXED 3.5% 15/J	SEMI-ANN. 3.500% 06/15/2029 1,995,000.000	(1,991,309)	2,083,051
70450YAB9 PAYPAL HOLDINGS INC CALLABLE NOTES FIXED	SEMI-ANN. 2.200% 09/26/2022 9,218,000.000	(9,206,293)	9,245,468
70450YAD5 PAYPAL HOLDINGS INC CALLABLE NOTES FIXED	SEMI-ANN. 2.650% 10/01/2026 8,926,000.000	(8,907,316)	8,993,714
70450YAE3 PAYPAL HOLDINGS INC CALLABLE NOTES FIXED	SEMI-ANN. 2.850% 10/01/2029 2,745,000.000	(2,735,749)	2,749,174
713448DL9 PEPSICO INC CALLABLE NOTES FIXED 1.7% 06	SEMI-ANN. 1.700% 10/06/2021 1,365,000.000	(1,352,060)	1,362,652
717081ES8 PFIZER INC CALLABLE NOTES FIXED 2.95% 15	SEMI-ANN. 2.950% 03/15/2024 615,000.000	(614,686)	622,702
717081ET6 PFIZER INC CALLABLE NOTES FIXED 3.45% 15	SEMI-ANN. 3.450% 03/15/2029 12,431,000.000	(12,431,979)	12,820,215
718172CJ6 PHILIP MORRIS INTERNATIONAL INC CALLABLE	SEMI-ANN. 3.375% 08/15/2029 28,997,000.000	(28,610,470)	29,283,599
72650RBB7 PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN. 2.850% 01/31/2023 1,917,000.000	(1,847,854)	1,846,493
69353RFL7 PNC BANK NA CALLABLE MEDIUM TERM NOTE FI	SEMI-ANN. 3.500% 06/08/2023 355,000.000	(359,430)	363,854
69353RFP8 PNC BANK NA CALLABLE MEDIUM TERM NOTE VA	SEMI-ANN. FLOATING 07/22/2022 3,700,000.000	(3,700,000)	3,694,635
69349LAS7 PNC BANK NA MEDIUM TERM NOTE FIXED 2.7%	SEMI-ANN. 2.700% 10/22/2029 385,000.000	(383,395)	386,105
693475AV7 PNC FINANCIAL SERVICES GROUP INC/THE CAL	SEMI-ANN. 3.500% 01/23/2024 36,462,000.000	(36,546,899)	36,671,455
693506BR7 PPG INDUSTRIES INC CALLABLE NOTES FIXED	SEMI-ANN. 2.800% 08/15/2029 270,000.000	(269,276)	268,642

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
74368CAP9 PROTECTIVE LIFE GLOBAL FUNDING MEDIUM TE	SEMI-ANN. 3.104% 04/15/2024 22,646,000.000	(22,646,000)	22,669,867
74456QBZ8 PUBLIC SERVICE ELECTRIC & GAS CO CALLABL	SEMI-ANN. 3.850% 05/01/2049 343,000.000	(342,942)	379,594
74460DAD1 PUBLIC STORAGE CALLABLE NOTES FIXED 3.38	SEMI-ANN. 3.385% 05/01/2029 1,474,000.000	(1,474,317)	1,494,826
74834LBA7 QUEST DIAGNOSTICS INC CALLABLE NOTES FIX	SEMI-ANN. 4.200% 06/30/2029 1,355,000.000	(1,351,030)	1,382,601
747262AU7 QVC INC CALLABLE NOTES FIXED 4.45% 15/FE	SEMI-ANN. 4.450% 02/15/2025 900,000.000	(890,802)	932,427
74936YAA7 RCO V MORTGAGE LLC 2018-1 2018-1 A1 STEP	MONTHLY FLOATING 05/25/2023 700,406.830	(703,174)	700,407
756109AW4 REALTY INCOME CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.250% 06/15/2029 1,402,000.000	(1,393,013)	1,467,898
7591EPAP5 REGIONS FINANCIAL CORP CALLABLE NOTES FI	SEMI-ANN. 3.800% 08/14/2023 1,200,000.000	(1,199,436)	1,200,624
75951AAK4 RELIANCE STANDARD LIFE GLOBAL FUNDING II	SEMI-ANN. 2.625% 07/22/2022 500,000.000	(499,800)	504,895
75968NAD3 RENAISSANCERE HOLDINGS LTD CALLABLE NOTE	SEMI-ANN. 3.600% 04/15/2029 1,000,000.000	(986,060)	1,029,890
771196BE1 ROCHE HOLDINGS INC CALLABLE NOTES FIXED	SEMI-ANN. 3.350% 09/30/2024 359,000.000	(367,512)	379,345
773903AH2 ROCKWELL AUTOMATION INC CALLABLE NOTES F	SEMI-ANN. 3.500% 03/01/2029 2,384,000.000	(2,376,037)	2,387,194
773903AJ8 ROCKWELL AUTOMATION INC CALLABLE NOTES F	SEMI-ANN. 4.200% 03/01/2049 5,536,000.000	(5,537,854)	5,668,556
776696AE6 ROPER INDUSTRIES INC CALLABLE NOTES FIXE	SEMI-ANN. 3.125% 11/15/2022 2,250,000.000	(2,215,215)	2,260,643
776743AB2 ROPER TECHNOLOGIES INC CALLABLE NOTES FI	SEMI-ANN. 3.850% 12/15/2025 1,500,000.000	(1,524,975)	1,627,107
780097BE0 ROYAL BANK OF SCOTLAND GROUP PLC CALLABL	SEMI-ANN. FLOATING 05/15/2023 1,126,000.000	(1,087,805)	1,137,328

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
797440BR4 SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	SEMI-ANN. 3.600% 09/01/2023 915,000.000	(961,409)	959,597
80285HAF7 SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	MONTHLY 3.420% 04/15/2025 1,821,000.000	(1,820,561)	1,839,227
80285JAG1 SANTANDER RETAIL AUTO LEASE TRUST 2019-A	MONTHLY 2.770% 06/20/2022 360,000.000	(359,920)	363,684
806851AH4 SCHLUMBERGER HOLDINGS CORP CALLABLE NOTE	SEMI-ANN. 4.300% 05/01/2029 1,175,000.000	(1,174,201)	1,191,838
806851AJ0 SCHLUMBERGER HOLDINGS CORP CALLABLE NOTE	SEMI-ANN. 3.750% 05/01/2024 890,000.000	(888,149)	913,351
816300AH0 SELECTIVE INSURANCE GROUP INC CALLABLE N	SEMI-ANN. 5.375% 03/01/2049 700,000.000	(703,255)	821,023
824348AT3 SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	SEMI-ANN. 2.250% 05/15/2020 550,000.000	(546,805)	551,089
82620KAE3 SIEMENS FINANCIERINGSMAATSCHAPPIJ NV CAL	SEMI-ANN. 3.250% 05/27/2025 2,545,000.000	(2,574,289)	2,685,700
78442GPC4 SLM STUDENT LOAN TRUST 2005-3 2005-3 A6	QUARTERLY FLOATING 04/25/2040 654,000.000	(629,475)	622,935
78443VAG7 SLM STUDENT LOAN TRUST 2007-1 2007-1 A6	QUARTERLY FLOATING 01/27/2042 1,412,000.000	(1,336,165)	1,342,251
78471HAB4 SOFI PROFESSIONAL LOAN PROGRAM 2019-A LL	MONTHLY 3.690% 06/15/2048 697,000.000	(696,910)	710,185
842400GJ6 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 3.650% 03/01/2028 1,065,000.000	(1,087,644)	1,127,152
842400GQ0 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 4.200% 03/01/2029 4,020,000.000	(4,003,880)	4,129,424
853254BN9 STANDARD CHARTERED PLC CALLABLE NOTES VA	SEMI-ANN. FLOATING 05/21/2025 630,000.000	(630,000)	649,849
853254BP4 STANDARD CHARTERED PLC CALLABLE NOTES VA	SEMI-ANN. FLOATING 05/21/2030 3,213,000.000	(3,213,000)	3,221,724
853254BR0 STANDARD CHARTERED PLC CALLABLE NOTES VA	QUARTERLY FLOATING 09/10/2022 800,000.000	(801,560)	805,653

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
855244AT6 STARBUCKS CORP CALLABLE NOTES FIXED 3.55	SEMI-ANN. 3.550% 08/15/2029	215,000.000	(225,256)	230,011
86562MAH3 SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	SEMI-ANN. 2.442% 10/19/2021	5,569,000.000	(5,458,622)	5,582,143
BFXZF23 SUNAC CHINA HOLDINGS LTD CALLABLE NOTES	SEMI-ANN. 8.350% 04/19/2023	500,000.000	(513,125)	509,000
86803UAD3 SUNTORY HOLDINGS LTD CALLABLE NOTES FIXE	SEMI-ANN. 2.250% 10/16/2024	1,000,000.000	(998,360)	998,930
BYP5W01 SUZANO AUSTRIA GMBH CALLABLE NOTES FIXED	SEMI-ANN. 5.750% 07/14/2026	1,125,000.000	(1,206,563)	1,248,750
BJSB427 SUZANO AUSTRIA GMBH CALLABLE NOTES FIXED	SEMI-ANN. 5.000% 01/15/2030	385,000.000	(378,703)	394,818
9E1469B SUZANO AUSTRIA GMBH CALLABLE NOTES FIXED	SEMI-ANN. 5.000% 01/15/2030	750,000.000	(771,375)	764,775
9E2257B SUZANO AUSTRIA GMBH CALLABLE NOTES FIXED	SEMI-ANN. 5.000% 01/15/2030	1,985,000.000	(1,952,535)	2,036,879
87089NAA8 SWISS RE FINANCE LUXEMBOURG SA CALLABLE	SEMI-ANN. FLOATING 04/02/2049	400,000.000	(400,000)	403,600
87166PAE1 SYNCHRONY CARD FUNDING LLC 2019-A1 A 2.9	MONTHLY 2.950% 03/15/2025	1,328,000.000	(1,327,932)	1,336,621
87165BAN3 SYNCHRONY FINANCIAL CALLABLE NOTES FIXED	SEMI-ANN. 4.375% 03/19/2024	2,718,000.000	(2,711,548)	2,754,920
87612BBK7 TARGA RESOURCES PARTNERS LP BOND	SEMI-ANN. 6.500% 07/15/2027	500,000.000	(536,985)	544,316
87236YAJ7 TD AMERITRADE HOLDING CORP CALLABLE NOTE	SEMI-ANN. 2.750% 10/01/2029	529,000.000	(525,805)	530,561
878742AS4 TECK RESOURCES LTD CALLABLE NOTES FIXED	SEMI-ANN. 6.000% 08/15/2040	500,000.000	(525,025)	541,895
88032WAL0 TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	SEMI-ANN. 3.280% 04/11/2024	7,859,000.000	(7,858,293)	8,039,615
88032WAM8 TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	SEMI-ANN. 3.575% 04/11/2026	200,000.000	(199,988)	200,260

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
88032WAQ9 TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	SEMI-ANN. 4.525% 04/11/2049 4,828,000.000	(4,837,117)	5,008,274
883203CA7 TEXTRON INC CALLABLE NOTES FIXED 3.9% 17	SEMI-ANN. 3.900% 09/17/2029 2,075,000.000	(2,073,153)	2,222,844
89153VAQ2 TOTAL CAPITAL INTERNATIONAL SA CALLABLE	SEMI-ANN. 3.455% 02/19/2029 1,615,000.000	(1,615,000)	1,641,777
89231XAA9 TOYOTA AUTO LOAN EXTENDED NOTE TRUST 201	MONTHLY 2.560% 11/25/2031 3,266,000.000	(3,264,905)	3,317,164
893526DK6 TRANSCANADA PIPELINES LTD CALLABLE BOND	SEMI-ANN. 3.800% 10/01/2020 550,000.000	(557,150)	558,729
86787EBC0 TRUIST BANK CALLABLE MEDIUM TERM NOTE FI	SEMI-ANN. 3.200% 04/01/2024 3,685,000.000	(3,683,784)	3,832,763
86787EAU1 TRUIST BANK CALLABLE MEDIUM TERM NOTE VA	SEMI-ANN. FLOATING 01/29/2021 1,620,000.000	(1,613,763)	1,615,091
86787EAY3 TRUIST BANK CALLABLE MEDIUM TERM NOTE VA	SEMI-ANN. FLOATING 08/02/2024 2,034,000.000	(2,071,771)	2,151,341
906548CP5 UNION ELECTRIC CO CALLABLE BOND FIXED 3.	SEMI-ANN. 3.500% 03/15/2029 1,770,000.000	(1,768,496)	1,872,894
907818FB9 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.700% 03/01/2029 8,624,000.000	(8,620,292)	8,858,349
911312BQ8 UNITED PARCEL SERVICE INC CALLABLE NOTES	SEMI-ANN. 4.250% 03/15/2049 22,821,000.000	(22,914,994)	25,288,307
911312BT2 UNITED PARCEL SERVICE INC CALLABLE NOTES	SEMI-ANN. 2.200% 09/01/2024 1,295,000.000	(1,293,886)	1,298,276
911312BU9 UNITED PARCEL SERVICE INC CALLABLE NOTES	SEMI-ANN. 2.500% 09/01/2029 2,832,000.000	(2,836,516)	2,818,605
83162CXH1 UNITED STATES SMALL BUSINESS ADMINISTRAT	SEMI-ANN. 2.720% 10/01/2035	0	0
913017CG2 UNITED TECHNOLOGIES CORP CALLABLE NOTES	SEMI-ANN. 1.950% 11/01/2021 1,500,000.000	(1,440,300)	1,458,585
91159HHV5 US BANCORP CALLABLE MEDIUM TERM NOTE FIX	SEMI-ANN. 3.375% 02/05/2024 4,285,000.000	(4,283,843)	4,325,973

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
91889DAE6	VALARIS PLC CALLABLE NOTES FIXED 7.75% 0	SEMI-ANN. 7.750% 02/01/2026 860,000.000	(696,600)	458,660
B6Q5RZ4	VALE OVERSEAS LTD CALLABLE NOTES FIXED 4	SEMI-ANN. 4.375% 01/11/2022 295,000.000	(296,623)	306,537
92276MAX3	VENTAS REALTY LP / VENTAS CAPITAL CORP C	SEMI-ANN. 4.250% 03/01/2022 1,235,000.000	(1,254,834)	1,302,406
92277GAU1	VENTAS REALTY LP CALLABLE NOTES FIXED 3%	SEMI-ANN. 3.000% 01/15/2030 236,000.000	(234,834)	237,468
92343VBJ2	VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 2.450% 11/01/2022 500,000.000	(501,725)	507,620
92343VDY7	VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.125% 03/16/2027 5,679,000.000	(5,879,667)	5,897,888
92343VES9	VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 3.875% 02/08/2029 3,642,000.000	(3,635,117)	3,642,995
92343VET7	VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.016% 12/03/2029 6,011,000.000	(6,037,807)	6,344,336
92343VAW4	VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 6.000% 04/01/2041 1,960,000.000	(2,643,942)	2,732,338
124857AZ6	VIACOMCBS INC CALLABLE NOTES FIXED 4.2%	SEMI-ANN. 4.200% 06/01/2029 4,111,000.000	(4,071,247)	4,155,728
927320AA9	VINCI SA CALLABLE NOTES FIXED 3.75% 10/A	SEMI-ANN. 3.750% 04/10/2029 3,130,000.000	(3,122,238)	3,174,372
928668AZ5	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	SEMI-ANN. 2.700% 09/26/2022 1,060,000.000	(1,059,608)	1,069,370
928668AW2	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	QUARTERLY FLOATING 09/24/2021 2,725,000.000	(2,725,000)	2,732,665
92978AAA0	WACHOVIA CAPITAL TRUST III CALLABLE BOND	QUARTERLY FLOATING 12/31/2164 1,000,000.000	(959,600)	1,003,500
931142EL3	WALMART INC CALLABLE NOTES FIXED 2.85% 0	SEMI-ANN. 2.850% 07/08/2024 10,240,000.000	(10,227,507)	10,284,237
931142EM1	WALMART INC CALLABLE NOTES FIXED 3.05% 0	SEMI-ANN. 3.050% 07/08/2026 1,645,000.000	(1,642,829)	1,660,677

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
254687EU6 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.750% 09/15/2044	3,100,000.000	(3,490,334)	3,753,327
254687EW2 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.950% 10/15/2045	1,329,000.000	(1,429,846)	1,598,577
254687CQ7 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.000% 10/01/2023	1,000,000.000	(1,008,400)	1,068,670
254687ES1 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 5.400% 10/01/2043	60,000.000	(65,627)	79,025
254687EE2 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 6.150% 03/01/2037	5,410,000.000	(6,342,115)	7,516,355
254687EQ5 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 6.150% 02/15/2041	29,822,000.000	(35,735,911)	43,202,518
254687EA0 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 6.400% 12/15/2035	7,425,000.000	(9,084,932)	10,626,349
254687EG7 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 6.650% 11/15/2037	2,390,000.000	(3,014,254)	3,349,572
254687EN2 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 6.900% 08/15/2039	6,675,000.000	(8,132,470)	10,270,448
254687EL6 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 7.850% 03/01/2039	1,190,000.000	(1,781,402)	1,954,495
254687DY9 WALT DISNEY CO/THE NOTES FIXED 6.2% 15/D	SEMI-ANN. 6.200% 12/15/2034	2,993,000.000	(3,338,549)	4,092,757
254687DU7 WALT DISNEY CO/THE NOTES FIXED 6.55% 15/	SEMI-ANN. 6.550% 03/15/2033	40,000.000	(47,174)	55,124
254687EJ1 WALT DISNEY CO/THE NOTES FIXED 6.75% 09/	SEMI-ANN. 6.750% 01/09/2038	835,000.000	(1,067,021)	1,238,798
254687EY8 WALT DISNEY CO/THE NOTES FIXED 7.75% 01/	SEMI-ANN. 7.750% 12/01/2045	2,756,000.000	(4,229,265)	4,795,645
254687FC5 WALT DISNEY CO/THE NOTES FIXED 7.9% 01/D	SEMI-ANN. 7.900% 12/01/2095	445,000.000	(611,350)	889,764
254687EC6 WALT DISNEY CO/THE NOTES FIXED 8.15% 17/	SEMI-ANN. 8.150% 10/17/2036	200,000.000	(238,850)	324,798

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
94106LBC2 WASTE MANAGEMENT INC CALLABLE NOTES FIXE	SEMI-ANN. 4.100% 03/01/2045 500,000.000	(495,890)	573,485
92928QAF5 WEA FINANCE LLC CALLABLE NOTES FIXED 3.5	SEMI-ANN. 3.500% 06/15/2029 29,482,000.000	(29,661,452)	29,927,128
949746RS2 WELLS FARGO & CO NOTES FIXED 2.5% 04/MAR	SEMI-ANN. 2.500% 03/04/2021 9,501,000.000	(9,498,625)	9,534,539
95000TBV7 WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	MONTHLY FLOATING 03/15/2050	0	0
95040QAH7 WELLTOWER INC CALLABLE NOTES FIXED 4.125	SEMI-ANN. 4.125% 03/15/2029 465,000.000	(497,201)	506,631
961214EC3 WESTPAC BANKING CORP NOTES FIXED 3.3% 26	SEMI-ANN. 3.300% 02/26/2024 617,000.000	(616,772)	635,347
96208LAA9 WEWORK COS INC CALLABLE NOTES FIXED 7.87	SEMI-ANN. 7.875% 05/01/2025 800,000.000	(776,000)	826,000
963320AV8 WHIRLPOOL CORP CALLABLE NOTES FIXED 4.5%	SEMI-ANN. 4.500% 06/01/2046 133,000.000	(112,521)	120,017
981464HC7 WORLD FINANCIAL NETWORK CREDIT CARD MAST	MONTHLY 2.490% 04/15/2026 671,000.000	(670,865)	678,256
92940PAE4 WRKCO INC CALLABLE NOTES FIXED 3.9% 01/J	SEMI-ANN. 3.900% 06/01/2028 2,407,000.000	(2,406,422)	2,411,847
92940PAF1 WRKCO INC CALLABLE NOTES FIXED 4.2% 01/J	SEMI-ANN. 4.200% 06/01/2032 5,458,000.000	(5,466,615)	5,576,866
92940PAB0 WRKCO INC CALLABLE NOTES FIXED 4.65% 15/	SEMI-ANN. 4.650% 03/15/2026 990,000.000	(988,555)	1,086,997
92940PAD6 WRKCO INC CALLABLE NOTES FIXED 4.9% 15/M	SEMI-ANN. 4.900% 03/15/2029 3,702,000.000	(3,700,665)	4,063,815
96145DAH8 WRKCO INC CALLABLE NOTES FIXED 4% 15/MAR	SEMI-ANN. 4.000% 03/15/2028 105,000.000	(100,255)	103,201
983130AV7 WYNN LAS VEGAS LLC / WYNN LAS VEGAS CAPI	SEMI-ANN. 5.500% 03/01/2025 1,420,000.000	(1,393,375)	1,500,619
98877DAC9 ZF NORTH AMERICA CAPITAL INC CALLABLE NO	SEMI-ANN. 4.750% 04/29/2025 1,000,000.000	(942,732)	1,032,265

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
98954NAA7 ZIGGO BV CALLABLE NOTES FIXED 5.5% 15/JA	SEMI-ANN. 5.500% 01/15/2027 1,400,000.000	(1,376,950)	1,469,580
98978VAJ2 ZOETIS INC CALLABLE NOTES FIXED 3.45% 13	SEMI-ANN. 3.450% 11/13/2020 1,204,000.000	(1,208,744)	1,214,704
88579YBJ9 3M CO CALLABLE NOTES FIXED 2.375% 26/AUG	SEMI-ANN. 2.375% 08/26/2029 4,721,000.000	(4,669,919)	4,630,221
88579YBH3 3M CO CALLABLE NOTES FIXED 2% 14/FEB/202	SEMI-ANN. 2.000% 02/14/2025 10,552,000.000	(10,488,582)	10,381,600
TOTAL CORPORATE DEBT INSTRUMENTS		(1,200,546,437)	1,234,035,357
PREFERRED			

025537127 AMERICAN ELECTRIC POWER CO INC PUBLIC	11,950.000	(597,500)	600,480
025676503 AMERICAN EQUITY INVESTMENT LIFE HOLDING	CALLABLE PREFERRED STOCK VARIABLE USD 25 40,000.000	(1,000,000)	1,032,000
105532105 BRASKEM SA ADR USD 0	1,413.000	(41,126)	31,798
174610204 CITIZENS FINANCIAL GROUP INC CALLABLE PR	STOCK VARIABLE USD 25 126,948.000	(3,173,700)	3,209,817
26441C501 DUKE ENERGY CORP CALLABLE PREFERRED STOC	CPN 5.75% USD 25 70,000.000	(1,750,000)	1,807,719
BJ02V94 ROLLS-ROYCE HOLDINGS PLC PREFERENCE GBP	5,325,142.000	0	6,654
87165B202 SYNCHRONY FINANCIAL CALLABLE PREFERRED S	CPN 5.625% USD 25 68,688.000	(1,717,200)	1,746,153
TOTAL PREFERRED		(8,279,526)	8,434,620

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
COMMON			
6545464 ABU DHABI COMMERCIAL BANK PJSC COMMON ST	111,323.000	(279,054)	291,094
0F6864W ADEVINTA ASA RIGHT USD 0	5,723.000	0	0
2311238 AGUAS ANDINAS SA COMMON STOCK CLP 0	124,029.000	(71,430)	51,202
009279100 AIRBUS SE ADR USD	9,574.000	(325,342)	349,756
014339105 ALDER BIOPHARMACEUTICALS INC COMMON STOC	3,400.000	(46,499)	63,522
2043423 ALFA SAB DE CV COMMON STOCK MXN 0	422,700.000	(469,848)	436,021
2667470 AMERICA MOVIL SAB DE CV COMMON STOCK MXN	188,300.000	(138,310)	138,023
03524A108 ANHEUSER-BUSCH INBEV SA/NV ADR USD	11,339.000	(1,001,432)	1,009,388
BK6YT53 ASCENDAS REAL ESTATE INVESTMENT TRUST RI	6,217.000	0	0
BK91CG3 AXEL SPRINGER SE COMMON STOCK EUR	8,292.000	(477,769)	581,218
BZBZVC7 BANCO BTG PACTUAL SA UNIT BRL	32,300.000	(264,417)	299,152
BYSX0F3 BANCO DEL BAJIO SA COMMON STOCK MXN	103,500.000	(197,547)	215,698
05969B103 BANCO SANTANDER MEXICO SA INSTITUCION DE	MULTIPLE GRUPO FINANCIERO SANTAND ADR US 52,852.000	(361,375)	414,422
BFNBJ41 BANK TABUNGAN PENSIUNAN NASIONAL SYARIAH	COMMON STOCK IDR 100 1,392,500.000	(206,291)	230,495
BFXQ9F7 BEIJER REF AB COMMON STOCK SEK 8.75	15,527.000	(410,398)	405,582

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
BP3R778	BEIQI FOTON MOTOR CO LTD COMMON STOCK CN	596,300.000	(174,324)	226,198
089302103	BIG LOTS INC COMMON STOCK USD 0.01	200.000	(7,087)	4,950
BD5CL86	BLUEFOCUS INTELLIGENT COMMUNICATIONS GRO	COMMON STOCK CNY 1 252,000.000	(178,073)	198,549
BK0VHK1	BOLIDEN AB COMMON STOCK SEK	23,113.000	0	10,366
2109712	BOMBARDIER INC COMMON STOCK CAD 0	131,600.000	(279,696)	215,967
B0166J7	BUMRUNGRAD HOSPITAL PCL NVDR THB 1	34,000.000	(205,169)	190,331
12674R100	C&J ENERGY SERVICES INC COMMON STOCK EUR	100.000	(1,135)	997
12739A100	CADENCE BANCORP COMMON STOCK USD 0.01	1,300.000	(21,679)	22,833
124765108	CAE INC COMMON STOCK CAD 0	18,300.000	(497,938)	475,517
136069101	CANADIAN IMPERIAL BANK OF COMMERCE COMMO	9,200.000	(754,660)	777,152
136385101	CANADIAN NATURAL RESOURCES LTD COMMON ST	2,322.000	(61,094)	64,103
2174312	CAP SA COMMON STOCK CLP 0	15,129.000	(172,591)	176,539
141337105	CARBONITE INC COMMON STOCK EUR 0.01	400.000	(5,418)	9,175
BK8JHH4	CELLNEX TELECOM SA RIGHT EUR	2,536.000	0	0
BNB33V0	CENTRAL CHINA SECURITIES CO LTD COMMON S	394,000.000	(118,737)	89,732
6093231	CHEIL WORLDWIDE INC COMMON STOCK KRW 200	7,385.000	(166,817)	160,218

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
B1HVJ16	CHINA COMMUNICATIONS SERVICES CORP LTD C	STOCK HKD 1 662,000.000	(654,640)	549,221
B5NRRJ0	CHINA EVERBRIGHT BANK CO LTD COMMON STOC	501,000.000	(228,477)	233,077
6741013	CHINA ORIENTAL GROUP CO LTD COMMON STOCK	178,000.000	(116,237)	68,192
16942A302	CHINA SHENHUA ENERGY CO LTD ADR USD	4,232.000	(37,263)	33,450
B09N7M0	CHINA SHENHUA ENERGY CO LTD COMMON STOCK	34,500.000	(70,660)	73,284
BD5C885	CHINA ZHENHUA GROUP SCIENCE & TECHNOLOGY	COMMON STOCK CNY 1 89,398.000	(179,225)	211,806
BD5M0B2	CHONGYI ZHANGYUAN TUNGSTEN CO LTD COMMON	1 207,298.000	(201,427)	196,443
B4R39F7	CHOW TAI FOOK JEWELLERY GROUP LTD COMMON	1 264,600.000	(256,287)	233,202
2196189	CIA CERVECERIAS UNIDAS SA COMMON STOCK C	4,190.000	(59,010)	51,230
204319107	CIE FINANCIERE RICHEMONT SA ADR USD	86,400.000	(726,427)	641,865
6354251	COSCO SHIPPING PORTS LTD COMMON STOCK HK	134,000.000	(122,662)	119,560
12637N204	CSL LTD ADR USD	1,400.000	(108,542)	115,364
234062206	DAIWA HOUSE INDUSTRY CO LTD ADR USD	2,600.000	(72,144)	81,657
6727585	DEWAN HOUSING FINANCE CORP LTD COMMON ST	301,370.000	(585,319)	556,030
5982200	DIALOG SEMICONDUCTOR PLC COMMON STOCK EU	5,905.000	(274,762)	281,264
BD5CLS6	DIGITAL CHINA INFORMATION SERVICE CO LTD	STOCK CNY 1 104,900.000	(183,676)	202,477

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
BGHVXC0	DRILLING CO OF 1972 A/S/THE COMMON STOCK	318.000	(26,109)	23,610
26251A108	DSV PANALPINA A/S ADR USD	9,400.000	(378,673)	411,363
6312356	EASTERN COMMUNICATIONS CO LTD COMMON STO	65,100.000	(35,081)	31,547
B39GNW2	EDP RENOVAVEIS SA COMMON STOCK EUR 5	8,754.000	(83,338)	85,619
6374798	ENGINEERS INDIA LTD COMMON STOCK INR 5	101,160.000	(151,479)	164,707
8248ESC08	ESCROW SHIRE PLC ADR USD	6,600.000	0	600,534
BF33RX2	ESSITY AB COMMON STOCK SEK 3.35	374.000	(11,679)	11,096
B1YW5V4	EZ TEC EMPREENDIMENTOS E PARTICIPACOES S	STOCK BRL 0 35,651.000	(231,634)	214,285
BK26F22	FERROVIAL SA RIGHT EUR	12,039.000	0	0
361592108	GEA GROUP AG ADR USD	2,200.000	(61,068)	56,496
BHWQZW1	GENTERA SAB DE CV COMMON STOCK MXN 1	225,800.000	(182,120)	195,529
375916103	GILDAN ACTIVEWEAR INC COMMON STOCK CAD 0	24,755.000	(922,235)	717,455
380956409	GOLDCORP INC COMMON STOCK USD 0	21.360	(242)	242
B7F9Q79	GS RETAIL CO LTD COMMON STOCK KRW 1000	3,947.000	(135,887)	132,778
B064D84	GUNGHO ONLINE ENTERTAINMENT INC COMMON S	3,900.000	(84,669)	84,129
BK4Q0B4	HARVEY NORMAN HOLDINGS LTD RIGHT AUD	5,632.000	0	6,890

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
B0LCW08	HIKMA PHARMACEUTICALS PLC COMMON STOCK G	6,519.000	(156,825)	161,081
B4WTBY3	HUANENG RENEWABLES CORP LTD COMMON STOCK	468,000.000	(131,074)	133,171
B0V3XR5	HYUNDAI GLOVIS CO LTD COMMON STOCK KRW 5	2,595.000	(340,774)	330,522
BFRB2W6	IGG INC COMMON STOCK HKD 0.0000025	367,000.000	(522,319)	480,716
BYX20P5	INNOCEAN WORLDWIDE INC COMMON STOCK KRW	2,197.000	(135,745)	134,479
B0CC0M5	INNOLUX CORP COMMON STOCK TWD 10	1,456,000.000	(480,752)	470,246
45857P806	INTERCONTINENTAL HOTELS GROUP PLC ADR US	5,436.000	(321,814)	351,381
6455819	INTERNATIONAL CONTAINER TERMINAL SERVICE	COMMON STOCK PHP 1 87,740.000	(202,482)	212,381
BGPNHC6	INTERSHOP COMMUNICATIONS AG COMMON STOCK	4.000	(74)	6
BGMJMX3	INTERSHOP COMMUNICATIONS AG RIGHT EUR	4.000	0	0
462726100	IROBOT CORP COMMON STOCK USD 0.01	200.000	(14,218)	10,311
466249208	J SAINSBURY PLC ADR USD	9,300.000	(112,628)	92,521
B10SSN9	JUBILANT LIFE SCIENCES LTD COMMON STOCK	12,160.000	(133,649)	145,935
BD5CG81	JULONG CO LTD COMMON STOCK CNY 1	160,078.000	(186,464)	221,649
BKLFJV7	KINNEVIK AB COMMON STOCK SEK	3,182.000	0	18,857
50048H101	KONE OYJ ADR USD	1,100.000	(32,026)	31,438

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
6499323	KUMHO PETROCHEMICAL CO LTD COMMON STOCK	2,941.000	(257,992)	239,899
BFF1YT9	KUNSHAN KERSEN SCIENCE & TECHNOLOGY CO L	STOCK CNY 1 104,397.000	(153,193)	154,163
B01VZN9	LG DISPLAY CO LTD COMMON STOCK KRW 5000	37,966.000	(704,696)	653,815
6519481	LITE-ON TECHNOLOGY CORP COMMON STOCK TWD	557,000.000	(818,209)	790,877
BHXH4T3	LOG COMMERCIAL PROPERTIES E PARTICIPACOE	BRL 1,939.000	0	398
54338V101	LONZA GROUP AG ADR USD	2,700.000	(79,076)	80,265
BNQ4GF3	LUYE PHARMA GROUP LTD COMMON STOCK HKD 0	178,000.000	(134,766)	161,098
B1VX446	MAGNITOGORSK IRON & STEEL WORKS PJSC GDR	26,875.000	(240,680)	207,985
6570400	MANAPPURAM FINANCE LTD COMMON STOCK INR	113,099.000	(182,219)	192,885
570912105	MARKS & SPENCER GROUP PLC ADR USD	12,700.000	(92,501)	66,272
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK CHF	573.000	(51,863)	52,859
B0YCFG2	MERITZ FIRE & MARINE INSURANCE CO LTD CO	KRW 500 5,991.000	(121,578)	126,037
6408299	MERITZ SECURITIES CO LTD COMMON STOCK KR	65,749.000	(276,156)	290,088
6129749	MERRY ELECTRONICS CO LTD COMMON STOCK TW	49,000.000	(261,936)	276,246
594CSH025	MICRO FOCUS INTERNATIONAL PLC ADR USD	2,550.000	0	10,982
617CNT118	MORGAN STANLEY FRONTIER EMERGING MARKETS	20,519.320	(456,435)	504,370

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
BHZSKR4	MULTICHOICE GROUP COMMON STOCK ZAR	11,606.000	(41,808)	102,240
636274409	NATIONAL GRID PLC ADR USD	9,912.000	(566,691)	561,582
BD5CMQ1	NORTHEAST SECURITIES CO LTD COMMON STOCK	145,399.000	(203,428)	216,694
6544687	NS SOLUTIONS CORP COMMON STOCK JPY	1,700.000	(54,770)	55,982
B409HQ9	OIL INDIA LTD COMMON STOCK INR 10	96,485.000	(231,932)	256,713
7107250	OPAP SA COMMON STOCK EUR 0.3	13,827.000	(142,574)	144,642
B17NXG5	ORION OYJ COMMON STOCK EUR 0	1,681.000	(59,327)	58,886
71646E100	PETROCHINA CO LTD ADR USD	4,900.000	(302,876)	252,760
2682365	PETROLEO BRASILEIRO SA COMMON STOCK BRL	73,100.000	(585,593)	526,818
6728469	PHISON ELECTRONICS CORP COMMON STOCK TWD	88,000.000	(856,868)	840,638
72582H107	PIVOTAL SOFTWARE INC COMMON STOCK USD	42,100.000	(441,701)	619,194
B0L9113	POLSKIE GORNICTWO NAFTOWE I GAZOWNICTWO STOCK PLN 1	133,594.000	(266,702)	209,760
74463M106	PUBLICIS GROUPE SA ADR USD	3,500.000	(51,583)	45,704
6362771	RATCH GROUP PCL NVDR THB 10	73,000.000	(127,943)	128,098
6244675	RHB BANK BHD COMMON STOCK MYR 1	126,200.000	(181,681)	178,431
767754872	RITE AID CORP COMMON STOCK USD 1	319.750	(51,098)	2,330

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
74975E303 RWE AG ADR USD		2,800.000	(63,423)	73,705
6510279 SAM CHUN DANG PHARM CO LTD COMMON STOCK		4,683.000	(213,762)	190,166
Y7542C130 SCORPIO TANKERS INC COMMON STOCK USD 0.0		135.500	(13,866)	2,489
B2RJKP8 SHANDONG CHENMING PAPER HOLDINGS LTD COM	HKD 1	142,000.000	(81,092)	70,634
82509L107 SHOPIFY INC COMMON STOCK CAD		2,100.000	(537,856)	788,604
BYY5978 SILTRONIC AG COMMON STOCK EUR		2,262.000	(181,199)	176,726
B3ZVDV0 SINOPHARM GROUP CO LTD COMMON STOCK HKD		128,800.000	(571,016)	519,708
84861U105 SPIRIT MTA REIT REIT USD 0.01		3,100.000	(15,613)	2,262
6259011 SUGI HOLDINGS CO LTD COMMON STOCK JPY		1,400.000	(74,916)	75,782
B27WYK0 SUL AMERICA SA UNIT BRL 0		22,200.000	(262,842)	247,590
868157108 SUPERIOR ENERGY SERVICES INC COMMON STOC	0.001	500.000	(684)	107
BD5CHC2 SUZHOU VICTORY PRECISION MANUFACTURE CO	STOCK CNY 1	337,687.000	(176,392)	162,372
5735631 TAG IMMOBILIEN AG COMMON STOCK EUR 0		2,994.000	(65,985)	66,688
874060205 TAKEDA PHARMACEUTICAL CO LTD ADR USD		33,224.000	(1,120,204)	590,726
874080104 TAL EDUCATION GROUP ADR USD		10,084.000	(355,731)	333,417
BP3R3K3 TASLY PHARMACEUTICAL GROUP CO LTD COMMON	1	59,495.000	(178,786)	201,769

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
87944W105	TELENOR ASA ADR USD	9,323.000	(187,333)	194,576
87969N204	TELSTRA CORP LTD ADR USD	10,400.000	(129,758)	131,379
90130A309	TFCF CORP COMMON STOCK CHF 0.01	9,805.700	(269,920)	505,259
884903709	THOMSON REUTERS CORP COMMON STOCK CAD 0	6,100.000	(396,654)	442,060
B03MY33	TOFAS TURK OTOMOBIL FABRIKASI AS COMMON 1	74,250.000	(288,731)	225,136
891826109	TOWER INTERNATIONAL INC COMMON STOCK EUR	270.000	(5,059)	8,383
893870204	TRANSPORTADORA DE GAS DEL SUR SA ADR USD	3,300.000	(48,397)	36,628
6305721	TRIPOD TECHNOLOGY CORP COMMON STOCK TWD	93,000.000	(274,548)	297,763
2906786	TUPY SA COMMON STOCK BRL 0	32,400.000	(159,239)	147,713
90130A408	TWENTY-FIRST CENTURY FOX INC COMMON STOC	3,259.110	(96,801)	167,959
904784709	UNILEVER NV NY REG SHRS USD	15,500.000	(929,516)	905,089
6137720	UNIMICRON TECHNOLOGY CORP COMMON STOCK T	294,000.000	(232,005)	319,088
B7SF135	UNIPOL GRUPPO SPA COMMON STOCK EUR 0	25,504.000	(134,042)	133,507
90328S500	USA TECHNOLOGIES INC COMMON STOCK USD 0	3,900.000	(30,492)	19,826
BH6XZT5	VALMET OYJ COMMON STOCK EUR 0	4,060.000	(83,495)	81,710
B1W7FX3	VTB BANK PJSC GDR USD	205,972.000	(242,121)	257,515

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
948626106 WEIGHT WATCHERS INTERNATIONAL INC COMMON	0 7,000.000	(141,134)	187,602
BGHWH98 WOORI FINANCIAL GROUP INC COMMON STOCK K	21,259.000	(200,044)	256,403
B8P4LP4 XERO LTD COMMON STOCK AUD 0	11,482.000	(417,414)	487,613
984245100 YPF SA ADR USD	16,300.000	(237,206)	234,755
B544N70 ZOOMLION HEAVY INDUSTRY SCIENCE AND TECH	LTD COMMON STOCK HKD 1 324,200.000	(148,746)	180,779
BD6QV43 ZOTYE AUTOMOBILE CO LTD COMMON STOCK CNY	188,597.000	(137,807)	153,491
TOTAL COMMON		(32,547,652)	33,172,982
STATE AND MUNICIPAL SECURITIES			
594712UF6 MICHIGAN ST UNIV REVS GEN BDS 2019A 21/F	SEMI-ANN. 4.496% 08/15/2048 5,052,000.000	(5,052,000)	5,126,261
915217XA6 UNIVERSITY VA UNIV REVS TAXABLE GEN PLED	SEMI-ANN. 3.227% 09/01/2119 3,426,000.000	(3,426,000)	3,217,004
TOTAL STATE AND MUNICIPAL SECURITIES		(8,478,000)	8,343,265
FOREIGN GOVERNMENT AND AGENCY SECURITIES			
03846JW89 ARAB REPUBLIC OF EGYPT BOND FIXED 8.7002	SEMI-ANN. 8.700% 03/01/2049 3,290,000.000	(3,290,000)	3,459,787
03846JW71 ARAB REPUBLIC OF EGYPT MEDIUM TERM NOTE	SEMI-ANN. 7.600% 03/01/2029 3,680,000.000	(3,680,000)	3,869,088
BZ4F1X5 ARGENTINE REPUBLIC BOND FIXED 6.25% 09/N	ANNUAL 6.250% 11/09/2047 1,300,000.000	(1,507,433)	1,110,240
268317AE4 ELECTRICITE DE FRANCE SA BOND FIXED 5.6%	SEMI-ANN. 5.600% 01/27/2040 201,000.000	(247,656)	254,939

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
80413TAK5 KINGDOM OF SAUDI ARABIA BOND FIXED 4.375	SEMI-ANN. 4.375% 04/16/2029	1,309,000.000	(1,296,931)	1,348,870
80413TAL3 KINGDOM OF SAUDI ARABIA BOND FIXED 5.25%	SEMI-ANN. 5.250% 01/16/2050	13,868,000.000	(14,524,115)	14,877,266
80413TAJ8 KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	SEMI-ANN. 5.000% 04/17/2049	770,000.000	(772,888)	808,500
69369EAA7 PERTAMINA PERSERO PT BOND FIXED 5.25% 23	SEMI-ANN. 5.250% 05/23/2021	1,289,000.000	(1,336,500)	1,352,161
71654QCT7 PETROLEOS MEXICANOS CALLABLE BOND FIXED	SEMI-ANN. 6.840% 01/23/2030	2,978,000.000	(2,976,183)	3,000,841
283875BZ4 REPUBLIC OF EL SALVADOR CALLABLE BOND FI	SEMI-ANN. 7.124% 01/20/2050	1,270,000.000	(1,270,000)	1,293,280
455780CK0 REPUBLIC OF INDONESIA BOND FIXED 3.4% 18	SEMI-ANN. 3.400% 09/18/2029	515,000.000	(512,739)	520,375
455780CN4 REPUBLIC OF INDONESIA BOND FIXED 3.7% 30	SEMI-ANN. 3.700% 10/30/2049	248,000.000	(245,778)	249,887
491798AK0 REPUBLIC OF KENYA BOND FIXED 8% 22/MAY/2	SEMI-ANN. 8.000% 05/22/2032	1,990,000.000	(1,990,000)	2,157,390
698299BK9 REPUBLIC OF PANAMA CALLABLE BOND FIXED 3	SEMI-ANN. 3.160% 01/23/2030	5,966,000.000	(5,964,926)	6,016,334
718286CG0 REPUBLIC OF THE PHILIPPINES BOND FIXED 3	SEMI-ANN. 3.750% 01/14/2029	828,000.000	(825,814)	827,961
900123CT5 REPUBLIC OF TURKEY BOND FIXED 7.625% 26/	SEMI-ANN. 7.625% 04/26/2029	200,000.000	(199,110)	210,500
80414L2A2 SAUDI ARABIAN OIL CO MEDIUM TERM NOTE FI	SEMI-ANN. 2.750% 04/16/2022	2,733,000.000	(2,725,430)	2,726,149
80414L2D6 SAUDI ARABIAN OIL CO MEDIUM TERM NOTE FI	SEMI-ANN. 3.500% 04/16/2029	8,613,000.000	(8,571,313)	8,537,060
74727PAZ4 STATE OF QATAR CALLABLE BOND FIXED 3.375	SEMI-ANN. 3.375% 03/14/2024	17,043,000.000	(17,031,147)	17,406,455
BH3JGL5 STATE OF QATAR CALLABLE BOND FIXED 4.817	SEMI-ANN. 4.817% 03/14/2049	2,440,000.000	(2,441,270)	2,880,372

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
5E7042B	STATE OF QATAR CALLABLE BOND FIXED 4% 14	SEMI-ANN. 4.000% 03/14/2029 1,340,000.000			(1,335,899)	1,462,945
74727PBA8	STATE OF QATAR CALLABLE BOND FIXED 4% 14	SEMI-ANN. 4.000% 03/14/2029 5,561,000.000			(5,541,481)	5,735,072
91087BAG5	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 4.500% 01/31/2050 533,000.000			(547,958)	555,772
	TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES				(78,834,571)	80,661,244
RIGHTS, WARRANTS AND SUBSCRIPTIONS						
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BFMXP84	ACS ACTIVIDADES DE CONSTRUCCION Y SERVIC	RIGHT EUR 15,304.000			0	7,439
BK4Q285	ACS ACTIVIDADES DE CONSTRUCCION Y SERVIC	RIGHT EUR 10,631.000			0	12,284
BHKK3S7	AKBANK T.A.S. RIGHT TRY	165,594.000			(60,530)	28,781
BHR4478	AMOREPACIFIC GROUP RIGHT	279.000			0	0
0F9430W	AMOREPACIFIC GROUP RIGHT KRW	279.000			0	0
EOG9IDX	AMSTERDAM IDX FUT EQUITY INDEX 15/FEB/20	EXPIRES 02/15/2019 2.000	SIZE	200.0	0	16,552
EOH9IDX	AMSTERDAM IDX FUT EQUITY INDEX 15/MAR/20	EXPIRES 03/15/2019 2.000	SIZE	200.0	0	2,626
EOF0IDXA	AMSTERDAM IDX FUT EQUITY INDEX 17/JAN/20	EXPIRES 01/17/2020 2.000	SIZE	200.0	0	(536)
EOK9IDX	AMSTERDAM IDX FUT EQUITY INDEX 17/MAY/20	EXPIRES 05/17/2019 2.000	SIZE	200.0	0	(5,255)
EOJ9IDX	AMSTERDAM IDX FUT EQUITY INDEX 18/APR/20	EXPIRES 04/18/2019 2.000	SIZE	200.0	0	12,875
EON9IDX	AMSTERDAM IDX FUT EQUITY INDEX 19/JUL/20	EXPIRES 07/19/2019 2.000	SIZE	200.0	0	2,394

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
CFG9IDX	CAC40 10 EURO FUT EQUITY INDEX 15/FEB/20	EXPIRES 02/15/2019 5.000	SIZE	10.0	0	14,315
CFH9IDX	CAC40 10 EURO FUT EQUITY INDEX 15/MAR/20	EXPIRES 03/15/2019 5.000	SIZE	10.0	0	14,433
CFK9IDX	CAC40 10 EURO FUT EQUITY INDEX 17/MAY/20	EXPIRES 05/17/2019 5.000	SIZE	10.0	0	(10,571)
CFJ9IDX	CAC40 10 EURO FUT EQUITY INDEX 18/APR/20	EXPIRES 04/18/2019 5.000	SIZE	10.0	0	15,958
CFN9IDX	CAC40 10 EURO FUT EQUITY INDEX 19/JUL/20	EXPIRES 07/19/2019 5.000	SIZE	10.0	0	7,273
C3679E6	CDC3DC3 129.00	CALL SCTY 4098846 EX 08/23/2019 87.000		100000	13,485	(49)
5E3093W	CTBC FINANCIAL HOLDING CO LTD RIGHT TWD	8,511.000			0	0
25470M117	DISH NETWORK CORP RIGHT USD	179.000			0	5
BL4PSV4	ELECTRICITE DE FRANCE SA RIGHT EUR	17,634.000			0	0
VGU9IDX	EURO STOXX 50 EQUITY INDEX 20/SEP/2019 V	EXPIRES 09/20/2019 9.000	SIZE	10.0	0	6,152
BK6RYX5	FERROVIAL SA RIGHT EUR	9,935.000			0	0
Z0U9IDX	FTSE 100 IDX FUT EQUITY INDEX 20/SEP/201	EXPIRES 09/20/2019 5.000	SIZE	10.0	0	5,039
STU9IDX	FTSE/MIB IDX FUT EQUITY INDEX 20/SEP/201	EXPIRES 09/20/2019 1.000	SIZE	5.0	0	2,663
HIG9IDX	HANG SENG IDX FUT EQUITY INDEX 27/FEB/20	EXPIRES 02/27/2019 1.000	SIZE	50.0	0	9,012
HIF0IDXA	HANG SENG IDX FUT EQUITY INDEX 30/JAN/20	EXPIRES 01/30/2020 1.000	SIZE	50.0	0	(403)
HIN9IDX	HANG SENG IDX FUT EQUITY INDEX 30/JUL/20	EXPIRES 07/30/2019 1.000	SIZE	50.0	0	(1,125)

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
BJ0VVY6	IBERDROLA SA RIGHT	67,915.000			0	0
BKF0918	IBERDROLA SA RIGHT EUR	134,088.000			0	1,153
IBG9IDX	IBEX 35 INDX FUTR EQUITY INDEX 15/FEB/20	EXPIRES 02/15/2019 1.000	SIZE	10.0	0	2,056
IBH9IDX	IBEX 35 INDX FUTR EQUITY INDEX 15/MAR/20	EXPIRES 03/15/2019 1.000	SIZE	10.0	0	2,030
IBF0IDXA	IBEX 35 INDX FUTR EQUITY INDEX 17/JAN/20	EXPIRES 01/17/2020 1.000	SIZE	10.0	0	499
IBK9IDX	IBEX 35 INDX FUTR EQUITY INDEX 17/MAY/20	EXPIRES 05/17/2019 1.000	SIZE	10.0	0	(4,478)
IBJ9IDX	IBEX 35 INDX FUTR EQUITY INDEX 18/APR/20	EXPIRES 04/18/2019 1.000	SIZE	10.0	0	4,517
IBN9IDX	IBEX 35 INDX FUTR EQUITY INDEX 19/JUL/20	EXPIRES 07/19/2019 1.000	SIZE	10.0	0	(402)
BGV1NW6	MARKS & SPENCER GROUP PLC RIGHT GBP 25	26,420.000			0	11,922
NQZ9IDX	NASDAQ 100 E-MINI EQUITY INDEX 20/DEC/20	EXPIRES 12/20/2019 10.000	SIZE	20.0	0	58,975
NQZ9IDXA	NASDAQ 100 E-MINI EQUITY INDEX 20/DEC/20	EXPIRES 12/20/2019 10.000	SIZE	20.0	0	83,127
NQU9IDX	NASDAQ 100 E-MINI EQUITY INDEX 20/SEP/20	EXPIRES 09/20/2019 10.000	SIZE	20.0	0	(4,653)
NQU9IDXA	NASDAQ 100 E-MINI EQUITY INDEX 20/SEP/20	EXPIRES 09/20/2019 10.000	SIZE	20.0	0	41,277
NQM9IDX	NASDAQ 100 E-MINI EQUITY INDEX 21/JUN/20	EXPIRES 06/21/2019 10.000	SIZE	20.0	0	90,332
QCG9IDX	OMXS30 IND FUTURE EQUITY INDEX 15/FEB/20	EXPIRES 02/15/2019 4.000	SIZE	100.0	0	3,708
QCH9IDX	OMXS30 IND FUTURE EQUITY INDEX 15/MAR/20	EXPIRES 03/15/2019 4.000	SIZE	100.0	0	1,098

	IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
QCJ9IDX	OMXS30 IND FUTURE EQUITY INDEX 17/APR/20		EXPIRES 04/17/2019 SIZE 4.000	100.0	0	4,813
QCK9IDX	OMXS30 IND FUTURE EQUITY INDEX 17/MAY/20		EXPIRES 05/17/2019 SIZE 4.000	100.0	0	(1,983)
QCN9IDX	OMXS30 IND FUTURE EQUITY INDEX 19/JUL/20		EXPIRES 07/19/2019 SIZE 4.000	100.0	0	606
BKDRYM7	REPSOL SA RIGHT EUR		128,512.000		0	0
FAZ9IDX	S&P MID 400 EMINI EQUITY INDEX 20/DEC/20		EXPIRES 12/20/2019 SIZE 107.000	100.0	0	443,949
FAZ9IDXA	S&P MID 400 EMINI EQUITY INDEX 20/DEC/20		EXPIRES 12/20/2019 SIZE 107.000	100.0	0	521,024
FAU9IDX	S&P MID 400 EMINI EQUITY INDEX 20/SEP/20		EXPIRES 09/20/2019 SIZE 107.000	100.0	0	(88,472)
FAU9IDXA	S&P MID 400 EMINI EQUITY INDEX 20/SEP/20		EXPIRES 09/20/2019 SIZE 107.000	100.0	0	490,066
FAM9IDX	S&P MID 400 EMINI EQUITY INDEX 21/JUN/20		EXPIRES 06/21/2019 SIZE 107.000	100.0	0	154,314
PTU9IDX	S&P/TSX 60 IX FUT EQUITY INDEX 19/SEP/20		EXPIRES 09/19/2019 SIZE 5.000	200.0	0	(2,629)
XPU9IDX	SPI 200 FUTURES EQUITY INDEX 19/SEP/2019		EXPIRES 09/19/2019 SIZE 2.000	25.0	0	3,420
TPU9IDX	TOPIX INDX FUTR EQUITY INDEX 12/SEP/2019		EXPIRES 09/12/2019 SIZE 5.000	10,000.0	0	(7,109)
BH3W8G3	TOTAL SA RIGHT		51,756.000		0	0
AA98ACA	10 YEAR US TREASURY NOTES CA	123.50	CALL SCTY 4098846 EX 02/22/2019 152.000	100000	18,940	(15)
A9DB1E0	10 YEAR US TREASURY NOTES CA	123.50	CALL SCTY 4098846 EX 03/22/2019 76.000	100000	16,530	(43)
C39FD0E	10 YEAR US TREASURY NOTES CA	123.50	CALL SCTY 4098846 EX 04/26/2019 93.000	100000	17,321	(52)

	IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
C389BEE	10 YEAR US TREASURY NOTES CA	124.00	CALL SCTY 4098846 120.000	EX 04/26/2019	100000	20,433	(12)
A3FF9D3	10 YEAR US TREASURY NOTES CA	125.00	CALL SCTY 4098846 83.000	EX 05/24/2019	100000	16,776	(12)
C38BC82	10 YEAR US TREASURY NOTES CA	125.00	CALL SCTY 4098846 8.000	EX 04/26/2019	100000	865	(1)
C7729A0	10 YEAR US TREASURY NOTES CA	125.50	CALL SCTY 4098846 169.000	EX 06/21/2019	100000	23,554	(95)
C778127	10 YEAR US TREASURY NOTES CA	126.00	CALL SCTY 4098846 84.000	EX 06/21/2019	100000	13,020	(47)
C775712	10 YEAR US TREASURY NOTES CA	126.50	CALL SCTY 4098846 84.000	EX 06/21/2019	100000	11,678	(47)
C35E550	10 YEAR US TREASURY NOTES CA	128.50	CALL SCTY 4098846 196.000	EX 08/23/2019	100000	57,943	(110)
AA6B795	5 YEAR US TREASURY NOTES CAL	115.25	CALL SCTY 4098846 87.000	EX 03/22/2019	100000	6,688	(49)
C795449	5 YEAR US TREASURY NOTES CAL	116.75	CALL SCTY 4098846 76.000	EX 06/21/2019	100000	12,941	(43)
	TOTAL RIGHTS, WARRANTS AND SUBSCRIPTIONS					169,645	1,948,498
PURCHASED OPTIONS							
221242IB	FOREIGN EXCHANGE OPTION - FX	.68	CALL SCTY 27,070,000.000	EX 10/25/2019	1	(67,879)	0
221243IB	FOREIGN EXCHANGE OPTION - FX	.69	CALL SCTY 27,010,000.000	EX 11/01/2019	1	(44,418)	0
221278IB	FOREIGN EXCHANGE OPTION - FX	.69	CALL SCTY 26,460,000.000	EX 12/02/2019	1	(68,543)	903
211739IB	FOREIGN EXCHANGE OPTION - FX	.70	CALL SCTY 99,710,000.000	EX 05/09/2019	1	(237,361)	0
221272IB	FOREIGN EXCHANGE OPTION - FX	.70	CALL SCTY 26,730,000.000	EX 01/29/2020	1	(117,306)	49,450

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR					COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
211560IB	FOREIGN EXCHANGE OPTION - FX	.71	CALL	SCTY	EX 03/05/2019	1	(153,657)	0
				49,590,000.000				
211552IB	FOREIGN EXCHANGE OPTION - FX	.72	CALL	SCTY	EX 03/07/2019	1	(145,907)	0
				49,400,000.000				
211661IB	FOREIGN EXCHANGE OPTION - FX	.72	CALL	SCTY	EX 04/24/2019	1	(139,302)	0
				73,840,000.000				
211679IB	FOREIGN EXCHANGE OPTION - FX	.72	CALL	SCTY	EX 04/26/2019	1	(168,092)	0
				73,180,000.000				
221279IB	FOREIGN EXCHANGE OPTION - FX	.85	PUT	SCTY	EX 12/02/2019	1	(66,141)	47,296
				13,660,000.000				
211822IB	FOREIGN EXCHANGE OPTION - FX	.89	PUT	SCTY	EX 07/08/2019	1	(73,245)	20,168
				30,770,000.000				
211811IB	FOREIGN EXCHANGE OPTION - FX	.99	PUT	SCTY	EX 07/03/2019	1	(226,314)	1,692,674
				87,380,000.000				
211816IB	FOREIGN EXCHANGE OPTION - FX	.99	PUT	SCTY	EX 07/03/2019	1	(376,695)	166,983
				87,380,000.000				
211754IB	FOREIGN EXCHANGE OPTION - FX	1.00	PUT	SCTY	EX 06/03/2019	1	(335,409)	0
				87,460,000.000				
211747IB	FOREIGN EXCHANGE OPTION - FX	1.01	PUT	SCTY	EX 05/30/2019	1	(196,785)	0
				87,460,000.000				
211571IB	FOREIGN EXCHANGE OPTION - FX	1.10	PUT	SCTY	EX 05/09/2019	1	(149,684)	0
				77,140,000.000				
221089IB	FOREIGN EXCHANGE OPTION - FX	1.10	PUT	SCTY	EX 08/09/2019	1	(74,054)	0
				27,390,000.000				
221141IB	FOREIGN EXCHANGE OPTION - FX	1.10	PUT	SCTY	EX 09/20/2019	1	(60,905)	0
				27,570,000.000				
211585IB	FOREIGN EXCHANGE OPTION - FX	1.11	PUT	SCTY	EX 06/06/2019	1	(354,861)	0
				77,420,000.000				
211694IB	FOREIGN EXCHANGE OPTION - FX	1.11	PUT	SCTY	EX 05/22/2019	1	(209,615)	0
				77,680,000.000				
211706IB	FOREIGN EXCHANGE OPTION - FX	1.11	PUT	SCTY	EX 07/23/2019	1	(320,595)	0
				77,630,000.000				

	IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT					COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
				SHARES / PAR					
211748IB	FOREIGN EXCHANGE OPTION - FX	1.11	PUT	SCTY	EX 05/23/2019	1	(228,435)	0
				78,090,000.000				
211764IB	FOREIGN EXCHANGE OPTION - FX	1.11	PUT	SCTY	EX 06/13/2019	1	(237,551)	0
				78,220,000.000				
221086IB	FOREIGN EXCHANGE OPTION - FX	1.11	PUT	SCTY	EX 08/06/2019	1	(42,134)	0
				21,780,000.000				
221146IB	FOREIGN EXCHANGE OPTION - FX	1.11	CALL	SCTY	EX 09/20/2019	1	(117,731)	0
				27,690,000.000				
221247IB	FOREIGN EXCHANGE OPTION - FX	1.11	CALL	SCTY	EX 10/31/2019	1	(119,916)	0
				27,590,000.000				
221314IB	FOREIGN EXCHANGE OPTION - FX	1.11	CALL	SCTY	EX 12/02/2019	1	(32,819)	35,239
				13,680,000.000				
211532IB	FOREIGN EXCHANGE OPTION - FX	1.12	PUT	SCTY	EX 02/08/2019	1	(282,143)	46,422
				77,060,000.000				
211550IB	FOREIGN EXCHANGE OPTION - FX	1.12	PUT	SCTY	EX 03/08/2019	1	(262,971)	0
				77,190,000.000				
211557IB	FOREIGN EXCHANGE OPTION - FX	1.12	PUT	SCTY	EX 02/28/2019	1	(234,021)	0
				77,440,000.000				
211565IB	FOREIGN EXCHANGE OPTION - FX	1.12	PUT	SCTY	EX 03/07/2019	1	(281,181)	0
				77,690,000.000				
211589IB	FOREIGN EXCHANGE OPTION - FX	1.12	PUT	SCTY	EX 04/01/2019	1	(264,059)	0
				77,850,000.000				
211634IB	FOREIGN EXCHANGE OPTION - FX	1.12	PUT	SCTY	EX 04/12/2019	1	(207,490)	0
				77,480,000.000				
211776IB	FOREIGN EXCHANGE OPTION - FX	1.12	CALL	SCTY	EX 05/31/2019	1	(82,001)	0
				62,480,000.000				
221059IB	FOREIGN EXCHANGE OPTION - FX	1.12	PUT	SCTY	EX 07/12/2019	1	(15,955)	0
				13,540,000.000				
221082IB	FOREIGN EXCHANGE OPTION - FX	1.12	PUT	SCTY	EX 08/09/2019	1	(62,829)	122,123
				21,650,000.000				
221122IB	FOREIGN EXCHANGE OPTION - FX	1.12	CALL	SCTY	EX 08/30/2019	1	(71,900)	0
				27,440,000.000				

	IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR				COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
221277IB	FOREIGN EXCHANGE OPTION - FX	1.12	CALL SCTY 27,360,000.000	EX 12/02/2019	1		(122,555)	8,792
211527IB	FOREIGN EXCHANGE OPTION - FX	1.13	PUT SCTY 76,800,000.000	EX 02/01/2019	1		(252,544)	0
211542IB	FOREIGN EXCHANGE OPTION - FX	1.13	PUT SCTY 77,060,000.000	EX 02/08/2019	1		(197,661)	238,463
211549IB	FOREIGN EXCHANGE OPTION - FX	1.13	PUT SCTY 76,470,000.000	EX 05/02/2019	1		(481,539)	0
211551IB	FOREIGN EXCHANGE OPTION - FX	1.13	PUT SCTY 77,130,000.000	EX 02/21/2019	1		(193,571)	0
211553IB	FOREIGN EXCHANGE OPTION - FX	1.13	PUT SCTY 77,130,000.000	EX 02/14/2019	1		(108,698)	143,485
211574IB	FOREIGN EXCHANGE OPTION - FX	1.13	PUT SCTY 77,070,000.000	EX 03/12/2019	1		(196,527)	0
211614IB	FOREIGN EXCHANGE OPTION - FX	1.13	PUT SCTY 76,960,000.000	EX 04/03/2019	1		(220,597)	553,345
211809IB	FOREIGN EXCHANGE OPTION - FX	1.13	CALL SCTY 62,110,000.000	EX 07/09/2019	1		(221,705)	86,451
221114IB	FOREIGN EXCHANGE OPTION - FX	1.13	CALL SCTY 27,420,000.000	EX 09/05/2019	1		(110,249)	0
221115IB	FOREIGN EXCHANGE OPTION - FX	1.13	CALL SCTY 16,460,000.000	EX 08/21/2019	1		(49,290)	0
211797IB	FOREIGN EXCHANGE OPTION - FX	1.14	CALL SCTY 62,130,000.000	EX 07/09/2019	1		(235,269)	162,456
211798IB	FOREIGN EXCHANGE OPTION - FX	1.14	CALL SCTY 62,110,000.000	EX 07/09/2019	1		(252,234)	273,591
211502IB	FOREIGN EXCHANGE OPTION - FX	1.15	CALL SCTY 61,310,000.000	EX 01/11/2019	1		(137,315)	0
211513IB	FOREIGN EXCHANGE OPTION - FX	1.16	CALL SCTY 60,730,000.000	EX 01/25/2019	1		(207,017)	0
221092IB	FOREIGN EXCHANGE OPTION - FX	1.20	PUT SCTY 10,030,000.000	EX 08/13/2019	1		(49,243)	0

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR					COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
221125IB	FOREIGN EXCHANGE OPTION - FX	1.20	PUT	SCTY	EX 09/17/2019	1	(152,325)	0
		14,700,000.000						
221091IB	FOREIGN EXCHANGE OPTION - FX	1.21	PUT	SCTY	EX 08/30/2019	1	(142,366)	0
		19,460,000.000						
221083IB	FOREIGN EXCHANGE OPTION - FX	1.24	PUT	SCTY	EX 08/30/2019	1	(52,315)	229,275
		9,730,000.000						
211820IB	FOREIGN EXCHANGE OPTION - FX	1.28	CALL	SCTY	EX 07/11/2019	1	(97,862)	0
		27,470,000.000						
221079IB	FOREIGN EXCHANGE OPTION - FX	1.29	PUT	SCTY	EX 08/27/2019	1	(67,270)	0
		18,280,000.000						
221313IB	FOREIGN EXCHANGE OPTION - FX	1.29	CALL	SCTY	EX 11/29/2019	1	(47,951)	51,114
		9,480,000.000						
211828IB	FOREIGN EXCHANGE OPTION - FX	1.30	PUT	SCTY	EX 07/10/2019	1	(158,994)	147,427
		52,560,000.000						
221259IB	FOREIGN EXCHANGE OPTION - FX	1.30	PUT	SCTY	EX 11/04/2019	1	(29,658)	0
		12,230,000.000						
221054IB	FOREIGN EXCHANGE OPTION - FX	1.31	CALL	SCTY	EX 07/05/2019	1	(109,462)	40,059
		52,550,000.000						
211775IB	FOREIGN EXCHANGE OPTION - FX	1.32	PUT	SCTY	EX 08/27/2019	1	(301,398)	883,698
		69,930,000.000						
221097IB	FOREIGN EXCHANGE OPTION - FX	1.32	CALL	SCTY	EX 08/07/2019	1	(4,845)	0
		6,110,000.000						
221310IB	FOREIGN EXCHANGE OPTION - FX	1.32	CALL	SCTY	EX 12/16/2019	1	(53,801)	49,555
		9,510,000.000						
211583IB	FOREIGN EXCHANGE OPTION - FX	1.33	PUT	SCTY	EX 03/12/2019	1	(123,100)	0
		43,730,000.000						
211539IB	FOREIGN EXCHANGE OPTION - FX	1.35	CALL	SCTY	EX 02/21/2019	1	(102,754)	167,348
		35,010,000.000						
211626IB	FOREIGN EXCHANGE OPTION - FX	1.35	CALL	SCTY	EX 04/24/2019	1	(146,727)	0
		69,870,000.000						
211531IB	FOREIGN EXCHANGE OPTION - FX	1.36	CALL	SCTY	EX 02/21/2019	1	(111,157)	32,384
		35,010,000.000						

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR					COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
211538IB	FOREIGN EXCHANGE OPTION - FX	1.58	PUT	SCTY	EX 02/12/2019	1	(159,142)	0
		45,860,000.000						
211830IB	FOREIGN EXCHANGE OPTION - FX	6.83	PUT	SCTY	EX 07/04/2019	1	(49,331)	26,117
		26,240,000.000						
211740IB	FOREIGN EXCHANGE OPTION - FX	9.75	PUT	SCTY	EX 05/16/2019	1	(182,382)	0
		46,930,000.000						
211819IB	FOREIGN EXCHANGE OPTION - FX	31.30	CALL	SCTY	EX 07/22/2019	1	(174,663)	67,055
		52,420,000.000						
221081IB	FOREIGN EXCHANGE OPTION - FX	102.75	PUT	SCTY	EX 01/20/2020	1	(150,801)	11,468
		18,290,000.000						
221074IB	FOREIGN EXCHANGE OPTION - FX	103.25	PUT	SCTY	EX 01/15/2020	1	(151,898)	13,718
		18,290,000.000						
221121IB	FOREIGN EXCHANGE OPTION - FX	105.00	PUT	SCTY	EX 08/30/2019	1	(82,310)	0
		24,570,000.000						
221232IB	FOREIGN EXCHANGE OPTION - FX	105.75	PUT	SCTY	EX 11/08/2019	1	(98,701)	0
		18,380,000.000						
221057IB	FOREIGN EXCHANGE OPTION - FX	107.00	PUT	SCTY	EX 08/01/2019	1	(116,510)	0
		30,500,000.000						
221130IB	FOREIGN EXCHANGE OPTION - FX	107.00	CALL	SCTY	EX 09/03/2019	1	(38,759)	0
		12,150,000.000						
221145IB	FOREIGN EXCHANGE OPTION - FX	107.25	CALL	SCTY	EX 09/20/2019	1	(49,297)	0
		18,360,000.000						
211785IB	FOREIGN EXCHANGE OPTION - FX	107.75	PUT	SCTY	EX 06/21/2019	1	(296,363)	159,720
		69,930,000.000						
221103IB	FOREIGN EXCHANGE OPTION - FX	108.00	CALL	SCTY	EX 08/27/2019	1	(30,507)	0
		15,330,000.000						
221260IB	FOREIGN EXCHANGE OPTION - FX	108.00	PUT	SCTY	EX 11/06/2019	1	(54,316)	0
		18,350,000.000						
211768IB	FOREIGN EXCHANGE OPTION - FX	108.50	PUT	SCTY	EX 05/31/2019	1	(115,696)	0
		52,470,000.000						
211821IB	FOREIGN EXCHANGE OPTION - FX	108.50	CALL	SCTY	EX 07/05/2019	1	(130,271)	80,173
		87,430,000.000						

	IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION	
221060IB	FOREIGN EXCHANGE OPTION - FX	108.50	CALL	SCTY	EX 07/19/2019	1	(32,438)	0
				15,940,000.000				
221302IB	FOREIGN EXCHANGE OPTION - FX	108.50	PUT	SCTY	EX 11/20/2019	1	(27,755)	0
				18,320,000.000				
221293IB	FOREIGN EXCHANGE OPTION - FX	108.90	PUT	SCTY	EX 11/19/2019	1	(32,518)	0
				18,320,000.000				
211506IB	FOREIGN EXCHANGE OPTION - FX	109.00	CALL	SCTY	EX 01/18/2019	1	(163,753)	0
				69,980,000.000				
211774IB	FOREIGN EXCHANGE OPTION - FX	109.00	PUT	SCTY	EX 06/06/2019	1	(194,250)	0
				70,000,000.000				
211793IB	FOREIGN EXCHANGE OPTION - FX	109.00	CALL	SCTY	EX 06/21/2019	1	(164,500)	0
				70,000,000.000				
211773IB	FOREIGN EXCHANGE OPTION - FX	109.50	PUT	SCTY	EX 06/04/2019	1	(206,614)	0
				87,400,000.000				
211500IB	FOREIGN EXCHANGE OPTION - FX	110.00	CALL	SCTY	EX 01/16/2019	1	(149,411)	0
				52,480,000.000				
211528IB	FOREIGN EXCHANGE OPTION - FX	110.00	CALL	SCTY	EX 02/01/2019	1	(160,357)	0
				52,490,000.000				
211642IB	FOREIGN EXCHANGE OPTION - FX	110.00	PUT	SCTY	EX 04/12/2019	1	(306,040)	0
				87,440,000.000				
211742IB	FOREIGN EXCHANGE OPTION - FX	110.00	PUT	SCTY	EX 05/14/2019	1	(192,543)	0
				87,440,000.000				
211537IB	FOREIGN EXCHANGE OPTION - FX	110.50	CALL	SCTY	EX 02/01/2019	1	(105,030)	0
				70,020,000.000				
211581IB	FOREIGN EXCHANGE OPTION - FX	112.00	CALL	SCTY	EX 03/08/2019	1	(162,167)	0
				69,990,000.000				
211584IB	FOREIGN EXCHANGE OPTION - FX	112.50	CALL	SCTY	EX 03/19/2019	1	(155,661)	0
				87,450,000.000				
221198IB	FOREIGN EXCHANGE OPTION - FX	116.00	PUT	SCTY	EX 10/23/2019	1	(62,703)	0
				16,650,000.000				
211620IB	FOREIGN EXCHANGE OPTION - FX	126.30	CALL	SCTY	EX 03/29/2019	1	(217,234)	0
				61,190,000.000				

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
211525IB	FOREIGN EXCHANGE OPTION - FX 1130.00	CALL SCTY 34,980,000.000	EX 02/01/2019	1	(118,932)	0
221179IB	Mortgage Option 100.81	PUT SCTY 6,000,000.000	EX 10/03/2019	1	(22,500)	0
221069IB	SWAPTION - SOP 2.31	CALL SCTY 4,200,000.000	EX 10/03/2019	1	(15,120)	0
221070IB	SWAPTION - SOP 2.31	CALL SCTY 1,800,000.000	EX 10/03/2019	1	(6,480)	0
TOTAL PURCHASED OPTIONS					(15,244,855)	5,606,950
OTHER SECURITIES						

OPBCUSSST	CASH COLLATERAL	1,440,000.000			(1,440,000)	1,440,000
211505IB	CREDIT DEFAULT SWAP - CDS	BRAZIL 4.25 07@1 200,000.000	%USD 20/DEC/2023		0	0
211526IB	CREDIT DEFAULT SWAP - CDS	MEX 4.15 28Mar@1 1,900,000.000	%USD 20/DEC/2023		0	0
211529IB	CREDIT DEFAULT SWAP - CDS	MEX 4.15 28Mar@1 600,000.000	%USD 20/DEC/2023		0	0
211530IB	CREDIT DEFAULT SWAP - CDS	MEX 4.15 28Mar@1 300,000.000	%USD 20/DEC/2023		0	0
211590IB	CREDIT DEFAULT SWAP - CDS	BRAZIL 4.25 07@1 1,000,000.000	%USD 20/SEP/2019		0	0
211592IB	CREDIT DEFAULT SWAP - CDS	MEX 4.15 28Mar@1 700,000.000	%USD 20/JUN/2024		0	0
211594IB	CREDIT DEFAULT SWAP - CDS	MEX 4.15 28Mar@1 2,100,000.000	%USD 20/JUN/2024		0	0
211596IB	CREDIT DEFAULT SWAP - CDS	MEX 4.15 28Mar@1 200,000.000	%USD 20/JUN/2024		0	0
211619IB	CREDIT DEFAULT SWAP - CDS	BRAZIL 4.25 07@1 100,000.000	%USD 20/JUN/2024		0	0

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION	
211644IB	CREDIT DEFAULT SWAP - CDS	BRAZIL 4.25 07@1 100,000.000	%USD 20/JUN/2024	0	0	
211674IB	CREDIT DEFAULT SWAP - CDS	GE 2.7 09Oct22@1 200,000.000	%USD 20/JUN/2024	0	0	
211743IB	CREDIT DEFAULT SWAP - CDS	DB 3M FLOAT 07@1 700,000.000	%EUR 20/JUN/2019	0	0	
221157IB	CREDIT DEFAULT SWAP - CDS	COLOM 10.375 2@1 700,000.000	%USD 20/DEC/2024	0	0	
221283IB	CREDIT DEFAULT SWAP - CDS	BRITEL-BritTel@1 600,000.000	%EUR 20/DEC/2024	0	0	
221316IB	CREDIT DEFAULT SWAP - CDS	HUAFIN 4.5 29M@1	%USD 20/DEC/2024	0	0	
211507IB	CREDIT INDEX SWAP - CDI	CDX.NA.HY.31-V@5 400,000.000	%USD 20/DEC/2023	0	0	
211510IB	CREDIT INDEX SWAP - CDI	CDX.NA.HY.31-V@5 300,000.000	%USD 20/DEC/2023	0	0	
211515IB	CREDIT INDEX SWAP - CDI	CDX.NA.HY.31-V@5 400,000.000	%USD 20/DEC/2023	0	0	
211518IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.31-V@1 300,000.000	%USD 20/DEC/2023	0	0	
211519IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.31-V@1 400,000.000	%USD 20/DEC/2023	0	0	
211520IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.31-V@1 400,000.000	%USD 20/DEC/2023	0	0	
211625IB	CREDIT INDEX SWAP - CDI	iTraxx Europe @5 1,100,000.000	%EUR 20/JUN/2024	0	0	
211646IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1 100,000.000	%USD 20/JUN/2024	0	0	
211647IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1 200,000.000	%USD 20/JUN/2024	0	0	
211649IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1 100,000.000	%USD 20/JUN/2024	0	0	

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
211650IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1	%USD	20/JUN/2024	200,000.000	0	0
211651IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1	%USD	20/JUN/2024	200,000.000	0	0
211652IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1	%USD	20/JUN/2024	300,000.000	0	0
211654IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1	%USD	20/JUN/2024	100,000.000	0	0
211655IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1	%USD	20/JUN/2024	200,000.000	0	0
211656IB	CREDIT INDEX SWAP - CDI	CDX.EM.31-V1.J@1	%USD	20/JUN/2024	500,000.000	0	0
211659IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1	%USD	20/JUN/2024	200,000.000	0	0
211660IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1	%USD	20/JUN/2024	300,000.000	0	0
211662IB	CREDIT INDEX SWAP - CDI	CDX.EM.31-V1.J@1	%USD	20/JUN/2024	500,000.000	0	0
211663IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1	%USD	20/JUN/2024	100,000.000	0	0
211664IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1	%USD	20/JUN/2024	200,000.000	0	0
211665IB	CREDIT INDEX SWAP - CDI	CDX.EM.31-V1.J@1	%USD	20/JUN/2024	400,000.000	0	0
211672IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1	%USD	20/JUN/2024	200,000.000	0	0
211673IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1	%USD	20/JUN/2024	200,000.000	0	0
211690IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1	%USD	20/JUN/2024	200,000.000	0	0
211691IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1	%USD	20/JUN/2024	100,000.000	0	0
					200,000.000		

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
211695IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1 100,000.000	%USD 20/JUN/2024	0	0
211696IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1 200,000.000	%USD 20/JUN/2024	0	0
211698IB	CREDIT INDEX SWAP - CDI	CDX.EM.31-V1.J@1 700,000.000	%USD 20/JUN/2024	0	0
211701IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1 200,000.000	%USD 20/JUN/2024	0	0
211702IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1 200,000.000	%USD 20/JUN/2024	0	0
211703IB	CREDIT INDEX SWAP - CDI	CDX.EM.31-V1.J@1 1,700,000.000	%USD 20/JUN/2024	0	0
211704IB	CREDIT INDEX SWAP - CDI	CDX.EM.31-V1.J@1 300,000.000	%USD 20/JUN/2024	0	0
211705IB	CREDIT INDEX SWAP - CDI	CDX.EM.31-V1.J@1 400,000.000	%USD 20/JUN/2024	0	0
211708IB	CREDIT INDEX SWAP - CDI	CDX.EM.31-V1.J@1 400,000.000	%USD 20/JUN/2024	0	0
211710IB	CREDIT INDEX SWAP - CDI	CDX.EM.31-V1.J@1 400,000.000	%USD 20/JUN/2024	0	0
211714IB	CREDIT INDEX SWAP - CDI	CDX.EM.31-V1.J@1 800,000.000	%USD 20/JUN/2024	0	0
211715IB	CREDIT INDEX SWAP - CDI	CDX.EM.31-V1.J@1 300,000.000	%USD 20/JUN/2024	0	0
211716IB	CREDIT INDEX SWAP - CDI	CDX.EM.31-V1.J@1 200,000.000	%USD 20/JUN/2024	0	0
211717IB	CREDIT INDEX SWAP - CDI	CDX.EM.31-V1.J@1 300,000.000	%USD 20/JUN/2024	0	0
211718IB	CREDIT INDEX SWAP - CDI	CDX.EM.31-V1.J@1 300,000.000	%USD 20/JUN/2024	0	0
211721IB	CREDIT INDEX SWAP - CDI	CDX.EM.31-V1.J@1 300,000.000	%USD 20/JUN/2024	0	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
211722IB CREDIT INDEX SWAP - CDI	CDX.EM.31-V1.J@1 %USD 20/JUN/2024 700,000.000	0	0
211727IB CREDIT INDEX SWAP - CDI	CDX.EM.31-V1.J@1 %USD 20/JUN/2024 1,700,000.000	0	0
211728IB CREDIT INDEX SWAP - CDI	CDX.EM.31-V1.J@1 %USD 20/JUN/2024 400,000.000	0	0
211732IB CREDIT INDEX SWAP - CDI	CDX.EM.31-V1.J@1 %USD 20/JUN/2024 200,000.000	0	0
211733IB CREDIT INDEX SWAP - CDI	CDX.EM.31-V1.J@1 %USD 20/JUN/2024 6,400,000.000	0	0
211736IB CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1 %USD 20/JUN/2024 200,000.000	0	0
211737IB CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1 %USD 20/JUN/2024 200,000.000	0	0
211752IB CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1 %USD 20/JUN/2024 400,000.000	0	0
211758IB CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1 %USD 20/JUN/2024 300,000.000	0	0
211762IB CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1 %USD 20/JUN/2024 300,000.000	0	0
920444IB CREDIT INDEX SWAP - CDI	CDX.NA.IG.31-V@1 %USD 20/DEC/2023 45,435,000.000	0	0
934077IB CREDIT INDEX SWAP - CDI	CDX.NA.IG.32-V@1 %USD 20/JUN/2024 117,825,000.000	0	0
590363FA EUX ACAL EUR-BUND 09/20/19 @ 175.5	EXPIRES 09/20/2019 SIZE 100,000.0 67.000	0	90,896
590493FA EUX ACAL EUR-BUND 11/22/19 @ 173	EXPIRES 11/22/2019 SIZE 100,000.0 16.000	0	24,165
590490FA EUX ACAL EUR-BUND 11/22/19 @ 175	EXPIRES 11/22/2019 SIZE 100,000.0 16.000	0	42,294
590396FA EUX ACAL EUR-BUND 11/22/19 @ 178.5	EXPIRES 11/22/2019 SIZE 100,000.0 81.000	0	51,308

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
590364FA	EUX APUT EUR-BUND 09/20/19 @ 175.5	EXPIRES 09/20/2019 SIZE 100,000.0 67.000	0	71,062
590426FA	EUX APUT EUR-BUND 10/25/19 @ 170.5	EXPIRES 10/25/2019 SIZE 100,000.0 162.000	0	(14,363)
590425FA	EUX APUT EUR-BUND 10/25/19 @ 173	EXPIRES 10/25/2019 SIZE 100,000.0 162.000	0	48,026
590492FA	EUX APUT EUR-BUND 11/22/19 @ 173	EXPIRES 11/22/2019 SIZE 100,000.0 16.000	0	20,425
590534WA	EUX APUT EUR-SCHATZ 11/22/19 @ 112.2	EXPIRES 11/22/2019 SIZE 100,000.0 254.000	0	20,181
590534WC	EUX APUT EUR-SCHATZ 11/22/19 @ 112.2	EXPIRES 11/22/2019 SIZE 100,000.0 254.000	0	4,189
211598IB	INTEREST RATE SWAP - IRS	0.75 /EURIBOR 0.0000 EUR 18/Sep/2029 500,000.000	0	0
211599IB	INTEREST RATE SWAP - IRS	1.25 /EURIBOR 0.0000 EUR 18/Sep/2049 3,000,000.000	0	0
211600IB	INTEREST RATE SWAP - IRS	1.5 /LIBOR 0.0000 GBP 18/Sep/2049 2,800,000.000	0	0
211603IB	INTEREST RATE SWAP - IRS	1.5 /LIBOR 0.0000 GBP 18/Sep/2029 16,700,000.000	0	0
211610IB	INTEREST RATE SWAP - IRS	1.25 /LIBOR 0.0000 GBP 18/Sep/2024 2,200,000.000	0	0
211629IB	INTEREST RATE SWAP - IRS	3 /LIBOR 0.0000 USD 19/Jun/2026 8,800,000.000	0	0
211645IB	INTEREST RATE SWAP - IRS	3 /LIBOR 0.0000 USD 19/Jun/2029 6,400,000.000	0	0
211648IB	INTEREST RATE SWAP - IRS	3 /LIBOR 0.0000 USD 19/Jun/2026 2,600,000.000	0	0
211658IB	INTEREST RATE SWAP - IRS	3 /LIBOR 0.0000 USD 19/Jun/2026 3,600,000.000	0	0
211720IB	INTEREST RATE SWAP - IRS	7.91 /TIIE 0.0000 MXN 18/Apr/2024 101,000,000.000	0	0

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR				COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
211723IB	INTEREST RATE SWAP - IRS	7.93	/TIIE 0.0000 MXN 19/Apr/2024 97,900,000.000			0	0
211731IB	INTEREST RATE SWAP - IRS	7.93	/TIIE 0.0000 MXN 19/Apr/2024 130,200,000.000			0	0
211810IB	INTEREST RATE SWAP - IRS	0.5	/EURIBOR 0.0000 EUR 18/Dec/2029 6,400,000.000			0	0
211829IB	INTEREST RATE SWAP - IRS	2.75	/LIBOR 0.0000 USD 18/Dec/2029 1,900,000.000			0	0
211831IB	INTEREST RATE SWAP - IRS	2.75	/LIBOR 0.0000 USD 18/Dec/2029 1,900,000.000			0	0
221096IB	INTEREST RATE SWAP - IRS	2	/LIBOR 0.0000 USD 10/Dec/2029 2,800,000.000			0	0
221099IB	INTEREST RATE SWAP - IRS	2.75	/LIBOR 0.0000 USD 18/Dec/2029 11,000,000.000			0	0
221100IB	INTEREST RATE SWAP - IRS	2.5	/LIBOR 0.0000 USD 18/Dec/2021 11,000,000.000			0	0
221104IB	INTEREST RATE SWAP - IRS	2	/LIBOR 0.0000 USD 10/Dec/2029 2,500,000.000			0	0
221112IB	INTEREST RATE SWAP - IRS	2.5	/LIBOR 0.0000 USD 18/Dec/2024 23,100,000.000			0	0
221118IB	INTEREST RATE SWAP - IRS	1.625	/LIBOR 0.0000 USD 06/Jan/2030 2,300,000.000			0	0
221133IB	INTEREST RATE SWAP - IRS	0	/LIBOR -0.000 JPY 18/Dec/2029 319,000,000.000			0	0
221135IB	INTEREST RATE SWAP - IRS	0.114	/LIBOR 0.0000 JPY 28/Aug/2029 111,000,000.000			0	0
221139IB	INTEREST RATE SWAP - IRS	0.126	/LIBOR 0.0000 JPY 28/Aug/2029 110,000,000.000			0	0
221156IB	INTEREST RATE SWAP - IRS	2.75	/LIBOR 0.0000 USD 19/Dec/2020 18,400,000.000			0	0
221231IB	INTEREST RATE SWAP - IRS	2.5	/LIBOR 0.0000 USD 20/Jun/2048 100,000.000			0	0

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
221250IB	INTEREST RATE SWAP - IRS	1.5 /LIBOR 0.0000 USD 18/Dec/2029 1,100,000.000	0	0
221320IB	INTEREST RATE SWAP - IRS	6.894 /TIIE 0.0000 MXN 13/Nov/2029 102,500,000.000	0	0
221357IB	INTEREST RATE SWAP - IRS	6.512 /TIIE 0.0000 MXN 04/Dec/2024 14,300,000.000	0	0
221358IB	INTEREST RATE SWAP - IRS	6.76 /TIIE 0.0000 MXN 28/Nov/2029 10,200,000.000	0	0
934078IB	INTEREST RATE SWAP - IRS	2.22639/LIBOR 0.0000 USD 15/Nov/2044 1,950,000.000	0	0
934079IB	INTEREST RATE SWAP - IRS	1.625 /LIBOR 0.0000 USD 15/May/2045 2,090,000.000	0	0
211725IB	NON DELIVERABLE INTEREST RATE SWAP. NDIR	3.255 /CNREPOFI 0.0000 CNY 19/Jun/2024 20,100,000.000	0	0
211730IB	NON DELIVERABLE INTEREST RATE SWAP. NDIR	3.2 /CNREPOFI 0.0000 CNY 19/Jun/2024 23,100,000.000	0	0
211755IB	NON DELIVERABLE INTEREST RATE SWAP. NDIR	3.03 /SHIBOR 0.0000 CNY 14/May/2024 44,600,000.000	0	0
221161IB	OVERNIGHT INDEX SWAP - OIS	CDI +0% /6.35% BRL 02/JAN/202 8,899,436.910	0	0
221166IB	OVERNIGHT INDEX SWAP - OIS	CDI +0% /6.35% BRL 02/JAN/202 22,207,769.180	0	0
221337IB	OVERNIGHT INDEX SWAP - OIS	CLICP +0% /2.905% CLP 04/DEC/202 2,141,000,000.000	0	0
221341IB	OVERNIGHT INDEX SWAP - OIS	CLICP +0% /3.1% CLP 09/DEC/202 235,000,000.000	0	0
221342IB	OVERNIGHT INDEX SWAP - OIS	CLICP +0% /3.07% CLP 09/DEC/202 235,000,000.000	0	0
LX1794930	The E.W. Scripps Company TLB - LX1794930	SEMI-ANN. 0.000% 04/03/2026 1,000.000	(995)	1,000
5E9642B	TRAVELPORT FINAN TL 1L BL2935866	SEMI-ANN. 0.000% 03/18/2026 1,800,000.000	(1,757,250)	1,752,490

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
OPBCUSBPS USD OPTION CASH COLLATERAL BROKER OWNED				(1,720,000)	1,720,000
	1,720,000.000				
OPBCUSMYC USD OPTION CASH COLLATERAL BROKER OWNED				(2,780,000)	2,780,000
	2,780,000.000				
OPCCUSBPS USD OPTION CASH COLLATERAL CLIENT OWNED				(290,000)	290,000
	290,000.000				
590491FA 590538FA	EXPIRES 11/22/2019	SIZE	100,000.0	0	79,489
	48.000				
TOTAL OTHER SECURITIES				(7,988,245)	8,421,162
FUTURES CONTRACTS					

EOX9IDXA AMSTERDAM IDX FUT EQUITY INDEX 15/NOV/20	EXPIRES 11/15/2019	SIZE	200.0	0	11,015
	2.000				
EOQ9IDXA AMSTERDAM IDX FUT EQUITY INDEX 16/AUG/20	EXPIRES 08/16/2019	SIZE	200.0	0	(10,780)
	2.000				
EOV9IDXA AMSTERDAM IDX FUT EQUITY INDEX 18/OCT/20	EXPIRES 10/18/2019	SIZE	200.0	0	(830)
	2.000				
EON9IDXA AMSTERDAM IDX FUT EQUITY INDEX 19/JUL/20	EXPIRES 07/19/2019	SIZE	200.0	0	5,628
	2.000				
EOZ9IDX AMSTERDAM IDX FUT EQUITY INDEX 20/DEC/20	EXPIRES 12/20/2019	SIZE	200.0	0	9,263
	2.000				
EOZ9IDXA AMSTERDAM IDX FUT EQUITY INDEX 20/DEC/20	EXPIRES 12/20/2019	SIZE	200.0	0	(2,173)
	2.000				
EOU9IDXA AMSTERDAM IDX FUT EQUITY INDEX 20/SEP/20	EXPIRES 09/20/2019	SIZE	200.0	0	15,094
	2.000				
EOM9IDX AMSTERDAM IDX FUT EQUITY INDEX 21/JUN/20	EXPIRES 06/21/2019	SIZE	200.0	0	4,751
	2.000				
XMZ9COM AUST 10Y BOND FUT BOND 16/DEC/2019 XMZ9	EXPIRES 12/16/2019	SIZE	100,000.0	0	46,009
	60.000				
XMZ9COMA AUST 10Y BOND FUT BOND 16/DEC/2019 XMZ9	EXPIRES 12/16/2019	SIZE	100,000.0	0	(38,448)
	60.000				

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
XMU9COMA	AUST 10Y BOND FUT BOND 16/SEP/2019 XMU9	EXPIRES 09/16/2019 60.000	SIZE	100,000.0	0	(63,429)
XMU9COS	AUST 10Y BOND FUT BOND 16/SEP/2019 XMU9	EXPIRES 09/16/2019 60.000	SIZE	100,000.0	0	(57,505)
XMM9COM	AUST 10Y BOND FUT BOND 17/JUN/2019 XMM9	EXPIRES 06/17/2019 2.000	SIZE	100,000.0	0	3,983
XMM9COS	AUST 10Y BOND FUT BOND 17/JUN/2019 XMM9	EXPIRES 06/17/2019 60.000	SIZE	100,000.0	0	(180,831)
CFX9IDXA	CAC40 10 EURO FUT EQUITY INDEX 15/NOV/20	EXPIRES 11/15/2019 5.000	SIZE	10.0	0	14,401
CFQ9IDXA	CAC40 10 EURO FUT EQUITY INDEX 16/AUG/20	EXPIRES 08/16/2019 5.000	SIZE	10.0	0	(14,851)
CFF0IDXA	CAC40 10 EURO FUT EQUITY INDEX 17/JAN/20	EXPIRES 01/17/2020 5.000	SIZE	10.0	0	(327)
CFV9IDXA	CAC40 10 EURO FUT EQUITY INDEX 18/OCT/20	EXPIRES 10/18/2019 5.000	SIZE	10.0	0	1,086
CFN9IDXA	CAC40 10 EURO FUT EQUITY INDEX 19/JUL/20	EXPIRES 07/19/2019 5.000	SIZE	10.0	0	4,742
CFZ9IDX	CAC40 10 EURO FUT EQUITY INDEX 20/DEC/20	EXPIRES 12/20/2019 5.000	SIZE	10.0	0	11,165
CFZ9IDXA	CAC40 10 EURO FUT EQUITY INDEX 20/DEC/20	EXPIRES 12/20/2019 5.000	SIZE	10.0	0	(4,464)
CFU9IDXA	CAC40 10 EURO FUT EQUITY INDEX 20/SEP/20	EXPIRES 09/20/2019 5.000	SIZE	10.0	0	17,260
CFM9IDX	CAC40 10 EURO FUT EQUITY INDEX 21/JUN/20	EXPIRES 06/21/2019 5.000	SIZE	10.0	0	10,068
VGZ9IDX	EURO STOXX 50 EQUITY INDEX 20/DEC/2019 V	EXPIRES 12/20/2019 9.000	SIZE	10.0	0	9,377
VGZ9IDXA	EURO STOXX 50 EQUITY INDEX 20/DEC/2019 V	EXPIRES 12/20/2019 9.000	SIZE	10.0	0	14,285
VGU9IDXA	EURO STOXX 50 EQUITY INDEX 20/SEP/2019 V	EXPIRES 09/20/2019 9.000	SIZE	10.0	0	10,003

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
VGM9IDX	EURO STOXX 50 EQUITY INDEX 21/JUN/2019 V	EXPIRES 06/21/2019 9.000	SIZE	10.0	0	17,800
IKZ9COMA	EURO-BTP FUTURE BOND 06/DEC/2019 IKZ9 CO	EXPIRES 12/06/2019 18.000	SIZE	100,000.0	0	11,145
IKH0COMA	EURO-BTP FUTURE BOND 06/MAR/2020 IKH0 CO	EXPIRES 03/06/2020 17.000	SIZE	100,000.0	0	(25,972)
IKU9COMA	EURO-BTP FUTURE BOND 06/SEP/2019 IKU9 CO	EXPIRES 09/06/2019 8.000	SIZE	100,000.0	0	16,264
RXZ9COMA	EURO-BUND FUTURE BOND 06/DEC/2019 RXZ9 C	EXPIRES 12/06/2019 115.000	SIZE	100,000.0	0	(173,453)
RXM9COS	EURO-BUND FUTURE BOND 06/JUN/2019 RXM9 C	EXPIRES 06/06/2019 22.000	SIZE	100,000.0	0	(144,697)
RXH0COMA	EURO-BUND FUTURE BOND 06/MAR/2020 RXH0 C	EXPIRES 03/06/2020 11.000	SIZE	100,000.0	0	9,827
RXU9COMA	EURO-BUND FUTURE BOND 06/SEP/2019 RXU9 C	EXPIRES 09/06/2019 21.000	SIZE	100,000.0	0	(155,402)
RXU9COS	EURO-BUND FUTURE BOND 06/SEP/2019 RXU9 C	EXPIRES 09/06/2019 21.000	SIZE	100,000.0	0	(35,599)
OATZ9COA	EURO-OAT FUTURE BOND 06/DEC/2019 OATZ9 C	EXPIRES 12/06/2019 27.000	SIZE	100,000.0	0	155,016
OATM9CM	EURO-OAT FUTURE BOND 06/JUN/2019 OATM9 C	EXPIRES 06/06/2019 28.000	SIZE	100,000.0	0	(160,153)
OATH0COA	EURO-OAT FUTURE BOND 06/MAR/2020 OATH0 C	EXPIRES 03/06/2020 27.000	SIZE	100,000.0	0	4,894
OATU9CM	EURO-OAT FUTURE BOND 06/SEP/2019 OATU9 C	EXPIRES 09/06/2019 29.000	SIZE	100,000.0	0	(101,751)
OATU9COA	EURO-OAT FUTURE BOND 06/SEP/2019 OATU9 C	EXPIRES 09/06/2019 29.000	SIZE	100,000.0	0	(194,952)
DUZ9COMA	EURO-SCHATZ FUT BOND 06/DEC/2019 DUZ9 CO	EXPIRES 12/06/2019 254.000	SIZE	100,000.0	0	(60,075)
Z0Z9IDX	FTSE 100 IDX FUT EQUITY INDEX 20/DEC/201	EXPIRES 12/20/2019 5.000	SIZE	10.0	0	24,297

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
Z0Z9IDXA	FTSE 100 IDX FUT EQUITY INDEX 20/DEC/201	EXPIRES 12/20/2019 5.000	SIZE	10.0	0	(8,309)
Z0U9IDXA	FTSE 100 IDX FUT EQUITY INDEX 20/SEP/201	EXPIRES 09/20/2019 5.000	SIZE	10.0	0	418
Z0M9IDX	FTSE 100 IDX FUT EQUITY INDEX 21/JUN/201	EXPIRES 06/21/2019 5.000	SIZE	10.0	0	17,279
STZ9IDX	FTSE/MIB IDX FUT EQUITY INDEX 20/DEC/201	EXPIRES 12/20/2019 1.000	SIZE	5.0	0	2,545
STZ9IDXA	FTSE/MIB IDX FUT EQUITY INDEX 20/DEC/201	EXPIRES 12/20/2019 1.000	SIZE	5.0	0	6,501
STU9IDXA	FTSE/MIB IDX FUT EQUITY INDEX 20/SEP/201	EXPIRES 09/20/2019 1.000	SIZE	5.0	0	5,601
STM9IDX	FTSE/MIB IDX FUT EQUITY INDEX 21/JUN/201	EXPIRES 06/21/2019 1.000	SIZE	5.0	0	3,997
HIM9IDX	HANG SENG IDX FUT EQUITY INDEX 27/JUN/20	EXPIRES 06/27/2019 1.000	SIZE	50.0	0	8,071
HIU9IDXA	HANG SENG IDX FUT EQUITY INDEX 27/SEP/20	EXPIRES 09/27/2019 1.000	SIZE	50.0	0	4,690
HIH9IDX	HANG SENG IDX FUT EQUITY INDEX 28/MAR/20	EXPIRES 03/28/2019 3.000	SIZE	50.0	0	(2,767)
HIX9IDXA	HANG SENG IDX FUT EQUITY INDEX 28/NOV/20	EXPIRES 11/28/2019 1.000	SIZE	50.0	0	624
HIJ9IDX	HANG SENG IDX FUT EQUITY INDEX 29/APR/20	EXPIRES 04/29/2019 2.000	SIZE	50.0	0	6,523
HIQ9IDXA	HANG SENG IDX FUT EQUITY INDEX 29/AUG/20	EXPIRES 08/29/2019 1.000	SIZE	50.0	0	(17,288)
HIZ9IDX	HANG SENG IDX FUT EQUITY INDEX 30/DEC/20	EXPIRES 12/30/2019 1.000	SIZE	50.0	0	11,898
HIZ9IDXA	HANG SENG IDX FUT EQUITY INDEX 30/DEC/20	EXPIRES 12/30/2019 1.000	SIZE	50.0	0	(6,513)
HIN9IDXA	HANG SENG IDX FUT EQUITY INDEX 30/JUL/20	EXPIRES 07/30/2019 1.000	SIZE	50.0	0	1,732

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
HIK9IDX	HANG SENG IDX FUT EQUITY INDEX 30/MAY/20	EXPIRES 05/30/2019 1.000	SIZE 50.0	0	(13,751)
HIV9IDXA	HANG SENG IDX FUT EQUITY INDEX 30/OCT/20	EXPIRES 10/30/2019 1.000	SIZE 50.0	0	3,757
IBX9IDXA	IBEX 35 INDX FUTR EQUITY INDEX 15/NOV/20	EXPIRES 11/15/2019 1.000	SIZE 10.0	0	2,001
IBQ9IDXA	IBEX 35 INDX FUTR EQUITY INDEX 16/AUG/20	EXPIRES 08/16/2019 1.000	SIZE 10.0	0	(7,004)
IBV9IDXA	IBEX 35 INDX FUTR EQUITY INDEX 18/OCT/20	EXPIRES 10/18/2019 1.000	SIZE 10.0	0	1,963
IBN9IDXA	IBEX 35 INDX FUTR EQUITY INDEX 19/JUL/20	EXPIRES 07/19/2019 1.000	SIZE 10.0	0	2,614
IBZ9IDX	IBEX 35 INDX FUTR EQUITY INDEX 20/DEC/20	EXPIRES 12/20/2019 1.000	SIZE 10.0	0	4,163
IBZ9IDXA	IBEX 35 INDX FUTR EQUITY INDEX 20/DEC/20	EXPIRES 12/20/2019 1.000	SIZE 10.0	0	(977)
IBU9IDXA	IBEX 35 INDX FUTR EQUITY INDEX 20/SEP/20	EXPIRES 09/20/2019 1.000	SIZE 10.0	0	4,083
IBM9IDX	IBEX 35 INDX FUTR EQUITY INDEX 21/JUN/20	EXPIRES 06/21/2019 1.000	SIZE 10.0	0	1,992
G0M9COS	LONG GILT FUTURE BOND 26/JUN/2019 G M9 C	EXPIRES 06/26/2019 16.000	SIZE 100,000.0	0	(50,228)
G0U9COMA	LONG GILT FUTURE BOND 26/SEP/2019 G U9 C	EXPIRES 09/26/2019 17.000	SIZE 100,000.0	0	(76,296)
G0U9COS	LONG GILT FUTURE BOND 26/SEP/2019 G U9 C	EXPIRES 09/26/2019 17.000	SIZE 100,000.0	0	(36,667)
QCX9IDXA	OMXS30 IND FUTURE EQUITY INDEX 15/NOV/20	EXPIRES 11/15/2019 4.000	SIZE 100.0	0	5,389
QCQ9IDXA	OMXS30 IND FUTURE EQUITY INDEX 16/AUG/20	EXPIRES 08/16/2019 4.000	SIZE 100.0	0	(4,210)
QCF0IDXA	OMXS30 IND FUTURE EQUITY INDEX 17/JAN/20	EXPIRES 01/17/2020 4.000	SIZE 100.0	0	412

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR		COST OF ACQUISITION		PROCEEDS FROM DISPOSITION
QCV9IDXA	OMXS30 IND FUTURE EQUITY INDEX 18/OCT/20	EXPIRES 10/18/2019 8.000	SIZE 100.0	0		(37)
QCN9IDXA	OMXS30 IND FUTURE EQUITY INDEX 19/JUL/20	EXPIRES 07/19/2019 4.000	SIZE 100.0	0		1,197
QCZ9IDX	OMXS30 IND FUTURE EQUITY INDEX 20/DEC/20	EXPIRES 12/20/2019 4.000	SIZE 100.0	0		2,209
QCZ9IDXA	OMXS30 IND FUTURE EQUITY INDEX 20/DEC/20	EXPIRES 12/20/2019 4.000	SIZE 100.0	0		(1,790)
QCM9IDX	OMXS30 IND FUTURE EQUITY INDEX 20/JUN/20	EXPIRES 06/20/2019 4.000	SIZE 100.0	0		568
QCU9IDXA	OMXS30 IND FUTURE EQUITY INDEX 20/SEP/20	EXPIRES 09/20/2019 4.000	SIZE 100.0	0		4,709
PTZ9IDX	S&P/TSX 60 IX FUT EQUITY INDEX 19/DEC/20	EXPIRES 12/19/2019 4.000	SIZE 200.0	0		3,356
PTZ9IDXA	S&P/TSX 60 IX FUT EQUITY INDEX 19/DEC/20	EXPIRES 12/19/2019 5.000	SIZE 200.0	0		10,742
PTU9IDXA	S&P/TSX 60 IX FUT EQUITY INDEX 19/SEP/20	EXPIRES 09/19/2019 8.000	SIZE 200.0	0		18,483
PTM9IDX	S&P/TSX 60 IX FUT EQUITY INDEX 20/JUN/20	EXPIRES 06/20/2019 10.000	SIZE 200.0	0		18,541
ESZ9IDX	S&P500 EMINI FUT EQUITY INDEX 20/DEC/201	EXPIRES 12/20/2019 1,722.000	SIZE 50.0	0		6,069,182
ESZ9IDXA	S&P500 EMINI FUT EQUITY INDEX 20/DEC/201	EXPIRES 12/20/2019 1,722.000	SIZE 50.0	0		9,647,730
ESU9IDX	S&P500 EMINI FUT EQUITY INDEX 20/SEP/201	EXPIRES 09/20/2019 1,731.000	SIZE 50.0	0		1,558,965
ESU9IDXA	S&P500 EMINI FUT EQUITY INDEX 20/SEP/201	EXPIRES 09/20/2019 1,739.000	SIZE 50.0	0		6,846,807
ESM9IDX	S&P500 EMINI FUT EQUITY INDEX 21/JUN/201	EXPIRES 06/21/2019 1,739.000	SIZE 50.0	0		7,734,654
XPZ9IDX	SPI 200 FUTURES EQUITY INDEX 19/DEC/2019	EXPIRES 12/19/2019 2.000	SIZE 25.0	0		8,667

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
XPZ9IDXA	SPI 200 FUTURES EQUITY INDEX 19/DEC/2019	EXPIRES 12/19/2019 2.000	SIZE	25.0	0	(1,587)
XPU9IDXA	SPI 200 FUTURES EQUITY INDEX 19/SEP/2019	EXPIRES 09/19/2019 2.000	SIZE	25.0	0	3,703
XPM9IDX	SPI 200 FUTURES EQUITY INDEX 20/JUN/2019	EXPIRES 06/20/2019 2.000	SIZE	25.0	0	12,599
TPZ9IDX	TOPIX INDX FUTR EQUITY INDEX 12/DEC/2019	EXPIRES 12/12/2019 15.000	SIZE	10,000.0	0	9,259
TPZ9IDXA	TOPIX INDX FUTR EQUITY INDEX 12/DEC/2019	EXPIRES 12/12/2019 5.000	SIZE	10,000.0	0	77,939
TPU9IDXA	TOPIX INDX FUTR EQUITY INDEX 12/SEP/2019	EXPIRES 09/12/2019 5.000	SIZE	10,000.0	0	7,265
TPM9IDX	TOPIX INDX FUTR EQUITY INDEX 13/JUN/2019	EXPIRES 06/13/2019 5.000	SIZE	10,000.0	0	(26,310)
USM9COM	US LONG BOND(CBT) BOND 19/JUN/2019 USM9	EXPIRES 06/19/2019 2,817.000	SIZE	100,000.0	0	5,847,005
USM9COS	US LONG BOND(CBT) BOND 19/JUN/2019 USM9	EXPIRES 06/19/2019 964.000	SIZE	100,000.0	0	(3,502,097)
USU9COM	US LONG BOND(CBT) BOND 19/SEP/2019 USU9	EXPIRES 09/19/2019 1,131.000	SIZE	100,000.0	0	3,826,425
USU9COMA	US LONG BOND(CBT) BOND 19/SEP/2019 USU9	EXPIRES 09/19/2019 442.000	SIZE	100,000.0	0	1,547,074
USU9COS	US LONG BOND(CBT) BOND 19/SEP/2019 USU9	EXPIRES 09/19/2019 872.000	SIZE	100,000.0	0	(4,149,196)
USH0COMA	US LONG BOND(CBT) BOND 20/MAR/2020 USH0	EXPIRES 03/20/2020 329.000	SIZE	100,000.0	0	(1,375,566)
WNZ9COMA	US ULTRA BOND CBT BOND 19/DEC/2019 WNZ9	EXPIRES 12/19/2019 1,677.000	SIZE	100,000.0	0	(7,020,776)
WNM9COM	US ULTRA BOND CBT BOND 19/JUN/2019 WNM9	EXPIRES 06/19/2019 2,613.000	SIZE	100,000.0	0	11,868,557
WNM9COS	US ULTRA BOND CBT BOND 19/JUN/2019 WNM9	EXPIRES 06/19/2019 2,044.000	SIZE	100,000.0	0	(836,682)

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION
WNU9COM	US ULTRA BOND CBT BOND 19/SEP/2019 WNU9	EXPIRES 09/19/2019 2,055.000	SIZE	100,000.0		0	9,553,122
WNU9COMA	US ULTRA BOND CBT BOND 19/SEP/2019 WNU9	EXPIRES 09/19/2019 1,707.000	SIZE	100,000.0		0	19,822,331
WNU9COS	US ULTRA BOND CBT BOND 19/SEP/2019 WNU9	EXPIRES 09/19/2019 324.000	SIZE	100,000.0		0	(1,569,658)
WNH0COMA	US ULTRA BOND CBT BOND 20/MAR/2020 WNH0	EXPIRES 03/20/2020 911.000	SIZE	100,000.0		0	(78,262)
TYM9COM	US 10YR NOTE (CBT) BOND 19/JUN/2019 TYM9	EXPIRES 06/19/2019 2,291.000	SIZE	100,000.0		0	1,658,181
TYM9COS	US 10YR NOTE (CBT) BOND 19/JUN/2019 TYM9	EXPIRES 06/19/2019 4,639.000	SIZE	100,000.0		0	(6,962,496)
TYU9COM	US 10YR NOTE (CBT) BOND 19/SEP/2019 TYU9	EXPIRES 09/19/2019 1,258.000	SIZE	100,000.0		0	1,611,740
TYU9COMA	US 10YR NOTE (CBT) BOND 19/SEP/2019 TYU9	EXPIRES 09/19/2019 3,015.000	SIZE	100,000.0		0	(5,135,629)
TYU9COS	US 10YR NOTE (CBT) BOND 19/SEP/2019 TYU9	EXPIRES 09/19/2019 4,217.000	SIZE	100,000.0		0	(7,865,483)
TYH0COMA	US 10YR NOTE (CBT) BOND 20/MAR/2020 TYH0	EXPIRES 03/20/2020 1,131.000	SIZE	100,000.0		0	216,105
UXYZ9COA	US 10YR ULTRA FUT BOND 19/DEC/2019 UXYZ9	EXPIRES 12/19/2019 1,537.000	SIZE	100,000.0		0	3,616,081
UXYM9CM	US 10YR ULTRA FUT BOND 19/JUN/2019 UXYM9	EXPIRES 06/19/2019 1,991.000	SIZE	100,000.0		0	(4,379,438)
UXYM9CO	US 10YR ULTRA FUT BOND 19/JUN/2019 UXYM9	EXPIRES 06/19/2019 1,430.000	SIZE	100,000.0		0	(257,843)
UXYU9CM	US 10YR ULTRA FUT BOND 19/SEP/2019 UXYU9	EXPIRES 09/19/2019 1,515.000	SIZE	100,000.0		0	(3,777,206)
UXYU9CO	US 10YR ULTRA FUT BOND 19/SEP/2019 UXYU9	EXPIRES 09/19/2019 369.000	SIZE	100,000.0		0	381,435
UXYU9COA	US 10YR ULTRA FUT BOND 19/SEP/2019 UXYU9	EXPIRES 09/19/2019 1,699.000	SIZE	100,000.0		0	(7,877,766)

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR		COST OF ACQUISITION		PROCEEDS FROM DISPOSITION
UXYH0COA	US 10YR ULTRA FUT BOND 20/MAR/2020 UXYH0	EXPIRES 03/20/2020 SIZE 794.000	100,000.0	0		311,818
TUM9COM	US 2YR NOTE (CBT) BOND 28/JUN/2019 TUM9	EXPIRES 06/28/2019 SIZE 3,493.000	200,000.0	0		2,796,022
TUM9COS	US 2YR NOTE (CBT) BOND 28/JUN/2019 TUM9	EXPIRES 06/28/2019 SIZE 293.000	200,000.0	0		(260,713)
TUU9COM	US 2YR NOTE (CBT) BOND 30/SEP/2019 TUU9	EXPIRES 09/30/2019 SIZE 3,398.000	200,000.0	0		3,652,015
TUU9COMA	US 2YR NOTE (CBT) BOND 30/SEP/2019 TUU9	EXPIRES 09/30/2019 SIZE 3,161.000	200,000.0	0		1,054,845
TUU9COS	US 2YR NOTE (CBT) BOND 30/SEP/2019 TUU9	EXPIRES 09/30/2019 SIZE 480.000	200,000.0	0		(208,909)
TUZ9COMA	US 2YR NOTE (CBT) BOND 31/DEC/2019 TUZ9	EXPIRES 12/31/2019 SIZE 3,066.000	200,000.0	0		(1,193,006)
TUH0COMA	US 2YR NOTE (CBT) BOND 31/MAR/2020 TUH0	EXPIRES 03/31/2020 SIZE 1,916.000	200,000.0	0		(95,267)
FVM9COM	US 5YR NOTE (CBT) BOND 28/JUN/2019 FVM9	EXPIRES 06/28/2019 SIZE 4,167.000	100,000.0	0		1,987,944
FVM9COS	US 5YR NOTE (CBT) BOND 28/JUN/2019 FVM9	EXPIRES 06/28/2019 SIZE 3,093.000	100,000.0	0		(2,223,727)
FVU9COM	US 5YR NOTE (CBT) BOND 30/SEP/2019 FVU9	EXPIRES 09/30/2019 SIZE 3,234.000	100,000.0	0		3,896,974
FVU9COMA	US 5YR NOTE (CBT) BOND 30/SEP/2019 FVU9	EXPIRES 09/30/2019 SIZE 1,785.000	100,000.0	0		1,946,849
FVU9COS	US 5YR NOTE (CBT) BOND 30/SEP/2019 FVU9	EXPIRES 09/30/2019 SIZE 2,255.000	100,000.0	0		(1,899,384)
FVZ9COMA	US 5YR NOTE (CBT) BOND 31/DEC/2019 FVZ9	EXPIRES 12/31/2019 SIZE 1,970.000	100,000.0	0		(1,498,404)
FVH0COMA	US 5YR NOTE (CBT) BOND 31/MAR/2020 FVH0	EXPIRES 03/31/2020 SIZE 1,430.000	100,000.0	0		(989)
EDU0COMA	90DAY EURO$ FUTR INTEREST RATE 14/SEP/20	EXPIRES 09/15/2020 SIZE 542.000	2,500.0	0		47,425

	IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
EDZ9COM	90DAY EURO$ FUTR INTEREST RATE 16/DEC/20		EXPIRES 12/16/2019 60.000	SIZE	2,500.0	0	(2,818)
EDZ9COMA	90DAY EURO$ FUTR INTEREST RATE 16/DEC/20		EXPIRES 12/16/2019 60.000	SIZE	2,500.0	0	4,500
	TOTAL FUTURES CONTRACTS					0	44,355,913
WRITTEN OPTIONS							
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221270IB	FOREIGN EXCHANGE OPTION - FX	.68	CALL SCTY 9,020,000.000	EX 10/25/2019	1	24,818	0
211753IB	FOREIGN EXCHANGE OPTION - FX	1.01	PUT SCTY 43,730,000.000	EX 05/30/2019	1	361,428	0
211587IB	FOREIGN EXCHANGE OPTION - FX	1.12	PUT SCTY 77,190,000.000	EX 03/08/2019	1	245,783	0
211823IB	FOREIGN EXCHANGE OPTION - FX	1.13	CALL SCTY 62,110,000.000	EX 07/09/2019	1	530,693	(296,466)
221124IB	FOREIGN EXCHANGE OPTION - FX	1.21	PUT SCTY 14,700,000.000	EX 08/30/2019	1	112,263	0
221078IB	FOREIGN EXCHANGE OPTION - FX	1.32	PUT SCTY 12,230,000.000	EX 08/27/2019	1	177,947	0
211824IB	Mortgage Option	3.06	PUT SCTY 500,000.000	EX 07/08/2019	1	1,211	0
211825IB	Mortgage Option	3.12	CALL SCTY 500,000.000	EX 07/08/2019	1	938	0
211689IB	Mortgage Option	97.46	PUT SCTY 1,000,000.000	EX 06/06/2019	1	1,328	0
211818IB	Mortgage Option	98.07	PUT SCTY 1,500,000.000	EX 09/05/2019	1	3,047	0
211636IB	Mortgage Option	98.20	PUT SCTY 500,000.000	EX 06/06/2019	1	1,016	0
211533IB	Mortgage Option	98.21	CALL SCTY 1,500,000.000	EX 04/03/2019	1	2,578	0

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT					COST OF ACQUISITION	PROCEEDS FROM DISPOSITION	
				SHARES / PAR					
211640IB	Mortgage Option	98.23	PUT	SCTY	EX 06/06/2019	1	1,016	0	
				500,000.000					
211638IB	Mortgage Option	98.25	PUT	SCTY	EX 06/06/2019	1	2,188	0	
				1,000,000.000					
211535IB	Mortgage Option	98.30	PUT	SCTY	EX 04/03/2019	1	18,047	0	
				6,000,000.000					
211579IB	Mortgage Option	98.31	PUT	SCTY	EX 05/06/2019	1	1,367	0	
				1,000,000.000					
221128IB	Mortgage Option	98.54	PUT	SCTY	EX 10/03/2019	1	9,609	0	
				3,000,000.000					
211813IB	Mortgage Option	98.60	PUT	SCTY	EX 09/05/2019	1	4,063	0	
				2,000,000.000					
211804IB	Mortgage Option	99.00	PUT	SCTY	EX 08/06/2019	1	3,438	0	
				2,000,000.000					
221154IB	Mortgage Option	99.00	PUT	SCTY	EX 11/06/2019	1	19,336	0	
				4,500,000.000					
211562IB	Mortgage Option	99.01	PUT	SCTY	EX 05/06/2019	1	898	0	
				500,000.000					
211564IB	Mortgage Option	99.01	PUT	SCTY	EX 05/06/2019	1	1,953	0	
				1,000,000.000					
211568IB	Mortgage Option	99.01	PUT	SCTY	EX 05/06/2019	1	1,523	0	
				1,000,000.000					
221075IB	Mortgage Option	99.01	PUT	SCTY	EX 10/03/2019	1	9,375	0	
				3,000,000.000					
221076IB	Mortgage Option	99.02	PUT	SCTY	EX 10/03/2019	1	24,063	0	
				8,000,000.000					
211807IB	Mortgage Option	99.03	PUT	SCTY	EX 09/05/2019	1	4,336	0	
				1,500,000.000					
211558IB	Mortgage Option	99.04	PUT	SCTY	EX 05/06/2019	1	1,055	0	
				500,000.000					
211572IB	Mortgage Option	99.04	PUT	SCTY	EX 05/06/2019	1	762	0	
				500,000.000					

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT						COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
211806IB Mortgage Option	99.05	PUT	SCTY	EX 08/06/2019	1	5,000,000.000	14,453	0
211508IB Mortgage Option	99.07	PUT	SCTY	EX 03/06/2019	1	500,000.000	1,328	0
211545IB Mortgage Option	99.07	PUT	SCTY	EX 04/03/2019	1	1,000,000.000	2,422	0
211788IB Mortgage Option	99.07	PUT	SCTY	EX 08/06/2019	1	2,000,000.000	7,109	0
211801IB Mortgage Option	99.07	PUT	SCTY	EX 08/06/2019	1	3,000,000.000	8,906	0
211582IB Mortgage Option	99.08	PUT	SCTY	EX 05/06/2019	1	500,000.000	1,250	0
211511IB Mortgage Option	99.09	PUT	SCTY	EX 03/06/2019	1	500,000.000	1,406	0
211602IB Mortgage Option	99.11	PUT	SCTY	EX 06/06/2019	1	1,000,000.000	1,563	0
211516IB Mortgage Option	99.12	PUT	SCTY	EX 03/06/2019	1	500,000.000	1,094	0
211605IB Mortgage Option	99.13	PUT	SCTY	EX 06/06/2019	1	500,000.000	684	0
221073IB Mortgage Option	99.20	PUT	SCTY	EX 10/03/2019	1	3,500,000.000	10,938	0
211577IB Mortgage Option	99.22	PUT	SCTY	EX 05/06/2019	1	1,500,000.000	3,633	0
211570IB Mortgage Option	99.23	PUT	SCTY	EX 05/06/2019	1	500,000.000	1,289	0
211623IB Mortgage Option	99.27	PUT	SCTY	EX 06/06/2019	1	1,000,000.000	1,094	0
211795IB Mortgage Option	99.35	PUT	SCTY	EX 08/06/2019	1	6,500,000.000	15,234	0
211688IB Mortgage Option	99.46	CALL	SCTY	EX 06/06/2019	1	1,000,000.000	1,250	0

	IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT				COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			SHARES / PAR					
211687IB	Mortgage Option	99.48	CALL	SCTY	EX 06/06/2019	1	1,250	0
			1,000,000.000					
211700IB	Mortgage Option	99.48	PUT	SCTY	EX 07/08/2019	1	1,250	0
			1,000,000.000					
211711IB	Mortgage Option	99.51	PUT	SCTY	EX 07/08/2019	1	664	(39)
			500,000.000					
221093IB	Mortgage Option	99.57	PUT	SCTY	EX 10/03/2019	1	3,984	0
			2,000,000.000					
211685IB	Mortgage Option	99.62	PUT	SCTY	EX 07/08/2019	1	1,328	(78)
			1,000,000.000					
211734IB	Mortgage Option	99.67	PUT	SCTY	EX 07/08/2019	1	547	(39)
			500,000.000					
211682IB	Mortgage Option	99.77	PUT	SCTY	EX 07/08/2019	1	625	(59)
			500,000.000					
211684IB	Mortgage Option	99.77	PUT	SCTY	EX 07/08/2019	1	1,328	0
			1,000,000.000					
211802IB	Mortgage Option	99.81	PUT	SCTY	EX 08/06/2019	1	8,906	0
			3,000,000.000					
211792IB	Mortgage Option	99.90	PUT	SCTY	EX 08/06/2019	1	30,000	0
			8,000,000.000					
211750IB	Mortgage Option	99.93	PUT	SCTY	EX 08/06/2019	1	3,125	0
			2,000,000.000					
211744IB	Mortgage Option	99.98	PUT	SCTY	EX 08/06/2019	1	1,563	0
			1,000,000.000					
211756IB	Mortgage Option	100.00	PUT	SCTY	EX 08/06/2019	1	2,109	0
			1,500,000.000					
221062IB	Mortgage Option	100.00	PUT	SCTY	EX 08/06/2019	1	11,133	0
			3,000,000.000					
221113IB	Mortgage Option	100.00	PUT	SCTY	EX 10/03/2019	1	5,371	0
			2,500,000.000					
221175IB	Mortgage Option	100.05	PUT	SCTY	EX 10/03/2019	1	14,063	0
			6,000,000.000					

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR					COST OF ACQUISITION	PROCEEDS FROM DISPOSITION	
211628IB	Mortgage Option	100.06	PUT	SCTY	EX 06/06/2019	1	2,891	0	
				3,700,000.000					
211509IB	Mortgage Option	100.07	CALL	SCTY	EX 03/06/2019	1	1,172	0	
				500,000.000					
211546IB	Mortgage Option	100.07	CALL	SCTY	EX 04/03/2019	1	2,031	0	
				1,000,000.000					
211791IB	Mortgage Option	100.08	CALL	SCTY	EX 08/06/2019	1	7,031	0	
				2,000,000.000					
221150IB	Mortgage Option	100.08	PUT	SCTY	EX 11/06/2019	1	3,398	0	
				1,500,000.000					
211512IB	Mortgage Option	100.09	CALL	SCTY	EX 03/06/2019	1	1,328	0	
				500,000.000					
221184IB	Mortgage Option	100.09	PUT	SCTY	EX 11/06/2019	1	5,078	0	
				2,500,000.000					
211517IB	Mortgage Option	100.12	CALL	SCTY	EX 03/06/2019	1	977	0	
				500,000.000					
211555IB	Mortgage Option	100.20	CALL	SCTY	EX 04/03/2019	1	1,758	0	
				1,000,000.000					
211637IB	Mortgage Option	100.20	CALL	SCTY	EX 06/06/2019	1	898	0	
				500,000.000					
221176IB	Mortgage Option	100.20	PUT	SCTY	EX 10/03/2019	1	8,438	0	
				6,000,000.000					
211534IB	Mortgage Option	100.21	CALL	SCTY	EX 04/03/2019	1	2,109	0	
				1,500,000.000					
211556IB	Mortgage Option	100.22	CALL	SCTY	EX 04/03/2019	1	1,953	0	
				1,000,000.000					
211635IB	Mortgage Option	100.23	CALL	SCTY	EX 06/06/2019	1	898	0	
				500,000.000					
211770IB	Mortgage Option	100.23	PUT	SCTY	EX 08/06/2019	1	1,328	0	
				1,000,000.000					
211639IB	Mortgage Option	100.25	CALL	SCTY	EX 06/06/2019	1	1,875	0	
				1,000,000.000					

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT					COST OF ACQUISITION	PROCEEDS FROM DISPOSITION	
			SHARES / PAR						
211578IB	Mortgage Option	100.31	CALL	SCTY	EX 05/06/2019	1	938	0	
			1,000,000.000						
221105IB	Mortgage Option	100.32	PUT	SCTY	EX 10/03/2019	1	3,281	0	
			1,500,000.000						
211780IB	Mortgage Option	100.37	PUT	SCTY	EX 08/06/2019	1	2,188	0	
			2,000,000.000						
221251IB	Mortgage Option	100.64	PUT	SCTY	EX 11/06/2019	1	3,984	0	
			3,000,000.000						
221110IB	Mortgage Option	100.67	PUT	SCTY	EX 10/03/2019	1	6,563	0	
			3,000,000.000						
221056IB	Mortgage Option	100.76	PUT	SCTY	EX 07/08/2019	1	5,625	0	
			3,000,000.000						
221173IB	Mortgage Option	100.78	PUT	SCTY	EX 10/03/2019	1	17,051	0	
			4,500,000.000						
221174IB	Mortgage Option	100.78	CALL	SCTY	EX 10/03/2019	1	17,051	0	
			4,500,000.000						
221215IB	Mortgage Option	100.81	PUT	SCTY	EX 11/06/2019	1	7,031	0	
			3,000,000.000						
221214IB	Mortgage Option	100.82	PUT	SCTY	EX 11/06/2019	1	3,750	0	
			1,500,000.000						
221148IB	Mortgage Option	100.84	PUT	SCTY	EX 11/06/2019	1	9,844	0	
			4,500,000.000						
211738IB	Mortgage Option	100.85	CALL	SCTY	EX 06/06/2019	1	54,688	0	
			20,000,000.000						
221087IB	Mortgage Option	100.85	PUT	SCTY	EX 08/06/2019	1	8,320	0	
			3,000,000.000						
221140IB	Mortgage Option	100.90	PUT	SCTY	EX 11/06/2019	1	12,188	0	
			3,000,000.000						
211697IB	Mortgage Option	101.00	CALL	SCTY	EX 06/06/2019	1	664	0	
			500,000.000						
211781IB	Mortgage Option	101.00	PUT	SCTY	EX 08/06/2019	1	7,266	0	
			3,000,000.000						

	IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION	
211805IB	Mortgage Option	101.00	CALL SCTY	EX 08/06/2019	1	2,813	0	
			2,000,000.000					
221068IB	Mortgage Option	101.00	CALL SCTY	EX 09/05/2019	1	12,656	0	
			4,500,000.000					
211561IB	Mortgage Option	101.01	CALL SCTY	EX 05/06/2019	1	703	0	
			500,000.000					
211563IB	Mortgage Option	101.01	CALL SCTY	EX 05/06/2019	1	1,250	0	
			1,000,000.000					
211569IB	Mortgage Option	101.01	CALL SCTY	EX 05/06/2019	1	1,094	0	
			1,000,000.000					
211693IB	Mortgage Option	101.01	CALL SCTY	EX 06/06/2019	1	2,109	0	
			1,500,000.000					
221142IB	Mortgage Option	101.01	PUT SCTY	EX 11/06/2019	1	12,188	0	
			3,000,000.000					
211808IB	Mortgage Option	101.03	CALL SCTY	EX 09/05/2019	1	3,516	0	
			1,500,000.000					
211559IB	Mortgage Option	101.04	CALL SCTY	EX 05/06/2019	1	781	0	
			500,000.000					
211573IB	Mortgage Option	101.04	CALL SCTY	EX 05/06/2019	1	547	0	
			500,000.000					
211789IB	Mortgage Option	101.04	PUT SCTY	EX 08/06/2019	1	3,047	0	
			1,500,000.000					
211817IB	Mortgage Option	101.07	CALL SCTY	EX 09/05/2019	1	2,344	0	
			1,500,000.000					
211588IB	Mortgage Option	101.09	CALL SCTY	EX 05/06/2019	1	625	0	
			1,000,000.000					
211783IB	Mortgage Option	101.09	CALL SCTY	EX 08/06/2019	1	3,047	0	
			1,500,000.000					
211601IB	Mortgage Option	101.11	CALL SCTY	EX 06/06/2019	1	1,016	0	
			1,500,000.000					
211606IB	Mortgage Option	101.13	CALL SCTY	EX 06/06/2019	1	469	0	
			1,000,000.000					
			500,000.000					

	IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION	
211741IB	Mortgage Option	101.17	CALL SCTY	EX 07/08/2019	1	2,461	0	
			1,500,000.000					
211624IB	Mortgage Option	101.27	CALL SCTY	EX 06/06/2019	1	703	0	
			1,000,000.000					
221061IB	Mortgage Option	101.34	CALL SCTY	EX 08/06/2019	1	4,922	0	
			3,000,000.000					
221080IB	Mortgage Option	101.34	CALL SCTY	EX 10/03/2019	1	8,340	0	
			3,500,000.000					
211796IB	Mortgage Option	101.35	CALL SCTY	EX 08/06/2019	1	2,930	0	
			1,500,000.000					
211699IB	Mortgage Option	101.48	CALL SCTY	EX 07/08/2019	1	977	0	
			1,000,000.000					
211712IB	Mortgage Option	101.51	CALL SCTY	EX 07/08/2019	1	586	0	
			500,000.000					
221094IB	Mortgage Option	101.57	CALL SCTY	EX 10/03/2019	1	2,969	0	
			2,000,000.000					
211812IB	Mortgage Option	101.60	CALL SCTY	EX 09/05/2019	1	2,813	0	
			2,000,000.000					
211686IB	Mortgage Option	101.62	CALL SCTY	EX 07/08/2019	1	938	0	
			1,000,000.000					
211735IB	Mortgage Option	101.67	CALL SCTY	EX 07/08/2019	1	352	0	
			500,000.000					
221120IB	Mortgage Option	101.67	PUT SCTY	EX 10/03/2019	1	31,406	0	
			6,000,000.000					
211681IB	Mortgage Option	101.77	CALL SCTY	EX 07/08/2019	1	547	0	
			500,000.000					
211683IB	Mortgage Option	101.77	CALL SCTY	EX 07/08/2019	1	938	0	
			1,000,000.000					
211749IB	Mortgage Option	101.93	CALL SCTY	EX 08/06/2019	1	2,578	0	
			2,000,000.000					
211745IB	Mortgage Option	101.98	CALL SCTY	EX 08/06/2019	1	1,094	0	
			1,000,000.000					

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT							COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
				SHARES / PAR						
211757IB	Mortgage Option	102.00	CALL	SCTY	EX 08/06/2019	1			1,641	0
				1,500,000.000						
221149IB	Mortgage Option	102.00	PUT	SCTY	EX 10/03/2019	1			16,211	0
				5,000,000.000						
221160IB	Mortgage Option	102.01	CALL	SCTY	EX 12/05/2019	1			10,547	0
				4,500,000.000						
211627IB	Mortgage Option	102.06	CALL	SCTY	EX 06/06/2019	1			5,203	0
				3,700,000.000						
221183IB	Mortgage Option	102.09	CALL	SCTY	EX 11/06/2019	1			3,516	0
				2,500,000.000						
211769IB	Mortgage Option	102.23	CALL	SCTY	EX 08/06/2019	1			1,094	0
				1,000,000.000						
221106IB	Mortgage Option	102.32	CALL	SCTY	EX 10/03/2019	1			2,344	0
				1,500,000.000						
211779IB	Mortgage Option	102.37	CALL	SCTY	EX 08/06/2019	1			1,875	0
				2,000,000.000						
221109IB	Mortgage Option	102.67	CALL	SCTY	EX 10/03/2019	1			4,688	(469)
				3,000,000.000						
221225IB	Mortgage Option	102.69	CALL	SCTY	EX 12/05/2019	1			1,977	(344)
				2,200,000.000						
221119IB	Mortgage Option	103.92	CALL	SCTY	EX 10/03/2019	1			6,445	0
				5,500,000.000						
6E6585F	10 YEAR US TREASURY NOTES CA	124.00	CALL	SCTY	4098846	EX 05/24/2019	100000		27,639	(91)
				162.000						
AA72C03	10 YEAR US TREASURY NOTES PU	120.50	PUT	SCTY	4098846	EX 02/22/2019	100000		18,680	(15)
				152.000						
C3A664A	10 YEAR US TREASURY NOTES PU	120.50	PUT	SCTY	4098846	EX 04/26/2019	100000		17,321	(9)
				93.000						
A9D54A4	10 YEAR US TREASURY NOTES PU	121.50	PUT	SCTY	4098846	EX 03/22/2019	100000		17,718	(8)
				76.000						
C39CC27	10 YEAR US TREASURY NOTES PU	121.50	PUT	SCTY	4098846	EX 04/26/2019	100000		20,433	(12)
				120.000						

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT						COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
		SHARES / PAR							
C76F9A2	10 YEAR US TREASURY NOTES PU	122.00	PUT	SCTY 4098846	EX 06/21/2019	100000		28,836	(17)
		169.000							
6E6586F	10 YEAR US TREASURY NOTES PU	122.00	PUT	SCTY 4098846	EX 05/24/2019	100000		25,112	(16)
		162.000							
A3FFB53	10 YEAR US TREASURY NOTES PU	122.50	PUT	SCTY 4098846	EX 05/24/2019	100000		16,776	(8)
		83.000							
C771C7E	10 YEAR US TREASURY NOTES PU	122.50	PUT	SCTY 4098846	EX 06/21/2019	100000		10,395	(8)
		84.000							
C3A9DB4	10 YEAR US TREASURY NOTES PU	123.00	PUT	SCTY 4098846	EX 04/26/2019	100000		1,490	(1)
		8.000							
C772675	10 YEAR US TREASURY NOTES PU	123.00	PUT	SCTY 4098846	EX 06/21/2019	100000		10,366	(8)
		84.000							
C35F6A1	10 YEAR US TREASURY NOTES PU	126.00	PUT	SCTY 4098846	EX 08/23/2019	100000		58,834	(28)
		283.000							
C330853	30 YEAR US TREASURY BONDS PU	161.00	PUT	SCTY 4098846	EX 08/23/2019	100000		5,259	0
		13.000							
A9FFED6	5 YEAR US TREASURY NOTES PUT	114.25	PUT	SCTY 4098846	EX 03/22/2019	100000		7,368	(9)
		87.000							
C790FA4	5 YEAR US TREASURY NOTES PUT	115.25	PUT	SCTY 4098846	EX 06/21/2019	100000		10,566	(8)
		76.000							
	TOTAL WRITTEN OPTIONS							2,375,654	(297,733)
SECURITIES SOLD SHORT									

OPBCUSSST	CASH COLLATERAL							520,000	(520,000)
		520,000.000							
CCBCYDUS4	CASH COLLATERAL DOM MSF BCY USD							2,096,000	(2,096,000)
		2,096,000.000							
CCBPSDUS2	CASH COLLATERAL DOM MSF BNP USD							21,280,000	(21,280,000)
		21,280,000.000							
CSHCSFSW9	CASH COLLATERAL USD CSFSW							250,000	(250,000)
		250,000.000							

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
HKD COLL HONG KONG DOLLAR	CASH COLLATERAL 675,550.150	86,064	(86,061)
SEK COLL SWEDISH KRONA	CASH COLLATERAL 61,489.440	6,395	(6,395)
02R030459 TBA FGLMC SINGLE FAMILY 15YR 3 5/19	3.000% 05/15/2034 24,500,000.000	24,652,734	(24,581,074)
02R030624 TBA FGLMC SINGLE FAMILY 30YR 3 2/19	3.000% 02/15/2049 19,000,000.000	18,534,063	(18,582,754)
02R030632 TBA FGLMC SINGLE FAMILY 30YR 3 3/20	3.000% 03/15/2050 9,000,000.000	8,821,406	(8,847,773)
02R030640 TBA FGLMC SINGLE FAMILY 30YR 3 4/19	3.000% 04/15/2049 9,000,000.000	8,845,313	(8,928,281)
02R030657 TBA FGLMC SINGLE FAMILY 30YR 3 5/19	3.000% 05/15/2049 9,000,000.000	8,924,063	(8,890,313)
02R032620 TBA FGLMC SINGLE FAMILY 30YR 3.5 2/20	3.500% 02/15/2050 88,000,000.000	88,123,438	(88,221,797)
02R032638 TBA FGLMC SINGLE FAMILY 30YR 3.5 3/20	3.500% 03/15/2050 50,000,000.000	50,118,203	(50,017,031)
02R032646 TBA FGLMC SINGLE FAMILY 30YR 3.5 4/19	3.500% 04/15/2049 50,000,000.000	49,984,375	(50,568,359)
02R032687 TBA FGLMC SINGLE FAMILY 30YR 3.5 8/19	3.500% 08/15/2050 19,000,000.000	19,442,578	(19,434,180)
02R0406A5 TBA FGLMC SINGLE FAMILY 30YR 4 10/19	4.000% 10/15/2050 2,500,000.000	2,595,313	(2,595,313)
02R0406B3 TBA FGLMC SINGLE FAMILY 30YR 4 11/19	4.000% 11/15/2050 2,500,000.000	2,596,484	(2,592,969)
02R0406C1 TBA FGLMC SINGLE FAMILY 30YR 4 12/19	4.000% 12/15/2050 2,500,000.000	2,594,873	(2,592,725)
02R040649 TBA FGLMC SINGLE FAMILY 30YR 4 4/19	4.000% 04/15/2049 3,800,000.000	3,907,469	(3,907,145)
02R040656 TBA FGLMC SINGLE FAMILY 30YR 4 5/19	4.000% 05/15/2049 3,500,000.000	3,592,805	(3,585,117)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
02R040672 TBA FGLMC SINGLE FAMILY 30YR 4 7/19	4.000% 07/15/2050 32,000,000.000	33,069,375	(33,088,203)
02R040680 TBA FGLMC SINGLE FAMILY 30YR 4 8/19	4.000% 08/15/2050 11,500,000.000	11,914,609	(11,936,621)
02R040698 TBA FGLMC SINGLE FAMILY 30YR 4 9/19	4.000% 09/15/2050 2,500,000.000	2,592,188	(2,592,969)
02R0426A1 TBA FGLMC SINGLE FAMILY 30YR 4.5 10/19	4.500% 10/15/2050 1,300,000.000	1,367,996	(1,367,590)
02R0426B9 TBA FGLMC SINGLE FAMILY 30YR 4.5 11/19	4.500% 11/15/2050 2,300,000.000	(2,422,098)	2,419,672
02R042652 TBA FGLMC SINGLE FAMILY 30YR 4.5 5/19	4.500% 05/15/2049 4,300,000.000	4,474,016	(4,474,762)
02R042660 TBA FGLMC SINGLE FAMILY 30YR 4.5 6/19	4.500% 06/15/2050 2,600,000.000	2,711,414	(2,721,570)
02R042678 TBA FGLMC SINGLE FAMILY 30YR 4.5 7/18	4.500% 07/15/2049 1,300,000.000	1,361,090	(1,359,902)
02R042686 TBA FGLMC SINGLE FAMILY 30YR 4.5 8/19	4.500% 08/15/2050 2,600,000.000	2,723,203	(2,732,234)
02R042694 TBA FGLMC SINGLE FAMILY 30YR 4.5 9/18	4.500% 09/15/2049 2,600,000.000	2,736,754	(2,733,199)
02R050663 TBA FGLMC SINGLE FAMILY 30YR 5 6/18	5.000% 06/15/2049 11,500,000.000	12,110,469	(12,132,500)
01F050635 TBA FNMA SINGLE FAMILY 30YR 5 3/18	5.000% 03/25/2048 4,000,000.000	4,193,828	(4,197,031)
01F050650 TBA FNMA SINGLE FAMILY 30YR 5 5/17	5.000% 05/25/2047 9,200,000.000	9,685,172	(9,690,367)
01N030620 TBA GNMA SINGLE FAMILY 30YR 3 2/20	3.000% 02/15/2050 1,000,000.000	984,492	(987,969)
01N030638 TBA GNMA SINGLE FAMILY 30YR 3 3/20	3.000% 03/15/2050 1,000,000.000	987,656	(995,859)
01N030646 TBA GNMA SINGLE FAMILY 30YR 3 4/19	3.000% 04/15/2049 1,000,000.000	995,469	(1,000,469)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
01N030653 TBA GNMA SINGLE FAMILY 30YR 3 5/19	3.000% 05/15/2049 2,000,000.000	2,003,594	(2,007,891)
01N030661 TBA GNMA SINGLE FAMILY 30YR 3 6/19	3.000% 06/15/2050 1,000,000.000	1,003,594	(1,015,625)
01N030679 TBA GNMA SINGLE FAMILY 30YR 3 7/18	3.000% 07/15/2049 1,000,000.000	1,014,844	(1,020,703)
01N030687 TBA GNMA SINGLE FAMILY 30YR 3 8/18	3.000% 08/15/2049 1,000,000.000	1,020,234	(1,022,813)
01N0326C4 TBA GNMA SINGLE FAMILY 30YR 3.5 12/19	3.500% 12/15/2050 500,000.000	517,891	(517,891)
01N0426A7 TBA GNMA SINGLE FAMILY 30YR 4.5 10/19	4.500% 10/15/2050 2,000,000.000	2,124,063	(2,125,078)
01N0426B5 TBA GNMA SINGLE FAMILY 30YR 4.5 11/19	4.500% 11/15/2050 2,000,000.000	2,121,172	(2,119,688)
01N0426C3 TBA GNMA SINGLE FAMILY 30YR 4.5 12/17	4.500% 12/15/2048 2,000,000.000	2,123,359	(2,127,891)
01N042666 TBA GNMA SINGLE FAMILY 30YR 4.5 6/19	4.500% 06/15/2050 1,000,000.000	1,047,969	(1,044,063)
01N042674 TBA GNMA SINGLE FAMILY 30YR 4.5 7/18	4.500% 07/15/2049 1,000,000.000	1,043,125	(1,042,656)
01N042682 TBA GNMA SINGLE FAMILY 30YR 4.5 8/19	4.500% 08/15/2050 1,000,000.000	1,041,563	(1,056,680)
01N042690 TBA GNMA SINGLE FAMILY 30YR 4.5 9/18	4.500% 09/15/2049 1,000,000.000	1,055,781	(1,061,250)
21H0226C0 TBA GNMA2 SINGLE FAMILY 30YR 2.5 12/19	2.500% 12/15/2050 1,000,000.000	1,004,844	(1,004,844)
21H0306A7 TBA GNMA2 SINGLE FAMILY 30YR 3 10/19	3.000% 10/15/2050 3,300,000.000	3,399,516	(3,399,516)
21H0306B5 TBA GNMA2 SINGLE FAMILY 30YR 3 11/19	3.000% 11/15/2050 5,000,000.000	5,133,594	(5,133,594)
21H0306C3 TBA GNMA2 SINGLE FAMILY 30YR 3 12/19	3.000% 12/15/2050 7,700,000.000	7,908,141	(7,908,141)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
21H030666 TBA GNMA2 SINGLE FAMILY 30YR 3 6/19	3.000% 06/15/2050 11,900,000.000	12,100,813	(12,100,813)
21H030682 TBA GNMA2 SINGLE FAMILY 30YR 3 8/19	3.000% 08/15/2050 2,500,000.000	2,544,336	(2,538,965)
21H0326A3 TBA GNMA2 SINGLE FAMILY 30YR 3.5 10/19	3.500% 10/15/2050 10,900,000.000	11,311,180	(11,294,371)
21H0326B1 TBA GNMA2 SINGLE FAMILY 30YR 3.5 11/19	3.500% 11/15/2050 50,000.000	51,705	(51,692)
21H0326C9 TBA GNMA2 SINGLE FAMILY 30YR 3.5 12/19	3.500% 12/15/2050 900,000.000	930,213	(931,250)
21H032621 TBA GNMA2 SINGLE FAMILY 30YR 3.5 2/20	3.500% 02/15/2050 6,000,000.000	6,064,453	(6,060,234)
21H032639 TBA GNMA2 SINGLE FAMILY 30YR 3.5 3/20	3.500% 03/15/2050 6,000,000.000	6,055,078	(6,076,172)
21H032647 TBA GNMA2 SINGLE FAMILY 30YR 3.5 4/20	3.500% 04/15/2050 6,000,000.000	6,073,125	(6,105,820)
21H032654 TBA GNMA2 SINGLE FAMILY 30YR 3.5 5/19	3.500% 05/15/2049 8,750,000.000	8,891,211	(8,884,087)
21H032662 TBA GNMA2 SINGLE FAMILY 30YR 3.5 6/19	3.500% 06/15/2050 4,250,000.000	4,313,945	(4,360,180)
21H032670 TBA GNMA2 SINGLE FAMILY 30YR 3.5 7/20	3.500% 07/15/2050 3,450,000.000	3,540,158	(3,561,249)
21H032688 TBA GNMA2 SINGLE FAMILY 30YR 3.5 8/20	3.500% 08/15/2050 5,450,000.000	5,627,336	(5,645,859)
21H032696 TBA GNMA2 SINGLE FAMILY 30YR 3.5 9/18	3.500% 09/15/2049 5,450,000.000	5,642,027	(5,659,059)
21H0406B4 TBA GNMA2 SINGLE FAMILY 30YR 4 11/19	4.000% 11/15/2050 2,000,000.000	2,078,438	(2,076,523)
21H0406C2 TBA GNMA2 SINGLE FAMILY 30YR 4 12/19	4.000% 12/15/2050 2,000,000.000	2,074,260	(2,072,656)
21H040665 TBA GNMA2 SINGLE FAMILY 30YR 4 6/19	4.000% 06/15/2050 1,600,000.000	1,651,000	(1,655,504)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
21H040673 TBA GNMA2 SINGLE FAMILY 30YR 4 7/19	4.000% 07/15/2050 14,000,000.000	14,509,617	(14,510,809)
21H040699 TBA GNMA2 SINGLE FAMILY 30YR 4 9/19	4.000% 09/15/2050 7,500,000.000	7,791,563	(7,795,459)
21H042612 TBA GNMA2 SINGLE FAMILY 30YR 4.5 1/20	4.500% 01/15/2050 11,550,000.000	12,090,400	(12,078,844)
21H0426A2 TBA GNMA2 SINGLE FAMILY 30YR 4.5 10/19	4.500% 10/15/2050 17,450,000.000	18,222,430	(18,235,246)
21H0426B0 TBA GNMA2 SINGLE FAMILY 30YR 4.5 11/19	4.500% 11/15/2050 21,200,000.000	22,159,956	(22,150,867)
21H0426C8 TBA GNMA2 SINGLE FAMILY 30YR 4.5 12/19	4.500% 12/15/2050 4,100,000.000	4,287,047	(4,287,047)
21H042661 TBA GNMA2 SINGLE FAMILY 30YR 4.5 6/19	4.500% 06/15/2050 39,500,000.000	41,036,875	(41,041,541)
21H042679 TBA GNMA2 SINGLE FAMILY 30YR 4.5 7/20	4.500% 07/15/2050 41,450,000.000	43,089,695	(43,229,913)
21H042695 TBA GNMA2 SINGLE FAMILY 30YR 4.5 9/19	4.500% 09/15/2050 12,450,000.000	12,976,223	(12,982,529)
21H0506A5 TBA GNMA2 SINGLE FAMILY 30YR 5 10/19	5.000% 10/15/2050 500,000.000	526,797	(526,406)
21H0506C1 TBA GNMA2 SINGLE FAMILY 30YR 5 12/19	5.000% 12/15/2050 900,000.000	947,391	(947,391)
21H050623 TBA GNMA2 SINGLE FAMILY 30YR 5 2/20	5.000% 02/15/2050 800,000.000	836,766	(838,508)
21H050649 TBA GNMA2 SINGLE FAMILY 30YR 5 4/20	5.000% 04/15/2050 6,300,000.000	6,575,266	(6,574,758)
21H050664 TBA GNMA2 SINGLE FAMILY 30YR 5 6/19	5.000% 06/15/2050 3,500,000.000	3,655,313	(3,656,914)
01F0204C0 TBA UMBS SINGLE FAMILY 15YR 2 12/19	2.000% 12/25/2035 4,000,000.000	3,956,250	(3,951,250)
01F020422 TBA UMBS SINGLE FAMILY 15YR 2 2/20	2.000% 02/25/2035 1,100,000.000	1,050,844	(1,050,328)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
01F022410 TBA UMBS SINGLE FAMILY 15YR 2.5 1/20	2.500% 01/25/2035 4,000,000.000	4,027,500	(4,027,500)
01F0224B8 TBA UMBS SINGLE FAMILY 15YR 2.5 11/19	2.500% 11/25/2035 5,000,000.000	5,039,063	(5,039,063)
01F0224C6 TBA UMBS SINGLE FAMILY 15YR 2.5 12/19	2.500% 12/25/2035 12,500,000.000	12,601,563	(12,601,563)
01F0304A3 TBA UMBS SINGLE FAMILY 15YR 3 10/19	3.000% 10/25/2035 1,100,000.000	1,128,016	(1,128,016)
01F0304B1 TBA UMBS SINGLE FAMILY 15YR 3 11/19	3.000% 11/25/2035 7,600,000.000	(7,762,975)	7,752,750
01F0304C9 TBA UMBS SINGLE FAMILY 15YR 3 12/19	3.000% 12/25/2035 1,500,000.000	1,537,148	(1,537,148)
01F030462 TBA UMBS SINGLE FAMILY 15YR 3 6/19	3.000% 06/25/2035 2,500,000.000	2,526,387	(2,538,125)
01F0324A9 TBA UMBS SINGLE FAMILY 15YR 3.5 10/19	3.500% 10/25/2035 2,350,000.000	2,435,050	(2,433,581)
01F0324B7 TBA UMBS SINGLE FAMILY 15YR 3.5 11/19	3.500% 11/25/2035 2,350,000.000	2,433,902	(2,431,286)
01F0324C5 TBA UMBS SINGLE FAMILY 15YR 3.5 12/19	3.500% 12/25/2035 1,175,000.000	1,215,023	(1,216,125)
01F032476 TBA UMBS SINGLE FAMILY 15YR 3.5 7/19	3.500% 07/25/2035 9,600,000.000	9,899,063	(9,905,592)
01F032484 TBA UMBS SINGLE FAMILY 15YR 3.5 8/19	3.500% 08/25/2035 1,300,000.000	1,341,641	(1,345,386)
01F032492 TBA UMBS SINGLE FAMILY 15YR 3.5 9/19	3.500% 09/25/2035 1,375,000.000	1,423,300	(1,425,294)
01F0404A2 TBA UMBS SINGLE FAMILY 15YR 4 10/19	4.000% 10/25/2035 3,000,000.000	3,125,977	(3,127,148)
01F0404B0 TBA UMBS SINGLE FAMILY 15YR 4 11/19	4.000% 11/25/2035 1,500,000.000	1,562,520	(1,559,883)
01F0404C8 TBA UMBS SINGLE FAMILY 15YR 4 12/19	4.000% 12/25/2035 1,500,000.000	1,559,531	(1,562,227)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
01F040461 TBA UMBS SINGLE FAMILY 15YR 4 6/19	4.000% 06/25/2035 1,000,000.000	1,029,922	(1,034,180)
01F040479 TBA UMBS SINGLE FAMILY 15YR 4 7/19	4.000% 07/25/2035 1,500,000.000	1,551,953	(1,557,324)
01F040487 TBA UMBS SINGLE FAMILY 15YR 4 8/20	4.000% 08/25/2035 1,500,000.000	1,556,953	(1,558,945)
01F040495 TBA UMBS SINGLE FAMILY 15YR 4 9/19	4.000% 09/25/2035 3,000,000.000	3,122,461	(3,124,570)
01F022618 TBA UMBS SINGLE FAMILY 30YR 2.5 1/19	2.500% 01/25/2050 20,174,000.000	19,874,474	(19,897,525)
01F0226B6 TBA UMBS SINGLE FAMILY 30YR 2.5 11/19	2.500% 11/25/2050 14,000,000.000	13,842,500	(13,842,500)
01F0226C4 TBA UMBS SINGLE FAMILY 30YR 2.5 12/19	2.500% 12/25/2050 1,000,000.000	988,594	(988,594)
01F030611 TBA UMBS SINGLE FAMILY 30YR 3 1/20	3.000% 01/25/2050	0	0
01F0306A1 TBA UMBS SINGLE FAMILY 30YR 3 10/19	3.000% 10/25/2050 4,000,000.000	4,077,500	(4,077,500)
01F0306B9 TBA UMBS SINGLE FAMILY 30YR 3 11/19	3.000% 11/25/2050 31,200,000.000	31,576,945	(31,589,494)
01F0306C7 TBA UMBS SINGLE FAMILY 30YR 3 12/19	3.000% 12/25/2050 30,900,000.000	(31,401,196)	31,354,344
01F030637 TBA UMBS SINGLE FAMILY 30YR 3 3/20	3.000% 03/25/2050 1,000,000.000	977,031	(981,250)
01F030660 TBA UMBS SINGLE FAMILY 30YR 3 6/19	3.000% 06/25/2050 4,000,000.000	4,001,719	(4,021,250)
01F030678 TBA UMBS SINGLE FAMILY 30YR 3 7/19	3.000% 07/25/2050 500,000.000	500,000	(503,008)
01F030686 TBA UMBS SINGLE FAMILY 30YR 3 8/20	3.000% 08/25/2050 12,800,000.000	12,966,883	(13,023,223)
01F030694 TBA UMBS SINGLE FAMILY 30YR 3 9/19	3.000% 09/25/2050 19,000,000.000	19,299,082	(19,346,914)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
01F0326A7 TBA UMBS SINGLE FAMILY 30YR 3.5 10/19	3.500% 10/25/2050 2,700,000.000	2,774,484	(2,774,484)
01F0326B5 TBA UMBS SINGLE FAMILY 30YR 3.5 11/19	3.500% 11/25/2050 6,700,000.000	6,868,906	(6,868,906)
01F0326C3 TBA UMBS SINGLE FAMILY 30YR 3.5 12/19	3.500% 12/25/2050 39,300,000.000	40,330,098	(40,332,832)
01F032625 TBA UMBS SINGLE FAMILY 30YR 3.5 2/20	3.500% 02/25/2050 12,500,000.000	12,434,414	(12,525,879)
01F032633 TBA UMBS SINGLE FAMILY 30YR 3.5 3/20	3.500% 03/25/2050 23,000,000.000	23,009,785	(23,006,971)
01F032641 TBA UMBS SINGLE FAMILY 30YR 3.5 4/20	3.500% 04/25/2050 16,000,000.000	16,099,717	(16,120,869)
01F032658 TBA UMBS SINGLE FAMILY 30YR 3.5 5/20	3.500% 05/25/2050 3,500,000.000	3,535,469	(3,540,195)
01F032666 TBA UMBS SINGLE FAMILY 30YR 3.5 6/19	3.500% 06/25/2049 20,500,000.000	20,677,344	(20,940,029)
01F032674 TBA UMBS SINGLE FAMILY 30YR 3.5 7/20	3.500% 07/25/2050 19,000,000.000	19,385,469	(19,418,574)
01F032682 TBA UMBS SINGLE FAMILY 30YR 3.5 8/20	3.500% 08/25/2050 18,000,000.000	18,428,965	(18,490,430)
01F040610 TBA UMBS SINGLE FAMILY 30YR 4 1/20	4.000% 01/25/2050 47,380,000.000	49,107,126	(49,110,758)
01F0406A0 TBA UMBS SINGLE FAMILY 30YR 4 10/19	4.000% 10/25/2050 43,980,000.000	45,633,445	(45,565,685)
01F0406B8 TBA UMBS SINGLE FAMILY 30YR 4 11/19	4.000% 11/25/2050 45,080,000.000	46,727,722	(46,789,118)
01F0406C6 TBA UMBS SINGLE FAMILY 30YR 4 12/19	4.000% 12/25/2050 118,580,000.000	122,935,103	(122,935,103)
01F040636 TBA UMBS SINGLE FAMILY 30YR 4 3/20	4.000% 03/25/2050 46,000,000.000	46,871,484	(46,934,941)
01F040644 TBA UMBS SINGLE FAMILY 30YR 4 4/19	4.000% 04/25/2049 77,800,000.000	79,680,324	(79,871,328)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
01F040651 TBA UMBS SINGLE FAMILY 30YR 4 5/19	4.000% 05/25/2049 32,600,000.000	33,440,090	(33,393,891)
01F040677 TBA UMBS SINGLE FAMILY 30YR 4 7/20	4.000% 07/25/2050 64,920,000.000	66,858,947	(66,989,170)
01F040685 TBA UMBS SINGLE FAMILY 30YR 4 8/20	4.000% 08/25/2050 60,380,000.000	62,392,637	(62,444,314)
01F040693 TBA UMBS SINGLE FAMILY 30YR 4 9/19	4.000% 09/25/2050 83,460,000.000	86,426,481	(86,516,317)
01F042616 TBA UMBS SINGLE FAMILY 30YR 4.5 1/20	4.500% 01/25/2050 16,700,000.000	17,545,016	(17,535,707)
01F0426A6 TBA UMBS SINGLE FAMILY 30YR 4.5 10/19	4.500% 10/25/2050 15,500,000.000	16,277,422	(16,291,953)
01F0426B4 TBA UMBS SINGLE FAMILY 30YR 4.5 11/19	4.500% 11/25/2050 15,700,000.000	16,510,387	(16,521,021)
01F0426C2 TBA UMBS SINGLE FAMILY 30YR 4.5 12/19	4.500% 12/25/2050 8,700,000.000	9,153,549	(9,143,277)
01F042632 TBA UMBS SINGLE FAMILY 30YR 4.5 3/20	4.500% 03/25/2050 9,000,000.000	9,318,750	(9,326,953)
01F042640 TBA UMBS SINGLE FAMILY 30YR 4.5 4/19	4.500% 04/25/2049 12,000,000.000	12,446,309	(12,457,617)
01F042657 TBA UMBS SINGLE FAMILY 30YR 4.5 5/20	4.500% 05/25/2050 12,400,000.000	12,874,035	(12,886,705)
01F042665 TBA UMBS SINGLE FAMILY 30YR 4.5 6/19	4.500% 06/25/2050 34,500,000.000	36,019,809	(36,035,572)
01F042673 TBA UMBS SINGLE FAMILY 30YR 4.5 7/19	4.500% 07/25/2050 20,900,000.000	21,812,830	(21,833,984)
01F042681 TBA UMBS SINGLE FAMILY 30YR 4.5 8/19	4.500% 08/25/2050 30,000,000.000	31,333,594	(31,375,039)
01F042699 TBA UMBS SINGLE FAMILY 30YR 4.5 9/19	4.500% 09/25/2050 18,500,000.000	19,372,852	(19,423,770)
01F0506A9 TBA UMBS SINGLE FAMILY 30YR 5 10/19	5.000% 10/25/2050 500,000.000	535,000	(535,020)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
01F050643 TBA UMBS SINGLE FAMILY 30YR 5 4/19	5.000% 04/25/2049 2,000,000.000	2,097,813	(2,110,313)
01F050668 TBA UMBS SINGLE FAMILY 30YR 5 6/19	5.000% 06/25/2050 23,000,000.000	24,268,797	(24,286,105)
01F050676 TBA UMBS SINGLE FAMILY 30YR 5 7/20	5.000% 07/25/2050 2,700,000.000	2,852,883	(2,853,461)
01F050684 TBA UMBS SINGLE FAMILY 30YR 5 8/20	5.000% 08/25/2050 5,800,000.000	6,144,629	(6,155,453)
OPBCUSBPS USD OPTION CASH COLLATERAL BROKER OWNED	2,030,000.000	2,030,000	(2,030,000)
OPBCUSMYC USD OPTION CASH COLLATERAL BROKER OWNED	660,000.000	660,000	(660,000)
TOTAL SECURITIES SOLD SHORT		1,885,611,407	(1,888,064,290)
TOTAL GENERAL INVESTMENTS		502,967,420	(430,168,029)

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Summary of Plan Provisions

Plan Provisions Used in the Actuarial Valuations

Effective 7/1/1999, IBM amended the Plan to provide a new benefit formula, but gave certain employees the option to continue to accrue benefits under the prior plan formulas. The prior plan formulas are referred to as the Prior Plan Formulas and employees who were eligible to elect to continue to participate under the Prior Plan Formulas are referred to as Grandfathered Employees. The new benefit formula is referred to as the Personal Pension Account (PPA) formula. In addition, those employees who were receiving benefits under MDIP or who were receiving benefits under the LTD Plan which had commenced and been in payment continuously since prior to 1995 continued to accrue benefits under the Prior Plan Formulas.

Effective 12/31/2004, the Plan was closed to employees who were hired or rehired on or after 1/1/2005 (or shortly after 1/1/2005 in the case of a Vanity Fair employee).

During 2005, the Plan was further amended to discontinue benefit accruals for all active participants effective 12/31/2007.

SCHEDULE SB ATTACHMENTS

Prior Plan

Covered employees

Regular employees who terminated before 7/1/1999, and Grandfathered Employees.

a. Initial Group of Grandfathered Employees – Employees as of 6/30/1999 who were within five years of retirement date as detailed below and who met the One Year of Active Employment requirement.

b. Supplemental Group of Grandfathered Employees – Employees as of 6/30/1999 who were age 40 with at least ten years of eligibility service and who met the One Year of Active Employment requirement.

The One Year of Active Employment requirement is that an individual is either (1) a participating employee throughout the period commencing on 7/1/1998 and ending on 7/1/1999, or (2) was rehired during the period commencing on 7/1/1998 and ending on 6/30/1999, and had at least one year of benefit service (excluding any such service prior to becoming an IBM employee).

Definitions

Eligible earnings

Includes base pay (including salary reduction amounts under sections 125, 132 and 401(k) of the Code), performance bonus (formerly variable pay), executive annual incentive pay, overtime, shift premium, regular Sickness & Accident Income Plan payments, holiday pay, payments for vacation taken and commissions. Effective 1/1/2000, on target earnings replaced commissions (effective 7/1/1999 for commissioned executives).

Normal retirement date (NRD)

The last day of the month during which the participant attains age 65 and completes at least one year of vesting service.

Eligibility for Benefits

Normal retirement

Retirement on NRD

Early retirement

The earliest of the last day of the month during which the participant either:

- attains age 55 and completes at least 15 years of eligibility service, or
- attains age 62 and completes at least five years of eligibility service, or
- completes 30 years of eligibility service.

Postponed retirement

Retirement after NRD

SCHEDULE SB ATTACHMENTS

Termination

Separation from service after completion of five years of vesting service (or if the participant is employed on 12/31/2007)

Disability

Upon total and permanent disability after the completion of at least five years of vesting service.

Preretirement survivor benefit

If a participant dies and is entitled to an immediate or deferred vested benefit, the participant's surviving spouse or domestic partner is entitled to receive a pre-retirement spouse survivor benefit.

If a participant dies, has no surviving spouse or domestic partner, is a regular employee on his or her date of death, and has not commenced benefits under the plan, a pre-retirement non-spouse survivor benefit is payable.

Benefits Paid Upon the Following Events

Normal retirement

The retirement benefit is the greater of (i) the benefit under the Pension Credit Formula and (ii) the sum of the Core Retirement Transition Formulas benefit and the Personal Retirement Provision (PRP) benefit.

(i) **Pension Credit Formula Benefit:** is equal to [(1) × (2) + (3) × (4)] divided by (5). Effective 12/31/2007, amounts determined under items (1) through (4) were frozen.

(1) **Base Point Value**: Total points for career divided by 100 based on age from the following table:

Age	Base Points Earned Each Year
<30	7
30-34	9
35-39	12
40-44	15
≥45	16
Maximum Base Points = 425	

(2) **Five Year Average Earnings**: Greater of the average of the final 60 months of earnings and the average of the highest consecutive five calendar years of earnings. Only earnings after 12/31/1994 are considered.

(3) **Excess Point Value:** Total points for career divided by 100 based on age from the following table:

Age	Excess Points Earned Each Year
<30	0
30-34	1
35-44	2
≥45	3
Maximum Excess Points = 75	

(4) **Five Year Average Earnings Exceeding Social Security Covered Compensation**: The excess of (2) over the Social Security covered compensation based on year of birth.

(5) **Annuity Conversion Factor:**

If employed until 65 and commence prior to 1/1/2008: Age 65 factor = 10.918.

If employed until 65 and commence after 12/31/2007: Benefits are converted to annuities based on age at 12/31/2007 and age at benefit commencement. Illustrative factors for commencement at age 65 are shown below:

Age 12/31/2007	Conversion Factor
45	7.017
50	8.537
55	10.387
60	10.649
64	10.864

(ii) Core Retirement Transition Formulas: All benefits determined in this subsection were frozen on 12/31/2000 with no additional accruals after that date. Service and earnings after 12/31/2000 are not considered.

The benefit is equal to the greatest of the benefit under the service and earnings benefit formula, the minimum benefit formula and the final 10-year benefit formula, as described in items (1) through (3) below:

(1) Service and Earnings Benefit: 1.35% of the greater of the average of the final 60 months of earnings as of 12/31/2000 and the average of the highest five consecutive calendar years of earnings multiplied by years of benefit service. Benefit service is limited to the greater of:

a) Benefit service as of 12/31/1993

b) 30 years

The service and earnings benefit formula includes each prior version of the formula, including 1.35% times final 60-month average earnings as of 12/31/1996 times benefit service as of 12/31/1996, plus 1.35% times earnings thereafter.

(2) Minimum Benefit: 1.43% of the greater of the average of the final 36 months of earnings as of 12/31/2000 and the average of the highest three consecutive calendar years of earnings, multiplied by years of benefit service less 1.43% of estimated Social Security benefit, multiplied by years of benefit service. Benefit service is limited to the greater of:

a) Benefit service as of 12/31/1993

b) 30 years

The minimum benefit formula includes each prior version of the formula, including 1.43% times final 36-month average earnings as of 12/31/1996 times benefit service as of 12/31/1996 minus 1.43% times estimated Social Security benefit as of 12/31/1996, times benefit service as of 12/31/1996, plus 1.35% times earnings thereafter.

(3) Final 10-Year Benefit: For employees on board prior to 1/31/1991, 1.5% of the average of the final ten years of earnings as of 12/31/1994 multiplied by benefit service as of 12/31/1994 plus 1.5% of pay after 12/31/1994.

The final 10-year benefit formula includes each prior version of the formula, including 1.5% times final 10-year average earnings as of 12/31/1993, plus 1.5% times earnings thereafter.

(iii) Personal Retirement Provision: Each year, a percentage of pay was credited to the PRP account. On 1/31/1991, a 5% allocation was made. This was followed by an allocation at the end of each calendar year of 1% in 1992, 2% in 1993 and 2% in 1994. Upon allocation, the benefit was immediately vested. Commencing 1/1/1995, this account is being credited with interest at a 4% annual rate; no further allocations have been made. The PRP is payable as a lump sum or an annuity. At a participant's normal retirement date, the PRP account is converted to an immediate annual single life annuity by dividing by 7.5.

SCHEDULE SB ATTACHMENTS

Early retirement

(i) Pension Credit Formula: The benefit as calculated in (i) under "Normal retirement" above, based on accumulated points and final average earnings as of date of early retirement (or 12/31/2007 if earlier), converted to an annuity by replacing item (i)(5) above with the annuity conversion factors from the following table:

If terminating after 12/31/2007, benefits are converted to annuities based on age at 12/31/2007 and age at benefit commencement. Illustrative factors are shown below:

Age at 12/31/2007	Age at Benefit Commencement	
	Age 55	Age 60
50	9.971	8.753
51	10.370	9.103
52	10.784	9.467
53	11.216	9.846
54	11.664	10.240
55	12.131	10.649
56	N/A	10.702
57	N/A	10.756
58	N/A	10.810
59	N/A	10.864
60	N/A	10.918

(ii) Core Retirement Transition Formulas: The benefit as calculated in (ii) under "Normal retirement" above, reduced 2% for each year benefit commencement precedes the earlier of the date the participant would have attained age 60 or the date the participant would have completed 30 years of eligibility service if the participant had continued to be employed.

(iii) Personal Retirement Provision: The benefit as calculated in (iii) under "Normal retirement" above, with interest to date of early retirement. The PRP is payable as a lump sum or an annuity. The PRP balance is converted to an immediate annual single life annuity by dividing by 7.5.

SCHEDULE SB ATTACHMENTS

Postponed retirement

(i) Pension Credit Formula: After 12/31/2007, participants are eligible for a Modified Increased PCF benefit. The Modified Increased PCF benefit is the smaller of (a) benefit determined using points, final average earnings and Social Security Covered Compensation as of 12/31/2007, actuarially increased from Normal Retirement Date to the Notional Service End Date, and converted to an annuity based on the age 65 benefit conversion factor and (b) the benefit as calculated in (i) under "Normal retirement" above based on 425 base points, 75 excess points and final average earnings and Social Security Covered Compensation as of 12/31/2007, and converted to an annuity based on the age 65 benefit conversion factor.

The Notional Service End Date is the earlier of (a) the last day of the month preceding the month in which the base points would first equal or exceed 425 and excess points would first equal or exceed 75 had benefit accruals not been discontinued as of 12/31/2007, and (b) the last day of the month coincident with or next following date of termination.

(ii) Core Retirement Transition Formulas: The benefit as calculated in (ii) under "Normal retirement" above.

(iii) Personal Retirement Provision: The benefit as calculated in (iii) under "Normal retirement" above, with interest to date of late retirement. The PRP is payable as a lump sum or an annuity. The PRP balance is converted to an immediate annual single life annuity by dividing by 7.5.

(iv) Post Age 70½ Actuarial Increase: A participant's benefit will be actuarially increased from the April 1 of the calendar year following the calendar year in which the participant attains age 70½ until the benefit commencement date to the extent accruals or other actuarial increases are not provided.

Termination

1. **Pension Credit Formula:** After completion of five years of vesting service (or if the participant is employed on 12/31/2007), the benefit as calculated in (i) under "Normal retirement" above, based on accumulated points and final average earnings as of date of termination. (or 12/31/2007 if earlier). The benefit is payable immediately on termination or as a deferred benefit commencing at age 65 or, if the employee has at least five years of eligibility service, between ages 62 and 65, or, if the employee has at least 15 years of eligibility service, between ages 55 and 65. Benefits are converted to annuities based on age at termination (or 12/31/2007 if earlier) and age at which benefits commence. Illustrative factors are shown below:

If terminating prior to 1/1/2008:

Termination Age	Conversion Factor for Immediate Commencement	Conversion Factor for Deferred Benefit at	
		Age 55	Age 65
40	19.225	7.939	5.498
45	18.216	10.133	7.017
50	16.660	12.328	8.537
55	14.999	14.999	10.387
60	12.950	N/A	10.649

Benefits are converted to annuities based on age at 12/31/2007 and age at benefit commencement.

Age as of 12/31/2007	Conversion Factor for Deferred Benefit at		
	Age 40	Age 55	Age 65
40	19.225	7.939	5.498
45	N/A	10.133	7.017
50	N/A	12.328	8.537
55	N/A	14.999	10.387
60	N/A	N/A	10.649

(ii) **Core Retirement Transition Formulas:** After completion of five years of vesting service, the benefit as calculated in (ii) under “Normal retirement” above. The benefit is payable immediately on termination or as a deferred benefit commencing between ages 62 and 65 in an actuarially reduced amount from age 65, or, if the employee has at least 15 years of eligibility service, between ages 55 and 65, reduced 3% per year for each year benefit commencement precedes age 65.

(iii) **Personal Retirement Provision**: The benefit as calculated in (iii) under “Normal retirement” above, with interest to date of benefit commencement. The PRP benefit is payable as an immediate lump sum on termination, an immediate annuity on termination, or as a deferred annuity between ages 55 and 65 if the employee has at least 15 years of eligibility service, between ages 62 and 65 if the employees has at least five years of eligibility service, or at age 65.

If the benefit commencement date precedes normal retirement date, the benefit is converted to an annuity based on age at benefit commencement date. Illustrative factors are shown below:

PRP Annuity Conversion Factors
Benefit Payable Prior to Age 65

Age at Commencement	Factor
35	18.6941
40	15.6696
45	13.3525
50	11.5017
55	9.9707
60	8.6613
62	8.1820

Disability

(i) **Pension Credit Formula:** For participants who become disabled after 12/31/1994 and before 1/1/2008, the benefit as calculated in (i) under "Normal retirement" above based on points projected to the earlier of date of retirement and the later of age 65 or five years after the last day of active service. Pay is imputed at a constant rate from last day of active service credit. For participants who become disabled after 12/31/2007, the benefits are frozen as of 12/31/2007.

(ii) **Core Retirement Transition Formulas:** For participants who became disabled after 12/31/1994, the benefit as calculated in (ii) under "Normal retirement" above, based on benefit service projected to the earlier of date of retirement and the later of age 65 or five years after the last day of active service, but no later than 12/31/2000. For participants who became disabled before 1/1/1995, the benefit as calculated in (ii) under "Normal retirement" above except that service may be projected after 12/31/2000. Pay is imputed at a constant rate from the last day of active service credit.

(iii) **Personal Retirement Provision:** The benefit as calculated in (iii) under "Normal retirement" above, with interest to date of benefit commencement. The PRP is payable as a lump sum or an annuity at retirement.

Pre-Retirement Spouse Survivor Benefits:

The pre-retirement spouse survivor benefit payable to the surviving spouse or domestic partner is a single life annuity equal to the greater of (i) 50% of the Pension Credit Formula benefit that would be payable to the participant if the participant had elected a regular 50% Joint and Survivor annuity immediately before his or her death (or immediately before the benefit commencement date

for the pre-retirement survivor benefit if the benefit is deferred), and (ii) 50% of the Core benefit that would be payable to the participant if the participant had elected a regular 50% Joint and Survivor annuity immediately before his or her death (or immediately before the benefit commencement date for the pre-retirement survivor benefit if the benefit is deferred), plus 100% of an annuity derived from the PRP balance, where the annuity factor is based on the age the participant would have been on the benefit commencement date for the pre-retirement survivor benefit.

Regardless of which is greater, the surviving spouse or domestic partner may elect to receive the PRP balance as an immediate lump sum if the participant was a regular employee at death, and receive the residual as a single life annuity. The benefit commencement date for the pre-retirement survivor benefit may be the first day of the month following the participant's death, if the participant was a regular employee on his or her date of death, or the first day of any month between the participant's early retirement date and normal retirement date. However, if the pre-retirement survivor benefit is paid to a domestic partner, the benefit commencement date may not be later than the first anniversary of the participant's date of death.

Pre-Retirement Non-Spouse Survivor Benefits:

The pre-retirement non-spouse survivor benefit payable is an immediate lump sum equal to 100% of the PRP balance.

Other Plan Provisions

Bridge Leave

If a participant is permanently laid off or terminated because of a divestiture on or after 7/1/2001, is within one year of his or her early retirement date or normal retirement date as of the date of the permanent lay off or termination, and meets certain other conditions, the participant will be treated as a regular employee until the last day of the bridge leave for purposes of determining eligibility for early retirement or normal retirement and for purposes of determining the reductions for early commencement.

Optional forms of payment

Unless stated otherwise, the provisions described above determine the benefits that are payable as a single life annuity. If a form of payment other than a single life annuity is paid, the single life annuity is converted to the other form of payment based on 8% interest and the UP-1984 Mortality Table, with a 3-year setback for participants and a 6-year setback for joint annuitants.

Unless elected otherwise, benefits are payable as a single life annuity or as a 50% Joint and Survivor annuity, if married. If elected, benefits may be paid in a single life annuity form, a regular Joint and Survivor annuity form, a restore Joint and Survivor annuity form, a Social Security leveling form (if eligible for early retirement at date of termination), or a special Annuity/Lump Sum form (if employed on 7/1/1999).

The Joint and Survivor annuity continuation percentage (regular and restore) may be any percentage, in increments of 1%, between 1% and 100%. The leveling option allows leveling of the benefit that would be paid to the participant to any integer age between age 62 and Social Security Normal Retirement Age. The leveling option is not available on the PRP benefit.

Personal Pension Account (PPA)

Covered employees

Employees as of 6/30/1999 who were given the option to elect to accrue benefits under the Prior Plan Formulas or under the PPA formula and who elected the PPA formula, or employees who elected to accrue benefits under the Prior Plan Formulas and were rehired after 6/30/1999.

Employees hired prior to 7/1/1999 who were not given that option.

Employees hired on or after 7/1/1999, after the completion of one year of participation service.

Definitions

Eligible earnings

Includes base pay (including salary reduction amounts under sections 125, 132 and 401(k) of the Code), performance bonus (formerly variable pay), executive annual incentive pay, overtime, shift premium, regular Sickness & Accident Income Plan payments, holiday pay, payments for vacation taken and commissions. Effective 1/1/2000, on target earnings replaced commissions (effective 7/1/1999 for commissioned executives).

Eligibility for Benefits

Termination

Separatation from service after becoming vested (i.e., the completion of three years of vesting service (five years of vesting service if terminated before 2008), employment on or after normal retirement age, or employment on 12/31/2007)

Disability

The participant is eligible for disability benefits under the IBM LTD plan, has at least five years of vesting service as of date of disability, and became disabled prior to 1/1/2008.

Preretirement survivor benefit

If a participant dies, has not commenced benefits under the plan and is entitled to an immediate or deferred vested benefit, the surviving beneficiary is entitled to receive a pre-retirement survivor benefit. If a participant dies while an active employee without rights to a vested benefit, the surviving beneficiary is entitled to receive a pre-retirement survivor benefit.

SCHEDULE SB ATTACHMENTS

Benefits Paid Upon the Following Events

Termination

The termination benefit is either:

(i) The ongoing account balance (or portion thereof), or

(ii) The ongoing account balance (or portion thereof) converted to an immediate annuity, subject to the protections described under "Protected Benefits" below.

(i) Ongoing Account Balance

The ongoing account balance is the sum of (i), (ii) and (iii):

(i) Opening Account Balance: The greater of the Basic Opening Account Balance and the Enhanced Opening Account Balance, if eligible.

(ii) Total Pay Credits: The sum of Base Pay Credits plus Transition Pay Credits, if eligible. Base Pay Credits and Transition Pay Credits are not credited after 12/31/2007.

(iii) Interest Credits

a.) Basic Opening Account Balance

The greater of:

(i) Present value as of 6/30/1999 of the age-65 Core Retirement Transition Formulas benefit accrued as of 6/30/1999 plus the PRP balance as of 6/30/1999.

(ii) Present value as of 6/30/1999 of the age-65 Pension Credit Formula benefit accrued as of 6/30/1999.

Present values are determined using a 6% interest rate and the mortality table described in Rev.Rul. 95-6.

b.) Enhanced Opening Account Balance

Only available to employees who meet the One Year of Active Employment requirement.

The Enhanced Opening Account Balance is 5% multiplied by five-year average earnings as of 6/30/1999 multiplied by benefit service as of 6/30/1999.

The One Year of Active Employment requirement is that an individual is either (1) a participating employee throughout the period commencing on 7/1/1998 and ending on 7/1/1999, or (2) was rehired during the period commencing on 7/1/1998 and ending on 6/30/1999, had at least one year of benefit service (excluding any such service prior to becoming an IBM employee), and was a participating employee throughout the period commencing on 6/30/1999 and ending on 9/3/1999.

c.) Base Pay Credits

Base Pay Credits are 5% multiplied by monthly earnings. Base Pay Credits are credited beginning 7/31/1999, or the last day of

the month in which the employee meets the eligibility requirements, and ending on the last day of the month which contains the separation from service date (or 12/31/2007 if earlier).

d.) Transition Pay Credits

Transition Pay Credits are the Transition Pay Credit Rate multiplied by monthly earnings. Transition Pay Credits are credited beginning 7/31/1999 and ending on the earliest of the end of the month which contains the first separation from service after 6/30/1999, the 30-year anniversary of benefit service or 12/31/2007.

Transition Pay Credits are available to participants who have met the One Year of Active Employment requirement and who had attained age 40 on 6/30/1999 or attained an age (in years and completed months) and completed eligibility service (in years and completed months) that, when combined, equalled at least 50 years as of 6/30/1999.

e.) Transition Pay Credit Rate

Transition Pay Credit Rate is determined based on age and eligibility service as of 6/30/1999.

Age + Eligibility Service as of 6/30/1999	Fixed Rate
≥65	4%
60 – 64	3%
55 – 59	2%
≤54	1%

Age and eligibility service are determined in years and completed months.

The Transition Pay Credit Rate does not change from the rate in effect on 7/1/1999.

f.) Interest Credits

Interest is credited to the account until the date of distribution. The interest crediting rate for a calendar year is 1% plus the average of the one-year Treasury Constant Maturity rates for August, September and October of the preceding year.

(ii) **Ongoing Account Balance Payable as Annuity:**

a.) Regular Annuity

The ongoing account balance is converted to an equivalent single life annuity using the applicable interest rate and mortality table.

For benefit commencement dates after 2002 and before 2010, the applicable interest rate is the average of the 30-year Treasury rates for August, September and October immediately preceding the year of distribution. The applicable mortality table

is the mortality table described in Rev. Rul. 2001-62. For benefit commencement dates after 2009, the applicable interest rate is the average of the 3-segment interest rates (including the phase in rates) for August, September and October immediately preceding the year of distribution. The applicable mortality table is the mortality table described in section 417(e) of the Code, as initially described in Rev. Rul. 2007-67.

b.) Enhanced Annuity

In order to be eligible for an enhanced annuity, a participant must be eligible for Transition Pay Credits and must first separate from service after 6/30/1999 after meeting one of the following Prior Plan Formulas retirement-eligible conditions:

i. Any age with at least 30 years of eligibility service or
ii. Age 55 with at least 15 years of eligibility service, or
iii. Age 62 with at least five years of eligibility service.

The enhanced annuity is determined by converting the ongoing account balance to an equivalent single life annuity using the applicable enhanced annuity factor. The annuity cannot be greater than the projected age 65 annuity.

The applicable enhanced annuity factor depends on the age of the participant at benefit commencement and the length of time from 6/30/1999 to early retirement date (under the Prior Plan Formulas). The applicable enhanced annuity factor is based on the applicable mortality table and the following interest rates instead of the applicable interest rate(s).

Years from Early Retirement Date as of 6/30/1999	Age on Benefit Commencement Date									
	55 and less	56	57	58	59	60	61	62	63	64
6.000 or fewer	11.3%	11.2%	11.0%	10.9%	10.7%	10.6%	10.3%	9.9%	9.1%	8.1%
6.001 to 7.000	11.0%	10.9%	10.7%	10.6%	10.4%	10.3%	10.0%	9.6%	8.8%	7.9%
7.001 to 8.000	10.6%	10.5%	10.3%	10.2%	10.1%	10.0%	9.7%	9.3%	8.6%	7.6%
8.001 to 9.000	10.3%	10.2%	10.0%	9.9%	9.7%	9.6%	9.4%	9.0%	8.3%	7.4%
9.001 to 10.000	9.9%	9.9%	9.7%	9.6%	9.4%	9.3%	9.1%	8.7%	8.0%	7.1%
10.001 to 11.000	9.4%	9.3%	9.1%	9.0%	8.9%	8.8%	8.5%	8.2%	7.6%	6.7%
11.001 to 12.000	8.8%	8.7%	8.6%	8.5%	8.3%	8.3%	8.0%	7.7%	7.1%	6.3%
12.001 or more	8.2%	8.2%	8.0%	8.0%	7.8%	7.7%	7.5%	7.2%	6.6%	5.9%

Disablement

The disability benefit is based on the ongoing account balance (as defined above). However, the participant is eligible for Base Pay Credits for up to five years following the date of disability and Transition Pay Credits, if eligible, for up to five years following the date of disability but no later than the earlier of the

end of the month which contains the 30-year anniversary of benefit service or 6/30/2009. Base Pay Credits and Transition Pay Credits, if any, after the date of disability are based on LTD benefits received and cease if the participant commences benefits under the Plan or recovers from disability. Interest is credited to the account until the date of distribution.

Pre-Retirement Survivor Benefits

For participants who are married or who have a domestic partner on their date of death and who have not elected a beneficiary other than the spouse or domestic partner, the pre-retirement survivor benefit is an immediate or deferred single life annuity payable to the surviving spouse or domestic partner of equivalent actuarial value to 100% of the participant's ongoing account balance (defined above), but not less than the benefit required to be paid by law. The surviving spouse or domestic partner may elect to receive the account balance as an immediate or deferred lump sum.

For all other participants, the pre-retirement survivor benefit is 100% of the participant's ongoing account balance payable as a lump sum to the participant's beneficiary.

Other Plan Provisions

Protected Benefits

a.) Lump Sums

Lump sum benefits cannot be less than the present value as of the benefit commencement date of the single life annuity beginning at age 65 that was earned under the Prior Plan Formulas as of the protection date.

The protection date is 12/31/1999 for participants in the Initial Group of Grandfathered Employees who elected to accrue benefits under the PPA formula. The protection date is 6/30/1999 for participants in the Supplemental Group of Grandfathered Employees who elected to participant in the PPA formula and for employees hired prior to 7/1/1999 who were not given a choice between plan formulas. Other special protection dates may apply to certain employees.

For lump sums with an annuity starting date after 2007, present values are determined using the average of the 3-segment interest rates (including the phase in rates) for August, September and October immediately preceding the year of distribution, and the mortality table described in section 417(e) of the Code, as initially described in Rev. Rul. 2007-67.

b.) Annuities

Annuity benefits cannot be less than the benefit accrued under the Prior Plan Formulas as of the protection date payable as of the benefit commencement date.

SCHEDULE SB ATTACHMENTS

Optional forms of payment

Unless stated otherwise, the provisions described above determine the benefits that are payable as a single life annuity. If a form of payment other than a single life annuity is paid, the single life annuity is converted to the other form of payment based on the applicable interest rate and the applicable mortality table described above., but with a 2-year setback for joint annuitants.

Unless elected otherwise, benefits are payable as a single life annuity or as 50% Joint and Survivor annuity, if married. If elected, the benefits can be paid in as a lump sum, single life annuity, regular Joint and Survivor annuity, split distribution, or partial distribution.

The Joint and Survivor annuity continuation percentage may be any percentage, in increments of 10%, between 10% and 100%, and 75%.

Future Plan Changes

No future plan changes were recognized in determining funding requirements.

Changes in Benefits Valued Since Prior Year

There have been no changes in benefits valued since the prior year.

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	2992303	A S F CO INVESTMENT L P	100	0	117,521
	6287250	A2 MILK CO LTD COMMON STOCK NZD 0	10,416	96,172	105,548
	7108899	ABB LTD COMMON STOCK CHF 0.12	26,918	547,739	649,635
	002824BA7	ABBOTT LABORATORIES CALLABLE NOTES FIXED	340,000	339,436	345,576
	002824BE9	ABBOTT LABORATORIES CALLABLE NOTES FIXED	15,000	14,748	15,771
	002824BF6	ABBOTT LABORATORIES CALLABLE NOTES FIXED	284,000	282,525	310,313
	002824BG4	ABBOTT LABORATORIES CALLABLE NOTES FIXED	10,795,000	11,214,676	13,538,549
	002824BN9	ABBOTT LABORATORIES CALLABLE NOTES FIXED	4,655,000	4,658,456	5,863,810
	002824BH2	ABBOTT LABORATORIES CALLABLE NOTES FIXED	10,770,000	11,855,117	14,154,580
	002824AY6	ABBOTT LABORATORIES CALLABLE NOTES FIXED	1,875,000	2,133,158	2,465,400
	002819AC4	ABBOTT LABORATORIES CALLABLE NOTES FIXED	1,556,000	1,905,026	2,193,244
	002824AV2	ABBOTT LABORATORIES CALLABLE NOTES FIXED	2,880,000	3,313,959	4,001,962
	2824100	ABBOTT LABORATORIES COMMON STOCK USD 0	35,736	2,004,132	3,104,029
	00287YBG3	ABBVIE INC CALLABLE NOTES FIXED 2.15% 19	2,840,000	2,839,574	2,844,118
	00287YBL2	ABBVIE INC CALLABLE NOTES FIXED 2.3% 21/	15,014,000	15,000,252	15,089,971
	00287YAT6	ABBVIE INC CALLABLE NOTES FIXED 2.5% 14/	1,216,000	1,207,319	1,217,824
	00287YBQ1	ABBVIE INC CALLABLE NOTES FIXED 2.6% 21/	27,692,000	27,834,661	27,916,028
	00287YAL3	ABBVIE INC CALLABLE NOTES FIXED 2.9% 06/	1,510,000	1,486,957	1,541,136
	00287YBU2	ABBVIE INC CALLABLE NOTES FIXED 2.95% 21	7,682,000	7,683,543	7,821,505
	00287YAY5	ABBVIE INC CALLABLE NOTES FIXED 3.2% 14/	1,570,000	1,602,421	1,618,688
	00287YBW8	ABBVIE INC CALLABLE NOTES FIXED 3.2% 21/	7,586,000	7,674,920	7,717,617
	00287YAQ2	ABBVIE INC CALLABLE NOTES FIXED 3.6% 14/	10,325,000	10,509,877	10,908,156
	00287YBR9	ABBVIE INC CALLABLE NOTES FIXED 4.05% 21	61,545,000	62,261,082	64,687,488
	00287YBF5	ABBVIE INC CALLABLE NOTES FIXED 4.25% 14	625,000	677,181	691,306
	00287YBS7	ABBVIE INC CALLABLE NOTES FIXED 4.25% 21	35,279,000	35,502,145	37,459,948
	00287YAV1	ABBVIE INC CALLABLE NOTES FIXED 4.3% 14/	4,425,000	4,330,009	4,871,173
	00287YAM1	ABBVIE INC CALLABLE NOTES FIXED 4.4% 06/	7,003,000	6,894,624	7,527,105
	00287YAW9	ABBVIE INC CALLABLE NOTES FIXED 4.45% 14	8,605,000	8,607,756	9,216,729
	00287YAR0	ABBVIE INC CALLABLE NOTES FIXED 4.5% 14/	23,263,000	23,580,024	26,237,175
	00287YAS8	ABBVIE INC CALLABLE NOTES FIXED 4.7% 14/	7,285,000	7,272,954	8,140,769
	00287YBD0	ABBVIE INC CALLABLE NOTES FIXED 4.875% 1	15,692,000	15,589,848	18,130,123
	00287Y109	ABBVIE INC COMMON STOCK USD 0.01	143,213	10,786,590	12,680,079
	6292102	ABC-MART INC COMMON STOCK JPY	7,166	481,990	490,592
	00289Y107	ABEONA THERAPEUTICS INC COMMON STOCK USD	2,864	11,326	9,365
	2896207	ABERCROMBIE & FITCH CO COMMON STOCK USD	700	11,768	12,103
	3009107	ABERDEEN ASIA-PACIFIC INCOME FUND INC CL	662,529	3,028,930	2,815,748
	003009A@6	ABERDEEN ASIA-PACIFIC INCOME FUND INC SE	8,000,000	8,170,560	8,264,320
	003009B*7	ABERDEEN ASIA-PACIFIC INCOME FUND INC SE	3,000,000	3,000,000	3,144,780
	3011103	ABERDEEN AUSTRALIA EQUITY FUND INC CLOSE	42,979	221,880	232,516
	00301W105	ABERDEEN EMERGING MARKETS EQUITY INCOME	97,200	825,095	740,664
	B45L2K9	ABERDEEN EMERGING MARKETS INVESTMENT CO	206,955	1,440,846	1,642,240
	00306J109	ABERDEEN JAPAN EQUITY FUND INC CLOSED-EN	226,727	1,516,004	1,763,936
	392075	ABERDEEN JAPAN INVESTMENT TRUST PLC CLOS	105,082	803,980	877,006
	BBM56V2	ABERDEEN NEW DAWN INVESTMENT TRUST PLC C	48,058	152,430	164,255
	00326L100	ABERDEEN TOTAL DYNAMIC DIVIDEND FUND CLO	251,923	2,005,032	2,254,711
	3654100	ABIOMED INC COMMON STOCK USD 0.01	940	205,738	160,355
	BD3RHP2	ABJA INVESTMENT CO PTE LTD NOTES FIXED 4	1,195,000	1,186,038	1,206,130
	BYQP136	ABN AMRO BANK NV DUTCH CERT EUR 1	6,427	143,793	117,016
	00084DAL4	ABN AMRO BANK NV MEDIUM TERM NOTE FIXED	600,000	598,962	654,414
	00080QAF2	ABN AMRO BANK NV NOTES FIXED 4.75% 28/JU	1,000,000	1,074,250	1,088,820
	3992146	ABRY PARTNERS AIV		1,254,802	1,963,844
	3997111	ABRY PARTNERS IV LP IBM	100	0	290,115
	3996501	ABRY PARTNERS VII LP COMMON STOCK USD	100	653,382	10,210,278
	3992146	ABRY PARTNERS VIII LP LTD PART USD	100	18,501,144	28,955,450
	3990033	ABRY SENIOR EQUITY II	100	62,873	508,454
	3992278	ABRY SENIOR EQUITY IV LP COMMON STOCK US	100	743,421	12,629,453
	00399A916	ABRY V/BULLSHEAD D	100	0	1,874,780
	89399B735	ABRY VI	100	127,396	1,227,584
	998120	ABS VENTURES II L P - IBM	347,530	106,498	0
	00401MAB2	ABU DHABI CRUDE OIL PIPELINE LLC CALLABL	7,131,000	7,125,149	8,236,305
	00388WAF8	ABU DHABI NATIONAL ENERGY CO PJSC MEDIUM	1,220,000	1,219,341	1,314,306
	00388WAG6	ABU DHABI NATIONAL ENERGY CO PJSC MEDIUM	2,060,000	2,059,073	2,351,655
	00401C108	ACACIA COMMUNICATIONS INC COMMON STOCK U	100	4,930	6,781
	00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK US	827	38,660	27,473
	4225108	ACADIA PHARMACEUTICALS INC COMMON STOCK	100	4,578	4,278
	4239109	ACADIA REALTY TRUST REIT USD 0.001	1,100	29,120	28,523
	G1151C101	ACCENTURE PLC COMMON STOCK USD 0.0000225	9,695	1,136,359	2,041,476
	5852842	ACCOR SA COMMON STOCK EUR 3	2,396	94,752	112,287
	4397105	ACCURAY INC COMMON STOCK USD 0.001	800	3,121	2,256
	00440FAA2	ACE CAPITAL TRUST II CALLABLE BOND FIXED	645,000	888,592	967,500
	00440EAH0	ACE INA HOLDINGS INC CALLABLE NOTES FIXE	255,000	333,614	369,515
	00444T100	ACELRX PHARMACEUTICALS INC COMMON STOCK	500	1,135	1,055
	B01ZVZ5	ACERINOX SA COMMON STOCK EUR 0.25	20,182	145,959	227,562
	00448Q201	ACHILLION PHARMACEUTICALS INC COMMON STO	400	1,706	2,412
	6049784	ACOM CO LTD COMMON STOCK JPY	8,520	36,061	38,964
	B01FLQ6	ACS ACTIVIDADES DE CONSTRUCCION Y SERVIC	37,013	1,452,582	1,481,154
	942683AF0	ACTAVIS INC CALLABLE NOTES FIXED 3.25% 0	4,645,000	4,723,337	4,747,887
	942683AH6	ACTAVIS INC CALLABLE NOTES FIXED 4.625%	850,000	785,109	889,899
	00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD	9,166	501,425	544,644
	00508Y102	ACUITY BRANDS INC COMMON STOCK USD 0.01	1,177	161,858	162,426
	5098108	ACUSHNET HOLDINGS CORP COMMON STOCK USD	200	5,334	6,500
	6212104	ADAMS DIVERSIFIED EQUITY FUND INC CLOSED	16,794	214,459	264,841
	00652MAF9	ADANI PORTS & SPECIAL ECONOMIC ZONE LTD	1,000,000	999,320	1,005,440
	00654CAA0	ADANI RENEWABLE ENERGY RJ LTD/KODANGAL S	800,000	800,000	810,400
	00652XAB4	ADANI TRANSMISSION LTD CALLABLE NOTES FI	500,000	500,000	505,065
	00650F109	ADAPTIVE BIOTECHNOLOGIES CORP COMMON STO	488	14,920	14,601
	7110720	ADECCO GROUP AG COMMON STOCK CHF 0.1	16,057	835,319	1,015,139
	L00849AA4	ADECOAGRO SA CALLABLE NOTES FIXED 6% 21/	200,000	200,000	200,250
	6847107	ADELPHIA BUSINESS SOLUTIONS INC CLASS'A'	31,743	18,142	0
	BJ0DP40	ADEVINTA ASA COMMON STOCK NOK 0.2	10,627	54,062	125,773
	4031976	ADIDAS AG COMMON STOCK EUR 0	9,850	1,993,794	3,204,210
	G0084W101	ADIENT PLC COMMON STOCK USD 0.001	200	4,578	4,250
	007036EQ5	ADJUSTABLE RATE MORTGAGE TRUST 2004-5 20	352,687	304,468	355,992
	007037AE4	ADJUSTABLE RATE MORTGAGE TRUST 2007-1 20	439,444	208,315	448,783
	B02J639	ADMIRAL GROUP PLC COMMON STOCK GBP 0.1	26,912	599,042	823,197
	00724F101	ADOBE INC COMMON STOCK USD 0.0001	16,608	3,212,317	5,477,484
	00090Q103	ADT INC COMMON STOCK USD 0.01	1,975	15,122	15,662
	74166NAA2	ADT SECURITY CORP/THE CALLABLE NOTES FIX	1,800,000	1,654,832	1,651,500
	00737L103	ADTALEM GLOBAL EDUCATION INC	3,800	121,190	132,886
	00738A106	ADTRAN INC COMMON STOCK USD 0.01	4,100	45,237	40,549

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	00739L101	ADURO BIOTECH INC COMMON STOCK USD 0.000	300	545	354
	00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD	1,353	182,295	216,696
	00790R104	ADVANCED DRAINAGE SYSTEMS INC COMMON STO	513	17,289	19,925
	00770C101	ADVANCED EMISSIONS SOLUTIONS INC COMMON	600	6,891	6,300
	7903107	ADVANCED MICRO DEVICES INC COMMON STOCK	9,934	167,927	455,573
	824039S	ADVANCED MICRO DEVICES INC USD0.01	836	9,413	38,339
	6870490	ADVANTEST CORP COMMON STOCK JPY	18,900	728,537	1,071,304
	7998966	ADVENT CENTRAL & EASTERN EUROPE III - BU	100	0	795,380
	7990492	ADVENT CENTRAL EUROPE II - IBM	100	2,857,861	0
	7998958	ADVENT CENTRAL EUROPE II SF	100	6,373,592	0
	458997947	ADVENT GPE II	14,000,000	0	0
	007992AG5	ADVENT GPE V-A - BULLSHEAD I	100	0	3,514,114
	892994M84	ADVENT INTERNATIONAL GPE VI	100	0	23,787,493
	L01996542	ADVENT INTERNATIONAL GPE VII-B- LIMITED	100	2,742,455	79,540,759
	AAE9916D8	ADVENT INTERNATIONAL GPE VIII-B LIMITED	100	44,475,000	57,482,416
	89799W164	ADVENTCENTRAL EUROPE IV	100	18,367,979	688,077
	007944AE1	ADVENTIST HEALTH SYSTEM/WEST CALLABLE BO	3,100,000	3,102,573	3,105,549
	007944AG6	ADVENTIST HEALTH SYSTEM/WEST CALLABLE BO	666,000	666,000	650,136
	00773U108	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK	189	2,407	2,177
	007589AA2	ADVOCATE HEALTH & HOSPITALS CORP CALLABL	2,155,000	2,155,000	2,343,325
	007589AB0	ADVOCATE HEALTH & HOSPITALS CORP CALLABL	5,165,000	5,268,384	5,885,621
	007589AC8	ADVOCATE HEALTH & HOSPITALS CORP CALLABL	1,309,000	1,315,287	1,311,657
	BZ1HM42	ADYEN NV COMMON STOCK EUR 0.01	159	115,044	130,467
	00766T100	AECOM COMMON STOCK USD 0.01	5,493	218,726	236,913
	5927375	AEGON NV COMMON STOCK EUR 0.12	44,549	211,299	203,375
	7924103	AEGON NV NY REG SHRS USD	152,962	990,772	692,918
	BVRZ8L1	AENA SME SA COMMON STOCK	949	165,780	181,626
	6480048	AEON CO LTD COMMON STOCK JPY	9,844	161,141	204,308
	6476218	AEON DELIGHT CO LTD COMMON STOCK JPY	1,900	61,983	68,622
	6037734	AEON FINANCIAL SERVICE CO LTD COMMON STO	10,871	204,351	172,756
	6534202	AEON MALL CO LTD COMMON STOCK JPY	2,179	34,220	38,858
	00108WAK6	AEP TEXAS INC CALLABLE NOTES FIXED 3.45%	1,630,000	1,622,372	1,631,565
	00108WAF7	AEP TEXAS INC CALLABLE NOTES FIXED 3.8%	815,000	805,628	855,082
	00108WAJ9	AEP TEXAS INC CALLABLE NOTES FIXED 4.15%	265,000	283,321	293,511
	00115AAE9	AEP TRANSMISSION CO LLC CALLABLE NOTES F	1,500,000	1,512,480	1,554,510
	00115AAL3	AEP TRANSMISSION CO LLC CALLABLE NOTES F	930,000	923,202	899,859
	00115AAH2	AEP TRANSMISSION CO LLC CALLABLE NOTES F	2,175,000	2,169,758	2,341,235
	00115AAK5	AEP TRANSMISSION CO LLC CALLABLE NOTES F	8,674,000	8,914,020	9,356,826
	00115AAJ8	AEP TRANSMISSION CO LLC CALLABLE NOTES F	2,375,000	2,374,573	2,716,449
	00115AAF6	AEP TRANSMISSION CO LLC CALLABLE NOTES F	1,550,000	1,551,458	1,725,615
	N00985106	AERCAP HOLDINGS NV COMMON STOCK USD 0.01	12,248	708,590	752,885
	00772BAM3	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	2,490,000	2,566,310	2,610,914
	00772BAR2	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	2,800,000	2,800,000	2,893,072
	00774MAC9	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	595,000	562,436	613,011
	00774MAE5	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	1,100,000	1,096,293	1,142,493
	00774MAK1	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	6,230,000	6,219,596	6,737,367
	00774MAM7	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	1,000,000	996,540	1,009,000
	B164FY1	AEROPORTS DE PARIS COMMON STOCK EUR 3	548	85,290	108,324
	00130H105	AES CORP/VA COMMON STOCK USD 0.01	15,534	184,795	309,127
	008117AP8	AETNA INC CALLABLE NOTES FIXED 2.75% 15/	1,160,000	1,111,830	1,178,908
	00817YAV0	AETNA INC CALLABLE NOTES FIXED 2.8% 15/J	2,975,000	2,970,657	3,027,940
	00817YAZ1	AETNA INC CALLABLE NOTES FIXED 3.875% 15	5,767,000	5,607,015	5,854,259
	00817YAM0	AETNA INC CALLABLE NOTES FIXED 4.125% 15	3,150,000	2,986,665	3,227,301
	00817YAP3	AETNA INC CALLABLE NOTES FIXED 4.75% 15/	3,379,000	3,437,959	3,774,613
	00817YAF5	AETNA INC CALLABLE NOTES FIXED 6.625% 15	500,000	670,223	675,370
	00817YAG3	AETNA INC CALLABLE NOTES FIXED 6.75% 15/	4,612,000	6,097,047	6,226,108
	G01997827	AETOS CAPITAL ASIA TE II LP	100	92,471,993	9,139,159
	09699N692	AETOS CAPITAL ASIA TE III (P58193)	100	98,231,282	10,835,136
	8992620	AEW CORE	100	115,679,183	365,925,000
	1994110	AEW PARTNERS L P - IBM	62,074,256	0	1
	8252108	AFFILIATED MANAGERS GROUP INC COMMON STO	907	136,902	76,859
	N01045108	AFFIMED NV COMMON STOCK USD	3,509	11,827	9,615
	001055AR3	AFLAC INC CALLABLE NOTES FIXED 4% 15/OCT	4,675,000	4,639,178	5,185,463
	001055AY8	AFLAC INC CALLABLE NOTES FIXED 4.75% 15/	4,885,000	4,903,920	5,976,179
	1055102	AFLAC INC COMMON STOCK USD 0.1	7,031	224,885	371,940
	G01283AD5	AFREN 11.5% SNR 01/FEB/2016 USD'REGS	195,167	38	160
	00830FA*3	AFREN PLC 15% SERIES A SENIOR SEC NOTE 2	262,810	45,992	32,746
	1228105	AG MORTGAGE INVESTMENT TRUST INC REIT US	100	1,580	1,542
	00842EAE1	AGATE BAY MORTGAGE TRUST 2016-2 2016-2 A	1,109,940	1,089,823	1,115,296
	00109C103	AGC INC/JAPAN ADR USD	16,100	101,083	114,471
	6055208	AGC INC/JAPAN COMMON STOCK JPY	22,568	813,635	816,124
	1084102	AGCO CORP COMMON STOCK USD 0.01	605	34,531	46,736
	B86S2N0	AGEAS COMMON STOCK EUR 0	2,777	130,125	164,213
	00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK US	47,759	3,290,905	4,074,320
	00847J105	AGILYSYS INC COMMON STOCK USD 0.3	36	290	915
	00847X104	AGIOS PHARMACEUTICALS INC COMMON STOCK U	610	35,685	29,128
	001201A#9	AGL ENERGY LIMITED SERIES C	5,000,000	5,000,000	5,359,050
	BSS7GP5	AGL ENERGY LTD COMMON STOCK AUD 0	66,446	906,882	958,920
	00123Q104	AGNC INVESTMENT CORP REIT USD 0.01	10,731	224,391	189,724
	008474D@4	AGNICO EAGLE MINES LIMITED SERIES C	4,000,000	4,000,000	4,416,680
	008474D*6	AGNICO EAGLE MINES LTD	4,000,000	4,000,000	4,360,640
	2009823	AGNICO EAGLE MINES LTD COMMON STOCK CAD	12,567	550,246	775,098
	8474108	AGNICO EAGLE MINES LTD COMMON STOCK CAD	300	17,409	18,483
	001306AB5	AHS HOSPITAL CORP CALLABLE BOND FIXED 5.	720,000	858,319	897,451
	B4TX8S1	AIA GROUP LTD COMMON STOCK HKD 0	233,000	2,055,563	2,446,084
	00135TAB0	AIB GROUP PLC CALLABLE BOND VARIABLE 10/	1,100,000	1,100,000	1,163,072
	BF0L353	AIB GROUP PLC COMMON STOCK EUR 0.625	11,197	58,428	39,038
	00135TAA2	AIB GROUP PLC MEDIUM TERM NOTE FIXED 4.7	1,330,000	1,425,162	1,429,870
	00138CAK4	AIG GLOBAL FUNDING MEDIUM TERM NOTE FIXE	2,000,000	1,998,620	2,011,140
	00138CAC2	AIG GLOBAL FUNDING NOTES FIXED 2.7% 15/D	6,809,000	6,800,736	6,913,722
	00139PAA6	AIG SUNAMERICA GLOBAL FINANCING X NOTES	4,185,000	5,638,218	5,870,634
	00900T107	AIMMUNE THERAPEUTICS INC COMMON STOCK US	600	17,251	20,082
	009090AA9	AIR CANADA 2015-1 CLASS A PASS THROUGH T	5,651,390	5,590,228	5,897,206
	00908PAA5	AIR CANADA 2017-1 CLASS AA PASS THROUGH	1,897,600	1,824,296	1,934,359
	BSDHYK1	AIR CANADA COMMON STOCK CAD 0	6,698	215,833	250,565
	00914AAE2	AIR LEASE CORP CALLABLE MEDIUM TERM NOTE	1,520,000	1,507,441	1,512,111
	00912XBA1	AIR LEASE CORP CALLABLE NOTES FIXED 3.25	3,101,000	2,920,898	3,168,751
	00912XBF0	AIR LEASE CORP CALLABLE NOTES FIXED 4.62	2,400,000	2,369,232	2,633,495
	00912X302	AIR LEASE CORP COMMON STOCK USD 0.01	991	37,122	47,092
	00913RAE6	AIR LIQUIDE FINANCE SA CALLABLE NOTES FI	515,000	513,955	532,304

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	B1YXBJ7	AIR LIQUIDE SA COMMON STOCK EUR 5.5	6,870	739,720	973,201
	9158106	AIR PRODUCTS & CHEMICALS INC COMMON STOC	2,122	277,916	498,649
	6441465	AIR WATER INC COMMON STOCK JPY	26,300	480,783	387,210
	009279AC4	AIRBUS SE CALLABLE NOTES FIXED 3.95% 10/	850,000	839,537	942,140
	4012250	AIRBUS SE COMMON STOCK EUR 1	23,579	2,464,021	3,453,470
	00928QAR2	AIRCASTLE LTD CALLABLE NOTES FIXED 4.4%	1,407,000	1,404,622	1,485,089
	B52J816	AIRTAC INTERNATIONAL GROUP COMMON STOCK	6,000	86,293	93,372
	6010702	AISIN SEIKI CO LTD COMMON STOCK JPY	28,005	1,082,420	1,048,819
	6010906	AJINOMOTO CO INC COMMON STOCK JPY	5,693	106,854	95,080
	B1TNRD8	AJISEN CHINA HOLDINGS LTD COMMON STOCK H	137,000	98,661	48,704
	1547108	AK STEEL HOLDING CORP COMMON STOCK USD 0	2,500	6,119	8,225
	00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD	11,691	868,703	1,009,869
	00972L107	AKCEA THERAPEUTICS INC COMMON STOCK USD	1,600	33,097	27,104
	00972D105	AKEBIA THERAPEUTICS INC COMMON STOCK USD	2,300	11,779	14,536
	B1L95G3	AKER BP ASA COMMON STOCK NOK 1	1,153	38,774	37,789
	BJ2KSG2	AKZO NOBEL NV COMMON STOCK EUR 0.5	9,141	779,452	930,036
	01026CAC5	ALABAMA ECONOMIC SETTLEMENT AUTH BP SETT	1,230,000	1,230,000	1,258,585
	01026CAD3	ALABAMA ECONOMIC SETTLEMENT AUTH BP SETT	990,000	990,000	1,097,573
	010392FQ6	ALABAMA POWER CO CALLABLE NOTES FIXED 2.	200,000	199,836	202,460
	010392FT0	ALABAMA POWER CO CALLABLE NOTES FIXED 3.	3,379,000	3,395,788	3,466,888
	010392FR4	ALABAMA POWER CO CALLABLE NOTES FIXED 3.	1,750,000	1,747,743	1,842,166
	010392FM5	ALABAMA POWER CO CALLABLE NOTES FIXED 3.	2,370,000	2,499,650	2,512,508
	010392FJ2	ALABAMA POWER CO CALLABLE NOTES FIXED 3.	2,252,000	2,132,257	2,398,110
	010392FG8	ALABAMA POWER CO CALLABLE NOTES FIXED 4.	385,000	395,745	413,502
	010392FL7	ALABAMA POWER CO CALLABLE NOTES FIXED 4.	7,819,000	7,790,420	8,718,263
	010392FP8	ALABAMA POWER CO CALLABLE NOTES FIXED 4.	3,210,000	3,542,034	3,670,442
	010392FS2	ALABAMA POWER CO CALLABLE NOTES FIXED 4.	655,000	650,068	757,389
	010392FF0	ALABAMA POWER CO CALLABLE NOTES FIXED 5.	1,131,000	1,200,752	1,383,383
	010392FD5	ALABAMA POWER CO CALLABLE NOTES FIXED 5.	250,000	317,155	315,035
	010392EZ7	ALABAMA POWER CO CALLABLE NOTES FIXED 6.	500,000	671,051	682,230
	010831BE4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE	765,000	1,083,676	1,203,008
	01126#AA1	ALAMO 6 LLC	2,796,170	2,796,170	3,033,761
	11659109	ALASKA AIR GROUP INC COMMON STOCK USD 0.	1,249	91,568	84,620
	12653101	ALBEMARLE CORP COMMON STOCK USD 0.01	1,002	96,214	73,186
	13872106	ALCOA CORP COMMON STOCK USD 0.01	15,179	339,850	326,500
	013822AA9	ALCOA NEDERLAND HOLDING BV CALLABLE NOTE	1,310,000	1,310,000	1,378,238
	013822AC5	ALCOA NEDERLAND HOLDING BV CALLABLE NOTE	200,000	203,750	214,986
	013822AB7	ALCOA NEDERLAND HOLDING BV CALLABLE NOTE	830,000	830,000	905,779
	01400EAA1	ALCON FINANCE CORP CALLABLE NOTES FIXED	1,260,000	1,263,313	1,283,348
	01400EAC7	ALCON FINANCE CORP CALLABLE NOTES FIXED	1,785,000	1,787,777	1,872,911
	01400EAB9	ALCON FINANCE CORP CALLABLE NOTES FIXED	2,250,000	2,241,720	2,289,173
	BJT1GR5	ALCON INC COMMON STOCK CHF 0.04	6,194	335,999	350,525
	H01301128	ALCON INC COMMON STOCK CHF 0.04	15,524	878,769	878,193
	014CVR013	ALDER BIOPHARMACEUTICALS INC COMMON STOC	200	0	176
	14491104	ALEXANDER & BALDWIN INC COMMON STOCK USD	1,200	25,434	25,152
	015271AG4	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	2,800,000	2,815,232	3,157,924
	015271AJ8	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	900,000	896,409	969,291
	015271AN9	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	900,000	916,767	1,033,340
	015271AP4	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	440,000	439,529	466,715
	015271AQ2	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	565,000	571,220	689,933
	015271AR0	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	2,750,000	2,746,123	2,858,625
	015271AS8	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	2,845,000	3,076,218	3,117,722
	015271AT6	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	1,110,000	1,108,246	1,096,946
	15271109	ALEXANDRIA REAL ESTATE EQUITIES INC REIT	1,104	128,750	178,384
	15351109	ALEXION PHARMACEUTICALS INC COMMON STOCK	5,221	562,924	564,651
	7332687	ALFA LAVAL AB COMMON STOCK SEK 2.84	4,123	78,565	103,900
	6687214	ALFRESA HOLDINGS CORP COMMON STOCK JPY	75,748	1,497,331	1,552,947
	B51BMR7	ALGONQUIN POWER & UTILITIES CORP COMMON	28,115	386,619	398,282
	BFD9PC5	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	925,000	942,552	1,027,703
	BYP8WV1	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	1,150,000	1,147,179	1,170,700
	01609WAR3	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	200,000	205,088	227,568
	01609WAS1	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	1,900,000	1,845,203	1,927,303
	01609WAV4	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	3,556,000	3,850,928	3,989,388
	01609WAW2	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	4,019,000	4,545,373	4,620,966
	01609WAU6	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	15,278,000	14,982,287	16,354,030
	16255101	ALIGN TECHNOLOGY INC COMMON STOCK USD 0.	1,661	328,493	463,485
	2011646	ALIMENTATION COUCHE-TARD INC COMMON STOC	73,312	1,788,601	2,329,815
	G01767105	ALKERMES PLC COMMON STOCK USD 0.01	4,514	140,900	92,086
	17175100	ALLEGHANY CORP COMMON STOCK USD 1	229	105,504	183,102
	G0176J109	ALLEGION PLC COMMON STOCK USD 0.01	894	61,210	111,339
	01748NAD6	ALLEGION US HOLDING CO INC CALLABLE NOTE	1,400,000	1,387,566	1,436,599
	19990704	ALLEN MCGUIRE EQUITY III L P - IBM	700,000	0	0
	00507UAR2	ALLERGAN FUNDING SCS CALLABLE NOTES FIXE	7,575,000	7,679,647	7,748,998
	00507UAS0	ALLERGAN FUNDING SCS CALLABLE NOTES FIXE	410,000	410,357	430,873
	00507UAP6	ALLERGAN FUNDING SCS CALLABLE NOTES FIXE	1,400,000	1,399,916	1,401,022
	00507UAT8	ALLERGAN FUNDING SCS CALLABLE NOTES FIXE	11,156,000	11,073,069	12,195,962
	00507UAU5	ALLERGAN FUNDING SCS CALLABLE NOTES FIXE	2,302,000	2,451,219	2,507,131
	00507UAH4	ALLERGAN FUNDING SCS CALLABLE NOTES FIXE	7,552,000	7,818,104	8,230,774
	018490AQ5	ALLERGAN INC/UNITED STATES CALLABLE NOTE	1,937,000	1,905,928	1,952,341
	G0177J108	ALLERGAN PLC COMMON STOCK USD 0.0033	9,210	1,574,996	1,760,676
	18581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK	5,902	663,658	662,204
	B11V7W9	ALLIANCE TRUST PLC CLOSED-END FUND GBP 2	202,368	1,985,407	2,251,931
	01864U106	ALLIANCEBERNSTEIN NATIONAL MUNICIPAL INC	390,216	4,992,219	5,455,220
	18802108	ALLIANT ENERGY CORP COMMON STOCK USD 0.0	2,796	112,804	152,997
	01881UAF2	ALLIANT HOLDINGS INTERMEDIATE, LLC - 018	696,500	689,535	698,764
	18805101	ALLIANZ SE ADR EUR	42,936	973,140	1,039,481
*	5231485	ALLIANZ SE COMMON STOCK EUR 0	13,451	2,899,675	3,297,566
	01883A107	ALLIANZGI NFJ DIVIDEND INTEREST & PREMIU	81,441	995,015	1,058,733
	AAN9969W2	ALLIANZGI STRUCTURED ALPHA 1000 LLC	100	125,000,000	141,694,293
	01959LAC6	ALLINA HEALTH SYSTEM CALLABLE BOND FIXED	555,000	555,000	590,270
	01973R101	ALLISON TRANSMISSION HOLDINGS INC COMMON	93,293	3,204,530	4,507,918
	01988P108	ALLSCRIPTS HEALTHCARE SOLUTIONS INC COMM	6,900	77,200	67,724
	020002BD2	ALLSTATE CORP/THE CALLABLE BOND FIXED 3.	1,390,000	1,388,110	1,468,591
	020002AU5	ALLSTATE CORP/THE CALLABLE BOND VARIABLE	250,000	273,750	315,625
	020002BB6	ALLSTATE CORP/THE CALLABLE BOND VARIABLE	1,225,000	1,318,406	1,316,961
	020002BG5	ALLSTATE CORP/THE CALLABLE NOTES FIXED 3	4,465,000	4,802,217	4,945,389
	020002BC4	ALLSTATE CORP/THE CALLABLE NOTES FIXED 4	1,735,000	1,798,179	1,999,570
	020002BA8	ALLSTATE CORP/THE CALLABLE NOTES FIXED 4	2,245,000	2,376,989	2,669,934
	20002101	ALLSTATE CORP/THE COMMON STOCK USD 0.01	4,514	391,346	507,599
	02007TAB1	ALLY AUTO RECEIVABLES TRUST 2019-4 2019-	227,000	226,980	226,926

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	02007TAC9	ALLY AUTO RECEIVABLES TRUST 2019-4 2019-	533,000	532,908	532,084
	02007TAD7	ALLY AUTO RECEIVABLES TRUST 2019-4 2019-	336,000	335,997	334,791
	02005NBH2	ALLY FINANCIAL INC CALLABLE NOTES FIXED	100,000	98,992	104,750
	02005N100	ALLY FINANCIAL INC COMMON STOCK USD 0.1	8,737	217,371	267,003
	36186CBY8	ALLY FINANCIAL INC NOTES FIXED 8% 01/NOV	1,300,000	1,569,125	1,804,530
	02043Q107	ALNYLAM PHARMACEUTICALS INC COMMON STOCK	1,766	169,583	203,390
	G6331P104	ALPHA & OMEGA SEMICONDUCTOR LTD COMMON S	195	2,830	2,656
	BZ1MXR7	ALPHA BANK AE COMMON STOCK EUR 0.3	57,275	113,318	123,632
	02079K107	ALPHABET INC COMMON STOCK USD 0.001	6,318	5,176,334	8,447,292
	02079K305	ALPHABET INC COMMON STOCK USD 0.001	9,244	7,376,556	12,381,321
	6021500	ALPS ALPINE CO LTD COMMON STOCK JPY	45,900	1,039,183	1,052,522
	02109TAD4	ALROSA FINANCE SA CALLABLE NOTES FIXED 4	1,000,000	1,000,000	1,069,300
	B86SZR5	ALS LTD COMMON STOCK AUD 0	49,648	242,094	320,383
	B0DJ8Q5	ALSTOM SA COMMON STOCK EUR 7	2,911	113,178	137,991
	B43WJC5	ALTAGAS LTD COMMON STOCK CAD 0	14,901	306,296	227,293
	5608915	ALTEN SA COMMON STOCK EUR 1.016399	3,470	334,558	438,196
	12668BBN2	ALTERNATIVE LOAN TRUST 2005-81 2005-81 A	1,008,741	1,008,741	933,020
	12668AST3	ALTERNATIVE LOAN TRUST 2005-J12 2005-J12	813,433	444,400	591,993
	02148BAC8	ALTERNATIVE LOAN TRUST 2006-33CB 2006-33	372,918	223,880	305,729
	02149CAC5	ALTERNATIVE LOAN TRUST 2006-41CB 2006-41	392,817	301,500	327,886
	02149MCL1	ALTERNATIVE LOAN TRUST 2007-J1 2007-J1 3	156,213	61,620	174,241
	02152JAA8	ALTERNATIVE LOAN TRUST RESECURITIZATION	1,618,127	884,990	678,568
	02156B103	ALTERYX INC COMMON STOCK USD	433	47,250	43,330
	BYT3416	ALTICE EUROPE NV COMMON STOCK EUR 0.01	65,950	415,862	425,518
	LX1748520	Altice France S.A. - LX1748520	594,000	579,150	596,290
	BYT3405	ALTICE NV COMMON STOCK EUR 0.25	4,973	32,049	31,819
	02156K103	ALTICE USA INC COMMON STOCK USD 0.01	53,320	1,419,019	1,457,769
	02208R106	ALTRA INDUSTRIAL MOTION CORP COMMON STOC	200	6,576	7,242
	LX1759020	Altra Industrial Motion Corp. - LX175902	355,224	354,336	356,851
	02209SAU7	ALTRIA GROUP INC CALLABLE NOTES FIXED 2.	2,865,000	2,686,398	2,834,660
	02209SBB8	ALTRIA GROUP INC CALLABLE NOTES FIXED 3.	5,290,000	5,304,377	5,561,212
	02209SAV5	ALTRIA GROUP INC CALLABLE NOTES FIXED 3.	4,720,000	4,430,956	4,357,457
	02209SBC6	ALTRIA GROUP INC CALLABLE NOTES FIXED 4.	11,835,000	11,867,372	12,816,064
	02209SBD4	ALTRIA GROUP INC CALLABLE NOTES FIXED 4.	11,324,000	11,454,757	12,622,523
	02209SBE2	ALTRIA GROUP INC CALLABLE NOTES FIXED 5.	13,275,000	13,603,977	15,459,847
	02209SBF9	ALTRIA GROUP INC CALLABLE NOTES FIXED 5.	26,926,000	28,391,666	32,546,382
	02209SBG7	ALTRIA GROUP INC CALLABLE NOTES FIXED 6.	6,720,000	6,928,401	8,037,551
	02209S103	ALTRIA GROUP INC COMMON STOCK USD 0.333	25,912	1,556,822	1,293,268
	02209SAH6	ALTRIA GROUP INC NOTES FIXED 10.2% 06/FE	5,851,000	9,511,905	9,425,434
	02209SAN3	ALTRIA GROUP INC NOTES FIXED 2.85% 09/AU	4,410,000	4,299,404	4,495,157
	02209SAM5	ALTRIA GROUP INC NOTES FIXED 4.25% 09/AU	10,427,000	9,616,619	10,432,109
	02209SAQ6	ALTRIA GROUP INC NOTES FIXED 4.5% 02/MAY	3,720,000	3,365,829	3,802,026
	02209SAL7	ALTRIA GROUP INC NOTES FIXED 4.75% 05/MA	3,700,000	4,174,710	3,834,532
	02209SAR4	ALTRIA GROUP INC NOTES FIXED 5.375% 31/J	3,560,000	3,648,533	4,022,515
	02209SAE3	ALTRIA GROUP INC NOTES FIXED 9.95% 10/NO	875,000	1,613,878	1,406,816
	6954985	ALUMINA LTD COMMON STOCK AUD 0	176,122	255,226	284,751
	6022105	AMADA HOLDINGS CO LTD COMMON STOCK JPY	77,105	871,391	886,876
	B3MSM28	AMADEUS IT GROUP SA COMMON STOCK EUR 0.0	9,022	515,336	737,260
	00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK US	2,100	47,259	25,557
	22663108	AMALGAMATED BANK COMMON STOCK USD 0.01	158	2,574	3,073
	023135BC9	AMAZON.COM INC CALLABLE NOTES FIXED 3.15	1,730,000	1,726,903	1,833,419
	023135BF2	AMAZON.COM INC CALLABLE NOTES FIXED 3.87	17,235,000	17,140,795	19,589,129
	023135BJ4	AMAZON.COM INC CALLABLE NOTES FIXED 4.05	7,585,000	7,599,197	8,926,407
	023135BM7	AMAZON.COM INC CALLABLE NOTES FIXED 4.25	6,078,000	6,554,656	7,414,674
	023135AP1	AMAZON.COM INC CALLABLE NOTES FIXED 4.8%	1,475,000	1,597,351	1,861,347
	023135AQ9	AMAZON.COM INC CALLABLE NOTES FIXED 4.95	2,510,000	2,916,643	3,289,154
	023135BN5	AMAZON.COM INC CALLABLE NOTES FIXED 5.2%	935,000	1,066,056	1,090,593
	23135106	AMAZON.COM INC COMMON STOCK USD 0.01	9,380	10,334,700	17,332,739
	02315QAA6	AMBAC LSNI LLC CALLABLE NOTES VARIABLE 1	1,554,468	1,574,308	1,573,898
	G037AX101	AMBARELLA INC COMMON STOCK USD 0.00045	1,394	70,477	84,421
	00164V103	AMC NETWORKS INC COMMON STOCK USD	413	19,568	16,314
	G0250X107	AMCOR PLC COMMON STOCK USD 0.01	16,991	165,889	184,182
	G02602103	AMDOCS LTD	34,341	2,041,012	2,479,077
	23586100	AMERCO COMMON STOCK USD 0.25	84	28,799	31,569
	023608AH5	AMEREN CORP CALLABLE NOTES FIXED 2.5% 15	9,718,000	9,739,696	9,761,342
	23608102	AMEREN CORP COMMON STOCK USD 0.01	2,876	165,036	220,877
	02361DAU4	AMEREN ILLINOIS CO CALLABLE BOND FIXED 3	3,991,000	3,971,284	4,041,726
	02361DAQ3	AMEREN ILLINOIS CO CALLABLE BOND FIXED 4	4,665,000	4,793,351	5,370,348
	02361DAT7	AMEREN ILLINOIS CO CALLABLE BOND FIXED 4	200,000	199,814	243,700
	02361DAM2	AMEREN ILLINOIS CO CALLABLE NOTES FIXED	1,010,000	1,004,586	1,205,213
	02364WAJ4	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	4,632,000	5,526,530	6,193,169
	02364WAP0	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	1,585,000	1,732,451	2,075,336
	02364WAW5	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	9,734,000	11,623,689	13,042,392
	02364WBD6	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	1,500,000	1,473,330	1,534,530
	02364WBE4	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	2,085,000	2,209,912	2,343,832
	02364WBG9	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	10,823,000	11,011,596	12,409,219
	02364WBH7	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	8,690,000	9,196,434	9,148,137
	6E6230B	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	1,815,000	1,814,937	2,081,006
	023772AB2	AMERICAN AIRLINES 2013-1 CLASS A PASS TH	1,455,921	1,492,319	1,525,888
	02377UAB0	AMERICAN AIRLINES 2013-2 CLASS A PASS TH	3,821,904	4,020,515	3,984,198
	02377AAA6	AMERICAN AIRLINES 2014-1 CLASS A PASS TH	1,547,508	1,547,508	1,627,582
	02376XAA7	AMERICAN AIRLINES 2014-1 CLASS B PASS TH	2,230,711	2,259,989	2,295,853
	023770AB6	AMERICAN AIRLINES 2015-1 CLASS B PASS TH	567,934	567,934	576,171
	023765AA8	AMERICAN AIRLINES 2016-2 CLASS AA PASS T	145,265	139,197	149,255
	023761AA7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T	1,647,350	1,647,350	1,742,342
	02378MAA9	AMERICAN AIRLINES 2019-1 CLASS A PASS TH	3,525,000	3,525,000	3,612,471
	02376RAC6	AMERICAN AIRLINES GROUP INC CALLABLE NOT	490,000	490,000	512,663
	02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK	5,851	279,264	167,807
	02406PAR1	AMERICAN AXLE & MANUFACTURING INC CALLAB	165,000	172,219	171,806
	24835100	AMERICAN CAMPUS COMMUNITIES INC REIT USD	5,301	249,367	249,306
	024836AB4	AMERICAN CAMPUS COMMUNITIES OPERATING PA	400,000	399,444	426,636
	024836AE8	AMERICAN CAMPUS COMMUNITIES OPERATING PA	400,000	398,816	414,616
	02529RAA6	AMERICAN CREDIT ACCEPTANCE RECEIVABLES T	322,669	322,667	322,636
	02530AAC6	AMERICAN CREDIT ACCEPTANCE RECEIVABLES T	156,080	156,068	156,345
	02530DAA4	AMERICAN CREDIT ACCEPTANCE RECEIVABLES T	116,100	116,098	116,333
	2.553E+109	AMERICAN EAGLE OUTFITTERS INC COMMON STO	100	1,751	1,470
	025537AM3	AMERICAN ELECTRIC POWER CO INC CALLABLE	4,400,000	4,387,592	4,897,068
	25537101	AMERICAN ELECTRIC POWER CO INC COMMON ST	4,871	322,025	460,358
	25676206	AMERICAN EQUITY INVESTMENT LIFE HOLDING	48	1,009	1,437
	025816BL2	AMERICAN EXPRESS CO CALLABLE BOND VARIAB	4,200,000	4,200,000	4,215,750

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	025816BP3	AMERICAN EXPRESS CO CALLABLE NOTES FIXED	1,835,000	1,832,615	1,838,780
	025816BM0	AMERICAN EXPRESS CO CALLABLE NOTES FIXED	660,000	659,479	667,583
	025816CG2	AMERICAN EXPRESS CO CALLABLE NOTES FIXED	3,510,000	3,498,698	3,551,067
	025816BS7	AMERICAN EXPRESS CO CALLABLE NOTES FIXED	9,170,000	9,297,446	9,521,761
	025816BW8	AMERICAN EXPRESS CO CALLABLE NOTES FIXED	3,320,000	3,316,547	3,494,573
	025816BY4	AMERICAN EXPRESS CO CALLABLE NOTES FIXED	110,000	109,976	113,483
	25816109	AMERICAN EXPRESS CO COMMON STOCK USD 0.2	11,257	985,641	1,401,384
	02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUNT MASTER T	757,000	756,886	758,157
	02582JHS2	AMERICAN EXPRESS CREDIT ACCOUNT MASTER T	3,300,000	3,300,000	3,298,786
	02582JJM3	AMERICAN EXPRESS CREDIT ACCOUNT MASTER T	1,512,000	1,511,799	1,515,636
	02582JJP6	AMERICAN EXPRESS CREDIT ACCOUNT MASTER T	615,000	615,000	615,667
	02607T109	AMERICAN FINANCE TRUST INC REIT USD 0.01	1,200	16,379	15,912
	025932AK0	AMERICAN FINANCIAL GROUP INC/OH CALLABLE	1,700,000	1,692,853	1,751,442
	025932AL8	AMERICAN FINANCIAL GROUP INC/OH CALLABLE	2,595,000	2,537,945	2,789,161
	25932104	AMERICAN FINANCIAL GROUP INC/OH COMMON S	701	60,009	76,865
	02666TAA5	AMERICAN HOMES 4 RENT LP CALLABLE NOTES	2,580,000	2,461,597	2,732,639
	02666TAB3	AMERICAN HOMES 4 RENT LP CALLABLE NOTES	1,300,000	1,293,318	1,451,824
	02665T306	AMERICAN HOMES 4 RENT REIT USD 0.01	2,446	53,503	64,110
	26996504	AMERICAN INDL PARTNERS II IBM LTD PARTNE	9,290,393	0	176,293
	27997105	AMERICAN INDS PARTNERS L P - IBM	10,663,901	0	0
	026874AZ0	AMERICAN INTERNATIONAL GROUP INC CALLABL	3,735,000	4,433,935	4,992,089
	026874CU9	AMERICAN INTERNATIONAL GROUP INC CALLABL	2,515,000	2,809,859	2,685,064
	026874CW5	AMERICAN INTERNATIONAL GROUP INC CALLABL	1,487,000	1,527,763	2,044,997
	026874CX3	AMERICAN INTERNATIONAL GROUP INC CALLABL	5,479,000	5,542,885	5,529,242
	026874DA2	AMERICAN INTERNATIONAL GROUP INC CALLABL	25,566,000	26,218,411	29,491,148
	026874DB0	AMERICAN INTERNATIONAL GROUP INC CALLABL	5,435,000	5,433,216	5,968,228
	026874DC8	AMERICAN INTERNATIONAL GROUP INC CALLABL	990,000	947,170	1,051,212
	026874DD6	AMERICAN INTERNATIONAL GROUP INC CALLABL	1,670,000	1,707,442	1,784,106
	026874DE4	AMERICAN INTERNATIONAL GROUP INC CALLABL	685,000	673,867	794,025
	026874DF1	AMERICAN INTERNATIONAL GROUP INC CALLABL	1,664,000	1,651,703	1,997,100
	026874DK0	AMERICAN INTERNATIONAL GROUP INC CALLABL	327,000	326,624	357,769
	026874DL8	AMERICAN INTERNATIONAL GROUP INC CALLABL	4,685,000	4,646,923	5,656,753
	026874DM6	AMERICAN INTERNATIONAL GROUP INC CALLABL	200,000	200,000	219,892
	026874DN4	AMERICAN INTERNATIONAL GROUP INC CALLABL	2,278,000	2,294,287	2,535,938
	26874784	AMERICAN INTERNATIONAL GROUP INC COMMON	10,451	696,930	536,450
	02765UEQ3	AMERICAN MUN PWR OHIO INC REV REV BDS ME	410,000	544,451	547,715
	02765UCR3	AMERICAN MUN PWR OHIO INC REV REV BDS PR	720,000	918,213	999,346
	02765UDN1	AMERICAN MUN PWR OHIO INC REV REV BDS PR	580,000	708,690	800,249
	28591105	AMERICAN NATIONAL INSURANCE CO COMMON ST	522	39,288	61,429
	02874P103	AMERICAN OUTDOOR BRANDS CORP COMMON STOC	2,600	37,552	24,128
	02913V103	AMERICAN PUBLIC EDUCATION INC COMMON STO	1,100	27,089	30,129
	30111207	AMERICAN SUPERCONDUCTOR CORP COMMON STOC	200	1,836	1,570
	03027XAL4	AMERICAN TOWER CORP CALLABLE NOTES FIXED	1,195,000	1,198,657	1,198,884
	03027XAX8	AMERICAN TOWER CORP CALLABLE NOTES FIXED	3,815,000	3,801,596	3,810,842
	03027XAM2	AMERICAN TOWER CORP CALLABLE NOTES FIXED	1,470,000	1,456,209	1,504,751
	03027XAH3	AMERICAN TOWER CORP CALLABLE NOTES FIXED	130,000	130,136	131,768
	03027XAK6	AMERICAN TOWER CORP CALLABLE NOTES FIXED	10,180,000	9,823,748	10,579,835
	03027XAB6	AMERICAN TOWER CORP CALLABLE NOTES FIXED	2,537,000	2,329,269	2,629,169
	03027XAY6	AMERICAN TOWER CORP CALLABLE NOTES FIXED	3,505,000	3,496,146	3,493,293
	03027XAW0	AMERICAN TOWER CORP CALLABLE NOTES FIXED	5,620,000	5,734,484	6,008,511
	03027XAQ3	AMERICAN TOWER CORP CALLABLE NOTES FIXED	3,430,000	3,417,141	3,496,501
	03027XAJ9	AMERICAN TOWER CORP CALLABLE NOTES FIXED	1,040,000	1,137,951	1,137,836
	03027XAG5	AMERICAN TOWER CORP CALLABLE NOTES FIXED	850,000	843,438	909,670
	03027X100	AMERICAN TOWER CORP REIT USD 0.01	12,041	1,760,943	2,767,263
	03027WAJ1	AMERICAN TOWER TRUST #1 CALLABLE OTHER S	4,030,000	4,038,865	4,082,829
	030288AB0	AMERICAN TRANSMISSION SYSTEMS INC CALLAB	1,845,000	1,927,510	2,315,696
	030360AD3	AMERICAN UNIVERSITY/THE CALLABLE BOND FI	707,000	707,000	758,300
	03040WAD7	AMERICAN WATER CAPITAL CORP CALLABLE BON	250,000	299,167	352,963
	03040WAJ4	AMERICAN WATER CAPITAL CORP CALLABLE NOT	325,000	324,457	363,071
	03040WAP0	AMERICAN WATER CAPITAL CORP CALLABLE NOT	1,290,000	1,279,267	1,403,481
	03040WAR6	AMERICAN WATER CAPITAL CORP CALLABLE NOT	2,265,000	2,240,533	2,382,920
	03040WAT2	AMERICAN WATER CAPITAL CORP CALLABLE NOT	5,395,000	5,389,346	6,111,402
	03040WAU9	AMERICAN WATER CAPITAL CORP CALLABLE NOT	1,265,000	1,341,242	1,338,218
	03040WAV7	AMERICAN WATER CAPITAL CORP CALLABLE NOT	1,000,000	1,048,655	1,132,830
	30420103	AMERICAN WATER WORKS CO INC COMMON STOCK	1,768	123,682	217,199
	03063NAN7	AMERICOLD 2010 LLC 2010-ARTA C 6.811% 14	749,000	835,369	767,199
	03064D108	AMERICOLD REALTY TRUST	1,923	62,944	67,420
	03066FAF8	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	1,234,000	1,233,780	1,236,894
	03066HAB3	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	1,796	1,796	1,797
	03066LAE8	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	1,667,000	1,666,811	1,703,865
	03066NAB0	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	66,000	65,998	66,072
	03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK US	1,221	124,717	203,394
	03072SUP8	AMERIQUEST MORTGAGE SECURITIES INC ASSET	294,816	280,461	295,336
	03073EAM7	AMERISOURCEBERGEN CORP CALLABLE NOTES FI	600,000	596,790	624,174
	03073EAN5	AMERISOURCEBERGEN CORP CALLABLE NOTES FI	1,700,000	1,696,821	1,748,484
	03073EAQ8	AMERISOURCEBERGEN CORP CALLABLE NOTES FI	686,000	610,430	712,514
	3.073E+108	AMERISOURCEBERGEN CORP COMMON STOCK USD	2,024	160,881	172,080
	31100100	AMETEK INC COMMON STOCK USD 0.01	3,612	229,227	360,261
	031162AY6	AMGEN INC CALLABLE BOND FIXED 6.9% 01/JU	1,465,000	1,957,914	2,042,811
	031162CJ7	AMGEN INC CALLABLE NOTES FIXED 2.6% 19/A	8,500,000	7,744,822	8,611,605
	031162CP3	AMGEN INC CALLABLE NOTES FIXED 2.65% 11/	13,371,000	13,368,067	13,571,298
	031162BV1	AMGEN INC CALLABLE NOTES FIXED 3.625% 22	1,600,000	1,597,344	1,690,704
	031162BZ2	AMGEN INC CALLABLE NOTES FIXED 4.4% 01/M	5,946,000	5,962,398	6,662,790
	031162CD0	AMGEN INC CALLABLE NOTES FIXED 4.563% 15	5,725,000	5,542,011	6,655,481
	031162CF5	AMGEN INC CALLABLE NOTES FIXED 4.663% 15	31,614,000	30,223,318	37,248,563
	031162BE9	AMGEN INC CALLABLE NOTES FIXED 4.95% 01/	705,000	741,848	839,817
	031162BK5	AMGEN INC CALLABLE NOTES FIXED 5.15% 15/	6,170,000	6,753,994	7,469,525
	031162BC3	AMGEN INC CALLABLE NOTES FIXED 5.75% 15/	420,000	482,433	527,407
	031162AW0	AMGEN INC CALLABLE NOTES FIXED 6.375% 01	2,345,000	2,860,809	3,223,296
	031162BA7	AMGEN INC CALLABLE NOTES FIXED 6.4% 01/F	3,680,000	4,761,479	4,970,576
	31162100	AMGEN INC COMMON STOCK USD 0.0001	15,416	2,152,717	3,716,335
	03152W109	AMICUS THERAPEUTICS INC COMMON STOCK USD	6,300	62,676	61,362
	03168L105	AMNEAL PHARMACEUTICALS INC COMMON STOCK	700	1,951	3,374
	6665931	AMOREPACIFIC GROUP COMMON STOCK KRW 500	3,989	198,618	285,261
	BJTLVR0	AMOREPACIFIC GROUP PREFERENCE KRW 500	334	9,400	15,769
	6709958	AMP LTD COMMON STOCK AUD 0	53,659	107,494	72,233
	31990922	AMPEF III L P -IBM	100	5,719,778	0
	032095AJ0	AMPHENOL CORP CALLABLE NOTES FIXED 2.8%	3,865,000	3,741,204	3,828,940
	32095101	AMPHENOL CORP COMMON STOCK USD 0.001	2,879	188,481	311,594
	B14NJ71	AMPLIFON SPA COMMON STOCK EUR 0.02	9,141	212,889	263,086

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
**	EOF0IDX	AMSTERDAM IDX FUT EQUITY INDEX 17/JAN/20	2	0	
	BYZR014	AMUNDI SA COMMON STOCK EUR 2.5	970	67,426	76,109
	6014908	ANA HOLDINGS INC COMMON STOCK JPY	1,882	60,235	63,071
	32654105	ANALOG DEVICES INC COMMON STOCK USD 0.16	8,994	743,387	1,068,847
	03272L108	ANAPLAN INC COMMON STOCK USD 0.0001	3,381	175,130	177,164
	32724106	ANAPTYSBIO INC COMMON STOCK USD 0.001	3,400	38,334	55,250
	03280FAH4	Ancestry.com Operations Inc. - 03280FAH4	398,995	389,020	394,706
	03280FAK7	Ancestry.com Operations Inc. - 03280FAK7	797,995	716,201	786,775
	B1WVF68	ANDRITZ AG COMMON STOCK EUR 0	4,437	177,800	191,252
	00183L102	ANGI HOMESERVICES INC COMMON STOCK USD	200	1,834	1,694
	03475V101	ANGIODYNAMICS INC COMMON STOCK USD 0.01	1,421	22,033	22,750
	G0369@AV8	ANGLIAN WATER SERVICES FINANCING PLC	7,500,000	7,944,450	8,162,325
	034863AP5	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	265,000	263,158	291,203
	034863AQ3	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	2,270,000	2,275,157	2,330,042
	034863AR1	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	3,490,000	3,532,379	3,817,641
	034863AS9	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	470,000	446,909	487,602
	034863AU4	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	800,000	805,714	860,165
	034863AT7	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	2,425,000	2,401,272	2,541,279
	B1XZS82	ANGLO AMERICAN PLC COMMON STOCK GBP 0.54	20,960	472,815	603,372
	03522AAG5	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH	8,400,000	8,439,019	8,959,104
	03522AAH3	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH	31,556,000	32,465,381	36,565,515
	03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH	70,111,000	73,185,605	83,160,059
	03524BAE6	ANHEUSER-BUSCH INBEV FINANCE INC CALLABL	1,400,000	1,472,184	1,484,560
	03524BAF3	ANHEUSER-BUSCH INBEV FINANCE INC CALLABL	8,850,000	9,192,977	10,038,113
	035242AM8	ANHEUSER-BUSCH INBEV FINANCE INC CALLABL	645,000	709,190	747,394
	035242AN6	ANHEUSER-BUSCH INBEV FINANCE INC CALLABL	230,000	256,340	271,681
	035242AB2	ANHEUSER-BUSCH INBEV FINANCE INC NOTES F	3,591,000	3,379,369	3,840,539
	BYYHL23	ANHEUSER-BUSCH INBEV SA/NV COMMON STOCK	25,337	2,117,124	2,067,929
	035240AP5	ANHEUSER-BUSCH INBEV WORLDWIDE INC BOND	6,296,000	6,322,983	7,363,739
	03523TAP3	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	1,205,000	1,252,537	1,582,105
	03523TBJ6	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	6,235,000	8,967,847	9,920,883
	03523TBQ0	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	4,547,000	4,204,258	4,701,643
	03523TBT4	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	11,349,000	10,495,409	12,729,152
	03523TBU1	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	4,025,000	4,294,624	5,065,181
	03523TBV9	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	11,623,000	12,304,663	15,101,996
	03523TBW7	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	9,330,000	9,492,491	12,742,354
	03523TBX5	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	10,709,000	10,698,785	11,671,418
	035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	3,120,000	3,368,180	3,693,238
	035240AJ9	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	1,625,000	1,641,275	1,712,506
	035240AM2	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	33,728,000	32,471,302	37,889,361
	035240AN0	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	36,651,000	36,795,955	41,943,404
	035240AQ3	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	12,690,000	13,225,843	14,709,867
	035240AR1	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	375,000	377,396	446,936
	03523TBF4	ANHEUSER-BUSCH INBEV WORLDWIDE INC NOTES	6,372,000	9,317,431	10,077,891
	00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD	400	26,468	24,668
	35255108	ANIKA THERAPEUTICS INC COMMON STOCK USD	262	14,801	13,585
	035287AJ0	ANIXTER INC CALLABLE NOTES FIXED 6% 01/D	125,000	125,625	130,000
	35290105	ANIXTER INTERNATIONAL INC COMMON STOCK U	100	5,858	9,210
	35710409	ANNALY CAPITAL MANAGEMENT INC REIT USD 0	25,576	312,114	240,926
	03662Q105	ANSYS INC COMMON STOCK USD 0.01	1,813	244,198	466,684
	03676C100	ANTERIX INC COMMON STOCK USD 0.0001	600	26,503	25,926
	03676B102	ANTERO MIDSTREAM CORP COMMON STOCK USD	2,146	24,596	16,288
	03674X106	ANTERO RESOURCES CORP COMMON STOCK USD	2,513	52,065	7,162
	036752AJ2	ANTHEM INC CALLABLE NOTES FIXED 2.375% 1	585,000	584,485	584,316
	94973VBA4	ANTHEM INC CALLABLE NOTES FIXED 3.3% 15/	4,720,000	4,756,264	4,884,114
	036752AC7	ANTHEM INC CALLABLE NOTES FIXED 3.35% 01	1,590,000	1,603,467	1,659,690
	036752AB9	ANTHEM INC CALLABLE NOTES FIXED 3.65% 01	14,375,000	14,293,814	15,237,466
	036752AK9	ANTHEM INC CALLABLE NOTES FIXED 3.7% 15/	5,520,000	5,434,838	5,511,499
	036752AD5	ANTHEM INC CALLABLE NOTES FIXED 4.375% 0	8,803,000	8,757,229	9,719,568
	036752AH6	ANTHEM INC CALLABLE NOTES FIXED 4.55% 01	5,360,000	5,300,672	6,015,215
	94973VBK2	ANTHEM INC CALLABLE NOTES FIXED 4.65% 15	930,000	951,157	1,054,202
	94973VBB2	ANTHEM INC CALLABLE NOTES FIXED 4.65% 15	5,410,000	5,211,599	6,104,103
	94973VBL0	ANTHEM INC CALLABLE NOTES FIXED 4.85% 15	550,000	592,521	606,738
	94973VBF3	ANTHEM INC CALLABLE NOTES FIXED 5.1% 15/	1,990,000	2,141,832	2,381,612
	36752103	ANTHEM INC COMMON STOCK USD 0.01	5,731	1,281,751	1,730,934
	03702N203	ANTHOUSA LTD GDR (144A)	4,126	35,562	0
	45614	ANTOFAGASTA PLC COMMON STOCK GBP 5	6,253	66,052	75,945
	831865209	AO SMITH CORP COMMON STOCK USD 1	1,319	62,665	62,837
	037389BD4	AON CORP CALLABLE NOTES FIXED 2.2% 15/NO	460,000	459,908	462,167
	037389AW3	AON CORP CALLABLE NOTES FIXED 5% 30/SEP/	122,000	131,750	124,618
	037389AU7	AON CORP CALLABLE NOTES FIXED 6.25% 30/S	388,000	467,587	529,519
	00185AAD6	AON PLC CALLABLE NOTES FIXED 4% 27/NOV/2	495,000	520,171	524,220
	00185AAB0	AON PLC CALLABLE NOTES FIXED 4.25% 12/DE	1,250,000	1,085,488	1,343,900
	00185AAC8	AON PLC CALLABLE NOTES FIXED 4.45% 24/MA	225,000	217,056	246,674
	00185AAG9	AON PLC CALLABLE NOTES FIXED 4.6% 14/JUN	5,680,000	5,673,195	6,584,142
	00185AAH7	AON PLC CALLABLE NOTES FIXED 4.75% 15/MA	5,519,000	5,666,437	6,509,164
	G0408V102	AON PLC COMMON STOCK USD 0.01	3,717	482,476	774,214
	B1G1854	AOZORA BANK LTD COMMON STOCK JPY	8,597	220,754	228,700
	00202F102	AP MOLLER - MAERSK A/S ADR USD	10,400	73,653	74,672
	4253048	AP MOLLER - MAERSK A/S COMMON STOCK DKK	85	103,100	122,680
	4253059	AP MOLLER - MAERSK A/S COMMON STOCK DKK	359	451,019	486,972
	6247306	APA GROUP STAPLED SECURITY AUD 0	93,646	691,500	730,696
	037411AZ8	APACHE CORP CALLABLE NOTES FIXED 3.25% 1	58,000	57,803	59,101
	037411BC8	APACHE CORP CALLABLE NOTES FIXED 4.25% 1	7,815,000	7,282,021	7,207,618
	037411BA2	APACHE CORP CALLABLE NOTES FIXED 4.75% 1	5,455,000	5,555,866	5,270,785
	037411AW5	APACHE CORP CALLABLE NOTES FIXED 5.1% 01	7,130,000	7,260,172	7,259,338
	037411BG9	APACHE CORP CALLABLE NOTES FIXED 5.35% 0	3,927,000	4,057,637	4,105,718
	037411AR6	APACHE CORP CALLABLE NOTES FIXED 6% 15/J	340,000	395,505	379,226
	37411105	APACHE CORP COMMON STOCK USD 0.625	3,679	163,939	94,146
	03748R754	APARTMENT INVESTMENT & MANAGEMENT CO REI	2,606	119,708	134,600
	037991A06	APAX EUR VI/BULLSHEAD I	100	0	22,023,785
	37995578	APAX EUROPE IV IBM	100	7,051,383	0
	37999851	APAX EUROPE VII/1133 WEST LLC	100	0	4,839,641
	37970993	APAX FRANCE CR IV -IBM	3	120,315	0
	AAL9927E5	APAX IX USD LP COMMON STOCK USD	100	31,481,723	44,453,004
	89199S219	APAX US VII/1133 WEST	100	0	7,741,980
	F03999657	APAX VIII-A L.P.	100	1,292,019	34,765,142
	03755L104	APERGY CORP COMMON STOCK USD 0.01	1,935	52,123	65,364
	37993300	APEX UK V IBM COM NPV	7,673,441	5,339	0
	37598109	APOGEE ENTERPRISES INC COMMON STOCK USD	300	9,742	9,750

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	03761U502	APOLLO INVESTMENT CORP CLOSED-END FUND U	17,500	303,794	305,550
	03765HAE1	APOLLO MANAGEMENT HOLDINGS LP CALLABLE N	3,255,000	3,260,688	3,299,496
	03765HAA9	APOLLO MANAGEMENT HOLDINGS LP CALLABLE N	6,548,000	6,616,333	6,936,231
	03765HAB7	APOLLO MANAGEMENT HOLDINGS LP CALLABLE N	1,695,000	1,697,539	1,824,464
	03765HAC5	APOLLO MANAGEMENT HOLDINGS LP CALLABLE N	3,945,000	3,949,075	4,509,135
	03765HAD3	APOLLO MANAGEMENT HOLDINGS LP CALLABLE N	2,235,000	2,234,978	2,510,576
	AAR9951U2	APOLLO OFFSHORE CREDIT STRATEGIES FUND L	125,000	125,000,000	135,805,188
	037735CT2	APPALACHIAN POWER CO CALLABLE NOTES FIXE	2,370,000	2,465,503	2,678,503
	037735CV7	APPALACHIAN POWER CO CALLABLE NOTES FIXE	855,000	850,939	976,675
	037735CX3	APPALACHIAN POWER CO CALLABLE NOTES FIXE	1,480,000	1,504,396	1,714,077
	037735CK1	APPALACHIAN POWER CO CALLABLE NOTES FIXE	1,195,000	1,420,197	1,631,020
	037735CM7	APPALACHIAN POWER CO CALLABLE NOTES FIXE	3,445,000	4,134,792	4,893,691
	03782L101	APPIAN CORP COMMON STOCK USD 0.0001	100	4,869	3,821
	03784Y200	APPLE HOSPITALITY REIT INC REIT USD 0	11,558	203,203	187,818
	037833DM9	APPLE INC CALLABLE NOTES FIXED 1.8% 11/S	4,747,000	4,736,177	4,717,569
	037833DN7	APPLE INC CALLABLE NOTES FIXED 2.05% 11/	698,000	696,820	693,058
	037833DP2	APPLE INC CALLABLE NOTES FIXED 2.2% 11/S	1,054,000	1,049,868	1,034,216
	037833BZ2	APPLE INC CALLABLE NOTES FIXED 2.45% 04/	3,755,000	3,529,641	3,808,621
	037833AZ3	APPLE INC CALLABLE NOTES FIXED 2.5% 09/F	595,000	594,161	606,073
	037833CU2	APPLE INC CALLABLE NOTES FIXED 2.85% 11/	1,095,000	1,061,274	1,132,712
	037833BU3	APPLE INC CALLABLE NOTES FIXED 2.85% 23/	155,000	155,279	159,433
	037833DQ0	APPLE INC CALLABLE NOTES FIXED 2.95% 11/	9,095,000	8,843,701	8,818,421
	037833CR9	APPLE INC CALLABLE NOTES FIXED 3.2% 11/M	2,899,000	2,881,206	3,059,054
	037833BG4	APPLE INC CALLABLE NOTES FIXED 3.2% 13/M	129,000	125,335	136,313
	037833BY5	APPLE INC CALLABLE NOTES FIXED 3.25% 23/	1,565,000	1,605,659	1,657,460
	037833BA7	APPLE INC CALLABLE NOTES FIXED 3.45% 09/	14,570,000	14,220,768	15,358,383
	037833DD9	APPLE INC CALLABLE NOTES FIXED 3.75% 12/	2,145,000	2,098,547	2,387,478
	037833DG2	APPLE INC CALLABLE NOTES FIXED 3.75% 13/	670,000	692,679	744,075
	037833CD0	APPLE INC CALLABLE NOTES FIXED 3.85% 04/	25,103,000	25,185,567	28,311,163
	037833AL4	APPLE INC CALLABLE NOTES FIXED 3.85% 04/	14,452,000	14,184,265	16,202,571
	037833CH1	APPLE INC CALLABLE NOTES FIXED 4.25% 09/	3,286,000	3,292,988	3,917,349
	037833BH2	APPLE INC CALLABLE NOTES FIXED 4.375% 13	8,350,000	8,421,162	10,139,572
	037833AT7	APPLE INC CALLABLE NOTES FIXED 4.45% 06/	3,013,000	3,009,440	3,676,252
	037833BW9	APPLE INC CALLABLE NOTES FIXED 4.5% 23/F	2,065,000	2,396,680	2,509,533
	037833BX7	APPLE INC CALLABLE NOTES FIXED 4.65% 23/	33,814,000	37,374,636	42,428,117
	37833100	APPLE INC COMMON STOCK USD 0.00001	135,572	20,655,762	39,810,718
	038222AM7	APPLIED MATERIALS INC CALLABLE NOTES FIX	980,000	980,386	1,184,350
	38222105	APPLIED MATERIALS INC COMMON STOCK USD 0	15,881	732,572	969,376
	00205GAB3	APT PIPELINES LTD CALLABLE NOTES FIXED 4	600,000	620,430	638,028
	38336103	APTARGROUP INC COMMON STOCK USD 0.01	601	48,413	69,488
	03835VAH9	APTIV PLC CALLABLE NOTES FIXED 5.4% 15/M	3,575,000	3,738,410	4,003,171
	G6095L109	APTIV PLC COMMON STOCK USD 0.01	4,512	350,089	428,505
	G05991917	AQR GRP 10 OFFSHORE FUND LTD.	1,000	74,966,667	136,651,284
	89799V539	AQR OFFSHORE MULTI STRATEGY FUND IV	877	92,910,009	113,938,075
	03836WE*0	AQUA AMERICA INC	2,000,000	2,000,000	1,981,620
	03836WAB9	AQUA AMERICA INC CALLABLE NOTES FIXED 3.	670,000	670,000	704,860
	03836WAC7	AQUA AMERICA INC CALLABLE NOTES FIXED 4.	845,000	944,537	948,774
	3.843E+107	AQUESTIVE THERAPEUTICS INC COMMON STOCK	100	551	582
	8E3994B	ARAB REPUBLIC OF EGYPT BILL ZERO CPN 24/	88,300,000	4,713,862	5,321,455
	03852U106	ARAMARK COMMON STOCK USD 0.01	5,045	199,417	218,953
	038522AQ1	ARAMARK SERVICES INC CALLABLE NOTES FIXE	255,000	242,633	268,120
	03879XAA7	ARBOR REALTY COMMERCIAL REAL ESTATE NOTE	636,000	636,000	636,397
	00191G103	ARC DOCUMENT SOLUTIONS INC COMMON STOCK	4,200	29,585	5,838
	C0445#AM8	ARC RESOURCES LTD NOTE 3.81% 23/AUG/2024	8,000,000	8,083,200	8,270,400
	03938LAS3	ARCELORMITTAL CALLABLE NOTES FIXED 7.25%	1,770,000	1,966,260	2,108,336
	03938LAP9	ARCELORMITTAL CALLABLE NOTES FIXED 7.5%	1,650,000	1,833,683	2,011,235
	03938LAZ7	ARCELORMITTAL SA CALLABLE BOND FIXED 6.1	3,075,000	3,389,322	3,533,144
	03938LBA1	ARCELORMITTAL SA CALLABLE NOTES FIXED 4.	5,650,000	5,640,539	5,989,000
	BYPBS67	ARCELORMITTAL SA COMMON STOCK EUR 0	41,743	864,655	732,930
	03938L203	ARCELORMITTAL SA NY REG SHRS USD 0	13,089	216,997	229,581
	G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD	8,674	258,058	372,028
	03938JAA7	ARCH CAPITAL GROUP US INC CALLABLE NOTES	275,000	296,876	341,228
	039483BP6	ARCHER-DANIELS-MIDLAND CO CALLABLE NOTES	960,000	959,002	990,413
	039483BQ4	ARCHER-DANIELS-MIDLAND CO CALLABLE NOTES	2,780,000	2,759,895	3,374,823
	39483102	ARCHER-DANIELS-MIDLAND CO COMMON STOCK U	5,306	196,114	245,933
	03965L100	ARCONIC INC COMMON STOCK USD	3,897	111,054	119,911
	39653100	ARCOSA INC COMMON STOCK USD 0.01	1,260	49,967	56,133
	03968@AH5	ARCTIC SLOPE REGIONAL CORP	5,000,000	5,000,000	5,108,600
	03968@AJ1	ARCTIC SLOPE REGIONAL CORP 3.620 12/21/2	3,000,000	3,000,000	3,086,250
	L0223L101	ARDAGH GROUP SA COMMON STOCK USD 0.01	176	3,851	3,446
	39697107	ARDELYX INC COMMON STOCK USD 0.000001	8,000	40,020	60,040
	48250PAA8	ARDONAGH MIDCO 3 PLC CALLABLE NOTES FIXE	1,200,000	1,200,000	1,191,000
	04002QAA0	AREIT 2018-CRE2 TRUST 2018-CRE2 A FLOATI	870,792	870,792	870,790
	04010L103	ARES CAPITAL CORP COMMON STOCK USD 0.001	107,900	1,826,342	2,012,335
	04013V108	ARES COMMERCIAL REAL ESTATE CORP REIT US	361	5,505	5,718
	BF116H5	ARGENTINA POM POLITICA MONETARIA BOND VA	50,550,000	2,465,722	565,673
	2D1732D	ARGENTINA POM POLITICA MONETARIA BOND VA	80,840,000	5,146,398	909,249
	040114GY0	ARGENTINE REPUBLIC BOND	5,290,000	4,894,926	2,646,653
	040114HQ6	ARGENTINE REPUBLIC BOND FIXED 5.875% 11/	6,570,000	5,816,311	3,087,900
	040114HR4	ARGENTINE REPUBLIC BOND FIXED 6.875% 11/	510,000	505,206	244,163
	040114HL7	ARGENTINE REPUBLIC BOND FIXED 6.875% 26/	980,000	971,298	487,550
	040114GX2	ARGENTINE REPUBLIC BOND FIXED 7.5% 22/AP	3,740,000	3,767,653	1,944,800
	040114GK0	ARGENTINE REPUBLIC BOND STEP CPN 31/DEC/	2,130,000	1,195,445	1,038,396
	BD37815	ARGENTINE REPUBLIC BOND VARIABLE 03/APR/	1,800,000	13,815	19,186
	40413106	ARISTA NETWORKS INC COMMON STOCK USD 0.0	1,043	192,512	212,146
	6253983	ARISTOCRAT LEISURE LTD COMMON STOCK AUD	51,012	1,011,661	1,207,369
	040555CX0	ARIZONA PUBLIC SERVICE CO CALLABLE BOND	675,000	670,208	759,173
	040555CM4	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	495,000	589,307	602,103
	040555CN2	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	1,420,000	1,438,047	1,630,543
	040555CT9	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	1,055,000	1,071,131	1,215,539
	040555CY8	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	100,000	99,983	113,391
	040555DA9	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	7,287,000	7,479,458	7,348,648
	B0Z5YZ2	ARKEMA SA COMMON STOCK EUR 10	906	84,143	96,308
	04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD 0	400	1,276	1,684
	42315507	ARMOUR RESIDENTIAL REIT INC REIT USD 0.0	99	1,705	1,769
	04238R106	ARMSTRONG FLOORING INC COMMON STOCK USD	14,400	163,300	61,488
	04247X102	ARMSTRONG WORLD INDUSTRIES INC COMMON ST	15,846	641,863	1,489,049
	BF0CK44	AROUNDTOWN SA COMMON STOCK EUR 0.01	14,001	114,680	125,478
	042735BG4	ARROW ELECTRONICS INC CALLABLE NOTES FIX	1,200,000	1,193,283	1,233,972
	42735100	ARROW ELECTRONICS INC COMMON STOCK USD 1	1,004	69,456	85,079

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	04280A100	ARROWHEAD PHARMACEUTICALS INC COMMON STO	3,000	119,024	190,290
	363576109	ARTHUR J GALLAGHER & CO COMMON STOCK USD	5,841	387,364	556,238
	AAZ9900Q4	ARTHUR J. GALLAGHER & CO	8,000,000	8,000,000	8,506,480
	04316A108	ARTISAN PARTNERS ASSET MANAGEMENT INC CO	5,165	215,382	166,933
	F0405#AA9	ARTS ET TECHNIQUES DU 4.22	8,000,000	8,000,000	8,233,040
	6054409	ASAHI GROUP HOLDINGS LTD COMMON STOCK JP	8,196	359,565	375,806
	B019MQ5	ASAHI INTECC CO LTD COMMON STOCK JPY	2,800	67,199	82,448
	6054603	ASAHI KASEI CORP COMMON STOCK JPY	18,888	189,457	214,472
	BNKVHC4	ASALEO CARE LTD COMMON STOCK AUD 0	123,584	147,905	92,086
	6563875	ASCENDAS REAL ESTATE INVESTMENT TRUST RE	45,078	87,968	99,566
	04352EAA3	ASCENSION HEALTH CALLABLE BOND FIXED 2.5	2,760,000	2,760,000	2,734,304
	04352EAB1	ASCENSION HEALTH CALLABLE BOND FIXED 3.1	1,540,000	1,540,000	1,512,850
	04351LAB6	ASCENSION HEALTH CALLABLE NOTES FIXED 3.	1,000,000	993,120	1,110,630
	04351LAA8	ASCENSION HEALTH CALLABLE NOTES FIXED 4.	515,000	511,038	657,382
	00215W100	ASE TECHNOLOGY HOLDING CO LTD ADR USD	202	967	1,123
	00299A974	ASF COINVEST III/1133 WEST	100	0	30,898,859
	43992239	ASF CO-INVEST II-IBM	100	0	1,484,457
	0AH99E788	ASF VI B LP	100	14,469,636	41,113,735
	04499A164	ASF VII B L.P.	100	17,557,622	24,120,175
	04410RAA4	ASHFORD HOSPITALITY TRUST 2018-ASHF 2018	459,280	459,280	456,996
	44186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	4,693	343,612	359,155
	045054AH6	ASHTEAD CAPITAL INC CALLABLE NOTES FIXED	650,000	641,745	697,418
	53673	ASHTEAD GROUP PLC COMMON STOCK GBP 10	36,175	919,810	1,156,857
	42990101	ASIA/ARRAL PACIFIC TR L P - IBM	10,017,703	380,799	0
	6057378	ASICS CORP COMMON STOCK JPY	16,300	192,967	272,379
	6002453	ASM PACIFIC TECHNOLOGY LTD COMMON STOCK	4,988	56,169	69,201
	B929F46	ASML HOLDING NV COMMON STOCK EUR 0.09	11,553	1,866,693	3,419,726
	N07059210	ASML HOLDING NV NY REG SHRS USD 0.09	4,615	1,185,005	1,365,763
	45327103	ASPEN TECHNOLOGY INC COMMON STOCK USD 0.	956	96,450	115,609
	BYPC1T4	ASSA ABLOY AB COMMON STOCK SEK 1	77,404	631,255	1,810,852
	45396108	ASSEMBLY BIOSCIENCES INC COMMON STOCK US	100	1,323	2,046
	04545L107	ASSERTIO THERAPEUTICS INC COMMON STOCK U	26,000	34,358	32,500
	4056719	ASSICURAZIONI GENERALI SPA COMMON STOCK	60,577	1,075,485	1,250,817
	45487105	ASSOCIATED BANC-CORP COMMON STOCK USD 0.	3,341	71,803	73,636
	04550KAA9	ASSOCIATED BANK NA/GREEN BAY WI CALLABLE	2,245,000	2,238,490	2,286,398
	673123	ASSOCIATED BRITISH FOODS PLC COMMON STOC	30,429	919,594	1,047,275
	04570XAB5	ASSOCIATED MATERIALS LLC / AMH NEW FINAN	75,000	72,750	65,625
	04624WAC1	ASSURANT CLO III LTD 2018-2A A FLOATING	500,000	500,000	498,046
	04621XAH1	ASSURANT INC CALLABLE NOTES FIXED 4.2% 2	1,715,000	1,790,535	1,790,511
	04621X108	ASSURANT INC COMMON STOCK USD 0.01	584	52,189	76,551
	G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD 0.	9,957	412,611	488,092
	6985383	ASTELLAS PHARMA INC COMMON STOCK JPY	156,395	2,259,989	2,691,131
	46353108	ASTRAZENECA PLC ADR USD	19,363	785,585	965,439
	046353AK4	ASTRAZENECA PLC CALLABLE NOTES FIXED 2.3	5,675,000	5,644,546	5,692,933
	046353AL2	ASTRAZENECA PLC CALLABLE NOTES FIXED 3.3	1,155,000	1,212,107	1,227,592
	046353AR9	ASTRAZENECA PLC CALLABLE NOTES FIXED 3.5	2,275,000	2,267,561	2,381,572
	046353AG3	ASTRAZENECA PLC CALLABLE NOTES FIXED 4%	1,725,000	1,786,375	1,894,585
	046353AT5	ASTRAZENECA PLC CALLABLE NOTES FIXED 4%	520,000	517,868	578,252
	046353AM0	ASTRAZENECA PLC CALLABLE NOTES FIXED 4.3	5,140,000	5,290,975	5,994,319
	046353AU2	ASTRAZENECA PLC CALLABLE NOTES FIXED 4.3	6,715,000	7,296,412	7,847,619
	046353AD0	ASTRAZENECA PLC CALLABLE NOTES FIXED 6.4	5,328,000	7,075,671	7,514,984
	989529	ASTRAZENECA PLC COMMON STOCK GBP 0.25	23,705	1,741,995	2,388,841
	46433108	ASTRONICS CORP COMMON STOCK USD 0.01	2	59	56
	6129222	ASX LTD COMMON STOCK AUD 0	2,914	137,746	160,615
	45919107	AT HOME CORP COM STK SER 'A' USD0.01	165,924	5,460,391	0
	04650Y100	AT HOME GROUP INC COMMON STOCK USD 0.01	600	3,326	3,300
	00206RFW7	AT&T INC CALLABLE BOND FIXED 4.9% 15/AUG	650,000	701,877	748,423
	00206RFS6	AT&T INC CALLABLE BOND FIXED 5.3% 15/AUG	395,000	375,480	484,274
	00206RGX4	AT&T INC CALLABLE BOND FIXED 6.55% 15/JU	2,595,000	2,860,661	3,158,608
	00206RCR1	AT&T INC CALLABLE NOTES FIXED 2.8% 17/FE	1,605,000	1,604,289	1,619,461
	00206RHV7	AT&T INC CALLABLE NOTES FIXED 2.95% 15/J	4,253,000	3,891,537	4,335,891
	00206RBD3	AT&T INC CALLABLE NOTES FIXED 3% 15/FEB/	335,000	342,162	341,717
	00206RCM2	AT&T INC CALLABLE NOTES FIXED 3% 30/JUN/	537,000	548,538	548,572
	00206RCN0	AT&T INC CALLABLE NOTES FIXED 3.4% 15/MA	15,980,000	15,700,578	16,735,375
	00206RHR6	AT&T INC CALLABLE NOTES FIXED 3.55% 01/J	300,000	292,668	315,516
	00206RHS4	AT&T INC CALLABLE NOTES FIXED 3.6% 15/JU	9,189,000	9,401,900	9,727,016
	00206RCS9	AT&T INC CALLABLE NOTES FIXED 3.6% 17/FE	1,000,000	1,044,170	1,043,800
	00206RHW5	AT&T INC CALLABLE NOTES FIXED 3.8% 15/FE	5,051,000	5,023,752	5,384,518
	00206RDB5	AT&T INC CALLABLE NOTES FIXED 3.8% 15/MA	230,000	229,903	238,742
	00206RCE0	AT&T INC CALLABLE NOTES FIXED 3.9% 11/MA	204,000	216,497	217,007
	00206RDD1	AT&T INC CALLABLE NOTES FIXED 3.95% 15/J	800,000	794,504	859,890
	00206RHP0	AT&T INC CALLABLE NOTES FIXED 4.05% 15/D	2,000,000	2,125,160	2,143,180
	00206RBH4	AT&T INC CALLABLE NOTES FIXED 4.3% 15/DE	10,928,000	9,811,256	11,707,276
	00206RGQ9	AT&T INC CALLABLE NOTES FIXED 4.3% 15/FE	14,355,000	13,996,827	15,951,132
	00206RHJ4	AT&T INC CALLABLE NOTES FIXED 4.35% 01/M	1,905,000	1,894,786	2,119,332
	00206RBK7	AT&T INC CALLABLE NOTES FIXED 4.35% 15/J	29,904,000	27,359,198	32,284,657
	00206RDC3	AT&T INC CALLABLE NOTES FIXED 4.45% 01/A	780,000	830,318	845,567
	00206RDJ8	AT&T INC CALLABLE NOTES FIXED 4.5% 09/MA	15,754,000	13,771,053	17,405,019
	00206RCP5	AT&T INC CALLABLE NOTES FIXED 4.5% 15/MA	8,819,000	8,771,300	9,831,016
	00206RDK5	AT&T INC CALLABLE NOTES FIXED 4.55% 09/M	13,179,000	9,141,078	14,635,543
	00206RJK9	AT&T INC CALLABLE NOTES FIXED 4.65% 01/J	2,414,000	2,239,843	2,638,768
	00206RCQ3	AT&T INC CALLABLE NOTES FIXED 4.75% 15/M	9,490,000	9,245,321	10,740,213
	00206RCG5	AT&T INC CALLABLE NOTES FIXED 4.8% 15/JU	19,402,000	18,880,836	22,137,682
	00206RHK1	AT&T INC CALLABLE NOTES FIXED 4.85% 01/M	7,445,000	7,122,363	8,572,343
	00206RJL7	AT&T INC CALLABLE NOTES FIXED 4.85% 15/J	6,846,000	6,867,599	7,819,227
	00206RJH6	AT&T INC CALLABLE NOTES FIXED 4.9% 15/JU	2,165,000	2,187,008	2,471,824
	00206RFU1	AT&T INC CALLABLE NOTES FIXED 5.15% 15/F	9,773,000	9,471,004	11,791,711
	00206RDH2	AT&T INC CALLABLE NOTES FIXED 5.15% 15/M	6,612,000	6,600,476	7,726,056
	00206RHA3	AT&T INC CALLABLE NOTES FIXED 5.15% 15/N	5,638,000	5,884,416	6,750,603
	00206RDR0	AT&T INC CALLABLE NOTES FIXED 5.25% 01/M	30,779,000	31,423,370	36,774,134
	04650NAB0	AT&T INC CALLABLE NOTES FIXED 5.35% 01/S	6,287,000	6,387,448	7,588,220
	00206RJJ2	AT&T INC CALLABLE NOTES FIXED 5.35% 15/D	4,084,000	4,100,738	4,842,317
	00206RJG8	AT&T INC CALLABLE NOTES FIXED 5.375% 15/	3,833,000	4,045,149	4,561,040
	00206RDS8	AT&T INC CALLABLE NOTES FIXED 5.45% 01/M	11,925,000	12,341,575	14,814,070
	00206RDT6	AT&T INC CALLABLE NOTES FIXED 5.7% 01/MA	125,000	140,953	161,409
	00206RDF6	AT&T INC CALLABLE NOTES FIXED 6% 15/AUG/	7,970,000	8,689,176	10,208,295
	00206RJE3	AT&T INC CALLABLE NOTES FIXED 6.1% 15/JU	330,000	360,383	420,694
	00206RJF0	AT&T INC CALLABLE NOTES FIXED 6.25% 29/M	435,000	521,323	566,474
	00206RDE9	AT&T INC CALLABLE NOTES FIXED 6.35% 15/M	5,265,000	5,652,064	6,838,603
	00206RDG4	AT&T INC CALLABLE NOTES FIXED 6.375% 01/	3,246,000	3,672,164	4,303,482

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	00206RAD4	AT&T INC CALLABLE NOTES FIXED 6.5% 01/SE	2,250,000	2,753,258	2,941,403
	00206RAS1	AT&T INC CALLABLE NOTES FIXED 6.55% 15/F	180,000	212,342	239,013
	00206RGU0	AT&T INC CALLABLE NOTES FIXED 8.75% 15/N	12,506,000	16,408,412	17,778,029
	00206R102	AT&T INC COMMON STOCK USD 1	142,305	4,808,960	5,561,279
	00206RBA9	AT&T INC NOTES FIXED 5.55% 15/AUG/2041 U	2,049,000	2,182,182	2,507,382
	00206RAG7	AT&T INC NOTES FIXED 6.3% 15/JAN/2038 US	7,250,000	7,897,063	9,390,490
	00206RGD8	AT&T INC NOTES VARIABLE 12/JUN/2024 USD	3,710,000	3,710,000	3,774,369
	00206RAE2	AT&T INC PUTABLE NOTES ZERO CPN 27/NOV/2	4,000,000	3,147,500	3,740,160
	2060615	ATCO LTD/CANADA COMMON STOCK CAD 0	3,943	125,722	151,335
	04685A2K6	ATHENE GLOBAL FUNDING MEDIUM TERM NOTE F	2,810,000	2,805,588	2,806,840
	04686JAA9	ATHENE HOLDING LTD CALLABLE NOTES FIXED	1,970,000	1,970,623	2,039,837
	G0684D107	ATHENE HOLDING LTD COMMON STOCK USD 0.00	1,454	70,715	68,382
	47649108	ATKORE INTERNATIONAL GROUP INC COMMON ST	300	11,022	12,138
	7667163	ATLANTIA SPA COMMON STOCK EUR 1	24,947	607,962	582,183
	48269203	ATLANTIC CAPITAL BANCSHARES INC COMMON S	100	1,667	1,835
	04878Q863	ATLANTIC POWER CORP COMMON STOCK CAD 0	5,200	15,402	12,116
	G0751N103	ATLANTICA YIELD PLC COMMON STOCK USD	1,900	46,003	50,141
	B61ND55	ATLANTIS JAPAN GROWTH FUND LTD CLOSED-EN	673,972	1,523,183	2,053,542
	49164205	ATLAS AIR WORLDWIDE HOLDINGS INC COMMON	100	2,821	2,757
	BD97BN2	ATLAS COPCO AB COMMON STOCK SEK 0.639	24,097	692,230	961,713
	BD97BS7	ATLAS COPCO AB COMMON STOCK SEK 0.639	8,624	221,791	299,595
	04942JAC5	ATLAS SENIOR LOAN FUND X LTD 2018-10A A	1,000,000	994,250	992,090
	G06242104	ATLASSIAN CORP PLC COMMON STOCK USD 0.1	1,233	69,308	148,379
	049560AS4	ATMOS ENERGY CORP CALLABLE NOTES FIXED 3	745,000	744,449	756,570
	049560AM7	ATMOS ENERGY CORP CALLABLE NOTES FIXED 4	1,810,000	1,833,215	2,039,617
	049560AQ8	ATMOS ENERGY CORP CALLABLE NOTES FIXED 4	600,000	597,636	689,562
	049560AP0	ATMOS ENERGY CORP CALLABLE NOTES FIXED 4	840,000	835,792	984,505
	49560105	ATMOS ENERGY CORP COMMON STOCK USD 0	1,153	89,849	128,975
	5654781	ATOS SE COMMON STOCK EUR 1	1,567	127,156	130,726
	04963C209	ATRICURE INC COMMON STOCK USD 0.001	400	11,303	13,004
	04965KAA8	ATRIUM HOTEL PORTFOLIO TRUST 2018-ATRM 2	638,000	638,000	636,611
	04965KAN0	ATRIUM HOTEL PORTFOLIO TRUST 2018-ATRM 2	638,000	638,000	637,812
	049992AB6	ATV VII - BULLSHEAD D	100	0	617,969
	89799Q324	ATV VIII/1133 WEST LLC	100	26,828,121	13,135,222
	BKX3XG2	AUCKLAND INTERNATIONAL AIRPORT LTD COMMO	15,355	80,232	90,643
	05070R104	AUDENTES THERAPEUTICS INC COMMON STOCK E	25	1,313	1,496
	05156V102	AURINIA PHARMACEUTICALS INC COMMON STOCK	100	625	2,026
	B87CVM3	AURIZON HOLDINGS LTD COMMON STOCK AUD	307,252	1,052,172	1,129,590
	BTGWJY9	AURORA CANNABIS INC COMMON STOCK CAD 0	38,536	226,887	82,911
	Q0697#AC0	AUSGRID FIN PTY LTD	4,000,000	4,000,000	4,237,400
	Q0697#AA4	AUSGRID FINANCE PTY LTD 3.50% USD SERIES	2,000,000	2,000,000	2,095,000
	Q0697#AB2	AUSGRID FINANCE PTY LTD SERIES B	2,000,000	2,000,000	2,103,500
	BPXR7J0	AUSNET SERVICES COMMON STOCK AUD 0	26,534	32,198	31,709
	6065586	AUSTRALIA & NEW ZEALAND BANKING GROUP LT	41,229	801,515	713,825
	052528AK2	AUSTRALIA & NEW ZEALAND BANKING GROUP LT	1,440,000	1,439,309	1,535,285
	05254HAA2	AUSTRALIA & NEW ZEALAND BANKING GROUP LT	1,765,000	1,936,088	2,014,306
	05253JAW1	AUSTRALIA & NEW ZEALAND BANKING GROUP LT	7,957,000	7,952,862	7,985,327
	AUD	AUSTRALIAN DOLLAR		382,032	391,863
	BVYVFW2	AUTO TRADER GROUP PLC COMMON STOCK GBP 1	67,244	356,090	529,679
	52769106	AUTODESK INC COMMON STOCK USD 0.01	4,541	548,258	833,092
	53015103	AUTOMATIC DATA PROCESSING INC COMMON STO	9,947	1,290,107	1,695,964
	05329WAM4	AUTONATION INC CALLABLE NOTES FIXED 4.5%	2,100,000	2,092,923	2,264,388
	05329W102	AUTONATION INC COMMON STOCK USD 0.01	962	43,101	46,782
	53332102	AUTOZONE INC COMMON STOCK USD 0.01	1,748	1,725,831	2,082,410
	05338G106	AVALARA INC COMMON STOCK USD 0.0001	484	35,107	35,453
	05348EAW9	AVALONBAY COMMUNITIES INC CALLABLE MEDIU	1,515,000	1,599,734	1,609,506
	05348EBB4	AVALONBAY COMMUNITIES INC CALLABLE MEDIU	1,125,000	1,300,017	1,275,818
	05348EBF5	AVALONBAY COMMUNITIES INC CALLABLE MEDIU	425,000	449,871	449,582
	53484101	AVALONBAY COMMUNITIES INC REIT USD 0.01	1,696	292,555	355,651
	05351W103	AVANGRID INC	21,235	863,241	1,086,383
	05350V106	AVANOS MEDICAL INC COMMON STOCK USD 0.01	200	6,981	6,740
	05352A100	AVANTOR INC COMMON STOCK USD 0.01	3,154	50,604	57,245
	05351X101	AVAYA HOLDINGS CORP COMMON STOCK USD 0.0	1,600	21,872	21,600
	53611109	AVERY DENNISON CORP COMMON STOCK USD 1	802	60,333	104,918
	BBG9VN7	AVEVA GROUP PLC COMMON STOCK GBP 3.55556	1,136	65,629	70,069
	133508	AVI GLOBAL TRUST PLC CLOSED-END FUND GBP	379,169	2,895,569	3,907,926
	05367AAH6	AVIATION CAPITAL GROUP LLC CALLABLE NOTE	3,600,000	3,832,548	3,880,199
	05369AAA9	AVIATION CAPITAL GROUP LLC CALLABLE NOTE	200,000	198,936	201,920
	05369AAD3	AVIATION CAPITAL GROUP LLC CALLABLE NOTE	300,000	314,901	313,710
	053773BB2	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET	170,000	178,024	176,375
	05377RCQ5	AVIS BUDGET RENTAL CAR FUNDING AESOP LLC	237,000	232,279	241,057
	05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP LLC	873,000	872,691	900,357
	05377RDQ4	AVIS BUDGET RENTAL CAR FUNDING AESOP LLC	1,222,000	1,221,978	1,210,712
	05379B107	AVISTA CORP COMMON STOCK USD 0	800	37,158	38,472
	216238	AVIVA PLC COMMON STOCK GBP 25	70,661	381,122	391,937
	53807103	AVNET INC COMMON STOCK USD 1	1,323	48,819	56,148
	05401AAB7	AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	1,640,000	1,640,000	1,768,315
	05401AAE1	AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	1,020,000	1,019,255	1,045,092
	05401AAF8	AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	3,104,000	3,087,176	3,234,678
	05401AAG6	AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	1,090,000	1,084,823	1,151,367
	05409QAA6	AVON INTERNATIONAL OPERATIONS INC CALLAB	300,000	312,750	312,750
	54303102	AVON PRODUCTS INC COMMON STOCK USD 0.25	100	478	564
	05499A930	AXA EARLY SECONDARY FUND III 2/1133 WEST	100	0	71,408
	54994579	AXA EARLY SECONDARY FUND IV LP	100	0	557,993
	054994S90	AXA EARLY SECONDARY FUND V LP LTD PART U	100	11,023,979	18,164,914
	54536107	AXA SA ADR USD 0	1,600	41,008	45,032
	7088429	AXA SA COMMON STOCK EUR 2.29	81,819	1,968,196	2,306,148
	2993657	AXA SECONDARY FD V LP.	100	240,575	1,293,733
	2991958	AXA SECONDARY FUND II LP IBM LPSHARES	100	305,968	0
	2997906	AXA SECONDARY FUND III - BULLSHEAD I	100	2,759,439	251,631
	54990072	AXA SECONDARY FUND IV/1133 WEST LLC	100	0	697,861
	G0750C108	AXALTA COATING SYSTEMS LTD COMMON STOCK	5,786	185,142	175,894
	54540208	AXCELIS TECHNOLOGIES INC COMMON STOCK US	100	1,503	2,410
	G0692U109	AXIS CAPITAL HOLDINGS LTD COMMON STOCK U	1,142	68,105	67,880
	05463HAA9	AXIS SPECIALTY FINANCE LLC CALLABLE NOTE	350,000	352,674	355,513
	05464HAB6	AXIS SPECIALTY FINANCE PLC CALLABLE NOTE	1,590,000	1,745,502	1,737,838
	05464T104	AXSOME THERAPEUTICS INC COMMON STOCK USD	1,000	73,784	103,360
	6985543	AZBIL CORP COMMON STOCK JPY	6,000	34,984	170,324
	B5MN1W0	AZRIELI GROUP LTD COMMON STOCK ILS 0.1	592	33,668	43,277
	V00027AA6	AZURE POWER ENERGY LTD BONDS FIXED 5.5%	800,000	808,250	815,392

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	969703	BABCOCK INTERNATIONAL GROUP PLC COMMON S	6,641	46,411	55,372
	067316AE9	BACARDI LTD CALLABLE NOTES FIXED 4.45% 1	2,700,000	2,699,495	2,912,355
	067316AF6	BACARDI LTD CALLABLE NOTES FIXED 4.7% 15	300,000	298,557	327,318
	067316AH2	BACARDI LTD CALLABLE NOTES FIXED 5.3% 15	4,252,000	4,196,669	4,978,990
	05523UAK6	BAE SYSTEMS HOLDINGS INC CALLABLE BOND F	3,514,000	3,525,877	3,715,809
	05523RAB3	BAE SYSTEMS PLC CALLABLE NOTES FIXED 4.7	735,000	773,800	767,281
	263494	BAE SYSTEMS PLC COMMON STOCK GBP 2.5	129,278	719,174	967,282
	BTF8BT7	BAIC MOTOR CORP LTD COMMON STOCK HKD 1	110,160	69,731	62,490
	56752108	BAIDU INC ADR USD 0.00005	4,013	570,752	507,243
	056752AF5	BAIDU INC CALLABLE NOTES FIXED 3% 30/JUN	1,300,000	1,298,258	1,304,615
	056752AN8	BAIDU INC CALLABLE NOTES FIXED 4.875% 14	1,515,000	1,508,122	1,709,390
	329501	BAILLIE GIFFORD EUROPEAN GROWTH TRUST PL	620,647	6,080,950	7,301,155
	56999311	BAIN CAPITAL FUND XI LP	100	4,286,071	44,475,959
	05684B107	BAIN CAPITAL SPECIALTY FINANCE INC COMMO	2,500	49,157	49,400
	892994P81	BAIN CAPITAL X	100	348,579	17,546,439
	05723KAE0	BAKER HUGHES A GE CO LLC / BAKER HUGHES	3,785,000	3,764,962	3,940,176
	05723KAF7	BAKER HUGHES A GE CO LLC / BAKER HUGHES	3,450,000	3,352,184	3,533,697
	05723KAG5	BAKER HUGHES A GE CO LLC / BAKER HUGHES	1,035,000	1,035,000	1,065,740
	05722G100	BAKER HUGHES CO COMMON STOCK USD 0.0001	6,401	248,192	164,058
	057224AZ0	BAKER HUGHES INC NOTES FIXED 5.125% 15/S	1,368,000	1,605,594	1,611,819
	58498106	BALL CORP COMMON STOCK USD 0	3,188	115,055	206,168
	7124594	BALOISE HOLDING AG COMMON STOCK CHF 0.1	767	117,625	138,612
	059165EC0	BALTIMORE GAS & ELECTRIC CO CALLABLE NOT	1,140,000	1,175,181	1,587,553
	059165EH9	BALTIMORE GAS & ELECTRIC CO CALLABLE NOT	825,000	751,682	840,230
	059165EK2	BALTIMORE GAS & ELECTRIC CO CALLABLE NOT	800,000	799,328	915,208
	059165EL0	BALTIMORE GAS & ELECTRIC CO CALLABLE NOT	3,050,000	3,014,280	2,989,397
	059475AF0	BANC OF AMERICA ALTERNATIVE LOAN TRUST 2	415,956	284,285	407,597
	05951EAM9	BANC OF AMERICA FUNDING 2006 J TRUST 200	43,318	41,382	42,004
	05950HAA9	BANC OF AMERICA FUNDING 2006-F TRUST 200	112,676	111,875	114,670
	BGRFX88	BANCO BILBAO VIZCAYA ARGENTARIA SA CALLA	2,600,000	2,871,056	3,184,813
	BVG7GW5	BANCO BILBAO VIZCAYA ARGENTARIA SA CALLA	400,000	423,271	452,290
	5501906	BANCO BILBAO VIZCAYA ARGENTARIA SA COMMO	152,103	880,966	850,776
	05971AAE1	BANCO BTG PACTUAL SA/CAYMAN ISLANDS CALL	600,000	596,610	608,250
	05971BAD1	BANCO BTG PACTUAL SA/CAYMAN ISLANDS MEDI	2,300,000	2,272,424	2,407,094
	05890PZA7	BANCO DE CREDITO E INVERSIONES SA CALLAB	200,000	197,538	204,466
	B1X8QN2	BANCO DE SABADELL SA COMMON STOCK EUR 0.	89,242	104,978	104,181
	05965MAD5	BANCO DEL ESTADO DE CHILE CALLABLE MEDIU	9,349,000	9,349,000	9,354,843
	2328595	BANCO DO BRASIL SA COMMON STOCK BRL 0	700	9,818	9,191
	059578AE4	BANCO DO BRASIL SA/CAYMAN CALLABLE MEDIU	800,000	840,800	840,008
	4058061	BANCO ESPIRITO SANTO SA COMMON STOCK 0	925,173	950,581	0
	BM5G6V9	BANCO ESPIRITO SANTO SA MEDIUM TERM NOTE	1,900,000	2,016,453	362,568
	05962GAJ8	BANCO MERCANTIL DEL NORTE SA/GRAND CAYMA	330,000	340,913	352,691
	05971PAB4	BANCO MERCANTIL DEL NORTE SA/GRAND CAYMA	500,000	500,000	533,755
	05969BAA1	BANCO SANTANDER MEXICO SA INSTITUCION DE	1,000,000	1,008,000	1,038,760
	05964H105	BANCO SANTANDER SA ADR USD	65,359	294,602	270,586
	5705946	BANCO SANTANDER SA COMMON STOCK EUR 0.5	366,807	1,645,670	1,535,793
	05971KAD1	BANCO SANTANDER SA NOTES FIXED 2.706% 27	2,800,000	2,805,038	2,839,872
	05971KAC3	BANCO SANTANDER SA NOTES FIXED 3.306% 27	4,675,000	4,675,000	4,818,242
	05964HAF2	BANCO SANTANDER SA NOTES FIXED 3.8% 23/F	200,000	199,078	209,927
	05964HAJ4	BANCO SANTANDER SA NOTES FIXED 4.379% 12	3,000,000	3,003,316	3,271,513
	05968LAG7	BANCOLOMBIA SA CALLABLE NOTES FIXED 5.95	1,200,000	1,259,280	1,260,000
	05969A105	BANCORP INC/THE COMMON STOCK USD 1	200	1,783	2,594
	05971J102	BANCORPSOUTH BANK COMMON STOCK USD 2.5	600	19,372	18,846
	B0JDQD4	BANDAI NAMCO HOLDINGS INC COMMON STOCK J	12,714	296,869	775,768
	6077019	BANGKOK BANK PCL FOREIGN SH. THB 10	22,400	129,770	119,651
	06541FBB4	BANK 2017-BNK4 2017-BNK4 XA VARIABLE 15/	5,332,403	390,075	405,626
	060352AG6	BANK 2017-BNK6 2017-BNK6 XA VARIABLE 15/	9,254,755	441,424	445,964
	06650AAC1	BANK 2017-BNK8 2017-BNK8 ASB 3.314% 15/N	2,446,000	2,519,225	2,560,160
	065404BF1	BANK 2018-BNK10 2018-BN10 XA VARIABLE 15	9,572,376	468,177	479,595
	06539LBB5	BANK 2018-BNK13 2018-BN13 A5 VARIABLE 15	1,752,000	1,954,686	1,960,301
	06540WBE2	BANK 2019-BNK19 2019-BN19 AS 3.446% 15/A	679,000	699,358	700,397
	06540BBD0	BANK 2019-BNK21 2019-BN21 A5 2.851% 17/O	1,511,000	1,555,584	1,535,525
	06540VBB0	BANK 2019-BNK24 2019-BN24 A3 2.96% 15/NO	2,240,000	2,307,090	2,296,892
	6075808	BANK HAPOALIM BM COMMON STOCK ILS 1	14,749	99,330	122,339
	6076425	BANK LEUMI LE-ISRAEL BM COMMON STOCK ILS	22,508	131,087	163,825
	06051GGA1	BANK OF AMERICA CORP BOND FIXED 3.248% 2	850,000	790,354	884,424
	06051GFM6	BANK OF AMERICA CORP BOND FIXED 4% 22/JA	25,654,000	26,509,554	27,365,122
	06051GGG8	BANK OF AMERICA CORP BOND VARIABLE 20/JA	6,475,000	6,499,295	7,870,058
	06051GGM5	BANK OF AMERICA CORP BOND VARIABLE 24/AP	11,275,000	11,317,551	12,999,173
	060505EH3	BANK OF AMERICA CORP CALLABLE BOND VARIA	2,702,000	2,758,157	3,002,598
	060505EN0	BANK OF AMERICA CORP CALLABLE BOND VARIA	2,500,000	2,500,000	2,784,500
	060505FL3	BANK OF AMERICA CORP CALLABLE BOND VARIA	4,379,000	4,372,408	4,852,676
	060505FP4	BANK OF AMERICA CORP CALLABLE BOND VARIA	600,000	600,000	634,680
	06051GFW4	BANK OF AMERICA CORP CALLABLE MEDIUM TER	3,900,000	3,957,096	3,935,724
	06051GFZ7	BANK OF AMERICA CORP CALLABLE MEDIUM TER	5,945,000	5,746,840	6,002,845
	06051GGC7	BANK OF AMERICA CORP CALLABLE MEDIUM TER	7,416,000	7,583,256	8,005,977
	06051GGF0	BANK OF AMERICA CORP CALLABLE MEDIUM TER	295,000	294,847	316,742
	06051GGL7	BANK OF AMERICA CORP CALLABLE MEDIUM TER	18,143,000	18,105,932	19,357,853
	06051GGQ6	BANK OF AMERICA CORP CALLABLE MEDIUM TER	1,000,000	1,014,300	1,016,000
	06051GGR4	BANK OF AMERICA CORP CALLABLE MEDIUM TER	10,830,000	10,830,171	11,509,884
	06051GGS2	BANK OF AMERICA CORP CALLABLE MEDIUM TER	520,000	520,000	521,185
	06051GGT0	BANK OF AMERICA CORP CALLABLE MEDIUM TER	1,040,000	1,064,476	1,072,258
	06051GHF9	BANK OF AMERICA CORP CALLABLE MEDIUM TER	9,020,000	9,020,000	9,360,878
	06051GHG7	BANK OF AMERICA CORP CALLABLE MEDIUM TER	1,515,000	1,472,268	1,651,002
	06051GHH5	BANK OF AMERICA CORP CALLABLE MEDIUM TER	3,463,000	3,539,013	3,531,629
	06051GHL6	BANK OF AMERICA CORP CALLABLE MEDIUM TER	260,000	260,000	273,619
	06051GHM4	BANK OF AMERICA CORP CALLABLE MEDIUM TER	15,032,000	15,264,009	16,708,369
	06051GHQ5	BANK OF AMERICA CORP CALLABLE MEDIUM TER	2,545,000	2,673,267	2,794,079
	06051GHR3	BANK OF AMERICA CORP CALLABLE MEDIUM TER	1,620,000	1,620,000	1,691,750
	06051GHS1	BANK OF AMERICA CORP CALLABLE MEDIUM TER	18,006,000	18,436,505	21,707,133
	06051GHT9	BANK OF AMERICA CORP CALLABLE MEDIUM TER	14,449,000	14,691,628	15,259,296
	06051GHU6	BANK OF AMERICA CORP CALLABLE MEDIUM TER	14,571,000	14,871,893	16,468,125
	06051GHV4	BANK OF AMERICA CORP CALLABLE MEDIUM TER	6,455,000	6,508,780	6,678,214
	06051GHW2	BANK OF AMERICA CORP CALLABLE MEDIUM TER	5,173,000	5,176,266	5,207,607
	06051GHX0	BANK OF AMERICA CORP CALLABLE MEDIUM TER	10,065,000	10,068,597	10,153,471
	06051GGZ6	BANK OF AMERICA CORP CALLABLE NOTES VARI	3,710,000	3,711,844	3,880,660
	06051GHA0	BANK OF AMERICA CORP CALLABLE NOTES VARI	1,600,000	1,511,414	1,817,376
	06051GHC6	BANK OF AMERICA CORP CALLABLE NOTES VARI	1,886,000	2,130,786	1,930,038
	06051GHD4	BANK OF AMERICA CORP CALLABLE NOTES VARI	16,274,000	15,121,161	17,084,398
	60505104	BANK OF AMERICA CORP COMMON STOCK USD 0.	155,867	3,421,946	5,489,636

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	06051GFP9	BANK OF AMERICA CORP MEDIUM TERM NOTE FI	1,465,000	1,460,182	1,564,561
	06051GFH7	BANK OF AMERICA CORP MEDIUM TERM NOTE FI	3,525,000	3,559,847	3,785,180
	06051GFL8	BANK OF AMERICA CORP MEDIUM TERM NOTE FI	4,700,000	4,913,550	5,126,807
	06051GFQ7	BANK OF AMERICA CORP MEDIUM TERM NOTE FI	2,925,000	3,209,312	3,625,011
	06051GFF1	BANK OF AMERICA CORP MEDIUM TERM NOTE FI	3,354,000	3,460,057	3,590,772
	06051GEN5	BANK OF AMERICA CORP MEDIUM TERM NOTE FI	775,000	935,322	1,101,151
	06051GFC8	BANK OF AMERICA CORP MEDIUM TERM NOTE FI	12,047,000	12,880,070	15,713,023
	06050TJZ6	BANK OF AMERICA NA NOTES FIXED 6% 15/OCT	11,955,000	14,230,918	16,360,896
	B154564	BANK OF CHINA LTD COMMON STOCK HKD 1	1,880,000	804,055	803,460
	6075648	BANK OF EAST ASIA LTD/THE COMMON STOCK H	13,584	48,160	30,335
	62540109	BANK OF HAWAII CORP COMMON STOCK USD 0.0	384	26,845	36,541
	BD1RP61	BANK OF IRELAND GROUP PLC COMMON STOCK E	91,798	459,969	503,057
	6075756	BANK OF KYOTO LTD/THE COMMON STOCK JPY	444	18,038	19,202
	06368BGS1	BANK OF MONTREAL CALLABLE NOTES VARIABLE	2,745,000	2,733,204	2,862,898
	2076009	BANK OF MONTREAL COMMON STOCK CAD 0	33,747	2,239,765	2,619,085
	06367WJM6	BANK OF MONTREAL MEDIUM TERM NOTE FIXED	2,455,000	2,448,764	2,507,478
	06367WHH9	BANK OF MONTREAL MEDIUM TERM NOTE FIXED	1,620,000	1,617,668	1,688,688
	06406FAD5	BANK OF NEW YORK MELLON CORP/THE CALLABL	525,000	524,087	530,371
	06406FAF0	BANK OF NEW YORK MELLON CORP/THE CALLABL	1,255,000	1,255,000	1,276,887
	06406HDF3	BANK OF NEW YORK MELLON CORP/THE CALLABL	270,000	273,905	271,315
	06406RAC1	BANK OF NEW YORK MELLON CORP/THE CALLABL	1,855,000	1,858,025	1,881,589
	64058100	BANK OF NEW YORK MELLON CORP/THE COMMON	18,268	855,428	919,428
	06406RAG2	BANK OF NEW YORK MELLON CORP/THE MEDIUM	190,000	189,793	199,339
	06406RAK3	BANK OF NEW YORK MELLON CORP/THE MEDIUM	370,000	369,882	370,818
	06406RAL1	BANK OF NEW YORK MELLON CORP/THE MEDIUM	2,145,000	2,141,246	2,147,810
	2076281	BANK OF NOVA SCOTIA/THE COMMON STOCK CAD	64,439	3,383,761	3,644,959
	064159QD1	BANK OF NOVA SCOTIA/THE NOTES FIXED 2.37	1,095,000	1,094,485	1,111,524
	064159HB5	BANK OF NOVA SCOTIA/THE NOTES FIXED 4.5%	585,000	584,953	642,687
	G0772R208	BANK OF NT BUTTERFIELD & SON LTD/THE COM	3,600	115,482	133,272
	06417N103	BANK OZK COMMON STOCK USD	21,426	631,485	653,600
	BZ3C3Q4	BANKIA SA COMMON STOCK EUR 1	151,718	666,027	324,002
	5474008	BANKINTER SA COMMON STOCK EUR 0.3	10,746	77,501	78,792
	06652K103	BANKUNITED INC COMMON STOCK USD 0.01	13,904	468,334	508,330
	06652V208	BANNER CORP COMMON STOCK USD 0.01	100	5,463	5,659
	06675FAS6	BANQUE FEDERATIVE DU CREDIT MUTUEL SA ME	11,147,000	11,115,454	11,162,717
	06675FAT4	BANQUE FEDERATIVE DU CREDIT MUTUEL SA ME	1,653,000	1,646,884	1,652,785
	06740L8C2	BARCLAYS BANK PLC NOTES FIXED 7.625% 21/	13,871,000	15,093,818	15,587,536
	05492JAW2	BARCLAYS COMMERCIAL MORTGAGE TRUST 2019-	453,000	466,577	467,739
	06699C270	BARCLAYS JPM/BONY REUSE	75,000,000	75,000,000	75,000,000
	BH4P3B1	BARCLAYS PLC CALLABLE BOND VARIABLE EUR	800,000	923,423	957,493
	BF01Z24	BARCLAYS PLC CALLABLE BOND VARIABLE GBP	200,000	256,852	288,795
	06738EBA2	BARCLAYS PLC CALLABLE BOND VARIABLE USD	500,000	504,975	544,350
	06738EBB0	BARCLAYS PLC CALLABLE MEDIUM TERM NOTE V	10,058,000	10,039,136	10,605,155
	06738EBD6	BARCLAYS PLC CALLABLE MEDIUM TERM NOTE V	1,610,000	1,642,623	1,815,452
	06738EAU9	BARCLAYS PLC CALLABLE NOTES FIXED 4.337%	2,000,000	2,000,000	2,146,600
	06738EAW5	BARCLAYS PLC CALLABLE NOTES FIXED 4.836%	3,475,000	3,482,488	3,748,066
	06738EAV7	BARCLAYS PLC CALLABLE NOTES FIXED 4.95%	4,915,000	5,153,345	5,775,850
	06738EBE4	BARCLAYS PLC CALLABLE NOTES VARIABLE 15/	2,480,000	2,487,341	2,587,287
	06738EBK0	BARCLAYS PLC CALLABLE NOTES VARIABLE 20/	9,703,000	9,789,418	10,819,233
	06738EBG9	BARCLAYS PLC CALLABLE NOTES VARIABLE USD	1,930,000	1,930,000	2,159,188
	3134865	BARCLAYS PLC COMMON STOCK GBP 25	623,658	1,875,922	1,484,169
	BYM5X34	BARCLAYS PLC MEDIUM TERM NOTE FIXED 3.25	4,456,000	5,405,863	6,289,154
	06738EAE5	BARCLAYS PLC NOTES FIXED 3.65% 16/MAR/20	2,720,000	2,639,936	2,831,194
	06738EAC9	BARCLAYS PLC NOTES FIXED 4.375% 11/SEP/2	3,625,000	3,618,519	3,808,606
	06738EAN5	BARCLAYS PLC NOTES FIXED 4.375% 12/JAN/2	1,400,000	1,393,168	1,513,930
	06738EAP0	BARCLAYS PLC NOTES FIXED 5.2% 12/MAY/202	4,280,000	4,525,926	4,681,207
	06738EAJ4	BARCLAYS PLC NOTES FIXED 5.25% 17/AUG/20	5,329,000	5,577,842	6,475,801
	67806109	BARNES GROUP INC COMMON STOCK USD 0.01	100	4,909	6,196
	81180	BARRATT DEVELOPMENTS PLC COMMON STOCK GB	107,476	723,617	1,063,000
	067901AL2	BARRICK GOLD CORP CALLABLE NOTES FIXED 3	45,000	46,893	46,834
	067901AH1	BARRICK GOLD CORP CALLABLE NOTES FIXED 5	1,400,000	1,667,770	1,670,830
	2024644	BARRICK GOLD CORP COMMON STOCK CAD 0	149,984	2,156,269	2,789,754
	06849AAB5	BARRICK INTERNATIONAL BARBADOS CORP CALL	3,500,000	3,475,850	4,475,249
	06849RAC6	BARRICK NORTH AMERICA FINANCE LLC CALLAB	2,000,000	2,451,120	2,775,140
	06849RAG7	BARRICK NORTH AMERICA FINANCE LLC CALLAB	4,395,000	4,726,426	5,421,320
	06849RAK8	BARRICK NORTH AMERICA FINANCE LLC CALLAB	6,582,000	7,229,950	8,380,926
	06849UAD7	BARRICK PD AUSTRALIA FINANCE PTY LTD CAL	6,264,000	6,745,517	7,946,698
	5476929	BARRY CALLEBAUT AG COMMON STOCK CHF 0.02	49	97,637	108,186
	5086577	BASF SE COMMON STOCK EUR 0	26,473	1,683,058	2,001,369
	05526DBJ3	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.	9,043,000	9,033,379	9,112,360
	05526DAZ8	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.	4,861,000	4,738,625	4,972,220
	05526DBD6	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	30,321,000	29,591,447	30,704,864
	05526DBF1	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	10,723,000	10,441,438	10,784,336
	05526DBK0	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	2,586,000	2,581,944	2,673,795
	05526DBB0	BAT CAPITAL CORP FIXED	4,882,000	4,806,043	4,984,668
	05526DAV7	BAT CAPITAL CORP NOTES	4,875,000	4,875,000	4,946,858
	05530QAF7	BAT INTERNATIONAL FINANCE PLC NOTES FIXE	2,500,000	2,513,880	2,555,475
	91911XAV6	BAUSCH HEALTH AMERICAS INC CALLABLE NOTE	500,000	500,000	573,650
	91911KAN2	BAUSCH HEALTH COS INC CALLABLE NOTES FIX	845,000	841,550	883,025
	BFFY852	BAUSCH HEALTH COS INC COMMON STOCK CAD 0	16,285	303,284	488,142
	71734107	BAUSCH HEALTH COS INC COMMON STOCK CAD 0	100	2,091	2,992
	07177MAL7	BAXALTA INC CALLABLE NOTES FIXED 3.6% 23	5,295,000	5,311,148	5,436,006
	07177MAB9	BAXALTA INC CALLABLE NOTES FIXED 4% 23/J	387,000	384,384	417,039
	07177MAN3	BAXALTA INC CALLABLE NOTES FIXED 5.25% 2	1,941,000	2,067,665	2,506,918
	071813BP3	BAXTER INTERNATIONAL INC CALLABLE NOTES	2,450,000	2,412,368	2,396,541
	71813109	BAXTER INTERNATIONAL INC COMMON STOCK US	4,768	249,335	398,700
	072024ND0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV R	480,000	554,636	733,181
	072024WS7	BAY AREA TOLL AUTH CALIF TOLL BRDG REV S	3,905,000	3,905,000	3,882,312
	072024NV0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV T	600,000	858,000	974,016
	5069211	BAYER AG COMMON STOCK EUR 0	31,536	2,476,920	2,577,413
	07274NAE3	BAYER US FINANCE II LLC CALLABLE NOTES F	2,200,000	2,192,828	2,302,941
	07274NAL7	BAYER US FINANCE II LLC CALLABLE NOTES F	10,095,000	10,158,606	11,028,904
	07274NAN3	BAYER US FINANCE II LLC CALLABLE NOTES F	11,075,000	10,901,787	12,131,380
	07274NAA1	BAYER US FINANCE II LLC CALLABLE NOTES F	2,165,000	2,170,910	2,205,759
	07274NBG7	BAYER US FINANCE II LLC CALLABLE NOTES F	7,972,000	6,969,098	7,697,285
	07274NAZ6	BAYER US FINANCE II LLC CALLABLE NOTES F	305,000	303,033	309,347
	07274NAJ2	BAYER US FINANCE II LLC CALLABLE NOTES F	670,000	668,734	721,032
	07274NBF9	BAYER US FINANCE II LLC CALLABLE NOTES F	290,000	287,700	291,907
	07274NBH5	BAYER US FINANCE II LLC CALLABLE NOTES F	7,265,000	6,554,581	6,907,059
	07274EAG8	BAYER US FINANCE LLC CALLABLE NOTES FIXE	3,190,000	3,071,048	3,288,348

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	5756029	BAYERISCHE MOTOREN WERKE AG COMMON STOCK	11,627	654,854	954,573
	5756030	BAYERISCHE MOTOREN WERKE AG PREFERENCE E	589	41,116	36,396
	07325QAC9	BAYVIEW FINANCIAL ASSET TRUST 2007-SSR1	1,155,826	576,410	1,142,629
	07334RAA0	BAYVIEW OPPORTUNITY MASTER FUND IVA TRUS	524,031	524,031	524,569
	07334DAA1	BAYVIEW OPPORTUNITY MASTER FUND TRUST IV	295,997	295,997	295,557
	05541J103	BB SEGURIDADE PARTICIPACOES SA ADR USD	4,100	33,787	40,385
	05552EAJ9	BBCMS 2017-DELC MORTGAGE TRUST 2017-DELC	171,000	171,000	170,143
	05552EAL4	BBCMS 2017-DELC MORTGAGE TRUST 2017-DELC	195,000	195,000	195,059
	05548WAA5	BBCMS 2018-TALL MORTGAGE TRUST 2018-TALL	405,000	402,557	402,976
	05491UBD9	BBCMS MORTGAGE TRUST 2018-C2 2018-C2 A5	2,153,000	2,424,530	2,421,998
	05491UBA5	BBCMS MORTGAGE TRUST 2018-C2 2018-C2 ASB	1,049,000	1,080,448	1,145,115
	05491RAA3	BBCMS TRUST 2018-BXH 2018-BXH A FLOATING	899,682	899,682	895,182
	05549RAA5	BBCMS TRUST 2018-CBM 2018-CBM A FLOATING	644,000	644,000	644,195
	P16259AH9	BBVA BANCOMER SA/TEXAS CALLABLE NOTES FI	300,000	327,750	326,628
	05552JAA7	BBVA USA CALLABLE NOTES FIXED 2.5% 27/AU	1,200,000	1,199,436	1,190,328
	54995170	BC EUROPEAN CAPITAL IX	100	9,212,347	42,665,619
	56993942	BC EUROPEAN CAPITAL VII L P IBM	100	0	658,060
	AAH9962E6	BC EUROPEAN CAPITAL X COMMON STOCK USD	100	19,376,874	23,298,567
	05499B904	BC EURPEAN CAPITAL VIII/BULLSHEAD I LLC	100	0	4,095,578
	56999311	BC GNDI HOLDINGS II		1,038,286	10,774,149
	892994P81	BC SPECIAL SITUATIONS		1,145	57,653
	B188TH2	BCE INC COMMON STOCK CAD 0	17,670	791,565	819,763
	073685AD1	BEACON ROOFING SUPPLY INC CALLABLE NOTES	1,400,000	1,400,000	1,407,000
	07386HSY8	BEAR STEARNS ALT-A TRUST 2005-4 2005-4 2	65,613	65,460	66,361
	07386HF71	BEAR STEARNS ALT-A TRUST 2006-2 2006-2 2	2,347,675	1,234,560	1,987,711
	073868BE0	BEAR STEARNS ALT-A TRUST 2006-6 2006-6 3	971,487	964,482	801,286
	07387QAM2	BEAR STEARNS ALT-A TRUST 2006-8 2006-8 2	2,390,751	1,265,072	2,319,259
	07384MM82	BEAR STEARNS ARM TRUST 2004-2 2004-2 21A	4,751	4,721	4,318
	07401EAA7	BEAR STEARNS ARM TRUST 2007-2 2007-2 1A1	640,751	568,097	615,873
	073881AA2	BEAR STEARNS ARM TRUST 2007-3 2007-3 1A1	24,181	20,064	23,490
	07389VAA5	BEAR STEARNS ASSET BACKED SECURITIES I T	346,548	346,401	546,752
	07389NAA3	BEAR STEARNS ASSET BACKED SECURITIES TRU	518,572	514,490	525,635
	07402FAA3	BEAR STEARNS STRUCTURED PRODUCTS INC TRU	249,436	232,403	222,506
	07402FAC9	BEAR STEARNS STRUCTURED PRODUCTS INC TRU	198,827	185,646	170,749
	07556Q881	BEAZER HOMES USA INC COMMON STOCK USD 0.	200	1,866	2,826
	6728351	BEC WORLD PCL FOREIGN SH. THB 1	116,900	61,371	23,026
	075887AV1	BECTON DICKINSON AND CO CALLABLE BOND FI	2,975,000	3,430,414	3,687,275
	075887BF5	BECTON DICKINSON AND CO CALLABLE NOTES F	566,000	554,527	600,062
	075887BG3	BECTON DICKINSON AND CO CALLABLE NOTES F	4,454,000	4,555,495	5,212,561
	075887BM0	BECTON DICKINSON AND CO CALLABLE NOTES F	687,000	748,662	795,938
	075887BR9	BECTON DICKINSON AND CO CALLABLE NOTES F	710,000	710,000	710,743
	075887BT5	BECTON DICKINSON AND CO CALLABLE NOTES F	1,085,000	1,104,042	1,097,857
	075887BV0	BECTON DICKINSON AND CO CALLABLE NOTES F	8,301,000	8,010,482	8,614,197
	075887BX6	BECTON DICKINSON AND CO CALLABLE NOTES F	11,353,000	11,446,029	13,573,306
	075887BW8	BECTON DICKINSON AND CO CALLABLE NOTES F	8,606,000	8,655,750	9,126,147
	75887109	BECTON DICKINSON AND CO COMMON STOCK USD	4,848	880,598	1,318,511
	75896100	BED BATH & BEYOND INC COMMON STOCK USD 0	1,200	13,233	20,760
	5107401	BEIERSDORF AG COMMON STOCK EUR 0	1,510	157,074	180,769
	07725L102	BEIGENE LTD ADR USD 0.0001	500	67,556	82,880
	77454106	BELDEN INC COMMON STOCK USD 0.01	100	4,345	5,500
	0778FPAB5	BELL CANADA INC CALLABLE NOTES FIXED 4.3	4,340,000	4,562,159	4,916,265
	0778FPAA7	BELL CANADA INC CALLABLE NOTES FIXED 4.4	2,605,000	2,729,833	3,021,175
	08162PAV3	BENCHMARK 2018-B1 MORTGAGE TRUST 2018-B1	212,000	218,348	224,255
	08161CAF8	BENCHMARK 2018-B2 MORTGAGE TRUST 2018-B2	1,068,000	1,100,038	1,136,998
	08161CAB7	BENCHMARK 2018-B2 MORTGAGE TRUST 2018-B2	1,215,000	1,251,449	1,260,076
	08162DAE8	BENCHMARK 2019-B13 MORTGAGE TRUST 2019-B	1,831,000	1,885,887	1,874,847
	08162YAE2	BENCHMARK 2019-B14 MORTGAGE TRUST 2019-B	215,000	221,449	221,919
	08160KAE4	BENCHMARK 2019-B15 MORTGAGE TRUST 2019-B	1,667,000	1,716,941	1,703,335
	08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK U	300	8,350	10,308
	6091280	BENDIGO & ADELAIDE BANK LTD COMMON STOCK	7,942	62,484	54,600
	6121927	BENESSE HOLDINGS INC COMMON STOCK JPY	4,088	106,903	108,111
	B02L3W3	BERKELEY GROUP HOLDINGS PLC COMMON STOCK	11,667	583,367	751,000
	AAD9934Q8	BERKSHIRE FUND IX, L.P.	100	14,917,215	16,888,294
	G10996356	BERKSHIRE FUND VIII, L.P.	100	2,080,812	21,530,197
	59562VAM9	BERKSHIRE HATHAWAY ENERGY CO CALLABLE BO	28,322,000	29,975,486	38,905,931
	084659AF8	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	1,775,000	1,783,663	2,095,251
	084659AR2	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	3,870,000	3,892,983	4,606,113
	59562VAY3	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	2,380,000	2,464,371	2,528,203
	59562VBD8	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	550,000	577,456	696,619
	084664BL4	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	2,915,000	3,114,744	4,001,012
	084664BU4	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	3,905,000	4,197,843	4,594,701
	084664BV2	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	7,825,000	7,791,366	9,047,656
	084664CQ2	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	20,065,000	20,191,100	23,756,559
	084664CR0	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	12,592,000	13,014,677	14,940,156
	084670BK3	BERKSHIRE HATHAWAY INC CALLABLE NOTES FI	865,000	870,974	1,049,037
	84670702	BERKSHIRE HATHAWAY INC COMMON STOCK USD	35,357	5,593,663	8,008,361
	83990010	BERKSHIRE VII/1133 WEST LLC	100	0	2,798,125
	08579W103	BERRY GLOBAL GROUP INC COMMON STOCK USD	4,096	218,227	194,519
	LX1803260	Berry Global, Inc. - LX1803260	995,000	992,513	993,408
	08579X101	BERRY PETROLEUM CORP COMMON STOCK USD 0.	1,400	14,066	13,202
	84990928	BERSHIRE FUND VI - BULLSHEAD D'LLC	100	0	6,667,547
	86516101	BEST BUY CO INC COMMON STOCK USD 0.1	3,037	176,101	266,649
	86990215	BEST PROPERTY FD LP - IBM	100	0	4,716,000
	05541TAM3	BGC PARTNERS INC CALLABLE NOTES FIXED 3.	3,220,000	3,205,843	3,214,107
	05541T101	BGC PARTNERS INC COMMON STOCK USD 0.01	2,726	20,592	16,192
	BD95QN1	BGF RETAIL CO LTD COMMON STOCK KRW 1000	485	92,732	71,086
	573958S	BGP HOLDINGS PLC COMMON STOCK EUR	17,582,870	0	0
	055451AW8	BHP BILLITON FINANCE USA LTD CALLABLE NO	2,100,000	2,289,000	2,165,100
	055451AX6	BHP BILLITON FINANCE USA LTD CALLABLE NO	4,155,000	4,539,064	4,861,350
	055451AV0	BHP BILLITON FINANCE USA LTD CALLABLE NO	5,808,000	6,195,676	7,438,306
	6144690	BHP GROUP LTD COMMON STOCK AUD 0	179,148	4,371,477	4,901,277
	5.545E+212	BHP GROUP PLC ADR USD	4,000	197,588	188,040
	BH0P3Z9	BHP GROUP PLC COMMON STOCK GBP 0.5	153,034	2,702,530	3,602,138
	08888@AA6	BIF II SAFE HARBOR HOLDINGS LLC	10,000,000	10,000,000	10,907,500
	08986R309	BIGLARI HOLDINGS INC COMMON STOCK USD 0	390	112,993	44,624
	7240371	BILLERUDKORSNAS AB COMMON STOCK SEK 7.38	15	97	177
	09060J106	BIODELIVERY SCIENCES INTERNATIONAL INC C	2,100	9,597	13,272
	09062XAD5	BIOGEN INC CALLABLE NOTES FIXED 5.2% 15/	2,270,000	2,757,691	2,741,593
	09062X103	BIOGEN INC COMMON STOCK USD 0.0005	7,380	1,782,300	2,189,867
	G11196105	BIOHAVEN PHARMACEUTICAL HOLDING CO LTD C	900	47,077	48,996

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	09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK	3,653	292,563	308,861
	BF0LBX7	BIOMERIEUX COMMON STOCK EUR 0	733	62,617	65,289
	90572207	BIO-RAD LABORATORIES INC COMMON STOCK US	269	66,286	99,538
	09073M104	BIO-TECHNE CORP COMMON STOCK USD 0.01	357	40,407	78,365
	09075JAA7	BIRCH GROVE CLO LTD 19A A FLOATING 15/JU	1,000,000	1,000,000	998,125
	05550J101	BJ'S WHOLESALE CLUB HOLDINGS INC COMMON	100	2,411	2,274
	092113AR0	BLACK HILLS CORP CALLABLE NOTES FIXED 3.	1,478,000	1,474,005	1,472,709
	092113AS8	BLACK HILLS CORP CALLABLE NOTES FIXED 3.	3,442,000	3,438,871	3,439,763
	092113AN9	BLACK HILLS CORP CALLABLE NOTES FIXED 4.	420,000	417,711	439,799
	092113AQ2	BLACK HILLS CORP CALLABLE NOTES FIXED 4.	1,715,000	1,708,449	1,894,383
	92113109	BLACK HILLS CORP COMMON STOCK USD 1	500	39,162	39,270
	09215C105	BLACK KNIGHT INC COMMON STOCK USD 0.0001	11,068	479,119	713,665
	09227Q100	BLACKBAUD INC COMMON STOCK USD 0.001	200	18,060	15,920
	BCBHZ31	BLACKBERRY LTD COMMON STOCK CAD 0	90,783	551,123	584,568
	09228F103	BLACKBERRY LTD COMMON STOCK CAD 0	49,900	418,574	320,358
	09228YAB8	BLACKBIRD CAPITAL AIRCRAFT LEASE SECURIT	4,088,542	4,088,524	4,173,024
	09239B109	BLACKLINE INC COMMON STOCK USD 0.01	3,100	158,354	159,836
	09258P104	BLACKROCK 2022 GLOBAL INCOME OPPORTUNITY	44,482	399,608	438,593
*	92533108	BLACKROCK CAPITAL INVESTMENT CORP COMMON	400	2,091	1,986
	9.249E+104	BLACKROCK CORE BOND TRUST CLOSED-END FUN	578,553	7,508,750	8,435,303
	92508100	BLACKROCK CREDIT ALLOCATION INCOME TRUST	2,649,600	33,214,013	37,041,408
	92501105	BLACKROCK ENHANCED GLOBAL DIVIDEND TRUST	58,869	579,833	646,970
	09255K108	BLACKROCK ENHANCED GOVERNMENT FUND INC C	63,713	937,884	837,826
	92524107	BLACKROCK ENHANCED INTERNATIONAL DIVIDEN	330,740	1,975,541	1,948,059
	09250M109	BLACKROCK FLORIDA MUNICIPAL 2020 TERM TR	29,847	426,614	431,886
	B01RDH7	BLACKROCK GREATER EUROPE INVESTMENT TRUS	69,722	288,744	375,922
*	09247X101	BLACKROCK INC COMMON STOCK USD 0.01	1,596	595,932	802,309
	09247F100	BLACKROCK INCOME TRUST INC CLOSED-END FU	703,169	4,441,436	4,254,172
	09253X102	BLACKROCK MUNI INTERMEDIATE DURATION FUN	575,327	7,910,302	8,192,656
	09257P105	BLACKROCK MUNICIPAL 2030 TARGET TERM TRU	362,252	7,841,922	8,762,876
	09254V105	BLACKROCK MUNIYIELD MICHIGAN QUALITY FUN	49,896	688,724	708,274
	09254G108	BLACKROCK MUNIYIELD QUALITY FUND II INC	79,386	953,821	1,032,018
	09257A108	BLACKROCK RESOURCES & COMMODITIES STRATE	328,993	3,177,296	2,654,974
*	9.259E+111	BLACKROCK TCP CAPITAL CORP COMMON STOCK	1,383	19,091	19,431
	577485	BLACKROCK WORLD MINING TRUST PLC CLOSED-	446,464	2,101,401	2,265,266
	91990192	BLACKSTONE BREP IV/BULLSHEAD LLC	100	0	6,157,547
	91998773	BLACKSTONE CAPITAL IV-IBM	100	29,299	1,734,834
	92990944	BLACKSTONE COMMS PARTNERS I IBM	100	0	391,740
	09256BAD9	BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	3,114,000	3,362,927	3,349,917
	09256BAE7	BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	480,000	562,133	651,466
	09256BAG2	BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	1,700,000	1,862,979	2,061,556
	09256BAH0	BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	4,041,000	3,951,454	4,556,753
	09256BAL1	BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	1,100,000	1,086,074	1,086,668
	92990134	BLACKSTONE II- IBM	23,521,356	0	0
	92999036	BLACKSTONE REAL ESTATE DEBT STRATEGIES I	100	0	1,421,654
	57994162	BLACKSTONE REAL ESTATE PARTNERS VII.TE.1	100	94,948	10,524,983
	92993575	BLACKSTONE REAL ESTATE SPECIAL SITUATION	100	0	662,847
	93712107	BLOOM ENERGY CORP COMMON STOCK USD 0.000	200	1,330	1,494
	95229100	BLUCORA INC COMMON STOCK USD 0.0001	300	6,335	7,842
	05490LAA7	BLUE CROSS & BLUE SHIELD OF MINNESOTA CA	775,000	763,391	801,645
	095370AD4	BLUE CUBE SPINCO LLC CALLABLE NOTES FIXE	1,490,000	1,548,683	1,647,597
	09539*AA9	BLUE DOLPHIN FRAC LLC NOTES FIXED 4.65%	1,892,103	1,892,103	1,976,661
	09609G100	BLUEBIRD BIO INC COMMON STOCK USD 0.01	524	87,419	45,981
	6533232	BLUESCOPE STEEL LTD COMMON STOCK AUD 0	25,613	164,019	271,150
	05591B109	BMC STOCK HOLDINGS INC COMMON STOCK USD	1,818	48,745	52,158
	BKLXD97	BMO GLOBAL SMALLER COMPANIES PLC/FUND CL	116,210	193,084	223,380
	B1N4G29	BMO UK HIGH INCOME TRUST PLC CLOSED-END	47,382	66,646	64,025
	05564UAN0	BMW FLOORPLAN MASTER OWNER TRUST 2018-1	1,128,000	1,128,000	1,129,669
	05565A202	BNP PARIBAS SA ADR USD	4,800	114,430	142,512
	09659T2A8	BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE	1,880,000	1,870,249	2,020,810
	09659W2J2	BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE	19,671,000	19,701,744	19,904,691
	05565AAN3	BNP PARIBAS SA CALLABLE NOTES VARIABLE U	870,000	870,000	1,003,763
	05565AAQ6	BNP PARIBAS SA CALLABLE NOTES VARIABLE U	1,190,000	1,190,000	1,255,450
	05565AGF4	BNP PARIBAS SA CALLABLE NOTES VARIABLE U	2,820,000	2,831,484	3,271,200
	05565AHN6	BNP PARIBAS SA CALLABLE NOTES VARIABLE U	1,000,000	1,000,000	1,080,000
	7309681	BNP PARIBAS SA COMMON STOCK EUR 2	32,544	1,709,103	1,929,914
	09659W2D5	BNP PARIBAS SA MEDIUM TERM NOTE FIXED 3.	2,790,000	2,785,006	2,897,806
	05579T5G7	BNP PARIBAS SA MEDIUM TERM NOTE FIXED 4.	7,000,000	7,009,765	7,510,790
	05581KAA9	BNP PARIBAS SA MEDIUM TERM NOTE FIXED 4.	6,825,000	6,736,483	7,352,095
	09659W2F0	BNP PARIBAS SA MEDIUM TERM NOTE FIXED 4.	500,000	497,320	555,643
	05581KAC5	BNP PARIBAS SA NOTES FIXED 4.625% 13/MAR	2,500,000	2,495,750	2,734,600
	05568YAA6	BNSF RAILWAY CO 2007-1 PASS THROUGH TRUS	912,265	912,265	994,325
	09681LAD2	BOC AVIATION LTD CALLABLE MEDIUM TERM NO	700,000	696,213	702,457
	09681LAE0	BOC AVIATION LTD CALLABLE MEDIUM TERM NO	1,000,000	998,740	1,024,870
	09681LAJ9	BOC AVIATION LTD CALLABLE MEDIUM TERM NO	2,700,000	2,687,224	2,786,130
	6536112	BOC HONG KONG HOLDINGS LTD COMMON STOCK	118,780	498,137	412,356
	097023AN5	BOEING CO/THE BOND FIXED 6.875% 15/OCT/2	580,000	817,591	833,350
	097023BK0	BOEING CO/THE CALLABLE BOND FIXED 3.3% 0	3,272,000	3,036,308	3,285,382
	097023BA2	BOEING CO/THE CALLABLE BOND FIXED 5.875%	1,640,000	2,158,785	2,177,772
	097023BQ7	BOEING CO/THE CALLABLE NOTES FIXED 1.875	720,000	720,065	715,500
	097023CM5	BOEING CO/THE CALLABLE NOTES FIXED 2.7%	2,455,000	2,475,955	2,489,149
	097023BW4	BOEING CO/THE CALLABLE NOTES FIXED 2.8%	675,000	683,863	688,811
	097023CC7	BOEING CO/THE CALLABLE NOTES FIXED 2.8%	410,000	423,124	419,373
	097023CN3	BOEING CO/THE CALLABLE NOTES FIXED 2.95%	1,676,000	1,684,084	1,715,621
	097023CH6	BOEING CO/THE CALLABLE NOTES FIXED 3.1%	10,410,000	10,380,776	10,745,807
	097023CD5	BOEING CO/THE CALLABLE NOTES FIXED 3.2%	1,430,000	1,411,267	1,485,925
	097023CP8	BOEING CO/THE CALLABLE NOTES FIXED 3.25%	3,830,000	3,858,581	3,919,852
	097023BS3	BOEING CO/THE CALLABLE NOTES FIXED 3.375	676,000	632,281	660,668
	097023BL8	BOEING CO/THE CALLABLE NOTES FIXED 3.5%	170,000	163,686	168,623
	097023CE3	BOEING CO/THE CALLABLE NOTES FIXED 3.5%	527,000	496,974	544,149
	097023BY0	BOEING CO/THE CALLABLE NOTES FIXED 3.55%	1,034,000	985,447	1,072,775
	097023CJ2	BOEING CO/THE CALLABLE NOTES FIXED 3.6%	3,875,000	3,875,046	4,152,489
	097023BZ7	BOEING CO/THE CALLABLE NOTES FIXED 3.625	4,170,000	3,870,534	4,250,687
	097023BV6	BOEING CO/THE CALLABLE NOTES FIXED 3.65%	410,000	367,733	422,653
	097023CQ6	BOEING CO/THE CALLABLE NOTES FIXED 3.75%	17,952,000	18,356,365	19,092,311
	097023CF0	BOEING CO/THE CALLABLE NOTES FIXED 3.825	516,000	494,412	530,784
	097023CB9	BOEING CO/THE CALLABLE NOTES FIXED 3.85%	1,480,000	1,473,419	1,572,322
	097023CK9	BOEING CO/THE CALLABLE NOTES FIXED 3.9%	2,201,000	2,160,197	2,350,618
	097023CR4	BOEING CO/THE CALLABLE NOTES FIXED 3.95%	13,670,000	13,584,926	14,602,021
	097023AX3	BOEING CO/THE CALLABLE NOTES FIXED 6.875	2,915,000	3,793,027	4,275,052

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	97023105	BOEING CO/THE COMMON STOCK USD 5	7,480	1,539,750	2,436,685
	097023CG8	BOEING CO/THE NOTES FIXED 2.7% 01/MAY/20	2,080,000	2,076,318	2,110,127
	05561Q201	BOK FINANCIAL CORP COMMON STOCK USD 0.00	308	22,248	26,919
	BJV12J7	BOLIDEN AB COMMON STOCK SEK 2.11	3,582	89,783	95,088
	BJS9M38	BOLLORE SA COMMON STOCK EUR	58	222	247
	4572709	BOLLORE SA COMMON STOCK EUR 0.16	10,076	39,529	43,997
	2109723	BOMBARDIER INC COMMON STOCK CAD 0	103,481	171,271	154,015
	09857L108	BOOKING HOLDINGS INC COMMON STOCK USD 0.	2,764	4,936,806	5,676,510
	99502106	BOOZ ALLEN HAMILTON HOLDING CORP COMMON	1,744	63,249	124,051
	6218670	BORAL LTD COMMON STOCK AUD 0	58,061	189,176	182,847
	099724AH9	BORGWARNER INC CALLABLE NOTES FIXED 4.37	315,000	306,308	327,380
	99724106	BORGWARNER INC COMMON STOCK USD 0.01	3,094	124,541	134,218
	B1XF882	BOSKALIS WESTMINSTER COMMON STOCK EUR 0.	11,053	250,372	282,879
	100743AL7	BOSTON GAS CO CALLABLE NOTES FIXED 3.001	2,200,000	2,200,000	2,252,558
	101121101	BOSTON PROPERTIES INC REIT USD 0.01	2,804	330,830	386,559
	10112RAY0	BOSTON PROPERTIES LP CALLABLE NOTES FIXE	1,572,000	1,424,915	1,594,511
	10112RBC7	BOSTON PROPERTIES LP CALLABLE NOTES FIXE	1,105,000	1,104,492	1,103,221
	10112RAV6	BOSTON PROPERTIES LP CALLABLE NOTES FIXE	3,250,000	3,194,783	3,354,358
	10112RAW4	BOSTON PROPERTIES LP CALLABLE NOTES FIXE	3,625,000	3,660,618	3,834,706
	10112RBA1	BOSTON PROPERTIES LP CALLABLE NOTES FIXE	1,370,000	1,365,082	1,553,566
	101137AR8	BOSTON SCIENTIFIC CORP CALLABLE BOND FIX	1,831,000	1,869,524	1,967,263
	101137AV9	BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	4,135,000	4,132,519	4,326,657
	101137AW7	BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	1,349,000	1,345,277	1,446,034
	101137AT4	BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	5,875,000	5,899,335	6,911,468
	101137AU1	BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	4,583,000	4,627,933	5,577,190
	101137AX5	BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	1,462,000	1,543,380	1,618,054
	101137AL1	BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	206,000	271,326	314,158
	101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD	28,890	749,069	1,306,406
	100992957	BOSTON VENTURES-IV L P -IBM	20,323,079	0	0
	101388106	BOTTOMLINE TECHNOLOGIES DE INC COMMON ST	283	11,715	15,169
	4002121	BOUYGUES SA COMMON STOCK EUR 1	3,513	131,216	149,374
	10316T104	BOX INC COMMON STOCK USD 0.0001	7,400	121,580	124,172
	10373QAB6	BP CAPITAL MARKETS AMERICA INC CALLABLE	423,000	422,994	458,595
	10373QAC4	BP CAPITAL MARKETS AMERICA INC CALLABLE	1,658,000	1,656,648	1,828,625
	10373QAD2	BP CAPITAL MARKETS AMERICA INC CALLABLE	650,000	650,000	692,056
	10373QAT7	BP CAPITAL MARKETS AMERICA INC CALLABLE	3,530,000	3,532,738	3,688,815
	10373QAV2	BP CAPITAL MARKETS AMERICA INC CALLABLE	3,779,000	3,553,361	3,906,768
	10373QAW0	BP CAPITAL MARKETS AMERICA INC CALLABLE	3,775,000	3,775,000	3,933,361
	10373QBE9	BP CAPITAL MARKETS AMERICA INC CALLABLE	1,370,000	1,370,301	1,459,735
	798059	BP PLC COMMON STOCK GBP 0.25	729,089	4,969,303	4,554,999
	05578AAN8	BPCE SA MEDIUM TERM NOTE FIXED 2.7% 01/O	1,515,000	1,504,350	1,503,971
	05578AAA6	BPCE SA MEDIUM TERM NOTE FIXED 2.75% 11/	1,515,000	1,501,798	1,539,695
	05578QAD5	BPCE SA MEDIUM TERM NOTE FIXED 4.5% 15/M	880,000	909,682	948,306
	05578QAC7	BPCE SA MEDIUM TERM NOTE FIXED 4.625% 11	11,510,000	11,610,496	12,384,415
	05578QAE3	BPCE SA MEDIUM TERM NOTE FIXED 4.875% 01	600,000	661,332	660,366
	05578QAB9	BPCE SA MEDIUM TERM NOTE FIXED 5.15% 21/	1,080,000	1,192,007	1,185,246
	05578QAA1	BPCE SA MEDIUM TERM NOTE FIXED 5.7% 22/O	1,000,000	1,097,210	1,104,410
	10482TAA0	BRAEMAR HOTELS & RESORTS TRUST 2018-PRIM	1,256,000	1,256,000	1,249,877
	105105209	BRAMBLES LTD ADR USD	29,219	520,080	482,406
	B1FJ0C0	BRAMBLES LTD COMMON STOCK AUD 0	80,038	634,725	659,399
	LX1651830	Brand Energy & Infras/FR Brand Acqui - L	390,000	392,438	389,513
	105340AQ6	BRANDYWINE OPERATING PARTNERSHIP LP CALL	600,000	630,552	626,944
	105368203	BRANDYWINE REALTY TRUST REIT USD 0.01	1,858	32,867	29,264
	10537L104	BRANDYWINEGLOBAL GLOBAL INCOME OPPORTUNI	330,112	4,205,453	4,169,315
	10554CAA0	BRASKEM AMERICA FINANCE CO CALLABLE NOTE	4,635,000	5,457,077	5,307,075
	10553YAF2	BRASKEM FINANCE LTD CALLABLE NOTES FIXED	4,363,000	4,610,940	4,853,881
	10554TAB1	BRASKEM NETHERLANDS FINANCE BV CALLABLE	1,010,000	959,967	1,006,844
	10554TAD7	BRASKEM NETHERLANDS FINANCE BV CALLABLE	440,000	436,779	438,020
	10554TAE5	BRASKEM NETHERLANDS FINANCE BV CALLABLE	1,000,000	988,530	993,750
	N15516AB8	BRASKEM NETHERLANDS FINANCE BV CALLABLE	200,000	197,990	199,052
	B4YVF56	BRENNTAG AG COMMON STOCK EUR 0	17,440	977,305	949,064
	89299Q576	BREP (OFFSHORE) VI TE1 LP	100		15,942,086
	89299Q576	BREP (OFFSHORE) VI TE1 Q LP	100		851,274
	57994162	BREP (OFFSHORE) VII TE 1 LP	100	13,060	1,447,698
	57994162	BREP (OFFSHORE) VII TE 1 NQ LP	100	113,611	12,593,743
	91990192	BREP IV (EUROPE) TE-A LP	100		832,942
	91990192	BREP IV TE3-A LP	100		381,884
	89599O453	BREP V (OFFSHORE) TE1 LP	100		2,453,698
	89599O453	BREP V/BULLSHEAD LLC	100	0	8,972,956
	89299Q576	BREP VI TE1 ESH LP	100		45,765
	89299Q576	BREP VI TE1 NQ LP	100		3,631,198
	89299Q576	BREP VI TE1 PRIME LP	100		1,691,286
	89299Q576	BREP VI/BULLSHEAD LLC	100	0	(2,937,956)
	57994162	BREP VII TE (AIV) LP	100	(3,667)	(406,459)
	57994162	BREP VII TE 1 NQ LP	100	227,833	25,255,061
	6132101	BRIDGESTONE CORP COMMON STOCK JPY	18,100	709,232	677,865
	Q17998453	BRIDGEWATER ALL WEATHER PORTFOLIO IV LTD	220,798	180,340,894	476,513,619
	108621103	BRIDGEWATER BANCSHARES INC COMMON STOCK	25	295	345
	G1358A932	BRIDGEWATER PURE ALPHA FUND 11 SERIES CC	123,118	318,030,710	469,714,780
	109043109	BRIGGS & STRATTON CORP COMMON STOCK USD	365	1,775	2,431
	109194100	BRIGHT HORIZONS FAMILY SOLUTIONS INC COM	547	44,420	82,209
	10922NAC7	BRIGHTHOUSE FINANCIAL INC CALLABLE NOTES	600,000	599,502	596,548
	10922NAF0	BRIGHTHOUSE FINANCIAL INC CALLABLE NOTES	10,510,000	9,670,386	9,738,671
	10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK U	7,223	319,301	283,358
	10948W103	BRIGHTSPHERE INVESTMENT GROU	2,100	20,940	21,462
	109641100	BRINKER INTERNATIONAL INC COMMON STOCK U	500	20,600	21,000
	11014PAD7	BRISTOL PARK CLO LTD 2016-1A D FLOATING	1,000,000	988,503	1,000,169
	110122157	BRISTOL-MYERS SQUIBB C	8,159	15,611	24,559
	110122BE7	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	244,000	243,888	246,823
	110122BN7	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	10,114,000	10,227,474	10,933,473
	110122BT4	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	7,140,000	6,985,485	8,656,046
	110122CC0	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	30,645,000	32,212,840	35,371,991
	110122BX5	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	635,000	633,997	641,318
	110122BY3	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	923,000	920,517	938,377
	110122BJ6	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	881,000	880,507	897,902
	110122BZ0	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	4,742,000	4,723,601	4,896,589
	110122CA4	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	1,041,000	1,086,421	1,093,695
	110122BK3	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	2,954,000	2,900,594	3,059,517
	110122CB2	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	9,484,000	9,405,766	10,149,966
	110122BH0	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	720,000	718,049	748,299

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	110122BQ0	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	15,522,000	15,283,104	17,111,158
	110122CD8	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	15,606,000	16,149,401	18,528,692
	110122BV9	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	1,657,000	1,545,914	1,945,619
	110122BW7	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	11,994,000	11,615,940	14,696,444
	110122BR8	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	280,000	323,241	373,309
	110122BU1	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	5,744,000	5,773,858	7,368,353
	110122AU2	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	245,000	201,459	244,819
	110122108	BRISTOL-MYERS SQUIBB CO COMMON STOCK USD	49,205	2,411,382	3,158,469
	11043XAA1	BRITISH AIRWAYS 2019-1 CLASS AA PASS THR	792,925	792,925	822,303
	287580	BRITISH AMERICAN TOBACCO PLC COMMON STOC	44,496	1,989,959	1,904,842
	136701	BRITISH LAND CO PLC/THE REIT GBP 25	13,941	100,769	117,976
	GBP	BRITISH POUND		7,452,925	7,607,937
	11102AAE1	BRITISH TELECOMMUNICATIONS PLC CALLABLE	1,785,000	1,769,792	1,783,679
	111021AN1	BRITISH TELECOMMUNICATIONS PLC CALLABLE	1,915,000	1,915,000	1,971,071
	111021AE1	BRITISH TELECOMMUNICATIONS PLC CALLABLE	7,486,000	11,318,225	11,513,019
	111021AL5	BRITISH TELECOMMUNICATIONS PLC CALLABLE	2,200,000	2,226,412	2,524,904
	11120VAA1	BRIXMOR OPERATING PARTNERSHIP LP CALLABL	1,825,000	1,578,789	1,916,944
	11120VAC7	BRIXMOR OPERATING PARTNERSHIP LP CALLABL	2,800,000	2,781,184	2,983,288
	11120VAF0	BRIXMOR OPERATING PARTNERSHIP LP CALLABL	4,250,000	4,230,555	4,409,137
	11120U105	BRIXMOR PROPERTY GROUP INC REIT USD 0.01	9,181	163,453	198,401
	11134LAF6	BROADCOM CORP / BROADCOM CAYMAN FINANCE	8,480,000	8,444,659	8,788,926
	11134LAH2	BROADCOM CORP / BROADCOM CAYMAN FINANCE	13,703,000	13,315,444	14,234,128
	11134LAM1	BROADCOM CORP / BROADCOM CAYMAN FINANCE	3,011,000	2,987,199	3,028,163
	11134LAP4	BROADCOM CORP / BROADCOM CAYMAN FINANCE	3,700,000	3,517,734	3,745,103
	11134LAR0	BROADCOM CORP / BROADCOM CAYMAN FINANCE	1,055,000	950,032	1,061,636
	11135FAA9	BROADCOM INC CALLABLE NOTES FIXED 3.125%	2,285,000	2,282,304	2,312,740
	11135FAC5	BROADCOM INC CALLABLE NOTES FIXED 3.125%	3,575,000	3,557,486	3,642,210
	11135FAD3	BROADCOM INC CALLABLE NOTES FIXED 3.625%	900,000	917,082	935,901
	11135FAE1	BROADCOM INC CALLABLE NOTES FIXED 4.25%	5,553,000	5,675,859	5,898,230
	11135FAB7	BROADCOM INC CALLABLE NOTES FIXED 4.75%	7,295,000	7,339,256	7,976,937
	11135F101	BROADCOM INC COMMON STOCK USD	7,935	1,917,282	2,507,619
	11133T103	BROADRIDGE FINANCIAL SOLUTIONS INC COMMO	1,101	72,046	136,018
	2092599	BROOKFIELD ASSET MANAGEMENT INC COMMON S	75,986	2,679,577	4,396,553
	11271LAC6	BROOKFIELD FINANCE INC CALLABLE NOTES FI	600,000	598,107	643,542
	11271LAB8	BROOKFIELD FINANCE INC CALLABLE NOTES FI	1,635,000	1,589,751	1,865,569
	11271LAD4	BROOKFIELD FINANCE INC CALLABLE NOTES FI	1,650,000	1,698,593	1,902,181
	11283#AE1	BROOKFIELD POWER NEW YORK FINANCE LP SER	8,000,000	8,000,000	8,800,960
	11284DAA3	BROOKFIELD PROPERTY REIT INC / BPR CUMUL	500,000	500,000	527,500
	11282X103	BROOKFIELD PROPERTY REIT INC REIT USD 0.	9,679	211,176	178,529
	LX1731820	Brookfield Property REIT Inc. - LX173182	1,185,000	1,136,119	1,179,816
	Q1842#AH1	BROOKFIELD WASHINGTON LLC BOND FIXED 4.7	8,000,000	8,071,680	8,778,960
	11283*AA3	BROOKFIELD WHITE PINE HYDRO LLC	5,000,000	5,000,000	5,569,350
	114259AT1	BROOKLYN UNION GAS CO/THE CALLABLE NOTES	670,000	691,396	727,620
	6146500	BROTHER INDUSTRIES LTD COMMON STOCK JPY	18,341	331,144	383,275
	115236101	BROWN & BROWN INC COMMON STOCK USD 0.1	6,144	170,172	242,565
	115637100	BROWN-FORMAN CORP COMMON STOCK USD 0.15	482	25,511	30,255
	115637209	BROWN-FORMAN CORP COMMON STOCK USD 0.15	1,737	63,937	117,421
	116794108	BRUKER CORP COMMON STOCK USD 0.01	27,581	720,402	1,405,804
	149000	BRUNNER INVESTMENT TRUST PLC/THE CLOSED-	67,272	534,183	811,870
	117043109	BRUNSWICK CORP/DE COMMON STOCK USD 0.75	1,023	57,316	61,360
	3091357	BT GROUP PLC COMMON STOCK GBP 5	441,690	1,220,068	1,126,022
	118440106	BUCKLE INC/THE COMMON STOCK USD 0.01	1,851	37,778	50,051
	BKDXJH5	BUDWEISER BREWING CO APAC LTD COMMON STO	14,000	57,186	47,255
	12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK US	5,000	122,540	127,050
	120996483	BULLSHEAD D-FS EQUITY V	100	0	4,373,641
	89399Q492	BULLSHEAD HLDGS/COLONY V	100	21,269,251	0
	G16962105	BUNGE LTD COMMON STOCK USD 0.01	4,478	277,139	257,709
	120568AY6	BUNGE LTD FINANCE CORP CALLABLE NOTES FI	1,830,000	1,813,008	1,855,794
	12061RAA9	BUNKER HILL LOAN DEPOSITARY TRUST 2019-2	281,419	282,825	282,130
	B0744B3	BUNZL PLC COMMON STOCK GBP 32.14286	44,954	681,608	1,229,766
	3174300	BURBERRY GROUP PLC COMMON STOCK GBP 0.05	46,000	1,134,557	1,343,694
	12117#AA9	BUREAU VERITAS HOLDINGS, INC 3.67% GTD S	5,000,000	5,000,000	5,265,750
	B28DTJ6	BUREAU VERITAS SA COMMON STOCK EUR 0.12	26,719	662,555	697,616
	12189PAJ1	BURLINGTON NORTHERN AND SANTA FE RAILWAY	758,950	760,180	771,006
	12189LAA9	BURLINGTON NORTHERN SANTA FE LLC CALLABL	3,015,000	3,728,681	4,070,943
	12189LAC5	BURLINGTON NORTHERN SANTA FE LLC CALLABL	250,000	288,345	309,908
	12189LAG6	BURLINGTON NORTHERN SANTA FE LLC CALLABL	2,590,000	2,735,811	3,172,724
	12189LAJ0	BURLINGTON NORTHERN SANTA FE LLC CALLABL	2,450,000	2,359,294	2,838,962
	12189LAK7	BURLINGTON NORTHERN SANTA FE LLC CALLABL	3,385,000	3,228,244	3,934,995
	12189LAP6	BURLINGTON NORTHERN SANTA FE LLC CALLABL	2,030,000	2,073,206	2,591,539
	12189LAU5	BURLINGTON NORTHERN SANTA FE LLC CALLABL	725,000	859,971	864,606
	12189LAW1	BURLINGTON NORTHERN SANTA FE LLC CALLABL	675,000	736,631	766,395
	12189LAZ4	BURLINGTON NORTHERN SANTA FE LLC CALLABL	700,000	692,631	762,713
	12189LBD2	BURLINGTON NORTHERN SANTA FE LLC CALLABL	525,000	521,073	602,872
	12189TAX2	BURLINGTON NORTHERN SANTA FE LLC CALLABL	1,700,000	1,698,812	2,341,087
	12189TAZ7	BURLINGTON NORTHERN SANTA FE LLC CALLABL	6,150,000	7,512,704	8,620,886
	12189LAE1	BURLINGTON NORTHERN SANTA FE LLC CALLABL	3,400,000	3,422,290	4,399,498
	12189LAM3	BURLINGTON NORTHERN SANTA FE LLC CALLABL	490,000	482,866	503,421
	12189LAN1	BURLINGTON NORTHERN SANTA FE LLC CALLABL	13,972,000	14,106,185	16,417,100
	12189LAS0	BURLINGTON NORTHERN SANTA FE LLC CALLABL	2,430,000	2,683,272	3,030,356
	12189LAX9	BURLINGTON NORTHERN SANTA FE LLC CALLABL	535,000	580,482	652,807
	12189LBE0	BURLINGTON NORTHERN SANTA FE LLC CALLABL	7,665,000	7,791,858	8,077,147
	12189TAD6	BURLINGTON NORTHERN SANTA FE LLC PUTABLE	950,000	1,095,089	1,401,355
	12201PAN6	BURLINGTON RESOURCES LLC CALLABLE BOND F	1,890,000	2,138,560	2,720,882
	122017106	BURLINGTON STORES INC COMMON STOCK USD 0	622	57,197	141,835
	05604FAC9	BWAY 2013-1515 MORTGAGE TRUST 2013-1515	2,500,000	2,468,848	2,603,324
	05605H100	BWX TECHNOLOGIES INC COMMON STOCK USD 0.	1,005	45,615	62,390
	056057AL6	BX COMMERCIAL MORTGAGE TRUST 2018-BIOA 2	1,011,000	1,004,878	1,010,402
	056054AA7	BX COMMERCIAL MORTGAGE TRUST 2019-XL 201	3,769,000	3,769,000	3,772,021
	05607DAL1	BX TRUST 2017-SLCT 2017-SLCT D FLOATING	473,450	473,450	473,459
	12433WAA9	BX TRUST 2018-EXCL 2018-EXCL A FLOATING	978,163	974,464	976,014
	12433UAA3	BX TRUST 2018-GW 2018-GW A FLOATING 15/M	558,000	557,303	556,273
	12433UAL9	BX TRUST 2018-GW 2018-GW D FLOATING 15/M	100,000	99,875	100,121
	05607AAA1	BX TRUST 2018-MCSF 2018-MCSF A FLOATING	1,140,000	1,129,574	1,132,853
	05606FAE3	BX TRUST 2019-OC11 2019-OC11 XB VARIABLE	36,529,000	711,609	718,467
	12685J105	CABLE ONE INC COMMON STOCK USD 0.01	42	27,940	62,516
	127055101	CABOT CORP COMMON STOCK USD 1	549	26,773	26,088
	127097103	CABOT OIL & GAS CORP COMMON STOCK USD 0.	53,214	987,143	926,456
**	CFF0IDX	CAC40 10 EURO FUT EQUITY INDEX 17/JAN/20	5	0	
	127190304	CACI INTERNATIONAL INC COMMON STOCK USD	234	47,874	58,498

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	127203107	CACTUS INC COMMON STOCK USD 0.01	400	10,730	13,728
	127387108	CADENCE DESIGN SYSTEMS INC COMMON STOCK	11,380	451,346	789,317
	2162760	CAE INC COMMON STOCK CAD 0	13,699	217,765	363,194
	127686103	CAESARS ENTERTAINMENT CORP COMMON STOCK	5,418	61,223	73,685
	124996125	CAI PARTNERS LP IBM	12,215,416	6,001,216	0
	B283W97	CAIXABANK SA COMMON STOCK EUR 1	46,410	144,453	145,762
	B3TBRZ8	CALBEE INC COMMON STOCK JPY	4,100	124,999	134,120
	163992	CALEDONIA INVESTMENTS PLC CLOSED-END FUN	177,443	6,155,976	7,357,616
	129900106	CALIFORNIA AMPLIFIER INC.	13	0	145
	130990310	CALIFORNIA DEVICES INC SER 1 CONV PFDRES	2,520,049	0	0
	13034VAA2	CALIFORNIA INSTITUTE OF TECHNOLOGY CALLA	1,300,000	1,337,946	1,589,458
	13034VAD6	CALIFORNIA INSTITUTE OF TECHNOLOGY CALLA	3,546,000	3,537,029	3,439,407
	13063BFR8	CALIFORNIA ST GO BDS 01/APR/2010 01/MAR/	2,750,000	2,925,869	4,403,383
	13063BJC7	CALIFORNIA ST GO BDS 01/DEC/2010 01/NOV/	160,000	241,732	264,114
	13063BBU5	CALIFORNIA ST GO BDS 10/NOV/2009 01/NOV/	65,000	100,305	99,848
	13063A7D0	CALIFORNIA ST GO BDS 15/OCT/2009 01/OCT/	3,705,000	5,354,978	5,657,609
	13063A5E0	CALIFORNIA ST GO BDS 28/APR/2009 01/APR/	17,005,000	19,211,222	25,606,809
	13063A5G5	CALIFORNIA ST GO BDS 28/APR/2009 01/APR/	765,000	1,018,759	1,227,075
	13063DGE2	CALIFORNIA ST VARIOUS PURP GO REF BDS 25	1,095,000	1,149,865	1,213,260
	13089P101	CALITHERA BIOSCIENCES INC COMMON STOCK U	2,300	7,231	13,133
	13100M509	CALIX INC COMMON STOCK USD	600	3,757	4,800
	128030202	CAL-MAINE FOODS INC COMMON STOCK USD 0.0	100	5,037	4,275
	131347CK0	CALPINE CORP CALLABLE NOTES FIXED 5.25%	1,750,000	1,627,500	1,824,375
	6161503	CALTEX AUSTRALIA LTD COMMON STOCK AUD 0	8,382	179,832	200,038
	133131AY8	CAMDEN PROPERTY TRUST CALLABLE NOTES FIX	1,085,000	1,092,028	1,087,930
	133131AW2	CAMDEN PROPERTY TRUST CALLABLE NOTES FIX	1,360,000	1,358,545	1,520,997
	133131102	CAMDEN PROPERTY TRUST REIT USD 0.01	889	71,050	94,323
	2166160	CAMECO CORP COMMON STOCK CAD 0	21,496	194,461	191,297
	13321L108	CAMECO CORP COMMON STOCK CAD 0	18,000	171,217	160,200
	13342BAF2	CAMERON INTERNATIONAL CORP CALLABLE NOTE	3,400,000	3,823,326	4,142,866
	133434AA8	CAMERON LNG LLC CALLABLE NOTES FIXED 2.9	2,670,000	2,670,000	2,676,248
	133434AB6	CAMERON LNG LLC CALLABLE NOTES FIXED 3.3	2,555,000	2,555,000	2,580,524
	133434AD2	CAMERON LNG LLC CALLABLE NOTES FIXED 3.7	4,820,000	4,827,055	4,925,269
	134429BE8	CAMPBELL SOUP CO CALLABLE NOTES FIXED 3.	3,500,000	3,451,063	3,646,440
	134429AZ2	CAMPBELL SOUP CO CALLABLE NOTES FIXED 3.	610,000	559,340	598,337
	134429BF5	CAMPBELL SOUP CO CALLABLE NOTES FIXED 3.	5,100,000	5,087,046	5,433,999
	134429BH1	CAMPBELL SOUP CO CALLABLE NOTES FIXED 4.	4,090,000	4,547,507	4,726,809
	134429109	CAMPBELL SOUP CO COMMON STOCK USD 0.0375	1,942	99,382	95,974
	13462K109	CAMPING WORLD HOLDINGS INC COMMON STOCK	400	5,230	5,896
	M20791105	CAMTEK LTD/ISRAEL COMMON STOCK USD 0.01	300	2,464	3,249
	2117599	CANADIAN APARTMENT PROPERTIES REIT REIT	4,586	189,039	187,472
	CAD	CANADIAN DOLLAR		341,639	347,889
	1360698A2	CANADIAN IMPERIAL BANK OF COMMERCE CALLA	4,270,000	4,270,000	4,316,586
	2170525	CANADIAN IMPERIAL BANK OF COMMERCE COMMO	23,242	1,807,800	1,936,789
	13607GAP9	CANADIAN IMPERIAL BANK OF COMMERCE NOTES	3,600,000	3,597,516	3,723,948
	13607RAD2	CANADIAN IMPERIAL BANK OF COMMERCE NOTES	4,205,000	4,195,297	4,413,021
	136375BN1	CANADIAN NATIONAL RAILWAY CO CALLABLE NO	1,100,000	1,478,169	1,545,236
	136375CK6	CANADIAN NATIONAL RAILWAY CO CALLABLE NO	260,000	226,052	265,478
	136375CP5	CANADIAN NATIONAL RAILWAY CO CALLABLE NO	1,760,000	1,724,162	1,943,322
	136375CV2	CANADIAN NATIONAL RAILWAY CO CALLABLE NO	725,000	804,140	905,460
	2180632	CANADIAN NATIONAL RAILWAY CO COMMON STOC	41,414	2,865,943	3,751,612
	136385AY7	CANADIAN NATURAL RESOURCES LTD CALLABLE	1,855,000	2,014,946	2,300,427
	136385AE1	CANADIAN NATURAL RESOURCES LTD CALLABLE	870,000	1,024,484	1,112,713
	136385AG6	CANADIAN NATURAL RESOURCES LTD CALLABLE	2,735,000	3,169,162	3,368,782
	136385AJ0	CANADIAN NATURAL RESOURCES LTD CALLABLE	245,000	265,825	320,338
	136385AL5	CANADIAN NATURAL RESOURCES LTD CALLABLE	4,963,000	5,846,348	6,458,402
	136385AP6	CANADIAN NATURAL RESOURCES LTD CALLABLE	6,548,000	8,104,157	8,881,511
	136385AT8	CANADIAN NATURAL RESOURCES LTD CALLABLE	285,000	282,266	301,165
	136385AV3	CANADIAN NATURAL RESOURCES LTD CALLABLE	145,000	154,395	154,531
	2171573	CANADIAN NATURAL RESOURCES LTD COMMON ST	100,736	3,132,303	3,262,704
	13643EAG0	CANADIAN OIL SANDS LTD CALLABLE NOTES FI	3,310,000	3,283,520	3,414,530
	13643EAH8	CANADIAN OIL SANDS LTD CALLABLE NOTES FI	6,049,000	5,755,062	6,842,810
	13645RAD6	CANADIAN PACIFIC RAILWAY CO CALLABLE BON	445,000	625,140	617,331
	13645RAF1	CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	4,580,000	5,312,260	6,165,504
	13645RAT1	CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	1,840,000	1,967,457	1,959,766
	13645RAP9	CANADIAN PACIFIC RAILWAY LTD CALLABLE NO	265,000	291,929	277,768
	13645RAQ7	CANADIAN PACIFIC RAILWAY LTD CALLABLE NO	3,125,000	3,972,313	4,151,902
	2793115	CANADIAN PACIFIC RAILWAY LTD COMMON STOC	10,875	1,717,814	2,776,134
	13645T100	CANADIAN PACIFIC RAILWAY LTD COMMON STOC	100	15,571	25,495
	13645RAV6	CANADIAN PACIFIC RR CO 4.8% 15/SEP/2035	755,000	832,584	899,469
	13645RAX2	CANADIAN PACIFIC RR CO 6.125% 15/SEP/211	9,866,000	11,035,536	14,491,378
	136635109	CANADIAN SOLAR INC COMMON STOCK USD 0	800	16,439	17,680
	2172286	CANADIAN TIRE CORP LTD COMMON STOCK CAD	4,154	431,576	447,674
	2172639	CANADIAN UTILITIES LTD COMMON STOCK CAD	6,339	167,685	191,478
	6172323	CANON INC COMMON STOCK JPY	14,644	412,104	402,432
	BYTN3W0	CANOPY GROWTH CORP COMMON STOCK CAD 0	10,589	453,055	223,008
	138098108	CANTEL MEDICAL CORP COMMON STOCK USD 0.1	352	35,403	24,957
	138616AE7	CANTOR FITZGERALD LP CALLABLE NOTES FIXE	4,865,000	4,853,217	5,188,766
	4163437	CAPGEMINI SE COMMON STOCK EUR 8	2,349	245,429	287,142
	B23K0M2	CAPITA PLC COMMON STOCK GBP 2.0667	162,285	334,402	352,794
	140420NB2	CAPITAL ONE BANK USA NA NOTES FIXED 3.37	5,650,000	5,656,553	5,837,580
	14040HBJ3	CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	3,150,000	3,238,295	3,392,327
	14040HBL8	CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	3,350,000	3,322,005	3,420,317
	14040HBW4	CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	5,000	5,356	5,377
	14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK	9,203	746,382	947,081
	14040HBD6	CAPITAL ONE FINANCIAL CORP NOTES FIXED 3	3,897,000	3,279,732	4,050,035
	14041NFN6	CAPITAL ONE MULTI-ASSET EXECUTION TRUST	289,000	287,758	289,306
	14041NFP1	CAPITAL ONE MULTI-ASSET EXECUTION TRUST	2,000,000	2,011,641	2,005,990
	14041NFU0	CAPITAL ONE MULTI-ASSET EXECUTION TRUST	1,781,000	1,780,491	1,775,533
	14042E3Y4	CAPITAL ONE NA CALLABLE BOND FIXED 2.95%	1,650,000	1,631,215	1,673,727
	14043TAF3	CAPITAL ONE PRIME AUTO RECEIVABLES TRUST	380,000	379,979	379,489
	B011YD2	CAPITALAND COMMERCIAL TRUST REIT SGD 0	30,092	38,241	44,534
	6309303	CAPITALAND LTD COMMON STOCK SGD 0	39,019	94,679	108,817
	6420129	CAPITALAND MALL TRUST REIT SGD 0	40,727	69,079	74,509
	14057J101	CAPITOL FEDERAL FINANCIAL INC COMMON STO	100	1,377	1,373
	G1890L107	CAPRI HOLDINGS LTD COMMON STOCK USD 0	16,055	504,779	612,498
	140755109	CARA THERAPEUTICS INC COMMON STOCK USD 0	1,400	23,408	22,554
	14149YBM9	CARDINAL HEALTH INC CALLABLE NOTES FIXED	5,411,000	5,235,959	5,319,056
	14149YBB3	CARDINAL HEALTH INC CALLABLE NOTES FIXED	865,000	803,133	854,335
	14149YBD9	CARDINAL HEALTH INC CALLABLE NOTES FIXED	3,303,000	3,363,479	3,446,747

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	14149Y108	CARDINAL HEALTH INC COMMON STOCK USD 0	50,990	2,614,839	2,579,074
	G1991C105	CARDTRONICS PLC COMMON STOCK USD	4,700	165,165	209,855
	141633107	CARE.COM INC COMMON STOCK USD 0.001	700	7,854	10,521
	14166N209	CAREADVANTAGE INC USD0.001	5,546,367	99,835	0
	14167L103	CAREDX INC COMMON STOCK USD 0.001	3,403	77,181	73,403
	141665109	CAREER EDUCATION CORP COMMON STOCK USD 0	4,900	89,942	90,111
	141781BF0	CARGILL INC CALLABLE NOTES FIXED 4.76% 2	895,000	1,039,122	1,096,008
	141788109	CARGURUS INC COMMON STOCK USD 0.001	100	4,039	3,518
	5922961	CARL ZEISS MEDITEC AG COMMON STOCK EUR 0	1,316	140,290	167,959
	142339100	CARLISLE COS INC COMMON STOCK USD 1	635	55,237	102,768
	14268#AA2	CARLSBAD ENERGY HLDGS LLC	2,000,000	2,000,000	2,005,200
	142795202	CARLSBERG A/S ADR USD	13,866	330,882	413,068
	4169219	CARLSBERG A/S COMMON STOCK DKK 20	9,387	1,051,325	1,401,352
	14314CAA3	CARLYLE FINANCE LLC CALLABLE NOTES FIXED	2,120,000	2,127,647	2,523,076
	14314DAA1	CARLYLE FINANCE SUBSIDIARY LLC CALLABLE	2,280,000	2,276,375	2,274,414
	14309UAA0	CARLYLE HOLDINGS FINANCE LLC CALLABLE NO	691,000	701,376	714,114
	14310FAA0	CARLYLE HOLDINGS II FINANCE LLC CALLABLE	8,618,000	8,847,016	10,140,025
	14314XAD1	CARMAX AUTO OWNER TRUST 2018-2 2018-2 A4	751,000	750,997	767,576
	14315NAD2	CARMAX AUTO OWNER TRUST 2019-1 2019-1 A4	2,330,000	2,329,937	2,399,268
	14315WAD2	CARMAX AUTO OWNER TRUST 2019-4 2019-4 A3	909,000	908,964	911,059
	14313*AB9	CARMAX AUTO SUPERSTORES INC SERIES B	3,500,000	3,687,165	3,779,755
	14313*AC7	CARMAX AUTO SUPERSTORES INC SERIES C	1,000,000	1,076,830	1,096,540
	143130102	CARMAX INC COMMON STOCK USD 0.5	1,581	83,092	138,606
	143658300	CARNIVAL CORP COMMON STOCK USD 0.01	3,793	229,107	192,798
	3121522	CARNIVAL PLC COMMON STOCK GBP 1.66	20,325	815,485	981,167
	5641567	CARREFOUR SA COMMON STOCK EUR 2.5	41,198	725,951	691,359
	14456#AE6	CARRIX INC SERIES D NOTES FIXED 3.94% 31	1,000,000	1,000,000	1,041,720
	14456#AA4	CARRIX, INC SERIES A	5,000,000	5,000,000	5,569,250
	1.4575E+109	CARS.COM INC COMMON STOCK USD 0.01	500	6,537	6,110
	BW0BGZ3	CARSALES.COM LTD COMMON STOCK AUD	27,812	243,617	324,733
	146229109	CARTER'S INC COMMON STOCK USD 0.01	3,723	324,069	407,073
	146869102	CARVANA CO COMMON STOCK USD 0.001	1,138	95,005	104,753
	14713L102	CASA SYSTEMS INC COMMON STOCK USD 0.001	304	1,998	1,243
	147528103	CASEY'S GENERAL STORES INC COMMON STOCK	348	40,713	55,329
	147528G*8	CASEY'S GENERAL STORES INC SERIES E	10,000,000	10,000,000	10,596,500
	CASH	CASH		260,517	(1,040,035)
	4178419	CASINO GUICHARD PERRACHON SA COMMON STOC	923	44,836	43,204
	6178967	CASIO COMPUTER CO LTD COMMON STOCK JPY	33,115	567,094	667,633
	148806102	CATALENT INC COMMON STOCK USD 0.01	2,680	126,600	150,884
	14888U101	CATALYST PHARMACEUTICALS INC COMMON STOC	6,400	27,653	24,000
	14913Q2E8	CATERPILLAR FINANCIAL SERVICES CORP CALL	920,000	919,227	937,416
	14913Q2W8	CATERPILLAR FINANCIAL SERVICES CORP CALL	2,270,000	2,268,910	2,295,969
	14913Q3B3	CATERPILLAR FINANCIAL SERVICES CORP CALL	578,000	577,457	580,352
	149123CB5	CATERPILLAR INC CALLABLE BOND FIXED 3.80	1,200,000	710,381	1,346,580
	149123BN0	CATERPILLAR INC CALLABLE BOND FIXED 6.05	155,000	193,079	212,088
	149123CE9	CATERPILLAR INC CALLABLE MEDIUM TERM NOT	4,085,000	4,258,611	5,157,353
	149123CG4	CATERPILLAR INC CALLABLE NOTES FIXED 2.6	260,000	259,650	262,610
	149123CF6	CATERPILLAR INC CALLABLE NOTES FIXED 3.2	10,506,000	10,477,553	10,549,390
	149123101	CATERPILLAR INC COMMON STOCK USD 1	6,366	647,812	940,131
	149205106	CATO CORP/THE COMMON STOCK USD 0.033	100	1,772	1,740
	1248MGAJ3	C-BASS 2007-CB1 TRUST 2007-CB1 AF1A FLOA	576,209	576,209	258,897
	124805102	CBIZ INC COMMON STOCK USD 0.01	100	1,981	2,696
	12505JAD5	CBL & ASSOCIATES LP CALLABLE NOTES FIXED	2,250,000	2,234,755	1,350,000
	12503MAA6	CBOE GLOBAL MARKETS INC CALLABLE NOTES F	300,000	299,277	320,523
	12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK USD	7,245	803,571	869,400
	12504G100	CBRE CLARION GLOBAL REAL ESTATE INCOME F	21,671	153,116	173,801
	12504L109	CBRE GROUP INC COMMON STOCK USD 0.01	6,258	287,841	383,553
	124857AE3	CBS CORP CALLABLE NOTES FIXED 4.3% 15/FE	120,000	124,147	122,506
	124857AJ2	CBS CORP CALLABLE NOTES FIXED 4.85% 01/J	830,000	830,116	928,878
	925524AV2	CBS CORP CALLABLE NOTES FIXED 5.5% 15/MA	500,000	527,548	598,440
	2159795	CCL INDUSTRIES INC COMMON STOCK CAD 0	7,983	293,650	340,559
	1248EPBP7	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	450,000	473,625	465,188
	1248EPBT9	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	2,900,000	2,871,000	3,062,255
	131995987	CD & R FUND V - IBM L P	985,130	30,743	0
	12514MAY1	CD 2016-CD1 MORTGAGE TRUST 2016-CD1 A1 1	75,762	75,762	75,284
	12514MBA2	CD 2016-CD1 MORTGAGE TRUST 2016-CD1 ASB	455,000	457,817	460,171
	12515GAJ6	CD 2017-CD3 MORTGAGE TRUST 2017-CD3 XA V	8,533,592	465,591	498,096
	12515DAR5	CD 2017-CD4 MORTGAGE TRUST 2017-CD4 A4 V	398,000	394,020	423,315
	12515DAP9	CD 2017-CD4 MORTGAGE TRUST 2017-CD4 ASB	306,000	315,178	317,386
	12515DAS3	CD 2017-CD4 MORTGAGE TRUST 2017-CD4 XA V	5,831,277	412,997	409,106
	1.2508E+105	CDK GLOBAL INC COMMON STOCK USD 0.01	4,122	217,204	225,391
	12514G108	CDW CORP/DE COMMON STOCK USD 0.01	2,155	142,950	307,820
	B87X2L2	CECEP COSTIN NEW MATERIALS GROUP LTD COM	237,000	18,230	0
	15005#AA7	CED UPTON COUNTY SOLAR LLC	930,132	930,132	1,034,446
	150602209	CEDAR REALTY TRUST INC REIT USD 0.06	942	2,467	2,779
	150870103	CELANESE CORP COMMON STOCK USD 0.0001	2,277	204,286	280,344
	15089QAD6	CELANESE US HOLDINGS LLC CALLABLE NOTES	2,000,000	2,138,860	2,118,640
	15101Q108	CELESTICA INC COMMON STOCK CAD 0	600	4,299	4,962
	BX90C05	CELLNEX TELECOM SA COMMON STOCK EUR 0.25	3,265	109,783	140,625
	150837607	CEL-SCI CORP COMMON STOCK USD 0.01	1,500	12,200	13,725
	151191BJ1	CELULOSA ARAUCO Y CONSTITUCION SA CALLAB	248,000	247,829	248,744
	151191BL6	CELULOSA ARAUCO Y CONSTITUCION SA CALLAB	283,000	281,047	280,878
	15135UAG4	CENOVUS ENERGY INC CALLABLE NOTES FIXED	3,000,000	2,859,780	3,042,450
	15135UAM1	CENOVUS ENERGY INC CALLABLE NOTES FIXED	1,156,000	1,153,355	1,224,747
	15135UAP4	CENOVUS ENERGY INC CALLABLE NOTES FIXED	3,965,000	3,899,658	4,394,766
	15135UAR0	CENOVUS ENERGY INC CALLABLE NOTES FIXED	2,387,000	2,354,440	2,774,338
	15135UAF6	CENOVUS ENERGY INC CALLABLE NOTES FIXED	18,945,000	21,809,891	24,137,256
	B57FG04	CENOVUS ENERGY INC COMMON STOCK CAD 0	55,414	687,741	564,075
	15135BAQ4	CENTENE CORP CALLABLE NOTES FIXED 4.25%	3,460,000	3,430,936	3,559,475
	15135BAS0	CENTENE CORP CALLABLE NOTES FIXED 4.625%	3,440,000	3,461,525	3,616,644
	15135BAN1	CENTENE CORP CALLABLE NOTES FIXED 4.75%	2,690,000	2,767,338	2,794,184
	15137TAA8	CENTENE CORP CALLABLE NOTES FIXED 5.375%	975,000	1,022,531	1,031,501
	15135B101	CENTENE CORP COMMON STOCK USD 0.001	6,219	262,789	390,989
	15136A102	CENTENNIAL RESOURCE DEVELOPMENT INC/DE C	9,440	54,095	43,613
	15189XAN8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	4,520,000	4,501,997	5,403,344
	15189XAS7	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	980,000	971,541	1,163,333
	15189XAT5	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	2,190,000	2,176,707	2,560,692
	15189TAS6	CENTERPOINT ENERGY INC CALLABLE BOND VAR	600,000	600,000	634,500
	15189TAR8	CENTERPOINT ENERGY INC CALLABLE NOTES FI	2,299,000	2,297,195	2,318,128
	15189TAW7	CENTERPOINT ENERGY INC CALLABLE NOTES FI	1,285,000	1,281,549	1,286,850

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	15189TAX5	CENTERPOINT ENERGY INC CALLABLE NOTES FI	1,300,000	1,301,036	1,281,774
	15189TAT4	CENTERPOINT ENERGY INC CALLABLE NOTES FI	1,075,000	1,074,688	1,101,444
	15189TAY3	CENTERPOINT ENERGY INC CALLABLE NOTES FI	400,000	409,552	393,780
	15189TAV9	CENTERPOINT ENERGY INC CALLABLE NOTES FI	317,000	324,134	343,196
	15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD	4,784	128,330	130,460
	15189WAG5	CENTERPOINT ENERGY RESOURCES CORP CALLAB	294,000	310,668	299,689
	15189WAH3	CENTERPOINT ENERGY RESOURCES CORP CALLAB	1,650,000	2,086,872	2,103,800
	15189WAJ9	CENTERPOINT ENERGY RESOURCES CORP CALLAB	1,261,000	1,278,704	1,382,528
	153436100	CENTRAL AND EASTERN EUROPE FUND INC CLOS	24,268	897,256	686,784
	G20045202	CENTRAL EUROPEAN MEDIA ENTERPRISES LTD C	500	2,256	2,265
	153527205	CENTRAL GARDEN & PET CO COMMON STOCK USD	1,400	35,317	41,104
	6183552	CENTRAL JAPAN RAILWAY CO COMMON STOCK JP	3,000	560,350	607,315
	15639K300	CENTRICA PLC ADR USD	16,300	93,634	79,218
	B033F22	CENTRICA PLC COMMON STOCK GBP 6.1728	483,138	694,742	571,553
	156700106	CENTURYLINK INC COMMON STOCK USD 1	26,562	439,030	350,884
	156727109	CERENCE INC COMMON STOCK USD 0.01	775	13,640	17,538
	15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK US	1,005	51,640	68,219
	156782104	CERNER CORP COMMON STOCK USD 0.01	3,415	195,054	250,627
	157085101	CERUS CORP COMMON STOCK USD 0.001	5,300	26,854	22,366
	157210105	CEVA INC COMMON STOCK USD 0.001	223	5,653	6,012
	125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK	8,940	377,322	426,796
	12527GAC7	CF INDUSTRIES INC CALLABLE NOTES FIXED 3	4,100,000	3,674,625	4,219,228
	12527GAD5	CF INDUSTRIES INC CALLABLE NOTES FIXED 4	2,455,000	2,237,613	2,559,338
	12527GAE3	CF INDUSTRIES INC CALLABLE NOTES FIXED 5	3,120,000	2,628,708	3,400,800
	12531WAY8	CFCRE COMMERCIAL MORTGAGE TRUST 2016-C3	89,553	90,336	89,320
	12531YAL2	CFCRE COMMERCIAL MORTGAGE TRUST 2016-C4	375,000	379,277	384,749
	12531YAQ1	CFCRE COMMERCIAL MORTGAGE TRUST 2016-C4	4,711,745	363,892	396,193
	12532CBE4	CFCRE COMMERCIAL MORTGAGE TRUST 2017-C8	10,957,980	957,300	929,187
	12528AAL9	CFIP CLO 2013-1 LTD 2013-1A AR FLOATING	500,000	499,500	500,035
	12528CAN1	CFIP CLO 2014-1 LTD 2014-1A AR FLOATING	1,000,000	1,000,000	1,000,016
	BJ2L575	CGI INC COMMON STOCK CAD 0	12,840	699,387	1,076,015
	12532H104	CGI INC COMMON STOCK CAD 0	9,300	606,559	778,503
	12541W209	CH ROBINSON WORLDWIDE INC COMMON STOCK U	2,482	169,851	194,092
	6726300	CHALLENGER LTD COMMON STOCK AUD 0	5,871	40,312	33,388
	15912K100	CHANGE HEALTHCARE INC COMMON STOCK USD 0	502	7,609	8,228
	159179100	CHANNELADVISOR CORP COMMON STOCK USD 0.0	67	616	606
	159864107	CHARLES RIVER LABORATORIES INTERNATIONAL	839	92,704	128,166
	159864AE7	CHARLES RIVER LABORATORIES INTERNATIONAL	200,000	200,000	203,750
	808513AR6	CHARLES SCHWAB CORP/THE CALLABLE BOND VA	1,600,000	1,598,600	1,684,000
	808513BA2	CHARLES SCHWAB CORP/THE CALLABLE NOTES F	954,000	959,047	1,010,133
	808513AX3	CHARLES SCHWAB CORP/THE CALLABLE NOTES F	710,000	709,524	768,404
	808513105	CHARLES SCHWAB CORP/THE COMMON STOCK USD	13,596	510,355	646,626
	16119P108	CHARTER COMMUNICATIONS INC COMMON STOCK	2,778	991,096	1,347,552
	161175AX2	CHARTER COMMUNICATIONS OPERATING LLC / C	267,000	277,811	268,701
	161175AY0	CHARTER COMMUNICATIONS OPERATING LLC / C	7,165,000	7,461,683	7,889,955
	161175AZ7	CHARTER COMMUNICATIONS OPERATING LLC / C	21,426,000	22,077,282	26,967,835
	161175BA1	CHARTER COMMUNICATIONS OPERATING LLC / C	18,110,000	19,330,987	22,523,407
	161175BB9	CHARTER COMMUNICATIONS OPERATING LLC / C	7,930,000	8,347,037	8,335,778
	161175BC7	CHARTER COMMUNICATIONS OPERATING LLC / C	11,206,000	12,228,198	14,386,599
	161175BJ2	CHARTER COMMUNICATIONS OPERATING LLC / C	9,835,000	9,603,563	10,201,944
	161175BK9	CHARTER COMMUNICATIONS OPERATING LLC / C	4,720,000	4,696,718	5,021,372
	161175BL7	CHARTER COMMUNICATIONS OPERATING LLC / C	20,235,000	20,447,575	22,701,849
	161175BM5	CHARTER COMMUNICATIONS OPERATING LLC / C	3,730,000	3,752,983	4,254,848
	161175BN3	CHARTER COMMUNICATIONS OPERATING LLC / C	20,600,000	20,580,995	24,059,152
	161175BQ6	CHARTER COMMUNICATIONS OPERATING LLC / C	1,000,000	998,930	1,076,230
	161175BR4	CHARTER COMMUNICATIONS OPERATING LLC / C	4,441,000	4,629,452	5,018,641
	161175BS2	CHARTER COMMUNICATIONS OPERATING LLC / C	5,230,000	5,402,610	5,692,071
	161175BT0	CHARTER COMMUNICATIONS OPERATING LLC / C	24,247,000	24,581,901	25,568,462
	161546DQ6	CHASE FUNDING TRUST SERIES 2002-4 2002-4	11,094	11,082	11,102
	16162XAH0	CHASE MORTGAGE FINANCE TRUST SERIES 2006	313,151	277,445	208,664
	16162YAC9	CHASE MORTGAGE FINANCE TRUST SERIES 2006	223,078	207,187	166,277
	161630AQ1	CHASE MORTGAGE FINANCE TRUST SERIES 2007	501,220	475,686	517,937
	M22465104	CHECK POINT SOFTWARE TECHNOLOGIES LTD CO	4,159	430,753	461,483
	16359R103	CHEMED CORP COMMON STOCK USD 1	1,475	536,630	647,909
	16383L106	CHEMOCENTRYX INC COMMON STOCK USD 0.001	100	866	3,955
	163851108	CHEMOURS CO/THE COMMON STOCK USD	1,655	59,256	29,939
	16412XAG0	CHENIERE CORPUS CHRISTI HOLDINGS LLC CAL	1,745,000	1,861,432	1,926,271
	16411R208	CHENIERE ENERGY INC COMMON STOCK USD 0.0	4,416	198,096	269,685
	165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD	15,207	68,547	12,555
	166764100	CHEVRON CORP COMMON STOCK USD 0.75	34,847	3,298,892	4,199,412
	6190563	CHIBA BANK LTD/THE COMMON STOCK JPY	7,883	46,746	45,916
	167486SD2	CHICAGO ILL GO BDS B 24/MAR/2014 01/JAN/	835,000	870,596	949,145
	167725AB6	CHICAGO ILL TRAN AUTH SALES & TRANSFER T	415,000	445,491	436,978
	167725AE0	CHICAGO ILL TRAN AUTH SALES & TRANSFER T	280,000	301,280	294,829
	167725AF7	CHICAGO ILL TRAN AUTH SALES & TRANSFER T	4,590,000	5,521,246	6,200,723
	16772PAQ9	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE	7,540,000	8,416,052	9,867,900
	16934Q208	CHIMERA INVESTMENT CORP REIT USD 0.01	1,772	32,512	36,432
	16934W106	CHIMERIX INC COMMON STOCK USD 0.001	2,000	4,292	4,060
	1F8848B	CHINA CONSTRUCTION BANK NEW ZEALAND LTD	600,000	597,108	601,303
	BYW5QB3	CHINA EVERGRANDE GROUP CALLABLE BOND FIX	2,100,000	2,016,000	1,979,250
	2D8763S	CHINA FORESTRY HOLDINGS CO LTD	1,279,700	2	0
	169373107	CHINA FUND INC/THE CLOSED-END FUND USD 0	13,569	280,176	286,170
	B51Z6D3	CHINA LUMENA NEW MATERIALS CORP COMMON S	2,176,000	445,574	0
	B01B1L9	CHINA MENGNIU DAIRY CO LTD COMMON STOCK	53,000	99,594	214,264
	6416139	CHINA MERCHANTS PORT HOLDINGS CO LTD COM	29,070	88,544	49,173
	BYYN347	CHINA REINSURANCE GROUP CORP COMMON STOC	514,000	95,425	84,437
	169990918	CHINA VEST V LLC IBM	100	13,535,968	0
	169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK	437	177,293	365,817
	12669FN82	CHL MORTGAGE PASS-THROUGH TRUST 2004-12	13,337	13,151	13,403
	12669F3A9	CHL MORTGAGE PASS-THROUGH TRUST 2004-HYB	71,794	70,448	72,337
	12669GPN5	CHL MORTGAGE PASS-THROUGH TRUST 2005-2 2	613,252	614,402	565,412
	126694CE6	CHL MORTGAGE PASS-THROUGH TRUST 2005-21	341,281	306,868	308,285
	12669GTU5	CHL MORTGAGE PASS-THROUGH TRUST 2005-3 2	4,443,662	(5,566)	200,332
	12669GYY1	CHL MORTGAGE PASS-THROUGH TRUST 2005-9 2	620,103	620,067	545,571
	12669GZQ7	CHL MORTGAGE PASS-THROUGH TRUST 2005-9 2	568,085	568,707	521,933
	126694BQ0	CHL MORTGAGE PASS-THROUGH TRUST 2005-HYB	431,968	360,373	406,346
	126670JY5	CHL MORTGAGE PASS-THROUGH TRUST 2005-HYB	489,794	441,077	430,764
	126670LE6	CHL MORTGAGE PASS-THROUGH TRUST 2005-HYB	818,235	784,506	802,432
	5962280	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG C	55	389,236	426,834
	5962309	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG C	2	159,008	176,589

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	169905106	CHOICE HOTELS INTERNATIONAL INC COMMON S	319	18,538	32,994
	B573M11	CHR HANSEN HOLDING A/S COMMON STOCK DKK	1,651	131,300	131,296
	6212100	CHROMA ATE INC COMMON STOCK TWD 10	52,000	161,593	251,526
	12542RF#2	CHS INC SERIES M SENIOR NOTE	500,000	503,615	512,215
	12543DBB5	CHS/COMMUNITY HEALTH SYSTEMS INC CALLABL	700,000	729,750	741,622
	12543DAU4	CHS/COMMUNITY HEALTH SYSTEMS INC CALLABL	1,900,000	1,800,250	1,900,000
	171232AS0	CHUBB CORP/THE CALLABLE NOTES FIXED 6.5%	530,000	765,018	776,381
	00440EAQ0	CHUBB INA HOLDINGS INC CALLABLE NOTES FI	350,000	349,045	406,186
	00440EAW7	CHUBB INA HOLDINGS INC CALLABLE NOTES FI	3,527,000	3,572,407	4,232,019
	H1467J104	CHUBB LTD COMMON STOCK USD 24.15	5,247	679,299	816,748
	6195609	CHUBU ELECTRIC POWER CO INC COMMON STOCK	21,292	304,816	302,016
	6196408	CHUGAI PHARMACEUTICAL CO LTD COMMON STOC	5,931	347,951	550,122
	6195900	CHUGOKU ELECTRIC POWER CO INC/THE COMMON	4,866	60,082	64,029
	171340AL6	CHURCH & DWIGHT CO INC CALLABLE NOTES FI	425,000	392,619	461,522
	171340102	CHURCH & DWIGHT CO INC COMMON STOCK USD	5,736	268,925	403,470
	171484108	CHURCHILL DOWNS INC COMMON STOCK USD 0	100	12,782	13,720
	B3KT0S5	CI FINANCIAL CORP COMMON STOCK CAD 0	82,332	1,320,533	1,378,390
	204280309	CIE DE SAINT-GOBAIN ADR USD	13,896	102,646	113,530
	7380482	CIE DE SAINT-GOBAIN COMMON STOCK EUR 4	22,112	966,006	905,956
	BCRWZ18	CIE FINANCIERE RICHEMONT SA COMMON STOCK	17,250	654,223	1,354,918
	B3DXNG3	CIE FINANCIERE RICHEMONT SA RECEIPT ZAR	15,542	97,355	121,737
	4588364	CIE GENERALE DES ETABLISSEMENTS MICHELIN	8,731	975,616	1,069,240
	171779309	CIENA CORP COMMON STOCK USD 0.01	24,185	987,733	1,032,458
	125523AW0	CIGNA CORP BOND FIXED 7.875% 15/MAY/2027	3,347,000	4,312,972	4,343,569
	125523AD2	CIGNA CORP CALLABLE NOTES FIXED 3.2% 17/	2,000,000	2,002,445	2,015,560
	125523AU4	CIGNA CORP CALLABLE NOTES FIXED 3.25% 15	660,000	667,036	684,493
	125523CA6	CIGNA CORP CALLABLE NOTES FIXED 3.4% 01/	6,361,000	6,187,031	6,611,623
	125523AE0	CIGNA CORP CALLABLE NOTES FIXED 3.4% 17/	9,619,000	9,618,983	9,846,586
	125523AF7	CIGNA CORP CALLABLE NOTES FIXED 3.75% 15	8,027,000	8,305,741	8,418,718
	125523AG5	CIGNA CORP CALLABLE NOTES FIXED 4.125% 1	11,994,000	12,039,734	13,016,369
	125523AH3	CIGNA CORP CALLABLE NOTES FIXED 4.375% 1	3,435,000	3,429,813	3,805,602
	125523CE8	CIGNA CORP CALLABLE NOTES FIXED 4.8% 15/	6,545,000	6,773,598	7,597,043
	125523AJ9	CIGNA CORP CALLABLE NOTES FIXED 4.8% 15/	19,460,000	19,728,048	22,698,533
	125523AK6	CIGNA CORP CALLABLE NOTES FIXED 4.9% 15/	20,635,000	20,712,583	24,648,508
	125523CC2	CIGNA CORP CALLABLE NOTES FIXED 6.125% 1	2,089,000	2,486,431	2,668,614
	125523100	CIGNA CORP COMMON STOCK USD 0.01	4,104	551,352	839,227
	125523BJ8	CIGNA CORP NEW	6,305,000	6,175,264	6,409,726
	125523AY6	CIGNA CORP NOTES	285,000	284,453	289,061
	171992985	CIGNA MEZZ III L.P. - IBM	36,716,952	0	0
	171798AD3	CIMAREX ENERGY CO CALLABLE NOTES FIXED 3	5,246,000	5,081,360	5,429,689
	171798AC5	CIMAREX ENERGY CO CALLABLE NOTES FIXED 4	3,630,000	3,673,745	3,834,333
	171798AE1	CIMAREX ENERGY CO CALLABLE NOTES FIXED 4	591,000	593,607	626,927
	171798101	CIMAREX ENERGY CO COMMON STOCK USD 0.01	952	88,680	49,970
	BX17Q13	CIMIC GROUP LTD COMMON STOCK AUD 0	2,471	56,004	57,564
	172062AF8	CINCINNATI FINANCIAL CORP BOND FIXED 6.9	2,276,000	2,931,840	2,944,507
	172062AE1	CINCINNATI FINANCIAL CORP CALLABLE NOTES	700,000	630,731	959,480
	172062101	CINCINNATI FINANCIAL CORP COMMON STOCK U	5,999	557,849	630,795
	17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD 0	1,699	62,200	57,511
	172908105	CINTAS CORP COMMON STOCK USD 0	913	111,749	245,670
	17252MAM2	CINTAS CORP NO 2 CALLABLE NOTES FIXED 2.	540,000	539,287	550,414
	178995429	CINVEN - THIRD FUND/BULLSHEAD D LLC	100	0	454,489
	171990039	CINVEN CAPITAL IV CO-INVEST/1133 WEST	100	0	95,822
	172755100	CIRRUS LOGIC INC COMMON STOCK USD 0.001	2,002	89,453	164,985
	17275RAF9	CISCO SYSTEMS INC CALLABLE NOTES FIXED 5	9,655,000	12,777,733	13,191,433
	17275RAD4	CISCO SYSTEMS INC CALLABLE NOTES FIXED 5	10,136,000	14,214,642	14,205,300
	17275R102	CISCO SYSTEMS INC COMMON STOCK USD 0.001	102,407	3,289,566	4,911,440
	G1992S109	CISION LTD COMMON STOCK USD 0.0001	1,100	9,524	10,967
	125581GU6	CIT GROUP INC CALLABLE BOND VARIABLE USD	200,000	200,000	205,500
	125581801	CIT GROUP INC COMMON STOCK USD 0.01	3,486	161,444	159,066
	17288XAB0	CITADEL LP CALLABLE NOTES FIXED 4.875% 1	3,010,000	3,001,786	3,169,801
	17306X102	CITI TRENDS INC COMMON STOCK USD 0.01	511	10,820	11,814
	17305EGL3	CITIBANK CREDIT CARD ISSUANCE TRUST 2018	2,770,000	2,770,000	2,770,555
	17305HAA6	CITIGROUP CAPITAL III BOND FIXED 7.625%	3,930,000	4,796,825	5,432,793
	17323VAY1	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015	3,000,000	2,902,383	3,075,677
	17323YAE9	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015	1,500,000	1,538,730	1,548,517
	29425AAD5	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015	232,000	239,214	247,937
	29425AAE3	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015	14,500,000	14,934,987	15,069,302
	17325GAD8	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016	1,056,000	1,062,023	1,098,082
	17290XAS9	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016	5,000,000	5,049,792	5,162,078
	17325DAA1	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016	185,442	184,341	184,408
	17291EAW1	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016	2,175,000	2,252,611	2,340,375
	17326DAC6	CITIGROUP COMMERCIAL MORTGAGE TRUST 2017	5,000,000	5,049,868	5,222,502
	17325HBU7	CITIGROUP COMMERCIAL MORTGAGE TRUST 2017	3,437,763	205,394	214,996
	17328CAD4	CITIGROUP COMMERCIAL MORTGAGE TRUST 2019	4,266,000	4,393,821	4,411,888
	17328HBD2	CITIGROUP COMMERCIAL MORTGAGE TRUST 2019	2,002,000	2,061,987	2,063,689
	29429MAA1	CITIGROUP COMMERCIAL MORTGAGE TRUST 2019	800,000	823,989	849,691
	172967KN0	CITIGROUP INC BOND FIXED 3.4% 01/MAY/202	726,000	699,174	762,786
	172967JT9	CITIGROUP INC BOND FIXED 4.4% 10/JUN/202	11,800,000	11,961,166	12,827,662
	172967JZ5	CITIGROUP INC CALLABLE BOND VARIABLE USD	2,840,000	2,840,000	2,905,973
	172967MG3	CITIGROUP INC CALLABLE BOND VARIABLE USD	1,100,000	1,100,000	1,152,250
	172967KY6	CITIGROUP INC CALLABLE NOTES FIXED 3.2%	7,655,000	7,231,414	7,964,821
	172967MD0	CITIGROUP INC CALLABLE NOTES FIXED 4.65%	14,090,000	14,483,888	17,452,047
	172967AS0	CITIGROUP INC CALLABLE NOTES FIXED 6.875	255,000	340,861	355,529
	172967LZ2	CITIGROUP INC CALLABLE NOTES VARIABLE 01	6,210,000	6,215,012	6,565,992
	17308CC46	CITIGROUP INC CALLABLE NOTES VARIABLE 04	2,220,000	2,220,000	2,226,904
	17308CC53	CITIGROUP INC CALLABLE NOTES VARIABLE 05	24,151,000	24,273,695	24,526,790
	172967LD1	CITIGROUP INC CALLABLE NOTES VARIABLE 10	4,260,000	4,211,255	4,567,477
	172967LL3	CITIGROUP INC CALLABLE NOTES VARIABLE 17	1,625,000	1,625,000	1,646,564
	172967ME8	CITIGROUP INC CALLABLE NOTES VARIABLE 20	3,448,000	3,493,249	3,774,905
	172967LW9	CITIGROUP INC CALLABLE NOTES VARIABLE 23	4,200,000	4,251,832	4,597,656
	172967MF5	CITIGROUP INC CALLABLE NOTES VARIABLE 24	165,000	165,000	171,734
	172967LJ8	CITIGROUP INC CALLABLE NOTES VARIABLE 24	4,322,000	4,396,680	5,139,290
	172967LV1	CITIGROUP INC CALLABLE NOTES VARIABLE 24	610,000	610,000	621,950
	172967LU3	CITIGROUP INC CALLABLE NOTES VARIABLE 24	5,565,000	5,427,536	6,102,838
	172967LM1	CITIGROUP INC CALLABLE NOTES VARIABLE 24	10,074,000	9,966,725	10,248,051
	172967LP4	CITIGROUP INC CALLABLE NOTES VARIABLE 24	5,485,000	5,791,899	5,834,458
	172967LS8	CITIGROUP INC CALLABLE NOTES VARIABLE 27	4,445,000	4,445,912	4,680,141
	172967GF2	CITIGROUP INC CALLABLE NOTES VARIABLE US	1,125,000	1,160,156	1,195,313
	172967424	CITIGROUP INC COMMON STOCK USD 0.01	80,415	5,325,233	6,424,354
	172967HS3	CITIGROUP INC MEDIUM TERM NOTE FIXED 5.3	2,300,000	2,409,726	2,934,386

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	172967GT2	CITIGROUP INC NOTES FIXED 3.5% 15/MAY/20	1,100,000	1,100,451	1,144,924
	172967HD6	CITIGROUP INC NOTES FIXED 3.875% 25/OCT/	5,790,000	5,831,109	6,148,401
	172967GK1	CITIGROUP INC NOTES FIXED 4.05% 30/JUL/2	2,606,000	2,680,004	2,723,687
	172967KU4	CITIGROUP INC NOTES FIXED 4.125% 25/JUL/	8,060,000	8,127,081	8,795,636
	172967JC6	CITIGROUP INC NOTES FIXED 4.3% 20/NOV/20	4,608,000	4,906,506	5,009,679
	172967KA8	CITIGROUP INC NOTES FIXED 4.45% 29/SEP/2	8,381,000	8,798,338	9,234,018
	172967KJ9	CITIGROUP INC NOTES FIXED 4.6% 09/MAR/20	480,000	494,620	528,552
	172967JU6	CITIGROUP INC NOTES FIXED 4.65% 30/JUL/2	8,811,000	9,150,249	10,917,270
	172967KR1	CITIGROUP INC NOTES FIXED 4.75% 18/MAY/2	23,473,000	24,823,271	28,076,759
	172967HB0	CITIGROUP INC NOTES FIXED 5.5% 13/SEP/20	5,145,000	5,281,436	5,883,256
	172967FX4	CITIGROUP INC NOTES FIXED 5.875% 30/JAN/	4,987,000	5,890,261	7,020,499
	172967CC3	CITIGROUP INC NOTES FIXED 6% 31/OCT/2033	2,545,000	2,949,790	3,277,833
	172967DR9	CITIGROUP INC NOTES FIXED 6.125% 25/AUG/	1,725,000	1,817,463	2,246,830
	172967BL4	CITIGROUP INC NOTES FIXED 6.625% 15/JUN/	15,632,000	18,560,923	21,052,240
	172967EW7	CITIGROUP INC NOTES FIXED 8.125% 15/JUL/	15,782,000	23,678,950	26,347,418
	17307GTJ7	CITIGROUP MORTGAGE LOAN TRUST 2005-3 200	41,603	40,934	42,200
	17307GE20	CITIGROUP MORTGAGE LOAN TRUST 2005-8 200	687,093	490,103	649,732
	17313FAA0	CITIGROUP MORTGAGE LOAN TRUST 2007-AR8 2	483,163	374,322	471,944
	17311FAD6	CITIGROUP MORTGAGE LOAN TRUST 2007-OPX1	1,220,405	601,075	834,594
	17327LAA1	CITIGROUP MORTGAGE LOAN TRUST 2018-A 201	1,133,453	1,125,519	1,136,964
	17307GXQ6	CITIGROUP MORTGAGE LOAN TRUST INC 2005-6	86,103	82,874	86,417
	12566TAD9	CITIMORTGAGE ALTERNATIVE LOAN TRUST SERI	628,650	433,858	612,787
	18976GAL0	CITIMORTGAGE ALTERNATIVE LOAN TRUST SERI	650,762	471,048	636,473
	17401QAE1	CITIZENS BANK NA/PROVIDENCE RI CALLABLE	420,000	419,609	423,230
	17401QAG6	CITIZENS BANK NA/PROVIDENCE RI CALLABLE	270,000	269,744	270,022
	17401QAJ0	CITIZENS BANK NA/PROVIDENCE RI CALLABLE	570,000	569,476	570,140
	174610AN5	CITIZENS FINANCIAL GROUP INC CALLABLE NO	1,430,000	1,429,256	1,437,050
	174610105	CITIZENS FINANCIAL GROUP INC COMMON STOC	4,287	137,467	174,095
	177376100	CITRIX SYSTEMS INC COMMON STOCK USD 0.00	2,895	177,622	321,056
	6197928	CITY DEVELOPMENTS LTD COMMON STOCK SGD 0	4,942	30,562	40,245
	17858PAA9	CITY OF HOPE CALLABLE NOTES FIXED 5.623%	2,210,000	2,390,160	2,946,372
	178778106	CITYSCAPE FINANCIAL CORP COM STK USD0.00	9,677	87	0
	BF2RB77	CIUDAD AUTONOMA DE BUENOS AIRES/GOVERNME	23,700,000	296,339	306,953
	B24GTQ6	CJ CHEILJEDANG CORP PREFERENCE KRW 5000	782	67,615	73,707
	6189516	CJ CORP COMMON STOCK KRW 5000	5,210	410,051	435,199
	BYZQ077	CK ASSET HOLDINGS LTD COMMON STOCK HKD 1	52,498	381,581	378,990
	BW9P816	CK HUTCHISON HOLDINGS LTD COMMON STOCK H	90,606	983,242	863,989
	12563UAA5	CK HUTCHISON INTERNATIONAL 17 LTD NOTES	1,500,000	1,520,385	1,516,080
	12563DAA3	CK HUTCHISON INTERNATIONAL 19 II LTD CAL	1,645,000	1,635,887	1,616,147
	12563DAB1	CK HUTCHISON INTERNATIONAL 19 II LTD CAL	1,095,000	1,082,353	1,068,676
	12564CAA4	CK HUTCHISON INTERNATIONAL 19 LTD CALLAB	942,000	961,066	965,899
	BYVS6J1	CK INFRASTRUCTURE HOLDINGS LTD COMMON ST	10,519	81,391	74,858
	7113990	CLARIANT AG COMMON STOCK CHF 3.7	2,695	61,236	60,115
	180999203	CLARION VA CORE PORTFOLIO	100	302,266,292	570,293,093
	180999203	CLARIONVALUE, LLC	100	69,653,485	131,416,907
	18085PMT8	CLARK CNTY NEV ARPT REV ARPT SYS REV BDS	447,000	623,602	704,320
	184496107	CLEAN HARBORS INC COMMON STOCK USD 0.01	6,900	491,478	591,675
	BYQ8KW7	CLEANAWAY WASTE MANAGEMENT LTD COMMON ST	302,058	279,931	426,787
	18453H106	CLEAR CHANNEL OUTDOOR HOLDINGS INC COMMO	1,300	3,469	3,718
	18539UAB1	CLEARWAY ENERGY OPERATING LLC CALLABLE N	500,000	528,125	526,250
	18551PAC3	CLECO CORPORATE HOLDINGS LLC CALLABLE NO	4,317,000	4,367,063	4,483,052
	18551PAD1	CLECO CORPORATE HOLDINGS LLC CALLABLE NO	3,515,000	3,576,009	3,900,842
	185508B*8	CLECO POWER LLC BOND FIXED 3.47% 16/DEC/	4,000,000	4,000,000	4,182,400
	185508AG3	CLECO POWER LLC CALLABLE NOTES FIXED 6%	750,000	759,168	938,400
	184996890	CLERESTORY - OCULUS SMALL CAP REAL ESTAT	100	270,664	1,255,060
	18600TAA0	CLEVELAND CLINIC FOUNDATION/THE CALLABLE	970,000	970,000	1,212,238
	186108CE4	CLEVELAND ELECTRIC ILLUMINATING CO/THE C	1,900,000	1,860,465	2,395,653
	186108CK0	CLEVELAND ELECTRIC ILLUMINATING CO/THE C	1,200,000	1,196,448	1,250,722
	186108CL8	CLEVELAND ELECTRIC ILLUMINATING CO/THE C	1,295,000	1,294,029	1,454,829
	12565DAA1	CLNC 2019-FL1 LTD 2019-FL1 A FLOATING 20	690,000	690,000	690,001
	189054109	CLOROX CO/THE COMMON STOCK USD 1	1,315	161,781	201,905
	766807	CLOSE BROTHERS GROUP PLC COMMON STOCK GB	7,162	114,954	151,616
	189464100	CLOVIS ONCOLOGY INC COMMON STOCK USD 0.0	42	201	438
	6097017	CLP HOLDINGS LTD COMMON STOCK HKD 0	24,096	255,410	253,274
	12572QAG0	CME GROUP INC CALLABLE NOTES FIXED 3% 15	2,000,000	2,000,500	2,079,172
	12572QAH8	CME GROUP INC CALLABLE NOTES FIXED 4.15%	1,700,000	1,703,121	2,008,610
	12572QAF2	CME GROUP INC CALLABLE NOTES FIXED 5.3%	1,630,000	1,649,119	2,184,151
	12572Q105	CME GROUP INC COMMON STOCK USD 0.01	3,414	385,237	685,258
	125820100	CML GROUP INC COM STK USD0.10	37,050	104	0
	125896BR0	CMS ENERGY CORP CALLABLE NOTES FIXED 2.9	3,000,000	2,989,530	3,032,160
	125896BS8	CMS ENERGY CORP CALLABLE NOTES FIXED 3.4	4,200,000	4,193,742	4,395,510
	125896BL3	CMS ENERGY CORP CALLABLE NOTES FIXED 4.7	1,117,000	1,110,756	1,259,887
	125896BN9	CMS ENERGY CORP CALLABLE NOTES FIXED 4.8	2,395,000	2,540,613	2,860,612
	125896BK5	CMS ENERGY CORP CALLABLE NOTES FIXED 5.0	1,415,000	1,498,202	1,493,334
	125896100	CMS ENERGY CORP COMMON STOCK USD 0.01	2,786	118,356	175,072
	126117AU4	CNA FINANCIAL CORP CALLABLE NOTES FIXED	3,810,000	3,801,351	3,971,506
	126117AV2	CNA FINANCIAL CORP CALLABLE NOTES FIXED	2,500,000	2,497,550	2,690,321
	126117100	CNA FINANCIAL CORP COMMON STOCK USD 2.5	268	11,386	12,009
	12592BAJ3	CNH INDUSTRIAL CAPITAL LLC CALLABLE NOTE	2,940,000	2,923,856	3,112,052
	BDSV2V0	CNH INDUSTRIAL NV COMMON STOCK USD 0.01	137,177	1,083,362	1,507,476
	N20944109	CNH INDUSTRIAL NV COMMON STOCK USD 0.01	300	3,377	3,300
	12621EAL7	CNO FINANCIAL GROUP INC CALLABLE NOTES F	1,400,000	1,400,000	1,562,750
	1.2621E+107	CNO FINANCIAL GROUP INC COMMON STOCK USD	500	8,394	9,065
	12623UAA3	CNOOC FINANCE 2012 LTD NOTES FIXED 3.875	2,300,000	2,277,920	2,380,500
	12591DAC5	CNOOC NEXEN FINANCE 2014 ULC CALLABLE NO	200,000	205,840	213,690
	5543986	CNP ASSURANCES COMMON STOCK EUR 1	39,824	889,944	792,574
	G22004AE8	CNPC GENERAL CAPITAL LTD NOTES FIXED 3.4	500,000	499,830	514,844
	19075Q862	COBANK ACB	40,650	4,069,250	4,268,250
	191085208	COCA-COLA AMATIL LTD ADR USD	2,657	17,604	20,671
	6123451	COCA-COLA AMATIL LTD COMMON STOCK AUD 0	98,743	822,470	767,690
	6163286	COCA-COLA BOTTLERS JAPAN HOLDINGS INC CO	1,500	44,443	38,523
	191216100	COCA-COLA CO/THE COMMON STOCK USD 0.25	77,958	3,317,164	4,314,975
	19123MAB9	COCA-COLA EUROPEAN PARTNERS PLC CALLABLE	1,750,000	1,786,803	1,768,037
	BD4D942	COCA-COLA EUROPEAN PARTNERS PLC COMMON S	1,297	46,920	65,005
	G25839104	COCA-COLA EUROPEAN PARTNERS PLC COMMON S	8,320	448,334	423,322
	191241AE8	COCA-COLA FEMSA SAB DE CV CALLABLE NOTES	3,720,000	3,800,737	3,930,478
	191241AF5	COCA-COLA FEMSA SAB DE CV CALLABLE NOTES	881,000	967,288	1,076,318
	B9895B7	COCA-COLA HBC AG COMMON STOCK GBP 6.7	7,690	153,312	261,305
	6211798	COCHLEAR LTD COMMON STOCK AUD 0	1,746	231,634	275,823
	192108504	COEUR MINING INC COMMON STOCK USD 0.01	400	3,083	3,232

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	192422103	COGNEX CORP COMMON STOCK USD 0.002	1,561	67,047	87,478
	192446102	COGNIZANT TECHNOLOGY SOLUTIONS CORP COMM	8,500	491,311	527,170
	192479103	COHERENT INC COMMON STOCK USD 0.01	228	51,714	37,928
	19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD	1,100	21,240	19,806
	BYWR0T5	COLES GROUP LTD COMMON STOCK AUD	38,193	369,544	398,421
	194014106	COLFAX CORP COMMON STOCK USD 0.001	883	34,541	32,124
	19416QEK2	COLGATE-PALMOLIVE CO CALLABLE MEDIUM TER	2,060,000	2,045,951	2,368,279
	194162103	COLGATE-PALMOLIVE CO COMMON STOCK USD 1	105,877	7,452,128	7,288,573
	19423DAB6	COLLEGE AVE STUDENT LOANS 2018-A LLC 201	307,709	312,588	318,890
	19421UAB0	COLLEGE AVE STUDENT LOANS 2019-A LLC 201	303,744	303,632	300,687
	194204AA1	COLLEGE AVENUE STUDENT LOANS LLC 2017-A	466,105	468,139	465,154
	19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOC	100	1,063	2,058
	194830204	COLLINS & AIKMAN COM STK USD0.01	6,840	34	0
	195990981	COLONY CAPITAL III L P IBM	100	0	3,293,219
	19626G108	COLONY CAPITAL INC	4,847	63,459	23,023
	89799Z068	COLONY DISTRESSED CREDIT FUND FEEDER	100	0	1,500,928
	195990940	COLONY INVESTORS IV L P IBM	100	0	318,956
	192996759	COLONY INVESTORS VI - BULLSHEAD HOLDINGS	100	699,193	0
	192996726	COLONY INVESTORS VI - BULLSHEAD I	100	17,105,542	8,837,402
	19599C902	COLONY INVESTORS VI CO-INVEST - RIH	100	38,237,541	0
	19599C936	COLONY INVESTORS VII/1133 WEST LLC	100	144,699,634	17,629,581
	192996742	COLONY VI - LVH/BULLSHEAD I	100	12,859,369	278,973
	195990015	COLONY VIII CO-INV/1133 WEST LLC	100	37,745,423	0
	195994116	COLONY VIII/1133 WEST LLC	100	121,694,621	4,000,521
	19624Y101	COLOPLAST A/S ADR USD	19,632	231,404	243,240
	B8FMRX8	COLOPLAST A/S COMMON STOCK DKK 1	16,568	362,415	2,056,752
	5806225	COLRUYT SA COMMON STOCK EUR 0	787	43,633	41,061
	197641103	COLUMBIA FINANCIAL INC COMMON STOCK USD	100	1,527	1,694
	198280AF6	COLUMBIA PIPELINE GROUP INC CALLABLE NOT	1,900,000	2,010,685	2,084,775
	198280AH2	COLUMBIA PIPELINE GROUP INC CALLABLE NOT	3,882,000	4,128,285	4,925,443
	198287203	COLUMBIA PROPERTY TRUST INC REIT USD 0.0	8,758	188,246	183,130
	198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK USD	385	35,378	38,573
	00209TAB1	COMCAST CABLE COMMUNICATIONS HOLDINGS IN	2,393,000	3,295,352	2,891,988
	20030NCA7	COMCAST CORP CALLABLE BOND FIXED 3.15% 1	1,310,000	1,304,406	1,372,756
	20030NCC3	COMCAST CORP CALLABLE BOND FIXED 3.969%	10,877,000	9,580,939	11,868,912
	20030NBZ3	COMCAST CORP CALLABLE BOND FIXED 4% 15/A	310,000	342,733	341,825
	20030NBK6	COMCAST CORP CALLABLE BOND FIXED 4.75% 0	3,940,000	4,545,695	4,795,256
	20030NAX9	COMCAST CORP CALLABLE BOND FIXED 6.4% 15	2,870,000	3,741,074	4,045,667
	20030NBW0	COMCAST CORP CALLABLE NOTES FIXED 2.35%	9,635,000	8,531,684	9,627,003
	20030NDA6	COMCAST CORP CALLABLE NOTES FIXED 2.65%	7,010,000	7,004,306	7,040,003
	20030NBF7	COMCAST CORP CALLABLE NOTES FIXED 2.85%	535,000	520,170	550,103
	20030NBS9	COMCAST CORP CALLABLE NOTES FIXED 3.15%	5,220,000	5,178,144	5,472,648
	20030NBT7	COMCAST CORP CALLABLE NOTES FIXED 3.2% 1	4,405,000	4,326,630	4,509,883
	20030NCY5	COMCAST CORP CALLABLE NOTES FIXED 3.25%	2,544,000	2,546,966	2,584,373
	20030NBN0	COMCAST CORP CALLABLE NOTES FIXED 3.375%	315,000	303,011	334,350
	20030NBU4	COMCAST CORP CALLABLE NOTES FIXED 3.4% 1	2,937,000	2,473,297	2,959,557
	20030NCQ2	COMCAST CORP CALLABLE NOTES FIXED 3.45%	530,000	529,480	545,222
	20030NCZ2	COMCAST CORP CALLABLE NOTES FIXED 3.45%	7,329,000	7,311,484	7,513,610
	20030NCH2	COMCAST CORP CALLABLE NOTES FIXED 3.55%	400,000	381,508	431,380
	20030NCR0	COMCAST CORP CALLABLE NOTES FIXED 3.7% 1	1,252,000	1,288,478	1,334,783
	20030NCJ8	COMCAST CORP CALLABLE NOTES FIXED 3.9% 0	6,530,000	6,412,465	7,219,484
	20030NCS8	COMCAST CORP CALLABLE NOTES FIXED 3.95%	18,964,000	19,704,310	20,688,527
	20030NCE9	COMCAST CORP CALLABLE NOTES FIXED 3.999%	13,676,000	12,438,154	15,165,863
	20030NCK5	COMCAST CORP CALLABLE NOTES FIXED 4% 01/	320,000	288,173	355,254
	20030NCG4	COMCAST CORP CALLABLE NOTES FIXED 4.049%	26,567,000	24,747,888	29,813,108
	20030NCT6	COMCAST CORP CALLABLE NOTES FIXED 4.15%	1,090,000	1,113,669	1,228,852
	20030NBM2	COMCAST CORP CALLABLE NOTES FIXED 4.2% 1	2,075,000	2,098,829	2,368,177
	20030NBH3	COMCAST CORP CALLABLE NOTES FIXED 4.25%	14,739,000	14,281,513	17,083,680
	20030NCU3	COMCAST CORP CALLABLE NOTES FIXED 4.25%	2,000,000	2,000,366	2,290,491
	20030NBP5	COMCAST CORP CALLABLE NOTES FIXED 4.4% 1	200,000	225,096	234,606
	20030NBG5	COMCAST CORP CALLABLE NOTES FIXED 4.5% 1	2,515,000	2,497,504	2,942,852
	20030NBQ3	COMCAST CORP CALLABLE NOTES FIXED 4.6% 1	4,455,000	4,447,729	5,356,336
	20030NCL3	COMCAST CORP CALLABLE NOTES FIXED 4.6% 1	24,997,000	24,956,292	30,002,482
	20030NBE0	COMCAST CORP CALLABLE NOTES FIXED 4.65%	14,655,000	15,102,713	17,621,465
	20030NCM1	COMCAST CORP CALLABLE NOTES FIXED 4.7% 1	18,184,000	18,516,533	22,453,058
	20030NCN9	COMCAST CORP CALLABLE NOTES FIXED 4.95%	21,139,000	21,658,443	27,508,324
	20030NBB6	COMCAST CORP CALLABLE NOTES FIXED 6.4% 0	5,542,000	6,567,713	7,826,186
	20030NAM3	COMCAST CORP CALLABLE NOTES FIXED 6.45%	650,000	715,964	920,043
	20030NAK7	COMCAST CORP CALLABLE NOTES FIXED 6.5% 1	7,099,000	8,880,274	10,067,873
	20030NAY7	COMCAST CORP CALLABLE NOTES FIXED 6.55%	530,000	672,413	755,144
	20030NAV3	COMCAST CORP CALLABLE NOTES FIXED 6.95%	3,055,000	3,082,752	4,531,268
	20030NAC5	COMCAST CORP CALLABLE NOTES FIXED 7.05%	7,285,000	7,988,644	10,452,227
	20030N101	COMCAST CORP COMMON STOCK USD 0.01	92,775	3,377,319	4,172,092
	20030NAF8	COMCAST CORP NOTES FIXED 5.65% 15/JUN/20	4,180,000	4,659,501	5,501,214
	20034DJA8	COMERICA BANK MEDIUM TERM NOTE FIXED 2.5	1,465,000	1,463,638	1,482,785
	200340107	COMERICA INC COMMON STOCK USD 5	4,183	283,092	300,130
	199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD	248	10,035	12,363
	6603737	COMFORTDELGRO CORP LTD COMMON STOCK SGD	60,051	107,420	106,289
	200447AD2	COMISION FEDERAL DE ELECTRICIDAD CALLABL	700,000	695,989	752,507
	12624PAF2	COMM 2012-CCRE3 MORTGAGE TRUST 2012-CR3	18,211,193	753,666	756,772
	12591KAD7	COMM 2013-CCRE12 MORTGAGE TRUST 2013-CR1	1,170,000	1,231,059	1,221,117
	12630BBF4	COMM 2013-CCRE13 MORTGAGE TRUST 2013-CR1	638,000	655,096	673,847
	12625FAE6	COMM 2013-CCRE7 MORTGAGE TRUST 2013-CR7	220,322	226,321	226,112
	12625UBF9	COMM 2013-CCRE9 MORTGAGE TRUST 2013-CR9	701,000	741,417	742,440
	12591VAE1	COMM 2014-CCRE16 MORTGAGE TRUST 2014-CR1	727,000	778,413	771,577
	12630DAV6	COMM 2014-CR14 MORTGAGE TRUST 2014-CR14	896,902	896,341	896,627
	12592TAA3	COMM 2015-3BP MORTGAGE TRUST 2015-3BP A	8,370,000	8,315,072	8,666,306
	12593QBC3	COMM 2015-CCRE26 MORTGAGE TRUST 2015-CR2	5,000,000	5,149,929	5,167,625
	12636FBJ1	COMM 2015-LC23 MORTGAGE TRUST 2015-LC23	1,500,000	1,535,566	1,603,599
	12594MBA5	COMM 2016-COR1 MORTGAGE TRUST 2016-COR1	198,000	203,931	202,626
	12593YBE2	COMM 2016-CR28 MORTGAGE TRUST 2016-CR28	1,272,000	1,283,428	1,357,366
	12595HAG3	COMM 2017-PANW MORTGAGE TRUST 2017-PANW	580,000	585,798	592,206
	12595VAD9	COMM 2018-COR3 MORTGAGE TRUST 2018-COR3	697,000	782,029	776,815
	12655TBM0	COMM 2019-GC44 MORTGAGE TRUST 2019-GC44	336,000	346,077	343,666
	200525103	COMMERCE BANCSHARES INC/MO COMMON STOCK	995	42,496	67,600
	12651PAC5	COMMERCIAL MBS VARIABLE 05/APR/2033	18,839,000	330,153	37,284
	201723103	COMMERCIAL METALS CO COMMON STOCK USD 0.	2,186	48,376	48,682
	202608105	COMMERCIAL VEHICLE GROUP INC COMMON STOC	719	4,728	4,566
	B90LKT4	COMMERZBANK AG COMMON STOCK EUR 0	13,128	103,760	81,300
	AAW9915F4	COMMINGLED PENSION TRUST FUND (GLOBAL EM	3,993,442	72,000,000	79,389,624

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	20268JAA1	COMMONSPIRIT HEALTH CALLABLE BOND FIXED	1,220,000	1,220,000	1,231,297
	20268JAD5	COMMONSPIRIT HEALTH CALLABLE BOND FIXED	1,276,000	1,276,000	1,245,159
	20268JAC7	COMMONSPIRIT HEALTH CALLABLE BOND FIXED	5,365,000	5,425,296	5,364,034
	14916RAD6	COMMONSPIRIT HEALTH CALLABLE BOND FIXED	2,545,000	2,424,748	2,614,046
	2027A0HR3	COMMONWEALTH BANK OF AUSTRALIA BOND FIXE	3,240,000	3,416,807	3,503,995
	202712BK0	COMMONWEALTH BANK OF AUSTRALIA CALLABLE	667,000	667,000	670,869
	6215035	COMMONWEALTH BANK OF AUSTRALIA COMMON ST	29,334	1,615,585	1,647,565
	202712BL8	COMMONWEALTH BANK OF AUSTRALIA MEDIUM TE	5,929,000	5,923,264	5,947,676
	202795JH4	COMMONWEALTH EDISON CO CALLABLE BOND FIX	740,000	725,518	749,095
	202795JQ4	COMMONWEALTH EDISON CO CALLABLE BOND FIX	1,235,000	1,227,006	1,229,591
	202795JJ0	COMMONWEALTH EDISON CO CALLABLE BOND FIX	1,750,000	1,713,396	1,858,745
	202795JF8	COMMONWEALTH EDISON CO CALLABLE BOND FIX	270,000	259,934	287,442
	202795JL5	COMMONWEALTH EDISON CO CALLABLE BOND FIX	4,355,000	4,355,001	4,662,228
	202795JG6	COMMONWEALTH EDISON CO CALLABLE BOND FIX	2,015,000	2,088,536	2,364,179
	202795JB7	COMMONWEALTH EDISON CO CALLABLE BOND FIX	10,050,000	9,907,879	12,016,785
	202795JD3	COMMONWEALTH EDISON CO CALLABLE BOND FIX	4,345,000	4,429,176	5,276,134
	202795JM3	COMMONWEALTH EDISON CO CALLABLE BOND FIX	9,640,000	9,616,334	10,764,915
	202795JP6	COMMONWEALTH EDISON CO CALLABLE BOND FIX	1,435,000	1,428,350	1,625,051
	202795HT0	COMMONWEALTH EDISON CO CALLABLE BOND FIX	890,000	1,165,775	1,263,916
	20281PKT8	COMMONWEALTH FING AUTH PA REV TAXABLE BD	5,160,000	5,180,600	5,535,700
	20337X109	COMMSCOPE HOLDING CO INC COMMON STOCK US	3,417	104,379	48,487
	LX1784540	Commscope, Inc. - LX1784540	498,750	493,763	502,491
	204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD 0	5,200	251,828	232,128
	BD6K457	COMPASS GROUP PLC COMMON STOCK GBP 11.05	169,874	2,433,164	4,253,267
	205199102	COMPUTER LEARNING CENTERS COMMON STOCK U	2,163	2	0
	6180412	COMPUTERSHARE LTD COMMON STOCK AUD 0	23,948	302,957	282,479
	205990112	COMTECH INTL VENTURE CAPITAL LP - IBM	1,000,000	991,074	0
	205887102	CONAGRA BRANDS INC	4,595	152,180	157,333
	205887CA8	CONAGRA BRANDS INC CALLABLE NOTES FIXED	2,927,000	3,139,910	3,136,782
	205887CB6	CONAGRA BRANDS INC CALLABLE NOTES FIXED	940,000	944,852	1,038,531
	205887CD2	CONAGRA BRANDS INC CALLABLE NOTES FIXED	1,582,000	1,814,518	1,871,627
	205887CE0	CONAGRA BRANDS INC CALLABLE NOTES FIXED	8,545,000	8,939,521	10,403,016
	205887AX0	CONAGRA FOODS INC CALLABLE NOTES FIXED 8	950,000	1,263,149	1,333,477
	20605PAH4	CONCHO RESOURCES INC CALLABLE NOTES FIXE	3,405,000	3,400,071	3,570,826
	20605PAK7	CONCHO RESOURCES INC CALLABLE NOTES FIXE	13,940,000	14,121,738	15,200,176
	20605PAG6	CONCHO RESOURCES INC CALLABLE NOTES FIXE	4,810,000	4,852,878	4,972,434
	20605PAL5	CONCHO RESOURCES INC CALLABLE NOTES FIXE	4,925,000	5,175,964	5,749,691
	20605PAJ0	CONCHO RESOURCES INC CALLABLE NOTES FIXE	3,889,000	4,154,162	4,543,596
	20605P101	CONCHO RESOURCES INC COMMON STOCK USD 0.	2,872	337,120	251,501
	BD97JW7	CONCORDIA FINANCIAL GROUP LTD COMMON STO	16,935	71,600	70,436
	206787103	CONDUENT INC COMMON STOCK USD 0.01	29,405	452,071	182,311
	207597EG6	CONNECTICUT LIGHT & POWER CO/THE CALLABL	1,000,000	1,021,664	1,181,670
	207597EL5	CONNECTICUT LIGHT & POWER CO/THE CALLABL	800,000	821,216	936,475
	207758KM4	CONNECTICUT ST SPL TAX OBLIG REV SPL TAX	120,000	137,691	142,496
	20786W107	CONNECTONE BANCORP INC COMMON STOCK USD	100	2,048	2,572
	20825UAC8	CONOCO FUNDING CO CALLABLE BOND FIXED 7.	475,000	525,920	678,400
	20825CAP9	CONOCOPHILLIPS CALLABLE BOND FIXED 5.9%	3,500,000	3,651,075	4,771,445
	20825CAF1	CONOCOPHILLIPS CALLABLE NOTES FIXED 5.9%	525,000	625,816	691,577
	20825CAQ7	CONOCOPHILLIPS CALLABLE NOTES FIXED 6.5%	6,622,000	8,241,117	9,650,704
	20825VAB8	CONOCOPHILLIPS CANADA FUNDING CO I CALLA	915,000	1,105,796	1,241,106
	20826FAF3	CONOCOPHILLIPS CO CALLABLE NOTES FIXED 4	153,000	152,895	171,675
	20826FAC0	CONOCOPHILLIPS CO CALLABLE NOTES FIXED 4	1,660,000	1,846,920	1,938,206
	20825C104	CONOCOPHILLIPS COMMON STOCK USD 0.01	180,604	10,662,873	11,744,678
	208251AE8	CONOCOPHILLIPS HOLDING CO CALLABLE NOTES	2,375,000	3,274,717	3,229,834
	20854L108	CONSOL ENERGY INC COMMON STOCK USD 0.01	572	12,346	8,300
	209111EL3	CONSOLIDATED EDISON CO OF NEW YORK INC C	410,000	504,025	531,098
	209111EU3	CONSOLIDATED EDISON CO OF NEW YORK INC C	3,150,000	3,605,009	4,505,162
	209111EY5	CONSOLIDATED EDISON CO OF NEW YORK INC C	3,485,000	3,940,579	4,475,611
	209111FA6	CONSOLIDATED EDISON CO OF NEW YORK INC C	4,756,000	5,503,530	6,263,652
	209111FB4	CONSOLIDATED EDISON CO OF NEW YORK INC C	601,000	676,981	670,704
	209111FC2	CONSOLIDATED EDISON CO OF NEW YORK INC C	955,000	953,297	1,034,485
	209111FD0	CONSOLIDATED EDISON CO OF NEW YORK INC C	2,260,000	2,351,002	2,626,120
	209111FF5	CONSOLIDATED EDISON CO OF NEW YORK INC C	3,625,000	3,618,600	4,405,245
	209111FG3	CONSOLIDATED EDISON CO OF NEW YORK INC C	1,750,000	1,882,880	2,064,365
	209111FH1	CONSOLIDATED EDISON CO OF NEW YORK INC C	2,485,000	2,556,888	2,678,134
	209111FK4	CONSOLIDATED EDISON CO OF NEW YORK INC C	1,635,000	1,604,358	1,846,651
	209111FL2	CONSOLIDATED EDISON CO OF NEW YORK INC C	974,000	989,591	1,085,508
	209111FQ1	CONSOLIDATED EDISON CO OF NEW YORK INC C	4,616,000	4,939,674	5,557,382
	209111FT5	CONSOLIDATED EDISON CO OF NEW YORK INC C	3,264,000	3,416,889	3,939,027
	209111FV0	CONSOLIDATED EDISON CO OF NEW YORK INC C	440,000	439,846	500,020
	209111FW8	CONSOLIDATED EDISON CO OF NEW YORK INC C	3,845,000	3,810,818	3,973,346
	209115104	CONSOLIDATED EDISON INC COMMON STOCK USD	7,002	584,535	633,471
	21036PAN8	CONSTELLATION BRANDS INC CALLABLE NOTES	2,000,000	2,145,544	2,217,200
	21036PBD9	CONSTELLATION BRANDS INC CALLABLE NOTES	3,260,000	3,441,675	3,969,158
	21036PBE7	CONSTELLATION BRANDS INC CALLABLE NOTES	907,000	916,652	917,412
	21036PAX6	CONSTELLATION BRANDS INC CALLABLE NOTES	106,000	105,018	108,907
	21036PAS7	CONSTELLATION BRANDS INC CALLABLE NOTES	372,000	358,567	389,141
	21036PAY4	CONSTELLATION BRANDS INC CALLABLE NOTES	335,000	319,354	354,520
	21036PAQ1	CONSTELLATION BRANDS INC CALLABLE NOTES	549,000	544,079	582,994
	21036PAZ1	CONSTELLATION BRANDS INC CALLABLE NOTES	3,025,000	3,009,434	3,165,511
	21036PBB3	CONSTELLATION BRANDS INC CALLABLE NOTES	1,702,000	1,698,808	1,859,701
	21036PAT5	CONSTELLATION BRANDS INC CALLABLE NOTES	1,720,000	1,671,756	1,876,984
	21036P108	CONSTELLATION BRANDS INC COMMON STOCK US	1,950	328,480	370,013
	B15C4L6	CONSTELLATION SOFTWARE INC/CANADA COMMON	3,252	2,149,337	3,162,747
	21055MAA9	CONSUMER LOAN UNDERLYING BOND CLUB CERTI	488,000	487,951	488,192
	21053NAA9	CONSUMER LOAN UNDERLYING BOND CREDIT TRU	392,229	392,223	395,572
	21054AAA6	CONSUMER LOAN UNDERLYING BOND CREDIT TRU	271,961	271,951	272,977
	210518DF0	CONSUMERS ENERGY CO CALLABLE BOND FIXED	1,780,000	1,770,151	1,776,867
	210518DE3	CONSUMERS ENERGY CO CALLABLE BOND FIXED	170,000	168,018	187,930
	210518CU8	CONSUMERS ENERGY CO CALLABLE BOND FIXED	1,710,000	1,729,132	1,889,003
	210518DA1	CONSUMERS ENERGY CO CALLABLE BOND FIXED	375,000	348,791	420,266
	210518DB9	CONSUMERS ENERGY CO CALLABLE BOND FIXED	2,475,000	2,449,532	2,856,051
	210518CY0	CONSUMERS ENERGY CO CALLABLE BOND FIXED	315,000	356,615	349,568
	210751103	CONTAINER STORE GROUP INC/THE COMMON STO	300	2,169	1,266
	210771200	CONTINENTAL AG ADR USD	2,204	55,783	28,266
	4598589	CONTINENTAL AG COMMON STOCK EUR 0	5,277	1,258,710	682,735
	21079NAA9	CONTINENTAL AIRLINES 2007-1 CLASS A PASS	3,988,752	3,974,856	4,196,046
	210795PZ7	CONTINENTAL AIRLINES 2012-1 CLASS A PASS	159,818	163,414	167,927
	210795QB9	CONTINENTAL AIRLINES 2012-2 CLASS A PASS	1,009,947	1,008,027	1,065,763
	211171103	CONTINENTAL BUILDING PRODUCTS INC COMMON	20,500	427,764	746,815

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	212015AH4	CONTINENTAL RESOURCES INC/OK CALLABLE NO	4,161,000	4,193,066	4,190,834
	212015AL5	CONTINENTAL RESOURCES INC/OK CALLABLE NO	2,886,000	2,833,027	3,015,437
	212015AN1	CONTINENTAL RESOURCES INC/OK CALLABLE NO	1,190,000	1,137,328	1,230,805
	212015AQ4	CONTINENTAL RESOURCES INC/OK CALLABLE NO	8,169,000	8,166,474	8,673,517
	212015AS0	CONTINENTAL RESOURCES INC/OK CALLABLE NO	3,660,000	3,642,988	3,891,971
	212015101	CONTINENTAL RESOURCES INC/OK COMMON STOC	9,427	331,185	323,346
	21241B100	CONTURA ENERGY INC COMMON STOCK USD 0.01	100	731	905
	BD3VFW7	CONVATEC GROUP PLC COMMON STOCK GBP 10	275,824	670,591	725,132
	216648402	COOPER COS INC/THE COMMON STOCK USD 0.1	463	89,993	148,757
	216831107	COOPER TIRE & RUBBER CO COMMON STOCK USD	410	10,476	11,788
	BD2YKY4	COOPERATIEVE RABOBANK UA CALLABLE BOND V	3,000,000	3,592,698	3,653,737
	BVFJNV0	COOPERATIEVE RABOBANK UA CALLABLE BOND V	1,900,000	2,408,697	2,180,737
	BMNB2M9	COOPERATIEVE RABOBANK UA MEDIUM TERM NOT	200,000	272,433	315,434
	21685WCJ4	COOPERATIEVE RABOBANK UA MEDIUM TERM NOT	1,100,000	1,223,486	1,503,700
	74977RCM4	COOPERATIEVE RABOBANK UA MEDIUM TERM NOT	700,000	707,581	1,044,145
	74977RDE1	COOPERATIEVE RABOBANK UA MEDIUM TERM NOT	3,330,000	3,407,532	3,521,109
	21684AAA4	COOPERATIEVE RABOBANK UA NOTES FIXED 4.6	20,796,000	22,234,337	22,541,200
	21684AAD8	COOPERATIEVE RABOBANK UA NOTES FIXED 5.2	5,675,000	6,172,746	7,262,298
	21684AAB2	COOPERATIEVE RABOBANK UA NOTES FIXED 5.7	1,840,000	1,945,071	2,432,997
	P31076105	COPA HOLDINGS SA COMMON STOCK USD 0	5,538	545,739	598,547
	217204106	COPART INC COMMON STOCK USD 0	2,125	74,799	193,248
	21833P103	CORBUS PHARMACEUTICALS HOLDINGS INC COMM	3,093	21,021	16,888
	218352102	CORCEPT THERAPEUTICS INC COMMON STOCK US	1,300	16,371	15,730
	21871N101	CORECIVIC INC	5,090	102,868	88,464
	21871D103	CORELOGIC INC/UNITED STATES COMMON STOCK	29,965	1,027,498	1,309,770
	21872L104	COREPOINT LODGING INC REIT USD 0.01	9,000	135,062	96,120
	21870Q105	CORESITE REALTY CORP REIT USD 0.01	349	38,641	39,130
	21925D109	CORNERSTONE BUILDING BRANDS INC COMMON S	9,300	152,706	79,143
	21925Y103	CORNERSTONE ONDEMAND INC COMMON STOCK US	700	37,201	40,985
	219350BP9	CORNING INC CALLABLE NOTES FIXED 3.9% 15	1,980,000	1,974,456	2,009,007
	219350BF1	CORNING INC CALLABLE NOTES FIXED 4.375%	2,987,000	2,521,118	3,036,440
	219350AX3	CORNING INC CALLABLE NOTES FIXED 4.7% 15	335,000	323,171	369,750
	219350BQ7	CORNING INC CALLABLE NOTES FIXED 5.45% 1	2,825,000	2,873,114	3,095,155
	219350105	CORNING INC COMMON STOCK USD 0.5	11,074	312,151	322,364
	L1995B107	CORP AMERICA AIRPORTS SA	748	3,885	4,488
	21987BAX6	CORP NACIONAL DEL COBRE DE CHILE CALLABL	790,000	767,943	864,047
	21987BAY4	CORP NACIONAL DEL COBRE DE CHILE CALLABL	1,000,000	930,540	1,072,500
	22002T108	CORPORATE OFFICE PROPERTIES TRUST REIT U	4,386	122,318	128,861
	220993984	CORSAIR PARTNERSHIP IBM	17,719,149	0	0
	22052L104	CORTEVA INC COMMON STOCK USD 0.01	8,373	267,449	247,506
	G25343107	COSAN LTD COMMON STOCK USD 0.01	1	17	23
	22160N109	COSTAR GROUP INC COMMON STOCK USD 0.01	741	205,724	443,340
	22160KAM7	COSTCO WHOLESALE CORP CALLABLE NOTES FIX	206,000	204,222	216,985
	22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD 0	21,575	5,059,227	6,341,324
	22163N106	COTT CORP COMMON STOCK CAD 0	1,600	21,478	21,888
	222070203	COTY INC COMMON STOCK USD 0.01	16,898	214,905	190,103
	BVFZGV9	COUNTRY GARDEN HOLDINGS CO LTD CALLABLE	2,300,000	2,342,775	2,310,192
	22266L106	COUPA SOFTWARE INC COMMON STOCK USD 0.00	621	79,510	90,821
	22279#AC8	COUSINS PPTYS INC SERIES 2019-A	3,000,000	3,000,000	3,199,560
	222795502	COUSINS PROPERTIES INC REIT USD 1	1,385	50,098	57,062
	2.2282E+106	COVANTA HOLDING CORP COMMON STOCK USD 0.	124	1,938	1,840
	22304D207	COVESTRO AG ADR USD	13,884	409,267	316,194
	BYTBWY9	COVESTRO AG COMMON STOCK EUR 0	2,642	158,683	122,926
	22304C100	COVETRUS INC COMMON STOCK USD	922	31,953	12,170
	7745638	COVIVIO REIT EUR 3	725	71,387	82,358
	223622606	COWEN INC COMMON STOCK USD 0.01	400	6,423	6,300
	224044BR7	COX COMMUNICATIONS INC CALLABLE BOND FIX	7,795,000	8,170,818	9,942,367
	224044CA3	COX COMMUNICATIONS INC CALLABLE NOTES FI	940,000	901,504	957,540
	224044CH8	COX COMMUNICATIONS INC CALLABLE NOTES FI	83,000	78,371	85,352
	224044BW6	COX COMMUNICATIONS INC CALLABLE NOTES FI	8,545,000	8,302,557	8,790,327
	224044CG0	COX COMMUNICATIONS INC CALLABLE NOTES FI	3,200,000	3,111,712	3,296,762
	224044CJ4	COX COMMUNICATIONS INC CALLABLE NOTES FI	3,085,000	3,207,752	3,219,380
	224044CC9	COX COMMUNICATIONS INC CALLABLE NOTES FI	1,175,000	1,029,394	1,223,962
	224044CK1	COX COMMUNICATIONS INC CALLABLE NOTES FI	4,212,000	4,161,982	4,677,384
	224044BY2	COX COMMUNICATIONS INC CALLABLE NOTES FI	4,535,000	3,982,272	4,917,028
	224044CF2	COX COMMUNICATIONS INC CALLABLE NOTES FI	1,755,000	1,908,996	1,944,101
	224044BV8	COX COMMUNICATIONS INC CALLABLE NOTES FI	12,925,000	17,471,065	19,437,391
	12626CAA0	CPG MERGER SUB LLC CALLABLE NOTES FIXED	2,805,000	2,786,863	2,812,013
	22411XAA2	CPS AUTO RECEIVABLES TRUST 2018-D 2018-D	91,467	91,467	91,617
	12596HAA5	CPS AUTO RECEIVABLES TRUST 2019-A 2019-A	135,567	135,561	136,059
	22412AAA1	CPS AUTO RECEIVABLES TRUST 2019-B 2019-B	84,732	84,727	84,982
	12596UAA6	CPS AUTO RECEIVABLES TRUST 2019-C 2019-C	203,219	203,214	203,681
	12655KAA6	CPS AUTO RECEIVABLES TRUST 2019-D 2019-D	195,366	195,366	195,318
	224122101	CRAFT BREW ALLIANCE INC COMMON STOCK USD	300	4,939	4,950
	224399105	CRANE CO COMMON STOCK USD 1	477	35,436	41,203
	22534BAA2	CREDIT ACCEPTANCE AUTO LOAN TRUST 2018-1	1,117,000	1,116,781	1,121,164
	22534DAA8	CREDIT ACCEPTANCE AUTO LOAN TRUST 2018-3	695,000	694,873	706,005
	22535AAA3	CREDIT ACCEPTANCE AUTO LOAN TRUST 2019-1	1,480,000	1,479,758	1,506,290
	225310101	CREDIT ACCEPTANCE CORP COMMON STOCK USD	100	24,765	44,233
	BLBP8L7	CREDIT AGRICOLE SA CALLABLE BOND VARIABL	100,000	146,096	159,021
	225313AJ4	CREDIT AGRICOLE SA CALLABLE NOTES VARIAB	1,830,000	2,039,682	2,218,875
	225313AL9	CREDIT AGRICOLE SA CALLABLE NOTES VARIAB	250,000	250,000	275,625
	7262610	CREDIT AGRICOLE SA COMMON STOCK EUR 3	17,075	210,453	247,729
	22534PAA1	CREDIT AGRICOLE SA/LONDON MEDIUM TERM NO	1,817,000	1,810,441	1,815,274
	22535WAD9	CREDIT AGRICOLE SA/LONDON MEDIUM TERM NO	1,655,000	1,545,919	1,715,556
	22535WAE7	CREDIT AGRICOLE SA/LONDON MEDIUM TERM NO	2,846,000	2,835,982	2,969,267
	210517IB	CREDIT DEFAULT SWAP - CDS	600,000	0	47,975
	210924IB	CREDIT DEFAULT SWAP - CDS	800,000	0	8,015
	211177IB	CREDIT DEFAULT SWAP - CDS	100,000	0	2,570
	211179IB	CREDIT DEFAULT SWAP - CDS	700,000	0	17,988
	211668IB	CREDIT DEFAULT SWAP - CDS	1,300,000	0	33,662
	211726IB	CREDIT DEFAULT SWAP - CDS	1,800,000	0	11,673
	211729IB	CREDIT DEFAULT SWAP - CDS	100,000	0	649
	221132IB	CREDIT DEFAULT SWAP - CDS	500,000	0	3,243
	221228IB	CREDIT DEFAULT SWAP - CDS	500,000	0	432
	221284IB	CREDIT DEFAULT SWAP - CDS	700,000	0	12,513
	221317IB	CREDIT DEFAULT SWAP - CDS	600,000	0	10,725
	203131IB	CREDIT DEFAULT SWAP - CDS	2,000,000	0	41,394
	207534IB	CREDIT DEFAULT SWAP - CDS	2,000,000	0	8,499
	208378IB	CREDIT DEFAULT SWAP - CDS	1,000,000	0	7,877

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**	208697IB	CREDIT DEFAULT SWAP - CDS	2,550,000	0	(29,243)
	208829IB	CREDIT DEFAULT SWAP - CDS	1,100,000	0	14,425
	208831IB	CREDIT DEFAULT SWAP - CDS	2,300,000	0	30,161
	209012IB	CREDIT DEFAULT SWAP - CDS	100,000	0	284
	209240IB	CREDIT DEFAULT SWAP - CDS	1,900,000	0	32,030
	209285IB	CREDIT DEFAULT SWAP - CDS	500,000	0	5,885
	209416IB	CREDIT DEFAULT SWAP - CDS	1,300,000	0	18,819
	209611IB	CREDIT DEFAULT SWAP - CDS	2,000,000	0	36,068
	210196IB	CREDIT DEFAULT SWAP - CDS	100,000	0	10,792
	210203IB	CREDIT DEFAULT SWAP - CDS	100,000	0	10,792
	210417IB	CREDIT DEFAULT SWAP - CDS	1,000,000	0	18,511
	210470IB	CREDIT DEFAULT SWAP - CDS	2,600,000	0	52,263
	211081IB	CREDIT DEFAULT SWAP - CDS	3,100,000	0	63,008
	211082IB	CREDIT DEFAULT SWAP - CDS	1,600,000	0	32,521
	211085IB	CREDIT DEFAULT SWAP - CDS	2,000,000	0	40,651
	211226IB	CREDIT DEFAULT SWAP - CDS	1,000,000	0	16,997
**	211445IB	CREDIT DEFAULT SWAP - CDS	600,000	0	10,166
	211521IB	CREDIT DEFAULT SWAP - CDS	1,800,000	0	30,499
	211522IB	CREDIT DEFAULT SWAP - CDS	1,000,000	0	16,944
	211524IB	CREDIT DEFAULT SWAP - CDS	1,200,000	0	22,611
	211591IB	CREDIT DEFAULT SWAP - CDS	200,000	0	3,176
	211597IB	CREDIT DEFAULT SWAP - CDS	200,000	0	2,710
	211604IB	CREDIT DEFAULT SWAP - CDS	2,500,000	0	(52,819)
	211609IB	CREDIT DEFAULT SWAP - CDS	100,000	0	1,355
**	211611IB	CREDIT DEFAULT SWAP - CDS	100,000	0	1,355
	211612IB	CREDIT DEFAULT SWAP - CDS	200,000	0	2,710
	211613IB	CREDIT DEFAULT SWAP - CDS	100,000	0	1,355
	211615IB	CREDIT DEFAULT SWAP - CDS	300,000	0	4,065
	211616IB	CREDIT DEFAULT SWAP - CDS	100,000	0	1,355
	211621IB	CREDIT DEFAULT SWAP - CDS	200,000	0	2,710
	211622IB	CREDIT DEFAULT SWAP - CDS	500,000	0	6,776
	221158IB	CREDIT DEFAULT SWAP - CDS	1,000,000	0	10,230
	221159IB	CREDIT DEFAULT SWAP - CDS	2,500,000	0	25,575
	221170IB	CREDIT DEFAULT SWAP - CDS	200,000	0	84
	221200IB	CREDIT DEFAULT SWAP - CDS	200,000	0	2,046
	221201IB	CREDIT DEFAULT SWAP - CDS	500,000	0	5,115
	221203IB	CREDIT DEFAULT SWAP - CDS	200,000	0	2,046
	221204IB	CREDIT DEFAULT SWAP - CDS	400,000	0	4,092
	221211IB	CREDIT DEFAULT SWAP - CDS	2,000,000	0	35,098
	221212IB	CREDIT DEFAULT SWAP - CDS	600,000	0	9,330
	221248IB	CREDIT DEFAULT SWAP - CDS	1,300,000	0	(6,875)
	221249IB	CREDIT DEFAULT SWAP - CDS	700,000	0	(3,702)
	221273IB	CREDIT DEFAULT SWAP - CDS	500,000	0	2,482
	221274IB	CREDIT DEFAULT SWAP - CDS	1,300,000	0	22,814
	221290IB	CREDIT DEFAULT SWAP - CDS	800,000	0	3,270
	221300IB	CREDIT DEFAULT SWAP - CDS	1,000,000	0	4,964
	221360IB	CREDIT DEFAULT SWAP - CDS	500,000	0	(14,495)
	221362IB	CREDIT DEFAULT SWAP - CDS	500,000	0	(9,229)
	210498IB	CREDIT DEFAULT SWAP - CDS	6,900,000	0	119,890
	210504IB	CREDIT DEFAULT SWAP - CDS	4,200,000	0	77,260
	210505IB	CREDIT DEFAULT SWAP - CDS	3,200,000	0	51,924
	210506IB	CREDIT DEFAULT SWAP - CDS	1,000,000	0	15,344
	210507IB	CREDIT DEFAULT SWAP - CDS	5,100,000	0	76,818
	210510IB	CREDIT DEFAULT SWAP - CDS	4,100,000	0	85,921
	210511IB	CREDIT DEFAULT SWAP - CDS	900,000	0	82,021
	210512IB	CREDIT DEFAULT SWAP - CDS	1,400,000	0	26,767
	210514IB	CREDIT DEFAULT SWAP - CDS	1,700,000	0	37,843
	210515IB	CREDIT DEFAULT SWAP - CDS	1,300,000	0	25,828
	210518IB	CREDIT DEFAULT SWAP - CDS	500,000	0	7,591
	210519IB	CREDIT DEFAULT SWAP - CDS	600,000	0	11,653
	210521IB	CREDIT DEFAULT SWAP - CDS	600,000	0	12,663
	210538IB	CREDIT DEFAULT SWAP - CDS	700,000	0	9,255
	210539IB	CREDIT DEFAULT SWAP - CDS	1,800,000	0	16,780
	210541IB	CREDIT DEFAULT SWAP - CDS	800,000	0	11,786
	210559IB	CREDIT DEFAULT SWAP - CDS	2,000,000	0	48,393
	210586IB	CREDIT DEFAULT SWAP - CDS	200,000	0	4,452
	210587IB	CREDIT DEFAULT SWAP - CDS	1,400,000	0	18,881
	210588IB	CREDIT DEFAULT SWAP - CDS	5,300,000	0	116,151
	210589IB	CREDIT DEFAULT SWAP - CDS	2,600,000	0	30,600
	210592IB	CREDIT DEFAULT SWAP - CDS	200,000	0	3,282
	210594IB	CREDIT DEFAULT SWAP - CDS	100,000	0	(2,736)
	210595IB	CREDIT DEFAULT SWAP - CDS	8,150,000	0	19,677
	210598IB	CREDIT DEFAULT SWAP - CDS	5,000,000	0	11,917
	210600IB	CREDIT DEFAULT SWAP - CDS	200,000	0	3,973
	210602IB	CREDIT DEFAULT SWAP - CDS	2,800,000	0	59,095
	210604IB	CREDIT DEFAULT SWAP - CDS	4,000,000	0	33,445
	210605IB	CREDIT DEFAULT SWAP - CDS	900,000	0	82,021
	210606IB	CREDIT DEFAULT SWAP - CDS	1,500,000	0	9,535
	210614IB	CREDIT DEFAULT SWAP - CDS	1,300,000	0	9,137
	210646IB	CREDIT DEFAULT SWAP - CDS	2,000,000	0	48,393
	210719IB	CREDIT DEFAULT SWAP - CDS	2,600,000	0	55,469
	210806IB	CREDIT DEFAULT SWAP - CDS	200,000	0	24,344
	211033IB	CREDIT DEFAULT SWAP - CDS	900,000	0	4,148
	211278IB	CREDIT DEFAULT SWAP - CDS	1,100,000	0	151,836
	211282IB	CREDIT DEFAULT SWAP - CDS	1,200,000	0	165,639
	211283IB	CREDIT DEFAULT SWAP - CDS	1,000,000	0	138,033
	211449IB	CREDIT DEFAULT SWAP - CDS	700,000	0	9,522
	211457IB	CREDIT DEFAULT SWAP - CDS	1,300,000	0	231,367
	211692IB	CREDIT DEFAULT SWAP - CDS	100,000	0	1,099
	211709IB	CREDIT DEFAULT SWAP - CDS	100,000	0	1,099
	211719IB	CREDIT DEFAULT SWAP - CDS	200,000	0	2,198
	211790IB	CREDIT DEFAULT SWAP - CDS	2,700,000	0	49,260
	221090IB	CREDIT DEFAULT SWAP - CDS	1,200,000	0	6,472
	221182IB	CREDIT DEFAULT SWAP - CDS	200,000	0	1,401
	221196IB	CREDIT DEFAULT SWAP - CDS	2,000,000	0	(31,143)
	221238IB	CREDIT DEFAULT SWAP - CDS	2,420,000	0	16,955
	221239IB	CREDIT DEFAULT SWAP - CDS	480,000	0	3,363
	221246IB	CREDIT DEFAULT SWAP - CDS	100,000	0	701
	221369IB	CREDIT DEFAULT SWAP - CDS	1,000,000	0	4,647
	221370IB	CREDIT DEFAULT SWAP - CDS	400,000	0	1,859

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	210509IB	CREDIT INDEX SWAP - CDI	3,000,000	0	94,473
	221199IB	CREDIT INDEX SWAP - CDI	800,000	0	123,859
	221207IB	CREDIT INDEX SWAP - CDI	300,000	0	46,447
	210503IB	CREDIT INDEX SWAP - CDI	1,000,000	0	15,952
	210520IB	CREDIT INDEX SWAP - CDI	2,300,000	0	42,213
	211349IB	CREDIT INDEX SWAP - CDI	400,000	0	10,224
	211630IB	CREDIT INDEX SWAP - CDI	200,000	0	19,699
	211631IB	CREDIT INDEX SWAP - CDI	400,000	0	39,397
	211632IB	CREDIT INDEX SWAP - CDI	400,000	0	39,397
	211633IB	CREDIT INDEX SWAP - CDI	400,000	0	39,397
	211641IB	CREDIT INDEX SWAP - CDI	200,000	0	19,699
	211643IB	CREDIT INDEX SWAP - CDI	200,000	0	19,699
	211653IB	CREDIT INDEX SWAP - CDI	200,000	0	19,699
	211657IB	CREDIT INDEX SWAP - CDI	300,000	0	29,548
	211666IB	CREDIT INDEX SWAP - CDI	400,000	0	(10,426)
	211667IB	CREDIT INDEX SWAP - CDI	100,000	0	(2,606)
	211680IB	CREDIT INDEX SWAP - CDI	500,000	0	(13,032)
	211713IB	CREDIT INDEX SWAP - CDI	400,000	0	39,397
	211759IB	CREDIT INDEX SWAP - CDI	100,000	0	2,638
	211760IB	CREDIT INDEX SWAP - CDI	100,000	0	2,638
	211761IB	CREDIT INDEX SWAP - CDI	100,000	0	2,638
	211763IB	CREDIT INDEX SWAP - CDI	100,000	0	2,638
	211765IB	CREDIT INDEX SWAP - CDI	200,000	0	5,276
	211766IB	CREDIT INDEX SWAP - CDI	200,000	0	5,276
	211771IB	CREDIT INDEX SWAP - CDI	200,000	0	5,276
	211772IB	CREDIT INDEX SWAP - CDI	200,000	0	5,276
	211777IB	CREDIT INDEX SWAP - CDI	200,000	0	5,276
	211778IB	CREDIT INDEX SWAP - CDI	200,000	0	5,276
	211786IB	CREDIT INDEX SWAP - CDI	200,000	0	5,276
	211787IB	CREDIT INDEX SWAP - CDI	200,000	0	5,276
	211799IB	CREDIT INDEX SWAP - CDI	200,000	0	5,276
	211800IB	CREDIT INDEX SWAP - CDI	200,000	0	5,276
	211814IB	CREDIT INDEX SWAP - CDI	100,000	0	2,638
	211815IB	CREDIT INDEX SWAP - CDI	100,000	0	2,638
	211826IB	CREDIT INDEX SWAP - CDI	200,000	0	5,276
	211827IB	CREDIT INDEX SWAP - CDI	200,000	0	5,276
	221063IB	CREDIT INDEX SWAP - CDI	200,000	0	5,276
	221064IB	CREDIT INDEX SWAP - CDI	200,000	0	5,276
	221084IB	CREDIT INDEX SWAP - CDI	200,000	0	5,276
	221085IB	CREDIT INDEX SWAP - CDI	200,000	0	5,276
	221185IB	CREDIT INDEX SWAP - CDI	200,000	0	5,252
	221186IB	CREDIT INDEX SWAP - CDI	200,000	0	5,252
	221187IB	CREDIT INDEX SWAP - CDI	200,000	0	(6,659)
	221191IB	CREDIT INDEX SWAP - CDI	200,000	0	5,252
	221192IB	CREDIT INDEX SWAP - CDI	300,000	0	7,878
	221193IB	CREDIT INDEX SWAP - CDI	200,000	0	5,252
	221194IB	CREDIT INDEX SWAP - CDI	300,000	0	7,878
	221213IB	CREDIT INDEX SWAP - CDI	100,000	0	(3,329)
	221216IB	CREDIT INDEX SWAP - CDI	300,000	0	7,878
	221217IB	CREDIT INDEX SWAP - CDI	300,000	0	7,878
	221219IB	CREDIT INDEX SWAP - CDI	100,000	0	2,626
	221220IB	CREDIT INDEX SWAP - CDI	100,000	0	2,626
	221221IB	CREDIT INDEX SWAP - CDI	300,000	0	7,878
	221222IB	CREDIT INDEX SWAP - CDI	300,000	0	7,878
	221229IB	CREDIT INDEX SWAP - CDI	100,000	0	(3,329)
	221233IB	CREDIT INDEX SWAP - CDI	100,000	0	(3,329)
	221240IB	CREDIT INDEX SWAP - CDI	200,000	0	5,252
	221241IB	CREDIT INDEX SWAP - CDI	200,000	0	5,252
	221244IB	CREDIT INDEX SWAP - CDI	100,000	0	2,626
	221245IB	CREDIT INDEX SWAP - CDI	200,000	0	5,252
	221255IB	CREDIT INDEX SWAP - CDI	100,000	0	2,626
	221256IB	CREDIT INDEX SWAP - CDI	200,000	0	5,252
	221257IB	CREDIT INDEX SWAP - CDI	100,000	0	2,626
	221258IB	CREDIT INDEX SWAP - CDI	200,000	0	5,252
	221261IB	CREDIT INDEX SWAP - CDI	200,000	0	5,252
	221262IB	CREDIT INDEX SWAP - CDI	200,000	0	5,252
	221280IB	CREDIT INDEX SWAP - CDI	200,000	0	5,252
	221281IB	CREDIT INDEX SWAP - CDI	200,000	0	5,252
	221286IB	CREDIT INDEX SWAP - CDI	100,000	0	(3,329)
	221301IB	CREDIT INDEX SWAP - CDI	200,000	0	(6,659)
	221315IB	CREDIT INDEX SWAP - CDI	400,000	0	(13,317)
	221321IB	CREDIT INDEX SWAP - CDI	200,000	0	(6,659)
	221348IB	CREDIT INDEX SWAP - CDI	900,000	0	20,195
	221352IB	CREDIT INDEX SWAP - CDI	1,000,000	0	22,439
	221353IB	CREDIT INDEX SWAP - CDI	900,000	0	20,195
	221356IB	CREDIT INDEX SWAP - CDI	900,000	0	20,195
	221361IB	CREDIT INDEX SWAP - CDI	1,000,000	0	22,439
	221366IB	CREDIT INDEX SWAP - CDI	300,000	0	6,732
	934080IB	CREDIT INDEX SWAP - CDI	16,230,000	0	(426,189)
	6591809	CREDIT SAISON CO LTD COMMON STOCK JPY	38,429	633,486	672,220
	BCW3H43	CREDIT SUISSE AG NOTES FIXED 6.5% 08/AUG	1,500,000	1,683,375	1,670,625
	22546DAA4	CREDIT SUISSE AG NOTES FIXED 6.5% 08/AUG	3,900,000	3,968,800	4,348,500
	22546QAD9	CREDIT SUISSE AG/NEW YORK NY MEDIUM TERM	5,090,000	5,189,357	5,094,785
	22546QAP2	CREDIT SUISSE AG/NEW YORK NY MEDIUM TERM	1,940,000	1,929,058	2,063,985
	22550L2A8	CREDIT SUISSE AG/NEW YORK NY MEDIUM TERM	5,230,000	5,229,372	5,254,738
	22541NLG2	CREDIT SUISSE FIRST BOSTON MORTGAGE SECU	18,306	19,052	18,306
	22541NW96	CREDIT SUISSE FIRST BOSTON MORTGAGE SECU	72,356	74,696	74,338
	22541NZ77	CREDIT SUISSE FIRST BOSTON MORTGAGE SECU	1,052,071	915,526	1,062,283
	22541NU23	CREDIT SUISSE FIRST BOSTON MORTGAGE SECU	1,012,153	962,810	1,037,591
	225401AJ7	CREDIT SUISSE GROUP AG CALLABLE BOND VAR	2,890,000	2,906,427	3,168,018
	225401AB4	CREDIT SUISSE GROUP AG CALLABLE NOTES FI	1,250,000	1,230,133	1,284,438
	225401AC2	CREDIT SUISSE GROUP AG CALLABLE NOTES FI	2,545,000	2,576,932	2,769,240
	225401AD0	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	1,400,000	1,422,540	1,426,222
	225401AF5	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	900,000	886,914	959,013
	225401AG3	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	250,000	264,155	264,351
	225401AM0	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	27,281,000	27,281,000	27,359,024
	225436AA2	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	4,050,000	4,118,044	4,405,388
	225401AK4	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	2,960,000	2,958,684	3,304,100
	225401AL2	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	4,400,000	4,400,000	4,743,200
	7171589	CREDIT SUISSE GROUP AG COMMON STOCK CHF	37,392	466,434	506,038

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	225433AC5	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	3,210,000	3,159,417	3,397,946
	225433AF8	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	2,825,000	2,924,698	3,566,817
	225433AH4	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	5,450,000	5,523,864	5,674,268
	225433AT8	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	930,000	927,340	973,729
	12651PAE1	CREDIT SUISSE MORTGAGE TRUST COMMERCIAL	6,858,000	49,247	5,292
	22541LAE3	CREDIT SUISSE USA INC CALLABLE NOTES FIX	1,100,000	1,374,339	1,615,097
	22546QAR8	CREDIT SUISSE/NEW YORK NY MEDIUM TERM NO	4,000,000	4,062,680	4,080,320
	7135251	CREDITO EMILIANO SPA COMMON STOCK EUR 1	7	43	41
	225447101	CREE INC COMMON STOCK USD 0.00125	1,001	56,238	46,196
	12636YAD4	CRH AMERICA FINANCE INC CALLABLE NOTES F	1,300,000	1,247,437	1,414,924
	12626PAN3	CRH AMERICA INC CALLABLE NOTES FIXED 5.1	10,025,000	9,917,721	11,706,894
	12626K203	CRH PLC ADR USD	55,075	2,090,660	2,221,175
	182704	CRH PLC COMMON STOCK EUR 0.32	3,848	93,725	155,070
	4182249	CRH PLC COMMON STOCK EUR 0.32	11,801	398,384	473,567
	H17182108	CRISPR THERAPEUTICS AG COMMON STOCK USD	100	4,665	6,091
	227046109	CROCS INC COMMON STOCK USD 0.001	600	15,056	25,134
	BJFFLV0	CRODA INTERNATIONAL PLC COMMON STOCK GBP	1,669	90,987	113,204
	BF01YS3	CRONOS GROUP INC COMMON STOCK CAD	9,439	181,695	72,571
	22717L101	CRONOS GROUP INC COMMON STOCK CAD	1,500	21,638	11,505
	22788C105	CROWDSTRIKE HOLDINGS INC COMMON STOCK US	49,650	2,455,193	2,476,046
	228023AB3	CROWLEY CONRO LLC CALLABLE BOND FIXED 4.	359,040	359,040	401,543
	22822VAK7	CROWN CASTLE INTERNATIONAL CORP CALLABLE	6,600,000	6,927,898	7,035,534
	22822VAB7	CROWN CASTLE INTERNATIONAL CORP CALLABLE	1,700,000	1,694,407	1,862,486
	22822VAC5	CROWN CASTLE INTERNATIONAL CORP CALLABLE	115,000	114,649	121,572
	22822VAD3	CROWN CASTLE INTERNATIONAL CORP CALLABLE	500,000	485,110	501,163
	22822VAG6	CROWN CASTLE INTERNATIONAL CORP CALLABLE	260,000	255,603	268,475
	22822VAJ0	CROWN CASTLE INTERNATIONAL CORP CALLABLE	500,000	498,150	514,267
	22822VAL5	CROWN CASTLE INTERNATIONAL CORP CALLABLE	2,100,000	2,351,401	2,324,500
	22822VAM3	CROWN CASTLE INTERNATIONAL CORP CALLABLE	850,000	849,099	1,034,212
	22822VAN1	CROWN CASTLE INTERNATIONAL CORP CALLABLE	4,325,000	4,360,314	4,380,447
	22822VAP6	CROWN CASTLE INTERNATIONAL CORP CALLABLE	1,100,000	1,115,860	1,138,808
	22822V101	CROWN CASTLE INTERNATIONAL CORP REIT USD	7,849	844,116	1,115,735
	22822RBD1	CROWN CASTLE TOWERS LLC CALLABLE OTHER S	3,980,000	3,991,219	4,129,473
	G2R999425	CROWN EUROPE SMALL BUYOUTS III PLC	100	5,817,832	18,632,964
	G2689N908	CROWN EUROPEAN BUYOUT OPP II/1133 CHESTE	100	0	11,109,248
	228368106	CROWN HOLDINGS INC COMMON STOCK USD 5	3,823	215,316	277,320
	B29LCJ0	CROWN RESORTS LTD COMMON STOCK AUD 0	3,974	34,147	33,550
	228615993	CROWN TR L P IBM	15,000,000	0	0
	89799W255	CS STRATEGIC PARTNERS IV LP	100	567,041	12,473,351
	B3R992597	CS STRATEGIC PARTNERS V, LP	100	75,177	9,615,186
	12634NAT5	CSAIL 2015-C2 COMMERCIAL MORTGAGE TRUST	363,000	367,311	379,507
	12635FAT1	CSAIL 2015-C3 COMMERCIAL MORTGAGE TRUST	456,000	480,146	482,212
	12635RAW8	CSAIL 2015-C4 COMMERCIAL MORTGAGE TRUST	5,000,000	5,049,980	5,268,244
	12635RAX6	CSAIL 2015-C4 COMMERCIAL MORTGAGE TRUST	475,000	499,670	506,447
	12636LAZ3	CSAIL 2016-C5 COMMERCIAL MORTGAGE TRUST	99,000	101,970	102,880
	12637UAW9	CSAIL 2016-C7 COMMERCIAL MORTGAGE TRUST	741,000	751,688	776,824
	12637UBC2	CSAIL 2016-C7 COMMERCIAL MORTGAGE TRUST	800,000	753,906	808,166
	12652UAT6	CSAIL 2018-CX11 COMMERCIAL MORTGAGE TRUS	3,000,000	3,029,979	3,226,643
	12596WAC8	CSAIL 2019-C16 COMMERCIAL MORTGAGE TRUST	1,550,000	1,596,488	1,626,169
	12597BAU3	CSAIL 2019-C17 COMMERCIAL MORTGAGE TRUST	339,000	349,169	347,226
	12597DAD7	CSAIL 2019-C18 COMMERCIAL MORTGAGE TRUST	224,000	230,718	228,296
	64072UAK8	CSC HOLDINGS, LLC - 64072UAK8	395,000	393,025	397,386
	22541QFC1	CSFB MORTGAGE-BACKED PASS-THROUGH CERTIF	54,749	53,962	56,017
	126992CS3	CSFB STRATEGIC III-B/BULLSHEAD D	100	124,874	593,917
	892991050	CSFB STRATEGIC PARTNERS III RE LP/BULLSH	100	27,320,875	401,964
	89699H846	CSFB STRATEGIC PARTNERS IV REAL ESTATE	100	3,731,025	3,474,496
	126349109	CSG SYSTEMS INTERNATIONAL INC COMMON STO	985	49,710	51,003
	Q1297#AL2	CSL FIN PTY LTD	1,000,000	1,000,000	1,046,530
	6185495	CSL LTD COMMON STOCK AUD 0	8,053	1,023,865	1,561,038
	12594XAC8	CSMC 2017-HL1 TRUST 2017-HL1 A3 VARIABLE	1,352,444	1,383,508	1,367,765
	12654JAA0	CSMC 2018-RPL7 TRUST 2018-RPL7 A1 4% 26/	1,455,368	1,444,130	1,467,320
	22942MAC0	CSMC MORTGAGE-BACKED TRUST 2006-8 2006-8	19,585	12,955	16,785
	12594PAV3	CSMC TRUST 2016-NXSR 2016-NXSR A4 VARIAB	1,083,000	1,095,575	1,154,476
	12651XAJ3	CSMC TRUST 2017-MOON 2017-MOON D VARIABL	669,000	661,813	670,725
	12653BAA8	CSWF 2018-TOP 2018-TOP A FLOATING 15/AUG	650,000	650,000	649,182
	12641LBU6	CSX CORP CALLABLE MEDIUM TERM NOTE FIXED	2,000,000	2,300,340	2,575,460
	126408HQ9	CSX CORP CALLABLE NOTES FIXED 2.4% 15/FE	941,000	937,650	920,731
	126408HE6	CSX CORP CALLABLE NOTES FIXED 2.6% 01/NO	1,055,000	981,627	1,073,167
	126408HH9	CSX CORP CALLABLE NOTES FIXED 3.25% 01/J	2,076,000	1,949,447	2,173,064
	126408HR7	CSX CORP CALLABLE NOTES FIXED 3.35% 15/S	3,463,000	3,432,705	3,415,730
	126408HJ5	CSX CORP CALLABLE NOTES FIXED 3.8% 01/MA	6,900,000	6,676,923	7,491,759
	126408HC0	CSX CORP CALLABLE NOTES FIXED 3.95% 01/M	2,340,000	2,221,029	2,529,680
	126408GY3	CSX CORP CALLABLE NOTES FIXED 4.1% 15/MA	485,000	478,705	529,353
	126408HK2	CSX CORP CALLABLE NOTES FIXED 4.3% 01/MA	6,968,000	6,832,122	7,916,205
	126408GX5	CSX CORP CALLABLE NOTES FIXED 4.4% 01/MA	976,000	987,121	1,095,902
	126408HA4	CSX CORP CALLABLE NOTES FIXED 4.5% 01/AU	2,190,000	2,183,844	2,524,720
	126408HP1	CSX CORP CALLABLE NOTES FIXED 4.5% 15/MA	910,000	933,936	1,068,898
	126408HL0	CSX CORP CALLABLE NOTES FIXED 4.65% 01/M	1,225,000	1,154,224	1,407,266
	126408HN6	CSX CORP CALLABLE NOTES FIXED 4.75% 15/N	11,128,000	11,221,321	13,559,075
	126408GW7	CSX CORP CALLABLE NOTES FIXED 4.75% 30/M	2,674,000	2,925,246	3,152,459
	126408GU1	CSX CORP CALLABLE NOTES FIXED 5.5% 15/AP	2,840,000	3,255,532	3,596,264
	126408GS6	CSX CORP CALLABLE NOTES FIXED 6.22% 30/A	2,721,000	3,335,925	3,692,288
	126408103	CSX CORP COMMON STOCK USD 1	9,391	449,182	679,533
	126410LK3	CSX TRANSPORTATION INC NOTES FIXED 9.75%	3,108,000	3,541,990	3,211,559
	5881857	CTS EVENTIM AG & CO KGAA COMMON STOCK EU	5,866	179,859	369,066
	22966RAD8	CUBESMART LP CALLABLE BOND FIXED 3.125%	100,000	99,504	101,738
	22966RAF3	CUBESMART LP CALLABLE NOTES FIXED 3% 15/	800,000	796,984	791,072
	22966RAE6	CUBESMART LP CALLABLE NOTES FIXED 4.375%	1,325,000	1,316,467	1,455,142
	229663109	CUBESMART REIT USD 0.01	5,801	166,928	182,615
	229899109	CULLEN/FROST BANKERS INC COMMON STOCK US	538	45,318	52,606
	231021106	CUMMINS INC COMMON STOCK USD 2.5	2,333	355,299	417,514
	EUR	Currency Contract			457,876
	SGD	Currency Contract			(177,996)
	NOK	Currency Contract			(377,798)
	EUR	Currency Contract			5,475
	NZD	Currency Contract			1,101,118
	SEK	Currency Contract			529,402
	GBP	Currency Contract			(105,163)
	NOK	Currency Contract			(39,516)
	NZD	Currency Contract			136,001

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	NOK	Currency Contract			(6,463)
	GBP	Currency Contract			(76,371)
	CAD	Currency Contract			(5,074)
	NZD	Currency Contract			73,969
	GBP	Currency Contract			(77,517)
	CAD	Currency Contract			(197)
	EUR	Currency Contract			901
	NZD	Currency Contract			84,796
	SEK	Currency Contract			4,339
	AUD	Currency Contract			(35,812)
	GBP	Currency Contract			(76,369)
	CAD	Currency Contract			(13,358)
	JPY	Currency Contract			(51,762)
	NZD	Currency Contract			100,813
	SEK	Currency Contract			26,087
	AUD	Currency Contract			(19,153)
	NOK	Currency Contract			(8,306)
	CAD	Currency Contract			(31,071)
	GBP	Currency Contract			(122,064)
	EUR	Currency Contract			6,027
	JPY	Currency Contract			(19,253)
	NZD	Currency Contract			26,486
	SEK	Currency Contract			25,986
	AUD	Currency Contract			(9,673)
	CAD	Currency Contract			(11,735)
	GBP	Currency Contract			(11,885)
	NOK	Currency Contract			(21,875)
	SGD	Currency Contract			(39,622)
	JPY	Currency Contract			(24,206)
	NZD	Currency Contract			33,432
	SEK	Currency Contract			9,972
	GBP	Currency Contract			(95,029)
	NOK	Currency Contract			(2,000)
	CAD	Currency Contract			(11,085)
	AUD	Currency Contract			(40,679)
	AUD	Currency Contract			(563)
	GBP	Currency Contract			(23,959)
	GBP	Currency Contract			(34,797)
	AUD	Currency Contract			(8,683)
	AUD	Currency Contract			(10,056)
	SGD	Currency Contract			(7,110)
	GBP	Currency Contract			161,179
	SGD	Currency Contract			(85,801)
	NOK	Currency Contract			(30,341)
	CAD	Currency Contract			(13,657)
	AUD	Currency Contract			(109,882)
	GBP	Currency Contract			100,905
	SEK	Currency Contract			3,458
	AUD	Currency Contract			(66,842)
	SGD	Currency Contract			(9,475)
	NOK	Currency Contract			(28,265)
	NZD	Currency Contract			(41,340)
	CAD	Currency Contract			(8,864)
	AUD	Currency Contract			(18,374)
	CAD	Currency Contract			1,221
	NZD	Currency Contract			(192,490)
	AUD	Currency Contract			(16,259)
	NOK	Currency Contract			(1,317)
	CAD	Currency Contract			2,448
	JPY	Currency Contract			(2,128)
	AUD	Currency Contract			(5,343)
	NZD	Currency Contract			(149,232)
	SGD	Currency Contract			(6,006)
	CAD	Currency Contract			876
	JPY	Currency Contract			(1,990)
	SEK	Currency Contract			9,995
	SGD	Currency Contract			(8,056)
	NOK	Currency Contract			(11,529)
	NZD	Currency Contract			(42,591)
	AUD	Currency Contract			19,670
	JPY	Currency Contract			(1,936)
	SEK	Currency Contract			1,734
	CAD	Currency Contract			(5,242)
	NZD	Currency Contract			(71,066)
	AUD	Currency Contract			26,347
	JPY	Currency Contract			548
	NZD	Currency Contract			(52,454)
	CAD	Currency Contract			(4,106)
	SGD	Currency Contract			(11,507)
	AUD	Currency Contract			38,037
	EUR	Currency Contract			107
	CAD	Currency Contract			(1,445)
	SGD	Currency Contract			(9,962)
	JPY	Currency Contract			711
	NZD	Currency Contract			(20,393)
	AUD	Currency Contract			21,784
	CAD	Currency Contract			8,920
	EUR	Currency Contract			30
	JPY	Currency Contract			(1,708)
	NZD	Currency Contract			(16,874)
	CAD	Currency Contract			9,359
	JPY	Currency Contract			(3,635)
	NZD	Currency Contract			44,422
	SGD	Currency Contract			(55,537)
	AUD	Currency Contract			(11,660)
	CAD	Currency Contract			37,456
	JPY	Currency Contract			(15,184)
	NZD	Currency Contract			7,961
	GBP	Currency Contract			(190)
	AUD	Currency Contract			(13,519)

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	SGD	Currency Contract			(29,622)
	NOK	Currency Contract			(195,477)
	CAD	Currency Contract			47,048
	SEK	Currency Contract			86,162
	AUD	Currency Contract			(3,487)
	NOK	Currency Contract			(95,632)
	JPY	Currency Contract			299
	NZD	Currency Contract			(63,576)
	AUD	Currency Contract			35,112
	CAD	Currency Contract			11,858
	NZD	Currency Contract			25,303
	JPY	Currency Contract			10,518
	NOK	Currency Contract			(50,128)
	AUD	Currency Contract			36,339
	CAD	Currency Contract			8,978
	EUR	Currency Contract			785
	NZD	Currency Contract			20,968
	NOK	Currency Contract			(36,300)
	JPY	Currency Contract			(142)
	SGD	Currency Contract			(106)
	AUD	Currency Contract			349,218
	CAD	Currency Contract			75,096
	EUR	Currency Contract			6,376
	NZD	Currency Contract			227,650
	NOK	Currency Contract			(98,429)
	JPY	Currency Contract			(1,624)
	SEK	Currency Contract			(229,265)
	SGD	Currency Contract			(268)
	AUD	Currency Contract			78,943
	CAD	Currency Contract			8,242
	EUR	Currency Contract			765
	NZD	Currency Contract			105,361
	NOK	Currency Contract			(3,776)
	JPY	Currency Contract			762
	SGD	Currency Contract			(310)
	SEK	Currency Contract			(22,478)
	AUD	Currency Contract			25,847
	AUD	Currency Contract			36,917
	SEK	Currency Contract			(46,052)
	AUD	Currency Contract			79,274
	CAD	Currency Contract			(12,379)
	AUD	Currency Contract			66,135
	SEK	Currency Contract			4,824
	JPY	Currency Contract			1,401
	CAD	Currency Contract			(62,979)
	SEK	Currency Contract			15,112
	JPY	Currency Contract			2,917
	CAD	Currency Contract			(22,331)
	SEK	Currency Contract			115,136
	JPY	Currency Contract			5,821
	CAD	Currency Contract			(88,122)
	NZD	Currency Contract			(48,983)
	CAD	Currency Contract			19,701
	SEK	Currency Contract			108,981
	JPY	Currency Contract			5,462
	NZD	Currency Contract			(35,125)
	SEK	Currency Contract			107,777
	NZD	Currency Contract			(30,742)
	CAD	Currency Contract			(23,192)
	JPY	Currency Contract			2,603
	SEK	Currency Contract			54,468
	AUD	Currency Contract			(44,589)
	JPY	Currency Contract			112
	CAD	Currency Contract			(7,092)
	NZD	Currency Contract			(87,991)
	AUD	Currency Contract			19,143
	SEK	Currency Contract			53,982
	CAD	Currency Contract			(3,008)
	NZD	Currency Contract			(19,123)
	JPY	Currency Contract			(910)
	CAD	Currency Contract			(13,170)
	JPY	Currency Contract			1,146
	CAD	Currency Contract			(144,096)
	JPY	Currency Contract			(6,440)
	NOK	Currency Contract			12,047
	SGD	Currency Contract			107,008
	SEK	Currency Contract			(1,792)
	EUR	Currency Contract			(2,202)
	NZD	Currency Contract			(113,539)
	CAD	Currency Contract			(78,161)
	JPY	Currency Contract			(246)
	NZD	Currency Contract			1,296
	CAD	Currency Contract			(30,318)
	JPY	Currency Contract			(2,341)
	NZD	Currency Contract			32,058
	CAD	Currency Contract			(50,339)
	JPY	Currency Contract			(1,885)
	NZD	Currency Contract			7,051
	CAD	Currency Contract			(40,003)
	JPY	Currency Contract			(3,335)
	SGD	Currency Contract			4,377
	CAD	Currency Contract			(7,182)
	JPY	Currency Contract			(5,887)
	NZD	Currency Contract			(1,443)
	CAD	Currency Contract			(9,248)
	AUD	Currency Contract			(36,098)
	JPY	Currency Contract			(1,838)
	NZD	Currency Contract			12,989
	SGD	Currency Contract			5,679
	AUD	Currency Contract			(63,756)

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	JPY	Currency Contract			266
	SGD	Currency Contract			5,163
	NZD	Currency Contract			(1,581)
	AUD	Currency Contract			(49,921)
	CAD	Currency Contract			61,214
	NOK	Currency Contract			17,308
	SGD	Currency Contract			11,633
	AUD	Currency Contract			(295,618)
	SEK	Currency Contract			18
	EUR	Currency Contract			(1,233)
	CAD	Currency Contract			109,029
	NOK	Currency Contract			16,135
	SGD	Currency Contract			16,586
	AUD	Currency Contract			(4,676)
	EUR	Currency Contract			(2,035)
	NZD	Currency Contract			(26,242)
	SEK	Currency Contract			134
	CAD	Currency Contract			76,003
	NOK	Currency Contract			10,193
	SGD	Currency Contract			48,340
	SEK	Currency Contract			227
	NOK	Currency Contract			218,332
	SGD	Currency Contract			29,918
	EUR	Currency Contract			(1,223)
	NOK	Currency Contract			255,035
	NOK	Currency Contract			81,428
	JPY	Currency Contract			(37,690)
	NZD	Currency Contract			(153,243)
	SEK	Currency Contract			(1,390)
	EUR	Currency Contract			(389)
	NZD	Currency Contract			(3,224)
	NZD	Currency Contract			(3,369)
	EUR	Currency Contract			(372)
	SEK	Currency Contract			3,730
	EUR	Currency Contract			206,890
	JPY	Currency Contract			(19,227)
	NZD	Currency Contract			829,491
	SEK	Currency Contract			1,008,458
	GBP	Currency Contract			(391,979)
	AUD	Currency Contract			(87,988)
	NOK	Currency Contract			(763,541)
	SGD	Currency Contract			(271,251)
	JPY	Currency Contract			(5,504)
	AUD	Currency Contract			(8,685)
	GBP	Currency Contract			(34,840)
	CAD	Currency Contract			(9,908)
	AUD	Currency Contract			(10,050)
	EUR	Currency Contract			249
	GBP	Currency Contract			159,736
	CAD	Currency Contract			(54,278)
	SGD	Currency Contract			(1,151)
	AUD	Currency Contract			(109,450)
	GBP	Currency Contract			101,159
	AUD	Currency Contract			(66,782)
	SGD	Currency Contract			(9,403)
	JPY	Currency Contract			(6,556)
	CAD	Currency Contract			(8,892)
	AUD	Currency Contract			(18,362)
	CAD	Currency Contract			1,222
	AUD	Currency Contract			(16,312)
	CAD	Currency Contract			2,465
	JPY	Currency Contract			(9,730)
	AUD	Currency Contract			(5,341)
	SGD	Currency Contract			(5,964)
	CAD	Currency Contract			880
	EUR	Currency Contract			727
	JPY	Currency Contract			(2,069)
	SGD	Currency Contract			(8,042)
	NZD	Currency Contract			(7,682)
	AUD	Currency Contract			19,663
	EUR	Currency Contract			458
	JPY	Currency Contract			(1,922)
	NZD	Currency Contract			(71,034)
	CAD	Currency Contract			(5,125)
	AUD	Currency Contract			26,417
	EUR	Currency Contract			954
	JPY	Currency Contract			542
	CAD	Currency Contract			(4,138)
	NZD	Currency Contract			(52,434)
	SGD	Currency Contract			(11,416)
	AUD	Currency Contract			38,098
	EUR	Currency Contract			872
	NOK	Currency Contract			59,605
	SGD	Currency Contract			(9,854)
	NZD	Currency Contract			(20,397)
	CAD	Currency Contract			(1,454)
	JPY	Currency Contract			711
	AUD	Currency Contract			21,823
	CAD	Currency Contract			8,936
	EUR	Currency Contract			30
	JPY	Currency Contract			(1,652)
	NOK	Currency Contract			68,300
	NZD	Currency Contract			(16,848)
	SEK	Currency Contract			(17,939)
	CAD	Currency Contract			9,409
	JPY	Currency Contract			(3,558)
	NOK	Currency Contract			57,045
	NZD	Currency Contract			44,350
	AUD	Currency Contract			(11,674)
	SGD	Currency Contract			(55,240)

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	SEK	Currency Contract			(65,714)
	CAD	Currency Contract			37,446
	JPY	Currency Contract			(15,215)
	NZD	Currency Contract			7,954
	GBP	Currency Contract			(190)
	SEK	Currency Contract			(17,948)
	SGD	Currency Contract			(29,559)
	AUD	Currency Contract			(13,557)
	NOK	Currency Contract			(250)
	CAD	Currency Contract			47,205
	JPY	Currency Contract			299
	NOK	Currency Contract			(95,710)
	NZD	Currency Contract			(63,596)
	AUD	Currency Contract			(3,497)
	AUD	Currency Contract			35,210
	CAD	Currency Contract			11,881
	NZD	Currency Contract			25,275
	NOK	Currency Contract			(50,314)
	JPY	Currency Contract			10,510
	SEK	Currency Contract			(8,922)
	AUD	Currency Contract			36,508
	CAD	Currency Contract			9,035
	EUR	Currency Contract			790
	NZD	Currency Contract			20,976
	SEK	Currency Contract			(16,443)
	NOK	Currency Contract			(36,391)
	JPY	Currency Contract			(170)
	SGD	Currency Contract			(105)
	AUD	Currency Contract			350,628
	CAD	Currency Contract			75,478
	EUR	Currency Contract			6,399
	NZD	Currency Contract			227,657
	SEK	Currency Contract			(309,141)
	JPY	Currency Contract			(1,644)
	NOK	Currency Contract			(98,603)
	SGD	Currency Contract			(265)
	AUD	Currency Contract			79,180
	CAD	Currency Contract			8,207
	EUR	Currency Contract			768
	NZD	Currency Contract			105,364
	JPY	Currency Contract			760
	NOK	Currency Contract			(3,785)
	SGD	Currency Contract			(307)
	SEK	Currency Contract			(22,496)
	AUD	Currency Contract			26,081
	AUD	Currency Contract			36,946
	SEK	Currency Contract			(46,170)
	AUD	Currency Contract			79,387
	CAD	Currency Contract			(12,405)
	AUD	Currency Contract			66,191
	SEK	Currency Contract			4,831
	CAD	Currency Contract			(62,899)
	JPY	Currency Contract			1,382
	SEK	Currency Contract			15,142
	JPY	Currency Contract			2,889
	CAD	Currency Contract			(22,375)
	SEK	Currency Contract			115,605
	CAD	Currency Contract			(88,266)
	JPY	Currency Contract			5,740
	NZD	Currency Contract			(48,896)
	CAD	Currency Contract			19,740
	SEK	Currency Contract			109,123
	JPY	Currency Contract			5,388
	NZD	Currency Contract			(35,169)
	SEK	Currency Contract			107,880
	NZD	Currency Contract			(30,749)
	JPY	Currency Contract			2,558
	CAD	Currency Contract			(23,212)
	SEK	Currency Contract			54,583
	AUD	Currency Contract			(44,605)
	JPY	Currency Contract			103
	NZD	Currency Contract			(88,072)
	CAD	Currency Contract			(7,099)
	AUD	Currency Contract			19,166
	SEK	Currency Contract			54,027
	NZD	Currency Contract			(19,083)
	JPY	Currency Contract			(639)
	CAD	Currency Contract			(2,962)
	CAD	Currency Contract			(13,197)
	JPY	Currency Contract			1,205
	CAD	Currency Contract			(143,607)
	JPY	Currency Contract			(6,399)
	NOK	Currency Contract			12,046
	SGD	Currency Contract			106,702
	SEK	Currency Contract			(1,786)
	CAD	Currency Contract			(78,199)
	NZD	Currency Contract			(113,542)
	EUR	Currency Contract			(2,208)
	JPY	Currency Contract			(203)
	NZD	Currency Contract			1,296
	CAD	Currency Contract			(30,341)
	JPY	Currency Contract			(2,298)
	NZD	Currency Contract			32,050
	CAD	Currency Contract			(50,423)
	JPY	Currency Contract			(1,853)
	NZD	Currency Contract			7,064
	CAD	Currency Contract			(40,058)
	JPY	Currency Contract			(3,310)
	SGD	Currency Contract			4,380
	CAD	Currency Contract			(7,183)

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	JPY	Currency Contract			(5,892)
	CAD	Currency Contract			(9,248)
	NZD	Currency Contract			(1,444)
	AUD	Currency Contract			(36,173)
	JPY	Currency Contract			(1,812)
	NZD	Currency Contract			13,013
	SGD	Currency Contract			5,676
	AUD	Currency Contract			(63,975)
	JPY	Currency Contract			270
	SGD	Currency Contract			5,181
	AUD	Currency Contract			(50,016)
	NZD	Currency Contract			(1,576)
	JPY	Currency Contract			1,768
	JPY	Currency Contract			6,835
	AUD	Currency Contract			(93,271)
	CAD	Currency Contract			17,513
	JPY	Currency Contract			10,096
	AUD	Currency Contract			(35,966)
	GBP	Currency Contract			(72,798)
	CAD	Currency Contract			34,457
	JPY	Currency Contract			808
	SGD	Currency Contract			3,075
	GBP	Currency Contract			(117,192)
	AUD	Currency Contract			(36,276)
	JPY	Currency Contract			2,085
	NZD	Currency Contract			13,970
	SGD	Currency Contract			2,568
	AUD	Currency Contract			(59,580)
	GBP	Currency Contract			(59,771)
	CAD	Currency Contract			17,931
	NOK	Currency Contract			113,014
	SGD	Currency Contract			4,727
	AUD	Currency Contract			(67,827)
	JPY	Currency Contract			(1,488)
	GBP	Currency Contract			(43,301)
	CAD	Currency Contract			467
	GBP	Currency Contract			6,562
	NOK	Currency Contract			38,143
	NZD	Currency Contract			13,371
	JPY	Currency Contract			(3,097)
	AUD	Currency Contract			(40,227)
	CAD	Currency Contract			12,840
	GBP	Currency Contract			30,511
	JPY	Currency Contract			5,407
	AUD	Currency Contract			(20,237)
	CAD	Currency Contract			14,041
	GBP	Currency Contract			23,896
	JPY	Currency Contract			1,637
	AUD	Currency Contract			(10,733)
	NZD	Currency Contract			(71)
	AUD	Currency Contract			378,457
	EUR	Currency Contract			297,550
	NZD	Currency Contract			193,722
	SGD	Currency Contract			(151,702)
	SGD	Currency Contract			(1,074)
	AUD	Currency Contract			37,035
	EUR	Currency Contract			1,511
	JPY	Currency Contract			(4,425)
	NZD	Currency Contract			116,704
	NOK	Currency Contract			(2,545)
	SGD	Currency Contract			(834)
	AUD	Currency Contract			79,348
	EUR	Currency Contract			490
	SEK	Currency Contract			84,997
	NOK	Currency Contract			(21,703)
	SGD	Currency Contract			(880)
	AUD	Currency Contract			66,257
	EUR	Currency Contract			1,190
	SEK	Currency Contract			175,530
	SGD	Currency Contract			(399)
	SEK	Currency Contract			15,165
	JPY	Currency Contract			747
	SEK	Currency Contract			116,043
	CAD	Currency Contract			(2,118)
	JPY	Currency Contract			5,742
	SGD	Currency Contract			(412)
	NOK	Currency Contract			(23,580)
	CAD	Currency Contract			19,719
	EUR	Currency Contract			1,589
	SEK	Currency Contract			109,426
	NOK	Currency Contract			(5,176)
	JPY	Currency Contract			5,365
	SGD	Currency Contract			(677)
	SEK	Currency Contract			108,350
	SGD	Currency Contract			(965)
	CAD	Currency Contract			(23,211)
	JPY	Currency Contract			2,542
	EUR	Currency Contract			7,092
	SEK	Currency Contract			54,634
	SGD	Currency Contract			(2,586)
	AUD	Currency Contract			(44,614)
	JPY	Currency Contract			92
	CAD	Currency Contract			(7,104)
	NOK	Currency Contract			(15,286)
	AUD	Currency Contract			19,161
	EUR	Currency Contract			3,907
	SEK	Currency Contract			54,068
	NOK	Currency Contract			(14,406)
	CAD	Currency Contract			(2,967)
	JPY	Currency Contract			(674)

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	SGD	Currency Contract			(1,028)
	CAD	Currency Contract			(13,229)
	SGD	Currency Contract			(788)
	JPY	Currency Contract			1,258
	NZD	Currency Contract			130,186
	NOK	Currency Contract			(20,065)
	CAD	Currency Contract			(143,857)
	JPY	Currency Contract			(6,305)
	SEK	Currency Contract			(1,800)
	CAD	Currency Contract			(78,324)
	JPY	Currency Contract			(201)
	NZD	Currency Contract			6,160
	CAD	Currency Contract			(30,470)
	NOK	Currency Contract			(12,892)
	JPY	Currency Contract			(2,232)
	NZD	Currency Contract			32,056
	CAD	Currency Contract			(50,495)
	JPY	Currency Contract			(1,800)
	NZD	Currency Contract			7,051
	CAD	Currency Contract			(40,120)
	EUR	Currency Contract			5,037
	JPY	Currency Contract			(3,266)
	CAD	Currency Contract			(7,207)
	JPY	Currency Contract			(5,669)
	AUD	Currency Contract			(36,259)
	CAD	Currency Contract			(9,266)
	NZD	Currency Contract			(1,444)
	SGD	Currency Contract			(4,968)
	JPY	Currency Contract			(1,797)
	NZD	Currency Contract			12,974
	NOK	Currency Contract			(12,282)
	AUD	Currency Contract			(64,131)
	EUR	Currency Contract			356
	JPY	Currency Contract			273
	AUD	Currency Contract			(50,271)
	NZD	Currency Contract			(1,585)
	JPY	Currency Contract			1,792
	JPY	Currency Contract			6,912
	AUD	Currency Contract			(93,808)
	CAD	Currency Contract			17,502
	EUR	Currency Contract			6
	JPY	Currency Contract			10,192
	AUD	Currency Contract			(36,022)
	GBP	Currency Contract			(72,984)
	CAD	Currency Contract			34,462
	JPY	Currency Contract			816
	SGD	Currency Contract			2,057
	AUD	Currency Contract			(37,277)
	GBP	Currency Contract			(117,543)
	EUR	Currency Contract			1,760
	JPY	Currency Contract			2,115
	NZD	Currency Contract			13,999
	SGD	Currency Contract			2,575
	AUD	Currency Contract			(59,788)
	GBP	Currency Contract			(59,785)
	CAD	Currency Contract			17,952
	EUR	Currency Contract			640
	SGD	Currency Contract			4,733
	AUD	Currency Contract			(68,053)
	JPY	Currency Contract			(1,520)
	GBP	Currency Contract			(43,367)
	CAD	Currency Contract			472
	EUR	Currency Contract			1,212
	GBP	Currency Contract			6,547
	NZD	Currency Contract			13,385
	AUD	Currency Contract			(40,339)
	JPY	Currency Contract			(3,165)
	CAD	Currency Contract			12,843
	GBP	Currency Contract			29,502
	JPY	Currency Contract			5,502
	NOK	Currency Contract			(8,030)
	AUD	Currency Contract			(20,250)
	CAD	Currency Contract			14,185
	GBP	Currency Contract			23,806
	JPY	Currency Contract			1,730
	AUD	Currency Contract			(10,777)
	NOK	Currency Contract			1,586
	NZD	Currency Contract			(74)
	EUR	Currency Contract			357,699
	NOK	Currency Contract			(1,109,493)
	SGD	Currency Contract			(349,536)
	JPY	Currency Contract			(3,670)
	CAD	Currency Contract			(26,888)
	NZD	Currency Contract			333,482
	CAD	Currency Contract			(143,803)
	AUD	Currency Contract			10,340
	JPY	Currency Contract			(286)
	SGD	Currency Contract			102,056
	CAD	Currency Contract			(78,379)
	JPY	Currency Contract			(155)
	NZD	Currency Contract			6,159
	CAD	Currency Contract			(30,493)
	JPY	Currency Contract			(2,100)
	NZD	Currency Contract			32,052
	CAD	Currency Contract			(50,561)
	JPY	Currency Contract			(1,742)
	NZD	Currency Contract			7,050
	CAD	Currency Contract			(40,087)
	JPY	Currency Contract			(3,174)
	SEK	Currency Contract			1,519

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	SGD	Currency Contract			4,330
	CAD	Currency Contract			(7,187)
	JPY	Currency Contract			(5,374)
	SEK	Currency Contract			3,570
	CAD	Currency Contract			(9,263)
	NZD	Currency Contract			(1,445)
	JPY	Currency Contract			(1,709)
	NZD	Currency Contract			12,992
	SGD	Currency Contract			5,654
	JPY	Currency Contract			282
	SGD	Currency Contract			5,123
	NZD	Currency Contract			(1,580)
	JPY	Currency Contract			1,847
	JPY	Currency Contract			7,044
	CAD	Currency Contract			17,481
	JPY	Currency Contract			10,423
	GBP	Currency Contract			(73,292)
	CAD	Currency Contract			34,360
	JPY	Currency Contract			830
	SEK	Currency Contract			321
	SGD	Currency Contract			3,056
	GBP	Currency Contract			(117,123)
	EUR	Currency Contract			411
	JPY	Currency Contract			2,187
	NZD	Currency Contract			13,996
	SEK	Currency Contract			2,328
	SGD	Currency Contract			2,575
	GBP	Currency Contract			(59,822)
	CAD	Currency Contract			18,055
	EUR	Currency Contract			642
	NOK	Currency Contract			89,651
	SEK	Currency Contract			1,538
	SGD	Currency Contract			4,684
	GBP	Currency Contract			(43,701)
	JPY	Currency Contract			(1,552)
	AUD	Currency Contract			(8,231)
	CAD	Currency Contract			474
	EUR	Currency Contract			1,215
	GBP	Currency Contract			6,560
	NOK	Currency Contract			38,443
	NZD	Currency Contract			13,375
	AUD	Currency Contract			(40,498)
	JPY	Currency Contract			(3,264)
	CAD	Currency Contract			12,961
	GBP	Currency Contract			30,493
	JPY	Currency Contract			5,542
	SEK	Currency Contract			(408)
	AUD	Currency Contract			(20,458)
	CAD	Currency Contract			14,257
	GBP	Currency Contract			23,855
	JPY	Currency Contract			1,853
	NZD	Currency Contract			(74)
	AUD	Currency Contract			(10,929)
	EUR	Currency Contract			64,762
	JPY	Currency Contract			27,666
	NZD	Currency Contract			22,926
	SEK	Currency Contract			(58,424)
	NOK	Currency Contract			(652,330)
	CAD	Currency Contract			(56,243)
	JPY	Currency Contract			6,965
	JPY	Currency Contract			10,295
	NZD	Currency Contract			99,103
	GBP	Currency Contract			(72,661)
	JPY	Currency Contract			825
	NZD	Currency Contract			154,182
	GBP	Currency Contract			(116,921)
	JPY	Currency Contract			2,138
	NZD	Currency Contract			15,247
	CAD	Currency Contract			(46,181)
	GBP	Currency Contract			(59,707)
	EUR	Currency Contract			13
	NOK	Currency Contract			99,628
	AUD	Currency Contract			(1,170)
	GBP	Currency Contract			(43,383)
	JPY	Currency Contract			(1,536)
	EUR	Currency Contract			1,219
	GBP	Currency Contract			6,566
	NOK	Currency Contract			38,323
	NZD	Currency Contract			13,391
	JPY	Currency Contract			(3,197)
	SGD	Currency Contract			(11,078)
	AUD	Currency Contract			(40,484)
	GBP	Currency Contract			30,339
	JPY	Currency Contract			5,536
	AUD	Currency Contract			(20,418)
	SGD	Currency Contract			(9,169)
	GBP	Currency Contract			23,846
	JPY	Currency Contract			1,742
	AUD	Currency Contract			(10,770)
	NZD	Currency Contract			(74)
	SGD	Currency Contract			(3,725)
	JPY	Currency Contract			(50)
	BRL	Currency Contract			256,606
	BRL	Currency Contract			(45,406)
	JPY	Currency Contract			(16,320)
	EUR	Currency Contract			(480,345)
	GBP	Currency Contract			(76,811)
	AUD	Currency Contract			(4,145)
	GBP	Currency Contract			(292,599)
	GBP	Currency Contract			(20,454)

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	TRY	Currency Contract			(37,747)
	RUB	Currency Contract			152,634
	MXN	Currency Contract			178,262
	MXN	Currency Contract			(4,579)
	MXN	Currency Contract			(64,109)
	BRL	Currency Contract			46,212
	PLN	Currency Contract			82,915
	HUF	Currency Contract			(3,644)
	PEN	Currency Contract			(52,457)
	MXN	Currency Contract			1,782
	COP	Currency Contract			114,218
	RUB	Currency Contract			57,516
	PEN	Currency Contract			(164,143)
	RUB	Currency Contract			3,272
	IDR	Currency Contract			69,727
	MXN	Currency Contract			4,042
	MXN	Currency Contract			63,194
	CHF	Currency Contract			408
	MXN	Currency Contract			1,089,246
	EUR	Currency Contract			(877,806)
	EUR	Currency Contract			84,170
	EUR	Currency Contract			74,175
	EUR	Currency Contract			(58,989)
	MXN	Currency Contract			409,379
	EUR	Currency Contract			(321,208)
	EUR	Currency Contract			346,652
	EUR	Currency Contract			(296,895)
	CAD	Currency Contract			(161,114)
	CAD	Currency Contract			(194,550)
	CAD	Currency Contract			(212,290)
	CAD	Currency Contract			295,164
	NZD	Currency Contract			(406,480)
	NZD	Currency Contract			(178,392)
	NZD	Currency Contract			495,833
	RUB	Currency Contract			1,173,100
	RUB	Currency Contract			461,842
	COP	Currency Contract			(377,320)
	COP	Currency Contract			292,760
	SEK	Currency Contract			148,633
	SEK	Currency Contract			315,184
	CLP	Currency Contract			322,744
	CLP	Currency Contract			280,573
	SEK	Currency Contract			277,011
	NOK	Currency Contract			636,518
	CLP	Currency Contract			(467,279)
	NOK	Currency Contract			224,777
	NOK	Currency Contract			290,814
	KRW	Currency Contract			(326,096)
	KRW	Currency Contract			(260,338)
	KRW	Currency Contract			231,393
	JPY	Currency Contract			(39,298)
	JPY	Currency Contract			(77,062)
	JPY	Currency Contract			(57,752)
	THB	Currency Contract			(247,305)
	BRL	Currency Contract			527,765
	BRL	Currency Contract			202,053
	INR	Currency Contract			339,143
	TWD	Currency Contract			(377,967)
	HKD	Currency Contract			(259,277)
	TWD	Currency Contract			(363,301)
	HKD	Currency Contract			(3,091)
	TWD	Currency Contract			(39,899)
	TWD	Currency Contract			50,930
	AUD	Currency Contract			(786,087)
	SGD	Currency Contract			(83,687)
	IDR	Currency Contract			457,402
	AUD	Currency Contract			(800,581)
	CHF	Currency Contract			(13,340)
	MXN	Currency Contract			(77,224)
	ZAR	Currency Contract			(122,578)
	NZD	Currency Contract			(29,605)
	NOK	Currency Contract			(34,819)
	CAD	Currency Contract			(87,040)
	SEK	Currency Contract			(13,415)
	JPY	Currency Contract			223
	EUR	Currency Contract			(2,093,354)
	NZD	Currency Contract			2,262
	AUD	Currency Contract			(6,037)
	MXN	Currency Contract			(1,618)
	EUR	Currency Contract			(6,182)
	ZAR	Currency Contract			1,041
	MXN	Currency Contract			18,523
	GBP	Currency Contract			24,291
	231561101	CURTISS-WRIGHT CORP COMMON STOCK USD 1	7,785	972,602	1,096,829
	G2717B108	CUSHMAN & WAKEFIELD PLC	3,900	73,103	79,716
	126600105	CVB FINANCIAL CORP COMMON STOCK USD 0	600	12,937	12,948
	12661KAA8	CVP CLO 2017-1 LTD 2017-1A A FLOATING 20	1,000,000	1,000,000	999,227
	126650BZ2	CVS CAREMARK CORP CALLABLE NOTES FIXED 2	2,615,000	2,645,536	2,657,468
	126650CF5	CVS HEALTH CORP CALLABLE BOND FIXED 3.37	1,125,000	1,114,628	1,171,080
	126650CT5	CVS HEALTH CORP CALLABLE NOTES FIXED 2.1	500,000	484,035	500,865
	126650DE7	CVS HEALTH CORP CALLABLE NOTES FIXED 2.6	5,083,000	5,056,823	5,126,358
	126650CU2	CVS HEALTH CORP CALLABLE NOTES FIXED 2.8	5,189,000	4,805,691	5,265,123
	126650DF4	CVS HEALTH CORP CALLABLE NOTES FIXED 3%	786,000	785,531	801,917
	126650DG2	CVS HEALTH CORP CALLABLE NOTES FIXED 3.2	11,385,000	11,317,652	11,571,031
	126650DC1	CVS HEALTH CORP CALLABLE NOTES FIXED 3.3	1,843,000	1,857,302	1,870,285
	126650CK4	CVS HEALTH CORP CALLABLE NOTES FIXED 3.5	515,000	528,769	531,938
	126650CV0	CVS HEALTH CORP CALLABLE NOTES FIXED 3.7	2,422,000	2,401,851	2,520,311
	126650CL2	CVS HEALTH CORP CALLABLE NOTES FIXED 3.8	2,478,000	2,555,301	2,639,343
	126650CC2	CVS HEALTH CORP CALLABLE NOTES FIXED 4%	2,537,000	2,530,069	2,684,907
	126650CW8	CVS HEALTH CORP CALLABLE NOTES FIXED 4.1	7,084,000	7,037,907	7,622,957

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	126650CX6	CVS HEALTH CORP CALLABLE NOTES FIXED 4.3	18,100,000	18,016,448	19,779,615
	126650CY4	CVS HEALTH CORP CALLABLE NOTES FIXED 4.7	33,930,000	34,025,525	38,573,999
	126650CM0	CVS HEALTH CORP CALLABLE NOTES FIXED 4.8	2,790,000	2,855,275	3,209,086
	126650CZ1	CVS HEALTH CORP CALLABLE NOTES FIXED 5.0	81,850,000	84,783,771	96,994,706
	126650CN8	CVS HEALTH CORP CALLABLE NOTES FIXED 5.1	11,930,000	12,602,332	14,152,798
	126650CD0	CVS HEALTH CORP CALLABLE NOTES FIXED 5.3	3,000,000	3,428,635	3,583,020
	126650100	CVS HEALTH CORP COMMON STOCK USD 0.01	30,994	1,900,546	2,302,544
	126659AA9	CVS PASS-THROUGH TRUST CALLABLE CMO FIXE	2,030,569	2,586,855	2,589,990
	126650BS8	CVS PASS-THROUGH TRUST CALLABLE NOTES FI	4,472,773	4,673,171	5,531,613
	126650BP4	CVS PASS-THROUGH TRUST CALLABLE OTHER SE	1,808,869	2,037,171	2,020,868
	126650BQ2	CVS PASS-THROUGH TRUST CALLABLE OTHER SE	706,725	832,606	827,977
	12665VAA0	CVS PASS-THROUGH TRUST SERIES 2014 OTHER	6,270,209	6,339,454	6,412,669
	126991942	CW VENTURES III A CO INVESTMENT FUND IBM	100	7,141,370	0
	23242YAD7	CWHEQ REVOLVING HOME EQUITY LOAN RESURIT	239,509	239,799	233,849
	6220501	CYBERAGENT INC COMMON STOCK JPY	1,700	76,181	59,678
	M2682V108	CYBERARK SOFTWARE LTD COMMON STOCK USD 0	1,360	150,270	158,549
	23257D103	CYMABAY THERAPEUTICS INC COMMON STOCK US	6,400	23,800	12,544
	232996413	CYPRESS GROVE CO-INVEST INT/1133 WEST,LL	100	48,740,936	0
	90099AL40	CYPRESS GROVE INTL/1133 WEST LLC	100	28,201,621	0
	232999912	CYPRESS II L P IBM	100	0	96,737
	232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK	3,471	50,192	80,978
	23283R100	CYRUSONE INC REIT USD 0.01	1,065	59,727	69,683
	23283PAQ7	CYRUSONE LP / CYRUSONE FINANCE CORP CALL	1,500,000	1,497,885	1,505,760
	23282W605	CYTOKINETICS INC COMMON STOCK USD 0.001	210	1,700	2,228
	23284F105	CYTOMX THERAPEUTICS INC COMMON STOCK USD	100	715	831
	23371DAB0	DAE FUNDING LLC CALLABLE NOTES FIXED 5%	400,000	396,375	419,648
	6250906	DAI NIPPON PRINTING CO LTD COMMON STOCK	9,536	229,641	259,734
	6250542	DAICEL CORP COMMON STOCK JPY	3,682	36,923	35,541
	6250025	DAIFUKU CO LTD COMMON STOCK JPY	4,800	214,570	294,161
	B601QS4	DAI-ICHI LIFE HOLDINGS INC COMMON STOCK	134,500	1,995,488	2,248,164
	B0J7D91	DAIICHI SANKYO CO LTD COMMON STOCK JPY	17,526	897,757	1,165,658
	6250724	DAIKIN INDUSTRIES LTD COMMON STOCK JPY	5,225	580,247	742,823
	BJQZC27	DAILY MAIL & GENERAL TRUST PLC COMMON ST	10,714	129,251	117,663
	5529027	DAIMLER AG COMMON STOCK EUR 0	12,873	799,535	713,394
	233851DU5	DAIMLER FINANCE NORTH AMERICA LLC CALLAB	2,835,000	2,833,951	2,856,319
	233851DW1	DAIMLER FINANCE NORTH AMERICA LLC CALLAB	1,150,000	1,156,532	1,163,306
	6180274	DAIRY FARM INTERNATIONAL HOLDINGS LTD CO	14,400	99,392	82,224
	6250508	DAITO TRUST CONSTRUCTION CO LTD COMMON S	4,247	542,359	526,796
	6251363	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	19,371	593,317	604,258
	B0Z6WY0	DAIWA HOUSE REIT INVESTMENT CORP REIT JP	29	72,125	75,679
	6251448	DAIWA SECURITIES GROUP INC COMMON STOCK	39,376	197,356	200,367
	234264109	DAKTRONICS INC COMMON STOCK USD 0	200	1,209	1,218
	2350364X5	DALLAS FORT WORTH TEX INTL ARPT REV TAXA	3,515,000	3,508,439	3,478,831
	235822AA1	DANA FINANCING LUXEMBOURG SARL CALLABLE	170,000	184,926	181,688
	235825205	DANA INC	200	4,215	3,640
	235851AQ5	DANAHER CORP CALLABLE BOND FIXED 3.35% 1	440,000	464,856	468,059
	235851102	DANAHER CORP COMMON STOCK USD 0.01	6,856	548,438	1,052,259
	DKK	DANISH KRONE		34,572	35,407
	23636TAE0	DANONE SA CALLABLE NOTES FIXED 2.947% 02	1,607,000	1,465,826	1,641,695
	B1Y9TB3	DANONE SA COMMON STOCK EUR 0.25	8,985	675,296	745,330
	236363206	DANSKE BANK A/S ADR USD	7,700	51,991	61,947
	23636AAU5	DANSKE BANK A/S CALLABLE MEDIUM TERM NOT	3,379,000	3,380,029	3,408,938
	23636AAV3	DANSKE BANK A/S CALLABLE MEDIUM TERM NOT	3,671,000	3,673,141	3,715,419
	4588825	DANSKE BANK A/S COMMON STOCK DKK 10	13,905	319,634	225,170
	23636AAT8	DANSKE BANK A/S MEDIUM TERM NOTE FIXED 5	9,180,000	9,224,444	10,045,691
	23636AAS0	DANSKE BANK A/S MEDIUM TERM NOTE FIXED 5	10,255,000	10,425,555	10,760,325
	23636AAH4	DANSKE BANK A/S NOTES FIXED 2% 08/SEP/20	4,965,000	4,879,997	4,948,814
	237194AM7	DARDEN RESTAURANTS INC BOND FIXED 4.55%	4,030,000	3,967,464	4,089,725
	237194105	DARDEN RESTAURANTS INC COMMON STOCK USD	7,392	810,372	805,802
	4067164	DASSAULT AVIATION SA COMMON STOCK EUR 8	271	498,266	355,911
	237545108	DASSAULT SYSTEMES SE ADR USD 0	1,840	258,370	302,698
	5330047	DASSAULT SYSTEMES SE COMMON STOCK EUR 0.	10,543	1,518,499	1,734,349
	BZ4CMZ5	DAVIDE CAMPARI-MILANO SPA COMMON STOCK E	40,444	235,728	369,543
	G78990028	DAVIDSON KEMPER INSTITUTIONAL PARTNERS L	100	100,000,000	133,020,109
	23918K108	DAVITA INC COMMON STOCK USD 0.001	1,055	59,931	79,157
	240019BT5	DAYTON POWER & LIGHT CO/THE CALLABLE BON	370,000	367,614	379,228
	23306GAA5	DBGS 2018-BIOD MORTGAGE TRUST 2018-BIOD	3,303,246	3,299,117	3,292,888
	23312JAC7	DBJPM 17-C6 MORTGAGE TRUST 2017-C6 A3 3.	6,000,000	6,179,861	6,196,337
	23312JAD5	DBJPM 17-C6 MORTGAGE TRUST 2017-C6 ASB 3	180,000	185,397	185,878
	6175203	DBS GROUP HOLDINGS LTD COMMON STOCK SGD	27,032	431,509	520,275
	24023KAE8	DBS GROUP HOLDINGS LTD MEDIUM TERM NOTE	19,742,000	19,731,339	20,062,008
	23312BAA8	DC OFFICE TRUST 2019-MTC 2019-MTC A 2.96	3,500,000	3,604,738	3,548,486
	242493	DCC PLC COMMON STOCK GBP 0.25	9,738	522,926	844,203
	G2615@AB0	DCC TREASURY IRELAND 2013 LIMITED SERIES	10,000,000	10,287,700	10,507,700
	23311PAA8	DCP MIDSTREAM LP CALLABLE BOND VARIABLE	600,000	568,500	560,730
	23311RAE6	DCP MIDSTREAM OPERATING LP CALLABLE NOTE	2,000,000	2,070,000	2,055,000
	26439XAH6	DCP MIDSTREAM OPERATING LP CALLABLE NOTE	3,380,000	3,557,790	3,549,000
	23311VAH0	DCP MIDSTREAM OPERATING LP CALLABLE NOTE	650,000	650,000	674,375
	24381MAA8	DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 201	946,372	946,370	946,710
	244199BG9	DEERE & CO CALLABLE NOTES FIXED 2.875% 0	1,450,000	1,453,028	1,379,574
	244199BF1	DEERE & CO CALLABLE NOTES FIXED 3.9% 09/	1,355,000	1,364,308	1,524,863
	244199105	DEERE & CO COMMON STOCK USD 1	3,854	444,040	667,744
	24610V103	DELAWARE INVESTMENTS MINNESOTA MUNICIPAL	32,158	410,845	422,556
	24618#AP5	DELAWARE NORTH COMPANIES INCORPORATED SE	2,000,000	2,000,000	2,084,680
	24618#AL4	DELAWARE NORTH COS INC BOND FIXED 4.29%	5,000,000	5,000,000	5,529,900
	246724AA6	DELHI INTERNATIONAL AIRPORT LTD NOTES FI	300,000	324,000	320,898
	BZCNB42	DELIVERY HERO SE COMMON STOCK EUR	1,495	73,503	118,409
	24703DAZ4	DELL INTERNATIONAL LLC / EMC CORP CALLAB	700,000	698,201	770,840
	24703DBA8	DELL INTERNATIONAL LLC / EMC CORP CALLAB	5,670,000	5,673,527	6,316,967
	25272KAD5	DELL INTERNATIONAL LLC / EMC CORP CALLAB	4,491,000	4,571,714	4,617,660
	25272KAG8	DELL INTERNATIONAL LLC / EMC CORP CALLAB	18,690,000	19,375,088	20,273,791
	25272KAK9	DELL INTERNATIONAL LLC / EMC CORP CALLAB	2,220,000	2,294,211	2,555,664
	25272KAN3	DELL INTERNATIONAL LLC / EMC CORP CALLAB	5,395,000	6,407,246	7,094,101
	25272KAR4	DELL INTERNATIONAL LLC / EMC CORP CALLAB	28,998,000	33,908,741	39,215,251
	24703L202	DELL TECHNOLOGIES INC COMMON STOCK USD	12,679	582,287	651,574
	247131AF2	DELPHI FINANCIAL GROUP INC CALLABLE NOTE	1,502,000	1,728,857	1,508,158
	247131303	DELPHI FINANCIAL GROUP INC CALLABLE PREF	38,625	965,239	864,234
	24718PAA5	DELPHI TECHNOLOGIES PLC CALLABLE NOTES F	200,000	188,996	185,000
	G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD	5,700	159,638	73,131
	24736YAA4	DELTA AIR LINES 2015-1 CLASS A PASS THRO	2,658,142	2,658,142	2,786,118

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	(CUSIP)				
	24736XAA6	DELTA AIR LINES 2015-1 CLASS AA PASS THR	1,322,855	1,301,451	1,403,362
	24737RAA8	DELTA AIR LINES 2019-1 CLASS A PASS THRO	830,000	866,362	860,480
	247361ZL5	DELTA AIR LINES INC CALLABLE NOTES FIXED	1,200,000	1,199,244	1,198,056
	247361ZU5	DELTA AIR LINES INC CALLABLE NOTES FIXED	5,510,000	5,478,112	5,512,369
	247361ZJ0	DELTA AIR LINES INC CALLABLE NOTES FIXED	2,550,000	2,582,462	2,611,532
	247361ZT8	DELTA AIR LINES INC CALLABLE NOTES FIXED	2,210,000	2,201,050	2,206,486
	247361702	DELTA AIR LINES INC COMMON STOCK USD 0.0	8,965	423,145	524,273
	6260734	DELTA ELECTRONICS INC COMMON STOCK TWD 1	53,413	254,370	269,943
	248019101	DELUXE CORP COMMON STOCK USD 1	700	32,970	34,944
	BZ01RF1	DEMANT A/S COMMON STOCK DKK 0.2	25,233	235,507	795,236
	24823R105	DENALI THERAPEUTICS INC COMMON STOCK USD	200	4,184	3,484
	24869P104	DENNY'S CORP COMMON STOCK USD 0.01	87	2,041	1,730
	6640381	DENSO CORP COMMON STOCK JPY	6,358	268,731	290,534
	24906P109	DENTSPLY SIRONA INC COMMON STOCK USD 0.0	6,034	317,790	341,464
	6416281	DENTSU GROUP INC COMMON STOCK JPY	2,808	121,545	97,540
	249670AA8	DEPOSITORY TRUST & CLEARING CORP/THE CAL	750,000	750,000	757,500
	Security ID	**Description of Investment**	**Shares/Par**	**Cost**	**Current Value**
	250565108	DESIGNER BRANDS INC COMMON STOCK USD 0	400	8,783	6,296
	G27358103	DESPEGAR.COM CORP COMMON STOCK USD 0	2,700	30,862	36,396
	25150RAF2	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN	413,533	217,571	380,346
	5750355	DEUTSCHE BANK AG COMMON STOCK EUR 0	29,135	308,155	226,214
	25152R5F6	DEUTSCHE BANK AG MEDIUM TERM NOTE FIXED	1,865,000	1,859,312	1,879,827
	251526BP3	DEUTSCHE BANK AG/NEW YORK NY NOTES FIXED	5,035,000	5,017,077	5,057,909
	251526BR9	DEUTSCHE BANK AG/NEW YORK NY NOTES FIXED	3,170,000	3,166,382	3,251,025
	251526BX6	DEUTSCHE BANK AG/NEW YORK NY NOTES FIXED	12,400,000	12,404,976	12,753,648
	251525AV3	DEUTSCHE BANK AG/NEW YORK NY NOTES VARIA	600,000	600,000	600,498
	251542106	DEUTSCHE BOERSE AG ADR USD	3,963	50,843	61,744
	7021963	DEUTSCHE BOERSE AG COMMON STOCK EUR 0	2,672	367,062	420,355
	251561304	DEUTSCHE LUFTHANSA AG ADR USD	8,300	131,055	150,645
	5287488	DEUTSCHE LUFTHANSA AG COMMON STOCK EUR 0	28,344	702,030	522,103
	4617859	DEUTSCHE POST AG COMMON STOCK EUR 0	33,368	1,083,432	1,273,864
	251566105	DEUTSCHE TELEKOM AG ADR USD	13,354	227,022	217,537
	5842359	DEUTSCHE TELEKOM AG COMMON STOCK EUR 0	130,874	1,983,903	2,140,421
	25156PAW3	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	4,572,000	4,590,608	4,572,274
	25156PAC7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	18,271,000	25,377,285	26,916,837
	25156PAD5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	4,032,000	5,831,152	6,414,388
	15199Y013	DEUTSCHE TRI PARTY REUSE	65,000,000	65,000,000	65,000,000
	B0YZ0Z5	DEUTSCHE WOHNEN SE COMMON STOCK EUR 0	5,345	195,820	218,511
	2519995X2	DEVICESCAPE SOFTWARE, INC SER B PREFERRE	714,323	374,344	0
	25179SAD2	DEVON ENERGY CORP CALLABLE BOND FIXED 7.	3,430,000	4,218,251	4,779,705
	25179MAN3	DEVON ENERGY CORP CALLABLE NOTES FIXED 4	6,084,000	5,932,457	6,825,700
	25179MAL7	DEVON ENERGY CORP CALLABLE NOTES FIXED 5	9,281,000	9,896,860	11,286,717
	25179MAU7	DEVON ENERGY CORP CALLABLE NOTES FIXED 5	6,385,000	6,319,430	7,410,878
	251799AA0	DEVON ENERGY CORP CALLABLE NOTES FIXED 7	237,000	343,896	336,320
	25179M103	DEVON ENERGY CORP COMMON STOCK USD 0.1	4,817	151,323	125,097
	267043	DEVRO PLC COMMON STOCK GBP 10	47,890	257,995	113,181
	252131107	DEXCOM INC COMMON STOCK USD 0.001	2,590	370,960	566,537
	B033YN6	DEXUS REIT AUD 0	14,096	112,716	115,933
	23291KAF2	DH EUROPE FINANCE II SARL CALLABLE NOTES	348,000	347,979	348,383
	23291KAG0	DH EUROPE FINANCE II SARL CALLABLE NOTES	2,461,000	2,459,819	2,464,322
	23291KAH8	DH EUROPE FINANCE II SARL CALLABLE NOTES	234,000	233,774	233,151
	23291KAJ4	DH EUROPE FINANCE II SARL CALLABLE NOTES	2,645,000	2,639,948	2,667,826
	23291KAK1	DH EUROPE FINANCE II SARL CALLABLE NOTES	1,900,000	1,899,340	1,935,891
	23331S100	DHI GROUP INC COMMON STOCK USD 0.01	5,200	38,949	15,652
	25243YBB4	DIAGEO CAPITAL PLC CALLABLE NOTES FIXED	2,060,000	2,041,378	2,032,540
	25243YAV1	DIAGEO CAPITAL PLC CALLABLE NOTES FIXED	2,945,000	2,921,560	3,253,283
	237400	DIAGEO PLC COMMON STOCK GBP 28.93518	111,209	3,392,910	4,715,108
	LX1740950	Diamond Resorts International TLB - LX17	694,697	662,567	681,150
	LX1804150	Diamond Sports Group, LLC - LX1804150	1,197,000	1,191,015	1,198,000
	25278XAL3	DIAMONDBACK ENERGY INC CALLABLE NOTES FI	3,005,000	3,003,768	3,040,098
	25278XAN9	DIAMONDBACK ENERGY INC CALLABLE NOTES FI	5,630,000	5,634,216	5,729,088
	25278XAH2	DIAMONDBACK ENERGY INC CALLABLE NOTES FI	100,000	104,000	105,125
	25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD	2,836	273,418	263,351
	253031108	DICERNA PHARMACEUTICALS INC COMMON STOCK	2,200	50,541	48,466
	253393102	DICK'S SPORTING GOODS INC COMMON STOCK U	12,549	449,820	621,050
	253868103	DIGITAL REALTY TRUST INC REIT USD 0.01	2,127	233,142	254,687
	25389JAU0	DIGITAL REALTY TRUST LP CALLABLE NOTES F	1,600,000	1,597,168	1,665,536
	25400W102	DIGITAL TURBINE INC COMMON STOCK USD 0.0	600	3,862	4,278
	254010AD3	DIGNITY HEALTH CALLABLE BOND FIXED 3.812	940,000	941,758	992,480
	254010AB7	DIGNITY HEALTH CALLABLE BOND FIXED 4.5%	500,000	492,846	519,955
	254010AE1	DIGNITY HEALTH CALLABLE BOND FIXED 5.267	1,230,000	1,252,841	1,416,776
	254067AN1	DILLARD'S INC NOTES FIXED 7% 01/DEC/2028	4,000,000	3,108,898	4,446,560
	G2765*AB0	DIONYSUS AVIATION DESIGNATED ACTIVITY CO	2,000,000	2,000,000	2,106,080
	G2765*AC8	DIONYSUS AVIATION DESIGNATED ACTIVITY CO	4,000,000	4,000,000	4,263,640
	G2765*AD6	DIONYSUS AVIATION DESIGNATED ACTIVITY CO	4,000,000	4,000,000	4,302,320
	25456K101	DIPLOMAT PHARMACY INC COMMON STOCK 0	1,300	5,353	5,200
	BY9D0Y1	DIRECT LINE INSURANCE GROUP PLC COMMON S	213,605	804,403	884,291
	6270948	DISCO CORP COMMON STOCK JPY	2,600	497,851	619,646
	25466AAD3	DISCOVER BANK BOND FIXED 4.2% 08/AUG/202	3,615,000	3,653,396	3,843,179
	25466AAF8	DISCOVER BANK CALLABLE BOND FIXED 3.2% 0	470,000	468,740	478,263
	25466AAK7	DISCOVER BANK CALLABLE NOTES FIXED 3.35%	5,065,000	5,064,544	5,225,828
	25466AAP6	DISCOVER BANK CALLABLE NOTES FIXED 4.65%	1,670,000	1,667,473	1,874,139
	254683CK9	DISCOVER CARD EXECUTION NOTE TRUST 2019-	197,000	201,871	201,704
	254683CL7	DISCOVER CARD EXECUTION NOTE TRUST 2019-	329,000	329,000	329,327
	254709AM0	DISCOVER FINANCIAL SERVICES CALLABLE NOT	200,000	193,646	214,778
	254709AP3	DISCOVER FINANCIAL SERVICES CALLABLE NOT	1,000,000	998,400	1,093,200
	254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK	5,255	319,298	445,729
	25470DAD1	DISCOVERY COMMUNICATIONS LLC CALLABLE BO	9,112,000	10,076,980	11,594,747
	25470DAG4	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	4,290,000	4,675,893	4,758,897
	25470DAJ8	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	3,868,000	3,727,821	4,232,366
	25470DAL3	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	56,000	57,752	62,506
	25470DAQ2	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	830,000	831,004	845,936
	25470DAS8	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	2,145,000	2,180,522	2,425,189
	25470DAT6	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	8,200,000	8,309,300	9,558,740
	25470DBA6	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	1,100,000	1,113,992	1,131,119
	25470DBE8	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	3,178,000	3,276,622	3,393,087
	25470DBF5	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	2,260,000	2,275,804	2,442,721
	25470DBG3	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	14,477,000	14,861,959	17,161,470
	25470F104	DISCOVERY INC COMMON STOCK USD 0.01	6,995	192,142	229,016

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	25470F302	DISCOVERY INC COMMON STOCK USD 0.01	14,675	360,391	447,441
	25470XAL9	DISH DBS CORP CALLABLE NOTES FIXED 5% 15	365,000	333,975	374,435
	25470M109	DISH NETWORK CORP COMMON STOCK USD 0.01	3,213	155,126	113,965
	25477GEU5	DISTRICT COLUMBIA INCOME TAX REV REV BDS	515,000	570,613	648,004
	B71QPM2	DKSH HOLDING AG COMMON STOCK CHF 0.1	1,202	90,082	65,416
	6272483	DMCI HOLDINGS INC COMMON STOCK PHP 1	643,600	106,093	84,000
	2.3328E+110	DNB ASA ADR USD	13,400	229,984	249,722
	4263304	DNB ASA COMMON STOCK NOK 10	42,224	572,134	788,039
	256163106	DOCUSIGN INC COMMON STOCK USD 0.0001	4,031	242,717	298,737
	25659T107	DOLBY LABORATORIES INC COMMON STOCK USD	7,498	361,320	515,862
	256677105	DOLLAR GENERAL CORP COMMON STOCK USD 0.8	5,541	473,756	864,285
	256746AF5	DOLLAR TREE INC CALLABLE NOTES FIXED 3.7	3,690,000	3,683,137	3,845,165
	256746AH1	DOLLAR TREE INC CALLABLE NOTES FIXED 4.2	7,803,000	8,053,593	8,370,590
	256746108	DOLLAR TREE INC COMMON STOCK USD 0.01	3,146	235,699	295,881
	B4TP9G2	DOLLARAMA INC COMMON STOCK CAD 0	15,890	400,750	546,883
	BF17Y13	DOMAIN HOLDINGS AUSTRALIA LTD COMMON STO	43,340	88,139	112,724
	257375AF2	DOMINION ENERGY GAS HOLDINGS LLC CALLABL	1,165,000	1,263,949	1,332,224
	257375AH8	DOMINION ENERGY GAS HOLDINGS LLC CALLABL	730,000	744,987	766,558
	257375AJ4	DOMINION ENERGY GAS HOLDINGS LLC CALLABL	3,690,000	3,659,993	4,118,704
	257375AN5	DOMINION ENERGY GAS HOLDINGS LLC CALLABL	6,300,000	6,295,905	6,329,547
	257375AP0	DOMINION ENERGY GAS HOLDINGS LLC CALLABL	555,000	552,769	553,130
	257375AQ8	DOMINION ENERGY GAS HOLDINGS LLC CALLABL	965,000	964,498	963,832
	25746UDD8	DOMINION ENERGY INC CALLABLE BOND VARIAB	355,000	355,000	362,160
	25746UDC0	DOMINION ENERGY INC CALLABLE NOTES FIXED	7,583,000	7,571,171	7,609,541
	25746UCK3	DOMINION ENERGY INC CALLABLE NOTES FIXED	125,000	124,956	126,313
	25746UCJ6	DOMINION ENERGY INC CALLABLE NOTES FIXED	692,000	688,123	691,785
	25746UCY3	DOMINION ENERGY INC CALLABLE NOTES FIXED	575,000	626,698	634,409
	25746UCZ0	DOMINION ENERGY INC CALLABLE NOTES FIXED	570,000	628,752	662,619
	25746UBY4	DOMINION ENERGY INC CALLABLE NOTES VARIA	4,975,000	4,975,000	5,366,682
	25746U109	DOMINION ENERGY INC COMMON STOCK USD 0	15,049	1,076,862	1,246,358
	25746UCT4	DOMINION ENERGY INC NOTES FIXED 2.579% 0	2,360,000	2,362,431	2,363,945
	25746UDB2	DOMINION ENERGY INC NOTES STEP CPN 15/AU	1,135,000	1,135,284	1,169,243
	837004BV1	DOMINION ENERGY SOUTH CAROLINA INC CALLA	950,000	1,247,486	1,288,637
	837004BX7	DOMINION ENERGY SOUTH CAROLINA INC CALLA	520,000	634,790	653,952
	837004CB4	DOMINION ENERGY SOUTH CAROLINA INC CALLA	1,500,000	2,007,000	2,042,985
	837004CE8	DOMINION ENERGY SOUTH CAROLINA INC CALLA	900,000	1,184,967	1,170,828
	837004CG3	DOMINION ENERGY SOUTH CAROLINA INC CALLA	5,150,000	5,144,922	6,116,037
	837004CJ7	DOMINION ENERGY SOUTH CAROLINA INC CALLA	1,190,000	1,278,318	1,547,952
	837004CM0	DOMINION ENERGY SOUTH CAROLINA INC CALLA	1,030,000	1,111,164	1,126,130
	257469AJ5	DOMINION RESOURCES INC/VA CALL/PUT NOTES	1,261,000	1,393,955	1,520,337
	25746UAV1	DOMINION RESOURCES INC/VA CALLABLE NOTES	19,248,000	21,576,820	24,372,049
	25746UBM0	DOMINION RESOURCES INC/VA CALLABLE NOTES	480,000	480,178	563,261
	25746UBD0	DOMINION RESOURCES INC/VA CALLABLE NOTES	4,960,000	6,259,071	6,888,250
	25754A201	DOMINO'S PIZZA INC COMMON STOCK USD 0.01	1,660	344,513	487,675
	25755TAL4	DOMINO'S PIZZA MASTER ISSUER LLC 2019-1A	1,000,000	1,000,000	1,000,170
	257559203	DOMTAR CORP COMMON STOCK USD 0.01	697	24,356	26,653
	257651109	DONALDSON CO INC COMMON STOCK USD 5	1,215	50,065	70,008
	Y2106R110	DORIAN LPG LTD COMMON STOCK USD 0.01	400	5,131	6,192
	258620756	DOUBLELINE SELECTIVE CREDIT FUND OPEN-EN	19,203,986	176,294,794	167,266,716
	25960P109	DOUGLAS EMMETT INC REIT USD 0.01	1,769	66,278	77,659
	260003108	DOVER CORP COMMON STOCK USD 1	4,650	395,114	535,959
	260543BJ1	DOW CHEMICAL CO/THE BOND FIXED 7.375% 01	6,015,000	7,656,718	7,978,597
	260543CH4	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	1,946,000	1,939,559	1,989,980
	260543CK7	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	2,082,000	2,183,793	2,278,145
	260543CG6	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	7,839,000	7,811,945	8,373,385
	260543CN1	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	800,000	799,192	884,016
	260543CL5	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	1,800,000	1,886,497	1,987,704
	260543CV3	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	1,340,000	1,467,689	1,550,152
	260543CR2	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	3,719,000	3,862,714	4,648,713
	260543BY8	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	9,303,000	14,108,867	15,223,336
	260557103	DOW INC COMMON STOCK USD 0.01	12,285	707,080	672,358
	23330JAC5	DP WORLD PLC CALLABLE MEDIUM TERM NOTE F	3,509,000	3,509,000	3,526,545
	23331ABM0	DR HORTON INC CALLABLE NOTES FIXED 2.5%	3,270,000	3,268,005	3,273,826
	23331A109	DR HORTON INC COMMON STOCK USD 0.01	4,340	153,458	228,935
	26138EAJ8	DR PEPPER SNAPPLE GROUP INC CALLABLE NOT	453,000	562,458	641,253
	26209BAE9	DRIVE AUTO RECEIVABLES TRUST 2018-4 B 3.	524,340	524,281	525,140
	26208NAB0	DRIVE AUTO RECEIVABLES TRUST 2019-1 2019	2,737	2,737	2,738
	26208RAE5	DRIVE AUTO RECEIVABLES TRUST 2019-2 2019	730,000	729,942	737,393
	26209AAE1	DRIVE AUTO RECEIVABLES TRUST 2019-4 2019	868,000	867,882	868,331
	26210C104	DROPBOX INC COMMON STOCK USD 0.00001	157,934	3,398,354	2,828,598
	822011	DS SMITH PLC COMMON STOCK GBP 10	114,626	611,178	583,411
	23332UBF0	DSLA MORTGAGE LOAN TRUST 2004-AR3 2004-A	205,915	208,746	208,606
	B1WT5G2	DSV PANALPINA A/S COMMON STOCK DKK 1	4,151	324,037	478,765
	23343DAC3	DT AUTO OWNER TRUST 2018-2 2018-2A B 3.4	919,350	919,216	920,638
	23343CAA9	DT AUTO OWNER TRUST 2018-3 2018-3A A 3.0	121,355	121,348	121,602
	23343GAA0	DT AUTO OWNER TRUST 2019-1 2019-1A A 3.0	158,735	158,727	159,305
	26252TAA4	DT AUTO OWNER TRUST 2019-2 2019-2A A 2.8	120,779	120,772	121,179
	26253KAA2	DT AUTO OWNER TRUST 2019-3 2019-3A A 2.5	80,184	80,183	80,371
	23343JAA4	DT AUTO OWNER TRUST 2019-4 2019-4A A 2.1	251,330	251,321	251,425
	23338VAE6	DTE ELECTRIC CO CALLABLE BOND FIXED 3.7%	545,000	593,761	588,415
	23338VAF3	DTE ELECTRIC CO CALLABLE BOND FIXED 3.7%	500,000	469,200	540,870
	23338VAG1	DTE ELECTRIC CO CALLABLE BOND FIXED 3.75	1,430,000	1,429,228	1,555,259
	23338VAJ5	DTE ELECTRIC CO CALLABLE BOND FIXED 3.95	4,515,000	4,718,976	5,166,821
	23338VAH9	DTE ELECTRIC CO CALLABLE BOND FIXED 4.05	3,095,000	3,090,321	3,740,023
	250847EA4	DTE ELECTRIC CO CALLABLE NOTES FIXED 5.7	520,000	574,735	674,388
	233331BB2	DTE ENERGY CO CALLABLE NOTES FIXED 2.6%	1,175,000	1,173,684	1,183,237
	233331AV9	DTE ENERGY CO CALLABLE NOTES FIXED 3.3%	2,580,000	2,579,045	2,643,084
	233331BC0	DTE ENERGY CO CALLABLE NOTES FIXED 3.4%	1,055,000	1,070,307	1,087,779
	233331AS6	DTE ENERGY CO CALLABLE NOTES FIXED 3.5%	3,000,000	2,997,420	3,132,480
	233331BA4	DTE ENERGY CO CALLABLE NOTES FIXED 3.7%	3,555,000	3,549,419	3,710,435
	233331107	DTE ENERGY CO COMMON STOCK USD 0	4,441	446,556	576,753
	233331AW7	DTE ENERGY CO NOTES FIXED 2.529% 01/OCT/	16,392,000	16,416,180	16,471,993
	23334J107	DTF TAX-FREE INCOME INC CLOSED-END FUND	197,787	2,580,861	2,927,248
	26432K108	DUFF & PHELPS UTILITY AND CORPORATE BOND	643,862	6,018,805	5,884,899
	B0R80X9	DUFRY AG COMMON STOCK CHF 5	655	61,952	64,949
	26442CAE4	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	4,565,000	5,466,668	6,316,088
	26442CAM6	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	8,820,000	8,534,228	10,085,229
	26442CAP9	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	515,000	555,268	555,721
	26442CAR5	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	1,255,000	1,368,284	1,393,150
	26442CAZ7	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	915,000	912,548	911,962

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	26442CAT1	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	885,000	888,699	980,980
	26442CAN4	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	350,000	315,942	390,667
	26442CAH7	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	4,362,000	4,515,309	5,649,881
	26442CAB0	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	1,375,000	1,374,038	1,858,821
	264399ED4	DUKE ENERGY CAROLINAS LLC CALLABLE NOTES	2,500,000	2,807,861	3,431,700
	26442CAA2	DUKE ENERGY CAROLINAS LLC CALLABLE NOTES	3,815,000	4,187,456	5,190,575
	26441CAR6	DUKE ENERGY CORP CALLABLE NOTES FIXED 1.	460,000	454,363	459,627
	26441CAS4	DUKE ENERGY CORP CALLABLE NOTES FIXED 2.	215,000	194,623	215,417
	26441CAX3	DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	2,560,000	2,552,806	2,638,310
	26441CAN5	DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	1,260,000	1,295,456	1,335,499
	26441CAT2	DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	8,870,000	8,384,885	9,175,572
	26441CAL9	DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	415,000	429,857	440,369
	26441CAY1	DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	1,800,000	1,792,764	1,910,920
	26441CBF1	DUKE ENERGY CORP CALLABLE NOTES FIXED 4.	5,375,000	5,449,381	5,943,245
	26441CAP0	DUKE ENERGY CORP CALLABLE NOTES FIXED 4.	700,000	785,519	830,179
	26441C204	DUKE ENERGY CORP COMMON STOCK USD 0.001	10,616	828,289	968,285
	26444HAH4	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	315,000	315,655	314,165
	26444HAA9	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	5,865,000	5,817,219	5,976,318
	341099CR8	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	2,875,000	2,866,546	3,123,860
	26444HAF8	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	5,995,000	5,987,226	6,919,321
	341099CB3	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	150,000	141,324	192,062
	341099CH0	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	6,125,000	7,545,974	8,581,493
	341099CL1	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	4,760,000	6,167,642	6,868,728
	26444GAD5	DUKE ENERGY FLORIDA PROJECT FINANCE LLC	650,000	649,968	657,079
	26444GAE3	DUKE ENERGY FLORIDA PROJECT FINANCE LLC	840,000	839,950	854,792
	26443TAB2	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	4,495,000	4,411,883	4,495,584
	26443TAA4	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	940,000	908,491	1,010,115
	263901AD2	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	1,325,000	1,363,664	1,469,160
	263901AF7	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	1,390,000	1,551,070	1,714,871
	693627AY7	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	410,000	514,489	541,262
	263901AA8	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	2,820,000	3,678,643	4,006,628
	263901AB6	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	1,780,000	1,939,447	2,560,850
	26442EAF7	DUKE ENERGY OHIO INC CALLABLE BOND FIXED	800,000	799,648	868,715
	26442EAE0	DUKE ENERGY OHIO INC CALLABLE BOND FIXED	1,465,000	1,402,881	1,544,939
	26442EAG5	DUKE ENERGY OHIO INC CALLABLE BOND FIXED	1,210,000	1,334,917	1,413,558
	144141CY2	DUKE ENERGY PROGRESS INC CALLABLE NOTES	1,750,000	1,902,608	2,437,435
	26442RAB7	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	8,890,000	9,192,206	10,329,291
	26442UAF1	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	1,100,000	1,099,923	1,149,445
	26442UAA2	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	330,000	341,914	346,675
	26442UAE4	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	1,500,000	1,370,985	1,573,500
	26442UAC8	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	3,172,000	3,336,405	3,396,387
	144141DA3	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	1,714,000	1,743,258	1,745,469
	144141DB1	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	3,420,000	3,239,273	3,871,166
	144141DD7	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	5,095,000	4,914,682	5,708,744
	26442RAD3	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	6,669,000	7,514,554	7,539,771
	26442UAB0	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	2,295,000	2,418,948	2,614,120
	264411505	DUKE REALTY CORP REIT USD 0.01	3,689	100,453	127,898
	26443CAA1	DUKE UNIVERSITY HEALTH SYSTEM INC CALLAB	2,105,000	2,118,076	2,332,718
	265504100	DUNKIN' BRANDS GROUP INC COMMON STOCK US	886	50,556	66,928
	26614N102	DUPONT DE NEMOURS INC	44,973	3,064,661	2,887,267
	26078JAB6	DUPONT DE NEMOURS INC CALLABLE NOTES FIX	1,731,000	1,769,667	1,852,083
	26078JAC4	DUPONT DE NEMOURS INC CALLABLE NOTES FIX	410,000	450,988	451,029
	26078JAE0	DUPONT DE NEMOURS INC CALLABLE NOTES FIX	9,030,000	9,343,136	10,778,840
	26078JAF7	DUPONT DE NEMOURS INC CALLABLE NOTES FIX	6,738,000	7,429,174	8,318,263
	266233AG0	DUQUESNE LIGHT HOLDINGS INC CALLABLE NOT	2,903,000	2,780,990	2,944,714
	23355L106	DXC TECHNOLOGY CO COMMON STOCK USD 0.01	32,683	1,939,818	1,228,554
	268150109	DYNATRACE INC COMMON STOCK USD 0.001	633	14,783	16,015
	268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK U	29,264	584,716	167,390
	269246401	E*TRADE FINANCIAL CORP COMMON STOCK USD	12,298	501,565	557,960
	4942904	E.ON SE COMMON STOCK EUR 0	32,436	293,997	346,763
	268948106	EAGLE BANCORP INC COMMON STOCK USD 0.01	100	3,925	4,863
	26969P108	EAGLE MATERIALS INC COMMON STOCK USD 0.0	5,474	501,632	496,273
	269796108	EAGLE PHARMACEUTICALS INC/DE COMMON STOC	200	11,782	12,016
	6298542	EAST JAPAN RAILWAY CO COMMON STOCK JPY	19,084	1,568,546	1,731,126
	27579R104	EAST WEST BANCORP INC COMMON STOCK USD 0	1,681	78,712	81,865
	27616P103	EASTERLY GOVERNMENT PROPERTIES INC REIT	100	2,110	2,373
	277432AP5	EASTMAN CHEMICAL CO CALLABLE NOTES FIXED	1,375,000	1,345,573	1,479,954
	277432AL4	EASTMAN CHEMICAL CO CALLABLE NOTES FIXED	390,000	383,376	423,887
	277432100	EASTMAN CHEMICAL CO COMMON STOCK USD 0.0	1,417	100,584	112,311
	B7KR2P8	EASYJET PLC COMMON STOCK GBP 27.28571	23,840	323,300	449,886
	278062AD6	EATON CORP CALLABLE NOTES FIXED 4% 02/NO	1,730,000	1,735,852	1,962,789
	278062AE4	EATON CORP CALLABLE NOTES FIXED 4.15% 02	4,280,000	4,166,003	4,789,406
	G29183103	EATON CORP PLC COMMON STOCK USD 0.01	3,966	268,315	375,660
	278265103	EATON VANCE CORP COMMON STOCK USD 0.0039	12,007	499,976	560,607
	27828H105	EATON VANCE LIMITED DURATION INCOME FUND	88,230	1,107,172	1,169,048
	27827X101	EATON VANCE MUNICIPAL BOND FUND CLOSED-E	236,534	2,784,373	3,046,558
	27828V104	EATON VANCE SHORT DURATION DIVERSIFIED I	95,965	1,378,033	1,295,528
	278642AF0	EBAY INC CALLABLE NOTES FIXED 4% 15/JUL/	3,300,000	2,716,939	3,258,486
	278642103	EBAY INC COMMON STOCK USD 0.001	49,433	1,707,809	1,785,026
	27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK U	700	14,864	14,490
	278768106	ECHOSTAR CORP COMMON STOCK USD 0.001	451	19,099	19,533
	278865AL4	ECOLAB INC CALLABLE NOTES FIXED 4.35% 08	3,145,000	3,383,630	3,286,158
	278865100	ECOLAB INC COMMON STOCK USD 1	3,214	426,935	620,270
	279158AJ8	ECOPETROL SA CALLABLE BOND FIXED 5.875%	4,154,000	3,979,245	4,896,528
	B62G1B5	EDENRED COMMON STOCK EUR 2	20,973	620,445	1,085,295
	294502	EDINBURGH DRAGON TRUST PLC CLOSED-END FU	209,031	951,192	1,143,654
	305233	EDINBURGH INVESTMENT TRUST PLC/THE CLOSE	238,921	2,247,266	1,981,356
	281020AJ6	EDISON INTERNATIONAL CALLABLE NOTES FIXE	2,695,000	2,701,354	2,697,722
	281020AP2	EDISON INTERNATIONAL CALLABLE NOTES FIXE	955,000	954,437	970,003
	281020AQ0	EDISON INTERNATIONAL CALLABLE NOTES FIXE	2,716,000	2,712,306	2,782,135
	281020AM9	EDISON INTERNATIONAL CALLABLE NOTES FIXE	3,048,000	3,092,137	3,149,889
	281020AN7	EDISON INTERNATIONAL CALLABLE NOTES FIXE	14,739,000	16,524,890	16,548,949
	281020107	EDISON INTERNATIONAL COMMON STOCK USD 0	3,376	236,477	254,584
	28106W103	EDITAS MEDICINE INC COMMON STOCK USD 0.0	7,311	203,934	216,479
	4103596	EDP - ENERGIAS DE PORTUGAL SA COMMON STO	74,144	267,080	321,588
	28140M111	EDUCATION MANAGEMENT CORP EQUITY WRT 05/	971,364	0	0
	28140M871	EDUCATION MANAGEMENT LLC/CORP USD0.01 14	2,970,924	0	0
	2.8176E+112	EDWARDS LIFESCIENCES CORP COMMON STOCK U	5,368	667,925	1,252,301
	B13X013	EIFFAGE SA COMMON STOCK EUR 4	7,174	730,126	821,387
	28249U105	EIGER BIOPHARMACEUTICALS INC COMMON STOC	100	1,046	1,490

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	282579309	EISAI CO ADR EACH REPR 1 ORD NPV SPON	2,000	112,108	148,860
	6307200	EISAI CO LTD COMMON STOCK JPY	9,622	656,573	726,376
	283695BE3	EL PASO NATURAL GAS CO LLC BOND FIXED 7.	2,865,000	3,894,137	3,617,779
	283695BK9	EL PASO NATURAL GAS CO LLC CALLABLE NOTE	2,580,000	3,293,019	3,606,376
	28370TAD1	EL PASO PIPELINE PARTNERS OPERATING CO L	2,450,000	3,029,341	3,376,884
	28370TAF6	EL PASO PIPELINE PARTNERS OPERATING CO L	1,335,000	1,313,903	1,426,341
	28414HAF0	ELANCO ANIMAL HEALTH INC CALLABLE NOTES	2,055,000	2,061,713	2,108,307
	28414HAG8	ELANCO ANIMAL HEALTH INC CALLABLE NOTES	4,750,000	4,780,296	5,169,045
	28414H103	ELANCO ANIMAL HEALTH INC COMMON STOCK US	21,825	522,899	642,746
	N14506104	ELASTIC NV COMMON STOCK USD 0.01	5,744	365,062	369,339
	6308913	ELBIT SYSTEMS LTD COMMON STOCK ILS 1	589	77,973	91,675
	B02Q328	ELECTRIC POWER DEVELOPMENT CO LTD COMMON	2,532	56,157	61,672
	268317AK0	ELECTRICITE DE FRANCE SA BOND FIXED 4.87	750,000	725,445	861,060
	268317AL8	ELECTRICITE DE FRANCE SA BOND FIXED 6% 2	7,890,000	7,876,435	9,320,299
	268317AQ7	ELECTRICITE DE FRANCE SA CALLABLE BOND F	125,000	126,891	147,625
	B0NJJ17	ELECTRICITE DE FRANCE SA COMMON STOCK EU	17,634	244,919	196,516
	B1KKBX6	ELECTROLUX AB COMMON STOCK SEK 5	3,529	83,540	86,669
	285512109	ELECTRONIC ARTS INC COMMON STOCK USD 0.0	3,607	342,836	387,789
	28618M106	ELEMENT SOLUTIONS INC COMMON STOCK USD 0	2,151	30,017	25,124
	26856L103	ELF BEAUTY INC COMMON STOCK USD 0.01	1,200	21,469	19,356
	532457BV9	ELI LILLY & CO CALLABLE NOTES FIXED 3.37	1,175,000	1,266,556	1,270,471
	532457BT4	ELI LILLY & CO CALLABLE NOTES FIXED 3.95	6,100,000	6,098,286	7,066,118
	532457BU1	ELI LILLY & CO CALLABLE NOTES FIXED 4.15	4,275,000	4,368,242	5,049,374
	532457108	ELI LILLY & CO COMMON STOCK USD 0	18,196	1,424,999	2,391,500
	BVSS790	ELIS SA COMMON STOCK EUR 1	10,321	239,750	214,328
	5701513	ELISA OYJ COMMON STOCK EUR 0	1,863	73,901	102,992
	29001LAA9	ELMWOOD CLO II LTD 2019-2A A FLOATING 20	500,000	500,000	501,609
	290876AD3	EMERA INC CALLABLE NOTES VARIABLE 15/JUN	500,000	500,000	565,000
	2650050	EMERA INC COMMON STOCK CAD 0	12,725	520,036	547,467
	29103DAF3	EMERA US FINANCE LP CALLABLE NOTES FIXED	6,953,000	6,896,590	7,017,732
	29103DAJ5	EMERA US FINANCE LP CALLABLE NOTES FIXED	4,255,000	4,403,583	4,420,392
	29103DAM8	EMERA US FINANCE LP CALLABLE NOTES FIXED	6,344,000	6,412,878	7,325,296
	4D7685B	EMERALD BAY SA OTHER SECURED LOANS ZERO	834,000	852,632	912,760
	29103B100	EMERALD EXPOSITIONS EVENTS INC COMMON ST	1,255	12,614	13,240
	AAW9913D1	EMERGING MARKETS ALPHA TILTS FUND	6,140,752	120,000,000	128,036,980
	AAW9994H4	EMERGING MARKETS SYSTEMATIC EQUITY PORTF	11,223,429	123,561,894	128,059,321
	291011104	EMERSON ELECTRIC CO COMMON STOCK USD 0.5	6,614	356,705	504,384
	0F0081B	EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	2,570,000	2,509,220	2,506,553
	0F0168B	EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	1,435,000	1,427,696	1,424,238
	29135LAB6	EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	2,780,000	2,755,397	3,231,750
	29135LAD2	EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	7,103,000	7,067,201	7,078,495
	29135LAE0	EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	447,000	444,725	445,324
	29135LAF7	EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	14,847,000	14,498,690	14,475,825
	2314000	EMPIRE CO LTD COMMON STOCK CAD 0	9,400	148,196	220,801
	292104106	EMPIRE STATE REALTY TRUST INC REIT USD 0	1,393	27,961	19,446
	2196015	EMPRESAS CMPC SA COMMON STOCK CLP 0	42,141	96,089	103,118
	7635610	EMS-CHEMIE HOLDING AG COMMON STOCK CHF 0	509	321,880	334,568
	292480AH3	ENABLE MIDSTREAM PARTNERS LP CALLABLE NO	1,600,000	1,532,160	1,639,248
	292480AJ9	ENABLE MIDSTREAM PARTNERS LP CALLABLE NO	585,000	589,297	536,989
	292480AK6	ENABLE MIDSTREAM PARTNERS LP CALLABLE NO	2,825,000	2,816,813	2,821,554
	292480AL4	ENABLE MIDSTREAM PARTNERS LP CALLABLE NO	1,200,000	1,190,364	1,215,564
	292480AM2	ENABLE MIDSTREAM PARTNERS LP CALLABLE NO	1,800,000	1,796,778	1,709,640
	7383072	ENAGAS SA COMMON STOCK EUR 1.5	6,908	156,860	176,331
	29250RAP1	ENBRIDGE ENERGY PARTNERS LP CALLABLE BON	630,000	811,049	904,025
	29250RAT3	ENBRIDGE ENERGY PARTNERS LP CALLABLE NOT	600,000	714,414	713,754
	29250NAY1	ENBRIDGE INC CALLABLE NOTES FIXED 2.5% 1	1,127,000	1,124,904	1,133,063
	29250NAQ8	ENBRIDGE INC CALLABLE NOTES FIXED 2.9% 1	452,000	451,735	460,484
	29250NAZ8	ENBRIDGE INC CALLABLE NOTES FIXED 3.125%	8,644,000	8,645,253	8,751,445
	29250NAR6	ENBRIDGE INC CALLABLE NOTES FIXED 3.7% 1	1,200,000	1,199,688	1,271,100
	29250NBA2	ENBRIDGE INC CALLABLE NOTES FIXED 4% 15/	3,020,000	2,985,119	3,173,023
	29250NAJ4	ENBRIDGE INC CALLABLE NOTES FIXED 4.5% 1	6,475,000	6,397,335	7,139,853
	29250NAM7	ENBRIDGE INC CALLABLE NOTES FIXED 5.5% 0	2,250,000	2,843,708	2,891,610
	2466149	ENBRIDGE INC COMMON STOCK CAD 0	106,165	4,117,186	4,226,951
	29250N105	ENBRIDGE INC COMMON STOCK CAD 0	500	18,255	19,885
	292505AK0	ENCANA CORP CALLABLE NOTES FIXED 5.15% 1	2,300,000	2,466,497	2,318,699
	292505AG9	ENCANA CORP CALLABLE NOTES FIXED 6.5% 01	578,000	661,142	682,895
	292505AE4	ENCANA CORP CALLABLE NOTES FIXED 6.625%	761,000	878,949	921,944
	2793193	ENCANA CORP COMMON STOCK CAD 0	68,947	599,903	323,268
	292505104	ENCANA CORP COMMON STOCK USD 0	4,876	56,431	22,868
	29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD 0	1,032	68,663	71,487
	5271782	ENDESA SA COMMON STOCK EUR 1.2	14,200	358,548	379,201
	29273EAA6	ENDO DAC / ENDO FINANCE LLC / ENDO FINCO	500,000	428,125	337,190
	29272B105	ENDURANCE INTERNATIONAL GROUP HOLDINGS I	600	2,390	2,820
	BYMLZD6	ENEL CHILE SA COMMON STOCK CLP	717,814	74,739	67,300
	29268BAF8	ENEL FINANCE INTERNATIONAL NV CALLABLE N	2,257,000	2,529,473	2,842,237
	29278GAA6	ENEL FINANCE INTERNATIONAL NV CALLABLE N	5,100,000	4,706,892	5,274,673
	29278GAC2	ENEL FINANCE INTERNATIONAL NV CALLABLE N	229,000	245,820	257,918
	29278GAF5	ENEL FINANCE INTERNATIONAL NV CALLABLE N	1,008,000	1,000,520	1,023,966
	29278GAJ7	ENEL FINANCE INTERNATIONAL NV CALLABLE N	8,654,000	8,824,528	9,422,930
	29278GAK4	ENEL FINANCE INTERNATIONAL NV CALLABLE N	1,230,000	1,381,549	1,377,301
	29265WAA6	ENEL SPA CALLABLE BOND VARIABLE 24/SEP/2	4,179,000	4,484,318	4,905,101
	7144569	ENEL SPA COMMON STOCK EUR 1	498,542	2,744,442	3,957,586
	29272W109	ENERGIZER HOLDINGS INC COMMON STOCK 0	606	26,473	30,433
	B2QKDT7	ENERGY TRANSFER OPERATING LP CALLABLE BO	1,350,000	1,702,040	1,731,929
	29273RAJ8	ENERGY TRANSFER OPERATING LP CALLABLE BO	8,642,000	10,285,028	11,131,760
	29278NAM5	ENERGY TRANSFER OPERATING LP CALLABLE BO	409,000	446,595	452,820
	29278NAN3	ENERGY TRANSFER OPERATING LP CALLABLE BO	762,000	824,339	856,686
	29273RAY5	ENERGY TRANSFER OPERATING LP CALLABLE NO	700,000	588,693	751,247
	29273RAZ2	ENERGY TRANSFER OPERATING LP CALLABLE NO	4,602,000	4,609,786	5,140,572
	29273RBE8	ENERGY TRANSFER OPERATING LP CALLABLE NO	1,948,000	1,903,286	2,046,355
	29273RBF5	ENERGY TRANSFER OPERATING LP CALLABLE NO	12,235,000	12,004,608	12,881,497
	29273RBG3	ENERGY TRANSFER OPERATING LP CALLABLE NO	6,365,000	6,208,710	6,888,179
	29273RBJ7	ENERGY TRANSFER OPERATING LP CALLABLE NO	7,793,000	8,066,195	9,026,823
	29273RBK4	ENERGY TRANSFER OPERATING LP CALLABLE NO	1,121,000	1,055,847	1,176,939
	29273RBL2	ENERGY TRANSFER OPERATING LP CALLABLE NO	5,053,000	5,024,156	5,413,793
	29278NAC7	ENERGY TRANSFER OPERATING LP CALLABLE NO	5,245,000	5,240,357	5,507,775
	29278NAD5	ENERGY TRANSFER OPERATING LP CALLABLE NO	2,595,000	2,654,211	2,939,019
	29278NAE3	ENERGY TRANSFER OPERATING LP CALLABLE NO	4,202,000	4,262,288	4,903,062
	29278NAF0	ENERGY TRANSFER OPERATING LP CALLABLE NO	2,185,000	2,181,045	2,394,367
	29278NAG8	ENERGY TRANSFER OPERATING LP CALLABLE NO	480,000	536,683	539,381

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	29278NAH6	ENERGY TRANSFER OPERATING LP CALLABLE NO	520,000	518,159	553,613
	29279FAA7	ENERGY TRANSFER OPERATING LP CALLABLE NO	14,656,000	16,288,916	17,687,007
	29278N509	ENERGY TRANSFER OPERATING LP CALLABLE PR	69,000	1,725,000	1,747,080
	75886AAJ7	ENERGY TRANSFER PARTNERS LP / REGENCY EN	5,588,000	5,804,123	5,920,821
	75886AAL2	ENERGY TRANSFER PARTNERS LP / REGENCY EN	100,000	109,963	106,142
	29273RAF6	ENERGY TRANSFER PARTNERS LP CALLABLE NOT	3,040,000	3,310,843	3,613,982
	29273RAN9	ENERGY TRANSFER PARTNERS LP CALLABLE NOT	1,761,000	1,762,872	1,814,622
	29273RAP4	ENERGY TRANSFER PARTNERS LP CALLABLE NOT	18,865,000	18,942,560	21,300,472
	29273RAR0	ENERGY TRANSFER PARTNERS LP CALLABLE NOT	980,000	1,147,283	1,165,710
	29273RAT6	ENERGY TRANSFER PARTNERS LP CALLABLE NOT	3,585,000	3,508,921	3,685,308
	B0C2CQ3	ENGIE SA COMMON STOCK EUR 1	83,456	1,291,172	1,348,983
	26874RAG3	ENI SPA CALLABLE NOTES FIXED 4% 12/SEP/2	350,000	348,121	368,755
	26874RAJ7	ENI SPA CALLABLE NOTES FIXED 4.25% 09/MA	805,000	802,923	884,035
	26874RAE8	ENI SPA CALLABLE NOTES FIXED 4.75% 12/SE	2,400,000	2,380,776	2,709,180
	7145056	ENI SPA COMMON STOCK EUR 0	47,596	746,867	739,743
	29336UAH0	ENLINK MIDSTREAM PARTNERS LP CALLABLE BO	1,500,000	1,500,600	1,016,250
	29336UAB3	ENLINK MIDSTREAM PARTNERS LP CALLABLE NO	250,000	256,845	242,525
	29336UAD9	ENLINK MIDSTREAM PARTNERS LP CALLABLE NO	11,042,000	9,910,405	8,723,180
	29336UAG2	ENLINK MIDSTREAM PARTNERS LP CALLABLE NO	1,380,000	1,365,951	1,114,350
	29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD	100	2,222	2,406
	29355A107	ENPHASE ENERGY INC COMMON STOCK USD 0.00	700	13,256	18,291
	29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD 0.	200	12,580	13,376
	293561106	ENRON CORP COM STK USD0.01	549,906	14,325,587	0
	29362U104	ENTEGRIS INC COMMON STOCK USD 0.01	7,081	294,629	354,687
	29364DAR1	ENTERGY ARKANSAS LLC CALLABLE BOND FIXED	1,105,000	1,093,320	1,135,399
	29366MAA6	ENTERGY ARKANSAS LLC CALLABLE BOND FIXED	900,000	919,287	1,037,107
	29364DAT7	ENTERGY ARKANSAS LLC CALLABLE BOND FIXED	440,000	475,200	471,491
	29364GAJ2	ENTERGY CORP CALLABLE NOTES FIXED 2.95%	840,000	797,874	852,758
	29364GAH6	ENTERGY CORP CALLABLE NOTES FIXED 4% 15/	1,500,000	1,548,522	1,565,880
	29364G103	ENTERGY CORP COMMON STOCK USD 0.01	1,893	144,898	226,781
	29364WBB3	ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	825,000	829,718	940,952
	29364WBC1	ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	2,115,000	2,100,047	2,454,225
	29364WAV0	ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	975,000	1,055,942	1,045,873
	29364WBA5	ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	2,335,000	2,331,357	2,642,403
	29364WAT5	ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	2,200,000	2,200,000	2,355,232
	29366WAA4	ENTERGY MISSISSIPPI LLC CALLABLE BOND FI	820,000	854,969	895,612
	29365TAF1	ENTERGY TEXAS INC CALLABLE BOND FIXED 3.	1,625,000	1,701,294	1,682,281
	29365TAJ3	ENTERGY TEXAS INC CALLABLE BOND FIXED 3.	180,000	178,519	183,422
	29365TAG9	ENTERGY TEXAS INC CALLABLE BOND FIXED 4%	1,031,000	1,119,346	1,136,853
	29365TAH7	ENTERGY TEXAS INC CALLABLE BOND FIXED 4.	1,165,000	1,224,023	1,340,062
	293990859	ENTERPRISE PARTNERS V IBM	100	2,865,812	0
	293990842	ENTERPRISE PARTNERS VI-IBM	100	17,735,702	0
	29379VAG8	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	5,010,000	5,696,828	6,554,884
	29379VAM5	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	3,935,000	4,453,690	5,709,016
	29379VAQ6	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	250,000	320,640	339,875
	29379VAT0	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	7,670,000	8,434,678	9,898,749
	29379VAV5	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	6,235,000	6,624,930	8,045,769
	29379VAW3	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	1,751,000	1,751,565	2,033,331
	29379VAY9	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	1,103,000	1,073,840	1,213,918
	29379VBA0	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	10,795,000	10,940,554	12,490,679
	29379VBC6	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	13,694,000	15,127,645	16,417,463
	29379VBF9	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	1,200,000	1,194,624	1,386,156
	29379VBH5	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	3,255,000	3,248,532	3,465,436
	29379VBJ1	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	6,794,000	7,021,257	7,968,683
	29379VBL6	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	1,990,000	1,988,340	2,148,424
	29379VBM4	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	6,260,000	6,260,000	6,181,750
	29379VBQ5	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	6,470,000	6,471,146	6,986,489
	29379VBR3	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	3,510,000	3,382,226	3,474,900
	29379VBT9	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	900,000	897,876	993,743
	29379VBU6	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	7,694,000	7,658,380	9,062,026
	29379VBV4	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	1,245,000	1,244,446	1,281,105
	29379VBW2	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	2,553,000	2,588,726	2,740,467
	293791AF6	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	2,320,000	2,856,662	3,163,761
	293791AP4	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	3,810,000	4,234,606	5,180,343
	293791AT6	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	600,000	561,348	723,558
	29382R107	ENTRAVISION COMMUNICATIONS CORP COMMON S	500	1,493	1,310
	LX1758670	Envision Healthcare Corporation - LX1758	495,000	493,763	424,668
	29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD	2,944	42,068	87,260
	26875PAN1	EOG RESOURCES INC CALLABLE NOTES FIXED 3	1,660,000	1,640,971	1,841,521
	26875PAP6	EOG RESOURCES INC CALLABLE NOTES FIXED 4	2,560,000	2,733,312	2,814,106
	26875P101	EOG RESOURCES INC COMMON STOCK USD 0.01	19,970	1,739,878	1,672,687
	29414B104	EPAM SYSTEMS INC COMMON STOCK USD 0.001	494	61,022	104,807
	BDZV116	EPIROC AB COMMON STOCK SEK 0.412413	8,633	75,346	105,457
	BDZV127	EPIROC AB COMMON STOCK SEK 0.412413	18,088	170,320	214,578
	26884UAF6	EPR PROPERTIES CALLABLE NOTES FIXED 3.75	1,000,000	1,005,840	1,013,800
	26884UAB5	EPR PROPERTIES CALLABLE NOTES FIXED 4.5%	2,100,000	2,138,030	2,231,124
	26884UAC3	EPR PROPERTIES CALLABLE NOTES FIXED 4.75	200,000	196,858	217,511
	26884U109	EPR PROPERTIES REIT USD 0.01	794	56,016	56,088
	26885BAB6	EQM MIDSTREAM PARTNERS LP CALLABLE NOTES	747,000	693,440	704,600
	26885BAC4	EQM MIDSTREAM PARTNERS LP CALLABLE NOTES	2,480,000	2,471,762	2,437,666
	26885BAD2	EQM MIDSTREAM PARTNERS LP CALLABLE NOTES	1,300,000	1,296,893	1,304,147
	26885BAE0	EQM MIDSTREAM PARTNERS LP CALLABLE NOTES	7,050,000	7,044,149	6,612,195
	26885BAA8	EQM MIDSTREAM PARTNERS LP CALLABLE NOTES	1,460,000	1,425,312	1,420,872
	26884LAF6	EQT CORP CALLABLE NOTES FIXED 3.9% 01/OC	1,795,000	1,680,459	1,670,068
	26884L109	EQT CORP COMMON STOCK USD 0	14,320	178,636	156,088
	294429AK1	EQUIFAX INC CALLABLE NOTES FIXED 2.3% 01	993,000	977,380	996,019
	294429AQ8	EQUIFAX INC CALLABLE NOTES FIXED 2.6% 01	1,430,000	1,426,840	1,438,995
	294429AN5	EQUIFAX INC CALLABLE NOTES FIXED 3.95% 1	4,565,000	4,562,471	4,794,848
	294429105	EQUIFAX INC COMMON STOCK USD 1.25	1,146	130,207	160,578
	293988994	EQUIMED INCCOM STK USD	2,016	2	0
	29444UBC9	EQUINIX INC CALLABLE NOTES FIXED 2.625%	2,576,000	2,576,000	2,580,791
	29444UBD7	EQUINIX INC CALLABLE NOTES FIXED 2.9% 18	1,111,000	1,109,389	1,112,944
	29444UBE5	EQUINIX INC CALLABLE NOTES FIXED 3.2% 18	3,957,000	3,952,964	3,971,720
	29444UAQ9	EQUINIX INC CALLABLE NOTES FIXED 5.875%	600,000	631,719	636,756
	29444U700	EQUINIX INC REIT USD 0.001	1,139	504,412	664,834
	29446MAC6	EQUINOR ASA CALLABLE BOND FIXED 3.25% 18	1,915,000	1,898,976	1,930,914
	85771PAL6	EQUINOR ASA CALLABLE BOND FIXED 3.95% 15	1,040,000	1,109,503	1,161,212
	7133608	EQUINOR ASA COMMON STOCK NOK 2.5	70,367	1,451,486	1,405,370
	054561AC9	EQUITABLE HOLDINGS INC CALLABLE NOTES FI	4,680,000	4,680,276	4,904,593
	054561AJ4	EQUITABLE HOLDINGS INC CALLABLE NOTES FI	3,195,000	3,123,116	3,469,930

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	054561AM7	EQUITABLE HOLDINGS INC CALLABLE NOTES FI	9,061,000	9,128,416	9,864,132
	54561105	EQUITABLE HOLDINGS INC COMMON STOCK USD	6,598	148,923	163,498
	294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK US	2,054	58,382	27,441
	294628102	EQUITY COMMONWEALTH REIT USD 0.01	35,022	1,054,746	1,149,772
	29472R108	EQUITY LIFESTYLE PROPERTIES INC REIT USD	13,865	428,276	975,957
	29476L107	EQUITY RESIDENTIAL REIT USD 0.01	4,356	280,511	352,488
	26884TAR3	ERAC USA FINANCE LLC CALLABLE NOTES FIXE	6,000,000	5,980,440	6,177,660
	P3753#AA0	ERGON PERU SAC	1,609,432	1,609,432	1,609,432
	AAX9935W2	ERGON PERU SAC	390,568	390,568	390,568
	29530P102	ERIE INDEMNITY CO COMMON STOCK USD 0	498	64,422	82,668
	G3788M114	EROS INTERNATIONAL PLC COMMON STOCK USD	2,200	3,423	7,458
	26884ABM4	ERP OPERATING LP CALLABLE NOTES FIXED 2.	2,330,000	2,318,303	2,313,550
	26884ABL6	ERP OPERATING LP CALLABLE NOTES FIXED 3%	510,000	508,204	528,319
	26884ABB8	ERP OPERATING LP CALLABLE NOTES FIXED 4.	2,700,000	2,681,019	3,210,030
	26884AAZ6	ERP OPERATING LP CALLABLE NOTES FIXED 4.	3,872,000	4,242,680	4,045,504
	5289837	ERSTE GROUP BANK AG COMMON STOCK EUR 0	4,530	147,433	170,650
	525ESC810	ESCROW LEINER HEALTH PROD	500	128	128
	26907YAA2	ESH HOSPITALITY INC CALLABLE NOTES FIXED	185,000	176,213	191,244
	29664W105	ESPERION THERAPEUTICS INC COMMON STOCK U	1,100	42,675	65,593
	6321642	ESPRIT HOLDINGS LTD COMMON STOCK HKD 0.1	589,101	574,572	118,700
	2.967E+111	ESSENTIAL PROPERTIES REALTY TRUST INC RE	1,200	30,218	29,772
	03836W103	ESSENTIAL UTILITIES INC COMMON STOCK USD	2,055	67,161	96,462
	29717PAJ6	ESSEX PORTFOLIO LP CALLABLE NOTES FIXED	1,500,000	1,598,339	1,544,355
	297178105	ESSEX PROPERTY TRUST INC REIT USD 0.0001	953	231,142	286,720
	7212477	ESSILORLUXOTTICA SA COMMON STOCK EUR 0.1	11,351	852,808	1,730,295
	BF1K7P7	ESSITY AB COMMON STOCK SEK 3.35	13,490	371,352	434,917
	29736RAM2	ESTEE LAUDER COS INC/THE CALLABLE NOTES	9,134,000	9,026,043	9,140,576
	29736RAP5	ESTEE LAUDER COS INC/THE CALLABLE NOTES	2,467,000	2,443,465	2,466,309
	29736RAN0	ESTEE LAUDER COS INC/THE CALLABLE NOTES	1,455,000	1,446,576	1,458,899
	518439104	ESTEE LAUDER COS INC/THE COMMON STOCK US	5,719	825,971	1,181,202
	89799S163	ETON PARK OVERSEAS FUND LTD	1,961	601,657	320,776
	29786A106	ETSY INC COMMON STOCK USD 0.001	18,136	841,054	803,425
	7042395	EURAZEO SE COMMON STOCK EUR 0	566	34,989	38,755
	42049DF	EURIBOR 3M OPT FUTURE DEC14 (ERZ4C_99.5)	-	0	
	42047DF	EURIBOR 3M OPT FUTURE DEC14 15/DEC/2014(	-	0	
	EUR	EURO		1,735,519	1,753,027
	VGH0IDX	EURO STOXX 50 EQUITY INDEX 20/MAR/2020 V	9	0	
	BYZ43T4	EUROBANK ERGASIAS SA COMMON STOCK EUR 0.	175,637	166,532	181,380
**	IKH0COM	EURO-BTP FUTURE BOND 06/MAR/2020 IKH0 CO	17	0	
	588038W	EURO-BUND OPTION DEC14C 151 (150 RXZ4	-	0	
	588039W	EURO-BUND OPTION DEC14P 146 (RXZ4P 14	-	0	
	5972643	EUROFINS SCIENTIFIC SE COMMON STOCK EUR	1,487	342,516	824,898
	688666	EUROMONEY INSTITUTIONAL INVESTOR PLC COM	6,939	142,554	119,686
	298736109	EURONET WORLDWIDE INC COMMON STOCK USD 0	821	64,610	129,357
	298992983	EUROPE CAPITAL PARTNERS L P - IBM	10,539,495	4,131	0
	BHJVQ59	EUROPEAN ASSETS TRUST PLC/FUND CLOSED-EN	986,596	1,375,500	1,437,692
	298785HZ2	EUROPEAN INVESTMENT BANK BOND FIXED 1.37	2,130,000	2,123,333	2,113,422
	19772	EUROPEAN OPPORTUNITIES TRUST CLOSED-END	37,818	373,800	404,302
	G31991527	EUROPEAN SECONDARY DEV FUND IV LP/1133 W	100	342,939	10,551,343
	298992462	EUROPEAN SECONDARY DEVELOPMENT FUND III	100	10,274,526	0
	298994914	EUROPEAN SECONDARY DEVELOPMENT FUND V, L	100	10,780,948	25,142,376
	298991118	EUROPEAN SPECIAL SITUATIONS LP IBM	2,499,996	0	0
	B0M7KJ7	EUTELSAT COMMUNICATIONS SA COMMON STOCK	2,455	46,592	39,931
	2.9975E+113	EVENTBRITE INC COMMON STOCK USD 0.00001	1,107	21,978	22,328
	29977A105	EVERCORE INC COMMON STOCK USD 0.01	7,157	606,929	535,057
	G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD 0.	383	86,264	106,030
	30034WAA4	EVERGY INC CALLABLE NOTES FIXED 2.45% 15	1,215,000	1,213,188	1,222,217
	30034WAB2	EVERGY INC CALLABLE NOTES FIXED 2.9% 15/	2,255,000	2,249,880	2,244,402
	30034W106	EVERGY INC COMMON STOCK USD 0	2,308	108,633	150,228
	95709TAH3	EVERGY KANSAS CENTRAL INC CALLABLE BOND	1,180,000	1,284,418	1,312,892
	95709TAK6	EVERGY KANSAS CENTRAL INC CALLABLE BOND	1,150,000	1,149,977	1,369,259
	95709TAM2	EVERGY KANSAS CENTRAL INC CALLABLE BOND	605,000	602,544	690,021
	95709TAQ3	EVERGY KANSAS CENTRAL INC CALLABLE BOND	585,000	579,887	576,371
	95709TAJ9	EVERGY KANSAS CENTRAL INC CALLABLE BOND	1,325,000	1,341,124	1,474,248
	485134BS8	EVERGY METRO INC CALLABLE BOND FIXED 4.1	325,000	323,226	372,642
	485134BR0	EVERGY METRO INC CALLABLE BOND FIXED 4.2	2,065,000	2,063,203	2,389,350
	485134BQ2	EVERGY METRO INC CALLABLE NOTES FIXED 4.	569,000	562,702	656,931
	485134BM1	EVERGY METRO INC CALLABLE NOTES FIXED 5.	1,040,000	1,053,250	1,315,600
	30040WAC2	EVERSOURCE ENERGY CALLABLE NOTES FIXED 2	8,047,000	8,112,705	8,166,039
	664397AK2	EVERSOURCE ENERGY CALLABLE NOTES FIXED 2	470,000	467,471	477,069
	664397AM8	EVERSOURCE ENERGY CALLABLE NOTES FIXED 3	107,000	110,987	110,423
	30040WAG3	EVERSOURCE ENERGY CALLABLE NOTES FIXED 3	490,000	488,226	516,117
	30040W108	EVERSOURCE ENERGY COMMON STOCK USD 5	3,120	171,610	265,418
	2.6927E+108	EVO PAYMENTS INC COMMON STOCK USD 0.0001	1,138	31,306	30,055
	30049A107	EVOLUTION PETROLEUM CORP COMMON STOCK US	200	1,431	1,094
	B5ZQ9D3	EVONIK INDUSTRIES AG COMMON STOCK EUR	2,474	71,055	75,564
	B71N6K8	EVRAZ PLC	89,639	585,226	479,747
	30063P105	EXACT SCIENCES CORP COMMON STOCK USD 0.0	1,354	100,105	125,218
	30069LAA6	EXANTAS CAPITAL CORP 2019-RSO7 LTD 2019-	663,776	663,776	663,569
	30068N105	EXANTAS CAPITAL CORP REIT USD 0.001	289	3,268	3,413
	30161Q104	EXELIXIS INC COMMON STOCK USD 0.001	19,120	385,200	336,894
	30161NAT8	EXELON CORP CALLABLE NOTES FIXED 2.45% 1	395,000	394,905	396,793
	30161NAH4	EXELON CORP CALLABLE NOTES FIXED 2.85% 1	1,825,000	1,814,063	1,830,042
	30161NAU5	EXELON CORP CALLABLE NOTES FIXED 3.4% 15	14,220,000	13,778,648	14,857,767
	30161NAW1	EXELON CORP CALLABLE NOTES FIXED 3.497%	509,000	498,304	522,223
	30161NAN1	EXELON CORP CALLABLE NOTES FIXED 3.95% 1	1,557,000	1,553,808	1,672,989
	30161NAV3	EXELON CORP CALLABLE NOTES FIXED 4.45% 1	2,820,000	2,966,682	3,170,470
	30161NAQ4	EXELON CORP CALLABLE NOTES FIXED 4.95% 1	3,710,000	3,716,361	4,295,327
	30161NAS0	EXELON CORP CALLABLE NOTES FIXED 5.1% 15	5,011,000	5,404,302	6,043,717
	30161NAC5	EXELON CORP CALLABLE NOTES FIXED 5.625%	11,633,000	12,359,342	14,408,285
	30161N101	EXELON CORP COMMON STOCK USD 0	16,103	641,585	734,136
	30161MAP8	EXELON GENERATION CO LLC CALLABLE BOND F	3,925,000	3,951,188	3,925,667
	30161MAG8	EXELON GENERATION CO LLC CALLABLE NOTES	1,600,000	1,638,846	1,926,224
	30161MAJ2	EXELON GENERATION CO LLC CALLABLE NOTES	600,000	601,806	693,054
	30161MAR4	EXELON GENERATION CO LLC CALLABLE NOTES	3,725,000	3,704,234	3,810,332
	30161MAN3	EXELON GENERATION CO LLC CALLABLE NOTES	3,366,000	3,494,418	3,851,209
	30166PAA9	EXETER AUTOMOBILE RECEIVABLES TRUST 2018	5,980	5,980	5,982
	30167LAA7	EXETER AUTOMOBILE RECEIVABLES TRUST 2019	96,677	96,674	96,980
	30167GAA8	EXETER AUTOMOBILE RECEIVABLES TRUST 2019	168,141	168,134	168,192
	302088109	EXODUS COMMUNICATIONS COM STK USD0.001	53	1,053	0

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	BYSLCX9	EXOR NV COMMON STOCK EUR 0.01	12,349	836,166	957,570
	30212PAQ8	EXPEDIA GROUP INC CALLABLE NOTES FIXED 3	6,335,000	6,318,049	6,097,184
	30212PAP0	EXPEDIA GROUP INC CALLABLE NOTES FIXED 3	700,000	731,885	716,016
	30212P303	EXPEDIA GROUP INC COMMON STOCK USD 0.001	3,643	423,667	393,954
	302130109	EXPEDITORS INTERNATIONAL OF WASHINGTON I	1,733	83,355	135,209
	30217AAC7	EXPERIAN FINANCE PLC CALLABLE NOTES FIXE	2,250,000	2,226,825	2,216,768
	30215C101	EXPERIAN PLC ADR USD	1,700	51,057	57,817
	B19NLV4	EXPERIAN PLC COMMON STOCK GBP 0.1	49,023	891,499	1,657,351
	30214U102	EXPONENT INC COMMON STOCK USD 0.001	100	6,694	6,901
	1F8860B	EXPORT-IMPORT BANK OF INDIA MEDIUM TERM	600,000	595,026	601,620
	3.0219E+107	EXPRESS INC COMMON STOCK USD	80,100	976,358	390,087
	30219GAF5	EXPRESS SCRIPTS HOLDING CO CALLABLE NOTE	1,450,000	1,496,531	1,498,749
	30219GAR9	EXPRESS SCRIPTS HOLDING CO CALLABLE NOTE	305,000	306,101	306,711
	30224P200	EXTENDED STAY AMERICA INC UNIT USD 0.01	1,787	34,401	26,555
	30227H106	EXTERRAN CORP COMMON STOCK USD 0.01	200	2,609	1,566
	30225T102	EXTRA SPACE STORAGE INC REIT USD 0.01	3,132	302,165	330,802
	30226D106	EXTREME NETWORKS INC COMMON STOCK USD 0.	5,000	34,992	36,850
	30231GBD3	EXXON MOBIL CORP CALLABLE NOTES FIXED 2.	1,515,000	1,515,000	1,525,226
	30231GBE1	EXXON MOBIL CORP CALLABLE NOTES FIXED 2.	550,000	550,000	555,357
	30231GAY8	EXXON MOBIL CORP CALLABLE NOTES FIXED 2.	5,145,000	5,158,702	5,158,737
	30231GAZ5	EXXON MOBIL CORP CALLABLE NOTES FIXED 3.	12,163,000	12,290,858	12,143,782
	30231GAW2	EXXON MOBIL CORP CALLABLE NOTES FIXED 4.	1,635,000	1,722,991	1,935,150
	30231G102	EXXON MOBIL CORP COMMON STOCK USD 0	72,290	5,389,419	5,044,396
	LX1651140	F+W media Inc Tr B1 TL - LX1651140	193,434	193,434	0
	LX1651150	F+W media Inc Tr B2 TL - LX1651150	574,979	1,250,785	0
	315616102	F5 NETWORKS INC COMMON STOCK USD 0	3,309	429,547	462,102
	30303M102	FACEBOOK INC COMMON STOCK USD 0.000006	52,834	7,085,344	10,844,179
	303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOC	357	55,268	95,783
	303250104	FAIR ISAAC CORP COMMON STOCK USD 0.01	270	53,407	101,164
	303901BB7	FAIRFAX FINANCIAL HOLDINGS LTD CALLABLE	1,100,000	1,097,415	1,198,604
	2566351	FAIRFAX FINANCIAL HOLDINGS LTD EUR	5,303	2,642,913	2,493,504
	30575FAA6	FAIRSTONE FINANCIAL INC CALLABLE NOTES F	1,200,000	1,193,808	1,290,000
	6331276	FAMILYMART CO LTD COMMON STOCK JPY	3,308	69,148	79,903
	3136ADZZ5	FANNIE MAE-ACES 2013-M5 X2 VARIABLE 25/J	899,330	42,478	17,570
	3136AQC65	FANNIE MAE-ACES 2015-M17 FA FLOATING 25/	724,224	721,188	725,521
	3136AV7G8	FANNIE MAE-ACES 2017-M7 A2 VARIABLE 25/F	261,000	263,590	270,936
	6356934	FANUC CORP COMMON STOCK JPY	2,814	506,629	526,419
	30958PAA1	FARMERS EXCHANGE CAPITAL II CALLABLE NOT	4,180,000	4,271,325	4,936,873
	30958QAA9	FARMERS EXCHANGE CAPITAL III CALLABLE NO	1,620,000	1,620,000	1,865,365
	6332439	FAST RETAILING CO LTD COMMON STOCK JPY	1,498	820,222	895,974
	311900104	FASTENAL CO COMMON STOCK USD 0.01	10,666	254,965	394,109
	31189P102	FATE THERAPEUTICS INC COMMON STOCK USD 0	2,200	39,890	43,054
	4400446	FAURECIA SE COMMON STOCK EUR 7	10,694	522,904	576,553
	30239F106	FBL FINANCIAL GROUP INC COMMON STOCK USD	379	9,904	22,334
	313990020	FCOI II HOLDINGS/1133 CHESTER	100	5,100,952	4,153,282
	31331FAX9	FEDERAL EXPRESS CORP 1998 PASS THROUGH T	3,518,609	4,167,668	3,656,355
	313309AP1	FEDERAL EXPRESS CORP NOTES FIXED 7.6% 01	914,000	1,218,498	1,299,050
	3130A8QS5	FEDERAL HOME LOAN BANKS BOND FIXED 1.125	5,000,000	4,825,210	4,962,650
	313379Q69	FEDERAL HOME LOAN BANKS BOND FIXED 2.125	3,000,000	3,039,960	3,034,560
	3130A0XD7	FEDERAL HOME LOAN BANKS BOND FIXED 2.375	4,000,000	3,986,760	4,034,440
	3130AFFX0	FEDERAL HOME LOAN BANKS BOND FIXED 3.25%	3,000,000	3,069,690	3,280,830
	3130A0F70	FEDERAL HOME LOAN BANKS BOND FIXED 3.375	5,000,000	5,152,000	5,311,400
	3137FDDJ8	FEDERAL HOME LOAN MORTGAGE CORP CMO 4750	7,795,002	7,819,971	7,904,166
	3137EAEN5	FEDERAL HOME LOAN MORTGAGE CORP MEDIUM T	3,000,000	2,987,670	3,115,800
	3137EADB2	FEDERAL HOME LOAN MORTGAGE CORP NOTES FI	3,000,000	3,160,470	3,046,260
	313384RG6	FEDERAL HOME ZERO 01/20	42,900,000	42,743,982	42,897,944
	313384RH4	FEDERAL HOME ZERO 01/20	40,500,000	40,399,175	40,496,503
	313384RL5	FEDERAL HOME ZERO 01/20	15,000,000	14,970,196	14,996,760
	313384RM3	FEDERAL HOME ZERO 01/20	10,000,000	9,996,822	9,997,617
	313384RN1	FEDERAL HOME ZERO 01/20	45,000,000	44,854,894	44,985,868
	313384RQ4	FEDERAL HOME ZERO 01/20	34,275,000	34,136,381	34,260,567
	313384RU5	FEDERAL HOME ZERO 01/20	20,000,000	19,941,822	19,988,878
	313384RV3	FEDERAL HOME ZERO 01/20	25,000,000	24,893,833	24,983,667
	313384RW1	FEDERAL HOME ZERO 01/20	20,000,000	19,944,569	19,987,208
	313384RX9	FEDERAL HOME ZERO 01/20	10,000,000	9,975,609	9,993,031
	313384SB6	FEDERAL HOME ZERO 01/20	21,000,000	20,944,702	20,981,875
	313384SC4	FEDERAL HOME ZERO 01/20	4,000,000	3,991,343	3,996,290
	313384SD2	FEDERAL HOME ZERO 01/20	12,160,000	12,106,186	12,147,623
	313384SE0	FEDERAL HOME ZERO 01/20	15,000,000	14,937,438	14,984,188
	313384SK6	FEDERAL HOME ZERO 01/20	15,000,000	14,938,310	14,981,018
	313384SM2	FEDERAL HOME ZERO 01/20	10,000,000	9,942,333	9,985,583
	313396RG0	FEDERAL HOME ZERO 01/20	45,000,000	44,996,781	44,998,390
	313384SQ3	FEDERAL HOME ZERO 02/20	15,000,000	14,951,746	14,978,481
	313384SR1	FEDERAL HOME ZERO 02/20	9,780,000	9,759,101	9,765,498
	313384SS9	FEDERAL HOME ZERO 02/20	15,000,000	14,942,818	14,977,513
	313384ST7	FEDERAL HOME ZERO 02/20	3,100,000	3,089,499	3,095,139
	313384SU4	FEDERAL HOME ZERO 02/20	3,634,000	3,620,615	3,628,173
	313384SX8	FEDERAL HOME ZERO 02/20	7,000,000	6,983,210	6,987,789
	313384SY6	FEDERAL HOME ZERO 02/20	21,900,000	21,843,401	21,860,955
	313384SZ3	FEDERAL HOME ZERO 02/20	15,000,000	14,940,395	14,972,490
	313384TB5	FEDERAL HOME ZERO 02/20	15,000,000	14,940,509	14,971,235
	313384TG4	FEDERAL HOME ZERO 02/20	15,000,000	14,955,517	14,967,946
	313384TJ8	FEDERAL HOME ZERO 02/20	30,000,000	29,880,891	29,933,247
	313384TP4	FEDERAL HOME ZERO 02/20	5,000,000	4,985,078	4,987,711
	313384TU3	FEDERAL HOME ZERO 03/20	5,000,000	4,984,590	4,986,572
	313384TW9	FEDERAL HOME ZERO 03/20	1,800,000	1,793,779	1,795,039
	313384TY5	FEDERAL HOME ZERO 03/20	8,000,000	7,972,350	7,977,250
	3135G0J20	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	5,500,000	5,429,683	5,486,195
	3135G0N82	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	5,000,000	4,858,250	4,973,600
	3135G0Q22	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	2,000,000	1,851,120	1,996,420
	3135G0Q89	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	2,000,000	1,956,960	1,992,400
	3135G0U43	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	4,000,000	4,140,600	4,175,440
	3135G0ZR7	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	3,000,000	3,053,220	3,123,210
	31359MEU3	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	2,000,000	2,735,640	2,704,800
	31359MGK3	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	2,235,000	2,784,841	3,186,127
	313747AZ0	FEDERAL REALTY INVESTMENT TRUST CALLABLE	1,000,000	998,380	1,036,410
	313747206	FEDERAL REALTY INVESTMENT TRUST REIT USD	710	77,664	91,398
	65412JAC7	FEDERAL REPUBLIC OF NIGERIA MEDIUM TERM	1,530,000	1,530,000	1,562,991
	313588RG2	FEDERAL ZERO 01/20	55,000,000	54,887,410	54,997,785
	314211103	FEDERATED HERMES INC COMMON STOCK USD 0	1,045	33,869	34,057

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	31428XAT3	FEDEX CORP CALLABLE NOTES FIXED 3.875% 0	1,390,000	1,201,975	1,340,961
	31428XBA3	FEDEX CORP CALLABLE NOTES FIXED 3.9% 01/	600,000	597,252	611,664
	31428XBQ8	FEDEX CORP CALLABLE NOTES FIXED 4.05% 15	1,382,000	1,290,344	1,335,330
	31428XBB1	FEDEX CORP CALLABLE NOTES FIXED 4.1% 01/	5,177,000	4,955,421	5,024,693
	31428XAU0	FEDEX CORP CALLABLE NOTES FIXED 4.1% 15/	2,405,000	2,360,960	2,357,573
	31428XBN5	FEDEX CORP CALLABLE NOTES FIXED 4.4% 15/	4,475,000	4,459,430	4,495,630
	31428XBD7	FEDEX CORP CALLABLE NOTES FIXED 4.5% 01/	655,000	630,112	586,847
	31428XBG0	FEDEX CORP CALLABLE NOTES FIXED 4.55% 01	9,431,000	9,280,372	9,700,915
	31428XBE5	FEDEX CORP CALLABLE NOTES FIXED 4.75% 15	10,795,000	11,374,948	11,368,646
	31428XBS4	FEDEX CORP CALLABLE NOTES FIXED 4.95% 17	13,472,000	14,235,188	14,728,399
	31428X106	FEDEX CORP COMMON STOCK USD 0.1	2,924	533,087	442,138
	6336055	FENG TAY ENTERPRISE CO LTD COMMON STOCK	13,000	91,931	84,565
	314890AA2	FERGUSON FINANCE PLC CALLABLE NOTES FIXE	1,635,000	1,629,278	1,774,856
	BJVNSS4	FERGUSON PLC COMMON STOCK GBP 10	6,612	468,087	600,008
	BD6G507	FERRARI NV COMMON STOCK USD 0.01	4,309	521,278	715,370
	N3167Y103	FERRARI NV COMMON STOCK USD 0.01	141	13,388	23,341
	B038516	FERROVIAL SA COMMON STOCK EUR 0.2	12,229	254,168	370,219
	G3402M102	FGL HOLDINGS COMMON STOCK USD 0.0001	800	6,613	8,520
	3128HDGU7	FHLMC MORTPASS ARM 01/FEB/2023 84 PN# 84	1,482	1,511	1,494
	3128S4FZ5	FHLMC MORTPASS ARM 01/NOV/2036 1Q PN# 1Q	478,843	502,785	503,283
	31347AKC7	FHLMC MORTPASS ARM 01/NOV/2041 84 PN# 84	2,086,012	2,173,364	2,182,824
	31300LYH2	FHLMC MORTPASS ARM 01/OCT/2039 84 PN# 84	1,905,494	2,000,768	2,002,026
	31349TD40	FHLMC MORTPASS ARM 01/SEP/2034 78 PN# 78	1,041,407	1,099,945	1,102,548
	312910UP5	FHLMC REMICS 1303 L 8.25% 15/JUN/2022	25,564	26,475	27,026
	3133TDCF1	FHLMC REMICS 2046 C 6% 15/APR/2028	123,400	133,026	133,459
	3133TG5S4	FHLMC REMICS 2084 ZA 6.5% 15/AUG/2028	294,657	321,360	326,064
	3133THAE7	FHLMC REMICS 2104 QH 6.5% 15/DEC/2028	632,531	693,377	703,634
	3133TJ5V1	FHLMC REMICS 2121 C 6% 15/FEB/2029	167,644	181,554	184,123
	3133TPNT2	FHLMC REMICS 2253 PH 7.5% 15/SEP/2030	342,477	378,651	400,809
	3133TUFS2	FHLMC REMICS 2323 PS FLOATING 15/JUN/203	28,475	35,001	38,695
	3133TUBQ0	FHLMC REMICS 2325 JS FLOATING 15/JUN/203	77,315	22,646	43,062
	31339D5B0	FHLMC REMICS 2411 SJ FLOATING 15/DEC/202	378,967	(1,164)	75,149
	31392RTM3	FHLMC REMICS 2490 ZQ 6.5% 15/AUG/2032	1,327,940	1,448,284	1,519,243
	31393F4B9	FHLMC REMICS 2528 KM 5.5% 15/NOV/2022	8,399	9,022	8,651
	31393JAZ1	FHLMC REMICS 2551 FD FLOATING 15/JAN/203	24,078	24,236	24,028
	31393QQ54	FHLMC REMICS 2614 WO ZEROCPN 15/MAY/2033	339,917	726,648	296,674
	31394GWJ8	FHLMC REMICS 2661 GS FLOATING 15/AUG/203	135,919	136,241	154,279
	31394KJP0	FHLMC REMICS 2682 JG 4.5% 15/OCT/2023	763,254	790,208	788,648
	31394MWC0	FHLMC REMICS 2725 SC FLOATING 15/NOV/203	1,108,122	919,769	1,162,607
	31395UEH0	FHLMC REMICS 2980 QB 6.5% 15/MAY/2035	109,858	112,673	128,093
	31396NCC8	FHLMC REMICS 3139 ZE 6.3% 15/APR/2036	1,211,683	1,232,874	1,242,477
	31396UR85	FHLMC REMICS 3181 IS FLOATING 15/JUL/203	755,499	66,602	117,975
	31397CTW9	FHLMC REMICS 3242 SC FLOATING 15/NOV/203	406,596	87,085	69,592
	31397FPF3	FHLMC REMICS 3289 SA FLOATING 15/MAR/203	264,741	27,287	48,186
	31397HDF2	FHLMC REMICS 3318 F FLOATING 15/MAY/2037	366,035	361,145	363,147
	31397HSA7	FHLMC REMICS 3338 AH 6% 15/JUN/2037	1,271,269	1,373,093	1,426,237
	31397JZ31	FHLMC REMICS 3339 JI FLOATING 15/JUL/203	3,436,056	243,758	551,951
	31397JU85	FHLMC REMICS 3346 FT FLOATING 15/OCT/203	1,528,852	1,536,019	1,521,191
	3137A0UM5	FHLMC REMICS 3716 PI 4.5% 15/APR/2038	534,629	36,178	24,559
	3137A4M53	FHLMC REMICS 3770 JZ 4% 15/DEC/2040	10,027,301	10,664,519	10,993,663
	3137ALUY3	FHLMC REMICS 3996 NZ 3.5% 15/FEB/2042	4,357,693	4,593,267	4,541,885
	3137ATNX6	FHLMC REMICS 4097 PS FLOATING 15/JUN/204	2,360,355	429,500	357,150
	3137AUV63	FHLMC REMICS 4119 LI 3.5% 15/JUN/2039	963,504	125,295	61,990
	3137B1JU7	FHLMC REMICS 4194 GS FLOATING 15/APR/204	311,313	323,199	411,889
	3137B2DY3	FHLMC REMICS 4203 PS FLOATING 15/SEP/204	325,905	50,367	46,482
	3137B3UJ5	FHLMC REMICS 4240 DI 4% 15/NOV/2042	2,135,062	459,614	314,747
	3137B4UN4	FHLMC REMICS 4248 ES FLOATING 15/MAY/204	2,296,804	2,490,740	2,911,628
	3137B5HZ9	FHLMC REMICS 4255 SN FLOATING 15/MAY/203	411,582	431,091	476,255
	3137B5QX4	FHLMC REMICS 4265 ES FLOATING 15/NOV/204	1,282,358	1,381,728	1,520,178
	3137B7RJ0	FHLMC REMICS 4310 FA FLOATING 15/FEB/204	6,556,660	6,634,521	6,572,433
	3137BGBR9	FHLMC REMICS 4426 QC 1.75% 15/JUL/2037	721,383	717,297	712,764
	3137BG7E3	FHLMC REMICS 4429 AP 3.5% 15/JAN/2045	1,649,586	1,690,826	1,650,944
	3137BHVT1	FHLMC REMICS 4457 DI 4% 15/AUG/2024	1,041,528	65,262	63,849
	3137BSTE3	FHLMC REMICS 4629 KA 3% 15/MAR/2045	10,772,728	11,080,760	10,948,575
	3137BVXR2	FHLMC REMICS 4661 HA 3% 15/MAY/2043	1,145,313	1,168,041	1,172,718
	3137F1YE2	FHLMC REMICS 4705 A 4.5% 15/SEP/2042	812,994	876,509	873,822
	3137FCAZ7	FHLMC REMICS 4742 PA 3% 15/OCT/2047	2,697,749	2,707,312	2,763,600
	3137F3KK9	FHLMC REMICS 4763 CA 3% 15/SEP/2038	217,489	214,516	223,790
	3137FERS1	FHLMC REMICS 4767 KA 3% 15/MAR/2048	1,015,163	1,010,722	1,042,806
	3137F4XF4	FHLMC REMICS 4786 DP 4.5% 15/JUL/2042	484,634	503,413	494,100
	3137FG4C6	FHLMC REMICS 4796 AK 3% 15/MAY/2048	1,899,199	1,807,948	1,931,574
	3137FEZZ6	FHLMC REMICS 4802 A 3% 15/JUN/2048	1,880,263	1,802,408	1,911,513
	3137FHED1	FHLMC REMICS 4821 FL FLOATING 15/JUN/204	1,250,328	1,237,825	1,248,930
	3137FJE21	FHLMC REMICS 4836 PO ZEROCPN 15/OCT/2058	2,359,196	1,822,413	1,955,549
	3137FJJY6	FHLMC REMICS 4839 UO ZEROCPN 15/AUG/2056	1,324,642	1,037,415	1,133,853
	3137FJK81	FHLMC REMICS 4839 WO ZEROCPN 15/AUG/2056	5,322,684	3,954,831	4,256,422
	3137FK2D7	FHLMC REMICS 4845 WF FLOATING 15/DEC/204	776,631	769,957	772,440
	3137FKHX7	FHLMC REMICS 4846 PF FLOATING 15/DEC/204	245,399	244,096	244,528
	3137FKPB6	FHLMC REMICS 4856 FD FLOATING 15/AUG/204	845,534	842,198	839,794
	3137FLTS3	FHLMC REMICS 4880 DA 3% 15/MAY/2050	945,063	964,850	963,683
	3137FMNT5	FHLMC REMICS 4897 F FLOATING 15/JUL/2049	301,576	301,482	299,808
	3137FN5F3	FHLMC REMICS 4903 NF FLOATING 25/AUG/204	2,312,718	2,299,709	2,302,147
	3137FQLW1	FHLMC REMICS 4940 FE FLOATING 25/JAN/205	2,311,700	2,311,700	2,309,773
	3128HXMV4	FHLMC STRIPS 264 30 3% 15/JUL/2042	1,890,256	1,804,013	1,929,875
	31325UUE4	FHLMC STRIPS 314 S2 FLOATING 15/SEP/2043	7,061,607	1,533,084	1,306,256
	3132HTZ66	FHLMC STRIPS 323 300 3% 15/JAN/2044	2,602,941	2,686,721	2,652,527
	31325VHH0	FHLMC STRIPS 329 C5 3.5% 15/JUN/2043	6,940,049	1,311,394	942,042
	31351DEC1	FHLMC STRIPS 343 F4 FLOATING 15/OCT/2037	632,764	611,003	627,531
	31325VRC0	FHLMC STRIPS 345 C13 3.5% 15/AUG/2045	2,873,998	521,586	350,599
	3128MMVU4	FHLMCGLD MORTPASS 2.5% 01/JAN/2032 G1 PN	684,763	677,273	693,055
	31307CQS0	FHLMCGLD MORTPASS 2.5% 01/JUN/2028 J2 PN	335,726	340,709	340,406
	31307CUV8	FHLMCGLD MORTPASS 2.5% 01/JUN/2028 J2 PN	358,600	364,035	363,603
	3132KFLA8	FHLMCGLD MORTPASS 2.5% 01/JUN/2031 V6 PN	82,157	81,259	83,405
	31307NTV6	FHLMCGLD MORTPASS 2.5% 01/NOV/2028 J3 PN	5,266,846	5,318,692	5,340,319
	3132WDDK7	FHLMCGLD MORTPASS 3% 01/APR/2046 Q4 PN#	281,646	282,834	288,636
	3128MJ6S4	FHLMCGLD MORTPASS 3% 01/APR/2049 G0 PN#	4,184,950	4,133,946	4,252,119
	3132WJE23	FHLMCGLD MORTPASS 3% 01/DEC/2046 Q4 PN#	230,323	231,295	236,039
	3132L8CS4	FHLMCGLD MORTPASS 3% 01/DEC/2046 V8 PN#	333,254	334,660	341,526
	3128PX5W2	FHLMCGLD MORTPASS 3% 01/FEB/2027 J1 PN#	32,464	33,984	33,459
	3132L7QE2	FHLMCGLD MORTPASS 3% 01/FEB/2041 V8 PN#	3,379,635	3,518,517	3,448,512

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	31307UC22	FHLMCGLD MORTPASS 3% 01/JUL/2032 J3 PN#	245,131	244,451	252,836
	3132L7XU8	FHLMCGLD MORTPASS 3% 01/JUN/2041 V8 PN#	7,523,118	7,832,271	7,755,959
	3128MJYG9	FHLMCGLD MORTPASS 3% 01/JUN/2046 G0 PN#	266,516	267,640	273,125
	3128MJYB0	FHLMCGLD MORTPASS 3% 01/MAY/2046 G0 PN#	426,200	427,998	436,770
	3128MDKM4	FHLMCGLD MORTPASS 3% 01/NOV/2027 G1 PN#	173,247	181,312	179,247
	3132HQBE1	FHLMCGLD MORTPASS 3% 01/NOV/2042 Q1 PN#	7,342,871	7,649,780	7,569,472
	3132HQBF8	FHLMCGLD MORTPASS 3% 01/NOV/2042 Q1 PN#	7,382,357	7,690,916	7,609,955
	3132WJFE6	FHLMCGLD MORTPASS 3% 01/NOV/2046 Q4 PN#	214,032	214,935	219,281
	3128MJYY0	FHLMCGLD MORTPASS 3% 01/OCT/2046 G0 PN#	277,945	279,118	284,845
	31335A3R7	FHLMCGLD MORTPASS 3% 01/OCT/2046 G6 PN#	278,007	279,180	284,901
	3132WHEG6	FHLMCGLD MORTPASS 3% 01/OCT/2046 Q4 PN#	721,517	724,420	739,396
	3133N2R81	FHLMCGLD MORTPASS 3% 01/OCT/2049 3P PN#	999,735	1,008,951	1,006,063
	3128MJYT1	FHLMCGLD MORTPASS 3% 01/SEP/2046 G0 PN#	3,031,695	3,044,484	3,111,095
	3132HLLD3	FHLMCGLD MORTPASS 3.5% 01/AUG/2042 Q1 PN	358,294	380,632	378,355
	3132HLSV6	FHLMCGLD MORTPASS 3.5% 01/AUG/2042 Q1 PN	116,115	123,391	122,473
	31335BK47	FHLMCGLD MORTPASS 3.5% 01/AUG/2044 G6 PN	91,308	92,414	96,289
	31335BLS3	FHLMCGLD MORTPASS 3.5% 01/AUG/2046 G6 PN	601,062	608,528	633,898
	3132VN2F9	FHLMCGLD MORTPASS 3.5% 01/DEC/2048 Q6 PN	95,602	96,200	99,149
	3132XW5K3	FHLMCGLD MORTPASS 3.5% 01/FEB/2048 Q5 PN	372,588	373,054	390,573
	3132GVD90	FHLMCGLD MORTPASS 3.5% 01/JUL/2042 Q0 PN	100,634	106,939	106,143
	3132GUGQ1	FHLMCGLD MORTPASS 3.5% 01/JUN/2042 Q0 PN	28,341	30,267	29,414
	3128MJYH7	FHLMCGLD MORTPASS 3.5% 01/JUN/2046 G0 PN	733,084	773,003	765,641
	31335BZH2	FHLMCGLD MORTPASS 3.5% 01/MAR/2048 G6 PN	1,527,645	1,527,585	1,586,719
	3132GTH59	FHLMCGLD MORTPASS 3.5% 01/MAY/2042 Q0 PN	63,906	68,250	67,473
	3132GTL70	FHLMCGLD MORTPASS 3.5% 01/MAY/2042 Q0 PN	32,587	34,801	34,406
	3132GTU96	FHLMCGLD MORTPASS 3.5% 01/MAY/2042 Q0 PN	71,457	76,024	75,739
	3132GUMW1	FHLMCGLD MORTPASS 3.5% 01/MAY/2042 Q0 PN	25,002	26,701	26,397
	3132WGW78	FHLMCGLD MORTPASS 3.5% 01/OCT/2046 Q4 PN	710,287	715,725	753,749
	3128MFS82	FHLMCGLD MORTPASS 3.5% 01/SEP/2032 G1 PN	431,560	441,337	448,857
	3132J4LS6	FHLMCGLD MORTPASS 4% 01/APR/2037 G3 PN#	607,075	645,396	651,355
	31335BMZ6	FHLMCGLD MORTPASS 4% 01/APR/2044 G6 PN#	395,789	406,673	431,362
	3132XXXT1	FHLMCGLD MORTPASS 4% 01/APR/2048 Q5 PN#	239,693	250,217	251,368
	3132H3EE9	FHLMCGLD MORTPASS 4% 01/AUG/2042 U9 PN#	3,763,795	4,043,727	4,009,383
	3128M96X5	FHLMCGLD MORTPASS 4% 01/AUG/2044 G0 PN#	3,873,275	4,154,088	4,193,208
	3132XCRZ0	FHLMCGLD MORTPASS 4% 01/AUG/2047 G6 PN#	373,944	382,650	407,106
	3132Y16Y9	FHLMCGLD MORTPASS 4% 01/AUG/2048 Q5 PN#	721,510	735,545	756,813
	3132Y17A0	FHLMCGLD MORTPASS 4% 01/AUG/2048 Q5 PN#	500,844	511,194	530,083
	3132XVJ38	FHLMCGLD MORTPASS 4% 01/DEC/2047 Q5 PN#	1,095,240	1,142,045	1,152,160
	3132VLSJ7	FHLMCGLD MORTPASS 4% 01/DEC/2048 Q6 PN#	495,100	507,034	528,965
	3132XW4M0	FHLMCGLD MORTPASS 4% 01/FEB/2048 Q5 PN#	98,603	102,932	103,456
	3132LNP99	FHLMCGLD MORTPASS 4% 01/JAN/2035 K9 PN#	29,289	31,074	31,556
	3132LPVB2	FHLMCGLD MORTPASS 4% 01/JAN/2036 K9 PN#	45,000	48,136	48,070
	31335BMB9	FHLMCGLD MORTPASS 4% 01/JAN/2048 G6 PN#	834,883	871,539	877,036
	3132XWE64	FHLMCGLD MORTPASS 4% 01/JAN/2048 Q5 PN#	1,666,549	1,739,721	1,750,660
	3132HBXZ3	FHLMCGLD MORTPASS 4% 01/JUL/2043 U9 PN#	408,276	420,907	434,810
	31335ACS5	FHLMCGLD MORTPASS 4% 01/JUN/2045 G6 PN#	243,474	252,342	261,837
	3132Y0FE5	FHLMCGLD MORTPASS 4% 01/JUN/2048 Q5 PN#	246,094	255,246	262,907
	3132Y0H29	FHLMCGLD MORTPASS 4% 01/JUN/2048 Q5 PN#	311,082	323,938	323,783
	3132Y0UU2	FHLMCGLD MORTPASS 4% 01/JUN/2048 Q5 PN#	194,826	202,072	208,121
	3132LQFK8	FHLMCGLD MORTPASS 4% 01/MAR/2037 K9 PN#	37,092	39,357	39,799
	3132LQFM4	FHLMCGLD MORTPASS 4% 01/MAR/2037 K9 PN#	39,610	42,090	42,671
	3132LQFN2	FHLMCGLD MORTPASS 4% 01/MAR/2037 K9 PN#	68,227	72,297	72,872
	3132XCR80	FHLMCGLD MORTPASS 4% 01/MAR/2048 G6 PN#	2,559,360	2,733,417	2,739,463
	3132XXE47	FHLMCGLD MORTPASS 4% 01/MAR/2048 Q5 PN#	66,722	69,652	69,963
	3132LAY63	FHLMCGLD MORTPASS 4% 01/MAR/2049 V8 PN#	3,193,228	3,329,689	3,329,036
	3128MJ2X7	FHLMCGLD MORTPASS 4% 01/NOV/2047 G0 PN#	999,171	1,043,041	1,051,757
	3132J4H85	FHLMCGLD MORTPASS 4% 01/OCT/2036 G3 PN#	291,364	310,394	310,521
	3132XS3U2	FHLMCGLD MORTPASS 4% 01/SEP/2047 Q5 PN#	1,684,480	1,756,466	1,773,202
	3128MJ4W7	FHLMCGLD MORTPASS 4% 01/SEP/2048 G0 PN#	1,339,027	1,334,215	1,395,440
	3132VMK38	FHLMCGLD MORTPASS 4.5% 01/DEC/2048 Q6 PN	2,674,135	2,785,279	2,822,042
	3129882U1	FHLMCGLD MORTPASS 4.5% 01/JUL/2039 B7 PN	23,542	26,198	26,060
	3129882T4	FHLMCGLD MORTPASS 4.5% 01/JUN/2039 B7 PN	21,343	23,751	23,622
	3132XCSH9	FHLMCGLD MORTPASS 4.5% 01/MAR/2049 G6 PN	356,409	389,377	393,258
	3128LXAT7	FHLMCGLD MORTPASS 5% 01/MAY/2035 G0 PN#	80,211	86,754	88,513
	3132L9XD2	FHLMCGLD MORTPASS 5% 01/MAY/2048 V8 PN#	1,400,253	1,508,991	1,550,668
	31283HXS9	FHLMCGLD MORTPASS 5% 01/SEP/2033 G0 PN#	30,912	31,861	34,095
	3128M7AX4	FHLMCGLD MORTPASS 5.5% 01/JAN/2039 G0 PN	171,150	185,872	192,078
	3128LCQ58	FHLMCGLD MORTPASS 5.5% 01/JUN/2038 A7 PN	199,437	215,953	217,656
	3128M7ZR0	FHLMCGLD MORTPASS 5.5% 01/MAR/2039 G0 PN	226,683	245,456	254,416
	3128M86H2	FHLMCGLD MORTPASS 5.5% 01/SEP/2039 G0 PN	99,089	107,977	111,372
	31292GUE4	FHLMCGLD MORTPASS 7% 01/FEB/2028 C0 PN#	15,907	17,641	17,773
	3128M9PU0	FHLMCGLD MORTPASS 7% 01/MAR/2039 G0 PN#	261,543	308,785	299,956
	31292GWK8	FHLMCGLD MORTPASS 7% 01/SEP/2028 C0 PN#	45,418	50,310	51,383
	3128FESV2	FHLMCGLD MORTPASS 8% 01/JUL/2026 D7 PN#	7,628	7,700	7,647
	BRJFWP3	FIAT CHRYSLER AUTOMOBILES NV COMMON STOC	93,976	1,317,441	1,391,809
	N31738102	FIAT CHRYSLER AUTOMOBILES NV COMMON STOC	5,739	76,802	84,306
	315786AC7	FIDELITY & GUARANTY LIFE HOLDINGS INC CA	1,000,000	995,000	1,065,000
	BK1PKQ9	FIDELITY EUROPEAN VALUES PLC CLOSED-END	2,489,215	5,795,739	8,573,727
	315990515	FIDELITY GROWTH FUND II - BULLSHEAD LLC	100	16,596,483	0
	332855	FIDELITY JAPAN TRUST PLC CLOSED-END FUND	1,345,083	1,142,897	3,153,961
	31620RAF2	FIDELITY NATIONAL FINANCIAL INC CALLABLE	1,500,000	1,595,970	1,615,095
	31620R303	FIDELITY NATIONAL FINANCIAL INC COMMON S	31,481	1,223,131	1,427,663
	31620M106	FIDELITY NATIONAL INFORMATION SERVICES I	12,175	1,022,220	1,693,421
	31620MAT3	FIDELITY NATIONAL INFORMATION SERVICES I	1,269,000	1,222,493	1,313,161
	316996446	FIFTH CINVEN FUND (NO.2)	100	23,150	24,468,323
	316773CY4	FIFTH THIRD BANCORP CALLABLE NOTES FIXED	2,665,000	2,664,254	2,669,690
	316773CU2	FIFTH THIRD BANCORP CALLABLE NOTES FIXED	3,000,000	3,035,280	3,036,861
	316773CX6	FIFTH THIRD BANCORP CALLABLE NOTES FIXED	2,385,000	2,380,564	2,508,358
	316773100	FIFTH THIRD BANCORP COMMON STOCK USD 0	6,804	161,585	209,155
	316773CH1	FIFTH THIRD BANCORP NOTES FIXED 8.25% 01	5,840,000	8,225,792	8,923,754
	31677QBM0	FIFTH THIRD BANK/CINCINNATI OH CALLABLE	525,000	525,000	570,654
	5452877	FILMS PLC FRN 31/MAR/2008 ITL200000000	2,400,000,000	530,903	0
	BNGN9Z1	FINECOBANK BANCA FINECO SPA COMMON STOCK	58,041	620,342	696,464
	31816Q101	FIREEYE INC COMMON STOCK USD 0.0001	17,197	266,551	284,266
	31847RAE2	FIRST AMERICAN FINANCIAL CORP CALLABLE N	500,000	517,800	517,935
	31847RAF9	FIRST AMERICAN FINANCIAL CORP CALLABLE N	2,000,000	1,999,500	2,140,460
	31847R102	FIRST AMERICAN FINANCIAL CORP COMMON STO	20,379	1,004,659	1,188,503
	318672706	FIRST BANCORP/PUERTO RICO COMMON STOCK U	1,000	9,585	10,590
	318910106	FIRST BANCORP/SOUTHERN PINES NC COMMON S	100	4,075	3,991
	BKSLS55	FIRST CAPITAL REAL ESTATE INVESTMENT TRU	6,523	99,224	103,976

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	31946M103	FIRST CITIZENS BANCSHARES INC/NC COMMON	71	29,443	37,787
	32051X108	FIRST HAWAIIAN INC COMMON STOCK USD 0.01	24,002	680,905	692,458
	32051G2Y0	FIRST HORIZON ALTERNATIVE MORTGAGE SECUR	2,921,051	(1,805)	569,072
	32051GAA3	FIRST HORIZON ALTERNATIVE MORTGAGE SECUR	76,951	75,992	77,241
	32051GQL2	FIRST HORIZON MORTGAGE PASS-THROUGH TRUS	22,929	22,556	19,111
	32055GAE1	FIRST HORIZON MORTGAGE PASS-THROUGH TRUS	90,276	75,618	72,669
	320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK	55,108	864,194	912,588
	32055Y201	FIRST INTERSTATE BANCSYSTEM INC COMMON S	195	7,618	8,174
	32059RAA1	FIRST INVESTORS AUTO OWNER TRUST 2018-1	20,136	20,135	20,145
	32058RAA2	FIRST INVESTORS AUTO OWNER TRUST 2019-2	416,550	416,536	416,405
	32076V103	FIRST MAJESTIC SILVER CORP COMMON STOCK	100	1,024	1,226
	320816101	FIRST MERCHANT ACCEPTANCE CORP COM STK U	15,100	30	0
	32115BAA8	FIRST NLC TRUST 2007-1 2007-1 A1 FLOATIN	587,856	587,856	364,753
	6339872	FIRST PACIFIC CO LTD COMMON STOCK HKD 0.	195,250	137,914	66,405
	335934AH8	FIRST QUANTUM MINERALS LTD CALLABLE NOTE	1,780,000	1,753,772	1,788,366
	335934AL9	FIRST QUANTUM MINERALS LTD CALLABLE NOTE	1,140,000	1,076,475	1,170,318
	335934AF2	FIRST QUANTUM MINERALS LTD CALLABLE NOTE	1,646,000	1,638,512	1,650,115
	2347608	FIRST QUANTUM MINERALS LTD COMMON STOCK	79,925	802,940	811,731
	33616CAC4	FIRST REPUBLIC BANK/CA CALLABLE NOTES FI	475,000	551,717	543,045
	33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD	3,296	289,639	387,115
	336433107	FIRST SOLAR INC COMMON STOCK USD 0.001	4,033	228,480	225,687
	33740D107	FIRST TRUST DYNAMIC EUROPE EQUITY INCOME	129,776	1,906,934	1,937,556
	33735YAA6	FIRST UNION CAPITAL II CALLABLE BOND FIX	2,765,000	3,531,563	3,762,723
	337932AG2	FIRSTENERGY CORP CALLABLE NOTES FIXED 2.	96,000	97,280	97,540
	337932AH0	FIRSTENERGY CORP CALLABLE NOTES FIXED 3.	15,307,000	15,700,079	16,369,229
	337932AF4	FIRSTENERGY CORP CALLABLE NOTES FIXED 4.	8,565,000	9,085,243	9,030,165
	337932AJ6	FIRSTENERGY CORP CALLABLE NOTES FIXED 4.	6,861,000	7,273,562	8,115,655
	337932AC1	FIRSTENERGY CORP CALLABLE NOTES FIXED 7.	10,640,000	12,179,540	15,024,744
	337932107	FIRSTENERGY CORP COMMON STOCK USD 0.1	18,603	747,077	904,106
	33767BAA7	FIRSTENERGY TRANSMISSION LLC CALLABLE NO	10,657,000	11,558,197	13,445,830
	33767BAB5	FIRSTENERGY TRANSMISSION LLC CALLABLE NO	4,820,000	4,878,295	5,195,791
	33767BAC3	FIRSTENERGY TRANSMISSION LLC CALLABLE NO	6,293,000	6,627,215	7,214,484
	337738AS7	FISERV INC CALLABLE NOTES FIXED 2.75% 01	905,000	903,480	920,991
	337738AT5	FISERV INC CALLABLE NOTES FIXED 3.2% 01/	1,094,000	1,093,931	1,133,001
	337738AU2	FISERV INC CALLABLE NOTES FIXED 3.5% 01/	1,840,000	1,917,245	1,933,987
	337738AQ1	FISERV INC CALLABLE NOTES FIXED 3.8% 01/	930,000	929,572	981,677
	337738AR9	FISERV INC CALLABLE NOTES FIXED 4.2% 01/	37,000	36,947	40,836
	337738AV0	FISERV INC CALLABLE NOTES FIXED 4.4% 01/	25,389,000	26,191,981	28,823,624
	337738108	FISERV INC COMMON STOCK USD 0.01	7,427	383,612	858,784
	6340250	FISHER & PAYKEL HEALTHCARE CORP LTD COMM	14,368	147,252	215,193
	33812L102	FITBIT INC COMMON STOCK USD 0.0001	4,200	20,724	27,594
	33829M101	FIVE BELOW INC COMMON STOCK USD 0.01	521	62,531	66,615
	33833Q106	FIVE POINT HOLDINGS LLC COMMON STOCK USD	100	687	695
	33830X104	FIVE PRIME THERAPEUTICS INC COMMON STOCK	2,100	12,657	9,639
	33843RAE2	FLAGSHIP CREDIT AUTO TRUST 2017-4 2017-4	2,000,000	1,999,670	2,016,768
	33844RAA9	FLAGSHIP CREDIT AUTO TRUST 2019-1 2019-1	327,684	327,664	330,461
	33845WAA7	FLAGSHIP CREDIT AUTO TRUST 2019-2 2019-2	781,849	781,797	786,550
	33845FAA4	FLAGSHIP CREDIT AUTO TRUST 2019-4 2019-4	825,433	825,432	825,715
	337930705	FLAGSTAR BANCORP INC COMMON STOCK USD 0.	14,156	247,077	541,467
	338915AM3	FLEETBOSTON FINANCIAL CORP BOND FIXED 6.	2,500,000	2,805,625	3,088,325
	338915AH4	FLEETBOSTON FINANCIAL CORP BOND FIXED 6.	1,400,000	1,495,088	1,732,808
	339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK U	1,734	296,349	498,906
	6341606	FLETCHER BUILDING LTD COMMON STOCK NZD 0	143,207	452,276	491,768
	33938XAA3	FLEX LTD CALLABLE NOTES FIXED 4.875% 15/	1,800,000	1,931,202	1,955,520
	Y2573F102	FLEX LTD COMMON STOCK USD 0	76,600	945,752	966,692
	33938J106	FLEXION THERAPEUTICS INC COMMON STOCK US	600	7,321	12,420
	6352147	FLIGHT CENTRE TRAVEL GROUP LTD COMMON ST	1,005	29,582	31,127
	302445101	FLIR SYSTEMS INC COMMON STOCK USD 0.01	2,484	110,491	129,342
	30288*AA8	FLNG LIQUEFACTION 2 LLC	9,839,000	9,839,000	9,620,869
	339750101	FLOOR & DECOR HOLDINGS INC COMMON STOCK	634	27,478	32,214
	341081FE2	FLORIDA POWER & LIGHT CO CALLABLE BOND F	2,400,000	2,609,016	3,013,968
	341081FR3	FLORIDA POWER & LIGHT CO CALLABLE BOND F	1,720,000	1,724,315	2,020,383
	341081FX0	FLORIDA POWER & LIGHT CO CALLABLE BOND F	7,276,000	7,231,240	7,359,820
	341081FP7	FLORIDA POWER & LIGHT CO CALLABLE BOND F	16,271,000	15,891,515	17,777,550
	341081FH5	FLORIDA POWER & LIGHT CO CALLABLE BOND F	300,000	265,068	327,234
	341081FQ5	FLORIDA POWER & LIGHT CO CALLABLE BOND F	2,450,000	2,436,770	2,796,195
	341081FU6	FLORIDA POWER & LIGHT CO CALLABLE BOND F	100,000	99,947	114,766
	341081FC6	FLORIDA POWER & LIGHT CO CALLABLE BOND F	750,000	873,975	1,019,543
	341081ER4	FLORIDA POWER & LIGHT CO CALLABLE BOND F	2,610,000	3,585,841	3,483,645
	341081FA0	FLORIDA POWER & LIGHT CO CALLABLE BOND F	1,110,000	1,363,411	1,538,049
	341081FB8	FLORIDA POWER & LIGHT CO CALLABLE BOND F	500,000	673,129	705,595
	341081FD4	FLORIDA POWER & LIGHT CO CALLABLE NOTES	3,319,000	3,382,153	4,292,695
	343498101	FLOWERS FOODS INC COMMON STOCK USD 0.01	10,424	210,268	226,618
	34354P105	FLOWSERVE CORP COMMON STOCK USD 1.25	1,348	58,521	67,090
	34385P108	FLUIDIGM CORP COMMON STOCK USD 0.001	4,400	18,658	15,312
	343412AF9	FLUOR CORP CALLABLE NOTES FIXED 4.25% 15	1,160,000	1,155,295	1,167,744
	343412102	FLUOR CORP COMMON STOCK USD 0.01	25,431	499,660	480,137
	343873105	FLUSHING FINANCIAL CORP COMMON STOCK USD	100	2,089	2,161
	BWXC0Z1	FLUTTER ENTERTAINMENT PLC COMMON STOCK G	9,923	566,011	1,212,540
	BWT6H89	FLUTTER ENTERTAINMENT PLC COMMON STOCK G	506	55,140	61,541
	302491AU9	FMC CORP CALLABLE NOTES FIXED 3.45% 01/O	2,075,000	2,086,149	2,145,509
	302491AV7	FMC CORP CALLABLE NOTES FIXED 4.5% 01/OC	2,940,000	2,980,377	3,208,128
	302491303	FMC CORP COMMON STOCK USD 0.1	2,191	161,392	218,706
	30251BAB4	FMR LLC CALLABLE BOND FIXED 6.45% 15/NOV	1,035,000	1,032,640	1,454,972
	302520101	FNB CORP/PA COMMON STOCK USD 0.01	34,482	376,449	437,921
	3136FG4D6	FNMA INTEREST STRIP 407 22 5% 25/JAN/203	12,684	15,319	1,925
	3136FG5L7	FNMA INTEREST STRIP 407 C10 5% 25/JAN/20	250,447	65,412	43,054
	31395QDZ0	FNMA INTEREST STRIP 414 A35 3.5% 25/OCT/	1,417,613	1,395,961	1,487,417
	31410LLW0	FNMA MORTPASS 2.5% 01/JUN/2028 CV PN# 89	2,597,208	2,613,440	2,627,205
	3140HVD43	FNMA MORTPASS 2.92% 01/AUG/2034 HY PN# B	935,000	949,609	960,507
	3138L4EW9	FNMA MORTPASS 2.98% 01/JUN/2025 HY PN# A	13,968,086	14,024,831	14,518,987
	3140HVPY4	FNMA MORTPASS 2.98% 01/SEP/2034 HY PN# B	1,505,000	1,532,748	1,538,712
	3140FXKV3	FNMA MORTPASS 3% 01/JAN/2043 U3 PN# BF03	808,296	825,757	831,785
	31417FXJ2	FNMA MORTPASS 3% 01/MAR/2053 CZ PN# AB87	635,415	612,779	634,487
	3140FXFU1	FNMA MORTPASS 3% 01/MAR/2057 I4 PN# BF01	1,450,929	1,492,246	1,491,438
	3140FXJG8	FNMA MORTPASS 3% 01/MAY/2058 I4 PN# BF02	1,325,687	1,362,972	1,362,647
	31418CDR2	FNMA MORTPASS 3% 01/NOV/2046 CK PN# MA28	5,092,750	5,004,025	5,124,580
	31418CCP7	FNMA MORTPASS 3% 01/OCT/2046 CK PN# MA27	11,574,095	11,773,025	11,646,201
	3140QB3X4	FNMA MORTPASS 3% 01/OCT/2049 CK PN# CA44	2,984,357	3,033,786	3,012,231
	31418CBM5	FNMA MORTPASS 3% 01/SEP/2046 CK PN# MA27	10,814,413	11,022,253	10,881,787

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	3138L4A45	FNMA MORTPASS 3.02% 01/JUN/2025 HY PN# A	2,331,746	2,360,346	2,426,764
	3138LKJ57	FNMA MORTPASS 3.05% 01/OCT/2032 HY PN# A	54,014	55,010	55,882
	3140HUPY6	FNMA MORTPASS 3.055% 01/JUL/2034 HY PN#	2,250,458	2,322,631	2,347,723
	3138LMC68	FNMA MORTPASS 3.08% 01/JAN/2029 H2 PN# A	943,842	917,444	986,249
	3138LKMB0	FNMA MORTPASS 3.08% 01/OCT/2032 HY PN# A	590,000	554,139	616,509
	3138LJNL0	FNMA MORTPASS 3.1% 01/JUN/2032 HY PN# AN	815,000	806,468	853,378
	3138LKK55	FNMA MORTPASS 3.1% 01/OCT/2032 HY PN# AN	285,000	286,024	296,887
	3140HUKN5	FNMA MORTPASS 3.11% 01/JUL/2034 HY PN# B	976,288	1,013,928	1,024,927
	3138LK7A9	FNMA MORTPASS 3.135% 01/OCT/2032 HY PN#	430,000	435,509	451,663
	3138LMAE3	FNMA MORTPASS 3.14% 01/JAN/2033 HY PN# A	1,925,000	1,811,305	2,008,333
	3138LKPK7	FNMA MORTPASS 3.18% 01/SEP/2032 HY PN# A	351,000	352,426	370,652
	3138LKJT5	FNMA MORTPASS 3.2% 01/SEP/2032 HY PN# AN	795,000	748,294	841,333
	3138LKLG0	FNMA MORTPASS 3.2% 01/SEP/2032 HY PN# AN	180,000	182,475	190,490
	3138LJWG1	FNMA MORTPASS 3.22% 01/JUL/2032 HY PN# A	71,740	73,060	75,521
	3138LKGJ0	FNMA MORTPASS 3.23% 01/AUG/2032 HY PN# A	77,528	78,110	81,947
	3138LJWJ5	FNMA MORTPASS 3.23% 01/JUL/2032 HY PN# A	116,059	118,307	122,762
	3138LL7H2	FNMA MORTPASS 3.24% 01/JAN/2033 HY PN# A	1,760,000	1,750,100	1,856,473
	3138LJH45	FNMA MORTPASS 3.25% 01/JUN/2032 HY PN# A	195,000	200,736	207,305
	3138LJ7F1	FNMA MORTPASS 3.26% 01/SEP/2032 HY PN# A	1,910,000	1,927,906	2,031,610
	3138LJVX5	FNMA MORTPASS 3.3% 01/JUL/2032 HY PN# AN	52,934	54,290	55,941
	3140HTYJ2	FNMA MORTPASS 3.38% 01/JUN/2031 HY PN# B	2,079,800	2,104,823	2,233,601
	3140HT5D7	FNMA MORTPASS 3.39% 01/JUL/2034 HY PN# B	1,385,000	1,399,499	1,460,427
	3138L4KV4	FNMA MORTPASS 3.43% 01/JUL/2028 HY PN# A	4,007,420	4,092,577	4,278,521
	3138LE2X8	FNMA MORTPASS 3.49% 01/FEB/2032 HY PN# A	185,000	194,134	198,416
	3138EQVS8	FNMA MORTPASS 3.5% 01/AUG/2034 CR PN# AL	5,605,970	5,863,494	5,811,933
	3140JAZS0	FNMA MORTPASS 3.5% 01/JUN/2044 CR PN# BM	3,601,800	3,784,703	3,787,652
	3140FXES7	FNMA MORTPASS 3.5% 01/OCT/2056 I4 PN# BF	230,818	237,562	243,536
	3138LNCD1	FNMA MORTPASS 3.51% 01/MAY/2033 HY PN# A	600,000	581,916	647,148
	3140HS2R1	FNMA MORTPASS 3.56% 01/FEB/2029 HY PN# B	1,350,000	1,367,402	1,457,352
	3140HUD45	FNMA MORTPASS 3.56% 01/JUN/2039 HT PN# B	570,845	589,041	617,883
	3138LM5H2	FNMA MORTPASS 3.6% 01/APR/2033 HY PN# AN	17,000,000	16,677,266	18,478,150
	3140HSWG2	FNMA MORTPASS 3.65% 01/FEB/2029 HY PN# B	1,300,000	1,308,734	1,412,463
	3140HSWP2	FNMA MORTPASS 3.67% 01/MAR/2031 HY PN# B	2,300,000	2,396,672	2,499,939
	3140HTZG7	FNMA MORTPASS 3.83% 01/MAY/2039 HY PN# B	1,438,706	1,480,968	1,513,634
	3140HTBV0	FNMA MORTPASS 3.83% 01/MAY/2049 HL PN# B	9,907,845	10,117,226	10,885,453
	3140HSUQ2	FNMA MORTPASS 3.85% 01/FEB/2031 HY PN# B	790,918	804,760	874,400
	3140HSPA3	FNMA MORTPASS 3.89% 01/JAN/2029 HY PN# B	3,949,870	3,985,666	4,332,059
	3140HSM40	FNMA MORTPASS 3.92% 01/FEB/2029 HY PN# B	500,000	507,813	551,800
	3140FXK92	FNMA MORTPASS 4% 01/JUL/2048 I3 PN# BF03	3,182,386	3,387,750	3,398,502
	3140FXD74	FNMA MORTPASS 4% 01/JUL/2056 I4 PN# BF01	6,906,974	7,377,512	7,403,931
	3140HSMT5	FNMA MORTPASS 4.01% 01/JUL/2027 H2 PN# B	500,000	510,938	548,890
	3140HR6J7	FNMA MORTPASS 4.08% 01/JAN/2034 HY PN# B	450,000	453,656	509,297
	31409MB44	FNMA MORTPASS 6.2% 01/NOV/2037 ML PN# 87	990,251	1,152,714	1,086,226
	31409MB51	FNMA MORTPASS 6.2% 01/NOV/2037 ML PN# 87	815,595	949,404	894,643
	31409HGG3	FNMA MORTPASS ARM 01/APR/2036 WS PN# 871	261,180	272,933	269,997
	31374FXL8	FNMA MORTPASS ARM 01/AUG/2026 WC PN# 313	3,556	3,673	3,644
	3140J5V55	FNMA MORTPASS ARM 01/AUG/2047 LB PN# BM1	426,618	424,685	433,000
	3140JA2W7	FNMA MORTPASS ARM 01/AUG/2049 LB PN# BM6	5,000,000	5,133,984	5,141,000
	31373TC81	FNMA MORTPASS ARM 01/DEC/2024 WC PN# 302	17,492	17,833	17,920
	3138E4Y47	FNMA MORTPASS ARM 01/FEB/2042 LB PN# AK0	342,403	354,441	354,929
	3138EREY2	FNMA MORTPASS ARM 01/JAN/2046 LB PN# AL9	2,397,982	2,422,149	2,441,433
	31376CDW1	FNMA MORTPASS ARM 01/JUL/2026 WC PN# 351	8,527	8,740	8,634
	3140JAWQ7	FNMA MORTPASS ARM 01/JUN/2045 LB PN# BM6	645,226	651,930	658,124
	3140FCUL0	FNMA MORTPASS ARM 01/MAR/2047 LB PN# BD5	422,200	434,956	430,260
	3138EKDV4	FNMA MORTPASS ARM 01/MAY/2035 WS PN# AL2	260,618	275,278	275,202
	3138EPQ98	FNMA MORTPASS ARM 01/MAY/2045 LB PN# AL6	507,097	512,208	516,007
	31407XUZ2	FNMA MORTPASS ARM 01/NOV/2035 LB PN# 844	15,538	15,499	15,932
	3138EQNN8	FNMA MORTPASS ARM 01/NOV/2045 LB PN# AL7	182,333	184,768	185,077
	3138EP2Y9	FNMA MORTPASS ARM 01/OCT/2037 WS PN# AL7	2,388,604	2,524,829	2,516,036
	3138EQCH3	FNMA MORTPASS ARM 01/SEP/2041 WS PN# AL7	725,491	761,766	761,613
	31358FDZ9	FNMA REMICS 1990-122 F FLOATING 25/OCT/2	4,466	4,499	4,476
	31358GUJ4	FNMA REMICS 1991-46 F FLOATING 25/MAY/20	4,739	4,727	4,745
	31358NMG4	FNMA REMICS 1992-107 FA FLOATING 25/JUN/	18,987	19,105	19,137
	31359D5Q2	FNMA REMICS 1993-165 FH FLOATING 25/SEP/	204,068	208,150	207,403
	31359K4Q7	FNMA REMICS 1996-53 H 7% 18/DEC/2026	119,170	132,907	132,655
	31359P2N5	FNMA REMICS 1997-43 ZC 7% 18/DEC/2026	241,994	232,733	266,210
	31359UYS8	FNMA REMICS 1998-58 ZB 6% 25/OCT/2028	576,575	616,716	633,470
	31359U4E2	FNMA REMICS 1998-66 SC FLOATING 17/NOV/2	288,337	(646)	19,241
	31392ADP0	FNMA REMICS 2001-62 SJ FLOATING 25/NOV/2	62,823	10,170	10,745
	31392B5V4	FNMA REMICS 2002-10 FD FLOATING 25/JAN/2	159,983	160,783	161,714
	31392CBW3	FNMA REMICS 2002-23 F FLOATING 25/APR/20	55,171	55,290	55,687
	31392EHL7	FNMA REMICS 2002-53 FH FLOATING 25/JUL/2	113,889	115,739	117,176
	31393YBS3	FNMA REMICS 2004-38 FK FLOATING 25/MAY/2	120,314	120,615	120,127
	31394AFU5	FNMA REMICS 2004-54 HS FLOATING 25/DEC/2	448,292	36,792	62,291
	31394APU4	FNMA REMICS 2004-65 ST FLOATING 25/AUG/2	1,347,274	(1,181)	244,073
	31394ENT1	FNMA REMICS 2005-62 JA 5.5% 25/JUL/2035	950,000	906,508	1,089,733
	31394E2B3	FNMA REMICS 2005-70 GB 5.5% 25/AUG/2035	2,435,000	3,004,181	2,688,556
	31394UAB8	FNMA REMICS 2005-88 ZC 5% 25/OCT/2035	10,322,639	11,393,323	11,357,293
	31396L4T4	FNMA REMICS 2006-118 A2 FLOATING 25/DEC/	79,672	79,672	78,871
	31395NWF0	FNMA REMICS 2006-56 ZA 5.75% 25/JUL/2036	2,740,146	2,653,217	3,216,968
	31394VW30	FNMA REMICS 2006-8 HO ZEROCPN 25/MAR/203	29,424	0	25,071
	31396KM33	FNMA REMICS 2006-81 FA FLOATING 25/SEP/2	808,480	803,005	805,008
	31396X6P4	FNMA REMICS 2007-116 IA FLOATING 25/MAY/	663,478	79,654	91,959
	31396VE20	FNMA REMICS 2007-48 SD FLOATING 25/MAY/2	998,355	131,813	163,635
	31396XNX8	FNMA REMICS 2007-86 FA FLOATING 25/SEP/2	359,124	358,512	359,103
	31396Y4J8	FNMA REMICS 2008-27 SG FLOATING 25/APR/2	161,449	36,645	26,260
	31397MG92	FNMA REMICS 2008-86 SH FLOATING 25/DEC/2	248,071	(191)	40,648
	31398GUS6	FNMA REMICS 2009-106 SN FLOATING 25/JAN/	5,130,332	426,466	843,815
	31398NAH7	FNMA REMICS 2010-102 IP 5% 25/DEC/2039	310,378	22,205	13,241
	31398MQE9	FNMA REMICS 2010-13 ZX 5% 25/MAR/2040	14,095,048	15,576,148	15,885,784
	31398TDW8	FNMA REMICS 2010-76 SA FLOATING 25/JUL/2	1,868,258	369,710	323,901
	3136A9AZ1	FNMA REMICS 2012-106 MA 2% 25/JUN/2042	750,006	648,754	680,174
	3136A9HB7	FNMA REMICS 2012-111 HS FLOATING 25/OCT/	260,442	249,249	225,376
	3136A94D7	FNMA REMICS 2012-118 DI 3.5% 25/JAN/2040	739,671	101,870	44,754
	3136A9B56	FNMA REMICS 2012-127 PI 4% 25/NOV/2042	1,211,341	307,442	191,374
	3136AAZ65	FNMA REMICS 2012-145 EI 3% 25/JAN/2028	856,079	76,619	57,465
	3136ABPN7	FNMA REMICS 2012-148 JI 3.5% 25/DEC/2039	942,144	104,358	70,406
	3136ABAA1	FNMA REMICS 2012-150 KA 1.75% 25/JAN/204	7,370,257	6,961,383	7,266,592
	3136AA5N1	FNMA REMICS 2012-151 NX 1.5% 25/JAN/2043	584,907	559,363	560,184
	3136A35F4	FNMA REMICS 2012-28 B 6.5% 25/JUN/2039	14,350	16,844	15,487

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	3136A65W0	FNMA REMICS 2012-74 OA ZEROCPN 25/MAR/20	45,071	224,234	41,085
	3136A65Y6	FNMA REMICS 2012-74 SA FLOATING 25/MAR/2	495,781	77,276	68,922
	3136A6Q56	FNMA REMICS 2012-75 AO ZEROCPN 25/MAR/20	90,142	487,587	82,164
	3136A7M74	FNMA REMICS 2012-92 AZ 3.5% 25/AUG/2042	5,674,373	5,642,324	5,947,946
	3136ACAP6	FNMA REMICS 2013-10 YI 3% 25/FEB/2028	669,367	61,051	44,347
	3136AGZN5	FNMA REMICS 2013-101 FE FLOATING 25/OCT/	1,799,059	1,824,920	1,807,435
	3136ABZ63	FNMA REMICS 2013-11 AP 1.5% 25/JAN/2043	1,360,815	1,324,881	1,320,698
	3136ADBR9	FNMA REMICS 2013-23 SP FLOATING 25/MAR/2	822,667	647,594	815,067
	3136AC5B3	FNMA REMICS 2013-28 YS FLOATING 25/JUL/2	1,567,037	237,003	240,277
	3136ADMQ9	FNMA REMICS 2013-30 CA 1.5% 25/APR/2043	225,078	210,940	216,046
	3136ADB40	FNMA REMICS 2013-44 ZG 3.5% 25/MAR/2042	923,448	920,921	963,539
	3136ABE58	FNMA REMICS 2013-5 BI 3.5% 25/MAR/2040	1,139,088	161,798	81,402
	3136AD5L9	FNMA REMICS 2013-50 US FLOATING 25/MAY/2	216,586	145,248	185,272
	3136AEJH1	FNMA REMICS 2013-58 SP FLOATING 25/FEB/2	3,372,225	402,753	361,648
	3136AKPD9	FNMA REMICS 2014-38 GZ 3% 25/SEP/2043	8,844,681	7,803,830	8,461,712
	3136AKVX8	FNMA REMICS 2014-49 LC 3% 25/JUL/2054	2,632,343	2,636,148	2,704,848
	3136ALWS6	FNMA REMICS 2014-74 ZA 3% 25/NOV/2044	11,674,321	10,593,533	11,704,456
	3136AL2X8	FNMA REMICS 2014-84 AI FLOATING 25/FEB/2	795,366	7,870	6,004
	3136AQQT0	FNMA REMICS 2015-84 PA 1.7% 25/AUG/2033	1,750,778	1,736,484	1,718,652
	3136ART24	FNMA REMICS 2016-25 FL FLOATING 25/MAY/2	4,233,755	4,276,093	4,233,483
	3136ATLW2	FNMA REMICS 2016-48 MA 2% 25/JUN/2038	2,321,838	2,304,424	2,296,116
	3136ATXU3	FNMA REMICS 2016-63 YI 3.5% 25/APR/2046	1,185,519	74,214	92,319
	3136AUAE1	FNMA REMICS 2016-82 ZD 3% 25/NOV/2046	7,025,510	6,551,580	6,869,985
	3136AQ5N6	FNMA REMICS 2016-9 A 3% 25/SEP/2043	7,353,021	7,477,103	7,438,383
	3136AULD1	FNMA REMICS 2016-94 PA 3% 25/MAR/2044	10,513,016	10,798,018	10,702,236
	3136AVFH7	FNMA REMICS 2017-13 PA 3% 25/AUG/2046	688,162	702,785	709,279
	3136AWW37	FNMA REMICS 2017-42 H 3% 25/NOV/2043	456,164	463,292	465,296
	3136AWU21	FNMA REMICS 2017-46 LB 3.5% 25/DEC/2052	941,174	979,409	970,650
	3136AXJT3	FNMA REMICS 2017-49 JA 4% 25/JUL/2053	1,393,545	1,465,400	1,444,963
	3136AXAP0	FNMA REMICS 2017-50 FB FLOATING 25/JUL/2	3,616,807	3,639,412	3,598,757
	3136AWZ67	FNMA REMICS 2017-51 EA 3% 25/NOV/2042	9,271,650	9,420,865	9,459,736
	3136AXBT1	FNMA REMICS 2017-56 BY 3% 25/JUL/2047	901,074	881,372	930,100
	3136AYJQ7	FNMA REMICS 2017-79 VB 3% 25/JAN/2038	5,538,994	5,317,434	5,570,413
	3136B1FM1	FNMA REMICS 2018-14 KC 3% 25/MAR/2048	1,087,466	1,080,839	1,115,398
	3136B1HY3	FNMA REMICS 2018-15 AB 3% 25/MAR/2048	298,543	296,747	306,900
	3136B1M76	FNMA REMICS 2018-27 JA 3% 25/DEC/2047	13,230,580	12,932,335	13,333,830
	3136B1P32	FNMA REMICS 2018-28 CA 3% 25/MAY/2048	827,915	799,972	836,281
	3136B2EW8	FNMA REMICS 2018-45 GA 3% 25/JUN/2048	1,384,949	1,320,179	1,403,665
	3136B22X9	FNMA REMICS 2018-64 ET 3% 25/SEP/2048	2,270,365	2,183,808	2,313,392
	3136B3NG1	FNMA REMICS 2018-79 FA FLOATING 25/NOV/2	1,353,818	1,344,934	1,344,508
	3136B0VP8	FNMA REMICS 2018-8 KL 2.5% 25/MAR/2047	856,876	813,932	854,853
	3136B3ZE3	FNMA REMICS 2019-1 HF FLOATING 25/FEB/20	466,580	465,122	466,181
	3136B4GA0	FNMA REMICS 2019-14 FB FLOATING 25/APR/2	492,159	491,313	491,636
	3136B4PT9	FNMA REMICS 2019-18 FH FLOATING 25/MAY/2	831,927	830,237	825,721
	3136B4YQ5	FNMA REMICS 2019-25 YF FLOATING 25/OCT/2	1,645,996	1,647,539	1,644,747
	3136B5GG4	FNMA REMICS 2019-35 A 3% 25/JUL/2049	708,723	708,391	732,650
	3136B5GP4	FNMA REMICS 2019-35 FH FLOATING 25/JUL/2	330,957	329,613	329,596
	3136B5GA7	FNMA REMICS 2019-35 MB 3% 25/JUL/2049	884,600	879,901	918,594
	3136B5VR3	FNMA REMICS 2019-42 FK FLOATING 25/AUG/2	1,722,285	1,717,980	1,717,169
	3136B6UK7	FNMA REMICS 2019-60 BF FLOATING 25/OCT/2	599,462	598,900	596,642
	3136B6UT8	FNMA REMICS 2019-60 FW FLOATING 25/OCT/2	465,264	464,828	464,455
	3136B64V2	FNMA REMICS 2019-67 FB FLOATING 25/NOV/2	535,060	532,218	532,154
	3136B7LN9	FNMA REMICS 2019-70 FL FLOATING 25/DEC/2	1,078,205	1,074,667	1,076,459
	22540A3S5	FNT MORTGAGE-BACKED PASS-THROUGH TRUST 2	411	407	425
	344419AB2	FOMENTO ECONOMICO MEXICANO SAB DE CV CAL	214,000	211,419	236,601
	344849104	FOOT LOCKER INC COMMON STOCK USD 0.01	6,263	269,811	244,194
	34502*AA0	FOOTBALL CLUB	3,000,000	3,000,000	3,122,610
	34502*AB8	FOOTBALL CLUB TERM NOTES 2032 TST	3,000,000	3,000,000	3,186,780
	345994305	FOOTHILL PARTNERS II L P IBM	23,841,377	196,370	0
	345994404	FOOTHILL PARTNERS III IBM	562,222	1,044,113	0
	34532AAD5	FORD CREDIT AUTO OWNER TRUST 2017-C 2017	177,437	177,405	177,537
	34531FAA1	FORD CREDIT AUTO OWNER TRUST 2017-REV1 2	603,000	598,733	609,963
	34529SAA7	FORD CREDIT AUTO OWNER TRUST 2017-REV2 2	1,257,000	1,229,923	1,265,018
	34532RAA4	FORD CREDIT AUTO OWNER TRUST 2018-REV1 2	1,782,000	1,782,031	1,851,997
	34528HAA2	FORD CREDIT AUTO OWNER TRUST 2018-REV2 2	773,000	775,112	807,128
	34533FAE1	FORD CREDIT AUTO OWNER TRUST 2019-A 2019	922,000	921,738	938,635
	34531KAE2	FORD CREDIT AUTO OWNER TRUST 2019-C 2019	1,522,000	1,522,381	1,519,185
	34532PAA8	FORD CREDIT AUTO OWNER TRUST 2019-REV1 2	731,000	730,877	767,359
	34528QHF4	FORD CREDIT FLOORPLAN MASTER OWNER TRUST	451,000	451,176	452,176
	345277AE7	FORD HOLDINGS LLC BOND FIXED 9.3% 01/MAR	695,000	997,647	880,593
	345370BR0	FORD MOTOR CO BOND FIXED 7.4% 01/NOV/204	2,550,000	3,270,426	2,912,661
	345370BV1	FORD MOTOR CO BOND FIXED 8.9% 15/JAN/203	700,000	981,750	871,577
	345370BS8	FORD MOTOR CO CALLABLE BOND FIXED 7.7% 1	300,000	359,733	346,695
	345370CS7	FORD MOTOR CO CALLABLE NOTES FIXED 5.291	3,225,000	3,085,457	3,073,070
	345370860	FORD MOTOR CO COMMON STOCK USD 0.01	37,886	420,948	352,340
	345370CQ1	FORD MOTOR CO NOTES FIXED 4.75% 15/JAN/2	20,345,000	16,934,839	18,082,026
	345370CA6	FORD MOTOR CO NOTES FIXED 7.45% 16/JUL/2	1,980,000	2,449,652	2,353,151
	345397YG2	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	1,610,000	1,614,477	1,632,138
	345397YT4	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	490,000	449,216	475,178
	345397ZQ9	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	700,000	700,000	757,778
	345397ZR7	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	4,390,000	4,393,284	4,513,842
	345397ZW6	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	6,082,000	6,119,423	6,223,771
	345397ZX4	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	461,000	460,860	470,492
	34540XAB9	FORD MOTOR CREDIT CO LLC MEDIUM TERM NOT	700,000	699,433	710,325
	345397XZ1	FORD MOTOR CREDIT CO LLC NOTES FIXED 3.0	5,558,000	5,464,367	5,534,656
	345397XW8	FORD MOTOR CREDIT CO LLC NOTES FIXED 3.3	1,690,000	1,690,000	1,700,478
	345397ZU0	FORD MOTOR CREDIT CO LLC NOTES FIXED 3.3	5,920,000	5,919,907	5,980,266
	345397WW9	FORD MOTOR CREDIT CO LLC NOTES FIXED 3.6	2,220,000	2,206,864	2,232,188
	345397ZH9	FORD MOTOR CREDIT CO LLC NOTES FIXED 3.8	8,922,000	8,922,000	9,087,414
	345397XL2	FORD MOTOR CREDIT CO LLC NOTES FIXED 4.1	3,655,000	3,575,772	3,706,426
	345397WF6	FORD MOTOR CREDIT CO LLC NOTES FIXED 4.2	770,000	763,147	796,557
	345397WK5	FORD MOTOR CREDIT CO LLC NOTES FIXED 4.3	1,700,000	1,752,717	1,767,813
	345397ZM8	FORD MOTOR CREDIT CO LLC NOTES FIXED 5.5	5,175,000	5,175,000	5,444,618
	345397VR1	FORD MOTOR CREDIT CO LLC NOTES FIXED 5.7	9,050,000	9,044,261	9,342,225
	345397VU4	FORD MOTOR CREDIT CO LLC NOTES FIXED 5.8	6,507,000	6,833,141	6,812,374
	345397VM2	FORD MOTOR CREDIT CO LLC NOTES FIXED 8.1	8,980,000	11,415,108	8,996,793
	345397YP2	FORD MOTOR CREDIT CO LLC NOTES VARIABLE	2,700,000	2,700,000	2,655,180
	346563109	FORRESTER RESEARCH INC COMMON STOCK USD	200	6,445	8,340
	346998206	FORSTMANN LITTLE EQUITY III - IBM	9,839,297	0	0
	346998305	FORSTMANN LITTLE MBO III - IBM	62,598,804	17,286,233	1

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	345996441	FORSTMANN LITTLE MBO IV-IBM	52,839,152	0	1
	346993959	FORSTMANN LITTLE MBO V - IBM	127,242,450	0	0
	34918QAA0	FORT WASHINGTON CLO 2019-1 2019-1A A FLO	500,000	500,000	499,974
	34960W106	FORTERRA INC COMMON STOCK USD 0.001	1,610	17,807	18,612
	34959A206	FORTESCUE METALS GROUP LTD ADR USD	9,083	111,818	135,609
	6086253	FORTESCUE METALS GROUP LTD COMMON STOCK	94,996	557,699	713,851
	G3663#AJ0	FORTH PORTS FINANCE PLC SERIES G NOTES F	8,000,000	8,000,000	8,432,640
	3.4959E+113	FORTINET INC COMMON STOCK USD 0.001	8,134	597,611	868,386
	349553AM9	FORTIS INC/CANADA CALLABLE NOTES FIXED 3	1,983,000	1,868,326	2,025,496
	2347200	FORTIS INC/CANADA COMMON STOCK CAD 0	23,006	733,523	955,900
	349553107	FORTIS INC/CANADA COMMON STOCK CAD 0	300	12,248	12,456
	34959JAG3	FORTIVE CORP CALLABLE NOTES FIXED 3.15%	1,098,000	1,106,578	1,115,784
	34959JAH1	FORTIVE CORP CALLABLE NOTES FIXED 4.3% 1	1,810,000	1,925,351	1,863,335
	34959J108	FORTIVE CORP COMMON STOCK USD 0.01	2,914	159,224	222,600
	U34999919	FORTRESS CREDIT OPPORTUNITIES FUND III (	100	882,969	13,572,175
	LX1739880	FORTRESS INVESTMENT (FINCO I LLC) - LX17	368,474	367,553	371,009
	349995480	FORTRESS REAL ESTATE OPPORTUNITIES REOC	100	693,543	6,568,407
	34960PAA9	FORTRESS TRANSPORTATION & INFRASTRUCTURE	1,800,000	1,849,500	1,874,250
	5579550	FORTUM OYJ COMMON STOCK EUR 3.4	6,695	132,042	165,333
	34964CAA4	FORTUNE BRANDS HOME & SECURITY INC CALLA	4,000,000	3,974,280	4,287,040
	34964C106	FORTUNE BRANDS HOME & SECURITY INC COMMO	3,429	212,081	224,051
	34988V106	FOSSIL GROUP INC COMMON STOCK USD 0.01	31,500	538,987	248,220
	350392106	FOUNDATION BUILDING MATERIALS INC COMMON	100	1,623	1,935
	35086@AA9	FOUR CORNERS OPER PARTNERSHIP LP	2,000,000	2,000,000	2,105,180
	35137LAB1	FOX CORP CALLABLE NOTES FIXED 4.03% 25/J	3,461,000	3,463,141	3,688,249
	35137LAC9	FOX CORP CALLABLE NOTES FIXED 4.709% 25/	1,175,000	1,175,000	1,339,619
	35137LAD7	FOX CORP CALLABLE NOTES FIXED 5.476% 25/	19,464,000	20,263,513	23,811,292
	35137LAE5	FOX CORP CALLABLE NOTES FIXED 5.576% 25/	13,255,000	15,241,508	16,728,706
	35137L105	FOX CORP COMMON STOCK USD 0.01	9,212	263,141	341,489
	35137L204	FOX CORP COMMON STOCK USD 0.01	8,352	259,507	304,013
	B29NF31	FRANCO-NEVADA CORP CAD	14,666	958,840	1,516,533
	354613101	FRANKLIN RESOURCES INC COMMON STOCK USD	2,681	95,775	69,652
	7107551	FRAPORT AG FRANKFURT AIRPORT SERVICES WO	442	30,618	37,598
	35563CAA6	FREDDIE MAC MILITARY HOUSING BONDS	7,781,680	8,502,702	8,891,581
	3137ABFJ5	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	3,739,174	45,818	42,155
	3137ADTK3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	7,790,803	91,639	91,434
	3137B1BT8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	2,797,234	67,621	64,964
	3137B1UH3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	7,336,011	144,585	139,649
	31398VJA5	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	1,658,874	(1,089)	17
	3137B3NA2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	20,225,000	20,976,327	20,946,505
	3137FBBX3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	831,000	855,903	881,736
	3137FCJK1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	412,000	424,353	438,174
	3137FGZT5	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	1,717,000	1,768,397	1,903,058
	3137FG6S9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	1,400,000	1,470,438	1,537,629
	3137FHQ63	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	2,100,000	2,253,973	2,360,271
	3137FJEH8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	1,320,000	1,343,877	1,461,187
	3137FJXV6	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	1,343,000	1,367,543	1,502,309
	3137FJY60	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	2,205,000	2,334,544	2,453,121
	3137FKK47	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	3,570,546	3,563,819	3,649,789
	3137FLYK4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	1,250,000	1,287,366	1,354,389
	3137FMTY8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	1,170,000	1,205,032	1,217,078
	3137FNAE0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	1,662,000	1,714,868	1,713,902
	3137F1G44	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	708,000	721,330	750,806
	3133TSQG1	FREDDIE MAC STRUCTURED PASS-THROUGH CERT	193,581	193,634	192,826
	313398VT3	FREDDIE MAC STRUCTURED PASS-THROUGH CERT	212,870	212,941	210,838
	31395A3J2	FREDDIE MAC STRUCTURED PASS-THROUGH CERT	726,792	713,257	740,511
	31395HHV5	FREDDIE MAC STRUCTURED PASS-THROUGH CERT	371,014	372,078	376,212
	31395M2F5	FREDDIE MAC STRUCTURED PASS-THROUGH CERT	895,552	896,910	906,185
	35640YAA5	FREEDOM MORTGAGE CORP CALLABLE NOTES FIX	1,200,000	1,203,000	1,178,064
	35671D857	FREEPORT-MCMORAN INC COMMON STOCK USD 0.	13,801	176,995	181,069
	5129074	FRESENIUS MEDICAL CARE AG & CO KGAA COMM	17,067	687,381	1,263,642
	4352097	FRESENIUS SE & CO KGAA COMMON STOCK EUR	6,154	382,940	346,637
	35877#AA0	FRISCO HQ OPERATIONS LLC SERIES 2017	4,822,335	4,822,335	5,244,772
	D2736#AS8	FRITZ DRAXLMAIER GMBH & CO KG BOND FIXED	3,000,000	3,000,000	3,139,980
	D2736#AN9	FRITZ DRAXLMAIER GMBH & CO KG SERIES M 5	2,000,000	2,065,560	2,118,420
	D2736#AM1	FRITZ DRAXLMAIER GMBH 4.44% 06/APR/2021	2,000,000	2,014,100	2,028,300
	35905A109	FRONTDOOR INC COMMON STOCK USD 0.01	4,887	207,081	231,742
	LX1754320	frontdoor, inc. - LX1754320	297,000	296,258	300,341
	G3682E192	FRONTLINE LTD/BERMUDA COMMON STOCK USD 1	600	6,601	7,716
	359397106	FRUEHAUF TRAILER CORP COM STK USD0.01	106,300	213	0
	302997309	FS EQUITY PARTNERS III L P IBM	21,431,028	0	0
	302993837	FS EQUITY PARTNERS IV L P IBM	100	0	23,003
	302996111	FS EQUITY PARTNERS VI, LP	100	75,933	17,729,451
	Y26998974	FS EQUITY PARTNERS VII LP	100	40,905,161	48,474,232
	302635107	FS KKR CAPITAL CORP COMMON STOCK USD 0.0	10,300	60,588	63,139
	30283W104	FTS INTERNATIONAL INC COMMON STOCK USD 0	1,087	5,649	1,130
	Z0H0IDX	FTSE 100 IDX FUT EQUITY INDEX 20/MAR/202	5	0	
	STH0IDX	FTSE/MIB IDX FUT EQUITY INDEX 20/MAR/202	1	0	
	4354350	FUCHS PETROLUB SE PREFERENCE EUR 0	1,407	58,368	69,744
	6356365	FUJI ELECTRIC CO LTD COMMON STOCK JPY	2,088	64,954	64,268
	6036582	FUJI MEDIA HOLDINGS INC COMMON STOCK JPY	70,100	943,039	1,003,686
	6356525	FUJIFILM HOLDINGS CORP COMMON STOCK JPY	31,521	1,528,525	1,516,953
	6356945	FUJITSU LTD COMMON STOCK JPY	11,155	701,544	1,054,169
	B1TK1Y8	FUKUOKA FINANCIAL GROUP INC COMMON STOCK	71,283	1,416,922	1,380,729
	B01FLG6	G4S PLC COMMON STOCK GBP 25	204,133	735,965	589,527
	0E2945S	GALAPAGOS NV COMMON STOCK EUR 0	688	131,049	144,880
	6465874	GALAXY ENTERTAINMENT GROUP LTD COMMON ST	32,000	182,552	235,735
	B1FW751	GALP ENERGIA SGPS SA COMMON STOCK EUR 1	12,015	193,468	200,954
	36467W109	GAMESTOP CORP COMMON STOCK USD 0.001	13,700	71,419	83,296
	36467J108	GAMING AND LEISURE PROPERTIES INC REIT U	5,926	210,893	255,114
	364760108	GAP INC/THE COMMON STOCK USD 0.05	2,164	46,387	38,260
	36555P107	GARDNER DENVER HOLDINGS INC COMMON STOCK	1,253	33,742	45,960
	H2906T109	GARMIN LTD COMMON STOCK USD 0.1	7,412	578,827	723,115
	G05995876	GARNET BIOTHERAPEUTICS, INC. SERIES AA P	28,639	45,477	0
	366505105	GARRETT MOTION INC COMMON STOCK USD 0.00	1,917	21,691	19,151
	366651107	GARTNER INC COMMON STOCK USD 0.0005	832	86,584	128,211
	G39108108	GATES INDUSTRIAL CORP PLC COMMON STOCK U	636	9,535	8,751
	5140989	GAZPROM PJSC-SPON ADR	103,430	473,868	851,022
	36164V305	GCI LIBERTY INC COMMON STOCK USD 0.01	4,434	213,134	314,149
	36164QMS4	GE CAPITAL INTERNATIONAL FUNDING CO UNLI	10,513,000	10,427,004	10,521,516

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	36164QNA2	GE CAPITAL INTERNATIONAL FUNDING CO UNLI	100,360,000	94,048,331	107,358,103
	36164Q6M5	GE CAPITAL INTERNATIONAL FUNDING CO UNLI	2,870,000	2,829,780	2,990,511
	4557104	GEA GROUP AG COMMON STOCK EUR 0	14,811	443,173	490,115
	B1WGG93	GEBERIT AG COMMON STOCK CHF 0.1	6,943	2,293,507	3,894,705
	7742468	GECINA SA REIT EUR 7.5	599	86,585	107,311
	368736104	GENERAC HOLDINGS INC COMMON STOCK USD 0.	100	9,319	10,059
	368802104	GENERAL AMERICAN INVESTORS CO INC CLOSED	4,622	133,000	174,434
	369550108	GENERAL DYNAMICS CORP COMMON STOCK USD 1	2,929	469,890	516,529
	36962G3A0	GENERAL ELECTRIC CAPITAL CORP MEDIUM TER	14,783,000	17,815,308	18,383,843
	36962G4B7	GENERAL ELECTRIC CAPITAL CORP MEDIUM TER	18,265,000	24,392,222	24,411,903
	369604BQ5	GENERAL ELECTRIC CO CALLABLE BOND VARIAB	6,400,000	6,560,935	6,237,187
	36962GXZ2	GENERAL ELECTRIC CO CALLABLE MEDIUM TERM	11,378,000	13,084,792	14,617,430
	369604BD4	GENERAL ELECTRIC CO CALLABLE NOTES FIXED	3,544,000	3,327,841	3,593,014
	369604BF9	GENERAL ELECTRIC CO CALLABLE NOTES FIXED	3,373,000	3,257,422	3,479,722
	369604103	GENERAL ELECTRIC CO COMMON STOCK USD 0.0	169,998	3,079,980	1,897,178
	36962G6S8	GENERAL ELECTRIC CO MEDIUM TERM NOTE FIX	3,966,000	3,799,865	4,052,261
	36962G3P7	GENERAL ELECTRIC CO MEDIUM TERM NOTE FIX	17,418,000	20,570,757	21,172,624
	370334CD4	GENERAL MILLS INC CALLABLE NOTES FIXED 3	2,030,000	2,029,716	2,066,642
	370334CH5	GENERAL MILLS INC CALLABLE NOTES FIXED 4	1,220,000	1,199,021	1,406,961
	370334CJ1	GENERAL MILLS INC CALLABLE NOTES FIXED 4	211,000	209,258	251,738
	370334104	GENERAL MILLS INC COMMON STOCK USD 0.1	29,551	1,565,136	1,582,752
	37045VAE0	GENERAL MOTORS CO CALLABLE NOTES FIXED 4	5,005,000	5,290,192	5,371,666
	37045VAP5	GENERAL MOTORS CO CALLABLE NOTES FIXED 5	7,630,000	6,998,826	7,787,376
	37045VAJ9	GENERAL MOTORS CO CALLABLE NOTES FIXED 5	4,810,000	4,679,273	4,858,100
	37045VAQ3	GENERAL MOTORS CO CALLABLE NOTES FIXED 5	2,744,000	2,637,406	2,834,472
	37045VAT7	GENERAL MOTORS CO CALLABLE NOTES FIXED 5	10,699,000	11,059,531	11,852,324
	37045VAH3	GENERAL MOTORS CO CALLABLE NOTES FIXED 5	6,940,000	6,798,690	7,174,017
	37045VAF7	GENERAL MOTORS CO CALLABLE NOTES FIXED 6	18,898,000	20,165,444	21,232,659
	37045VAK6	GENERAL MOTORS CO CALLABLE NOTES FIXED 6	4,210,000	4,310,256	4,969,063
	37045VAL4	GENERAL MOTORS CO CALLABLE NOTES FIXED 6	4,030,000	4,601,539	4,727,714
	37045V100	GENERAL MOTORS CO COMMON STOCK USD 0.01	22,525	809,248	824,415
	37045XCA2	GENERAL MOTORS FINANCIAL CO INC CALLABLE	1,305,000	1,305,000	1,327,838
	37045XAW6	GENERAL MOTORS FINANCIAL CO INC CALLABLE	2,260,000	2,225,648	2,311,392
	37045XBS4	GENERAL MOTORS FINANCIAL CO INC CALLABLE	1,400,000	1,398,152	1,430,095
	37045XBT2	GENERAL MOTORS FINANCIAL CO INC CALLABLE	2,620,000	2,660,333	2,755,760
	37045XBW5	GENERAL MOTORS FINANCIAL CO INC CALLABLE	2,030,000	2,026,907	2,114,432
	37045XCB0	GENERAL MOTORS FINANCIAL CO INC CALLABLE	3,460,000	3,460,484	3,463,743
	37045XCD6	GENERAL MOTORS FINANCIAL CO INC CALLABLE	80,000	73,560	81,884
	37045XCG9	GENERAL MOTORS FINANCIAL CO INC CALLABLE	2,350,000	2,194,436	2,375,704
	37045XCL8	GENERAL MOTORS FINANCIAL CO INC CALLABLE	3,326,000	3,329,530	3,480,812
	37045XCP9	GENERAL MOTORS FINANCIAL CO INC CALLABLE	2,991,000	2,990,846	3,090,666
	37045XCR5	GENERAL MOTORS FINANCIAL CO INC CALLABLE	1,400,000	1,397,004	1,517,840
	37045XCS3	GENERAL MOTORS FINANCIAL CO INC CALLABLE	445,000	464,538	503,197
	371532102	GENESCO INC COMMON STOCK USD 1	100	4,497	4,792
	B4L0PD4	GENESIS EMERGING MARKETS FUND LTD CLOSED	214,280	1,877,398	2,248,230
	37185LAH5	GENESIS ENERGY LP / GENESIS ENERGY FINAN	300,000	295,500	303,375
	4595739	GENMAB A/S COMMON STOCK DKK 1	1,158	210,637	257,710
	372309104	GENMARK DIAGNOSTICS INC COMMON STOCK USD	603	3,335	2,900
	G3922B107	GENPACT LTD COMMON STOCK USD 0.01	47,936	1,280,021	2,021,461
	37254BAC4	GENPACT LUXEMBOURG SARL CALLABLE NOTES F	5,475,000	5,473,686	5,500,404
	37254BAB6	GENPACT LUXEMBOURG SARL CALLABLE NOTES F	1,865,000	1,825,266	1,892,154
	371901109	GENTEX CORP COMMON STOCK USD 0.06	13,896	352,888	402,706
	37253A103	GENTHERM INC COMMON STOCK USD 0	180	7,249	7,990
	BDRTVP2	GENTING SINGAPORE LTD COMMON STOCK SGD 0	368,666	241,663	252,239
	372460105	GENUINE PARTS CO COMMON STOCK USD 1	1,339	109,617	142,242
	37247D106	GENWORTH FINANCIAL INC COMMON STOCK USD	34,210	87,296	150,524
	372546AT8	GEORGE WASHINGTON UNIVERSITY/THE CALLABL	2,165,000	2,165,000	2,517,007
	2956662	GEORGE WESTON LTD COMMON STOCK CAD 0	4,132	306,229	328,266
	37310PAC5	GEORGETOWN UNIVERSITY/THE CALLABLE BOND	511,000	511,000	606,085
	37310PAB7	GEORGETOWN UNIVERSITY/THE CALLABLE NOTES	1,487,000	1,487,000	1,959,811
	373334KF7	GEORGIA POWER CO CALLABLE NOTES FIXED 2.	660,000	658,647	662,983
	373334KL4	GEORGIA POWER CO CALLABLE NOTES FIXED 2.	2,890,000	2,883,613	2,852,314
	373334JW2	GEORGIA POWER CO CALLABLE NOTES FIXED 4.	7,974,000	8,131,448	8,750,030
	373334KA8	GEORGIA POWER CO CALLABLE NOTES FIXED 4.	4,800,000	4,417,066	5,246,592
	373334JS1	GEORGIA POWER CO CALLABLE NOTES FIXED 4.	2,435,000	2,429,567	2,762,069
	373334GC9	GEORGIA POWER CO CALLABLE NOTES FIXED 5.	85,000	89,732	101,997
	373298BP2	GEORGIA-PACIFIC LLC CALLABLE BOND FIXED	1,000,000	1,231,910	1,315,830
	373298BU1	GEORGIA-PACIFIC LLC CALLABLE NOTES FIXED	1,450,000	1,934,197	2,253,735
	373654102	GEOTEK COMMUNICATIONS INC COM STK NPV	167,700	168	0
	B1Y47Y7	GERRESHEIMER AG COMMON STOCK EUR 0	1,749	121,451	135,464
	BD6K6R3	GESTAMP AUTOMOCION SA COMMON STOCK EUR	39,911	282,956	192,013
	7698356	GETINGE AB COMMON STOCK SEK 0.5	7,283	133,989	135,374
	B292JQ9	GETLINK SE COMMON STOCK 0.4	31,975	275,514	556,684
	36168QAD6	GFL ENVIRONMENTAL INC CALLABLE NOTES FIX	2,569,000	2,607,535	2,646,070
	44485HAA2	GFL ENVIRONMENTAL INC CALLABLE NOTES FIX	800,000	809,144	845,120
	6372167	GIANT MANUFACTURING CO LTD COMMON STOCK	27,588	140,550	196,025
	374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK US	300	12,680	15,132
	2254645	GILDAN ACTIVEWEAR INC COMMON STOCK CAD 0	23,048	655,040	682,331
	375558BL6	GILEAD SCIENCES INC CALLABLE NOTES FIXED	710,000	717,043	720,813
	375558BB8	GILEAD SCIENCES INC CALLABLE NOTES FIXED	5,050,000	5,175,415	5,063,172
	375558BF9	GILEAD SCIENCES INC CALLABLE NOTES FIXED	215,000	227,603	231,292
	375558AW3	GILEAD SCIENCES INC CALLABLE NOTES FIXED	1,980,000	1,980,606	2,099,849
	375558BK8	GILEAD SCIENCES INC CALLABLE NOTES FIXED	1,450,000	1,381,396	1,615,387
	375558BA0	GILEAD SCIENCES INC CALLABLE NOTES FIXED	7,830,000	7,982,119	9,102,375
	375558BG7	GILEAD SCIENCES INC CALLABLE NOTES FIXED	7,055,000	7,126,123	8,431,685
	375558BD4	GILEAD SCIENCES INC CALLABLE NOTES FIXED	18,480,000	19,095,110	22,222,939
	375558AX1	GILEAD SCIENCES INC CALLABLE NOTES FIXED	5,920,000	6,069,272	7,114,538
	375558BJ1	GILEAD SCIENCES INC CALLABLE NOTES FIXED	2,370,000	2,337,640	2,624,064
	375558AS2	GILEAD SCIENCES INC CALLABLE NOTES FIXED	2,360,000	2,626,811	3,101,677
	375558103	GILEAD SCIENCES INC COMMON STOCK USD 0.0	66,457	4,210,385	4,318,376
	5980613	GIVAUDAN SA COMMON STOCK CHF 10	136	311,355	425,689
	B4PH0C5	GJENSIDIGE FORSIKRING ASA COMMON STOCK N	3,216	60,734	67,432
	37637Q105	GLACIER BANCORP INC COMMON STOCK USD 0.0	735	11,436	33,803
	377372AE7	GLAXOSMITHKLINE CAPITAL INC CALLABLE BON	4,728,000	5,953,110	6,795,431
	377372AM9	GLAXOSMITHKLINE CAPITAL INC CALLABLE NOT	875,000	869,120	939,479
	377372AN7	GLAXOSMITHKLINE CAPITAL INC CALLABLE NOT	3,030,000	3,044,883	3,347,172
	377373AG0	GLAXOSMITHKLINE CAPITAL PLC CALLABLE NOT	550,000	550,600	573,650
	377373AH8	GLAXOSMITHKLINE CAPITAL PLC CALLABLE NOT	3,600,000	3,603,995	3,846,434
	377373AJ4	GLAXOSMITHKLINE CAPITAL PLC CALLABLE NOT	960,000	959,251	980,957
	925288	GLAXOSMITHKLINE PLC COMMON STOCK GBP 25	153,311	3,079,351	3,613,127

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	98417EAC4	GLENCORE FINANCE CANADA LTD CALLABLE NOT	720,000	836,582	851,374
	98417EAN0	GLENCORE FINANCE CANADA LTD CALLABLE NOT	2,140,000	2,262,470	2,391,964
	98417EAR1	GLENCORE FINANCE CANADA LTD CALLABLE NOT	3,405,000	3,552,751	3,609,947
	98417EAT7	GLENCORE FINANCE CANADA LTD CALLABLE NOT	3,825,000	3,882,608	4,004,890
	378272AH1	GLENCORE FUNDING LLC CALLABLE BOND FIXED	6,070,000	6,171,882	6,435,414
	378272AQ1	GLENCORE FUNDING LLC CALLABLE NOTES FIXE	410,000	406,511	422,826
	378272AP3	GLENCORE FUNDING LLC CALLABLE NOTES FIXE	1,840,000	1,855,217	1,845,281
	378272AT5	GLENCORE FUNDING LLC CALLABLE NOTES FIXE	870,000	866,795	911,238
	378272AN8	GLENCORE FUNDING LLC CALLABLE NOTES FIXE	4,625,000	4,577,601	4,807,225
	B4T3BW6	GLENCORE PLC COMMON STOCK GBP 0.01	472,195	1,662,364	1,472,209
	37960JAA6	GLOBAL AIRCRAFT LEASING CO LTD CALLABLE	5,200,000	5,200,000	5,425,940
	37959GAA5	GLOBAL ATLANTIC FIN CO CALLABLE NOTES FI	1,000,000	998,300	987,290
	37890U108	GLOBAL BLOOD THERAPEUTICS INC COMMON STO	100	5,528	7,949
	37940XAA0	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	2,585,000	2,584,354	2,596,762
	37940XAB8	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	2,191,000	2,199,888	2,231,184
	891906AD1	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	2,000,000	2,026,780	2,038,524
	37940XAC6	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	11,259,000	11,731,552	12,045,892
	891906AC3	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	1,135,000	1,131,936	1,263,380
	37940X102	GLOBAL PAYMENTS INC COMMON STOCK USD 0	4,472	358,385	816,408
	3.7959E+106	GLOBE LIFE INC COMMON STOCK USD 1	1,031	69,770	108,513
	361841AG4	GLP CAPITAL LP / GLP FINANCING II INC CA	185,000	188,191	188,593
	361841AH2	GLP CAPITAL LP / GLP FINANCING II INC CA	1,000,000	1,101,460	1,105,400
	361841AJ8	GLP CAPITAL LP / GLP FINANCING II INC CA	1,200,000	1,225,776	1,314,228
	361841AK5	GLP CAPITAL LP / GLP FINANCING II INC CA	500,000	500,000	567,678
	361841AL3	GLP CAPITAL LP / GLP FINANCING II INC CA	1,941,000	1,941,762	2,159,576
	361841AN9	GLP CAPITAL LP / GLP FINANCING II INC CA	1,520,000	1,518,465	1,551,479
	361841AP4	GLP CAPITAL LP / GLP FINANCING II INC CA	1,409,000	1,409,065	1,438,166
	379890106	GLU MOBILE INC COMMON STOCK USD 0.0001	4,100	20,635	24,805
	38000Q102	GLYCOMIMETICS INC COMMON STOCK USD 0.001	600	2,699	3,174
	36254AAD6	GM FINANCIAL CONSUMER AUTOMOBILE 2017-1	205,272	205,242	205,165
	36255PAD2	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	497,469	497,356	498,782
	B06CMQ9	GMO PAYMENT GATEWAY INC COMMON STOCK JPY	500	35,647	34,415
	36251C103	GMS INC COMMON STOCK USD 0.01	100	2,876	2,708
	4501093	GN STORE NORD A/S COMMON STOCK DKK 4	21,108	252,900	993,411
	38373VPS3	GNMA 2002-64 SG FLOATING 16/SEP/2032	695,944	(1,308)	36,867
	38374ESP3	GNMA 2003-103 SA FLOATING 16/FEB/2033	959,008	(1,942)	131,232
	38374EP35	GNMA 2003-110 S FLOATING 20/OCT/2033	589,669	(871)	87,973
	38373SF77	GNMA 2003-24 S FLOATING 16/MAR/2033	500,587	(1,001)	57,681
	38373QTX9	GNMA 2003-42 SA FLOATING 16/JUL/2031	1,226,270	10,384	81,063
	38374BYY3	GNMA 2003-69 SB FLOATING 16/AUG/2033	675,606	(1,368)	56,998
	38374B7B3	GNMA 2003-80 SA FLOATING 16/SEP/2033	621,768	(1,259)	55,958
	38374FNT7	GNMA 2004-11 SB FLOATING 20/FEB/2034	814,768	60,476	161,863
	38374GZK1	GNMA 2004-32 HS FLOATING 16/MAY/2034	1,159,319	(2,348)	179,184
	38374HYW4	GNMA 2004-59 NS FLOATING 16/AUG/2034	774,603	(1,569)	122,080
	38374JQT6	GNMA 2004-81 SK FLOATING 16/OCT/2034	1,123,994	(2,089)	150,955
	38374JPK6	GNMA 2004-88 SM FLOATING 16/OCT/2034	572,497	(1,040)	67,832
	38374JJ72	GNMA 2004-91 PS FLOATING 16/NOV/2034	1,553,741	(2,823)	231,269
	38374NGD3	GNMA 2006-28 VS FLOATING 20/JUN/2036	45,734	96,527	134,804
	38375JD69	GNMA 2007-18 CO ZEROCPN 20/MAR/2035	32,974	66,475	30,447
	38375QU23	GNMA 2008-51 SA FLOATING 20/JUN/2038	306,277	58,781	53,656
	38375YDS8	GNMA 2008-82 SL FLOATING 20/SEP/2038	245,221	(374)	40,046
	38377FKT7	GNMA 2010-62 OD ZEROCPN 16/MAY/2037	357,664	1,320,853	312,903
	38375C5W6	GNMA 2012-116 DI 2.5% 20/SEP/2027	2,189,075	169,187	135,365
	38378GPE2	GNMA 2012-141 WA VARIABLE 16/NOV/2041	209,007	221,515	231,543
	38375B5R9	GNMA 2013-H19 DF FLOATING 20/MAY/2063	1,090,987	1,089,632	1,091,847
	38375B6F4	GNMA 2013-H20 FB FLOATING 20/AUG/2063	2,054,184	2,093,953	2,069,371
	38375B8J4	GNMA 2013-H23 TA FLOATING 20/SEP/2063	831,575	831,030	834,395
	38379LAB2	GNMA 2015-42 AI 3% 20/MAY/2039	425,985	28,194	18,834
	38376RHR0	GNMA 2015-H27 FA FLOATING 20/SEP/2065	3,620,991	3,620,991	3,634,876
	38379YNP9	GNMA 2016-81 MA 3.5% 20/JUN/2046	310,000	307,675	331,611
	38375UXM7	GNMA 2016-H11 F FLOATING 20/MAY/2066	5,625,782	5,606,095	5,658,666
	38376RVV5	GNMA 2016-H14 FA FLOATING 20/JUN/2066	939,188	935,684	944,743
	38380FD86	GNMA 2017-104 LT 3% 20/JUL/2047	786,973	766,533	802,550
	38380TR99	GNMA 2017-121 YZ 3% 20/JUN/2047	1,114,643	1,048,399	1,123,582
	38380GG81	GNMA 2017-134 ZK 3% 20/AUG/2047	326,494	308,935	332,369
	38380H3A8	GNMA 2017-167 BQ 2.5% 20/AUG/2044	889,666	854,774	896,605
	38376ULV9	GNMA 2017-56 AZ 3% 20/APR/2047	762,517	711,205	770,323
	38381Y5P5	GNMA 2019-132 NA 3.5% 20/SEP/2049	1,332,668	1,357,656	1,375,203
	38381RD22	GNMA 2019-31 JC 3.5% 20/MAR/2049	782,407	800,622	796,596
	36180NAU9	GNMA I MORTPASS 3.5% 15/APR/2043 SF PN#	209,898	218,950	220,794
	36192YDV6	GNMA I MORTPASS 3.5% 15/DEC/2045 SF PN#	353,722	368,976	369,172
	36185BDX1	GNMA I MORTPASS 3.5% 15/JUL/2045 SF PN#	56,577	59,017	59,559
	36180HHA9	GNMA I MORTPASS 3.5% 15/MAY/2043 SF PN#	426,499	444,892	448,669
	36291FPX0	GNMA I MORTPASS 4% 15/APR/2045 SF PN# 62	547,253	583,081	599,089
	36197MRM2	GNMA I MORTPASS 4% 15/APR/2047 SF PN# AZ	114,174	117,546	121,326
	3617ACHV5	GNMA I MORTPASS 4% 15/APR/2047 SF PN# BA	352,740	375,944	375,276
	3622A2P22	GNMA I MORTPASS 4% 15/AUG/2045 SP PN# 78	1,568,317	1,670,993	1,685,016
	3617B4HP5	GNMA I MORTPASS 4% 15/AUG/2047 SF PN# BC	63,645	65,525	67,719
	3617B4JZ1	GNMA I MORTPASS 4% 15/AUG/2047 SF PN# BC	44,724	46,045	47,591
	3617G02L3	GNMA I MORTPASS 4% 15/DEC/2047 SF PN# BE	25,197	25,941	26,439
	36197DZB7	GNMA I MORTPASS 4% 15/FEB/2047 SF PN# AZ	300,129	319,872	316,384
	36196YDX8	GNMA I MORTPASS 4% 15/JAN/2047 SF PN# AY	50,895	54,243	54,139
	3622A2U91	GNMA I MORTPASS 4% 15/JUL/2046 SP PN# 78	2,190,346	2,333,745	2,353,396
	3617AU2B5	GNMA I MORTPASS 4% 15/JUL/2047 SF PN# BB	740,612	785,048	788,063
	3617B4GK7	GNMA I MORTPASS 4% 15/JUL/2047 SF PN# BC	75,743	77,980	80,603
	3617ALZA1	GNMA I MORTPASS 4% 15/JUN/2047 SF PN# BA	60,489	62,275	64,369
	3622A2N32	GNMA I MORTPASS 4% 15/MAR/2045 SP PN# 78	780,199	831,277	838,300
	3617ALXP0	GNMA I MORTPASS 4% 15/MAY/2047 SF PN# BA	62,842	64,697	66,863
	3620AMMP4	GNMA I MORTPASS 4% 15/OCT/2040 SF PN# 73	467,834	500,290	508,910
	3620C1Z74	GNMA I MORTPASS 4.5% 15/APR/2041 SF PN#	426,736	464,076	464,639
	36194W4J5	GNMA I MORTPASS 4.5% 15/AUG/2046 SF PN#	21,470	22,463	23,001
	3622A23F7	GNMA I MORTPASS 4.5% 15/AUG/2047 SP PN#	219,555	229,366	235,958
	36193M4J8	GNMA I MORTPASS 4.5% 15/DEC/2046 SF PN#	153,661	160,768	167,420
	36196UX89	GNMA I MORTPASS 4.5% 15/JAN/2047 SF PN#	20,805	21,767	22,682
	36297FRC8	GNMA I MORTPASS 4.5% 15/JUL/2039 SF PN#	22,408	24,369	24,392
	3617AET89	GNMA I MORTPASS 4.5% 15/JUN/2047 SF PN#	85,974	89,950	92,178
	36196UYT2	GNMA I MORTPASS 4.5% 15/MAR/2047 SF PN#	623,711	652,558	679,976
	3620A2EW2	GNMA I MORTPASS 5% 15/AUG/2039 SF PN# 71	160,548	178,209	171,604
	3620ALK29	GNMA I MORTPASS 5% 15/FEB/2040 SF PN# 73	610,099	677,210	675,148
	3620A93Z2	GNMA I MORTPASS 5% 15/JAN/2040 SF PN# 72	1,042,069	1,156,697	1,160,084

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	36297F2V3	GNMA I MORTPASS 5% 15/NOV/2039 SF PN# 71	4,120	4,573	4,586
	36216AJQ5	GNMA I MORTPASS 7% 15/AUG/2028 SF PN# 15	7,080	6,899	7,655
	36209UR24	GNMA I MORTPASS 7% 15/AUG/2028 SF PN# 48	84	82	86
	36206WK38	GNMA I MORTPASS 7% 15/DEC/2025 SF PN# 42	3,782	3,861	3,966
	36208PD62	GNMA I MORTPASS 7% 15/DEC/2028 SF PN# 45	5,511	5,370	5,562
	36208LN86	GNMA I MORTPASS 7% 15/JAN/2028 SF PN# 45	18,069	20,130	19,423
	36225AU24	GNMA I MORTPASS 7% 15/JUL/2027 SP PN# 78	33,987	34,412	37,772
	36208TPN4	GNMA I MORTPASS 7% 15/JUL/2028 SF PN# 46	2,029	1,977	2,033
	36209PSP3	GNMA I MORTPASS 7% 15/JUL/2028 SF PN# 47	601	585	655
	36208EX32	GNMA I MORTPASS 7% 15/JUN/2028 SF PN# 44	2,928	2,975	3,143
	36209NH21	GNMA I MORTPASS 7% 15/JUN/2028 SF PN# 47	3,428	3,340	3,445
	36209CSP2	GNMA I MORTPASS 7% 15/MAR/2028 SF PN# 46	24	25	24
	36206PXC9	GNMA I MORTPASS 7% 15/NOV/2025 SF PN# 41	21,547	21,998	22,867
	36208VUH6	GNMA I MORTPASS 7% 15/NOV/2027 SF PN# 46	2,241	2,494	2,415
	36206FTE2	GNMA I MORTPASS 7% 15/OCT/2025 SF PN# 41	3,617	3,693	3,666
	36206LT74	GNMA I MORTPASS 7% 15/OCT/2025 SF PN# 41	2,824	2,884	2,850
	36208E6R9	GNMA I MORTPASS 7% 15/OCT/2027 SF PN# 44	3,697	3,774	3,696
	36210FCP9	GNMA I MORTPASS 7% 15/OCT/2028 SF PN# 49	534	520	539
	36206FSE3	GNMA I MORTPASS 7% 15/SEP/2025 SF PN# 41	2,756	2,814	2,823
	36206KHF1	GNMA I MORTPASS 7% 15/SEP/2025 SF PN# 41	7,120	7,270	7,261
	36208MBU8	GNMA I MORTPASS 7% 15/SEP/2028 SF PN# 45	2,804	2,849	2,873
	36208UAM9	GNMA I MORTPASS 7% 15/SEP/2028 SF PN# 46	5,900	5,994	6,396
	36209HC94	GNMA I MORTPASS 7% 15/SEP/2028 SF PN# 47	429	438	430
	36209T3X5	GNMA I MORTPASS 7% 15/SEP/2028 SF PN# 48	4,775	4,652	5,120
	36210CA60	GNMA I MORTPASS 7% 15/SEP/2028 SF PN# 48	18,868	19,169	19,244
	36209AKN9	GNMA I MORTPASS 7.5% 15/APR/2028 SF PN#	564	561	565
	36209KVQ8	GNMA I MORTPASS 7.5% 15/APR/2028 SF PN#	11,251	11,581	11,276
	36209KWT1	GNMA I MORTPASS 7.5% 15/APR/2028 SF PN#	362	360	370
	36209KW20	GNMA I MORTPASS 7.5% 15/APR/2028 SF PN#	16,570	17,057	16,741
	36209DBR4	GNMA I MORTPASS 7.5% 15/AUG/2028 SF PN#	6,219	6,186	6,407
	36209WBE1	GNMA I MORTPASS 7.5% 15/AUG/2028 SF PN#	5,673	5,643	5,685
	36224YM55	GNMA I MORTPASS 7.5% 15/DEC/2022 SF PN#	869	897	903
	36210DEL1	GNMA I MORTPASS 7.5% 15/DEC/2028 SF PN#	7,962	7,921	8,013
	36223SB93	GNMA I MORTPASS 7.5% 15/JAN/2022 SF PN#	244	252	244
	36208VXW0	GNMA I MORTPASS 7.5% 15/JAN/2028 SF PN#	3,022	3,007	3,128
	36208WED1	GNMA I MORTPASS 7.5% 15/JUL/2028 SF PN#	437	434	440
	36209TBQ1	GNMA I MORTPASS 7.5% 15/JUL/2028 SF PN#	45,341	45,103	46,441
	36208RX58	GNMA I MORTPASS 7.5% 15/JUN/2028 SF PN#	4,692	4,667	4,869
	36209HHY4	GNMA I MORTPASS 7.5% 15/JUN/2028 SF PN#	2,513	2,500	2,552
	36209NFQ0	GNMA I MORTPASS 7.5% 15/JUN/2028 SF PN#	5,617	5,588	6,061
	36225BDE5	GNMA I MORTPASS 7.5% 15/MAR/2029 SP PN#	43,644	43,419	50,237
	36224B5Q8	GNMA I MORTPASS 7.5% 15/MAY/2022 SF PN#	105	108	105
	36207UTN8	GNMA I MORTPASS 7.5% 15/MAY/2028 SF PN#	638	635	645
	36209KY36	GNMA I MORTPASS 7.5% 15/MAY/2028 SF PN#	13,191	13,122	13,775
	36224NLA9	GNMA I MORTPASS 7.5% 15/NOV/2022 SF PN#	148	153	149
	36224QU95	GNMA I MORTPASS 7.5% 15/NOV/2022 SF PN#	438	452	442
	36207KFJ4	GNMA I MORTPASS 7.5% 15/NOV/2028 SF PN#	6,697	6,662	6,998
	36209WPW6	GNMA I MORTPASS 7.5% 15/NOV/2028 SF PN#	8,706	8,661	8,932
	36224KEK1	GNMA I MORTPASS 7.5% 15/OCT/2022 SF PN#	330	341	331
	36224NFK4	GNMA I MORTPASS 7.5% 15/OCT/2022 SF PN#	841	868	876
	36224TTQ3	GNMA I MORTPASS 7.5% 15/OCT/2022 SF PN#	711	734	717
	36207QMC8	GNMA I MORTPASS 7.5% 15/OCT/2028 SF PN#	21,314	21,202	21,362
	36209VYS7	GNMA I MORTPASS 7.5% 15/OCT/2028 SF PN#	690	686	697
	36224KEH8	GNMA I MORTPASS 7.5% 15/SEP/2022 SF PN#	1,373	1,417	1,376
	36208YL31	GNMA I MORTPASS 7.5% 15/SEP/2028 SF PN#	975	970	987
	36206AR21	GNMA I MORTPASS 8% 15/APR/2026 SF PN# 40	2,602	2,630	2,799
	36203LDW9	GNMA I MORTPASS 8% 15/JUL/2023 SF PN# 35	6,691	6,754	7,074
	36204P4F6	GNMA I MORTPASS 8% 15/JUN/2025 SF PN# 37	15,148	15,592	16,274
	36203HAY7	GNMA I MORTPASS 8% 15/MAR/2023 SF PN# 34	804	812	813
	36204LD57	GNMA I MORTPASS 8% 15/NOV/2023 SF PN# 37	4,835	4,881	5,110
	36205XV35	GNMA I MORTPASS 9% 15/AUG/2024 SF PN# 40	2,774	2,865	3,008
	36205XWP5	GNMA I MORTPASS 9% 15/SEP/2024 SF PN# 40	3,334	3,443	3,462
	36193QNF6	GNMA II MORTPASS 3.5% 20/APR/2046 SF PN#	1,513,570	1,568,437	1,581,666
	36179VBG4	GNMA II MORTPASS 3.5% 20/DEC/2049 SF PN#	2,400,000	2,495,695	2,486,424
	3617G1E38	GNMA II MORTPASS 3.5% 20/JAN/2048 SF PN#	773,339	777,447	809,577
	36194GP57	GNMA II MORTPASS 3.5% 20/JUL/2046 SF PN#	1,944,129	1,956,888	2,059,300
	3622A2ZK1	GNMA II MORTPASS 3.5% 20/JUL/2047 SP PN#	6,793,765	6,840,472	7,100,231
	3622A2XY3	GNMA II MORTPASS 3.5% 20/MAR/2047 SP PN#	5,725,046	5,971,938	5,982,673
	36196DYM5	GNMA II MORTPASS 3.5% 20/NOV/2046 SF PN#	1,852,193	1,864,348	1,961,916
	36179UZT2	GNMA II MORTPASS 3.5% 20/SEP/2049 SF PN#	2,978,255	3,074,001	3,085,651
	3617B0YH2	GNMA II MORTPASS 4% 20/APR/2048 SF PN# B	455,729	469,686	477,750
	3617G0JC5	GNMA II MORTPASS 4% 20/APR/2048 SF PN# B	908,176	936,272	948,489
	3617GGSL0	GNMA II MORTPASS 4% 20/APR/2048 SF PN# B	386,851	396,915	403,323
	3617GGSX4	GNMA II MORTPASS 4% 20/APR/2048 SF PN# B	328,735	337,904	343,673
	3617GGTU9	GNMA II MORTPASS 4% 20/APR/2048 SF PN# B	222,181	228,586	233,116
	36179TV69	GNMA II MORTPASS 4% 20/APR/2048 SF PN# M	813,352	847,728	844,885
	3617JWB30	GNMA II MORTPASS 4% 20/JUL/2049 SF PN# B	894,059	943,023	949,339
	36179UV90	GNMA II MORTPASS 4% 20/JUL/2049 SF PN# M	3,437,224	3,588,018	3,561,960
	3617JNHB6	GNMA II MORTPASS 4% 20/JUN/2049 SF PN# B	547,948	575,281	581,707
	36179UUK6	GNMA II MORTPASS 4% 20/JUN/2049 SF PN# M	4,386,177	4,552,966	4,543,904
	36179SYT8	GNMA II MORTPASS 4% 20/MAR/2047 SF PN# M	1,683,657	1,760,474	1,759,035
	3617GGQ81	GNMA II MORTPASS 4% 20/MAR/2048 SF PN# B	233,941	240,337	242,837
	36179TUB9	GNMA II MORTPASS 4% 20/MAR/2048 SF PN# M	3,757,414	3,919,746	3,923,642
	3617JLTL5	GNMA II MORTPASS 4% 20/MAY/2049 SF PN# B	388,888	405,067	412,836
	3617BKWV9	GNMA II MORTPASS 4% 20/OCT/2047 SF PN# B	59,468	62,098	62,824
	36179U4D1	GNMA II MORTPASS 4% 20/OCT/2049 SF PN# M	2,823,386	2,958,131	2,943,324
	36179UZU9	GNMA II MORTPASS 4% 20/SEP/2049 SF PN# M	1,327,317	1,385,915	1,381,511
	36179TV77	GNMA II MORTPASS 4.5% 20/APR/2048 SF PN#	123,183	128,322	129,815
	3617J2YE7	GNMA II MORTPASS 4.5% 20/APR/2049 SF PN#	405,602	428,417	435,430
	36179TES0	GNMA II MORTPASS 4.5% 20/AUG/2047 JM PN#	608,814	632,429	635,736
	3622AACC6	GNMA II MORTPASS 4.5% 20/FEB/2049 SP PN#	1,394,635	1,462,624	1,515,564
	3617BFRL8	GNMA II MORTPASS 4.5% 20/JAN/2048 SF PN#	837,085	871,092	883,728
	3617H3RJ4	GNMA II MORTPASS 4.5% 20/JUL/2048 SF PN#	92,483	96,500	97,660
	3617H4C66	GNMA II MORTPASS 4.5% 20/JUL/2048 SF PN#	166,699	173,940	176,062
	3617H6P42	GNMA II MORTPASS 4.5% 20/JUL/2048 SF PN#	104,299	108,829	110,464
	3617G44R0	GNMA II MORTPASS 4.5% 20/JUN/2048 SF PN#	64,035	66,817	67,431
	36179TZ65	GNMA II MORTPASS 4.5% 20/JUN/2048 SF PN#	180,625	187,934	190,259
	3617HS7D4	GNMA II MORTPASS 4.5% 20/MAR/2049 SF PN#	743,494	777,881	797,948
	3617J2XW8	GNMA II MORTPASS 4.5% 20/MAR/2049 SF PN#	181,874	191,849	195,293
	36202FGD2	GNMA II MORTPASS 4.5% 20/MAY/2040 SF PN#	137,266	141,834	148,252

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	36179TXW0	GNMA II MORTPASS 4.5% 20/MAY/2048 SF PN#	366,146	381,192	384,559
	3617JHFA3	GNMA II MORTPASS 4.5% 20/MAY/2049 SF PN#	329,929	349,081	354,371
	3617JLSR3	GNMA II MORTPASS 4.5% 20/MAY/2049 SF PN#	312,193	330,315	335,486
	3617JLTA9	GNMA II MORTPASS 4.5% 20/MAY/2049 SF PN#	231,636	245,398	248,900
	36179USV5	GNMA II MORTPASS 4.5% 20/MAY/2049 SF PN#	762,328	794,553	796,419
	36179TLK9	GNMA II MORTPASS 4.5% 20/NOV/2047 JM PN#	2,231,290	2,321,698	2,324,178
	36202FLP9	GNMA II MORTPASS 4.5% 20/OCT/2040 SF PN#	625,021	681,541	675,123
	3617HJDD7	GNMA II MORTPASS 4.5% 20/SEP/2048 SF PN#	492,911	509,239	522,057
	36202EDE6	GNMA II MORTPASS 5% 20/APR/2035 SF PN# 0	120,194	130,772	132,957
	36202ESA8	GNMA II MORTPASS 5% 20/APR/2038 SF PN# 0	286,196	310,842	316,401
	36202E4H9	GNMA II MORTPASS 5% 20/APR/2039 SF PN# 0	3,046	3,314	3,366
	36179MA26	GNMA II MORTPASS 5% 20/APR/2042 SF PN# M	345,234	375,617	381,484
	36179NLG1	GNMA II MORTPASS 5% 20/AUG/2043 SF PN# M	187,634	203,378	207,032
	3617BFTE2	GNMA II MORTPASS 5% 20/AUG/2048 SF PN# B	2,388,930	2,524,614	2,522,926
	36179T7M1	GNMA II MORTPASS 5% 20/AUG/2048 SF PN# M	1,188,921	1,263,879	1,261,422
	3620ACVP6	GNMA II MORTPASS 5% 20/DEC/2039 SF PN# 7	19,852	22,457	21,889
	36179UHU9	GNMA II MORTPASS 5% 20/DEC/2048 JM PN# M	1,450,051	1,490,922	1,513,868
	36179UH62	GNMA II MORTPASS 5% 20/DEC/2048 SF PN# M	1,379,529	1,461,439	1,455,858
	3622AACB8	GNMA II MORTPASS 5% 20/JAN/2049 SP PN# 7	3,646,458	3,877,780	4,022,699
	36202FHY5	GNMA II MORTPASS 5% 20/JUL/2040 SF PN# 0	22,042	23,521	24,345
	36179MG87	GNMA II MORTPASS 5% 20/JUL/2042 SF PN# M	177,874	193,528	196,600
	36179TZ73	GNMA II MORTPASS 5% 20/JUN/2048 SF PN# M	3,430,137	3,621,483	3,644,280
	36179TUD5	GNMA II MORTPASS 5% 20/MAR/2048 SF PN# M	2,860,733	2,980,526	3,076,661
	3622AAFV1	GNMA II MORTPASS 5% 20/MAR/2049 SP PN# 7	296,971	317,202	320,090
	36202FMC7	GNMA II MORTPASS 5% 20/NOV/2040 SF PN# 0	12,085	13,191	13,357
	3622A2R79	GNMA II MORTPASS 5% 20/NOV/2045 SP PN# 7	44,044	49,742	48,276
	36241KVY1	GNMA II MORTPASS 5% 20/OCT/2038 SP PN# 7	184,012	199,625	203,376
	36202FLQ7	GNMA II MORTPASS 5% 20/OCT/2040 SF PN# 0	4,272	4,648	4,720
	3617HF3Z7	GNMA II MORTPASS 5% 20/OCT/2048 SF PN# B	464,729	490,579	492,552
	36202FKP0	GNMA II MORTPASS 5% 20/SEP/2040 SF PN# 0	536,092	573,679	591,963
	3617BFTQ5	GNMA II MORTPASS 5% 20/SEP/2048 SF PN# B	850,093	895,918	906,386
	36225CBP0	GNMA II MORTPASS ARM 20/FEB/2027 AR PN#	10,927	11,219	11,243
	36225CM29	GNMA II MORTPASS ARM 20/FEB/2030 AR PN#	182	187	186
	36225DB94	GNMA II MORTPASS ARM 20/JUL/2034 AR PN#	553,544	567,460	576,666
	36179QSL6	GNMA II MORTPASS ARM 20/OCT/2044 AT PN#	257,435	262,021	262,672
	380237107	GODADDY INC COMMON STOCK USD 0.001	30,604	2,033,513	2,078,624
	38046C109	GOGO INC COMMON STOCK USD 0.0001	2,600	16,227	16,640
	38143VAA7	GOLDMAN SACHS CAPITAL I CALLABLE BOND FI	5,308,000	6,375,957	6,896,260
	38141GWZ3	GOLDMAN SACHS GROUP INC/THE CALLABLE BON	10,984,000	10,935,432	12,110,739
	38144GAB7	GOLDMAN SACHS GROUP INC/THE CALLABLE BON	464,000	464,000	480,704
	38141EC31	GOLDMAN SACHS GROUP INC/THE CALLABLE MED	12,845,000	13,084,700	15,558,763
	38141GWM2	GOLDMAN SACHS GROUP INC/THE CALLABLE MED	5,535,000	5,526,693	5,630,448
	38141GWK6	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	7,000,000	7,000,000	7,074,327
	38141GWL4	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	430,000	435,771	456,322
	38141GWQ3	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	2,151,000	2,151,000	2,223,071
	38141GWV2	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	4,090,000	4,064,048	4,388,079
	38141GXA7	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	19,787,000	19,892,137	22,435,359
	38141GXD1	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	1,910,000	1,910,000	1,929,864
	38148YAA6	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	24,230,000	23,853,193	26,332,679
	38148YAC2	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	7,820,000	7,943,165	7,930,966
	38141GVS0	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	5,050,000	5,698,577	6,165,141
	38141GWB6	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	8,120,000	7,949,671	8,644,146
	38141GWC4	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	1,380,000	1,388,197	1,396,072
	38141GXE9	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	4,010,000	4,080,175	4,208,233
	38143U8H7	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	3,300,000	3,274,977	3,493,116
	38143YAC7	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	2,570,000	3,258,346	3,428,509
	38145GAG5	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	1,605,000	1,581,765	1,611,372
	38145GAH3	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	22,423,000	21,825,421	23,599,086
	38148LAC0	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	940,000	939,605	986,821
	38148LAE6	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	2,550,000	2,541,789	2,706,953
	38141G104	GOLDMAN SACHS GROUP INC/THE COMMON STOCK	3,910	791,235	899,026
	38141EB81	GOLDMAN SACHS GROUP INC/THE MEDIUM TERM	1,000,000	1,016,260	1,035,800
	38141GVM3	GOLDMAN SACHS GROUP INC/THE MEDIUM TERM	5,835,000	5,842,886	6,218,009
	38141GRD8	GOLDMAN SACHS GROUP INC/THE NOTES FIXED	6,790,000	6,537,224	7,071,989
	38141GVR2	GOLDMAN SACHS GROUP INC/THE NOTES FIXED	1,910,000	1,900,724	2,074,718
	38148LAF3	GOLDMAN SACHS GROUP INC/THE NOTES FIXED	11,168,000	11,662,654	13,617,575
	38141GGS7	GOLDMAN SACHS GROUP INC/THE NOTES FIXED	100,000	104,008	107,352
	38141GGM0	GOLDMAN SACHS GROUP INC/THE NOTES FIXED	13,244,000	16,110,223	18,519,880
	38141GFD1	GOLDMAN SACHS GROUP INC/THE NOTES FIXED	42,892,000	48,175,366	59,582,564
	38173M102	GOLUB CAPITAL BDC INC COMMON STOCK USD 0	7,100	128,655	131,031
	B5VVFL2	GOODBABY INTERNATIONAL HOLDINGS LTD COMM	75,000	27,530	16,652
	B03FYZ4	GOODMAN GROUP REIT AUD 0	51,967	448,512	488,409
	38239KAA6	GOODMAN US FINANCE FOUR LLC CALLABLE NOT	630,000	628,992	677,307
	38239JAA9	GOODMAN US FINANCE THREE LLC CALLABLE NO	1,200,000	1,195,572	1,228,208
	382550101	GOODYEAR TIRE & RUBBER CO/THE COMMON STO	22,613	353,035	351,745
	38268T103	GOPRO INC COMMON STOCK USD 0.0001	11,100	54,945	48,174
	38374HUJ7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	5,278,845	642,371	561
	38376GCX6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	4,413,954	43,555	121
	38376GGH7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1,770,595	409,025	1,405
	38378BZJ1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	14,641,546	476,368	233,070
	36255CAA7	GPMT 2018-FL1 LTD 2018-FL1 A FLOATING 21	241,235	241,235	241,164
	36259BAA5	GPMT 2019-FL2 LTD 2019-FL2 A FLOATING 22	652,000	652,000	653,656
	6365866	GPT GROUP/THE REIT AUD 0	29,539	115,124	116,281
	384109104	GRACO INC COMMON STOCK USD 1	1,771	60,425	92,092
	384313508	GRAFTECH INTERNATIONAL LTD COMMON STOCK	4,973	56,998	57,786
	384637104	GRAHAM HOLDINGS CO COMMON STOCK USD 1	85	32,905	54,314
	38526M106	GRAND CANYON EDUCATION INC COMMON STOCK	2,262	243,230	216,677
	38741L107	GRANITE POINT MORTGAGE TRUST INC REIT US	124	2,324	2,279
	388689101	GRAPHIC PACKAGING HOLDING CO COMMON STOC	19,310	295,912	321,512
	6235000	GREAT EASTERN HOLDINGS LTD COMMON STOCK	11,700	127,058	189,250
	390607109	GREAT LAKES DREDGE & DOCK CORP COMMON ST	7,706	82,798	87,309
	391164AF7	GREAT PLAINS ENERGY INC CALLABLE NOTES S	2,690,000	3,020,413	2,859,093
	39122@AA7	GREAT RIV HYDRO LLC BOND	5,000,000	5,000,000	5,832,650
	391416104	GREAT WESTERN BANCORP INC COMMON STOCK U	6,321	187,999	219,592
	2384951	GREAT-WEST LIFECO INC COMMON STOCK CAD 0	14,264	360,933	365,854
	39304D102	GREEN DOT CORP COMMON STOCK USD 0.001	18,105	463,694	421,847
	39530LAB6	GREENKO DUTCH BV CALLABLE NOTES FIXED 5.	200,000	200,000	202,780
	39538WEA2	GREENPOINT MORTGAGE FUNDING TRUST 2005-A	113,240	113,221	99,705
	G4162#AE5	GREENSANDS FINANCING PLC	3,000,000	3,000,000	3,366,240
	39572G100	GREENSKY INC COMMON STOCK USD	5,500	47,260	48,950

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	39809AAA6	GREYWOLF CLO VII LTD 2018-2A A1 FLOATING	500,000	500,000	498,790
	39813#AA9	GRIDFLEX GENERATION LLC NOTES FIXED 5.21	8,000,000	8,000,000	8,116,960
	39808CA*6	GRIDIRON FUNDING ,LLC SENIOR SECURED NOT	6,000,000	6,000,000	6,940,680
	BYY3DX6	GRIFOLS SA COMMON STOCK EUR 0.25	3,878	93,912	136,817
	BYP0K57	GRIFOLS SA PREFERENCE EUR 0.05	9,105	200,221	212,584
	39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK	459	16,082	14,895
	398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD	2	155	200
	7097328	GROUPE BRUXELLES LAMBERT SA COMMON STOCK	1,052	94,792	110,955
	399473107	GROUPON INC COMMON STOCK USD 0.0001	77,800	371,926	185,942
	40009VAA6	GROWTHPOINT PROPERTIES INTERNATIONAL PTY	900,000	900,000	964,107
	400110102	GRUBHUB INC COMMON STOCK USD 0.0001	2,368	144,106	115,180
	40052VAG9	GRUPO BIMBO SAB DE CV CALLABLE NOTES FIX	1,140,000	1,122,637	1,067,154
	40049JAZ0	GRUPO TELEVISA SAB CALLABLE BOND FIXED 6	1,406,000	1,382,365	1,753,619
	BJR46J8	GRUPO TELEVISA SAB CALLABLE NOTES FIXED	855,000	851,888	921,263
	40049JBE6	GRUPO TELEVISA SAB CALLABLE NOTES FIXED	1,380,000	1,431,690	1,493,284
	40049JBA4	GRUPO TELEVISA SAB CALLABLE NOTES FIXED	3,014,000	3,037,953	3,147,430
	40049JBC0	GRUPO TELEVISA SAB CALLABLE NOTES FIXED	7,100,000	7,059,948	8,553,157
	6204828	GS HOME SHOPPING INC COMMON STOCK KRW 50	443	84,999	56,924
	36192CAG0	GS MORTGAGE SECURITIES CORP II 2013-GC10	9,921,866	409,892	383,135
	36256AAA0	GS MORTGAGE SECURITIES CORP TRUST 2018-L	645,000	645,000	643,209
	36251SAA6	GS MORTGAGE SECURITIES CORP TRUST 2018-T	325,000	325,000	323,870
	36251SAN8	GS MORTGAGE SECURITIES CORP TRUST 2018-T	325,000	325,000	323,768
	36248EAC9	GS MORTGAGE SECURITIES TRUST 2010-C2 201	83,438,587	73,235	48,419
	36192KAU1	GS MORTGAGE SECURITIES TRUST 2012-GCJ7 2	22,621	23,409	22,659
	36197XAK0	GS MORTGAGE SECURITIES TRUST 2013-GCJ12	269,000	277,671	275,681
	36252RAJ8	GS MORTGAGE SECURITIES TRUST 2014-GC18 2	1,326,384	1,402,081	1,378,328
	36252RAM1	GS MORTGAGE SECURITIES TRUST 2014-GC18 2	364,000	374,565	386,770
	36251FAW6	GS MORTGAGE SECURITIES TRUST 2015-GC28 2	168,000	175,777	175,597
	36250GAN5	GS MORTGAGE SECURITIES TRUST 2015-GC30 2	7,500,000	7,416,504	7,746,714
	36250VAD4	GS MORTGAGE SECURITIES TRUST 2015-GC34 2	354,000	352,285	373,496
	36251XAR8	GS MORTGAGE SECURITIES TRUST 2016-GS4 20	228,000	233,103	240,646
	36253PAC6	GS MORTGAGE SECURITIES TRUST 2017-GS6 20	654,000	649,606	690,712
	36254CAV2	GS MORTGAGE SECURITIES TRUST 2017-GS7 20	605,000	608,149	640,255
	36254CAX8	GS MORTGAGE SECURITIES TRUST 2017-GS7 20	6,687,285	438,894	446,814
	36255NAV7	GS MORTGAGE SECURITIES TRUST 2018-GS9 20	16,412,755	497,818	511,712
	36261PAT9	GS MORTGAGE SECURITIES TRUST 2019-GSA1 2	316,000	325,478	324,648
	36229RKA6	GSR MORTGAGE LOAN TRUST 2003-6F 2003-6F	25,940	28,646	33,957
	36242DJ20	GSR MORTGAGE LOAN TRUST 2005-AR2 2005-AR	1,512	1,442	1,525
	362341LF4	GSR MORTGAGE LOAN TRUST 2005-AR5 2005-AR	588,283	481,971	596,631
	362341RX9	GSR MORTGAGE LOAN TRUST 2005-AR6 2005-AR	318,518	316,350	326,490
	3622MWAR4	GSR MORTGAGE LOAN TRUST 2007-3F 2007-3F	324,125	225,444	294,241
	362290AC2	GSR MORTGAGE LOAN TRUST 2007-AR1 2007-AR	344,149	300,709	301,926
	40131M109	GUARDANT HEALTH INC COMMON STOCK USD 0.0	326	28,144	25,474
	401378AB0	GUARDIAN LIFE INSURANCE CO OF AMERICA/TH	3,590,000	3,577,185	4,387,195
	401378AC8	GUARDIAN LIFE INSURANCE CO OF AMERICA/TH	2,140,000	2,243,863	2,640,917
	6358004	GUD HOLDINGS LTD COMMON STOCK AUD 0	22,299	179,668	173,993
	40171V100	GUIDEWIRE SOFTWARE INC COMMON STOCK USD	830	60,185	91,109
	402740AD6	GULFSTREAM NATURAL GAS SYSTEM LLC CALLAB	2,815,000	2,813,930	3,044,451
	B5VQMV6	GVC HOLDINGS PLC COMMON STOCK GBP 0.01	91,295	788,967	1,069,378
	6392949	GWA GROUP LTD COMMON STOCK AUD 0	34,254	73,706	79,942
	404999658	H & F CORPORATE INVESTORS VII, LTD.	100	0	108,427,980
	404992307	H & F MOBIL MEDIA PARTNERS LLC-IBM	12,967,742	12,967,742	0
	7085259	H LUNDBECK A/S COMMON STOCK DKK 5	7,738	277,628	295,711
	423996776	H&F CP AIV			908,632
	423996776	H&F CP CAYMAN			47,808
	423996776	H&F CP DOMESTIC AIV			5,647,340
	404999658	H&F CP EFS AIV			9,857,780
	404999658	H&F CP SHIELD			58,608,747
	404999658	H&F CP WAND AIV			10,939,515
	423992544	H&F FLASHDANCE AIV		4,848,909	5,890,901
	404997215	H&Q VENTURES IV LP IBM	1,852,600	568,346	0
	93671105	H&R BLOCK INC COMMON STOCK USD 0	92,629	2,401,217	2,174,929
	BGM8DW6	H&R REAL ESTATE INVESTMENT TRUST REIT CA	7,325	118,587	119,188
	404530AA5	HACKENSACK MERIDIAN HEALTH INC CALLABLE	1,020,000	1,010,861	1,192,612
	404530AB3	HACKENSACK MERIDIAN HEALTH INC CALLABLE	1,030,000	1,030,000	1,158,781
	404609109	HACKETT GROUP INC/THE COMMON STOCK USD 0	400	6,095	6,456
	3A9068S	HAFNIA HLDGS A/S A NPV	1,288,800	654,773	0
	405217100	HAIN CELESTIAL GROUP INC/THE COMMON STOC	866	31,781	22,477
	B05LZ02	HAKUHODO DY HOLDINGS INC COMMON STOCK JP	4,060	61,173	66,051
	406216AS0	HALLIBURTON CO BOND FIXED 7.6% 15/AUG/20	1,867,000	2,523,107	2,588,465
	406216BD2	HALLIBURTON CO CALLABLE NOTES FIXED 3.5%	790,000	783,301	821,774
	406216BA8	HALLIBURTON CO CALLABLE NOTES FIXED 4.5%	890,000	885,497	945,767
	406216BE0	HALLIBURTON CO CALLABLE NOTES FIXED 4.75	7,242,000	7,260,769	8,053,466
	406216BJ9	HALLIBURTON CO CALLABLE NOTES FIXED 4.85	9,105,000	8,980,613	10,301,943
	406216BK6	HALLIBURTON CO CALLABLE NOTES FIXED 5% 1	8,430,000	8,925,158	9,636,586
	406216AY7	HALLIBURTON CO CALLABLE NOTES FIXED 7.45	600,000	805,494	866,370
	406216101	HALLIBURTON CO COMMON STOCK USD 2.5	8,394	333,146	205,401
	405207	HALMA PLC COMMON STOCK GBP 10	19,225	489,902	538,910
	40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK U	6,700	116,628	118,791
	406375AA3	HALSEY POINT CLO I LTD 2019-1A A1A1 FLOA	800,000	794,000	794,002
	6405870	HAMAMATSU PHOTONICS KK COMMON STOCK JPY	3,600	128,038	148,903
	406501	HAMMERSON PLC REIT GBP 25	140,980	687,567	576,538
	B0RNRF5	HANA FINANCIAL GROUP INC COMMON STOCK KR	4,462	158,954	142,373
	409994209	HANCOCK INTL EQUITY II-IBM	600,000	0	0
	409993995	HANCOCK INTL I LP IBM	7,224,732	0	0
	410345102	HANESBRANDS INC COMMON STOCK USD 0.01	3,422	60,688	50,817
	6408352	HANG LUNG GROUP LTD COMMON STOCK HKD 0	47,000	144,401	116,176
	6030506	HANG LUNG PROPERTIES LTD COMMON STOCK HK	31,734	69,862	69,644
	6408374	HANG SENG BANK LTD COMMON STOCK HKD 0	23,727	525,451	490,265
	HIF0IDX	HANG SENG IDX FUT EQUITY INDEX 30/JAN/20	1	0	
	41043F208	HANGER INC COMMON STOCK USD 0.01	200	3,579	5,522
	B7T5KQ0	HANKOOK TIRE & TECHNOLOGY CO LTD COMMON	3,285	121,040	95,302
	6408664	HANKYU HANSHIN HOLDINGS INC COMMON STOCK	9,045	310,968	389,516
	4511809	HANNOVER RUECK SE COMMON STOCK EUR 0	3,040	295,986	587,957
	410867105	HANOVER INSURANCE GROUP INC/THE COMMON S	6,826	540,525	932,909
	6407768	HANWHA SOLUTIONS CORP COMMON STOCK KRW 5	16,171	235,433	263,585
	411990211	HARBORVEST INTERNATIONAL PEP IV DIRECT F	100	0	123,188
	41161PTS2	HARBORVIEW MORTGAGE LOAN TRUST 2005-10 2	5,168,151	(4,889)	83,144
	41161PLR2	HARBORVIEW MORTGAGE LOAN TRUST 2005-2 20	199,239	199,473	192,283
	41161PA86	HARBORVIEW MORTGAGE LOAN TRUST 2006-1 20	883,298	852,842	844,077

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	4119900A3	HARBOURVEST INTL PEP V DIRECT/1133 WEST	100	70,235	282,508
	411990914	HARBOUTVEST INTL PEP V/1133 WEST	100	0	3,381,755
	0F9552B	HARD ROCK NORTHERN INDIANA - DELAYED DRA	146,622	142,223	142,223
	0F9572B	HARD ROCK NORTHERN INDIANA - TERM LOAN B	2,023,378	1,962,677	1,962,677
	411707AB8	HARDEE'S FUNDING LLC 2018-1A A2I 4.25% 2	987,500	987,500	993,228
	41242*BF8	HARDWOOD FUNDING LLC SERIES DD	4,000,000	4,000,000	4,246,480
	41242*BG6	HARDWOOD FUNDING LLC SERIES EE	2,000,000	2,000,000	2,139,720
	B1VZ0M2	HARGREAVES LANSDOWN PLC COMMON STOCK GBP	19,804	499,086	507,654
	41283LAU9	HARLEY-DAVIDSON FINANCIAL SERVICES INC C	1,010,000	1,014,555	1,044,087
	41284VAB8	HARLEY-DAVIDSON FINANCIAL SERVICES INC C	2,077,000	2,076,647	2,111,446
	412822108	HARLEY-DAVIDSON INC COMMON STOCK USD 0.0	1,506	70,093	56,008
	413160102	HARMONIC INC COMMON STOCK USD 0.001	300	2,122	2,340
	413875AN5	HARRIS CORP CALLABLE NOTES FIXED 6.15% 1	1,000,000	1,176,869	1,330,950
	415864107	HARSCO CORP COMMON STOCK USD 1.25	100	1,755	2,301
	416515AP9	HARTFORD FINANCIAL SERVICES GROUP INC CA	4,753,000	5,978,642	6,519,072
	416518AC2	HARTFORD FINANCIAL SERVICES GROUP INC CA	895,000	1,044,887	1,236,890
	416515104	HARTFORD FINANCIAL SERVICES GROUP INC/TH	3,625	172,043	220,291
	416515AZ7	HARTFORD FINANCIAL SERVICES GROUP INC/TH	10,970,000	12,392,950	11,062,367
	416515BA1	HARTFORD FINANCIAL SERVICES GROUP INC/TH	1,175,000	1,434,013	1,649,618
	416515BB9	HARTFORD FINANCIAL SERVICES GROUP INC/TH	765,000	827,417	851,690
	416515BD5	HARTFORD FINANCIAL SERVICES GROUP INC/TH	1,190,000	1,174,190	1,370,176
	416515BE3	HARTFORD FINANCIAL SERVICES GROUP INC/TH	1,690,000	1,674,790	1,709,756
	416515BF0	HARTFORD FINANCIAL SERVICES GROUP INC/TH	2,515,000	2,545,995	2,581,220
	6173508	HARVEY NORMAN HOLDINGS LTD COMMON STOCK	102,769	324,474	294,023
	418056AX5	HASBRO INC CALLABLE NOTES FIXED 3% 19/NO	2,910,000	2,904,500	2,924,987
	418056AY3	HASBRO INC CALLABLE NOTES FIXED 3.55% 19	7,023,000	7,040,320	7,072,372
	418056AZ0	HASBRO INC CALLABLE NOTES FIXED 3.9% 19/	8,608,000	8,592,367	8,670,408
	418056AU1	HASBRO INC CALLABLE NOTES FIXED 5.1% 15/	200,000	201,530	198,904
	418056107	HASBRO INC COMMON STOCK USD 0.5	1,216	109,686	128,422
	6415523	HAW PAR CORP LTD COMMON STOCK SGD 0	9,593	72,690	91,246
	419870100	HAWAIIAN ELECTRIC INDUSTRIES INC COMMON	4,370	167,748	204,778
	419870F@4	HAWAIIAN ELECTRIC INDUSTRIES INC NOTES F	2,000,000	2,000,000	2,161,700
	416102	HAYS PLC COMMON STOCK GBP 1	204,887	365,952	492,906
	40412C101	HCA HEALTHCARE INC COMMON STOCK USD 0.01	9,237	1,102,074	1,365,321
	404119BU2	HCA INC CALLABLE BOND FIXED 4.5% 15/FEB/	6,965,000	6,716,056	7,511,683
	404119BX6	HCA INC CALLABLE NOTES FIXED 4.125% 15/J	7,715,000	7,679,747	8,186,232
	404119BN8	HCA INC CALLABLE NOTES FIXED 5% 15/MAR/2	4,850,000	5,120,967	5,301,875
	404119BY4	HCA INC CALLABLE NOTES FIXED 5.125% 15/J	7,190,000	7,137,091	7,924,818
	404119BQ1	HCA INC CALLABLE NOTES FIXED 5.25% 15/AP	2,530,000	2,826,133	2,830,842
	404119BT5	HCA INC CALLABLE NOTES FIXED 5.25% 15/JU	1,348,000	1,446,312	1,510,205
	404119BZ1	HCA INC CALLABLE NOTES FIXED 5.25% 15/JU	20,147,000	20,340,672	22,522,936
	404119BV0	HCA INC CALLABLE NOTES FIXED 5.5% 15/JUN	13,275,000	13,684,408	15,316,031
	404119BW8	HCA INC CALLABLE NOTES FIXED 5.875% 01/F	350,000	350,000	403,848
	404119BS7	HCA INC CALLABLE NOTES FIXED 5.875% 15/F	425,000	454,164	483,280
	40414LAE9	HCP INC CALLABLE NOTES FIXED 6.75% 01/FE	4,575,000	4,735,555	6,446,541
	40416M105	HD SUPPLY HOLDINGS INC COMMON STOCK USD	49,106	1,828,956	1,975,043
	42217KBA3	HEALTH CARE REIT INC CALLABLE NOTES FIXE	1,150,000	1,131,025	1,200,117
	42217KAX4	HEALTH CARE REIT INC CALLABLE NOTES FIXE	1,155,000	1,322,034	1,565,360
	42225UAD6	HEALTHCARE TRUST OF AMERICA HOLDINGS LP	1,200,000	1,243,920	1,252,692
	42225P501	HEALTHCARE TRUST OF AMERICA INC REIT USD	12,615	369,274	381,982
	40414LAJ8	HEALTHPEAK PROPERTIES INC CALLABLE NOTES	3,758,000	3,871,256	4,010,500
	40414LAQ2	HEALTHPEAK PROPERTIES INC CALLABLE NOTES	185,000	184,826	191,882
	40414LAR0	HEALTHPEAK PROPERTIES INC CALLABLE NOTES	605,000	602,411	631,088
	42250PAA1	HEALTHPEAK PROPERTIES INC CALLABLE NOTES	2,320,000	2,312,874	2,329,164
	42250P103	HEALTHPEAK PROPERTIES INC REIT USD 1	5,156	155,788	177,727
	42222N103	HEALTHSTREAM INC COMMON STOCK USD 0	500	14,249	13,600
	422704106	HECLA MINING CO COMMON STOCK USD 0.25	2,400	7,664	8,136
	422806109	HEICO CORP COMMON STOCK USD 0.01	4,541	548,421	518,355
	422806208	HEICO CORP COMMON STOCK USD 0.01	726	30,554	64,999
	5120679	HEIDELBERGCEMENT AG COMMON STOCK EUR 0	8,219	638,148	599,310
	422819102	HEIDRICK & STRUGGLES INTERNATIONAL INC C	100	2,941	3,250
	B0CCH46	HEINEKEN HOLDING NV COMMON STOCK EUR 1.6	1,730	157,335	167,782
	7792559	HEINEKEN NV COMMON STOCK EUR 1.6	13,985	725,024	1,490,070
	42330P107	HELIX ENERGY SOLUTIONS GROUP INC COMMON	300	2,618	2,889
	423992544	HELLMAN & FRIEDMAN CAPITAL PARTNERS VIII	100	85,845,221	104,292,678
	423996776	HELLMAN & FRIEDMAN VI/1133 WEST LLC	100	0	1,053,929
	BYWH8S0	HELLOFRESH SE COMMON STOCK EUR	28,161	252,896	589,856
	423452101	HELMERICH & PAYNE INC COMMON STOCK USD 0	1,215	56,824	55,197
	BK6QWF0	HELVETIA HOLDING AG COMMON STOCK CHF 0.0	1,220	97,084	172,351
	121600	HENDERSON ALTERNATIVE STRATEGIES TRUST P	199,978	757,787	698,066
	526885	HENDERSON EUROPEAN FOCUS TRUST PLC CLOSE	36,197	581,711	656,942
	419929	HENDERSON EUROTRUST PLC CLOSED-END FUND	95,703	1,363,175	1,502,373
	6420538	HENDERSON LAND DEVELOPMENT CO LTD COMMON	27,428	131,850	134,644
	5002465	HENKEL AG & CO KGAA COMMON STOCK EUR 0	1,571	152,254	148,130
	5076705	HENKEL AG & CO KGAA PREFERENCE EUR 0	2,636	283,935	272,812
	425883105	HENNES & MAURITZ AB ADR USD	24,600	97,009	98,646
	5687431	HENNES & MAURITZ AB COMMON STOCK SEK 0	46,610	931,380	948,427
	806407102	HENRY SCHEIN INC COMMON STOCK USD 0.01	12,016	774,919	801,708
	422864	HERALD INVESTMENT TRUST PLC CLOSED-END F	320,556	3,449,667	6,284,917
	G4412G101	HERBALIFE NUTRITION LTD COMMON STOCK USD	4,843	218,352	230,866
	426927109	HERITAGE COMMERCE CORP COMMON STOCK USD	300	3,710	3,849
	42727J102	HERITAGE INSURANCE HOLDINGS INC COMMON S	200	2,998	2,650
	5253973	HERMES INTERNATIONAL COMMON STOCK EUR 0	1,688	1,004,660	1,262,302
	427746102	HERON THERAPEUTICS INC COMMON STOCK USD	5,900	136,545	138,650
	427866BC1	HERSHEY CO/THE CALLABLE NOTES FIXED 2.05	1,515,000	1,513,725	1,518,681
	427866BB3	HERSHEY CO/THE CALLABLE NOTES FIXED 3.12	5,740,000	5,745,239	5,692,932
	427866108	HERSHEY CO/THE COMMON STOCK USD 1	1,376	137,028	202,244
	428040CT4	HERTZ CORP/THE CALLABLE NOTES FIXED 7.62	46,000	48,128	47,840
	42806DAH2	HERTZ VEHICLE FINANCING II LP 2015-3A A	686,000	677,664	687,902
	42806DAU3	HERTZ VEHICLE FINANCING II LP 2016-2A A	818,000	815,623	824,088
	42806DBC2	HERTZ VEHICLE FINANCING II LP 2016-4A A	107,000	105,225	107,566
	428040CU1	HERTZ VEHICLE FINANCING II LP 2017-1A A	733,000	724,486	736,749
	42806DBG3	HERTZ VEHICLE FINANCING II LP 2017-2A A	563,000	559,789	575,501
	42806DBQ1	HERTZ VEHICLE FINANCING II LP 2018-1A A	226,000	231,906	231,296
	42806DCD9	HERTZ VEHICLE FINANCING II LP 2019-1A A	1,151,000	1,150,786	1,181,027
	42806DCH0	HERTZ VEHICLE FINANCING II LP 2019-2A A	887,000	886,739	914,048
	42806DCN7	HERTZ VEHICLE FINANCING II LP 2019-3A A	1,064,000	1,063,995	1,060,690
	42806DBV0	HERTZ VEHICLE FINANCING LLC 2018-2 2018-	675,000	674,998	687,645
	42806DBZ1	HERTZ VEHICLE FINANCING LLC 2018-3 2018-	758,000	757,931	793,072
	42809HAD9	HESS CORP CALLABLE BOND FIXED 5.6% 15/FE	5,430,000	5,782,106	6,359,182

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	42809HAC1	HESS CORP CALLABLE BOND FIXED 6% 15/JAN/	9,694,000	10,133,092	11,454,915
	023551AF1	HESS CORP CALLABLE BOND FIXED 7.875% 01/	3,803,000	4,751,249	4,969,951
	42809HAF4	HESS CORP CALLABLE NOTES FIXED 3.5% 15/J	92,000	93,070	94,063
	42809HAH0	HESS CORP CALLABLE NOTES FIXED 5.8% 01/A	2,355,000	2,398,548	2,884,263
	023551AM6	HESS CORP CALLABLE NOTES FIXED 7.125% 15	3,317,000	3,825,189	4,195,474
	023551AJ3	HESS CORP CALLABLE NOTES FIXED 7.3% 15/A	7,010,000	8,316,845	8,934,245
	42809H107	HESS CORP COMMON STOCK USD 1	2,560	112,757	171,034
	42824CAX7	HEWLETT PACKARD ENTERPRISE CO CALLABLE N	3,950,000	4,170,106	4,738,697
	42824CAY5	HEWLETT PACKARD ENTERPRISE CO CALLABLE N	7,355,000	7,633,945	8,856,376
	42824CBC2	HEWLETT PACKARD ENTERPRISE CO CALLABLE N	3,135,000	3,130,969	3,213,908
	42824CBE8	HEWLETT PACKARD ENTERPRISE CO CALLABLE N	1,455,000	1,454,694	1,453,545
	42824C109	HEWLETT PACKARD ENTERPRISE CO COMMON STO	12,577	166,598	199,471
	428236BR3	HEWLETT-PACKARD CO CALLABLE NOTES FIXED	4,067,000	4,491,466	4,509,490
	428263107	HEXAGON AB ADR USD	2,300	101,983	128,156
	B1XFTL2	HEXAGON AB COMMON STOCK SEK 0.22	8,230	434,129	461,567
	428291AN8	HEXCEL CORP CALLABLE NOTES FIXED 3.95% 1	2,340,000	2,326,946	2,416,339
	428291108	HEXCEL CORP COMMON STOCK USD 0.01	13,332	922,137	977,369
	428567101	HIBBETT SPORTS INC COMMON STOCK USD 0.01	4,100	96,206	114,964
	42981CAA6	HIGH STREET FUNDING TRUST I CALLABLE NOT	300,000	300,000	322,971
	431284108	HIGHWOODS PROPERTIES INC REIT USD 0.01	11,131	509,537	544,417
	6416322	HIKARI TSUSHIN INC COMMON STOCK JPY	3,400	711,161	858,173
	431571AB4	HILLENBRAND INC CALLABLE NOTES FIXED 4.5	2,000,000	1,996,940	2,091,960
	431571108	HILLENBRAND INC COMMON STOCK USD 0	200	7,237	6,662
	431475102	HILL-ROM HOLDINGS INC COMMON STOCK USD 0	736	55,279	83,558
	432748101	HILLTOP HOLDINGS INC COMMON STOCK USD 0.	100	2,451	2,493
	43283X105	HILTON GRAND VACATIONS INC COMMON STOCK	962	33,488	33,083
	43300A203	HILTON WORLDWIDE HOLDINGS INC COMMON STO	6,556	518,842	727,126
	6428305	HINO MOTORS LTD COMMON STOCK JPY	17,144	195,919	183,311
	43599HP03	HIPEP V-ASIA PACIFIC & ROTWP/1133 WEST L	100	0	13,925,388
	433992641	HIPEP VI ASIA PACIFIC	100	20,336,019	64,067,423
	298995861	HIPEP VI EUROPEAN SMALL-MEDIUM BUYOUT FU	100	5,040,890	30,882,222
	433999786	HIPEP VII ASIA PACIFIC FUND L.P.	100	33,285,419	50,895,308
	43399AL20	HIPEP VII EUROPE LP COMMON STOCK USD	100	11,542,375	18,696,616
	6428725	HIROSE ELECTRIC CO LTD COMMON STOCK JPY	3,624	451,571	467,860
	6428907	HISAMITSU PHARMACEUTICAL CO INC COMMON S	879	40,487	43,273
	6429126	HITACHI CHEMICAL CO LTD COMMON STOCK JPY	1,220	30,136	51,360
	6429405	HITACHI CONSTRUCTION MACHINERY CO LTD CO	1,249	28,202	37,754
	6642804	HITACHI HIGH-TECH CORP COMMON STOCK JPY	22,322	1,232,788	1,589,807
	6429104	HITACHI LTD COMMON STOCK JPY	106,730	3,248,629	4,543,207
	6429201	HITACHI METALS LTD COMMON STOCK JPY	2,998	35,639	44,498
	BJ3WDZ1	HK ELECTRIC INVESTMENTS & HK ELECTRIC IN	37,115	37,333	36,582
	B4TXDZ3	HKT TRUST AND HKT LTD SHARE STAPLED UNIT	174,000	277,591	245,196
	40425J101	HMS HOLDINGS CORP COMMON STOCK USD 0.01	2,000	56,430	59,200
	404251100	HNI CORP COMMON STOCK USD 1	1,400	46,269	52,444
	5108664	HOCHTIEF AG COMMON STOCK EUR 0	4,465	563,502	569,860
	436106108	HOLLYFRONTIER CORP COMMON STOCK USD 0.01	5,684	261,998	288,236
	G45667105	HOLLYSYS AUTOMATION TECHNOLOGIES LTD COM	759	11,288	12,455
	436440101	HOLOGIC INC COMMON STOCK USD 0.01	6,437	282,270	336,076
	437076BY7	HOME DEPOT INC/THE CALLABLE NOTES FIXED	2,990,000	3,113,906	3,111,095
	437076BP6	HOME DEPOT INC/THE CALLABLE NOTES FIXED	1,880,000	1,831,229	1,965,352
	437076BS0	HOME DEPOT INC/THE CALLABLE NOTES FIXED	8,991,000	9,031,330	10,124,253
	437076BW1	HOME DEPOT INC/THE CALLABLE NOTES FIXED	1,670,000	1,658,527	1,875,560
	437076BA9	HOME DEPOT INC/THE CALLABLE NOTES FIXED	7,584,000	7,530,276	8,802,218
	437076BH4	HOME DEPOT INC/THE CALLABLE NOTES FIXED	13,492,000	14,884,907	15,910,441
	437076BF8	HOME DEPOT INC/THE CALLABLE NOTES FIXED	9,800,000	10,458,376	11,713,842
	437076BX9	HOME DEPOT INC/THE CALLABLE NOTES FIXED	3,878,000	3,973,255	4,790,610
	437076BD3	HOME DEPOT INC/THE CALLABLE NOTES FIXED	900,000	886,554	1,145,583
	437076AU6	HOME DEPOT INC/THE CALLABLE NOTES FIXED	2,245,000	2,550,844	2,978,958
	437076AV4	HOME DEPOT INC/THE CALLABLE NOTES FIXED	2,075,000	2,794,659	2,932,058
	437076102	HOME DEPOT INC/THE COMMON STOCK USD 0.05	25,541	3,307,970	5,577,644
	437076AS1	HOME DEPOT INC/THE NOTES FIXED 5.875% 16	7,820,000	8,847,567	10,795,354
	BYYTFB6	HOMESERVE PLC COMMON STOCK GBP 2.69231	76,217	502,850	1,276,241
	43813FAC7	HONDA AUTO RECEIVABLES 2017-4 OWNER TRUS	170,273	170,249	170,387
	438128308	HONDA MOTOR CO LTD ADR USD	7,243	188,275	205,049
	6435145	HONDA MOTOR CO LTD COMMON STOCK JPY	23,794	641,005	678,515
	438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK	19,789	2,608,152	3,502,653
	6436557	HONG KONG & CHINA GAS CO LTD COMMON STOC	149,909	279,699	292,823
	6267359	HONG KONG EXCHANGES & CLEARING LTD COMMO	22,308	674,415	724,341
	6434915	HONGKONG LAND HOLDINGS LTD COMMON STOCK	24,099	164,649	138,569
	440407104	HORIZON BANCORP INC/IN COMMON STOCK USD	100	1,635	1,900
	44045A102	HORIZON TECHNOLOGY FINANCE CORP COMMON S	600	7,522	7,758
	G46188101	HORIZON THERAPEUTICS PLC	43,647	1,117,035	1,580,021
	440452100	HORMEL FOODS CORP COMMON STOCK USD 0.014	2,646	75,842	119,361
	B3FF8W8	HOSHIZAKI CORP COMMON STOCK JPY	3,100	258,084	277,838
	44107P104	HOST HOTELS & RESORTS INC REIT USD 0.01	11,388	190,008	211,247
	44107TAX4	HOST HOTELS & RESORTS LP CALLABLE NOTES	500,000	497,875	528,219
	44109J106	HOSTESS BRANDS INC	3,801	52,776	55,267
	4423313K8	HOUSTON TEX TAXABLE PENSION OBLG BDS 201	1,195,000	1,195,000	1,321,240
	44267D107	HOWARD HUGHES CORP/THE COMMON STOCK USD	382	44,725	48,438
	6441506	HOYA CORP COMMON STOCK JPY	28,008	1,668,972	2,693,201
	40434L105	HP INC COMMON STOCK USD 0.01	125,290	2,327,709	2,574,710
	597433AC5	HSBC BANK PLC PUTABLE NOTES FIXED 7.65%	6,731,000	8,588,170	8,145,856
	4042Q1AD9	HSBC BANK USA NA NOTES FIXED 7% 15/JAN/2	7,090,000	9,428,046	10,148,827
	404280AT6	HSBC HOLDINGS PLC CALLABLE BOND VARIABLE	3,700,000	3,700,000	4,023,750
	404280BL2	HSBC HOLDINGS PLC CALLABLE BOND VARIABLE	740,000	740,000	788,100
	404280BP3	HSBC HOLDINGS PLC CALLABLE BOND VARIABLE	4,825,000	4,758,095	5,307,500
	BYXL2Z6	HSBC HOLDINGS PLC CALLABLE MEDIUM TERM N	2,200,000	2,632,372	2,781,274
	404280BK4	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	10,395,000	10,506,221	11,122,338
	404280BM0	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	835,000	814,902	854,481
	404280BS7	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	4,000,000	4,017,960	4,208,640
	404280BT5	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	2,200,000	2,200,000	2,451,689
	404280BW8	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	2,300,000	2,300,000	2,329,026
	404280BZ1	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	24,910,000	25,048,127	26,150,767
	404280CC1	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	21,942,000	21,967,269	23,661,595
	404280CE7	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	6,773,000	6,774,687	6,800,024
	540528	HSBC HOLDINGS PLC COMMON STOCK GBP 0.5	390,238	3,204,767	3,059,932
	6158163	HSBC HOLDINGS PLC COMMON STOCK GBP 0.5	58,053	561,280	453,364
	404280AV1	HSBC HOLDINGS PLC NOTES FIXED 3.4% 08/MA	1,385,000	1,381,122	1,407,008
	404280BA6	HSBC HOLDINGS PLC NOTES FIXED 3.6% 25/MA	1,900,000	1,899,297	1,982,251
	404280BB4	HSBC HOLDINGS PLC NOTES FIXED 3.9% 25/MA	1,900,000	1,893,293	2,026,768

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	404280AP4	HSBC HOLDINGS PLC NOTES FIXED 4.25% 14/M	1,925,000	1,972,605	2,042,714
	404280AU3	HSBC HOLDINGS PLC NOTES FIXED 4.25% 18/A	21,048,000	20,653,102	22,511,678
	404280AW9	HSBC HOLDINGS PLC NOTES FIXED 4.3% 08/MA	7,450,000	7,794,811	8,113,497
	404280AQ2	HSBC HOLDINGS PLC NOTES FIXED 5.25% 14/M	800,000	868,880	1,011,944
	404280AM1	HSBC HOLDINGS PLC NOTES FIXED 6.1% 14/JA	880,000	1,046,597	1,249,723
	404280AG4	HSBC HOLDINGS PLC NOTES FIXED 6.5% 02/MA	8,750,000	9,702,139	11,958,275
	404280AH2	HSBC HOLDINGS PLC NOTES FIXED 6.5% 15/SE	19,428,000	22,981,715	26,859,987
	404280AJ8	HSBC HOLDINGS PLC NOTES FIXED 6.8% 01/JU	2,395,000	2,859,571	3,388,714
	404280AE9	HSBC HOLDINGS PLC NOTES FIXED 7.35% 27/N	150,000	139,844	204,764
	760719BH6	HSBC USA INC BOND FIXED 7.2% 15/JUL/2097	505,000	675,283	769,640
	443510607	HUBBELL INC COMMON STOCK USD 0.01	616	63,147	91,057
	443573100	HUBSPOT INC COMMON STOCK USD 0.001	379	64,628	60,072
	443628AF9	HUDBAY MINERALS INC CALLABLE NOTES FIXED	300,000	301,125	311,064
	G46408103	HUDSON LTD COMMON STOCK USD 0.001	800	9,812	12,272
	444097109	HUDSON PACIFIC PROPERTIES INC REIT USD 0	1,445	49,511	54,404
	44409MAB2	HUDSON PACIFIC PROPERTIES LP CALLABLE NO	700,000	690,641	770,623
	44416*AF3	HUDSON TRANSMISSION PARTNERS LLC	932,924	932,924	1,035,219
	44416*AG1	HUDSON TRANSMISSION PARTNERS LLC BOND FI	5,350,909	5,350,909	5,937,636
	44416*AE6	HUDSON TRANSMISSION PARTNETS LLC	1,222,452	1,222,452	1,356,494
	B88MHC4	HUGO BOSS AG COMMON STOCK EUR 0	6,058	282,770	294,173
	6805317	HULIC CO LTD COMMON STOCK JPY	3,400	30,142	41,172
	444859BH4	HUMANA INC CALLABLE NOTES FIXED 2.5% 15/	490,000	489,735	491,798
	444859BJ0	HUMANA INC CALLABLE NOTES FIXED 2.9% 15/	6,000,000	5,989,800	6,121,236
	444859BK7	HUMANA INC CALLABLE NOTES FIXED 3.125% 1	4,560,000	4,580,270	4,651,702
	444859BA9	HUMANA INC CALLABLE NOTES FIXED 3.15% 01	1,300,000	1,300,364	1,334,190
	444859BD3	HUMANA INC CALLABLE NOTES FIXED 3.85% 01	1,355,000	1,353,198	1,440,541
	444859BL5	HUMANA INC CALLABLE NOTES FIXED 3.95% 15	7,090,000	7,352,456	7,430,178
	444859BF8	HUMANA INC CALLABLE NOTES FIXED 3.95% 15	1,720,000	1,717,884	1,851,202
	444859BB7	HUMANA INC CALLABLE NOTES FIXED 4.625% 0	2,430,000	2,463,750	2,735,524
	444859BG6	HUMANA INC CALLABLE NOTES FIXED 4.8% 15/	2,410,000	2,438,904	2,824,809
	444859BE1	HUMANA INC CALLABLE NOTES FIXED 4.95% 01	3,895,000	3,984,995	4,601,436
	444859AZ5	HUMANA INC CALLABLE NOTES FIXED 8.15% 15	4,796,000	6,709,040	7,042,590
	444859102	HUMANA INC COMMON STOCK USD 0.166	2,494	575,919	914,101
	445579AA3	HUNT CRE 2018-FL2 LTD 2018-FL2 A FLOATIN	642,000	642,000	641,197
	446150AQ7	HUNTINGTON BANCSHARES INC/OH CALLABLE NO	1,915,000	1,910,806	1,942,365
	446150104	HUNTINGTON BANCSHARES INC/OH COMMON STOC	9,921	118,555	149,609
	446413AL0	HUNTINGTON INGALLS INDUSTRIES INC CALLAB	2,490,000	2,490,000	2,588,106
	446413106	HUNTINGTON INGALLS INDUSTRIES INC COMMON	387	62,426	97,091
	44644AAH0	HUNTINGTON NATIONAL BANK/THE CALLABLE NO	1,597,000	1,595,547	1,634,157
	447011107	HUNTSMAN CORP COMMON STOCK USD 0.01	15,325	431,704	370,252
	44701QBD3	HUNTSMAN INTERNATIONAL LLC CALLABLE NOTE	176,000	183,999	187,996
	44701QBE1	HUNTSMAN INTERNATIONAL LLC CALLABLE NOTE	2,321,000	2,381,043	2,466,596
	448055AP8	HUSKY ENERGY INC CALLABLE NOTES FIXED 4.	1,820,000	1,818,890	1,961,039
	2623836	HUSKY ENERGY INC COMMON STOCK CAD 0	18,179	190,955	146,077
	B12PJ24	HUSQVARNA AB COMMON STOCK SEK 2	4,424	35,319	35,454
	44841DAB8	HUTCHISON WHAMPOA INTERNATIONAL 14 LTD B	510,000	530,069	533,269
	448579AG7	HYATT HOTELS CORP CALLABLE NOTES FIXED 4	2,600,000	2,596,516	2,823,028
	448579102	HYATT HOTELS CORP COMMON STOCK USD 0.01	2,959	213,730	265,452
	BYYXJY9	HYDRO ONE LTD COMMON STOCK CAD	17,566	293,540	339,738
	448814DX8	HYDRO-QUEBEC BOND FIXED 8.4% 15/JAN/2022	320,000	453,629	360,691
	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST 2019-A 20	378,000	377,950	382,060
	44891JAD0	HYUNDAI AUTO RECEIVABLES TRUST 2019-B 20	593,000	592,875	592,279
	44891ABC0	HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	1,110,000	1,109,878	1,122,377
	44920UAK4	HYUNDAI CAPITAL SERVICES INC NOTES FIXED	2,398,000	2,385,866	2,426,476
	6451055	HYUNDAI MOTOR CO COMMON STOCK KRW 5000	5,422	685,994	564,963
	BJ2ZH37	IA FINANCIAL CORP INC COMMON STOCK CAD 0	5,783	239,418	318,104
	449253103	IAA INC COMMON STOCK USD 0.01	55,340	1,376,625	2,604,300
	44919P508	IAC/INTERACTIVECORP COMMON STOCK USD 0.0	708	69,313	176,370
	29266MAF6	IBERDROLA INTERNATIONAL BV CALLABLE NOTE	250,000	256,830	349,553
	B288C92	IBERDROLA SA COMMON STOCK EUR 0.75	174,741	1,437,416	1,800,627
	450828108	IBERIABANK CORP COMMON STOCK USD 1	783	58,196	58,592
**	IBF0IDX	IBEX 35 INDX FUTR EQUITY INDEX 17/JAN/20	1	0	
	44932HAH6	IBM CREDIT LLC CALLABLE NOTES FIXED 3% 0	4,125,000	4,093,813	4,236,771
	458997939	IBM: WHITEHALL V L P	55,825,301	0	1
	B0S1651	ICA GRUPPEN AB COMMON STOCK SEK 2.5	1,448	57,228	67,628
	4554406	ICADE REIT EUR 0	397	30,222	43,249
	G4705A100	ICON PLC COMMON STOCK USD 0.06	399	57,411	68,720
	44930G107	ICU MEDICAL INC COMMON STOCK USD 0.1	183	52,211	34,243
	451107106	IDACORP INC COMMON STOCK USD 0	7,479	771,830	798,757
	B1FF8P7	IDEMITSU KOSAN CO LTD COMMON STOCK JPY	3,024	84,198	84,313
	45167R104	IDEX CORP COMMON STOCK USD 0.01	3,650	517,092	627,800
	45168D104	IDEXX LABORATORIES INC COMMON STOCK USD	831	119,562	216,999
	448947507	IDT CORP COMMON STOCK USD 0.01	300	3,297	2,163
	B06QFB7	IG GROUP HOLDINGS PLC COMMON STOCK GBP 0	37,960	277,480	349,498
	2469375	IGM FINANCIAL INC COMMON STOCK CAD 0	20,924	618,535	601,540
	6466985	IHI CORP COMMON STOCK JPY	19,371	462,752	458,808
	44962LAH0	IHS MARKIT LTD CALLABLE NOTES FIXED 3.62	1,250,000	1,246,075	1,298,813
	44962LAG2	IHS MARKIT LTD CALLABLE NOTES FIXED 4.12	4,300,000	4,286,566	4,569,051
	44962LAJ6	IHS MARKIT LTD CALLABLE NOTES FIXED 4.25	2,679,000	2,775,435	2,886,944
	44962LAF4	IHS MARKIT LTD CALLABLE NOTES FIXED 4.75	1,885,000	1,877,988	2,099,456
	G47567105	IHS MARKIT LTD COMMON STOCK USD 0.01	3,848	184,516	289,947
	BFDTBS3	IIDA GROUP HOLDINGS CO LTD COMMON STOCK	1,700	29,838	30,019
	44965TAA5	ILFC E-CAPITAL TRUST I CALLABLE BOND VAR	5,420,000	3,860,009	4,206,462
	44965UAA2	ILFC E-CAPITAL TRUST II CALLABLE BOND VA	1,145,000	821,638	924,588
	7759435	ILIAD SA COMMON STOCK EUR 0	284	43,689	36,836
	452151LF8	ILLINOIS ST GO BDS 2003 12/JUN/2003 01/J	14,570,000	14,288,658	15,706,897
	452308109	ILLINOIS TOOL WORKS INC COMMON STOCK USD	8,904	1,157,004	1,599,426
	452327109	ILLUMINA INC COMMON STOCK USD 0.01	1,399	228,220	464,104
	4.5245E+113	IMAX CORP COMMON STOCK USD 0	176	3,693	3,596
	B011GL4	IMERYS SA COMMON STOCK EUR 2	5,350	259,550	226,283
	BGLP8L2	IMI PLC COMMON STOCK GBP 28.57	7,609	109,534	118,843
	45253H101	IMMUNOGEN INC COMMON STOCK USD 0.01	4,500	12,093	22,973
	452907108	IMMUNOMEDICS INC COMMON STOCK USD 0.01	7,462	135,211	157,896
	45254NML8	IMPAC CMB TRUST SERIES 2005-1 2005-1 1A1	1,046,564	686,287	1,033,753
	45257EAB0	IMPAC SECURED ASSETS TRUST 2006-5 2006-5	499,363	198,701	458,938
	45257HAA5	IMPACT FUNDING AFFORDABLE MULTIFAMILY HO	1,017,029	1,153,383	1,064,457
	45262BAA1	IMPERIAL BRANDS FINANCE PLC CALLABLE NOT	2,700,000	2,714,126	2,727,027
	45262BAB9	IMPERIAL BRANDS FINANCE PLC CALLABLE NOT	2,310,000	2,295,849	2,323,514
	45262BAC7	IMPERIAL BRANDS FINANCE PLC CALLABLE NOT	2,375,000	2,354,409	2,395,853
	453140AE5	IMPERIAL BRANDS FINANCE PLC CALLABLE NOT	1,240,000	1,257,604	1,276,754

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	453140AF2	IMPERIAL BRANDS FINANCE PLC CALLABLE NOT	13,775,000	13,998,457	14,537,997
	45262P102	IMPERIAL BRANDS PLC ADR USD	4,913	111,288	121,842
	454492	IMPERIAL BRANDS PLC COMMON STOCK GBP 10	20,319	785,320	503,090
	2454241	IMPERIAL OIL LTD COMMON STOCK CAD 0	13,823	435,095	366,162
	453140AB1	IMPERIAL TOBACCO FINANCE PLC CALLABLE NO	5,250,000	5,242,019	5,373,795
	453204109	IMPINJ INC COMMON STOCK USD 0.001	400	13,736	10,344
	B61TVQ0	INCHCAPE PLC COMMON STOCK GBP 10	37,576	367,253	351,438
	45326YA*8	INCITEC PIVOT LIMITED SERIES A	5,000,000	5,000,000	5,350,800
	6673042	INCITEC PIVOT LTD COMMON STOCK AUD 0	17,270	41,963	38,605
	45337C102	INCYTE CORP COMMON STOCK USD 0.001	12,347	1,057,611	1,078,140
	45378YAA2	INDEPENDENCE PLAZA TRUST 2018-INDP 2018-	2,190,000	2,189,941	2,286,365
	453838609	INDEPENDENT BANK CORP/MI COMMON STOCK US	600	13,269	13,590
	454089103	INDIA FUND INC/THE CLOSED-END FUND USD 0	10,355	257,999	208,446
	454889AM8	INDIANA MICHIGAN POWER CO CALLABLE NOTES	1,000,000	1,260,280	1,309,290
	454889AQ9	INDIANA MICHIGAN POWER CO CALLABLE NOTES	1,610,000	1,694,956	1,880,416
	454889AR7	INDIANA MICHIGAN POWER CO CALLABLE NOTES	530,000	501,868	556,544
	454889AT3	INDIANA MICHIGAN POWER CO CALLABLE NOTES	2,000,000	1,988,560	2,289,320
	455170AA8	INDIANA UNIVERSITY HEALTH INC OBLIGATED	1,950,000	1,950,000	2,188,934
	455434BH2	INDIANAPOLIS POWER & LIGHT CO CALLABLE B	2,720,000	3,455,787	3,516,334
	455434BS8	INDIANAPOLIS PWR & LIGHT 4.7% 01/SEP/204	575,000	634,697	665,080
	89799M034	INDIGO CAPITAL V/1133 WEST LLC	100	0	779,439
	74445PAA0	INDONESIA ASAHAN ALUMINIUM PERSERO PT BO	805,000	799,067	843,640
	74445PAB8	INDONESIA ASAHAN ALUMINIUM PERSERO PT BO	4,055,000	4,139,769	4,472,422
	74445PAD4	INDONESIA ASAHAN ALUMINIUM PERSERO PT BO	3,284,000	3,661,087	4,231,894
	BP9DL90	INDUSTRIA DE DISENO TEXTIL SA COMMON STO	19,913	603,222	702,981
	1F8849B	INDUSTRIAL & COMMERCIAL BANK OF CHINA LT	600,000	597,054	601,202
	456237106	INDUSTRIAL LOGISTICS PROPERTIES TRUST RE	800	16,999	17,936
	456472AC3	INDUSTRIAS PENOLES SAB DE CV CALLABLE NO	1,525,000	1,524,787	1,625,772
	B1VSK54	INDUSTRIVARDEN AB COMMON STOCK SEK 2.5	1,773	33,732	42,786
	45660N6S9	INDYMAC INDX MORTGAGE LOAN TRUST 2004-AR	25,649	25,106	25,942
	45660LDG1	INDYMAC INDX MORTGAGE LOAN TRUST 2005-AR	286,528	287,787	290,778
	45660LVL0	INDYMAC INDX MORTGAGE LOAN TRUST 2005-AR	978,405	734,457	911,069
	5889505	INFINEON TECHNOLOGIES AG COMMON STOCK EU	30,394	561,903	692,922
	45672BC*6	INFORMA PLC 4.13% SERIES B SENIOR NOTES	2,000,000	2,000,000	2,173,740
	BMJ6DW5	INFORMA PLC COMMON STOCK GBP 0.1	36,828	324,061	418,112
	45672BA#4	INFORMA PLC SERIES A	3,000,000	3,000,000	3,066,420
	45672BB*7	INFORMA PLC SERIES B	3,000,000	3,000,000	3,119,220
	45672BB@5	INFORMA PLC SERIES C	2,000,000	2,000,000	2,108,560
	BF4PGS5	INFRAESTRUCTURA ENERGETICA NOVA SAB DE C	710,000	666,088	676,275
	449786AY8	ING BANK NV NOTES FIXED 5.8% 25/SEP/2023	6,235,000	6,892,592	6,897,114
	456837AR4	ING GROEP NV CALLABLE BOND VARIABLE USD	700,000	700,000	737,100
	BZ57390	ING GROEP NV COMMON STOCK EUR 0.01	96,834	1,139,048	1,161,745
	456837AP8	ING GROEP NV NOTES FIXED 3.55% 09/APR/20	400,000	399,400	418,248
	456837AK9	ING GROEP NV NOTES FIXED 4.1% 02/OCT/202	2,222,000	2,221,511	2,361,111
	4196897	INGENICO GROUP SA COMMON STOCK EUR 1	7,777	789,921	845,033
	45687AAM4	INGERSOLL-RAND GLOBAL HOLDING CO LTD CAL	1,080,000	1,078,250	1,087,727
	45687AAN2	INGERSOLL-RAND GLOBAL HOLDING CO LTD CAL	565,000	563,017	611,149
	456873AC2	INGERSOLL-RAND LUXEMBOURG FINANCE SA CAL	425,000	469,051	480,599
	456873AF5	INGERSOLL-RAND LUXEMBOURG FINANCE SA CAL	2,180,000	2,299,959	2,420,596
	G47791101	INGERSOLL-RAND PLC COMMON STOCK USD 1	5,305	550,014	705,141
	457187102	INGREDION INC COMMON STOCK USD 0.01	636	62,132	59,116
	45781M101	INNOVIVA INC COMMON STOCK USD 0.01	37	450	524
	B10RB15	INPEX CORP COMMON STOCK JPY	67,500	697,001	705,901
	45772F107	INPHI CORP COMMON STOCK USD	400	25,037	29,608
	45781W109	INSIGHT SELECT INCOME FUND CLOSED-END FU	224,459	4,148,266	4,495,914
	457669307	INSMED INC COMMON STOCK USD 0.01	5,900	127,812	140,892
	45778Q107	INSPERITY INC COMMON STOCK USD 0.01	12,600	502,291	1,084,104
	45784P101	INSULET CORP COMMON STOCK USD 0.001	665	71,127	113,848
	6271026	INSURANCE AUSTRALIA GROUP LTD COMMON STO	275,107	1,477,427	1,481,340
	B04YJV1	INTACT FINANCIAL CORP COMMON STOCK CAD 0	7,373	546,193	798,393
	457985208	INTEGRA LIFESCIENCES HOLDINGS CORP COMMO	674	44,108	39,281
	458140BH2	INTEL CORP CALLABLE NOTES FIXED 2.45% 15	1,127,000	1,127,483	1,123,923
	458140BJ8	INTEL CORP CALLABLE NOTES FIXED 3.25% 15	22,637,000	22,666,385	22,763,767
	458140BG4	INTEL CORP CALLABLE NOTES FIXED 3.734% 0	6,626,000	6,663,549	7,295,093
	458140AY6	INTEL CORP CALLABLE NOTES FIXED 4.1% 11/	2,595,000	2,646,229	3,015,598
	458140AV2	INTEL CORP CALLABLE NOTES FIXED 4.1% 19/	1,255,000	1,279,792	1,448,923
	458140AP5	INTEL CORP CALLABLE NOTES FIXED 4.25% 15	655,000	688,086	769,926
	458140AK6	INTEL CORP CALLABLE NOTES FIXED 4.8% 01/	620,000	756,233	775,831
	458140100	INTEL CORP COMMON STOCK USD 0.001	91,967	3,882,814	5,504,225
	45826J105	INTELLIA THERAPEUTICS INC COMMON STOCK U	100	1,828	1,467
	L5137LAF2	Intelsat Jackson Holdings S.A.-LX169475	200,000	197,000	200,696
	L5140P101	INTELSAT SA COMMON STOCK USD 0.01	15,400	128,998	108,262
	458992104	INTER - ASIA CAP III LP IBM	4,922,129	0	0
	BDD54N3	INTER PIPELINE LTD COMMON STOCK CAD 0	45,505	804,361	790,964
	45841N107	INTERACTIVE BROKERS GROUP INC COMMON STO	694	27,131	32,354
	5704608	INTERAMERICANGRD400 (COM REGD)	900	4,788	0
	45845P108	INTERCEPT PHARMACEUTICALS INC COMMON STO	400	37,823	49,568
	45866FAC8	INTERCONTINENTAL EXCHANGE INC CALLABLE N	290,000	289,675	291,946
	45866FAE4	INTERCONTINENTAL EXCHANGE INC CALLABLE N	230,000	222,849	232,284
	45866FAH7	INTERCONTINENTAL EXCHANGE INC CALLABLE N	12,712,000	12,875,483	15,083,694
	45866FAJ3	INTERCONTINENTAL EXCHANGE INC CALLABLE N	3,470,000	3,443,593	3,788,123
	45866F104	INTERCONTINENTAL EXCHANGE INC COMMON STO	90,060	5,421,517	8,335,053
	BHJYC05	INTERCONTINENTAL HOTELS GROUP PLC COMMON	9,556	540,807	659,297
	45867G101	INTERDIGITAL INC COMMON STOCK USD 0.01	16,015	1,059,003	872,657
	210930IB	INTEREST RATE SWAP - IRS	127,700,000	0	201,964
	211586IB	INTEREST RATE SWAP - IRS	37,200,000	0	106,127
	211707IB	INTEREST RATE SWAP - IRS	10,800,000	0	27,445
	211724IB	INTEREST RATE SWAP - IRS	93,300,000	0	237,097
	221371IB	INTEREST RATE SWAP - IRS	21,800,000	0	1,608
	221375IB	INTEREST RATE SWAP - IRS	10,900,000	0	804
	221376IB	INTEREST RATE SWAP - IRS	10,900,000	0	804
	221377IB	INTEREST RATE SWAP - IRS	21,800,000	0	1,608
	221263IB	INTEREST RATE SWAP - IRS	1,500,000	0	(27,998)
	221264IB	INTEREST RATE SWAP - IRS	1,400,000	0	(26,132)
	221164IB	INTEREST RATE SWAP - IRS	500,000	0	20,712
	221168IB	INTEREST RATE SWAP - IRS	3,000,000	0	357,055
	221169IB	INTEREST RATE SWAP - IRS	6,900,000	0	243,758
	221181IB	INTEREST RATE SWAP - IRS	2,800,000	0	354,490
	211049IB	INTEREST RATE SWAP - IRS	642,000,000	0	46,559
	211050IB	INTEREST RATE SWAP - IRS	575,000,000	0	41,700

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	211053IB	INTEREST RATE SWAP - IRS	1,112,100,000	0	80,652
	210492IB	INTEREST RATE SWAP - IRS	144,900,000	0	(44,569)
	210528IB	INTEREST RATE SWAP - IRS	179,200,000	0	(65,761)
	210530IB	INTEREST RATE SWAP - IRS	639,900,000	0	(262,848)
	211044IB	INTEREST RATE SWAP - IRS	39,100,000	0	(6,869)
	211608IB	INTEREST RATE SWAP - IRS	24,700,000	0	(470,670)
	221111IB	INTEREST RATE SWAP - IRS	4,100,000	0	857,923
	221153IB	INTEREST RATE SWAP - IRS	4,000,000	0	40,540
	221318IB	INTEREST RATE SWAP - IRS	20,816,000	0	77,230
	210671IB	INTEREST RATE SWAP - IRS	17,100,000	0	(180,316)
	210673IB	INTEREST RATE SWAP - IRS	4,900,000	0	208,038
	210675IB	INTEREST RATE SWAP - IRS	77,400,000	0	(703,233)
	221101IB	INTEREST RATE SWAP - IRS	7,000,000	0	551,561
	221102IB	INTEREST RATE SWAP - IRS	8,200,000	0	(131,087)
	221107IB	INTEREST RATE SWAP - IRS	8,000,000	0	630,355
	221108IB	INTEREST RATE SWAP - IRS	8,000,000	0	(127,890)
	221116IB	INTEREST RATE SWAP - IRS	8,000,000	0	(127,890)
	221117IB	INTEREST RATE SWAP - IRS	8,000,000	0	630,355
	221123IB	INTEREST RATE SWAP - IRS	100,000	0	10,795
	221129IB	INTEREST RATE SWAP - IRS	100,000	0	10,795
	221131IB	INTEREST RATE SWAP - IRS	100,000	0	10,795
	221151IB	INTEREST RATE SWAP - IRS	200,000	0	21,590
	221152IB	INTEREST RATE SWAP - IRS	3,800,000	0	410,208
	221165IB	INTEREST RATE SWAP - IRS	100,000	0	2,156
	221202IB	INTEREST RATE SWAP - IRS	100,000	0	7,917
	221205IB	INTEREST RATE SWAP - IRS	200,000	0	15,835
	221206IB	INTEREST RATE SWAP - IRS	200,000	0	15,835
	221208IB	INTEREST RATE SWAP - IRS	100,000	0	7,917
	221210IB	INTEREST RATE SWAP - IRS	200,000	0	15,835
	221218IB	INTEREST RATE SWAP - IRS	100,000	0	10,795
	221223IB	INTEREST RATE SWAP - IRS	100,000	0	10,795
	221234IB	INTEREST RATE SWAP - IRS	100,000	0	10,795
	221268IB	INTEREST RATE SWAP - IRS	1,500,000	0	75,621
	221378IB	INTEREST RATE SWAP - IRS	1,800,000	0	(109,201)
	459044103	INTERNATIONAL BANCSHARES CORP COMMON STO	100	3,467	4,307
	459200JX0	INTERNATIONAL BUSINESS MACHINES CORP CAL	4,135,000	4,136,617	4,228,534
	459200JY8	INTERNATIONAL BUSINESS MACHINES CORP CAL	2,605,000	2,612,762	2,703,261
	459200JZ5	INTERNATIONAL BUSINESS MACHINES CORP CAL	1,160,000	1,157,842	1,224,566
	459200KB6	INTERNATIONAL BUSINESS MACHINES CORP CAL	5,516,000	5,555,667	6,222,213
	459200KC4	INTERNATIONAL BUSINESS MACHINES CORP CAL	18,212,000	18,362,212	20,842,906
	459200HF1	INTERNATIONAL BUSINESS MACHINES CORP CAL	1,375,000	1,350,252	1,519,279
	459200101	INTERNATIONAL BUSINESS MACHINES CORP COM	15,189	2,100,623	2,035,934
	459506101	INTERNATIONAL FLAVORS & FRAGRANCES INC C	1,017	122,911	131,213
	G4863A108	INTERNATIONAL GAME TECHNOLOGY PLC COMMON	934	18,779	13,982
	459745GK5	INTERNATIONAL LEASE FINANCE CORP NOTES F	70,000	85,050	78,765
	460146CS0	INTERNATIONAL PAPER CO CALLABLE NOTES FI	450,000	449,541	476,999
	460146CQ4	INTERNATIONAL PAPER CO CALLABLE NOTES FI	1,865,000	1,768,131	1,997,508
	460146CK7	INTERNATIONAL PAPER CO CALLABLE NOTES FI	2,220,000	2,254,579	2,439,869
	460146CN1	INTERNATIONAL PAPER CO CALLABLE NOTES FI	1,095,000	1,057,582	1,260,082
	460146CM3	INTERNATIONAL PAPER CO CALLABLE NOTES FI	194,000	213,970	228,311
	460146CH4	INTERNATIONAL PAPER CO CALLABLE NOTES FI	4,210,000	4,777,901	5,255,301
	460146CF8	INTERNATIONAL PAPER CO CALLABLE NOTES FI	5,310,000	6,547,777	7,357,005
	460146CC5	INTERNATIONAL PAPER CO CALLABLE NOTES FI	4,605,000	6,359,349	6,813,420
	460146103	INTERNATIONAL PAPER CO COMMON STOCK USD	3,784	189,190	174,253
	B1YKG04	INTERNATIONAL PERSONAL FINANCE PLC COMMO	76,121	273,069	162,354
	460690BN9	INTERPUBLIC GROUP OF COS INC/THE CALLABL	1,585,000	1,583,906	1,623,754
	460690BQ2	INTERPUBLIC GROUP OF COS INC/THE CALLABL	1,755,000	1,881,001	2,154,034
	460690100	INTERPUBLIC GROUP OF COS INC/THE COMMON	9,481	218,040	219,011
	46071F103	INTERSECT ENT INC COMMON STOCK USD 0.001	300	4,884	7,470
	461070AK0	INTERSTATE POWER & LIGHT CO CALLABLE BON	1,775,000	1,763,960	2,021,299
	461070AR5	INTERSTATE POWER & LIGHT CO CALLABLE BON	756,000	755,676	741,772
	461070AP9	INTERSTATE POWER & LIGHT CO CALLABLE NOT	700,000	776,979	767,963
	3163836	INTERTEK GROUP PLC COMMON STOCK GBP 1	28,316	520,989	2,195,180
	N47279109	INTERXION HOLDING NV COMMON STOCK USD 0.	13,000	564,473	1,089,530
	4076836	INTESA SANPAOLO SPA COMMON STOCK EUR 0	604,485	1,436,874	1,593,538
	46115HAT4	INTESA SANPAOLO SPA MEDIUM TERM NOTE FIX	5,240,000	5,110,360	5,506,087
	46115HAW7	INTESA SANPAOLO SPA MEDIUM TERM NOTE FIX	2,605,000	2,588,879	2,819,782
	46115HAD9	INTESA SANPAOLO SPA MEDIUM TERM NOTE FIX	3,205,000	3,613,722	3,348,071
	46115HAZ0	INTESA SANPAOLO SPA NOTES FIXED 3.125% 1	6,550,000	6,525,304	6,637,705
	46115HBC0	INTESA SANPAOLO SPA NOTES FIXED 3.375% 1	870,000	879,631	884,668
	46115HBB2	INTESA SANPAOLO SPA NOTES FIXED 3.875% 1	2,410,000	2,404,843	2,412,651
	46115HBL0	INTESA SANPAOLO SPA NOTES FIXED 4% 23/SE	4,000,000	3,972,960	4,061,440
	46115HBE6	INTESA SANPAOLO SPA NOTES FIXED 4.375% 1	3,170,000	2,933,161	3,079,661
	46115HBN6	INTESA SANPAOLO SPA NOTES FIXED 4.7% 23/	6,240,000	6,286,349	6,362,242
	46116X101	INTRA-CELLULAR THERAPIES INC COMMON STOC	900	7,694	30,879
	46121Y102	INTREPID POTASH INC COMMON STOCK USD 0.0	600	1,980	1,626
	461202103	INTUIT INC COMMON STOCK USD 0.01	5,830	651,596	1,527,052
	46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD	3,380	1,064,598	1,998,087
	453530	INVESCO ASIA TRUST PLC CLOSED-END FUND G	135,303	344,870	525,181
	46132L107	INVESCO BOND FUND CLOSED-END FUND USD 1	8,271	145,556	172,037
	G491BT108	INVESCO LTD COMMON STOCK USD 0.2	5,776	149,786	103,852
	46131B100	INVESCO MORTGAGE CAPITAL INC REIT USD 0.	200	3,039	3,330
	AAW9900A2	INVESTEC EMERGING MARKETS EQUITY FUND OP	666,925	93,000,000	99,118,451
	B17BBR6	INVESTEC LTD COMMON STOCK ZAR 0.02	52,179	334,028	309,563
	5679591	INVESTOR AB COMMON STOCK SEK 6.25	6,709	279,814	366,374
	46146L101	INVESTORS BANCORP INC COMMON STOCK USD 0	2,800	31,646	33,362
	46187W107	INVITATION HOMES INC REIT USD 0.01	9,774	238,658	292,927
	462222100	IONIS PHARMACEUTICALS INC COMMON STOCK U	4,018	238,480	242,727
	462613AM2	IPALCO ENTERPRISES INC CALLABLE NOTES FI	2,855,000	2,889,194	2,953,612
	44980X109	IPG PHOTONICS CORP COMMON STOCK USD 0.00	338	42,856	48,983
	BS7K5S1	IPH LTD COMMON STOCK AUD	22,121	77,615	127,510
	B0R7JF1	IPSEN SA COMMON STOCK EUR 1	2,656	361,371	235,527
	46266C105	IQVIA HOLDINGS INC COMMON STOCK USD 0.01	2,321	230,098	358,618
	LX1704470	IRB Holding Corp. - LX1704470	982,500	980,044	990,075
	BLP5857	IRISH CONTINENTAL GROUP PLC UNIT EUR 0.0	47,152	135,152	256,172
	46284V101	IRON MOUNTAIN INC REIT USD 0.01	5,113	168,795	162,951
	46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOC	1,200	13,176	15,972
	B2Q4CL4	ISETAN MITSUKOSHI HOLDINGS LTD COMMON ST	3,588	35,254	32,488
	46432F842	ISHARES CORE MSCI EAFE ETF ETP USD	52,809	3,276,567	3,445,259
	464287242	ISHARES IBOXX $ INVESTMENT GRADE CORPORA	560,849	68,714,910	71,766,238

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	464289511	ISHARES LONG-TERM CORPORATE BOND ETF ETP	49,000	2,945,528	3,266,830
	464286103	ISHARES MSCI AUSTRALIA ETF ETP USD	177,682	3,864,674	4,022,720
	464286608	ISHARES MSCI EUROZONE ETF ETP USD	88,381	3,452,245	3,704,932
	464286707	ISHARES MSCI FRANCE ETF ETP USD	109,525	3,199,829	3,582,563
	464286806	ISHARES MSCI GERMANY ETF ETP USD	127,947	3,767,115	3,761,642
	46434G822	ISHARES MSCI JAPAN ETF ETP USD	91,212	4,754,036	5,403,399
	464286749	ISHARES MSCI SWITZERLAND ETF ETP USD	72,053	2,536,579	2,928,234
	464287655	ISHARES RUSSELL 2000 ETF ETP USD	776,193	102,388,647	128,591,894
	6455530	ISRAEL CHEMICALS LTD COMMON STOCK ILS 1	7,450	33,912	35,050
	6451271	ISRAEL DISCOUNT BANK LTD COMMON STOCK IL	34,146	134,528	158,274
	46507MAE2	ISRAEL ELECTRIC CORP LTD CALLABLE BOND F	3,115,000	3,551,100	3,531,320
	BSKPFS3	ISRAEL ELECTRIC CORP LTD CALLABLE BOND F	3,600,000	3,565,116	3,955,680
	ILS	ISRAELI SHEKEL		39,275	40,078
	BKJ9RT5	ISS A/S COMMON STOCK DKK 1	9,086	228,980	218,176
	6467104	ISUZU MOTORS LTD COMMON STOCK JPY	7,308	89,310	87,353
	465685AM7	ITC HOLDINGS CORP CALLABLE NOTES FIXED 2	16,633,000	16,729,258	16,840,913
	465685AJ4	ITC HOLDINGS CORP CALLABLE NOTES FIXED 3	4,400,000	4,383,920	4,606,976
	465685AH8	ITC HOLDINGS CORP CALLABLE NOTES FIXED 5	3,051,000	3,377,422	3,747,177
	6467803	ITOCHU CORP COMMON STOCK JPY	37,766	645,939	880,772
	6200194	ITOCHU TECHNO-SOLUTIONS CORP COMMON STOC	26,700	672,885	755,487
	450636B*5	ITR CONCESSION COMPANY LLC	4,000,000	4,000,000	4,219,480
	450636B@3	ITR CONCESSION COMPANY LLC	6,000,000	6,000,000	6,363,360
	45073V108	ITT INC COMMON STOCK USD 1	11,235	716,611	830,379
	M6158M104	ITURAN LOCATION AND CONTROL LTD COMMON S	600	14,043	15,078
	3398649	ITV PLC COMMON STOCK GBP 10	370,393	661,069	740,924
	465998367	IVCP SA HLDGS-LUX	2,490,845	0	0
	46583P102	IVERIC BIO INC COMMON STOCK USD 0.001	4,500	22,692	38,610
	B23TC12	J FRONT RETAILING CO LTD COMMON STOCK JP	2,655	33,474	37,379
	B019KW7	J SAINSBURY PLC COMMON STOCK GBP 28.5714	27,906	79,964	84,991
	46620W102	J. JILL INC COMMON STOCK USD 0.01	700	1,286	791
	46650TAL6	J.P. MORGAN MORTGAGE TRUST 2019-2 2019-2	484,767	482,694	484,311
	48123V102	J2 GLOBAL INC COMMON STOCK USD 0.01	100	8,832	9,371
	466313103	JABIL INC COMMON STOCK USD 0.001	25,867	724,920	1,069,083
	426281101	JACK HENRY & ASSOCIATES INC COMMON STOCK	731	67,952	106,485
	46849LTC5	JACKSON NATIONAL LIFE GLOBAL FUNDING MED	2,865,000	2,859,442	3,072,942
	469814107	JACOBS ENGINEERING GROUP INC COMMON STOC	1,256	62,257	112,826
	6471439	JAFCO CO LTD COMMON STOCK JPY	5,300	195,278	209,708
	471994905	JAFCO II L P - IBM	5,375,947	0	0
	47009K107	JAGGED PEAK ENERGY INC COMMON STOCK USD	2,300	15,551	19,527
	47032@AR2	JAMES CAMPBELL CO LLC	3,000,000	3,000,000	3,141,870
	47032@AS0	JAMES CAMPBELLCOMPANY LLC SERIES 2017-B	2,000,000	2,000,000	2,130,920
	B60QWJ2	JAMES HARDIE INDUSTRIES PLC CDI	6,794	97,932	133,103
	47047LAA7	JAMESTOWN CLO VI-R LTD 2018-6RA A1 FLOAT	500,000	500,000	497,568
	G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK U	1,559	33,365	38,118
	B8BRV46	JAPAN AIRLINES CO LTD COMMON STOCK JPY	1,700	53,917	53,139
	6472175	JAPAN AIRPORT TERMINAL CO LTD COMMON STO	700	28,798	39,227
	471048CD8	JAPAN BANK FOR INTERNATIONAL COOPERATION	596,000	595,601	588,061
	6743882	JAPAN EXCHANGE GROUP INC COMMON STOCK JP	13,400	220,998	237,976
	BYT8165	JAPAN POST BANK CO LTD COMMON STOCK JPY	10,600	123,839	102,415
	BYT8143	JAPAN POST HOLDINGS CO LTD COMMON STOCK	115,100	1,278,443	1,086,658
	BYT8154	JAPAN POST INSURANCE CO LTD COMMON STOCK	3,900	68,010	66,821
	6528175	JAPAN PRIME REALTY INVESTMENT CORP REIT	9	37,332	39,462
	6397580	JAPAN REAL ESTATE INVESTMENT CORP REIT J	18	101,043	119,255
	6513342	JAPAN RETAIL FUND INVESTMENT CORP REIT J	284	578,179	609,682
	47109U104	JAPAN SMALLER CAPITALIZATION FUND INC CL	527,576	4,826,525	4,719,167
	6474535	JAPAN TOBACCO INC COMMON STOCK JPY	17,654	484,220	395,154
	JPY	JAPANESE YEN		1,705,280	1,708,408
	6242260	JARDINE CYCLE & CARRIAGE LTD COMMON STOC	1,369	33,027	30,645
	6472119	JARDINE MATHESON HOLDINGS LTD COMMON STO	14,456	688,970	803,754
	6472960	JARDINE STRATEGIC HOLDINGS LTD COMMON ST	2,900	112,301	88,885
	G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK US	527	94,070	78,671
	445658107	JB HUNT TRANSPORT SERVICES INC COMMON ST	826	59,635	96,460
	46590V100	JBG SMITH PROPERTIES REIT USD 0.01	1,263	42,356	50,381
	29605YAA1	JBS INVESTMENTS GMBH CALLABLE NOTES FIXE	486,000	478,138	489,189
	466110103	JBS SA ADR USD	5,100	68,489	65,948
	7136663	JCDECAUX SA COMMON STOCK EUR 0	8,583	308,369	264,754
	BYX91H5	JD SPORTS FASHION PLC COMMON STOCK GBP 0	7,466	75,896	82,824
	LX1803630	Jefferies Finance LLC - LX1803630	1,196,992	1,179,038	1,195,748
	47232MAD4	JEFFERIES FINANCE LLC / JFIN CO-ISSUER C	1,727,000	1,746,526	1,778,810
	47233W109	JEFFERIES FINANCIAL GROUP INC COMMON STO	2,447	53,696	52,292
	47233JBH0	JEFFERIES GROUP LLC / JEFFERIES GROUP CA	1,815,000	1,725,779	1,908,112
	472319AC6	JEFFERIES GROUP LLC CALLABLE BOND FIXED	4,030,000	4,342,915	4,814,762
	472319AM4	JEFFERIES GROUP LLC CALLABLE NOTES FIXED	74,000	79,554	88,192
	B1Y1SQ7	JERONIMO MARTINS SGPS SA COMMON STOCK EU	4,016	66,087	66,109
	476556CP8	JERSEY CENTRAL POWER & LIGHT CO CALLABLE	925,000	932,252	1,185,369
	476556DC6	JERSEY CENTRAL POWER & LIGHT CO CALLABLE	1,256,000	1,290,979	1,367,734
	477143AJ0	JETBLUE 2019-1 CLASS A PASS THROUGH TRUS	1,561,000	1,561,000	1,560,064
	477143AH4	JETBLUE 2019-1 CLASS AA PASS THROUGH TRU	660,000	660,000	668,313
	477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD 0.	2,859	63,650	53,520
	6543792	JFE HOLDINGS INC COMMON STOCK JPY	6,388	95,906	82,940
	6473468	JGC HOLDINGS CORP COMMON STOCK JPY	2,378	34,832	38,402
	AAZ9920Q0	JM FAMILY ENTERPRISES 3.29	6,000,000	6,000,000	6,075,120
	832696405	JM SMUCKER CO/THE COMMON STOCK USD 0	1,646	178,412	171,398
	24422ETZ2	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	2,235,000	2,230,724	2,247,069
	24422EUH0	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	10,000	9,995	10,454
	24422EUM9	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	4,185,000	4,184,247	4,430,850
	24422EUQ0	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	530,000	529,491	544,814
	24422EVA4	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	3,505,000	3,500,479	3,512,466
	410123103	JOHN HANCOCK INCOME SECURITIES TRUST CLO	183,524	2,506,598	2,717,990
	478045AA5	JOHN SEVIER COMBINED CYCLE GENERATION LL	2,329,260	2,456,802	2,738,278
	968223206	JOHN WILEY & SONS INC COMMON STOCK USD 1	421	19,545	20,427
	B5N0P84	JOHN WOOD GROUP PLC COMMON STOCK GBP 4.2	29,366	331,792	155,027
	478111AC1	JOHNS HOPKINS HEALTH SYSTEM CORP/THE CAL	400,000	418,368	435,516
	478160AL8	JOHNSON & JOHNSON BOND FIXED 4.95% 15/MA	375,000	413,276	468,109
	478160CK8	JOHNSON & JOHNSON CALLABLE NOTES FIXED 2	1,880,000	1,877,763	1,962,701
	478160CL6	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	11,283,000	11,138,094	12,106,997
	478160CM4	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	1,960,000	1,952,611	2,148,042
	478160BU7	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	4,015,000	4,032,563	4,394,056
	478160CF9	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	6,185,000	6,133,811	6,832,322
	478160BV5	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	8,655,000	8,896,187	9,687,092

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	478160CG7	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	2,315,000	2,454,680	2,647,642
	478160BJ2	JOHNSON & JOHNSON CALLABLE NOTES FIXED 4	2,400,000	2,512,113	2,843,448
	478160104	JOHNSON & JOHNSON COMMON STOCK USD 1	155,759	19,082,019	22,720,565
	478375AN8	JOHNSON CONTROLS INTERNATIONAL PLC CALLA	1,792,000	1,777,359	1,896,097
	478375AH1	JOHNSON CONTROLS INTERNATIONAL PLC CALLA	335,000	395,273	411,253
	478375AL2	JOHNSON CONTROLS INTERNATIONAL PLC CALLA	1,410,000	1,324,303	1,557,113
	478375AR9	JOHNSON CONTROLS INTERNATIONAL PLC CALLA	445,000	441,814	471,068
	478375AS7	JOHNSON CONTROLS INTERNATIONAL PLC CALLA	9,400,000	9,350,086	10,982,678
	G51502105	JOHNSON CONTROLS INTERNATIONAL PLC COMMO	35,197	1,431,120	1,432,870
	BZ4BQC7	JOHNSON MATTHEY PLC COMMON STOCK GBP 110	2,523	104,252	100,137
	48020Q107	JONES LANG LASALLE INC COMMON STOCK USD	489	55,920	85,130
	46627MDD6	JP MORGAN ALTERNATIVE LOAN TRUST 2006-A1	2,109,763	1,403,526	1,848,651
	46590MAN0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	176,355	174,354	175,416
	46635TAN2	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	1,520,090	19,302	11,732
	46638UAE6	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	8,278,455	405,191	318,349
	46639EAG6	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	9,087,444	479,165	316,342
	46645UAV9	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	21,244,979	677,254	686,328
	46649VAA9	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	575,984	575,984	575,618
	46626LBK5	JP MORGAN MORTGAGE ACQUISITION CORP 2005	900,000	882,000	890,647
	466247LZ4	JP MORGAN MORTGAGE TRUST 2005-A1 2005-A1	30,220	28,492	30,458
	4.66247E+79	JP MORGAN MORTGAGE TRUST 2006-A1 2006-A1	186,645	178,716	172,492
	46630GAV7	JP MORGAN MORTGAGE TRUST 2007-A1 2007-A1	443,816	439,464	454,089
	46631NEZ8	JP MORGAN MORTGAGE TRUST 2007-S3 2007-S3	15,183	12,476	15,897
	46649TAE6	JP MORGAN MORTGAGE TRUST 2018-3 2018-3 A	2,897,106	2,947,756	2,937,095
	46650MAQ0	JP MORGAN MORTGAGE TRUST 2018-8 2018-8 A	987,337	1,002,131	987,278
	46651BAL4	JP MORGAN MORTGAGE TRUST 2019-6 2019-6 A	4,084,461	4,075,568	4,071,669
	46591KAZ6	JP MORGAN MORTGAGE TRUST 2019-8 2019-8 A	857,015	855,054	854,717
	46643ABD4	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU	346,000	362,003	364,594
	46644ABG6	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU	3,099,961	3,192,960	3,161,282
	46644FAB7	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU	73,465	75,014	73,435
	46644FAC5	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU	1,713,000	1,707,991	1,749,721
	46645JAD4	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU	207,000	209,717	221,601
	481992709	JPMCB MORTGAGE PRIVATE PLMT FD	7,735,873	139,261,753	378,361,567
	1F0873B	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	706,000	727,175	727,477
	48129RAX3	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	448,000	461,437	461,629
	46590TAE5	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	186,000	186,806	199,320
	46590TAF2	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	121,000	124,630	126,756
	46590TAG0	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	12,541,612	699,703	696,063
*	46625HHF0	JPMORGAN CHASE & CO BOND FIXED 6.4% 15/M	16,815,000	20,965,213	24,343,894
*	059438AH4	JPMORGAN CHASE & CO BOND FIXED 7.625% 15	2,060,000	2,715,849	2,660,758
*	06423AAJ2	JPMORGAN CHASE & CO CALLABLE BOND FIXED	8,110,000	9,412,000	11,830,868
*	31945HAB1	JPMORGAN CHASE & CO CALLABLE BOND VARIAB	2,840,000	2,662,500	2,655,400
*	46625HHA1	JPMORGAN CHASE & CO CALLABLE BOND VARIAB	1,661,000	1,660,682	1,675,949
*	46625HJQ4	JPMORGAN CHASE & CO CALLABLE BOND VARIAB	455,000	455,000	513,809
*	46623EKG3	JPMORGAN CHASE & CO CALLABLE MEDIUM TERM	298,000	297,821	298,733
*	46625HRV4	JPMORGAN CHASE & CO CALLABLE NOTES FIXED	394,000	405,544	406,056
*	46625HQW3	JPMORGAN CHASE & CO CALLABLE NOTES FIXED	1,880,000	1,852,245	1,978,982
*	46625HRY8	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	1,416,000	1,379,340	1,527,000
*	46647PAA4	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	9,580,000	9,681,484	11,322,698
*	46647PAD8	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	2,700,000	2,700,000	2,722,923
*	46647PAE6	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	1,055,000	1,069,464	1,071,523
*	46647PAH9	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	9,829,000	9,821,388	10,182,019
*	46647PAJ5	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	28,444,000	27,732,261	31,485,517
*	46647PAK2	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	5,730,000	5,872,723	6,549,275
*	46647PAL0	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	30,432,000	30,400,300	34,269,110
*	46647PAM8	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	8,581,000	8,563,372	9,090,207
*	46647PAN6	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	5,588,000	5,737,330	6,249,199
*	46647PAP1	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	214,000	222,641	223,031
*	46647PAR7	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	10,080,000	10,083,898	11,068,888
*	46647PAU0	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	1,152,000	1,157,264	1,214,266
*	46647PAV8	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	3,300,000	3,300,000	3,683,757
*	46647PAX4	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	10,255,000	10,268,223	11,671,113
*	46647PAY2	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	2,458,000	2,471,018	2,620,035
*	46647PBA3	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	255,000	255,000	276,166
*	46647PBB1	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	13,549,000	13,549,000	13,882,567
*	46647PBD7	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	6,131,000	6,265,855	6,588,262
*	46647PBE5	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	33,336,000	33,196,638	33,341,000
*	46647PBF2	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	2,962,000	2,945,640	2,958,653
*	46625H100	JPMORGAN CHASE & CO COMMON STOCK USD 1	55,147	4,057,265	7,687,492
*	46625HJU5	JPMORGAN CHASE & CO MEDIUM TERM NOTE FIX	575,000	710,315	735,224
*	46625HJY7	JPMORGAN CHASE & CO NOTES FIXED 3.875% 1	4,305,000	4,317,808	4,608,847
*	46625HJZ4	JPMORGAN CHASE & CO NOTES FIXED 4.125% 1	8,001,000	8,362,775	8,765,416
*	46625HNJ5	JPMORGAN CHASE & CO NOTES FIXED 4.25% 01	5,500,000	5,814,490	6,089,490
*	46625HLL2	JPMORGAN CHASE & CO NOTES FIXED 4.95% 01	7,581,000	7,993,754	9,649,552
*	48126BAA1	JPMORGAN CHASE & CO NOTES FIXED 5.4% 06/	8,685,000	10,291,810	11,693,484
*	46625HHV5	JPMORGAN CHASE & CO NOTES FIXED 5.5% 15/	6,550,000	7,312,018	8,813,156
*	46625HJB7	JPMORGAN CHASE & CO NOTES FIXED 5.6% 15/	2,475,000	2,945,755	3,389,612
*	46625HJM3	JPMORGAN CHASE & CO NOTES FIXED 5.625% 1	9,519,000	10,147,662	12,750,796
*	48125LRN4	JPMORGAN CHASE BANK NA CALLABLE MEDIUM T	450,000	449,964	451,535
	B18JK16	JPMORGAN EUROPEAN INVESTMENT TRUST PLC -	1,244,079	3,674,694	4,820,674
	B17XWW4	JPMORGAN EUROPEAN INVESTMENT TRUST PLC -	1,097,939	2,195,474	2,225,377
	BMTS0Z3	JPMORGAN EUROPEAN SMALLER COS TRUST PLC	1,481,505	5,851,966	7,497,223
	316581	JPMORGAN JAPAN SMALLER COS TRUST PLC/FUN	558,132	2,194,918	3,227,417
	174002	JPMORGAN JAPANESE INVESTMENT TRUST PLC/F	1,444,556	6,323,840	8,755,065
	BF7L8P1	JPMORGAN SMALLER COMPANIES INVESTMENT TR	246,776	761,173	1,046,133
	6470986	JSR CORP COMMON STOCK JPY	2,203	31,550	40,786
	6497082	JTEKT CORP COMMON STOCK JPY	12,515	153,288	149,823
	B4R2R50	JULIUS BAER GROUP LTD COMMON STOCK CHF 0	3,377	143,421	174,125
	7243530	JUMBO SA COMMON STOCK EUR 0.88	6,775	130,744	141,072
	48203RAG9	JUNIPER NETWORKS INC CALLABLE NOTES FIXE	2,555,000	2,671,704	2,765,506
	48203RAD6	JUNIPER NETWORKS INC CALLABLE NOTES FIXE	1,730,000	1,815,030	1,973,100
	48203R104	JUNIPER NETWORKS INC COMMON STOCK USD 0.	29,153	768,117	718,038
	B53P200	JUPITER FUND MANAGEMENT PLC COMMON STOCK	49,697	235,959	269,665
	BKX5CN8	JUST EAT PLC COMMON STOCK GBP 1	41,719	292,742	461,371
	BYQ7HZ6	JUST EAT TAKEAWAY.COM NV COMMON STOCK EU	600	35,113	55,362
	B627LW9	JXTG HOLDINGS INC COMMON STOCK JPY	45,197	203,773	207,072
	48273U102	K12 INC COMMON STOCK USD 0.0001	2,100	49,307	42,735
	48305QAE3	KAISER FOUNDATION HOSPITALS CALLABLE BON	10,302,000	10,312,885	10,340,014
	48305QAD5	KAISER FOUNDATION HOSPITALS CALLABLE NOT	12,537,000	12,531,877	14,318,884
	6481320	KAJIMA CORP COMMON STOCK JPY	5,963	84,157	80,001

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	6689533	KAKAKU.COM INC COMMON STOCK JPY	40,200	902,319	1,033,159
	6482668	KAMIGUMI CO LTD COMMON STOCK JPY	1,535	31,048	33,885
	6483489	KANSAI ELECTRIC POWER CO INC/THE COMMON	42,673	554,425	496,526
	6483746	KANSAI PAINT CO LTD COMMON STOCK JPY	2,448	51,445	60,302
	485170BD5	KANSAS CITY SOUTHERN CALLABLE BOND FIXED	2,870,000	2,868,109	2,863,284
	485170BA1	KANSAS CITY SOUTHERN CALLABLE NOTES FIXE	400,000	377,868	408,408
	485170AV6	KANSAS CITY SOUTHERN CALLABLE NOTES FIXE	400,000	404,944	409,232
	485170BC7	KANSAS CITY SOUTHERN CALLABLE NOTES FIXE	9,960,000	10,025,205	10,183,602
	485170302	KANSAS CITY SOUTHERN COMMON STOCK USD 0.	955	79,101	146,268
	485537401	KAO CORP ADR USD	2,745	33,755	45,512
	6483809	KAO CORP COMMON STOCK JPY	16,098	774,661	1,336,871
	48238T109	KAR AUCTION SERVICES INC COMMON STOCK US	22,340	343,242	486,789
	48576U106	KARYOPHARM THERAPEUTICS INC COMMON STOCK	15,200	197,270	291,384
	6888794	KASIKORNBANK PCL FOREIGN SH. THB 10	31,700	173,382	159,803
	6484620	KAWASAKI HEAVY INDUSTRIES LTD COMMON STO	24,200	530,799	536,219
	48667QAS4	KAZMUNAYGAS NATIONAL CO JSC MEDIUM TERM	430,000	425,722	556,337
	48667QAQ8	KAZMUNAYGAS NATIONAL CO JSC NOTES FIXED	850,000	850,000	984,045
	482998416	KB EMF III SF IBM	100	3,926,912	0
	48241F104	KBC GROUP NV ADR USD	2,560	88,296	96,128
	4497749	KBC GROUP NV COMMON STOCK EUR 0	15,028	1,025,177	1,131,230
	6490917	KCC CORP COMMON STOCK KRW 5000	1,787	362,513	360,815
	6248990	KDDI CORP COMMON STOCK JPY	47,402	1,213,231	1,418,898
	48716P108	KEARNY FINANCIAL CORP/MD COMMON STOCK US	835	11,191	11,548
	6487232	KEIHAN HOLDINGS CO LTD COMMON STOCK JPY	1,500	58,668	73,154
	6487306	KEIKYU CORP COMMON STOCK JPY	2,978	58,345	57,820
	6487362	KEIO CORP COMMON STOCK JPY	1,315	68,192	79,983
	6487425	KEISEI ELECTRIC RAILWAY CO LTD COMMON ST	2,010	63,558	78,421
	487836108	KELLOGG CO COMMON STOCK USD 0.25	2,345	152,241	162,180
	488152208	KELLY SERVICES INC COMMON STOCK USD 1	400	8,768	9,032
	488401100	KEMPER CORP COMMON STOCK USD 0.1	9,694	842,647	751,285
	489170100	KENNAMETAL INC COMMON STOCK USD 1.25	100	3,001	3,689
	491674BL0	KENTUCKY UTILITIES CO CALLABLE BOND FIXE	580,000	590,701	673,421
	491674BJ5	KENTUCKY UTILITIES CO CALLABLE BOND FIXE	3,595,000	3,643,345	4,235,413
	491674BG1	KENTUCKY UTILITIES CO CALLABLE BOND FIXE	5,200,000	6,196,664	6,457,464
	B1VQ5C0	KEPPEL CORP LTD COMMON STOCK SGD 0	19,011	85,072	95,716
	5505072	KERING SA COMMON STOCK EUR 4	2,888	1,310,977	1,897,090
	4519579	KERRY GROUP PLC COMMON STOCK EUR 0.125	2,348	230,848	292,818
	6486314	KERRY PROPERTIES LTD COMMON STOCK HKD 1	9,221	30,842	29,290
	49271V100	KEURIG DR PEPPER INC	3,609	300,731	104,481
	26138EAU3	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	4,455,000	3,874,549	4,440,521
	49271VAG5	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	3,780,000	3,780,000	3,986,766
	49271VAH3	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	4,100,000	4,479,250	4,477,897
	26138EAY5	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	385,000	330,376	414,980
	26138EAT6	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	1,625,000	1,706,373	1,800,874
	49271VAC4	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	11,065,000	11,199,263	12,747,169
	49271VAD2	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	405,000	405,000	487,964
	49327V2A1	KEYBANK NA/CLEVELAND OH MEDIUM TERM NOTE	1,200,000	1,252,296	1,243,129
	493267108	KEYCORP COMMON STOCK USD 1	9,558	158,090	193,454
	49326EEJ8	KEYCORP MEDIUM TERM NOTE FIXED 2.55% 01/	3,995,000	3,964,187	3,906,830
	49326EEH2	KEYCORP MEDIUM TERM NOTE FIXED 4.15% 29/	5,896,000	5,892,109	6,427,077
	6490995	KEYENCE CORP COMMON STOCK JPY	3,668	944,275	1,299,115
	B3SGMV5	KEYERA CORP COMMON STOCK CAD 0	11,568	310,787	303,484
	49338L103	KEYSIGHT TECHNOLOGIES INC COMMON STOCK U	2,606	138,743	267,454
	491206	KEYSTONE INVESTMENT TRUST PLC CLOSED-END	130,274	2,894,552	3,050,360
	493732101	KFORCE INC COMMON STOCK USD 0.01	300	10,153	11,910
	6490809	KIKKOMAN CORP COMMON STOCK JPY	1,889	73,214	93,342
	49427F108	KILROY REALTY CORP REIT USD 0.01	1,011	70,780	84,823
	49427RAP7	KILROY REALTY LP CALLABLE NOTES FIXED 3.	21,916,000	21,717,737	21,615,751
	49427RAK8	KILROY REALTY LP CALLABLE NOTES FIXED 4.	3,800,000	3,757,516	4,148,536
	49427RAL6	KILROY REALTY LP CALLABLE NOTES FIXED 4.	2,000,000	1,988,880	2,176,140
	494274103	KIMBALL INTERNATIONAL INC COMMON STOCK U	500	9,533	10,335
	494368BV4	KIMBERLY-CLARK CORP CALLABLE NOTES FIXED	50,000	43,340	50,482
	494368BW2	KIMBERLY-CLARK CORP CALLABLE NOTES FIXED	1,000,000	992,820	1,121,820
	494368103	KIMBERLY-CLARK CORP COMMON STOCK USD 1.2	13,837	1,776,276	1,903,279
	49446RAP4	KIMCO REALTY CORP CALLABLE NOTES FIXED 2	500,000	495,845	502,640
	49446RAK5	KIMCO REALTY CORP CALLABLE NOTES FIXED 3	1,350,000	1,268,433	1,383,399
	49446RAL3	KIMCO REALTY CORP CALLABLE NOTES FIXED 3	1,055,000	1,053,703	1,069,897
	49446RAV1	KIMCO REALTY CORP CALLABLE NOTES FIXED 3	1,755,000	1,680,220	1,708,686
	49446RAQ2	KIMCO REALTY CORP CALLABLE NOTES FIXED 4	1,285,000	1,255,162	1,359,671
	49446RAM1	KIMCO REALTY CORP CALLABLE NOTES FIXED 4	345,000	350,399	365,948
	49446RAT6	KIMCO REALTY CORP CALLABLE NOTES FIXED 4	9,550,000	9,689,694	10,474,769
	49446R109	KIMCO REALTY CORP REIT USD 0.01	3,842	64,132	79,568
	494550AV8	KINDER MORGAN ENERGY PARTNERS LP CALLABL	14,171,000	15,038,560	17,676,339
	494550AW6	KINDER MORGAN ENERGY PARTNERS LP CALLABL	11,940,000	13,861,590	15,819,067
	28370TAG4	KINDER MORGAN ENERGY PARTNERS LP CALLABL	385,000	401,409	411,492
	494550AQ9	KINDER MORGAN ENERGY PARTNERS LP CALLABL	3,491,000	4,250,834	4,677,277
	494550AT3	KINDER MORGAN ENERGY PARTNERS LP CALLABL	1,367,000	1,204,881	1,655,054
	494550BD7	KINDER MORGAN ENERGY PARTNERS LP CALLABL	220,000	248,752	278,498
	494550BF2	KINDER MORGAN ENERGY PARTNERS LP CALLABL	1,315,000	1,452,025	1,673,101
	494550BH8	KINDER MORGAN ENERGY PARTNERS LP CALLABL	2,949,000	2,990,724	3,703,561
	494550BK1	KINDER MORGAN ENERGY PARTNERS LP CALLABL	1,350,000	1,297,458	1,570,820
	494550BN5	KINDER MORGAN ENERGY PARTNERS LP CALLABL	1,454,000	1,427,681	1,586,110
	494550BP0	KINDER MORGAN ENERGY PARTNERS LP CALLABL	12,585,000	11,613,971	13,803,102
	494550BQ8	KINDER MORGAN ENERGY PARTNERS LP CALLABL	61,000	52,121	63,220
	494550BS4	KINDER MORGAN ENERGY PARTNERS LP CALLABL	2,810,000	2,505,548	2,980,174
	494550BU9	KINDER MORGAN ENERGY PARTNERS LP CALLABL	4,850,000	4,700,047	5,647,777
	494550BW5	KINDER MORGAN ENERGY PARTNERS LP CALLABL	2,600,000	2,574,612	2,995,876
	28368EAE6	KINDER MORGAN INC/DE CALLABLE MEDIUM TER	1,800,000	2,232,000	2,481,282
	49456BAF8	KINDER MORGAN INC/DE CALLABLE NOTES FIXE	3,100,000	3,240,585	3,363,469
	49456BAJ0	KINDER MORGAN INC/DE CALLABLE NOTES FIXE	4,377,000	4,386,354	4,911,826
	49456BAQ4	KINDER MORGAN INC/DE CALLABLE NOTES FIXE	6,200,000	6,641,494	7,199,750
	49456BAG6	KINDER MORGAN INC/DE CALLABLE NOTES FIXE	4,677,000	3,954,195	5,510,067
	49456BAH4	KINDER MORGAN INC/DE CALLABLE NOTES FIXE	12,985,000	13,690,078	15,453,319
	28336LBV0	KINDER MORGAN INC/DE CALLABLE NOTES FIXE	1,185,000	1,243,314	1,221,214
	49456B101	KINDER MORGAN INC/DE COMMON STOCK USD 0.	28,875	604,460	611,284
	BYQ6MG9	KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	2,900,000	2,861,691	3,003,588
	80413TAC3	KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	1,200,000	1,176,180	1,328,532
	BF3RKY6	KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	900,000	891,657	970,200
	495724403	KINGFISHER PLC ADR USD 0	33,400	203,467	191,382
	3319521	KINGFISHER PLC COMMON STOCK GBP 15.7143	33,058	113,653	95,032

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	492793	KINGSPAN GROUP PLC COMMON STOCK EUR 0.13	2,944	151,794	179,277
	4491235	KINGSPAN GROUP PLC COMMON STOCK EUR 0.13	1,994	96,159	121,874
	BK9X805	KINNEVIK AB COMMON STOCK SEK 0.1	3,182	79,651	77,841
	496902AK3	KINROSS GOLD CORP CALLABLE NOTES FIXED 6	1,000,000	1,148,750	1,161,250
	B03Z841	KINROSS GOLD CORP COMMON STOCK CAD 0	67,101	238,086	318,752
	496902404	KINROSS GOLD CORP COMMON STOCK CAD 0	60,615	257,588	287,315
	6492968	KINTETSU GROUP HOLDINGS CO LTD COMMON ST	2,640	121,079	143,812
	BB22L96	KION GROUP AG COMMON STOCK EUR	4,049	263,940	279,790
	497266106	KIRBY CORP COMMON STOCK USD 0.1	765	53,248	68,490
	6493745	KIRIN HOLDINGS CO LTD COMMON STOCK JPY	54,789	914,626	1,204,929
	BD4G349	KIRKLAND LAKE GOLD LTD COMMON STOCK CAD	28,912	1,107,727	1,276,208
	482999091	KKR ASIAN FUND II LP	100	15,016,283	31,332,653
	89799N743	KKR ASIAN FUND L.P./1133 WEST	100	0	191,607
	48250AAA1	KKR GROUP FINANCE CO III LLC CALLABLE BO	8,405,000	8,425,754	9,955,050
	48252AAA9	KKR GROUP FINANCE CO VI LLC CALLABLE NOT	710,000	708,005	756,817
	89799N743	KKR IRELAND III			966,220
	48251K100	KKR REAL ESTATE FINANCE TRUST INC REIT U	3,300	65,528	67,386
	482480AG5	KLA CORP CALLABLE NOTES FIXED 4.1% 15/MA	1,670,000	1,836,365	1,829,752
	482480AD2	KLA CORP CALLABLE NOTES FIXED 4.125% 01/	400,000	399,932	413,672
	482480AE0	KLA CORP CALLABLE NOTES FIXED 4.65% 01/N	400,000	398,992	439,060
	482480AH3	KLA CORP CALLABLE NOTES FIXED 5% 15/MAR/	3,905,000	4,226,429	4,803,580
	482480100	KLA CORP COMMON STOCK USD 0.001	1,841	171,524	328,011
	7582556	KLEPIERRE SA REIT EUR 1.4	7,944	263,862	301,845
	499049104	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	1,191	48,293	42,685
	498904200	KNOLL INC COMMON STOCK USD 0.01	200	4,668	5,052
	BD2P9X9	KNORR-BREMSE AG COMMON STOCK EUR	765	80,298	77,928
	49926D109	KNOWLES CORP COMMON STOCK USD 0.01	700	15,178	14,805
	6149457	KOBAYASHI PHARMACEUTICAL CO LTD COMMON S	800	65,352	68,240
	6496023	KOBE STEEL LTD COMMON STOCK JPY	76,200	389,163	412,991
	500255AU8	KOHL'S CORP CALLABLE NOTES FIXED 4.25% 1	3,860,000	4,085,810	4,103,180
	500255AV6	KOHL'S CORP CALLABLE NOTES FIXED 5.55% 1	8,250,000	7,894,195	8,413,598
	500255104	KOHL'S CORP COMMON STOCK USD 0.01	6,050	272,202	308,248
	6496324	KOITO MANUFACTURING CO LTD COMMON STOCK	8,400	462,355	394,203
	6496584	KOMATSU LTD COMMON STOCK JPY	13,612	310,897	330,922
	6496681	KONAMI HOLDINGS CORP COMMON STOCK JPY	6,512	295,066	268,749
	B09M9D2	KONE OYJ COMMON STOCK EUR 0	24,019	1,369,399	1,571,306
	6496700	KONICA MINOLTA INC COMMON STOCK JPY	6,367	48,430	41,773
	24668PAE7	KONINKLIJKE AHOLD DELHAIZE NV CALLABLE N	160,000	156,298	197,573
	BD0Q398	KONINKLIJKE AHOLD DELHAIZE NV COMMON STO	69,653	1,519,282	1,743,146
	780249108	KONINKLIJKE DSM NV ADR USD	3,500	105,688	114,240
	B0HZL93	KONINKLIJKE DSM NV COMMON STOCK EUR 1.5	6,979	753,821	909,519
	5956078	KONINKLIJKE KPN NV COMMON STOCK EUR 0.04	561,842	1,673,932	1,659,287
	500472AC9	KONINKLIJKE PHILIPS NV CALLABLE NOTES FI	6,310,000	8,686,436	8,935,970
	5986622	KONINKLIJKE PHILIPS NV COMMON STOCK EUR	68,088	2,551,060	3,326,180
	500472303	KONINKLIJKE PHILIPS NV NY REG SHRS USD	14,578	607,582	711,406
	5809428	KONINKLIJKE VOPAK NV COMMON STOCK EUR 0.	765	35,398	41,502
	50050N103	KONTOOR BRANDS INC COMMON STOCK USD	700	26,060	29,393
	500643200	KORN FERRY COMMON STOCK USD 0.01	2,109	82,277	89,422
	6194468	KOSE CORP COMMON STOCK JPY	1,200	167,870	176,674
	500688106	KOSMOS ENERGY LTD COMMON STOCK USD 0.01	3,444	23,043	19,631
	500754106	KRAFT HEINZ CO/THE COMMON STOCK USD 0.01	21,606	1,002,982	694,201
	42307TAH1	KRAFT HEINZ FOODS CO CALLABLE BOND FIXED	8,515,000	10,864,894	10,909,588
	50077LAU0	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	4,110,000	4,121,324	4,235,232
	50077LAW6	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	2,105,000	2,105,616	2,194,673
	423074AS2	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	1,971,000	2,103,538	2,025,143
	50077LAY2	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	17,725,000	17,825,333	18,708,738
	50077LAH9	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	166,000	166,375	166,266
	50077LAK2	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	1,000,000	1,012,050	1,058,900
	50077LAD8	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	1,555,000	1,471,571	1,555,451
	50077LAB2	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	18,156,000	17,389,930	17,897,640
	50077LAT3	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	2,193,000	2,171,772	2,412,739
	50077LAS5	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	3,000,000	2,994,090	3,155,370
	50077LAM8	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	23,057,000	23,449,930	25,063,957
	50077LAL0	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	4,860,000	4,931,192	5,399,703
	42307TAG3	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	3,362,000	4,203,093	4,234,439
	50076QAE6	KRAFT HEINZ FOODS CO NOTES FIXED 5% 04/J	4,630,000	4,645,623	4,947,248
	50076QAN6	KRAFT HEINZ FOODS CO NOTES FIXED 6.5% 09	3,940,000	4,850,589	4,782,766
	50076QAR7	KRAFT HEINZ FOODS CO NOTES FIXED 6.875%	12,020,000	14,192,245	14,928,737
	50077B207	KRATOS DEFENSE & SECURITY SOLUTIONS INC	100	2,156	1,801
	48275PAA9	KREF 2018-FL1 LTD 2018-FL1 A FLOATING 15	645,000	645,000	646,008
	501044DE8	KROGER CO/THE CALLABLE NOTES FIXED 2.65%	1,165,000	1,044,993	1,172,957
	501044DJ7	KROGER CO/THE CALLABLE NOTES FIXED 3.7%	140,000	139,917	149,254
	501044DF5	KROGER CO/THE CALLABLE NOTES FIXED 3.875	1,740,000	1,538,132	1,704,817
	501044DG3	KROGER CO/THE CALLABLE NOTES FIXED 4.45%	3,980,000	3,960,476	4,227,715
	501044DK4	KROGER CO/THE CALLABLE NOTES FIXED 4.65%	1,810,000	1,796,896	1,969,857
	501044CR0	KROGER CO/THE CALLABLE NOTES FIXED 5% 15	1,100,000	1,127,975	1,225,235
	501044CT6	KROGER CO/THE CALLABLE NOTES FIXED 5.15%	800,000	804,624	918,352
	501044DM0	KROGER CO/THE CALLABLE NOTES FIXED 5.4%	2,750,000	2,902,255	3,344,976
	501044CK5	KROGER CO/THE CALLABLE NOTES FIXED 6.9%	2,550,000	2,999,081	3,434,544
	501044101	KROGER CO/THE COMMON STOCK USD 1	12,071	317,290	349,938
	48266XAB1	KSA SUKUK LTD MEDIUM TERM NOTE FIXED 3.6	2,700,000	2,700,000	2,851,200
	48268K101	KT CORP ADR USD	7,228	99,545	83,845
	6505316	KT CORP COMMON STOCK KRW 5000	5,555	167,573	129,694
	6497509	KUBOTA CORP COMMON STOCK JPY	15,588	243,916	247,572
	B142S60	KUEHNE + NAGEL INTERNATIONAL AG COMMON S	2,854	436,027	480,996
	501242101	KULICKE & SOFFA INDUSTRIES INC COMMON ST	8,300	153,110	225,760
	6497662	KURARAY CO LTD COMMON STOCK JPY	5,145	68,423	63,014
	6497963	KURITA WATER INDUSTRIES LTD COMMON STOCK	1,110	26,630	33,246
	501499AB3	KUWAIT INTERNATIONAL GOVERNMENT BOND BON	3,100,000	3,069,806	3,331,384
	6499260	KYOCERA CORP COMMON STOCK JPY	21,896	1,243,120	1,507,081
	6499550	KYOWA KIRIN CO LTD COMMON STOCK JPY	4,060	70,703	96,125
	6499806	KYUSHU ELECTRIC POWER CO INC COMMON STOC	6,534	64,728	56,817
	BD2BST6	KYUSHU RAILWAY CO COMMON STOCK JPY	2,300	72,121	77,249
	501797104	L BRANDS INC COMMON STOCK USD 0.5	23,310	486,230	422,377
	4538002	L E LUNDBERGFORETAGEN AB COMMON STOCK SE	1,057	36,105	46,408
	413875AE5	L3HARRIS TECHNOLOGIES INC BOND FIXED 7%	2,720,000	3,214,904	3,287,827
	502431AB5	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	2,450,000	2,555,058	2,579,458
	502431AD1	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	3,115,000	3,044,517	3,342,800
	413875AR6	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	1,000,000	1,000,000	1,067,250
	413875AS4	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	3,669,000	3,808,975	4,331,695

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	413875AT2	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	3,489,000	3,684,862	4,304,624
	413875AW5	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	810,000	809,919	903,077
	502431AF6	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	3,180,000	3,173,638	3,230,467
	502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK U	4,893	669,866	968,178
	503459604	LA JOLLA PHARMACEUTICAL CO COMMON STOCK	400	4,136	1,572
	50512#AB8	LA STADIUM FINANCE COMPANY LLC	3,000,000	3,000,000	3,292,170
	50540RAQ5	LABORATORY CORP OF AMERICA HOLDINGS CALL	1,275,000	1,273,088	1,342,358
	50540RAV4	LABORATORY CORP OF AMERICA HOLDINGS CALL	940,000	937,829	936,362
	50540RAW2	LABORATORY CORP OF AMERICA HOLDINGS CALL	2,270,000	2,264,121	2,276,515
	50540R409	LABORATORY CORP OF AMERICA HOLDINGS COMM	935	113,304	158,174
	50543LAA0	LABRADOR AVIATION FINANCE LTD 2016-1A 20	8,585,938	8,419,348	8,741,637
	505861AC8	LAFARGE SA CALLABLE NOTES FIXED 7.125% 1	10,450,000	12,747,029	13,659,300
	50587KAA9	LAFARGEHOLCIM FINANCE US LLC CALLABLE NO	3,750,000	3,382,728	3,838,172
	50587KAB7	LAFARGEHOLCIM FINANCE US LLC CALLABLE NO	2,650,000	2,677,163	2,724,757
	7110753	LAFARGEHOLCIM LTD COMMON STOCK CHF 2	19,070	956,906	1,057,530
	512807AT5	LAM RESEARCH CORP CALLABLE NOTES FIXED 4	5,585,000	6,349,722	6,994,151
	512807108	LAM RESEARCH CORP COMMON STOCK USD 0.001	4,044	762,207	1,182,466
	512816109	LAMAR ADVERTISING CO REIT USD 0.001	3,890	222,600	347,221
	513272104	LAMB WESTON HOLDINGS INC COMMON STOCK US	1,492	61,204	128,357
	514666AM8	LAND O' LAKES INC CALLABLE BOND FIXED 7.	12,595,000	12,943,306	12,028,225
	BYW0PQ6	LAND SECURITIES GROUP PLC REIT GBP 10.66	10,814	124,831	141,826
	514990985	LANDMARK EQUITY FD VI-IBM	30,000,000	0	0
	514992106	LANDMARK EQUITY II L.P.- IBM	5,124,851	73,613	0
	514992205	LANDMARK EQUITY III L P - IBM	7,683,223	0	0
	515999506	LANDMARK EQUITY IV-IBM	4,651,609	0	0
	514992932	LANDMARK EQUITY IX CO INVT IBM	100	1,258,044	344,104
	515098101	LANDSTAR SYSTEM INC COMMON STOCK USD 0.0	4,545	415,763	517,539
	516012101	LANNETT CO INC COMMON STOCK USD 0.001	18,274	171,565	161,177
	B05M8B7	LANXESS AG COMMON STOCK EUR	6,192	408,976	415,780
	517834AH0	LAS VEGAS SANDS CORP CALLABLE NOTES FIXE	1,000,000	998,750	1,010,630
	517834AG2	LAS VEGAS SANDS CORP CALLABLE NOTES FIXE	4,435,000	4,445,017	4,566,320
	517834AE7	LAS VEGAS SANDS CORP CALLABLE NOTES FIXE	3,860,000	3,845,139	3,971,129
	517834107	LAS VEGAS SANDS CORP COMMON STOCK USD 0.	11,582	696,924	799,621
	518613203	LAUREATE EDUCATION INC COMMON STOCK USD	6,300	107,757	110,943
	6266914	LAWSON INC COMMON STOCK JPY	572	34,119	32,580
	52107QAK1	LAZARD GROUP LLC CALLABLE NOTES FIXED 4.	800,000	793,928	873,258
	G54050102	LAZARD LTD COMMON STOCK USD 0.01	1,019	44,643	40,719
	505336107	LA-Z-BOY INC COMMON STOCK USD 1	3,300	100,221	103,884
	521865AZ8	LEAR CORP CALLABLE NOTES FIXED 5.25% 15/	1,222,000	1,190,115	1,268,668
	521865204	LEAR CORP COMMON STOCK USD 0.01	1,400	214,983	192,080
	521ESC9P0	LEAR CORP MEDIUM TERM NOTE FIXED 01/DEC/	45,000	450	450
	52206AAD2	LEASEPLAN CORP NV MEDIUM TERM NOTE FIXED	9,376,000	9,354,810	9,372,812
*	560399	LEGAL & GENERAL GROUP PLC COMMON STOCK G	349,334	1,157,632	1,402,224
*	524901AT2	LEGG MASON INC CALLABLE NOTES FIXED 3.95	1,600,000	1,597,072	1,686,464
*	524901105	LEGG MASON INC COMMON STOCK USD 0.1	6,035	200,589	216,717
	524660107	LEGGETT & PLATT INC COMMON STOCK USD 0.0	1,347	60,033	68,468
	B11ZRK9	LEGRAND SA COMMON STOCK EUR 4	23,605	1,111,581	1,924,714
	52521MAB8	LEHMAN ABS MORTGAGE LOAN TRUST 2007-1 2A	301,540	301,540	216,731
	524ESCWH9	LEHMAN BROTHERS HOLDINGS INC BOND FIXED	6,200,000	5,863,748	620
	525ESC2P3	LEHMAN BROTHERS HOLDINGS INC BOND FIXED	800,000	664,000	10,000
	524ESCUB4	LEHMAN BROTHERS HOLDINGS INC BOND FIXED	7,000,000	6,538,210	0
	524ESC7N4	LEHMAN BROTHERS HOLDINGS INC BOND FIXED	20,990,000	20,078,116	2,099
	524ESCR36	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM	370,000	342,302	0
	524ESCR44	LEHMAN BROTHERS HOLDINGS INC NOTES FIXED	1,410,664	1,350,076	0
	760248W	LEHMAN ESCROW RECEIPT	1,239,505	860,641	0
	LSIOPNTA5	LEHMAN SWAP BANKRUPTCY	923,513	483,636	9,235
	525221JY4	LEHMAN XS TRUST 2006-5 2006-5 2A4A STEP	52,277	35,225	51,195
	52524MAT6	LEHMAN XS TRUST 2007-9 2007-9 WF1 FLOATI	103,992	103,592	101,173
	525221DJ3	LEHMAN XS TRUST SERIES 2005-6 2005-6 3A3	1,089,251	668,553	744,627
	525327102	LEIDOS HOLDINGS INC COMMON STOCK USD 0.0	3,080	146,781	301,501
	52603B107	LENDINGTREE INC COMMON STOCK USD 0.01	73	30,662	22,151
	6512004	LENDLEASE GROUP STAPLED SECURITY AUD 0	8,703	93,357	107,673
	526057BZ6	LENNAR CORP CALLABLE NOTES FIXED 4.5% 30	1,230,000	1,230,000	1,298,179
	526057CV4	LENNAR CORP CALLABLE NOTES FIXED 5% 15/J	680,000	689,350	737,800
	526057104	LENNAR CORP COMMON STOCK USD 0.1	5,976	314,403	333,401
	526057302	LENNAR CORP COMMON STOCK USD 0.1	350	13,729	15,645
	526107107	LENNOX INTERNATIONAL INC COMMON STOCK US	338	51,069	82,462
	526250105	LENOVO GROUP LTD ADR USD	3,700	61,787	49,506
	B0DJNG0	LEONARDO SPA COMMON STOCK EUR 4.4	78,279	1,229,418	918,222
	527298BP7	LEVEL 3 FINANCING INC CALLABLE NOTES FIX	2,000,000	2,007,840	2,014,060
	52729KAP1	Level 3 Financing, Inc. - 52729KAP1	2,091,433	2,094,047	2,101,241
	528872302	LEXICON PHARMACEUTICALS INC COMMON STOCK	1,000	4,151	4,150
	529990905	LEXINGTON CAP PARTNERS III - IBM	100	0	967,090
	501995153	LEXINGTON CAPITAL I	500,000	0	0
	6537030	LG CORP COMMON STOCK KRW 5000	3,506	199,445	223,739
	B01JCK9	LI NING CO LTD COMMON STOCK HKD 0.1	66,500	51,138	199,283
	530307107	LIBERTY BROADBAND CORP COMMON STOCK USD	234	16,869	29,147
	530307305	LIBERTY BROADBAND CORP COMMON STOCK USD	1,005	80,235	126,379
	531229870	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE T	236	7,873	10,332
	531229854	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE U	2,880	112,563	132,379
	531229409	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM TRAC	26,603	910,649	1,285,989
	531229607	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM TRAC	39,384	1,336,508	1,895,946
	53079EBG8	LIBERTY MUTUAL GROUP INC CALLABLE NOTES	3,994,000	4,220,479	4,463,495
	53079EBJ2	LIBERTY MUTUAL GROUP INC CALLABLE NOTES	13,087,000	11,059,476	13,612,574
	53079EBH6	LIBERTY MUTUAL GROUP INC CALLABLE NOTES	4,299,000	4,371,236	4,800,865
	531172104	LIBERTY PROPERTY TRUST REIT 0.001	1,510	61,480	90,676
	531465102	LIBERTY TRIPADVISOR HOLDINGS INC COMMON	36,700	744,322	269,745
	53154*AJ2	LIBERTY UTILITIES FINANCE GP1 SERIES E	10,000,000	10,000,000	10,016,200
	53223X107	LIFE STORAGE INC REIT USD 0.01	7,423	775,780	803,762
	533900106	LINCOLN ELECTRIC HOLDINGS INC COMMON STO	573	45,578	55,426
	534187BJ7	LINCOLN NATIONAL CORP CALLABLE NOTES FIX	8,825,000	8,733,246	8,856,417
	534187BG3	LINCOLN NATIONAL CORP CALLABLE NOTES FIX	2,415,000	2,402,998	2,662,368
	534187BA6	LINCOLN NATIONAL CORP CALLABLE NOTES FIX	5,503,000	7,168,731	7,830,604
	534187109	LINCOLN NATIONAL CORP COMMON STOCK USD 0	1,921	109,334	113,358
	G5494J103	LINDE PLC COMMON STOCK USD 0.001	10,722	1,413,379	2,282,714
	BZB1Y59	LINE CORP COMMON STOCK JPY	900	30,149	44,306
	B0PB4M7	LINK REIT REIT HKD 0	30,804	305,536	326,154
	6518808	LION CORP COMMON STOCK JPY	7,975	155,109	155,941
	53621@AH9	LION INDUSTRIAL PROPERTIES, LP SERIES A	7,000,000	7,000,000	7,548,940
	535919401	LIONS GATE ENTERTAINMENT CORP COMMON STO	479	13,163	5,106

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	535919500	LIONS GATE ENTERTAINMENT CORP COMMON STO	15,509	159,941	154,004
	537008104	LITTELFUSE INC COMMON STOCK USD 0.01	228	52,490	43,616
	53767#AB4	LITTLEFUSE, INC SERIES A	5,000,000	5,000,000	5,072,600
	53767#AC2	LITTLEFUSE, INC SERIES B	5,000,000	5,000,000	5,322,500
	G5509L101	LIVANOVA PLC COMMON STOCK USD 1	300	22,068	22,629
	538034109	LIVE NATION ENTERTAINMENT INC COMMON STO	1,229	42,694	87,837
	53814L108	LIVENT CORP COMMON STOCK USD 0.001	1,151	10,433	9,841
	53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD 0	100	2,251	4,807
	6900212	LIXIL GROUP CORP COMMON STOCK JPY	41,657	753,647	724,086
	501889208	LKQ CORP COMMON STOCK USD 0.01	3,079	83,446	109,920
	B7KDP57	LLOYDS BANK PLC MEDIUM TERM NOTE STEP CP	1,200,000	918,000	991,368
	BKX5B75	LLOYDS BANKING GROUP PLC CALLABLE BOND V	3,433,000	4,653,013	5,734,287
	539439AU3	LLOYDS BANKING GROUP PLC CALLABLE BOND V	4,720,000	4,720,000	5,298,200
	539439AP4	LLOYDS BANKING GROUP PLC CALLABLE NOTES	300,000	302,955	304,420
	539439AQ2	LLOYDS BANKING GROUP PLC CALLABLE NOTES	3,835,000	3,700,478	3,993,402
	53944YAJ2	LLOYDS BANKING GROUP PLC CALLABLE NOTES	800,000	800,000	868,000
	870612	LLOYDS BANKING GROUP PLC COMMON STOCK GB	1,905,602	1,684,059	1,577,779
	53944YAC7	LLOYDS BANKING GROUP PLC NOTES FIXED 3%	3,390,000	3,378,440	3,444,647
	53944YAH6	LLOYDS BANKING GROUP PLC NOTES FIXED 3.9	3,120,000	3,117,322	3,294,782
	539439AS8	LLOYDS BANKING GROUP PLC NOTES FIXED 4.0	500,000	499,865	529,300
	53944YAE3	LLOYDS BANKING GROUP PLC NOTES FIXED 4.3	8,195,000	8,041,427	8,873,710
	539439AR0	LLOYDS BANKING GROUP PLC NOTES FIXED 4.3	1,580,000	1,576,029	1,742,724
	539439AT6	LLOYDS BANKING GROUP PLC NOTES FIXED 4.5	200,000	197,432	224,072
	539439AM1	LLOYDS BANKING GROUP PLC NOTES FIXED 4.5	6,310,000	6,354,623	6,834,361
	53944YAB9	LLOYDS BANKING GROUP PLC NOTES FIXED 4.6	2,275,000	2,269,768	2,474,745
	539439AN9	LLOYDS BANKING GROUP PLC NOTES FIXED 5.3	360,000	377,052	443,174
	53947DAA4	LOANCORE 2019-CRE3 ISSUER LTD 2019-CRE3	670,000	670,000	669,581
	2521800	LOBLAW COS LTD COMMON STOCK CAD 0	25,913	1,084,603	1,338,863
	B3PG229	L'OCCITANE INTERNATIONAL SA COMMON STOCK	44,158	77,967	104,617
	539830BC2	LOCKHEED MARTIN CORP CALLABLE BOND FIXED	3,540,000	3,524,887	3,871,096
	539830BE8	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	80,000	78,202	83,208
	539830BD0	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	6,095,000	6,285,194	6,769,960
	539830BB4	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	9,371,000	9,166,028	10,701,588
	539830BN8	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	15,875,000	15,655,877	18,627,566
	539830BK4	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	3,095,000	3,181,092	3,670,918
	539830AZ2	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	1,040,000	1,153,714	1,250,943
	539830109	LOCKHEED MARTIN CORP COMMON STOCK USD 1	10,162	3,446,389	3,956,880
	540424108	LOEWS CORP COMMON STOCK USD 0.01	2,500	105,379	131,225
	B18ZRK2	LOGITECH INTERNATIONAL SA COMMON STOCK C	10,749	134,885	508,728
	54142L109	LOGMEIN INC COMMON STOCK USD 0.01	9,357	727,740	802,269
	B0SWJX3	LONDON STOCK EXCHANGE GROUP PLC COMMON S	4,612	268,733	473,505
	541993622	LONE STAR FUND IV/BULLSHEAD LLC	200	0	473,220
	54299V017	LONE STAR FUND IX (US), L.P.	100	21,975,376	37,521,984
	542990924	LONE STAR FUND V - BULLSHEAD I	100	46,124,421	20,978,631
	542998711	LONE STAR FUND VI	100	0	44,698,461
	541996948	LONE STAR FUND VII (U.S.), L.P.	100	0	622,373
	U54998577	LONE STAR FUND VIII(BERMUDA) LP	100	(454,567)	(2,345,728)
	892994Q15	LONE STAR REAL ESTATE FUND (US) L.P.	100	0	7,810,688
	542995873	LONE STAR REAL ESTATE FUND II (U.S.), L.	100	0	1,530,320
	54251WAD4	LONG BEACH MORTGAGE LOAN TRUST 2006-9 20	300,326	151,477	125,549
	7333378	LONZA GROUP AG COMMON STOCK CHF 1	1,150	301,913	419,456
	6092313	LOPEZ HOLDINGS CORP COMMON STOCK PHP 1	176,000	17,421	12,893
	4057808	L'OREAL SA COMMON STOCK EUR 0.2	10,541	2,406,183	3,123,720
	54438CPA4	LOS ANGELES CALIF CMNTY COLLEGE DIST GO	647,000	905,610	1,062,212
	544646ZR6	LOS ANGELES CALIF UNI SCH DIST GO BDS 20	8,200,000	10,033,647	11,304,684
	546347105	LOUISIANA-PACIFIC CORP COMMON STOCK USD	500	14,323	14,835
	546676AV9	LOUISVILLE GAS & ELECTRIC CO CALLABLE BO	3,215,000	3,503,970	3,789,681
	546676AY3	LOUISVILLE GAS & ELECTRIC CO CALLABLE BO	3,425,000	3,438,080	4,078,996
	548661DM6	LOWE'S COS INC CALLABLE NOTES FIXED 2.5%	3,820,000	3,675,118	3,828,566
	548661CW5	LOWE'S COS INC CALLABLE NOTES FIXED 3.12	1,325,000	1,351,858	1,357,330
	548661DH7	LOWE'S COS INC CALLABLE NOTES FIXED 3.37	1,725,000	1,651,709	1,817,822
	548661DR5	LOWE'S COS INC CALLABLE NOTES FIXED 3.65	1,404,000	1,432,360	1,501,606
	548661DN4	LOWE'S COS INC CALLABLE NOTES FIXED 3.7%	8,350,000	7,931,640	8,518,002
	548661CV7	LOWE'S COS INC CALLABLE NOTES FIXED 3.8%	1,000,000	1,030,000	1,030,070
	548661DQ7	LOWE'S COS INC CALLABLE NOTES FIXED 4.05	13,228,000	12,924,465	14,267,073
	548661DE4	LOWE'S COS INC CALLABLE NOTES FIXED 4.25	4,190,000	4,193,492	4,518,915
	548661DJ3	LOWE'S COS INC CALLABLE NOTES FIXED 4.37	3,170,000	3,200,493	3,538,513
	548661DS3	LOWE'S COS INC CALLABLE NOTES FIXED 4.55	12,115,000	12,866,824	14,303,938
	548661CX3	LOWE'S COS INC CALLABLE NOTES FIXED 4.65	1,495,000	1,563,077	1,714,257
	548661CP0	LOWE'S COS INC CALLABLE NOTES FIXED 6.65	550,000	732,551	729,174
	548661107	LOWE'S COS INC COMMON STOCK USD 0.5	65,562	6,143,255	7,851,705
	50212V100	LPL FINANCIAL HOLDINGS INC COMMON STOCK	5,010	357,634	462,173
	502999899	LSF SEG INVESTMENTS, L.P.	100	226,121	6,010
	542998711	LSF VI EUROPE	100		16,452,680
	U54998577	LSF VIII INT'L 2	100	928,789	4,792,889
	U54998577	LSF VIII INT'L 2	100	4,772	24,627
	U54998577	LSFVIII INT'L FINANCE	100	5,054,916	26,085,187
	LSIOPNTL1	LSI OPEN POSITON NET PAYABLE	(52,817)	(52,817)	(52,817)
	549876AL4	LUKOIL INTERNATIONAL FINANCE BV CALLABLE	2,810,000	2,810,000	3,113,115
	550021109	LULULEMON ATHLETICA INC COMMON STOCK USD	2,134	245,943	494,384
	5.5027E+106	LUMINEX CORP COMMON STOCK USD 0.001	1,387	27,765	32,123
	2866857	LUNDIN MINING CORP COMMON STOCK CAD 0	32,205	182,967	192,721
	7187627	LUNDIN PETROLEUM AB COMMON STOCK SEK 0.0	34,156	1,072,280	1,161,393
	4061412	LVMH MOET HENNESSY LOUIS VUITTON SE COMM	7,485	2,312,142	3,480,072
	50247VAB5	LYB INTERNATIONAL FINANCE BV CALLABLE NO	550,000	613,041	649,682
	50249AAA1	LYB INTERNATIONAL FINANCE III LLC CALLAB	7,973,000	7,912,438	8,321,739
	552081AM3	LYONDELLBASELL INDUSTRIES NV CALLABLE BO	85,000	71,106	89,442
	552081AD3	LYONDELLBASELL INDUSTRIES NV CALLABLE NO	5,426,000	6,029,149	5,763,931
	N53745100	LYONDELLBASELL INDUSTRIES NV COMMON STOC	3,255	257,086	307,532
	BKFB1C6	M&G PLC COMMON STOCK GBP 0.05	95,048	248,248	298,670
	55261F104	M&T BANK CORP COMMON STOCK USD 0.5	1,264	179,682	214,564
	B02K2M3	M3 INC COMMON STOCK JPY	7,300	137,393	222,006
	LX1629110	MA Financeco., LLC - LX1629110	61,660	61,506	61,859
	6551030	MABUCHI MOTOR CO LTD COMMON STOCK JPY	1,800	63,329	68,737
	554382101	MACERICH CO/THE REIT USD 0.01	1,344	72,163	36,180
	55448QAS5	MACK-CALI REALTY LP CALLABLE NOTES FIXED	1,500,000	1,414,905	1,473,810
	55448QAQ9	MACK-CALI REALTY LP CALLABLE NOTES FIXED	4,000,000	4,068,870	4,065,840
	55405Y100	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	5,500	119,128	146,300
	55608XAA5	MACQUARIE BANK LTD MEDIUM TERM NOTE FIXE	2,025,000	2,046,668	2,132,386
	55608D101	MACQUARIE GLOBAL INFRASTRUCTURE TOTAL RE	12,685	234,848	314,842

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	55608JAK4	MACQUARIE GROUP LTD CALLABLE MEDIUM TERM	975,000	892,866	1,018,856
	55608JAL2	MACQUARIE GROUP LTD CALLABLE MEDIUM TERM	3,273,000	3,273,000	3,437,876
	B28YTC2	MACQUARIE GROUP LTD COMMON STOCK AUD 0	12,163	980,632	1,178,615
	55608B105	MACQUARIE INFRASTRUCTURE CORP COMMON STO	853	54,396	36,543
	556099109	MACROGENICS INC COMMON STOCK USD 0.01	837	7,776	9,107
	55616P104	MACY'S INC COMMON STOCK USD 0.01	2,942	67,288	50,014
	55616XAG2	MACY'S RETAIL HOLDINGS INC CALLABLE NOTE	2,500,000	2,392,325	2,300,075
	55616XAH0	MACY'S RETAIL HOLDINGS INC CALLABLE NOTE	398,000	386,900	396,774
	55825T103	MADISON SQUARE GARDEN CO/THE COMMON STOC	177	33,005	52,072
	6554705	MAEDA CORP COMMON STOCK JPY	18,900	185,560	185,913
	B015YX4	MAGELLAN FINANCIAL GROUP LTD COMMON STOC	15,865	557,146	635,124
	559079AK4	MAGELLAN HEALTH INC CALLABLE NOTES FIXED	8,061,000	7,900,965	8,262,525
	559079207	MAGELLAN HEALTH INC COMMON STOCK USD 0.0	1,400	90,445	109,550
	559080AL0	MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	780,000	770,344	832,611
	559080AG1	MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	2,660,000	2,699,106	3,115,020
	559080AM8	MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	3,770,000	3,819,805	3,989,599
	559080AN6	MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	1,810,000	1,798,615	2,122,848
	559080AP1	MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	2,448,000	2,467,694	2,517,817
	2554475	MAGNA INTERNATIONAL INC COMMON STOCK CAD	23,092	989,801	1,267,901
	559222401	MAGNA INTERNATIONAL INC COMMON STOCK CAD	18,950	1,049,870	1,039,218
	559663109	MAGNOLIA OIL & GAS CORP COMMON STOCK USD	100	1,052	1,258
	56081#BN9	MAJOR LEAGUE BASEBALL TRUST SERIES 32	1,000,000	1,000,000	1,079,610
	6555805	MAKITA CORP COMMON STOCK JPY	6,442	251,995	225,848
	56117J100	MALIBU BOATS INC COMMON STOCK USD 0.01	300	8,776	12,285
	G5785G107	MALLINCKRODT PLC COMMON STOCK USD 0.2	131	4,290	457
	56155L108	MAMMOTH ENERGY SERVICES INC COMMON STOCK	1,617	9,910	3,557
	G5784H106	MANCHESTER UNITED PLC COMMON STOCK USD 0	1,159	19,807	23,099
	6560973	MANDOM CORP COMMON STOCK JPY	3,300	94,481	91,097
	562750109	MANHATTAN ASSOCIATES INC COMMON STOCK US	2,851	132,108	227,367
	56400P706	MANNKIND CORP COMMON STOCK USD 0.01	12,000	40,502	15,480
	56418H100	MANPOWERGROUP INC COMMON STOCK USD 0.01	2,347	178,274	227,894
	564563104	MANTECH INTERNATIONAL CORP/VA COMMON STO	200	13,553	15,976
	2492519	MANULIFE FINANCIAL CORP COMMON STOCK CAD	100,279	1,726,498	2,038,446
	56501R106	MANULIFE FINANCIAL CORP COMMON STOCK CAD	3,370	57,560	68,377
	B1G40S0	MAPFRE SA COMMON STOCK EUR 0.1	110,220	330,996	291,984
	B5143W8	MAPLETREE COMMERCIAL TRUST REIT SGD 0	29,100	51,803	51,723
	56577PAE9	MARATHON CLO IX LTD 2017-9A A2 FLOATING	1,000,000	993,600	991,608
	56577AAJ1	MARATHON CLO VII LTD 2014-7A A1R FLOATIN	1,061,906	1,061,906	1,062,088
	565849AP1	MARATHON OIL CORP CALLABLE NOTES FIXED 4	2,410,000	2,436,016	2,621,140
	565849AM8	MARATHON OIL CORP CALLABLE NOTES FIXED 5	1,174,000	1,277,282	1,366,137
	565849AE6	MARATHON OIL CORP CALLABLE NOTES FIXED 6	2,190,000	2,613,955	2,794,221
	565849AB2	MARATHON OIL CORP CALLABLE NOTES FIXED 6	1,200,000	1,318,496	1,524,629
	565849106	MARATHON OIL CORP COMMON STOCK USD 1	16,672	231,426	226,406
	56585AAD4	MARATHON PETROLEUM CORP CALLABLE NOTES F	410,000	456,576	424,514
	56585AAG7	MARATHON PETROLEUM CORP CALLABLE NOTES F	574,000	602,566	602,792
	56585AAL6	MARATHON PETROLEUM CORP CALLABLE NOTES F	3,300,000	3,401,277	3,337,554
	56585ABD3	MARATHON PETROLEUM CORP CALLABLE NOTES F	395,000	389,727	415,813
	56585ABE1	MARATHON PETROLEUM CORP CALLABLE NOTES F	598,000	581,135	636,320
	56585AAH5	MARATHON PETROLEUM CORP CALLABLE NOTES F	2,857,000	2,773,246	3,121,998
	56585ABA9	MARATHON PETROLEUM CORP CALLABLE NOTES F	175,000	190,521	190,188
	56585AAM4	MARATHON PETROLEUM CORP CALLABLE NOTES F	1,065,000	1,047,013	1,250,489
	56585AAJ1	MARATHON PETROLEUM CORP CALLABLE NOTES F	1,090,000	994,656	1,177,527
	56585AAF9	MARATHON PETROLEUM CORP CALLABLE NOTES F	4,021,000	4,623,881	5,222,756
	56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD	8,978	441,621	540,925
	56608KAA1	MARBLE POINT CLO XIV LTD 2018-2A A1 FLOA	2,000,000	1,997,800	1,991,952
	566244109	MARCHFIRST INC COM STK USD0.001	129,668	2,753,055	0
	570535AU8	MARKEL CORP CALLABLE NOTES FIXED 3.35% 1	500,000	499,115	512,245
	570535AM6	MARKEL CORP CALLABLE NOTES FIXED 3.625%	1,600,000	1,594,640	1,673,488
	570535AV6	MARKEL CORP CALLABLE NOTES FIXED 4.15% 1	6,140,000	6,195,381	6,329,051
	570535AS3	MARKEL CORP CALLABLE NOTES FIXED 4.3% 01	2,311,000	2,288,204	2,420,267
	570535AQ7	MARKEL CORP CALLABLE NOTES FIXED 5% 05/A	1,535,000	1,615,682	1,761,612
	570535AT1	MARKEL CORP CALLABLE NOTES FIXED 5% 20/M	170,000	169,267	200,342
	570535104	MARKEL CORP COMMON STOCK USD 0	373	386,059	426,402
	57099JZ03	MARKET CORP VENTURE LP IBM	3,439,740	2,158,751	0
	57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK US	351	65,716	133,068
	3127489	MARKS & SPENCER GROUP PLC COMMON STOCK G	30,736	98,854	86,932
	571900BB4	MARRIOTT INTERNATIONAL INC/MD CALLABLE N	1,400,000	1,393,224	1,465,747
	571903AW3	MARRIOTT INTERNATIONAL INC/MD CALLABLE N	800,000	790,521	848,488
	571903AY9	MARRIOTT INTERNATIONAL INC/MD CALLABLE N	500,000	496,405	539,932
	571903202	MARRIOTT INTERNATIONAL INC/MD COMMON STO	3,698	372,763	559,988
	57169*BD8	MARS INC	4,000,000	4,000,000	4,178,200
	57169*BF3	MARS INC BND/CORP	2,000,000	2,000,000	2,142,960
	571676AB1	MARS INC CALLABLE NOTES FIXED 3.2% 01/AP	3,240,000	3,230,442	3,431,905
	571676AC9	MARS INC CALLABLE NOTES FIXED 3.6% 01/AP	1,615,000	1,609,057	1,772,236
	571676AD7	MARS INC CALLABLE NOTES FIXED 3.875% 01/	2,440,000	2,445,627	2,698,128
	571676AE5	MARS INC CALLABLE NOTES FIXED 3.95% 01/A	1,560,000	1,556,552	1,761,115
	571676AF2	MARS INC CALLABLE NOTES FIXED 3.95% 01/A	610,000	616,600	690,520
	571676AG0	MARS INC CALLABLE NOTES FIXED 4.125% 01/	2,190,000	2,194,663	2,504,615
	571676AH8	MARS INC CALLABLE NOTES FIXED 4.2% 01/AP	2,405,000	2,680,739	2,750,021
	57169*BK2	MARS INCORPORATED SERIES W BOND FIXED 3.	4,000,000	4,000,000	4,393,160
	571748BC5	MARSH & MCLENNAN COS INC CALLABLE NOTES	1,230,000	1,291,187	1,419,952
	571748BF8	MARSH & MCLENNAN COS INC CALLABLE NOTES	1,560,000	1,561,421	1,654,290
	571748BG6	MARSH & MCLENNAN COS INC CALLABLE NOTES	1,710,000	1,926,264	1,947,451
	571748BH4	MARSH & MCLENNAN COS INC CALLABLE NOTES	4,865,000	4,888,661	5,927,681
	571748BE1	MARSH & MCLENNAN COS INC CALLABLE NOTES	445,000	444,671	451,533
	571748BD3	MARSH & MCLENNAN COS INC CALLABLE NOTES	310,000	351,661	350,693
	571748BJ0	MARSH & MCLENNAN COS INC CALLABLE NOTES	6,255,000	7,036,762	7,947,784
	571748102	MARSH & MCLENNAN COS INC COMMON STOCK US	6,316	458,936	703,666
	571748AK8	MARSH & MCLENNAN COS INC NOTES FIXED 5.8	200,000	232,163	260,796
	573284AN6	MARTIN MARIETTA MATERIALS INC CALLABLE N	850,000	845,138	910,070
	573284AU0	MARTIN MARIETTA MATERIALS INC CALLABLE N	575,000	573,166	597,891
	573284106	MARTIN MARIETTA MATERIALS INC COMMON STO	1,495	342,153	418,062
	6569464	MARUBENI CORP COMMON STOCK JPY	23,484	143,843	175,166
	6569527	MARUI GROUP CO LTD COMMON STOCK JPY	10,693	166,899	262,516
	6569505	MARUICHI STEEL TUBE LTD COMMON STOCK JPY	879	25,987	24,912
	57385LAA6	MARVELL TECHNOLOGY GROUP LTD CALLABLE NO	3,680,000	3,719,476	3,889,152
	57385LAB4	MARVELL TECHNOLOGY GROUP LTD CALLABLE NO	1,000,000	999,760	1,107,824
	G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMON STOC	6,462	120,362	171,631
	574599BJ4	MASCO CORP CALLABLE NOTES FIXED 4.45% 01	300,000	300,000	325,722
	574599BH8	MASCO CORP CALLABLE NOTES FIXED 5.95% 15	1,897,000	2,084,803	2,038,926

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	574599106	MASCO CORP COMMON STOCK USD 1	3,866	133,046	185,529
	574795100	MASIMO CORP COMMON STOCK USD 0.001	448	46,452	70,811
	575385109	MASONITE INTERNATIONAL CORP COMMON STOCK	200	13,463	14,442
	575634AS9	MASSACHUSETTS ELECTRIC CO CALLABLE NOTES	195,000	212,184	260,171
	575634AT7	MASSACHUSETTS ELECTRIC CO CALLABLE NOTES	1,420,000	1,420,000	1,513,791
	575718AA9	MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	2,960,000	3,988,197	4,520,926
	575718AB7	MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	4,150,000	4,181,625	5,352,006
	575718AF8	MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	2,896,000	2,920,915	3,153,310
	575718AG6	MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	6,081,000	6,081,263	6,040,561
	575767AL2	MASSACHUSETTS MUTUAL LIFE INSURANCE CO C	4,690,000	4,668,681	5,662,284
	575767AN8	MASSACHUSETTS MUTUAL LIFE INSURANCE CO C	725,000	634,493	701,119
	57604TAD8	MASSACHUSETTS ST TRANSN FD REV REV BDS A	115,000	115,000	150,169
	57629WCE8	MASSMUTUAL GLOBAL FUNDING II BOND FIXED	5,618,000	5,798,225	5,718,392
	57629WCG3	MASSMUTUAL GLOBAL FUNDING II MEDIUM TERM	1,640,000	1,627,487	1,684,641
	576323109	MASTEC INC COMMON STOCK USD 0.1	2,299	143,362	147,504
	57636QAN4	MASTERCARD INC CALLABLE NOTES FIXED 2% 0	1,685,000	1,680,939	1,680,829
	57636QAL8	MASTERCARD INC CALLABLE NOTES FIXED 3.65	3,860,000	3,935,941	4,287,997
	57636QAH7	MASTERCARD INC CALLABLE NOTES FIXED 3.8%	4,000,000	3,933,120	4,502,160
	57636QAK0	MASTERCARD INC CALLABLE NOTES FIXED 3.95	2,160,000	2,213,649	2,478,264
	57636Q104	MASTERCARD INC COMMON STOCK USD 0.0001	22,491	3,000,259	6,715,588
	57637H103	MASTERCRAFT BOAT HOLDINGS INC COMMON STO	1,200	17,868	18,900
	576434FK5	MASTR ALTERNATIVE LOAN TRUST 2003-5 2003	145,911	143,563	149,493
	576434V68	MASTR ALTERNATIVE LOAN TRUST 2005-6 2005	732,467	565,168	691,627
	55265K5V7	MASTR ASSET SECURITIZATION TRUST 2004-1	1,287,802	1,128,428	1,319,151
	57665R106	MATCH GROUP INC COMMON STOCK USD 0.001	1,621	61,191	133,100
	B249GC0	MATSUMOTOKIYOSHI HOLDINGS CO LTD COMMON	3,500	110,450	136,393
	577081102	MATTEL INC COMMON STOCK USD 1	3,268	69,090	44,281
	12429TAD6	MAUSER PACKAGING SOLUTIONS HOLDING CO CA	500,000	500,000	515,050
	57772K101	MAXIM INTEGRATED PRODUCTS INC COMMON STO	7,093	347,692	436,290
	57776J100	MAXLINEAR INC COMMON STOCK USD	300	5,988	6,366
	578454AC4	MAYO CLINIC CALLABLE BOND FIXED 4% 15/NO	470,000	470,000	529,460
	6900308	MAZDA MOTOR CORP COMMON STOCK JPY	7,557	95,024	65,226
	55262C100	MBIA INC COMMON STOCK USD 1	3,900	37,148	36,270
	BYNVD08	MCCARTHY & STONE PLC COMMON STOCK GBP 8	46,131	116,320	91,057
	579780206	MCCORMICK & CO INC/MD COMMON STOCK USD 0	1,169	107,623	198,414
	580037703	MCDERMOTT INTERNATIONAL INC COMMON STOCK	1,600	3,670	1,083
	58013MEC4	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	2,100,000	2,595,983	2,852,346
	58013MEF7	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	1,245,000	1,529,554	1,686,514
	58013MEH3	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	420,000	511,312	531,867
	58013MER1	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	1,820,000	1,608,980	1,813,503
	58013MEV2	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	5,410,000	5,445,749	6,256,449
	58013MEY6	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	1,550,000	1,544,978	1,672,512
	58013MEZ3	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	3,890,000	3,983,947	4,613,696
	58013MFA7	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	10,770,000	11,264,697	12,984,420
	58013MFC3	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	6,502,000	6,657,061	7,393,229
	58013MFE9	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	1,375,000	1,436,555	1,432,200
	58013MFH2	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	16,957,000	17,484,742	19,466,982
	58013MFJ8	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	344,000	341,368	344,488
	58013MFK5	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	10,785,000	10,702,703	10,970,718
	58013MEK6	MCDONALD'S CORP CALLABLE NOTES FIXED 4.8	1,615,000	1,703,497	1,892,344
	580135101	MCDONALD'S CORP COMMON STOCK USD 0.01	34,782	6,204,623	6,873,271
	6371863	MCDONALD'S HOLDINGS CO JAPAN LTD COMMON	10,900	497,957	525,567
	552991309	MCF CAPITAL PARTNERS L P IBM	3,675,000	3,957,310	0
	581557BM6	MCKESSON CORP CALLABLE NOTES FIXED 3.65%	1,725,000	1,724,207	1,748,486
	581557BN4	MCKESSON CORP CALLABLE NOTES FIXED 4.75%	310,000	319,188	348,678
	58155Q103	MCKESSON CORP COMMON STOCK USD 0.01	2,256	313,953	312,050
	552676AQ1	MDC HOLDINGS INC CALLABLE NOTES FIXED 6%	2,370,000	2,309,825	2,464,800
	55276VAH5	MDGH - GMTN BV CALLABLE MEDIUM TERM NOTE	2,460,000	2,451,390	2,466,150
	55276VAJ1	MDGH - GMTN BV CALLABLE MEDIUM TERM NOTE	499,000	493,601	503,246
	55276VAK8	MDGH - GMTN BV CALLABLE MEDIUM TERM NOTE	9,684,000	9,725,591	10,060,223
	552690109	MDU RESOURCES GROUP INC COMMON STOCK USD	36,123	990,190	1,073,214
	582839AG1	MEAD JOHNSON NUTRITION CO CALLABLE NOTES	490,000	473,889	586,888
	BH0VTS2	MEBUKI FINANCIAL GROUP INC COMMON STOCK	116,694	291,846	300,661
	584021109	MEDALLIA INC COMMON STOCK USD	181	5,844	5,631
	B1Z5HY9	MEDIA NUSANTARA CITRA TBK PT COMMON STOC	1,267,500	166,561	148,822
	B01G2K0	MEDIASET ESPANA COMUNICACION SA COMMON S	9,870	97,056	62,708
	BRTNNQ5	MEDIBANK PVT LTD COMMON STOCK AUD	150,180	291,958	333,598
	AAH9978I9	MEDICAL CARD SYSTEM, INC	347,553	0	535,232
	58463J304	MEDICAL PROPERTIES TRUST INC REIT USD 0.	4,970	77,068	104,917
	4574813	MEDIOBANCA BANCA DI CREDITO FINANZIARIO	113,521	1,188,902	1,250,572
	6782090	MEDIPAL HOLDINGS CORP COMMON STOCK JPY	12,938	278,828	287,273
	58502B106	MEDNAX INC COMMON STOCK USD 0.01	4,479	134,871	124,471
	58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD 0.	400	9,111	33,624
	585055BR6	MEDTRONIC INC CALLABLE NOTES FIXED 3.15%	44,000	45,070	45,255
	585055BT2	MEDTRONIC INC CALLABLE NOTES FIXED 4.375	9,043,000	9,198,009	10,707,635
	585055BU9	MEDTRONIC INC CALLABLE NOTES FIXED 4.625	3,414,000	3,714,804	4,300,138
	G5960L103	MEDTRONIC PLC COMMON STOCK USD 0.1	38,278	3,266,740	4,342,639
	575809	MEGGITT PLC COMMON STOCK GBP 5	54,525	375,706	474,420
	B3ZC078	MEGMILK SNOW BRAND CO LTD COMMON STOCK J	5,400	122,317	123,826
	B60DQV3	MEIJI HOLDINGS CO LTD COMMON STOCK JPY	3,166	243,641	215,000
	585270AC5	MEIJI YASUDA LIFE INSURANCE CO CALLABLE	400,000	400,000	452,500
	585464100	MELCO RESORTS & ENTERTAINMENT LTD ADR US	4,656	95,364	112,536
	58547DAA7	MELCO RESORTS FINANCE LTD CALLABLE NOTES	3,800,000	3,769,375	3,896,188
	58547DAD1	MELCO RESORTS FINANCE LTD CALLABLE NOTES	5,430,000	5,437,000	5,570,800
	M51363113	MELLANOX TECHNOLOGIES LTD COMMON STOCK U	700	81,371	82,026
	585525FN3	MELLON RESIDENTIAL FUNDING CORP MOR PS T	12,797	10,629	12,813
	BZ1G432	MELROSE INDUSTRIES PLC COMMON STOCK GBP	72,689	173,917	231,204
	58601VAC6	MEMORIAL HEALTH SERVICES CALLABLE NOTES	1,775,000	1,775,000	1,745,979
	586054AB4	MEMORIAL SLOAN-KETTERING CANCER CENTER C	2,010,000	2,005,328	2,295,722
	586054AC2	MEMORIAL SLOAN-KETTERING CANCER CENTER C	1,447,000	1,441,747	1,659,690
	BG0GM14	MERCARI INC COMMON STOCK JPY	1,100	29,040	22,623
	588056101	MERCER INTERNATIONAL INC COMMON STOCK US	300	3,054	3,690
	58933YAW5	MERCK & CO INC CALLABLE BOND FIXED 4% 07	16,333,000	16,728,073	19,156,976
	58933YAU9	MERCK & CO INC CALLABLE NOTES FIXED 2.9%	855,000	852,589	889,457
	58933YAX3	MERCK & CO INC CALLABLE NOTES FIXED 3.4%	1,397,000	1,394,022	1,513,496
	58933YAT2	MERCK & CO INC CALLABLE NOTES FIXED 3.7%	5,907,000	5,888,818	6,534,796
	58933YAV7	MERCK & CO INC CALLABLE NOTES FIXED 3.9%	6,985,000	6,934,823	7,990,980
	58933YAJ4	MERCK & CO INC CALLABLE NOTES FIXED 4.15	230,000	228,146	274,434
	58933Y105	MERCK & CO INC COMMON STOCK USD 0.5	60,651	3,688,992	5,516,208
	4741844	MERCK KGAA COMMON STOCK EUR 0	1,817	196,544	214,870

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	589400AB6	MERCURY GENERAL CORP CALLABLE NOTES FIXE	1,805,000	1,851,012	1,897,813
	589400100	MERCURY GENERAL CORP COMMON STOCK USD 0	660	38,268	32,162
	58958U103	MERIDIAN BANCORP INC COMMON STOCK USD 0	9,420	118,873	189,248
	BWFD052	MERIDIAN ENERGY LTD COMMON STOCK NZD 0	88,060	267,711	297,048
	Q5995*AA6	MERIDIAN FINCO PTY LTD SERIES 2014-1	4,000,000	4,108,480	4,068,760
	589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK U	200	6,706	6,244
	59001K100	MERITOR INC COMMON STOCK USD 1	10	210	262
	59022CAJ2	MERRILL LYNCH & CO INC CALLABLE NOTES FI	31,191,000	35,081,466	42,161,810
	59023VAA8	MERRILL LYNCH & CO INC CALLABLE NOTES FI	1,220,000	1,453,539	1,923,220
	589929R26	MERRILL LYNCH MORTGAGE INVESTORS TRUST M	119,317	117,415	121,469
	589929W87	MERRILL LYNCH MORTGAGE INVESTORS TRUST M	58,822	57,207	59,430
	59020UZ65	MERRILL LYNCH MORTGAGE INVESTORS TRUST M	120,850	118,585	117,870
	59020UAC9	MERRILL LYNCH MORTGAGE INVESTORS TRUST S	84,596	83,747	85,700
	59099M919	METALMARK CAPITAL/1133 WEST	100	15,747	2,963,790
	B0744W4	METCASH LTD COMMON STOCK AUD 0	64,829	126,530	117,119
	59151KAJ7	METHANEX CORP CALLABLE NOTES FIXED 5.65%	1,732,000	1,586,664	1,661,386
	2654416	METHANEX CORP COMMON STOCK CAD 0	3,356	130,824	129,789
	59151K108	METHANEX CORP COMMON STOCK CAD 0	800	30,924	30,904
*	59156RAV0	METLIFE INC CALLABLE BOND FIXED 10.75% 0	2,020,000	3,104,875	3,373,400
*	59156RBL1	METLIFE INC CALLABLE BOND FIXED 4.721% 1	8,189,000	8,539,687	9,999,342
*	59156RAJ7	METLIFE INC CALLABLE BOND FIXED 6.375% 1	1,595,000	2,071,041	2,281,711
*	59156RAP3	METLIFE INC CALLABLE BOND FIXED 6.4% 15/	11,569,000	12,657,870	14,172,025
*	59156RBS6	METLIFE INC CALLABLE BOND FIXED 9.25% 08	1,550,000	2,021,375	2,282,375
*	59156RBN7	METLIFE INC CALLABLE NOTES FIXED 4.05% 0	1,340,000	1,390,788	1,555,700
*	59156RBD9	METLIFE INC CALLABLE NOTES FIXED 4.125%	405,000	408,209	461,927
*	59156RBR8	METLIFE INC CALLABLE NOTES FIXED 4.6% 13	1,270,000	1,387,165	1,565,300
*	59156RBG2	METLIFE INC CALLABLE NOTES FIXED 4.875%	655,000	710,399	812,246
*	59156RAM0	METLIFE INC CALLABLE NOTES FIXED 5.7% 15	5,245,000	6,179,185	7,051,326
*	59156RAY4	METLIFE INC CALLABLE NOTES FIXED 5.875%	3,735,000	4,317,183	5,087,406
*	59156R108	METLIFE INC COMMON STOCK USD 0.01	7,836	336,601	399,401
	BD6QT83	METRO AG COMMON STOCK EUR	1,931	34,728	31,104
	2583952	METRO INC/CN COMMON STOCK CAD 0	13,508	404,307	558,237
	591894CB4	METROPOLITAN EDISON CO CALLABLE BOND FIX	2,315,000	2,308,634	2,465,776
	591894CC2	METROPOLITAN EDISON CO CALLABLE NOTES FI	423,000	441,370	474,006
	592125AM0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	920,000	1,089,732	1,314,376
	59217GAX7	METROPOLITAN LIFE GLOBAL FUNDING I NOTES	1,670,000	1,632,637	1,718,347
	59217GCK3	METROPOLITAN LIFE GLOBAL FUNDING I NOTES	1,095,000	1,060,306	1,136,041
	592173AE8	METROPOLITAN LIFE INSURANCE CO NOTES FIX	1,445,000	1,727,815	1,826,914
	5713422	METSO OYJ COMMON STOCK EUR 0	1,983	70,072	78,308
	592688105	METTLER-TOLEDO INTERNATIONAL INC COMMON	233	112,652	184,834
	593990401	MEZZANINE LENDING ASSOC III L.P.- IBM	11,952,455	0	0
	923996276	MEZZANINE LENDING II L P - IBM	18,047,289	0	0
	55272X102	MFA FINANCIAL INC REIT USD 0.01	6,271	49,309	47,973
	552939100	MFS GOVERNMENT MARKETS INCOME TRUST CLOS	692,784	3,839,614	3,179,879
	55273C107	MFS INTERMEDIATE INCOME TRUST CLOSED-END	2,317,202	11,078,549	8,805,368
	552848103	MGIC INVESTMENT CORP COMMON STOCK USD 1	63,592	874,756	901,099
	55300RAB7	MGM CHINA HOLDINGS LTD CALLABLE NOTES FI	400,000	425,708	424,000
	55303A105	MGM GROWTH PROPERTIES LLC REIT USD	2,000	60,117	61,940
	55303XAG0	MGM GROWTH PROPERTIES OPERATING PARTNERS	900,000	900,000	1,006,875
	552953CD1	MGM RESORTS INTERNATIONAL CALLABLE NOTES	395,000	372,449	416,355
	552953101	MGM RESORTS INTERNATIONAL COMMON STOCK U	4,781	136,998	159,064
	LX1680140	MH Sub I, LLC (Micro Holding Corp.) - LX	1,173,000	1,168,601	1,177,481
	59408Q106	MICHAELS COS INC/THE COMMON STOCK USD 0.	200	4,841	1,618
	59447TXB4	MICHIGAN FIN AUTH REV REF TAXABLE SCH LN	2,760,000	2,760,000	2,763,340
	59447TXW8	MICHIGAN FIN AUTH REV TAXABLE HOSP REF B	1,565,000	1,576,804	1,559,084
	59447TXX6	MICHIGAN FIN AUTH REV TAXABLE HOSP REF B	695,000	695,000	693,443
	594837403	MICRO FOCUS INTERNATIONAL PLC ADR USD	2,115	79,722	29,610
	BJ1F4N7	MICRO FOCUS INTERNATIONAL PLC COMMON STO	23,068	571,971	325,090
	595017AN4	MICROCHIP TECHNOLOGY INC CALLABLE NOTES	3,480,000	3,480,000	3,558,926
	595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK US	2,270	168,048	237,714
	595112BP7	MICRON TECHNOLOGY INC CALLABLE NOTES FIX	1,600,000	1,628,640	1,707,808
	595112BL6	MICRON TECHNOLOGY INC CALLABLE NOTES FIX	1,100,000	1,100,000	1,199,969
	595112BQ5	MICRON TECHNOLOGY INC CALLABLE NOTES FIX	3,092,000	3,108,140	3,406,735
	595112BM4	MICRON TECHNOLOGY INC CALLABLE NOTES FIX	335,000	340,007	371,683
	595112BN2	MICRON TECHNOLOGY INC CALLABLE NOTES FIX	1,600,000	1,600,000	1,832,793
	595112103	MICRON TECHNOLOGY INC COMMON STOCK USD 0	22,154	829,867	1,191,442
	594918BR4	MICROSOFT CORP CALLABLE BOND FIXED 2.4%	2,405,000	2,233,330	2,433,499
	594918BY9	MICROSOFT CORP CALLABLE NOTES FIXED 3.3%	195,000	194,308	208,958
	594918BS2	MICROSOFT CORP CALLABLE NOTES FIXED 3.45	24,196,000	23,889,807	26,519,058
	594918AR5	MICROSOFT CORP CALLABLE NOTES FIXED 3.5%	1,600,000	1,569,108	1,736,448
	594918BC7	MICROSOFT CORP CALLABLE NOTES FIXED 3.5%	2,685,000	2,659,572	2,954,901
	594918BT0	MICROSOFT CORP CALLABLE NOTES FIXED 3.7%	48,898,000	48,869,025	55,291,414
	594918AU8	MICROSOFT CORP CALLABLE NOTES FIXED 3.75	1,015,000	1,020,151	1,142,763
	594918BD5	MICROSOFT CORP CALLABLE NOTES FIXED 3.75	28,102,000	28,269,167	31,958,718
	594918BU7	MICROSOFT CORP CALLABLE NOTES FIXED 3.95	8,685,000	8,438,944	10,293,115
	594918BE3	MICROSOFT CORP CALLABLE NOTES FIXED 4% 1	9,393,000	9,351,216	11,137,844
	594918BZ6	MICROSOFT CORP CALLABLE NOTES FIXED 4.1%	22,695,000	22,913,929	26,932,299
	594918BK9	MICROSOFT CORP CALLABLE NOTES FIXED 4.2%	1,500,000	1,495,770	1,784,640
	594918CA0	MICROSOFT CORP CALLABLE NOTES FIXED 4.25	4,268,000	4,444,587	5,240,390
	594918BL7	MICROSOFT CORP CALLABLE NOTES FIXED 4.45	12,824,000	13,493,073	16,016,578
	594918CB8	MICROSOFT CORP CALLABLE NOTES FIXED 4.5%	1,498,000	1,553,882	1,946,419
	594918BM5	MICROSOFT CORP CALLABLE NOTES FIXED 4.75	2,000,000	2,231,934	2,707,697
	594918AX2	MICROSOFT CORP CALLABLE NOTES FIXED 4.87	2,630,000	2,635,672	3,443,722
	594918104	MICROSOFT CORP COMMON STOCK USD 0.000006	226,888	19,131,453	35,780,238
	594918AJ3	MICROSOFT CORP NOTES FIXED 4.5% 01/OCT/2	1,275,000	1,460,724	1,581,038
	594918AM6	MICROSOFT CORP NOTES FIXED 5.3% 08/FEB/2	1,000,000	1,121,459	1,367,350
	594972408	MICROSTRATEGY INC COMMON STOCK USD 0.001	1,300	205,448	185,419
	59522J103	MID-AMERICA APARTMENT COMMUNITIES INC RE	1,081	103,198	142,541
	59523UAA5	MID-AMERICA APARTMENTS LP CALLABLE NOTES	224,000	226,265	239,734
	59523UAL1	MID-AMERICA APARTMENTS LP CALLABLE NOTES	2,122,000	2,102,334	2,238,455
	59523UAN7	MID-AMERICA APARTMENTS LP CALLABLE NOTES	148,000	147,374	156,652
	59523UAQ0	MID-AMERICA APARTMENTS LP CALLABLE NOTES	220,000	231,328	240,095
	59523UAR8	MID-AMERICA APARTMENTS LP CALLABLE NOTES	100,000	99,762	99,610
	59523UAM9	MID-AMERICA APARTMENTS LP CALLABLE NOTES	267,000	269,098	289,041
	595620AV7	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	7,006,000	6,967,986	6,920,597
	595620AS4	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	3,530,000	3,492,121	3,817,766
	595620AT2	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	1,805,000	1,890,133	1,973,876
	595620AR6	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	720,000	728,719	810,472
	595620AP0	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	1,005,000	1,005,505	1,167,076
	595620AU9	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	14,813,000	14,771,965	17,592,833

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	595620AN5	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	525,000	626,315	619,521
	595620AL9	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	4,675,000	5,499,721	5,782,975
	595620AB1	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	325,000	360,760	454,711
	59562EAH8	MIDAMERICAN ENERGY CO CALLABLE MEDIUM TE	3,883,000	4,694,651	5,178,757
	595620AE5	MIDAMERICAN ENERGY CO CALLABLE MEDIUM TE	1,126,000	1,382,863	1,484,462
	59524QAA3	MID-ATLANTIC INTERSTATE TRANSMISSION LLC	634,000	654,730	696,619
	596278101	MIDDLEBY CORP/THE COMMON STOCK USD 0.01	627	73,771	68,669
	597991991	MIDDLEWEST VENTURES II LP - IBM	1,732,459	419,917	0
	59801WAA4	MIDOCEAN CREDIT CLO VII 2017-7A A1 FLOAT	1,000,000	1,000,000	999,994
	59833CAA0	MIDWEST CONNECTOR CAPITAL CO LLC CALLABL	2,285,000	2,280,384	2,400,754
	59833CAB8	MIDWEST CONNECTOR CAPITAL CO LLC CALLABL	2,610,000	2,608,304	2,681,809
	59833CAC6	MIDWEST CONNECTOR CAPITAL CO LLC CALLABL	1,100,000	1,098,383	1,201,684
	B00L2M8	MILLICOM INTERNATIONAL CELLULAR SA SDR S	898	45,253	43,034
	G14838109	MIMECAST LTD COMMON STOCK USD 0.01	3,303	127,394	143,284
	6642406	MINEBEA MITSUMI INC COMMON STOCK JPY	5,600	79,759	117,333
	60284MAB8	MINERA MEXICO SA DE CV CALLABLE NOTES FI	2,051,000	2,022,057	2,086,893
	6161978	MIRVAC GROUP REIT AUD 0	50,711	94,424	113,358
	6557997	MISC BHD COMMON STOCK MYR 1	38,800	76,965	79,203
	605417CB8	MISSISSIPPI POWER CO CALLABLE NOTES FIXE	536,000	524,022	584,036
	605417BZ6	MISSISSIPPI POWER CO CALLABLE NOTES FIXE	652,000	687,574	701,063
	60636AMQ3	MISSOURI ST HEALTH & EDL FACS AUTH EDL F	415,000	415,000	443,838
	60636APP2	MISSOURI ST HEALTH & EDL FACS AUTH EDL F	575,000	566,628	604,245
	6595179	MISUMI GROUP INC COMMON STOCK JPY	3,700	80,154	92,674
	606710200	MITEK SYSTEMS INC COMMON STOCK USD 0.001	3,309	25,124	25,314
	B0JQTJ0	MITSUBISHI CHEMICAL HOLDINGS CORP COMMON	19,873	134,649	149,493
	6596785	MITSUBISHI CORP COMMON STOCK JPY	34,871	856,915	930,535
	6597045	MITSUBISHI ELECTRIC CORP COMMON STOCK JP	26,805	364,378	369,609
	6596729	MITSUBISHI ESTATE CO LTD COMMON STOCK JP	49,088	905,517	943,818
	6596923	MITSUBISHI GAS CHEMICAL CO INC COMMON ST	2,293	33,046	35,321
	6597067	MITSUBISHI HEAVY INDUSTRIES LTD COMMON S	33,749	1,398,154	1,319,216
	6596848	MITSUBISHI LOGISTICS CORP COMMON STOCK J	4,000	114,489	104,790
	6597089	MITSUBISHI MATERIALS CORP COMMON STOCK J	1,215	33,254	33,283
	6598446	MITSUBISHI MOTORS CORP COMMON STOCK JPY	7,072	33,750	29,804
	6870984	MITSUBISHI TANABE PHARMA CORP COMMON STO	2,715	42,464	50,165
	606822AJ3	MITSUBISHI UFJ FINANCIAL GROUP INC BOND	2,050,000	2,050,000	2,077,593
	606822AU8	MITSUBISHI UFJ FINANCIAL GROUP INC BOND	1,490,000	1,490,000	1,591,886
	606822AQ7	MITSUBISHI UFJ FINANCIAL GROUP INC BOND	3,100,000	3,100,000	3,119,437
	6335171	MITSUBISHI UFJ FINANCIAL GROUP INC COMMO	246,335	1,253,696	1,344,614
	606822AL8	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	5,000,000	5,055,940	5,096,150
	606822BA1	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	4,025,000	4,139,005	4,240,257
	606822BB9	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	916,000	916,000	1,058,007
	606822BE3	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	2,105,000	2,113,395	2,392,093
	606822BG8	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	12,420,000	12,467,130	12,707,497
	606822BJ2	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	1,400,000	1,400,000	1,428,434
	606822BK9	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	9,509,000	9,521,315	10,424,907
	606822BL7	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	2,955,000	2,955,000	2,995,395
	606822BM5	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	16,022,000	16,096,796	16,607,604
	606822AZ7	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	4,100,000	4,110,209	4,129,766
	60682LAD4	MITSUBISHI UFJ LEASE & FINANCE CO LTD CA	1,450,000	1,450,000	1,481,161
	6268976	MITSUBISHI UFJ LEASE & FINANCE CO LTD CO	32,540	188,869	211,394
	6597302	MITSUI & CO LTD COMMON STOCK JPY	35,254	550,306	631,279
	6597368	MITSUI CHEMICALS INC COMMON STOCK JPY	2,959	68,273	72,971
	6597380	MITSUI E&S HOLDINGS CO LTD COMMON STOCK	8,600	73,466	70,430
	6597603	MITSUI FUDOSAN CO LTD COMMON STOCK JPY	13,133	309,384	322,902
	6597584	MITSUI OSK LINES LTD COMMON STOCK JPY	1,246	29,656	34,683
	6916703	MIZRAHI TEFAHOT BANK LTD COMMON STOCK IL	1,495	26,095	39,821
	60687YAE9	MIZUHO FINANCIAL GROUP INC BOND FIXED 2.	3,000,000	3,007,080	3,012,300
	60687YAV1	MIZUHO FINANCIAL GROUP INC CALLABLE NOTE	1,833,000	1,839,515	1,855,014
	60687YAX7	MIZUHO FINANCIAL GROUP INC CALLABLE NOTE	339,000	344,407	346,560
	6591014	MIZUHO FINANCIAL GROUP INC COMMON STOCK	541,565	902,476	838,697
	60687YAN9	MIZUHO FINANCIAL GROUP INC NOTES VARIABL	1,800,000	1,800,000	1,815,156
	55306N104	MKS INSTRUMENTS INC COMMON STOCK USD 0	550	53,624	60,506
	60740F105	MOBILE MINI INC COMMON STOCK USD 0.01	1,900	64,350	72,029
	607525102	MODEL N INC COMMON STOCK USD 0.00015	100	2,731	3,507
	B151P43	MODERN TIMES GROUP MTG AB COMMON STOCK S	8,332	131,838	99,376
	60770K107	MODERNA INC COMMON STOCK USD 0.0001	8,741	161,896	170,974
	607828100	MODINE MANUFACTURING CO COMMON STOCK USD	288	3,329	2,218
	60786M105	MOELIS & CO COMMON STOCK USD 0.01	600	19,434	19,152
	608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD 0	767	140,580	104,603
	60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD 0	3,693	403,207	501,103
	60871RAG5	MOLSON COORS BEVERAGE CO CALLABLE NOTES	1,790,000	1,717,051	1,812,286
	60871RAH3	MOLSON COORS BEVERAGE CO CALLABLE NOTES	2,164,000	1,927,221	2,148,216
	60871R209	MOLSON COORS BEVERAGE CO COMMON STOCK US	1,757	145,547	94,702
	60871RAD2	MOLSON COORS BREWING CO CALLABLE NOTES F	8,411,000	9,025,322	9,197,092
	BGLP232	MONCLER SPA COMMON STOCK EUR 0	7,343	304,335	330,278
	60920LAF1	MONDELEZ INTERNATIONAL HOLDINGS NETHERLA	1,405,000	1,402,021	1,401,263
	609207105	MONDELEZ INTERNATIONAL INC COMMON STOCK	52,644	2,234,028	2,899,632
	B1CRLC4	MONDI PLC COMMON STOCK GBP 0.2	7,325	153,152	172,000
	B1ZBKY8	MONEYSUPERMARKET.COM GROUP PLC COMMON ST	9,977	33,061	43,696
	60937P106	MONGODB INC COMMON STOCK USD 0.001	398	57,088	52,381
	608994729	MONITOR CLIPPER EQUITY PARTNERS II/BULLS	100	0	78,285
	609992128	MONITOR CLIPPER EQUITY PARTNERS III	100	2,226,930	2,650,453
	609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOC	1,088	151,904	193,686
	610202BP7	MONONGAHELA POWER CO CALLABLE BOND FIXED	1,270,000	1,339,101	1,643,126
	B1GHR88	MONOTARO CO LTD COMMON STOCK JPY	2,300	61,884	61,862
	61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD 0	22,913	1,292,104	1,456,121
	61179L100	MONTAGE RESOURCES CORP	200	1,084	1,588
	454351	MONTANARO EUROPEAN SMALLER COS TRUST PLC	121,700	889,874	1,805,687
	BZ1H9L8	MONTANARO UK SMALLER COMPANIES INVESTMEN	412,157	508,450	797,167
	615369AK1	MOODY'S CORP CALLABLE NOTES FIXED 2.625%	1,655,000	1,651,127	1,675,923
	615369AG0	MOODY'S CORP CALLABLE NOTES FIXED 2.75%	930,000	927,126	943,715
	615369AB1	MOODY'S CORP CALLABLE NOTES FIXED 4.5% 0	1,100,000	1,164,826	1,163,217
	615369AC9	MOODY'S CORP CALLABLE NOTES FIXED 4.875%	2,525,000	2,570,682	2,776,844
	615369AQ8	MOODY'S CORP CALLABLE NOTES FIXED 4.875%	635,000	624,383	780,371
	615369105	MOODY'S CORP COMMON STOCK USD 0.01	5,870	922,994	1,393,597
	615394202	MOOG INC-CLASS A	4,397	202,667	375,196
	61690AAE4	MORGAN STANLEY BANK OF AMERICA MERRILL L	93,000	97,069	99,229
	61691GAS9	MORGAN STANLEY BANK OF AMERICA MERRILL L	1,128,000	1,161,812	1,209,692
	61762MBW0	MORGAN STANLEY BANK OF AMERICA MERRILL L	3,000,000	3,211,523	3,174,283
	61764RBF4	MORGAN STANLEY BANK OF AMERICA MERRILL L	1,285,000	1,362,072	1,333,540

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	61765LAU4	MORGAN STANLEY BANK OF AMERICA MERRILL L	2,087,000	2,131,059	2,221,799
	61765TAC7	MORGAN STANLEY BANK OF AMERICA MERRILL L	248,000	258,191	256,447
	61764RBG2	MORGAN STANLEY BANK OF AMERICA MERRILL L	3,261,926	143,406	156,723
	61766RBE5	MORGAN STANLEY BANK OF AMERICA MERRILL L	572,000	576,715	583,728
	61761JQK8	MORGAN STANLEY CALLABLE BOND VARIABLE US	3,400,000	3,400,000	3,429,920
	61746BCY0	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	6,375,000	7,708,996	7,764,941
	61746BDQ6	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	12,131,000	12,426,395	12,896,223
	61746BDZ6	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	2,123,000	2,193,130	2,280,293
	61747YDY8	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	13,878,000	14,123,289	16,324,969
	61761J3R8	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	1,250,000	1,173,554	1,290,675
	61744YAK4	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	8,390,000	8,382,302	8,895,960
	61744YAL2	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	27,815,000	27,589,635	30,753,466
	6174468G7	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	11,392,000	11,563,444	12,885,263
	6174468J1	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	2,280,000	2,280,000	2,308,819
	61746BEC6	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	3,445,000	3,445,000	3,519,378
	61746BEF9	MORGAN STANLEY CALLABLE NOTES FIXED 3.62	3,895,000	3,788,151	4,136,914
	61746BDJ2	MORGAN STANLEY CALLABLE NOTES FIXED 3.75	4,045,000	4,158,822	4,235,964
	61746BEG7	MORGAN STANLEY CALLABLE NOTES FIXED 4.37	5,200,000	5,276,696	6,252,246
	61744YAR9	MORGAN STANLEY CALLABLE NOTES VARIABLE 2	3,656,000	3,961,797	4,282,721
	61744YAQ1	MORGAN STANLEY CALLABLE NOTES VARIABLE 2	9,624,000	9,585,137	10,056,118
	61762V804	MORGAN STANLEY CALLABLE PREFERRED STOCK	64,856	1,621,400	1,634,371
	61763QAA9	MORGAN STANLEY CAP I TR 2014-CPT VAR 13J	1,338,000	1,378,059	1,357,466
	617458AS3	MORGAN STANLEY CAPITAL I TRUST 2011-C1 2	1,330,000	1,427,412	1,363,014
	61691ABM4	MORGAN STANLEY CAPITAL I TRUST 2015-UBS8	20,541,218	870,252	880,809
	61767FAW1	MORGAN STANLEY CAPITAL I TRUST 2016-UB11	161,681	161,680	160,754
	61767FAY7	MORGAN STANLEY CAPITAL I TRUST 2016-UB11	226,000	232,772	227,608
	61691EBB0	MORGAN STANLEY CAPITAL I TRUST 2016-UBS1	19,722,144	705,461	761,097
	61691MAA5	MORGAN STANLEY CAPITAL I TRUST 2018-SUN	644,000	644,000	641,980
	61691MAL1	MORGAN STANLEY CAPITAL I TRUST 2018-SUN	644,000	644,000	643,996
	61691UBE8	MORGAN STANLEY CAPITAL I TRUST 2019-L3 2	269,000	277,055	277,600
	61691UBF5	MORGAN STANLEY CAPITAL I TRUST 2019-L3 2	13,235,255	708,394	704,667
	61691UBH1	MORGAN STANLEY CAPITAL I TRUST 2019-L3 2	715,000	736,395	737,805
	617468103	MORGAN STANLEY CHINA A SHARE FUND INC CL	21,169	522,750	459,791
	617446448	MORGAN STANLEY COMMON STOCK USD 0.01	21,606	805,896	1,104,499
	61744H105	MORGAN STANLEY EMERGING MARKETS DEBT FUN	92,748	884,353	897,801
	61746BED4	MORGAN STANLEY MEDIUM TERM NOTE FIXED 2.	853,000	853,631	863,227
	61761JZN2	MORGAN STANLEY MEDIUM TERM NOTE FIXED 3.	500,000	498,200	536,455
	61747YDU6	MORGAN STANLEY MEDIUM TERM NOTE FIXED 4.	255,000	268,050	269,270
	6174467Y9	MORGAN STANLEY MEDIUM TERM NOTE FIXED 4.	860,000	858,486	940,737
	6174467X1	MORGAN STANLEY MEDIUM TERM NOTE FIXED 5%	990,000	985,496	1,115,146
	61748HVU2	MORGAN STANLEY MORTGAGE LOAN TRUST 2006-	362,617	301,696	300,059
	61748HWT4	MORGAN STANLEY MORTGAGE LOAN TRUST 2006-	360,856	223,311	309,811
	61748HYQ8	MORGAN STANLEY MORTGAGE LOAN TRUST 2006-	837,052	416,874	703,356
	61751JAB7	MORGAN STANLEY MORTGAGE LOAN TRUST 2007-	244,922	207,826	243,451
	61754VAE1	MORGAN STANLEY MORTGAGE LOAN TRUST 2007-	471,852	471,086	352,128
	61756HBH2	MORGAN STANLEY MORTGAGE LOAN TRUST 2007-	416,827	340,921	367,075
	617482V92	MORGAN STANLEY NOTES FIXED 6.375% 24/JUL	3,095,000	3,591,291	4,562,804
	617446HD4	MORGAN STANLEY NOTES FIXED 7.25% 01/APR/	6,295,000	7,921,290	9,008,145
	6169901M9	MORGAN STANLEY RE V INTL/BULLSHEAD LLC	100	0	9,360,111
	616991113	MORGAN STANLEY RE VI INTL/1133 WEST LLC	100	186,627,360	0
	617700109	MORNINGSTAR INC COMMON STOCK USD 0	487	61,752	73,688
	61911CAA1	MORTGAGE EQUITY CONVERSION ASSET TRUST 2	3,996,082	3,255,981	3,737,159
**	221285IB	Mortgage Option 100.00	(4,000,000)	(5,000)	(123)
	221363IB	Mortgage Option 100.01	(1,500,000)	(2,461)	(897)
	221305IB	Mortgage Option 100.03	(3,500,000)	(6,289)	(44)
**	221335IB	Mortgage Option 100.28	(2,500,000)	(4,883)	(4,829)
	221292IB	Mortgage Option 100.53	(2,800,000)	(6,781)	(178)
	221304IB	Mortgage Option 100.53	(3,500,000)	(9,844)	(234)
	221289IB	Mortgage Option 100.63	(3,500,000)	(8,750)	(341)
	221343IB	Mortgage Option 100.68	(2,500,000)	(7,227)	(2,426)
	221344IB	Mortgage Option 100.68	(1,600,000)	(4,625)	(1,574)
	221235IB	Mortgage Option 100.69	(4,000,000)	(6,250)	0
	221236IB	Mortgage Option 100.69	(4,000,000)	(8,750)	(408)
**	221319IB	Mortgage Option 100.87	(2,500,000)	(3,027)	0
	221309IB	Mortgage Option 101.03	3,500,000	16,133	968
	221323IB	Mortgage Option 101.05	(3,000,000)	(8,672)	(1,784)
	221252IB	Mortgage Option 101.45	(3,000,000)	(9,023)	(2,797)
	221322IB	Mortgage Option 101.53	(3,000,000)	(8,789)	(1,495)
	221324IB	Mortgage Option 101.53	(3,000,000)	(8,789)	(3,839)
	221288IB	Mortgage Option 101.63	(3,500,000)	(6,836)	(251)
**	221299IB	Mortgage Option 101.75	(2,000,000)	(3,203)	(839)
**	221275IB	Mortgage Option 101.85	(2,500,000)	(3,125)	(0)
**	221282IB	Mortgage Option 101.87	(3,000,000)	(5,625)	0
	221253IB	Mortgage Option 101.96	(3,000,000)	(4,570)	0
**	221364IB	Mortgage Option 108.59	(1,000,000)	(1,953)	(5,048)
**	221355IB	Mortgage Option 108.68	(1,000,000)	(1,758)	(399)
	221354IB	Mortgage Option 108.87	(1,000,000)	(1,875)	(359)
**	221365IB	Mortgage Option 99.07	(1,000,000)	(1,328)	(3,462)
**	221367IB	Mortgage Option 99.07	(1,000,000)	(1,250)	(3,657)
	221265IB	Mortgage Option 99.57	(3,000,000)	(9,609)	(3,402)
	221266IB	Mortgage Option 99.59	(2,500,000)	(8,008)	(2,738)
**	221271IB	Mortgage Option 99.70	(3,500,000)	(6,836)	(11)
	221294IB	Mortgage Option 99.81	(1,500,000)	(4,277)	(665)
**	221298IB	Mortgage Option 99.81	(1,500,000)	(3,926)	(665)
	221295IB	Mortgage Option 99.84	(2,000,000)	(5,703)	(912)
**	221276IB	Mortgage Option 99.85	(2,500,000)	(4,004)	(15)
**	221291IB	Mortgage Option 99.96	(2,800,000)	(9,406)	(26)
	61945CAG8	MOSAIC CO/THE CALLABLE NOTES FIXED 4.05%	1,599,000	1,576,285	1,649,319
	61945CAD5	MOSAIC CO/THE CALLABLE NOTES FIXED 5.45%	1,565,000	1,677,927	1,776,572
	61945CAE3	MOSAIC CO/THE CALLABLE NOTES FIXED 5.625	154,000	171,891	181,102
	61945C103	MOSAIC CO/THE COMMON STOCK USD 0.01	4,251	104,982	91,992
	61980AAD5	MOTIVA ENTERPRISES LLC CALLABLE NOTES FI	1,415,000	1,808,027	1,711,527
	620076BL2	MOTOROLA SOLUTIONS INC CALLABLE NOTES FI	5,000,000	4,991,650	5,422,950
	620076BN8	MOTOROLA SOLUTIONS INC CALLABLE NOTES FI	4,480,000	4,594,733	4,890,547
	620076BF5	MOTOROLA SOLUTIONS INC CALLABLE NOTES FI	2,000,000	2,033,400	2,122,400
	620076BE8	MOTOROLA SOLUTIONS INC CALLABLE NOTES FI	4,395,000	4,398,826	4,902,315
	620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD	10,471	924,610	1,687,297
	623115AD4	MOUNT SINAI HOSPITALS GROUP INC CALLABLE	770,000	770,000	811,258
	623115AE2	MOUNT SINAI HOSPITALS GROUP INC CALLABLE	8,606,000	8,609,119	8,580,526
	B02L486	MOWI AS	6,618	134,725	171,865

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	553205AC9	MP CLO III LTD 2013-1A AR FLOATING 20/OC	1,000,000	1,001,650	995,533
	62481RAC2	MP CLO IV LTD 2013-2A ARR FLOATING 25/JU	1,000,000	1,000,000	995,081
	55336VBE9	MPLX LP	2,806,000	2,772,308	2,954,465
	55336VBF6	MPLX LP	6,652,000	6,605,699	7,084,047
	55336VAE0	MPLX LP CALLABLE BOND FIXED 4.5% 15/JUL/	2,600,000	2,770,066	2,763,332
	55336VAU4	MPLX LP CALLABLE BOND VARIABLE USD 1000	1,424,000	1,424,000	1,434,680
	55336VAR1	MPLX LP CALLABLE NOTES FIXED 4% 15/MAR/2	400,000	398,204	414,308
	55336VAK6	MPLX LP CALLABLE NOTES FIXED 4.125% 01/M	1,150,000	1,127,163	1,206,360
	55336VAM2	MPLX LP CALLABLE NOTES FIXED 4.5% 15/APR	13,070,000	12,912,166	13,299,640
	55336VAN0	MPLX LP CALLABLE NOTES FIXED 4.7% 15/APR	10,158,000	10,014,134	10,350,393
	55336VAS9	MPLX LP CALLABLE NOTES FIXED 4.8% 15/FEB	2,166,000	2,174,202	2,377,402
	55336VAP5	MPLX LP CALLABLE NOTES FIXED 4.9% 15/APR	3,815,000	3,752,450	3,877,231
	55336VAL4	MPLX LP CALLABLE NOTES FIXED 5.2% 01/MAR	8,344,000	8,404,193	8,971,734
	55336VAT7	MPLX LP CALLABLE NOTES FIXED 5.5% 15/FEB	19,954,000	20,384,922	22,588,321
	1F2546B	MPT OPERATING PARTNERSHIP LP / MPT FINAN	1,000,000	1,292,350	1,347,827
	55342UAH7	MPT OPERATING PARTNERSHIP LP / MPT FINAN	2,910,000	2,911,400	3,092,021
	55342UAJ3	MPT OPERATING PARTNERSHIP LP / MPT FINAN	1,890,000	1,880,550	1,946,700
	62482R107	MR COOPER GROUP INC COMMON STOCK USD 0.0	101	1,244	1,264
	55345K103	MRC GLOBAL INC COMMON STOCK USD 0.01	1,300	18,336	17,732
	624998985	MS REF VII - SPECIAL GLOBAL	100	0	14,215,176
	B2Q4CS1	MS&AD INSURANCE GROUP HOLDINGS INC COMMO	51,388	1,641,521	1,707,495
	553530106	MSC INDUSTRIAL DIRECT CO INC COMMON STOC	7,715	587,962	605,396
	61691CAJ8	MSCG TRUST 2016-SNR 2016-SNR C 5.205% 15	957,950	957,912	976,904
	55354G100	MSCI INC COMMON STOCK USD 0.01	2,924	499,750	754,918
	6290054	MTR CORP LTD COMMON STOCK HKD 0	45,659	289,880	269,847
	B09DHL9	MTU AERO ENGINES AG COMMON STOCK EUR	2,009	443,269	574,149
	5294121	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHA	2,032	451,591	599,882
	626207YF5	MUNICIPAL ELEC AUTH GA ELEC AUTHORITY BD	3,522,000	3,977,035	4,742,303
	626207YS7	MUNICIPAL ELEC AUTH GA ELEC BDS PLANT VO	3,053,000	3,137,791	4,127,045
	6610403	MURATA MANUFACTURING CO LTD COMMON STOCK	14,734	755,177	914,613
	626717102	MURPHY OIL CORP COMMON STOCK USD 1	2,977	73,550	79,784
	628312AD2	MUTUAL OF OMAHA INSURANCE CO CALLABLE NO	1,410,000	1,410,000	1,414,583
	55499T546	MW AMERICAS TOPS LONG ONLY FUND LP	100	279,501,706	674,300,127
	AAT9960B1	MW EUREKA FUND	315,541	65,000,000	69,139,276
	628464109	MYERS INDUSTRIES INC COMMON STOCK USD 0	372	5,789	6,205
	628530BK2	MYLAN INC CALLABLE NOTES FIXED 4.55% 15/	1,680,000	1,629,588	1,808,638
	628530BJ5	MYLAN INC CALLABLE NOTES FIXED 5.2% 15/A	3,750,000	3,701,545	4,198,650
	628530BC0	MYLAN INC CALLABLE NOTES FIXED 5.4% 29/N	673,000	703,033	745,859
	62854AAM6	MYLAN NV CALLABLE NOTES FIXED 3.15% 15/J	5,158,000	5,188,850	5,225,776
	62854AAN4	MYLAN NV CALLABLE NOTES FIXED 3.95% 15/J	7,624,000	7,277,456	7,948,172
	62854AAP9	MYLAN NV CALLABLE NOTES FIXED 5.25% 15/J	11,085,000	10,026,766	12,467,965
	N59465109	MYLAN NV COMMON STOCK USD 0.01	5,499	191,259	110,530
	62857M105	MYOKARDIA INC COMMON STOCK USD 0.0001	400	17,160	29,154
	62855J104	MYRIAD GENETICS INC COMMON STOCK USD 0.0	46,200	1,119,787	1,258,026
	6687571	NABTESCO CORP COMMON STOCK JPY	1,200	32,491	36,052
	G6363#AG2	NAC AVIATION 29 DESIGNATED ACTIVITY COMP	6,000,000	6,000,000	6,630,720
	B1FSSM3	NAGACORP LTD COMMON STOCK HKD 0.0125	220,000	330,515	383,993
	6619864	NAGOYA RAILROAD CO LTD COMMON STOCK JPY	2,600	70,301	81,104
**	NQH0IDX	NASDAQ 100 E-MINI EQUITY INDEX 20/MAR/20	10	0	
	631103AG3	NASDAQ INC CALLABLE NOTES FIXED 3.85% 30	160,000	162,992	171,461
	631103AF5	NASDAQ INC CALLABLE NOTES FIXED 4.25% 01	2,550,000	2,601,437	2,745,381
	631103108	NASDAQ INC COMMON STOCK USD 0.01	1,103	68,564	118,131
	632525AS0	NATIONAL AUSTRALIA BANK LTD CALLABLE MED	1,300,000	1,300,000	1,343,395
	6624608	NATIONAL AUSTRALIA BANK LTD COMMON STOCK	42,213	812,848	730,861
	63254AAZ1	NATIONAL AUSTRALIA BANK LTD/NEW YORK MED	2,525,000	2,519,092	2,584,425
	2077303	NATIONAL BANK OF CANADA COMMON STOCK CAD	17,823	679,598	990,694
	63307CAG6	NATIONAL BANK OF CANADA MEDIUM TERM NOTE	2,930,000	2,929,824	2,929,355
	BG087C6	NATIONAL BANK OF GREECE SA COMMON STOCK	56,461	159,902	191,400
	621520	NATIONAL EXPRESS GROUP PLC COMMON STOCK	24,088	95,677	149,852
	636180101	NATIONAL FUEL GAS CO COMMON STOCK USD 1	10,859	642,889	505,378
	636220303	NATIONAL GENERAL HOLDINGS CORP COMMON ST	1,946	42,959	43,007
	BDR05C0	NATIONAL GRID PLC COMMON STOCK GBP 12.43	97,508	1,101,888	1,219,787
	49337WAJ9	NATIONAL GRID USA CALLABLE NOTES FIXED 5	200,000	228,172	243,008
	636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK U	3,538	144,887	149,799
	637071AJ0	NATIONAL OILWELL VARCO INC CALLABLE NOTE	1,085,000	1,044,041	1,095,427
	637071AM3	NATIONAL OILWELL VARCO INC CALLABLE NOTE	578,000	573,752	579,763
	637071101	NATIONAL OILWELL VARCO INC COMMON STOCK	3,773	111,222	94,514
	637417AH9	NATIONAL RETAIL PROPERTIES INC CALLABLE	2,100,000	2,094,939	2,253,195
	637417106	NATIONAL RETAIL PROPERTIES INC REIT USD	1,677	66,256	89,921
	637432CT0	NATIONAL RURAL UTILITIES COOPERATIVE FIN	700,000	1,006,964	1,052,884
	637432NF8	NATIONAL RURAL UTILITIES COOPERATIVE FIN	660,000	658,667	662,350
	637432NG6	NATIONAL RURAL UTILITIES COOPERATIVE FIN	355,000	354,155	374,571
	637432NR2	NATIONAL RURAL UTILITIES COOPERATIVE FIN	1,475,000	1,467,699	1,816,730
	637432NS0	NATIONAL RURAL UTILITIES COOPERATIVE FIN	825,000	823,160	904,192
	637432NT8	NATIONAL RURAL UTILITIES COOPERATIVE FIN	5,615,000	5,637,468	6,676,797
	63845R107	NATIONAL VISION HOLDINGS INC COMMON STOC	40,308	1,356,525	1,307,188
	638517102	NATIONAL WESTERN LIFE GROUP INC COMMON S	40	8,839	11,635
	93369KAA3	NATIONSTAR MORTGAGE HOLDINGS INC CALLABL	400,000	400,000	423,408
	BBQ3366	NATIONWIDE BUILDING SOCIETY BOND VARIABL	1,150,000	2,397,163	2,529,222
	63861VAA5	NATIONWIDE BUILDING SOCIETY CALLABLE MED	485,000	474,029	501,738
	63861VAB3	NATIONWIDE BUILDING SOCIETY CALLABLE MED	800,000	800,000	855,889
	63861VAC1	NATIONWIDE BUILDING SOCIETY CALLABLE MED	455,000	480,858	482,728
	63861VAE7	NATIONWIDE BUILDING SOCIETY CALLABLE MED	600,000	639,138	643,398
	638612AL5	NATIONWIDE FINANCIAL SERVICES INC CALLAB	370,000	410,952	422,196
	638612AM3	NATIONWIDE FINANCIAL SERVICES INC CALLAB	2,484,000	2,472,344	2,588,825
	638612AJ0	NATIONWIDE FINANCIAL SERVICES INC CALLAB	250,000	250,123	290,000
	638671AK3	NATIONWIDE MUTUAL INSURANCE CO CALLABLE	3,185,000	4,159,007	5,414,627
	638671AL1	NATIONWIDE MUTUAL INSURANCE CO CALLABLE	1,150,000	1,215,340	1,291,243
	63874MAA0	NATIXIS COMMERCIAL MORTGAGE SECURITIES T	600,008	600,008	597,742
*	B1HDJL2	NATIXIS SA COMMON STOCK EUR 11.2	32,411	145,780	143,997
	5650422	NATURGY ENERGY GROUP SA COMMON STOCK EUR	24,682	624,968	620,604
	639050103	NATUS MEDICAL INC COMMON STOCK USD 0.001	500	16,802	16,495
	63906AAA8	NATWEST MARKETS PLC MEDIUM TERM NOTE FIX	2,500,000	2,498,625	2,590,025
	63910B102	NAUTILUS INC COMMON STOCK USD 0	5,096	6,918	8,918
	78442FEL8	NAVIENT CORP CALLABLE MEDIUM TERM NOTE F	1,000,000	1,112,500	1,086,440
	63938CAC2	NAVIENT CORP CALLABLE NOTES FIXED 5.875%	2,250,000	2,236,028	2,324,250
	63938C108	NAVIENT CORP COMMON STOCK USD 0.01	147,651	2,126,335	2,019,866
	63939CAD9	NAVIENT PRIVATE EDUCATION LOAN TRUST 201	894,000	909,449	911,540
	63938HAA5	NAVIENT PRIVATE EDUCATION LOAN TRUST 201	44,421	44,038	44,418
	63939NAC7	NAVIENT PRIVATE EDUCATION LOAN TRUST 201	343,557	356,870	355,168

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	63940PAB1	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	286,000	285,865	287,839
	63940VAB8	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	311,000	310,969	315,978
	63940UAB0	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	1,388,000	1,383,125	1,432,968
	63941BAB1	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	1,612,000	1,611,284	1,642,646
	63940YAB2	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	1,493,000	1,500,013	1,500,540
	63941CAB9	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	1,267,000	1,266,437	1,280,316
	63935CAB7	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	1,300,000	1,299,529	1,297,642
	63941JAA6	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	1,274,000	1,273,995	1,266,078
	63938EAC8	NAVIENT STUDENT LOAN TRUST 2014-1 2014-1	548,666	538,840	538,144
	63939FAB6	NAVIENT STUDENT LOAN TRUST 2015-1 2015-1	1,599,040	1,593,817	1,566,979
	63940EAA8	NAVIENT STUDENT LOAN TRUST 2016-1 2016-1	949,062	940,164	934,793
	63939QAA4	NAVIENT STUDENT LOAN TRUST 2016-5 2016-5	815,600	822,864	823,514
	63940CAA2	NAVIENT STUDENT LOAN TRUST 2017-5 2017-5	498,059	499,207	489,488
	63890BAB2	NAVIENT STUDENT LOAN TRUST 2018-EA 2018-	868,000	867,885	898,894
	63941WAB5	NAVIENT STUDENT LOAN TRUST 2019-4 2019-4	2,253,000	2,252,648	2,235,344
	63941LAB9	NAVIENT STUDENT LOAN TRUST 2019-B 2019-B	1,013,000	1,012,946	1,040,102
	Y62132108	NAVIGATOR HOLDINGS LTD COMMON STOCK USD	110	1,372	1,482
	639993104	NAZEM & CO IV (IBM) LTD PARTNERSHIP	6,000,000	3,374,609	0
	639991223	NAZEM III L P - IBM	2,601,308	0	0
	63946BAG5	NBCUNIVERSAL MEDIA LLC CALLABLE NOTES FI	8,081,000	9,921,973	11,119,618
	63946BAJ9	NBCUNIVERSAL MEDIA LLC NOTES FIXED 4.45%	8,551,000	8,643,207	9,972,775
	6.2886E+112	NCR CORP COMMON STOCK USD 0.01	8,526	267,849	299,774
	6640400	NEC CORP COMMON STOCK JPY	13,748	431,904	571,805
	640268108	NEKTAR THERAPEUTICS COMMON STOCK USD 0.0	1,611	81,913	34,773
	64031QBC4	NELNET STUDENT LOAN TRUST 2004-3 2004-3	418,391	407,096	405,612
	64031QBK6	NELNET STUDENT LOAN TRUST 2004-4 2004-4	957,851	943,309	935,755
	64031QBR1	NELNET STUDENT LOAN TRUST 2005-1 2005-1	2,765,049	2,710,406	2,689,532
	64031QBX8	NELNET STUDENT LOAN TRUST 2005-2 2005-2	2,243,097	2,211,414	2,175,290
	64031QCD1	NELNET STUDENT LOAN TRUST 2005-3 2005-3	1,962,567	1,931,521	1,924,114
	64031QCJ8	NELNET STUDENT LOAN TRUST 2005-4 2005-4	213,546	205,008	204,770
	64031CAA0	NELNET STUDENT LOAN TRUST 2012-2 2012-2A	290,647	289,511	288,577
	64033AAA2	NELNET STUDENT LOAN TRUST 2012-4 2012-4A	615,156	619,902	609,686
	64033CAA8	NELNET STUDENT LOAN TRUST 2013-1 2013-1A	477,799	474,216	466,702
	64033UAA8	NELNET STUDENT LOAN TRUST 2016-1 2016-1A	572,261	575,596	571,461
	64033WAA4	NELNET STUDENT LOAN TRUST 2017-2 2017-2A	521,606	518,991	512,884
	64051T100	NEOPHOTONICS CORP COMMON STOCK USD 0.002	3,500	17,989	30,870
	B06YV46	NESTE OYJ COMMON STOCK EUR 0	7,453	200,356	259,513
	641062AD6	NESTLE HOLDINGS INC CALLABLE NOTES FIXED	1,000,000	999,820	1,045,536
	641062AL8	NESTLE HOLDINGS INC CALLABLE NOTES FIXED	3,300,000	3,256,158	3,709,870
	641062AN4	NESTLE HOLDINGS INC CALLABLE NOTES FIXED	5,120,000	5,051,238	6,007,045
	641069406	NESTLE SA ADR USD	15,089	1,385,642	1,633,535
	7123870	NESTLE SA COMMON STOCK CHF 0.1	87,348	8,087,123	9,451,462
	64107N206	NET 1 UEPS TECHNOLOGIES INC COMMON STOCK	1,800	19,881	6,696
	64110D104	NETAPP INC COMMON STOCK USD 0.001	40,425	2,382,723	2,516,456
	6E8036B	NETFLIX INC CALLABLE NOTES FIXED 3.875%	800,000	896,200	949,635
	64110LAV8	NETFLIX INC CALLABLE NOTES FIXED 4.875%	800,000	800,000	812,504
	64110L106	NETFLIX INC COMMON STOCK USD 0.001	6,987	1,291,278	2,260,784
	64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD 0.	607	14,122	14,610
	Q6568@AA9	NETWORK FINANCE CO.PTY LTD(ENDEAVOUR ENE	5,000,000	5,000,000	5,236,000
	64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK	1,331	80,836	143,069
	641423CC0	NEVADA POWER CO CALLABLE NOTES FIXED 3.7	1,710,000	1,703,434	1,847,248
	641423BZ0	NEVADA POWER CO CALLABLE NOTES FIXED 5.3	995,000	1,090,211	1,210,905
	641423CA4	NEVADA POWER CO CALLABLE NOTES FIXED 5.4	850,000	905,192	1,086,741
	641423BP2	NEVADA POWER CO CALLABLE NOTES FIXED 6.6	2,915,000	3,659,811	4,038,674
	641423BU1	NEVADA POWER CO CALLABLE NOTES FIXED 6.7	601,000	735,191	850,193
	64157F103	NEVRO CORP COMMON STOCK USD 0.001	6,500	470,025	764,010
	643529AB6	NEW CENTURY ALTERNATIVE MORTGAGE LOAN TR	471,615	246,324	202,820
	6435EV108	NEW CENTURY FINANCIAL CORP MD COM STK US	15,033	753,337	0
	644188BF0	NEW ENGLAND POWER CO CALLABLE NOTES FIXE	1,205,000	1,196,878	1,265,828
	644990210	NEW ENTERPRISE ASSOC III LP - IBM	1,015,087	995,532	0
	4630276	NEW EUROPE HOTELSORD DM0.01	30,000	212,903	0
	644465106	NEW GERMANY FUND INC/THE CLOSED-END FUND	165,198	2,522,833	2,590,305
	646139X83	NEW JERSEY ST TPK AUTH TPK REV REV BDS 2	8,575,000	10,350,735	13,077,218
	6461366R7	NEW JERSEY ST TRANSN TR FD AUTH SYS TAXA	830,000	830,000	826,547
	6461366S5	NEW JERSEY ST TRANSN TR FD AUTH SYS TAXA	4,835,000	4,835,000	4,795,933
	646136XS5	NEW JERSEY ST TRANSN TR FD AUTH TRANSPOR	5,205,000	5,901,596	5,983,720
	64829B100	NEW RELIC INC COMMON STOCK USD 0.001	5,845	373,234	384,075
	64828T201	NEW RESIDENTIAL INVESTMENT CORP REIT USD	3,947	65,697	63,586
	64830QAA2	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2019	374,490	374,490	377,364
	64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2019	498,219	498,219	496,008
	64830NAA9	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2019	3,313,074	3,332,390	3,314,254
	TRY	NEW TURKISH LIRA		1,110	1,080
	6633767	NEW WORLD DEVELOPMENT CO LTD COMMON STOC	79,178	109,413	108,527
	649322AA2	NEW YORK AND PRESBYTERIAN HOSPITAL/THE C	1,660,000	1,716,923	1,853,772
	649322AD6	NEW YORK AND PRESBYTERIAN HOSPITAL/THE C	1,020,000	1,019,959	1,125,917
	649322AF1	NEW YORK AND PRESBYTERIAN HOSPITAL/THE C	3,573,000	3,573,000	3,606,586
	649445103	NEW YORK COMMUNITY BANCORP INC COMMON ST	5,714	75,222	68,682
	64952WDA8	NEW YORK LIFE GLOBAL FUNDING MEDIUM TERM	6,823,000	6,818,677	6,980,543
	64952GAF5	NEW YORK LIFE INSURANCE CO CALLABLE NOTE	540,000	756,037	791,926
	64952GAQ1	NEW YORK LIFE INSURANCE CO CALLABLE NOTE	6,184,000	6,142,745	7,113,435
	649604501	NEW YORK MORTGAGE TRUST INC REIT USD 0.0	300	1,867	1,869
	64990GWW8	NEW YORK ST DORM AUTH REVS NON ST SUPPOR	1,430,000	1,430,000	1,417,759
	64990FRB2	NEW YORK ST DORM AUTH ST PERS INCOME TAX	2,135,000	2,135,000	2,136,153
	64990FRC0	NEW YORK ST DORM AUTH ST PERS INCOME TAX	12,170,000	12,249,065	12,214,421
	650009S53	NEW YORK ST TWY AUTH GEN REV TAXABLE BDS	2,100,000	2,100,000	2,092,902
	650111107	NEW YORK TIMES CO/THE COMMON STOCK USD 0	1,541	50,270	49,574
	NZD	NEW ZEALAND DOLLAR		25,344	26,846
	65120FAB0	NEWCREST FINANCE PTY LTD CALLABLE NOTES	2,325,000	2,343,577	2,716,716
	6637101	NEWCREST MINING LTD COMMON STOCK AUD 0	70,832	1,330,863	1,506,188
	651229AV8	NEWELL BRANDS INC CALLABLE NOTES FIXED 3	2,420,000	2,495,020	2,514,888
	651229AW6	NEWELL BRANDS INC CALLABLE NOTES FIXED 4	1,435,000	1,432,101	1,496,361
	651229AY2	NEWELL BRANDS INC CALLABLE NOTES FIXED 5	2,685,000	2,717,513	2,878,052
	651229106	NEWELL BRANDS INC COMMON STOCK USD 1	32,183	608,325	618,557
	651290AR9	NEWFIELD EXPLORATION CO CALLABLE NOTES F	3,468,000	3,592,849	3,761,427
	651290AP3	NEWFIELD EXPLORATION CO CALLABLE NOTES F	4,225,000	4,520,898	4,491,471
	65158NAB8	NEWMARK GROUP INC CALLABLE NOTES FIXED 6	600,000	613,950	661,686
	65158N102	NEWMARK GROUP INC COMMON STOCK USD 0.01	1,097	9,961	14,760
	651587107	NEWMARKET CORP COMMON STOCK USD 0	1,211	563,869	589,176
	651639AX4	NEWMONT CORP CALLABLE NOTES FIXED 2.8% 0	4,555,000	4,497,411	4,512,912
	651639AN6	NEWMONT CORP CALLABLE NOTES FIXED 3.5% 1	307,000	316,210	315,126

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	651639AV8	NEWMONT CORP CALLABLE NOTES FIXED 5.45%	673,000	754,604	836,411
	651639AW6	NEWMONT CORP CALLABLE NOTES FIXED 5.875%	2,985,000	2,901,173	3,831,456
	651639106	NEWMONT CORP COMMON STOCK USD 1.6	8,011	288,818	348,078
	651639AP1	NEWMONT MINING CORP CALLABLE NOTES FIXED	3,017,000	3,441,212	3,532,696
	651639AM8	NEWMONT MINING CORP CALLABLE NOTES FIXED	5,509,000	6,000,889	7,296,230
	65249B208	NEWS CORP COMMON STOCK USD	1,154	15,202	16,745
	65249B109	NEWS CORP COMMON STOCK USD 0.01	26,760	332,090	378,386
	652CVR994	NEWSTAR FINANCIAL INC COMMON STOCK USD	856	0	462
	B63QM77	NEXON CO LTD COMMON STOCK JPY	10,100	135,975	134,760
	65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD	756	79,134	88,641
	3208986	NEXT PLC COMMON STOCK GBP 10	3,101	206,173	288,303
	65339KAV2	NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	2,395,000	2,395,000	2,454,875
	65339KBM1	NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	4,315,000	4,296,725	4,337,999
	65339KAW0	NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	4,811,000	4,908,711	4,902,333
	65339KBG4	NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	1,430,000	1,430,000	1,483,024
	65339KBH2	NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	1,100,000	1,096,656	1,145,936
	65339KAS9	NEXTERA ENERGY CAPITAL HOLDINGS INC NOTE	2,126,000	2,131,209	2,141,328
	65339F101	NEXTERA ENERGY INC COMMON STOCK USD 0.01	7,869	1,010,348	1,905,557
	65290C105	NEXTIER OILFIELD SOLUTIONS INC	5,600	34,711	37,520
	G6599A476	NEXXTDRIVE	100	0	129,299
	6619507	NGK INSULATORS LTD COMMON STOCK JPY	4,264	67,448	74,706
	6619604	NGK SPARK PLUG CO LTD COMMON STOCK JPY	1,860	35,452	36,524
	62912XAF1	NGPL PIPECO LLC CALLABLE BOND FIXED 4.87	100,000	100,000	106,294
	62912XAC8	NGPL PIPECO LLC CALLABLE NOTES FIXED 7.7	525,000	584,954	677,870
	6640767	NH FOODS LTD COMMON STOCK JPY	23,871	987,985	990,644
	65364UAH9	NIAGARA MOHAWK POWER CORP CALLABLE BOND	790,000	789,992	896,634
	62914B100	NIC INC COMMON STOCK USD 0	398	5,966	8,895
	653656108	NICE LTD ADR USD	1,875	181,739	290,906
	6647133	NICE LTD COMMON STOCK ILS 1	804	85,201	124,674
	6640682	NIDEC CORP COMMON STOCK JPY	3,274	392,413	452,048
	LX1624600	Nielsen Finance LLC (VNU, Inc.) - LX1624	97,013	96,770	97,475
	G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK USD 0.	28,165	654,237	571,750
	BSZLN15	NIEN MADE ENTERPRISE CO LTD COMMON STOCK	13,000	106,997	120,125
	654106AG8	NIKE INC CALLABLE NOTES FIXED 3.375% 01/	1,920,000	1,813,189	2,029,037
	654106AE3	NIKE INC CALLABLE NOTES FIXED 3.875% 01/	923,000	901,236	1,049,183
	654106103	NIKE INC COMMON STOCK USD 0	27,994	1,708,603	2,836,072
	6642321	NIKON CORP COMMON STOCK JPY	5,101	70,127	63,085
	BGQV183	NINE ENTERTAINMENT CO HOLDINGS LTD COMMO	105,691	131,327	132,989
	6639550	NINTENDO CO LTD COMMON STOCK JPY	4,420	1,526,599	1,788,336
	6396800	NIPPON BUILDING FUND INC REIT JPY	20	126,733	146,308
	6642666	NIPPON ELECTRIC GLASS CO LTD COMMON STOC	12,700	294,847	285,261
	6642127	NIPPON EXPRESS CO LTD COMMON STOCK JPY	1,114	59,614	65,810
	6640507	NIPPON PAINT HOLDINGS CO LTD COMMON STOC	3,300	138,778	171,263
	6640563	NIPPON SHINYAKU CO LTD COMMON STOCK JPY	800	70,268	69,712
	6470588	NIPPON SHOKUBAI CO LTD COMMON STOCK JPY	3,200	193,734	199,936
	6642569	NIPPON STEEL CORP COMMON STOCK JPY	15,609	246,876	237,564
	6640927	NIPPON SUISAN KAISHA LTD COMMON STOCK JP	20,700	72,778	124,190
	6641373	NIPPON TELEGRAPH & TELEPHONE CORP COMMON	107,370	2,094,634	2,723,893
	6644060	NIPPON TELEVISION HOLDINGS INC COMMON ST	23,840	395,210	320,718
	6643960	NIPPON YUSEN KK COMMON STOCK JPY	2,114	36,053	38,535
	65473QBA0	NISOURCE FINANCE CORP CALLABLE NOTES FIX	760,000	778,627	792,163
	65473QBB8	NISOURCE FINANCE CORP CALLABLE NOTES FIX	3,575,000	3,566,184	4,351,526
	65473QAZ6	NISOURCE FINANCE CORP CALLABLE NOTES FIX	10,402,000	11,904,115	13,035,682
	65473QBH5	NISOURCE INC CALLABLE NOTES FIXED 2.65%	6,572,000	6,620,436	6,643,503
	65473PAH8	NISOURCE INC CALLABLE NOTES FIXED 2.95%	2,038,000	2,036,561	2,031,213
	65473PAF2	NISOURCE INC CALLABLE NOTES FIXED 3.65%	3,231,000	3,226,283	3,365,797
	65473QBG7	NISOURCE INC CALLABLE NOTES FIXED 3.95%	2,790,000	2,808,905	2,928,238
	65473QBF9	NISOURCE INC CALLABLE NOTES FIXED 4.375%	3,054,000	2,990,466	3,388,352
	65473QBC6	NISOURCE INC CALLABLE NOTES FIXED 4.8% 1	15,326,000	15,318,299	17,826,284
	65473QBD4	NISOURCE INC CALLABLE NOTES FIXED 5.65%	709,000	864,552	905,918
	65473QAX1	NISOURCE INC CALLABLE NOTES FIXED 5.95%	1,756,000	2,072,992	2,250,808
	65473P105	NISOURCE INC COMMON STOCK USD 0.01	15,250	394,354	424,560
	65479KAB6	NISSAN AUTO RECEIVABLES 2019-A OWNER TRU	178,774	178,763	179,376
	65479JAD5	NISSAN AUTO RECEIVABLES 2019-C OWNER TRU	559,000	558,970	559,222
	6641588	NISSAN CHEMICAL CORP COMMON STOCK JPY	7,500	298,275	317,115
	6642860	NISSAN MOTOR CO LTD COMMON STOCK JPY	32,600	233,752	190,815
	6640961	NISSHIN SEIFUN GROUP INC COMMON STOCK JP	3,397	62,893	59,578
	6641760	NISSIN FOODS HOLDINGS CO LTD COMMON STOC	9,781	644,542	730,819
	6644800	NITORI HOLDINGS CO LTD COMMON STOCK JPY	1,260	156,380	199,710
	6641801	NITTO DENKO CORP COMMON STOCK JPY	15,618	920,150	888,146
	B7FC076	NMC HEALTH PLC COMMON STOCK GBP 10	1,104	45,420	25,843
	629334103	NN GROUP NV ADR USD	9,700	227,956	183,427
	BNG8PQ9	NN GROUP NV COMMON STOCK EUR	22,008	841,501	835,489
	G65431101	NOBLE CORP PLC COMMON STOCK USD 0.01	1,200	1,105	1,464
	655044AQ8	NOBLE ENERGY INC CALLABLE NOTES FIXED 3.	350,000	349,937	354,753
	655044AP0	NOBLE ENERGY INC CALLABLE NOTES FIXED 3.	2,162,000	2,151,951	2,280,995
	655044AH8	NOBLE ENERGY INC CALLABLE NOTES FIXED 3.	2,485,000	2,466,287	2,626,993
	655044AR6	NOBLE ENERGY INC CALLABLE NOTES FIXED 4.	2,273,000	2,263,401	2,303,617
	655044AN5	NOBLE ENERGY INC CALLABLE NOTES FIXED 4.	2,023,000	2,060,302	2,256,743
	655044AJ4	NOBLE ENERGY INC CALLABLE NOTES FIXED 5.	8,435,000	8,538,556	9,379,889
	655044AG0	NOBLE ENERGY INC CALLABLE NOTES FIXED 5.	9,264,000	9,417,371	10,438,397
	655044AE5	NOBLE ENERGY INC CALLABLE NOTES FIXED 6%	11,721,000	12,865,374	14,106,106
	655044105	NOBLE ENERGY INC COMMON STOCK USD 0.01	4,513	120,902	112,103
	654902AC9	NOKIA OYJ CALLABLE NOTES FIXED 6.625% 15	5,685,000	6,027,563	6,583,401
	5902941	NOKIA OYJ COMMON STOCK EUR 0	82,619	392,861	305,670
	B07G378	NOKIAN RENKAAT OYJ COMMON STOCK EUR 0	1,684	55,867	48,448
	G6564A105	NOMAD FOODS LTD COMMON STOCK USD 0	12,000	239,953	268,440
	65535VPU6	NOMURA ASSET ACCEPTANCE CORP ALTERNATIVE	599,485	599,087	595,652
	65535VRZ3	NOMURA ASSET ACCEPTANCE CORP ALTERNATIVE	2,291,485	1,255,801	1,909,093
	65536PAD2	NOMURA ASSET ACCEPTANCE CORP ALTERNATIVE	518,479	280,849	188,844
	6646237	NOMURA CO LTD COMMON STOCK JPY	10,800	108,388	144,596
	6643108	NOMURA HOLDINGS INC COMMON STOCK JPY	127,057	590,920	658,697
	B1CWJM5	NOMURA REAL ESTATE HOLDINGS INC COMMON S	1,412	26,211	34,041
	BYSJJF4	NOMURA REAL ESTATE MASTER FUND INC REIT	65	103,395	111,010
	6390921	NOMURA RESEARCH INSTITUTE LTD COMMON STO	24,801	415,052	533,561
	BRJ6JV1	NON-STANDARD FINANCE PLC COMMON STOCK GB	77,910	102,968	21,984
	65557DAL5	NORDEA BANK ABP CALLABLE MEDIUM TERM NOT	200,000	197,750	212,874
	BFM0SV9	NORDEA BANK ABP COMMON STOCK SEK 1	564	3,809	4,584
	BYZF9J9	NORDEA BANK ABP COMMON STOCK SEK 1	60,319	545,025	487,395
	65557CAY9	NORDEA BANK ABP MEDIUM TERM NOTE FIXED 3	4,175,000	4,169,364	4,361,289

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	BHWV258	NORDIC ENTERTAINMENT GROUP AB COMMON STO	8,332	205,112	269,514
	655663102	NORDSON CORP COMMON STOCK USD 0	545	57,058	88,748
	655664AH3	NORDSTROM INC BOND FIXED 6.95% 15/MAR/20	4,000,000	5,074,120	4,812,640
	655664AR1	NORDSTROM INC CALLABLE NOTES FIXED 5% 15	7,780,000	7,539,261	7,626,578
	655664100	NORDSTROM INC COMMON STOCK USD 0	1,129	44,468	46,210
	655844BH0	NORFOLK SOUTHERN CORP CALLABLE BOND FIXE	1,175,000	1,209,647	1,392,493
	655844CE6	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	480,000	478,277	478,771
	655844BT4	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	585,000	584,105	608,826
	655844CD8	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	1,100,000	1,090,890	1,092,861
	655844BZ0	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	2,792,000	2,717,491	3,041,872
	655844BX5	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	1,810,000	1,761,811	1,950,836
	655844BM9	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	5,465,000	5,180,698	5,835,363
	655844BV9	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	3,960,000	3,794,085	4,359,683
	655844CC0	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	2,680,000	2,795,569	2,975,594
	655844BY3	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	6,852,000	6,761,739	7,746,734
	655844BQ0	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	365,000	408,457	421,320
	655844BR8	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	850,000	879,334	1,008,500
	655844BN7	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	1,002,000	1,060,212	1,147,951
	655844CB2	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	12,207,000	12,306,824	14,437,463
	655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD 1	2,726	311,930	529,198
	655855FA7	NORFOLK SOUTHERN RAILWAY CO BOND FIXED 9	4,872,000	5,686,789	5,040,927
	B11HK39	NORSK HYDRO ASA COMMON STOCK NOK 1.098	21,162	87,575	78,605
	R6236*AA2	NORSPAN LNG VIII AS	7,067,526	7,067,526	7,774,350
	656568508	NORTEL NETWORKS CORP COMMON STOCK EUR 0	74	0	0
	66285WFB7	NORTH TEX TWY AUTH REV FIRST TIER REV BD	482,000	657,312	756,224
	665501AL6	NORTHERN NATURAL GAS CO CALLABLE NOTES F	2,200,000	2,567,400	2,486,223
	665531109	NORTHERN OIL AND GAS INC COMMON STOCK US	100	199	234
	665772CA5	NORTHERN STATES POWER CO/MN CALLABLE BON	1,310,000	1,441,681	1,597,870
	665772CB3	NORTHERN STATES POWER CO/MN CALLABLE BON	1,000,000	1,083,017	1,384,750
	665772CC1	NORTHERN STATES POWER CO/MN CALLABLE BON	1,690,000	2,408,233	2,356,283
	665772CJ6	NORTHERN STATES POWER CO/MN CALLABLE BON	4,115,000	4,184,138	4,308,570
	665772CL1	NORTHERN STATES POWER CO/MN CALLABLE BON	1,600,000	1,653,389	1,836,672
	665772CP2	NORTHERN STATES POWER CO/MN CALLABLE BON	1,640,000	1,718,750	1,754,357
	665772CQ0	NORTHERN STATES POWER CO/MN CALLABLE BON	2,830,000	2,830,176	3,033,585
	665772CR8	NORTHERN STATES POWER CO/MN CALLABLE BON	3,930,000	3,826,996	3,754,565
	665859AQ7	NORTHERN TRUST CORP CALLABLE BOND VARIAB	900,000	900,000	940,500
	665859AS3	NORTHERN TRUST CORP CALLABLE NOTES VARIA	1,812,000	1,812,000	1,846,950
	665859104	NORTHERN TRUST CORP COMMON STOCK USD 1.6	2,006	158,320	213,117
	666807BL5	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	468,000	465,169	468,519
	666807BQ4	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	689,000	688,904	698,450
	666807BM3	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	716,000	736,048	734,452
	666807BG6	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	636,000	637,296	663,062
	666807BN1	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	393,000	407,462	409,626
	666807BJ0	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	875,000	809,909	942,804
	666807BP6	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	21,289,000	21,351,072	23,459,207
	666807BH4	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	3,115,000	3,301,208	3,765,101
	666807BD3	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	365,000	417,702	443,741
	666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD 1	2,309	543,593	794,227
	666807AW2	NORTHROP GRUMMAN SYSTEMS CORP CALLABLE N	520,000	694,466	747,417
	666807AQ5	NORTHROP GRUMMAN SYSTEMS CORP NOTES FIXE	500,000	615,655	644,815
	667274AD6	NORTHWELL HEALTHCARE INC CALLABLE BOND F	5,303,000	5,303,000	5,338,848
	667274AC8	NORTHWELL HEALTHCARE INC CALLABLE BOND F	2,628,000	2,628,000	2,822,150
	667274AA2	NORTHWELL HEALTHCARE INC CALLABLE NOTES	515,000	465,143	527,633
	667294BB7	NORTHWEST AIRLINES 2002-1 CLASS G-2 PASS	202,715	215,639	208,836
	667340103	NORTHWEST BANCSHARES INC COMMON STOCK US	100	1,709	1,663
	667469AA8	NORTHWEST FLORIDA TIMBER FINANCE LLC NOT	1,295,000	1,275,355	1,308,313
	66775VAB1	NORTHWEST PIPELINE LLC CALLABLE NOTES FI	4,705,000	4,723,172	5,010,684
	668138AA8	NORTHWESTERN MUTUAL LIFE INSURANCE CO/TH	9,940,000	9,905,668	10,505,558
	668138AC4	NORTHWESTERN MUTUAL LIFE INSURANCE CO/TH	2,385,000	2,372,645	2,392,012
	668444AC6	NORTHWESTERN UNIVERSITY CALLABLE BOND FI	2,045,000	2,078,173	2,543,960
	66860JAA6	NORTHWOODS CAPITAL XI-B LTD 2018-11BA A1	500,000	500,000	496,518
	668771108	NORTONLIFELOCK INC COMMON STOCK 0.01	39,286	876,432	1,002,579
	G66721104	NORWEGIAN CRUISE LINE HOLDINGS LTD COMMO	2,044	100,315	119,390
	66977WAR0	NOVA CHEMICALS CORP CALLABLE NOTES FIXED	4,990,000	4,873,956	5,127,225
	M7516K103	NOVA MEASURING INSTRUMENTS LTD COMMON ST	300	7,571	11,349
	6.6987E+210	NOVAGOLD RESOURCES INC COMMON STOCK CAD	5,300	37,448	47,488
	66987V109	NOVARTIS AG ADR USD	17,194	1,138,371	1,628,100
	7103065	NOVARTIS AG COMMON STOCK CHF 0.5	69,385	5,396,394	6,584,893
	66989HAF5	NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	600,000	554,842	663,852
	66989HAH1	NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	4,044,000	4,173,053	4,929,515
	66989HAK4	NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	1,685,000	1,929,655	1,957,094
	66987XEW1	NOVASTAR MORTGAGE FUNDING TRUST SERIES 2	673,098	405,487	660,162
	670100205	NOVO NORDISK A/S ADR USD	33,769	1,561,862	1,954,550
	BHC8X90	NOVO NORDISK A/S COMMON STOCK DKK 0.2	74,784	3,232,944	4,343,583
	B798FW0	NOVOZYMES A/S COMMON STOCK DKK 2	2,829	119,514	138,539
	67011P100	NOW INC COMMON STOCK USD 0.01	100	1,190	1,124
	629377CK6	NRG ENERGY INC CALLABLE NOTES FIXED 3.75	310,000	309,910	320,556
	629377CL4	NRG ENERGY INC CALLABLE NOTES FIXED 4.45	1,490,000	1,488,048	1,560,924
	629377508	NRG ENERGY INC COMMON STOCK USD 0.01	53,376	1,927,129	2,121,696
	6641544	NSK LTD COMMON STOCK JPY	3,982	39,426	38,144
	6125639	NTT DATA CORP COMMON STOCK JPY	86,900	816,924	1,173,060
	6129277	NTT DOCOMO INC COMMON STOCK JPY	40,752	997,824	1,139,219
	67018T105	NU SKIN ENTERPRISES INC COMMON STOCK USD	1,122	55,580	45,980
	67020Y100	NUANCE COMMUNICATIONS INC COMMON STOCK U	6,114	88,315	109,013
	670346AM7	NUCOR CORP CALLABLE NOTES FIXED 4% 01/AU	1,275,000	1,324,993	1,348,415
	670346AQ8	NUCOR CORP CALLABLE NOTES FIXED 4.4% 01/	2,645,000	2,671,318	2,965,159
	670346105	NUCOR CORP COMMON STOCK USD 0.4	2,903	148,156	163,381
	67059N108	NUTANIX INC COMMON STOCK USD 0.000025	1,738	78,700	54,330
	67077MAL2	NUTRIEN LTD CALLABLE BOND FIXED 3.375% 1	1,950,000	1,959,660	2,020,746
	67077MAQ1	NUTRIEN LTD CALLABLE BOND FIXED 6.125% 1	1,215,000	1,338,736	1,498,630
	67077MAJ7	NUTRIEN LTD CALLABLE NOTES FIXED 3.15% 0	300,000	305,013	306,561
	67077MAN8	NUTRIEN LTD CALLABLE NOTES FIXED 4.125%	1,170,000	1,147,438	1,224,206
	67077MAT5	NUTRIEN LTD CALLABLE NOTES FIXED 4.2% 01	265,000	264,144	292,001
	67077MAR9	NUTRIEN LTD CALLABLE NOTES FIXED 4.9% 01	295,000	278,440	332,433
	67077MAU2	NUTRIEN LTD CALLABLE NOTES FIXED 5% 01/A	7,429,000	7,634,058	8,860,197
	67077MAS7	NUTRIEN LTD CALLABLE NOTES FIXED 5.25% 1	1,025,000	1,166,663	1,209,008
	67077MAP3	NUTRIEN LTD CALLABLE NOTES FIXED 7.125%	450,000	493,206	584,281
	BDRJLN0	NUTRIEN LTD COMMON STOCK USD	30,512	1,386,716	1,462,835
	67077M108	NUTRIEN LTD COMMON STOCK USD	9,996	486,416	478,908
	670657105	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME	728,363	9,997,526	10,473,860

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	67072B107	NUVEEN GEORGIA QUALITY MUNICIPAL INCOME	20,069	237,302	253,070
	670671106	NUVEEN INTERMEDIATE DURATION MUNICIPAL T	266,295	3,423,965	3,704,163
	670677103	NUVEEN INTERMEDIATE DURATION QUALITY MUN	52,585	698,630	729,880
	67061Q107	NUVEEN MARYLAND QUALITY MUNICIPAL INCOME	56,130	714,887	754,949
	670979103	NUVEEN MICHIGAN QUALITY MUNICIPAL INCOME	98,224	1,350,207	1,388,887
	67069Y102	NUVEEN NEW JERSEY QUALITY MUNICIPAL INCO	155,216	2,187,069	2,275,467
	670972108	NUVEEN PENNSYLVANIA QUALITY MUNICIPAL IN	186,430	2,468,251	2,637,985
	67066V101	NUVEEN QUALITY MUNICIPAL INCOME FUND CLO	694,603	9,578,350	10,141,205
	G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD 0.01	14,499	331,584	370,884
	67066G104	NVIDIA CORP COMMON STOCK USD 0.001	13,648	2,102,085	3,211,374
	62944TAE5	NVR INC CALLABLE NOTES FIXED 3.95% 15/SE	2,710,000	2,767,831	2,823,766
	62944T105	NVR INC COMMON STOCK USD 0.01	262	897,761	997,803
	6568353	NWS HOLDINGS LTD COMMON STOCK HKD 1	21,564	41,014	30,221
	62954HAA6	NXP BV / NXP FUNDING LLC / NXP USA INC C	636,000	641,642	674,688
	62954HAB4	NXP BV / NXP FUNDING LLC / NXP USA INC C	13,201,000	13,452,810	14,275,297
	62947QAV0	NXP BV / NXP FUNDING LLC CALLABLE NOTES	3,650,000	3,849,518	3,902,215
	62947QAW8	NXP BV / NXP FUNDING LLC CALLABLE NOTES	2,800,000	2,804,728	2,905,140
	62947QAX6	NXP BV / NXP FUNDING LLC CALLABLE NOTES	7,824,000	8,647,779	8,836,582
	62947QAY4	NXP BV / NXP FUNDING LLC CALLABLE NOTES	115,000	126,249	134,422
	62947QAZ1	NXP BV / NXP FUNDING LLC CALLABLE NOTES	4,934,000	5,060,868	5,381,366
	N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK USD	15,496	1,740,265	1,972,021
	62952EAC1	NYU LANGONE HOSPITALS CALLABLE BOND FIXE	220,000	229,363	260,335
	62952EAB3	NYU LANGONE HOSPITALS CALLABLE NOTES FIX	550,000	550,000	730,730
	671992451	OAK INVESTMENT PARTNERS III L P-IBM	2,573,430	2,025,483	0
	67401P108	OAKTREE SPECIALTY LENDING CORP COMMON ST	200	1,076	1,092
	674215AG3	OASIS PETROLEUM INC CALLABLE NOTES FIXED	2,505,000	2,453,475	2,411,063
	6656407	OBAYASHI CORP COMMON STOCK JPY	56,979	400,524	638,081
	6136749	OBIC CO LTD COMMON STOCK JPY	8,800	893,863	1,195,197
	67112FAD2	OBX 2018-1 TRUST 2018-1 A2 FLOATING 25/J	728,211	728,211	719,678
	67083Q101	OCA INC COM STK USD0.01	10,687	107	0
	B3MBS74	OCADO GROUP PLC COMMON STOCK GBP 2	5,966	91,167	101,085
	674599BY0	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	530,000	540,669	539,226
	674599CF0	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	4,145,000	4,210,894	4,289,992
	674599CH6	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	2,279,000	2,321,081	2,337,234
	674599CJ2	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	1,525,000	1,543,799	1,544,871
	674599CL7	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	3,830,000	3,832,182	3,724,139
	674599CN3	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	2,535,000	2,478,937	2,518,320
	674599CR4	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	1,400,000	1,399,034	1,416,814
	674599CS2	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	3,130,000	3,120,257	3,195,323
	674599CU7	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	2,050,000	2,048,196	2,065,170
	674599CW3	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	5,785,000	5,779,300	5,879,527
	674599CX1	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	3,650,000	3,729,403	3,721,905
	674599CY9	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	11,544,000	11,576,554	11,919,873
	674599CZ6	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	4,640,000	4,695,827	4,779,571
	674599DC6	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	23,557,000	26,391,479	26,716,229
	674599DD4	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	2,025,000	2,616,372	2,634,890
	674599DE2	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	900,000	1,178,296	1,207,647
	674599DF9	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	14,774,000	17,438,715	18,148,677
	674599DH5	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	5,440,000	6,818,947	7,544,899
	674599DJ1	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	4,995,000	5,795,853	6,002,492
	674599DK8	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	6,665,000	6,604,263	6,733,650
	674599DL6	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	9,030,000	10,500,569	11,670,571
	674599DQ5	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	3,820,000	4,356,748	4,688,019
	674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK U	15,865	934,834	653,797
	674599DG7	OCCIDENTAL PETROLEUM CORP PUTABLE NOTES	21,890,000	8,286,361	10,996,223
	675232102	OCEANEERING INTERNATIONAL INC COMMON STO	2,300	31,508	34,293
	675234108	OCEANFIRST FINANCIAL CORP COMMON STOCK U	1,352	33,454	34,530
	675553AA9	OCHSNER CLINIC FOUNDATION CALLABLE BOND	650,000	650,000	860,262
	670993997	OCM OPPORTUNITIES FD L P IBM LPSHARES	4,000,000	0	0
	6656106	ODAKYU ELECTRIC RAILWAY CO LTD COMMON ST	3,825	84,428	89,787
	67576GAC1	ODEBRECHT OFFSHORE DRILLING FINANCE LTD	232,053	153,879	227,414
	67576GAD9	ODEBRECHT OFFSHORE DRILLING FINANCE LTD	1,030,021	735,022	252,365
	67576JAB7	ODEBRECHT OIL & GAS FINANCE LTD CALLABLE	144,861	97,952	1,086
	B1577G7	OESTERREICHISCHE POST AG COMMON STOCK EU	5,763	181,860	219,945
	81618TAB6	OFFICE PROPERTIES INCOME TRUST CALLABLE	1,890,000	1,875,069	1,890,000
	67111BAC4	OFSI FUND IX LTD 2018-1A A FLOATING 15/J	1,000,000	985,200	993,497
	670837103	OGE ENERGY CORP COMMON STOCK USD 0.01	1,902	59,507	84,582
	677050AJ5	OGLETHORPE POWER CORP CALLABLE BOND FIXE	1,050,000	1,013,124	1,066,643
	677050AL0	OGLETHORPE POWER CORP CALLABLE BOND FIXE	3,005,000	2,985,918	3,022,910
	677050AK2	OGLETHORPE POWER CORP CALLABLE BOND FIXE	1,530,000	1,559,774	1,607,005
	677050AN6	OGLETHORPE POWER CORP CALLABLE BOND FIXE	3,300,000	3,376,999	3,887,763
	677050AH9	OGLETHORPE POWER CORP CALLABLE BOND FIXE	1,495,000	1,532,278	1,796,885
	677052AA0	OGLETHORPE POWER CORP CALLABLE BOND FIXE	2,425,000	2,883,538	2,920,719
	677050AG1	OGLETHORPE POWER CORP CALLABLE BOND FIXE	790,000	992,241	987,247
	677347CF1	OHIO EDISON CO CALLABLE BOND FIXED 8.25%	2,577,000	3,913,266	4,019,785
	677347CE4	OHIO EDISON CO CALLABLE NOTES FIXED 6.87	670,000	856,281	937,256
	677415CR0	OHIO POWER CO CALLABLE NOTES FIXED 4% 01	50,000	49,878	56,162
	677415CQ2	OHIO POWER CO CALLABLE NOTES FIXED 4.15%	750,000	744,510	847,493
	677415CF6	OHIO POWER CO CALLABLE NOTES FIXED 6.6%	2,995,000	2,968,684	4,063,436
	677632PA3	OHIO ST UNIV GEN RCPTS TAXABLE GEN RECEI	517,000	527,329	655,354
	67098H104	O-I GLASS INC COMMON STOCK USD	5,473	69,675	65,293
	6657604	OIL SEARCH LTD COMMON STOCK AUD 0	17,977	91,595	91,618
	670852102	OIS OPTICAL IMAGING SYSTEMS INC COM STK	13,200	825	0
	6657701	OJI HOLDINGS CORP COMMON STOCK JPY	40,510	215,051	221,794
	678858BM2	OKLAHOMA GAS & ELECTRIC CO CALLABLE NOTE	200,000	205,563	238,805
	678858BU4	OKLAHOMA GAS & ELECTRIC CO CALLABLE NOTE	1,395,000	1,390,913	1,470,330
	679295105	OKTA INC COMMON STOCK USD	1,021	69,239	117,793
	679580100	OLD DOMINION FREIGHT LINE INC COMMON STO	625	53,820	118,613
	680223104	OLD REPUBLIC INTERNATIONAL CORP COMMON S	2,683	49,005	60,019
	680665205	OLIN CORP COMMON STOCK USD 1	5,166	107,108	89,114
	681116109	OLLIE'S BARGAIN OUTLET HOLDINGS INC COMM	501	43,643	32,720
	68163W109	OLYMPUS CORP ADR USD	23,356	219,846	366,736
	6658801	OLYMPUS CORP COMMON STOCK JPY	102,812	1,372,577	1,597,879
	681992814	OLYMPUS GROWTH FUND III - IBM	100	1,331,574	0
	89799U176	OLYMPUS GROWTH FUND V/1133 WEST LLC	100	13,072	6,254,688
	681996872	OLYMPUS GROWTH FUND VI LP	100	34,463,175	55,693,425
	681999991	OLYMPUS L P - IBM	9,980,975	0	0
	682051AH0	OMAN GOVERNMENT INTERNATIONAL BOND BOND	2,200,000	2,195,666	2,277,000
	681936BB5	OMEGA HEALTHCARE INVESTORS INC CALLABLE	800,000	788,640	875,632
	681936BD1	OMEGA HEALTHCARE INVESTORS INC CALLABLE	1,000,000	991,310	1,067,050

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	681936100	OMEGA HEALTHCARE INVESTORS INC REIT USD	2,033	65,141	86,098
	G6764#AA0	OMEGA LEASING (NO 9) LIMITED	3,684,211	3,684,211	3,699,574
	682143102	OMEROS CORP COMMON STOCK USD 0.01	200	3,282	2,818
	681919106	OMNICOM GROUP INC COMMON STOCK USD 0.15	2,079	150,161	168,441
	6659428	OMRON CORP COMMON STOCK JPY	7,832	380,239	462,677
	682CVR998	OMTHERA PHARMACEUTICAL CVR	600	7,991	0
	4651459	OMV AG COMMON STOCK EUR 0	24,191	1,319,888	1,359,892
**	QCF0IDX	OMXS30 IND FUTURE EQUITY INDEX 17/JAN/20	4	0	
	682163100	ON DECK CAPITAL INC COMMON STOCK USD 0.0	4,829	17,723	19,992
	682189105	ON SEMICONDUCTOR CORP COMMON STOCK USD 0	3,882	54,937	94,643
	68233DAP2	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	1,600,000	2,192,007	2,311,360
	68233DAT4	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	800,000	1,057,966	1,125,251
	68233JAF1	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	2,020,000	2,440,461	3,150,129
	68233JAH7	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	800,000	800,531	1,026,128
	68233JAR5	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	1,005,000	1,074,212	1,050,758
	68233JAS3	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	4,420,000	5,113,886	5,784,719
	68233JAT1	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	3,155,000	3,309,258	3,780,353
	68233JAZ7	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	210,000	209,004	214,803
	68233JBB9	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	1,735,000	1,663,829	1,886,587
	68233JBG8	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	865,000	864,152	990,356
	68233JBH6	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	525,000	529,132	574,707
	68233JBR4	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	11,006,000	10,950,530	10,757,705
	68236P107	ONCTERNAL THERAPEUTICS INC COMMON STOCK	100	666	395
	68235PAG3	ONE GAS INC CALLABLE NOTES FIXED 4.5% 01	885,000	875,371	1,056,375
	68235PAF5	ONE GAS INC CALLABLE NOTES FIXED 4.658%	850,000	849,992	1,011,143
	68244A100	ONEFN INC	1,595,944	0	0
	68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD 0.	11,683	429,272	492,438
	682680AY9	ONEOK INC CALLABLE NOTES FIXED 3.4% 01/S	1,655,000	1,649,108	1,681,712
	682680AS2	ONEOK INC CALLABLE NOTES FIXED 4% 13/JUL	1,500,000	1,443,675	1,597,605
	682680AW3	ONEOK INC CALLABLE NOTES FIXED 4.35% 15/	2,880,000	2,870,986	3,128,668
	682680AZ6	ONEOK INC CALLABLE NOTES FIXED 4.45% 01/	8,111,000	8,125,542	8,413,378
	682680AU7	ONEOK INC CALLABLE NOTES FIXED 4.55% 15/	5,200,000	5,175,985	5,720,676
	682680AV5	ONEOK INC CALLABLE NOTES FIXED 5.2% 15/J	9,000,000	9,215,651	10,314,318
	682680103	ONEOK INC COMMON STOCK USD 0.01	10,590	609,584	801,345
	68268NAP8	ONEOK PARTNERS LP CALLABLE NOTES FIXED 4	1,120,000	1,158,514	1,233,602
	68268NAG8	ONEOK PARTNERS LP CALLABLE NOTES FIXED 6	7,038,000	7,242,434	8,474,737
	68268NAM5	ONEOK PARTNERS LP CALLABLE NOTES FIXED 6	1,470,000	1,330,797	1,861,652
	68268NAC7	ONEOK PARTNERS LP CALLABLE NOTES FIXED 6	3,655,000	4,373,009	4,665,352
	68268NAD5	ONEOK PARTNERS LP CALLABLE NOTES FIXED 6	900,000	1,101,798	1,146,816
	2659518	ONEX CORP COMMON STOCK CAD 0	4,511	290,040	285,845
	68272K103	ONEX CORP COMMON STOCK CAD 0	87	5,245	5,487
	6660107	ONO PHARMACEUTICAL CO LTD COMMON STOCK J	14,750	288,264	339,586
	68327LAC0	ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP	1,000,000	998,620	1,102,220
	683344105	ONTO INNOVATION INC COMMON STOCK USD 0	80	1,862	2,923
	6483821	ONWARD HOLDINGS CO LTD COMMON STOCK JPY	19,700	145,532	118,191
	2260824	OPEN TEXT CORP COMMON STOCK EUR 0	14,257	455,704	629,100
	68375N103	OPKO HEALTH INC COMMON STOCK USD 0.01	1,100	2,538	1,617
	68389FHC1	OPTION ONE MORTGAGE LOAN TRUST 2005-2 20	2,000,000	365,541	1,949,366
	68389XBR5	ORACLE CORP CALLABLE NOTES FIXED 2.625%	288,000	287,810	294,099
	68389XBS3	ORACLE CORP CALLABLE NOTES FIXED 2.95% 1	154,000	153,757	160,063
	68389XAU9	ORACLE CORP CALLABLE NOTES FIXED 3.4% 08	3,505,000	3,454,107	3,700,193
	68389XBP9	ORACLE CORP CALLABLE NOTES FIXED 3.8% 15	7,128,000	7,004,861	7,802,197
	68389XBH7	ORACLE CORP CALLABLE NOTES FIXED 3.85% 1	3,835,000	3,808,118	4,204,962
	68389XBE4	ORACLE CORP CALLABLE NOTES FIXED 3.9% 15	6,760,000	6,723,422	7,539,901
	68389XBJ3	ORACLE CORP CALLABLE NOTES FIXED 4% 15/J	20,310,000	20,522,350	22,608,483
	68389XBQ7	ORACLE CORP CALLABLE NOTES FIXED 4% 15/N	16,027,000	16,393,834	17,947,719
	68389XBF1	ORACLE CORP CALLABLE NOTES FIXED 4.125%	6,605,000	6,497,228	7,463,716
	68389XAV7	ORACLE CORP CALLABLE NOTES FIXED 4.3% 08	4,945,000	5,051,963	5,785,502
	68389XBG9	ORACLE CORP CALLABLE NOTES FIXED 4.375%	6,755,000	6,903,860	8,021,090
	68389XAW5	ORACLE CORP CALLABLE NOTES FIXED 4.5% 08	2,536,000	2,567,338	3,014,898
	68389XAM7	ORACLE CORP CALLABLE NOTES FIXED 5.375%	19,357,000	22,779,250	25,161,003
	68389X105	ORACLE CORP COMMON STOCK USD 0.01	65,517	2,825,267	3,471,091
	6141680	ORACLE CORP JAPAN COMMON STOCK JPY	1,350	101,132	123,602
	68389XAE5	ORACLE CORP NOTES FIXED 6.5% 15/APR/2038	2,455,000	3,050,628	3,544,480
	685218AB5	ORANGE SA CALLABLE NOTES FIXED 5.5% 06/F	1,075,000	1,179,088	1,427,192
	35177PAL1	ORANGE SA CALLABLE NOTES STEP CPN 01/MAR	7,095,000	9,652,981	10,990,368
	5176177	ORANGE SA COMMON STOCK EUR 4	29,220	445,747	430,329
	68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK US	4,600	38,394	36,938
	68555P100	ORBCOMM INC COMMON STOCK USD 0.001	706	2,853	2,972
	67103H107	O'REILLY AUTOMOTIVE INC COMMON STOCK USD	818	181,225	358,497
	Q7160#AL3	ORICA FINANCE LIMITED SERIES A	3,000,000	3,000,000	3,263,580
	6458001	ORICA LTD COMMON STOCK AUD 0	47,771	685,594	738,102
	6648891	ORIENTAL LAND CO LTD/JAPAN COMMON STOCK	2,916	283,149	399,265
	6214861	ORIGIN ENERGY LTD COMMON STOCK AUD 0	27,465	135,793	163,140
	L72967109	ORION ENGINEERED CARBONS SA COMMON STOCK	100	2,068	1,930
	68628V308	ORION GROUP HOLDINGS INC COMMON STOCK US	822	4,421	4,266
	B17NY40	ORION OYJ COMMON STOCK EUR 0.65	34,385	1,514,415	1,592,905
	6661144	ORIX CORP COMMON STOCK JPY	22,530	343,935	375,448
	6527774	ORIX JREIT INC REIT JPY	43	95,014	93,102
	B1VQF42	ORKLA ASA COMMON STOCK NOK 1.25	11,786	104,057	119,318
	686514AF7	ORLANDO HEALTH OBLIGATED GROUP CALLABLE	1,430,000	1,430,000	1,571,070
	BYT16L4	ORSTED A/S COMMON STOCK DKK 10	8,879	758,298	918,977
	6661768	OSAKA GAS CO LTD COMMON STOCK JPY	4,947	93,929	95,185
	687999128	OSCCO II VENTURE CAP FD L P -IBM	885,039	587,956	0
	688239201	OSHKOSH CORP COMMON STOCK USD 0.01	2,961	217,341	280,259
	68827L101	OSISKO GOLD ROYALTIES LTD COMMON STOCK C	2,700	23,842	26,217
	6267058	OTSUKA CORP COMMON STOCK JPY	30,448	1,137,648	1,225,765
	689164101	OTSUKA HOLDINGS CO LTD ADR USD	15,016	321,159	334,556
	B5LTM93	OTSUKA HOLDINGS CO LTD COMMON STOCK JPY	30,500	1,274,064	1,370,430
	69007J106	OUTFRONT MEDIA INC REIT USD 0.01	3,833	90,830	102,801
	221167IB	OVERNIGHT INDEX SWAP - OIS	13,757,781	0	90,326
	221311IB	OVERNIGHT INDEX SWAP - OIS	7,704,167	0	(6,347)
	221312IB	OVERNIGHT INDEX SWAP - OIS	3,980,486	0	(3,279)
	221325IB	OVERNIGHT INDEX SWAP - OIS	28,769,854	0	48,395
	221368IB	OVERNIGHT INDEX SWAP - OIS	13,548,594	0	22,791
	221372IB	OVERNIGHT INDEX SWAP - OIS	6,105,231	0	10,270
	221373IB	OVERNIGHT INDEX SWAP - OIS	14,468,560	0	24,338
	221374IB	OVERNIGHT INDEX SWAP - OIS	7,276,097	0	12,239
	221336IB	OVERNIGHT INDEX SWAP - OIS	524,600,000	0	20,294
	221338IB	OVERNIGHT INDEX SWAP - OIS	167,900,000	0	7,439

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	221349IB	OVERNIGHT INDEX SWAP - OIS	105,200,000	0	6,405
	B0F9V20	OVERSEA-CHINESE BANKING CORP LTD COMMON	47,720	352,749	389,667
	69036R863	OVERSEAS SHIPHOLDING GROUP INC COMMON ST	300	502	690
	690469101	OVID THERAPEUTICS INC COMMON STOCK USD 0	106	544	440
	292505AD6	OVINTIV INC	4,920,000	5,233,577	5,785,477
	690732102	OWENS & MINOR INC COMMON STOCK USD 2	400	2,623	2,068
	690742AF8	OWENS CORNING CALLABLE NOTES FIXED 3.4%	800,000	762,160	813,480
	690742AE1	OWENS CORNING CALLABLE NOTES FIXED 4.2%	2,350,000	2,306,598	2,479,908
	690742AG6	OWENS CORNING CALLABLE NOTES FIXED 4.3%	400,000	332,680	378,616
	690742AB7	OWENS CORNING CALLABLE NOTES FIXED 7% 01	1,159,000	1,357,988	1,443,952
	690742101	OWENS CORNING COMMON STOCK USD 0.001	2,479	183,932	161,432
	69121KAB0	OWL ROCK CAPITAL CORP CALLABLE NOTES FIX	2,940,000	2,924,594	2,951,670
	691215AE7	OWNIT MORTGAGE LOAN TRUST SERIES 2004-1	79,657	62,332	79,917
	69145LAA2	OXFORD FINANCE LLC / OXFORD FINANCE CO-I	400,000	400,000	411,000
	691497416	OXFORD VENTURE II L P - IBM	505,081	139,446	0
	69371RN44	PACCAR FINANCIAL CORP MEDIUM TERM NOTE F	1,345,000	1,343,198	1,341,342
	693718108	PACCAR INC COMMON STOCK USD 1	3,231	173,036	255,572
	69404D108	PACIFIC BIOSCIENCES OF CALIFORNIA INC CO	200	1,060	1,028
	694308HL4	PACIFIC GAS & ELECTRIC CO CALLABLE MEDIU	1,950,000	1,927,595	1,979,250
	694308GT8	PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	400,000	379,425	401,000
	694308GV3	PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	1,400,000	1,345,625	1,403,500
	694308GW1	PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	300,000	274,500	300,750
	694308HS9	PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	1,100,000	1,095,841	1,105,500
	694308JA6	PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	1,900,000	1,894,604	1,987,875
	69448FAA9	PACIFIC LIFE INSURANCE CO CALLABLE NOTES	4,860,000	4,857,564	5,119,225
	BYVTPZ3	PACIFIC NATIONAL FINANCE PTY LTD CALLABL	500,000	479,820	538,705
	69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK	700	22,910	22,824
	695114CT3	PACIFICORP CALLABLE BOND FIXED 4.125% 15	6,479,000	6,515,392	7,409,579
	695114CV8	PACIFICORP CALLABLE BOND FIXED 4.15% 15/	2,100,000	2,090,235	2,413,530
	695114BZ0	PACIFICORP CALLABLE BOND FIXED 5.25% 15/	275,000	318,629	338,267
	695114CD8	PACIFICORP CALLABLE BOND FIXED 5.75% 01/	2,075,000	2,426,800	2,745,993
	695114CL0	PACIFICORP CALLABLE BOND FIXED 6% 15/JAN	2,015,000	2,575,756	2,763,170
	695114CB2	PACIFICORP CALLABLE BOND FIXED 6.1% 01/A	1,440,000	1,625,848	1,944,086
	695114CG1	PACIFICORP CALLABLE BOND FIXED 6.25% 15/	7,400,000	9,006,129	10,382,348
	695114BT4	PACIFICORP CALLABLE BOND FIXED 7.7% 15/N	1,375,000	1,870,014	2,020,810
	695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD	3,700	147,845	167,610
	695156AV1	PACKAGING CORP OF AMERICA CALLABLE NOTES	1,545,000	1,531,404	1,606,213
	695156AU3	PACKAGING CORP OF AMERICA CALLABLE NOTES	872,000	871,128	876,473
	695156109	PACKAGING CORP OF AMERICA COMMON STOCK U	991	85,536	110,982
	695995142	PACVEN WALDEN VENTURES IV L P IBM	100	4,517,475	1,157,132
	695995167	PACVEN WALDEN VENTURES V LP IBM	100	1,666,881	15,580,299
	695263103	PACWEST BANCORP COMMON STOCK USD 0	9,321	353,919	356,715
	3023231	PAGEGROUP PLC COMMON STOCK GBP 1	23,978	148,281	166,130
	69553P100	PAGERDUTY INC COMMON STOCK USD 0.000005	420	12,506	9,824
	69700AAA3	PALMER SQUARE LOAN FUNDING 2017-1 LTD 20	401,512	401,512	401,521
	697435105	PALO ALTO NETWORKS INC COMMON STOCK USD	21,081	3,854,575	4,874,981
	6269861	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	6,000	77,867	99,986
	69832A205	PANASONIC CORP ADR USD	16,080	144,457	151,313
	6572707	PANASONIC CORP COMMON STOCK JPY	72,483	793,931	686,646
	B44XTX8	PANDORA A/S COMMON STOCK DKK 0.01	8,050	406,100	350,442
	G69996547	PANTHEON GLOBAL SEC FUND III/1133 WEST L	100	0	5,385,744
	G69998410	PANTHEON GLOBAL SECONDARY FUND IV, L.P.	100	0	13,259,785
	698997913	PANTHEON GLOBAL SECONDARY FUND L P IBM L	100	5,782,308	839,108
	899992457	PANTHEON GLOBAL SECONDARY FUND V LP	100	13,966,104	21,819,742
	89399W275	PANTHEON GLOBAL SECONDARY II/BULLSHEAD D	100	9,929,760	1,100,820
	69888XAA7	PAR PHARMACEUTICAL INC CALLABLE NOTES FI	500,000	500,000	499,555
	699149AH3	PARAGUAY GOVERNMENT INTERNATIONAL BOND C	421,000	426,482	483,361
	69924R108	PARAMOUNT GROUP INC REIT USD 0.01	48,091	668,911	669,427
	699374302	PARATEK PHARMACEUTICALS INC COMMON STOCK	300	1,228	1,209
	LX1672790	Parexel International Corporation - LX16	275,846	273,096	271,364
	B0CDLF8	PARGESA HOLDING SA COMMON STOCK CHF 20	615	44,255	51,094
	70014LAA8	PARK AEROSPACE HOLDINGS LTD CALLABLE NOT	3,230,000	3,282,248	3,441,242
	70014LAB6	PARK AEROSPACE HOLDINGS LTD CALLABLE NOT	1,880,000	1,959,140	2,064,071
	70014LAC4	PARK AEROSPACE HOLDINGS LTD CALLABLE NOT	1,500,000	1,499,750	1,575,624
	700162AJ9	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1,000,000	1,000,000	996,739
	700517105	PARK HOTELS & RESORTS INC REIT USD 0.01	2,329	62,490	60,251
	6667733	PARK24 CO LTD COMMON STOCK JPY	1,300	31,996	31,927
	701094AM6	PARKER-HANNIFIN CORP CALLABLE NOTES FIXE	1,030,000	1,029,526	1,046,441
	701094AN4	PARKER-HANNIFIN CORP CALLABLE NOTES FIXE	3,110,000	3,100,266	3,249,204
	701094AP9	PARKER-HANNIFIN CORP CALLABLE NOTES FIXE	2,480,000	2,456,203	2,682,343
	701094104	PARKER-HANNIFIN CORP COMMON STOCK USD 0.	2,140	335,741	440,455
	B3SQRQ5	PARKLAND FUEL CORP COMMON STOCK CAD 0	8,116	289,321	298,604
	701877102	PARSLEY ENERGY INC COMMON STOCK USD 0.01	16,080	290,271	304,073
	701885AH8	PARSLEY ENERGY LLC / PARSLEY FINANCE COR	200,000	198,000	211,500
	701998999	PARTECH - PARVEST L P II - IBM	7,825,246	0	0
	702929100	PARTECH INTL VENTURES III	622,875	0	0
	702991266	PARTECH INTL VENTURES V,LP/1133 WEST LLC	100	11,618,243	0
	B119QG0	PARTNERS GROUP HOLDING AG COMMON STOCK C	787	498,575	721,210
	702149105	PARTY CITY HOLDCO INC COMMON STOCK USD 0	1,700	3,742	3,978
	70338P100	PATTERN ENERGY GROUP INC COMMON STOCK US	139	3,701	3,719
	703395103	PATTERSON COS INC COMMON STOCK USD 0.01	100	2,343	2,048
	703481101	PATTERSON-UTI ENERGY INC COMMON STOCK US	1,951	37,583	20,486
	704326107	PAYCHEX INC COMMON STOCK USD 0.01	6,516	343,278	554,251
	70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD 0.0	809	106,947	214,191
	70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD	356	34,709	43,012
	70450YAC7	PAYPAL HOLDINGS INC CALLABLE NOTES FIXED	1,420,000	1,419,134	1,434,001
	70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD 0.0	26,524	1,338,319	2,869,101
	69318G106	PBF ENERGY INC COMMON STOCK USD 0.001	1,905	48,668	59,760
	6574071	PCCW LTD COMMON STOCK HKD 0	60,414	35,067	35,744
	B05DVL1	PCHOME ONLINE INC COMMON STOCK TWD 10	31,364	201,073	99,082
	69399B935	PCSAT INC DEL SER A CONV PFD	3,816,964	0	0
	704551100	PEABODY ENERGY CORP COMMON STOCK USD	6,076	204,962	55,413
	70462GAA6	PEACEHEALTH OBLIGATED GROUP CALLABLE NOT	860,000	860,000	1,058,884
	677608	PEARSON PLC COMMON STOCK GBP 25	10,989	117,362	92,732
	693304AU1	PECO ENERGY CO CALLABLE BOND FIXED 1.7%	795,000	794,777	794,030
	693304AX5	PECO ENERGY CO CALLABLE BOND FIXED 3% 15	4,743,000	4,703,965	4,558,592
	693304AV9	PECO ENERGY CO CALLABLE BOND FIXED 3.7%	565,000	562,870	610,533
	693304AW7	PECO ENERGY CO CALLABLE BOND FIXED 3.9%	955,000	893,779	1,076,724
	693304AS6	PECO ENERGY CO CALLABLE BOND FIXED 4.15%	1,145,000	1,141,073	1,291,766
	2678739	PEGASUS GOLD INC COM NPV(NY REGISTER)	34,778	4	0

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	705573103	PEGASYSTEMS INC COMMON STOCK USD 0.01	363	20,698	28,913
	B4PT2P8	PEMBINA PIPELINE CORP COMMON STOCK CAD 0	28,516	838,885	1,058,396
	B67M828	PENGROWTH ENERGY CORP COMMON STOCK CAD 0	1	1	0
	708696BV0	PENNSYLVANIA ELECTRIC CO CALLABLE NOTES	9,600,000	9,961,228	12,449,280
	708696BY4	PENNSYLVANIA ELECTRIC CO CALLABLE NOTES	1,265,000	1,220,206	1,305,571
	708696BZ1	PENNSYLVANIA ELECTRIC CO CALLABLE NOTES	950,000	1,007,589	1,000,692
	709223A27	PENNSYLVANIA ST TPK COMMN TPK REV REV BD	1,000,000	1,054,030	1,320,520
	70959W103	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK	332	14,504	16,673
	709599AH7	PENSKE TRUCK LEASING CO LP / PTL FINANCE	287,000	312,819	305,279
	709599AX2	PENSKE TRUCK LEASING CO LP / PTL FINANCE	1,250,000	1,248,263	1,340,513
	709599AZ7	PENSKE TRUCK LEASING CO LP / PTL FINANCE	1,860,000	1,852,783	1,966,822
	709599BB9	PENSKE TRUCK LEASING CO LP / PTL FINANCE	1,425,000	1,416,803	1,497,219
	709599BC7	PENSKE TRUCK LEASING CO LP / PTL FINANCE	580,000	577,692	610,295
	709599BE3	PENSKE TRUCK LEASING CO LP / PTL FINANCE	300,000	299,196	323,699
	709599BF0	PENSKE TRUCK LEASING CO LP / PTL FINANCE	2,765,000	2,760,895	2,872,531
	709629AR0	PENTAIR FINANCE SARL CALLABLE NOTES FIXE	1,285,000	1,277,200	1,355,469
	G7S00T104	PENTAIR PLC COMMON STOCK USD 0.01	1,630	63,507	74,768
	6680804	PENTA-OCEAN CONSTRUCTION CO LTD COMMON S	34,600	185,278	215,544
	70975L107	PENUMBRA INC COMMON STOCK USD 0.001	299	44,512	49,117
	709789101	PEOPLES BANCORP INC/OH COMMON STOCK USD	59	1,926	2,045
	B8RZJZ1	PEOPLE'S INSURANCE CO GROUP OF CHINA LTD	525,000	198,416	218,306
	712704105	PEOPLE'S UNITED FINANCIAL INC COMMON STO	19,584	359,300	330,970
	713448CQ9	PEPSICO INC CALLABLE MEDIUM TERM NOTE FI	1,460,000	1,550,450	1,714,011
	713448EL8	PEPSICO INC CALLABLE NOTES FIXED 2.625%	1,140,000	1,136,614	1,163,564
	713448EP9	PEPSICO INC CALLABLE NOTES FIXED 2.875%	7,409,000	7,233,630	7,166,207
	713448EM6	PEPSICO INC CALLABLE NOTES FIXED 3.375%	9,692,000	9,815,539	10,166,811
	713448DP0	PEPSICO INC CALLABLE NOTES FIXED 3.45% 0	9,692,000	9,262,633	10,288,930
	713448CC0	PEPSICO INC CALLABLE NOTES FIXED 3.6% 13	1,010,000	888,730	1,086,053
	713448DV7	PEPSICO INC CALLABLE NOTES FIXED 4% 02/M	5,065,000	5,155,304	5,823,505
	713448CZ9	PEPSICO INC CALLABLE NOTES FIXED 4.6% 17	335,000	406,841	415,608
	713448108	PEPSICO INC COMMON STOCK USD 0.017	64,992	7,766,406	8,882,457
	713448BZ0	PEPSICO INC NOTES FIXED 4% 05/MAR/2042 U	225,000	258,865	256,097
	B97SH97	PEPTIDREAM INC COMMON STOCK JPY	1,200	60,415	61,836
	613990217	PEREGRINE VENTURES II - IBM	814,155	146,324	0
	71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK U	100	3,021	5,148
	714046109	PERKINELMER INC COMMON STOCK USD 1	1,050	60,605	101,955
	713990562	PERMIRA EUROPE III/BULLSHEAD I	100	0	192,535
	714992542	PERMIRA EUROPE IV SECONDARY/1133 WEST	100	32,981	1,250,468
	713997781	PERMIRA IV/1133 WEST LLC	100	913,534	14,290,890
	808990956	PERMIRA UK VENTURES IV	1,706,777	0	0
	71499Y716	PERMIRA V LP	100	10,844,900	77,408,665
	AAG9935F8	PERMIRA VI L.P. 1	100	28,404,844	37,841,693
	4682329	PERNOD RICARD SA COMMON STOCK EUR 1.55	3,998	621,560	715,348
	679842	PERPETUAL INCOME AND GROWTH INVESTMENT T	377,803	1,787,820	1,676,657
	G97822103	PERRIGO CO PLC COMMON STOCK USD 0.001	1,301	95,113	67,210
	714295AA0	PERRIGO FINANCE UNLIMITED CO CALLABLE BO	1,665,000	1,614,700	1,539,592
	71429MAA3	PERRIGO FINANCE UNLIMITED CO CALLABLE NO	1,138,000	1,136,953	1,148,743
	89499SP29	PERRY PARTNERS INTERNATIONAL	21,208	13,755,175	12,090,123
	682538	PERSIMMON PLC COMMON STOCK GBP 10	14,800	406,215	528,390
	B3CY709	PERSOL HOLDINGS CO LTD COMMON STOCK JPY	35,800	777,551	675,646
	715347100	PERSPECTA INC COMMON STOCK USD 0.01	17,800	439,540	470,632
	71568PAK5	PERUSAHAAN LISTRIK NEGARA PT BOND FIXED	3,486,000	3,445,353	3,764,880
	71568PAA7	PERUSAHAAN LISTRIK NEGARA PT BOND FIXED	2,206,000	2,346,578	2,332,845
	71647NBF5	PETROBRAS GLOBAL FINANCE BV CALLABLE NOT	3,405,000	5,334,356	3,648,492
	71647NAK5	PETROBRAS GLOBAL FINANCE BV CALLABLE NOT	2,975,000	2,964,515	3,608,675
	71647NAS8	PETROBRAS GLOBAL FINANCE BV CALLABLE NOT	3,810,000	3,886,037	4,648,200
	71647NBD0	PETROBRAS GLOBAL FINANCE BV CALLABLE NOT	3,050,000	3,050,000	3,579,938
	71645WAR2	PETROBRAS INTERNATIONAL FINANCE CO NOTES	1,266,000	1,278,660	1,306,006
	71644EAG7	PETRO-CANADA CALLABLE NOTES FIXED 5.95%	1,091,000	1,173,282	1,417,057
	71644EAJ1	PETRO-CANADA CALLABLE NOTES FIXED 6.8% 1	6,048,000	7,629,305	8,616,404
	B0H2K53	PETROFAC LTD COMMON STOCK GBP 0.02	10,720	132,023	54,377
	71654QBT8	PETROLEOS MEXICANOS CALLABLE BOND FIXED	338,250	338,250	341,846
	71654QBY7	PETROLEOS MEXICANOS CALLABLE BOND FIXED	636,000	636,000	628,794
	71654QCL4	PETROLEOS MEXICANOS CALLABLE BOND FIXED	2,337,000	2,331,556	2,262,757
	71654QBR2	PETROLEOS MEXICANOS CALLABLE BOND FIXED	9,975,000	10,398,304	9,610,514
	71654QCQ3	PETROLEOS MEXICANOS CALLABLE BOND FIXED	820,000	819,623	872,480
	71654QCG5	PETROLEOS MEXICANOS CALLABLE BOND FIXED	134,000	141,705	142,270
	71654QCW0	PETROLEOS MEXICANOS CALLABLE BOND FIXED	970,000	989,848	1,058,600
	71654QCB6	PETROLEOS MEXICANOS CALLABLE MEDIUM TERM	2,665,000	2,888,843	2,927,956
	71654QCC4	PETROLEOS MEXICANOS CALLABLE MEDIUM TERM	23,686,000	22,610,516	23,730,530
	BJ62K68	PETS AT HOME GROUP PLC COMMON STOCK GBP	54,107	210,888	200,412
	7103526	PEUGEOT SA COMMON STOCK EUR 1	71,671	1,748,956	1,713,600
	006ESC917	PFD ADELPHIA 13.0%<A>	63,730	1,528,458	0
	717071104	PFENEX INC COMMON STOCK USD 0.001	200	1,848	2,196
	717081ER0	PFIZER INC CALLABLE NOTES FIXED 2.8% 11/	210,000	209,987	214,601
	717081EA7	PFIZER INC CALLABLE NOTES FIXED 3% 15/DE	2,410,000	2,393,306	2,533,127
	717081EU3	PFIZER INC CALLABLE NOTES FIXED 3.9% 15/	3,530,000	3,536,882	3,982,581
	717081EC3	PFIZER INC CALLABLE NOTES FIXED 4% 15/DE	2,100,000	2,089,835	2,381,715
	717081EV1	PFIZER INC CALLABLE NOTES FIXED 4% 15/MA	9,624,000	9,504,294	11,078,956
	717081EJ8	PFIZER INC CALLABLE NOTES FIXED 4.1% 15/	2,620,000	2,627,712	2,996,075
	717081ED1	PFIZER INC CALLABLE NOTES FIXED 4.125% 1	3,525,000	3,538,302	4,098,905
	717081EK5	PFIZER INC CALLABLE NOTES FIXED 4.2% 15/	2,570,000	2,717,557	3,025,448
	717081DE0	PFIZER INC CALLABLE NOTES FIXED 4.3% 15/	2,395,000	2,335,560	2,812,712
	717081DK6	PFIZER INC CALLABLE NOTES FIXED 4.4% 15/	19,145,000	20,342,802	22,864,874
	717081DT7	PFIZER INC CALLABLE NOTES FIXED 5.6% 15/	1,055,000	1,292,817	1,426,318
	717081CY7	PFIZER INC CALLABLE NOTES FIXED 7.2% 15/	5,100,000	7,043,691	8,022,963
	717081103	PFIZER INC COMMON STOCK USD 0.05	105,152	3,436,534	4,119,855
	69331C108	PG&E CORP COMMON STOCK USD 0	5,048	294,948	54,872
	AAS9936P2	PGIM FIXED INCOME EMERGING MARKETS LONG	75,000	75,000,000	82,080,487
	AAS9919P3	PGIM FIXED INCOME GLOBAL LIQUIDITY RELAT	100,000	100,000,000	105,359,534
	69336V101	PGT INNOVATIONS INC COMMON STOCK USD 0.0	100	1,412	1,491
	69337BAH7	PHH ALTERNATIVE MORTGAGE TRUST SERIES 20	121,365	107,788	112,096
	717993943	PHIDREW VENTURES FIFTH FUND L P LPSHARES	100	15,490,556	0
	717992135	PHILDREW THIRD FD L P - IBM	1,002,634	325,579	0
	718998255	PHILDREW VENTURES FOURTH FUND LP IBM	2,320	10,169,949	0
	718172BT5	PHILIP MORRIS INTERNATIONAL INC CALLABLE	3,500,000	3,247,755	3,549,245
	718172CA5	PHILIP MORRIS INTERNATIONAL INC CALLABLE	6,780,000	6,754,382	6,844,883
	718172CH0	PHILIP MORRIS INTERNATIONAL INC CALLABLE	3,850,000	3,828,710	3,955,000
	718172109	PHILIP MORRIS INTERNATIONAL INC COMMON S	35,433	3,304,462	3,014,994
	718172AL3	PHILIP MORRIS INTERNATIONAL INC NOTES FI	210,000	207,178	213,736

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	718172BM0	PHILIP MORRIS INTERNATIONAL INC NOTES FI	1,475,000	1,457,906	1,549,060
	718172AU3	PHILIP MORRIS INTERNATIONAL INC NOTES FI	6,895,000	6,401,661	7,182,797
	718172AW9	PHILIP MORRIS INTERNATIONAL INC NOTES FI	6,450,000	6,569,180	6,928,268
	718172BL2	PHILIP MORRIS INTERNATIONAL INC NOTES FI	8,665,000	8,429,077	9,575,528
	718172AM1	PHILIP MORRIS INTERNATIONAL INC NOTES FI	7,090,000	7,295,873	7,858,627
	718172AP4	PHILIP MORRIS INTERNATIONAL INC NOTES FI	3,230,000	3,314,849	3,670,927
	718172BD0	PHILIP MORRIS INTERNATIONAL INC NOTES FI	12,000,000	12,093,768	14,349,840
	718172AC3	PHILIP MORRIS INTERNATIONAL INC NOTES FI	4,755,000	5,702,587	6,570,649
	718546AC8	PHILLIPS 66 CALLABLE NOTES FIXED 4.3% 01	1,310,000	1,410,254	1,375,173
	718546AK0	PHILLIPS 66 CALLABLE NOTES FIXED 4.65% 1	6,535,000	6,722,180	7,680,716
	718546AL8	PHILLIPS 66 CALLABLE NOTES FIXED 4.875%	3,331,000	3,907,340	4,018,685
	718546AH7	PHILLIPS 66 CALLABLE NOTES FIXED 5.875%	500,000	567,825	675,595
	718546104	PHILLIPS 66 COMMON STOCK USD	5,829	441,998	649,409
	718549AG3	PHILLIPS 66 PARTNERS LP CALLABLE NOTES F	2,120,000	2,114,976	2,121,823
	718549AH1	PHILLIPS 66 PARTNERS LP CALLABLE NOTES F	1,485,000	1,481,748	1,479,803
	718549AD0	PHILLIPS 66 PARTNERS LP CALLABLE NOTES F	1,825,000	1,823,193	1,913,239
	718549AF5	PHILLIPS 66 PARTNERS LP CALLABLE NOTES F	455,000	453,271	473,951
	718549AC2	PHILLIPS 66 PARTNERS LP CALLABLE NOTES F	1,080,000	1,009,951	1,160,628
	718549AE8	PHILLIPS 66 PARTNERS LP CALLABLE NOTES F	5,638,000	6,190,519	6,406,065
	718997216	PHILVEN CO INVESTMENT FD IV IBM	100	14,786,540	0
	718997224	PHILVEN CO INVESTMENT FD V L P	100	30,677,564	0
	719405102	PHOTRONICS INC COMMON STOCK USD 0.01	399	3,857	6,288
	693344103	PHP HEALTHCARE CORP COM	2,900	2,356	0
	71951QAB8	PHYSICIANS REALTY LP CALLABLE NOTES FIXE	600,000	574,459	623,493
	71951QAA0	PHYSICIANS REALTY LP CALLABLE NOTES FIXE	500,000	498,385	531,493
	71943U104	PHYSICIANS REALTY TRUST REIT USD 0.01	357	6,212	6,762
	720186AG0	PIEDMONT NATURAL GAS CO INC CALLABLE NOT	825,000	824,604	927,416
	720186AH8	PIEDMONT NATURAL GAS CO INC CALLABLE NOT	2,800,000	2,792,414	3,166,324
	720186AK1	PIEDMONT NATURAL GAS CO INC CALLABLE NOT	500,000	499,390	499,471
	720186AL9	PIEDMONT NATURAL GAS CO INC CALLABLE NOT	515,000	516,061	551,597
	720190206	PIEDMONT OFFICE REALTY TRUST INC REIT US	15,020	262,315	334,045
	6688080	PIGEON CORP COMMON STOCK JPY	1,800	73,487	66,501
	72132UAA1	PIKES PEAK CLO 3 2019-3A A FLOATING 25/A	500,000	499,567	499,033
	72147K108	PILGRIM'S PRIDE CORP COMMON STOCK USD 0.	6,067	158,156	198,482
	AAR9939U9	PIMCO COMMODITY ALPHA FUND LTD	30,044	50,000,000	54,466,491
	72200Q109	PIMCO FDS PAC INVT MGMT OPEN-END FUND	937,834	11,511,128	11,779,194
	722005402	PIMCO FDS PAC INVT MGMT SER SH TERM INST	1,952,265	18,523,206	18,409,862
	72346Q104	PINNACLE FINANCIAL PARTNERS INC COMMON S	813	49,957	52,032
	723484AG6	PINNACLE WEST CAPITAL CORP CALLABLE NOTE	3,999,000	3,996,481	4,004,919
	723484101	PINNACLE WEST CAPITAL CORP COMMON STOCK	4,370	381,421	392,994
	72352L106	PINTEREST INC COMMON STOCK USD	23,700	449,528	441,768
	72352@AA9	PIO PICO HOLDCO ISSUER LLC	4,782,901	4,782,901	5,393,391
	723787107	PIONEER NATURAL RESOURCES CO COMMON STOC	1,595	229,712	241,435
	BZ5ZHK3	PIRELLI & C SPA COMMON STOCK EUR 0	5,647	38,719	32,581
	724479100	PITNEY BOWES INC COMMON STOCK USD 1	2,000	9,557	8,060
	69343T107	PJT PARTNERS INC COMMON STOCK USD 0.01	200	8,045	9,026
	72650RAR3	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	12,316,000	14,501,391	14,554,802
	72650RBA9	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	1,530,000	1,458,548	1,543,801
	72650RBC5	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	3,585,000	3,324,627	3,302,789
	72650RBH4	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	2,784,000	2,736,219	2,774,367
	72650RBJ0	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	13,478,000	14,000,659	14,441,947
	72650RBM3	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	2,704,000	2,676,178	2,667,469
	72651A207	PLAINS GP HOLDINGS LP COMMON STOCK USD	9,600	171,723	181,920
	72703H101	PLANET FITNESS INC COMMON STOCK USD 0.00	1,836	136,732	137,112
	N70544106	PLAYA HOTELS & RESORTS NV COMMON STOCK U	300	2,245	2,520
	72814N104	PLAYAGS INC COMMON STOCK USD 0.01	2,100	22,972	25,473
	B7S9G98	PLAYTECH PLC COMMON STOCK GBP 0	17,018	156,646	89,502
	72941B106	PLURALSIGHT INC COMMON STOCK USD 0.0001	8,699	171,225	149,710
	LX1723780	PLY GEM INC - LX1723780	2,586,417	2,529,478	2,588,822
	693995961	PMI WINDJAMMER M & E II IBM	100	0	72,286
	69353RFR4	PNC BANK NA CALLABLE MEDIUM TERM NOTE VA	4,895,000	4,895,000	4,900,140
	69353REU8	PNC BANK NA CALLABLE NOTES FIXED 2.45% 0	6,860,000	6,924,484	6,892,242
	69349LAR9	PNC BANK NA MEDIUM TERM NOTE FIXED 4.05%	3,010,000	3,003,109	3,299,735
	693475AP0	PNC FINANCIAL SERVICES GROUP INC/THE CAL	245,000	249,243	260,705
	693475AW5	PNC FINANCIAL SERVICES GROUP INC/THE CAL	3,225,000	3,288,737	3,442,333
	693475105	PNC FINANCIAL SERVICES GROUP INC/THE COM	5,316	596,564	848,593
	693475AL9	PNC FINANCIAL SERVICES GROUP INC/THE NOT	210,000	202,863	214,996
	B5N4QN8	POLA ORBIS HOLDINGS INC COMMON STOCK JPY	1,344	35,927	32,328
	B9XQT11	POLAR CAPITAL GLOBAL FINANCIALS TRUST PL	903,104	1,533,935	1,746,725
	731068102	POLARIS INC COMMON STOCK USD 0.01	747	63,157	75,970
	731068A#9	POLARIS INDS INC NOTES FIXED 3.13% 21/DE	10,000,000	9,952,500	10,095,300
	730992997	POLISH PRIVATE EQUITY FD II LP IBM	3,402,390	0	0
	73179P106	POLYONE CORP COMMON STOCK USD 0.01	100	3,155	3,679
	73278L105	POOL CORP COMMON STOCK USD 0.001	4,852	577,193	1,030,468
	733174700	POPULAR INC COMMON STOCK USD 0.01	17,857	950,439	1,049,099
	73328P106	PORSCHE AUTOMOBIL HOLDING SE ADR USD	37,200	248,960	274,536
	7101069	PORSCHE AUTOMOBIL HOLDING SE PREFERENCE	6,927	431,468	518,163
	73358WAH7	PORT AUTH N Y & N J CONSOLIDATED BDS 158	2,280,000	2,774,986	2,666,369
	73358WXQ2	PORT AUTH N Y & N J CONSOLIDATED BDS 192	265,000	265,000	333,815
	73358WF82	PORT AUTH N Y & N J CONSOLIDATED BDS 201	375,000	375,000	439,560
	73358WJA3	PORT AUTH N Y & N J CONSOLIDATED BONDS 1	7,379,000	7,513,397	9,043,702
	736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOC	100	4,836	5,579
	737010108	PORTOLA PHARMACEUTICALS INC COMMON STOCK	1,686	48,112	40,262
	6693233	POSCO COMMON STOCK KRW 5000	544	108,211	111,251
	737446104	POST HOLDINGS INC COMMON STOCK USD 0.01	2,518	249,979	274,714
	BYYN701	POSTE ITALIANE SPA COMMON STOCK EUR 1	7,347	79,010	83,460
	737679DE7	POTOMAC ELECTRIC POWER CO CALLABLE BOND	1,600,000	1,592,395	1,808,304
	737679DG2	POTOMAC ELECTRIC POWER CO CALLABLE BOND	1,435,000	1,433,924	1,512,260
	737679DB3	POTOMAC ELECTRIC POWER CO CALLABLE BOND	1,955,000	2,115,380	2,774,477
	6435327	POWER ASSETS HOLDINGS LTD COMMON STOCK H	18,136	147,535	132,672
	2697701	POWER CORP OF CANADA COMMON STOCK CAD 0	15,468	337,599	399,001
	2697864	POWER FINANCIAL CORP COMMON STOCK CAD 0	14,269	341,843	384,468
	693506107	PPG INDUSTRIES INC COMMON STOCK USD 1.67	2,291	214,465	305,826
	69352PAL7	PPL CAPITAL FUNDING INC CALLABLE NOTES F	10,095,000	10,114,677	10,278,022
	69352PAF0	PPL CAPITAL FUNDING INC CALLABLE NOTES F	63,000	63,342	65,048
	69352PAH6	PPL CAPITAL FUNDING INC CALLABLE NOTES F	2,008,000	2,262,678	2,241,209
	69352PAM5	PPL CAPITAL FUNDING INC CALLABLE NOTES F	13,739,000	14,227,523	13,955,760
	69352PAJ2	PPL CAPITAL FUNDING INC CALLABLE NOTES F	529,000	579,509	608,202
	69351T106	PPL CORP COMMON STOCK USD 0.01	9,670	329,304	346,960
	69351UAR4	PPL ELECTRIC UTILITIES CORP CALLABLE BON	1,050,000	1,043,343	1,268,747

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	69351UAT0	PPL ELECTRIC UTILITIES CORP CALLABLE BON	440,000	506,013	497,090
	69351UAV5	PPL ELECTRIC UTILITIES CORP CALLABLE BON	365,000	381,622	417,286
	69351UAW3	PPL ELECTRIC UTILITIES CORP CALLABLE BON	1,585,000	1,558,388	1,515,492
	69355EAA3	PPM CLO 3 LTD 2019-3A A FLOATING 17/JUL/	1,000,000	1,000,000	1,001,419
	69354N106	PRA GROUP INC COMMON STOCK USD 0.01	1,900	63,127	68,970
	69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD	1,835	189,219	203,960
	BN320L4	PRAIRIESKY ROYALTY LTD COMMON STOCK CAD	44,410	732,571	521,584
	740189AP0	PRECISION CASTPARTS CORP CALLABLE BOND F	635,000	632,892	734,428
	74051N102	PREMIER INC COMMON STOCK USD 0.01	7,405	242,071	280,501
	740816AH6	PRESIDENT & FELLOWS OF HARVARD COLLEGE C	500,000	610,695	646,145
	74139C102	PRETIUM RESOURCES INC COMMON STOCK CAD 0	5,600	57,983	62,328
	74159UAC1	PRIME MORTGAGE TRUST 2006-DR1 2006-DR1 2	287,925	276,306	250,745
	74166MAA4	PRIME SECURITY SERVICES BORROWER LLC / P	334,000	359,468	350,283
	74164M108	PRIMERICA INC COMMON STOCK USD	3,521	424,739	459,702
	74251VAR3	PRINCIPAL FINANCIAL GROUP INC CALLABLE N	1,515,000	1,508,970	1,652,244
	74251V102	PRINCIPAL FINANCIAL GROUP INC COMMON STO	2,631	147,581	144,705
	74256LBG3	PRINCIPAL LIFE GLOBAL FUNDING II MEDIUM	200,000	198,650	199,196
	74256LBJ7	PRINCIPAL LIFE GLOBAL FUNDING II MEDIUM	14,252,000	14,233,187	14,214,517
	742718FB0	PROCTER & GAMBLE CO/THE CALLABLE NOTES F	2,980,000	2,896,116	3,346,501
	742718DF3	PROCTER & GAMBLE CO/THE CALLABLE NOTES F	120,000	114,068	163,212
	742718109	PROCTER & GAMBLE CO/THE COMMON STOCK USD	57,761	5,105,830	7,214,349
	743263AP0	PROGRESS ENERGY INC CALLABLE NOTES FIXED	4,160,000	4,605,423	5,479,718
	743263AE5	PROGRESS ENERGY INC CALLABLE NOTES FIXED	28,672,000	37,562,751	40,351,341
	743263AG0	PROGRESS ENERGY INC CALLABLE NOTES FIXED	5,220,000	6,359,523	7,133,182
	74332UAA5	PROGRESS RESIDENTIAL 2018-SFR2 TRUST 201	2,539,000	2,538,938	2,575,518
	743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD	15,900	409,798	660,645
	743315AU7	PROGRESSIVE CORP/THE CALLABLE BOND VARIA	2,525,000	2,525,000	2,638,625
	743315AS2	PROGRESSIVE CORP/THE CALLABLE NOTES FIXE	2,150,000	2,202,003	2,502,278
	743315AT0	PROGRESSIVE CORP/THE CALLABLE NOTES FIXE	520,000	601,581	608,868
	743315103	PROGRESSIVE CORP/THE COMMON STOCK USD 1	13,237	772,013	958,226
	74340W103	PROLOGIS INC REIT USD 0.01	6,670	376,701	594,564
	74340XBJ9	PROLOGIS LP CALLABLE NOTES FIXED 4.375%	440,000	496,658	526,739
	ABA9954E1	PROLOGIS TARGETED U.S. LOGISTICS FUND, L	5,000,000	5,000,000	5,039,600
	743424103	PROOFPOINT INC COMMON STOCK USD 0.0001	1,173	141,165	134,637
	74347M108	PROPETRO HOLDING CORP COMMON STOCK USD	200	1,725	2,250
	743476202	PROSIEBENSAT.1 MEDIA SE ADR USD	16,700	67,422	65,188
	74348T102	PROSPECT CAPITAL CORP COMMON STOCK USD 0	300	2,015	1,932
	74360PAA1	PROSPER MARKETPLACE ISSUANCE TRUST SERIE	288,185	287,802	288,746
	743606105	PROSPERITY BANCSHARES INC COMMON STOCK U	2,788	190,232	200,429
	62856RAD7	PROSUS NV CALLABLE NOTES FIXED 4.85% 06/	2,700,000	2,804,625	2,941,380
	62856RAC9	PROSUS NV CALLABLE NOTES FIXED 5.5% 21/J	7,750,000	7,943,005	8,603,275
	BJDS7L3	PROSUS NV COMMON STOCK EUR 0.05	9,775	733,683	729,996
	7.4366E+106	PROTAGONIST THERAPEUTICS INC COMMON STOC	500	6,013	3,525
	743756AC2	PROVIDENCE ST JOSEPH HEALTH OBLIGATED GR	245,000	246,538	260,832
	743756AE8	PROVIDENCE ST JOSEPH HEALTH OBLIGATED GR	880,000	880,000	947,197
	743820AA0	PROVIDENCE ST JOSEPH HEALTH OBLIGATED GR	4,895,000	4,893,672	4,806,694
	B1Z4ST8	PROVIDENT FINANCIAL PLC COMMON STOCK GBP	39,742	308,407	240,655
	74387UAJ0	PROVIDENT FUNDING ASSOCIATES LP / PFG FI	100,000	100,000	97,875
	BZ3SZT9	PROVINCIA DE BUENOS AIRES/GOVERNMENT BON	8,780,000	9,247,051	3,834,226
	74408DAC8	PROVINCIA DE CORDOBA CALLABLE BOND FIXED	580,000	509,970	426,300
	B00D9P6	PROXIMUS SADP	2,430	68,615	69,610
	69359NAA9	PRPM 2019-4 LLC 2019-4A A1 STEP 25/NOV/2	3,255,517	3,255,486	3,256,430
*	74432QBN4	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	2,365,000	3,111,914	3,324,741
*	74432QBP9	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	990,000	1,016,324	1,012,170
*	74432QCA1	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	270,000	304,749	318,848
*	74432QCD5	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	2,800,000	2,859,094	3,233,176
*	74432QCE3	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	2,387,000	2,460,445	2,692,713
*	74432QCF0	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	7,839,000	7,834,275	8,251,567
*	744320AY8	PRUDENTIAL FINANCIAL INC CALLABLE NOTES	2,548,000	2,479,166	2,743,814
*	744320BA9	PRUDENTIAL FINANCIAL INC CALLABLE NOTES	5,506,000	5,042,100	6,011,396
*	744320AN2	PRUDENTIAL FINANCIAL INC CALLABLE NOTES	1,750,000	1,610,000	1,866,743
*	744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK US	5,136	502,976	481,449
*	74432QBD6	PRUDENTIAL FINANCIAL INC MEDIUM TERM NOT	620,000	775,818	860,244
*	709954	PRUDENTIAL PLC COMMON STOCK GBP 5	61,663	986,001	1,183,660
	AAM9932Y3	PRYSM INC SERIES A PREFERRED STOCK	569,928	520,119	0
	AAM9969Y9	PRYSM INC SERIES B PREFERRED STOCK	106,860	97,521	0
	AAM9952Y8	PRYSM INC SERIES C PREFERRED STOCK	60,577	55,283	0
	AAM9953Y7	PRYSM INC SERIES D PREFERRED STOCK	21,163	19,313	0
	B1W4V69	PRYSMIAN SPA COMMON STOCK EUR 0.1	14,645	332,863	353,274
	69362BBB7	PSEG POWER LLC CALLABLE NOTES FIXED 3% 1	2,440,000	2,435,584	2,468,060
	69362BAJ1	PSEG POWER LLC CALLABLE NOTES FIXED 8.62	3,455,000	4,516,319	4,827,602
	693680AC4	PSMC 2018-2 TRUST 2018-2 A3 VARIABLE 25/	1,745,634	1,716,995	1,763,226
	69370C100	PTC INC COMMON STOCK USD 0.01	990	53,633	74,141
	69366J200	PTC THERAPEUTICS INC COMMON STOCK USD 0.	16,900	279,306	811,707
	744448BZ3	PUBLIC SERVICE CO OF COLORADO CALLABLE B	4,365,000	5,737,619	6,136,884
	744448CE9	PUBLIC SERVICE CO OF COLORADO CALLABLE B	730,000	864,422	857,516
	744448CK5	PUBLIC SERVICE CO OF COLORADO CALLABLE B	775,000	772,140	903,766
	744448CN9	PUBLIC SERVICE CO OF COLORADO CALLABLE B	1,813,000	1,842,583	1,972,780
	744448CR0	PUBLIC SERVICE CO OF COLORADO CALLABLE B	850,000	879,794	1,020,000
	744448CS8	PUBLIC SERVICE CO OF COLORADO CALLABLE B	2,755,000	2,718,414	2,750,978
	744448CG4	PUBLIC SERVICE CO OF COLORADO CALLABLE N	3,135,000	2,936,317	3,314,761
	744482BM1	PUBLIC SERVICE CO OF NEW HAMPSHIRE CALLA	2,280,000	2,278,181	2,436,887
	744533BJ8	PUBLIC SERVICE CO OF OKLAHOMA CALLABLE N	1,000,000	992,530	1,385,080
	74456QAR7	PUBLIC SERVICE ELECTRIC & GAS CO CALLABL	825,000	1,043,598	1,092,564
	74456QBA3	PUBLIC SERVICE ELECTRIC & GAS CO CALLABL	2,260,000	2,161,853	2,415,782
	74456QBQ8	PUBLIC SERVICE ELECTRIC & GAS CO CALLABL	935,000	932,405	1,031,370
	74456QBT2	PUBLIC SERVICE ELECTRIC & GAS CO CALLABL	425,000	430,270	469,159
	74456QBU9	PUBLIC SERVICE ELECTRIC & GAS CO CALLABL	590,000	587,758	643,829
	74456QBV7	PUBLIC SERVICE ELECTRIC & GAS CO CALLABL	1,230,000	1,265,927	1,415,054
	74456QBW5	PUBLIC SERVICE ELECTRIC & GAS CO CALLABL	1,130,000	1,128,000	1,177,031
	74456QBY1	PUBLIC SERVICE ELECTRIC & GAS CO CALLABL	2,331,000	2,321,886	2,459,368
	74456QCA2	PUBLIC SERVICE ELECTRIC & GAS CO CALLABL	650,000	647,259	656,858
	744573AK2	PUBLIC SERVICE ENTERPRISE GROUP INC CALL	3,560,000	3,553,236	3,556,850
	744573AL0	PUBLIC SERVICE ENTERPRISE GROUP INC CALL	1,095,000	1,099,796	1,111,044
	744573AN6	PUBLIC SERVICE ENTERPRISE GROUP INC CALL	1,885,000	1,884,114	1,927,073
	744573106	PUBLIC SERVICE ENTERPRISE GROUP INC COMM	8,010	392,356	472,999
	74460D109	PUBLIC STORAGE REIT USD 0.1	3,506	709,515	746,638
	4380429	PUBLICIS GROUPE SA COMMON STOCK EUR 0.4	2,829	170,609	128,165
	74529JPX7	PUERTO RICO SALES TAX FING CORP SALES TA	2,250,000	2,147,693	2,387,318
	745310AD4	PUGET ENERGY INC CALLABLE BOND FIXED 6%	150,000	162,056	159,303

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	745310AH5	PUGET ENERGY INC CALLABLE NOTES FIXED 3.	1,145,000	1,182,396	1,186,060
	745310AF9	PUGET ENERGY INC CALLABLE NOTES FIXED 5.	161,000	172,391	172,726
	745332CH7	PUGET SOUND ENERGY INC CALLABLE BOND FIX	1,910,000	1,910,000	2,201,313
	745332CG9	PUGET SOUND ENERGY INC CALLABLE BOND FIX	790,000	810,581	904,613
	745332CE4	PUGET SOUND ENERGY INC CALLABLE BOND FIX	850,000	889,786	963,526
	745332CA2	PUGET SOUND ENERGY INC CALLABLE BOND FIX	1,885,000	2,162,020	2,499,340
	745332CJ3	PUGET SOUND ENERGY INC CALLABLE NOTES FI	2,180,000	2,165,895	2,172,348
	745332CC8	PUGET SOUND ENERGY INC CALLABLE NOTES FI	1,235,000	1,516,043	1,629,620
	745332BW5	PUGET SOUND ENERGY INC CALLABLE NOTES FI	700,000	863,446	978,411
	745867101	PULTEGROUP INC COMMON STOCK USD 0.01	4,484	129,573	173,979
	74587V107	PUMA BIOTECHNOLOGY INC COMMON STOCK USD	300	2,493	2,625
	5064722	PUMA SE COMMON STOCK EUR 0	5,880	416,368	451,131
	74624M102	PURE STORAGE INC COMMON STOCK USD 0.0001	23,376	401,500	399,963
	693656100	PVH CORP COMMON STOCK USD 1	809	78,855	85,066
	74737V106	PYXUS INTERNATIONAL INC	1,600	19,696	14,304
	6710347	QANTAS AIRWAYS LTD COMMON STOCK AUD 0	13,173	64,018	65,838
	6715740	QBE INSURANCE GROUP LTD COMMON STOCK AUD	56,261	461,991	509,387
	74733V100	QEP RESOURCES INC COMMON STOCK USD 0.01	10,000	43,191	45,000
	BYXS699	QIAGEN NV COMMON STOCK USD 0.01	3,471	117,715	118,678
	N72482123	QIAGEN NV COMMON STOCK USD 0.01	8,606	264,826	290,883
	74736K101	QORVO INC COMMON STOCK USD 0.0001	15,677	1,568,221	1,822,138
	74736A103	QTS REALTY TRUST INC REIT USD	100	4,682	5,427
	747301109	QUAD/GRAPHICS INC COMMON STOCK USD 0.025	1,600	8,285	7,472
	G7304*AD3	QUADGAS FIN PLC BOND FIXED 3.66% 31/OCT/	5,000,000	5,000,000	5,209,200
	5617096	QUADIENT COMMON STOCK EUR 1	4,595	281,583	111,307
	747525AR4	QUALCOMM INC CALLABLE NOTES FIXED 2.6% 3	1,635,000	1,577,840	1,664,793
	747525AT0	QUALCOMM INC CALLABLE NOTES FIXED 2.9% 2	2,110,000	2,052,361	2,183,620
	747525AV5	QUALCOMM INC CALLABLE NOTES FIXED 4.3% 2	8,518,000	9,158,801	9,772,531
	747525AJ2	QUALCOMM INC CALLABLE NOTES FIXED 4.65%	3,590,000	3,917,880	4,268,043
	747525AK9	QUALCOMM INC CALLABLE NOTES FIXED 4.8% 2	6,420,000	6,605,430	7,866,362
	747525103	QUALCOMM INC COMMON STOCK USD 0.0001	32,806	2,057,290	2,894,473
	74759BAD5	QUALITYTECH LP / QTS FINANCE CORP CALLAB	100,000	100,000	103,750
	74758T303	QUALYS INC COMMON STOCK USD 0.001	1,100	95,502	91,707
	747619104	QUANEX BUILDING PRODUCTS CORP COMMON STO	400	7,649	6,832
	7.4762E+106	QUANTA SERVICES INC COMMON STOCK USD 0.0	12,577	419,853	512,010
	2715777	QUEBECOR INC COMMON STOCK CAD 0	9,699	227,139	247,870
	74834LBB5	QUEST DIAGNOSTICS INC CALLABLE NOTES FIX	1,200,000	1,196,856	1,200,228
	74834LAX8	QUEST DIAGNOSTICS INC CALLABLE NOTES FIX	2,410,000	2,355,124	2,539,393
	74834LAY6	QUEST DIAGNOSTICS INC CALLABLE NOTES FIX	280,000	290,839	312,556
	74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD 0	1,778	172,116	189,873
	74840LAB8	QUICKEN LOANS INC CALLABLE NOTES FIXED 5	500,000	457,500	518,125
	749119103	QUOTIENT TECHNOLOGY INC	400	3,041	3,944
	74915M100	QURATE RETAIL INC COMMON STOCK USD 0.01	9,168	200,376	77,286
	747262AK9	QVC INC CALLABLE NOTES FIXED 4.375% 15/M	10,915,000	10,985,201	11,267,009
	747262AS2	QVC INC CALLABLE NOTES FIXED 4.85% 01/AP	2,300,000	2,325,282	2,410,400
	747262AH6	QVC INC CALLABLE NOTES FIXED 5.125% 02/J	100,000	103,394	105,222
	747262AW3	QVC INC CALLABLE NOTES FIXED 5.45% 15/AU	4,140,000	4,008,090	3,974,731
	747262AM5	QVC INC CALLABLE NOTES FIXED 5.95% 15/MA	4,155,000	3,947,021	3,892,861
	749397105	R1 RCM INC COMMON STOCK USD 0.01	300	3,624	3,894
	750236AU5	RADIAN GROUP INC CALLABLE NOTES FIXED 4.	100,000	100,000	105,500
	750236101	RADIAN GROUP INC COMMON STOCK USD 0.001	390	6,154	9,812
	M81873107	RADWARE LTD COMMON STOCK USD 0.05	705	16,945	18,175
	B0704T9	RAIFFEISEN BANK INTERNATIONAL AG COMMON	4,481	106,846	112,620
	6229597	RAKUTEN INC COMMON STOCK JPY	11,103	122,509	95,526
	748940AA1	RALI SERIES 2006-QS7 TRUST 2006-QS7 A1 6	1,622,178	1,614,228	1,496,805
	75116CCP9	RALI SERIES 2007-QS6 TRUST 2007-QS6 A62	281,934	149,347	258,438
	751212101	RALPH LAUREN CORP COMMON STOCK USD 0.01	520	35,774	60,954
	750917106	RAMBUS INC COMMON STOCK USD 0.001	1,000	12,912	13,775
	760985X22	RAMP SERIES 2004-SL1 TRUST 2004-SL1 A9 6	494,947	494,820	284,787
	7609856C0	RAMP SERIES 2004-SL2 TRUST 2004-SL2 A3 7	360,377	373,441	378,564
	6041995	RAMSAY HEALTH CARE LTD COMMON STOCK AUD	2,571	129,736	131,082
	5228658	RANDSTAD NV COMMON STOCK EUR 0.1	4,459	217,580	272,485
	75281AAS8	RANGE RESOURCES CORP CALLABLE NOTES FIXE	4,110,000	4,015,500	3,524,325
	75281AAY5	RANGE RESOURCES CORP CALLABLE NOTES FIXE	840,000	773,475	823,200
	75281ABA6	RANGE RESOURCES CORP CALLABLE NOTES FIXE	360,000	332,100	331,135
	75281A109	RANGE RESOURCES CORP COMMON STOCK USD 0.	1,974	45,878	9,574
	214834	RATHBONE BROTHERS PLC COMMON STOCK GBP 5	4,093	125,517	115,493
	754212108	RAVEN INDUSTRIES INC COMMON STOCK USD 1	100	3,535	3,446
	754730AF6	RAYMOND JAMES FINANCIAL INC CALLABLE NOT	2,100,000	2,156,349	2,455,404
	754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK	1,201	76,708	107,441
	754907103	RAYONIER INC REIT USD 0	1,233	33,963	40,393
	755111507	RAYTHEON CO COMMON STOCK USD 0.01	9,129	1,505,165	2,006,006
	6198578	REA GROUP LTD COMMON STOCK AUD 0	563	27,436	41,001
	B4W9262	REAL GOLD MINING LTD COMMON STOCK HKD 1	547,000	98,671	0
	75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD 0	10,400	94,574	100,672
	75606N109	REALPAGE INC COMMON STOCK USD 0.001	1,356	75,009	72,885
	6051422	REALTEK SEMICONDUCTOR CORP COMMON STOCK	89,000	338,539	697,702
	756109AS3	REALTY INCOME CORP CALLABLE NOTES FIXED	874,000	862,385	896,777
	756109AR5	REALTY INCOME CORP CALLABLE NOTES FIXED	2,355,000	2,494,343	2,584,353
	756109AT1	REALTY INCOME CORP CALLABLE NOTES FIXED	270,000	277,144	327,077
	756109104	REALTY INCOME CORP REIT USD 1	3,147	170,071	231,714
	B24CGK7	RECKITT BENCKISER GROUP PLC COMMON STOCK	24,593	1,211,708	1,996,802
	B07DRZ5	RECORDATI SPA COMMON STOCK EUR 0.125	1,666	67,637	70,259
	75629F109	RECRO PHARMA INC COMMON STOCK USD 0.01	1,000	16,461	18,330
	BQRRZ00	RECRUIT HOLDINGS CO LTD COMMON STOCK JPY	22,600	587,776	852,426
	BD6FXN3	RED ELECTRICA CORP SA COMMON STOCK EUR 0	19,081	403,019	383,925
	89799S395	REDWOOD GROVE INTERNATIONAL CO-INVEST	100	4,222,308	31,183,730
	757992581	REDWOOD GROVE INTL/1133 WEST LLC	100	61,145,855	30,796,469
	758750103	REGAL BELOIT CORP COMMON STOCK USD 0.01	405	30,461	34,672
	6730204	REGAL HOTELS INTERNATIONAL HOLDINGS LTD	100	8	55
	758849103	REGENCY CENTERS CORP REIT USD 0.01	1,783	108,290	112,489
	75884RAZ6	REGENCY CENTERS LP CALLABLE NOTES FIXED	474,000	473,545	473,730
	75884RAV5	REGENCY CENTERS LP CALLABLE NOTES FIXED	300,000	301,137	314,832
	75884RAX1	REGENCY CENTERS LP CALLABLE NOTES FIXED	100,000	99,837	108,498
	75884RAW3	REGENCY CENTERS LP CALLABLE NOTES FIXED	440,000	426,298	498,414
	75884RAY9	REGENCY CENTERS LP CALLABLE NOTES FIXED	2,390,000	2,444,374	2,813,580
	75886F107	REGENERON PHARMACEUTICALS INC COMMON STO	1,016	381,625	381,488
	75901B107	REGENXBIO INC COMMON STOCK USD 0.0001	100	4,968	4,097
	7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD	9,395	126,947	161,218
	7591EPAE0	REGIONS FINANCIAL CORP NOTES FIXED 7.375	2,132,000	2,557,286	3,053,578

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	758932107	REGIS CORP COMMON STOCK USD 0.05	100	1,654	1,787
	75933*1K0	REILLY MTG GROUP INC FHA PJ LN CTF SER 1	8,606	8,692	8,635
	759351AN9	REINSURANCE GROUP OF AMERICA INC CALLABL	700,000	698,278	746,921
	759351604	REINSURANCE GROUP OF AMERICA INC COMMON	595	63,129	97,021
	75951AAL2	RELIANCE STANDARD LIFE GLOBAL FUNDING II	2,790,000	2,785,313	2,787,852
	75951AAJ7	RELIANCE STANDARD LIFE GLOBAL FUNDING II	500,000	499,730	521,195
	759509AE2	RELIANCE STEEL & ALUMINUM CO CALLABLE NO	500,000	497,925	528,510
	759509102	RELIANCE STEEL & ALUMINUM CO COMMON STOC	2,381	249,727	285,149
	758202AK1	RELX CAPITAL INC CALLABLE BOND FIXED 3.1	4,704,000	3,720,502	4,847,378
	74949LAC6	RELX CAPITAL INC CALLABLE NOTES FIXED 4%	2,435,000	2,406,730	2,644,824
	B2B0DG9	RELX PLC COMMON STOCK GBP 14.4397	106,212	1,766,450	2,681,121
	BYWLC68	RELX PLC COMMON STOCK GBP 14.4397	5,659	88,029	142,671
	4741714	REMY COINTREAU SA COMMON STOCK EUR 1.6	245	25,299	30,114
	759950FF0	RENAISSANCE HOME EQUITY LOAN TRUST 2005-	2,500,000	1,693,387	2,757,929
	759996606	RENAISSANCE INSTITUTIONAL DIVERSIFIED AL	100	120,495,000	218,311,062
	G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK	415	55,230	81,348
	7.597E+111	RENASANT CORP COMMON STOCK USD 5	700	24,880	24,794
	4712798	RENAULT SA COMMON STOCK EUR 3.81	10,340	798,467	489,569
	6635677	RENESAS ELECTRONICS CORP COMMON STOCK JP	187,300	1,270,774	1,292,616
	76009N100	RENT-A-CENTER INC/TX COMMON STOCK USD 0.	9,100	237,044	262,444
	B082RF1	RENTOKIL INITIAL PLC COMMON STOCK GBP 1	28,770	144,149	172,652
	12669GN64	REPERFORMING LOAN REMIC TRUST 2005-R2 20	235,675	235,794	226,809
	99K*50006	REPO BANK OF NEW YORK (PBCOLLATERAL)	11,000,000	11,000,000	11,000,000
	99K*50001	REPO SCOTIA CAPITAL (USA) INC./NOVAAGENC	9,200,000	9,200,000	9,200,000
	5669354	REPSOL SA COMMON STOCK EUR 1	59,150	888,879	924,895
	BK80VN1	REPSOL SA RIGHT EUR	59,150	0	28,085
	B89B980	REPUBLIC OF CHILE BOND FIXED 2.25% 30/OC	1,060,000	1,061,590	1,063,752
	195325DP7	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	8,750,000	8,699,510	9,704,297
	195325DQ5	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	1,200,000	1,196,460	1,444,200
	BJ4L3W4	REPUBLIC OF ECUADOR CALLABLE BOND FIXED	840,000	872,200	819,000
	BZCNZH3	REPUBLIC OF ECUADOR CALLABLE BOND FIXED	1,970,000	1,994,016	1,871,500
	37443GAA9	REPUBLIC OF GHANA BOND FIXED 7.875% 26/M	2,030,000	2,029,411	2,131,662
	374422AH6	REPUBLIC OF GHANA BOND FIXED 8.627% 16/J	3,980,000	3,980,000	3,968,538
	37443GAC5	REPUBLIC OF GHANA BOND FIXED 8.95% 26/MA	1,760,000	1,760,191	1,798,403
	455780CD6	REPUBLIC OF INDONESIA BOND FIXED 3.5% 11	470,000	468,007	490,581
	455780CF1	REPUBLIC OF INDONESIA BOND FIXED 4.1% 24	5,750,000	5,672,375	6,242,344
	455780CE4	REPUBLIC OF INDONESIA BOND FIXED 4.35% 1	1,600,000	1,586,656	1,764,500
	491798AH7	REPUBLIC OF KENYA BOND FIXED 8.25% 28/FE	1,130,000	1,130,000	1,210,866
	698299BL7	REPUBLIC OF PANAMA CALLABLE BOND FIXED 3	220,000	219,866	236,830
	715638DB5	REPUBLIC OF PERU BOND FIXED 5.35% 12/AUG	800,000	235,870	243,801
	715638CZ3	REPUBLIC OF PERU BOND FIXED 5.4% 12/AUG/	400,000	123,702	126,786
	BF8F0J0	REPUBLIC OF PERU BOND FIXED 6.15% 12/AUG	12,000,000	3,797,560	4,104,817
	B66GQ83	REPUBLIC OF PERU BOND FIXED 8.2% 12/AUG/	3,300,000	1,210,964	1,271,497
	715638AX0	REPUBLIC OF PERU BOND FIXED 8.2% 12/AUG/	12,000,000	4,472,301	4,611,344
	836205BA1	REPUBLIC OF SOUTH AFRICA BOND FIXED 4.85	2,100,000	2,100,000	2,100,000
	760759AU4	REPUBLIC SERVICES INC CALLABLE NOTES FIX	2,510,000	2,505,984	2,538,740
	760759AS9	REPUBLIC SERVICES INC CALLABLE NOTES FIX	2,920,000	2,915,094	3,075,957
	760759AK6	REPUBLIC SERVICES INC CALLABLE NOTES FIX	500,000	612,080	678,960
	760759100	REPUBLIC SERVICES INC COMMON STOCK USD 0	4,354	278,868	390,249
	761128AJ6	RESIDENTIAL ASSET SECURITIZATION TRUST 2	436,481	343,583	352,197
	76114HAK1	RESIDENTIAL ASSET SECURITIZATION TRUST 2	69,627	60,102	58,461
	76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK US	12,767	164,274	152,310
	761152107	RESMED INC COMMON STOCK USD 0.004	1,938	164,511	300,332
	76117W109	RESOLUTE FOREST PRODUCTS INC COMMON STOC	2,159	13,347	9,068
	6421553	RESONA HOLDINGS INC COMMON STOCK JPY	281,218	1,348,569	1,239,507
	76122Q105	RESOURCES CONNECTION INC COMMON STOCK US	1,000	14,149	16,330
	BTF8CF0	RESTAURANT BRANDS INTERNATIONAL INC COMM	13,668	690,586	872,517
	76131D103	RESTAURANT BRANDS INTERNATIONAL INC COMM	33,200	2,097,943	2,117,164
	76131V202	RETAIL PROPERTIES OF AMERICA INC REIT US	23,412	292,833	313,721
	76133Q102	RETAIL VALUE INC REIT USD 0.1	25	667	920
	761299106	RETROPHIN INC COMMON STOCK USD 0.0001	3,095	44,104	43,949
	749527107	REV GROUP INC COMMON STOCK USD 0.001	319	3,670	3,901
	B1VP0K0	REXEL SA COMMON STOCK EUR 5	9,701	124,431	128,985
	76169C100	REXFORD INDUSTRIAL REALTY INC REIT USD 0	100	4,010	4,567
	76169B102	REXNORD CORP COMMON STOCK USD 0.01	100	2,781	3,262
	76169#AJ2	REYES HOLDINGS LLC BOND FIXED 3.71% 17/O	5,000,000	5,000,000	5,313,300
	761713AT3	REYNOLDS AMERICAN INC CALLABLE BOND FIXE	3,228,000	4,215,577	4,207,246
	761713BE5	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	2,820,000	2,819,492	2,832,831
	761713BG0	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	415,000	427,308	446,256
	761713BA3	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	9,872,000	11,078,183	11,477,681
	761713BB1	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	12,233,000	13,455,713	14,039,692
	761713AZ9	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	3,135,000	3,704,655	3,683,374
	761713BT2	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	1,796,000	2,110,927	1,824,700
	761713BW5	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	4,078,000	4,911,519	4,990,004
	761713BV7	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	7,756,000	10,229,275	10,504,183
	761735AR0	REYNOLDS GROUP ISSUER INC / REYNOLDS GRO	700,000	693,000	700,875
	74958DAG3	RFMSI SERIES 2006-S10 TRUST 2006-S10 1A7	1,461,626	1,112,398	1,373,422
	74958TAB9	RFMSI SERIES 2007-SA3 TRUST 2007-SA3 2A1	467,128	389,462	419,878
	749999314	RFS EQUITY PARTNERS II L.P - IBM	9,419,706	0	0
	762992147	RHO VENTURES V - BULLSHEAD D	100	17,039,019	8,195,168
	74999O782	RHO VENTURES VI LP	100	24,522,612	25,029,498
	74999O782	RHO VENTURES VI-MSM		59,838	61,075
	762544104	RIBBON COMMUNICATIONS INC COMMON STOCK	2,845	8,014	8,820
	762990976	RICE MEZZANINE II - IBM LTD PART	7,559,077	4,567,631	0
	762990984	RICE MEZZANINE L P - IBM	9,380,736	0	0
	6738220	RICOH CO LTD COMMON STOCK JPY	18,067	179,604	198,168
	766559603	RIGEL PHARMACEUTICALS INC COMMON STOCK U	500	1,274	1,070
	BGDT3G2	RIGHTMOVE PLC COMMON STOCK GBP 0.1	209,198	338,142	1,755,928
	76680R206	RINGCENTRAL INC COMMON STOCK USD 0.0001	1,019	90,110	171,875
	6740582	RINNAI CORP COMMON STOCK JPY	2,200	177,321	173,085
	76716XAA0	RIO OIL FINANCE TRUST SERIES 2014-1 CALL	7,065,728	7,315,274	7,913,686
	BNCB5P1	RIO OIL FINANCE TRUST SERIES 2014-1 CALL	778,672	843,028	872,120
	U76673AA7	RIO OIL FINANCE TRUST SERIES 2014-1 CALL	201,878	218,513	224,589
	76716XAB8	RIO OIL FINANCE TRUST SERIES 2014-3 CALL	1,314,730	1,259,512	1,551,395
	76716XAC6	RIO OIL FINANCE TRUST SERIES 2018-1 CALL	2,300,000	2,300,000	2,656,523
	767201AL0	RIO TINTO FINANCE USA LTD CALLABLE NOTES	1,720,000	1,948,577	2,251,821
	6220103	RIO TINTO LTD COMMON STOCK AUD 0	35,751	2,283,276	2,523,169
	767204100	RIO TINTO PLC ADR USD	15,951	792,582	946,851
	718875	RIO TINTO PLC COMMON STOCK GBP 10	86,168	4,337,029	5,140,222
	2229610	RIOCAN REAL ESTATE INVESTMENT TRUST REIT	7,758	147,792	160,096

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	2345390	RITCHIE BROS AUCTIONEERS INC COMMON STOC	16,690	503,432	717,152
	767744105	RITCHIE BROS AUCTIONEERS INC COMMON STOC	2,200	92,252	94,490
	74965L101	RLJ LODGING TRUST REIT USD	1,000	17,529	17,720
	74967R106	RMR GROUP INC/THE COMMON STOCK USD	701	33,195	31,994
	770323103	ROBERT HALF INTERNATIONAL INC COMMON STO	2,933	150,423	185,219
	771195104	ROCHE HOLDING AG ADR USD 1	41,926	1,324,600	1,704,711
	7110388	ROCHE HOLDING AG COMMON STOCK CHF 0	33,771	8,372,642	10,950,683
	7108918	ROCHE HOLDING AG COMMON STOCK CHF 1	3,281	819,193	1,042,222
	77341DAA5	ROCKFORD TOWER CLO 2017-3 LTD 2017-3A A	500,000	502,127	499,141
	77342JAA1	ROCKFORD TOWER CLO 2018-1 LTD 2018-1A A	500,000	500,000	496,889
	77340RAM9	ROCKIES EXPRESS PIPELINE LLC CALLABLE NO	2,808,000	3,071,396	2,920,320
	77340RAR8	ROCKIES EXPRESS PIPELINE LLC CALLABLE NO	2,580,000	2,577,680	2,572,466
	771993003	ROCKPOINT RE II/BULLSHEAD LLC	100	6,135,954	1,228,769
	773990411	ROCKPOINT RE III	100	0	4,726,525
	773998570	ROCKPOINT REAL ESTATE FUND IV, L.P.	100	0	21,165,013
	772739AL2	ROCK-TENN CO CALLABLE NOTES FIXED 4.9% 0	5,000,000	5,226,850	5,267,950
	773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD	10,304	1,946,581	2,088,312
	774341AJ0	ROCKWELL COLLINS INC CALLABLE NOTES FIXE	1,226,000	1,214,072	1,276,033
	774341AK7	ROCKWELL COLLINS INC CALLABLE NOTES FIXE	2,550,000	2,405,390	2,705,081
	774341AL5	ROCKWELL COLLINS INC CALLABLE NOTES FIXE	4,550,000	4,457,532	5,247,037
	774341AF8	ROCKWELL COLLINS INC CALLABLE NOTES FIXE	615,000	639,310	739,279
	775109AX9	ROGERS COMMUNICATIONS INC CALLABLE NOTES	1,700,000	1,621,426	1,898,900
	775109BG5	ROGERS COMMUNICATIONS INC CALLABLE NOTES	335,000	368,771	373,267
	775109BN0	ROGERS COMMUNICATIONS INC CALLABLE NOTES	4,930,000	4,984,208	5,466,385
	775109BP5	ROGERS COMMUNICATIONS INC CALLABLE NOTES	6,457,000	6,412,249	6,518,342
	775109AW1	ROGERS COMMUNICATIONS INC CALLABLE NOTES	380,000	359,388	389,462
	775109BB6	ROGERS COMMUNICATIONS INC CALLABLE NOTES	1,540,000	1,548,075	1,866,403
	2169051	ROGERS COMMUNICATIONS INC COMMON STOCK C	27,123	985,621	1,348,672
	6747204	ROHM CO LTD COMMON STOCK JPY	4,549	313,046	367,520
	77543R102	ROKU INC COMMON STOCK USD 0.0001	924	92,669	123,724
	775711104	ROLLINS INC COMMON STOCK USD 1	9,335	305,002	309,549
	B63H849	ROLLS-ROYCE HOLDINGS PLC COMMON STOCK GB	97,258	1,117,601	880,252
	BKT6BP0	ROLLS-ROYCE INTERNATIONAL LTD PREFERENCE	4,443,416	0	5,886
	BJK4B34	RONSHINE CHINA HOLDINGS LTD CALLABLE BON	500,000	531,875	532,686
	776743AC0	ROPER TECHNOLOGIES INC CALLABLE NOTES FI	1,180,000	1,178,147	1,196,369
	776743AG1	ROPER TECHNOLOGIES INC CALLABLE NOTES FI	1,015,000	1,012,797	1,025,333
	776743AD8	ROPER TECHNOLOGIES INC CALLABLE NOTES FI	2,820,000	2,966,041	2,989,959
	776743AF3	ROPER TECHNOLOGIES INC CALLABLE NOTES FI	700,000	699,244	767,200
	776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD	2,619	562,266	927,728
	777780107	ROSETTA STONE INC COMMON STOCK USD 0.000	542	8,283	9,832
	778296103	ROSS STORES INC COMMON STOCK USD 0.01	6,228	441,520	725,064
	77846EAA3	ROSSLYN PORTFOLIO TRUST 2017-ROSS 2017-R	288,000	288,000	287,820
	77846EAE5	ROSSLYN PORTFOLIO TRUST 2017-ROSS 2017-R	288,000	288,000	287,828
	BVFNZH2	ROTORK PLC COMMON STOCK GBP 0.5	31,224	94,690	138,569
	2754383	ROYAL BANK OF CANADA COMMON STOCK CAD 0	75,306	5,033,357	5,966,988
	78012KC62	ROYAL BANK OF CANADA MEDIUM TERM NOTE FI	1,790,000	1,788,711	1,790,662
	78015K7C2	ROYAL BANK OF CANADA MEDIUM TERM NOTE FI	21,690,000	21,644,613	21,782,183
	78013X6D5	ROYAL BANK OF CANADA MEDIUM TERM NOTE FI	1,880,000	1,879,192	1,918,728
	780097BD2	ROYAL BANK OF SCOTLAND GROUP PLC BOND FI	7,715,000	7,713,824	8,085,551
	780097AY7	ROYAL BANK OF SCOTLAND GROUP PLC BOND FI	400,000	438,700	440,424
	780099CH8	ROYAL BANK OF SCOTLAND GROUP PLC BOND FI	6,572,000	6,623,841	7,120,762
	780099CE5	ROYAL BANK OF SCOTLAND GROUP PLC BOND FI	2,250,000	2,230,106	2,462,873
	780097AZ4	ROYAL BANK OF SCOTLAND GROUP PLC BOND FI	7,851,000	8,026,255	8,731,882
	BGB6MY6	ROYAL BANK OF SCOTLAND GROUP PLC CALLABL	600,000	696,127	711,314
	780099CJ4	ROYAL BANK OF SCOTLAND GROUP PLC CALLABL	600,000	615,750	613,128
	BDHDFM9	ROYAL BANK OF SCOTLAND GROUP PLC CALLABL	1,400,000	1,489,250	1,512,000
	78009PEH0	ROYAL BANK OF SCOTLAND GROUP PLC CALLABL	7,270,000	7,279,073	8,336,306
	780097BB6	ROYAL BANK OF SCOTLAND GROUP PLC CALLABL	9,477,000	10,013,424	10,164,083
	780097BG5	ROYAL BANK OF SCOTLAND GROUP PLC CALLABL	500,000	498,406	565,610
	780097BH3	ROYAL BANK OF SCOTLAND GROUP PLC CALLABL	1,543,000	1,554,976	1,566,392
	780097BJ9	ROYAL BANK OF SCOTLAND GROUP PLC CALLABL	14,295,000	14,418,663	15,188,265
	780097BK6	ROYAL BANK OF SCOTLAND GROUP PLC CALLABL	6,915,000	6,920,246	7,346,842
	780097BL4	ROYAL BANK OF SCOTLAND GROUP PLC CALLABL	700,000	716,030	773,500
	780097BM2	ROYAL BANK OF SCOTLAND GROUP PLC CALLABL	3,995,000	3,998,512	4,080,213
	B7T7721	ROYAL BANK OF SCOTLAND GROUP PLC COMMON	68,013	180,542	216,511
	780097BA8	ROYAL BANK OF SCOTLAND GROUP PLC NOTES F	1,000,000	1,044,250	1,111,160
	V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK	21,134	2,412,532	2,821,600
	B03MLX2	ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	78,094	2,304,915	2,312,220
	B03MM40	ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	78,724	2,351,555	2,335,566
	B09CBL4	ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	2,995	80,296	87,964
	780287108	ROYAL GOLD INC COMMON STOCK USD 0.01	622	47,537	76,040
	LX1613510	RPI Finance Trust - LX1613510	275,909	275,219	278,540
	749685AU7	RPM INTERNATIONAL INC CALLABLE NOTES FIX	310,000	329,319	347,364
	749685103	RPM INTERNATIONAL INC COMMON STOCK USD 0	1,229	58,224	94,338
	BKKMKR2	RSA INSURANCE GROUP PLC COMMON STOCK GBP	15,928	113,521	119,345
	749991113	RSTW PARTNERS III L P- IBM	100	3,959,858	0
	781846209	RUSH ENTERPRISES INC COMMON STOCK USD 0.	100	3,427	4,650
	783186UJ6	RUTGERS ST UNIV N J TAXABLE GO REF BDS 2	4,405,000	4,405,020	4,359,232
	4768962	RWE AG COMMON STOCK EUR 0	8,125	177,542	249,441
	78349AAB9	RWJ BARNABAS HEALTH INC CALLABLE BOND FI	1,190,000	1,192,410	1,261,507
	78355HKG3	RYDER SYSTEM INC CALLABLE MEDIUM TERM NO	2,390,000	2,383,547	2,465,046
	783549108	RYDER SYSTEM INC COMMON STOCK USD 0.5	895	52,473	48,607
	6161525	RYMAN HEALTHCARE LTD COMMON STOCK NZD 0	5,523	40,086	60,847
	6758455	RYOHIN KEIKAKU CO LTD COMMON STOCK JPY	7,400	174,447	174,046
	78409VAP9	S&P GLOBAL INC CALLABLE NOTES FIXED 2.5%	4,762,000	4,760,653	4,765,667
	78409VAM6	S&P GLOBAL INC CALLABLE NOTES FIXED 2.95	1,325,000	1,289,199	1,370,901
	78409VAQ7	S&P GLOBAL INC CALLABLE NOTES FIXED 3.25	6,785,000	6,786,754	6,943,905
	78409VAD6	S&P GLOBAL INC CALLABLE NOTES FIXED 4% 1	2,300,000	2,282,842	2,501,940
	78409VAN4	S&P GLOBAL INC CALLABLE NOTES FIXED 4.5%	1,676,000	1,667,608	2,053,026
	78409V104	S&P GLOBAL INC COMMON STOCK USD 1	9,827	1,524,669	2,683,262
**	FAH0IDX	S&P MID 400 EMINI EQUITY INDEX 20/MAR/20	102	0	
	PTH0IDX	S&P/TSX 60 IX FUT EQUITY INDEX 19/MAR/20	4	0	
**	ESH0IDX	S&P500 EMINI FUT EQUITY INDEX 20/MAR/202	1,587	0	
	6180230	S-1 CORP COMMON STOCK KRW 500	1,339	108,770	108,491
	78516FAB5	SABAL TRAIL TRANSMISSION LLC CALLABLE NO	1,355,000	1,356,276	1,523,938
	78516FAC3	SABAL TRAIL TRANSMISSION LLC CALLABLE NO	2,250,000	2,247,393	2,550,562
	78520LAA8	SABIC CAPITAL II BV BOND FIXED 4% 10/OCT	4,000,000	3,983,680	4,207,000
	785592AJ5	SABINE PASS LIQUEFACTION LLC CALLABLE NO	4,520,000	4,841,726	5,042,964
	785592AM8	SABINE PASS LIQUEFACTION LLC CALLABLE NO	2,495,000	2,628,428	2,810,143
	785592AS5	SABINE PASS LIQUEFACTION LLC CALLABLE NO	2,285,000	2,438,920	2,513,729

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	785592AV8	SABINE PASS LIQUEFACTION LLC CALLABLE NO	1,000,000	1,002,005	1,149,520
	78572XAG6	SABRA HEALTH CARE LP CALLABLE NOTES FIXE	4,295,000	4,239,006	4,319,482
	78572XAF8	SABRA HEALTH CARE LP CALLABLE NOTES FIXE	1,210,000	1,208,342	1,286,496
	78573M104	SABRE CORP COMMON STOCK USD 0.01	20,317	459,052	455,913
	B058TZ6	SAFRAN SA COMMON STOCK EUR 0.2	19,054	2,392,009	2,944,074
	B8C3BL0	SAGE GROUP PLC/THE COMMON STOCK GBP 1.05	90,430	800,919	897,281
	78667J108	SAGE THERAPEUTICS INC COMMON STOCK USD 0	3,280	337,015	236,783
	78781P105	SAILPOINT TECHNOLOGIES HOLDING INC COMMO	100	1,989	2,360
	BDZZRW1	SAIPEM SPA COMMON STOCK EUR 0	135,357	693,867	661,843
	B011JG0	SAIR GROUP CHF69 (REGD)	8	0	0
	79467BBN4	SALES TAX SECURITIZATION CORP ILL BDS 20	940,000	940,000	946,749
	79467BAR6	SALES TAX SECURITIZATION CORP ILL TAXABL	3,085,000	2,971,058	3,041,532
	79467BCM5	SALES TAX SECURITIZATION CORP ILL TAXABL	895,000	896,181	1,003,286
	79466LAE4	SALESFORCE.COM INC CALLABLE NOTES FIXED	905,000	904,457	941,408
	79466LAF1	SALESFORCE.COM INC CALLABLE NOTES FIXED	730,000	729,818	800,868
	79466L302	SALESFORCE.COM INC COMMON STOCK USD 0.00	17,312	1,556,203	2,815,624
	7.9546E+108	SALLY BEAUTY HOLDINGS INC COMMON STOCK U	4,800	88,777	87,600
	5226038	SAMPO OYJ COMMON STOCK EUR 0	41,971	1,122,927	1,833,145
	6771720	SAMSUNG ELECTRONICS CO LTD COMMON STOCK	44,121	1,590,637	2,128,887
	6773812	SAMSUNG ELECTRONICS CO LTD PREFERENCE KR	13,950	443,481	547,650
	6155250	SAMSUNG FIRE & MARINE INSURANCE CO LTD C	1,523	368,482	320,680
	797440BM5	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	3,225,000	3,186,239	3,640,541
	797440BQ6	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	4,285,000	4,235,594	4,609,717
	797440BU7	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	1,457,000	1,430,395	1,449,642
	797440BV5	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	5,800,000	5,922,750	6,110,965
	797440BW3	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	1,898,000	2,041,425	2,131,182
	797440BX1	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	5,055,000	5,052,412	5,596,138
	797440BK9	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	500,000	687,299	641,360
	798170AN6	SAN JOSE CALIF REDEV AGY SUCCESSOR AGY T	950,000	916,620	976,477
	80007P869	SANDRIDGE ENERGY INC COMMON STOCK USD 0.	400	2,496	1,696
	80007RAF2	SANDS CHINA LTD CALLABLE BOND FIXED 5.12	15,650,000	15,745,906	17,173,371
	80007RAB1	SANDS CHINA LTD CALLABLE NOTES FIXED 4.6	4,220,000	4,245,128	4,466,606
	80007RAE5	SANDS CHINA LTD CALLABLE NOTES FIXED 5.4	3,730,000	3,805,855	4,207,925
	B5B23W2	SANDS CHINA LTD COMMON STOCK HKD 0.01	113,600	545,292	607,233
	B1VQ252	SANDVIK AB COMMON STOCK SEK 1.2	85,031	1,127,171	1,659,099
	800363103	SANDY SPRING BANCORP INC COMMON STOCK US	200	7,595	7,576
	6775432	SANKYO CO LTD COMMON STOCK JPY	7,778	274,651	259,446
	801056102	SANMINA CORP COMMON STOCK USD 0.01	1,300	39,333	44,512
	5671735	SANOFI COMMON STOCK EUR 2	35,589	3,062,436	3,580,198
	80168NEP0	SANTA CLARA VY CALIF TRANSN AUTH SALES T	2,130,000	2,695,749	2,604,990
	80283M101	SANTANDER CONSUMER USA HOLDINGS INC COMM	1,010	13,911	23,604
	80285HAE0	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	645,000	644,908	650,376
	80282KAT3	SANTANDER HOLDINGS USA INC CALLABLE BOND	1,480,000	1,488,464	1,521,419
	80282KAY2	SANTANDER HOLDINGS USA INC CALLABLE NOTE	2,700,000	2,695,221	2,729,916
	80282KAE6	SANTANDER HOLDINGS USA INC CALLABLE NOTE	2,400,000	2,399,040	2,590,920
	80282KAP1	SANTANDER HOLDINGS USA INC CALLABLE NOTE	700,000	716,849	755,916
	80282KAS5	SANTANDER HOLDINGS USA INC CALLABLE NOTE	285,000	283,433	292,225
	80282KAU0	SANTANDER HOLDINGS USA INC CALLABLE NOTE	1,800,000	1,796,814	1,866,178
	80282KAW6	SANTANDER HOLDINGS USA INC CALLABLE NOTE	9,210,000	9,205,167	9,475,985
	80286JAA3	SANTANDER REVOLVING AUTO LOAN TRUST 2019	2,226,000	2,225,707	2,216,230
	BYZG5X8	SANTANDER UK GROUP HOLDINGS PLC CALLABLE	500,000	657,073	721,823
	80281LAF2	SANTANDER UK GROUP HOLDINGS PLC CALLABLE	1,100,000	1,100,000	1,126,224
	80281LAG0	SANTANDER UK GROUP HOLDINGS PLC CALLABLE	2,700,000	2,478,850	2,848,284
	80281LAH8	SANTANDER UK GROUP HOLDINGS PLC CALLABLE	7,515,000	7,511,788	7,699,869
	80281LAJ4	SANTANDER UK GROUP HOLDINGS PLC CALLABLE	400,000	416,568	431,080
	80281LAA3	SANTANDER UK GROUP HOLDINGS PLC MEDIUM T	1,700,000	1,713,889	1,824,508
	80281LAB1	SANTANDER UK GROUP HOLDINGS PLC NOTES FI	3,160,000	3,240,734	3,906,266
	80281LAC9	SANTANDER UK GROUP HOLDINGS PLC NOTES FI	1,200,000	1,198,368	1,205,304
	80281LAE5	SANTANDER UK GROUP HOLDINGS PLC NOTES FI	1,400,000	1,398,194	1,413,048
	80283LAX1	SANTANDER UK PLC NOTES FIXED 2.875% 18/J	1,860,000	1,891,527	1,902,427
	80283LAA1	SANTANDER UK PLC NOTES FIXED 5% 07/NOV/2	10,220,000	10,328,751	10,989,157
	6776606	SANTEN PHARMACEUTICAL CO LTD COMMON STOC	4,800	71,390	92,135
	6776703	SANTOS LTD COMMON STOCK AUD 0	186,999	1,040,090	1,075,269
	4846288	SAP SE COMMON STOCK EUR 0	34,821	3,771,991	4,702,896
	2112226	SAPUTO INC COMMON STOCK CAD 0	11,963	393,875	370,860
	803490101	SARATOGA PARNTERS II L P - IBM	1,285,376	0	0
	803607100	SAREPTA THERAPEUTICS INC COMMON STOCK US	672	93,108	86,715
	5843329	SARTORIUS AG PREFERENCE EUR 0	1,222	227,580	261,719
	BYZ2QP5	SARTORIUS STEDIM BIOTECH COMMON STOCK EU	4,661	711,099	772,762
	80386WAA3	SASOL FINANCING USA LLC CALLABLE NOTES F	2,130,000	2,126,848	2,307,722
	6243586	SATS LTD COMMON STOCK SGD 0	8,124	29,214	30,571
	80414L2C8	SAUDI ARABIAN OIL CO MEDIUM TERM NOTE FI	2,305,000	2,292,787	2,339,806
	80414L2E4	SAUDI ARABIAN OIL CO MEDIUM TERM NOTE FI	1,940,000	1,923,723	2,073,375
	80414L2F1	SAUDI ARABIAN OIL CO MEDIUM TERM NOTE FI	3,470,000	3,421,239	3,817,000
	80413MAB0	SAUDI ELECTRICITY GLOBAL SUKUK CO 3 BOND	3,900,000	3,900,000	4,677,075
	6784955	SAWAI PHARMACEUTICAL CO LTD COMMON STOCK	1,300	75,410	82,779
	78410G104	SBA COMMUNICATIONS CORP REIT USD 0.01	1,598	208,488	385,102
	78403DAK6	SBA TOWER TRUST CALLABLE OTHER SECURED L	1,600,000	1,612,800	1,605,334
	6309466	SBI HOLDINGS INC/JAPAN COMMON STOCK JPY	3,170	61,767	67,527
	78432MAA3	SBL HOLDINGS LLC/KANSAS CALLABLE NOTES F	1,235,000	1,235,000	1,242,002
	78408LAC1	SC JOHNSON & SON INC CALLABLE NOTES FIXE	415,000	413,141	466,265
	78408LAA5	SC JOHNSON & SON INC CALLABLE NOTES FIXE	1,000,000	949,670	1,042,180
	80589MAD4	SCANA CORP CALLABLE MEDIUM TERM NOTE FIX	500,000	524,135	511,245
	78407R204	SCE TRUST II CALLABLE PREFERRED STOCK FI	35,000	846,450	874,650
	BLZH0Z7	SCENTRE GROUP REIT AUD 0	334,336	918,475	900,132
	806213AD6	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TR	4,420,000	4,436,777	4,522,898
	BWNH4Z4	SCHAEFFLER FINANCE BV CALLABLE NOTES FIX	600,000	646,373	691,179
	BWVFKQ3	SCHIBSTED ASA COMMON STOCK NOK 0.5	6,218	105,237	178,177
	4790534	SCHIBSTED ASA COMMON STOCK NOK 0.5	5,723	94,116	172,785
	B11TCY0	SCHINDLER HOLDING AG COMMON STOCK CHF 0.	636	130,712	161,701
	B11WWH2	SCHINDLER HOLDING AG COMMON STOCK CHF 0.	270	53,504	66,137
	80685XAB7	SCHLUMBERGER FINANCE CANADA LTD CALLABLE	1,435,000	1,444,365	1,458,947
	806851AK7	SCHLUMBERGER HOLDINGS CORP CALLABLE NOTE	3,346,000	3,368,614	3,564,828
	806857108	SCHLUMBERGER LTD COMMON STOCK USD 0.01	29,074	1,906,918	1,168,775
	4834108	SCHNEIDER ELECTRIC SE COMMON STOCK EUR 4	31,560	2,523,830	3,241,488
	80689H102	SCHNEIDER NATIONAL INC COMMON STOCK USD	2,227	49,743	48,593
	802284	SCHRODER JAPAN GROWTH FUND PLC CLOSED-EN	187,406	454,515	487,843
	610841	SCHRODER UK MID CAP FUND PLC CLOSED-END	175,419	1,218,533	1,603,466
	239581	SCHRODERS PLC COMMON STOCK GBP 100	4,646	134,068	155,101
	240549	SCHRODERS PLC COMMON STOCK GBP 100	1,963	74,663	86,700

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	809087109	SCIPLAY CORP COMMON STOCK USD 0.001	1,900	20,299	23,351
	B1LB9P6	SCOR SE COMMON STOCK EUR 7.876972	2,133	81,192	89,594
	782609	SCOTTISH INVESTMENT TRUST PLC CLOSED-END	296,692	2,415,394	3,270,115
	810186106	SCOTTS MIRACLE-GRO CO/THE COMMON STOCK U	6,984	697,963	741,561
	6858474	SCSK CORP COMMON STOCK JPY	3,500	140,758	182,609
	B1L3CH5	SCUD GROUP LTD COMMON STOCK HKD 0.1	260,000	34,665	0
	2629971D1	SDL SOF VII CO-INV/BULLSHEAD HLDGS	100	0	1,722,022
	811543107	SEABOARD CORP COMMON STOCK USD 1	3	11,818	12,752
	G7945M107	SEAGATE TECHNOLOGY PLC COMMON STOCK USD	200	10,348	11,900
	81211K100	SEALED AIR CORP COMMON STOCK USD 0.1	16,439	670,974	654,765
	35563PBC2	SEASONED CREDIT RISK TRANSFER TRUST SERI	982,939	1,007,666	1,001,471
	35563PHF9	SEASONED CREDIT RISK TRANSFER TRUST SERI	1,404,414	1,461,281	1,455,477
	35563PLH0	SEASONED CREDIT RISK TRANSFER TRUST SERI	3,277,378	3,425,736	3,406,796
	35563PML0	SEASONED CREDIT RISK TRANSFER TRUST SERI	2,264,034	2,313,653	2,307,889
	Y75638109	SEASPAN CORP COMMON STOCK USD 0.01	200	2,165	2,842
	812578102	SEATTLE GENETICS INC COMMON STOCK USD 0.	1,111	69,399	126,943
	LX1633390	Seattle SpinCo, Inc. - LX1633390	416,407	415,366	417,752
	81282V100	SEAWORLD ENTERTAINMENT INC COMMON STOCK	100	2,968	3,171
	4792132	SEB SA COMMON STOCK EUR 1	239	36,401	35,520
	6791591	SECOM CO LTD COMMON STOCK JPY	6,958	524,279	625,980
	5554041	SECURITAS AB COMMON STOCK SEK 1	4,948	77,355	85,338
	81377JAB9	SECURITIZED ASSET BACKED RECEIVABLES LLC	245,611	245,611	76,226
	81413PAG0	SECURITY CAPITAL GROUP INC CALLABLE NOTE	1,820,000	2,400,580	2,219,872
	B0767Y3	SEEK LTD COMMON STOCK AUD 0	5,274	69,395	83,601
	B02RK08	SEGA SAMMY HOLDINGS INC COMMON STOCK JPY	21,064	304,322	306,826
	B5ZN1N8	SEGRO PLC REIT GBP 10	16,473	124,165	195,792
	784117103	SEI INVESTMENTS CO COMMON STOCK USD 0.01	6,708	321,273	439,240
	BKY6H35	SEIBU HOLDINGS INC COMMON STOCK JPY	25,000	456,010	412,928
	6616508	SEIKO EPSON CORP COMMON STOCK JPY	27,502	449,249	418,825
	6793821	SEKISUI CHEMICAL CO LTD COMMON STOCK JPY	19,329	314,712	338,647
	6793906	SEKISUI HOUSE LTD COMMON STOCK JPY	28,948	573,140	621,580
	81617J301	SELECT ENERGY SERVICES INC COMMON STOCK	100	758	928
	816994107	SELECT INDS TRUST L P - IBM RESTRICTED	15	1,591,585	0
	816120307	SELECT INTERIOR CONCEPTS INC COMMON STOC	400	3,669	3,596
	816300107	SELECTIVE INSURANCE GROUP INC COMMON STO	200	12,949	13,038
	B08X163	SEMBCORP INDUSTRIES LTD COMMON STOCK SGD	12,474	23,225	21,244
	816851BE8	SEMPRA ENERGY CALLABLE BOND FIXED 2.4% 0	8,928,000	8,915,858	8,929,497
	816851AY5	SEMPRA ENERGY CALLABLE BOND FIXED 3.75%	1,230,000	1,297,896	1,301,906
	816851BF5	SEMPRA ENERGY CALLABLE NOTES FIXED 2.9%	4,960,000	4,941,202	5,054,699
	816851BA6	SEMPRA ENERGY CALLABLE NOTES FIXED 3.25%	1,700,000	1,563,218	1,750,779
	816851BG3	SEMPRA ENERGY CALLABLE NOTES FIXED 3.4%	2,040,000	1,870,870	2,112,511
	816851AV1	SEMPRA ENERGY CALLABLE NOTES FIXED 3.55%	1,015,000	1,012,036	1,063,334
	816851BH1	SEMPRA ENERGY CALLABLE NOTES FIXED 3.8%	9,815,000	9,509,367	10,158,717
	816851BJ7	SEMPRA ENERGY CALLABLE NOTES FIXED 4% 01	2,830,000	2,742,002	2,964,230
	816851AP4	SEMPRA ENERGY CALLABLE NOTES FIXED 6% 15	18,402,000	22,470,922	23,893,157
	816851109	SEMPRA ENERGY COMMON STOCK USD 0	3,634	391,161	550,478
	816850101	SEMTECH CORP COMMON STOCK USD 0.01	200	9,330	10,580
	81721M109	SENIOR HOUSING GROUP LLC COMMON STOCK US	19,690	269,419	166,184
	817998107	SENIOR LENDING ASSOC I L P - IBM	16,085,267	274,025	0
	817991987	SENIOR LENDING ASSOC II L P - IBM	9,012,337	0	0
	6795203	SENKO GROUP HOLDINGS CO LTD COMMON STOCK	11,300	81,462	97,013
	G8060N102	SENSATA TECHNOLOGIES HOLDING PLC COMMON	4,318	195,283	232,611
	81727TAA6	SENSATA TECHNOLOGIES UK FINANCING CO PLC	300,000	319,500	323,250
	81743PBW5	SEQUOIA MORTGAGE TRUST 2003-4 2003-4 2A1	80,887	63,977	79,539
	81744FJG3	SEQUOIA MORTGAGE TRUST 2005-4 2005-4 2A1	150,360	151,478	157,504
	81746NAK4	SEQUOIA MORTGAGE TRUST 2016-3 2016-3 A10	1,235,648	1,275,035	1,260,488
	81746NAL2	SEQUOIA MORTGAGE TRUST 2016-3 2016-3 A11	6,888,739	7,043,736	6,929,369
	797379	SERCO GROUP PLC COMMON STOCK GBP 2	273,961	690,287	587,583
	817565104	SERVICE CORP INTERNATIONAL/US COMMON STO	1,688	48,982	77,699
	44106MAW2	SERVICE PROPERTIES TRUST CALLABLE NOTES	500,000	494,770	518,600
	44106MAY8	SERVICE PROPERTIES TRUST CALLABLE NOTES	2,212,000	2,162,849	2,118,592
	44106MAR3	SERVICE PROPERTIES TRUST CALLABLE NOTES	600,000	607,290	623,784
	81761L102	SERVICE PROPERTIES TRUST REIT USD 0.01	18,489	468,435	449,837
	81761R109	SERVICEMASTER GLOBAL HOLDINGS INC COMMON	9,198	326,851	355,595
	81762P102	SERVICENOW INC COMMON STOCK USD 0.001	4,964	664,188	1,401,436
	78413KAB8	SES GLOBAL AMERICAS HOLDINGS GP CALLABLE	1,350,000	1,275,242	1,315,805
	78413HAA7	SES SA CALLABLE NOTES FIXED 3.6% 04/APR/	691,000	673,027	705,995
	B00ZQQ2	SES SA RECEIPT EUR 0	29,052	497,762	407,636
	B0FS5D6	SEVEN & I HOLDINGS CO LTD COMMON STOCK J	53,391	1,903,294	1,966,636
	B2NT8S1	SEVEN BANK LTD COMMON STOCK JPY	62,000	193,040	204,242
	BRK0MM4	SEVEN GENERATIONS ENERGY LTD COMMON STOC	41,900	371,568	273,679
	B1FH8J7	SEVERN TRENT PLC COMMON STOCK GBP 97.89	3,120	81,782	103,950
	BFFY885	SG HOLDINGS CO LTD COMMON STOCK JPY	1,800	46,421	40,745
	78432BAA7	SG RESIDENTIAL MORTGAGE TRUST 2019-3 201	632,236	632,226	631,133
	4824778	SGS SA COMMON STOCK CHF 1	357	832,730	977,340
	6800602	SHARP CORP/JAPAN COMMON STOCK JPY	3,000	41,061	46,515
	2801836	SHAW COMMUNICATIONS INC COMMON STOCK CAD	24,048	466,470	488,647
	822582AD4	SHELL INTERNATIONAL FINANCE BV CALLABLE	4,800,000	5,955,418	7,006,032
	822582AN2	SHELL INTERNATIONAL FINANCE BV CALLABLE	2,600,000	2,587,520	3,511,820
	822582AT9	SHELL INTERNATIONAL FINANCE BV CALLABLE	1,775,000	1,638,895	1,898,895
	822582AY8	SHELL INTERNATIONAL FINANCE BV CALLABLE	6,530,000	6,692,321	7,963,531
	822582BE1	SHELL INTERNATIONAL FINANCE BV CALLABLE	5,675,000	5,618,601	6,640,374
	822582BF8	SHELL INTERNATIONAL FINANCE BV CALLABLE	7,953,000	8,069,967	9,511,610
	822582BQ4	SHELL INTERNATIONAL FINANCE BV CALLABLE	6,585,000	6,512,501	7,504,332
	822582BY7	SHELL INTERNATIONAL FINANCE BV CALLABLE	3,875,000	3,846,036	4,261,454
	822582CC4	SHELL INTERNATIONAL FINANCE BV CALLABLE	3,177,000	3,164,533	3,168,644
	822582CD2	SHELL INTERNATIONAL FINANCE BV CALLABLE	8,625,000	8,560,443	8,555,138
	822582CE0	SHELL INTERNATIONAL FINANCE BV CALLABLE	24,889,000	24,536,681	24,585,105
	82312B106	SHENANDOAH TELECOMMUNICATIONS CO COMMON	100	3,212	4,161
	B0MP1B0	SHENZHOU INTERNATIONAL GROUP HOLDINGS LT	10,997	75,840	160,753
	824348AV8	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	1,360,000	1,405,764	1,397,569
	824348AU0	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	612,000	614,443	621,588
	824348BJ4	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	3,420,000	3,410,244	3,454,303
	824348AW6	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	5,300,000	5,076,181	5,600,596
	824348BK1	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	5,257,000	5,257,396	5,359,512
	824348BH8	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	280,000	278,037	294,764
	824348AX4	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	5,648,000	5,663,897	6,426,215
	824348AS5	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	625,000	690,659	712,963
	824348AQ9	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	500,000	469,840	515,835
	824348106	SHERWIN-WILLIAMS CO/THE COMMON STOCK USD	1,863	683,826	1,087,135

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	6804369	SHIMADZU CORP COMMON STOCK JPY	12,418	296,229	393,080
	6804035	SHIMAMURA CO LTD COMMON STOCK JPY	202	24,199	15,465
	6804820	SHIMANO INC COMMON STOCK JPY	6,275	934,105	1,026,057
	6804400	SHIMIZU CORP COMMON STOCK JPY	26,614	202,587	273,303
	6804585	SHIN-ETSU CHEMICAL CO LTD COMMON STOCK J	27,096	2,433,441	3,006,927
	6397502	SHINHAN FINANCIAL GROUP CO LTD COMMON ST	13,418	535,300	502,979
	6730936	SHINSEI BANK LTD COMMON STOCK JPY	59,974	939,405	924,375
	6804682	SHIONOGI & CO LTD COMMON STOCK JPY	27,612	1,486,429	1,719,350
	82481LAB5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	2,500,000	2,489,200	2,514,225
	82481LAC3	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	1,315,000	1,311,384	1,340,011
	82481LAD1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	8,175,000	7,837,291	8,425,155
	6805265	SHISEIDO CO LTD COMMON STOCK JPY	5,887	340,176	421,556
	6805328	SHIZUOKA BANK LTD/THE COMMON STOCK JPY	4,968	40,143	37,394
	B29T1W0	SHO-BOND HOLDINGS CO LTD COMMON STOCK JP	1,900	54,156	79,374
	BX865C7	SHOPIFY INC COMMON STOCK CAD	5,238	768,929	2,085,506
	6805469	SHOWA DENKO KK COMMON STOCK JPY	10,500	291,689	280,097
	825690100	SHUTTERSTOCK INC COMMON STOCK USD 0.01	5,000	198,451	214,400
	5727973	SIEMENS AG COMMON STOCK EUR 0	23,842	2,835,386	3,118,919
	82620KAF0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV CAL	7,330,000	7,295,191	8,711,705
	82620KAT0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV CAL	805,000	802,142	959,109
	B01CP21	SIEMENS GAMESA RENEWABLE ENERGY SA COMMO	2,518	49,643	44,192
	BD594Y4	SIEMENS HEALTHINEERS AG COMMON STOCK EUR	1,971	81,109	94,737
	826418BM6	SIERRA PACIFIC POWER CO CALLABLE NOTES F	6,125,000	5,935,348	6,159,484
	826418BE4	SIERRA PACIFIC POWER CO CALLABLE NOTES F	500,000	703,993	699,040
	826516106	SIERRA WIRELESS INC COMMON STOCK CAD 0	1,417	12,022	13,532
	8265Q0XQ0	SIGMA FIN INC MTN VR 04/JUN/2007-04/JUN/	93,840,529	0	0
	82669G104	SIGNATURE BANK/NEW YORK NY COMMON STOCK	514	65,974	70,218
	G81276100	SIGNET JEWELERS LTD COMMON STOCK USD 0.1	700	13,030	15,218
	BF2DSG3	SIKA AG COMMON STOCK CHF 0.01	1,885	238,338	353,991
	827048109	SILGAN HOLDINGS INC COMMON STOCK USD 0.0	2,010	61,674	62,471
	B29TTR1	SIME DARBY BHD COMMON STOCK MYR 0.5	167,200	90,666	90,743
	828806109	SIMON PROPERTY GROUP INC REIT USD 0.0001	7,896	1,244,233	1,176,188
	828807CS4	SIMON PROPERTY GROUP LP CALLABLE NOTES F	2,005,000	2,040,641	2,111,746
	828807DE4	SIMON PROPERTY GROUP LP CALLABLE NOTES F	2,900,000	2,877,206	3,077,222
	828807DF1	SIMON PROPERTY GROUP LP CALLABLE NOTES F	600,000	593,580	590,688
	828807DG9	SIMON PROPERTY GROUP LP CALLABLE NOTES F	1,025,000	1,023,985	1,020,090
	828807DH7	SIMON PROPERTY GROUP LP CALLABLE NOTES F	21,864,000	21,649,421	21,274,547
	828807CZ8	SIMON PROPERTY GROUP LP CALLABLE NOTES F	1,843,000	1,831,537	2,108,687
	828807CL9	SIMON PROPERTY GROUP LP CALLABLE NOTES F	1,305,000	1,437,141	1,567,697
	829073105	SIMPSON MANUFACTURING CO INC COMMON STOC	100	6,504	8,023
	G81477104	SINA CORP/CHINA COMMON STOCK USD 0.133	500	21,012	19,965
	829226109	SINCLAIR BROADCAST GROUP INC COMMON STOC	6,542	260,480	218,110
	6811734	SINGAPORE AIRLINES LTD COMMON STOCK SGD	7,607	51,120	51,141
	6303866	SINGAPORE EXCHANGE LTD COMMON STOCK SGD	145,812	911,556	960,766
	B012899	SINGAPORE PRESS HOLDINGS LTD COMMON STOC	19,034	41,102	30,859
	6043214	SINGAPORE TECHNOLOGIES ENGINEERING LTD C	24,839	65,861	72,782
	B02PY22	SINGAPORE TELECOMMUNICATIONS LTD COMMON	120,623	303,658	302,309
	6810429	SINO LAND CO LTD COMMON STOCK HKD 0	48,098	74,841	69,877
	82939GAB4	SINOPEC GROUP OVERSEAS DEVELOPMENT 2018	2,400,000	2,389,320	2,590,224
	82968B103	SIRIUS XM HOLDINGS INC COMMON STOCK USD	40,546	217,623	289,904
	82967NAU2	SIRIUS XM RADIO INC CALLABLE NOTES FIXED	300,000	292,797	309,984
	23317HAA0	SITE CENTERS CORP CALLABLE NOTES FIXED 4	186,000	200,723	194,004
	82981J109	SITE CENTERS CORP REIT USD 0.1	1,792	27,453	25,124
	83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOC	1,106	58,615	49,892
	AAL9968L9	SIXTH CINVEN FUND	100	21,231,028	24,659,709
	B2NR3Y6	SJM HOLDINGS LTD COMMON STOCK HKD 0	28,000	27,084	31,875
	784305A@3	SJW GROUP NOTES FIXED 3.050% 01/NOV/2029	3,000,000	3,000,000	3,047,820
	6450267	SK HYNIX INC COMMON STOCK KRW 5000	3,852	148,871	313,436
	4812740	SKANDINAVISKA ENSKILDA BANKEN AB COMMON	7,921	71,439	77,424
	4813345	SKANDINAVISKA ENSKILDA BANKEN AB COMMON	71,423	678,074	672,033
	83051GAL2	SKANDINAVISKA ENSKILDA BANKEN AB MEDIUM	3,005,000	3,005,000	3,013,985
	83051GAM0	SKANDINAVISKA ENSKILDA BANKEN AB MEDIUM	2,585,000	2,584,328	2,589,963
	7142091	SKANSKA AB COMMON STOCK SEK 0	5,251	103,529	118,751
	830566105	SKECHERS U.S.A. INC COMMON STOCK USD 0.0	7,861	205,826	339,517
	B1Q3J35	SKF AB COMMON STOCK SEK 2.5	4,976	85,668	100,678
	111013AL2	SKY LTD CALLABLE NOTES FIXED 3.75% 16/SE	2,085,000	2,100,539	2,233,515
	B0C5VF4	SKY NETWORK TELEVISION LTD COMMON STOCK	41,810	78,647	20,027
	111013AK4	SKY PLC CALLABLE NOTES FIXED 3.125% 26/N	310,000	310,843	318,630
	Q8513#AF8	SKYCITY AUCKLAND HOLDINGS LTD BOND VARIA	10,000,000	10,000,000	10,322,300
	83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD	1,642	145,970	198,485
	78444FAG1	SL GREEN OPERATING PARTNERSHIP LP CALLAB	2,000,000	2,000,000	2,000,420
	78440X101	SL GREEN REALTY CORP REIT USD 0.01	800	73,661	73,504
	83088V102	SLACK TECHNOLOGIES INC COMMON STOCK USD	100	2,104	2,248
	784420AJ0	SLC STUDENT LOAN TRUST 2005-2 2005-2 A4	512,000	492,160	483,953
	784424AG8	SLC STUDENT LOAN TRUST 2007-1 2007-1 A5	443,000	416,212	409,383
	78444LAD5	SLC STUDENT LOAN TRUST 2008-1 2008-1 A4A	384,326	391,051	389,316
	83125X103	SLEEP NUMBER CORP	6,000	199,376	295,440
	SLHOPNTA4	SLH OPEN POSITION NET ASSET	6,406	2,633	2,630
	78442P106	SLM CORP COMMON STOCK USD 0.2	4,210	41,981	37,511
	78442GFM3	SLM STUDENT LOAN TRUST 2003-1 2003-1 A5C	323,316	315,435	313,900
	78442GNJ1	SLM STUDENT LOAN TRUST 2004-10 2004-10 A	1,538,000	1,526,402	1,531,306
	78442GNK8	SLM STUDENT LOAN TRUST 2004-10 2004-10 A	1,900,000	1,900,000	1,889,959
	78443XAD0	SLM STUDENT LOAN TRUST 2007-2 2007-2 A4	1,081,428	1,016,587	1,050,989
	78445JAA5	SLM STUDENT LOAN TRUST 2008-9 2008-9 A F	3,356,652	3,343,033	3,375,205
	78446WAC1	SLM STUDENT LOAN TRUST 2012-1 2012-1 A3	1,396,033	1,392,180	1,371,062
	78446YAA1	SLM STUDENT LOAN TRUST 2012-2 2012-2 A F	2,743,723	2,712,613	2,672,737
	78447GAC5	SLM STUDENT LOAN TRUST 2012-6 2012-6 A3	405,531	410,156	401,565
	78454LAL4	SM ENERGY CO CALLABLE NOTES FIXED 5.625%	250,000	212,500	236,980
	78454L100	SM ENERGY CO COMMON STOCK USD 0.01	1,000	9,636	11,240
	83162CLA9	SMALL BUSINESS ADMINISTRATION PARTICIPAT	11,272	11,272	11,336
	G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK U	700	20,480	26,558
	BZ22BK5	SMARTCENTRES REAL ESTATE INVESTMENT TRUS	3,991	89,963	96,055
	83200N103	SMARTSHEET INC COMMON STOCK USD	1,911	85,012	85,842
	78448PAC4	SMB PRIVATE EDUCATION LOAN TRUST 2015-A	305,897	306,094	306,564
	78448RAC0	SMB PRIVATE EDUCATION LOAN TRUST 2015-C	1,803,146	1,835,473	1,815,686
	78449FAB7	SMB PRIVATE EDUCATION LOAN TRUST 2016-A	957,159	948,752	959,427
	78449FAC5	SMB PRIVATE EDUCATION LOAN TRUST 2016-A	1,411,567	1,435,616	1,424,440
	78449GAB5	SMB PRIVATE EDUCATION LOAN TRUST 2016-B	487,001	480,520	484,301
	78449GAC3	SMB PRIVATE EDUCATION LOAN TRUST 2016-B	1,312,352	1,333,050	1,322,348
	78449KAC4	SMB PRIVATE EDUCATION LOAN TRUST 2016-C	510,362	510,362	511,409

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	83189DAB6	SMB PRIVATE EDUCATION LOAN TRUST 2017-B	252,064	256,160	252,586
	83189DAC4	SMB PRIVATE EDUCATION LOAN TRUST 2017-B	964,765	964,765	961,138
	78449QAB3	SMB PRIVATE EDUCATION LOAN TRUST 2018-C	258,000	257,893	268,416
	78449TAB7	SMB PRIVATE EDUCATION LOAN TRUST 2019-A	1,765,000	1,779,501	1,792,431
	78448TAB8	SMBC AVIATION CAPITAL FINANCE DAC CALLAB	1,880,000	1,877,669	1,903,387
	78448TAE2	SMBC AVIATION CAPITAL FINANCE DAC CALLAB	300,000	301,242	311,637
	6763965	SMC CORP/JAPAN COMMON STOCK JPY	832	287,007	385,013
	922320	SMITH & NEPHEW PLC COMMON STOCK GBP 0.2	87,015	1,576,120	2,112,380
	832248BB3	SMITHFIELD FOODS INC CALLABLE NOTES FIXE	2,825,000	2,856,299	3,136,239
	B1WY233	SMITHS GROUP PLC COMMON STOCK GBP 37.5	5,163	98,260	115,385
	B1RR828	SMURFIT KAPPA GROUP PLC COMMON STOCK EUR	2,957	103,508	113,717
	7251470	SNAM SPA COMMON STOCK EUR 0	26,847	119,977	141,216
	83304A106	SNAP INC COMMON STOCK USD 0.00001	800	12,264	13,064
	833034101	SNAP-ON INC COMMON STOCK USD 1	523	70,904	88,596
	5298781	SOCIETE BIC SA COMMON STOCK EUR 3.82	2,974	261,936	206,976
	83367TBV0	SOCIETE GENERALE SA CALLABLE NOTES VARIA	1,400,000	1,400,000	1,529,500
	83368JFA3	SOCIETE GENERALE SA CALLABLE NOTES VARIA	1,300,000	1,428,765	1,527,500
	5966516	SOCIETE GENERALE SA COMMON STOCK EUR 1.2	34,883	1,208,948	1,214,429
	83368RAU6	SOCIETE GENERALE SA MEDIUM TERM NOTE FIX	4,817,000	4,804,476	4,818,590
	83368RAT9	SOCIETE GENERALE SA MEDIUM TERM NOTE FIX	1,780,000	1,778,879	1,872,133
	BRJZTL8	SOCIETY OF LLOYD'S BOND FIXED 4.75% 30/O	300,000	416,905	442,191
	7062713	SODEXO SA COMMON STOCK EUR 4	1,337	148,114	158,558
	83405QAB5	SOFI CONSUMER LOAN PROGRAM 2017-6 LLC 20	733,707	733,697	736,102
	83405TAA1	SOFI CONSUMER LOAN PROGRAM 2019-3 TRUST	581,486	581,440	585,108
	78469PAB0	SOFI PROFESSIONAL LOAN PROGRAM 2016-A LL	317,064	320,504	321,292
	83404LAA9	SOFI PROFESSIONAL LOAN PROGRAM 2016-D LL	38,643	38,770	38,798
	78470RAA5	SOFI PROFESSIONAL LOAN PROGRAM 2016-E LL	117,482	117,482	117,489
	83404FAA2	SOFI PROFESSIONAL LOAN PROGRAM 2017-A LL	78,470	78,470	78,586
	83404KAA1	SOFI PROFESSIONAL LOAN PROGRAM 2017-E LL	75,878	75,878	75,699
	83404KAC7	SOFI PROFESSIONAL LOAN PROGRAM 2017-E LL	1,227,000	1,221,265	1,237,177
	83406EAC9	SOFI PROFESSIONAL LOAN PROGRAM 2018-A LL	330,000	334,228	333,089
	83404RAB4	SOFI PROFESSIONAL LOAN PROGRAM 2018-B TR	1,136,000	1,134,820	1,154,866
	BF5M0K5	SOFTBANK CORP COMMON STOCK JPY	35,100	467,956	471,391
	6770620	SOFTBANK GROUP CORP COMMON STOCK JPY	32,802	1,329,736	1,435,531
	6546359	SOHGO SECURITY SERVICES CO LTD COMMON ST	3,300	154,007	179,765
	6406066	S-OIL CORP PREFERENCE KRW 2500	1,266	56,949	59,553
	83413U100	SOLAR CAPITAL LTD COMMON STOCK USD 0.01	300	6,155	6,186
	83413UB@8	SOLAR CAPITAL LTD NOTES FIXED 4.2% 15/DE	6,000,000	6,000,000	6,346,980
	83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK	100	5,504	9,509
	83418M103	SOLARIS OILFIELD INFRASTRUCTURE INC COMM	700	9,843	9,800
	83417Q105	SOLARWINDS CORP COMMON STOCK USD 0.001	1,927	33,570	35,746
	8.3422E+109	SOLID BIOSCIENCES INC COMMON STOCK USD 0	3,800	22,392	16,910
	4821100	SOLVAY SA COMMON STOCK EUR 15	968	103,497	112,244
	B62G7K6	SOMPO HOLDINGS INC COMMON STOCK JPY	28,268	1,009,582	1,118,495
	6821120	SONIC HEALTHCARE LTD COMMON STOCK AUD 0	11,026	202,217	222,833
	835495102	SONOCO PRODUCTS CO COMMON STOCK USD 0	9,220	489,754	569,058
	83570H108	SONOS INC COMMON STOCK USD 0.001	14,000	186,565	218,680
	7156036	SONOVA HOLDING AG COMMON STOCK CHF 0.05	5,755	1,005,698	1,316,396
	6821506	SONY CORP COMMON STOCK JPY	24,187	1,105,038	1,647,186
	B249SN5	SONY FINANCIAL HOLDINGS INC COMMON STOCK	29,800	634,309	720,629
	83587F202	SORRENTO THERAPEUTICS INC COMMON STOCK U	2,100	5,296	7,098
	83613HAA5	SOUND POINT CLO XXI LTD 2018-3A A1A FLOA	500,000	500,000	496,784
	83609YAC0	SOUNDS POINT CLO IV-R LTD 2013-3RA A FLO	1,000,000	1,000,000	990,430
	ZAR	SOUTH AFRICAN RAND		8,269	8,423
	84473L105	SOUTH32 LTD ADR USD	17,495	209,096	163,753
	BWSW5D9	SOUTH32 LTD COMMON STOCK AUD 0	185,386	413,908	351,856
	841338106	SOUTHEAST BANKING CORP COM STK USD0.01	2,000	0	2
	842329AA2	SOUTHERN BAPTIST HOSPITAL OF FLORIDA INC	1,710,000	1,710,000	2,025,410
	842400ES8	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	2,827,000	3,498,100	3,480,602
	842400EZ2	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	920,000	1,118,821	1,103,043
	842400FA6	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	475,000	427,828	556,938
	842400FC2	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	1,090,000	1,033,384	1,328,198
	842400FF5	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	1,556,000	1,710,912	1,880,161
	842400FH1	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	3,469,000	3,777,907	4,400,808
	842400FL2	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	2,490,000	3,276,056	3,238,469
	842400FP3	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	5,400,000	6,932,721	6,669,216
	842400FT5	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	1,875,000	1,920,203	1,864,313
	842400FV0	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	3,930,000	4,068,671	4,071,873
	842400FW8	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	1,495,000	1,516,447	1,533,571
	842400FZ1	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	14,294,000	14,229,145	16,217,972
	842400GE7	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	3,250,000	3,316,393	3,330,793
	842400GG2	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	7,807,000	7,969,136	8,219,600
	842400GH0	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	2,760,000	2,758,841	2,789,035
	842400GK3	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	12,033,000	11,340,472	12,857,381
	842400GN7	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	3,335,000	3,412,438	3,532,599
	842400GR8	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	4,204,000	4,414,809	4,987,499
	842400GS6	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	542,000	541,160	541,507
	842400FQ1	SOUTHERN CALIFORNIA EDISON CO CALLABLE N	2,255,000	2,270,197	2,477,456
	842434CK6	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	1,680,000	1,608,858	1,760,842
	842434CL4	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	445,000	489,398	500,968
	842434CQ3	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	2,400,000	2,415,264	2,405,568
	842434CR1	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	1,960,000	1,948,820	2,215,206
	842434CS9	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	2,575,000	2,567,345	2,997,327
	001192AH6	SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	2,900,000	2,895,157	3,663,338
	001192AK9	SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	4,640,000	4,485,783	5,060,059
	001192AM5	SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	4,056,000	4,130,795	4,223,878
	8426EPAA6	SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	300,000	299,766	302,112
	8426EPAB4	SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	2,805,000	2,800,035	2,891,393
	842587CU9	SOUTHERN CO/THE CALLABLE NOTES FIXED 2.9	1,090,000	1,104,850	1,114,027
	842587CV7	SOUTHERN CO/THE CALLABLE NOTES FIXED 3.2	1,460,000	1,372,187	1,513,805
	842587CW5	SOUTHERN CO/THE CALLABLE NOTES FIXED 4.2	2,940,000	2,955,627	3,169,673
	842587CX3	SOUTHERN CO/THE CALLABLE NOTES FIXED 4.4	4,410,000	4,554,298	4,890,999
	842587CY1	SOUTHERN CO/THE CALLABLE NOTES VARIABLE	8,350,000	8,350,000	8,751,468
	842587107	SOUTHERN CO/THE COMMON STOCK USD 5	10,112	469,895	644,134
	84265VAG0	SOUTHERN COPPER CORP CALLABLE NOTES FIXE	15,620,000	15,838,230	17,978,464
	84265VAJ4	SOUTHERN COPPER CORP CALLABLE NOTES FIXE	14,652,000	16,081,089	18,368,040
	84265VAE5	SOUTHERN COPPER CORP CALLABLE NOTES FIXE	1,320,000	1,317,675	1,762,781
	84265VAA3	SOUTHERN COPPER CORP CALLABLE NOTES FIXE	965,000	1,258,294	1,330,156
	84265V105	SOUTHERN COPPER CORP COMMON STOCK USD 0.	2,895	115,941	122,980
	843395104	SOUTHERN NATIONAL BANCORP OF VIRGINIA IN	100	1,454	1,635

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	84346LAA8	SOUTHERN NATURAL GAS CO LLC CALLABLE NOT	3,733,000	3,765,574	4,214,438
	843452AZ6	SOUTHERN NATURAL GAS CO LLC CALLABLE NOT	3,360,000	3,640,935	4,876,872
	844741BB3	SOUTHWEST AIRLINES CO CALLABLE NOTES FIX	1,965,000	1,976,035	1,975,454
	844741BD9	SOUTHWEST AIRLINES CO CALLABLE NOTES FIX	655,000	632,422	666,104
	844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD 1	15,496	792,674	836,474
	845011AB1	SOUTHWEST GAS CORP CALLABLE NOTES FIXED	300,000	299,847	326,703
	845437BN1	SOUTHWESTERN ELECTRIC POWER CO CALLABLE	1,265,000	1,291,628	1,323,430
	845437BQ4	SOUTHWESTERN ELECTRIC POWER CO CALLABLE	340,000	312,225	353,522
	845743BN2	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	1,155,000	1,203,244	1,350,322
	845743BR3	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	1,955,000	1,943,759	2,050,108
	845743BS1	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	1,505,000	1,500,380	1,780,370
	845743BT9	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	600,000	592,434	645,606
	845743BL6	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	1,490,000	1,552,059	1,884,150
	B3R992597	SP V AIV		30	3,800
	86399O998	SP VI AIF		135,623	1,962,215
	846511103	SPARK ENERGY INC COMMON STOCK USD 0.01	600	6,321	5,538
	6881436	SPARK NEW ZEALAND LTD COMMON STOCK NZD 0	100,892	258,053	294,729
	847215100	SPARTANNASH CO COMMON STOCK USD 0	600	7,048	8,544
	78462F103	SPDR S&P 500 ETF TRUST ETP USD 0	5,111	1,566,221	1,645,026
	84756NAG4	SPECTRA ENERGY PARTNERS LP CALLABLE NOTE	3,820,000	4,139,603	4,215,026
	330860	SPECTRIS PLC COMMON STOCK GBP 5	14,778	428,508	568,912
	84790A105	SPECTRUM BRANDS HOLDINGS INC	396	35,376	25,459
	84762LAU9	SPECTRUM BRANDS INC CALLABLE NOTES FIXED	240,000	232,872	250,505
	84765EAA6	SPECTRUM HEALTH SYSTEM OBLIGATED GROUP C	575,000	575,000	575,799
	84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOC	400	3,163	1,456
	XPH0IDX	SPI 200 FUTURES EQUITY INDEX 19/MAR/2020	2	0	
	BZ03B55	SPIN MASTER CORP COMMON STOCK CAD	14,660	434,452	447,007
	BWFGQN1	SPIRAX-SARCO ENGINEERING PLC COMMON STOC	956	107,155	112,588
	84857LA#8	SPIRE, INC. 3.93% SENIOR NOTES DUE 2027	2,000,000	2,000,000	2,148,200
	848574109	SPIRIT AEROSYSTEMS HOLDINGS INC COMMON S	78,497	5,255,457	5,720,861
	85205TAJ9	SPIRIT AEROSYSTEMS INC CALLABLE NOTES FI	1,800,000	1,806,728	1,852,051
	84858EAA4	SPIRIT AIRLINES PASS THROUGH TRUST 2015-	2,885,980	2,945,794	2,973,772
	84860W300	SPIRIT REALTY CAPITAL INC REIT USD 0.05	2,250	116,160	110,655
	84861TAF5	SPIRIT REALTY LP CALLABLE NOTES FIXED 3.	263,000	262,395	264,383
	84861TAD0	SPIRIT REALTY LP CALLABLE NOTES FIXED 4%	1,000,000	1,051,970	1,053,180
	84861TAC2	SPIRIT REALTY LP CALLABLE NOTES FIXED 4.	200,000	197,354	214,350
	848637104	SPLUNK INC COMMON STOCK USD 0.001	2,746	200,788	411,268
	L8681T102	SPOTIFY TECHNOLOGY SA COMMON STOCK USD 0	3,204	460,230	479,158
	85172FAM1	SPRINGLEAF FINANCE CORP CALLABLE NOTES F	500,000	499,951	567,975
	85172FAN9	SPRINGLEAF FINANCE CORP CALLABLE NOTES F	300,000	300,000	346,860
	85172FAQ2	SPRINGLEAF FINANCE CORP CALLABLE NOTES F	500,000	500,000	564,400
	85172FAD1	SPRINGLEAF FINANCE CORP CALLABLE NOTES F	500,000	505,625	543,125
	85172FAJ8	SPRINGLEAF FINANCE CORP CALLABLE NOTES F	500,000	500,000	524,625
	852060AT9	SPRINT CAPITAL CORP CALLABLE NOTES FIXED	4,545,000	4,978,382	5,516,494
	85207UAH8	SPRINT CORP CALLABLE NOTES FIXED 7.125%	1,000,000	1,000,000	1,078,750
	85207UAE5	SPRINT CORP CALLABLE NOTES FIXED 7.25% 1	1,700,000	1,813,250	1,797,750
	85207UAK1	SPRINT CORP CALLABLE NOTES FIXED 7.625%	600,000	600,000	660,930
	85207UAF2	SPRINT CORP CALLABLE NOTES FIXED 7.875%	450,000	497,250	496,499
	85207U105	SPRINT CORP COMMON STOCK USD 0.01	5,393	50,311	28,098
	852061AS9	SPRINT NEXTEL CORP CALLABLE NOTES FIXED	300,000	315,375	314,625
	85208NAA8	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM	1,290,625	1,290,604	1,302,112
	85208NAD2	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM	4,165,000	4,177,177	4,405,445
	85208NAE0	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM	8,890,000	8,985,770	9,690,100
	85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK	22,798	474,232	441,141
	78469XAD9	SPX FLOW INC CALLABLE NOTES FIXED 5.625%	200,000	200,000	208,250
	6309262	SQUARE ENIX HOLDINGS CO LTD COMMON STOCK	1,600	80,390	79,945
	852234103	SQUARE INC COMMON STOCK USD 0.000001	3,417	134,596	213,768
	78467J100	SS&C TECHNOLOGIES HOLDINGS INC COMMON ST	3,708	158,634	227,671
	LX1715580	SS&C Technologies Holdings, Inc. - LX171	87,389	87,170	88,103
	LX1718850	SS&C Technologies Holdings, Inc. - LX171	60,591	60,439	61,086
	1E9095B	SS&C TECHNOLOGIES INC. LX175547 BL277689	1,239,141	1,234,702	1,249,030
	790873	SSE PLC COMMON STOCK GBP 50	13,965	227,743	266,124
	784710AB1	SSM HEALTH CARE CORP CALLABLE NOTES FIXE	2,624,000	2,633,000	2,737,829
	BGBN7C0	SSP GROUP PLC COMMON STOCK GBP 1.085	77,136	367,486	664,208
	766937	ST JAMES'S PLACE PLC COMMON STOCK GBP 15	26,873	346,326	414,562
	BMM1PP4	STABILUS SA COMMON STOCK EUR 0.01	6,669	318,587	454,023
	85254J102	STAG INDUSTRIAL INC REIT USD 0.01	100	3,056	3,157
	852857200	STAMPS.COM INC COMMON STOCK USD 0.001	14,600	777,959	1,219,392
	853254BM1	STANDARD CHARTERED PLC CALLABLE NOTES VA	2,465,000	2,465,000	2,551,011
	853254BQ2	STANDARD CHARTERED PLC CALLABLE NOTES VA	965,000	965,000	971,031
	408284	STANDARD CHARTERED PLC COMMON STOCK GBP	139,420	1,412,878	1,315,779
	853496AD9	STANDARD INDUSTRIES INC/NJ CALLABLE NOTE	1,050,000	985,375	1,076,250
	853496AC1	STANDARD INDUSTRIES INC/NJ CALLABLE NOTE	300,000	300,000	313,500
	BF8Q6K6	STANDARD LIFE ABERDEEN PLC COMMON STOCK	76,230	302,183	331,334
	85434VAA6	STANFORD HEALTH CARE CALLABLE BOND FIXED	895,000	899,905	972,477
	854502AK7	STANLEY BLACK & DECKER INC CALLABLE NOTE	1,130,000	1,128,395	1,191,615
	854502101	STANLEY BLACK & DECKER INC COMMON STOCK	2,290	315,468	379,545
	6841106	STANLEY ELECTRIC CO LTD COMMON STOCK JPY	1,430	38,093	41,844
	Q8718#AC8	STAR ENTERTAINMENT FINANCE LTD/THE BOND	2,000,000	2,059,360	2,103,460
	855244AM1	STARBUCKS CORP CALLABLE NOTES FIXED 3.75	921,000	852,210	945,834
	855244AQ2	STARBUCKS CORP CALLABLE NOTES FIXED 3.8%	1,753,000	1,853,232	1,889,033
	855244AH2	STARBUCKS CORP CALLABLE NOTES FIXED 4.3%	720,000	692,700	797,321
	855244AU3	STARBUCKS CORP CALLABLE NOTES FIXED 4.45	7,086,000	7,622,910	8,219,689
	855244AS8	STARBUCKS CORP CALLABLE NOTES FIXED 4.5%	3,131,000	3,188,739	3,605,810
	855244109	STARBUCKS CORP COMMON STOCK USD 0.001	104,609	7,450,328	9,197,223
	855541AA6	STARM MORTGAGE LOAN TRUST 2007-S1 2007-S	1,923,854	1,421,502	1,783,006
	BDG1MJ0	STARS GROUP INC/THE COMMON STOCK CAD	11,728	219,848	306,506
	855999629	STARWOOD DISTRESSED OPPORTUNITY FUND IX-	100	2,045,000	42,662,989
	852995810	STARWOOD GBL VI-BHEAD LLC COM SHARES	100	962,655	158,152
	85599S908	STARWOOD GL OP FUND VII-A/1133 WEST	100	22,012,627	2,960,180
	852991363	STARWOOD GOLF-BULLSHEAD LLC	100	9,106,098	0
	855999637	STARWOOD INTERNATIONAL OPPORTUNITY FUND	100	0	6,679,401
	85299F958	STARWOOD INTERNATIONAL OPPORTUNITY FUND	100	793,374	5,234,729
	852997X67	STARWOOD INTL. VI-F/BHEAD HOLDINGS	100	24,205,537	385,790
	855995205	STARWOOD MEZZANINE INVTS L P-IBM	31,436,387	10,306,904	0
	855995981	STARWOOD OPPORTUNITY FD IV L P IBM LPSHA	4,640,614	0	0
	85699O922	STARWOOD OPPORTUNITY FUND X US LP	100	5,684,921	17,944,849
	85571B105	STARWOOD PROPERTY TRUST INC REIT USD 0.0	9,141	198,368	227,245
	852996750	STARWOOD US OPP VIII-1/C JEWELL	100	0	15,491,927
	855707105	STATE AUTO FINANCIAL CORP COMMON STOCK U	100	3,204	3,102

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	46513YJH2	STATE OF ISRAEL BOND FIXED 3.25% 17/JAN/	3,090,000	3,068,092	3,317,486
	46513YJJ8	STATE OF ISRAEL BOND FIXED 4.125% 17/JAN	2,280,000	2,259,434	2,633,765
	74727PAT8	STATE OF QATAR CALLABLE BOND FIXED 2.375	2,191,000	2,197,616	2,196,675
	74727PBB6	STATE OF QATAR CALLABLE BOND FIXED 4.817	6,921,000	7,353,574	8,564,738
	74727PAY7	STATE OF QATAR CALLABLE BOND FIXED 5.103	2,500,000	2,500,000	3,210,225
	857477BA0	STATE STREET CORP CALLABLE BOND VARIABLE	800,000	800,000	849,008
	857477BC6	STATE STREET CORP CALLABLE NOTES VARIABL	735,000	735,000	774,922
	857477BE2	STATE STREET CORP CALLABLE NOTES VARIABL	2,159,000	2,159,000	2,168,521
	857477BF9	STATE STREET CORP CALLABLE NOTES VARIABL	600,000	600,000	602,346
	857477103	STATE STREET CORP COMMON STOCK USD 1	11,678	848,896	923,730
	858119BJ8	STEEL DYNAMICS INC CALLABLE NOTES FIXED	1,624,000	1,622,782	1,634,410
	858119BK5	STEEL DYNAMICS INC CALLABLE NOTES FIXED	124,000	123,673	125,473
	858119100	STEEL DYNAMICS INC COMMON STOCK USD 0.00	2,422	75,094	82,445
	858155203	STEELCASE INC COMMON STOCK USD 0	800	14,810	16,368
	85816WAC8	STEELE CREEK CLO 2014-1 LTD 2014-1RA A F	500,000	496,750	496,157
	85816BCN8	STEELE CREEK CLO 2015-1 LTD 2015-1A AR F	1,000,000	1,000,000	997,132
	B1Z6560	STELLA INTERNATIONAL HOLDINGS LTD COMMON	65,737	107,849	105,459
	858912108	STERICYCLE INC COMMON STOCK USD 0.01	850	57,405	54,239
	G8472#AA9	STERIS PLC	3,000,000	3,000,000	3,226,170
	G8472#AC5	STERIS PLC	5,000,000	5,000,000	5,437,850
	G8473T100	STERIS PLC COMMON STOCK USD 75	798	68,201	121,631
	85917A100	STERLING BANCORP/DE COMMON STOCK USD 0.0	37,899	827,181	798,911
	860372101	STEWART INFORMATION SERVICES CORP COMMON	100	3,402	4,079
	BJBQCW5	STICHTING AK RABOBANK CERTIFICATEN BOND	1,600,000	1,989,602	2,280,974
	860897107	STITCH FIX INC COMMON STOCK USD 0.00002	44	846	1,129
	5962332	STMICROELECTRONICS NV COMMON STOCK EUR 1	20,940	297,869	563,418
	861012102	STMICROELECTRONICS NV NY REG SHRS USD	7,600	109,565	204,516
	6850856	STOCKLAND REIT AUD 0	42,300	127,335	137,375
	5072673	STORA ENSO OYJ COMMON STOCK EUR 1.7	7,640	84,932	111,187
	862121AA8	STORE CAPITAL CORP CALLABLE NOTES FIXED	2,222,000	2,211,198	2,402,309
	862121AB6	STORE CAPITAL CORP CALLABLE NOTES FIXED	161,000	159,886	178,721
	862121100	STORE CAPITAL CORP REIT USD 0.01	2,125	52,357	79,135
	86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD	1,400	194,524	222,460
	86399O998	STRATEGIC PARTNERS FUND VI LP	100	1,165,481	16,862,301
	AAE9926H7	STRATEGIC PARTNERS FUND VII, L.P.	100	21,099,318	35,941,386
	7156832	STRAUMANN HOLDING AG COMMON STOCK CHF 0.	163	117,696	159,979
	863579FW3	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN	357,016	347,951	359,487
	863579VM7	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN	33,346	32,888	33,783
	86363LAB9	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN	786,402	786,187	759,993
	86364DAA8	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN	1,002,432	609,182	950,406
	86359LDX4	STRUCTURED ASSET MORTGAGE INVESTMENTS II	125,750	125,809	126,215
	86359LJA8	STRUCTURED ASSET MORTGAGE INVESTMENTS II	452,699	452,699	451,339
	86359LPD5	STRUCTURED ASSET MORTGAGE INVESTMENTS II	134,103	131,602	133,092
	86359LPE3	STRUCTURED ASSET MORTGAGE INVESTMENTS II	96,722	94,908	95,348
	86359LPF0	STRUCTURED ASSET MORTGAGE INVESTMENTS II	80,424	78,916	79,945
	86360KAE8	STRUCTURED ASSET MORTGAGE INVESTMENTS II	1,568,279	1,568,165	1,504,843
	86359BXL0	STRUCTURED ASSET SECURITIES CORP MORTGAG	11,011	8,095	11,303
	863576DL5	STRUCTURED ASSET SECURITIES CORP MORTGAG	500,000	487,500	501,300
	863667AM3	STRYKER CORP CALLABLE NOTES FIXED 2.625%	270,000	269,897	272,298
	863667AJ0	STRYKER CORP CALLABLE NOTES FIXED 4.625%	915,000	970,493	1,102,337
	863667101	STRYKER CORP COMMON STOCK USD 0.1	10,080	1,289,027	2,116,195
	6356406	SUBARU CORP COMMON STOCK JPY	60,263	1,710,799	1,504,703
	B3B8D04	SUEZ COMMON STOCK EUR 4	5,365	77,841	81,210
	B0M0C89	SUMCO CORP COMMON STOCK JPY	42,100	666,035	707,381
	6858560	SUMITOMO CHEMICAL CO LTD COMMON STOCK JP	19,536	88,957	89,523
	6858946	SUMITOMO CORP COMMON STOCK JPY	55,191	876,636	824,754
	6250865	SUMITOMO DAINIPPON PHARMA CO LTD COMMON	9,331	179,787	182,885
	6858708	SUMITOMO ELECTRIC INDUSTRIES LTD COMMON	19,486	255,570	296,212
	6858731	SUMITOMO HEAVY INDUSTRIES LTD COMMON STO	1,247	39,379	35,915
	6858849	SUMITOMO METAL MINING CO LTD COMMON STOC	5,502	156,700	179,426
	865622BE3	SUMITOMO MITSUI BANKING CORP BOND FIXED	250,000	249,673	263,768
	6563024	SUMITOMO MITSUI FINANCIAL GROUP INC COMM	66,359	2,458,229	2,465,679
	86562MAB6	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	1,700,000	1,700,000	1,718,343
	86562MAE0	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	300,000	299,079	300,435
	86562MAM2	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	500,000	495,470	507,815
	86562MAQ3	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	3,560,000	3,620,960	3,621,624
	86562MAU4	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	1,100,000	1,100,000	1,120,471
	86562MBM1	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	23,075,000	23,118,244	23,406,819
	86562MBP4	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	9,875,000	9,882,892	10,077,240
	86562MBT6	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	2,280,000	2,280,000	2,285,837
	6431897	SUMITOMO MITSUI TRUST HOLDINGS INC COMMO	14,971	578,128	597,462
	6858902	SUMITOMO REALTY & DEVELOPMENT CO LTD COM	4,952	158,252	173,702
	6858991	SUMITOMO RUBBER INDUSTRIES LTD COMMON ST	42,993	552,240	528,932
	866674104	SUN COMMUNITIES INC REIT USD 0.01	2,136	200,063	320,614
	6859927	SUN HUNG KAI PROPERTIES LTD COMMON STOCK	23,357	357,997	357,618
	2566124	SUN LIFE FINANCIAL INC COMMON STOCK CAD	31,278	1,213,464	1,428,163
	BK6HNZ0	SUNAC CHINA HOLDINGS LTD CALLABLE BOND F	500,000	506,875	513,104
	BFZ4S29	SUNAC CHINA HOLDINGS LTD CALLABLE NOTES	1,200,000	1,236,025	1,221,600
	BG11RT1	SUNAC CHINA HOLDINGS LTD NOTES FIXED 8.3	200,000	206,300	205,750
	86722A103	SUNCOKE ENERGY INC COMMON STOCK USD 0.01	100	846	623
	867224AA5	SUNCOR ENERGY INC CALLABLE NOTES FIXED 3	2,260,000	2,322,540	2,398,651
	867224AB3	SUNCOR ENERGY INC CALLABLE NOTES FIXED 4	4,900,000	4,907,561	5,383,575
	867229AD8	SUNCOR ENERGY INC CALLABLE NOTES FIXED 5	3,945,000	4,625,796	5,151,657
	867229AE6	SUNCOR ENERGY INC CALLABLE NOTES FIXED 6	710,000	923,327	988,370
	86722TAB8	SUNCOR ENERGY INC CALLABLE NOTES FIXED 6	4,266,000	4,899,264	6,155,625
	867229AC0	SUNCOR ENERGY INC CALLABLE NOTES FIXED 7	1,210,000	1,515,887	1,691,580
	B3NB1P2	SUNCOR ENERGY INC COMMON STOCK CAD 0	82,413	2,465,544	2,704,837
	6585084	SUNCORP GROUP LTD COMMON STOCK AUD 0	18,873	181,982	171,937
	6817895	SUNDRUG CO LTD COMMON STOCK JPY	4,000	156,099	145,572
	86732Y109	SUNEDISON INC COMMON STOCK 0.01	2,719	62,561	0
	6222217	SUNEVISION HOLDINGS LTD COMMON STOCK HKD	848	89	574
	8E4446B	SUNGARD AS NEW HOLDINGS III LLC 86736LAB	2,545	2,545	1,597
	7E5048B	SUNGARD AS NEW HOLDINGS III LLC NEW TERM	196,160	122,477	123,090
	7E0684B	SUNGARD AS TL DIP LX179755	62,467	59,216	57,782
	86737RAF6	SUNGUARD SA PC	2,789	69,725	61,358
	BFNJ956	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD CA	1,000,000	995,200	1,022,059
	86765BAL3	SUNOCO LOGISTICS PARTNERS OPERATIONS LP	400,000	396,672	406,840
	86765BAM1	SUNOCO LOGISTICS PARTNERS OPERATIONS LP	3,130,000	3,079,510	3,100,109
	86765BAP4	SUNOCO LOGISTICS PARTNERS OPERATIONS LP	6,737,000	6,425,810	7,170,391
	86765BAQ2	SUNOCO LOGISTICS PARTNERS OPERATIONS LP	3,023,000	2,937,740	3,251,085

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	86765BAT6	SUNOCO LOGISTICS PARTNERS OPERATIONS LP	8,175,000	8,224,728	8,492,926
	86765BAU3	SUNOCO LOGISTICS PARTNERS OPERATIONS LP	3,570,000	3,428,852	3,693,701
	86765BAV1	SUNOCO LOGISTICS PARTNERS OPERATIONS LP	3,755,000	3,746,781	4,058,209
	867652406	SUNPOWER CORP COMMON STOCK USD 0.001	300	2,555	2,340
	86771W105	SUNRUN INC COMMON STOCK USD 0.0001	200	2,950	2,762
	867892101	SUNSTONE HOTEL INVESTORS INC REIT USD 0.	4,400	59,145	61,248
	B04PZ72	SUNTEC REAL ESTATE INVESTMENT TRUST REIT	25,300	31,159	34,620
	BBD7Q84	SUNTORY BEVERAGE & FOOD LTD COMMON STOCK	4,700	212,114	196,563
	868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOC	1,000	22,088	23,720
	86944BAE3	SUTTER HEALTH CALLABLE BOND FIXED 4.091%	200,000	203,540	218,806
	86964WAB8	SUZANO AUSTRIA GMBH CALLABLE NOTES FIXED	7,335,000	7,708,648	8,627,867
	86964WAH5	SUZANO AUSTRIA GMBH CALLABLE NOTES FIXED	2,500,000	2,463,325	2,628,050
	86964WAF9	SUZANO AUSTRIA GMBH CALLABLE NOTES FIXED	2,245,000	2,284,118	2,531,238
	6865560	SUZUKEN CO LTD/AICHI JAPAN COMMON STOCK	11,777	561,876	483,868
	6865504	SUZUKI MOTOR CORP COMMON STOCK JPY	5,446	231,857	228,865
	78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD 0.0	495	74,531	124,265
	BXDZ9Q1	SVENSKA HANDELSBANKEN AB COMMON STOCK SE	77,748	558,970	838,023
	78489X103	SVMK INC COMMON STOCK USD 0.00001	6,424	111,085	114,797
	221345IB	SWAPTION - SOP 1.86	1,900,000	11,305	17,813
**	211291IB	SWAPTION - SOP 3.50	10,660,000	387,948	7,540
	7184736	SWATCH GROUP AG/THE COMMON STOCK CHF 0.4	8,065	433,558	426,008
	7184725	SWATCH GROUP AG/THE COMMON STOCK CHF 2.2	465	133,126	129,654
	4846523	SWEDBANK AB COMMON STOCK SEK 22	13,521	247,611	201,420
	SEK	SWEDISH KRONA		77,646	79,052
	5048566	SWEDISH MATCH AB COMMON STOCK SEK 1.9823	13,089	478,587	675,071
	6867748	SWIRE PACIFIC LTD COMMON STOCK HKD 0	12,165	141,376	113,035
	B67C2G0	SWIRE PROPERTIES LTD COMMON STOCK HKD 0	18,815	63,311	62,420
	CHF	SWISS FRANC		58,636	60,466
	870875101	SWISS HELVETIA FUND INC/THE CLOSED-END F	69,462	619,448	584,175
	7437805	SWISS LIFE HOLDING AG COMMON STOCK CHF 5	559	219,150	280,438
	B083BH4	SWISS PRIME SITE AG COMMON STOCK CHF 15.	1,209	98,003	139,709
	B545MG5	SWISS RE AG COMMON STOCK CHF 0.1	4,462	422,378	500,872
	87089HAB9	SWISS RE TREASURY US CORP CALLABLE NOTES	2,600,000	2,416,482	3,004,508
	5533976	SWISSCOM AG COMMON STOCK CHF 1	387	179,868	204,860
	87105L104	SWITCH INC COMMON STOCK USD 0.001	558	9,194	8,270
	B70DWB2	SYDNEY AIRPORT STAPLED SECURITY AUD 0	70,705	382,050	430,420
	B1JB4K8	SYMRISE AG COMMON STOCK EUR 0	1,996	165,454	210,160
	87157D109	SYNAPTICS INC COMMON STOCK USD 0.001	3,776	146,182	248,348
	87165BAQ6	SYNCHRONY FINANCIAL CALLABLE NOTES FIXED	6,520,000	6,515,892	6,600,587
	87165BAC7	SYNCHRONY FINANCIAL CALLABLE NOTES FIXED	400,000	399,288	409,104
	87165BAG8	SYNCHRONY FINANCIAL CALLABLE NOTES FIXED	470,000	467,283	507,135
	87165BAP8	SYNCHRONY FINANCIAL CALLABLE NOTES FIXED	1,100,000	1,097,624	1,246,540
	87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD 0.0	59,878	1,999,788	2,156,207
	87166B102	SYNEOS HEALTH INC COMMON STOCK USD 0.01	48	2,390	2,855
	87164KAH7	SYNGENTA FINANCE NV CALLABLE NOTES FIXED	700,000	700,000	731,059
	87164KAG9	SYNGENTA FINANCE NV CALLABLE NOTES FIXED	6,801,000	6,861,314	7,280,539
	87164KAC8	SYNGENTA FINANCE NV CALLABLE NOTES FIXED	2,700,000	2,786,259	2,910,168
	87164KAJ3	SYNGENTA FINANCE NV CALLABLE NOTES FIXED	5,262,000	4,754,308	5,525,526
	87162W100	SYNNEX CORP COMMON STOCK USD 0.001	4,593	497,317	591,578
	871607107	SYNOPSYS INC COMMON STOCK USD 0.01	3,023	239,550	420,802
	87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD	1,433	55,937	56,174
	871829BH9	SYSCO CORP CALLABLE NOTES FIXED 4.45% 15	2,942,000	3,366,857	3,339,544
	871829BD8	SYSCO CORP CALLABLE NOTES FIXED 4.5% 01/	1,196,000	1,261,165	1,366,992
	871829AY3	SYSCO CORP CALLABLE NOTES FIXED 4.85% 01	2,806,000	3,073,368	3,372,559
	871829107	SYSCO CORP COMMON STOCK USD 1	4,712	231,848	403,064
	6883807	SYSMEX CORP COMMON STOCK JPY	4,700	322,929	322,156
	74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD	2,497	166,465	304,234
	6744294	T&D HOLDINGS INC COMMON STOCK JPY	41,452	487,500	532,096
	Q8806#AB3	TABCORP FIN PTY LTD	5,000,000	5,000,000	5,435,700
	Q8806#AC1	TABCORP FINANCE PTY LTD (ABN 74 108 197)	5,000,000	5,000,000	5,491,050
	6873262	TABCORP HOLDINGS LTD COMMON STOCK AUD 0	26,506	88,348	84,405
	87342RAD6	TACO BELL FUNDING LLC 2018-1A A2I 4.318%	990,000	990,000	1,012,948
	6660204	TAIHEIYO CEMENT CORP COMMON STOCK JPY	10,400	287,100	307,670
	87403A107	TAILORED BRANDS INC COMMON STOCK USD 0.0	368	3,303	1,524
	6870100	TAISEI CORP COMMON STOCK JPY	7,956	310,027	332,735
	B3QX5G4	TAISHO PHARMACEUTICAL HOLDINGS CO LTD CO	464	40,845	34,627
	874036106	TAIWAN FUND INC/THE CLOSED-END FUND USD	19,351	338,163	398,244
	6889106	TAIWAN SEMICONDUCTOR MANUFACTURING CO LT	56,000	353,849	618,341
	6640541	TAIYO NIPPON SANSO CORP COMMON STOCK JPY	7,560	150,045	168,904
	874060AT3	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NO	3,090,000	3,088,764	3,314,550
	874060AW6	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NO	4,570,000	4,550,806	5,324,461
	6870445	TAKEDA PHARMACEUTICAL CO LTD COMMON STOC	27,168	1,078,351	1,082,970
	874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COMMON	5,649	643,074	691,607
	B5TZ163	TALBEX GROUP ORD GBP0.0005	200,000	258	0
	875127BG6	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 3	620,000	648,617	654,391
	875127BE1	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 4	585,000	581,864	707,604
	875127BF8	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 4	895,000	1,005,909	1,061,273
	875127AW2	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 6	900,000	1,087,068	1,186,443
	876030107	TAPESTRY INC COMMON STOCK USD	8,767	255,035	236,446
	87612G101	TARGA RESOURCES CORP COMMON STOCK USD 0.	2,179	104,163	88,969
	87612BAP7	TARGA RESOURCES PARTNERS LP / TARGA RESO	1,280,000	1,275,200	1,292,800
	87612EBH8	TARGET CORP CALLABLE NOTES FIXED 3.375%	2,500,000	2,499,750	2,704,266
	87612EBF2	TARGET CORP CALLABLE NOTES FIXED 3.625%	485,000	448,188	530,595
	87612EBG0	TARGET CORP CALLABLE NOTES FIXED 3.9% 15	950,000	921,203	1,088,015
	87612EBA3	TARGET CORP CALLABLE NOTES FIXED 4% 01/J	3,815,000	3,887,361	4,364,093
	87612EAR7	TARGET CORP CALLABLE NOTES FIXED 6.5% 15	2,545,000	3,208,154	3,779,096
	8.7612E+110	TARGET CORP COMMON STOCK USD 0.0833	36,440	3,541,059	4,671,972
	87615L107	TARGET HOSPITALITY CORP COMMON STOCK USD	289	1,362	1,445
	M8737E108	TARO PHARMACEUTICAL INDUSTRIES LTD COMMO	1,338	120,158	117,650
	876664103	TAUBMAN CENTERS INC REIT USD 0.01	876	44,780	27,235
	878230	TAYLOR WIMPEY PLC COMMON STOCK GBP 1	266,916	569,716	683,857
	02R040615	TBA FGLMC SINGLE FAMILY 30YR 4 1/19	(2,500,000)	(2,594,824)	(2,601,850)
	01F040412	TBA FNMA SINGLE FAMILY 15YR 4 1/18	(1,500,000)	(1,562,109)	(1,564,575)
	01N030612	TBA GNMA SINGLE FAMILY 30YR 3 1/19	1,000,000	1,027,969	1,027,380
	01N032618	TBA GNMA SINGLE FAMILY 30YR 3.5 1/20	500,000	517,188	519,045
	01N042617	TBA GNMA SINGLE FAMILY 30YR 4.5 1/18	(1,000,000)	(1,065,234)	(1,063,440)
	21H022614	TBA GNMA2 SINGLE FAMILY 30YR 2.5 1/20	1,000,000	1,006,875	1,004,141
	21H030617	TBA GNMA2 SINGLE FAMILY 30YR 3 1/20	900,000	922,541	924,642
	21H030625	TBA GNMA2 SINGLE FAMILY 30YR 3 2/20	17,200,000	17,605,188	17,654,252
	21H030633	TBA GNMA2 SINGLE FAMILY 30YR 3 3/20	3,100,000	3,169,266	3,178,213

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	21H032613	TBA GNMA2 SINGLE FAMILY 30YR 3.5 1/20	7,900,000	8,146,277	8,141,661
	21H032621	TBA GNMA2 SINGLE FAMILY 30YR 3.5 2/20	50,000	51,443	51,553
	21H040616	TBA GNMA2 SINGLE FAMILY 30YR 4 1/20	(3,100,000)	(3,216,534)	(3,208,500)
	21H042620	TBA GNMA2 SINGLE FAMILY 30YR 4.5 2/20	(3,050,000)	(3,190,705)	(3,194,387)
	21H050615	TBA GNMA2 SINGLE FAMILY 30YR 5 1/20	400,000	421,161	421,124
	01F022428	TBA UMBS SINGLE FAMILY 15YR 2.5 2/20	23,500,000	23,668,906	23,704,450
	01F030421	TBA UMBS SINGLE FAMILY 15YR 3 2/20	6,200,000	6,348,219	6,350,784
	01F032419	TBA UMBS SINGLE FAMILY 15YR 3.5 1/19	(1,175,000)	(1,217,043)	(1,217,915)
	01F022618	TBA UMBS SINGLE FAMILY 30YR 2.5 1/19	6,900,000	6,820,589	6,822,651
	01F022626	TBA UMBS SINGLE FAMILY 30YR 2.5 2/20	59,050,000	58,125,078	58,353,801
	01F030611	TBA UMBS SINGLE FAMILY 30YR 3 1/20	40,120,000	40,651,572	40,690,506
	01F030629	TBA UMBS SINGLE FAMILY 30YR 3 2/20	97,750,000	98,852,738	99,047,143
	01F032617	TBA UMBS SINGLE FAMILY 30YR 3.5 1/20	12,400,000	12,725,425	12,756,004
	01F032625	TBA UMBS SINGLE FAMILY 30YR 3.5 2/20	97,776,000	100,354,400	100,535,239
	01F032633	TBA UMBS SINGLE FAMILY 30YR 3.5 3/20	6,500,000	6,666,152	6,679,985
	01F040628	TBA UMBS SINGLE FAMILY 30YR 4 2/20	24,900,000	25,856,121	25,908,699
	01F040628	TBA UMBS SINGLE FAMILY 30YR 4 2/20	(39,500,000)	(41,037,266)	(41,100,145)
	01F042624	TBA UMBS SINGLE FAMILY 30YR 4.5 2/20	(15,200,000)	(15,990,875)	(16,012,288)
	01F050619	TBA UMBS SINGLE FAMILY 30YR 5 1/20	1,000,000	1,068,438	1,069,060
	878048AL1	TBW MORTGAGE-BACKED TRUST SERIES 2006-2	879,020	410,840	229,640
	BJMY6G0	TC ENERGY CORP COMMON STOCK CAD 0	49,241	2,193,305	2,626,187
	872307103	TCF FINANCIAL CORP	1,495	60,042	69,966
	872280102	TCG BDC INC COMMON STOCK USD	9,484	136,027	126,896
	872333208	TCR HLDG CORP PFD JR CL B	1,767	106	0
	872333307	TCR HLDG CORP PFD JR CL C	972	58	0
	872333505	TCR HLDG CORP PFD JR CL D	2,562	128	0
	872333406	TCR HLDG CORP PFD JR CL E	5,301	318	0
	87236Y108	TD AMERITRADE HOLDING CORP COMMON STOCK	8,920	351,892	443,324
	872351408	TDK CORP ADR USD	1,700	162,720	191,522
	6869302	TDK CORP COMMON STOCK JPY	4,177	319,867	476,218
	878091BC0	TEACHERS INSURANCE & ANNUITY ASSOCIATION	482,000	576,992	701,686
	878091BD8	TEACHERS INSURANCE & ANNUITY ASSOCIATION	3,925,000	4,188,351	4,821,470
	878091BE6	TEACHERS INSURANCE & ANNUITY ASSOCIATION	6,600,000	6,587,856	6,886,902
	878091BF3	TEACHERS INSURANCE & ANNUITY ASSOCIATION	6,890,000	6,916,931	7,890,495
	878237AH9	TECH DATA CORP CALLABLE NOTES FIXED 4.95	400,000	399,534	413,168
	BYW2H44	TECHNIPFMC PLC COMMON STOCK USD 1	6,923	187,664	146,951
	G87110105	TECHNIPFMC PLC COMMON STOCK USD 1	2,700	61,190	57,888
	878693993	TECHNOLOGY FDG PARTNERS V L P-IBM	5,000,000	0	0
	BSM8SQ9	TECHNOPRO HOLDINGS INC COMMON STOCK JPY	1,600	73,744	112,629
	B0190C7	TECHTRONIC INDUSTRIES CO LTD COMMON STOC	38,500	256,609	314,006
	878744AB7	TECK RESOURCES LTD CALLABLE NOTES FIXED	1,750,000	1,760,238	1,798,598
	878742AW5	TECK RESOURCES LTD CALLABLE NOTES FIXED	1,690,000	1,756,486	1,937,501
	2879327	TECK RESOURCES LTD COMMON STOCK CAD 0	25,576	581,950	444,165
	878742204	TECK RESOURCES LTD COMMON STOCK CAD 0	27,100	493,834	470,727
	6879851	TECO ELECTRIC AND MACHINERY CO LTD COMMO	307,255	252,735	268,542
	6880507	TEIJIN LTD COMMON STOCK JPY	18,917	368,057	355,972
	879181105	TELARIA INC COMMON STOCK USD 0.0001	300	2,006	2,643
	B97C733	TELE2 AB COMMON STOCK SEK 1.25	6,529	75,908	94,751
	87927VAR9	TELECOM ITALIA CAPITAL SA CALLABLE NOTES	3,130,000	3,062,300	3,708,424
	87927VAV0	TELECOM ITALIA CAPITAL SA CALLABLE NOTES	9,185,000	9,482,185	11,297,550
	87927Y102	TELECOM ITALIA SPA/MILANO ADR USD	11,479	68,005	70,940
	87927YAA0	TELECOM ITALIA SPA/MILANO CALLABLE NOTES	7,680,000	7,646,321	8,256,000
	7634394	TELECOM ITALIA SPA/MILANO COMMON STOCK E	341,465	208,432	213,265
	7634402	TELECOM ITALIA SPA/MILANO SAVINGS SHARE	64,493	36,963	39,512
	879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK U	341	46,651	118,170
	879369106	TELEFLEX INC COMMON STOCK USD 1	589	109,085	221,723
	294829AA4	TELEFONAKTIEBOLAGET LM ERICSSON CALLABLE	3,191,000	3,345,738	3,316,662
	5959378	TELEFONAKTIEBOLAGET LM ERICSSON COMMON S	45,163	336,742	393,492
	B7VG6L8	TELEFONICA DEUTSCHLAND HOLDING AG COMMON	57,315	160,189	166,244
	87938WAC7	TELEFONICA EMISIONES SA CALLABLE BOND FI	1,085,000	1,175,825	1,518,718
	87938WAT0	TELEFONICA EMISIONES SA CALLABLE NOTES F	2,975,000	2,949,513	3,220,497
	87938WAU7	TELEFONICA EMISIONES SA CALLABLE NOTES F	16,820,000	17,399,392	19,963,826
	87938WAV5	TELEFONICA EMISIONES SA CALLABLE NOTES F	4,395,000	4,295,974	4,917,082
	87938WAW3	TELEFONICA EMISIONES SA CALLABLE NOTES F	6,170,000	6,150,912	7,064,897
	87938WAX1	TELEFONICA EMISIONES SA CALLABLE NOTES F	10,498,000	11,591,365	13,090,715
	879382208	TELEFONICA SA ADR USD	36,800	293,647	256,496
	5732524	TELEFONICA SA COMMON STOCK EUR 1	203,414	1,684,875	1,421,825
	B0LKSK4	TELENET GROUP HOLDING NV COMMON STOCK EU	7,566	358,985	340,223
	4732495	TELENOR ASA COMMON STOCK NOK 6	32,078	626,156	574,771
	5999330	TELEPERFORMANCE COMMON STOCK EUR 2.5	2,572	344,358	627,649
	879433829	TELEPHONE & DATA SYSTEMS INC COMMON STOC	2,760	76,161	70,187
	B87ZDH1	TELEVISION BROADCASTS LTD COMMON STOCK H	53,000	232,805	83,257
	5978384	TELIA CO AB COMMON STOCK SEK 3.2	40,968	169,830	176,151
	6087289	TELSTRA CORP LTD COMMON STOCK AUD 0	292,678	709,117	728,312
	87971MBF9	TELUS CORP CALLABLE NOTES FIXED 3.7% 15/	1,799,000	1,797,111	1,897,297
	87971MBK8	TELUS CORP CALLABLE NOTES FIXED 4.3% 15/	330,000	329,825	363,848
	87971MBH5	TELUS CORP CALLABLE NOTES FIXED 4.6% 16/	1,685,000	1,663,543	1,991,603
	2381093	TELUS CORP COMMON STOCK CAD 0	8,947	283,670	346,910
	B2R9BG6	TELUS CORPORATION COMMON STOCK CAD	1,152	36,172	44,667
	87974R208	TEMENOS AG ADR USD	828	134,929	130,269
	7147892	TEMENOS AG COMMON STOCK CHF 5	3,541	544,658	560,212
	88018T101	TEMPLETON DRAGON FUND INC CLOSED-END FUN	69,503	1,810,780	1,351,833
	880198106	TEMPLETON GLOBAL INCOME FUND CLOSED-END	55,157	360,891	338,112
	88023U101	TEMPUR SEALY INTERNATIONAL INC COMMON ST	537	26,885	46,751
	88025T102	TENABLE HOLDINGS INC COMMON STOCK USD 0.	7,344	174,650	175,962
	7538515	TENARIS SA COMMON STOCK EUR 1	31,847	370,070	359,270
	BYVRPD5	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	1,600,000	1,649,892	1,692,000
	BYVW1D2	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	1,285,000	1,270,039	1,305,158
	BYVW165	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	1,050,000	1,038,625	1,097,649
	88032WAC0	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	9,702,000	9,747,070	9,708,694
	88032WAN6	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	8,385,000	8,404,350	9,055,465
	88032XAG9	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	3,200,000	3,199,200	3,345,216
	88033GCX6	TENET HEALTHCARE CORP CALLABLE NOTES FIX	400,000	415,960	430,500
	88033GCU2	TENET HEALTHCARE CORP CALLABLE NOTES FIX	100,000	100,000	103,000
	880349105	TENNECO INC COMMON STOCK USD 0.01	100	1,590	1,310
	880451AU3	TENNESSEE GAS PIPELINE CO LLC BOND FIXED	3,098,000	3,563,761	4,210,585
	880451AS8	TENNESSEE GAS PIPELINE CO LLC CALL/PUT B	2,935,000	3,502,187	3,655,983
	880451AV1	TENNESSEE GAS PIPELINE CO LLC CALLABLE B	2,395,000	3,006,618	3,070,534
	880451AW9	TENNESSEE GAS PIPELINE CO LLC CALLABLE N	2,765,000	3,567,728	3,861,958
	88076W103	TERADATA CORP COMMON STOCK USD 0.01	1,210	33,373	32,392

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	880770102	TERADYNE INC COMMON STOCK USD 0.125	25,776	1,228,913	1,757,665
	L9031*AC5	TERMINAL INVT LTD HLDG S A	2,000,000	2,000,000	2,267,440
	B01BN57	TERNA RETE ELETTRICA NAZIONALE SPA COMMO	59,737	353,612	399,244
	88104R209	TERRAFORM POWER INC COMMON STOCK USD 0.0	900	10,727	13,851
	6885074	TERUMO CORP COMMON STOCK JPY	17,228	508,259	615,880
	884709	TESCO PLC COMMON STOCK GBP 5	560,892	1,622,838	1,896,242
	B3LSHB3	TESCO PROPERTY FINANCE 4 PLC BOND FIXED	194,922	287,945	337,066
	B60WHS4	TESCO PROPERTY FINANCE 5 PLC BOND FIXED	1,471,919	1,805,586	2,516,197
	88160R101	TESLA INC COMMON STOCK USD 0.001	2,622	829,727	1,096,861
	88162G103	TETRA TECH INC COMMON STOCK USD 0.01	309	24,659	26,623
	88165FAF9	TEVA PHARMACEUTICAL FINANCE CO BV CALLAB	1,270,000	1,228,485	1,250,553
	88165FAG7	TEVA PHARMACEUTICAL FINANCE CO BV CALLAB	1,730,000	1,577,690	1,652,150
	88166JAA1	TEVA PHARMACEUTICAL FINANCE IV BV CALLAB	1,455,000	1,411,132	1,424,081
	88167AAM3	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	890,000	890,000	914,208
	BYZ6VH4	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	4,160,000	3,307,164	3,456,700
	88167AAC5	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	10,776,000	10,008,129	10,436,017
	88167AAD3	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	2,970,000	2,707,198	2,754,675
	88167AAL5	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	400,000	400,000	404,800
	881624209	TEVA PHARMACEUTICAL INDUSTRIES LTD ADR U	11,000	140,814	107,800
	6882172	TEVA PHARMACEUTICAL INDUSTRIES LTD COMMO	5,740	227,674	56,852
	88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOC	478	44,658	27,136
	882384AC4	TEXAS EASTERN TRANSMISSION LP CALLABLE N	385,000	373,569	388,850
	882384AE0	TEXAS EASTERN TRANSMISSION LP CALLABLE N	3,010,000	2,934,339	3,201,466
	882389CC1	TEXAS EASTERN TRANSMISSION LP CALLABLE N	705,000	840,776	945,941
	882440AX8	TEXAS GAS TRANSMISSION LLC CALLABLE NOTE	2,190,000	2,294,616	2,227,383
	882508BG8	TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	5,425,000	5,393,724	5,356,699
	882508BC7	TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	810,000	800,628	849,648
	882508BF0	TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	8,110,000	8,079,384	9,168,679
	882508BD5	TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	1,680,000	1,940,316	2,009,073
	882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD 1	15,840	1,279,807	2,032,114
	882667AZ1	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN	3,155,000	3,155,000	3,171,532
	88307*AA3	TEXOMA WIND LC	3,975,298	3,975,298	4,168,856
	G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOC	700	6,208	7,497
	883203BZ3	TEXTRON INC CALLABLE NOTES VARIABLE 10/N	1,400,000	1,400,000	1,400,056
	883203101	TEXTRON INC COMMON STOCK USD 0.125	2,618	112,188	116,763
	87240R107	TFS FINANCIAL CORP COMMON STOCK USD 0.01	463	6,967	9,112
	4162791	THALES SA COMMON STOCK EUR 3	4,475	362,983	464,745
	88327HAA1	THARALDSON HOTEL PORTFOLIO TRUST 2018-TH	303,780	303,590	303,456
	26928BAL3	The E.W. Scripps - 26928BAL3	198,503	197,510	199,588
	298768102	THE EUROPEAN EQUITY FUND INC COM STK USD	117,839	889,046	1,105,330
	711123C#4	THE PEOPLES GAS LIGHT AND COKE COMPANY S	5,000,000	5,000,000	5,070,050
	744998576	THE PRUDENTIAL INSURANCE COMPANY OF AMER	24,808	813,915,302	941,922,906
	Q8718#AA2	THE STAR ENTERTAINMENT FINANCE LIMITED S	8,000,000	8,000,000	8,413,840
	883556BG6	THERMO FISHER SCIENTIFIC INC CALLABLE NO	600,000	673,080	768,738
	883556BR2	THERMO FISHER SCIENTIFIC INC CALLABLE NO	765,000	717,845	786,726
	883556BZ4	THERMO FISHER SCIENTIFIC INC CALLABLE NO	3,580,000	3,570,502	3,541,479
	883556102	THERMO FISHER SCIENTIFIC INC COMMON STOC	8,678	1,355,622	2,819,222
	88362T103	THERMON GROUP HOLDINGS INC COMMON STOCK	100	2,199	2,680
	883994717	THIRD CIVEN CO-INVEST/BHEAD D	100	12,026,352	0
	G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK	100	938	1,052
	6869131	THK CO LTD COMMON STOCK JPY	1,321	30,262	36,078
	872438106	THL CREDIT INC COMMON STOCK USD 0.001	400	2,581	2,524
	88390AAT7	THL CREDIT WIND RIVER 2014-2 CLO LTD 201	1,000,000	1,000,000	993,113
	0F1077S	THOMAS COOK GROUP PLC COMMON STOCK 0.01	378,187	489,938	0
	884903AY1	THOMSON REUTERS CORP CALLABLE NOTES FIXE	125,000	143,376	141,018
	884903BP9	THOMSON REUTERS CORP CALLABLE NOTES FIXE	4,000,000	3,921,840	4,734,800
	BFXPTB0	THOMSON REUTERS CORP COMMON STOCK CAD 0	10,652	492,335	757,695
	885160101	THOR INDUSTRIES INC COMMON STOCK USD 0.1	1,834	130,355	136,248
	5636927	THYSSENKRUPP AG COMMON STOCK EUR 0	6,306	115,690	85,225
	886547108	TIFFANY & CO COMMON STOCK USD 0.01	1,250	107,265	167,063
	886885102	TILLY'S INC COMMON STOCK USD 0.001	800	6,416	9,800
	887991008	TIMCO AVIATION SERVICES INC EXP 27/FEB/2	16,712	55	0
	88732JBD9	TIME WARNER CABLE LLC CALLABLE BOND FIXE	6,865,000	6,419,847	7,018,639
	88732JAY4	TIME WARNER CABLE LLC CALLABLE BOND FIXE	12,460,000	12,597,934	14,301,214
	88732JAJ7	TIME WARNER CABLE LLC CALLABLE BOND FIXE	13,909,000	16,462,609	17,062,727
	88732JAX6	TIME WARNER CABLE LLC CALLABLE NOTES FIX	100,000	105,559	101,619
	88732JBB3	TIME WARNER CABLE LLC CALLABLE NOTES FIX	10,965,000	10,627,434	12,249,111
	88732JAW8	TIME WARNER CABLE LLC CALLABLE NOTES FIX	3,575,000	3,974,791	3,581,685
	88732JAU2	TIME WARNER CABLE LLC CALLABLE NOTES FIX	10,675,000	11,653,173	13,487,863
	88732JAN8	TIME WARNER CABLE LLC CALLABLE NOTES FIX	28,650,000	34,949,697	37,373,639
	88731EAJ9	TIME WARNER ENTERTAINMENT CO LP BOND FIX	13,659,000	16,829,020	19,158,933
	887389104	TIMKEN CO/THE COMMON STOCK USD 0	4,389	208,376	247,145
	6903556	TINGYI CAYMAN ISLANDS HOLDING CORP COMMO	158,657	189,469	270,815
	88830R101	TITAN MACHINERY INC COMMON STOCK USD 0.0	200	2,883	2,956
	88870P106	TIVO CORP COMMON STOCK USD 0.001	2,100	16,489	17,808
	872540AQ2	TJX COS INC/THE CALLABLE NOTES FIXED 2.2	1,950,000	1,935,453	1,959,575
	872540109	TJX COS INC/THE COMMON STOCK USD 1	109,121	4,610,647	6,662,928
	872590104	T-MOBILE US INC COMMON STOCK USD 0.0001	5,632	346,089	441,661
	87264AAP0	T-MOBILE USA INC 6.5% 01/15/2026	200,000	208,740	214,000
	87264AAV7	T-MOBILE USA INC CALLABLE NOTES FIXED 4.	100,000	100,000	104,656
	88880LAA1	TOBACCO SETTLEMENT FIN AUTH WEST VA ASSE	2,395,000	2,251,300	2,488,429
	6895169	TOBU RAILWAY CO LTD COMMON STOCK JPY	2,555	68,716	92,984
	6895200	TOHO CO LTD/TOKYO COMMON STOCK JPY	3,714	131,318	155,327
	6895222	TOHO GAS CO LTD COMMON STOCK JPY	886	36,748	36,361
	6895266	TOHOKU ELECTRIC POWER CO INC COMMON STOC	24,182	253,180	240,763
	889094108	TOKIO MARINE HOLDINGS INC ADR USD	5,611	279,072	312,757
	6513126	TOKIO MARINE HOLDINGS INC COMMON STOCK J	26,000	1,198,775	1,463,943
	6679794	TOKYO CENTURY CORP COMMON STOCK JPY	700	37,606	37,681
	6895404	TOKYO ELECTRIC POWER CO HOLDINGS INC COM	56,117	236,718	241,147
	6895675	TOKYO ELECTRON LTD COMMON STOCK JPY	12,574	2,145,347	2,768,189
	6895448	TOKYO GAS CO LTD COMMON STOCK JPY	10,748	258,547	262,234
	6894898	TOKYO OHKA KOGYO CO LTD COMMON STOCK JPY	3,800	125,745	149,657
	6896548	TOKYU CORP COMMON STOCK JPY	12,222	211,877	227,064
	BDC6LT2	TOKYU FUDOSAN HOLDINGS CORP COMMON STOCK	10,551	63,319	73,301
	889175BD6	TOLEDO EDISON CO/THE CALLABLE NOTES FIXE	1,180,000	1,436,917	1,620,423
	88947EAR1	TOLL BROTHERS FINANCE CORP CALLABLE NOTE	1,100,000	1,100,000	1,199,000
	88947EAS9	TOLL BROTHERS FINANCE CORP CALLABLE NOTE	600,000	565,500	648,000
	889478103	TOLL BROTHERS INC COMMON STOCK USD 0.01	3,231	115,267	127,657
	89054XAB1	TOPAZ SOLAR FARMS LLC CALLABLE NOTES FIX	467,980	467,980	486,221
	89055F103	TOPBUILD CORP COMMON STOCK USD	100	3,398	10,308

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	TPH0IDX	TOPIX INDX FUTR EQUITY INDEX 12/MAR/2020	5	0	
	6897024	TOPPAN PRINTING CO LTD COMMON STOCK JPY	4,119	69,051	85,696
	6897143	TORAY INDUSTRIES INC COMMON STOCK JPY	25,367	194,977	172,988
	891092108	TORO CO/THE COMMON STOCK USD 1	1,007	57,897	80,228
	8911453Y8	TORONTO-DOMINION BANK/THE BOND FIXED 1.9	1,535,000	1,532,375	1,535,384
	2897222	TORONTO-DOMINION BANK/THE COMMON STOCK C	95,640	4,636,673	5,371,476
	89114QCA4	TORONTO-DOMINION BANK/THE MEDIUM TERM NO	2,730,000	2,729,618	2,785,734
	6897217	TOSHIBA CORP COMMON STOCK JPY	7,080	230,272	241,375
	6900289	TOSOH CORP COMMON STOCK JPY	3,500	58,375	54,589
	89153VAG4	TOTAL CAPITAL INTERNATIONAL SA CALLABLE	1,190,000	1,247,882	1,265,410
	89153VAS8	TOTAL CAPITAL INTERNATIONAL SA CALLABLE	2,220,000	2,220,000	2,248,216
	89153VAT6	TOTAL CAPITAL INTERNATIONAL SA CALLABLE	1,088,000	1,089,937	1,118,431
	89153VAU3	TOTAL CAPITAL INTERNATIONAL SA CALLABLE	660,000	660,000	694,426
	B15C557	TOTAL SA COMMON STOCK EUR 2.5	40,894	2,136,151	2,258,453
	6897466	TOTO LTD COMMON STOCK JPY	2,204	83,987	94,102
	B3QJ0H8	TOURMALINE OIL CORP COMMON STOCK CAD	33,500	458,319	393,191
	89178BAA2	TOWD POINT MORTGAGE TRUST 2019-4 2019-4	1,950,889	1,969,803	1,962,108
	89177XAA5	TOWD POINT MORTGAGE TRUST 2019-HY3 2019-	666,531	667,337	667,344
	891707101	TOWER AUTOMOTIVE INC COM STK USD0.01	790	4	0
	M87915274	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS	12,001	253,174	288,744
	6900267	TOYO SEIKAN GROUP HOLDINGS LTD COMMON ST	20,419	345,515	355,113
	6899967	TOYO SUISAN KAISHA LTD COMMON STOCK JPY	11,437	367,803	487,263
	6900557	TOYODA GOSEI CO LTD COMMON STOCK JPY	1,427	32,935	36,044
	89233MAD5	TOYOTA AUTO RECEIVABLES 2019-D OWNER TRU	497,000	496,964	496,781
	6900546	TOYOTA INDUSTRIES CORP COMMON STOCK JPY	4,186	230,505	243,822
	6900643	TOYOTA MOTOR CORP COMMON STOCK JPY	53,101	3,065,250	3,769,230
	89236TFS9	TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM	3,060,000	3,059,174	3,208,194
	6900580	TOYOTA TSUSHO CORP COMMON STOCK JPY	12,097	364,755	429,670
	87266M107	TPG RE FINANCE TRUST INC REIT USD 0.001	500	10,216	10,135
	87265K102	TPG SPECIALTY LENDING INC COMMON STOCK U	900	18,925	19,323
	6351876	TPG TELECOM LTD COMMON STOCK AUD 0	25,229	122,268	119,000
	89799Y178	TPG-AXON PARTNERS	5,013	7,427,653	4,140,756
	906692	TR EUROPEAN GROWTH TRUST PLC CLOSED-END	334,650	3,978,275	4,286,978
	892356106	TRACTOR SUPPLY CO COMMON STOCK USD 0.008	2,998	236,111	280,133
	88339J105	TRADE DESK INC/THE COMMON STOCK USD 0.00	383	88,032	99,496
	8935268Z9	TRANSCANADA PIPELINES LTD CALLABLE BOND	475,000	700,464	712,776
	893526DJ9	TRANSCANADA PIPELINES LTD CALLABLE BOND	835,000	990,254	1,105,515
	89352HAD1	TRANSCANADA PIPELINES LTD CALLABLE BOND	3,400,000	3,787,071	4,436,728
	89352HAB5	TRANSCANADA PIPELINES LTD CALLABLE NOTES	808,000	890,411	999,334
	89352HAM1	TRANSCANADA PIPELINES LTD CALLABLE NOTES	7,160,000	7,479,820	8,167,269
	89352HAT6	TRANSCANADA PIPELINES LTD CALLABLE NOTES	175,000	179,064	195,939
	89352HAX7	TRANSCANADA PIPELINES LTD CALLABLE NOTES	4,295,000	4,420,714	4,913,139
	89352HAY5	TRANSCANADA PIPELINES LTD CALLABLE NOTES	6,248,000	6,715,176	7,390,697
	89352HAZ2	TRANSCANADA PIPELINES LTD CALLABLE NOTES	5,470,000	5,973,915	6,676,135
	89352HAL3	TRANSCANADA PIPELINES LTD CALLABLE NOTES	2,524,000	2,666,967	2,926,603
	89356BAE8	TRANSCANADA TRUST CALLABLE BOND VARIABLE	987,000	987,000	1,035,857
	89356BAA6	TRANSCANADA TRUST CALLABLE NOTES VARIABL	6,450,000	6,314,427	6,724,125
	89356BAB4	TRANSCANADA TRUST CALLABLE NOTES VARIABL	529,000	529,000	569,363
	89356BAC2	TRANSCANADA TRUST CALLABLE NOTES VARIABL	7,125,000	7,125,000	7,317,090
	893574AB9	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	3,205,000	3,379,224	3,774,464
	893574AF0	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	4,157,000	4,233,506	4,379,566
	893574AH6	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	4,115,000	4,716,390	5,230,000
	893574AK9	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	2,100,000	2,088,366	2,234,337
	893574AM5	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	3,108,000	3,099,755	3,408,295
	893641100	TRANSDIGM GROUP INC COMMON STOCK USD 0.0	757	211,912	423,920
	893800AA0	TRANSOCEAN GUARDIAN LTD CALLABLE NOTES F	890,000	861,298	910,025
	893830BK4	TRANSOCEAN INC CALLABLE NOTES FIXED 7.25	200,000	173,500	196,190
	893830BF5	TRANSOCEAN INC CALLABLE NOTES FIXED 7.5%	200,000	174,000	197,500
	H8817H100	TRANSOCEAN LTD COMMON STOCK USD 0.1	5,508	48,086	37,895
	89383JAA6	TRANSOCEAN POSEIDON LTD CALLABLE NOTES F	1,000,000	1,040,000	1,060,000
	89385AAA3	TRANSOCEAN SENTRY LTD CALLABLE NOTES FIX	6,745,000	6,676,416	6,863,038
	893995209	TRANSPAC 1996 L P - IBM	374,416	13,200,793	0
	89400J107	TRANSUNION COMMON STOCK USD 0.01	1,882	93,225	161,118
	89400PAG8	TRANSURBAN FINANCE CO PTY LTD CALLABLE N	1,800,000	1,786,932	1,818,612
	6200882	TRANSURBAN GROUP STAPLED SECURITY AUD 0	39,283	353,753	411,725
	Q9194*AE9	TRANSURBAN QUEENSLAND FINANCE 3.45% SERI	5,000,000	5,000,000	5,173,850
	Q9194*AF6	TRANSURBAN QUEENSLAND FINANCE 3.55% SERI	5,000,000	5,000,000	5,188,400
	89417EAD1	TRAVELERS COS INC/THE CALLABLE MEDIUM TE	610,000	843,057	851,877
	89417EAL3	TRAVELERS COS INC/THE CALLABLE NOTES FIX	1,090,000	1,048,385	1,190,509
	89417EAP4	TRAVELERS COS INC/THE CALLABLE NOTES FIX	2,925,000	3,028,060	3,363,441
	89417EAK5	TRAVELERS COS INC/THE CALLABLE NOTES FIX	375,000	434,292	436,658
	89417EAM1	TRAVELERS COS INC/THE CALLABLE NOTES FIX	6,611,000	6,535,422	7,497,478
	89417EAH2	TRAVELERS COS INC/THE CALLABLE NOTES FIX	935,000	1,227,515	1,227,244
	8.9417E+113	TRAVELERS COS INC/THE COMMON STOCK USD 0	3,474	401,746	475,764
	LX1686200	Traverse Midstream Partners LLC - LX1686	89,606	89,158	81,363
	B61JC67	TREASURY WINE ESTATES LTD COMMON STOCK A	9,936	95,615	113,428
	89469A104	TREEHOUSE FOODS INC COMMON STOCK USD 0.0	1,199	71,049	58,152
	6125286	TREND MICRO INC/JAPAN COMMON STOCK JPY	2,181	95,863	112,386
	096995477	TRI PARTY REPO BNP	65,978,822	65,978,822	65,978,822
	895999118	TRIAD VENTURES L P - IBM RESTICTED	4	406,417	0
	896215209	TRIMAS CORP COMMON STOCK USD 0.01	300	9,023	9,423
	896239100	TRIMBLE INC COMMON STOCK USD 0	13,794	432,874	575,072
	896288107	TRINET GROUP INC COMMON STOCK USD 0.0000	2,200	67,308	124,542
	89641UAB7	TRINITY ACQUISITION LTD 6.125% SNR NTS 1	955,000	1,052,827	1,230,374
	89641UAC5	TRINITY ACQUISITION PLC CALLABLE NOTES F	425,000	446,003	462,137
	896517AA7	TRINITY HEALTH CORP CALLABLE BOND FIXED	754,000	754,000	745,080
	896516AA9	TRINITY HEALTH CORP CALLABLE BOND FIXED	765,000	755,816	840,758
	896522109	TRINITY INDUSTRIES INC COMMON STOCK USD	1,013	19,196	22,438
	L9340P101	TRINSEO SA COMMON STOCK USD 0.01	100	4,160	3,721
	89677Q107	TRIP.COM GROUP LTD	2,219	70,517	74,425
	896945201	TRIPADVISOR INC COMMON STOCK USD 0.001	42,203	2,192,143	1,282,127
	896749108	TRIPLE-S MANAGEMENT CORP COMMON STOCK US	1,100	17,896	20,339
	89566EAD0	TRI-STATE GENERATION & TRANSMISSION ASSO	525,000	623,117	687,435
	89679HAJ4	TRITON CONTAINER FINANCE V LLC 2018-1A A	1,650,000	1,649,687	1,657,542
	G8967#AL7	TRITON CONTAINER INTERNATIONAL LIMITED S	2,400,000	2,482,824	2,522,232
	G8967#AU7	TRITON CONTAINER INTERNATIONAL LIMITED S	8,000,000	8,000,000	8,515,920
	G9078F107	TRITON INTERNATIONAL LTD/BERMUDA COMMON	200	7,077	8,040
	896998317	TRIUMPH CAP II & SPECIAL L P - IBM	15,153,358	0	0
	89785X101	TRUEBLUE INC COMMON STOCK USD 0	937	21,310	22,544
	89785L107	TRUECAR INC COMMON STOCK USD 0.0001	3,700	13,884	17,575

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	07330MAA5	TRUIST BANK CALLABLE BOND FIXED 3.8% 30/	1,950,000	2,045,102	2,092,623
	07330NAT2	TRUIST BANK CALLABLE MEDIUM TERM NOTE FI	12,953,000	12,930,980	12,932,534
	86787EAN7	TRUIST BANK CALLABLE MEDIUM TERM NOTE FI	3,000,000	3,056,550	3,054,210
	86787EBB2	TRUIST BANK CALLABLE MEDIUM TERM NOTE FI	1,420,000	1,419,134	1,557,194
	89832QAD1	TRUIST FINANCIAL CORP CALLABLE BOND VARI	1,605,000	1,605,000	1,645,125
	05531FBG7	TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	9,260,000	9,270,891	9,485,522
	05531FBH5	TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	20,477,000	20,646,435	20,746,682
	05531FBJ1	TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	1,395,000	1,392,118	1,404,263
	05531GAB7	TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	3,420,000	3,443,296	3,711,281
	89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD 5	12,888	500,443	725,852
	898339AA4	TRUST F/1401 CALLABLE NOTES FIXED 4.869%	1,200,000	1,252,800	1,263,312
	898324AA6	TRUST F/1401 CALLABLE NOTES FIXED 5.25%	500,000	540,000	541,500
	898339AB2	TRUST F/1401 CALLABLE NOTES FIXED 6.39%	230,000	247,022	247,252
	898349105	TRUSTCO BANK CORP NY COMMON STOCK USD 1	100	796	867
	89838LAG9	TRUSTEES OF BOSTON COLLEGE CALLABLE BOND	525,000	525,000	517,078
	89838QAA1	TRUSTEES OF BOSTON UNIVERSITY CALLABLE B	768,000	768,000	881,764
	91481CAC4	TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN	430,000	430,000	440,823
	BDFT8B9	TRUSTPOWER LTD COMMON STOCK NZD	20,670	92,784	103,611
	BXDZ972	TRYG A/S COMMON STOCK DKK 5	1,631	43,825	48,389
	6905808	TSINGTAO BREWERY CO LTD COMMON STOCK HKD	14,000	41,883	94,060
	6906919	TSUMURA & CO COMMON STOCK JPY	5,500	154,044	162,457
	B0MKZN5	TSURUHA HOLDINGS INC COMMON STOCK JPY	600	60,418	77,405
	87305QCH2	TTX CO CALLABLE MEDIUM TERM NOTE FIXED 3	1,795,000	1,870,390	1,893,097
	87305QCN9	TTX CO CALLABLE MEDIUM TERM NOTE FIXED 4	1,150,000	1,151,962	1,402,632
	899043AA1	TUFTS UNIVERSITY CALLABLE BOND FIXED 5.0	280,000	282,842	341,261
	B11LJN4	TUI AG COMMON STOCK GBP 0	6,967	79,394	88,031
	5666292	TUI AG COMMON STOCK GBP 0	63,330	799,678	810,402
	899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD	3,200	38,912	27,456
	900450206	TURTLE BEACH CORP COMMON STOCK USD	200	1,825	1,890
	873991913	TVM VENTURE L P - IBM	2,427,500	0	0
	90138F102	TWILIO INC COMMON STOCK USD 0.001	1,184	105,089	116,364
	90184LAG7	TWITTER INC CALLABLE NOTES FIXED 3.875%	1,360,000	1,360,000	1,359,293
	90184L102	TWITTER INC COMMON STOCK USD 0.000005	89,322	2,683,555	2,862,770
	90187B408	TWO HARBORS INVESTMENT CORP REIT USD 1	2,582	40,246	37,749
	G91996846	TWO SIGMA ALL CAP	100	308,728,504	510,254,900
	G91992480	TWO SIGMA MSCI EAFE	100	133,372,012	283,872,908
	902133AG2	TYCO ELECTRONICS GROUP SA CALLABLE NOTES	750,000	895,532	1,102,545
	902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD	378	68,107	113,408
	902494AX1	TYSON FOODS INC CALLABLE BOND FIXED 3.95	1,990,000	1,986,617	2,133,957
	902494AY9	TYSON FOODS INC CALLABLE BOND FIXED 5.15	405,000	410,038	494,481
	902494BJ1	TYSON FOODS INC CALLABLE NOTES FIXED 4%	35,000	36,087	37,887
	902494BD4	TYSON FOODS INC CALLABLE NOTES FIXED 4.5	1,060,000	1,053,810	1,199,326
	902494BH5	TYSON FOODS INC CALLABLE NOTES FIXED 5.1	9,165,000	9,556,419	11,506,297
	902494103	TYSON FOODS INC COMMON STOCK USD 0.1	2,904	150,294	264,380
	90353TAA8	UBER TECHNOLOGIES INC CALLABLE NOTES FIX	1,200,000	1,210,500	1,254,000
	90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD 0	8,252	262,891	245,414
	90353W103	UBIQUITI INC	85	7,081	16,063
	B1L3CS6	UBISOFT ENTERTAINMENT SA COMMON STOCK EU	3,347	257,282	231,357
	902674XN5	UBS AG/LONDON MEDIUM TERM NOTE FIXED 4.5	6,035,000	6,083,683	7,551,523
	90261AAB8	UBS AG/STAMFORD CT NOTES FIXED 7.625% 17	10,622,000	12,380,215	11,974,287
	90269GAC5	UBS COMMERCIAL MORTGAGE TRUST 2012-C1 20	1,995,681	2,085,003	2,035,605
	90276EAF4	UBS COMMERCIAL MORTGAGE TRUST 2017-C1 20	3,880,154	346,762	338,026
	90353KAX7	UBS COMMERCIAL MORTGAGE TRUST 2018-C13 2	5,000,000	5,050,000	5,511,492
	90276VAK5	UBS COMMERCIAL MORTGAGE TRUST 2018-C8 20	576,000	566,479	612,699
	90291JAX5	UBS COMMERCIAL MORTGAGE TRUST 2018-C9 20	5,611,896	336,764	339,682
	90352JAA1	UBS GROUP AG CALLABLE NOTES FIXED 3.491%	3,830,000	3,928,508	3,941,606
	90352JAC7	UBS GROUP AG CALLABLE NOTES FIXED 4.253%	880,000	890,696	961,778
	902613AA6	UBS GROUP AG CALLABLE NOTES VARIABLE 13/	1,583,000	1,608,160	1,610,338
	90352JAE3	UBS GROUP AG CALLABLE NOTES VARIABLE 15/	710,000	710,000	721,388
	BRJL176	UBS GROUP AG COMMON STOCK CHF 0.1	73,613	932,901	929,332
	90351DAH0	UBS GROUP AG NOTES FIXED 2.65% 01/FEB/20	320,000	312,738	323,290
	90351DAF4	UBS GROUP AG NOTES FIXED 4.125% 15/APR/2	3,855,000	3,846,490	4,192,621
	90351DAB3	UBS GROUP AG NOTES FIXED 4.125% 24/SEP/2	4,550,000	4,583,134	4,950,628
	90352JAF0	UBS GROUP FUNDING SWITZERLAND AG 31/DEC/	9,020,000	9,021,313	9,854,350
	90349GAG0	UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST 2	9,497,482	322,754	281,541
	90268TAE4	UBS-CITIGROUP COMMERCIAL MORTGAGE TRUST	13,286,199	481,138	369,258
	5596991	UCB SA COMMON STOCK EUR 0	6,754	551,271	537,519
	04299RN08	UCL ASIA PARTNERS LP COMMON STOCK USD	100	0	1,530,191
	90265EAS9	UDR INC CALLABLE MEDIUM TERM NOTE FIXED	380,000	378,317	379,878
	90265EAQ3	UDR INC CALLABLE MEDIUM TERM NOTE FIXED	745,000	742,482	762,038
	90265EAR1	UDR INC CALLABLE MEDIUM TERM NOTE FIXED	2,840,000	2,831,764	2,845,566
	90265EAK6	UDR INC CALLABLE MEDIUM TERM NOTE FIXED	1,000,000	1,010,450	1,075,727
	902653104	UDR INC REIT USD 0.01	2,814	101,491	131,414
	902681105	UGI CORP COMMON STOCK USD 0	2,112	92,497	95,378
	90384S303	ULTA BEAUTY INC COMMON STOCK USD 0.01	1,037	259,183	262,506
	90400P101	ULTRAPAR PARTICIPACOES SA ADR USD	47,920	249,617	299,979
	3133A0KL7	UMBS MORTPASS 01/DEC/2049 CL QA5699	108,000	110,430	111,181
	3138W9LU2	UMBS MORTPASS 2% 01/AUG/2028 CI PN# AS03	17,193	16,674	17,121
	3138XCCE0	UMBS MORTPASS 2% 01/DEC/2026 CI PN# AV09	236,019	228,902	235,035
	31418AP85	UMBS MORTPASS 2% 01/FEB/2028 CI PN# MA13	182,388	176,888	181,630
	3138WWJE0	UMBS MORTPASS 2% 01/JUL/2028 CI PN# AT83	177,793	172,431	176,209
	3138WJEZ7	UMBS MORTPASS 2% 01/NOV/2031 CI PN# AS82	292,553	282,451	290,786
	3140QBQQ4	UMBS MORTPASS 2.5% 01/AUG/2031 CI PN# CA	498,311	505,863	504,365
	31417EK75	UMBS MORTPASS 2.5% 01/JAN/2033 CT PN# AB	210,516	208,279	210,283
	31417EQ38	UMBS MORTPASS 2.5% 01/JAN/2033 CT PN# AB	718,665	711,029	717,867
	31418DKB7	UMBS MORTPASS 2.5% 01/JAN/2040 CT PN# MA	3,100,000	3,096,125	3,106,138
	3138ERM64	UMBS MORTPASS 3% 01/APR/2031 CI PN# AL93	3,210,852	3,299,150	3,325,639
	31418CWV2	UMBS MORTPASS 3% 01/APR/2038 CT PN# MA33	299,609	288,374	307,564
	3138YEQP5	UMBS MORTPASS 3% 01/APR/2045 CL PN# AY13	103,885	104,867	106,392
	3138EGUD4	UMBS MORTPASS 3% 01/AUG/2021 CN PN# AL05	23,882	24,292	24,471
	3138X2RR7	UMBS MORTPASS 3% 01/AUG/2043 CL PN# AU31	274,378	273,928	282,464
	3140J9T92	UMBS MORTPASS 3% 01/AUG/2046 CL PN# BM50	372,570	366,225	383,710
	31417YU70	UMBS MORTPASS 3% 01/DEC/2020 CN PN# MA06	24,602	25,025	25,209
	3140QCNJ1	UMBS MORTPASS 3% 01/DEC/2034 CI PN# CA48	667,000	684,795	688,177
	31346YUZ4	UMBS MORTPASS 3% 01/DEC/2044 CL PN# QA51	3,000,000	3,051,094	3,072,570
	31418DJR4	UMBS MORTPASS 3% 01/DEC/2049 CL PN# MA38	29,520,320	29,967,133	29,947,479
	3133A0G99	UMBS MORTPASS 3% 01/DEC/2049 CL PN# QA56	127,000	129,858	130,740
	3133KHCF1	UMBS MORTPASS 3% 01/DEC/2049 CL PN# RA18	1,557,029	1,584,033	1,581,490
	31416XRC6	UMBS MORTPASS 3% 01/FEB/2021 CN PN# AB22	121,628	124,151	124,628
	3140FRUD5	UMBS MORTPASS 3% 01/FEB/2032 CI PN# BE59	216,050	219,763	222,540

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	3140J9UA7	UMBS MORTPASS 3% 01/FEB/2047 CL PN# BM50	531,043	522,330	547,956
	31418AB31	UMBS MORTPASS 3% 01/JAN/2022 CN PN# MA09	634,115	647,268	649,752
	3138WDZY0	UMBS MORTPASS 3% 01/JAN/2025 CN PN# AS43	27,253	27,721	27,925
	31418CTG9	UMBS MORTPASS 3% 01/JAN/2028 CN PN# MA32	32,331	32,887	33,189
	3138WAR82	UMBS MORTPASS 3% 01/JAN/2029 CI PN# AS14	452,060	470,319	466,295
	3140H5JG7	UMBS MORTPASS 3% 01/JAN/2038 CT PN# BJ38	1,315,020	1,265,912	1,349,894
	3138MLTX2	UMBS MORTPASS 3% 01/JAN/2043 CL PN# AQ50	265,001	264,566	272,945
	3132CJAP8	UMBS MORTPASS 3% 01/JUL/2028 CN PN# SA00	632,741	645,866	648,345
	31334WHV6	UMBS MORTPASS 3% 01/JUN/2049 CL PN# QA02	684,639	686,885	695,832
	31329K6S8	UMBS MORTPASS 3% 01/MAR/2022 CN PN# ZA26	74,943	76,497	76,791
	31329K7J7	UMBS MORTPASS 3% 01/MAR/2022 CN PN# ZA26	10,856	11,082	11,124
	31410LHE5	UMBS MORTPASS 3% 01/MAY/2022 CN PN# 8904	31,043	31,576	31,808
	31417GFP6	UMBS MORTPASS 3% 01/MAY/2043 CL PN# AB91	51,635	50,267	53,285
	3138W6PV2	UMBS MORTPASS 3% 01/MAY/2043 CL PN# AR85	251,590	251,177	259,238
	3138WQAX0	UMBS MORTPASS 3% 01/MAY/2043 CL PN# AT27	1,279,881	1,229,886	1,319,493
	3138WJGQ5	UMBS MORTPASS 3% 01/NOV/2041 CL PN# AS83	13,513,882	13,963,641	13,884,027
	3140E0EV3	UMBS MORTPASS 3% 01/NOV/2045 CL PN# AZ73	4,573,308	4,517,571	4,683,662
	3131X63R9	UMBS MORTPASS 3% 01/OCT/2021 CN PN# ZK35	35,105	35,708	35,971
	31418AK80	UMBS MORTPASS 3% 01/OCT/2022 CN PN# MA12	247,011	252,134	253,102
	31418AYX0	UMBS MORTPASS 3% 01/OCT/2023 CN PN# MA16	139,879	142,283	143,328
	3138WFUB0	UMBS MORTPASS 3% 01/OCT/2030 CI PN# AS59	346,690	359,095	356,948
	3140J9ET4	UMBS MORTPASS 3% 01/OCT/2038 CT PN# BM46	1,234,629	1,188,330	1,267,408
	3138WJAM0	UMBS MORTPASS 3% 01/OCT/2041 CL PN# AS81	11,144,640	11,586,943	11,482,992
	3138M5SK6	UMBS MORTPASS 3% 01/OCT/2042 CL PN# AP23	136,438	132,329	140,584
	3140FEHN7	UMBS MORTPASS 3% 01/OCT/2046 CL PN# BD65	1,521,142	1,524,470	1,557,893
	31418AXG8	UMBS MORTPASS 3% 01/SEP/2023 CN PN# MA15	12,173	12,425	12,473
	31410LRR5	UMBS MORTPASS 3% 01/SEP/2030 CI PN# 8906	32,560	33,119	33,564
	3138WFK54	UMBS MORTPASS 3% 01/SEP/2030 CI PN# AS57	515,498	539,662	532,840
	3138X4HN3	UMBS MORTPASS 3% 01/SEP/2043 CL PN# AU47	310,640	302,413	320,565
	3138YUHN4	UMBS MORTPASS 3% 01/SEP/2045 CL PN# AZ29	48,584	48,416	49,768
	3140X4Y59	UMBS MORTPASS 3% 01/SEP/2049 CL PN# FM16	988,182	1,013,813	1,013,311
	31418CV27	UMBS MORTPASS 3.5% 01/APR/2048 CL PN# MA	12,502,185	12,543,208	12,974,268
	3132AEHX7	UMBS MORTPASS 3.5% 01/APR/2049 CL PN# ZT	725,879	762,173	765,664
	31410LW73	UMBS MORTPASS 3.5% 01/AUG/2032 CI PN# 89	2,053,457	2,122,440	2,136,519
	3138WCPU1	UMBS MORTPASS 3.5% 01/AUG/2044 CL PN# AS	212,190	223,893	223,516
	3140GT6E5	UMBS MORTPASS 3.5% 01/AUG/2047 CL PN# BH	778,485	805,732	815,424
	3140HAWN6	UMBS MORTPASS 3.5% 01/AUG/2049 CL PN# BJ	294,175	308,504	310,299
	3133KGKC1	UMBS MORTPASS 3.5% 01/AUG/2049 CL PN# RA	0	0	0
	3138WAQM2	UMBS MORTPASS 3.5% 01/DEC/2028 CI PN# AS	660,010	695,176	686,126
	3138Y9QC5	UMBS MORTPASS 3.5% 01/DEC/2029 CI PN# AX	463,612	488,313	484,011
	3138MLCN2	UMBS MORTPASS 3.5% 01/DEC/2042 CL PN# AQ	51,201	55,205	54,026
	3140J8F73	UMBS MORTPASS 3.5% 01/DEC/2042 CL PN# BM	557,734	563,225	587,245
	3140H22E7	UMBS MORTPASS 3.5% 01/DEC/2047 CL PN# BJ	689,430	707,797	723,047
	3140H23C0	UMBS MORTPASS 3.5% 01/DEC/2047 CL PN# BJ	940,602	965,661	986,476
	3140QCKZ8	UMBS MORTPASS 3.5% 01/DEC/2049 CL PN# CA	1,897,743	1,968,464	1,962,779
	31418DJS2	UMBS MORTPASS 3.5% 01/DEC/2049 CL PN# MA	6,376,752	6,569,985	6,570,860
	3140EWW84	UMBS MORTPASS 3.5% 01/FEB/2046 CL PN# BC	3,818,708	3,847,945	4,093,197
	3140HEK84	UMBS MORTPASS 3.5% 01/FEB/2048 CL PN# BK	617,752	613,397	640,461
	3140J7VX0	UMBS MORTPASS 3.5% 01/JAN/2045 CL PN# BM	348,877	354,056	367,991
	3140J8FW8	UMBS MORTPASS 3.5% 01/JAN/2046 CL PN# BM	150,206	151,450	158,342
	31410LVD1	UMBS MORTPASS 3.5% 01/JAN/2047 CL PN# 89	125,670	126,956	131,926
	3138WJNN4	UMBS MORTPASS 3.5% 01/JAN/2047 CL PN# AS	1,946,047	1,907,354	2,050,277
	3138WJUJ5	UMBS MORTPASS 3.5% 01/JAN/2047 CL PN# AS	733,329	760,714	772,584
	31418CS47	UMBS MORTPASS 3.5% 01/JAN/2048 CL PN# MA	8,283,654	8,392,377	8,610,361
	3140J8F32	UMBS MORTPASS 3.5% 01/JUL/2043 CL PN# BM	276,439	279,333	291,670
	3140E06Y6	UMBS MORTPASS 3.5% 01/JUL/2045 CL PN# AZ	1,996,390	2,096,209	2,086,427
	3140J8F40	UMBS MORTPASS 3.5% 01/JUL/2047 CL PN# BM	1,424,896	1,438,922	1,499,399
	3133KGGN2	UMBS MORTPASS 3.5% 01/JUL/2049 CL PN# RA	636,982	661,566	671,895
	3140JRDZ1	UMBS MORTPASS 3.5% 01/JUN/2049 CL PN# BN	212,181	219,591	220,291
	3140X4FA9	UMBS MORTPASS 3.5% 01/JUN/2049 CL PN# FM	4,964,111	5,133,977	5,236,194
	31418DCY6	UMBS MORTPASS 3.5% 01/JUN/2049 CL PN# MA	176,359	178,846	181,278
	31417BFX0	UMBS MORTPASS 3.5% 01/MAR/2042 CL PN# AB	429,106	456,864	453,942
	31417FZR2	UMBS MORTPASS 3.5% 01/MAR/2043 CL PN# AB	880,049	935,602	936,996
	3138NYMT9	UMBS MORTPASS 3.5% 01/MAR/2043 CL PN# AR	129,072	135,692	136,056
	3140FS6T5	UMBS MORTPASS 3.5% 01/MAR/2047 CL PN# BE	2,847,650	2,929,742	3,007,688
	3140HED90	UMBS MORTPASS 3.5% 01/MAR/2048 CL PN# BK	177,569	176,317	184,416
	3138LTKV9	UMBS MORTPASS 3.5% 01/MAY/2027 CI PN# AO	81,531	86,047	84,863
	3138WKWB7	UMBS MORTPASS 3.5% 01/MAY/2037 CT PN# AS	842,002	847,528	884,818
	3140F2G20	UMBS MORTPASS 3.5% 01/MAY/2046 CL PN# BC	4,027,906	4,294,440	4,250,004
	3140J8FV0	UMBS MORTPASS 3.5% 01/MAY/2046 CL PN# BM	1,256,414	1,261,126	1,311,114
	3140JUR48	UMBS MORTPASS 3.5% 01/MAY/2049 CL PN# BO	287,242	291,102	297,284
	3132AEEY8	UMBS MORTPASS 3.5% 01/MAY/2049 CL PN# ZT	4,163,216	4,260,702	4,279,453
	3138EJ6R4	UMBS MORTPASS 3.5% 01/NOV/2042 CL PN# AL	424,160	451,134	451,412
	3140H2ZE1	UMBS MORTPASS 3.5% 01/NOV/2047 CL PN# BJ	642,214	659,323	676,290
	3140H2ZF8	UMBS MORTPASS 3.5% 01/NOV/2047 CL PN# BJ	744,907	764,752	781,236
	3132ADPC6	UMBS MORTPASS 3.5% 01/NOV/2048 CL PN# ZT	4,446,329	4,550,444	4,571,138
	3140QCB96	UMBS MORTPASS 3.5% 01/NOV/2049 CL PN# CA	414,839	428,662	429,533
	31418DHM7	UMBS MORTPASS 3.5% 01/NOV/2049 CL PN# MA	4,847,665	4,995,746	4,995,228
	3133KG4N5	UMBS MORTPASS 3.5% 01/NOV/2049 CL PN# RA	2,246,683	2,316,366	2,326,261
	31418DGM8	UMBS MORTPASS 3.5% 01/OCT/2049 CL PN# MA	3,638,449	3,741,349	3,744,729
	3138M7RP2	UMBS MORTPASS 3.5% 01/SEP/2042 CL PN# AP	201,671	212,542	212,803
	3138ERBM1	UMBS MORTPASS 3.5% 01/SEP/2046 CL PN# AL	398,150	390,047	418,914
	3140GYK57	UMBS MORTPASS 3.5% 01/SEP/2047 CL PN# BH	1,037,495	1,075,428	1,094,152
	31334YQZ3	UMBS MORTPASS 3.5% 01/SEP/2049 CL PN# QA	270,012	278,577	278,755
	31334YT31	UMBS MORTPASS 3.5% 01/SEP/2049 CL PN# QA	106,410	111,389	112,242
	3132DMC78	UMBS MORTPASS 3.5% 01/SEP/2049 CL PN# SD	1,205,294	1,261,981	1,271,356
	3140GNHP1	UMBS MORTPASS 4% 01/APR/2037 CT PN# BH02	1,214,485	1,255,284	1,296,463
	3138EE3S6	UMBS MORTPASS 4% 01/APR/2042 CL PN# AK98	9,058	9,398	9,626
	3138WMK91	UMBS MORTPASS 4% 01/APR/2043 CL PN# AT03	40,193	41,911	43,042
	3138WPKK9	UMBS MORTPASS 4% 01/APR/2043 CL PN# AT20	34,383	35,853	36,821
	3138WKNE1	UMBS MORTPASS 4% 01/APR/2047 CL PN# AS93	384,346	410,484	412,484
	3138WKUZ6	UMBS MORTPASS 4% 01/APR/2047 CL PN# AS95	130,075	138,246	139,030
	3140FT5R8	UMBS MORTPASS 4% 01/APR/2047 CL PN# BE80	38,447	40,135	40,920
	3140FVT89	UMBS MORTPASS 4% 01/APR/2047 CL PN# BE95	218,689	228,290	230,104
	3140GNG80	UMBS MORTPASS 4% 01/APR/2047 CL PN# BH02	105,309	112,355	115,543
	3140GNKM4	UMBS MORTPASS 4% 01/APR/2047 CL PN# BH02	291,306	297,087	311,330
	3140GRAV6	UMBS MORTPASS 4% 01/APR/2047 CL PN# BH27	114,441	120,772	119,471
	3140HGTY3	UMBS MORTPASS 4% 01/APR/2048 CL PN# BK32	412,063	430,155	431,685
	31418CV35	UMBS MORTPASS 4% 01/APR/2048 CL PN# MA33	110,274	114,961	115,604
	3140JMJT0	UMBS MORTPASS 4% 01/APR/2049 CL PN# BN47	551,189	570,933	586,200

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	3140QAXC9	UMBS MORTPASS 4% 01/APR/2049 CL PN# CA33	1,464,785	1,562,513	1,573,765
	3140H8ZE8	UMBS MORTPASS 4% 01/AUG/2038 CT PN# BJ70	123,197	125,334	130,335
	3140J9AX9	UMBS MORTPASS 4% 01/AUG/2038 CT PN# BM45	724,500	737,065	773,172
	3140Q9PU1	UMBS MORTPASS 4% 01/AUG/2038 CT PN# CA22	385,869	392,561	406,304
	3140J8BG7	UMBS MORTPASS 4% 01/AUG/2044 CL PN# BM36	416,723	428,183	452,511
	3140Q7HT7	UMBS MORTPASS 4% 01/AUG/2047 CL PN# CA02	7,451,987	7,464,795	7,834,274
	3140Q9NG4	UMBS MORTPASS 4% 01/AUG/2048 CL PN# CA21	5,065,298	5,143,652	5,291,109
	3140FLNA2	UMBS MORTPASS 4% 01/DEC/2036 CT PN# BE12	52,365	56,014	55,907
	3140J9Y62	UMBS MORTPASS 4% 01/DEC/2038 CT PN# BM52	3,104,680	3,207,037	3,341,598
	31419AYM3	UMBS MORTPASS 4% 01/DEC/2040 CL PN# AE07	1,755,813	1,899,296	1,892,521
	31417AQD4	UMBS MORTPASS 4% 01/DEC/2041 CL PN# AB40	1,017,198	1,114,467	1,089,856
	3140F7V63	UMBS MORTPASS 4% 01/DEC/2046 CL PN# BD06	1,344,957	1,386,987	1,428,398
	3140GVZA6	UMBS MORTPASS 4% 01/DEC/2047 CL PN# BH70	2,058,769	2,146,749	2,165,743
	3140JHBA0	UMBS MORTPASS 4% 01/DEC/2048 CL PN# BN09	822,821	843,009	877,975
	3140HDQJ6	UMBS MORTPASS 4% 01/DEC/2049 CL PN# BK04	149,000	159,395	159,399
	3140QCLC8	UMBS MORTPASS 4% 01/DEC/2049 CL PN# CA48	840,940	916,362	915,288
	3138E6VD5	UMBS MORTPASS 4% 01/FEB/2042 CL PN# AK24	264,402	274,069	285,747
	3138ERSC5	UMBS MORTPASS 4% 01/FEB/2043 CL PN# AL95	64,422	67,844	69,045
	3140EXF73	UMBS MORTPASS 4% 01/FEB/2046 CL PN# BC28	43,138	46,091	45,599
	3138WJYN2	UMBS MORTPASS 4% 01/FEB/2047 CL PN# AS88	707,987	757,657	764,216
	3140FTWA5	UMBS MORTPASS 4% 01/FEB/2047 CL PN# BE78	175,445	178,927	186,088
	3140H6DW6	UMBS MORTPASS 4% 01/FEB/2048 CL PN# BJ46	272,884	283,075	291,370
	3140H6LZ0	UMBS MORTPASS 4% 01/FEB/2048 CL PN# BJ48	200,915	209,737	210,380
	3140Q8KG9	UMBS MORTPASS 4% 01/FEB/2048 CL PN# CA11	473,524	507,559	508,347
	31329QCN9	UMBS MORTPASS 4% 01/FEB/2049 CL PN# ZA63	2,760,995	2,872,729	2,870,606
	3140H6HW2	UMBS MORTPASS 4% 01/JAN/2048 CL PN# BJ47	87,174	91,001	91,352
	3140Q8E76	UMBS MORTPASS 4% 01/JAN/2048 CL PN# CA10	4,963,909	5,176,038	5,212,303
	3140Q8N84	UMBS MORTPASS 4% 01/JAN/2048 CL PN# CA13	517,831	540,567	542,976
	3132ADQ92	UMBS MORTPASS 4% 01/JAN/2048 CL PN# ZT13	192,461	206,294	207,084
	3140QAHX1	UMBS MORTPASS 4% 01/JAN/2049 CL PN# CA29	2,953,166	3,080,521	3,070,938
	3140HEBD3	UMBS MORTPASS 4% 01/JUL/2033 CI PN# BK09	1,760,710	1,822,885	1,880,509
	3140Q9J87	UMBS MORTPASS 4% 01/JUL/2033 CI PN# CA20	385,938	394,983	406,485
	3138EP2M5	UMBS MORTPASS 4% 01/JUL/2035 CT PN# AL70	1,711,654	1,773,701	1,835,800
	31418CYK4	UMBS MORTPASS 4% 01/JUL/2038 CT PN# MA34	4,233,819	4,354,880	4,449,405
	3138EQ7E6	UMBS MORTPASS 4% 01/JUL/2042 CL PN# AL80	1,671,291	1,807,867	1,801,083
	3140J9KA8	UMBS MORTPASS 4% 01/JUL/2047 CL PN# BM47	381,085	390,761	404,754
	3140QBHD3	UMBS MORTPASS 4% 01/JUL/2049 CL PN# CA38	4,382,672	4,683,981	4,688,539
	31418DC75	UMBS MORTPASS 4% 01/JUL/2049 CL PN# MA36	780,654	808,068	811,599
	3132DVKM6	UMBS MORTPASS 4% 01/JUL/2049 CL PN# SD75	1,546,720	1,666,107	1,672,623
	3132DVKN4	UMBS MORTPASS 4% 01/JUL/2049 CL PN# SD75	6,711,573	7,147,094	7,175,880
	3138LT5N4	UMBS MORTPASS 4% 01/JUN/2042 CL PN# AO35	42,582	44,402	45,606
	3138MTEY9	UMBS MORTPASS 4% 01/JUN/2042 CL PN# MB01	15,438	16,017	16,784
	31417GUP9	UMBS MORTPASS 4% 01/JUN/2043 CL PN# AB95	2,220,904	2,304,361	2,419,541
	3138WCAA1	UMBS MORTPASS 4% 01/JUN/2044 CL PN# AS27	379,388	392,726	406,944
	3140GQNB8	UMBS MORTPASS 4% 01/JUN/2047 CL PN# BH21	45,838	47,851	48,722
	3140X5E58	UMBS MORTPASS 4% 01/JUN/2048 CL PN# FM19	1,091,825	1,175,418	1,176,256
	31418CXN9	UMBS MORTPASS 4% 01/JUN/2048 CL PN# MA33	3,530,713	3,608,726	3,685,147
	3140JRCM1	UMBS MORTPASS 4% 01/JUN/2049 CL PN# BN81	547,677	573,520	582,914
	3140JRC25	UMBS MORTPASS 4% 01/JUN/2049 CL PN# BN81	234,224	247,912	247,699
	3140J8LH4	UMBS MORTPASS 4% 01/MAR/2038 CT PN# BM39	1,742,353	1,793,263	1,875,295
	3138E9AW0	UMBS MORTPASS 4% 01/MAR/2042 CL PN# AK45	320,842	348,665	343,413
	3138EA7K7	UMBS MORTPASS 4% 01/MAR/2042 CL PN# AK62	105,890	109,861	114,995
	3138ERZQ6	UMBS MORTPASS 4% 01/MAR/2044 CL PN# AL97	238,047	250,173	255,114
	3140FS7A5	UMBS MORTPASS 4% 01/MAR/2047 CL PN# BE71	3,825,535	4,045,504	4,085,939
	3140FUKX5	UMBS MORTPASS 4% 01/MAR/2047 CL PN# BE84	12,966	13,535	13,767
	3140HCAW6	UMBS MORTPASS 4% 01/MAR/2048 CL PN# BJ99	165,048	172,295	173,017
	3140HCAX4	UMBS MORTPASS 4% 01/MAR/2048 CL PN# BJ99	285,240	297,764	298,661
	3140HFFC8	UMBS MORTPASS 4% 01/MAR/2048 CL PN# BK19	163,281	169,379	174,341
	3140J9MF5	UMBS MORTPASS 4% 01/MAR/2048 CL PN# BM48	2,225,852	2,406,702	2,427,647
	31418CU85	UMBS MORTPASS 4% 01/MAR/2048 CL PN# MA33	42,061	43,908	44,263
	3140JMGG1	UMBS MORTPASS 4% 01/MAR/2049 CL PN# BN46	412,227	425,432	437,971
	3132AEDR4	UMBS MORTPASS 4% 01/MAR/2049 CL PN# ZT19	506,697	540,661	541,558
	31418CWX8	UMBS MORTPASS 4% 01/MAY/2038 CT PN# MA33	101,518	106,531	106,739
	31417BVS3	UMBS MORTPASS 4% 01/MAY/2042 CL PN# AB51	35,740	37,267	38,281
	3138ETVB9	UMBS MORTPASS 4% 01/MAY/2044 CL PN# AL87	393,696	424,023	421,553
	3138WKUK9	UMBS MORTPASS 4% 01/MAY/2047 CL PN# AS95	456,712	487,772	490,148
	3140FM7B6	UMBS MORTPASS 4% 01/MAY/2047 CL PN# BE26	63,018	65,785	66,340
	3140GRAU8	UMBS MORTPASS 4% 01/MAY/2047 CL PN# BH27	269,187	274,529	284,954
	3140GS2M3	UMBS MORTPASS 4% 01/MAY/2047 CL PN# BH43	167,771	171,100	177,603
	3140JMH62	UMBS MORTPASS 4% 01/MAY/2049 CL PN# BN47	49,431	52,319	52,571
	3140JMJU7	UMBS MORTPASS 4% 01/MAY/2049 CL PN# BN47	70,278	72,686	74,742
	3140JRCG4	UMBS MORTPASS 4% 01/MAY/2049 CL PN# BN81	416,066	440,380	441,222
	3131YCZE9	UMBS MORTPASS 4% 01/MAY/2049 CL PN# ZN61	1,335,421	1,420,554	1,427,832
	3140FNAM6	UMBS MORTPASS 4% 01/NOV/2047 CL PN# BE27	638,188	658,132	677,782
	3140FNCC6	UMBS MORTPASS 4% 01/NOV/2047 CL PN# BE27	1,293,758	1,334,188	1,373,596
	3140H4UM4	UMBS MORTPASS 4% 01/NOV/2047 CL PN# BJ32	98,699	103,032	103,740
	3140Q7YC5	UMBS MORTPASS 4% 01/NOV/2047 CL PN# CA07	3,873,613	4,083,787	4,071,206
	3140JHZB2	UMBS MORTPASS 4% 01/NOV/2048 CL PN# BN16	792,770	844,176	847,566
	3140J7PZ2	UMBS MORTPASS 4% 01/OCT/2037 CT PN# BM31	336,408	348,287	358,053
	3138W93S7	UMBS MORTPASS 4% 01/OCT/2043 CL PN# AS08	1,235,910	1,318,948	1,333,621
	3138EQKX9	UMBS MORTPASS 4% 01/OCT/2045 CL PN# AL75	1,542,769	1,643,711	1,651,981
	3140F7V55	UMBS MORTPASS 4% 01/OCT/2046 CL PN# BD06	86,492	89,614	91,312
	3140FNBZ6	UMBS MORTPASS 4% 01/OCT/2047 CL PN# BE27	331,500	341,808	352,070
	3140GSQF2	UMBS MORTPASS 4% 01/OCT/2047 CL PN# BH40	1,266,793	1,320,929	1,332,907
	3140H25Z7	UMBS MORTPASS 4% 01/OCT/2047 CL PN# BJ17	106,173	113,605	115,963
	3140H26A1	UMBS MORTPASS 4% 01/OCT/2047 CL PN# BJ17	100,493	107,214	109,022
	3140HPVR5	UMBS MORTPASS 4% 01/OCT/2048 CL PN# BK96	1,540,349	1,593,991	1,603,534
	3140Q9WS8	UMBS MORTPASS 4% 01/OCT/2048 CL PN# CA24	785,662	836,607	839,967
	3140QB3T3	UMBS MORTPASS 4% 01/OCT/2049 CL PN# CA44	2,283,925	2,439,696	2,443,320
	3132DV4B8	UMBS MORTPASS 4% 01/OCT/2049 CL PN# SD80	496,683	516,240	517,678
	3140Q9U92	UMBS MORTPASS 4% 01/SEP/2033 CI PN# CA24	654,250	671,143	683,148
	31418CZ72	UMBS MORTPASS 4% 01/SEP/2038 CT PN# MA34	2,268,782	2,323,375	2,375,778
	31419ANB9	UMBS MORTPASS 4% 01/SEP/2040 CL PN# AE03	1,400,895	1,502,241	1,502,446
	3138M6VQ7	UMBS MORTPASS 4% 01/SEP/2042 CL PN# AP33	31,583	32,932	33,867
	3138M9RK9	UMBS MORTPASS 4% 01/SEP/2042 CL PN# AP58	54,460	56,788	58,343
	3138EQKN1	UMBS MORTPASS 4% 01/SEP/2045 CL PN# AL75	173,730	187,357	190,655
	3138EQM41	UMBS MORTPASS 4% 01/SEP/2045 CL PN# AL75	446,986	475,324	475,919
	3140FNBE3	UMBS MORTPASS 4% 01/SEP/2047 CL PN# BE27	451,943	465,995	480,424
	3140Q9SS3	UMBS MORTPASS 4% 01/SEP/2048 CL PN# CA23	929,283	989,541	993,515
	3132DVKT1	UMBS MORTPASS 4% 01/SEP/2049 CL PN# SD75	4,844,294	5,169,350	5,182,328

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	3140H7M79	UMBS MORTPASS 4.5% 01/APR/2048 CL PN# BJ	601,311	636,262	649,800
	3140JKPS9	UMBS MORTPASS 4.5% 01/APR/2049 CL PN# BN	259,630	271,527	273,666
	3140JMG63	UMBS MORTPASS 4.5% 01/APR/2049 CL PN# BN	385,979	407,931	417,112
	31410LFB3	UMBS MORTPASS 4.5% 01/AUG/2041 CL PN# 89	1,075,956	1,146,229	1,192,934
	3140QBM47	UMBS MORTPASS 4.5% 01/AUG/2049 CL PN# CA	811,010	881,309	888,454
	3140QAEF3	UMBS MORTPASS 4.5% 01/DEC/2038 CT PN# CA	883,648	924,517	958,043
	3140QADJ6	UMBS MORTPASS 4.5% 01/DEC/2048 CL PN# CA	4,526,085	4,787,042	4,768,819
	3138Y7DK5	UMBS MORTPASS 4.5% 01/FEB/2046 CL PN# AX	19,569	21,746	21,208
	3140QANF3	UMBS MORTPASS 4.5% 01/FEB/2049 CL PN# CA	1,611,266	1,696,487	1,766,592
	3140QAGF1	UMBS MORTPASS 4.5% 01/JAN/2034 CI PN# CA	872,115	910,270	945,818
	3140QAJ76	UMBS MORTPASS 4.5% 01/JAN/2039 CT PN# CA	269,406	283,381	291,661
	3140QAJ84	UMBS MORTPASS 4.5% 01/JAN/2039 CT PN# CA	209,132	219,523	225,653
	3140QAJ92	UMBS MORTPASS 4.5% 01/JAN/2039 CT PN# CA	228,616	239,939	245,588
	3140QAKA7	UMBS MORTPASS 4.5% 01/JAN/2039 CT PN# CA	211,766	221,693	227,202
	3140QAKB5	UMBS MORTPASS 4.5% 01/JAN/2039 CT PN# CA	369,620	389,371	402,545
	3138ETY91	UMBS MORTPASS 4.5% 01/JAN/2042 CL PN# AL	3,034,563	3,366,469	3,327,702
	3140Q9F65	UMBS MORTPASS 4.5% 01/JUL/2048 CL PN# CA	1,251,115	1,300,183	1,320,815
	3140QBHR2	UMBS MORTPASS 4.5% 01/JUL/2049 CL PN# CA	1,302,790	1,407,623	1,409,071
	31419MCB5	UMBS MORTPASS 4.5% 01/JUN/2041 CL PN# AE	39,655	42,753	43,070
	3140QBCR7	UMBS MORTPASS 4.5% 01/JUN/2049 CL PN# CA	1,119,557	1,203,611	1,227,482
	3140QBCW6	UMBS MORTPASS 4.5% 01/JUN/2049 CL PN# CA	5,695,007	5,983,762	6,032,208
	3138ENRL5	UMBS MORTPASS 4.5% 01/MAR/2043 CL PN# AL	457,789	495,628	497,159
	3138EPTS3	UMBS MORTPASS 4.5% 01/MAR/2044 CL PN# AL	144,537	160,233	156,797
	3140H7NW3	UMBS MORTPASS 4.5% 01/MAR/2048 CL PN# BJ	175,877	184,725	190,059
	3140JAHC5	UMBS MORTPASS 4.5% 01/MAR/2049 CL PN# BM	519,236	543,088	558,256
	3138EM7J4	UMBS MORTPASS 4.5% 01/MAY/2034 CT PN# AL	263,504	288,249	283,986
	3140H7N45	UMBS MORTPASS 4.5% 01/MAY/2048 CL PN# BJ	315,322	331,186	340,305
	3140JKQL3	UMBS MORTPASS 4.5% 01/MAY/2049 CL PN# BN	163,706	171,258	172,767
	3140JRBX8	UMBS MORTPASS 4.5% 01/MAY/2049 CL PN# BN	161,686	171,280	174,728
	3140JHH63	UMBS MORTPASS 4.5% 01/NOV/2048 CL PN# BN	406,268	422,804	428,893
	3138ETY67	UMBS MORTPASS 4.5% 01/OCT/2042 CL PN# AL	206,772	224,799	225,949
	3138EQQV7	UMBS MORTPASS 4.5% 01/OCT/2045 CL PN# AL	731,253	791,696	793,278
	3140HQAT2	UMBS MORTPASS 4.5% 01/OCT/2048 CL PN# BK	367,984	384,370	397,555
	3140HNVQ2	UMBS MORTPASS 4.5% 01/SEP/2048 CL PN# BK	1,310,441	1,360,401	1,405,644
	31417YE60	UMBS MORTPASS 5% 01/AUG/2029 CT PN# MA01	68,822	76,264	74,014
	3140HNZM7	UMBS MORTPASS 5% 01/AUG/2048 CL PN# BK88	114,514	121,519	123,403
	3140HNZN5	UMBS MORTPASS 5% 01/AUG/2048 CL PN# BK88	253,083	268,545	272,558
	3140X4RF5	UMBS MORTPASS 5% 01/AUG/2049 CL PN# FM13	6,409,683	7,146,421	7,164,551
	3140X4RG3	UMBS MORTPASS 5% 01/AUG/2049 CL PN# FM13	3,339,967	3,690,663	3,696,642
	3140JLXR0	UMBS MORTPASS 5% 01/DEC/2048 CL PN# BN42	14,470	15,307	15,459
	3140JABT4	UMBS MORTPASS 5% 01/FEB/2049 CL PN# BM54	3,471,626	3,754,780	3,880,444
	3140JACB2	UMBS MORTPASS 5% 01/JAN/2049 CL PN# BM54	1,451,619	1,547,789	1,585,154
	3140JL5J9	UMBS MORTPASS 5% 01/JAN/2049 CL PN# BN44	112,396	118,903	120,192
	3138XZE31	UMBS MORTPASS 5% 01/JUL/2044 CL PN# AW91	52,982	59,737	58,087
	3140J84U4	UMBS MORTPASS 5% 01/JUN/2048 CL PN# BM44	430,013	459,980	469,243
	3140Q9DW0	UMBS MORTPASS 5% 01/JUN/2048 CL PN# CA19	1,514,798	1,645,722	1,693,180
	3140X4RH1	UMBS MORTPASS 5% 01/JUN/2049 CL PN# FM13	4,843,892	5,331,308	5,340,487
	3140JNQR4	UMBS MORTPASS 5% 01/MAR/2049 CL PN# BN58	71,447	75,583	76,541
	3140JNRD4	UMBS MORTPASS 5% 01/MAR/2049 CL PN# BN58	96,811	102,416	103,569
	3140X4HZ2	UMBS MORTPASS 5% 01/MAY/2049 CL PN# FM11	442,970	475,639	473,597
	3138EPPG3	UMBS MORTPASS 5% 01/NOV/2030 CT PN# AL67	110,537	122,489	118,000
	31417YGY7	UMBS MORTPASS 5% 01/OCT/2029 CT PN# MA02	813,146	846,282	874,132
	3140Q9XY4	UMBS MORTPASS 5% 01/OCT/2048 CL PN# CA24	964,337	1,042,238	1,077,898
	31417YF28	UMBS MORTPASS 5% 01/SEP/2029 CT PN# MA01	174,651	193,536	187,829
	3138AP5S3	UMBS MORTPASS 5% 01/SEP/2041 CL PN# AI98	122,960	133,085	134,381
	3140X4FL5	UMBS MORTPASS 5% 01/SEP/2048 CL PN# FM10	946,247	1,018,990	1,032,516
	3140QAD49	UMBS MORTPASS 5.5% 01/DEC/2048 CL PN# CA	804,149	894,050	885,955
	3140JPW76	UMBS MORTPASS 5.5% 01/FEB/2049 CL PN# BN	517,918	562,489	570,901
	3140JQFD0	UMBS MORTPASS 5.5% 01/FEB/2049 CL PN# BN	458,331	497,835	496,198
	31410G4H3	UMBS MORTPASS 5.5% 01/JAN/2037 CL PN# 88	169,366	181,910	190,648
	31385XJW8	UMBS MORTPASS 5.5% 01/JUL/2033 CL PN# 55	6,567	7,054	7,326
	3140X4E69	UMBS MORTPASS 5.5% 01/JUN/2049 CL PN# FM	2,240,582	2,492,823	2,517,272
	31418MRT1	UMBS MORTPASS 5.5% 01/NOV/2039 CL PN# AD	98,527	107,918	110,595
	31410RH93	UMBS MORTPASS 6% 01/AUG/2036 CL PN# 8949	74,181	78,893	81,890
	31412DLW6	UMBS MORTPASS 6% 01/FEB/2037 CL PN# 9220	212,484	230,366	242,827
	31419AVH7	UMBS MORTPASS 6% 01/NOV/2038 CL PN# AE06	56,463	62,162	64,719
	3138ELXR9	UMBS MORTPASS 6% 01/NOV/2040 CL PN# AL42	655,932	720,910	752,045
	31412MBF4	UMBS MORTPASS 7% 01/DEC/2037 CL PN# 9289	19,417	22,548	22,947
	31414KEZ9	UMBS MORTPASS 7% 01/FEB/2038 CL PN# 9682	3,143	3,650	3,227
	31414RWR2	UMBS MORTPASS 7% 01/FEB/2038 CL PN# 9741	6,790	7,884	7,551
	31413TUG5	UMBS MORTPASS 7% 01/NOV/2037 CL PN# 9551	19,597	22,757	21,631
	31412TZM8	UMBS MORTPASS 7% 01/NOV/2038 CL PN# 9346	55,208	64,110	66,046
	31415WQA4	UMBS MORTPASS 7% 01/NOV/2038 CL PN# 9915	18,258	21,202	19,740
	31415XH20	UMBS MORTPASS 7% 01/NOV/2038 CL PN# 9922	8,511	9,883	8,986
	31412GQ38	UMBS MORTPASS 7% 01/OCT/2037 CL PN# 9248	7,133	8,283	7,937
	31390KRH3	UMBS MORTPASS 8% 01/MAY/2032 CL PN# 6485	10,128	10,926	10,260
	31384YQV1	UMBS MORTPASS 8.5% 01/MAY/2030 CL PN# 53	13,785	13,979	14,375
	BF44466	UMICORE SA COMMON STOCK EUR 0	3,023	106,810	147,134
	904214103	UMPQUA HOLDINGS CORP COMMON STOCK USD 0	26,350	501,744	466,395
	904311107	UNDER ARMOUR INC COMMON STOCK USD 0.0003	26,087	544,398	563,479
	904311206	UNDER ARMOUR INC COMMON STOCK USD 0.0003	1,844	32,624	35,368
	BDDR365	UNIBAIL-RODAMCO-WESTFIELD CDI AUD	245	2,600	1,927
	BF2PQ09	UNIBAIL-RODAMCO-WESTFIELD REIT EUR 0.5	2,108	382,094	332,810
	6911485	UNICHARM CORP COMMON STOCK JPY	6,027	167,479	205,198
	904678AQ2	UNICREDIT SPA CALLABLE MEDIUM TERM NOTE	15,560,000	15,617,657	17,900,846
	904678AF6	UNICREDIT SPA CALLABLE NOTES VARIABLE 19	1,245,000	1,269,535	1,298,921
	BYMXPS7	UNICREDIT SPA COMMON STOCK EUR 0	144,331	2,085,723	2,109,390
	904678AJ8	UNICREDIT SPA MEDIUM TERM NOTE FIXED 6.5	7,330,000	7,331,711	7,859,960
	904678AG4	UNICREDIT SPA MEDIUM TERM NOTE FIXED 7.8	2,100,000	2,100,000	2,447,004
	904752AB8	UNIGEL LUXEMBOURG SA CALLABLE NOTES FIXE	900,000	900,000	916,875
	904764AH0	UNILEVER CAPITAL CORP CALLABLE NOTES FIX	2,090,000	2,941,020	2,848,168
	B1527V7	UNILEVER NV COMMON STOCK EUR 0.16	46,069	2,538,495	2,649,229
	904767704	UNILEVER PLC ADR USD	10,900	605,089	623,153
	B10RZP7	UNILEVER PLC COMMON STOCK GBP 3.11	48,659	2,291,476	2,804,376
	905581AS3	UNION CARBIDE CORP BOND FIXED 7.75% 01/O	215,000	282,162	307,482
	906548CQ3	UNION ELECTRIC CO CALLABLE BOND FIXED 3.	1,115,000	1,111,176	1,107,407
	906548CN0	UNION ELECTRIC CO CALLABLE BOND FIXED 4%	3,110,000	3,088,044	3,467,469
	906548CJ9	UNION ELECTRIC CO CALLABLE NOTES FIXED 3	5,215,000	5,399,669	5,688,678
	907818FD5	UNION PACIFIC CORP CALLABLE MEDIUM TERM	475,000	473,646	493,615
	907818FF0	UNION PACIFIC CORP CALLABLE NOTES FIXED	8,581,000	8,825,249	8,706,540

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	907818EZ7	UNION PACIFIC CORP CALLABLE NOTES FIXED	2,771,000	2,769,781	2,831,740
	907818FA1	UNION PACIFIC CORP CALLABLE NOTES FIXED	1,669,000	1,668,073	1,737,579
	907818EK0	UNION PACIFIC CORP CALLABLE NOTES FIXED	810,000	706,064	787,442
	907818EB0	UNION PACIFIC CORP CALLABLE NOTES FIXED	280,000	279,152	290,200
	907818EQ7	UNION PACIFIC CORP CALLABLE NOTES FIXED	1,770,000	1,754,158	1,824,831
	907818ES3	UNION PACIFIC CORP CALLABLE NOTES FIXED	485,000	484,981	520,086
	907818EM6	UNION PACIFIC CORP CALLABLE NOTES FIXED	10,273,000	9,923,672	10,913,830
	907818EC8	UNION PACIFIC CORP CALLABLE NOTES FIXED	2,650,000	2,314,830	2,778,631
	8E9306B	UNION PACIFIC CORP CALLABLE NOTES FIXED	900,000	892,827	943,857
	907818EY0	UNION PACIFIC CORP CALLABLE NOTES FIXED	5,600,000	5,586,056	6,183,858
	907818FE3	UNION PACIFIC CORP CALLABLE NOTES FIXED	1,320,000	1,355,385	1,384,324
	907818EP9	UNION PACIFIC CORP CALLABLE NOTES FIXED	1,050,000	1,035,384	1,101,203
	907818EF1	UNION PACIFIC CORP CALLABLE NOTES FIXED	1,300,000	1,293,929	1,415,141
	907818EJ3	UNION PACIFIC CORP CALLABLE NOTES FIXED	1,950,000	1,958,280	2,102,669
	907818ER5	UNION PACIFIC CORP CALLABLE NOTES FIXED	1,805,000	1,721,190	1,832,129
	907818DP0	UNION PACIFIC CORP CALLABLE NOTES FIXED	1,570,000	1,634,503	1,750,063
	907818DL9	UNION PACIFIC CORP CALLABLE NOTES FIXED	795,000	751,824	893,429
	907818FC7	UNION PACIFIC CORP CALLABLE NOTES FIXED	4,242,000	4,212,179	4,901,886
	907818EG9	UNION PACIFIC CORP CALLABLE NOTES FIXED	6,635,000	6,497,118	7,303,874
	907818EV6	UNION PACIFIC CORP CALLABLE NOTES FIXED	32,611,000	33,295,154	36,806,353
	907818108	UNION PACIFIC CORP COMMON STOCK USD 2.5	16,756	1,917,442	3,029,317
	907833AJ6	UNION PACIFIC RAILROAD CO 2000 PASS THRO	264,364	264,364	270,859
	BZ6CZ43	UNIPER SE COMMON STOCK EUR	3,110	95,134	103,019
	B89YH96	UNIPOLSAI ASSICURAZIONI SPA COMMON STOCK	266,443	627,619	774,623
	N90064101	UNIQURE NV COMMON STOCK USD 0.05	100	5,468	7,166
	909214306	UNISYS CORP COMMON STOCK USD 0.01	4,400	37,162	52,184
	909319AA3	UNITED AIRLINES 2013-1 CLASS A PASS THRO	2,257,944	2,294,116	2,419,796
	90932PAA6	UNITED AIRLINES 2014-1 CLASS A PASS THRO	5,887,794	6,120,077	6,259,469
	90932QAB2	UNITED AIRLINES 2014-2 CLASS B PASS THRO	789,550	789,550	814,104
	90933HAA3	UNITED AIRLINES 2016-1 CLASS B PASS THRO	1,058,906	1,020,521	1,075,815
	90932EAA1	UNITED AIRLINES 2016-2 CLASS AA PASS THR	1,967,407	1,972,326	1,992,425
	909318AA5	UNITED AIRLINES 2018-1 CLASS AA PASS THR	2,001,821	1,988,255	2,074,809
	90932NAA1	UNITED AIRLINES 2018-1 CLASS B PASS THRO	606,429	606,429	627,138
	90931CAA6	UNITED AIRLINES 2019-1 CLASS AA PASS THR	490,230	513,941	529,116
	90932JAA0	UNITED AIRLINES 2019-2 CLASS AA PASS THR	1,415,000	1,415,000	1,420,508
	910047109	UNITED AIRLINES HOLDINGS INC COMMON STOC	8,926	761,316	786,291
	909907107	UNITED BANKSHARES INC/WV COMMON STOCK US	100	3,832	3,866
	90964*AG0	UNITED BOTTLING MANAGEMENT COMPANY LLC S	5,000,000	5,000,000	5,336,550
	90984P303	UNITED COMMUNITY BANKS INC/GA COMMON STO	1	31	31
	909839102	UNITED COMMUNITY FINANCIAL CORP/OH COMMO	400	3,785	4,664
	4354134	UNITED INTERNET AG COMMON STOCK EUR 0	1,950	75,673	64,090
	91087BAF7	UNITED MEXICAN STATES CALLABLE BOND FIXE	1,217,000	1,254,317	1,336,038
	91087BAD2	UNITED MEXICAN STATES CALLABLE BOND FIXE	430,000	392,844	470,854
	6916628	UNITED MICROELECTRONICS CORP COMMON STOC	1,301,000	716,909	713,929
	6916781	UNITED OVERSEAS BANK LTD COMMON STOCK SG	28,625	477,422	562,218
	911312BS4	UNITED PARCEL SERVICE INC CALLABLE NOTES	16,469,000	16,558,647	16,687,544
	911312106	UNITED PARCEL SERVICE INC COMMON STOCK U	10,672	1,131,148	1,249,264
	911363109	UNITED RENTALS INC COMMON STOCK USD 0.01	714	67,220	119,074
	911365BF0	UNITED RENTALS NORTH AMERICA INC CALLABL	170,000	160,863	182,116
	911365BM5	UNITED RENTALS NORTH AMERICA INC CALLABL	1,990,000	1,990,000	2,031,691
	911684108	UNITED STATES CELLULAR CORP COMMON STOCK	145	6,002	5,253
	912796TE9	UNITED STATES OF AMERICA BILL ZERO CPN 0	1,710,000	1,706,782	1,707,521
	912796WN5	UNITED STATES OF AMERICA BILL ZERO CPN 1	764,000	763,593	763,626
	912796SD2	UNITED STATES OF AMERICA BILL ZERO CPN 2	3,000,000	2,988,324	2,992,950
	912810RA8	UNITED STATES OF AMERICA BOND FIXED .625	247,485,000	243,656,415	280,118,241
	912810QV3	UNITED STATES OF AMERICA BOND FIXED .75%	328,785,000	340,425,192	388,868,536
	912810RL4	UNITED STATES OF AMERICA BOND FIXED .75%	431,890,000	421,946,272	489,424,015
	912810RW0	UNITED STATES OF AMERICA BOND FIXED .875	287,758,000	287,026,975	328,698,008
	912810RR1	UNITED STATES OF AMERICA BOND FIXED 1% 1	294,270,000	309,712,815	351,434,675
	912810SB5	UNITED STATES OF AMERICA BOND FIXED 1% 1	313,090,000	314,415,846	362,379,644
	912810SG4	UNITED STATES OF AMERICA BOND FIXED 1% 1	278,688,000	299,976,457	317,239,852
	912810RF7	UNITED STATES OF AMERICA BOND FIXED 1.37	380,265,000	439,008,096	495,114,280
	912810PV4	UNITED STATES OF AMERICA BOND FIXED 1.75	6,100,000	8,430,258	8,417,102
	912810QF8	UNITED STATES OF AMERICA BOND FIXED 2.12	139,635,000	198,261,548	217,279,376
	912810QP6	UNITED STATES OF AMERICA BOND FIXED 2.12	181,545,000	256,127,417	280,970,107
	912810RT7	UNITED STATES OF AMERICA BOND FIXED 2.25	3,891,000	3,861,940	3,791,001
	912810SJ8	UNITED STATES OF AMERICA BOND FIXED 2.25	154,923,300	155,523,169	150,710,935
	912810SK5	UNITED STATES OF AMERICA BOND FIXED 2.37	29,645,100	30,167,892	29,629,981
	912810RS9	UNITED STATES OF AMERICA BOND FIXED 2.5%	3,767,000	3,916,231	3,855,449
	912810RZ3	UNITED STATES OF AMERICA BOND FIXED 2.75	664,700	613,876	714,632
	912810RB6	UNITED STATES OF AMERICA BOND FIXED 2.87	2,493,000	2,733,536	2,721,758
	912810SH2	UNITED STATES OF AMERICA BOND FIXED 2.87	59,968,000	66,250,127	66,276,634
	912810SD1	UNITED STATES OF AMERICA BOND FIXED 3% 1	3,620,000	3,354,580	4,087,342
	912810SA7	UNITED STATES OF AMERICA BOND FIXED 3% 1	1,339,000	1,339,896	1,509,028
	912810RM2	UNITED STATES OF AMERICA BOND FIXED 3% 1	395,000	397,637	441,985
	912810RX8	UNITED STATES OF AMERICA BOND FIXED 3% 1	3,711,000	4,166,160	4,179,662
	912810RJ9	UNITED STATES OF AMERICA BOND FIXED 3% 1	16,171,000	17,930,573	18,066,079
	912810RP5	UNITED STATES OF AMERICA BOND FIXED 3% 1	13,021,000	14,675,567	14,600,838
	912810QZ4	UNITED STATES OF AMERICA BOND FIXED 3.12	6,759,000	7,785,169	7,681,266
	912810RH3	UNITED STATES OF AMERICA BOND FIXED 3.12	6,455,000	7,174,156	7,358,958
	912810SC3	UNITED STATES OF AMERICA BOND FIXED 3.12	7,484,000	8,782,603	8,639,380
	912810RG5	UNITED STATES OF AMERICA BOND FIXED 3.37	1,395,000	1,388,463	1,654,386
	912810SE9	UNITED STATES OF AMERICA BOND FIXED 3.37	180,000	191,770	217,744
	912810QA9	UNITED STATES OF AMERICA BOND FIXED 3.5%	4,115,000	4,886,071	4,939,440
	912810RC4	UNITED STATES OF AMERICA BOND FIXED 3.62	825,000	797,285	1,013,785
	912810RD2	UNITED STATES OF AMERICA BOND FIXED 3.75	4,570,000	5,724,273	5,726,621
	912810QH4	UNITED STATES OF AMERICA BOND FIXED 4.37	6,788,000	8,202,310	9,129,045
	912810FT0	UNITED STATES OF AMERICA BOND FIXED 4.5%	93,730,000	126,187,118	124,434,073
	912810EW4	UNITED STATES OF AMERICA BOND FIXED 6% 1	4,000,000	5,172,047	4,980,640
	912810EY0	UNITED STATES OF AMERICA BOND FIXED 6.5%	5,000,000	6,814,473	6,519,900
	912810EL8	UNITED STATES OF AMERICA BOND FIXED 8% 1	5,000,000	7,008,350	5,583,600
	912833LE8	UNITED STATES OF AMERICA BOND ZERO CPN 1	21,100,000	20,451,853	20,564,693
	912833LJ7	UNITED STATES OF AMERICA BOND ZERO CPN 1	14,900,000	14,244,102	14,275,094
	912833LM0	UNITED STATES OF AMERICA BOND ZERO CPN 1	413,590,000	363,686,800	389,109,608
	912833PA2	UNITED STATES OF AMERICA BOND ZERO CPN 1	896,615,000	762,091,562	791,630,350
	912833PE4	UNITED STATES OF AMERICA BOND ZERO CPN 1	144,450,000	116,761,151	124,595,348
	912833RZ5	UNITED STATES OF AMERICA BOND ZERO CPN 1	592,015,000	444,054,073	498,204,303
	912833XY1	UNITED STATES OF AMERICA BOND ZERO CPN 1	185,900,000	131,806,173	148,820,386
	9128334S6	UNITED STATES OF AMERICA BOND ZERO CPN 1	416,135,000	286,951,801	324,231,585
	9128334U1	UNITED STATES OF AMERICA BOND ZERO CPN 1	343,096,000	225,838,592	260,190,283

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	9128334W7	UNITED STATES OF AMERICA BOND ZERO CPN 1	175,665,000	112,266,335	129,607,394
	9128334Y3	UNITED STATES OF AMERICA BOND ZERO CPN 1	208,006,000	137,614,148	149,136,142
	9128335A4	UNITED STATES OF AMERICA BOND ZERO CPN 1	238,355,000	145,241,421	166,307,434
	912834AT5	UNITED STATES OF AMERICA BOND ZERO CPN 1	71,230,000	38,656,047	45,713,277
	912803DH3	UNITED STATES OF AMERICA BOND ZERO CPN 1	204,615,000	123,231,354	131,356,692
	912803DN0	UNITED STATES OF AMERICA BOND ZERO CPN 1	42,640,000	27,459,734	26,484,983
	912834JB5	UNITED STATES OF AMERICA BOND ZERO CPN 1	176,580,000	91,093,760	106,968,632
	912803DT7	UNITED STATES OF AMERICA BOND ZERO CPN 1	52,790,000	31,309,610	31,712,537
	912834KP2	UNITED STATES OF AMERICA BOND ZERO CPN 1	35,135,000	16,899,870	20,674,137
	912834LR7	UNITED STATES OF AMERICA BOND ZERO CPN 1	74,015,000	39,539,003	42,276,628
	912803ED1	UNITED STATES OF AMERICA BOND ZERO CPN 1	5,445,000	2,876,763	3,080,944
	912834MT2	UNITED STATES OF AMERICA BOND ZERO CPN 1	8,705,000	4,086,885	4,848,250
	912803EJ8	UNITED STATES OF AMERICA BOND ZERO CPN 1	48,600,000	27,057,415	26,803,872
	912803FE8	UNITED STATES OF AMERICA BOND ZERO CPN 1	3,900,000	1,632,484	1,956,864
	912803FK4	UNITED STATES OF AMERICA BOND ZERO CPN 1	63,700,000	32,558,205	31,303,454
	912833LG3	UNITED STATES OF AMERICA BOND ZERO CPN 1	214,800,000	196,730,304	207,434,508
	912803BB8	UNITED STATES OF AMERICA BOND ZERO CPN 1	104,215,000	93,594,525	99,336,696
	912833LQ1	UNITED STATES OF AMERICA BOND ZERO CPN 1	105,800,000	91,071,069	98,461,712
	912833LU2	UNITED STATES OF AMERICA BOND ZERO CPN 1	237,350,000	199,585,112	216,610,357
	912833LY4	UNITED STATES OF AMERICA BOND ZERO CPN 1	192,025,000	155,988,556	171,391,914
	912833PC8	UNITED STATES OF AMERICA BOND ZERO CPN 1	310,895,000	252,136,862	271,184,382
	912833RY8	UNITED STATES OF AMERICA BOND ZERO CPN 1	312,595,000	239,800,193	265,827,662
	912833XN5	UNITED STATES OF AMERICA BOND ZERO CPN 1	26,405,000	22,288,989	21,945,196
	912833XX3	UNITED STATES OF AMERICA BOND ZERO CPN 1	108,905,000	78,800,132	88,313,243
	912803CK7	UNITED STATES OF AMERICA BOND ZERO CPN 1	14,700,000	12,015,927	11,868,192
	912833XZ8	UNITED STATES OF AMERICA BOND ZERO CPN 1	410,035,000	282,070,724	324,472,997
	9128334T4	UNITED STATES OF AMERICA BOND ZERO CPN 1	333,555,000	226,608,844	256,393,722
	9128334V9	UNITED STATES OF AMERICA BOND ZERO CPN 1	176,090,000	115,945,788	131,766,386
	9128334X5	UNITED STATES OF AMERICA BOND ZERO CPN 1	66,505,000	42,245,163	48,363,101
	912803CX9	UNITED STATES OF AMERICA BOND ZERO CPN 1	183,770,000	131,988,058	131,077,628
	912803DC4	UNITED STATES OF AMERICA BOND ZERO CPN 1	74,055,000	45,118,906	50,067,104
	912833Z60	UNITED STATES OF AMERICA BOND ZERO CPN 1	123,275,000	70,121,902	80,446,800
	912803DK6	UNITED STATES OF AMERICA BOND ZERO CPN 1	77,530,000	48,401,258	49,092,771
	912834FB9	UNITED STATES OF AMERICA BOND ZERO CPN 1	72,480,000	42,001,298	44,556,355
	912803DQ3	UNITED STATES OF AMERICA BOND ZERO CPN 1	52,040,000	32,813,822	31,879,704
	912834JP4	UNITED STATES OF AMERICA BOND ZERO CPN 1	81,930,000	40,330,428	48,873,703
	912834LB2	UNITED STATES OF AMERICA BOND ZERO CPN 1	65,470,000	32,780,651	37,968,672
	912803EA7	UNITED STATES OF AMERICA BOND ZERO CPN 1	132,915,000	75,634,878	76,245,361
	912834MD7	UNITED STATES OF AMERICA BOND ZERO CPN 1	52,165,000	24,745,502	29,433,058
	912803EF6	UNITED STATES OF AMERICA BOND ZERO CPN 1	50,175,000	29,219,317	28,023,239
	912833LR9	UNITED STATES OF AMERICA BOND ZERO CPN 1	203,595,000	174,574,836	188,541,186
	912833LV0	UNITED STATES OF AMERICA BOND ZERO CPN 1	245,560,000	205,535,811	222,656,619
	912833LZ1	UNITED STATES OF AMERICA BOND ZERO CPN 1	301,100,000	243,524,809	267,024,513
	912833PD6	UNITED STATES OF AMERICA BOND ZERO CPN 1	373,755,000	294,638,211	323,686,780
	912833WQ9	UNITED STATES OF AMERICA BOND ZERO CPN 1	103,230,000	78,594,105	87,262,384
	9128337P9	UNITED STATES OF AMERICA BOND ZERO CPN 1	239,435,000	175,810,965	187,951,686
	9128337R5	UNITED STATES OF AMERICA BOND ZERO CPN 1	187,600,000	132,202,378	143,298,260
	9128337T1	UNITED STATES OF AMERICA BOND ZERO CPN 1	384,181,000	271,477,587	285,611,681
	9128337V6	UNITED STATES OF AMERICA BOND ZERO CPN 1	196,760,000	124,294,711	142,206,322
	912833X88	UNITED STATES OF AMERICA BOND ZERO CPN 1	274,200,000	164,502,738	192,661,146
	912833Y20	UNITED STATES OF AMERICA BOND ZERO CPN 1	94,495,000	65,668,234	64,458,819
	912803DD2	UNITED STATES OF AMERICA BOND ZERO CPN 1	42,160,000	30,254,016	28,300,322
	912834AE8	UNITED STATES OF AMERICA BOND ZERO CPN 1	89,935,000	58,254,541	58,216,724
	912803DG5	UNITED STATES OF AMERICA BOND ZERO CPN 1	255,750,000	166,207,018	165,526,515
	912803DM2	UNITED STATES OF AMERICA BOND ZERO CPN 1	59,220,000	32,598,969	37,153,444
	912834HV3	UNITED STATES OF AMERICA BOND ZERO CPN 1	242,340,000	125,460,572	147,863,751
	912834KH0	UNITED STATES OF AMERICA BOND ZERO CPN 1	117,205,000	68,588,918	69,541,243
	912803EH2	UNITED STATES OF AMERICA BOND ZERO CPN 1	52,600,000	30,176,002	29,181,954
	912803ET6	UNITED STATES OF AMERICA BOND ZERO CPN 1	15,200,000	8,199,952	8,044,144
	912803AY9	UNITED STATES OF AMERICA BOND ZERO CPN 1	272,000,000	260,448,508	264,044,000
	912833LK4	UNITED STATES OF AMERICA BOND ZERO CPN 1	154,560,000	139,032,624	147,512,064
	912833LP3	UNITED STATES OF AMERICA BOND ZERO CPN 1	109,330,000	95,180,629	102,253,069
	912833LT5	UNITED STATES OF AMERICA BOND ZERO CPN 1	170,480,000	146,530,866	156,425,629
	912833LX6	UNITED STATES OF AMERICA BOND ZERO CPN 1	109,600,000	90,521,999	98,283,800
	912833PB0	UNITED STATES OF AMERICA BOND ZERO CPN 1	335,754,000	275,991,704	294,661,068
	912833QB9	UNITED STATES OF AMERICA BOND ZERO CPN 1	11,750,000	9,127,265	10,073,275
	912803BV4	UNITED STATES OF AMERICA BOND ZERO CPN 1	360,710,000	305,004,471	305,366,265
	912833WR7	UNITED STATES OF AMERICA BOND ZERO CPN 1	504,010,000	388,428,494	421,861,410
	912833XT2	UNITED STATES OF AMERICA BOND ZERO CPN 1	336,305,000	241,881,217	274,384,523
	9128337N4	UNITED STATES OF AMERICA BOND ZERO CPN 1	167,140,000	117,589,261	132,881,314
	9128337Q7	UNITED STATES OF AMERICA BOND ZERO CPN 1	137,790,000	97,284,857	106,665,995
	9128337S3	UNITED STATES OF AMERICA BOND ZERO CPN 1	70,294,000	49,022,903	52,958,094
	9128337U8	UNITED STATES OF AMERICA BOND ZERO CPN 1	139,370,000	93,213,130	102,106,643
	9128337W4	UNITED STATES OF AMERICA BOND ZERO CPN 1	251,293,000	153,827,637	178,943,232
	912833X96	UNITED STATES OF AMERICA BOND ZERO CPN 1	176,375,000	108,462,130	122,132,633
	912834DU9	UNITED STATES OF AMERICA BOND ZERO CPN 1	28,925,000	16,033,087	18,381,838
	912803DJ9	UNITED STATES OF AMERICA BOND ZERO CPN 1	250,535,000	161,768,405	159,420,431
	912803DP5	UNITED STATES OF AMERICA BOND ZERO CPN 1	31,195,000	19,444,467	19,214,560
	912834JH2	UNITED STATES OF AMERICA BOND ZERO CPN 1	102,855,000	55,429,705	61,827,169
	912834KV9	UNITED STATES OF AMERICA BOND ZERO CPN 1	58,520,000	28,646,353	34,190,310
	912803DZ3	UNITED STATES OF AMERICA BOND ZERO CPN 1	8,850,000	4,475,136	5,116,185
	912834LX4	UNITED STATES OF AMERICA BOND ZERO CPN 1	29,555,000	13,669,605	16,799,653
	912834MZ8	UNITED STATES OF AMERICA BOND ZERO CPN 1	11,555,000	5,304,785	6,395,808
	912828V49	UNITED STATES OF AMERICA NOTES FIXED .37	1,913,000	1,914,935	2,068,801
	9128282L3	UNITED STATES OF AMERICA NOTES FIXED .37	863,000	855,755	926,019
	9128283R9	UNITED STATES OF AMERICA NOTES FIXED .5%	190,000	189,415	203,378
	9128285W6	UNITED STATES OF AMERICA NOTES FIXED .87	700,000	768,008	757,709
	912828P87	UNITED STATES OF AMERICA NOTES FIXED 1.1	25,000,000	24,311,752	24,853,500
	912828S27	UNITED STATES OF AMERICA NOTES FIXED 1.1	8,000,000	7,769,714	7,944,080
	912828S76	UNITED STATES OF AMERICA NOTES FIXED 1.1	20,000,000	19,388,348	19,850,800
	912828T34	UNITED STATES OF AMERICA NOTES FIXED 1.1	2,752,000	2,728,072	2,729,846
	9128282F6	UNITED STATES OF AMERICA NOTES FIXED 1.1	20,000,000	19,366,473	19,846,200
	912828S92	UNITED STATES OF AMERICA NOTES FIXED 1.2	10,000,000	9,494,962	9,866,000
	912828T67	UNITED STATES OF AMERICA NOTES FIXED 1.2	12,000,000	11,568,790	11,927,760
	912828YE4	UNITED STATES OF AMERICA NOTES FIXED 1.2	15,089,900	14,950,912	14,801,683
	912828N89	UNITED STATES OF AMERICA NOTES FIXED 1.3	2,000,000	1,959,225	1,994,460
	912828Q78	UNITED STATES OF AMERICA NOTES FIXED 1.3	10,000,000	10,046,518	9,969,500
	912828R77	UNITED STATES OF AMERICA NOTES FIXED 1.3	2,000,000	1,963,288	1,993,900
	912828S35	UNITED STATES OF AMERICA NOTES FIXED 1.3	12,000,000	11,238,281	11,895,480
	912828T26	UNITED STATES OF AMERICA NOTES FIXED 1.3	10,000,000	9,945,743	9,900,391

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	912828W22	UNITED STATES OF AMERICA NOTES FIXED 1.3	28,780,000	28,531,548	28,769,914
	912828YD6	UNITED STATES OF AMERICA NOTES FIXED 1.3	9,446,000	9,360,937	9,189,163
	912828YK0	UNITED STATES OF AMERICA NOTES FIXED 1.3	8,466,000	8,427,811	8,414,442
	9128282D1	UNITED STATES OF AMERICA NOTES FIXED 1.3	10,000,000	9,425,040	9,907,800
	912828H86	UNITED STATES OF AMERICA NOTES FIXED 1.5	14,000,000	14,073,884	13,979,280
	912828P79	UNITED STATES OF AMERICA NOTES FIXED 1.5	10,000,000	9,659,806	9,965,200
	912828Q29	UNITED STATES OF AMERICA NOTES FIXED 1.5	7,000,000	6,955,731	6,974,590
	912828YA2	UNITED STATES OF AMERICA NOTES FIXED 1.5	7,070,000	7,075,191	7,054,517
	912828YC8	UNITED STATES OF AMERICA NOTES FIXED 1.5	18,000,000	17,997,951	17,971,920
	912828YF1	UNITED STATES OF AMERICA NOTES FIXED 1.5	21,000,000	20,938,477	20,951,700
	912828YH7	UNITED STATES OF AMERICA NOTES FIXED 1.5	6,302,000	6,287,600	6,249,567
	912828YJ3	UNITED STATES OF AMERICA NOTES FIXED 1.5	21,000,000	20,944,219	20,968,080
	912828YM6	UNITED STATES OF AMERICA NOTES FIXED 1.5	17,298,000	17,211,313	17,154,081
	912828YP9	UNITED STATES OF AMERICA NOTES FIXED 1.5	5,000,000	4,987,500	4,993,150
	912828YT1	UNITED STATES OF AMERICA NOTES FIXED 1.5	8,726,000	8,704,026	8,714,394
	912828YV6	UNITED STATES OF AMERICA NOTES FIXED 1.5	25,617,000	25,378,371	25,409,758
	9128282A7	UNITED STATES OF AMERICA NOTES FIXED 1.5	10,000,000	9,420,505	9,806,600
	912828P46	UNITED STATES OF AMERICA NOTES FIXED 1.6	23,992,000	23,733,186	23,781,110
	912828R28	UNITED STATES OF AMERICA NOTES FIXED 1.6	10,000,000	9,708,634	9,999,200
	912828R36	UNITED STATES OF AMERICA NOTES FIXED 1.6	24,463,000	23,701,316	24,215,434
	912828R69	UNITED STATES OF AMERICA NOTES FIXED 1.6	8,000,000	7,683,157	8,000,320
	912828TY6	UNITED STATES OF AMERICA NOTES FIXED 1.6	11,383,000	11,124,843	11,391,423
	912828T91	UNITED STATES OF AMERICA NOTES FIXED 1.6	13,000,000	12,549,583	12,988,300
	912828YB0	UNITED STATES OF AMERICA NOTES FIXED 1.6	85,729,000	84,554,701	83,582,346
	912828YG9	UNITED STATES OF AMERICA NOTES FIXED 1.6	303,000	303,625	299,391
	912828YQ7	UNITED STATES OF AMERICA NOTES FIXED 1.6	20,890,000	20,789,562	20,629,711
	912828YU8	UNITED STATES OF AMERICA NOTES FIXED 1.6	3,194,000	3,150,711	3,153,564
	912828YW4	UNITED STATES OF AMERICA NOTES FIXED 1.6	47,724,000	47,725,749	47,770,770
	9128282S8	UNITED STATES OF AMERICA NOTES FIXED 1.6	9,000,000	8,964,874	9,007,380
	912828J43	UNITED STATES OF AMERICA NOTES FIXED 1.7	10,000,000	10,064,000	10,037,500
	912828J76	UNITED STATES OF AMERICA NOTES FIXED 1.7	2,000,000	1,983,211	2,007,500
	912828L57	UNITED STATES OF AMERICA NOTES FIXED 1.7	2,400,000	2,361,862	2,409,648
	912828N48	UNITED STATES OF AMERICA NOTES FIXED 1.7	4,000,000	4,049,041	4,003,760
	912828P38	UNITED STATES OF AMERICA NOTES FIXED 1.7	14,000,000	13,799,392	14,057,960
	912828SV3	UNITED STATES OF AMERICA NOTES FIXED 1.7	7,000,000	6,949,716	7,025,690
	912828U65	UNITED STATES OF AMERICA NOTES FIXED 1.7	20,000,000	19,881,708	20,061,800
	912828VB3	UNITED STATES OF AMERICA NOTES FIXED 1.7	20,000,000	19,792,888	20,077,400
	912828WZ9	UNITED STATES OF AMERICA NOTES FIXED 1.7	7,000,000	6,975,419	7,026,250
	912828XR6	UNITED STATES OF AMERICA NOTES FIXED 1.7	10,000,000	10,000,815	10,039,100
	912828XW5	UNITED STATES OF AMERICA NOTES FIXED 1.7	10,000,000	9,938,315	10,041,400
	912828YS3	UNITED STATES OF AMERICA NOTES FIXED 1.7	137,302,000	135,972,546	135,338,581
	912828YX2	UNITED STATES OF AMERICA NOTES FIXED 1.7	7,061,000	7,027,295	7,027,601
	912828YY0	UNITED STATES OF AMERICA NOTES FIXED 1.7	24,880,100	24,897,691	24,958,721
	912828Y87	UNITED STATES OF AMERICA NOTES FIXED 1.7	10,000,000	9,953,159	10,032,000
	9128286Y1	UNITED STATES OF AMERICA NOTES FIXED 1.7	4,015,000	4,014,059	4,031,140
	9128287C8	UNITED STATES OF AMERICA NOTES FIXED 1.7	27,250,000	27,347,258	27,355,458
	9128287F1	UNITED STATES OF AMERICA NOTES FIXED 1.7	9,890,000	9,870,427	9,913,934
	912828G53	UNITED STATES OF AMERICA NOTES FIXED 1.8	9,000,000	9,142,471	9,052,380
	912828L24	UNITED STATES OF AMERICA NOTES FIXED 1.8	9,400,000	9,351,025	9,468,996
	912828M49	UNITED STATES OF AMERICA NOTES FIXED 1.8	7,000,000	7,161,903	7,052,220
	912828V72	UNITED STATES OF AMERICA NOTES FIXED 1.8	15,000,000	14,990,089	15,087,900
	912828W55	UNITED STATES OF AMERICA NOTES FIXED 1.8	10,000,000	9,904,330	10,061,300
	912828W89	UNITED STATES OF AMERICA NOTES FIXED 1.8	8,060,000	8,039,464	8,111,342
	912828XD7	UNITED STATES OF AMERICA NOTES FIXED 1.8	12,000,000	11,963,251	12,082,560
	912828Y95	UNITED STATES OF AMERICA NOTES FIXED 1.8	5,000,000	4,982,051	5,022,050
	9128282U3	UNITED STATES OF AMERICA NOTES FIXED 1.8	10,000,000	9,951,993	10,086,300
	9128283L2	UNITED STATES OF AMERICA NOTES FIXED 1.8	10,000,000	9,827,344	10,021,900
	9128287B0	UNITED STATES OF AMERICA NOTES FIXED 1.8	10,000,000	10,097,266	10,049,600
	912828B90	UNITED STATES OF AMERICA NOTES FIXED 2%	9,000,000	9,245,520	9,036,900
	912828D72	UNITED STATES OF AMERICA NOTES FIXED 2%	10,000,000	10,244,300	10,066,000
	912828F96	UNITED STATES OF AMERICA NOTES FIXED 2%	10,000,000	10,238,900	10,074,600
	912828J27	UNITED STATES OF AMERICA NOTES FIXED 2%	10,000,000	9,851,731	10,144,500
	912828K74	UNITED STATES OF AMERICA NOTES FIXED 2%	12,000,000	11,838,024	12,164,520
	912828RR3	UNITED STATES OF AMERICA NOTES FIXED 2%	19,000,000	19,229,207	19,149,910
	912828U24	UNITED STATES OF AMERICA NOTES FIXED 2%	21,000,000	20,289,639	21,243,600
	912828U81	UNITED STATES OF AMERICA NOTES FIXED 2%	15,000,000	15,051,789	15,120,150
	912828WN6	UNITED STATES OF AMERICA NOTES FIXED 2%	8,000,000	8,206,241	8,044,080
	912828XQ8	UNITED STATES OF AMERICA NOTES FIXED 2%	7,000,000	7,120,341	7,072,170
	912828XT2	UNITED STATES OF AMERICA NOTES FIXED 2%	15,000,000	15,021,102	15,208,050
	912828XX3	UNITED STATES OF AMERICA NOTES FIXED 2%	4,000,000	3,971,406	4,055,480
	912828B58	UNITED STATES OF AMERICA NOTES FIXED 2.1	5,000,000	5,173,050	5,026,150
	912828F21	UNITED STATES OF AMERICA NOTES FIXED 2.1	10,000,000	10,192,223	10,089,500
	912828G87	UNITED STATES OF AMERICA NOTES FIXED 2.1	4,000,000	4,073,155	4,042,040
	912828N30	UNITED STATES OF AMERICA NOTES FIXED 2.1	15,000,000	15,074,076	15,228,450
	912828RC6	UNITED STATES OF AMERICA NOTES FIXED 2.1	15,000,000	15,372,336	15,125,400
	912828U57	UNITED STATES OF AMERICA NOTES FIXED 2.1	14,000,000	14,274,531	14,249,340
	912828WR7	UNITED STATES OF AMERICA NOTES FIXED 2.1	7,000,000	7,229,320	7,055,230
	912828W48	UNITED STATES OF AMERICA NOTES FIXED 2.1	10,000,000	9,948,243	10,185,600
	912828W71	UNITED STATES OF AMERICA NOTES FIXED 2.1	18,000,000	17,894,872	18,334,620
	912828XB1	UNITED STATES OF AMERICA NOTES FIXED 2.1	34,200,000	34,131,485	34,905,546
	9128282N9	UNITED STATES OF AMERICA NOTES FIXED 2.1	6,000,000	6,132,422	6,116,700
	9128283J7	UNITED STATES OF AMERICA NOTES FIXED 2.1	14,300,000	13,981,126	14,592,149
	9128286U9	UNITED STATES OF AMERICA NOTES FIXED 2.1	220,000	224,134	222,715
	9128286V7	UNITED STATES OF AMERICA NOTES FIXED 2.1	17,000,000	17,063,143	17,122,910
	9128286X3	UNITED STATES OF AMERICA NOTES FIXED 2.1	5,000,000	5,031,465	5,101,000
	912828C57	UNITED STATES OF AMERICA NOTES FIXED 2.2	10,000,000	10,411,400	10,076,200
	912828G38	UNITED STATES OF AMERICA NOTES FIXED 2.2	22,780,000	23,411,551	23,377,064
	912828M56	UNITED STATES OF AMERICA NOTES FIXED 2.2	30,000,000	30,803,636	30,816,900
	912828V23	UNITED STATES OF AMERICA NOTES FIXED 2.2	10,000,000	10,016,759	10,227,700
	912828V80	UNITED STATES OF AMERICA NOTES FIXED 2.2	14,000,000	14,072,673	14,324,240
	912828V98	UNITED STATES OF AMERICA NOTES FIXED 2.2	5,000,000	4,946,904	5,140,450
	912828WG1	UNITED STATES OF AMERICA NOTES FIXED 2.2	14,000,000	14,285,102	14,118,160
	912828WY2	UNITED STATES OF AMERICA NOTES FIXED 2.2	11,000,000	11,441,759	11,110,880
	9128282R0	UNITED STATES OF AMERICA NOTES FIXED 2.2	24,000,000	24,077,088	24,685,440
	9128283D0	UNITED STATES OF AMERICA NOTES FIXED 2.2	5,000,000	5,008,223	5,130,850
	9128283F5	UNITED STATES OF AMERICA NOTES FIXED 2.2	13,390,000	13,504,500	13,770,812
	9128286M7	UNITED STATES OF AMERICA NOTES FIXED 2.2	5,000,000	5,001,775	5,073,450
	9128286R6	UNITED STATES OF AMERICA NOTES FIXED 2.2	12,000,000	11,985,040	12,288,720
	912828D56	UNITED STATES OF AMERICA NOTES FIXED 2.3	25,000,000	25,575,379	25,765,750
	912828X88	UNITED STATES OF AMERICA NOTES FIXED 2.3	17,000,000	17,125,146	17,634,270

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	9128283U2	UNITED STATES OF AMERICA NOTES FIXED 2.3	11,000,000	10,921,404	11,249,700
	9128284G2	UNITED STATES OF AMERICA NOTES FIXED 2.3	10,000,000	9,931,284	10,096,500
	9128284J6	UNITED STATES OF AMERICA NOTES FIXED 2.3	6,310,000	6,307,782	6,325,270
	9128286G0	UNITED STATES OF AMERICA NOTES FIXED 2.3	12,446,000	12,385,564	12,800,080
	9128286S4	UNITED STATES OF AMERICA NOTES FIXED 2.3	9,517,000	9,682,111	9,852,284
	9128286T2	UNITED STATES OF AMERICA NOTES FIXED 2.3	27,000,000	27,981,464	28,083,240
	912828VS6	UNITED STATES OF AMERICA NOTES FIXED 2.5	20,000,000	20,972,580	20,599,200
	912828WJ5	UNITED STATES OF AMERICA NOTES FIXED 2.5	15,000,000	15,617,987	15,520,950
	912828XY1	UNITED STATES OF AMERICA NOTES FIXED 2.5	40,652,000	40,831,322	40,823,551
	9128283V0	UNITED STATES OF AMERICA NOTES FIXED 2.5	6,000,000	5,936,508	6,235,320
	9128284D9	UNITED STATES OF AMERICA NOTES FIXED 2.5	15,100,000	15,046,545	15,518,723
	9128285V8	UNITED STATES OF AMERICA NOTES FIXED 2.5	12,307,000	12,385,881	12,529,634
	9128285X4	UNITED STATES OF AMERICA NOTES FIXED 2.5	6,000,000	5,997,676	6,054,727
	9128285Z9	UNITED STATES OF AMERICA NOTES FIXED 2.5	8,000,000	8,024,375	8,263,713
	9128286C9	UNITED STATES OF AMERICA NOTES FIXED 2.5	20,530,900	20,540,188	20,920,576
	9128286F2	UNITED STATES OF AMERICA NOTES FIXED 2.5	11,800,000	11,810,829	12,297,370
	912828Y20	UNITED STATES OF AMERICA NOTES FIXED 2.6	1,699,000	1,726,941	1,725,419
	9128284A5	UNITED STATES OF AMERICA NOTES FIXED 2.6	3,030,000	3,128,074	3,123,748
	9128284F4	UNITED STATES OF AMERICA NOTES FIXED 2.6	8,000,000	7,966,907	8,367,200
	9128284P2	UNITED STATES OF AMERICA NOTES FIXED 2.6	6,000,000	6,042,442	6,082,500
	9128284T4	UNITED STATES OF AMERICA NOTES FIXED 2.6	8,964,000	9,097,549	9,094,247
	9128284U1	UNITED STATES OF AMERICA NOTES FIXED 2.6	9,000,000	8,956,436	9,304,470
	9128285R7	UNITED STATES OF AMERICA NOTES FIXED 2.6	19,000,000	19,322,383	19,376,960
	9128285T3	UNITED STATES OF AMERICA NOTES FIXED 2.6	6,800,000	6,820,147	7,131,772
	9128285U0	UNITED STATES OF AMERICA NOTES FIXED 2.6	4,000,000	4,021,719	4,149,240
	9128286A3	UNITED STATES OF AMERICA NOTES FIXED 2.6	20,323,000	21,083,912	21,317,811
	9128286B1	UNITED STATES OF AMERICA NOTES FIXED 2.6	50,760,000	52,991,733	53,833,518
	912828B66	UNITED STATES OF AMERICA NOTES FIXED 2.7	8,000,000	8,412,821	8,344,720
	912828WE6	UNITED STATES OF AMERICA NOTES FIXED 2.7	8,000,000	8,489,553	8,326,560
	912828XZ8	UNITED STATES OF AMERICA NOTES FIXED 2.7	17,000,000	16,937,578	17,907,120
	912828Y61	UNITED STATES OF AMERICA NOTES FIXED 2.7	8,000,000	7,964,063	8,307,520
	9128283W8	UNITED STATES OF AMERICA NOTES FIXED 2.7	21,150,000	21,226,393	22,548,650
	9128283Z1	UNITED STATES OF AMERICA NOTES FIXED 2.7	9,000,000	8,967,692	9,464,930
	9128284L1	UNITED STATES OF AMERICA NOTES FIXED 2.7	11,194,000	11,222,737	11,599,335
	9128284S6	UNITED STATES OF AMERICA NOTES FIXED 2.7	20,991,000	21,435,665	21,765,148
	9128284W7	UNITED STATES OF AMERICA NOTES FIXED 2.7	455,500,000	454,844,453	463,808,320
	9128284X5	UNITED STATES OF AMERICA NOTES FIXED 2.7	20,000,000	20,816,406	20,782,800
	9128284Z0	UNITED STATES OF AMERICA NOTES FIXED 2.7	1,000,000	989,023	1,054,220
	9128285B2	UNITED STATES OF AMERICA NOTES FIXED 2.7	8,120,000	8,203,738	8,185,366
	912828Y79	UNITED STATES OF AMERICA NOTES FIXED 2.8	8,000,000	7,974,375	8,483,440
	9128284M9	UNITED STATES OF AMERICA NOTES FIXED 2.8	20,000,000	21,241,406	21,179,000
	9128284N7	UNITED STATES OF AMERICA NOTES FIXED 2.8	26,000,000	26,028,033	28,003,820
	9128284V9	UNITED STATES OF AMERICA NOTES FIXED 2.8	18,000,000	17,812,169	19,413,360
	9128285D8	UNITED STATES OF AMERICA NOTES FIXED 2.8	14,000,000	13,954,609	14,621,740
	9128285K2	UNITED STATES OF AMERICA NOTES FIXED 2.8	10,000,000	9,949,643	10,452,000
	9128285L0	UNITED STATES OF AMERICA NOTES FIXED 2.8	4,134,000	4,239,035	4,231,521
	9128285N6	UNITED STATES OF AMERICA NOTES FIXED 2.8	7,109,000	7,092,479	7,552,351
	9128285P1	UNITED STATES OF AMERICA NOTES FIXED 2.8	17,000,000	17,023,242	17,781,660
	9128285C0	UNITED STATES OF AMERICA NOTES FIXED 3%	8,000,000	7,994,375	8,544,297
	9128285J5	UNITED STATES OF AMERICA NOTES FIXED 3%	8,000,000	7,964,095	8,550,320
	912828QN3	UNITED STATES OF AMERICA NOTES FIXED 3.1	9,000,000	9,884,913	9,183,870
	9128285M8	UNITED STATES OF AMERICA NOTES FIXED 3.1	16,000,000	16,406,793	17,605,378
	912828PX2	UNITED STATES OF AMERICA NOTES FIXED 3.6	16,000,000	17,287,698	16,350,080
	912820W78	UNITED STATES OF AMERICA NOTES ZERO CPN	136,010,000	121,447,601	123,382,832
	9128202A4	UNITED STATES OF AMERICA NOTES ZERO CPN	192,395,000	169,776,835	172,674,513
	9128202R7	UNITED STATES OF AMERICA NOTES ZERO CPN	161,045,000	144,556,033	143,706,895
	912821CR4	UNITED STATES OF AMERICA NOTES ZERO CPN	18,030,000	15,137,849	15,012,680
	83162CKZ5	UNITED STATES SMALL BUSINESS ADMINISTRAT	5,723	5,723	5,751
	83162CD59	UNITED STATES SMALL BUSINESS ADMINISTRAT	2,235,000	2,235,000	2,187,484
	83162CKX0	UNITED STATES SMALL BUSINESS ADMINISTRAT	10,162	10,162	10,231
	83162CMK6	UNITED STATES SMALL BUSINESS ADMINISTRAT	200,886	210,444	206,057
	83162CQD8	UNITED STATES SMALL BUSINESS ADMINISTRAT	444,861	469,741	469,070
	83162CQX4	UNITED STATES SMALL BUSINESS ADMINISTRAT	959,004	959,004	1,011,270
	83162CYZ0	UNITED STATES SMALL BUSINESS ADMINISTRAT	1,883,575	1,883,575	1,909,192
	912909108	UNITED STATES STEEL CORP COMMON STOCK US	1,635	39,077	18,655
	913017BP3	UNITED TECHNOLOGIES CORP CALLABLE BOND F	1,255,000	1,726,417	1,742,931
	913017CA5	UNITED TECHNOLOGIES CORP CALLABLE BOND F	7,460,000	7,506,330	8,556,769
	913017BK4	UNITED TECHNOLOGIES CORP CALLABLE NOTES	2,850,000	2,867,798	3,881,871
	913017CJ6	UNITED TECHNOLOGIES CORP CALLABLE NOTES	13,360,000	13,353,855	14,409,330
	913017CP2	UNITED TECHNOLOGIES CORP CALLABLE NOTES	3,150,000	3,352,466	3,575,645
	913017CW7	UNITED TECHNOLOGIES CORP CALLABLE NOTES	7,415,000	7,491,394	8,774,689
	913017CX5	UNITED TECHNOLOGIES CORP CALLABLE NOTES	13,939,000	15,032,455	17,468,076
	913017CY3	UNITED TECHNOLOGIES CORP CALLABLE NOTES	6,023,000	6,057,007	6,776,417
	913017DB2	UNITED TECHNOLOGIES CORP CALLABLE NOTES	2,573,000	2,594,589	2,712,997
	913017DD8	UNITED TECHNOLOGIES CORP CALLABLE NOTES	482,000	481,445	525,660
	913017CN7	UNITED TECHNOLOGIES CORP CALLABLE NOTES	3,648,000	3,512,380	3,748,663
	913017BV0	UNITED TECHNOLOGIES CORP CALLABLE NOTES	398,000	409,909	408,364
	913017BJ7	UNITED TECHNOLOGIES CORP CALLABLE NOTES	1,495,000	1,837,733	1,921,210
	913017BS7	UNITED TECHNOLOGIES CORP CALLABLE NOTES	6,655,000	8,005,248	8,960,891
	913017BA6	UNITED TECHNOLOGIES CORP CALLABLE NOTES	4,000,000	5,283,730	5,645,000
	913017109	UNITED TECHNOLOGIES CORP COMMON STOCK US	24,131	3,045,339	3,613,859
	913017BT5	UNITED TECHNOLOGIES CORP NOTES FIXED 4.5	14,990,000	15,622,247	17,971,811
	91307C102	UNITED THERAPEUTICS CORP COMMON STOCK US	1,811	155,099	159,513
	6723839	UNITED URBAN INVESTMENT CORP REIT JPY	45	76,556	84,306
	B39J2M4	UNITED UTILITIES GROUP PLC COMMON STOCK	8,930	93,149	111,604
	91324PBK7	UNITEDHEALTH GROUP INC CALLABLE BOND FIX	1,240,000	1,241,181	1,838,226
	91324PDR0	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	9,213,000	9,213,152	9,335,257
	91324PCC4	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	45,000	44,817	46,229
	91324PDS8	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	4,227,000	4,226,506	4,350,809
	91324PDM1	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	1,130,000	1,127,186	1,194,311
	91324PDT6	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	23,051,000	23,270,461	24,207,930
	91324PDN9	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	1,611,000	1,607,762	1,731,308
	91324PDU3	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	7,355,000	7,440,119	7,905,669
	91324PCP5	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	570,000	578,069	615,748
	91324PDF6	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	4,210,000	4,119,725	4,468,667
	91324PDK5	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	2,400,000	2,395,872	2,648,376
	91324PBM3	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	1,740,000	1,864,616	1,757,678
	91324PDV1	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	12,456,000	12,435,374	13,452,978
	91324PCA8	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	1,573,000	1,445,925	1,731,983
	91324PCD2	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	1,170,000	1,162,785	1,335,918

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	91324PCZ3	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	790,000	795,162	907,824
	91324PDL3	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	14,180,000	14,492,337	16,483,825
	91324PBW1	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	3,610,000	3,456,018	4,172,799
	91324PDQ2	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	10,786,000	11,704,094	12,802,002
	91324PBU5	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	2,880,000	2,901,502	3,435,466
	91324PCQ3	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	5,580,000	5,780,838	6,694,603
	91324PCR1	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	4,187,000	4,465,596	5,156,039
	91324PBN1	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	290,000	364,614	382,957
	91324PBQ4	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	4,528,000	5,702,229	6,148,209
	91324PAX0	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	2,140,000	2,622,940	3,049,158
	91324PBE1	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	5,942,000	7,809,317	8,591,894
	91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD	17,841	2,583,704	5,244,897
	91324PAR3	UNITEDHEALTH GROUP INC NOTES FIXED 5.8%	3,100,000	3,597,955	4,116,769
	91325V108	UNITI GROUP INC REIT USD 0.0001	9,700	93,585	79,637
	91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD 0.	1,738	46,963	42,129
	ABA9907H2	UNIVERSA BLACK SWAN PROTECTION PROTOCOL	100	15,000,000	14,842,018
	91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD	2,226	384,859	458,712
	913903100	UNIVERSAL HEALTH SERVICES INC COMMON STO	769	73,242	110,321
	91412GC86	UNIVERSITY CALIF REVS GEN REV BDS 2015 A	1,712,000	1,809,807	2,067,993
	91412F7Y7	UNIVERSITY CALIF REVS REV BDS 2009R 27/A	5,365,000	6,600,750	7,110,342
	91412NBC3	UNIVERSITY OF CHICAGO/THE CALLABLE BOND	455,000	455,000	524,802
	914744AD9	UNIVERSITY OF NOTRE DAME DU LAC CALLABLE	975,000	975,000	1,027,639
	914886AC0	UNIVERSITY OF SOUTHERN CALIFORNIA CALLAB	900,000	900,000	1,020,568
	914886AA4	UNIVERSITY OF SOUTHERN CALIFORNIA CALLAB	515,000	627,750	723,549
	915217WX7	UNIVERSITY VA UNIV REVS FEDERALLY TAXABL	2,495,000	2,495,000	2,946,820
	LX1611970	Univision Communications Inc. - LX161197	1,000,000	977,000	989,660
	91529YAN6	UNUM GROUP CALLABLE NOTES FIXED 4% 15/JU	1,827,000	1,820,295	1,918,971
	91529YAP1	UNUM GROUP CALLABLE NOTES FIXED 4.5% 15/	1,890,000	1,836,090	1,845,812
	903192AA0	UNUM GROUP CALLABLE NOTES FIXED 6.75% 15	552,000	528,755	686,164
	91529Y106	UNUM GROUP COMMON STOCK USD 0.1	5,116	166,096	149,183
	6916844	UOL GROUP LTD COMMON STOCK SGD 0	6,092	28,237	37,694
	5051252	UPM-KYMMENE OYJ COMMON STOCK EUR 0	7,506	215,112	260,432
	91688F104	UPWORK INC COMMON STOCK USD 0.0001	2,600	27,439	27,742
	91704F104	URBAN EDGE PROPERTIES REIT USD 0.01	900	15,526	17,262
	917047102	URBAN OUTFITTERS INC COMMON STOCK USD 0.	849	20,773	23,577
**	TYH0COM	US 10YR NOTE (CBT) BOND 20/MAR/2020 TYH0	1,171	0	
**	UXYH0CO	US 10YR ULTRA FUT BOND 20/MAR/2020 UXYH0	280	0	
**	TUH0COM	US 2YR NOTE (CBT) BOND 31/MAR/2020 TUH0	2,048	0	
**	FVH0COM	US 5YR NOTE (CBT) BOND 31/MAR/2020 FVH0	2,096	0	
	90345WAD6	US AIRWAYS 2012-2 CLASS A PASS THROUGH T	5,473,167	5,480,562	5,904,308
	902973AZ9	US BANCORP CALLABLE BOND VARIABLE USD 10	5,664,000	5,689,864	6,251,640
	91159HHX1	US BANCORP CALLABLE MEDIUM TERM NOTE FIX	1,225,000	1,223,800	1,242,052
	91159JAA4	US BANCORP CALLABLE MEDIUM TERM NOTE FIX	3,620,000	3,665,793	3,704,527
	91159HHW3	US BANCORP CALLABLE MEDIUM TERM NOTE FIX	2,160,000	2,159,806	2,231,215
	902973304	US BANCORP COMMON STOCK USD 0.01	36,157	1,960,596	2,143,749
	90331HPF4	US BANK NA/CINCINNATI OH CALLABLE MEDIUM	1,000,000	999,160	999,130
	USD	US DOLLAR INTEREST BEARING		4,037,081	4,037,081
	912008109	US FOODS HOLDING CORP COMMON STOCK USD 0	71,577	2,053,892	2,998,361
**	USH0COM	US LONG BOND(CBT) BOND 20/MAR/2020 USH0	1,683	0	
**	WNH0COM	US ULTRA BOND CBT BOND 20/MAR/2020 WNH0	1,372	0	
	688990209	US VENTURE PARTNERS L P - IBM	1,595,183	1,278,272	0
	90290EAD1	USAA AUTO OWNER TRUST 2019-1 2019-1 A4 2	617,000	617,335	619,397
	90328M107	USANA HEALTH SCIENCES INC COMMON STOCK U	596	39,540	46,816
	6918981	USHIO INC COMMON STOCK JPY	5,300	70,457	79,201
	6171494	USS CO LTD COMMON STOCK JPY	11,390	223,386	216,533
	917488108	UTAH MEDICAL PRODUCTS INC COMMON STOCK U	99	2,849	10,682
	91879Q109	VAIL RESORTS INC COMMON STOCK USD 0.01	810	165,354	194,262
	453258AP0	VALE CANADA LTD CALLABLE BOND FIXED 7.2%	660,000	778,800	797,775
	BD4G7B4	VALE OVERSEAS LTD CALLABLE NOTES FIXED 6	116,000	123,192	135,720
	91911TAP8	VALE OVERSEAS LTD CALLABLE NOTES FIXED 6	3,599,000	3,940,327	4,224,506
	91911TAH6	VALE OVERSEAS LTD CALLABLE NOTES FIXED 6	7,353,000	8,169,623	9,546,262
	91911TAK9	VALE OVERSEAS LTD CALLABLE NOTES FIXED 6	3,085,000	3,554,636	4,018,213
	B7L3LX6	VALE SA CALLABLE MEDIUM TERM NOTE FIXED	200,000	242,859	243,316
	91912EAA3	VALE SA CALLABLE NOTES FIXED 5.625% 11/S	8,203,000	8,779,510	9,600,073
	BDC5ST8	VALEO SA COMMON STOCK EUR 1	19,875	743,289	700,747
	91913YAT7	VALERO ENERGY CORP CALLABLE NOTES FIXED	1,500,000	1,605,029	1,730,265
	91913YAW0	VALERO ENERGY CORP CALLABLE NOTES FIXED	7,340,000	7,454,056	7,918,906
	91913YAL4	VALERO ENERGY CORP CALLABLE NOTES FIXED	12,552,000	15,233,865	16,608,430
	91913YAE0	VALERO ENERGY CORP CALLABLE NOTES FIXED	700,000	880,082	972,363
	91913Y100	VALERO ENERGY CORP COMMON STOCK USD 0.01	11,656	915,604	1,091,584
	91914JAB8	VALERO ENERGY PARTNERS LP CALLABLE NOTES	1,330,000	1,350,003	1,465,461
	91915WAB8	VALIDUS HOLDINGS LTD CALLABLE NOTES FIXE	3,455,000	4,905,367	5,588,463
	919794107	VALLEY NATIONAL BANCORP COMMON STOCK USD	200	2,391	2,290
	920253101	VALMONT INDUSTRIES INC COMMON STOCK USD	204	27,962	30,555
	92047W101	VALVOLINE INC COMMON STOCK USD 0.01	28,574	586,199	611,769
	AAC9936O2	VANBARTON VTC FUND I LLC	100	256,107,063	359,527,036
	921659108	VANDA PHARMACEUTICALS INC COMMON STOCK U	247	3,312	4,053
	922042775	VANGUARD FTSE ALL-WORLD EX-US ETF ETP US	11,771	605,178	632,691
	922042874	VANGUARD FTSE EUROPE ETF ETP USD	37,301	2,094,718	2,185,839
	92206C870	VANGUARD INTERMEDIATE-TERM CORPORATE BON	55,826	4,910,982	5,098,589
	92206C813	VANGUARD LONG-TERM CORPORATE BOND ETF ET	484,220	44,543,815	49,080,539
	92211MAC7	VANTAGE DATA CENTERS ISSUER LLC 2018-1A	981,667	981,667	1,012,298
	92212KAA4	VANTAGE DATA CENTERS ISSUER LLC 2019-1A	996,667	996,667	1,002,954
	92214X106	VAREX IMAGING CORP COMMON STOCK USD 0.01	100	2,853	2,981
	92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK	8,613	1,059,685	1,223,132
	91823AAG6	VB-S1 ISSUER LLC 2018-1A C 3.413% 15/FEB	1,500,000	1,500,000	1,513,659
	922475108	VEEVA SYSTEMS INC COMMON STOCK USD 0.000	3,781	363,237	531,835
	92276F100	VENTAS INC REIT USD 0.25	3,547	218,507	204,804
	92277GAT4	VENTAS REALTY LP CALLABLE NOTES FIXED 2.	1,440,000	1,432,138	1,450,858
	92277GAH0	VENTAS REALTY LP CALLABLE NOTES FIXED 3.	748,000	743,086	767,254
	92277GAE7	VENTAS REALTY LP CALLABLE NOTES FIXED 3.	3,857,000	3,701,286	4,028,289
	92277GAL1	VENTAS REALTY LP CALLABLE NOTES FIXED 3.	3,000,000	3,021,018	3,173,178
	92277GAM9	VENTAS REALTY LP CALLABLE NOTES FIXED 4%	2,020,000	1,963,501	2,155,347
	92277GAG2	VENTAS REALTY LP CALLABLE NOTES FIXED 4.	965,000	1,035,792	1,033,843
	92277GAN7	VENTAS REALTY LP CALLABLE NOTES FIXED 4.	1,590,000	1,589,269	1,749,938
	92277GAQ0	VENTAS REALTY LP CALLABLE NOTES FIXED 4.	5,184,000	5,214,151	6,055,464
	92277GAB3	VENTAS REALTY LP CALLABLE NOTES FIXED 5.	1,775,000	2,238,488	2,209,609
	6927374	VENTURE CORP LTD COMMON STOCK SGD 0	2,900	39,974	34,938
	923996268	VENTURE TECH LP - IBM	945,587	785,981	0
	4031879	VEOLIA ENVIRONNEMENT SA COMMON STOCK EUR	8,032	175,627	213,767

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	4661607	VERBUND AG COMMON STOCK EUR 0	1,831	88,111	91,954
	92339V100	VEREIT INC REIT USD 0.01	31,016	253,008	286,588
	92340LAC3	VEREIT OPERATING PARTNERSHIP LP CALLABLE	200,000	193,946	210,212
	92340LAD1	VEREIT OPERATING PARTNERSHIP LP CALLABLE	700,000	696,290	759,629
	92340LAE9	VEREIT OPERATING PARTNERSHIP LP CALLABLE	1,100,000	1,087,262	1,080,981
	92870EAA1	VERICREST OPPORTUNITY LOAN TRANSFEREE 20	2,244,330	2,244,330	2,243,224
	92872LAA3	VERICREST OPPORTUNITY LOAN TRUST 2019-NP	2,553,106	2,553,106	2,565,595
	91834DAA0	VERICREST OPPORTUNITY LOAN TRUST 2019-NP	3,199,614	3,199,614	3,198,195
	92343X100	VERINT SYSTEMS INC COMMON STOCK USD 0.00	300	15,374	16,608
	9.2343E+106	VERISIGN INC COMMON STOCK USD 0.001	50,750	4,487,705	9,778,510
	92345YAF3	VERISK ANALYTICS INC CALLABLE NOTES FIXE	1,245,000	1,380,755	1,367,296
	92345Y106	VERISK ANALYTICS INC COMMON STOCK USD 0.	2,158	205,752	322,276
	92343VAX2	VERIZON COMMUNICATIONS INC CALLABLE NOTE	150,000	148,718	155,051
	92343VBE3	VERIZON COMMUNICATIONS INC CALLABLE NOTE	11,966,000	13,022,291	14,481,852
	92343VBG8	VERIZON COMMUNICATIONS INC CALLABLE NOTE	3,955,000	3,954,663	4,273,892
	92343VBT0	VERIZON COMMUNICATIONS INC CALLABLE NOTE	840,000	1,138,393	1,233,347
	92343VCK8	VERIZON COMMUNICATIONS INC CALLABLE NOTE	22,749,000	23,928,735	28,240,609
	92343VCM4	VERIZON COMMUNICATIONS INC CALLABLE NOTE	6,787,000	5,843,443	8,755,162
	92343VCQ5	VERIZON COMMUNICATIONS INC CALLABLE NOTE	3,392,000	3,475,100	3,932,210
	92343VCV4	VERIZON COMMUNICATIONS INC CALLABLE NOTE	36,136,000	34,740,108	40,925,827
	92343VCX0	VERIZON COMMUNICATIONS INC CALLABLE NOTE	55,939,000	56,188,531	67,124,003
	92343VCZ5	VERIZON COMMUNICATIONS INC CALLABLE NOTE	23,974,000	22,900,022	29,621,795
	92343VDC5	VERIZON COMMUNICATIONS INC CALLABLE NOTE	3,270,000	3,037,611	3,696,114
	92343VDD3	VERIZON COMMUNICATIONS INC CALLABLE NOTE	2,440,000	2,300,538	2,478,064
	92343VDR2	VERIZON COMMUNICATIONS INC CALLABLE NOTE	7,166,000	7,183,421	8,650,580
	92343VDS0	VERIZON COMMUNICATIONS INC CALLABLE NOTE	16,399,000	17,118,574	21,025,486
	92343VDU5	VERIZON COMMUNICATIONS INC CALLABLE NOTE	17,279,000	18,559,803	21,701,214
	92343VDV3	VERIZON COMMUNICATIONS INC CALLABLE NOTE	3,053,000	3,311,207	4,145,608
	92343VDW1	VERIZON COMMUNICATIONS INC CALLABLE NOTE	2,364,000	2,424,778	2,426,410
	92343VEA8	VERIZON COMMUNICATIONS INC CALLABLE NOTE	10,037,000	10,089,037	11,716,290
	92343VEN0	VERIZON COMMUNICATIONS INC CALLABLE NOTE	1,639,000	1,711,290	1,736,209
	92343VER1	VERIZON COMMUNICATIONS INC CALLABLE NOTE	5,528,000	5,568,612	6,271,630
	92343VEU4	VERIZON COMMUNICATIONS INC CALLABLE NOTE	1,218,000	1,267,732	1,357,766
	92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK	167,455	9,123,513	10,281,737
	92344GAM8	VERIZON COMMUNICATIONS INC NOTES FIXED 7	4,705,000	6,148,802	6,721,375
	92347YAA2	VERIZON OWNER TRUST 2019-A 2019-A A1A 2.	651,000	650,870	661,646
	92348AAA3	VERIZON OWNER TRUST 2019-C 2019-C A1A 1.	1,739,000	1,738,866	1,737,359
	92511U102	VERRA MOBILITY CORP COMMON STOCK USD 0.0	2,400	33,418	33,576
	92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK	9,478	1,344,764	2,075,208
	92537DAA8	VERUS SECURITIZATION TRUST 2019-1 2019-1	676,935	676,927	683,955
	92537GAA1	VERUS SECURITIZATION TRUST 2019-2 2019-2	1,301,452	1,301,430	1,309,431
	92537JAA5	VERUS SECURITIZATION TRUST 2019-3 2019-3	1,175,519	1,175,514	1,177,207
	92537KAA2	VERUS SECURITIZATION TRUST 2019-4 2019-4	1,549,558	1,549,558	1,548,809
	92537FAA3	VERUS SECURITIZATION TRUST 2019-INV1 201	1,151,404	1,151,396	1,158,366
	92537HAA9	VERUS SECURITIZATION TRUST 2019-INV2 201	583,695	583,684	584,085
	92537MAA8	VERUS SECURITIZATION TRUST 2019-INV3 201	1,442,966	1,442,955	1,438,759
	925994949	VESTAR CAPITAL PARTNERS IV L P IBM	100	0	814,551
	925994576	VESTAR CAPITAL PARTNERS V/1133 WEST LLC	100	2,028	14,996,434
	925996100	VESTAR EQUITY II L P - IBM	4,055,330	0	0
	925990996	VESTAR EQUITY PARTNERS III - IBM	200	4,784,334	74,863
	925458101	VESTAS WIND SYSTEMS A/S ADR USD	7,400	226,956	249,158
	5964651	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK	23,238	765,460	2,349,981
	918204108	VF CORP COMMON STOCK USD 0	3,190	150,324	317,915
	92553PAM4	VIACOM INC CALLABLE NOTES FIXED 3.125% 1	1,500,000	1,448,490	1,531,785
	925524BG4	VIACOM INC CALLABLE NOTES FIXED 4.5% 01/	600,000	615,699	616,572
	92556H206	VIACOMCBS INC	5,360	295,483	224,959
	92553PAW2	VIACOMCBS INC CALLABLE BOND FIXED 5.25%	3,800,000	3,738,980	4,482,762
	92553PAU6	VIACOMCBS INC CALLABLE BOND FIXED 5.85%	12,510,000	13,474,842	15,747,513
	124857AY9	VIACOMCBS INC CALLABLE NOTES FIXED 2.9%	1,800,000	1,774,978	1,837,584
	92553PAR3	VIACOMCBS INC CALLABLE NOTES FIXED 3.25%	595,000	567,740	603,622
	124857AM5	VIACOMCBS INC CALLABLE NOTES FIXED 3.7%	2,330,000	2,270,350	2,465,676
	124857AX1	VIACOMCBS INC CALLABLE NOTES FIXED 3.7%	210,000	198,432	220,225
	92553PAT9	VIACOMCBS INC CALLABLE NOTES FIXED 4.25%	1,270,000	1,307,541	1,349,389
	92553PAP7	VIACOMCBS INC CALLABLE NOTES FIXED 4.375	17,768,000	15,443,806	18,838,700
	124857AN3	VIACOMCBS INC CALLABLE NOTES FIXED 4.6%	2,045,000	1,910,548	2,267,455
	124857AK9	VIACOMCBS INC CALLABLE NOTES FIXED 4.9%	2,575,000	2,585,611	2,914,849
	92553PBC5	VIACOMCBS INC CALLABLE NOTES VARIABLE 28	12,424,000	12,698,660	13,778,216
	92556H107	VIACOMCBS INC COMMON STOCK USD 0.001	56	3,670	2,513
	9269995J8	VIANT TECHNOLOGY INC.COMMON STOCK	3,763,547	424,286	0
	92552V100	VIASAT INC COMMON STOCK USD 0.0001	866	67,038	63,387
	925550105	VIAVI SOLUTIONS INC COMMON STOCK USD 0.0	10,200	145,930	153,000
	92558KAA6	VIBRANT CLO X LTD 2018-10A A1 FLOATING 2	500,000	500,000	495,571
	5763201	VICAT SA COMMON STOCK EUR 4	2,006	173,495	90,858
	925652109	VICI PROPERTIES INC REIT USD 0.01	34,450	814,483	880,198
	BY7QXS7	VICINITY CENTRES REIT AUD 0	50,007	95,365	87,530
	BD9X204	VIETNAM ENTERPRISE INVESTMENTS LTD CLOSE	25,020	141,206	157,274
	BZ12TW4	VIFOR PHARMA AG COMMON STOCK CHF 0.01	726	92,921	132,440
	927107409	VILLAGE SUPER MARKET INC COMMON STOCK US	100	2,585	2,320
	B1XH026	VINCI SA COMMON STOCK EUR 2.5	9,130	724,458	1,014,594
	927804FP4	VIRGINIA ELECTRIC & POWER CO CALLABLE NO	5,875,000	5,866,963	7,027,088
	927804FR0	VIRGINIA ELECTRIC & POWER CO CALLABLE NO	1,575,000	1,714,477	1,829,898
	927804FW9	VIRGINIA ELECTRIC & POWER CO CALLABLE NO	2,747,000	2,716,132	3,031,836
	927804FY5	VIRGINIA ELECTRIC & POWER CO CALLABLE NO	1,771,000	1,747,952	1,952,106
	927804GA6	VIRGINIA ELECTRIC & POWER CO CALLABLE NO	685,000	681,130	839,926
	927804GC2	VIRGINIA ELECTRIC & POWER CO CALLABLE NO	1,904,000	1,911,771	1,922,507
	927804FA7	VIRGINIA ELECTRIC AND POWER CO CALLABLE	1,030,000	1,210,116	1,369,364
	927804FB5	VIRGINIA ELECTRIC AND POWER CO CALLABLE	6,260,000	6,263,521	8,460,953
	927804FE9	VIRGINIA ELECTRIC AND POWER CO CALLABLE	860,000	1,161,998	1,193,654
	927804FG4	VIRGINIA ELECTRIC AND POWER CO CALLABLE	5,887,000	9,002,980	9,942,437
	927804FL3	VIRGINIA ELECTRIC AND POWER CO CALLABLE	1,820,000	1,847,915	2,012,465
	928254101	VIRTU FINANCIAL INC COMMON STOCK USD 0.0	446	13,130	7,132
	92826CAJ1	VISA INC CALLABLE NOTES FIXED 3.65% 15/S	5,005,000	5,022,596	5,628,112
	92826CAE2	VISA INC CALLABLE NOTES FIXED 4.15% 14/D	4,400,000	4,478,232	5,190,240
	92826CAF9	VISA INC CALLABLE NOTES FIXED 4.3% 14/DE	13,356,000	14,306,910	16,418,664
	92826C839	VISA INC COMMON STOCK USD 0.0001	39,497	3,627,599	7,421,486
	5638280	VISCOFAN SA COMMON STOCK EUR 0.7	6,741	150,606	356,395
	928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK	100	2,122	2,129
	92835K103	VISHAY PRECISION GROUP INC COMMON STOCK	160	2,359	5,440
	928377100	VISTA OUTDOOR INC COMMON STOCK USD 0.01	948	5,301	7,091
	26817RBA5	VISTRA ENERGY CORP CALLABLE NOTES FIXED	200,000	198,518	214,250

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	92840M102	VISTRA ENERGY CORP COMMON STOCK USD 0.01	58,484	1,455,581	1,344,547
	92840VAD4	VISTRA OPERATIONS CO LLC CALLABLE NOTES	5,105,000	5,100,607	5,172,233
	92840VAG7	VISTRA OPERATIONS CO LLC CALLABLE NOTES	700,000	698,523	695,569
	92840VAE2	VISTRA OPERATIONS CO LLC CALLABLE NOTES	9,295,000	9,274,923	9,482,666
	6927590	VITASOY INTERNATIONAL HOLDINGS LTD COMMO	8,000	42,013	29,005
	4834777	VIVENDI SA COMMON STOCK EUR 5.5	13,465	338,523	390,255
	928563AC9	VMWARE INC CALLABLE NOTES FIXED 3.9% 21/	3,600,000	3,572,486	3,768,552
	928563402	VMWARE INC COMMON STOCK USD 0.01	1,140	117,592	173,041
	92857WAQ3	VODAFONE GROUP PLC CALLABLE BOND FIXED 6	2,815,000	3,395,139	3,635,460
	92857WBH2	VODAFONE GROUP PLC CALLABLE NOTES FIXED	6,244,000	6,476,176	6,604,966
	92857WBU3	VODAFONE GROUP PLC CALLABLE NOTES FIXED	15,047,000	15,100,482	15,706,059
	92857WBD1	VODAFONE GROUP PLC CALLABLE NOTES FIXED	3,241,000	3,063,541	3,480,769
	92857WBK5	VODAFONE GROUP PLC CALLABLE NOTES FIXED	6,220,000	6,369,256	6,896,487
	92857WBS8	VODAFONE GROUP PLC CALLABLE NOTES FIXED	17,075,000	17,288,732	19,801,878
	92857WBT6	VODAFONE GROUP PLC CALLABLE NOTES FIXED	1,000,000	985,270	1,175,690
	92857WBM1	VODAFONE GROUP PLC CALLABLE NOTES FIXED	14,060,000	14,326,927	16,889,153
	92857WBL3	VODAFONE GROUP PLC CALLABLE NOTES FIXED	3,965,000	4,148,701	4,591,748
	92857WBQ2	VODAFONE GROUP PLC CALLABLE NOTES VARIAB	6,575,000	6,575,000	7,698,733
	BH4HKS3	VODAFONE GROUP PLC COMMON STOCK GBP 0.20	388,943	818,730	756,184
	4943402	VOESTALPINE AG COMMON STOCK EUR 0	5,506	162,632	153,647
	5497102	VOLKSWAGEN AG COMMON STOCK EUR 0	2,486	420,558	483,460
	5497168	VOLKSWAGEN AG PREFERENCE EUR 0	7,040	1,250,815	1,392,719
	928668AN2	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	780,000	779,407	792,737
	928668AR3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	970,000	964,267	1,032,484
	928668AU6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	800,000	784,080	903,162
	928668BA9	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	1,845,000	1,858,358	1,874,280
	928668BB7	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	800,000	799,504	820,496
	BLMP0X2	VOLKSWAGEN LEASING GMBH MEDIUM TERM NOTE	3,900,000	4,603,620	4,570,969
	91833JAA8	VOLT LXXV LLC 2019-NPL1 A1A STEP 25/JAN/	1,940,981	1,940,981	1,952,550
	B1QH7Y4	VOLVO AB COMMON STOCK SEK 1.2	22,762	362,776	384,674
	B1QH830	VOLVO AB COMMON STOCK SEK 1.2	68,847	1,047,125	1,153,940
	92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD 0.	600	4,598	4,446
	25155FAB2	VONOVIA FINANCE BV CALLABLE BOND FIXED 5	3,000,000	2,969,790	3,205,740
	BBJPFY1	VONOVIA SE COMMON STOCK EUR	8,112	361,493	437,075
	929043AJ6	VORNADO REALTY LP CALLABLE NOTES FIXED 3	3,023,000	3,010,787	3,141,356
	929042109	VORNADO REALTY TRUST REIT USD 0.04	5,846	375,811	388,759
	92912J102	VOYA ASIA PACIFIC HIGH DIVIDEND EQUITY I	18,593	242,582	158,041
	929089AD2	VOYA FINANCIAL INC CALLABLE NOTES FIXED	3,136,000	3,115,836	3,231,826
	929089AB6	VOYA FINANCIAL INC CALLABLE NOTES FIXED	350,000	348,982	369,782
	929089100	VOYA FINANCIAL INC COMMON STOCK USD 0.01	6,677	328,439	407,163
	92912T100	VOYA GLOBAL EQUITY DIVIDEND AND PREMIUM	117,789	717,899	729,114
	46122XAG8	VOYAGER AVIATION HOLDINGS LLC / VOYAGER	837,000	837,000	857,523
	N9061@AH3	VTTI B.V. SERIES C SENIOR UNSECURED NOTE	5,000,000	5,000,000	5,339,600
	N9061@AF7	VTTI BV BOND FIXED 3.8% 15/DEC/2024 USD	5,000,000	5,000,000	5,202,650
	929160AV1	VULCAN MATERIALS CO CALLABLE NOTES FIXED	2,386,000	2,325,911	2,623,383
	929160AY5	VULCAN MATERIALS CO CALLABLE NOTES FIXED	5,250,000	5,216,453	5,910,293
	929160109	VULCAN MATERIALS CO COMMON STOCK USD 1	6,651	901,830	957,677
	929949147	W C A S VII - IBM	30,000,000	0	0
	92922P106	W&T OFFSHORE INC COMMON STOCK USD 0.0000	2,100	9,044	11,676
	LX1714680	W.R. GRACE TLB1 L+175 02/23/25 - LX17146	72,763	72,672	73,200
	LX1714690	W.R. GRACE TLB2 L+175 02/23/25 - LX17146	124,737	124,581	125,485
	929566107	WABASH NATIONAL CORP COMMON STOCK USD 0.	1,000	15,373	14,690
	92927K102	WABCO HOLDINGS INC COMMON STOCK USD 0.01	487	51,214	65,989
	92976GAG6	WACHOVIA BANK NA NOTES FIXED 5.85% 01/FE	830,000	977,545	1,099,783
	929768AA7	WACHOVIA CAPITAL TRUST II CALLABLE BOND	2,455,000	2,159,575	2,307,700
	929903AM4	WACHOVIA CORP NOTES FIXED 5.5% 01/AUG/20	4,335,000	4,256,552	5,532,197
	337358BD6	WACHOVIA CORP PUTABLE BOND FIXED 6.55% 1	1,190,000	1,521,558	1,558,864
	337358BA2	WACHOVIA CORP PUTABLE BOND FIXED 7.5% 15	755,000	1,025,470	1,066,868
	930059100	WADDELL & REED FINANCIAL INC COMMON STOC	200	3,605	3,344
	931422AK5	WALGREEN CO CALLABLE NOTES FIXED 4.4% 15	1,150,000	957,663	1,144,020
	931427AR9	WALGREENS BOOTS ALLIANCE INC CALLABLE BO	800,000	808,752	804,600
	931427AB4	WALGREENS BOOTS ALLIANCE INC CALLABLE NO	800,000	794,680	834,632
	931427AQ1	WALGREENS BOOTS ALLIANCE INC CALLABLE NO	900,000	897,732	915,696
	931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOC	9,523	667,556	561,476
	93148P102	WALKER & DUNLOP INC COMMON STOCK USD	100	6,548	6,468
	931142EQ2	WALMART INC CALLABLE NOTES FIXED 2.375%	1,385,000	1,384,459	1,386,648
	931142EP4	WALMART INC CALLABLE NOTES FIXED 2.95% 2	16,508,000	16,349,253	16,447,581
	931142EN9	WALMART INC CALLABLE NOTES FIXED 3.25% 0	2,740,000	2,765,076	2,940,897
	931142EK5	WALMART INC CALLABLE NOTES FIXED 3.4% 26	1,490,000	1,489,598	1,566,735
	931142ED1	WALMART INC CALLABLE NOTES FIXED 3.55% 2	1,532,000	1,541,826	1,645,751
	931142DW0	WALMART INC CALLABLE NOTES FIXED 3.625%	970,000	1,018,268	1,079,659
	931142EE9	WALMART INC CALLABLE NOTES FIXED 3.7% 26	988,000	984,191	1,088,569
	931142EB5	WALMART INC CALLABLE NOTES FIXED 3.95% 2	7,595,000	7,628,974	8,793,805
	931142DG5	WALMART INC CALLABLE NOTES FIXED 4% 11/A	605,000	641,371	691,503
	931142EC3	WALMART INC CALLABLE NOTES FIXED 4.05% 2	17,525,000	17,855,426	20,773,751
	931142DQ3	WALMART INC CALLABLE NOTES FIXED 4.3% 22	934,000	1,005,795	1,110,218
	931142103	WALMART INC COMMON STOCK USD 0.1	89,870	8,468,832	10,680,151
	931142CY7	WAL-MART STORES INC NOTES FIXED 5% 25/OC	2,270,000	2,648,816	2,950,569
	931142CB7	WAL-MART STORES INC NOTES FIXED 5.25% 01	2,080,000	2,435,472	2,696,096
	931142CK7	WAL-MART STORES INC NOTES FIXED 6.5% 15/	645,000	853,683	956,219
	254687FK7	WALT DISNEY CO/THE CALLABLE NOTES FIXED	641,000	638,385	636,135
	254687FM3	WALT DISNEY CO/THE CALLABLE NOTES FIXED	6,332,000	6,089,954	5,977,535
	254687FL5	WALT DISNEY CO/THE CALLABLE NOTES FIXED	11,847,000	11,647,997	11,497,514
	254687DK9	WALT DISNEY CO/THE CALLABLE NOTES FIXED	375,000	388,037	404,479
	254687CM6	WALT DISNEY CO/THE CALLABLE NOTES FIXED	2,700,000	2,803,653	2,781,388
	254687EX0	WALT DISNEY CO/THE CALLABLE NOTES FIXED	45,000	44,715	58,757
	254687ET9	WALT DISNEY CO/THE CALLABLE NOTES FIXED	3,139,000	3,429,498	4,274,973
	254687EF9	WALT DISNEY CO/THE CALLABLE NOTES FIXED	2,855,000	3,181,134	3,986,583
	254687ER3	WALT DISNEY CO/THE CALLABLE NOTES FIXED	1,960,000	2,435,594	2,832,239
	254687EB8	WALT DISNEY CO/THE CALLABLE NOTES FIXED	23,638,000	29,198,515	33,597,572
	254687EH5	WALT DISNEY CO/THE CALLABLE NOTES FIXED	9,372,000	11,288,512	13,931,759
	254687106	WALT DISNEY CO/THE COMMON STOCK USD 0.01	23,404	2,476,618	3,384,921
	254687DZ6	WALT DISNEY CO/THE NOTES FIXED 6.2% 15/D	5,625,000	6,430,005	7,900,256
	254687DV5	WALT DISNEY CO/THE NOTES FIXED 6.55% 15/	7,316,000	10,207,997	10,331,582
	254687DP8	WALT DISNEY CO/THE NOTES FIXED 7.3% 30/A	2,030,000	2,412,290	2,717,561
	254687DH6	WALT DISNEY CO/THE NOTES FIXED 7.43% 01/	2,857,000	3,567,734	3,712,072
	254687CT1	WALT DISNEY CO/THE NOTES FIXED 7.75% 20/	725,000	852,389	877,526
	254687DB9	WALT DISNEY CO/THE NOTES FIXED 8.5% 23/F	175,000	207,611	226,576
	92922FAS7	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	169,963	165,342	172,896
	92922FD21	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	33,042	33,073	32,472

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	92922FJ25	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	61,630	61,678	61,288
	92922F7Q5	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	634,287	634,287	616,282
	929227QB5	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	13,642	13,763	13,557
	93362YAB8	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	990,411	990,209	989,915
	93363DAA5	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	1,556,181	1,550,760	1,456,889
	93363NAH8	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	422,875	349,811	394,293
	933636AA0	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	642,495	452,805	587,874
	9393357P4	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	29,317	29,321	28,662
	939336X40	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	33,601	33,633	33,412
	939336Z30	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	132,018	131,939	130,930
	6932334	WAN HAI LINES LTD COMMON STOCK TWD 10	172,671	95,476	106,562
	B2Q14Z3	WANT WANT CHINA HOLDINGS LTD COMMON STOC	321,498	249,144	300,381
	12099JA05	WARBURG PE VIII/BULLSHEAD D LLC	100	0	361,642
	934996604	WARBURG PINCUS CAP CO LP - IBM	11,883,851	0	0
	933990939	WARBURG PINCUS EQUITY PARTNERS IBM	100	0	788,128
	933990848	WARBURG PINCUS INTL PARTNERS IBM	100	0	584,797
	934992108	WARBURG PINCUS INVESTORS LP - IBM	143,699,875	0	1
	93399W905	WARBURG PINCUS IX/1133 WEST LLC	100	0	5,956,009
	933998569	WARBURG PINCUS PRIVATE EQUITY X	100	0	42,142,119
	AAD9918B1	WARBURG PINCUS PRIVATE EQUITY XII, L.P.	100	23,720,338	30,940,035
	934994609	WARBURG PINCUS VENTURES IBM	19,500,000	0	0
	933992489	WARBURG, PINCUS PRIVATE EQUITY XI, L.P.	100	3,811,169	39,805,703
	93627C101	WARRIOR MET COAL INC COMMON STOCK USD 0.	2,800	61,412	59,164
	4525189	WARTSILA OYJ ABP COMMON STOCK EUR 0	28,547	403,462	315,633
	938824109	WASHINGTON FEDERAL INC COMMON STOCK USD	1,793	44,976	65,713
	93884PDW7	WASHINGTON GAS LIGHT CO CALLABLE MEDIUM	1,425,000	1,404,024	1,486,589
	93884PDY3	WASHINGTON GAS LIGHT CO CALLABLE MEDIUM	200,000	198,988	201,244
	6821807	WASHINGTON H SOUL PATTINSON & CO LTD COM	1,747	29,591	26,403
	939ESC968	WASHINGTON MUTUAL SHS	26,931	105,536	0
	939648AE1	WASHINGTON PRIME GROUP LP CALLABLE NOTES	4,300,000	4,234,081	3,982,875
	C9716#AJ8	WASTE CONNECTIONS INC BND/CORP	3,000,000	3,000,000	3,115,650
	C9716#AH2	WASTE CONNECTIONS INC SER 2015A SR NT TR	5,000,000	5,224,300	5,231,800
	94106LBF5	WASTE MANAGEMENT INC CALLABLE NOTES FIXE	1,845,000	1,891,990	1,904,778
	94106LBE8	WASTE MANAGEMENT INC CALLABLE NOTES FIXE	2,300,000	2,299,586	2,400,096
	94106LBH1	WASTE MANAGEMENT INC CALLABLE NOTES FIXE	150,000	149,960	157,152
	94106LBG3	WASTE MANAGEMENT INC CALLABLE NOTES FIXE	280,000	279,451	299,869
	94106LAZ2	WASTE MANAGEMENT INC CALLABLE NOTES FIXE	400,000	398,992	420,512
	94106LBB4	WASTE MANAGEMENT INC CALLABLE NOTES FIXE	570,000	543,159	628,362
	94106LBK4	WASTE MANAGEMENT INC CALLABLE NOTES FIXE	6,405,000	6,559,577	7,328,857
	94106LBJ7	WASTE MANAGEMENT INC CALLABLE NOTES FIXE	4,520,000	4,587,750	5,064,660
	94106L109	WASTE MANAGEMENT INC COMMON STOCK USD 0.	6,482	475,541	738,689
	941848103	WATERS CORP COMMON STOCK USD 0.01	618	92,691	144,396
	942622200	WATSCO INC COMMON STOCK USD 0.5	4,723	676,242	850,848
	94419L101	WAYFAIR INC COMMON STOCK USD 0.001	585	57,944	52,866
	929991396	WCAS II L P - IBM	17,307,621	0	0
	929991388	WCAS VI L P IBM	43,918,759	0	0
	92899W902	WCAS X/1133 WEST LLC	100	207,803	0
	928991660	WCAS XI, LP	100	0	34,266,103
	92890HAD4	WEA FINANCE LLC / WESTFIELD UK & EUROPE	655,000	654,659	761,634
	92890HAE2	WEA FINANCE LLC / WESTFIELD UK & EUROPE	1,995,000	2,015,529	2,011,060
	92928QAH1	WEA FINANCE LLC CALLABLE NOTES FIXED 2.8	33,274,000	33,175,419	33,174,843
	92928QAC2	WEA FINANCE LLC CALLABLE NOTES FIXED 3.1	5,806,000	5,773,751	5,928,361
	92928QAE8	WEA FINANCE LLC CALLABLE NOTES FIXED 4.1	20,000	19,937	21,659
	G48833118	WEATHERFORD INTERNATIONAL PLC COMMON STO	6	54,030	168
	G48833126	WEATHERFORD INTERNATIONAL PLC EQUITY WRT	71	0	1,988
	947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD	6,144	327,486	327,844
	92939UAB2	WEC ENERGY GROUP INC CALLABLE NOTES FIXE	2,060,000	2,058,702	2,101,520
	92939U106	WEC ENERGY GROUP INC COMMON STOCK USD 0.	3,067	169,531	282,869
	948741103	WEINGARTEN REALTY INVESTORS REIT USD 0.0	6,786	191,835	211,995
	946580	WEIR GROUP PLC/THE COMMON STOCK GBP 12.5	4,080	86,119	81,588
	B3CF1G6	WELCIA HOLDINGS CO LTD COMMON STOCK JPY	5,100	286,048	326,156
	94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK C	577	91,925	190,531
	94951MAA1	WELLFLEET CLO 2017-2 LTD 2017-2A A1 FLOA	1,000,000	1,000,000	999,659
	94949JAA3	WELLFLEET CLO 2018-2 LTD 2018-2A A1 FLOA	500,000	499,350	497,305
	94973VAX5	WELLPOINT INC CALLABLE NOTES FIXED 3.125	170,000	169,130	174,274
	94973VAW7	WELLPOINT INC CALLABLE NOTES FIXED 3.7%	30,000	29,965	30,700
	94973VAY3	WELLPOINT INC CALLABLE NOTES FIXED 4.625	3,323,000	3,371,998	3,749,839
*	949746RG8	WELLS FARGO & CO CALLABLE BOND VARIABLE	5,700,000	5,718,375	6,206,274
*	949746RN3	WELLS FARGO & CO CALLABLE BOND VARIABLE	1,210,000	1,210,000	1,346,125
*	95000U2A0	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	9,535,000	9,677,192	10,142,341
*	95000U2F9	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	15,400,000	15,506,239	15,979,964
*	95000U2G7	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	13,940,000	13,946,992	14,036,883
*	95000U2H5	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	3,675,000	3,675,000	3,678,455
*	95000U2C6	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	1,465,000	1,462,484	1,548,988
*	95000U2D4	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	8,730,000	8,822,387	9,724,871
*	949746SK8	WELLS FARGO & CO CALLABLE NOTES FIXED 3.	11,925,000	11,895,316	12,171,132
*	949746SJ1	WELLS FARGO & CO CALLABLE NOTES VARIABLE	7,060,000	7,058,658	7,185,597
*	949746SL6	WELLS FARGO & CO CALLABLE NOTES VARIABLE	2,500,000	2,517,624	2,532,625
*	949746101	WELLS FARGO & CO COMMON STOCK USD 1.666	49,930	2,434,829	2,686,234
*	95000U2B8	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	7,491,000	7,539,392	7,598,312
*	94974BGA2	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	7,870,000	7,869,612	8,247,996
*	94974BGP9	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	300,000	299,475	317,673
*	94974BGH7	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	1,090,000	1,121,087	1,124,793
*	94974BFY1	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	470,000	471,476	506,853
*	94974BGL8	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	21,513,000	22,265,782	23,575,882
*	94974BGT1	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	10,435,000	10,503,338	11,902,370
*	94974BGE4	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	21,659,000	21,687,183	25,475,099
*	94974BGU8	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	17,987,000	18,247,538	21,688,300
*	94974BGQ7	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	29,741,000	30,251,449	36,349,864
*	94974BFP0	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	19,550,000	20,277,609	25,108,456
*	949746RW3	WELLS FARGO & CO NOTES FIXED 3% 22/APR/2	1,200,000	1,197,435	1,234,428
*	949746SH5	WELLS FARGO & CO NOTES FIXED 3% 23/OCT/2	8,936,000	9,001,277	9,170,022
*	94974BGK0	WELLS FARGO & CO NOTES FIXED 3.9% 01/MAY	1,205,000	1,326,322	1,366,783
*	949746RE3	WELLS FARGO & CO NOTES FIXED 4.48% 16/JA	2,175,000	2,293,755	2,349,044
*	949746JM4	WELLS FARGO & CO NOTES FIXED 5.375% 07/F	184,000	209,835	235,997
*	949746RF0	WELLS FARGO & CO NOTES FIXED 5.606% 15/J	10,640,000	11,095,615	14,021,924
*	94988J5R4	WELLS FARGO BANK NA CALLABLE MEDIUM TERM	2,885,000	2,853,485	3,023,682
*	94988J5X1	WELLS FARGO BANK NA CALLABLE MEDIUM TERM	5,476,000	5,526,705	5,548,174
*	94988J6A0	WELLS FARGO BANK NA CALLABLE MEDIUM TERM	13,636,000	13,636,000	13,657,136
*	92976GAJ0	WELLS FARGO BANK NA MEDIUM TERM NOTE FIX	685,000	885,657	991,496

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*	94980VAG3	WELLS FARGO BANK NA NOTES FIXED 5.95% 26	1,755,000	2,159,304	2,337,482
*	33738MAA9	WELLS FARGO BANK NA PUTABLE BOND FIXED 6	1,100,000	1,238,952	1,405,371
*	94978SAA7	WELLS FARGO CAPITAL X CALLABLE BOND FIXE	1,935,000	2,216,124	2,361,648
	94989WAS6	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	1,153,000	1,203,985	1,229,943
	95000AAU1	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	705,000	714,143	756,457
	95000DBD2	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	1,309,000	1,284,559	1,347,017
	95000JAV0	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	1,291,000	1,329,721	1,380,952
	95001GAE3	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	1,908,000	1,911,534	2,042,651
	95001WBA5	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	566,000	608,163	614,191
	95001YAE4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	1,763,000	1,815,832	1,828,361
	94989NBH9	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	30,275,402	1,298,661	1,286,599
	95001MAH3	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	6,931,456	421,676	420,597
	95001FBA2	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	4,689,623	353,300	364,515
	95001LAV4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	10,839,820	500,897	506,811
	95001YAF1	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	10,503,000	707,319	709,402
	94985JAA8	WELLS FARGO MORTGAGE BACKED SECURITIES 2	160,588	132,660	159,993
	95040Q104	WELLTOWER INC	3,933	273,551	321,641
	95040QAK0	WELLTOWER INC CALLABLE NOTES FIXED 2.7%	1,240,000	1,238,673	1,245,320
	95040QAJ3	WELLTOWER INC CALLABLE NOTES FIXED 3.1%	380,000	379,301	384,830
	95040QAG9	WELLTOWER INC CALLABLE NOTES FIXED 3.625	4,005,000	4,146,857	4,208,174
	42217KBF2	WELLTOWER INC CALLABLE NOTES FIXED 4% 01	1,410,000	1,520,770	1,518,091
	95040QAF1	WELLTOWER INC CALLABLE NOTES FIXED 4.95%	1,575,000	1,670,910	1,866,104
	42217KBB1	WELLTOWER INC CALLABLE NOTES FIXED 5.125	1,600,000	1,585,216	1,862,112
	9.49997E+19	WELSH, CARSON, ANDERSON & STOWE XII, L.P	100	14,268,530	31,283,477
	7390113	WENDEL SA COMMON STOCK EUR 4	318	39,834	42,299
	95058W100	WENDY'S CO/THE COMMON STOCK USD 0.1	1,767	23,913	39,245
	950755108	WERNER ENTERPRISES INC COMMON STOCK USD	2,000	67,513	72,780
	950810101	WESBANCO INC COMMON STOCK USD 2.0833	100	3,782	3,779
	95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD	745	43,093	44,246
	6948836	WESFARMERS LTD COMMON STOCK AUD 0	72,018	1,868,704	2,095,877
	95101VAA7	WESLEYAN UNIVERSITY CALLABLE BOND FIXED	3,053,000	3,021,453	3,425,069
	2951098	WEST FRASER TIMBER CO LTD COMMON STOCK C	2,438	83,838	107,691
	6957995	WEST JAPAN RAILWAY CO COMMON STOCK JPY	16,200	1,026,670	1,407,354
	955306105	WEST PHARMACEUTICAL SERVICES INC COMMON	3,182	338,572	478,350
	89599O834	WESTBROOK RE PARTNERS VI/BULLSHEAD LLC	100	3,388,017	1,218,824
	956998744	WESTBROOK REAL ESATE PARTNERS VIII	100	0	9,504,917
	956994404	WESTBROOK REAL ESTATE FD I L P -IBM	17,032,112	237,071	0
	957993017	WESTBROOK REAL ESTATE FUND (FUND V) - BU	100	0	7,782,829
	957994759	WESTBROOK REAL ESTATE FUND VII,L.P.	100	0	13,358,751
	957999816	WESTBROOK REAL ESTATE PARTNERS IX	100	1,285,199	15,713,462
	957638109	WESTERN ALLIANCE BANCORP COMMON STOCK US	17,250	859,939	983,250
	95790C107	WESTERN ASSET GLOBAL CORPORATE DEFINED O	110,353	1,895,838	2,011,735
	95768B107	WESTERN ASSET HIGH YIELD DEFINED OPPORTU	95,677	1,403,488	1,497,345
	95766Q106	WESTERN ASSET INFLATION - LINKED SECURIT	117,921	1,345,208	1,432,740
	95766R104	WESTERN ASSET INFLATION-LINKED OPPORTUNI	1,117,994	12,914,715	12,901,651
	958435109	WESTERN ASSET INTERMEDIATE MUNI FUND INC	103,204	865,487	937,092
	957999956	WESTERN ASSET MANAGEMENT OPPORTUNISTIC V	102,095	3,479,465	44,218,238
	958102AM7	WESTERN DIGITAL CORP CALLABLE NOTES FIXE	200,000	190,500	208,500
	958102105	WESTERN DIGITAL CORP COMMON STOCK USD 0.	2,890	219,453	183,428
	958254AD6	WESTERN MIDSTREAM OPERATING LP CALLABLE	4,440,000	4,378,595	3,934,328
	958254AE4	WESTERN MIDSTREAM OPERATING LP CALLABLE	1,150,000	1,133,876	1,161,431
	958254AF1	WESTERN MIDSTREAM OPERATING LP CALLABLE	6,510,000	6,536,255	6,666,305
	958254AH7	WESTERN MIDSTREAM OPERATING LP CALLABLE	1,105,000	1,092,171	1,090,955
	958254AJ3	WESTERN MIDSTREAM OPERATING LP CALLABLE	4,610,000	4,427,978	4,033,750
	958254AK0	WESTERN MIDSTREAM OPERATING LP CALLABLE	5,350,000	5,348,703	5,390,668
	958254AL8	WESTERN MIDSTREAM OPERATING LP CALLABLE	2,802,000	2,809,663	2,464,695
	959802109	WESTERN UNION CO/THE COMMON STOCK USD 0.	18,199	399,685	487,369
	929740108	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	1,809	176,370	140,740
	960386AM2	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	600,000	599,334	660,072
	960386AP5	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	200,000	200,000	199,278
	96042JAC0	WESTLAKE AUTOMOBILE RECEIVABLES TRUST 20	350,045	350,040	351,297
	0F5009B	WESTLAKE AUTOMOBILE RECEIVABLES TRUST 20	485,000	484,973	485,021
	960413AT9	WESTLAKE CHEMICAL CORP CALLABLE NOTES FI	41,000	42,285	42,505
	960413AU6	WESTLAKE CHEMICAL CORP CALLABLE NOTES FI	268,000	267,766	265,811
	960413AS1	WESTLAKE CHEMICAL CORP CALLABLE NOTES FI	1,155,000	1,135,277	1,224,739
	960413102	WESTLAKE CHEMICAL CORP COMMON STOCK USD	336	22,876	23,570
	961214DF7	WESTPAC BANKING CORP CALLABLE MEDIUM TER	2,970,000	2,923,591	3,145,082
	961214EF6	WESTPAC BANKING CORP CALLABLE NOTES VARI	1,972,000	1,972,000	2,067,326
	6076146	WESTPAC BANKING CORP COMMON STOCK AUD 0	53,561	1,127,991	912,277
	961214EG4	WESTPAC BANKING CORP NOTES FIXED 4.421%	1,275,000	1,275,000	1,393,096
	96122UAA2	WESTPAC BANKING CORP/NEW ZEALAND CALLABL	1,865,000	1,865,000	1,881,319
	96145D105	WESTROCK CO COMMON STOCK USD 0.01	2,523	125,257	108,262
	961548AY0	WESTROCK MWV LLC CALLABLE BOND FIXED 7.9	635,000	783,958	876,002
	96208T104	WEX INC COMMON STOCK USD 0.01	410	47,508	85,879
	962166AT1	WEYERHAEUSER CO BOND FIXED 8.5% 15/JAN/2	1,324,000	1,739,048	1,675,257
	962166BR4	WEYERHAEUSER CO CALLABLE BOND FIXED 7.37	4,200,000	5,503,891	5,808,096
	962166BX1	WEYERHAEUSER CO CALLABLE NOTES FIXED 4%	1,100,000	1,094,564	1,190,838
	962166BW3	WEYERHAEUSER CO CALLABLE NOTES FIXED 4.6	700,000	766,423	753,445
	962166104	WEYERHAEUSER CO REIT USD 1.25	7,195	226,918	217,289
	92936TAF9	WFRBS COMMERCIAL MORTGAGE TRUST 2012-C7	472,045	13,733	11,416
	92890PAE4	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C14	70,085	71,766	72,421
	92938GAD0	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C17	1,147,000	1,178,498	1,216,180
	92939LAE6	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C25	1,077,000	1,098,047	1,137,015
	92890T205	WH GROUP LTD ADR USD	5,205	97,505	107,213
	BLLHKZ1	WH GROUP LTD COMMON STOCK HKD 0.0001	123,500	113,733	127,592
	B2PDGW1	WH SMITH PLC COMMON STOCK GBP 22	19,598	263,486	675,024
	BF0GWS4	WHARF REAL ESTATE INVESTMENT CO LTD COMM	15,498	95,025	94,578
	BF13KN5	WHEATON PRECIOUS METALS CORP COMMON STOC	23,662	462,239	705,070
	962879102	WHEATON PRECIOUS METALS CORP COMMON STOC	100	2,721	2,975
	6981488	WHEELOCK & CO LTD COMMON STOCK HKD 0	11,093	73,208	73,960
	963320106	WHIRLPOOL CORP COMMON STOCK USD 1	590	95,123	87,043
	B1KJJ40	WHITBREAD PLC COMMON STOCK GBP 76.7974	8,091	463,699	519,421
	G9618E107	WHITE MOUNTAINS INSURANCE GROUP LTD COMM	29	24,724	32,350
	96399GQ04	WHITEHALL GLOBAL 2001 IBM	100	0	881,081
	963995105	WHITEHALL STREET III-IBM	55,504,531	0	1
	449990936	WHITEHALL STREET IX & X - IBM	100	0	129,562
	963995204	WHITEHALL VII - IBM	694,444	0	0
	963996178	WHITEHALL XI & XII L P IBM	100	515	263,215
	96525WAN3	WHITEHORSE X LTD 2015-10A A1R FLOATING 1	769,018	769,018	769,022
	966387AH5	WHITING PETROLEUM CORP CALLABLE NOTES FI	1,560,000	1,579,500	1,475,760

(a)	(b) Identity of issue, borrower, lessor, or similar party (CUSIP)	(c) Description of Investment	(c) Shares/Par	(d) Cost	(e) Current Value
	5699373	WIENERBERGER AG COMMON STOCK EUR 0	18,584	294,805	551,135
	96926GAD5	WILLIAM MARSH RICE UNIVERSITY CALLABLE B	1,065,000	1,065,000	1,169,274
	969455104	WILLIAMS COMMS GRP COM USD1	352,647	1,967,535	0
	969457BB5	WILLIAMS COS INC/THE CALLABLE BOND FIXED	2,153,000	2,021,238	2,809,945
	96949LAA3	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	3,830,000	3,837,453	3,937,121
	96950FAQ7	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	153,000	156,573	161,129
	96950FAL8	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	715,000	689,108	765,736
	969457BW9	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	2,970,000	2,930,918	3,206,590
	96949LAE5	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	605,000	650,053	663,613
	96950FAP9	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	11,672,000	11,396,562	12,602,609
	96949LAB1	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	2,215,000	2,207,801	2,350,204
	96949LAC9	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	3,540,000	3,736,046	3,947,525
	96950FAN4	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	2,400,000	1,951,895	2,705,496
	969457BV1	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	1,150,000	1,274,507	1,362,923
	96950FAK0	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	7,980,000	8,119,277	9,504,260
	969457BG4	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	2,367,000	2,604,903	2,581,466
	969457BM1	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	26,111,000	34,780,081	37,558,846
	969457100	WILLIAMS COS INC/THE COMMON STOCK USD 1	15,105	388,109	358,291
	96950FAG9	WILLIAMS PARTNERS LP CALLABLE NOTES FIXE	240,000	224,763	242,856
	96950FAH7	WILLIAMS PARTNERS LP CALLABLE NOTES FIXE	125,000	119,349	128,518
	96950FAF1	WILLIAMS PARTNERS LP CALLABLE NOTES FIXE	3,568,000	3,982,725	4,426,853
	969904101	WILLIAMS-SONOMA INC COMMON STOCK USD 0.0	2,234	133,588	164,065
	970648AH4	WILLIS NORTH AMERICA INC CALLABLE NOTES	920,000	1,018,093	1,079,404
	970648AJ0	WILLIS NORTH AMERICA INC CALLABLE NOTES	1,230,000	1,227,774	1,219,127
	970648AK7	WILLIS NORTH AMERICA INC CALLABLE NOTES	2,690,000	2,671,215	2,683,786
	970648AF8	WILLIS NORTH AMERICA INC CALLABLE NOTES	2,987,000	2,994,836	3,110,474
	970648AG6	WILLIS NORTH AMERICA INC CALLABLE NOTES	450,000	499,707	496,575
	G96629103	WILLIS TOWERS WATSON PLC	1,357	201,192	274,033
	97068LAA6	WILLIS-KNIGHTON MEDICAL CENTER CALLABLE	1,905,000	1,905,000	2,274,989
	B17KC69	WILMAR INTERNATIONAL LTD COMMON STOCK SG	30,065	77,617	92,119
	973996325	WINDJAMMER SENIOR EQUITY FUND IV, L.P.	100	19,369,227	51,025,111
	97399W914	WINDJAMMER SR EQ III/1133 WEST LLC	100	0	0
	97650W108	WINTRUST FINANCIAL CORP COMMON STOCK USD	5,054	382,105	358,329
	7508927	WIRECARD AG COMMON STOCK EUR 1	10,596	1,391,992	1,278,606
	976656CK2	WISCONSIN ELECTRIC POWER CO CALLABLE BON	500,000	582,730	590,362
	976656CJ5	WISCONSIN ELECTRIC POWER CO CALLABLE NOT	835,000	940,302	952,059
	976826BE6	WISCONSIN POWER & LIGHT CO CALLABLE BOND	200,000	267,232	273,968
	976843BM3	WISCONSIN PUBLIC SERVICE CORP CALLABLE N	940,000	938,919	942,397
	97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK	1,200	6,494	5,808
	BZ8GX83	WISETECH GLOBAL LTD COMMON STOCK AUD	2,691	48,574	44,208
	BJTRSD3	WITAN INVESTMENT TRUST PLC CLOSED-END FU	32,286	92,483	99,015
	365602	WITAN PACIFIC INVESTMENT TRUST PLC CLOSE	709,194	2,607,522	3,241,291
	M98068105	WIX.COM LTD COMMON STOCK USD 0.01	700	81,123	85,666
	604316	WM MORRISON SUPERMARKETS PLC COMMON STOC	31,252	84,223	82,719
	5671519	WOLTERS KLUWER NV COMMON STOCK EUR 0.12	24,231	1,477,525	1,768,498
	980236AM5	WOODSIDE FINANCE LTD CALLABLE NOTES FIXE	2,100,000	2,098,782	2,175,978
	980236AP8	WOODSIDE FINANCE LTD CALLABLE NOTES FIXE	100,000	99,931	103,459
	98199JZ06	WOODSIDE I L P IBM	1	427,291	0
	6979728	WOODSIDE PETROLEUM LTD COMMON STOCK AUD	14,005	329,304	338,465
	980745103	WOODWARD INC COMMON STOCK USD 0.00292	2,464	276,804	291,836
	6981239	WOOLWORTHS GROUP LTD COMMON STOCK AUD 0	44,519	1,022,418	1,131,614
	6173401	WOONGJIN COWAY CO LTD COMMON STOCK KRW 5	1,873	151,468	150,786
	98138H101	WORKDAY INC COMMON STOCK USD 0.001	2,748	298,154	451,909
	98139A105	WORKIVA INC COMMON STOCK USD 0.001	700	30,979	29,435
	981464GS3	WORLD FINANCIAL NETWORK CREDIT CARD MAST	317,000	321,334	324,249
	981464HA1	WORLD FINANCIAL NETWORK CREDIT CARD MAST	195,000	199,441	199,193
	981464HF0	WORLD FINANCIAL NETWORK CREDIT CARD MAST	1,266,000	1,265,895	1,267,765
	98162WAD9	WORLD OMNI AUTO RECEIVABLES TRUST 2018-D	1,979,000	1,978,589	2,016,830
	98162VAD1	WORLD OMNI AUTO RECEIVABLES TRUST 2019-B	677,000	676,984	684,769
	98162RAD0	WORLD OMNI AUTO RECEIVABLES TRUST 2019-C	584,000	583,956	583,572
	98156Q108	WORLD WRESTLING ENTERTAINMENT INC COMMON	414	29,896	26,856
	98157D304	WORLDCOM INC-MCI GROUP COM STK USD0.01(M	32,688	647,150	0
	98157D106	WORLDCOM INC-WORLDCOM GROUP COM STK	1,104,727	20,926,866	0
	BNFWR44	WORLDLINE SA/FRANCE COMMON STOCK EUR 0.6	1,289	79,955	91,372
	6562474	WORLEY LTD COMMON STOCK AUD 0	4,429	44,494	47,666
	93399W905	WP BERMUDA PE IX			964,939
	933998569	WP BERMUDA PE X			1,238
	92936UAC3	WP CAREY INC CALLABLE NOTES FIXED 4% 01/	1,400,000	1,391,208	1,469,650
	92936U109	WP CAREY INC REIT USD 0.001	3,512	242,919	281,100
	933998569	WP PE X CALLISTRO-II			60,369
	933998569	WP PE X O&G			986,670
	933992489	WP PE XI CAYMAN		903,693	9,438,612
	933992489	WP PE XI E&P		989,525	10,335,084
	933992489	WP PE XI INT'L		187,407	1,957,370
	933992489	WP PE XI UNIVERSAL		108,450	1,132,702
	AAD9918B1	WP PE XII CAYMAN		13,544,299	17,666,742
	AAD9918B1	WP PE XII E&P (A)		3,488,150	4,549,829
	AAD9918B1	WP PE XII E&P (MAIN)		310,622	405,165
	AAD9918B1	WP PE XII FT-1		993,737	1,296,198
	AAD9918B1	WP PE XII INT'L		250,856	327,208
	AAD9918B1	WP PE XII NDF		848	1,107
	B8KF9B4	WPP PLC COMMON STOCK GBP 10	56,877	753,514	803,584
	98212BAH6	WPX ENERGY INC CALLABLE NOTES FIXED 5.75	200,000	201,500	213,500
	98212B103	WPX ENERGY INC COMMON STOCK USD 0.01	3,991	45,575	54,836
	084423AT9	WR BERKLEY CORP CALLABLE NOTES FIXED 4.7	1,375,000	1,368,043	1,535,421
	084423AP7	WR BERKLEY CORP CALLABLE NOTES FIXED 6.2	1,355,000	1,517,418	1,668,019
	84423102	WR BERKLEY CORP COMMON STOCK USD 0.2	1,369	54,820	94,598
	38388F108	WR GRACE & CO COMMON STOCK USD 0.01	13,225	926,759	923,766
	N96617118	WRIGHT MEDICAL GROUP NV COMMON STOCK USD	100	2,438	3,048
	96145DAB1	WRKCO INC CALLABLE NOTES FIXED 3% 15/SEP	700,000	698,047	714,364
	96145DAF2	WRKCO INC CALLABLE NOTES FIXED 3.75% 15/	3,900,000	3,889,236	4,113,993
	929328102	WSFS FINANCIAL CORP COMMON STOCK USD 0.0	100	3,370	4,399
	BHR3R21	WSP GLOBAL INC COMMON STOCK CAD 0	5,630	298,897	384,972
	45766X973	WTS INSIGNIA FINANCIA GROUP EXP 15/SEP/2	74,560	18,640	0
	384802AC8	WW GRAINGER INC CALLABLE NOTES FIXED 3.7	1,330,000	1,299,812	1,371,682
	384802AB0	WW GRAINGER INC CALLABLE NOTES FIXED 4.6	880,000	1,027,497	1,052,216
	384802104	WW GRAINGER INC COMMON STOCK USD 0.5	524	100,094	177,384
	98262P101	WW INTERNATIONAL INC COMMON STOCK USD 0	32,402	737,008	1,238,080
	983024AN0	WYETH LLC CALLABLE NOTES FIXED 5.95% 01/	17,210,000	19,349,853	23,508,516
	983024AG5	WYETH LLC CALLABLE NOTES FIXED 6.5% 01/F	590,000	750,907	830,472

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	983024AL4	WYETH LLC NOTES FIXED 6% 15/FEB/2036 USD	2,615,000	2,768,869	3,537,624
	98310WAP3	WYNDHAM DESTINATIONS INC CALLABLE NOTES	170,000	169,691	179,988
	98310W108	WYNDHAM DESTINATIONSINC	1,380	57,424	71,332
	98311A105	WYNDHAM HOTELS & RESORTS INC COMMON STOC	4,411	227,775	277,055
	98313RAC0	WYNN MACAU LTD CALLABLE NOTES FIXED 4.87	1,100,000	1,095,875	1,122,000
	98313RAE6	WYNN MACAU LTD CALLABLE NOTES FIXED 5.12	1,140,000	1,140,000	1,163,381
	98313RAD8	WYNN MACAU LTD CALLABLE NOTES FIXED 5.5%	3,400,000	3,330,095	3,544,500
	B4JSTL6	WYNN MACAU LTD COMMON STOCK HKD 0.001	63,600	145,364	156,719
	983133AA7	WYNN RESORTS FINANCE LLC / WYNN RESORTS	800,000	800,000	858,000
	983134107	WYNN RESORTS LTD COMMON STOCK USD 0.01	1,031	131,046	143,175
	98389BAT7	XCEL ENERGY INC CALLABLE NOTES FIXED 2.6	11,018,000	11,032,798	11,137,545
	98389BAW0	XCEL ENERGY INC CALLABLE NOTES FIXED 2.6	730,000	724,737	723,503
	98389BAX8	XCEL ENERGY INC CALLABLE NOTES FIXED 3.5	1,100,000	1,096,106	1,118,381
	98389BAN0	XCEL ENERGY INC CALLABLE NOTES FIXED 4.8	1,900,000	2,033,873	2,144,207
	98389BAH3	XCEL ENERGY INC CALLABLE NOTES FIXED 6.5	6,767,000	8,764,084	9,152,774
	98389B100	XCEL ENERGY INC COMMON STOCK USD 2.5	5,046	222,297	320,371
	984121CD3	XEROX CORP CALLABLE NOTES FIXED 4.5% 15/	2,000,000	2,152,140	2,053,960
	98421M106	XEROX HOLDINGS CORP COMMON STOCK USD 1	1,872	56,142	69,021
	983919101	XILINX INC COMMON STOCK USD 0.01	3,581	255,075	350,114
	98421B100	XPERI CORP COMMON STOCK USD 0.001	7,600	224,438	140,600
	983793100	XPO LOGISTICS INC COMMON STOCK USD 0.001	972	61,032	77,468
	98385XAM8	XTO ENERGY INC CALLABLE NOTES FIXED 6.75	150,000	229,979	220,382
	98419MAK6	XYLEM INC/NY CALLABLE NOTES FIXED 4.375%	1,290,000	1,293,963	1,406,371
	98419M100	XYLEM INC/NY COMMON STOCK USD	1,706	78,766	134,416
	6985112	YAKULT HONSHA CO LTD COMMON STOCK JPY	1,604	93,146	89,000
	6985026	YAMADA DENKI CO LTD COMMON STOCK JPY	8,860	43,177	47,123
	6642387	YAMAHA CORP COMMON STOCK JPY	1,884	81,053	105,403
	6985264	YAMAHA MOTOR CO LTD COMMON STOCK JPY	10,478	211,168	212,404
	98462YAD2	YAMANA GOLD INC CALLABLE NOTES FIXED 4.6	4,810,000	4,857,239	5,032,366
	6985565	YAMATO HOLDINGS CO LTD COMMON STOCK JPY	4,058	85,965	69,715
	6985509	YAMAZAKI BAKING CO LTD COMMON STOCK JPY	1,794	31,327	32,174
	N97284108	YANDEX NV COMMON STOCK USD 0.01	200	6,156	8,698
	B1VT035	YANGZIJIANG SHIPBUILDING HOLDINGS LTD CO	218,768	220,818	182,219
	B03MZJ6	YAPI VE KREDI BANKASI AS COMMON STOCK TR	260,951	189,691	108,748
	984851AD7	YARA INTERNATIONAL ASA CALLABLE NOTES FI	1,200,000	1,195,152	1,226,718
	984851AF2	YARA INTERNATIONAL ASA CALLABLE NOTES FI	700,000	698,236	760,652
	7751259	YARA INTERNATIONAL ASA COMMON STOCK NOK	2,307	95,371	95,879
	6986041	YASKAWA ELECTRIC CORP COMMON STOCK JPY	3,796	106,082	145,657
	G98338109	YATRA ONLINE INC COMMON STOCK USD	1,500	6,389	4,725
	985817105	YELP INC COMMON STOCK USD 0.000001	22,700	835,131	790,641
	98585N106	YEXT INC COMMON STOCK USD 0.001	500	7,588	7,210
	6986427	YOKOGAWA ELECTRIC CORP COMMON STOCK JPY	26,884	500,543	477,196
	6986461	YOKOHAMA RUBBER CO LTD/THE COMMON STOCK	25,000	554,455	490,223
	98625NAA6	YORK CLO-6 LTD 2019-1A A1 FLOATING 22/JU	2,000,000	2,000,000	1,997,774
	984249607	YRC WORLDWIDE INC COMMON STOCK USD 1	100	340	255
	6586537	YUE YUEN INDUSTRIAL HOLDINGS LTD COMMON	10,748	33,710	31,726
	988498AD3	YUM BRANDS INC CALLABLE BOND FIXED 6.875	259,000	257,899	300,440
	988498101	YUM BRANDS INC COMMON STOCK USD 0.	20,041	1,549,062	2,018,730
	98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD	30,436	1,197,551	1,461,232
	6988694	YUNGTAY ENGINEERING CO LTD COMMON STOCK	118,000	231,286	253,107
	98877X101	Z HOLDINGS CORP ADR USD	6,900	48,290	58,029
	6084848	Z HOLDINGS CORP COMMON STOCK JPY	130,900	401,095	555,279
	98886YAQ1	ZAIS CLO 2 LTD 2014-2A A1AR FLOATING 25/	351,634	351,634	351,732
	BQV0SV7	ZALANDO SE COMMON STOCK EUR	1,944	84,716	98,589
	98919V105	ZAYO GROUP HOLDINGS INC COMMON STOCK USD	2,150	65,039	74,498
	989207105	ZEBRA TECHNOLOGIES CORP COMMON STOCK USD	509	50,106	130,019
	98936J101	ZENDESK INC COMMON STOCK USD 0.01	1,103	64,517	84,523
	98877DAA3	ZF NORTH AMERICA CAPITAL INC CALLABLE NO	3,180,000	3,189,450	3,195,105
	98877DAB1	ZF NORTH AMERICA CAPITAL INC CALLABLE NO	2,206,000	2,319,975	2,264,190
	98954M101	ZILLOW GROUP INC COMMON STOCK USD 0.0001	537	22,860	24,562
	98954M200	ZILLOW GROUP INC COMMON STOCK USD 0.0001	1,175	53,503	53,980
	98956PAL6	ZIMMER BIOMET HOLDINGS INC CALLABLE NOTE	1,000,000	975,060	1,021,010
	98956PAQ5	ZIMMER BIOMET HOLDINGS INC CALLABLE NOTE	900,000	898,578	938,070
	98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK	2,652	304,494	396,951
	989701107	ZIONS BANCORP NA COMMON STOCK USD 0.001	1,604	61,691	83,280
	98978VAL7	ZOETIS INC CALLABLE NOTES FIXED 3% 12/SE	3,166,000	2,995,104	3,255,693
	98978VAB9	ZOETIS INC CALLABLE NOTES FIXED 3.25% 01	9,000,000	9,216,949	9,265,500
	98978VAM5	ZOETIS INC CALLABLE NOTES FIXED 3.95% 12	1,725,000	1,651,390	1,872,801
	98978VAP8	ZOETIS INC CALLABLE NOTES FIXED 4.45% 20	4,202,000	4,259,621	4,889,111
	98978VAK9	ZOETIS INC CALLABLE NOTES FIXED 4.5% 13/	2,695,000	2,832,727	2,990,194
	98978VAH6	ZOETIS INC CALLABLE NOTES FIXED 4.7% 01/	7,053,000	7,409,748	8,410,844
	98978V103	ZOETIS INC COMMON STOCK USD 0.01	5,998	353,807	793,835
	98978L204	ZOGENIX INC COMMON STOCK USD 0.001	3,000	144,481	156,390
	B2R9XL5	ZOOPLUS AG COMMON STOCK EUR	674	97,541	64,611
	B292RC1	ZOZO INC COMMON STOCK JPY	5,700	110,187	109,463
	98980G102	ZSCALER INC COMMON STOCK USD 0.001	585	44,835	27,203
	989817101	ZUMIEZ INC COMMON STOCK USD 0	200	6,993	6,908
	98983V106	ZUORA INC COMMON STOCK USD	1,998	29,503	28,631
	5983816	ZURICH INSURANCE GROUP AG COMMON STOCK C	2,666	848,709	1,093,271
	98985W102	ZYMEWORKS INC COMMON STOCK USD	341	14,240	15,502
	98986T108	ZYNGA INC COMMON STOCK USD 0.00000625	403,571	1,177,554	2,469,855
	DF5BD43	10 YEAR US TREASURY NOTES CA 129.00	(34)	(9,760)	(9,031)
	D600815	10 YEAR US TREASURY NOTES CA 130.50	(33)	(13,353)	(5,672)
	DF52338	10 YEAR US TREASURY NOTES PU 127.00	(34)	(6,756)	(3,188)
	D62CCD0	10 YEAR US TREASURY NOTES PU 127.50	(33)	(11,566)	(12,891)
	68243Q106	1-800-FLOWERS.COM INC COMMON STOCK USD 0	1,200	17,969	17,400
	90214J101	2U INC COMMON STOCK USD 0.001	531	45,067	12,739
	88554D205	3D SYSTEMS CORP COMMON STOCK USD 0.001	8,400	73,748	73,500
	B1YW440	3I GROUP PLC COMMON STOCK GBP 73.8636	184,300	1,479,974	2,680,783
	88579YAW1	3M CO CALLABLE MEDIUM TERM NOTE FIXED 3.	255,000	234,666	245,705
	88579YAZ4	3M CO CALLABLE MEDIUM TERM NOTE FIXED 3.	2,800,000	2,780,961	2,909,648
	88579YBD2	3M CO CALLABLE MEDIUM TERM NOTE FIXED 4%	700,000	691,677	771,648
	88579YBK6	3M CO CALLABLE NOTES FIXED 3.25% 26/AUG/	4,490,000	4,389,689	4,370,431
	88579Y101	3M CO COMMON STOCK USD 0.01	8,784	1,628,676	1,549,673

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 25
Change in Method

The decrement timing used in the valuation was changed from beginning of year to rounded middle of year. Under rounded middle of year decrement timing, all decrements are assumed to occur at the middle of the year and eligibility for benefits, commencement and cessation of benefits, and other events are assumed to occur at the middle of the year. This change in funding method was made in accordance with a class ruling issued to Willis Towers Watson on March 18, 2019, and the effects of the change fall within the parameters of the class ruling.

Plan Name:	IBM Personal Pension Plan
EIN / PN:	13-0871985/001
Plan Sponsor:	IBM Corporation
Valuation Date	January 1, 2019

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24
Change in Actuarial Assumptions

A new experience study was performed, and as a result assumed rates of retirement, rates of termination, benefit commencement form, and timing were changed to better reflect anticipated future experience.

Plan Name:	IBM Personal Pension Plan
EIN / PN:	13-0871985/001
Plan Sponsor:	IBM Corporation
Valuation Date	January 1, 2019